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QUARTERLY STATEMENT

As of June 30, 2016

of the Condition and Affairs of the

ANNUITY INVESTORS LIFE INSURANCE COMPANY

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

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

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

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

OFFICERS

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

OTHER

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

DIRECTORS OR TRUSTEES

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

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

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

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

Subscribed and sworn to before me
This ________ day of 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

ASSETS

	Current Statement Date 1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 December 31 Prior Year Net Admitted Assets
1. Bonds	2,288,414,061		2,288,414,061	2,279,931,841
2. Stocks:				
2.1 Preferred stocks	1,000,000		1,000,000	1,000,000
2.2 Common stocks	5,870,298		5,870,298	5,220,423
3. Mortgage loans on real estate:				
3.1 First liens			0	
3.2 Other than first liens			0	
4. Real estate:				
4.1 Properties occupied by the company (less $..........0 encumbrances)			0	
4.2 Properties held for the production of income (less $..........0 encumbrances)			0	
4.3 Properties held for sale (less $..........0 encumbrances)			0	
5. Cash ($.....82,445), cash equivalents ($..........0) and short-term investments ($.....58,378,219)	58,460,664		58,460,664	28,169,505
6. Contract loans (including $..........0 premium notes)	58,177,482		58,177,482	59,246,375
7. Derivatives	10,232,650		10,232,650	7,113,747
8. Other invested assets			0	
9. Receivables for securities	222,815		222,815	153,890
10. Securities lending reinvested collateral assets			0	
11. Aggregate write-ins for invested assets	0	0	0	0
12. Subtotals, cash and invested assets (Lines 1 to 11)	2,422,377,970	0	2,422,377,970	2,380,835,781
13. Title plants less $..........0 charged off (for Title insurers only)			0	
14. Investment income due and accrued	23,755,599		23,755,599	23,509,529
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection			0	
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $..........0 earned but unbilled premiums)	277,095	277,095	0	
15.3 Accrued retrospective premiums ($..........0) and contracts subject to redetermination ($..........0)			0	
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers			0	
16.2 Funds held by or deposited with reinsured companies			0	
16.3 Other amounts receivable under reinsurance contracts			0	
17. Amounts receivable relating to uninsured plans			0	
18.1 Current federal and foreign income tax recoverable and interest thereon			0	
18.2 Net deferred tax asset	72,729		72,729	183,372
19. Guaranty funds receivable or on deposit			0	
20. Electronic data processing equipment and software			0	
21. Furniture and equipment, including health care delivery assets ($..........0)			0	
22. Net adjustment in assets and liabilities due to foreign exchange rates			0	
23. Receivables from parent, subsidiaries and affiliates			0	359,004
24. Health care ($..........0) and other amounts receivable			0	
25. Aggregate write-ins for other than invested assets	898,291	176,722	721,569	1,071,023
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25)	2,447,381,684	453,817	2,446,927,867	2,405,958,709
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts	594,709,327		594,709,327	608,154,130
28. Total (Lines 26 and 27)	3,042,091,011	453,817	3,041,637,194	3,014,112,839

DETAILS OF WRITE-INS

1101.			0	
1102.			0	
1103.			0	
1198. Summary of remaining write-ins for Line 11 from overflow page	0	0	0	0
1199. Totals (Lines 1101 thru 1103 plus 1198) (Line 11 above)	0	0	0	0
2501. Accrued contractual fee income	442,468		442,468	411,896
2502. Receivable for marketing reallowance	217,601		217,601	247,627
2503. Funds held as collateral	40,000		40,000	390,000
2598. Summary of remaining write-ins for Line 25 from overflow page	198,222	176,722	21,500	21,500
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above)	898,291	176,722	721,569	1,071,023

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31 Prior Year
1.	Aggregate reserve for life contracts $.....2,133,079,659 less $..........0 included in Line 6.3 (including $..........0 Modco Reserve)	2,133,079,659	2,110,059,566
2.	Aggregate reserve for accident and health contracts (including $.........0 Modco Reserve)		
3.	Liability for deposit-type contracts (including $..........0 Modco Reserve)	29,875,475	30,871,520
4.	Contract claims:		
	4.1 Life	5,021,859	4,683,587
	4.2 Accident and health		
5.	Policyholders' dividends $..........0 and coupons $..........0 due and unpaid		
6.	Provision for policyholders' dividends and coupons payable in following calendar year - estimated amounts:		
	6.1 Dividends apportioned for payment (including $..........0 Modco)		
	6.2 Dividends not yet apportioned (including $..........0 Modco)		
	6.3 Coupons and similar benefits (including $..........0 Modco)		
7.	Amount provisionally held for deferred dividend policies not included in Line 6		
8.	Premiums and annuity considerations for life and accident and health contracts received in advance less $..........0 discount; including $..........0 accident and health premiums		
9.	Contract liabilities not included elsewhere:		
	9.1 Surrender values on canceled contracts		
	9.2 Provision for experience rating refunds, including the liability of $..........0 accident and health experience rating refunds of which $..........0 is for medical loss ratio rebate per the Public Health Service Act		
	9.3 Other amounts payable on reinsurance, including $..........0 assumed and $..........0 ceded		
	9.4 Interest Maintenance Reserve	4,680,676	3,537,106
10.	Commissions to agents due or accrued - life and annuity contracts $.....46,904, accident and health $..........0 and deposit-type contract funds $..........0	46,904	55,854
11.	Commissions and expense allowances payable on reinsurance assumed		
12.	General expenses due or accrued	686,048	656,049
13.	Transfers to Separate Accounts due or accrued (net) (including $.....(5,945,879) accrued for expense allowances recognized in reserves, net of reinsured allowances)	(5,945,879)	(6,412,993)
14.	Taxes, licenses and fees due or accrued, excluding federal income taxes	583,549	470,529
15.1	Current federal and foreign income taxes, including $..........0 on realized capital gains (losses)	915,874	1,938,811
15.2	Net deferred tax liability		
16.	Unearned investment income		
17.	Amounts withheld or retained by company as agent or trustee	42,023	74,142
18.	Amounts held for agents' account, including $.....418,147 agents' credit balances	418,147	540,818
19.	Remittances and items not allocated	1,359,448	1,079,711
20.	Net adjustment in assets and liabilities due to foreign exchange rates		
21.	Liability for benefits for employees and agents if not included above		
22.	Borrowed money $..........0 and interest thereon $..........0		
23.	Dividends to stockholders declared and unpaid		
24.	Miscellaneous liabilities:		
	24.01 Asset valuation reserve	10,981,069	10,030,925
	24.02 Reinsurance in unauthorized and certified ($..........0) companies		
	24.03 Funds held under reinsurance treaties with unauthorized and certified ($..........0) reinsurers		
	24.04 Payable to parent, subsidiaries and affiliates	1,659,146	
	24.05 Drafts outstanding		
	24.06 Liability for amounts held under uninsured plans		
	24.07 Funds held under coinsurance		
	24.08 Derivatives		
	24.09 Payable for securities	6,268,263	2,052,853
	24.10 Payable for securities lending		
	24.11 Capital notes $..........0 and interest thereon $..........0		
25.	Aggregate write-ins for liabilities	416,906	752,825
26.	Total liabilities excluding Separate Accounts business (Lines 1 to 25)	2,190,089,167	2,160,391,303
27.	From Separate Accounts statement	594,709,327	608,154,130
28.	Total liabilities (Lines 26 and 27)	2,784,798,494	2,768,545,433
29.	Common capital stock	2,500,000	2,500,000
30.	Preferred capital stock		
31.	Aggregate write-ins for other-than-special surplus funds	0	0
32.	Surplus notes		
33.	Gross paid in and contributed surplus	171,550,000	171,550,000
34.	Aggregate write-ins for special surplus funds	0	0
35.	Unassigned funds (surplus)	82,788,700	71,517,406
36.	Less treasury stock, at cost:		
	36.1 .....0.000 shares common (value included in Line 29 $..........0)		
	36.2 .....0.000 shares preferred (value included in Line 30 $..........0)		
37.	Surplus (Total Lines 31 + 32 + 33 + 34 + 35 - 36) (including $..........0 in Separate Accounts Statement)	254,338,700	243,067,406
38.	Totals of Lines 29, 30 and 37	256,838,700	245,567,406
39.	Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	3,041,637,194	3,014,112,839

DETAILS OF WRITE-INS

2501.	Unclaimed property	376,906	362,825
2502.	Liability for funds held as collateral	40,000	390,000
2503.			
2598.	Summary of remaining write-ins for Line 25 from overflow page	0	0
2599.	Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above)	416,906	752,825
3101.			
3102.			
3103.			
3198.	Summary of remaining write-ins for Line 31 from overflow page	0	0
3199.	Totals (Lines 3101 thru 3103 plus 3198) (Line 31 above)	0	0
3401.			
3402.			
3403.			
3498.	Summary of remaining write-ins for Line 34 from overflow page	0	0
3499.	Totals (Lines 3401 thru 3403 plus 3498) (Line 34 above)	0	0

SUMMARY OF OPERATIONS

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
1. Premiums and annuity considerations for life and accident and health contracts	101,835,463	112,982,757	215,589,580
2. Considerations for supplementary contracts with life contingencies			
3. Net investment income	52,975,129	60,850,791	118,565,982
4. Amortization of Interest Maintenance Reserve (IMR)	504,540	235,165	1,035,606
5. Separate Accounts net gain from operations excluding unrealized gains or losses			
6. Commissions and expense allowances on reinsurance ceded			
7. Reserve adjustments on reinsurance ceded			
8. Miscellaneous Income:			
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	3,945,471	4,497,524	8,777,209
8.2 Charges and fees for deposit-type contracts	325,975	317,861	634,297
8.3 Aggregate write-ins for miscellaneous income	1,439,896	1,424,548	2,751,582
9. Totals (Lines 1 to 8.3)	161,026,474	180,308,646	347,354,256
10. Death benefits			
11. Matured endowments (excluding guaranteed annual pure endowments)			
12. Annuity benefits	10,468,450	7,137,246	18,045,047
13. Disability benefits and benefits under accident and health contracts			
14. Coupons, guaranteed annual pure endowments and similar benefits			
15. Surrender benefits and withdrawals for life contracts	109,258,842	116,622,244	241,045,879
16. Group conversions			
17. Interest and adjustments on contract or deposit-type contract funds	4,252,399	4,506,928	8,396,803
18. Payments on supplementary contracts with life contingencies			
19. Increase in aggregate reserves for life and accident and health contracts	23,020,093	38,470,020	55,543,054
20. Totals (Lines 10 to 19)	146,999,784	166,736,438	323,030,783
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	6,911,850	7,447,994	14,711,724
22. Commissions and expense allowances on reinsurance assumed			
23. General insurance expenses	7,459,919	8,426,629	14,846,972
24. Insurance taxes, licenses and fees, excluding federal income taxes	287,643	281,153	951,036
25. Increase in loading on deferred and uncollected premiums			
26. Net transfers to or (from) Separate Accounts net of reinsurance	(16,128,468)	(19,907,158)	(41,792,426)
27. Aggregate write-ins for deductions	0	0	0
28. Totals (Lines 20 to 27)	145,530,728	162,985,056	311,748,089
29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	15,495,746	17,323,590	35,606,167
30. Dividends to policyholders			
31. Net gain from operations after dividends to policyholders and before federal income taxes (Line 29 minus Line 30)	15,495,746	17,323,590	35,606,167
32. Federal and foreign income taxes incurred (excluding tax on capital gains)	5,821,708	4,692,378	8,738,349
33. Net gain from operations after dividends to policyholders and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	9,674,038	12,631,212	26,867,818
34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $.....376,727 (excluding taxes of $.....887,444 transferred to the IMR)	(692,068)	(1,106,150)	(1,835,321)
35. Net income (Line 33 plus Line 34)	8,981,970	11,525,062	25,032,497
CAPITAL AND SURPLUS ACCOUNT			
36. Capital and surplus, December 31, prior year	245,567,406	227,090,476	227,090,476
37. Net income (Line 35)	8,981,970	11,525,062	25,032,497
38. Change in net unrealized capital gains (losses) less capital gains tax of $.....199,877	3,328,856	(3,367,254)	(6,386,904)
39. Change in net unrealized foreign exchange capital gain (loss)			
40. Change in net deferred income tax	89,234	116,696	294,769
41. Change in nonadmitted assets	(178,622)	193,709	228,647
42. Change in liability for reinsurance in unauthorized and certified companies			
43. Change in reserve on account of change in valuation basis, (increase) or decrease			
44. Change in asset valuation reserve	(950,144)	(255,992)	(692,079)
45. Change in treasury stock			
46. Surplus (contributed to) withdrawn from Separate Accounts during period			
47. Other changes in surplus in Separate Accounts Statement			
48. Change in surplus notes			
49. Cumulative effect of changes in accounting principles			
50. Capital changes:			
50.1 Paid in			
50.2 Transferred from surplus (Stock Dividend)			
50.3 Transferred to surplus			
51. Surplus adjustment:			
51.1 Paid in			
51.2 Transferred to capital (Stock Dividend)			
51.3 Transferred from capital			
51.4 Change in surplus as a result of reinsurance			
52. Dividends to stockholders			
53. Aggregate write-ins for gains and losses in surplus	0	0	0
54. Net change in capital and surplus (Lines 37 through 53)	11,271,294	8,212,221	18,476,930
55. Capital and surplus as of statement date (Lines 36 + 54)	256,838,700	235,302,697	245,567,406

DETAILS OF WRITE-INS

08.301. Marketing reallowance	681,377	774,306	1,505,944
08.302. Contractual rider fee income	554,883	435,941	849,292
08.303. Contractual annual maintenance and surrender charge fees	203,636	210,968	393,013
08.398. Summary of remaining write-ins for Line 8.3 from overflow page	0	3,333	3,333
08.399. Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above)	1,439,896	1,424,548	2,751,582
2701.			
2702.			
2703.			
2798. Summary of remaining write-ins for Line 27 from overflow page	0	0	0
2799. Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)	0	0	0
5301.			
5302.			
5303.			
5398. Summary of remaining write-ins for Line 53 from overflow page	0	0	0
5399. Totals (Lines 5301 thru 5303 plus 5398) (Line 53 above)	0	0	0

CASH FLOW

		1 Current Year to Date	2 Prior Year To Date	3 Prior Year Ended December 31
	CASH FROM OPERATIONS			
1.	Premiums collected net of reinsurance	101,799,149	113,082,348	215,589,580
2.	Net investment income	54,311,572	61,105,653	119,363,640
3.	Miscellaneous income	5,354,795	5,486,131	10,679,499
4.	Total (Lines 1 through 3)	161,465,516	179,674,132	345,632,719
5.	Benefit and loss related payments	119,389,020	124,283,620	258,610,170
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	(16,595,582)	(20,188,993)	(42,615,909)
7.	Commissions, expenses paid and aggregate write-ins for deductions	14,511,262	15,959,529	30,465,233
8.	Dividends paid to policyholders			
9.	Federal and foreign income taxes paid (recovered) net of $.....1,264,171 tax on capital gains (losses)	8,108,816	5,139,156	8,159,315
10.	Total (Lines 5 through 9)	125,413,516	125,193,312	254,618,809
11.	Net cash from operations (Line 4 minus Line 10)	36,052,000	54,480,820	91,013,910
	CASH FROM INVESTMENTS			
12.	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds	186,947,180	116,382,508	249,616,474
	12.2 Stocks			
	12.3 Mortgage loans			
	12.4 Real estate			
	12.5 Other invested assets			
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments			
	12.7 Miscellaneous proceeds			
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	186,947,180	116,382,508	249,616,474
13.	Cost of investments acquired (long-term only):			
	13.1 Bonds	190,273,172	176,241,017	316,719,850
	13.2 Stocks	133,206	1,000,000	1,000,000
	13.3 Mortgage loans			
	13.4 Real estate			
	13.5 Other invested assets			
	13.6 Miscellaneous applications	466,802	382,565	6,994,910
	13.7 Total investments acquired (Lines 13.1 to 13.6)	190,873,180	177,623,582	324,714,760
14.	Net increase or (decrease) in contract loans and premium notes	(1,068,893)	(853,761)	(1,149,812)
15.	Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(2,857,107)	(60,387,313)	(73,948,474)
	CASH FROM FINANCING AND MISCELLANEOUS SOURCES			
16.	Cash provided (applied):			
	16.1 Surplus notes, capital notes			
	16.2 Capital and paid in surplus, less treasury stock			
	16.3 Borrowed funds			
	16.4 Net deposits on deposit-type contracts and other insurance liabilities	(4,922,470)	(5,048,506)	(10,097,960)
	16.5 Dividends to stockholders			
	16.6 Other cash provided (applied)	2,018,735	1,815,766	(695,571)
17.	Net cash from financing and miscellaneous sources (Lines 16.1 through 16.4 minus Line 16.5 plus Line 16.6)	(2,903,735)	(3,232,740)	(10,793,531)
	RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
18.	Net change in cash, cash equivalents and short-term investments (Line 11 plus Line 15 plus Line 17)	30,291,159	(9,139,233)	6,271,906
19.	Cash, cash equivalents and short-term investments:			
	19.1 Beginning of year	28,169,505	21,897,599	21,897,599
	19.2 End of period (Line 18 plus Line 19.1)	58,460,664	12,758,366	28,169,505

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

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

EXHIBIT 1

DIRECT PREMIUMS AND DEPOSIT-TYPE CONTRACTS

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1. Industrial life			
2. Ordinary life insurance			
3. Ordinary individual annuities	89,061,058	101,123,965	189,806,128
4. Credit life (group and individual)			
5. Group life insurance			
6. Group annuities	12,774,405	11,858,792	25,783,452
7. A&H - group			
8. A&H - credit (group and individual)			
9. A&H - other			
10. Aggregate of all other lines of business	0	0	0
11. Subtotal	101,835,463	112,982,757	215,589,580
12. Deposit-type contracts	48,300		
13. Total	101,883,763	112,982,757	215,589,580

DETAILS OF WRITE-INS

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

NOTES TO FINANCIAL STATEMENTS

Note 1 – Summary of Significant Accounting Policies

A. Accounting Practices

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

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

Net Income	State of Domicile	June 30, 2016	December 31, 2015
(1) State basis	Ohio	$ 8,981,970	$ 25,032,497
(2) State prescribed practices that increase/(decrease) NAIC SAP	Ohio	-	-
(3) State permitted practices that increase/(decrease) NAIC SAP	Ohio	-	-
(4) NAIC SAP		$ 8,981,970	$ 25,032,497
Surplus			
(5) Statutory surplus state basis	Ohio	$ 256,838,700	$ 245,567,406
(6) State prescribed practices that increase/(decrease) NAIC SAP	Ohio	-	-
(7) State permitted practices that increase/(decrease) NAIC SAP	Ohio	-	-
(8) NAIC SAP		$ 256,838,700	$ 245,567,406

B & C – No significant changes.

Note 2 – Accounting Changes and Corrections of Errors

Not applicable.

Note 3 – Business Combinations and Goodwill

Not applicable.

Note 4 – Discontinued Operations

Not applicable.

Note 5 – Investments

A, B & C – No significant changes.

D. Loan-Backed Securities

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

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

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

CUSIP	Amortized Cost Before OTTI	Present Value of Projected Cash Flows	OTTI Charge Recognized in Income Statement	Amortized Cost After OTTI	Fair Value at Time of OTTI	Date Reported
12669GR45	$ 1,151,555	$ 1,093,328	$ 17,472	$ 1,134,083	$ 1,134,083	3/31/2016
16162XAD9	76,994	64,841	2,026	74,968	74,968	3/31/2016
47232DBA9	93,434	82,705	10,730	82,705	51,216	3/31/2016
47232DBB7	50,574	8,800	41,774	8,800	76,898	3/31/2016
47232VDX7	147,736	142,196	5,539	142,196	130,220	3/31/2016
47232VDY5	13,897	6,016	7,880	6,016	17,168	3/31/2016
Total			$ 85,421			

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

a. The aggregate amount of unrealized losses:

1. Less than 12 months	$1,271,167
2. 12 months or longer	909,365

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

1. Less than 12 months	$80,668,368
2. 12 months or longer	32,017,446

(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.

NOTES TO FINANCIAL STATEMENTS

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

F. Real Estate – Not applicable.

G. Low Income Housing Tax Credits – Not applicable.

H. Restricted Assets – No significant change.

I. Working Capital Finance Investments – Not applicable.

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

K. Structured Notes – Not applicable.

Note 6 – Joint Ventures, Partnerships and Limited Liability Companies

Not applicable.

Note 7 – Investment Income

No significant change.

Note 8 – Derivative Instruments

No significant change.

Note 9 – Income Taxes

No significant change.

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

No significant change.

Note 11 – Debt

Not applicable.

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

No significant change.

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

No significant change.

Note 14 – Contingencies

No significant change.

Note 15 – Leases

Not applicable.

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

Not applicable.

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

The Company has no reportable transactions.

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

Not applicable.

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

Not applicable.

NOTES TO FINANCIAL STATEMENTS

Note 20 – Fair Value Measurements

A.

(1) Fair Value Measurements at Reporting Date

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

	Level 1	Level 2	Level 3	Total
Assets at fair value				
Bonds:				
U.S. Government and government agencies	$ -	$ -	$ -	$ -
States, municipalities and political subdivisions	-	-	-	-
Foreign government	-	-	-	-
Residential mortgage-backed securities	-	-	-	-
Commerical mortgage-backed securities	-	-	-	-
Asset-backed securities	-	-	-	-
All other bonds	-	225,853	-	225,853
Total bonds	-	225,853	-	225,853
Non-affiliated preferred stock	-	-	-	-
Non-affiliated common stock	5,870,298	-	-	5,870,298
Equity index call options	-	10,232,650	-	10,232,650
Variable annuity assets (separate accounts) (a)	-	594,709,327	-	594,709,327
Total assets accounted for at fair value	$ 5,870,298	$ 605,167,830	$ -	$ 611,038,128

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

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

	Beginning Balance at 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	Ending Balance at 6/30/2016
States, municipalities and political subdivisions	$ -	$ -	$ -	$ -	$ -	$ -
Residential MBS	2	-	-	(3,586)	3,584	-
All other bonds	-	-	-	-	-	-
Non-affiliated common stock	-	-	-	-	-	-
Non-affiliated preferred stock	-	-	-	-	-	-
Total	$ 2	$ -	$ -	$ (3,586)	$ 3,584	$ -

(3) Fair Value Recognition of Transfers Between Levels

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

(4) Inputs and Techniques Used in Estimating Fair Value

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

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

Level 3 - Valuations derived from market valuation techniques generally consistent with those used to estimate the fair value of Level 2 financial instruments in which one or more significant inputs are unobservable or when the market for a security exhibits significantly less liquidity relative to markets supporting Level 2 fair value measurements. The unobservable inputs may include management's own assumptions about the assumptions market participants would use based on the best information available in the circumstances. The Company does not have any Level 3 assets or liabilities carried at fair value at June 30, 2016.

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.

NOTES TO FINANCIAL STATEMENTS

(5) Derivative Assets and Liabilities

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

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

B. The Company has no additional fair value disclosures.

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

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	Level 1	Level 2	Level 3
Bonds:					
U.S. Government and government agencies	$ 7,782,490	$ 7,122,344	$ 1,514,152	$ 6,268,338	$ -
States, municipalities and political subdivisions	396,693,071	363,793,242	-	396,693,071	-
Foreign government	-	-	-	-	-
Residential mortgage-backed securities	212,445,116	189,795,002	-	203,294,065	9,151,051
Commercial mortgage-backed securities	193,510,122	185,098,831	-	190,608,312	2,901,810
Asset-backed securities	258,895,203	256,885,150	-	243,394,166	15,501,037
All other bonds	1,367,171,576	1,285,719,492	-	1,347,947,418	19,224,158
Total bonds	$ 2,436,497,578	$ 2,288,414,061	$ 1,514,152	$ 2,388,205,370	$ 46,778,056
Non-affiliated preferred stock	950,000	1,000,000	950,000	-	-
Non-affiliated common stock	5,870,298	5,870,298	5,870,298	-	-
Equity index call options	10,232,650	10,232,650	-	10,232,650	-
Variable annuity assets (separate accounts)	594,709,327	594,709,327	-	594,709,327	-
Policy loans	58,177,482	58,177,482	-	-	58,177,482
Total financial assets	$ 3,106,437,335	$ 2,958,403,818	$ 8,334,450	$ 2,993,147,347	$ 104,955,538

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

Note 21 – Other Items

No significant change.

Note 22 – Events Subsequent

No significant change.

Note 23 – Reinsurance

Not applicable.

Note 24 – Retrospectively Rated Contracts & Contracts Subject to Redetermination

Not applicable.

Note 25 – Change in Incurred Losses and Loss Adjustment Expenses

Not applicable.

Note 26 – Intercompany Pooling Arrangements

Not applicable.

Note 27 – Structured Settlements

Not applicable.

Note 28 – Health Care Receivables

Not applicable.

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.

NOTES TO FINANCIAL STATEMENTS

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

No significant change.

Note 33 – Premiums and Annuity Considerations Deferred and Uncollected

No significant change.

Note 34 – Separate Accounts

No significant change.

Note 35 – Loss/Claim Adjustment Expenses

No significant change.

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

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

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

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

2.2 If yes, date of change:

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

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

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

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

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

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

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

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

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

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

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

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

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

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

7.2 If yes, give full information:

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

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

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

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

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

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

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

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

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

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

(e) Accountability for adherence to the code.

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

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

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

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

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

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

FINANCIAL

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

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

INVESTMENT

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

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

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

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

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

14.2 If yes, please complete the following:

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

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

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

If no, attach a description with this statement.

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

18.2 If no, list exceptions:

GENERAL INTERROGATORIES (continued)

PART 2 - LIFE & HEALTH

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

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

2. Operating Percentages:

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

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

SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

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

NONE

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

Current Year to Date - Allocated by States and Territories

	States, Etc.	1 Active Status	Direct Business Only Life Contracts 2 Life Insurance Premiums	3 Annuity Considerations	4 A&H Insurance Premiums, Including Policy Membership and Other Fees	5 Other Considerations	6 Total Columns 2 through 5	7 Deposit-Type Contracts
1.	Alabama AL	L		229,768			229,768	
2.	Alaska AK	L		57,003			57,003	
3.	Arizona AZ	L		1,008,436			1,008,436	
4.	Arkansas AR	L		121,404			121,404	
5.	California CA	L		18,165,226			18,165,226	
6.	Colorado CO	L		133,659			133,659	
7.	Connecticut CT	L		2,114,098			2,114,098	
8.	Delaware DE	L		146,144			146,144	
9.	District of Columbia DC	L		34,210			34,210	
10.	Florida FL	L		14,125,545			14,125,545	
11.	Georgia GA	L		447,568			447,568	
12.	Hawaii HI	L		757,439			757,439	
13.	Idaho ID	L		500,457			500,457	
14.	Illinois IL	L		1,976,773			1,976,773	
15.	Indiana IN	L		1,022,199			1,022,199	
16.	Iowa IA	L		531,827			531,827	
17.	Kansas KS	L		218,953			218,953	
18.	Kentucky KY	L		815,185			815,185	
19.	Louisiana LA	L		173,735			173,735	
20.	Maine ME	L		745,335			745,335	
21.	Maryland MD	L		244,438			244,438	
22.	Massachusetts MA	L		4,247,671			4,247,671	
23.	Michigan MI	L		4,194,883			4,194,883	
24.	Minnesota MN	L		1,051,856			1,051,856	
25.	Mississippi MS	L		107,755			107,755	
26.	Missouri MO	L		160,009			160,009	
27.	Montana MT	L		286,793			286,793	
28.	Nebraska NE	L		125,579			125,579	
29.	Nevada NV	L		1,688,664			1,688,664	
30.	New Hampshire NH	L		950,485			950,485	
31.	New Jersey NJ	L		5,607,709			5,607,709	
32.	New Mexico NM	L		214,018			214,018	
33.	New York NY	N		46,344			46,344	
34.	North Carolina NC	L		8,366,939			8,366,939	
35.	North Dakota ND	L		307,796			307,796	
36.	Ohio OH	L		9,315,225			9,315,225	
37.	Oklahoma OK	L		111,372			111,372	
38.	Oregon OR	L		122,667			122,667	
39.	Pennsylvania PA	L		2,365,607			2,365,607	
40.	Rhode Island RI	L		1,628,362			1,628,362	
41.	South Carolina SC	L		727,943			727,943	
42.	South Dakota SD	L		23,721			23,721	
43.	Tennessee TN	L		1,819,868			1,819,868	
44.	Texas TX	L		10,545,370			10,545,370	
45.	Utah UT	L		1,699,677			1,699,677	
46.	Vermont VT	N		26,819			26,819	
47.	Virginia VA	L		601,260			601,260	
48.	Washington WA	L		1,491,803			1,491,803	48,300
49.	West Virginia WV	L		47,832			47,832	
50.	Wisconsin WI	L		167,941			167,941	
51.	Wyoming WY	L		51,403			51,403	
52.	American Samoa AS	N					0	
53.	Guam GU	N					0	
54.	Puerto Rico PR	N					0	
55.	US Virgin Islands VI	N					0	
56.	Northern Mariana Islands MP	N					0	
57.	Canada CAN	N					0	
58.	Aggregate Other Alien OT	XXX	0	162,690	0	0	162,690	0
59.	Subtotal	(a) 49	0	101,835,463	0	0	101,835,463	48,300
90.	Reporting entity contributions for employee benefit plans	XXX					0	
91.	Dividends or refunds applied to purchase paid-up additions and annuities	XXX					0	
92.	Dividends or refunds applied to shorten endowment or premium paying period	XXX					0	
93.	Premium or annuity considerations waived under disability or other contract provisions	XXX					0	
94.	Aggregate other amounts not allocable by State	XXX	0	0	0	0	0	0
95.	Totals (Direct Business)	XXX	0	101,835,463	0	0	101,835,463	48,300
96.	Plus Reinsurance Assumed	XXX					0	
97.	Totals (All Business)	XXX	0	101,835,463	0	0	101,835,463	48,300
98.	Less Reinsurance Ceded	XXX					0	
99.	Totals (All Business) less Reinsurance Ceded	XXX	0	101,835,463	0	0	101,835,463	48,300

DETAILS OF WRITE-INS

58001.	Other Alien	XXX		162,690			162,690	
58002.		XXX					0	
58003.		XXX					0	
58998.	Summary of remaining write-ins for line 58 from overflow page	XXX	0	0	0	0	0	0
58999.	Total (Lines 58001 thru 58003 plus 58998) (Line 58 above)	XXX	0	162,690	0	0	162,690	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

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^ Total percentage owned by respective parent and other affiliated companies

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

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

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# Participant in Lloyd's Syndicate 2468
Subsidiaries 100% owned by respective parent unless otherwise stated
^ Total percentage owned by respective parent and other affiliated companies

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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

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 *
							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.	
							Marketform Trust Company Limited	GBR	NIA	Marketform Group Limited	Ownership	100.000	American Financial Group, Inc.	
			06-1356481				Great American Financial Resources, Inc.	DE	UIP	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	1
			31-1422717				AAG Insurance Agency, Inc.	KY	NIA	Great American Financial Resources, Inc.	Ownership	100.000	American Financial Group, Inc.	
			34-1017531				Ceres Group, Inc.	DE	NIA	Great American Financial Resources, Inc.	Ownership	100.000	American Financial Group, Inc.	
			47-0717079				Continental General Corporation	NE	NIA	Ceres Group, Inc.	Ownership	100.000	American Financial Group, Inc.	
			34-1947042				QQAgency of Texas, Inc.	TX	NIA	Ceres Group, Inc.	Ownership	100.000	American Financial Group, Inc.	
			31-1395344				Great American Advisors, Inc.	OH	NIA	Great American Financial Resources, Inc.	Ownership	100.000	American Financial Group, Inc.	
0084	American Financial Group, Inc.	63312	13-1935920				Great American Life Insurance Company	OH	UDP	Great American Financial Resources, Inc.	Ownership	100.000	American Financial Group, Inc.	
			45-2969767				Aerielle IP Holdings, LLC	OH	NIA	Great American Life Insurance Company	Ownership	62.500	American Financial Group, Inc.	2
			26-4391696				Aerielle, LLC	DE	NIA	Great American Life Insurance Company	Ownership	62.500	American Financial Group, Inc.	2
0084	American Financial Group, Inc.	93661	31-1021738				Annuity Investors Life Insurance Company	OH	RE	Great American Life Insurance Company	Ownership	100.000	American Financial Group, Inc.	
			27-4078277				Bay Bridge Marina Hemingway's Restaurant, LLC	MD	NIA	Great American Life Insurance Company	Ownership	85.000	American Financial Group, Inc.	
			27-0513333				Bay Bridge Marina Management, LLC	MD	NIA	Great American Life Insurance Company	Ownership	85.000	American Financial Group, Inc.	
			20-1246122				Brothers Management, LLC	FL	NIA	Great American Life Insurance Company	Ownership	99.000	American Financial Group, Inc.	
			45-3988240				FT Liquidation, LLC	MD	NIA	Great American Life Insurance Company	Ownership	100.000	American Financial Group, Inc.	
			20-4604276				GALIC - Bay Bridge Marina, LLC	FL	NIA	Great American Life Insurance Company	Ownership	100.000	American Financial Group, Inc.	
			45-5565693				GALIC - Sorrento, LLC	FL	NIA	Great American Life Insurance Company	Ownership	65.000	American Financial Group, Inc.	2
			31-1391777				GALIC Brothers, Inc.	OH	NIA	Great American Life Insurance Company	Ownership	80.000	American Financial Group, Inc.	
			45-1144095				GALIC Pointe, LLC	FL	NIA	Great American Life Insurance Company	Ownership	65.000	American Financial Group, Inc.	2
			26-3260520				Manhattan National Holding Corporation	OH	NIA	Great American Life Insurance Company	Ownership	100.000	American Financial Group, Inc.	
0084	American Financial Group, Inc.	67083	45-0252531				Manhattan National Life Insurance Company	OH	IA	Manhattan National Holding Corporation	Ownership	100.000	American Financial Group, Inc.	
			52-2179330				Skipjack Marina Corp.	MD	NIA	Great American Life Insurance Company	Ownership	100.000	American Financial Group, Inc.	
			42-1575938				Great American Holding, Inc.	OH	NIA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	
			27-3062314				Agricultural Services, LLC	OH	NIA	Great American Holding, Inc.	Ownership	100.000	American Financial Group, Inc.	
0084	American Financial Group, Inc.	35351	31-0912199				American Empire Surplus Lines Insurance Company	DE	IA	Great American Holding, Inc.	Ownership	100.000	American Financial Group, Inc.	
0084	American Financial Group, Inc.	37990	31-0973761				American Empire Insurance Company	OH	IA	American Empire Surplus Lines Insurance Company	Ownership	100.000	American Financial Group, Inc.	
			59-1671722				American Empire Underwriters, Inc.	TX	NIA	American Empire Insurance Company	Ownership	100.000	American Financial Group, Inc.	
							GAI Australia Pty Ltd	AUS	NIA	Great American Holding, Inc.	Ownership	100.000	American Financial Group, Inc.	
			AA-1784136				Great American International Insurance Limited	IRL	IA	Great American Holding, Inc.	Ownership	100.000	American Financial Group, Inc.	
0084	American Financial Group, Inc.	23418	73-0556513				Mid-Continent Casualty Company	OH	IA	Great American Holding, Inc.	Ownership	100.000	American Financial Group, Inc.	
0084	American Financial Group, Inc.	15380	73-1406844				Mid-Continent Assurance Company	OH	IA	Mid-Continent Casualty Company	Ownership	100.000	American Financial Group, Inc.	
0084	American Financial Group, Inc.	13794	38-3803661				Mid-Continent Excess and Surplus Insurance Company	DE	IA	Mid-Continent Casualty Company	Ownership	100.000	American Financial Group, Inc.	
			30-0571535				Mid-Continent Specialty Insurance Services, Inc.	OK	NIA	Mid-Continent Casualty Company	Ownership	100.000	American Financial Group, Inc.	
0084	American Financial Group, Inc.	23426	73-0773259				Oklahoma Surety Company	OH	IA	Mid-Continent Casualty Company	Ownership	100.000	American Financial Group, Inc.	
0084	American Financial Group, Inc.	22179	95-2801326				Republic Indemnity Company of America	CA	IA	Great American Holding, Inc.	Ownership	100.000	American Financial Group, Inc.	

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.	43753	31-1054123				Republic Indemnity Company of California	CA	IA	Republic Indemnity Company of America	Ownership	100.000	American Financial Group, Inc.	
			59-1683711				Summit Consulting, LLC	FL	NIA	Great American Holding, Inc.	Ownership	100.000	American Financial Group, Inc.	
			59-3385208				Heritage Summit Healthcare, LLC	FL	NIA	Summit Consulting, LLC	Ownership	100.000	American Financial Group, Inc.	
			59-3409855				Summit Holding Southeast, Inc.	FL	NIA	Great American Holding, Inc.	Ownership	100.000	American Financial Group, Inc.	
0084	American Financial Group, Inc.	10701	59-1835212				Bridgefield Employers Insurance Company	FL	IA	Summit Holding Southeast, Inc.	Ownership	100.000	American Financial Group, Inc.	
0084	American Financial Group, Inc.	10335	59-3269531				Bridgefield Casualty Insurance Company	FL	IA	Bridgefield Employers Insurance Company	Ownership	100.000	American Financial Group, Inc.	
0084	American Financial Group, Inc.	16691	31-0501234				Great American Insurance Company	OH	IA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	
			45-2969767				Aerielle IP Holdings, LLC	OH	NIA	Great American Insurance Company	Ownership	37.500	American Financial Group, Inc.	2
			26-4391696				Aerielle, LLC	DE	NIA	Great American Insurance Company	Ownership	37.500	American Financial Group, Inc.	2
			31-1463075				American Signature Underwriters, Inc.	OH	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	
			59-2840291				Brothers Property Corporation	OH	NIA	Great American Insurance Company	Ownership	80.000	American Financial Group, Inc.	
			25-1754638				Brothers Pennsylvanian Corporation	PA	NIA	Brothers Property Corporation	Ownership	100.000	American Financial Group, Inc.	
			59-2840294				Brothers Property Management Corporation	OH	NIA	Brothers Property Corporation	Ownership	100.000	American Financial Group, Inc.	
			20-4498054				Crescent Centre Apartments	OH	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	1
			31-1277904				Crop Managers Insurance Agency, Inc.	KS	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	
			31-0589001				Dempsey & Siders Agency, Inc.	OH	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	
			31-1341668				Eden Park Insurance Brokers, Inc.	CA	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	
							El Aguila, Compañia de Seguros, S.A. de C.V.	MEX	IA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	
							Financiadora de Primas Condor, S.A. de C.V.	MEX	NIA	El Aguila, Compañia de Seguros, S.A. de C.V.	Ownership	99.000	American Financial Group, Inc.	
			39-1404033				Farmers Crop Insurance Alliance, Inc.	KS	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	
			13-3628555				FCIA Management Company, Inc.	NY	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	
							Foreign Credit Insurance Association	NY	OTH	Great American Insurance Company	Management		American Financial Group, Inc.	3
			47-5618395				GA Key Lime, LLC	OH	NIA	Great American Insurance Company	Ownership	50.000	American Financial Group, Inc.	2
			81-0814136				GAI Mexico Holdings, LLC	DE	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	
			31-1753938				GAI Warranty Company	OH	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	
			31-1765544				GAI Warranty Company of Florida	FL	NIA	GAI Warranty Company	Ownership	100.000	American Financial Group, Inc.	
							GAI Warranty Company of Canada Inc.	CAN	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	
			45-5565693				GALIC - Sorrento, LLC	FL	NIA	Great American Insurance Company	Ownership	35.000	American Financial Group, Inc.	2
			45-1144095				GALIC Pointe, LLC	FL	NIA	Great American Insurance Company	Ownership	35.000	American Financial Group, Inc.	2
			61-1329718				Global Premier Finance Company	OH	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	
			74-2693636				Great American Agency of Texas, Inc.	TX	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	
0084	American Financial Group, Inc.	26832	95-1542353				Great American Alliance Insurance Company	OH	IA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	
0084	American Financial Group, Inc.	26344	15-6020948				Great American Assurance Company	OH	IA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	
0084	American Financial Group, Inc.	39896	61-0983091				Great American Casualty Insurance Company	OH	IA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	
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 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership Board, Management Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 *
0084	American Financial Group, Inc.	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			4
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	December 31, Prior Year Net Admitted Assets
2504. Other assets	198,222	176,722	21,500	21,500
2597. Summary of remaining write-ins for Line 25	198,222	176,722	21,500	21,500

Additional Write-ins for Summary of Operations:

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
08.304. Miscellaneous income		3,333	3,333
08.397. Summary of remaining write-ins for Line 8.3	0	3,333	3,333

SCHEDULE A - VERIFICATION

Real Estate

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

NONE

SCHEDULE B - VERIFICATION

Mortgage Loans

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

NONE

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

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

NONE

SCHEDULE D - VERIFICATION

Bonds and Stocks

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year	2,286,152,264	2,212,363,737
2. Cost of bonds and stocks acquired	190,406,379	317,719,850
3. Accrual of discount	2,881,602	8,744,508
4. Unrealized valuation increase (decrease)	571,078	(1,053,728)
5. Total gain (loss) on disposals	2,486,851	2,347,377
6. Deduct consideration for bonds and stocks disposed of	186,947,180	249,616,474
7. Deduct amortization of premium		2,657,805
8. Total foreign exchange change in book/adjusted carrying value		
9. Deduct current year's other-than-temporary impairment recognized	266,638	1,695,201
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	2,295,284,356	2,286,152,264
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	2,295,284,356	2,286,152,264

SCHEDULE D - PART 1B

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

NAIC Designation	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. NAIC 1 (a)	1,618,253,360	155,207,689	123,770,082	(4,151,108)	1,618,253,360	1,645,539,859		1,639,235,945
2. NAIC 2 (a)	659,514,475	26,325,606	31,515,812	1,004,240	659,514,475	655,328,509		631,643,799
3. NAIC 3 (a)	46,595,866		8,120,055	(59,482)	46,595,866	38,416,329		32,319,478
4. NAIC 4 (a)	9,782,913		7,384,423	4,883,237	9,782,913	7,281,727		9,608,633
5. NAIC 5 (a)	0				0	0		0
6. NAIC 6 (a)	251,913			(26,060)	251,913	225,853		331,424
7. Total Bonds	2,334,398,527	181,533,295	170,790,372	1,650,827	2,334,398,527	2,346,792,277	0	2,313,139,279
PREFERRED STOCK								
8. NAIC 1						0		
9. NAIC 2	1,000,000				1,000,000	1,000,000		1,000,000
10. NAIC 3						0		
11. NAIC 4						0		
12. NAIC 5						0		
13. NAIC 6						0		
14. Total Preferred Stock	1,000,000	0	0	0	1,000,000	1,000,000	0	1,000,000
15. Total Bonds and Preferred Stock	2,335,398,527	181,533,295	170,790,372	1,650,827	2,335,398,527	2,347,792,277	0	2,314,139,279

(a) Book/Adjusted Carrying Value column for the end of the current reporting period includes the following amount of non-rated short-term and cash equivalent bonds by NAIC designation:
NAIC 1 $.....58,378,219; 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	58,378,219	XXX	58,378,219	22,721	

SCHEDULE DA - VERIFICATION

Short-Term Investments

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	33,207,439	21,102,454
2. Cost of short-term investments acquired	182,784,580	343,674,080
3. Accrual of discount		
4. Unrealized valuation increase (decrease)		
5. Total gain (loss) on disposals		
6. Deduct consideration received on disposals	157,613,800	331,569,095
7. Deduct amortization of premium		
8. Total foreign exchange change in book/adjusted carrying value		
9. Deduct current year's other-than-temporary impairment recognized		
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	58,378,219	33,207,439
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	58,378,219	33,207,439

SCHEDULE DB - PART A - VERIFICATION

Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book/adjusted carrying value, December 31, prior year (Line 9, prior year)	7,113,747
2.	Cost paid/(consideration received) on additions	4,625,362
3.	Unrealized valuation increase/(decrease)	3,022,582
4.	Total gain (loss) on termination recognized	
5.	Considerations received/(paid) on terminations	
6.	Amortization	(4,529,040)
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)	10,232,650
10.	Deduct nonadmitted assets	
11.	Statement value at end of current period (Line 9 minus Line 10)	10,232,650

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	10,232,650	
2. Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance		
3. Total (Line 1 plus Line 2)		10,232,650
4. Part D, Section 1, Column 5	10,232,650	
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	10,232,650	
8. Part B, Section 1, Column 13		
9. Total (Line 7 plus Line 8)		10,232,650
10. Part D, Section 1, Column 8	10,232,650	
11. Part D, Section 1, Column 9		
12. Total (Line 9 minus Line 10 minus Line 11)		0
	Potential Exposure Check	
13. Part A, Section 1, Column 21		
14. Part B, Section 1, Column 20		
15. Part D, Section 1, Column 11		
16. Total (Line 13 plus Line 14 minus Line 15)		0

Sch. E - Verification
NONE

Sch. A - Pt. 2
NONE

Sch. A - Pt. 3
NONE

Sch. B - Pt. 2
NONE

Sch. B - Pt. 3
NONE

Sch. BA - Pt. 2
NONE

Sch. BA - Pt. 3
NONE

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
Bonds - U.S. Special Revenue and Special Assessment									
914119 F5 6	CINCINNATI UNIV B 3.949 06/01/2042		05/11/2016	JP MORGAN SECURITIES INC		1,000,000	1,000,000		1FE
92812U Q6 8	VA HSG DEV AUTH PT A 3.10 06/25/2041		05/25/2016	BANC OF AMERICA SECURITIES		2,000,000	2,000,000	1,378	1FE
3199999. Total Bonds - U.S. Special Revenue and Special Assessment						3,000,000	3,000,000	1,378	XXX
Bonds - Industrial and Miscellaneous									
00214M AA 1	ARLFR 2014-1A A1 ABS SNR 2.92 06/15/2044		06/14/2016	CS FIRST BOSTON		768,835	791,466	128	1FE
00214M AA 1	ARLFR 2014-1A A1 ABS SNR 2.92 06/15/2044		06/23/2016	CS FIRST BOSTON		383,181	395,733	417	1FE
004375 FG 1	ACCR 2006-1 A4 SEQ SNR FLT 04/25/2036		04/07/2016	AMHERST SECURITIES CORP		1,746,875	2,000,000	713	1FM
03329K AC 7	ANCHC 2016-8A A2 CLO SSNR 2.88 07/28/28		06/22/2016	DEUTSCHE BANK		1,000,000	1,000,000		1FE
03765H AB 7	APOLLO MNGMT HLD 4.40 05/27/2026		05/24/2016	GOLDMAN SACHS		1,998,240	2,000,000		1FE
05533N AJ 3	BCAP 2010-RR12 1A9 MEZ FLT 06/26/2037 RE		06/07/2016	BANC OF AMERICA SECURITIES		690,743	820,482	515	1FM
05949A H8 6	BOAMS 2005-A 2A1 PT SNR FLT 02/25/2035		05/06/2016	BANC OF AMERICA SECURITIES		533,886	552,177	453	1FM
05949A H9 4	BOAMS 2005-A 2A2 PT SSNR FLT 02/25/2035		05/06/2016	BANC OF AMERICA SECURITIES		470,472	483,155	396	1FM
063904 AA 4	BANK OF OZARKS 5.50 07/01/2026		06/16/2016	SANDLER & O'NEIL PARTNERS		3,000,000	3,000,000		2FE
12479L AA 8	CAI 2012-1A A ABS 3.47 10/25/2027	R	06/24/2016	BANC OF AMERICA SECURITIES		309,443	316,667	122	1FE
12479L AC 4	CAI 2013-1A A ABS 3.35 03/27/2028	R	06/24/2016	BANC OF AMERICA SECURITIES		654,750	675,000	251	1FE
125634 AQ 8	CLIF 2014-2A A ABS SNR 3.38 10/18/2029		05/05/2016	WELLS FARGO BROKERAGE SERVICES		814,202	849,510	1,755	1FE
125634 AQ 8	CLIF 2014-2A A ABS SNR 3.38 10/18/2029		06/08/2016	BANC OF AMERICA SECURITIES		811,142	841,106	1,974	1FE
126694 D5 4	CWHL 2006-HYB2 3A1 SEQ SSNR FLT 04/20/36		06/23/2016	JANNEY MONTGOMERY SCOTT		1,487,028	1,690,405	3,496	1Z
19625G AB 5	CAFL 2016-1 B ABS MEZ 3.344 06/15/2048	R	05/11/2016	MORGAN STANLEY		999,995	1,000,000	1,765	1FE
2027A0 HT 9	COMMONWEALTH BANK AU 2.85 05/18/2026	R	05/11/2016	GOLDMAN SACHS		1,998,960	2,000,000		1FE
23341B AC 9	DRB 2016-B A2 ABS SNR 2.89 06/25/2040		05/12/2016	CS FIRST BOSTON		999,696	1,000,000		1FE
25150R AD 7	DBALT 2006-AR6 A4 SEQ SNR FLT 02/25/2037		06/13/2016	AMHERST SECURITIES CORP		1,984,298	2,238,982	843	1FM
26224H AA 5	DRUGC 2016-1A A ABS 3.979 04/15/2027		06/02/2016	GOLDMAN SACHS		899,989	900,000		2AM
28618X AB 8	ERL 2015-1A A2 ABS SNR 3.585 02/19/2045		06/30/2016	CANTOR FITZGERALD & CO		1,254,703	1,300,000	2,201	1FE
30219G AN 8	EXPRESS SCRIPTS 3.40 03/01/2027		06/29/2016	CS FIRST BOSTON		999,590	1,000,000		2FE
30258B AA 9	FDF 2016-2A A CDO SSNR 4.285 05/12/2031	R	04/15/2016	GREENSLEDGE CAPITAL MARKET		1,498,500	1,500,000		1Z
30288L AN 3	FREMF 2016-K53 B MEZ 4.1557 03/25/2049		06/16/2016	BANC OF AMERICA SECURITIES		976,250	1,000,000	2,309	1AM
32027L AE 5	FFML 2006-FF14 A5 SEQ SNR FLT 10/25/2036		06/07/2016	BANC OF AMERICA SECURITIES		1,144,044	1,280,945	345	1FM
337930 AA 9	FLAGSTAR BANCORP INC 6.125 07/15/2021		06/29/2016	JP MORGAN SECURITIES INC		999,990	1,000,000		2FE
362341 4A 4	GSR 2006-AR1 2A1 SEQ SSNR FLT 01/25/2036		06/16/2016	BANC OF AMERICA SECURITIES		540,984	570,395	874	1FM
43785V AB 8	HOMESTREET INC 6.50 06/01/2026		05/17/2016	SANDLER & O'NEIL PARTNERS		2,000,000	2,000,000		2FE
46627M CY 1	JPALT 2006-A1 3A1 SEQ SSNR CSTR 03/25/36		05/25/2016	CITIGROUP		437,249	520,534	1,192	1FM
46849L SQ 5	JACKSON NAT LIFE 3.05 04/29/2026		04/25/2016	DEUTSCHE BANK		4,979,050	5,000,000		1FE
47232V GR 7	JMAC 2009-R4 29A3 MEZ SSUP 2.0833 01/47		01/26/2016	CAPITAL INTEREST		(462)	(4,229)		1FM
49327V 2A 1	KEY BANK NA 3.40 05/20/2026		05/17/2016	KEYBANK CAPITAL MARKET		2,992,680	3,000,000		2FE
512807 AP 3	LAM RESEARCH 3.90 06/15/2026		05/23/2016	GOLDMAN SACHS		1,994,880	2,000,000		2FE
595112 BH 5	MICRON TECH 7.50 09/15/2023		04/15/2016	MORGAN STANLEY		2,000,000	2,000,000		2FE
62854A AD 6	MYLAN NV 3.95 06/15/2026	R	05/31/2016	DEUTSCHE BANK		2,976,930	3,000,000		2FE
65539C AK 2	NMRR 2011-4RA 1A10 MEZ FLT 12/26/36RE		06/06/2016	AMHERST SECURITIES CORP		690,743	832,220	512	1FM
681936 BJ 8	OMEGA HEALTHCARE 4.375 08/01/2023		06/30/2016	JP MORGAN SECURITIES INC		997,390	1,000,000		2FE
68389X BM 6	ORACLE CORP 2.65 07/15/2026		06/29/2016	JP MORGAN SECURITIES INC		996,240	1,000,000		1FE
741503 AZ 9	PRICELINE GROUP 3.60 06/01/2026		05/18/2016	WELLS FARGO BROKERAGE SERVICES		2,994,210	3,000,000		2FE
78471D AA 5	SCLP 2016-1A A ABS SSNR 3.26 08/25/2025		06/21/2016	CITIGROUP		1,999,782	2,000,000		1FE
84610W AB 1	SOVRAN ACQ LP 3.50 07/01/2026		06/13/2016	WELLS FARGO BROKERAGE SERVICES		2,983,410	3,000,000		2FE
86787G AJ 1	SUNTRUST BANK 3.30 05/15/2026		05/11/2016	SUNTRUST CAPITAL		1,989,880	2,000,000		2FE
88314R AC 0	TMCL 2014-1A A ABS SNR 3.27 10/20/2039	R	05/16/2016	BANC OF AMERICA SECURITIES		405,609	425,000	1,120	1FE

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
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)
89690E AE 7	TRMF 2014-1A A2 ABS SEQ SNR 4.085 04/44		06/01/2016	CITIGROUP		961,445	1,000,000	2,383	1FE
91159H HM 5	US BANCORP MTN W 3.10 04/27/2026		04/21/2016	US BANCORP		4,996,150	5,000,000		1FE
92925V AF 7	WAMU 2007-HY1 2A3 SEQ SSNR CSTR 02/37		05/20/2016	CS FIRST BOSTON		1,172,870	1,293,532	2,158	1FM
96033C AA 0	WESTR 2016-1A A ABS SSNR 3.50 12/20/2028		04/22/2016	AMHERST SECURITIES CORP		996,406	1,000,000		1FE
96033C AB 8	WESTR 2016-1A B ABS MEZ 4.50 12/20/2028		04/22/2016	AMHERST SECURITIES CORP		496,816	500,000		2AM
960410 AC 2	WESTJET AIRLINES 3.50 06/16/2021	I	06/13/2016	MORGAN STANLEY		1,997,280	2,000,000		2FE
961214 CX 9	WESTPAC BANKING 2.85 05/13/2026	R	05/09/2016	CITIGROUP		1,992,240	2,000,000		1FE
984851 AD 7	YARA INTL SA 3.80 06/06/2026	R	06/01/2016	JP MORGAN SECURITIES INC		1,991,920	2,000,000		2FE
3899999. Total Bonds - Industrial and Miscellaneous						74,008,514	75,773,079	25,922	XXX
8399997. Total Bonds - Part 3						77,008,514	78,773,079	27,300	XXX
8399999. Total Bonds						77,008,514	78,773,079	27,300	XXX
Common Stocks - Industrial and Miscellaneous									
247361 70 2	DELTA AIR LINES INC		06/27/2016	ISI GROUP	4,000.000	133,206	XXX		L
9099999. Total Common Stocks - Industrial and Miscellaneous						133,206	XXX	0	XXX
9799997. Total Common Stocks - Part 3						133,206	XXX	0	XXX
9799999. Total Common Stocks						133,206	XXX	0	XXX
9899999. Total Preferred and Common Stocks						133,206	XXX	0	XXX
9999999. Total Bonds, Preferred and Common Stocks						77,141,720	XXX	27,300	XXX

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

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					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																					
31383S RS 1	FNCL 511797 PT 6.0 5/01/2031		06/25/2016.	MBS Paydown		243	243	243	240		(1)		(1)		243			0	6	05/01/2031	1
31406J 2L 6	FNCL 811779 PT 5.0 1/1/2035		06/25/2016.	MBS Paydown		1,281	1,281	1,302	1,148		(54)		(54)		1,281			0	29	01/01/2035	1
649085 AA 5	NEW VALEY GEN II5.572 05/01/20		05/01/2016.	Sinking Fund Redemption		148,703	148,703	153,797	150,063		(184)		(184)		148,703			0	4,143	05/01/2020	1FE
690353 XM 4	OVERSEAS PRI INV 3.59 12/15/2030		06/15/2016.	Sinking Fund Redemption		28,571	28,571	28,571	28,571				0		28,571			0	513	12/15/2030	1
0599999. Total Bonds - U.S Government						178,798	178,798	183,914	180,023	0	(238)	0	(238)	0	178,798	0	0	0	4,691	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		1,000,000	1,000,000	1,005,060	1,000,216		(216)		(216)		1,000,000			0	29,750	04/01/2016	1FE
1799999. Total Bonds - U.S. States, Territories and Possessions						1,000,000	1,000,000	1,005,060	1,000,216	0	(216)	0	(216)	0	1,000,000	0	0	0	29,750	XXX	XXX
Bonds - U.S. Special Revenue and Special Assessment																					
130333 CA 3	CA HSG FIN AGY A 2.90 02/01/2042		06/01/2016.	MBS Paydown		61,893	61,893	61,893	61,893				0		61,893			0	801	02/01/2042	1FE
130333 CB 1	CA HSG FIN AGY B 2.90 02/01/2042		06/01/2016.	MBS Paydown		70,914	70,914	70,736	70,761		77		77		70,914			0	908	02/01/2042	1FE
31395X 3F 0	FHR 3018 UG PAC 5.50 10/15/2034		06/15/2016.	MBS Paydown		30,532	30,532	29,788	30,308		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		33,579	33,579	33,579	33,579				0		33,579			0	410	07/01/2041	1FE
34074M JC 6	FL HSG FIN B TXBL 2.80 07/01/2041		06/01/2016.	MBS Paydown		37,604	37,604	37,604	37,604				0		37,604			0	442	07/01/2041	1FE
462467 NW 7	IA ST FIN SF MTGE SER 3 2.90 2/01/2042		04/01/2016.	Partial Call		5,000	5,000	5,000	5,000				0		5,000			0	48	02/01/2042	1FE
49130T PS 9	KY HSG CORP A 3.00 11/01/2041		06/01/2016.	Partial Call		60,000	60,000	60,000	60,000				0		60,000			0	813	11/01/2041	1FE
49130T PT 7	KY HSG CORP B 3.00 11/01/2041		06/01/2016.	Partial Call		45,000	45,000	45,000	45,000				0		45,000			0	563	11/01/2041	1FE
57586N UR 0	MA ST HSG FIN A 4.375 01/15/2046		06/15/2016.	MBS Paydown		969,236	969,236	973,274	973,014		(3,768)		(3,768)		969,236			0	13,694	01/15/2046	1FE
64972C BD 4	NYC HSG DEV A TXBL 3.05 06/15/2036		06/15/2016.	MBS Paydown		130,972	130,972	130,972	130,972				0		130,972			0	1,358	06/15/2036	1FE
686087 MP 9	OR HSG & CMNTY SVCS C 2.891 07/01/2033		04/01/2016.	Partial Call		110,000	110,000	110,000	110,000				0		110,000			0	1,650	07/01/2033	1FE
76221T AL 3	RI HSG SER 64-T 5.00 10/01/2028		04/01/2016.	Partial Call		30,000	30,000	30,000	30,000				0		30,000			0	750	10/01/2028	1FE
882750 NE 8	TX HSG & CMNTY AFFAIRS 2.875 07/01/2041		06/01/2016.	Partial Call		25,000	25,000	25,000	25,000				0		25,000			0	368	07/01/2041	1FE
88275F NU 9	TEXAS ST DEPT OF HSG A 3.20 09/01/2039		06/01/2016.	Partial Call		45,000	45,000	45,000	45,002		(2)		(2)		45,000			0	503	09/01/2039	1FE
92812U Q3 5	VA ST HSG DEV D 4.30 12/25/2043		05/25/2016.	MBS Paydown		21,199	21,199	21,199	21,199				0		21,199			0	314	12/25/2043	1FE
92812U Q4 3	VA HSG DEV A 3.50 10/25/2037		06/25/2016.	MBS Paydown		61,637	61,637	61,637	61,637				0		61,637			0	840	10/25/2037	1FE
92813T EE 6	VIRGINIA HSG AUTH SER A 3.25 08/25/2042		05/25/2016.	MBS Paydown		26,903	26,903	26,903	26,903				0		26,903			0	332	08/25/2042	1FE
3199999. Total Bonds - U.S. Special Revenue and Special Assessment						1,764,469	1,764,469	1,767,585	1,767,871	0	(3,547)	0	(3,547)	0	1,764,469	0	0	0	24,482	XXX	XXX
Bonds - Industrial and Miscellaneous																					
00101J AH 9	ADT CORP 4.125 06/15/2023		05/03/2016.	Consent Fee		5,000							0		5,000			0		06/15/2023	3FE
00101J AH 9	ADT CORP 4.125 06/15/2023		05/03/2016.	MORGAN STANLEY		463,125	500,000	499,930	499,936		6		6		497,443		(34,318)	(34,318)	4,039	06/15/2023	3FE
00101J AH 9	ADT CORP 4.125 06/15/2023		05/20/2016.	MORGAN STANLEY		465,625	500,000	499,930	499,936		31		31		497,468		(31,843)	(31,843)	13,206	06/15/2023	3FE
00192J AA 4	APS 2016-1 1A SEQ SSNR FLT 07/31/2057 RE		06/27/2016.	MBS Paydown		90,631	90,631	80,775			2,819		2,819		90,631			0	92	07/31/2057	1AM
00213R AA 1	ARLFR 2012-1A A1 ABS FLT 12/15/2042		06/15/2016.	MBS Paydown		26,447	26,447	26,447	26,447				0		26,447			0	242	12/15/2042	1FE
00249E AA 8	AA AIRCRAFT FIN 2013-1 3.596 11/01/2017		06/01/2016.	Sinking Fund Redemption		36,616	36,616	36,616	36,616				0		36,616			0	549	11/01/2017	1FE
00441Y AC 6	ACE 2006-OP2 A2B SEQ FLT 08/25/2036		05/25/2016.	MBS Paydown		15,752	15,752	13,802	15,752				0		15,752			0	30	08/25/2036	1FM
007036 GS 9	ARMT 2005-2 2A1 SEQ CSTR 06/25/2035		06/25/2016.	MBS Paydown		28,309	28,309	26,486	26,432		552		552		28,309			0	334	06/25/2035	1FM
009363 AQ 5	AIRGAS INC 3.65 07/15/2024		05/25/2016.	Consent Fee		3,000							0		3,000			0		07/15/2024	1FE
02660L AA 8	AHMA 2006-4 1A11 SEQ SSNR FLT 10/25/2046		06/25/2016.	MBS Paydown		6,964	6,964	5,223	4,555		21		21		6,964			0	19	10/25/2046	1FM
02665U AA 3	AH4R 2014-SFR2 A ABS SSNR 3.786 10/17/36		06/17/2016.	MBS Paydown		4,087	4,087	4,087	4,077		0		0		4,087			0	64	10/17/2036	1FE
02665X AA 7	AH4R 2014-SFR3 A ABS SSNR 3.678 12/17/36		06/17/2016.	MBS Paydown		13,958	13,958	14,080	8,750		(7)		(7)		13,958			0	198	12/17/2036	1FE
02666A AA 6	AH4R 2015-SFR1 A ABS SEQ SNR 3.467 04/45		06/17/2016.	MBS Paydown		11,218	11,218	11,218	11,213		(0)		(0)		11,218			0	162	04/17/2052	1FE
02666B AA 4	AH4R 2015-SFR2 A ABS SSNR 3.732 10/17/45		06/17/2016.	MBS Paydown		2,094	2,094	2,094	2,094		(0)		(0)		2,094			0	33	10/17/2045	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
034863 AD 2	ANGLO AMERICAN 4.45 09/27/2020	R	06/23/2016	RBC CAPITAL MARKETS		992,500	1,000,000	999,760	999,873		12		12		999,885		(7,385)	(7,385)	27,874	09/27/2020	3FE
03938L AU 8	ARCELORMITTAL 5.50 03/01/2021	R	06/29/2016	Cash Tender		1,053,750	1,000,000	993,570	996,231		3,769		3,769		1,000,000		53,750	53,750	53,806	03/01/2021	3FE
05531R AG 2	BCAP 2009-RR4 3A1 SEQ SSNR CSTR 4/26/37	.	04/26/2016	MBS Paydown		30,738	30,738	28,163	30,738				0		30,738			0	211	04/26/2037	1FM
05531U AN 0	BCAP 2009-RR5 7A1 SEQ SSNR CSTR 6/26/35	.	06/26/2016	MBS Paydown		62,607	62,607	61,198	61,243		943		943		62,607			0	1,361	06/26/2035	1FM
05532C AN 9	BCAP 2009-RR8 4A1 SEQ SSNR CSTR 11/21/36	.	06/26/2016	MBS Paydown		362,827	362,827	341,057	348,725		11,878		11,878		362,827			0	5,072	11/26/2036	1FM
05532E AG 0	BCAP 2009-RR10 4A1 SEQ SSNR 6.00 6/26/37	.	06/27/2016	MBS Paydown		108,014	108,014	105,044	104,156		10,201		10,201		108,014			0	2,959	06/27/2037	1FM
05532E BB 0	BCAP 2009-RR10 15A1 SEQ SSNR 5.50 3/36	.	06/26/2016	MBS Paydown		61,169	61,169	60,251	60,634		215		215		61,169			0	1,607	03/26/2036	1FM
05532L AL 3	BCAP 2009-RR14 5A1 SEQ AFC SSNR 12/26/36	.	06/26/2016	MBS Paydown		66,196	66,196	65,700	66,012		180		180		66,196			0	1,530	12/26/2036	1FM
05533G CN 7	BCAP 2010-RR9 6A1 SEQ SSNR 6.00 10/26/35	.	06/26/2016	MBS Paydown		35,260	35,260	33,409	33,711		52		52		35,260			0	880	10/26/2035	1FM
05534D AU 9	BCAP 2012-RR1 4A1 SEQ SSNR CSTR 01/36 RE	.	05/26/2016	MBS Paydown		80,637	80,637	70,960	72,141		4,974		4,974		80,637			0	739	01/26/2036	1FM
055359 AC 7	BCRR 2009-1 2A1 SEQ SSNR CSTR 07/17/40	.	06/17/2016	MBS Paydown		259,707	259,707	244,537	256,701		2,715		2,715		259,707			0	6,745	07/17/2040	1FE
05539B AD 6	BCAP 2012-RR3 1A44 SUB 4.5 12/26/2037 RE	.	06/26/2016	MBS Paydown		13,075	13,075	11,947	12,498		(4,211)		(4,211)		13,075			0	231	12/26/2037	1FM
05540X BK 8	BCAP 2012-RR4 5A5 SUB SSNR CSTR 05/36 RE	.	06/26/2016	MBS Paydown		60,692	60,692	56,443	60,975		816		816		60,692			0	657	05/26/2036	1FM
05540X BQ 5	BCAP 2012-RR4 6A1 SEQ SSNR CSTR 11/35 RE	.	06/26/2016	MBS Paydown		196,884	196,884	173,258	174,015		13,953		13,953		196,884			0	2,222	11/26/2035	1FM
05541D AU 0	BCAP 2012-RR8 4A3 SUB FLT 11/20/2036 RE	.	06/20/2016	MBS Paydown		53,999	53,999	44,616	46,860		390		390		53,999			0	134	11/20/2036	1FM
057224 BC 0	BAKER HUGHES INC 3.20 08/15/2021	.	06/10/2016	Cash Tender		2,255,958	2,143,000	2,138,628	2,140,369		2,631		2,631		2,143,000		112,958	112,958	49,936	08/15/2021	2FE
058931 AD 8	BAFC 2006-3 2A1 SEQ SSNR 6.0 03/25/2036	.	06/25/2016	MBS Paydown		325,982	325,982	232,224	227,574		45,779		45,779		325,982			0	8,318	03/25/2036	1FM
058931 AD 8	BAFC 2006-3 2A1 SEQ SSNR 6.0 03/25/2036	.	06/25/2016	Pass-Through Loss			45,820						0					0		03/25/2036	1FM
05948K ZF 9	BOAA 2005-4 CB6 SEQ FLT 5/25/2035	.	06/25/2016	MBS Paydown		34,809	34,809	28,239	25,509		956		956		34,809			0	128	05/25/2035	1FM
05948K ZF 9	BOAA 2005-4 CB6 SEQ FLT 5/25/2035	.	06/25/2016	Pass-Through Loss			1,570	1,579					0					0		05/25/2035	1FM
05949A H8 6	BOAMS 2005-A 2A1 PT SNR FLT 02/25/2035	.	06/25/2016	MBS Paydown		11,120	11,120	10,752			(20)		(20)		11,120			0	27	02/25/2035	1FM
05949A H9 4	BOAMS 2005-A 2A2 PT SSNR FLT 02/25/2035	.	06/25/2016	MBS Paydown		9,730	9,730	9,475			(14)		(14)		9,730			0	24	02/25/2035	1FM
05949C GW 0	BOAMS 2005-8 A9 PAC 5.50 9/25/35	.	06/25/2016	MBS Paydown		48,897	48,897	47,537	42,799		168		168		48,897			0	1,053	09/25/2035	1FM
05949C GW 0	BOAMS 2005-8 A9 PAC 5.50 9/25/35	.	06/25/2016	Pass-Through Loss			7,507	7,298			13,384		13,384		13,383		(13,383)	(13,383)		09/25/2035	1FM
05949C GW 0	BOAMS 2005-8 A9 PAC 5.50 9/25/35	.	06/30/2016	Book Value Adjustment									0		(13,383)		13,383	13,383		09/25/2035	1FM
05949C HM 1	BOAMS 2005-I 1A1 SEQ SSNR CSTR 10/25/35	.	06/25/2016	MBS Paydown		11,612	11,612	10,202	10,271		(2,517)		(2,517)		11,612			0	135	10/25/2035	1FM
05949C HM 1	BOAMS 2005-I 1A1 SEQ SSNR CSTR 10/25/35	.	06/25/2016	Pass-Through Loss			195						0					0		10/25/2035	1FM
05949C KS 4	BOAMS 2005-J 2A3 SEQ SSNR CSTR 11/35	.	06/25/2016	MBS Paydown		5,023	5,023	4,440	4,784		(102)		(102)		5,023			0	60	11/25/2035	1FM
05949C KS 4	BOAMS 2005-J 2A3 SEQ SSNR CSTR 11/35	.	06/25/2016	Pass-Through Loss			59						0					0		11/25/2035	1FM
05951F AB 0	BAFC 2007-1 TA1B SEQ AFC 1/25/2037	.	06/25/2016	MBS Paydown		11,689	11,689	11,104	7,859		(114)		(114)		11,689			0	280	01/25/2037	1FM
05951F AB 0	BAFC 2007-1 TA1B SEQ AFC 1/25/2037	.	06/25/2016	Pass-Through Loss			6,221	5,910					0					0		01/25/2037	1FM
05951U AC 5	BAFC 2006-8T2 A2 SEQ 5.7908 10/25/2036	.	06/25/2016	MBS Paydown		873	873	829	644		26		26		873			0	21	10/25/2036	1FM
05951U AC 5	BAFC 2006-8T2 A2 SEQ 5.7908 10/25/2036	.	06/25/2016	Pass-Through Loss			496	471					0					0		10/25/2036	1FM
059522 AU 6	BAFC 2007-C 1A2 PT SSNR FLT 05/20/2036	.	06/20/2016	MBS Paydown		87,504	87,504	77,723			2,418		2,418		87,504			0	666	05/20/2036	1FM
059522 AU 6	BAFC 2007-C 1A2 PT SSNR FLT 05/20/2036	.	06/20/2016	Pass-Through Loss			4,531						0					0		05/20/2036	1FM
05953Y AH 4	BAFC 2007-4 TA1B SEQ STP 05/25/37	.	06/25/2016	MBS Paydown		6,933	6,933	6,061	5,207		237		237		6,933			0	161	05/25/2037	1FM
05953Y AH 4	BAFC 2007-4 TA1B SEQ STP 05/25/37	.	06/25/2016	Pass-Through Loss			1,820	1,591					0					0		05/25/2037	1FM
05955Q AA 4	BAFC 2009-R17 1A1 SEQ SSNR 6.00 8/26/37	.	06/26/2016	MBS Paydown		117,602	117,602	111,722	114,905		(77)		(77)		117,602			0	3,049	08/26/2037	1FM
05955Q AC 0	BAFC 2009-R17 2A1 SEQ SSNR 6.0 36 RE	.	06/26/2016	MBS Paydown		173,805	173,805	170,546	172,619		613		613		173,805			0	4,146	10/26/2036	1FM
05955T AA 8	BALL 2009-UB2 A4AA SEQ SSNR CSTR 2/24/51	.	06/24/2016	MBS Paydown		224,275	224,275	228,453	224,034		841		841		224,275			0	5,866	02/24/2051	1FE
05955T AC 4	BALL 2009-UB2 A4AB SEQ SSNR CSTR 12/49	.	06/24/2016	MBS Paydown		143,150	143,150	138,995	141,835		(245)		(245)		143,150			0	3,269	12/24/2049	1FE
05955T AE 0	BALL 2009-UB2 A4AC SEQ CSTR 02/24/44	.	06/24/2016	MBS Paydown		417,455	417,455	378,770	410,494		5,167		5,167		417,455			0	11,109	02/24/2044	1FE
05955U AA 5	BALL 2010-UB3 A4A1 SEQ SSNR CSTR 6/15/49	.	06/15/2016	MBS Paydown		615,077	615,077	581,618	608,253		3,965		3,965		615,077			0	16,280	06/15/2049	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Desig-nation or Market Indicator (a)
05955U AG 2	BALL 2010-UB3 A4A2 RR SEQ CSTR 5/15/46		06/15/2016	MBS Paydown		123,981	123,981	117,200	122,274		1,383		1,383		123,981			0	3,684	05/15/2046	1FE
05956D AC 8	BAFC 2010-R5 1A2 SUB SSNR 6.0 10/26/2037		06/26/2016	MBS Paydown		269,244	269,244	259,821	266,441		3,511		3,511		269,244			0	6,923	10/26/2037	1FM
05990H AA 1	BAFC 2010-R2 1A1 SEQ SSNR 6.00 08/37 RE		06/26/2016	MBS Paydown		177,722	177,722	178,388	173,906		4,017		4,017		177,722			0	4,601	08/26/2037	1FM
05990H AH 6	BAFC 2010-R2 1A3 MEZ 6.00 8/26/2037		06/26/2016	Pass-Through Loss			30,569				(84)		(84)					0		08/26/2037	1FM
07330T AA 0	BCRR 2009-2A 1A1 RR SEQ SSNR 6.50 7/40		06/17/2016	MBS Paydown		47,198	47,198	43,432	46,286		758		758		47,198			0	1,364	07/17/2040	1FE
073568 AA 5	BEACN 2012-1A A ABS 3.72 09/20/2027		04/20/2016	MBS Paydown		14,048	14,048	14,104	14,090		(4)		(4)		14,048			0	174	09/20/2027	1FE
073568 AA 5	BEACN 2012-1A A ABS 3.72 09/20/2027		05/10/2016	BANC OF AMERICA SECURITIES		232,374	240,802	243,323	242,702		(200)		(200)		242,597		(10,223)	(10,223)	2,986	09/20/2027	1FE
073568 AA 5	BEACN 2012-1A A ABS 3.72 09/20/2027		05/10/2016	JP MORGAN SECURITIES INC		780,474	802,673	804,325	803,940		(133)		(133)		803,869		(23,395)	(23,395)	12,434	09/20/2027	1FE
07384Y KF 2	BSABS 2003-AC4 A SEQ 5.5 09/25/2033		06/25/2016	MBS Paydown		36,700	36,700	37,090	36,991		122		122		36,700			0	828	09/25/2033	1FM
07388L AE 0	BSCMS 2006-PW13 A4 SEQ 5.54 09/11/41		06/11/2016	MBS Paydown		5,195,505	5,195,505	5,230,032	5,189,141		7,057		7,057		5,195,505			0	128,524	09/11/2041	1FM
09254D AC 9	BSIS 2006-4A C CLO MEZ FLT 04/20/2019		04/20/2016	MBS Paydown		1,000,000	1,000,000	943,100	984,992		15,008		15,008		1,000,000			0	5,844	04/20/2019	1FE
12479H AA 7	CAUTO 2011-1A A ABS 5.61 11/15/2039		06/15/2016	MBS Paydown		7,503	7,503	7,501	7,502		0		0		7,503			0	176	11/15/2039	1FE
125278 AA 9	CGCMT 2010-RR2 CA3A SEQ SSNR CSTR 12/39		06/19/2016	MBS Paydown		1,052,665	1,052,665	1,022,684	1,048,958		2,627		2,627		1,052,665			0	24,827	12/19/2039	1FE
125431 AH 9	CWHL 2006-HYB4 2A1 SSNR SEQ CSTR 36		06/20/2016	MBS Paydown		14,411	14,411	14,098	10,078		(51)		(51)		14,411			0	154	06/20/2036	1FM
125431 AH 9	CWHL 2006-HYB4 2A1 SSNR SEQ CSTR 36		06/20/2016	Pass-Through Loss			3,872	3,885					0					0		06/20/2036	1FM
125431 AH 9	CWHL 2006-HYB4 2A1 SSNR SEQ CSTR 36		06/21/2016	Suspense Ledger Adjustment									0				46,343	46,343		06/20/2036	1FM
125431 AH 9	CWHL 2006-HYB4 2A1 SSNR SEQ CSTR 36		06/30/2016	Book Value Adjustment		46,343							0		46,343		(46,343)	(46,343)		06/20/2036	1FM
125634 AJ 4	CLIF 2013-2A NOTE ABS 3.22 06/18/28		06/18/2016	MBS Paydown		56,400	56,400	56,379	56,384		2		2		56,400			0	757	06/18/2028	1FE
125634 AL 9	CLIF 2013-3A A ABS 3.67 11/18/2028		06/18/2016	MBS Paydown		14,778	14,778	14,777	14,777		0		0		14,778			0	226	11/18/2028	1FE
125634 AQ 8	CLIF 2014-2A A ABS SNR 3.38 10/18/2029		06/18/2016	MBS Paydown		63,025	63,025	62,012	37,802		12		12		63,025			0	626	10/18/2029	1FE
12641P AA 2	CSMC 2009-6R 1A1 EXC SEQ SSNR 5.75 1/36		06/26/2016	MBS Paydown		53,934	53,934	53,934	53,934		(1,540)		(1,540)		53,934			0	1,239	01/26/2036	1FM
12641P AJ 3	CSMC 2009-6R 2A1 EXC SEQ SSNR 5.50 10/35		06/26/2016	MBS Paydown		253,993	253,993	253,993	242,382		1,128		1,128		253,993			0	5,956	10/26/2035	1FM
12641P AR 5	CSMC 2009-6R 2A6 MEZ SSUP 5.50 10/26/35		06/26/2016	Pass-Through Loss			(96,764)	193			(1)		(1)					0		10/26/2035	1FM
12641P AX 2	CSMC 2009-6R 4A1 SEQ SSNR 5.50 11/26/35		05/26/2016	MBS Paydown		7,631	7,631	7,631	7,608				0		7,631			0	162	11/26/2035	1FM
12641P AY 0	CSMC 2009-6R 4A2 SUB SSUP 5.50 11/26/35		06/26/2016	MBS Paydown		8,174	8,174	8,174	8,153		(5)		(5)		8,174			0	225	11/26/2035	1FM
12641P BC 7	CSMC 2009-6R 4A6 MEZ SSUP 5.50 11/26/35		06/26/2016	Pass-Through Loss			(15,285)	421			(3)		(3)					0		11/26/2035	1FM
12641P BJ 2	CSMC 2009-6R 6A1 EXC SEQ SSNR 5.50 9/35		06/26/2016	MBS Paydown		92,266	92,266	92,266	91,951		25		25		92,266			0	2,254	09/26/2035	1FM
12641P BR 4	CSMC 2009-6R 6A6 MEZ SSUP 5.50 9/26/35		06/26/2016	Pass-Through Loss			(34,906)	46			40,599		40,599					0		09/26/2035	1FM
12641P BX 1	CSMC 2009-6R 8A1 EXC SEQ SSNR 5.50 10/35		06/26/2016	MBS Paydown		167,228	167,228	167,228	167,228				0		167,228			0	3,858	10/26/2035	1FM
12641P CS 1	CSMC 2009-6R 11A1 EXC SEQ SSNR 5.5 1/36		05/26/2016	MBS Paydown		25,551	25,551	25,551	25,458		1,250		1,250		25,551			0	524	01/26/2036	1FM
12641P CV 4	CSMC 2009-6R 11A2 SUB SSUP 5.50 1/26/36		06/26/2016	MBS Paydown		2,758	2,758	2,758	2,750		4		4		2,758			0	72	01/26/2036	1FM
12641P CZ 5	CSMC 2009-6R 12A1 EXC SEQ SSNR 4/26/35		06/26/2016	MBS Paydown		122,607	122,607	122,607	122,607		(8,498)		(8,498)		122,607			0	2,394	04/26/2035	1FM
12641Q AA 0	CSMC 2009-7R 3A3 MEZ 6.00 9/26/37		06/26/2016	MBS Paydown		25,566	25,566	17,824	19,327		3,867		3,867		25,566			0	651	09/26/2037	1FM
12641Q AA 0	CSMC 2009-7R 3A3 MEZ 6.00 9/26/37		06/26/2016	Pass-Through Loss			(7,209)	3					0		1,549		(1,549)	(1,549)		09/26/2037	1FM
12641Q AA 0	CSMC 2009-7R 3A3 MEZ 6.00 9/26/37		06/30/2016	Book Value Adjustment									0		(1,549)		1,549	1,549		09/26/2037	1FM
12641Q AE 2	CSMC 2009-7R 4A1 SEQ EXCH CSTR 7/26/37		06/26/2016	MBS Paydown		47,598	47,598	47,598	47,388		37		37		47,598			0	1,405	07/26/2037	1FM
12641Q AJ 1	CSMC 2009-7R 4A5 MEZ 6.00 7/26/2037		06/26/2016	Pass-Through Loss			(34,800)	1,724			1		1		(34,800)		34,800	34,800		07/26/2037	1FM
12641Q AJ 1	CSMC 2009-7R 4A5 MEZ 6.00 7/26/2037		06/30/2016	Book Value Adjustment									0		34,800		(34,800)	(34,800)		07/26/2037	1FM
12641Q AN 2	CSMC 2009-7R 5A1 SEQ EXCH 5.50 11/26/35		06/26/2016	MBS Paydown		105,522	105,522	105,522	105,197		11		11		105,522			0	2,731	11/26/2035	1FM
12641Q AS 1	CSMC 2009-7R 5A5 MEZ 5.50 11/26/2035		06/26/2016	Pass-Through Loss			(39,669)	3,365					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		71,612	71,612	71,612	71,430		(15)		(15)		71,612			0	1,788	09/26/2035	1FM
12641Q AY 8	CSMC 2009-7R 6A3 MEZ 5.50 9/26/35		06/26/2016	Pass-Through Loss			(16,330)	13			(0)		(0)					0		09/26/2035	1FM
12641Q BD 3	CSMC 2009-7R 7A2 SUB FLT 12/26/36		06/26/2016	MBS Paydown		31,517	31,517	29,434	30,797		685		685		31,517			0	890	12/26/2036	1FM

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Desig-nation or Market Indicator (a)
12641Q BE 1	CSMC 2009-7R 7A3 SUB FLT 12/26/36	.	06/26/2016.	MBS Paydown		15,686	15,686	10,932	13,171		2,623		2,623		15,686			0	471	12/26/2036	1FM
12641Q BF 8	CSMC 2009-7R 7A4 MEZ FLT 12/26/36	.	06/26/2016.	Pass-Through Loss			(19,019)						0		(19,019)		19,019	19,019		12/26/2036	1FM
12641Q BF 8	CSMC 2009-7R 7A4 MEZ FLT 12/26/36	.	06/30/2016.	Book Value Adjustment									0		19,019		(19,019)	(19,019)		12/26/2036	1FM
12641Q BU 5	CSMC 2009-7R 9A1 SEQ EXCH 5.25 8/26/35	.	06/26/2016.	MBS Paydown		50,940	50,940	50,940	50,783		(2,360)		(2,360)		50,940			0	1,128	08/26/2035	1FM
12641Q CH 3	CSMC 2009-7R 11A1 SEQ EXCH 2/26/35	.	06/26/2016.	MBS Paydown		49,062	49,062	49,062	48,927		91		91		49,062			0	1,140	02/26/2035	1FM
12641Q CP 5	CSMC 2009-7R 12A2 SUB 5.75 1/26/36	.	06/26/2016.	MBS Paydown		12,765	12,765	12,765	12,765				0		12,765			0	313	01/26/2036	1FM
12641Q CS 9	CSMC 2009-7R 12A5 MEZ 5.75 1/26/36	.	06/26/2016.	Pass-Through Loss			4	4			(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		21,634	21,634	21,634	21,634				0		21,634			0	571	06/26/2037	1FM
12641Q CZ 3	CSMC 2009-7R 13A4 MEZ 6.00 6/26/37	.	06/26/2016.	Pass-Through Loss			3,491	2,841			(8)		(8)					0		06/26/2037	1FM
12641Q DG 4	CSMC 2009-7R 14A5 SUB 5.75 4/26/37	.	06/26/2016.	MBS Paydown		13,165	13,165	13,165	12,988		(115)		(115)		13,165			0	189	04/26/2037	1FM
12641Q DV 1	CSMC 2009-7R 16A1 SEQ EXCH 5.75 2/26/36	.	06/26/2016.	MBS Paydown		38,038	38,038	38,045	36,521		(944)		(944)		38,038			0	851	02/26/2036	1FM
12641Q DW 9	CSMC 2009-7R 16A2 MEZ 5.75 2/26/36	.	06/26/2016.	Pass-Through Loss			3,946	3,931			(11)		(11)					0		02/26/2036	1FM
12641Q EA 6	CSMC 2009-7R 17A1 SEQ EXCH FLT 03/26/37	.	06/26/2016.	MBS Paydown		35,394	35,394	35,394	33,409		227		227		35,394			0	48	03/26/2037	1FM
12641Q EK 4	CSMC 2009-7R 18A1 SEQ EXCH STP 3/26/37	.	06/26/2016.	MBS Paydown		37,908	37,908	37,908	37,908				0		37,908			0	409	03/26/2037	1FM
12641Q EV 0	CSMC 2009-7R 1A1 SEQ EXCH 5.75 3/26/36	.	06/26/2016.	MBS Paydown		101,960	101,960	101,960	101,682		(1)		(1)		101,960			0	2,274	03/26/2036	1FM
12641Q FC 1	CSMC 2009-7R 2A1 SEQ EXCH 5.50 8/26/35	.	06/26/2016.	MBS Paydown		134,979	134,979	134,979	134,538		191		191		134,979			0	3,601	08/26/2035	1FM
12641V AA 9	CSMC 2009-RR1 A3A SEQ 5.383 2/15/2040	.	06/15/2016.	MBS Paydown		150,255	150,255	157,175	150,595		2,166		2,166		150,255			0	3,875	02/15/2040	1FE
12643K AQ 6	CSMC 2010-RR2 2A SEQ SSNR CSTR 9/15/39	.	06/15/2016.	MBS Paydown		63,926	63,926	60,221	63,105		1,644		1,644		63,926			0	1,606	09/15/2039	1FE
12644C AA 8	CSMC 2010-RR4 1A SEQ 5.383 02/15/40	.	06/15/2016.	MBS Paydown		150,626	150,626	151,886	150,481		571		571		150,626			0	3,840	02/15/2040	1FE
12645A AA 1	CSMC 2010-RR7 1A SEQ SSNR 5.378 8/12/48	.	06/12/2016.	MBS Paydown		131,603	131,603	138,054	132,587		(931)		(931)		131,603			0	3,821	08/12/2048	1FE
12645E DU 6	CSMC 2010-20R 6A3 SUB SSNR SSUP 7/27/35	.	04/27/2016.	MBS Paydown		19,746	19,746	17,698	19,420		(16,468)		(16,468)		19,746			0	181	07/27/2035	1FM
12646U AK 4	CSMC 2013-IVR1 A2 SEQ SNR 3 0 3/25/2043	.	06/25/2016.	MBS Paydown		60,325	60,325	55,358	71,740		252		252		60,325			0	958	03/25/2043	1FM
12646W AH 7	CSMC 2013-IVR2 A2 SEQ SNR 3.0 04/25/43	.	06/25/2016.	MBS Paydown		45,702	45,702	42,702	42,884		(22)		(22)		45,702			0	582	04/25/2043	1FM
12647H BJ 4	CSMC 2013-8R 5A1 SEQ FLT 12/27/2036 RE	.	06/27/2016.	MBS Paydown		310,395	310,395	294,584	301,725		4,711		4,711		310,395			0	771	12/27/2036	1FM
12647P AK 4	CSMC 2013-7 A6 SEQ SNR 3.50 08/25/2043	.	06/25/2016.	MBS Paydown		145,878	145,878	140,590	140,991		2,853		2,853		145,878			0	2,009	08/25/2043	1FM
126650 AW 0	CVS CAREMARK 5.298 01/11/27	.	06/10/2016.	Sinking Fund Redemption		18,277	18,277	18,277	18,277				0		18,277			0	404	01/11/2027	2FE
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
12667F 4N 2	CWALT 2005-7CB 2A3 NAS 5.5 04/25/2035	.	06/25/2016.	MBS Paydown		100,958	100,958	87,960	87,857		7,115		7,115		100,958			0	2,399	04/25/2035	1FM
12667F 5E 1	CWALT 2005-6CB 1A3 SEQ SNR 5.25 04/25/35	.	06/25/2016.	MBS Paydown		50,474	50,474	44,489	43,444		786		786		50,474			0	1,161	04/25/2035	1FM
12667F 5E 1	CWALT 2005-6CB 1A3 SEQ SNR 5.25 04/25/35	.	06/25/2016.	Pass-Through Loss			8,336						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		10,547							0				10,547	10,547		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		10,547		(10,547)	(10,547)		04/25/2035	1FM
12667G AC 7	CWALT 2005-13CB A3 SEQ 5.5 5/25/35	.	05/25/2016.	Pass-Through Loss			1,355	636					0					0		05/25/2035	1FM
12667G AC 7	CWALT 2005-13CB A3 SEQ 5.5 5/25/35	.	06/25/2016.	MBS Paydown		46,734	46,734	42,343	39,080		258		258		46,734			0	1,100	05/25/2035	1FM
12667G AC 7	CWALT 2005-13CB A3 SEQ 5.5 5/25/35	.	06/29/2016.	Suspense Ledger Adjustment		10,148							0				10,148	10,148		05/25/2035	1FM
12667G AC 7	CWALT 2005-13CB A3 SEQ 5.5 5/25/35	.	06/30/2016.	Book Value Adjustment									0		10,148		(10,148)	(10,148)		05/25/2035	1FM
12669D US 5	CWHL 2002-39 A18 PAC 5.75 2/25/2033	.	06/25/2016.	MBS Paydown		19,126	19,126	18,955	18,994		64		64		19,126			0	459	02/25/2033	1FM
12669G R4 5	CWHL 2005-15 A8 NAS 5.5 08/25/2035	.	06/25/2016.	MBS Paydown		24,317	24,317	22,766	23,059		2,841		2,841		24,317			0	528	08/25/2035	1FM
12669G R4 5	CWHL 2005-15 A8 NAS 5.5 08/25/2035	.	06/25/2016.	Pass-Through Loss			14,640	13,977					0					0		08/25/2035	1FM

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22
										Change in Book/Adjusted Carrying Value											
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
12669G R4 5	CWHL 2005-15 A8 NAS 5.5 08/25/2035	.	06/27/2016.	Suspense Ledger Adjustment		62,451							0				62,451	62,451		08/25/2035	1FM
12669G R4 5	CWHL 2005-15 A8 NAS 5.5 08/25/2035	.	06/30/2016.	Book Value Adjustment									0		62,451		(62,451)	(62,451)		08/25/2035	1FM
12803P AA 6	CAJUN 2011-1A A2 ABS 5.995 2/20/2041	.	05/20/2016.	MBS Paydown		40,909	40,909	40,909	40,909				0		40,909			0	1,218	02/20/2041	3AM
13342B AE 5	CAMERON INTERNATIONAL 4.50 06/01/2021	.	04/06/2016.	Consent Fee		5,000							0		5,000			0		06/01/2021	2FE
13342B AE 5	CAMERON INTERNATIONAL 4.50 06/01/2021	.	04/07/2016.	Cash Tender		2,205,940	2,000,000	1,983,020	1,989,850		15,150		15,150		2,000,000		205,940	205,940	31,500	06/01/2021	2FE
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
144531 EW 6	CARR 2006-NC1 A3 SEQ FLT 01/25/2036	.	06/25/2016.	MBS Paydown		64,321	64,321	49,648	49,689		5,507		5,507		64,321			0	167	01/25/2036	1FM
144531 FL 9	CARR 2006-OPT1 A3 SEQ FLT 02/25/2036	.	06/25/2016.	MBS Paydown		67,805	67,805	55,862	63,940		(5,774)		(5,774)		67,805			0	170	02/25/2036	1FM
14574K AE 2	CAUTO 2010-1A A ABS 5.73 12/15/2038	.	06/15/2016.	MBS Paydown		4,400	4,400	4,399	4,400		(2)		(2)		4,400			0	105	12/15/2038	1FE
14575H AA 6	CAUTO 2016-1A A ABS SNR 4.55 02/15/2046	.	06/15/2016.	MBS Paydown		6,628	6,628	6,625			(4)		(4)		6,628			0	56	02/15/2046	1FE
14855G AB 7	CLAST 2014-1 A1 ABS SNR 5.25 02/15/29	.	06/15/2016.	MBS Paydown		873,663	873,663	873,663	873,663				0		873,663			0	22,509	02/15/2029	1FE
15189Y AC 0	CENTERPOINT ENER 6.15 05/01/2016	.	05/01/2016.	Maturity		500,000	500,000	498,220	499,921		79		79		500,000			0	15,375	05/01/2016	2FE
161546 CW 4	CFAB 2002-3 1A5 5.407 06/25/32	.	06/25/2016.	MBS Paydown		4,459	4,459	4,458	4,450		13		13		4,459			0	130	06/25/2032	1FM
16162W PV 5	CHASE 2005-A2 1A1 SEQ SSNR CSTR 01/36	.	05/25/2016.	Pass-Through Loss			(182)						0		(182)		182	182		01/25/2036	1FM
16162W PV 5	CHASE 2005-A2 1A1 SEQ SSNR CSTR 01/36	.	06/25/2016.	MBS Paydown		11,266	11,266	9,905	8,863		1,265		1,265		11,266			0	128	01/25/2036	1FM
16162W PV 5	CHASE 2005-A2 1A1 SEQ SSNR CSTR 01/36	.	06/30/2016.	Book Value Adjustment									0		182		(182)	(182)		01/25/2036	1FM
16162X AD 9	CHASE 2006-S3 1A4 SEQ SSNR FLT 1136	.	06/25/2016.	MBS Paydown		3,220	3,220	2,810	2,862		1,152		1,152		3,220			0	77	11/25/2036	4FM
16163C AG 7	CHASE 2006-A1 2A2 SEQ SSNR CSTR 09/25/36	.	06/25/2016.	MBS Paydown		48,639	48,639	38,182	36,877		2,929		2,929		48,639			0	557	09/25/2036	1FM
16163C AG 7	CHASE 2006-A1 2A2 SEQ SSNR CSTR 09/25/36	.	06/25/2016.	Pass-Through Loss			7,963	6,251					0					0		09/25/2036	1FM
172967 HD 6	CITIGROUP INC 3.875 10/25/2023	.	05/13/2016.	Cash Tender		2,000,000	2,000,000	1,995,400	1,996,259		3,741		3,741		2,000,000			0	183,345	10/25/2023	2FE
172967 HT 1	CITIGROUP INC 3.75 06/16/2024	.	05/13/2016.	Cash Tender		5,000,000	5,000,000	4,993,800	4,994,612		5,388		5,388		5,000,000			0	373,262	06/16/2024	2FE
17307G ED 6	CMLTI 2004-HYB2 3A SEQ CSTR 03/25/2034	.	06/25/2016.	MBS Paydown		29,814	29,814	26,982	27,139		1,374		1,374		29,814			0	299	03/25/2034	1FM
17309D AD 5	CGCMT 2006-C4 A3 SEQ CSTR 3/15/2049	.	04/15/2016.	MBS Paydown		72,847	72,847	75,869	72,602		3,289		3,289		72,847			0	1,473	03/15/2049	1FM
17309L AD 7	CMLTI 2006-HE2 A2C SEQ FLT 08/25/2036	.	06/25/2016.	MBS Paydown		36,936	36,936	30,426	35,937		(261)		(261)		36,936			0	97	08/25/2036	1FM
17309N AD 3	CRMSI 2006-1 A4 SEQ 5.939 7/25/2036	.	06/25/2016.	MBS Paydown		140,501	140,501	138,041	140,028		95		95		140,501			0	3,404	07/25/2036	1FM
17310E AD 0	CRMSI 2006-2 A4 SEQ 5.775 09/25/36	.	06/25/2016.	MBS Paydown		49,651	49,651	42,948	47,914		(14)		(14)		49,651			0	1,211	09/25/2036	1FM
17312H AF 6	CRMSI 2007-2 A6 NAS 6.265 6/25/2037	.	06/25/2016.	MBS Paydown		104,520	104,520	100,514	100,894		(314)		(314)		104,520			0	2,392	06/25/2037	1FM
17315J AP 7	CMLTI 2009-6 7A2 SUB 6.00 8/25/2037	.	06/25/2016.	MBS Paydown		190,073	190,073	191,498	189,812		166		166		190,073			0	5,978	08/25/2037	1FM
17315N AD 5	CMLTI 2009-8 2A1 SEQ 6.1 04/25/2037	.	06/25/2016.	MBS Paydown		260,229	260,229	260,229	259,274		56		56		260,229			0	7,512	04/25/2037	1FM
17315X AD 3	CMLTI 2009-9 2A1 RR SEQ SSNR CSTR 11/35	.	06/25/2016.	MBS Paydown		19,587	19,587	18,803	19,103		292		292		19,587			0	205	11/25/2035	1FM
17316A AQ 3	CMLTI 2009-10 4A1 SEQ SSNR 6.00 05/25/37	.	06/25/2016.	MBS Paydown		89,068	89,068	87,732	88,196		333		333		89,068			0	2,274	05/25/2037	1FM
19075Q AB 8	COBANK, ACB 7.875 04/16/2018	.	04/15/2016.	Paydown		1,000,000	1,000,000	1,000,000	1,000,000				0		1,000,000			0	39,375	04/16/2018	1FE
20047Q AE 5	COMM 2006-C7 A4 SEQ CSTR 6/10/46	.	04/10/2016.	MBS Paydown		1,156,320	1,156,320	1,198,418	1,154,806		4,478		4,478		1,156,320			0	23,905	06/10/2046	1FM
22303Q AP 5	COVIDIEN INTL FIN SA 2.95 06/15/2023	R	04/15/2016.	Cash Tender		1,048,860	1,000,000	997,730	998,273		1,727		1,727		1,000,000		48,860	48,860	9,833	06/15/2023	1FE
22541Q FV 9	CSFB 2003-17 1A4 NAS 5.50 06/25/33	.	06/25/2016.	MBS Paydown		43,662	43,662	43,953	43,731		(199)		(199)		43,662			0	1,041	06/25/2033	1FM
227170 AE 7	CRNN 2013-1A A ABS 3.08 04/18/2028	R	06/18/2016.	MBS Paydown		25,000	25,000	25,000	25,000				0		25,000			0	321	04/18/2028	1FE
22822R AQ 3	CROWN CASTLE TOW 5.495 01/15/17	.	05/15/2016.	Call		3,023,965	3,000,000	3,000,000	3,000,000				0		3,000,000		23,965	23,965	68,688	01/15/2017	1FE
228452 AB 4	CRNPT 2012-1A A1LB CLO FLT 11/21/2022	.	05/20/2016.	MBS Paydown		113,921	113,921	113,921	113,921				0		113,921			0	1,146	11/21/2022	1FE
22944P AA 5	CSMC 2013-TH1 A1 SEQ SSNR 2.13 02/25/43	.	06/25/2016.	MBS Paydown		177,161	177,161	159,085	159,652		8,661		8,661		177,161			0	1,563	02/25/2043	1FM
232422 AD 7	CWL 2006-7 2A3 SEQ FLT 04/25/46	.	05/25/2016.	Pass-Through Loss			24,706						0					0		04/25/2046	1FM
232422 AD 7	CWL 2006-7 2A3 SEQ FLT 04/25/46	.	06/25/2016.	MBS Paydown		894,013	894,013	599,829	588,282		266,353		266,353		894,013			0	2,597	04/25/2046	1FM
232422 AD 7	CWL 2006-7 2A3 SEQ FLT 04/25/46	.	06/27/2016.	Suspense Ledger Adjustment		115,905							0				115,905	115,905		04/25/2046	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)
232422 AD 7	CWL 2006-7 2A3 SEQ FLT 04/25/46	.	06/30/2016.	Book Value Adjustment									0		115,905		(115,905)	(115,905)		04/25/2046	1FM
23245G AB 7	CWALT 2006-OC9 A2A SEQ SSNR FLT 12/25/36	.	06/25/2016.	MBS Paydown		125,612	125,612	95,697	92,288		22,065		22,065		125,612			0	354	12/25/2046	1FM
23245G AB 7	CWALT 2006-OC9 A2A SEQ SSNR FLT 12/25/36	.	06/25/2016.	Pass-Through Loss			8,098	6,187					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		146,235							0				146,235	146,235		12/25/2046	1FM
23245G AB 7	CWALT 2006-OC9 A2A SEQ SSNR FLT 12/25/36	.	06/30/2016.	Book Value Adjustment									0		146,235		(146,235)	(146,235)		12/25/2046	1FM
233046 AD 3	DNKN 2015-1A A2II ABS SNR 3.98 02/20/45	.	05/20/2016.	MBS Paydown		7,500	7,500	7,500	7,500				0		7,500			0	149	02/20/2045	2AM
24763L FN 5	DELHE 1999-2 A7F NAS 7.03 08/15/30	.	06/15/2016.	MBS Paydown		7,579	7,579	7,578	7,579				0		7,579			0	178	08/15/2030	1FM
25150R AD 7	DBALT 2006-AR6 A4 SEQ SNR FLT 02/25/2037	.	06/25/2016.	MBS Paydown		59,237	59,237	52,498			1,298		1,298		59,237			0	33	02/25/2037	1FM
25150R AD 7	DBALT 2006-AR6 A4 SEQ SNR FLT 02/25/2037	.	06/25/2016.	Pass-Through Loss			8,369						0					0		02/25/2037	1FM
251510 DQ 3	DBALT 2005-2 2A1 SEQ FLT 3/25/2020	.	06/25/2016.	MBS Paydown		13,361	13,361	11,457	11,817		599		599		13,361			0	41	03/25/2020	1FM
256853 AA 0	DOLPHIN ENERGY 5.888 06/15/2019	R	06/15/2016.	Sinking Fund Redemption		159,600	159,600	159,201	159,436		34		34		159,600			0	4,699	06/15/2019	1FE
25755T AC 4	DPABS 2012-1A A2 ABS 5.216 01/25/2042	.	04/25/2016.	MBS Paydown		23,179	23,179	23,179	23,179				0		23,179			0	605	01/25/2042	2AM
25755T AE 0	DPABS 2015-1A A2II ABS SNR 4.474 10/45	.	04/25/2016.	MBS Paydown		5,000	5,000	5,000	5,000				0		5,000			0	114	10/25/2045	3AM
316817 AA 3	57TH ST MTGE 7.125 6/01/2017	.	06/01/2016.	Sinking Fund Redemption		27,353	27,353	24,278	27,033		142		142		27,353			0	813	06/01/2017	1FE
32027L AE 5	FFML 2006-FF14 A5 SEQ SNR FLT 10/25/2036	.	06/25/2016.	MBS Paydown		14,758	14,758	13,181			(427)		(427)		14,758			0	8	10/25/2036	1FM
32051G XV 2	FHASI 2005-AR5 4A1 SEQ SNR CSTR 11/25/35	.	06/25/2016.	MBS Paydown		5,615	5,615	5,225	4,841		(1,150)		(1,150)		5,615			0	61	11/25/2035	1FM
32052D AG 6	FHAMS 2006-FA8 1A7 SEQ 6.00 02/25/37	.	06/25/2016.	MBS Paydown		5,325	5,325	3,935	1,008				0		5,325			0	135	02/25/2037	1FM
32052D AG 6	FHAMS 2006-FA8 1A7 SEQ 6.00 02/25/37	.	06/25/2016.	Pass-Through Loss			2,095						0					0		02/25/2037	1FM
32113J CF 0	FNLC 2005-4 A3 SEQ FLT 02/25/2036	.	06/25/2016.	MBS Paydown		48,608	48,608	37,489	44,921		(1,969)		(1,969)		48,608			0	139	02/25/2036	1FM
337158 AE 9	FIRST TENN BANK BKNT 5.65 04/01/2016	.	04/01/2016.	Maturity		1,000,000	1,000,000	997,350	999,915		85		85		1,000,000			0	28,250	04/01/2016	3FE
347466 AE 4	IRWIN LAND LLC 5.3 12/15/35	.	06/15/2016.	Sinking Fund Redemption		34,392	34,392	32,394	32,743		50		50		34,392			0	911	12/15/2035	2FE
35671D AZ 8	FREEPORT-MCMORAN C&G 3.875 03/15/2023	.	06/23/2016.	GOLDMAN SACHS		649,688	750,000	749,558	749,670		20		20		749,690		(100,002)	(100,002)	16,610	03/15/2023	3FE
361856 CP 0	GMACM 2003-HE2 A4 SEQ STP 4/25/2033	.	06/25/2016.	MBS Paydown		83,508	83,508	82,621	53,062		2,900		2,900		83,508			0	1,730	04/25/2033	1FM
36190G AA 6	GSMSC 2009-4R 1A1 SEQ SSNR CSTR 1/26/37	.	06/26/2016.	MBS Paydown		255,432	255,432	247,769	253,005		1,789		1,789		255,432			0	6,624	01/26/2037	1FM
36190K BJ 7	GSMS 2009-RR1 MLA SEQ CSTR 12/14/2049	.	06/14/2016.	MBS Paydown		351,844	351,844	324,879	349,184		633		633		351,844			0	8,251	12/14/2049	1FE
36192E AB 7	GTP CELLULAR 12-2 A 4.336 03/15/2019	.	06/15/2016.	Sinking Fund Redemption		13,178	13,178	13,178	13,178				0		13,178			0	238	03/15/2019	1FE
3622E8 AB 1	GSAA 2006-15 AF2 SEQ 5.6788 09/25/2036	.	06/25/2016.	MBS Paydown		27,084	27,084	17,063	11,933		6,017		6,017		27,084			0	374	09/25/2036	1FM
362405 AB 8	GSAMP 2006-SD2 A2 SEQ FLT 05/25/2046	.	06/25/2016.	MBS Paydown		110,064	110,064	77,870	73,377		18,371		18,371		110,064			0	277	05/25/2046	1FM
36242D PG 2	GSR 2004-14 3A2 SEQ CSTR 12/25/2034	.	06/25/2016.	MBS Paydown		11,691	11,691	11,499	7,722		(331)		(331)		11,691			0	134	12/25/2034	1FM
36248F AG 7	GSMS 2011-GC3 A4 SEQ 4.753 03/10/44	.	06/10/2016.	MBS Paydown		22,211	22,211	22,643	22,452		(269)		(269)		22,211			0	474	03/10/2044	1FM
36298G AA 7	GSPA MONETIZATION TR 6.422 10/09/2029	.	06/09/2016.	Sinking Fund Redemption		12,938	12,938	13,231	13,155		(7)		(7)		12,938			0	346	10/09/2029	2FE
368771 AA 9	GEN AMER RAILCAR 6.69 09/20/16	.	06/20/2016.	Sinking Fund Redemption		54,228	54,228	54,228	54,228				0		54,228			0	1,512	09/20/2016	2FE
37952U AB 9	SEACO 2013-1A A ABS 2.98 04/17/2028	R	06/17/2016.	MBS Paydown		37,500	37,500	37,241	37,293		21		21		37,500			0	465	04/17/2028	1FE
37952U AC 7	SEACO 2013-2A A ABS 3.67 11/17/2028	R	06/17/2016.	MBS Paydown		25,000	25,000	24,998	24,998		0		0		25,000			0	382	11/17/2028	1FE
37952U AD 5	SEACO 2014-1A A1 ABS SNR 3.19 07/17/24	R	06/17/2016.	MBS Paydown		50,000	50,000	49,990	49,991		1		1		50,000			0	665	07/17/2029	1FE
39678W AA 6	GCSP 2005-1 A SEQ CSTR 9-25-34	.	06/25/2016.	MBS Paydown		10,266	10,266	10,214	10,179		44		44		10,266			0	225	09/25/2034	1FM
40066N AA 4	GUANAY FI LTD 6.00 12/15/2020	R	06/07/2016.	BARCLAYS CAPITAL		954,584	956,976	972,826	966,180		(1,435)		(1,435)		965,129		(10,545)	(10,545)	13,500	12/15/2020	3FE
40066N AA 4	GUANAY FI LTD 6.00 12/15/2020	R	06/08/2016.	BARCLAYS CAPITAL		286,375	287,093	291,668	289,749		(422)		(422)		289,438		(3,063)	(3,063)	7,856	12/15/2020	3FE
40066N AA 4	GUANAY FI LTD 6.00 12/15/2020	R	06/15/2016.	Sinking Fund Redemption		79,971	79,971	80,312	80,169		(32)		(32)		79,971			0	3,064	12/15/2020	3FE
40432B AA 7	HALO 2007-2 1A1 SEQ SSNR 5.50 09/25/2037	.	06/25/2016.	MBS Paydown		17,289	17,289	15,171	16,305		3,048		3,048		17,289			0	431	09/25/2037	1FM
40442L AB 1	H2 2015-1A AFX CDO SEQ SSNR 3.3526 06/49	.	06/24/2016.	MBS Paydown		20,494	20,494	20,494	20,494		(0)		(0)		20,494			0	229	06/24/2049	1FE
410867 AC 9	HANOVER INSURANCE GRP 7.50 03/01/2020	.	05/21/2016.	Make Whole Call		2,420,620	2,000,000	1,993,140	1,996,556		3,444		3,444		2,000,000		420,620	420,620	108,333	03/01/2020	2FE
411707 AA 0	HNGRY 2013-1A A2 ABS 4.474 03/20/2043	.	06/20/2016.	MBS Paydown		5,625	5,625	5,625	5,625				0		5,625			0	126	03/20/2043	2AM

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)
437084 PQ 3	HEAT 2005-7 2A4 SEQ FLT 01/25/2036	.	06/25/2016.	MBS Paydown		108,438	108,438	92,037	105,671		(3,605)		(3,605)		108,438			0	368	01/25/2036	1FM
45112A AA 5	ICONX 2012-1A A ABS 4.229 01/25/2043	.	04/25/2016.	MBS Paydown		17,464	17,464	17,464	17,464		0		0		17,464			0	369	01/25/2043	1AM
45254N MZ 7	IMM 2005-2 1A2 SEQ SSUP FLT 04/25/2035	.	06/25/2016.	MBS Paydown		20,798	20,798	17,471	18,000		(1,796)		(1,796)		20,798			0	89	04/25/2035	1FM
45254N NT 0	IMM 2005-3 M1 MEZ FLT 08/25/2035	.	06/25/2016.	MBS Paydown		10,138	10,138	5,191	877		489		489		10,138			0	43	08/25/2035	1FM
45254N NT 0	IMM 2005-3 M1 MEZ FLT 08/25/2035	.	06/25/2016.	Pass-Through Loss			2,690	4,584					0					0		08/25/2035	1FM
45660L PK 9	RAST 2005-A6CB A9 SEQ SSUP 5.50 6/25/35	.	06/25/2016.	MBS Paydown		1,984	1,984	1,127	127		691		691		1,984			0	57	06/25/2035	1FM
45660L PK 9	RAST 2005-A6CB A9 SEQ SSUP 5.50 6/25/35	.	06/25/2016.	Pass-Through Loss			5,416	5,484					0					0		06/25/2035	1FM
46616M AA 8	HENDR 2010-3A A ABS 3.82 12/15/2048	.	06/15/2016.	MBS Paydown		16,332	16,332	16,329	16,294		3		3		16,332			0	253	12/15/2048	1FE
46616P AA 1	HENDR 2011-1A A ABS 4.70 10/15/2056	.	06/15/2016.	MBS Paydown		24,903	24,903	24,896	24,897		15		15		24,903			0	478	10/15/2056	1FE
46617A AA 3	HENDR 2012-3A A ABS SSNR 3.22 09/15/2065	.	06/15/2016.	MBS Paydown		40,936	40,936	40,526	20,456		23		23		40,936			0	476	09/15/2065	1FE
46617F AA 2	HENDR 2013-1A A ABS 3.22 03/15/2067	.	06/15/2016.	MBS Paydown		18,443	18,443	18,430	18,430		4		4		18,443			0	252	04/15/2067	1FE
46617J AA 4	HENDR 2013-2A A ABS 4.21 03/15/2062	.	06/15/2016.	MBS Paydown		36,420	36,420	36,412	36,405		(18)		(18)		36,420			0	618	03/15/2062	1FE
46617L AA 9	HENDR 2013-3A A ABS 4.08 07/15/41	.	06/15/2016.	MBS Paydown		32,296	32,296	32,270	32,272		32		32		32,296			0	539	01/17/2073	1FE
46617T AA 2	HENDR 2014-1A A ABS SNR 3.96 03/15/2063	.	06/15/2016.	MBS Paydown		15,220	15,220	15,211	15,212		(0)		(0)		15,220			0	248	03/15/2063	1FE
46618A AA 2	HENDR 2014-2A A ABS 3.61 01/17/2073	.	06/15/2016.	MBS Paydown		17,763	17,763	17,751	17,752		0		0		17,763			0	262	01/17/2073	1FE
46618H AA 7	HENDR 2014-3A A ABS SNR 3.50 06/15/2077	.	06/15/2016.	MBS Paydown		13,324	13,324	13,318	13,318		(1)		(1)		13,324			0	195	06/15/2077	1FE
46618L AA 8	HENDR 2015-1A A ABS SSNR 3.26 09/15/2072	.	06/15/2016.	MBS Paydown		72,755	72,755	72,108	72,120		(11)		(11)		72,755			0	940	09/15/2072	1FE
46619R AA 4	HENDR 2015-2A A ABS SSNR 3.87 03/15/2058	.	06/15/2016.	MBS Paydown		2,692	2,692	2,697	2,697		(2)		(2)		2,692			0	43	03/15/2058	1FE
466247 RP 0	JPMMT 2005-A4 2A1 SEQ CSTR 7/25/2035	.	06/25/2016.	MBS Paydown		49,290	49,290	43,745	44,030		3,378		3,378		49,290			0	541	07/25/2035	1FM
46625Y CV 3	JPMCC 2004-LN2 A2 SEQ 5.115 07/15/41	.	06/15/2016.	MBS Paydown		21,421	21,421	21,595	21,421				0		21,421			0	447	07/15/2041	1FM
46627M AD 9	JPALT 2005-S1 1A4 SEQ SSNR 6.0 12/25/35	.	06/25/2016.	MBS Paydown		13,430	13,430	12,922	10,034		(3,532)		(3,532)		13,430			0	348	12/25/2035	1FM
46627M AD 9	JPALT 2005-S1 1A4 SEQ SSNR 6.0 12/25/35	.	06/25/2016.	Pass-Through Loss			1,577	1,517					0					0		12/25/2035	1FM
46627M CY 1	JPALT 2006-A1 3A1 SEQ SSNR CSTR 03/25/36	.	06/25/2016.	MBS Paydown		71,446	71,446	58,752	51,632		2,702		2,702		71,446			0	788	03/25/2036	1FM
46627M EC 7	JPALT 2006-S1 1A6 NAS 5.75 3/25/36	.	05/25/2016.	Pass-Through Loss			1,614	1,510					0					0		03/25/2036	1FM
46627M EC 7	JPALT 2006-S1 1A6 NAS 5.75 3/25/36	.	06/25/2016.	MBS Paydown		34,268	34,268	32,063	26,722		961		961		34,268			0	736	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		268		(268)	(268)		11/25/2036	1FM
466285 AN 3	JPALT 2006-A6 2A4 SEQ SSNR 5.95 11/25/36	.	06/25/2016.	MBS Paydown		84,876	84,876	63,233	79,870		54,961		54,961		84,876			0	1,079	11/25/2036	1FM
466285 AN 3	JPALT 2006-A6 2A4 SEQ SSNR 5.95 11/25/36	.	06/25/2016.	Pass-Through Loss			3,104	2,313					0		(268)		268	268		11/25/2036	1FM
46628L AB 4	JPMMT 2006-A4 1A2 SEQ SSNR CSTR 6/36	.	06/25/2016.	MBS Paydown		18,997	18,997	15,194	10,685		4,024		4,024		18,997			0	220	06/25/2036	1FM
46628L AB 4	JPMMT 2006-A4 1A2 SEQ SSNR CSTR 6/36	.	06/25/2016.	Pass-Through Loss			(74)						0					0		06/25/2036	1FM
46628V AH 9	JPALT 2006-S3 A5 SEQ SSNR STP 08/25/36	.	06/25/2016.	Pass-Through Loss			28,088				(219)		(219)					0		08/25/2036	1FM
46629H AB 2	JPMAC 2006-NC2 A1B SEQ FLT 07/25/2036	.	06/25/2016.	MBS Paydown		62,994	62,994	49,923	53,919		(1,556)		(1,556)		62,994			0	163	07/25/2036	1FM
46629P AC 2	JPMCC 2006-LDP9 A3 SEQ 5.336 5/15/47	.	06/15/2016.	MBS Paydown		62,643	62,643	64,639	62,905		263		263		62,643			0	1,248	05/15/2047	1FM
46630J AC 3	JPMCC 2007-LDPX A3 SEQ 5.42 1/15/49	.	06/15/2016.	MBS Paydown		3,338	3,338	3,227	3,317		13		13		3,338			0	75	01/15/2049	1FM
46630P AP 0	JPMMT 2007-A2 3A1 SEQ SSNR CSTR 04/25/37	.	06/25/2016.	MBS Paydown		871	871	848	666				0		871			0	9	04/25/2037	1FM
46630P AP 0	JPMMT 2007-A2 3A1 SEQ SSNR CSTR 04/25/37	.	06/25/2016.	Pass-Through Loss			9	9					0					0		04/25/2037	1FM
46631B AD 7	JPMCC 2007-LD11 A3 SEQ CSTR 6/15/2049	.	05/15/2016.	MBS Paydown		179,773	179,773	180,169	179,338		(27,038)		(27,038)		179,773			0	4,301	06/15/2049	1FM
46632T AA 3	JPMMT 2008-R2 1A1 SEQ SSNR CSTR 7/27/37	.	06/27/2016.	MBS Paydown		57,538	57,538	45,527	47,783		7,819		7,819		57,538			0	559	07/27/2037	1FM
46633A AA 3	JPMMT 2008-R4 1A1 SEQ SSNR CSTR 03/26/37	.	06/26/2016.	MBS Paydown		82,791	82,791	63,439	71,606		1,752		1,752		82,791			0	954	03/26/2037	1FM
46633A AC 9	JPMMT 2008-R4 2A1 SEQ SSNR CSTR 11/36 RE	.	06/26/2016.	MBS Paydown		1,084	1,084	841	1,084				0		1,084			0	24	11/26/2036	1FM
46633A AG 0	JPMMT 2008-R4 3A1 SEQ SSNR CSTR 6/37 RE	.	06/26/2016.	MBS Paydown		76,256	76,256	55,476	68,704		2,331		2,331		76,256			0	3,184	06/26/2037	1FM
46633P BQ 4	JPMRR 2009-7 21A1 SEQ SSNR CSTR 3/27/37	.	06/27/2016.	MBS Paydown		109,179	109,179	101,366	106,937		2,304		2,304		109,179			0	1,141	03/27/2037	1FM
46634B BY 7	JPMRR 2009-12 4A1 SEQ 5.75 12/26/35	.	06/26/2016.	MBS Paydown		168,377	168,377	166,483	163,367		4,982		4,982		168,377			0	4,515	12/26/2035	1FM

Statement as of June 30, 2016 of the **ANNUITY INVESTORS 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)
46634D AW 8	JPMRR 2010-1 3A1 SEQ SSNR 6.00 4/26/37		06/26/2016	MBS Paydown		252,758	252,758	252,758	252,758				0		252,758			0	6,306	04/26/2037	1FM
46634F AU 7	JPMRR 2010-2 3A1 SEQ EX 6.00 07/26/2036		06/26/2016	MBS Paydown		443,414	443,414	449,016	391,788		64,475		64,475		443,414			0	10,783	07/26/2036	1FM
46635B AA 9	JPMRR 2010-7 1A1 SEQ SSNR CSTR 3/26/2039		06/26/2016	MBS Paydown		98,522	98,522	105,665	98,522		24,516		24,516		98,522			0	2,414	03/26/2039	1FM
46637D AA 3	JPMRR 2012-1 1A1 SEQ SSNR FLT 6/26/35 RE		06/26/2016	MBS Paydown		93,539	93,539	86,875	88,693		(1,322)		(1,322)		93,539			0	1,066	06/26/2035	1FM
472320 AA 8	JMAC 2008-R1 A SEQ SSNR 11.125 06/25/47		06/25/2016	MBS Paydown		63,674	63,674	58,702	47,259		(18,282)		(18,282)		63,674			0	1,625	06/25/2047	1FM
472321 AC 2	JMAC 2008-R2 2A1 SEQ CSTR 01/25/37		06/26/2016	MBS Paydown		13,328	13,328	11,519	12,530		(798)		(798)		13,328			0	152	01/25/2037	1FM
472321 AJ 7	JMAC 2008-R2 3A1 SEQ CSTR 01/25/2039		06/26/2016	MBS Paydown		45,124	45,124	35,684	40,430		(2,530)		(2,530)		45,124			0	458	01/25/2039	1FM
472321 AK 4	JMAC 2008-R2 3A2 SUB CSTR 01/25/39		06/26/2016	Pass-Through Loss			7,440	2,904			35		35					0		01/25/2039	1FM
472321 AL 2	JMAC 2008-R2 3A3 MEZ CSTR 01/25/39		05/26/2016	Pass-Through Loss			4,117	745			451		451		4,036		(4,037)	(4,037)		01/25/2039	1FM
472321 AN 8	JMAC 2008-R2 2A4 SEQ CSTR 01/25/37		06/26/2016	Pass-Through Loss			(111)	0					0					0		01/25/2037	1FM
47232D AF 9	JMAC 2009-R5 2A1 SEQ SSNR CSTR 9/26/36		06/26/2016	MBS Paydown		104,244	104,244	104,244	103,385		(6,572)		(6,572)		104,244			0	3,246	09/26/2036	1FM
47232D AL 6	JMAC 2009-R5 2A6 MEZ SSUP CSTR 9/26/36		06/26/2016	Pass-Through Loss			(67,396)	2,413			(26)		(26)					0		09/26/2036	1FM
47232D AM 4	JMAC 2009-R5 3A1 SEQ SSNR CSTR 1/26/47		04/26/2016	MBS Paydown		80,371	80,371	80,371	80,371				0		80,371			0	903	01/26/2047	1FM
47232D AN 2	JMAC 2009-R5 3A2 SUB SSUP CSTR 1/26/2047		06/26/2016	MBS Paydown		95,009	95,009	95,009	93,712		140		140		95,009			0	1,176	01/26/2047	1FM
47232D AS 1	JMAC 2009-R5 3A6 MEZ SSUP CSTR 1/26/47		06/26/2016	Pass-Through Loss			69,411	22,452					0		4,158		(4,158)	(4,158)		01/26/2047	1FM
47232D AU 6	JMAC 2009-R5 4A2 SUB SSUP CSTR 9/26/36		06/26/2016	MBS Paydown		25,813	25,813	24,474	25,329		(90)		(90)		25,813			0	491	09/26/2036	1FM
47232D AV 4	JMAC 2009-R5 4A3 MEZ SSUP CSTR 9/26/36		06/26/2016	Pass-Through Loss			5,515	2,475			14		14					0		09/26/2036	1FM
47232D AX 0	JMAC 2009-R5 5A2 SUB SSUP CSTR 1/26/36		06/26/2016	MBS Paydown		19,967	19,967	20,313	19,788		53		53		19,967			0	326	01/26/2036	1FM
47232D BJ 0	JMAC 2009-R5 7A2 SUB SSUP CSTR 9/26/36		06/26/2016	MBS Paydown		31,459	31,459	31,459	25,928		1,852		1,852		31,459			0	107	09/26/2036	1FM
47232D BM 3	JMAC 2009-R5 7A5 SUB SSUP CSTR 9/26/36		06/26/2016	Pass-Through Loss			16,018	1,817			1		1					0		09/26/2036	1FM
47232D BP 6	JMAC 2009-R5 8A1 SEQ SSNR CSTR 7/26/37		06/26/2016	MBS Paydown		70,353	70,353	70,353	65,976		1,650		1,650		70,353			0	1,820	07/26/2037	1FM
47232D BT 8	JMAC 2009-R5 8A5 SUB SSUP CSTR 7/26/37		06/26/2016	Pass-Through Loss			67,901	41,275			(880)		(880)					0		07/26/2037	1FM
47232D CG 5	JMAC 2009-R5 11A1 SEQ SSNR CSTR 5/21/36		06/21/2016	MBS Paydown		117,200	117,200	117,200	117,200				0		117,200			0	1,589	05/21/2036	1FM
47232D CL 4	JMAC 2009-R5 11A5 SUB SSUP CSTR 5/21/36		05/21/2016	Pass-Through Loss			822	252			(5)		(5)					0		05/21/2036	1FM
47232D CV 2	JMAC 2009-R5 13A2 SUB SSUP CSTR 4/26/47		06/26/2016	MBS Paydown		6,797	6,797	6,797	6,787		(19)		(19)		6,797			0	64	04/26/2047	1FM
47232D CY 6	JMAC 2009-R5 13A5 MEZ SSUP CSTR 4/26/47		06/26/2016	Pass-Through Loss			4,748	2,762			(10)		(10)					0		04/26/2047	1FM
47232D CZ 3	JMAC 2009-R5 14A1 SEQ SSNR CSTR 6/26/37		06/26/2016	MBS Paydown		26,078	26,078	25,569	25,564		1,256		1,256		26,078			0	543	06/26/2037	1FM
47232D DB 5	JMAC 2009-R5 14A3 MEZ SSUP CSTR 6/26/37		06/26/2016	Pass-Through Loss			2,175				(18)		(18)					0		06/26/2037	1FM
47232D DD 1	JMAC 2009-R5 15A2 SUB SSUP CSTR 8/26/37		06/26/2016	MBS Paydown		22,676	22,676	22,374	22,533		35		35		22,676			0	470	08/26/2037	1FM
47232D DF 6	JMAC 2009-R5 15A4 MEZ SSUP CSTR 8/26/37		06/26/2016	Pass-Through Loss			1,114				(3)		(3)					0		08/26/2037	1FM
47232D DG 4	JMAC 2009-R5 16A1 SEQ SSNR CSTR 8/26/37		06/26/2016	MBS Paydown		14,436	14,436	14,436	14,405		1		1		14,436			0	446	08/26/2037	1FM
47232D DN 9	JMAC 2009-R5 16A5 MEZ SSUP CSTR 8/37		06/26/2016	Pass-Through Loss			944	256					0					0		08/26/2037	1FM
47232D DQ 2	JMAC 2009-R5 17A2 SUB SSUP CSTR 9/26/35		06/26/2016	MBS Paydown		101,322	101,322	101,322	101,322				0		101,322			0	1,213	09/26/2035	1FM
47232D DR 0	JMAC 2009-R5 17A3 SUB SSUP CSTR 9/26/35		06/26/2016	MBS Paydown		28,387	28,387	17,373	23,110		1,559		1,559		28,387			0	396	09/26/2035	1FM
47232D DW 9	JMAC 2009-R5 18A2 SUB SSUP CSTR 4/37		04/26/2016	MBS Paydown		26,029	26,029	24,232	25,205		(1,893)		(1,893)		26,029			0	244	04/26/2037	1FM
47232D DX 7	JMAC 2009-R5 18A3 SUB SSUP CSTR 4/37		06/26/2016	MBS Paydown		40,446	40,446	17,021	30,873		7,618		7,618		40,446			0	472	04/26/2037	1FM
47232D EA 6	JMAC 2009-R5 18A6 MEZ SSUP CSTR 4/37		06/26/2016	Pass-Through Loss			11,591				(19)		(19)					0		04/26/2037	1FM
47232D EE 8	JMAC 2009-R5 19A4 SUB SSUP CSTR 6/26/37		06/26/2016	MBS Paydown		7,734	7,734	3,140	7,277		2,649		2,649		7,734			0	99	06/26/2037	1FM
47232D EF 5	JMAC 2009-R5 19A5 SUB SSUP CSTR 6/26/37		06/26/2016	MBS Paydown		19,889	19,889	6,349	18,304		1,534		1,534		19,889			0	281	06/26/2037	1FM
47232D FH 0	JMAC 2009-R5 24A3 SUB SSUP CSTR 12/26/36		06/26/2016	MBS Paydown		33,865	33,865	33,865	33,801		47		47		33,865			0	735	12/26/2036	1FM
47232D FM 9	JMAC 2009-R5 19A6 MEZ SSUP CSTR 6/26/37		06/26/2016	Pass-Through Loss			1,838	359			68		68					0		06/26/2037	1FM
47232Q AA 1	JMAC 2009-R2 1A SEQ CSTR 11-37 RE		06/26/2016	MBS Paydown		21,824	21,824	21,211	19,960		(2,913)		(2,913)		21,824			0	421	11/26/2037	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 Desig-nation or Market Indicator (a)
47232V AA 0	JMAC 2009-R4 1A1 SEQ SSNR 6.00 02/26/37		06/26/2016	MBS Paydown		14,948	14,948	14,948	14,750		24		24		14,948			0	374	02/26/2037	1FM
47232V AE 2	JMAC 2009-R4 1A5 MEZ SSUP 6.00 02/26/37		06/26/2016	Pass-Through Loss			4,641	3,647			0		0		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		52,324	52,324	52,324	51,687		362		362		52,324			0	1,247	02/26/2037	1FM
47232V AK 8	JMAC 2009-R4 2A5 MEZ SSUP 5.75 02/26/37		06/26/2016	Pass-Through Loss			16,246	15,097			(65)		(65)					0		02/26/2037	1FM
47232V BY 7	JMAC 2009-R4 9A6 MEZ SSUP CSTR 11/26/37		05/26/2016	Pass-Through Loss			274	84					0		191		(191)	(191)		11/26/2037	2FM
47232V BY 7	JMAC 2009-R4 9A6 MEZ SSUP CSTR 11/26/37		06/26/2016	MBS Paydown		52,132	52,132	16,035	51,478		6,995		6,995		52,132			0	745	11/26/2037	2FM
47232V BY 7	JMAC 2009-R4 9A6 MEZ SSUP CSTR 11/26/37		06/30/2016	Book Value Adjustment									0		(191)		191	191		11/26/2037	2FM
47232V CA 8	JMAC 2009-R4 10A2 SUB SSUP 6.00 07/26/36		06/26/2016	MBS Paydown		19,488	19,488	19,488	19,488				0		19,488			0	536	07/26/2036	1FM
47232V CE 0	JMAC 2009-R4 10A6 MEZ SSUP 6.00 07/26/36		06/26/2016	Pass-Through Loss			3,881	715			(62)		(62)					0		07/26/2036	1FM
47232V CG 5	JMAC 2009-R4 11A2 SUB SSUP 5.8368 04/37		06/26/2016	MBS Paydown		22,417	22,417	22,417	22,185		34		34		22,417			0	319	04/26/2037	1FM
47232V CM 2	JMAC 2009-R4 12A1 SEQ SSNR 5.50 11/26/35		06/26/2016	MBS Paydown		152,516	152,516	152,516	152,164		(90)		(90)		152,516			0	3,780	11/26/2035	1FM
47232V CP 5	JMAC 2009-R4 12A3 MEZ SSUP 5.50 11/26/35		06/26/2016	Pass-Through Loss			(41,077)	23,831			(120)		(120)					0		11/26/2035	1FM
47232V CQ 3	JMAC 2009-R4 13A1 SEQ SSNR 5.85 05/26/36		06/26/2016	MBS Paydown		52,166	52,166	52,166	51,864		141		141		52,166			0	1,374	05/26/2036	1FM
47232V CU 4	JMAC 2009-R4 13A5 MEZ SSUP 5.85 05/26/36		06/26/2016	Pass-Through Loss			(25,197)	2,010			722		722					0		05/26/2036	1FM
47232V DC 3	JMAC 2009-R4 15A1 SEQ SSNR 5.25 09/26/35		06/26/2016	MBS Paydown		70,726	70,726	70,726	70,642		(63)		(63)		70,726			0	1,446	09/26/2035	1FM
47232V DE 9	JMAC 2009-R4 15A3 MEZ SSUP 5.25 09/26/35		06/26/2016	Pass-Through Loss			1,459	1,081			(9)		(9)					0		09/26/2035	1FM
47232V DJ 8	JMAC 2009-R4 16A2 SUB SSUP 6.00 04/26/36		06/26/2016	MBS Paydown		10,395	10,395	5,690	9,113		(98)		(98)		10,395			0	311	04/26/2036	1FM
47232V DM 1	JMAC 2009-R4 16A5 MEZ SSUP 6.00 04/26/36		06/26/2016	Pass-Through Loss			2,206	418			161		161					0		04/26/2036	1FM
47232V DN 9	JMAC 2009-R4 17A1 SEQ SSNR 5.75 02/26/36		06/26/2016	MBS Paydown		148,989	148,989	148,989	133,348		8,548		8,548		148,989			0	3,271	02/26/2036	1FM
47232V DQ 2	JMAC 2009-R4 17A3 MEZ SSUP 5.75 02/26/36		05/26/2016	Pass-Through Loss			208	178			(1)		(1)					0		02/26/2036	1FM
47232V DR 0	JMAC 2009-R4 18A1 SEQ SSNR 6.00 04/26/36		06/26/2016	MBS Paydown		28,279	28,279	28,279	28,230		(503)		(503)		28,279			0	712	04/26/2036	1FM
47232V DV 1	JMAC 2009-R4 18A5 MEZ SSUP 6.00 04/26/36		06/26/2016	Pass-Through Loss			18,026	8,063			(51)		(51)					0		04/26/2036	1FM
47232V DW 9	JMAC 2009-R4 19A1 SEQ SSNR 6.00 07/26/36		06/26/2016	MBS Paydown		10,332	10,332	10,332	10,332				0		10,332			0	245	07/26/2036	1FM
47232V DY 5	JMAC 2009-R4 19A3 MEZ SSUP 6.00 07/26/36		06/26/2016	Pass-Through Loss			2,147	2,070			(6)		(6)					0		07/26/2036	1FM
47232V DZ 2	JMAC 2009-R4 20A1 SEQ SSNR 6.00 03/26/36		06/26/2016	MBS Paydown		31,655	31,655	31,655	30,971		(32)		(32)		31,655			0	782	03/26/2036	1FM
47232V EB 4	JMAC 2009-R4 20A3 MEZ SSUP 6.00 03/26/36		06/26/2016	Pass-Through Loss			9,428	2,432			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		4,797	4,797	4,836	4,488		124		124		4,797			0	121	03/26/2037	1FM
47232V EH 1	JMAC 2009-R4 21A6 MEZ SSUP 6.00 03/26/37		06/26/2016	Pass-Through Loss			1,896	1,911			(9)		(9)					0		03/26/2037	1FM
47232V EK 4	JMAC 2009-R4 22A2 SUB SSUP 5.75 04/26/37		06/26/2016	MBS Paydown		21,775	21,775	22,103	21,715		(3)		(3)		21,775			0	540	04/26/2037	1FM
47232V EN 8	JMAC 2009-R4 22A5 SUB SSUP 5.75 04/26/37		06/26/2016	Pass-Through Loss			9,097	9,234			(7)		(7)					0		04/26/2037	1FM
47232V ES 7	JMAC 2009-R4 23A3 SUB SSUP 5.75 01/26/36		06/26/2016	MBS Paydown		18,524	18,524	18,524	18,524		15		15		18,524			0	380	01/26/2036	1FM
47232V EV 0	JMAC 2009-R4 23A6 MEZ SSUP 5.75 1/26/36		06/26/2016	Pass-Through Loss			4,639	4,599			(7)		(7)					0		01/26/2036	1FM
47232V EX 6	JMAC 2009-R4 24A2 SUB SSUP 5.50 02/26/36		06/26/2016	MBS Paydown		13,830	13,830	13,830	13,830				0		13,830			0	310	02/26/2036	1FM
47232V FA 5	JMAC 2009-R4 24A5 SUB SSUP 5.50 02/26/36		06/26/2016	Pass-Through Loss			4,021	4,021			(16)		(16)					0		02/26/2036	1FM
47232V FU 1	JMAC 2009-R4 29A1 SEQ SSNR FLT 01/47		04/26/2016	MBS Paydown		7,355	7,355	7,355	7,182				0		5,792		1,563	1,563	26	01/26/2047	1FM
47232V FV 9	JMAC 2009-R4 29A2 SUB SSUP 2.0833 01/47		06/26/2016	MBS Paydown		64,078	64,078	49,310	43,131		6,207		6,207		64,078			0	303	01/26/2047	1FM
47232V GJ 5	JMAC 2009-R4 32A2 SUB SSUP 6.50 3/26/36		06/26/2016	MBS Paydown		36,517	36,517	36,517	36,517				0		36,517			0	1,027	03/26/2036	2FM
47232V GM 8	JMAC 2009-R4 32A5 SUB SSUP 6.50 03/26/36		06/26/2016	Pass-Through Loss			3,283	771			(76)		(76)					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			1,739	323			(718)		(718)		66		(66)	(66)	93	03/26/2036	1FM
47232V GR 7	JMAC 2009-R4 29A3 MEZ SSUP 2.0833 01/47		06/26/2016	Pass-Through Loss			(2,659)	103			(0)		(0)					0		01/26/2047	1FM
47233A AW 7	JMAC 2009-R7 11A1 SEQ SSNR CSTR 03/26/37		06/26/2016	MBS Paydown		52,127	52,127	48,087	50,799		843		843		52,127			0	553	03/26/2037	1FM
47233D AA 9	JMAC 2009-R11 1A1 SEQ SSNR 6.00 9/26/36		06/26/2016	MBS Paydown		332,600	332,600	312,644	329,553		231		231		332,600			0	8,496	09/26/2036	1FM
48124W AA 7	JPMCC 2009-RR1 A4A SEQ SSNR CSTR 3/18/51		06/18/2016	MBS Paydown		846,114	846,114	745,776	825,942		10,920		10,920		846,114			0	20,493	03/18/2051	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
48124X AC 1	JPMCC 2009-RR2 MLA SEQ CSTR 6/17/2050		06/17/2016	MBS Paydown		23,139	23,139	21,172	22,698		255		255		23,139			0	560	06/17/2050	1FE
48248C AA 2	KKR 2007-1A A CLO FLT 05/15/2021		05/15/2016	MBS Paydown		345,848	345,848	335,964	343,986		2,259		2,259		345,848			0	1,466	05/15/2021	1FE
50219P AA 4	LSTRZ 2016-1 A1 SEQ SSNR FLT 01/01/2021		06/01/2016	MBS Paydown		187,129	187,129	182,460			3,693		3,693		187,129			0	947	01/01/2021	1FE
515074 AA 0	LANDMARK LEASING 6.20 10/01/2022		04/01/2016	Sinking Fund Redemption		73,126	73,126	72,212	72,551		33		33		73,126			0	2,267	10/01/2022	1FE
52520M AE 3	LMT 2005-1 2A2 SEQ SSNR 5.50 11/25/2035		05/25/2016	Pass-Through Loss			(605)						0		(605)		605	605		11/25/2035	1FM
52520M AE 3	LMT 2005-1 2A2 SEQ SSNR 5.50 11/25/2035		06/25/2016	MBS Paydown		59,093	59,093	55,594	54,465		(2,937)		(2,937)		59,093			0	1,213	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		605		(605)	(605)		11/25/2035	1FM
525241 AL 9	LXS 2007-1 WF1 SEQ 7.00 01/25/2037		06/25/2016	MBS Paydown		6,522	6,522	4,235	3,988		(425)		(425)		6,522			0	104	01/25/2037	1FM
525241 AL 9	LXS 2007-1 WF1 SEQ 7.00 01/25/2037		06/25/2016	Pass-Through Loss			628	764					0					0		01/25/2037	1FM
52525F AA 1	LMT 2008-6 1A1 SEQ SSNR CSTR 7/25/2047		06/25/2016	MBS Paydown		180,305	180,305	156,865	161,586		12,223		12,223		180,305			0	3,771	07/25/2047	1FM
570535 AH 7	MARKEL CORP 7 09/30/19		04/13/2016	Cash Tender		3,487,740	3,000,000	2,995,260	2,997,869		2,131		2,131		3,000,000		487,740	487,740	114,594	09/30/2019	2FE
576434 HM 9	MALT 2003-7 7A4 5.75 11/25/2033		06/25/2016	MBS Paydown		200,960	200,960	201,650	200,342		108		108		200,960			0	4,698	11/25/2033	1FM
57643M LZ 5	MASTR 2006-1 1A3 PAC SSNR 5.75 5/25/36		06/25/2016	MBS Paydown		11,337	11,337	11,098	10,545		849		849		11,337			0	278	05/25/2036	1FM
57645T AA 5	MARM 2007-HF2 A1 SEQ SNR FLT 09/25/2037		06/25/2016	MBS Paydown		117,129	117,129	105,929	108,013		(1,794)		(1,794)		117,129			0	322	09/25/2037	1FM
585907 AN 8	MELLON BANK NA BKNT 5.45 04/01/2016		04/01/2016	Maturity		1,000,000	1,000,000	999,690	999,990		10		10		1,000,000			0	27,250	04/01/2016	1FE
59020U W4 3	MLMI 2005-A9 4A1 SEQ SSNR CSTR 12/25/35		06/25/2016	MBS Paydown		84,935	84,935	71,453	70,624		1,316		1,316		84,935			0	1,049	12/25/2035	1FM
59020U W4 3	MLMI 2005-A9 4A1 SEQ SSNR CSTR 12/25/35		06/25/2016	Pass-Through Loss			70						0					0		12/25/2035	1FM
59549P AA 6	MID-STATE TR 4A ABS 8.33 4/1/2030		04/01/2016	MBS Paydown		5,405	5,405	5,553	5,405				0		5,405			0	224	04/01/2030	2AM
60687V AE 5	MLCFC 2006-3 A4 SEQ 5.414 7/12/46		06/12/2016	MBS Paydown		1,720,626	1,720,626	1,700,462	1,717,013		2,490		2,490		1,720,626			0	41,558	07/12/2046	1FM
617458 AE 4	MSC 2011-C1 A3 SEQ 4.7 09/15/2047		06/15/2016	MBS Paydown		68,777	68,777	69,465	69,063		(47)		(47)		68,777			0	1,348	09/15/2047	1FM
61751D AE 4	MSM 2006-17XS A3A SEQ STP 10/25/46		06/25/2016	MBS Paydown		17,137	17,137	11,610	9,278		(414)		(414)		17,137			0	198	10/25/2046	1FM
61751M AU 8	MSM 2007-10XS A18 SEQ SNR 6.0 07/25/2047		06/25/2016	MBS Paydown		40,067	40,067	36,498	35,888		(5,023)		(5,023)		40,067			0	498	07/25/2047	1FM
61754J AF 5	MSC 2007-T27 A4 SEQ CSTR 6/11/42		06/11/2016	MBS Paydown		23,980	23,980	23,768	23,915		26		26		23,980			0	673	06/11/2042	1FM
61755F AA 3	MSST 2007-1 A1 SEQ FLT 06/25/2037		06/25/2016	MBS Paydown		47,800	47,800	42,244	45,858		695		695		47,800			0	80	06/25/2037	1FM
61758M AA 5	MSRR 2009-R2 1A1A SEQ SSNR 6.00 04/36 RE		06/26/2016	MBS Paydown		126,844	126,844	131,731	128,510		(653)		(653)		126,844			0	3,190	04/26/2036	1FM
61758V AP 2	MSRR 2010-R2 3B1 RR SUB 6.50 10/26/37		06/26/2016	MBS Paydown		45,125	45,125	41,515	43,234		1,683		1,683		45,125			0	1,229	10/26/2037	1FM
61915R AB 2	MHL 2005-2 1A2 SEQ SSUP FLT 05/25/35		06/25/2016	MBS Paydown		22,455	22,455	12,350	14,932		6,073		6,073		22,455			0	101	05/25/2035	1FM
62888X AB 0	NGN 2010-C1 A2 SUB 2.90 10/29/2020		06/27/2016	MBS Paydown		389,268	389,268	388,275	388,971		(28,642)		(28,642)		389,268			0	4,734	10/29/2020	1FE
62942K AA 4	NRPMT 2013-1 A1 SEQ SNR 3.25 07/25/2043		06/25/2016	MBS Paydown		101,882	101,882	95,630	133,059		929		929		101,882			0	1,987	07/25/2043	1FM
643528 AB 8	NCAMT 2006-ALT1 AF2 SEQ 5.90 7/25/36		06/25/2016	MBS Paydown		3,785	3,785	3,491	2,388		(78)		(78)		3,785			0	53	07/25/2036	1FM
643529 AC 4	NCAMT 2006-ALT2 AF3 SEQ 5.9217 10/15/36		06/25/2016	MBS Paydown		7,874	7,874	5,236	4,285		36		36		7,874			0	116	10/25/2036	1FM
643529 AD 2	NCAMT 2006-ALT2 AF4 SEQ 5.9944 10/25/36		06/25/2016	MBS Paydown		3,937	3,937	2,618	2,147		22		22		3,937			0	58	10/25/2036	1FM
65536M AC 1	NHELI 2006-HE2 A3 SEQ FLT 03/25/2036		06/25/2016	MBS Paydown		99,166	99,166	77,515	88,144		4,181		4,181		99,166			0	254	03/25/2036	1FM
65538P AA 6	NAA 2007-1 1A1A SEQ STP 3/25/2047		06/25/2016	MBS Paydown		9,522	9,522	9,490	4,931		963		963		9,522			0	181	03/25/2047	1FM
65538P AA 6	NAA 2007-1 1A1A SEQ STP 3/25/2047		06/25/2016	Pass-Through Loss			4,035	4,022					0					0		03/25/2047	1FM
667294 AW 2	NORTHWEST AIRLINE 7.041 04/01/22		04/01/2016	Sinking Fund Redemption		1,356	1,356	1,390	1,379		(1)		(1)		1,356			0	48	04/01/2022	2FE
677415 CL 3	OHIO POWER CO K 6.00 06/01/2016		06/01/2016	Maturity		2,000,000	2,000,000	1,992,940	1,999,612		388		388		2,000,000			0	60,000	06/01/2016	2FE
681919 AS 5	OMNICOM GROUP 5.90 04/15/2016		04/15/2016	Maturity		3,000,000	3,000,000	2,990,460	2,999,671		329		329		3,000,000			0	88,500	04/15/2016	2FE
68383N BN 2	OPMAC 2005-3 A2 SEQ SSUP FLT 07-25-2035		06/25/2016	MBS Paydown		44,287	44,287	34,045	37,385		2,422		2,422		44,287			0	146	07/25/2035	1FM
68504R AA 6	ONGLT 2014-AA A ABS SNR 2.29 07/09/2029		06/09/2016	MBS Paydown		51,529	51,529	51,520	51,521		4		4		51,529			0	492	07/09/2029	1FE
693456 AA 3	PMTLT 2013-J1 A1 SEQ SNR 3.5 09/25/2043		06/25/2016	MBS Paydown		258,240	258,240	249,709	324,592		2,403		2,403		258,240			0	4,882	09/25/2043	1FM
69352J AH 0	PPL ENERGY SUPPL 6.20 05/15/2016		05/15/2016	Maturity		500,000	500,000	499,305	499,966		34		34		500,000			0	15,500	05/15/2016	4FE
69352J AL 1	PPL ENERGY SUPPLY 6.50 05/01/18		05/02/2016	CITIGROUP		2,050,000	2,000,000	1,993,220	1,998,125		252		252		1,998,376		51,624	51,624	65,361	05/01/2018	4FE

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)
744593 AC 8	STEER-IBM-Z2 6.415 06/01/18	.	06/01/2016.	Sinking Fund Redemption		56,603	56,603	54,871	56,073		316		316		56,603			0	1,816	06/01/2018	1FE
749239 AD 1	RAMP 2006-RZ5 A2 SEQ FLT 08/25/2046	.	06/25/2016.	MBS Paydown		111,341	111,341	102,852	107,270		2,267		2,267		111,341			0	284	08/25/2046	1FM
74927D BY 1	RBSSP 2010-4 11A55 SEQ SSNR 5.50 10/37	.	06/26/2016.	MBS Paydown		175,664	175,664	174,566	174,860		156		156		175,664			0	4,426	10/26/2037	1FM
749289 AA 2	RBSCF 2009-RR2 CWA SEQ SSNR CSTR 8/48	.	06/16/2016.	MBS Paydown		1,720,919	1,720,919	1,615,513	1,705,492		11,393		11,393		1,720,919			0	35,574	08/16/2048	1FE
749289 AZ 7	RBSCF 2009-RR2 WBA SEQ SSNR CSTR 2/16/51	.	06/16/2016.	MBS Paydown		24,115	24,115	23,060	23,848		199		199		24,115			0	621	02/16/2051	1FE
749289 BT 0	RBSCF 2009-RR2 JPA SEQ SSNR CSTR 5/16/47	.	06/16/2016.	MBS Paydown		219,349	219,349	200,691	216,776		(2,615)		(2,615)		219,349			0	4,359	05/16/2047	1FE
74928D AV 7	RBSSP 2009-1 7A2 Z MEZ CSTR 6/26/2037	.	06/26/2016.	MBS Paydown		24,343	24,343	11,328	14,482		444		444		24,343			0	220	06/26/2037	1FM
74928F AY 6	RBSSP 2009-3 6A3 Z MEZ CSTR 03/26/2036	.	06/26/2016.	MBS Paydown		131,970	131,970	74,762	61,294				0		131,970			0	3,356	03/26/2036	1FM
74928F AY 6	RBSSP 2009-3 6A3 Z MEZ CSTR 03/26/2036	.	06/26/2016.	Pass-Through Loss			12,481	7,071					0		12,481		(12,481)	(12,481)		03/26/2036	1FM
74928F AY 6	RBSSP 2009-3 6A3 Z MEZ CSTR 03/26/2036	.	06/30/2016.	Book Value Adjustment									0		(12,481)		12,481	12,481		03/26/2036	1FM
74928H AA 4	RBSCF 2010-RR3 CSCA SEQ 5.467 09/16/2039	.	05/16/2016.	MBS Paydown		1,422,076	1,422,076	1,435,630	1,412,802		13,656		13,656		1,422,076			0	28,964	09/16/2039	1FE
74928H AB 2	RBSCF 2010-RR3 CSCB SUB 5.467 09/16/2039	.	06/16/2016.	MBS Paydown		4,000,000	4,000,000	4,004,453	3,993,503		6,497		6,497		4,000,000			0	103,977	09/16/2039	1FE
74928U AL 1	RBSSP 2009-12 5A1 RR SEQ SSNR CSTR 08/36	.	06/26/2016.	MBS Paydown		34,151	34,151	33,126	33,447		160		160		34,151			0	696	08/25/2036	1FM
74928U AM 9	RBSSP 2009-12 5A2 SEQ SSUP CSTR 08/36 RE	.	06/26/2016.	Pass-Through Loss			(31)						0		(31)		31	31		08/25/2036	1FM
74928U AS 6	RBSSP 2009-12 7A1 RR SEQ SSNR CSTR 10/36	.	06/26/2016.	MBS Paydown		45,474	45,474	43,883	44,513		746		746		45,474			0	545	10/25/2036	1FM
74930V AA 9	RBSSP 2011-6 A1 SEQ SSNR CSTR 05/26/2036	.	06/26/2016.	MBS Paydown		84,500	84,500	81,332	82,026		(261)		(261)		84,500			0	1,037	05/26/2036	1FM
74935T AA 9	RCMC 2012-CRE1 A SEQ 5.6235 11/15/2044	.	06/15/2016.	MBS Paydown		300,909	300,909	300,909	300,909				0		300,909			0	7,800	11/15/2044	2AM
74951P DQ 8	RESIF 2005-A B3 SEQ FLT 03/10/2037	.	06/10/2016.	MBS Paydown		93,507	93,507	39,896	39,563		(35,919)		(35,919)		93,507			0	401	03/10/2037	1FM
755920 AF 2	ROCS-NSC-1998-1 6.375 05/15/2017	.	05/15/2016.	Paydown		41,100	41,100	40,579	41,043		24		24		41,100			0	1,310	05/15/2017	2FE
75971F AY 9	RAMC 2007-3W AF6 SEQ STP 9/25/2037	.	06/25/2016.	MBS Paydown		18,216	18,216	13,115	13,729		2,840		2,840		18,216			0	327	09/25/2037	1FM
760985 7F 2	RAMP 2004-RS7 AI6 NAS 5.22 7/25/34	.	06/25/2016.	MBS Paydown		18,006	18,006	18,004	10,466		3,923		3,923		18,006			0	375	07/25/2034	1FM
760985 7F 2	RAMP 2004-RS7 AI6 NAS 5.22 7/25/34	.	06/25/2016.	Pass-Through Loss			454	454					0					0		07/25/2034	1FM
760985 UA 7	RAMP 2003-RS3 AI4 SEQ 5.67 4/25/33	.	06/25/2016.	MBS Paydown		12,656	12,656	12,650	11,679		(189)		(189)		12,656			0	315	04/25/2033	1FM
761118 KH 0	RALI 2005-QS15 2A SEQ 6.0 10/25/35	.	06/25/2016.	MBS Paydown		35,727	35,727	32,824	28,292		(841)		(841)		35,727			0	916	10/25/2035	1FM
761118 KH 0	RALI 2005-QS15 2A SEQ 6.0 10/25/35	.	06/25/2016.	Pass-Through Loss			15,784	14,501					0					0		10/25/2035	1FM
761118 UQ 9	RALI 2006-QS2 1A9 SEQ 5.50 2/25/36	.	06/25/2016.	MBS Paydown		9,597	9,597	9,591	6,948		53		53		9,597			0	216	02/25/2036	1FM
761118 UQ 9	RALI 2006-QS2 1A9 SEQ 5.50 2/25/36	.	06/25/2016.	Pass-Through Loss			2,790	2,789					0					0		02/25/2036	1FM
76111J U5 1	RFMSI 2003-S4 A4 NAS 5.75 3/25/2033	.	06/25/2016.	MBS Paydown		16,011	16,011	16,381	16,219		(229)		(229)		16,011			0	384	03/25/2033	1FM
76111X TE 3	RFMSI 2005-SA1 2A SEQ 2.9425 03/25/2035	.	06/25/2016.	MBS Paydown		39,220	39,220	36,891	36,888		285		285		39,220			0	409	03/25/2035	1FM
76112B C5 7	RAMP 2005-EFC4 M2 MEZ FLT 09/25/35	.	06/25/2016.	MBS Paydown		183,958	183,958	108,995	161,323		2,792		2,792		183,958			0	660	09/25/2035	1FM
76112B SE 1	RAAC 2005-SP1 1A5 PAC 5.0 9/25/34	.	06/25/2016.	MBS Paydown		82,738	82,738	79,897	81,700		722		722		82,738			0	1,990	09/25/2034	1FM
77356P AA 0	RCTF 2004-1A A1 ABS 5.22 05/17/2021	.	05/15/2016.	MBS Paydown		32,450	32,450	32,412	32,442		(1)		(1)		32,450			0	847	05/17/2021	1FE
78444V AB 7	SLCLT 2010-B A2 ABS FLT 7/15/2042	.	06/15/2016.	MBS Paydown		131,745	131,745	131,745	131,745				0		131,745			0	2,149	07/15/2042	1FE
78445M AB 6	SLMA 2010-A 2A ABS FLT 5/16/44	.	06/15/2016.	MBS Paydown		89,016	89,016	89,016	89,016				0		89,016			0	1,374	05/16/2044	1FE
811904 AK 7	SEACOR HOLDINGS 7.375 10/01/2019	.	05/12/2016.	ROBERT W BAIRD CO		960,000	1,000,000	993,290	996,914		274		274		997,187		(37,187)	(37,187)	46,299	10/01/2019	4FE
81745A AB 3	SEMT 2013-5 A2 SEQ CSTR 05/25/2043	.	06/25/2016.	MBS Paydown		110,208	110,207	99,657	188,106		2,755		2,755		110,208			0	2,598	05/25/2043	1FM
81745J AA 6	SEMT 2013-11 A1 SEQ SNR 3.50 09/25/2043	.	06/25/2016.	MBS Paydown		94,089	94,089	92,466	119,242		417		417		94,089			0	1,853	09/25/2043	1FM
81745M AA 9	SEMT 2013-2 A SEQ SNR CSTR 02/25/2043	.	06/25/2016.	MBS Paydown		124,570	124,570	111,594	111,875		3,377		3,377		124,570			0	967	02/25/2043	1FM
82838U AA 7	SVLF 2012-D A ABS 3.0 03/17/2025	.	06/15/2016.	MBS Paydown		28,646	28,646	28,568	28,595		442		442		28,646			0	356	03/17/2025	1FE
83546D AA 6	SONIC 2011-1A A2 ABS 5.438 05/20/2041	.	05/20/2016.	MBS Paydown		1,067,200	1,067,200	1,064,046	1,067,200				0		1,067,200			0	47,941	05/20/2041	2AM
84383Q AA 1	SOUTHN STAR CENT 6.00 06/01/2016	.	06/01/2016.	Maturity		2,000,000	2,000,000	1,988,320	1,999,386		614		614		2,000,000			0	60,000	06/01/2016	2FE
850228 AC 1	SCFT 2014-AA A ABS SEQ SSNR 2.7 05/25/23	.	06/25/2016.	MBS Paydown		138,862	138,862	138,853	138,855		2		2		138,862			0	1,547	05/25/2023	1FE

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 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)
855541 AC 2	STARM 2007-S1 3A1 SEQ CSTR 01/25/2037		06/25/2016	MBS Paydown		58,480	58,480	53,217	53,599		1,333		1,333		58,480			0	671	01/25/2037	1FM
86213C AB 1	STR 2015-1A A2 ABS SNR 4.17 04/20/2045		06/20/2016	MBS Paydown		1,250	1,250	1,230	1,231		1		1		1,250			0	22	04/20/2045	1FE
863579 VW 5	SARM 2005-17 5A2 SEQ SSNR CSTR 08/35		06/25/2016	MBS Paydown		33,785	33,785	23,650	22,505		3,577		3,577		33,785			0	100	08/25/2035	1FM
86359Y AG 6	SASC 2006-BC1 A5 SEQ FLT 03/25/2036		06/25/2016	MBS Paydown		159,493	159,493	118,719	127,901		24,474		24,474		159,493			0	378	03/25/2036	1FM
86360B AJ 7	SARM 2006-4 5A1 SEQ SSNR CSTR 05/25/2036		06/25/2016	MBS Paydown		25,610	25,610	20,564	20,511		(146)		(146)		25,610			0	428	05/25/2036	1FM
86360B AJ 7	SARM 2006-4 5A1 SEQ SSNR CSTR 05/25/2036		06/25/2016	Pass-Through Loss			5,961						0					0		05/25/2036	1FM
87151Q AA 4	SYMETRA FINL 6.125 04/01/2016		04/01/2016	Maturity		3,000,000	3,000,000	3,044,120	3,001,521		(1,521)		(1,521)		3,000,000			0	91,875	04/01/2016	2FE
87155M AA 9	SYMP 2007-5A A1 CLO FLT 01/15/2024		04/15/2016	MBS Paydown		40,529	40,529	39,656	40,210		7,323		7,323		40,529			0	251	01/15/2024	1FE
87407P AA 8	TAL 2013-1A A ABS SNR 2.83 02/22/2038		06/20/2016	MBS Paydown		72,500	72,500	72,550	72,538		(4)		(4)		72,500			0	853	02/22/2038	1FE
87407P AE 0	TAL 2013-2A A ABS 3.55 11/20/2038		06/20/2016	MBS Paydown		37,500	37,500	37,484	37,487		1		1		37,500			0	555	11/20/2038	1FE
881561 UH 5	TMTS 2005-8HE M1 MEZ FLT 07/25/2035		04/25/2016	MBS Paydown		45,671	45,671	39,049	45,421		17,680		17,680		45,671			0	167	07/25/2035	1FM
88156E AB 2	TMTS 2006-17HE A2B1 SEQ SNR FLT 01/25/38		06/25/2016	MBS Paydown		39,625	39,625	33,829			(2,731)		(2,731)		39,625			0	62	01/25/2038	1Z
88156E AB 2	TMTS 2006-17HE A2B1 SEQ SNR FLT 01/25/38		06/25/2016	Pass-Through Loss			(46)						0					0		01/25/2038	1Z
88157V AB 3	TMTS 2007-6ALT A2 SEQ CSTR 08/25/2038		06/25/2016	MBS Paydown		10,874	10,874	5,655	6,629		1,503		1,503		10,874			0	33	08/25/2038	1FM
88314R AC 0	TMCL 2014-1A A ABS SNR 3.27 10/20/2039	R	06/20/2016	MBS Paydown		8,333	8,333	7,953			4		4		8,333			0	34	10/20/2039	1FE
891027 AN 4	TORCHMARK CORP 6.375 06/15/2016		06/15/2016	Maturity		3,000,000	3,000,000	2,977,410	2,998,624		1,376		1,376		3,000,000			0	95,625	06/15/2016	2FE
89655Y AA 4	TRL 2009-1A A ABS 6.657 11/16/2039		06/16/2016	MBS Paydown		13,584	13,584	13,584	13,584				0		13,584			0	377	11/16/2039	1FE
89656C AA 1	TRL 2010-1A A ABS 5.194 10/16/2040		06/16/2016	MBS Paydown		44,448	44,448	46,098	45,835		(396)		(396)		44,448			0	977	10/16/2040	1FE
89690E AA 5	TRMF 2011-1A A1A ABS 4.37 07/15/41		06/15/2016	MBS Paydown		31,747	31,747	31,747	31,747				0		31,747			0	607	07/15/2041	1FE
90520G AA 4	UNION BANK CALIF 5.95 05/11/2016		05/11/2016	Maturity		2,500,000	2,500,000	2,566,075	2,503,250		(3,250)		(3,250)		2,500,000			0	74,375	05/11/2016	1FE
90783T AA 8	UNP 2004 TRST 04-1 5.404 0702/2025		01/02/2016	Sinking Fund Redemption									0					0	189	07/02/2025	1FE
908594 AC 8	UNION TANK CAR CO 4.71 05/15/2020		05/15/2016	Sinking Fund Redemption		90,909	90,909	90,909	90,908		0		0		90,909			0	2,141	05/15/2020	1
90932P AA 6	UNITED AIR 2014-1 A 4.00 04/11/2026		04/11/2016	Sinking Fund Redemption		27,550	27,550	27,550	27,550				0		27,550			0	551	04/11/2026	1FE
92765Y AA 5	VIRGIN AUSTRALIA 2013 1A 5.00 10/23/2023	R	04/23/2016	Sinking Fund Redemption		64,811	64,811	64,811	64,811				0		64,811			0	1,620	10/23/2023	2FE
92925V AF 7	WAMU 2007-HY1 2A3 SEQ SSNR CSTR 02/37		06/25/2016	MBS Paydown		18,897	18,897	17,134			161		161		18,897			0	39	02/25/2037	1FM
92925V AF 7	WAMU 2007-HY1 2A3 SEQ SSNR CSTR 02/37		06/25/2016	Pass-Through Loss			129						0					0		02/25/2037	1FM
93934N AR 6	WMALT 2006-5 2CB2 SEQ FLT 07/25/2036		06/25/2016	MBS Paydown		10,674	10,674	8,432	4,878		97		97		10,674			0	46	07/25/2036	1FM
93934N AR 6	WMALT 2006-5 2CB2 SEQ FLT 07/25/2036		06/25/2016	Pass-Through Loss			3,043	2,404					0					0		07/25/2036	1FM
94707V AA 8	WEATHERFORD INTL 5.125 09/15/2020		06/17/2016	Cash Tender		1,890,000	2,000,000	2,004,070	1,999,053		(109,053)		(109,053)		1,890,000			0	77,444	09/15/2020	4FE
94980G AH 4	WFHET 2004-2 AI7 SEQ 5.0 5/25/2034		06/25/2016	MBS Paydown		145,082	145,082	136,234	144,150		414		414		145,082			0	2,754	05/25/2034	1FM
94980G AR 2	WFHET 2004-2 M4 MEZ FLT 5/25/2034		06/25/2016	MBS Paydown		16,045	16,045	11,071	11,394		3,596		3,596		16,045			0	181	10/25/2034	1FM
94983T AJ 9	WFMBS 2006-AR6 5A1 SEQ SSNR CSTR 03/36		06/25/2016	MBS Paydown		16,883	16,883	14,962	14,813		511		511		16,883			0	197	03/25/2036	1FM
94986L AJ 3	WFMBS 2007-16 1APO PO 12/28/2037		06/25/2016	MBS Paydown		22,525	22,525	18,090	17,032		(3,210)		(3,210)		22,525			0		12/28/2037	1FM
96032X AA 5	WESTR 2014-1A A ABS SSNR PT 2.15 12/26		06/20/2016	MBS Paydown		80,802	80,802	80,493	80,376		30		30		80,802			0	724	12/20/2026	1FE
96033C AA 0	WESTR 2016-1A A ABS SSNR 3.50 12/20/2028		06/20/2016	MBS Paydown		38,247	38,247	38,110			1		1		38,247			0	70	12/20/2028	1FE
96033C AB 8	WESTR 2016-1A B ABS MEZ 4.50 12/20/2028		06/20/2016	MBS Paydown		19,124	19,124	19,002			1		1		19,124			0	45	12/20/2028	2AM
96033L AA 0	WESTR 2015-2A A ABS SEQ SSNR 3.2 07/28		06/20/2016	MBS Paydown		75,182	75,182	75,082	75,081		10		10		75,182			0	1,001	07/20/2028	1FE
961548 AS 3	WESTVACO CORP 7.50 06/15/2027		06/15/2016	Sinking Fund Redemption		109,000	109,000	110,364	109,993		(993)		(993)		109,000			0	4,088	06/15/2027	2FE
96928* CQ 8	WALGREEN-IDAHO FALLS ID 6.66 6/15/2033		06/15/2016	Paydown		6,347	6,347	6,347	6,347				0		6,347			0	176	06/15/2033	2
96928* CR 6	WALGREEN-CHICAGO 6.66 5/15/2034		06/15/2016	Paydown		7,771	7,771	7,771	7,771				0		7,771			0	216	05/15/2034	2
97652P AL 5	WIN 2014-1 A11 SEQ SSUP 3.50 06/27/2044		06/20/2016	MBS Paydown		94,604	94,604	94,013	93,998		277		277		94,604			0	1,365	06/20/2044	1FM
988498 AH 4	YUM! BRANDS INC 3.75 11/01/2021		06/01/2016	RBC CAPITAL MARKETS		1,932,500	2,000,000	1,992,300	1,995,329		310		310		1,995,639		(63,139)	(63,139)	44,792	11/01/2021	4FE
3899999. Total Bonds - Industrial and Miscellaneous						99,253,921	98,001,505	96,178,438	95,832,450	0	691,812	0	691,812	0	98,140,106	0	1,113,816	1,113,816	2,888,694	XXX	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Desig-nation or Market Indicator (a)
8399997. Total Bonds - Part 4						102,197,188	100,944,771	99,134,997	98,780,560	0	687,811	0	687,811	0	101,083,372	0	1,113,816	1,113,816	2,947,618	XXX	XXX
8399999. Total Bonds						102,197,188	100,944,771	99,134,997	98,780,560	0	687,811	0	687,811	0	101,083,372	0	1,113,816	1,113,816	2,947,618	XXX	XXX
9999999. Total Bonds, Preferred and Common Stocks						102,197,188	XXX	99,134,997	98,780,560	0	687,811	0	687,811	0	101,083,372	0	1,113,816	1,113,816	2,947,618	XXX	XXX

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

SCHEDULE DB - PART A - SECTION 1

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

1 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)
Purchased Options - Hedging Other - Call Options and Warrants																						
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS	07/07/2015	07/06/2016		8,589,121	2,068.7600	153,472			137,124	*#	137,124	64,572		(80,919)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS	07/07/2015	07/06/2016		3,645,591	2,068.7600	73,600			59,162	*#	59,162	24,806		(39,244)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS	07/07/2015	07/06/2016		959,911	2,068.7600	21,621			15,672	*#	15,672	5,746		(11,695)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	WELLS FARGO	07/07/2015	07/06/2016		3,165,524	2,068.7600	26,647				*#		6,190		(32,837)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BNP PARIBAS NY	07/21/2015	07/20/2016		6,195,757	2,128.2800	91,102			31,071	*#	31,071	4,670		(64,700)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BNP PARIBAS NY	07/21/2015	07/20/2016		10,061,970	2,128.2800	139,875			50,066	*#	50,066	8,434		(98,243)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	WELLS FARGO	07/21/2015	07/20/2016		3,859,948	2,128.2800	8,709				*#		29,088		(37,796)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS	08/07/2015	08/06/2016		10,620,920	2,083.5600	176,362			163,223	*#	163,223	81,419		(94,558)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS	08/07/2015	08/06/2016		2,493,985	2,083.5600	45,766			40,781	*#	40,781	19,661		(24,646)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY	08/07/2015	08/06/2016		2,210,018	2,083.5600	53,392			41,145	*#	41,145	17,611		(29,859)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS	08/07/2015	08/06/2016		1,725,340	2,083.5600	34,524			29,605	*#	29,605	13,787		(18,706)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	ROYAL BANK OF CANADA	08/07/2015	08/06/2016		3,454,615	2,083.5600	28,166				*#		6,827		(34,993)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BNP PARIBAS NY	08/21/2015	08/20/2016		8,714,160	2,035.7300	180,637			220,941	*#	220,941	118,168		(77,864)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BNP PARIBAS NY	08/21/2015	08/20/2016		2,504,165	2,035.7300	57,938			69,206	*#	69,206	36,239		(24,971)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MERRILL LYNCH	08/21/2015	08/20/2016		1,564,045	2,035.7300	41,564			47,924	*#	47,924	24,231		(17,871)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	WELLS FARGO	08/21/2015	08/20/2016		2,788,418	2,035.7300	46,848			2,658	*#	2,658	(17,309)		(26,881)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BNP PARIBAS NY	09/08/2015	09/06/2016		1,036,360	1,921.2200	27,854			35,529	*#	35,529	19,040		(11,366)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BNP PARIBAS NY	09/08/2015	09/06/2016		3,043,076	1,921.2200	93,162			118,920	*#	118,920	63,693		(37,935)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BNP PARIBAS NY	09/08/2015	09/06/2016		8,626,865	1,921.2200	220,956			281,747	*#	281,747	151,024		(90,233)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MERRILL LYNCH	09/08/2015	09/06/2016		2,434,428	1,921.2200	87,314			119,698	*#	119,698	64,823		(32,439)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS	09/21/2015	09/20/2016		10,121,242	1,958.0300	240,289			303,714	*#	303,714	166,420		(102,994)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS	09/21/2015	09/20/2016		2,225,809	1,958.0300	56,108			70,899	*#	70,899	38,839		(24,048)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	ROYAL BANK OF CANADA	09/21/2015	09/20/2016		2,588,861	1,958.0300	72,724			91,835	*#	91,835	50,010		(30,900)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	WELLS FARGO	09/21/2015	09/20/2016		3,175,504	1,958.0300	97,978			126,714	*#	126,714	69,207		(40,472)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS	10/07/2015	10/06/2016		2,291,867	1,979.9200	67,775			84,414	*#	84,414	45,584		(28,945)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS	10/07/2015	10/06/2016		2,071,039	1,979.9200	54,037			67,440	*#	67,440	36,499		(23,096)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CITIBANK	10/07/2015	10/06/2016		10,325,520	1,979.9200	238,103			297,476	*#	297,476	160,938		(101,564)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS	10/07/2015	10/06/2016		1,328,337	1,979.9200	37,875			47,207	*#	47,207	25,521		(16,189)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS	10/07/2015	10/06/2016		3,577,029	1,979.9200	102,291			130,417	*#	130,417	69,372		(41,246)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY	10/21/2015	10/20/2016		1,624,616	2,030.7700	35,425			42,931	*#	42,931	24,549		(17,042)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY	10/21/2015	10/20/2016		11,169,235	2,030.7700	229,985			279,922	*#	279,922	160,582		(110,644)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY	10/21/2015	10/20/2016		2,030,770	2,030.7700	48,624			58,479	*#	58,479	33,242		(23,387)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MERRILL LYNCH	10/21/2015	10/20/2016		2,956,821	2,030.7700	62,069			32,156	*#	32,156	2,556		(32,469)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY	11/09/2015	11/06/2016		1,049,600	2,099.2000	19,871			20,910	*#	20,910	12,017		(10,978)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY	11/09/2015	11/06/2016		1,679,360	2,099.2000	39,704			40,147	*#	40,147	22,495		(22,052)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY	11/09/2015	11/06/2016		11,125,760	2,099.2000	187,335			199,980	*#	199,980	115,732		(103,087)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY	11/09/2015	11/06/2016		1,259,520	2,099.2000	22,422			23,783	*#	23,783	13,694		(12,333)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY	11/09/2015	11/06/2016		1,679,360	2,099.2000	34,245			35,636	*#	35,636	20,280		(18,888)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MERRILL LYNCH	11/09/2015	11/06/2016		4,145,652	2,099.2000	57,818			5,450	*#	5,450	(12,219)		(40,149)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CITIBANK	11/23/2015	11/20/2016		9,832,930	2,089.1700	174,537			192,621	*#	192,621	118,006		(99,922)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CITIBANK	11/23/2015	11/20/2016		1,851,520	2,089.1700	34,742			38,137	*#	38,137	23,322		(19,927)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS	11/23/2015	11/20/2016		1,583,781	2,089.1700	33,442			36,217	*#	36,217	22,167		(19,392)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CITIBANK	11/23/2015	11/20/2016		1,200,754	2,089.1700	27,158			29,133	*#	29,133	17,679		(15,705)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MERRILL LYNCH	11/23/2015	11/20/2016		2,873,027	2,089.1700	43,357			5,501	*#	5,501	(4,035)		(33,821)			1	B

Statement as of June 30, 2016 of the **ANNUITY INVESTORS LIFE INSURANCE COMPANY**

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate of Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization) / Accretion	20 Adjustment to Carrying Value of Hedged Items	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CITIBANK	12/07/2015	12/06/2016		10,392,663	2,091.6900	178,883			204,494	*#	204,494	124,783		(99,172)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY	12/07/2015	12/06/2016		1,464,183	2,091.6900	26,680			30,397	*#	30,397	18,526		(14,809)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS	12/07/2015	12/06/2016		1,353,202	2,091.6900	26,530			30,075	*#	30,075	18,315		(14,770)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS	12/07/2015	12/06/2016		1,451,044	2,091.6900	32,041			35,957	*#	35,957	21,773		(17,856)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY	12/07/2015	12/06/2016		836,676	2,091.6900	20,737			22,971	*#	22,971	13,787		(11,552)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MERRILL LYNCH	12/07/2015	12/06/2016		3,339,917	2,091.6900	52,452			15,230	*#	15,230	(3,139)		(34,083)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS	12/21/2015	12/20/2016		11,365,288	2,005.5500	241,779			287,242	*#	287,242	159,849		(114,387)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS	12/21/2015	12/20/2016		1,573,536	2,005.5500	46,183			54,703	*#	54,703	30,285		(21,765)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS	12/21/2015	12/20/2016		1,074,032	2,005.5500	26,452			31,378	*#	31,378	17,426		(12,499)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS	12/21/2015	12/20/2016		1,987,132	2,005.5500	44,861			53,268	*#	53,268	29,601		(21,194)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	WELLS FARGO	12/21/2015	12/20/2016		3,187,207	2,005.5500	77,500			77,332	*#	77,332	36,797		(36,965)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS	01/07/2016	01/06/2017		1,860,315	1,990.2600		38,024		51,423	*#	51,423	29,243		(15,843)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS	01/07/2016	01/06/2017		10,813,461	1,990.2600		211,025		285,071	*#	285,071	161,973		(87,927)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS	01/07/2016	01/06/2017		1,872,190	1,990.2600		46,563		63,383	*#	63,383	36,221		(19,401)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS	01/07/2016	01/06/2017		1,373,244	1,990.2600		30,235		40,995	*#	40,995	23,358		(12,598)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	WELLS FARGO	01/07/2016	01/06/2017		3,535,681	1,990.2600		75,181		108,373	*#	108,373	64,517		(31,325)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BNP PARIBAS NY	01/21/2016	01/20/2017		8,824,847	1,859.3300		179,361		271,577	*#	271,577	166,950		(74,734)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BNP PARIBAS NY	01/21/2016	01/20/2017		1,358,140	1,859.3300		33,644		51,412	*#	51,412	31,786		(14,018)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BNP PARIBAS NY	01/21/2016	01/20/2017		1,329,596	1,859.3300		36,112		55,488	*#	55,488	34,423		(15,047)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BNP PARIBAS NY	01/21/2016	01/20/2017		1,531,016	1,859.3300		33,793		51,354	*#	51,354	31,641		(14,081)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	WELLS FARGO	01/21/2016	01/20/2017		2,800,597	1,859.3300		68,790		126,103	*#	126,103	85,976		(28,662)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY	02/08/2016	02/06/2017		10,753,293	1,880.0500		196,700		322,599	*#	322,599	191,466		(65,567)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY	02/08/2016	02/06/2017		2,433,983	1,880.0500		47,060		77,706	*#	77,706	46,333		(15,687)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY	02/08/2016	02/06/2017		3,091,434	1,880.0500		69,901		117,530	*#	117,530	70,929		(23,300)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	WELLS FARGO	02/08/2016	02/06/2017		2,916,480	1,880.0500		56,947		124,737	*#	124,737	86,772		(18,982)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY	02/22/2016	02/20/2017		8,630,010	1,917.7800		177,769		248,050	*#	248,050	129,537		(59,256)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY	02/22/2016	02/20/2017		2,684,892	1,917.7800		60,738		85,020	*#	85,020	44,528		(20,246)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY	02/22/2016	02/20/2017		1,917,780	1,917.7800		47,174		66,275	*#	66,275	34,826		(15,725)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	WELLS FARGO	02/22/2016	02/20/2017		2,934,524	1,917.7800		72,637		118,194	*#	118,194	69,770		(24,212)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CITIBANK	03/07/2016	03/06/2017		10,706,743	1,999.9900		204,179		255,944	*#	255,944	102,810		(51,045)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CITIBANK	03/07/2016	03/06/2017		2,843,374	1,999.9900		62,027		78,264	*#	78,264	31,776		(15,539)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS	03/07/2016	03/06/2017		2,703,586	1,999.9900		56,992		80,740	*#	80,740	37,996		(14,248)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CITIBANK	03/21/2016	03/20/2017		11,068,741	2,049.5800		212,509		237,162	*#	237,162	77,780		(53,127)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CITIBANK	03/21/2016	03/20/2017		2,082,389	2,049.5800		52,009		58,375	*#	58,375	19,368		(13,002)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CITIBANK	03/21/2016	03/20/2017		1,488,890	2,049.5800		32,108		35,921	*#	35,921	11,840		(8,027)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MERRILL LYNCH	03/21/2016	03/20/2017		3,264,355	2,049.5800		69,633		76,863	*#	76,863	24,639		(17,408)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CITIBANK	04/07/2016	04/06/2017		2,689,571	2,066.6600		53,605		61,284	*#	61,284	7,679					1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CITIBANK	04/07/2016	04/06/2017		11,565,396	2,066.6600		215,061		245,560	*#	245,560	66,342		(35,844)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CITIBANK	04/07/2016	04/06/2017		2,180,977	2,066.6600		50,486		57,898	*#	57,898	15,826		(8,414)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BNP PARIBAS NY	04/07/2016	04/06/2017		3,923,046	2,066.6600		73,273		83,105	*#	83,105	22,045		(12,212)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY	04/21/2016	04/20/2017		3,784,320	2,102.4000		79,496		79,148	*#	79,148	12,902		(13,249)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CITIBANK	04/21/2016	04/20/2017		10,003,028	2,102.4000		195,740		195,262	*#	195,262	32,145		(32,623)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY	04/21/2016	04/20/2017		1,261,440	2,102.4000		31,311		31,158	*#	31,158	5,066		(5,218)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY	04/21/2016	04/20/2017		1,471,680	2,102.4000		32,574		32,456	*#	32,456	5,311		(5,429)			1	B

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Items(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate of Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization) / Accretion	20 Adjustment to Carrying Value of Hedged Items	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	WELLS FARGO	04/21/2016	04/20/2017		3,164,127	2,102.4000		64,610		53,178	*#.	53,178	(663)		(10,768)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MERRILL LYNCH	05/09/2016	05/06/2017		1,746,306	2,057.1400		43,566		49,135	*#.	49,135	9,200		(3,630)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MERRILL LYNCH	05/09/2016	05/06/2017		4,571,348	2,057.1400		97,310		109,599	*#.	109,599	20,398		(8,109)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MERRILL LYNCH	05/09/2016	05/06/2017		10,596,094	2,057.1400		200,833		225,486	*#.	225,486	41,389		(16,736)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	WELLS FARGO	05/09/2016	05/06/2017		4,159,374	2,057.1400		84,617		95,740	*#.	95,740	18,174		(7,051)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CITIBANK	05/23/2016	05/20/2017		3,330,775	2,052.3200		72,107		80,881	*#.	80,881	14,783		(6,009)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CITIBANK	05/23/2016	05/20/2017		9,210,168	2,052.3200		186,284		208,568	*#.	208,568	37,808		(15,524)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CITIBANK	05/23/2016	05/20/2017		2,145,292	2,052.3200		51,408		57,830	*#.	57,830	10,706		(4,284)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS	05/23/2016	05/20/2017		3,049,159	2,052.3200		65,446		72,824	*#.	72,824	12,832		(5,454)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CITIBANK	06/07/2016	06/06/2017		10,160,532	2,109.4100		199,559		190,387	*#.	190,387	(9,172)					1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MERRILL LYNCH	06/07/2016	06/06/2017		3,278,384	2,109.4100		70,684		67,541	*#.	67,541	(3,143)					1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CITIBANK	06/07/2016	06/06/2017		950,699	2,109.4100		21,638		20,671	*#.	20,671	(967)					1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CITIBANK	06/07/2016	06/06/2017		1,060,808	2,109.4100		26,603		25,429	*#.	25,429	(1,174)					1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS	06/07/2016	06/06/2017		3,598,968	2,109.4100		76,060		65,824	*#.	65,824	(10,236)					1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BNP PARIBAS NY	06/21/2016	06/20/2017		9,638,860	2,083.2500		193,494		197,150	*#.	197,150	3,656					1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS	06/21/2016	06/20/2017		3,913,168	2,083.2500		84,396		85,952	*#.	85,952	1,556					1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CITIBANK	06/21/2016	06/20/2017		1,430,214	2,083.2500		32,857		33,541	*#.	33,541	684					1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS	06/21/2016	06/20/2017		1,436,740	2,083.2500		35,049		35,796	*#.	35,796	747					1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CITIBANK	06/21/2016	06/20/2017		1,245,671	2,083.2500		32,654		33,418	*#.	33,418	764					1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS	06/21/2016	06/20/2017		3,726,984	2,083.2500		83,530		80,627	*#.	80,627	(2,903)					1	B
0089999. Total-Purchased Options-Hedging Other-Call Options and Warrants										4,401,516	4,625,362	0	10,232,650	XXX	10,232,650	4,401,393	0	(3,195,621)	0	0	XXX	XXX
0149999. Total-Purchased Options-Hedging Other										4,401,516	4,625,362	0	10,232,650	XXX	10,232,650	4,401,393	0	(3,195,621)	0	0	XXX	XXX
0369999. Total-Purchased Options-Call Options and Warrants										4,401,516	4,625,362	0	10,232,650	XXX	10,232,650	4,401,393	0	(3,195,621)	0	0	XXX	XXX
0429999. Total-Purchased Options										4,401,516	4,625,362	0	10,232,650	XXX	10,232,650	4,401,393	0	(3,195,621)	0	0	XXX	XXX
1409999. Total-Hedging Other										4,401,516	4,625,362	0	10,232,650	XXX	10,232,650	4,401,393	0	(3,195,621)	0	0	XXX	XXX
1449999. TOTAL										4,401,516	4,625,362	0	10,232,650	XXX	10,232,650	4,401,393	0	(3,195,621)	0	0	XXX	XXX

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

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

NONE

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

1	2	3	4	Book Adjusted Carrying Value			Fair Value			11	12
				5	6	7	8	9	10		
Description of Exchange, Counterparty or Central Clearinghouse	Master Agreement (Y or N)	Credit Support Annex (Y or N)	Fair Value of Acceptable Collateral	Contracts with Book/Adjusted Carrying Value > 0	Contracts with Book/Adjusted Carrying Value < 0	Exposure Net of Collateral	Contracts with Fair Value > 0	Contracts with Fair Value < 0	Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
NAIC 1 Designation											
BARCLAYS	Y	Y		2,541,135		2,541,135	2,541,135		2,541,135		0
BNP PARIBAS NY	Y	Y		1,517,568		1,517,568	1,517,568		1,517,568		0
CITIBANK	Y	Y		2,638,256		2,638,256	2,638,256		2,638,256		0
MERRILL LYNCH	Y	N		754,584		754,584	754,584		754,584		0
MORGAN STANLEY	Y	Y	40,000	1,856,243		1,816,243	1,856,243		1,816,243		0
ROYAL BANK OF CANADA	Y	Y		91,835		91,835	91,835		91,835		0
WELLS FARGO	Y	N		833,030		833,030	833,030		833,030		0
0299999. Total NAIC 1 Designation			40,000	10,232,650	0	10,192,650	10,232,650	0	10,192,650	0	0
0999999. Gross Totals			40,000	10,232,650	0	10,192,650	10,232,650	0	10,192,650	0	0
1. Offset per SSAP No. 64											
2. Net after right of offset per SSAP No. 64				10,232,650	0						

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
Collateral Pledged to Reporting Entity								
MORGAN STANLEY	CASH		BANK OF NEW YORK (141003)	40,000	40,000	XXX		
0299999. Totals				40,000	40,000	XXX	XXX	XXX

Sch. DL - Pt. 1
NONE

Sch. DL - Pt. 2
NONE

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1		2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
						6	7	8	
Depository		Code	Rate of Interest	Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	First Month	Second Month	Third Month	*
Open Depositories									
PNC Bank	Pittsburgh, PA					(3,447,739)	1,454,336	(27,195)	XXX
The Bank of New York Mellon	New York, NY		0.010	10	4	7,750	8,297	9,641	XXX
The Neighborhood National Bank	National City, CA		0.200	50	16	100,000	100,000	100,000	XXX
0199999. Total Open Depositories		XXX	XXX	60	20	(3,339,989)	1,562,633	82,446	XXX
0399999. Total Cash on Deposit		XXX	XXX	60	20	(3,339,989)	1,562,633	82,446	XXX
0599999. Total Cash		XXX	XXX	60	20	(3,339,989)	1,562,633	82,446	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

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

NONE