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QUARTERLY STATEMENT

As of September 30, 2016

of the Condition and Affairs of the

GREAT AMERICAN LIFE INSURANCE COMPANY

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

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

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

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

OFFICERS

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

OTHER

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

DIRECTORS OR TRUSTEES

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

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

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

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

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

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

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

ASSETS

	Current Statement Date			4
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	December 31 Prior Year Net Admitted Assets
1. Bonds	24,660,831,651		24,660,831,651	22,654,147,992
2. Stocks:				
2.1 Preferred stocks	55,355,039		55,355,039	55,634,622
2.2 Common stocks	818,295,654	1,000	818,294,654	794,924,973
3. Mortgage loans on real estate:				
3.1 First liens	903,803,747		903,803,747	879,669,374
3.2 Other than first liens			0	
4. Real estate:				
4.1 Properties occupied by the company (less $..........0 encumbrances)			0	
4.2 Properties held for the production of income (less $..........0 encumbrances)	88,180,041		88,180,041	85,183,351
4.3 Properties held for sale (less $..........0 encumbrances)			0	
5. Cash ($.....58,295,551), cash equivalents ($..........0) and short-term investments ($.....60,305,360)	118,600,911		118,600,911	209,993,551
6. Contract loans (including $..........0 premium notes)	110,203,336		110,203,336	115,444,562
7. Derivatives	448,478,541		448,478,541	236,582,174
8. Other invested assets	426,286,727		426,286,727	249,371,554
9. Receivables for securities	27,561,010		27,561,010	6,088,941
10. Securities lending reinvested collateral assets			0	
11. Aggregate write-ins for invested assets	0	0	0	0
12. Subtotals, cash and invested assets (Lines 1 to 11)	27,657,596,657	1,000	27,657,595,657	25,287,041,094
13. Title plants less $..........0 charged off (for Title insurers only)			0	
14. Investment income due and accrued	230,315,039	385,007	229,930,032	218,788,138
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	1,451,828	23,180	1,428,648	1,519,463
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $..........0 earned but unbilled premiums)	9,963,919	1,301,297	8,662,622	9,850,664
15.3 Accrued retrospective premiums ($..........0) and contracts subject to redetermination ($..........0)			0	
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	1,007,410		1,007,410	3,823,670
16.2 Funds held by or deposited with reinsured companies			0	
16.3 Other amounts receivable under reinsurance contracts	5,483,991		5,483,991	5,496,519
17. Amounts receivable relating to uninsured plans			0	
18.1 Current federal and foreign income tax recoverable and interest thereon			0	
18.2 Net deferred tax asset	70,383,361	13,921,726	56,461,635	48,150,472
19. Guaranty funds receivable or on deposit			0	
20. Electronic data processing equipment and software	1,686,376		1,686,376	1,808,442
21. Furniture and equipment, including health care delivery assets ($..........0)			0	
22. Net adjustment in assets and liabilities due to foreign exchange rates			0	
23. Receivables from parent, subsidiaries and affiliates	1,572,549		1,572,549	69,634
24. Health care ($..........0) and other amounts receivable			0	
25. Aggregate write-ins for other than invested assets	522,908,865	2,503,234	520,405,631	359,439,970
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25)	28,502,369,995	18,135,444	28,484,234,551	25,935,988,066
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts			0	
28. Total (Lines 26 and 27)	28,502,369,995	18,135,444	28,484,234,551	25,935,988,066

DETAILS OF WRITE-INS

1101.			0	
1102.			0	
1103.			0	
1198. Summary of remaining write-ins for Line 11 from overflow page	0	0	0	0
1199. Totals (Lines 1101 thru 1103 plus 1198) (Line 11 above)	0	0	0	0
2501. Funds held as collateral	299,819,338		299,819,338	210,670,619
2502. Company-owned life insurance	181,550,177		181,550,177	111,617,760
2503. Accrued contractual fee income	24,903,767		24,903,767	22,986,091
2598. Summary of remaining write-ins for Line 25 from overflow page	16,635,583	2,503,234	14,132,349	14,165,500
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above)	522,908,865	2,503,234	520,405,631	359,439,970

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31 Prior Year
1.	Aggregate reserve for life contracts $.....24,221,530,734 less $..........0 included in Line 6.3 (including $.....19,964,580 Modco Reserve)	24,221,530,734	22,180,765,902
2.	Aggregate reserve for accident and health contracts (including $.........0 Modco Reserve)	36,413,791	33,430,787
3.	Liability for deposit-type contracts (including $..........0 Modco Reserve)	1,338,670,500	1,181,149,860
4.	Contract claims:		
	4.1 Life	144,031,006	134,343,528
	4.2 Accident and health	234,372	197,579
5.	Policyholders' dividends $..........0 and coupons $..........0 due and unpaid		
6.	Provision for policyholders' dividends and coupons payable in following calendar year - estimated amounts:		
	6.1 Dividends apportioned for payment (including $..........0 Modco)		
	6.2 Dividends not yet apportioned (including $..........0 Modco)		
	6.3 Coupons and similar benefits (including $..........0 Modco)		
7.	Amount provisionally held for deferred dividend policies not included in Line 6		
8.	Premiums and annuity considerations for life and accident and health contracts received in advance less $..........0 discount; including $.....18,994 accident and health premiums	360,582	337,000
9.	Contract liabilities not included elsewhere:		
	9.1 Surrender values on canceled contracts		
	9.2 Provision for experience rating refunds, including the liability of $..........0 accident and health experience rating refunds of which $..........0 is for medical loss ratio rebate per the Public Health Service Act		
	9.3 Other amounts payable on reinsurance, including $.....4,902 assumed and $.....306,647 ceded	311,549	281,439
	9.4 Interest Maintenance Reserve	71,516,398	69,440,805
10.	Commissions to agents due or accrued - life and annuity contracts $.....5,199,958, accident and health $..........0 and deposit-type contract funds $..........0	5,199,958	6,716,560
11.	Commissions and expense allowances payable on reinsurance assumed		
12.	General expenses due or accrued	21,179,353	19,440,701
13.	Transfers to Separate Accounts due or accrued (net) (including $..........0 accrued for expense allowances recognized in reserves, net of reinsured allowances)		
14.	Taxes, licenses and fees due or accrued, excluding federal income taxes	6,920,162	5,003,258
15.1	Current federal and foreign income taxes, including $..........0 on realized capital gains (losses)	15,259,688	51,620,456
15.2	Net deferred tax liability		
16.	Unearned investment income	495,053	505,792
17.	Amounts withheld or retained by company as agent or trustee	52,697	566,833
18.	Amounts held for agents' account, including $.....1,198,763 agents' credit balances	1,198,763	1,041,515
19.	Remittances and items not allocated	45,715,154	42,221,965
20.	Net adjustment in assets and liabilities due to foreign exchange rates		
21.	Liability for benefits for employees and agents if not included above		
22.	Borrowed money $..........0 and interest thereon $..........0		
23.	Dividends to stockholders declared and unpaid		
24.	Miscellaneous liabilities:		
	24.01 Asset valuation reserve	219,720,291	185,688,106
	24.02 Reinsurance in unauthorized and certified ($..........0) companies		
	24.03 Funds held under reinsurance treaties with unauthorized and certified ($..........0) reinsurers		
	24.04 Payable to parent, subsidiaries and affiliates	585,213	937,066
	24.05 Drafts outstanding		
	24.06 Liability for amounts held under uninsured plans		
	24.07 Funds held under coinsurance		
	24.08 Derivatives		374,713
	24.09 Payable for securities	56,865,607	78,572,098
	24.10 Payable for securities lending		
	24.11 Capital notes $..........0 and interest thereon $..........0		
25.	Aggregate write-ins for liabilities	314,277,758	222,013,379
26.	Total liabilities excluding Separate Accounts business (Lines 1 to 25)	26,500,538,629	24,214,649,342
27.	From Separate Accounts statement		
28.	Total liabilities (Lines 26 and 27)	26,500,538,629	24,214,649,342
29.	Common capital stock	2,512,500	2,512,500
30.	Preferred capital stock		
31.	Aggregate write-ins for other-than-special surplus funds	0	0
32.	Surplus notes		
33.	Gross paid in and contributed surplus	789,507,268	777,479,593
34.	Aggregate write-ins for special surplus funds	0	0
35.	Unassigned funds (surplus)	1,191,676,154	941,346,631
36.	Less treasury stock, at cost:		
	36.1 .....0.000 shares common (value included in Line 29 $..........0)		
	36.2 .....0.000 shares preferred (value included in Line 30 $..........0)		
37.	Surplus (Total Lines 31 + 32 + 33 + 34 + 35 - 36) (including $..........0 in Separate Accounts Statement)	1,981,183,422	1,718,826,224
38.	Totals of Lines 29, 30 and 37	1,983,695,922	1,721,338,724
39.	Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	28,484,234,551	25,935,988,066

DETAILS OF WRITE-INS

2501.	Liability for funds held as collateral	299,819,338	210,670,619
2502.	Unclaimed property	7,612,382	6,043,417
2503.	Accounts payable	5,196,270	5,299,343
2598.	Summary of remaining write-ins for Line 25 from overflow page	1,649,768	0
2599.	Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above)	314,277,758	222,013,379
3101.			
3102.			
3103.			
3198.	Summary of remaining write-ins for Line 31 from overflow page	0	0
3199.	Totals (Lines 3101 thru 3103 plus 3198) (Line 31 above)	0	0
3401.			
3402.			
3403.			
3498.	Summary of remaining write-ins for Line 34 from overflow page	0	0
3499.	Totals (Lines 3401 thru 3403 plus 3498) (Line 34 above)	0	0

SUMMARY OF OPERATIONS

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
1. Premiums and annuity considerations for life and accident and health contracts	3,177,950,377	2,866,582,250	3,963,063,203
2. Considerations for supplementary contracts with life contingencies			
3. Net investment income	834,715,082	940,222,457	1,218,743,699
4. Amortization of Interest Maintenance Reserve (IMR)	14,342,286	3,834,495	19,909,059
5. Separate Accounts net gain from operations excluding unrealized gains or losses			
6. Commissions and expense allowances on reinsurance ceded	5,028,729	6,204,685	7,355,602
7. Reserve adjustments on reinsurance ceded	(1,590,369)	(2,061,312)	(2,329,363)
8. Miscellaneous Income:			
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts			
8.2 Charges and fees for deposit-type contracts	6,006,086	5,763,437	7,292,898
8.3 Aggregate write-ins for miscellaneous income	45,257,642	43,995,186	51,113,441
9. Totals (Lines 1 to 8.3)	4,081,709,833	3,864,541,198	5,265,148,539
10. Death benefits	18,871,208	16,624,909	22,407,334
11. Matured endowments (excluding guaranteed annual pure endowments)	94,783	(12,911)	(10,888)
12. Annuity benefits	383,923,102	363,568,986	471,043,717
13. Disability benefits and benefits under accident and health contracts	1,574,203		372,083
14. Coupons, guaranteed annual pure endowments and similar benefits			
15. Surrender benefits and withdrawals for life contracts	1,046,306,747	827,346,897	1,142,671,168
16. Group conversions	961	303	303
17. Interest and adjustments on contract or deposit-type contract funds	100,491,607	87,127,560	116,737,537
18. Payments on supplementary contracts with life contingencies	3,102	2,998	4,032
19. Increase in aggregate reserves for life and accident and health contracts	2,043,747,837	1,914,822,673	2,673,537,618
20. Totals (Lines 10 to 19)	3,595,013,550	3,209,481,415	4,426,762,904
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	180,073,349	168,366,343	230,035,693
22. Commissions and expense allowances on reinsurance assumed	662,779	96,879	201,630
23. General insurance expenses	59,749,559	48,489,465	63,592,088
24. Insurance taxes, licenses and fees, excluding federal income taxes	6,364,186	6,158,546	7,108,276
25. Increase in loading on deferred and uncollected premiums	(570,783)	(289,467)	123,578
26. Net transfers to or (from) Separate Accounts net of reinsurance			
27. Aggregate write-ins for deductions	0	0	0
28. Totals (Lines 20 to 27)	3,841,292,640	3,432,303,183	4,727,824,169
29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	240,417,193	432,238,015	537,324,370
30. Dividends to policyholders	12,703	11,196	27,822
31. Net gain from operations after dividends to policyholders and before federal income taxes (Line 29 minus Line 30)	240,404,490	432,226,820	537,296,548
32. Federal and foreign income taxes incurred (excluding tax on capital gains)	135,766,723	49,833,975	116,757,494
33. Net gain from operations after dividends to policyholders and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	104,637,767	382,392,845	420,539,054
34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $.....(14,974,567) (excluding taxes of $.....8,840,396 transferred to the IMR)	(32,341,263)	(24,993,256)	(45,205,725)
35. Net income (Line 33 plus Line 34)	72,296,504	357,399,588	375,333,329
CAPITAL AND SURPLUS ACCOUNT			
36. Capital and surplus, December 31, prior year	1,721,338,724	1,636,031,993	1,636,031,993
37. Net income (Line 35)	72,296,504	357,399,588	375,333,329
38. Change in net unrealized capital gains (losses) less capital gains tax of $.....24,168,716	223,978,077	(270,481,751)	(177,084,720)
39. Change in net unrealized foreign exchange capital gain (loss)			
40. Change in net deferred income tax	2,529,297	3,617,200	14,319,188
41. Change in nonadmitted assets	31,043,324	(17,498,080)	(19,633,916)
42. Change in liability for reinsurance in unauthorized and certified companies			
43. Change in reserve on account of change in valuation basis, (increase) or decrease			
44. Change in asset valuation reserve	(34,032,185)	18,319,195	(9,425,703)
45. Change in treasury stock			
46. Surplus (contributed to) withdrawn from Separate Accounts during period			
47. Other changes in surplus in Separate Accounts Statement			
48. Change in surplus notes			
49. Cumulative effect of changes in accounting principles			
50. Capital changes:			
50.1 Paid in			
50.2 Transferred from surplus (Stock Dividend)			
50.3 Transferred to surplus			
51. Surplus adjustment:			
51.1 Paid in	16,435,633		11,163,684
51.2 Transferred to capital (Stock Dividend)			
51.3 Transferred from capital			
51.4 Change in surplus as a result of reinsurance	(696,738)	(1,011,507)	(649,229)
52. Dividends to stockholders	(50,000,000)	(80,000,000)	(110,000,000)
53. Aggregate write-ins for gains and losses in surplus	803,286	1,054,755	1,284,098
54. Net change in capital and surplus (Lines 37 through 53)	262,357,198	11,399,400	85,306,731
55. Capital and surplus as of statement date (Lines 36 + 54)	1,983,695,922	1,647,431,393	1,721,338,724

DETAILS OF WRITE-INS

08.301.	Contractual rider fee income	38,189,717	30,935,512	42,537,885
08.302.	Interest on company-owned life insurance	4,312,223	3,341,068	4,462,356
08.303.	Reinsurance experience refund	2,735,981	3,535,334	3,863,973
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page	19,721	6,183,272	249,227
08.399.	Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above)	45,257,642	43,995,186	51,113,441
2701.				
2702.				
2703.				
2798.	Summary of remaining write-ins for Line 27 from overflow page	0	0	0
2799.	Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)	0	0	0
5301.	Employee and agent stock option contribution	803,286	1,054,755	1,284,098
5302.				
5303.				
5398.	Summary of remaining write-ins for Line 53 from overflow page	0	0	0
5399.	Totals (Lines 5301 thru 5303 plus 5398) (Line 53 above)	803,286	1,054,755	1,284,098

CASH FLOW

		1 Current Year to Date	2 Prior Year To Date	3 Prior Year Ended December 31
	CASH FROM OPERATIONS			
1.	Premiums collected net of reinsurance	3,179,760,204	2,868,100,565	3,960,891,600
2.	Net investment income	981,466,767	1,024,716,307	1,345,540,166
3.	Miscellaneous income	40,624,270	38,634,742	43,205,692
4.	Total (Lines 1 through 3)	4,201,851,241	3,931,451,615	5,349,637,458
5.	Benefit and loss related payments	1,438,190,937	1,176,076,238	1,607,457,437
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts			
7.	Commissions, expenses paid and aggregate write-ins for deductions	241,595,259	215,325,270	297,766,186
8.	Dividends paid to policyholders	12,703	11,196	27,822
9.	Federal and foreign income taxes paid (recovered) net of $.....(6,134,171) tax on capital gains (losses)	165,993,320	107,540,554	91,855,440
10.	Total (Lines 5 through 9)	1,845,792,219	1,498,953,257	1,997,106,884
11.	Net cash from operations (Line 4 minus Line 10)	2,356,059,022	2,432,498,358	3,352,530,573
	CASH FROM INVESTMENTS			
12.	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds	2,356,946,136	1,605,577,879	2,356,762,158
	12.2 Stocks	93,052,940	65,582,204	133,750,240
	12.3 Mortgage loans	159,094,155	184,759,509	208,711,787
	12.4 Real estate	4,495,925	13,166,469	13,166,469
	12.5 Other invested assets	36,637,056	60,075,488	93,622,928
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments			
	12.7 Miscellaneous proceeds			
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	2,650,226,212	1,929,161,549	2,806,013,582
13.	Cost of investments acquired (long-term only):			
	13.1 Bonds	4,303,521,488	3,940,580,625	5,277,054,230
	13.2 Stocks	85,620,556	244,047,198	339,967,936
	13.3 Mortgage loans	183,106,074	102,650,504	197,325,995
	13.4 Real estate	7,153,882	9,331,609	11,229,299
	13.5 Other invested assets	202,754,776	154,623,410	226,534,354
	13.6 Miscellaneous applications	289,154,146	148,704,468	250,881,520
	13.7 Total investments acquired (Lines 13.1 to 13.6)	5,071,310,922	4,599,937,813	6,302,993,332
14.	Net increase or (decrease) in contract loans and premium notes	(5,241,226)	(5,387,120)	(7,082,481)
15.	Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(2,415,843,484)	(2,665,389,144)	(3,489,897,270)
	CASH FROM FINANCING AND MISCELLANEOUS SOURCES			
16.	Cash provided (applied):			
	16.1 Surplus notes, capital notes			
	16.2 Capital and paid in surplus, less treasury stock			
	16.3 Borrowed funds			
	16.4 Net deposits on deposit-type contracts and other insurance liabilities	68,182,729	215,599,111	228,026,521
	16.5 Dividends to stockholders	50,000,000	80,000,000	110,000,000
	16.6 Other cash provided (applied)	(49,790,908)	9,792,968	43,852,646
17.	Net cash from financing and miscellaneous sources (Lines 16.1 through 16.4 minus Line 16.5 plus Line 16.6)	(31,608,179)	145,392,079	161,879,167
	RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
18.	Net change in cash, cash equivalents and short-term investments (Line 11 plus Line 15 plus Line 17)	(91,392,640)	(87,498,707)	24,512,471
19.	Cash, cash equivalents and short-term investments:			
	19.1 Beginning of year	209,993,551	185,481,080	185,481,080
	19.2 End of period (Line 18 plus Line 19.1)	118,600,911	97,982,373	209,993,551

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

20.0001	Exchanges	66,361,922	28,154,599	104,742,244
20.0002	Transferred from long-term debt securities to other invested assets	7,000,000		
20.0003	Capitalized interest	1,622,070	1,275,686	1,642,212
20.0004	Securities transferred per reinsurance agreement			36,110,595
20.0005	Securities acquired as capital contributions			11,163,684

EXHIBIT 1

DIRECT PREMIUMS AND DEPOSIT-TYPE CONTRACTS

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1. Industrial life			
2. Ordinary life insurance	28,940,407	31,921,213	42,895,427
3. Ordinary individual annuities	3,153,369,634	2,842,840,233	3,893,350,499
4. Credit life (group and individual)			
5. Group life insurance	(20,510)	(5,058)	(5,058)
6. Group annuities	10,252,471	11,119,637	14,855,434
7. A&H - group	52,399	50,813	74,489
8. A&H - credit (group and individual)			
9. A&H - other	5,816,231	6,460,900	8,443,887
10. Aggregate of all other lines of business	0	0	0
11. Subtotal	3,198,410,633	2,892,387,737	3,959,614,678
12. Deposit-type contracts	11,339,119	9,642,971	12,461,000
13. Total	3,209,749,752	2,902,030,708	3,972,075,678

DETAILS OF WRITE-INS

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

NOTES TO FINANCIAL STATEMENTS

Note 1 – Summary of Significant Accounting Policies

A. Accounting Practices

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

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

Net Income	State of Domicile	September 30, 2016	December 31, 2015
(1) State basis	Ohio	$ 72,296,504	$ 375,333,329
(2) State prescribed practices that increase/(decrease) NAIC SAP	Ohio	-	-
(3) State permitted practices that increase/(decrease) NAIC SAP	Ohio	-	-
(4) NAIC SAP		$ 72,296,504	$ 375,333,329
Surplus			
(5) Statutory surplus state basis	Ohio	$ 1,983,695,922	$ 1,721,338,724
(6) State prescribed practices that increase/(decrease) NAIC SAP	Ohio	-	-
(7) State permitted practices that increase/(decrease) NAIC SAP	Ohio	-	-
(8) NAIC SAP		$ 1,983,695,922	$ 1,721,338,724

B & C – No significant changes.

Note 2 – Accounting Changes and Corrections of Errors

Not applicable.

Note 3 – Business Combinations and Goodwill

Not applicable.

Note 4 – Discontinued Operations

Not applicable.

Note 5 – Investments

A, B & C – No significant changes.

D. Loan-Backed Securities

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

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

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

CUSIP	Amortized Cost Before OTTI	Present Value of Projected Cash Flows	OTTI Charge Recognized in Income Statement	Amortized Cost After OTTI	Fair Value at Time of OTTI	Date Reported
12669GR45	$ 2,994,043	$ 2,842,655	$ 45,428	$ 2,948,615	$ 2,948,615	3/31/2016
16162XAD9	1,236,710	1,041,516	32,544	1,204,166	1,204,166	3/31/2016
46632YAC8	11,627,942	9,483,854	244,399	11,383,542	11,383,542	3/31/2016
47232DBA9	469,507	415,590	53,917	415,590	257,358	3/31/2016
47232DBB7	254,135	44,220	209,915	44,220	386,415	3/31/2016
47232VDX7	946,042	935,879	10,163	935,879	857,059	3/31/2016
47232VDY5	74,785	39,597	35,188	39,597	112,990	3/31/2016
88522RAB0	703,316	558,739	144,577	558,739	521,379	3/31/2016
759676AF6	634,814	594,141	40,673	594,141	593,401	6/30/2016
46632YAC8	10,799,951	10,487,854	312,096	10,487,854	10,444,290	9/30/2016
76110HJ67	5,812,797	5,663,400	67,797	5,745,000	5,745,000	9/30/2016
Total			$ 1,196,697			

(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	$16,092,683
2. 12 months or longer	12,578,156

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

1. Less than 12 months	$1,012,234,145
2. 12 months or longer	460,209,909

(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 September 30, 2016. The Company has the intent to hold securities in an unrealized loss position until they recover in value or mature.

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

NOTES TO FINANCIAL STATEMENTS

F. Real Estate – Not applicable.

G. Low Income Housing Tax Credits – Not applicable.

H. Restricted Assets – No significant change.

I. Working Capital Finance Investments – Not applicable.

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

K. Structured Notes – Not applicable.

Note 6 – Joint Ventures, Partnerships and Limited Liability Companies

No significant change.

Note 7 – Investment Income

No significant change.

Note 8 – Derivative Instruments

No significant change.

Note 9 – Income Taxes

A. Deferred tax assets and deferred tax liabilities

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

	09-2016			12-2015			Change		
	Ordinary	Capital	Total	Ordinary	Capital	Total	Ordinary	Capital	Total
a. Gross deferred tax assets	$ 101,279,745	$ 17,507,245	$ 118,786,990	$ 98,223,865	$ 10,777,472	$ 109,001,337	$ 3,055,880	$ 6,729,773	$ 9,785,653
b. Statutory valuation allowance adjustment	-	-	-	-	-	-	-	-	-
c. Adjusted gross deferred tax assets	101,279,745	17,507,245	118,786,990	98,223,865	10,777,472	109,001,337	3,055,880	6,729,773	9,785,653
d. Deferred tax assets nonadmitted	37,566,024	(23,644,298)	13,921,726	43,873,062	-	43,873,062	(6,307,038)	(23,644,298)	(29,951,336)
e. Subtotal net admitted deferred tax asset	63,713,721	41,151,543	104,865,264	54,350,803	10,777,472	65,128,275	9,362,918	30,374,071	39,736,989
f. Deferred tax liabilities	24,759,331	23,644,298	48,403,629	16,977,803	-	16,977,803	7,781,528	23,644,298	31,425,826
g. Net admitted deferred tax assets/(net deferred tax liability)	$ 38,954,390	$ 17,507,245	$ 56,461,635	$ 37,373,000	$ 10,777,472	$ 48,150,472	$ 1,581,390	$ 6,729,773	$ 8,311,163

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

	09-2016			12-2015			Change		
	Ordinary	Capital	Total	Ordinary	Capital	Total	Ordinary	Capital	Total
a. Federal income taxes paid in prior years recoverable through loss carrybacks	$ 38,954,390	$ 17,507,245	$ 56,461,635	$ 37,373,000	$ 10,777,472	$ 48,150,472	$ 1,581,390	$ 6,729,773	$ 8,311,163
b. Adjusted gross deferred tax assets expected to be realized (excluding the amount of deferred tax assets from 2(a) above) after application of the threshold limitation. (The lesser of 2(b)1 and 2(b)2 below)	-	-	-	-	-	-	-	-	-
1. Adjusted gross deferred tax assets expected to be realized following the balance sheet date	-	-	-	-	-	-	-	-	-
2. Adjusted gross deferred tax assets allowed per limitation threshold	XXX	XXX	274,932,189	XXX	XXX	240,891,785	XXX	XXX	34,040,404
c. Adjusted gross deferred tax assets (excluding the amount of deferred tax assets from 2(a) and 2(b) above) offset by gross deferred tax liabilities	24,759,331	23,644,298	48,403,629	16,977,803	-	16,977,803	7,781,528	23,644,298	31,425,826
d. Deferred tax assets admitted as the result of application of SSAP No. 101	$ 63,713,721	$ 41,151,543	$ 104,865,264	$ 54,350,803	$ 10,777,472	$ 65,128,275	$ 9,362,918	$ 30,374,071	$ 39,736,989

(3) Other admissibility criteria:

	09-2016	12-2015
a. Ratio percentage used to determine recovery period and threshold limitation amount	877%	759%
b. Amount of adjusted capital and surplus used to determine recovery period and threshold limitation in 2(b)2 above	$ 1,832,881,257	$ 1,605,945,235

(4) Impact of tax planning strategies:

	09-2016		12-2015		Change	
	Ordinary	Capital	Ordinary	Capital	Ordinary	Capital
a. Determination of adjusted gross deferred tax assets and net admitted deferred tax assets, by tax character as a percentage						
1. Adjusted gross DTAs amount from Note 9A1(c)	$ 101,279,745	$ 17,507,245	$ 98,223,865	$ 10,777,472	$ 3,055,880	$ 6,729,773
2. Percentage of adjusted gross DTAs by tax character attributable to the impact of tax planning strategies	0%	15.9%	0%	7.5%	0%	8.4%
3. Net admitted adjusted gross DTAs amount from Note 9A1(e)	63,713,721	41,151,543	54,350,803	10,777,472	9,362,918	30,374,071
4. Percentage of net admitted adjusted gross DTAs by tax character admitted because of the impact of tax planning strategies	0%	19.8%	0%	14.3%	0%	5.5%

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

NOTES TO FINANCIAL STATEMENTS

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

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

(1) Current income tax:

	09-2016	12-2015	Change
a. Federal	$ 135,766,723	$ 116,682,663	$ 19,084,060
b. Foreign	-	74,831	(74,831)
c. Subtotal	$ 135,766,723	$ 116,757,494	$ 19,009,229
d. Federal income tax on net capital gains	(6,134,171)	14,091,402	(20,225,573)
e. Utilization of capital loss carry-forwards	-	-	-
f. Other	-	-	-
g. Federal and foreign income taxes incurred	$ 129,632,552	$ 130,848,896	$ (1,216,344)

(2) Deferred tax assets:

	09-2016	12-2015	Change
a. Ordinary			
1 Discounting of unpaid losses	$ -	$ -	$ -
2 Unearned premium reserve	-	-	-
3 Policyholder reserve	24,423,821	25,161,922	(738,101)
4 Investments	-	-	-
5 Deferred acquisition costs	64,436,117	61,567,820	2,868,297
6 Policyholder dividends accrual	-	-	-
7 Fixed assets	-	-	-
8 Compensation and benefits accrual	46,291	66,140	(19,849)
9 Pension accrual	1,295,374	1,285,641	9,733
10 Receivables - nonadmitted	1,474,451	1,856,647	(382,196)
11 Net operating loss carry-forward	-	-	-
12 Tax credit carry-forward	-	-	-
13 Other	2,785,505	2,172,530	612,975
14 Accruals	6,818,186	6,113,165	705,021
15 Amortization of intangibles	-	-	-
16 Underwriting expenses	-	-	-
99 Subtotal	$ 101,279,745	$ 98,223,865	$ 3,055,880
b. Statutory valuation allowance adjustment	-	-	-
c. Nonadmitted	37,566,024	43,873,062	(6,307,038)
d. Admitted ordinary deferred tax assets	$ 63,713,721	$ 54,350,803	$ 9,362,918
e. Capital			
1 Investments	$ 17,506,895	$ 10,777,122	$ 6,729,773
2 Net capital loss carry-forward	-	-	-
3 Real estate	-	-	-
4 Other	-	-	-
5 Non-insurance subsidiaries	350	350	-
99 Subtotal	$ 17,507,245	$ 10,777,472	$ 6,729,773
f. Statutory valuation allowance adjustment	-	-	-
g. Nonadmitted	(23,644,298)	-	(23,644,298)
h. Admitted capital deferred tax assets	$ 41,151,543	$ 10,777,472	$ 30,374,071
i. Admitted deferred tax assets	$ 104,865,264	$ 65,128,275	$ 39,736,989

(3) Deferred tax liabilities:

	09-2016	12-2015	Change
a. Ordinary			
1 Investments	$ 1,088,897	$ 713,652	$ 375,245
2 Fixed assets	3,730,094	4,013,216	(283,122)
3 Deferred and uncollected premium	3,538,943	3,990,802	(451,859)
4 Policyholder reserves	15,063,312	6,505,083	8,558,229
5 Other	479,624	821,045	(341,421)
6 Policy loans	858,461	934,005	(75,544)
99 Subtotal	$ 24,759,331	$ 16,977,803	$ 7,781,528
b. Capital			
1 Investments	$ 23,644,298	$ -	$ 23,644,298
2 Real estate	-	-	-
3 Other	-	-	-
99 Subtotal	$ 23,644,298	$ -	$ 23,644,298
c. Deferred tax liabilities	$ 48,403,629	$ 16,977,803	$ 31,425,826

	09-2016	12-2015	Change
4. Net deferred tax assets/liabilities	$ 56,461,635	$ 48,150,472	$ 8,311,163

NOTES TO FINANCIAL STATEMENTS

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

	09-2016	12-2015
Provision computed at statutory rate (operations and realized gains/losses)	$ 71,401,627	$ 175,126,506
Permanent differences:		
Interest expense	(4,730)	50,201
Dividend exclusion	(13,671)	(88,953)
Stock options	12,077	52,989
Company-owned life insurance	(1,509,278)	(1,561,825)
Tax exempt interest	(86,897)	(717,442)
Provision to return adjustments	376,154	(14,393)
Other	(52,861)	(103,857)
Total permanent differences	(1,279,205)	(2,383,280)
Timing adjustments:		
Investment differences	5,832,494	12,686,660
Reserves	(9,287,789)	(2,905,522)
DAC tax adjustment	2,868,297	4,912,179
Legal services	442,635	15,247
Deferred and uncollected premiums	451,858	348,940
Accounts payable	82,137	328,030
Provision to return (primarily investment-related items)	1,617,732	(2,674,152)
Fixed assets	599,839	757,051
Prior years' IRS exam settlements	-	548,539
Other	657,426	(1,082,064)
Total timing adjustments	3,264,629	12,934,909
Other adjustments		
Unrealized loss on options	56,333,695	(54,829,239)
FICA tax credit	(101,708)	
Other	13,514	-
Total other adjustments	56,245,501	(54,829,239)
Federal income tax expense on operations and realized gains/losses	$ 129,632,552	$ 130,848,896
Gross change in deferred tax asset		
Timing adjustments	(3,264,629)	(12,934,909)
Impact of non-admitted assets	382,196	113,982
Unrealized gains/losses	24,168,716	(17,793,358)
Software development	307,769	221,043
Credit swaps	-	(1,522,500)
Other	46,121	(191,946)
Total change in deferred tax asset recorded directly to surplus	21,640,173	(32,107,688)
Total statutory income tax expense	$ 151,272,726	$ 98,741,208

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

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

Period	Ordinary	Capital	Total
2016	$ 120,150,930	$ 7,287,244	$ 127,438,174
2015	$ 116,739,406	$ 15,702,050	$ 132,441,456
2014	$ 157,074,428	$ 14,299,474	$ 171,373,902

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

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

(2) Tax allocation agreement – No significant change.

G. Federal or Foreign Income Tax Loss Contingencies

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

NOTES TO FINANCIAL STATEMENTS

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

No significant change.

Note 11 – Debt

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

B. Federal Home Loan Bank Agreements

(1) The Company became a member of the Federal Home Loan Bank ("FHLB") on August 14, 2009. Through its association with the FHLB and by purchasing a set amount of FHLB stock, the Company can enter into deposit contracts. The Company owned $43.7 million of FHLB stock at September 30, 2016 and $40.7 million at December 31, 2015. The Company also posted collateral to the FHLB of assets with a fair value of approximately $1,052.2 million as of September 30, 2016. The Company's FHLB borrowing capacity is based on the Company's estimate of collateral eligible to be pledged with the FHLB. The deposit contract liabilities and related assets are accounted for in the Company's general account.

(2) FHLB Capital Stock

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

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

(3) Collateral Pledged to FHLB

a. The amount of collateral pledged to the FHLB at September 30, 2016 was $1,052.2 million. The total aggregate borrowing from the FHLB at September 30, 2016 was $935.0 million.

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

(4) Borrowing from FHLB

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

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

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

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

No significant change.

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

No significant change.

Note 14 – Contingencies

No significant change.

Note 15 – Leases

No significant change.

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

No significant change.

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

The Company has no reportable transactions.

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

Not applicable.

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

Not applicable.

NOTES TO FINANCIAL STATEMENTS

Note 20 – Fair Value Measurements

A.

(1) Fair Value Measurements at Reporting Date

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

	Level 1	Level 2	Level 3	Total
Assets at fair value				
Bonds:				
U.S. Government and government agencies	$ -	$ -	$ 7,629,493	$ 7,629,493
States, municipalities and political subdivisions	-	-	-	-
Foreign government	-	-	-	-
Residential mortgage-backed securites	-	-	-	-
Commerical mortgage-backed securites	-	-	-	-
Asset backed-securities	-	-	-	-
All other bonds	-	1,697,250	-	1,697,250
Total bonds	-	1,697,250	7,629,493	9,326,743
Non-affiliated preferred stock	-	-	-	-
Non-affiliated common stock	332,736,592	3,004	209,873,588	542,613,184
Equity index call options	-	434,410,069	-	434,410,069
Interest rate swaps	-	14,068,473	-	14,068,473
Total assets accounted for at fair value	$ 332,736,592	$ 450,178,796	$ 217,503,081	$ 1,000,418,469

All transfers between fair value levels occur at the end of each quarter. Transfers between Level 1 and Level 2 were a result of increases or decreases in trade frequency. During 2016 there has been 1 preferred stock and 1 common stock with an aggregate of $945,399 in fair value transferred from Level 1 to Level 2.

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

	Beginning balance at 6/30/2016	Transfers into Level 3	Transfers out of Level 3	Total gains and (losses) included in Net Income	Total gains and (losses) included in Surplus	Purchases	Sales	Ending balance at 9/30/2016
U.S Government and government agencies	$ 7,629,493	$ -	$ -	$ -	$ -	$ -	$ -	$ 7,629,493
Asset-backed securities	-	-	-	-	-	-	-	-
Residential mortgage-backed securities	-	-	-	-	-	-	-	-
All other bonds	-	-	-	-	-	-	-	-
Non-affiliated preferred stock	-	-	-	-	-	-	-	-
Non-affiliated common stock	193,571,941	9,275,000	-	(2,716,371)	7,818,018	1,925,000	-	209,873,588
Total	$ 201,201,434	$ 9,275,000	$ -	$ (2,716,371)	$ 7,818,018	$ 1,925,000	$ -	$ 217,503,081

(3) Fair Value Recognition of Transfers Between Levels

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

(4) Inputs and Techniques Used in Estimating Fair Value

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

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

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

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

(5) Derivative Assets and Liabilities

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

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

B. The Company has no additional fair value disclosures.

NOTES TO FINANCIAL STATEMENTS

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

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	Level 1	Level 2	Level 3
Bonds:					
U.S. Government and government agencies	$ 37,315,753	$ 34,804,831	$ 1,145,340	$ 28,530,830	$ 7,639,583
States, municipalities and political subdivisions	3,950,154,580	3,633,377,981	-	3,918,299,697	31,854,883
Foreign government	13,423,510	11,346,154	-	13,423,510	-
Residential mortgage-backed securites	2,523,566,139	2,287,462,691	-	2,351,179,866	172,386,273
Commerical mortgage-backed securites	1,487,622,441	1,415,513,313	-	1,458,257,352	29,365,089
Asset-backed securities	4,162,664,609	4,125,173,569	-	3,759,483,762	403,180,847
All other bonds	13,968,324,202	13,153,153,112	9,044,840	13,322,206,699	637,072,663
Total bonds	$ 26,143,071,234	$ 24,660,831,651	$ 10,190,180	$ 24,851,381,716	$ 1,281,499,338
Non-affiliated preferred stock	57,780,213	55,355,039	17,896,962	26,184,210	13,699,041
Non-affiliated common stock	542,613,184	542,613,184	332,736,592	3,004	209,873,588
Mortgage loans	911,217,000	903,803,747	-	-	911,217,000
Equity index call options	434,410,069	434,410,069	-	434,410,069	-
Interest rate swaps	14,068,473	14,068,473	-	14,068,473	-
Policy loans	110,203,336	110,203,336	-	-	110,203,336
Total financial assets	$ 28,213,363,509	$ 26,721,285,499	$ 360,823,734	$ 25,326,047,472	$ 2,526,492,303

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

Note 21 – Other Items

No significant change.

Note 22 – Events Subsequent

No significant change.

Note 23 – Reinsurance

No significant change.

Note 24 – Retrospectively Rated Contracts & Contracts Subject to Redetermination

Not applicable.

Note 25 – Change in Incurred Losses and Loss Adjustment Expenses

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

Note 26 – Intercompany Pooling Arrangements

Not applicable.

Note 27 – Structured Settlements

Not applicable.

Note 28 – Health Care Receivables

Not applicable.

Note 29 – Participating Policies

Not applicable.

Note 30 – Premium Deficiency Reserves

Not applicable.

Note 31 – Reserves for Life Contracts and Annuity Contracts

No significant change.

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

No significant change.

Note 33 – Premiums and Annuity Considerations Deferred and Uncollected

No significant change.

Note 34 – Separate Accounts

No significant change.

Note 35 – Loss/Claim Adjustment Expenses

No significant change.

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

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

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

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

2.2 If yes, date of change:

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

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

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

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

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

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

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

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

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

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

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

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

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

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

7.2 If yes, give full information:

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

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

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

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

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

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

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

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

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

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

(e) Accountability for adherence to the code.

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

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

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

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

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

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

FINANCIAL

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

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

INVESTMENT

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

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

12. Amount of real estate and mortgages held in other invested assets in Schedule BA: $ 119,948,611

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

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

14.2 If yes, please complete the following:

		1 Prior Year-End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
14.21	Bonds	$ 0	$ 0
14.22	Preferred Stock	0	0
14.23	Common Stock	257,542,569	275,681,471
14.24	Short-Term Investments	0	0
14.25	Mortgage Loans on Real Estate	0	0
14.26	All Other	17,238,173	17,266,877
14.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 274,780,742	$ 292,948,348
14.28	Total Investment in Parent included in Lines 14.21 to 14.26 above	$ 0	$ 0

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

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

If no, attach a description with this statement.

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

18.2 If no, list exceptions:
67112PAA6 SYNERGY 1608 10.00 08/30/2020; 68764WAA0 SYNERGY 1657 10.00 08/30/2020

GENERAL INTERROGATORIES (continued)

PART 2 - LIFE & HEALTH

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

		Amount
1.1	Long-term mortgages in good standing	
1.11	Farm mortgages	$
1.12	Residential mortgages	$96,647,221
1.13	Commercial mortgages	$807,156,526
1.14	Total mortgages in good standing	$903,803,747
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)	$903,803,747
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	285,130	76,291,180	79,222		76,655,532	110,977
2. Alaska AK	L	14,815	1,172,526			1,187,340	
3. Arizona AZ	L	626,368	32,536,150	5,500		33,168,018	
4. Arkansas AR	L	211,164	14,884,991	4,404		15,100,559	
5. California CA	L	6,169,063	255,227,898	14,407		261,411,368	24,957
6. Colorado CO	L	349,332	29,195,138	97,567		29,642,037	161,226
7. Connecticut CT	L	463,224	45,869,695	6,038		46,338,956	194,188
8. Delaware DE	L	72,406	26,089,728			26,162,134	
9. District of Columbia DC	L	41,363	2,237,864			2,279,227	
10. Florida FL	L	2,520,434	262,128,971	327,023		264,976,429	836,212
11. Georgia GA	L	1,101,419	66,275,459	99,308		67,476,186	153,037
12. Hawaii HI	L	262,992	13,813,084			14,076,076	42,176
13. Idaho ID	L	120,941	15,346,084	2,160		15,469,185	
14. Illinois IL	L	1,058,283	94,269,243	127,787		95,455,313	99,434
15. Indiana IN	L	299,164	92,223,981	182,466		92,705,611	118,505
16. Iowa IA	L	149,232	31,036,639	171,252		31,357,122	
17. Kansas KS	L	215,328	24,987,903	216,557		25,419,789	
18. Kentucky KY	L	246,068	41,656,676	485,255		42,387,999	224,930
19. Louisiana LA	L	311,092	89,807,690	1,542		90,120,324	
20. Maine ME	L	126,489	13,131,843	7,668		13,266,000	
21. Maryland MD	L	805,521	49,782,921			50,588,442	207,751
22. Massachusetts MA	L	637,669	54,795,308	6,446		55,439,423	2,957,639
23. Michigan MI	L	384,338	125,888,122	12,089		126,284,550	634,378
24. Minnesota MN	L	418,559	53,227,883	1,116		53,647,557	73,692
25. Mississippi MS	L	199,893	17,000,971	9,561		17,210,425	
26. Missouri MO	L	432,762	281,320,689	207,606		281,961,057	345,814
27. Montana MT	L	19,322	2,678,811	6,987		2,705,119	
28. Nebraska NE	L	193,235	9,123,431	85,027		9,401,693	
29. Nevada NV	L	396,076	19,394,287	8,367		19,798,730	
30. New Hampshire NH	L	83,266	18,369,588	68,095		18,520,949	900,133
31. New Jersey NJ	L	893,212	146,865,700	13,525		147,772,437	351,635
32. New Mexico NM	L	244,458	9,361,937			9,606,395	804,139
33. New York NY	N	253,505	14,769,841	1,504		15,024,850	84,482
34. North Carolina NC	L	1,201,148	126,590,339	1,257,699		129,049,186	208,993
35. North Dakota ND	L	47,657	12,697,536			12,745,193	87,985
36. Ohio OH	L	685,664	156,657,988	62,786		157,406,437	201,144
37. Oklahoma OK	L	607,509	9,039,796	168,309		9,815,614	123,171
38. Oregon OR	L	165,815	43,543,617	54,054		43,763,485	
39. Pennsylvania PA	L	1,382,815	229,977,220	36,922		231,396,957	474,506
40. Rhode Island RI	L	77,790	18,775,300	4,443		18,857,533	93,072
41. South Carolina SC	L	545,108	62,854,872	509,971		63,909,951	548,453
42. South Dakota SD	L	56,060	3,669,348	6,690		3,732,098	
43. Tennessee TN	L	583,568	90,300,324	465,852		91,349,744	469,729
44. Texas TX	L	3,303,079	112,485,740	228,348		116,017,167	293,081
45. Utah UT	L	151,951	36,835,800	56,955		37,044,706	101,301
46. Vermont VT	L	44,757	6,509,197	10,608		6,564,562	64,729
47. Virginia VA	L	1,190,510	63,979,939	198,714		65,369,163	137,360
48. Washington WA	L	478,480	73,528,021	146,703		74,153,203	115,686
49. West Virginia WV	L	107,147	16,569,386	5,884		16,682,417	
50. Wisconsin WI	L	331,638	63,492,867	299,589		64,124,093	94,605
51. Wyoming WY	L	33,662	3,933,328	2,771		3,969,761	
52. American Samoa AS	N					0	
53. Guam GU	L	102,418				102,418	
54. Puerto Rico PR	N	3,498				3,498	
55. US Virgin Islands VI	L	2,940				2,940	
56. Northern Mariana Islands MP	N					0	
57. Canada CAN	N	12,958				12,958	
58. Aggregate Other Alien OT	XXX	8,533	1,419,257	0	0	1,427,791	0
59. Subtotal	(a) 52	30,730,824	3,163,622,105	5,764,777	0	3,200,117,706	11,339,119
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	100,252		84,596		184,848	
94. Aggregate other amounts not allocable by State	XXX	0	0	0	0	0	0
95. Totals (Direct Business)	XXX	30,831,076	3,163,622,105	5,849,373	0	3,200,302,554	11,339,119
96. Plus Reinsurance Assumed	XXX	4,478,171	407,809	2,456,501		7,342,482	
97. Totals (All Business)	XXX	35,309,247	3,164,029,915	8,305,874	0	3,207,645,036	11,339,119
98. Less Reinsurance Ceded	XXX	21,947,635	28,337	5,849,373		27,825,345	52,083
99. Totals (All Business) less Reinsurance Ceded	XXX	13,361,612	3,164,001,577	2,456,501	0	3,179,819,691	11,287,036

DETAILS OF WRITE-INS

58001. Other Alien	XXX	8,533	1,419,257			1,427,791	
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	8,533	1,419,257	0	0	1,427,791	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	
——— Charleston Harbor Fishing, LLC	SC	81-3737639	
——— GA Key Lime, LLC ^	OH	47-5618395	
——— GALIC - Bay Bridge Marina, LLC	MD	20-4604276	
——— GALIC - Sorrento, LLC ^	FL	45-5565693	
——— GALIC Brothers, Inc. (80%)	OH	31-1391777	
——— GALIC Pointe, LLC ^	FL	45-1144095	
——— Manhattan National Holding Corporation	OH	26-3260520	
———— Manhattan National Life Insurance Company *	OH	45-0252531	67083
——— Skipjack Marina Corp.	MD	52-2179330	
— Great American Holding, Inc.	OH	42-1575938	
—— Agricultural Services, LLC	OH	27-3062314	
—— American Empire Surplus Lines Insurance Company *	DE	31-0912199	35351
——— American Empire Insurance Company *	OH	31-0973761	37990
———— American Empire Underwriters, Inc.	TX	59-1671722	
—— GAI Australia Pty Ltd	AUS		
—— Great American International Insurance Limited *	IRL		
—— Mid-Continent Casualty Company *	OH	73-0556513	23418
——— Mid-Continent Assurance Company *	OH	73-1406844	15380
——— Mid-Continent Excess and Surplus Insurance Company *	DE	38-3803661	13794
——— Mid-Continent Specialty Insurance Services, Inc.	OK	30-0571535	
——— Oklahoma Surety Company *	OH	73-0773259	23426
—— Republic Indemnity Company of America *	CA	95-2801326	22179
——— Republic Indemnity Company of California *	CA	31-1054123	43753
—— Summit Consulting, LLC	FL	59-1683711	
——— Heritage Summit Healthcare, LLC	FL	59-3385208	
—— Summit Holding Southeast, Inc.	FL	59-3409855	
——— Bridgefield Employers Insurance Company*	FL	59-1835212	10701
———— Bridgefield Casualty Insurance Company*	FL	59-3269531	10335

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

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

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

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

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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

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							Marketform Hong Kong Limited	HKG	NIA	Neon Holdings (U.K.) Limited	Ownership	100.000	American Financial Group, Inc.	
							Neon Management Services Limited	GBR	NIA	Neon Holdings (U.K.) Limited	Ownership	100.000	American Financial Group, Inc.	
							Neon Service Company (U.K.) Limited	GBR	NIA	Neon Holdings (U.K.) Limited	Ownership	100.000	American Financial Group, Inc.	
							Marketform Australia Pty Limited	AUS	NIA	Neon Service Company (U.K.) Limited	Ownership	100.000	American Financial Group, Inc.	
							Studio Marketform SRL	ITA	NIA	Neon Service Company (U.K.) Limited	Ownership	100.000	American Financial Group, Inc.	
							Neon Underwriting Bermuda Limited	BMU	NIA	Neon Holdings (U.K.) Limited	Ownership	100.000	American Financial Group, Inc.	
							Neon Underwriting Limited	GBR	NIA	Neon Holdings (U.K.) Limited	Ownership	100.000	American Financial Group, Inc.	
			98-0431601				Sampford Underwriting Limited	GBR	IA	Neon Holdings (U.K.) Limited	Ownership	100.000	American Financial Group, Inc.	
			06-1356481				Great American Financial Resources, Inc.	DE	UDP	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	1
			31-1422717				AAG Insurance Agency, Inc.	KY	NIA	Great American Financial Resources, Inc.	Ownership	100.000	American Financial Group, Inc.	
			34-1017531				Ceres Group, Inc.	DE	NIA	Great American Financial Resources, Inc.	Ownership	100.000	American Financial Group, Inc.	
			47-0717079				Continental General Corporation	NE	NIA	Ceres Group, Inc.	Ownership	100.000	American Financial Group, Inc.	
			34-1947042				QQAgency of Texas, Inc.	TX	NIA	Ceres Group, Inc.	Ownership	100.000	American Financial Group, Inc.	
			31-1395344				Great American Advisors, Inc.	OH	NIA	Great American Financial Resources, Inc.	Ownership	100.000	American Financial Group, Inc.	
0084	American Financial Group, Inc.	63312	13-1935920				Great American Life Insurance Company	OH	RE	Great American Financial Resources, Inc.	Ownership	100.000	American Financial Group, Inc.	
			45-2969767				Aerielle IP Holdings, LLC	OH	DS	Great American Life Insurance Company	Ownership	62.500	American Financial Group, Inc.	2
			26-4391696				Aerielle, LLC	DE	DS	Great American Life Insurance Company	Ownership	62.500	American Financial Group, Inc.	2
0084	American Financial Group, Inc.	93661	31-1021738				Annuity Investors Life Insurance Company	OH	DS	Great American Life Insurance Company	Ownership	100.000	American Financial Group, Inc.	
			27-4078277				Bay Bridge Marina Hemingway's Restaurant, LLC	MD	DS	Great American Life Insurance Company	Ownership	85.000	American Financial Group, Inc.	
			27-0513333				Bay Bridge Marina Management, LLC	MD	DS	Great American Life Insurance Company	Ownership	85.000	American Financial Group, Inc.	
			20-1246122				Brothers Management, LLC	FL	DS	Great American Life Insurance Company	Ownership	99.000	American Financial Group, Inc.	
			81-3737639				Charleston Harbor Fishing, LLC	SC	NIA	Great American Life Insurance Company	Ownership	100.000	American Financial Group, Inc.	
			47-5618395				GA Key Lime, LLC	OH	NIA	Great American Life Insurance Company	Ownership	50.000	American Financial Group, Inc.	2
			20-4604276				GALIC - Bay Bridge Marina, LLC	FL	DS	Great American Life Insurance Company	Ownership	100.000	American Financial Group, Inc.	
			45-5565693				GALIC - Sorrento, LLC	FL	DS	Great American Life Insurance Company	Ownership	65.000	American Financial Group, Inc.	2
			31-1391777				GALIC Brothers, Inc.	OH	DS	Great American Life Insurance Company	Ownership	80.000	American Financial Group, Inc.	
			45-1144095				GALIC Pointe, LLC	FL	DS	Great American Life Insurance Company	Ownership	65.000	American Financial Group, Inc.	2
			26-3260520				Manhattan National Holding Corporation	OH	DS	Great American Life Insurance Company	Ownership	100.000	American Financial Group, Inc.	
0084	American Financial Group, Inc.	67083	45-0252531				Manhattan National Life Insurance Company	OH	DS	Manhattan National Holding Corporation	Ownership	100.000	American Financial Group, Inc.	
			52-2179330				Skipjack Marina Corp.	MD	DS	Great American Life Insurance Company	Ownership	100.000	American Financial Group, Inc.	
			42-1575938				Great American Holding, Inc.	OH	NIA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	
			27-3062314				Agricultural Services, LLC	OH	NIA	Great American Holding, Inc.	Ownership	100.000	American Financial Group, Inc.	
0084	American Financial Group, Inc.	35351	31-0912199				American Empire Surplus Lines Insurance Company	DE	IA	Great American Holding, Inc.	Ownership	100.000	American Financial Group, Inc.	
0084	American Financial Group, Inc.	37990	31-0973761				American Empire Insurance Company	OH	IA	American Empire Surplus Lines Insurance Company	Ownership	100.000	American Financial Group, Inc.	
			59-1671722				American Empire Underwriters, Inc.	TX	NIA	American Empire Insurance Company	Ownership	100.000	American Financial Group, Inc.	
							GAI Australia Pty Ltd	AUS	NIA	Great American Holding, Inc.	Ownership	100.000	American Financial Group, Inc.	
			AA-1784136				Great American International Insurance Limited	IRL	IA	Great American Holding, Inc.	Ownership	100.000	American Financial Group, Inc.	
0084	American Financial Group, Inc.	23418	73-0556513				Mid-Continent Casualty Company	OH	IA	Great American Holding, Inc.	Ownership	100.000	American Financial Group, Inc.	
0084	American Financial Group, Inc.	15380	73-1406844				Mid-Continent Assurance Company	OH	IA	Mid-Continent Casualty Company	Ownership	100.000	American Financial Group, Inc.	
0084	American Financial Group, Inc.	13794	38-3803661				Mid-Continent Excess and Surplus Insurance Company	DE	IA	Mid-Continent Casualty Company	Ownership	100.000	American Financial Group, Inc.	
			30-0571535				Mid-Continent Specialty Insurance Services, Inc.	OK	NIA	Mid-Continent Casualty Company	Ownership	100.000	American Financial Group, Inc.	
0084	American Financial Group, Inc.	23426	73-0773259				Oklahoma Surety Company	OH	IA	Mid-Continent Casualty Company	Ownership	100.000	American Financial Group, Inc.	
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

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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.	
							GAIC Alloy, Inc	OH	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	
			45-5565693				GALIC - Sorrento, LLC	FL	NIA	Great American Insurance Company	Ownership	35.000	American Financial Group, Inc.	2
			45-1144095				GALIC Pointe, LLC	FL	NIA	Great American Insurance Company	Ownership	35.000	American Financial Group, Inc.	2
			61-1329718				Global Premier Finance Company	OH	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	
			74-2693636				Great American Agency of Texas, Inc.	TX	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	
0084	American Financial Group, Inc.	26832	95-1542353				Great American Alliance Insurance Company	OH	IA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	
0084	American Financial Group, Inc.	26344	15-6020948				Great American Assurance Company	OH	IA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	
0084	American Financial Group, Inc.	39896	61-0983091				Great American Casualty Insurance Company	OH	IA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	
			31-1228726				Great American Claims Services, Inc.	DE	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	
0084	American Financial Group, Inc.	10646	36-4079497				Great American Contemporary Insurance Company	OH	IA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	
0084	American Financial Group, Inc.	37532	31-0954439				Great American E & S Insurance Company	DE	IA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	
0084	American Financial Group, Inc.	41858	31-1036473				Great American Fidelity Insurance Company	DE	IA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	
			31-1652643				Great American Insurance Agency, Inc.	OH	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	
0084	American Financial Group, Inc.	22136	13-5539046				Great American Insurance Company of New York	NY	IA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	
0084	American Financial Group, Inc.	38024	31-0974853				Great American Lloyd's Insurance Company	TX	IA	Great American Insurance Company	Other		American Financial Group, Inc.	4
			31-1073664				Great American Lloyd's, Inc.	TX	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	
			31-0856644				Great American Management Services, Inc.	OH	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	

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0084	American Financial Group, Inc.	38580	31-1288778				Great American Protection Insurance Company	OH	IA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	
			31-0918893				Great American Re Inc.	DE	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	
0084	American Financial Group, Inc.	31135	31-1209419				Great American Security Insurance Company	OH	IA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	
0084	American Financial Group, Inc.	33723	31-1237970				Great American Spirit Insurance Company	OH	IA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	
			AA-1120817				Insurance (GB) Limited	GBR	IA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	
			59-1263251				Key Largo Group, Inc.	FL	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	
			34-1607394		0001301106	NASDAQ	National Interstate Corporation	OH	NIA	Great American Insurance Company	Ownership	51.000	American Financial Group, Inc.	
			34-1899058				American Highways Insurance Agency, Inc.	OH	NIA	National Interstate Corporation	Ownership	100.000	American Financial Group, Inc.	
			31-1548235				Explorer RV Insurance Agency, Inc.	OH	NIA	National Interstate Corporation	Ownership	100.000	American Financial Group, Inc.	
			98-0191335				Hudson Indemnity, Ltd	CYM	IA	National Interstate Corporation	Ownership	100.000	American Financial Group, Inc.	
			66-0660039				Hudson Management Group, Ltd	VIR	NIA	National Interstate Corporation	Ownership	100.000	American Financial Group, Inc.	
			34-1607396				National Interstate Insurance Agency, Inc.	OH	NIA	National Interstate Corporation	Ownership	100.000	American Financial Group, Inc.	
			36-4670968				Commercial For Hire Transportation Purchasing Group	SC	NIA	National Interstate Insurance Agency, Inc.	Management		American Financial Group, Inc.	5
0084	American Financial Group, Inc.	32620	34-1607395				National Interstate Insurance Company	OH	IA	National Interstate Corporation	Ownership	100.000	American Financial Group, Inc.	
0084	American Financial Group, Inc.	11051	99-0345306				National Interstate Insurance Company of Hawaii, Inc.	OH	IA	National Interstate Insurance Company	Ownership	100.000	American Financial Group, Inc.	
			43-1254631				TransProtection Service Company	MO	NIA	National Interstate Insurance Company	Ownership	100.000	American Financial Group, Inc.	
0084	American Financial Group, Inc.	41106	95-3623282				Triumphe Casualty Company	OH	IA	National Interstate Insurance Company	Ownership	100.000	American Financial Group, Inc.	
0084	American Financial Group, Inc.	21172	86-0114294				Vanliner Insurance Company	MO	IA	National Interstate Insurance Company	Ownership	100.000	American Financial Group, Inc.	
			20-5546054				Safety Claims & Litigation Services, LLC	MT	NIA	National Interstate Corporation	Ownership	100.000	American Financial Group, Inc.	
			46-4570914				Safety, Claims and Litigation Services, LLC	OH	NIA	National Interstate Corporation	Ownership	100.000	American Financial Group, Inc.	
			871850814				PLLS Canada Insurance Brokers Inc.	CAN	NIA	Great American Insurance Company	Ownership	49.000	American Financial Group, Inc.	
			31-1293064				Professional Risk Brokers, Inc.	IL	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	
			31-0686194				One East Fourth, Inc.	OH	NIA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	
			31-0883227				Pioneer Carpet Mills, Inc.	OH	NIA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	
			31-1119320				TEJ Holdings, Inc.	OH	NIA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	
			31-0728327				Three East Fourth, Inc.	OH	NIA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	

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

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

Explanations:

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

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Overflow Page for Write-Ins

Additional Write-ins for Assets:

	Current Statement Date 1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 December 31, Prior Year Net Admitted Assets
2504. Interest rate swap collateral receivable	14,063,806		14,063,806	14,096,957
2505. Inventory and prepaid assets on real estate holdings	2,423,281	2,423,281	0	
2506. Accounts receivable	148,496	79,953	68,543	68,543
2597. Summary of remaining write-ins for Line 25	16,635,583	2,503,234	14,132,349	14,165,500

Additional Write-ins for Liabilities:

	1 Current Statement Date	2 December 31 Prior Year
2504. Unfunded commitment fee liability	1,649,768	
2597. Summary of remaining write-ins for Line 25	1,649,768	0

Additional Write-ins for Summary of Operations:

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
08.304. Miscellaneous income	19,721	23,906	249,227
08.305. Gain on sale of real estate		6,159,366	
08.397. Summary of remaining write-ins for Line 8.3	19,721	6,183,272	249,227

SCHEDULE A - VERIFICATION

Real Estate

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	85,183,351	83,994,410
2. Cost of acquired:		
2.1 Actual cost at time of acquisition		
2.2 Additional investment made after acquisition	7,153,882	11,229,299
3. Current year change in encumbrances		
4. Total gain (loss) on disposals	2,636,605	6,159,366
5. Deduct amounts received on disposals	4,495,925	13,166,469
6. Total foreign exchange change in book/adjusted carrying value		
7. Deduct current year's other-than-temporary impairment recognized		
8. Deduct current year's depreciation	2,297,872	3,033,253
9. Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8)	88,180,041	85,183,351
10. Deduct total nonadmitted amounts		
11. Statement value at end of current period (Line 9 minus Line 10)	88,180,041	85,183,351

SCHEDULE B - VERIFICATION

Mortgage Loans

	1 Year to Date	2 Prior Year Ended December 31
1. Book value/recorded investment excluding accrued interest, December 31 of prior year	879,669,374	889,826,004
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	160,773,316	127,914,473
2.2 Additional investment made after acquisition	22,332,758	69,411,521
3. Capitalized deferred interest and other		
4. Accrual of discount	122,454	1,244,095
5. Unrealized valuation increase (decrease)		
6. Total gain (loss) on disposals		(14,933)
7. Deduct amounts received on disposals	159,094,155	208,711,787
8. Deduct amortization of premium and mortgage interest points and commitment fees		
9. Total foreign exchange change in book value/recorded investment excluding accrued interest		
10. Deduct current year's other-than-temporary impairment recognized		
11. Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	903,803,747	879,669,374
12. Total valuation allowance		
13. Subtotal (Line 11 plus Line 12)	903,803,747	879,669,374
14. Deduct total nonadmitted amounts		
15. Statement value at end of current period (Line 13 minus Line 14)	903,803,747	879,669,374

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	249,371,554	109,993,554
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	94,457,870	81,389,017
2.2 Additional investment made after acquisition	108,296,906	145,145,337
3. Capitalized deferred interest and other		
4. Accrual of discount		
5. Unrealized valuation increase (decrease)	11,048,771	9,496,594
6. Total gain (loss) on disposals		(920,382)
7. Deduct amounts received on disposals	36,637,056	93,622,928
8. Deduct amortization of premium and depreciation	18,831	
9. Total foreign exchange change in book/adjusted carrying value		
10. Deduct current year's other-than-temporary impairment recognized	232,487	2,109,638
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	426,286,727	249,371,554
12. Deduct total nonadmitted amounts		
13. Statement value at end of current period (Line 11 minus Line 12)	426,286,727	249,371,554

SCHEDULE D - VERIFICATION

Bonds and Stocks

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year	23,504,708,589	20,389,005,841
2. Cost of bonds and stocks acquired	4,389,142,045	5,617,022,165
3. Accrual of discount	53,703,329	96,158,701
4. Unrealized valuation increase (decrease)	63,945,760	(49,234,417)
5. Total gain (loss) on disposals	36,136,157	42,021,903
6. Deduct consideration for bonds and stocks disposed of	2,449,999,076	2,490,512,398
7. Deduct amortization of premium	2,556,632	37,590,847
8. Total foreign exchange change in book/adjusted carrying value		
9. Deduct current year's other-than-temporary impairment recognized	60,597,830	62,162,360
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	25,534,482,342	23,504,708,589
11. Deduct total nonadmitted amounts	1,000	1,000
12. Statement value at end of current period (Line 10 minus Line 11)	25,534,481,342	23,504,707,589

SCHEDULE D - PART 1B

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

NAIC Designation	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. NAIC 1 (a)	17,240,478,997	1,706,200,657	1,565,206,209	(100,922,051)	16,870,200,568	17,240,478,997	17,280,551,394	16,255,519,883
2. NAIC 2 (a)	6,313,405,396	462,596,829	50,404,371	88,410,395	6,119,571,055	6,313,405,396	6,814,008,249	5,897,949,859
3. NAIC 3 (a)	454,906,467	5,290,362	52,559,769	27,788,677	594,239,583	454,906,467	435,425,737	504,551,013
4. NAIC 4 (a)	148,817,716	4,695,215	16,992,526	4,329,586	184,477,913	148,817,716	140,849,991	143,340,381
5. NAIC 5 (a)	35,743,424	133,784	1,920,340	(3,974,841)	50,821,557	35,743,424	29,982,027	32,304,964
6. NAIC 6 (a)	25,811,250	99,805	8,184,516	2,593,072	26,194,794	25,811,250	20,319,611	25,953,082
7. Total Bonds	24,219,163,250	2,179,016,652	1,695,267,731	18,224,838	23,845,505,470	24,219,163,250	24,721,137,009	22,859,619,182
PREFERRED STOCK								
8. NAIC 1		10,000,000		16			10,000,016	
9. NAIC 2	30,869,990			1,338	35,868,537	30,869,990	30,871,328	40,714,366
10. NAIC 3	1,000,000				1,000,000	1,000,000	1,000,000	1,000,000
11. NAIC 4	21,116,201		7,632,506		21,116,201	21,116,201	13,483,695	13,920,256
12. NAIC 5							0	
13. NAIC 6							0	
14. Total Preferred Stock	52,986,191	10,000,000	7,632,506	1,354	57,984,738	52,986,191	55,355,039	55,634,622
15. Total Bonds and Preferred Stock	24,272,149,441	2,189,016,652	1,702,900,237	18,226,192	23,903,490,208	24,272,149,441	24,776,492,048	22,915,253,804

(a) Book/Adjusted Carrying Value column for the end of the current reporting period includes the following amount of non-rated short-term and cash equivalent bonds by NAIC designation:
NAIC 1 $.....60,305,360; 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	60,305,360	XXX	60,305,360	251,548	

SCHEDULE DA - VERIFICATION

Short-Term Investments

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	205,471,189	165,941,566
2. Cost of short-term investments acquired	2,683,200,771	3,341,400,736
3. Accrual of discount		
4. Unrealized valuation increase (decrease)		
5. Total gain (loss) on disposals		
6. Deduct consideration received on disposals	2,828,362,900	3,301,868,800
7. Deduct amortization of premium	3,700	2,313
8. Total foreign exchange change in book/adjusted carrying value		
9. Deduct current year's other-than-temporary impairment recognized		
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	60,305,360	205,471,189
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	60,305,360	205,471,189

SCHEDULE DB - PART A - VERIFICATION

Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book/adjusted carrying value, December 31, prior year (Line 9, prior year)	236,207,461
2.	Cost paid/(consideration received) on additions	245,975,586
3.	Unrealized valuation increase/(decrease)	200,358,718
4.	Total gain (loss) on termination recognized	
5.	Considerations received/(paid) on terminations	
6.	Amortization	(234,063,224)
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)	448,478,541
10.	Deduct nonadmitted assets	
11.	Statement value at end of current period (Line 9 minus Line 10)	448,478,541

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

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

NONE

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

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

SCHEDULE DB - VERIFICATION

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

		Book/Adjusted Carrying Value Check	
1.	Part A, Section 1, Column 14	448,478,541	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance		
3.	Total (Line 1 plus Line 2)		448,478,541
4.	Part D, Section 1, Column 5	448,478,541	
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	448,478,541	
8.	Part B, Section 1, Column 13		
9.	Total (Line 7 plus Line 8)		448,478,541
10.	Part D, Section 1, Column 8	448,478,541	
11.	Part D, Section 1, Column 9		
12.	Total (Line 9 minus Line 10 minus Line 11)		0
		Potential Exposure Check	
13.	Part A, Section 1, Column 21		
14.	Part B, Section 1, Column 20		
15.	Part D, Section 1, Column 11		
16.	Total (Line 13 plus Line 14 minus Line 15)		0

SCHEDULE E- VERIFICATION

Cash Equivalents

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

NONE

SCHEDULE A - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Description of Property	City	State	Date Acquired	Name of Vendor	Actual Cost at Time of Acquisition	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Additional Investment Made After Acquisition
Acquired by Purchase								
Building, Land, and Improvements	Georgetown	MD	07/30/1999	Skipjack Cove Resort				82,100
Building, Land, and Improvements	Palm Beach	FL	07/16/2004	Sailfish Marina Resort				39,041
Building, Land, and Improvements	Charleston	SC	05/01/2002	Charleston Harbor Resort and Marina				1,423,082
Building, Land, and Improvements	Stevensville	MD	05/11/2005	Bay Bridge Marina				117,895
Building, Land, and Improvements	Whitefield	NH	06/01/2005	Mountain View Grand Resort LLC				229,750
0199999. Totals					0	0	0	1,891,868
0399999. Totals					0	0	0	1,891,868

SCHEDULE A - PART 3

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

1	Location		4	5	6	7	8	Change in Book/Adjusted Carrying Value Less Encumbrances					14	15	16	17	18	19	20
	2	3						9	10	11	12	13							
Description of Property	City	State	Disposal Date	Name of Purchaser	Actual Cost	Expended for Additions, Permanent Improvements and Changes in Encumbrances	Book/Adjusted Carrying Value Less Encumbrances Prior Year	Current Year's Depreciation	Current Year's Other-Than-Temporary Impairment Recognized	Current Year's Change in Encumbrances	Total Change in B./A.C.V. (11 - 9 - 10)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Amounts Received During Year	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Gross Income Earned Less Interest Incurred on Encumbrances	Taxes, Repairs, and Expenses Incurred
Property Disposed																			
Building, Land, and Improvements	Florida City	FL	08/08/2016	Adra Investments LLC	278,370		278,370				0		278,370	750,876		472,506	472,506	1,387	8,038
0199999. Totals					278,370	0	278,370	0	0	0	0	0	278,370	750,876	0	472,506	472,506	1,387	8,038
0399999. Totals					278,370	0	278,370	0	0	0	0	0	278,370	750,876	0	472,506	472,506	1,387	8,038

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
Mortgages in Good Standing - Commercial Mortgages - All Other								
Ancestry.com	Lehi	UT		09/22/2016	4.386	27,625,000		39,520,000
Biltmore Hotel	Coral Gables	FL		08/13/1999	5.904		2,102,795	59,850,000
0599999. Total - Mortgages in Good Standing - Commercial Mortgages - All Other				XXX	XXX	27,625,000	2,102,795	99,370,000
Mortgages in Good Standing - Mezzanine Loans								
Vaca Morada	New York	NY		10/26/2015	3.686		3,636,364	35,392,759
0699999. Total - Mortgages in Good Standing - Mezzanine Loans				XXX	XXX	0	3,636,364	35,392,759
0899999. Total - Mortgages in Good Standing				XXX	XXX	27,625,000	5,739,159	134,762,759
3399999. Total Mortgages				XXX	XXX	27,625,000	5,739,159	134,762,759

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8 + 9 - 10 + 11)	Total Foreign Exchange Change in Book Value	Book Value / Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Mortgages Closed by Repayment																	
Koyo Building	Greenville	SC		08/31/2011	08/26/2016	12,958,409					0		12,958,409	12,958,409			0
Santa Monica Pacific Pier	Santa Monica	CA		09/28/2011	09/09/2016	18,349,961					0		18,349,961	18,349,961			0
0199999. Total - Mortgages Closed by Repayment						31,308,370	0	0	0	0	0	0	31,308,370	31,308,370	0	0	0
Mortgages With Partial Repayments																	
4S Health Center	San Diego	CA		06/28/2013	09/12/2016	60,946					0		60,946	60,946			0
633 Folsom	San Francisco	CA		05/27/2010	09/12/2016	88,796					0		88,796	88,796			0
All Seasons	West Bloomfield	MI		03/28/2014	09/12/2016	113,731					0		113,731	113,731			0
Bella Roe Plaza	Roeland Park	KS		09/28/2010	09/12/2016	29,510					0		29,510	29,510			0
Ben Arnold Beverage	Ridgeway	SC		10/27/2014	09/12/2016	73,006					0		73,006	73,006			0
Biltmore Hotel	Coral Gables	FL		08/13/1999	09/12/2016	157,911					0		157,911	157,911			0
Chase Park Plaza Hotel	St. Louis	MO		08/11/2014	09/12/2016	167,129					0		167,129	167,129			0
Convention Center Parking Ga	Philadelphia	PA		01/31/2012	09/12/2016	59,239					0		59,239	59,239			0
Embassy Jacksonville	Jacksonville	FL		10/10/2013	09/12/2016	54,785					0		54,785	54,785			0
Embassy Memphis	Memphis	TN		11/15/2013	09/12/2016	80,680					0		80,680	80,680			0
Embassy Suites Nashville	Nashville	TN		10/25/2012	09/12/2016	92,649					0		92,649	92,649			0
Embassy Suites New Orleans	New Orleans	LA		10/25/2012	09/12/2016	148,942					0		148,942	148,942			0
Kiewit Energy Building	The Woodlands	TX		03/25/2015	09/12/2016	93,123					0		93,123	93,123			0
Las Fuentes	Prescott	AZ		05/28/2015	09/12/2016	100,432					0		100,432	100,432			0
L-3 Communications	Salt Lake City	UT		11/08/2013	09/12/2016	78,247					0		78,247	78,247			0
McHenry Row	Baltimore	MD		06/29/2012	09/12/2016	117,481					0		117,481	117,481			0
Miami Beach Marina	Miami	FL		11/22/2011	09/12/2016	156,965					0		156,965	156,965			0
Montauk Yacht Club	Montauk	NY		10/19/2012	09/12/2016	92,906					0		92,906	92,906			0
Mountain View	Tucson	AZ		06/30/2014	09/12/2016	80,315					0		80,315	80,315			0
MSR 1	Austin	TX		02/16/2016	07/14/2016	60,778					0		60,778	60,778			0
OCWEN OWLIC	Cincinnati	OH		01/01/2006	09/08/2016	1,531					0		1,531	1,531			0

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8 + 9 - 10 + 11)	Total Foreign Exchange Change in Book Value	Book Value / Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Old Standard	Cincinnati	OH		01/01/2006	09/08/2016	19,472					0		19,472	19,472			0
One Greenway Centre	Franklin	TN		01/14/2011	09/12/2016	142,874					0		142,874	142,874			0
Palomar Commons	Carlsbad	CA		10/17/2013	09/12/2016	86,885					0		86,885	86,885			0
Pearland	Pearland	TX		12/06/2013	09/12/2016	58,705					0		58,705	58,705			0
Residence Inn Sacramento	Sacramento	CA		11/12/2013	09/12/2016	98,670					0		98,670	98,670			0
Sandestin	Destin	FL		03/12/2010	09/12/2016	254,970					0		254,970	254,970			0
Semoran Commercenter	Orlando	FL		06/21/2013	09/12/2016	73,247					0		73,247	73,247			0
Stop N' Go Center	Fargo	ND		03/18/2014	09/12/2016	42,099					0		42,099	42,099			0
UIndy Health Pavilion	Indianapolis	IN		09/11/2015	09/12/2016	189,292					0		189,292	189,292			0
VA Charlotte	Charlotte	NC		07/28/2015	09/01/2016	(213,824)					0		(213,824)	(213,824)			0
Warner Brothers	Burbank	CA		11/12/2013	09/12/2016	57,647					0		57,647	57,647			0
Whispering Wind	Phoenix	AZ		05/17/2013	09/12/2016	51,883					0		51,883	51,883			0
Wild Dunes Resort	Isle of Palms	SC		03/30/2011	09/12/2016	85,478					0		85,478	85,478			0
Xactware Office Building	Lehi	UT		02/24/2014	09/12/2016	136,670					0		136,670	136,670			0
0299999. Total - Mortgages With Partial Repayments						2,993,171	0	0	0	0	0	0	2,993,171	2,993,171	0	0	0
0599999. Total Mortgages						34,301,541	0	0	0	0	0	0	34,301,541	34,301,541	0	0	0

SCHEDULE BA - PART 2

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

1	2	Location 3	4	5	6	7	8	9	10	11	12	13
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Desig-nation	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made after Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated												
000000 00 0	MCC Senior Loan Strategy JV I LLC	New York	NY	MCC Senior Loan Strategy JV I LLC		07/16/2015			275,000			12.500
000000 00 0	Sierra Senior Loan Strategy JV I LLC	New York	NY	Sierra Senior Loan Strategy JV I LLC		07/16/2015			1,312,500			12.500
000000 00 0	Yukon Capital Partners II L.P.	Minneapolis	MN	Yukon Capital Partners II L.P.		07/17/2014	2		48,313			2.470
1399999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated								0	1,635,813	0	0	XXX
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated												
000000 00 0	AMMC CLO 19 UBS Collateral	George Town	CYM	UBS Securities LLC		08/18/2016		28,000,000				70.000
000000 00 0	AMMC CLO 19 UBS Warehouse	George Town	CYM	UBS Securities LLC		08/18/2016		3,484,250	7,015,750			70.000
000000 00 0	Archlight Energy Partners Fund VI, LP	Boston	MA	Archlight Energy Partners Fund VI, LP		08/04/2015			1,065,831			0.250
000000 00 0	Blue Chip VI Extension Fund II	Cincinnati	OH	Blue Chip VI Extension Fund II		11/30/2015	1		840,000			50.010
000000 00 0	Bridge Growth Partners L.P.	New York	NY	Bridge Growth Partners L.P.		07/15/2014			4,482,288			4.040
000000 00 0	Channel 51, LLC	Washington	DC	Channel 51, LLC		04/29/2016			(12,211)			0.310
000000 00 0	Cincinnati Cornerstone Investors EI III, LLC	Cincinnati	OH	Cincinnati Cornerstone Investors EI III, LLC		09/13/2016		1,400,000				16.850
000000 00 0	CincyTech Fund IV, LLC	Cincinnati	OH	CincyTech Fund IV, LLC		03/18/2016	1		106,589			6.750
000000 00 0	Cintrifuse Early Stage Capital Fund I, LLC	Cincinnati	OH	Cintrifuse Early Stage Capital Fund I, LLC		04/29/2013	1		40,753			2.450
000000 00 0	The Cranemere Group Limited	London	UK	The Cranemere Group Limited		05/21/2014			3,593,885			7.360
000000 00 0	Cranemere UK Holdings I Limited	London	UK	Cranemere UK Holdings I Limited		05/09/2016			(7,000,000)			10.114
000000 00 0	EOS Energy Storage, LLC	Edison	NJ	EOS Energy Storage, LLC		08/19/2016	1	2,000,000				13.330
000000 00 0	Greenspring Opportunities IV, LP	Owings Mills	MD	Greenspring Opportunities IV, LP		04/25/2016	1		735,000			1.400
000000 00 0	Harvest Intrexon Enterprise Fund I, LP	San Francisco	CA	Harvest Intrexon Enterprise Fund I, LP		09/04/2015			150,275			1.290
000000 00 0	L-A Saturn Acquisition, L.P.	Philadelphia	PA	L-A Saturn Acquisition, L.P.		01/16/2015			12,495			2.450
000000 00 0	Medley Credit Opportunity Delaware Fund, L.P.	New York	NY	Medley Credit Opportunity Delaware Fund, L.P.		07/15/2016	7	2,200,120	3,932,673			39.600
000000 00 0	Medley Real D (Annuity) LLC	New York	NY	Medley Real D (Annuity) LLC		03/21/2016	3		11,697			69.490
000000 00 0	NB Secondary Opportunities Fund III L.P.	New York	NY	NB Secondary Opportunities Fund III L.P.		08/19/2013			810,000			0.900
000000 00 0	Patriot Financial PartnersII, L.P.	Philadelphia	PA	Patriot Financial PartnersII, L.P.		04/30/2014			787,500			3.630
000000 00 0	Project Senator Holdings, L.P.	New York	NY	Project Senator Holdings, L.P.		05/11/2016			(15,966)			3.210
000000 00 0	PWP Growth Equity Fund I LLP	New York	NY	PWP Growth Equity Fund I LLP		08/20/2014			71,394			2.100
000000 00 0	Snow, Phipps, & Guggenheim II, L.P.	Wilmington	DE	Snow, Phipps, & Guggenheim II, L.P.		01/08/2010			154,537			1.020
000000 00 0	Snow, Phipps, & Guggenheim III, L.P.	Wilmington	DE	Snow, Phipps, & Guggenheim III, L.P.		06/08/2016			302,221			1.870
000000 00 0	Solamere Capital Fund II, LP	Boston	MA	Solamere Capital Fund II, LP		08/19/2013			284,936			1.880
000000 00 0	Solamere Capital Fund II-A, LP	Boston	MA	Solamere Capital Fund II-A, LP		08/19/2013			197,176			2.060
000000 00 0	Tritium Partners, LLC	Austin	TX	Tritium Partners, LLC		06/26/2015			256,756			2.440
000000 00 0	Tyson Holdco, LLC	New York	NY	Tyson Holdco, LLC		07/22/2016		2,000,000				1.200
1599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated								39,084,370	17,823,578	0	0	XXX
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated												
000000 00 0	Lubert-Adler Real Estate Fund VII, LP	Philadelphia	PA	Lubert-Adler Real Estate Fund VII, LP		10/15/2013			5,000,000			10.030
000000 00 0	PRCP-Aurora Partners, LP	Denver	CO	PRCP-Aurora Partners, LP		08/22/2016		717,738				39.846
000000 00 0	PRCP-Avondale Partners, LP	Phoenix	AZ	PRCP-Avondale Partners, LP		09/23/2016		432,000				40.000
000000 00 0	PRCP-Everett Partners, LP	Seattle	WA	PRCP-Everett Partners, LP		07/21/2016		5,040,413				39.705
000000 00 0	Righetti Ranch, L.P.	San Luis Obispo	CA	Righetti Ranch, L.P.		06/16/2015			70,000			62.220
000000 00 0	Water Street O'Connor, L.P.	Atlanta	GA	Water Street O'Connor, L.P.		10/23/2015			2,234,897			37.500
1799999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated								6,190,150	7,304,897	0	0	XXX
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Affiliated												
000000 00 0	GA KEY LIME, LLC	Gurnee	IL	GA KEY LIME, LLC		11/19/2015			746,717			50.000
000000 00 0	Galic Pointe LLC	Destin	FL	Galic Pointe LLC		03/25/2011			32,500			65.000
000000 00 0	GALIC Sorrento, LLC	Coral Gables	FL	GALIC Sorrento, LLC		06/27/2012			15,574			65.000
1899999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Affiliated								0	794,791	0	0	XXX

SCHEDULE BA - PART 2

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

1	2	Location 3	Location 4	5	6	7	8	9	10	11	12	13
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Desig-nation	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made after Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
Joint Venture or Partnership Interests That Have Underlying Characteristics of Mortgage Loans - Unaffiliated												
000000 00 0	Pretium Mortgage Credit Partners I, L.P.	New York	NY	Pretium Mortgage Credit Partners I, L.P.		12/04/2014			265,921			1.200
1999999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Mortgage Loans - Unaffiliated								0	265,921	0	0	XXX
Surplus Debentures - Unaffiliated												
628312 AA 8	Mutual of Omaha Surplus Note	Omaha	NE	Stifel		09/27/2016		7,205,249				
638671 AK 3	Nationwide Mutual Insurance Company Surplus Note	Columbus	OH	Stifel		07/26/2016		12,597,740				
677412 AF 5	Ohio National Life Insurance Company Surplus Note	Cincinnati	OH	UBS Warburg		07/31/2016		7,000,000				
2399999. Total - Surplus Debentures - Unaffiliated								26,802,989	0	0	0	XXX
4499999. Subtotal - Unaffiliated								72,077,509	27,030,210	0	0	XXX
4599999. Subtotal - Affiliated								0	794,791	0	0	XXX
4699999. Totals								72,077,509	27,825,000	0	0	XXX

SCHEDULE BA - PART 3

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

1	2	Location 3	Location 4	5	6	7	8	Changes in Book/Adjusted Carrying Value 9	10	11	12	13	14	15	16	17	18	19	20
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V. (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated																			
000000 00 0	Bridge Growth Partners L.P.	New York	NY	Bridge Growth Partners L.P.	07/15/2014	07/25/2016	666,056					0		666,056	666,056			0	
000000 00 0	The Cranemere Group Limited	London	UK	The Cranemere Group Limited	05/21/2014	07/22/2016	1,540,000					0		1,540,000	1,540,000			0	
000000 00 0	LLR Equity Partners IV, L.P.	Philadelphia	PA	LLR Equity Partners IV, L.P.	03/14/2014	08/02/2016	11,585					0		11,585	11,585			0	
000000 00 0	NB Secondary Opportunities Fund III L.P.	New York	NY	NB Secondary Opportunities Fund III L.P.	08/19/2013	07/22/2016	209,473					0		209,473	209,473			0	
000000 00 0	Patriot Financial PartnersII, L.P.	Philadelphia	PA	Patriot Financial PartnersII, L.P.	04/30/2014	08/03/2016	368,361					0		368,361	368,361			0	
000000 00 0	Snow, Phipps, & Guggenheim III, L.P.	Wilmington	DE	Snow, Phipps, & Guggenheim III, L.P.	06/08/2016	08/24/2016	532,540					0		532,540	532,540			0	
000000 00 0	Solamere Capital Fund II, LP	Boston	MA	Solamere Capital Fund II, LP	08/19/2013	07/27/2016	129,822					0		129,822	129,822			0	
000000 00 0	Solamere Capital Fund II-A, LP	Boston	MA	Solamere Capital Fund II-A, LP	08/19/2013	07/27/2016	194,696					0		194,696	194,696			0	
1599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated							3,652,533	0	0	0	0	0	0	3,652,533	3,652,533	0	0	0	0
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated																			
000000 00 0	Lubert-Adler Real Estate Fund VII, LP	Philadelphia	PA	Lubert-Adler Real Estate Fund VII, LP	10/15/2013	07/14/2016	31,250					0		31,250	31,250			0	
000000 00 0	PRCP – Ohio Partners II, L.P.	Cincinnati	OH	Correction from prior quarter	04/06/2016	09/30/2016	233,049					0		233,049	233,049			0	
1799999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated							264,299	0	0	0	0	0	0	264,299	264,299	0	0	0	0
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Affiliated																			
000000 00 0	GA KEY LIME, LLC	Gurnee	IL	GA KEY LIME, LLC	11/19/2015	09/30/2016	457,500					0		457,500	457,500			0	
000000 00 0	Galic Pointe LLC	Destin	FL	Galic Pointe LLC	03/25/2011	09/30/2016	4,875					0		4,875	4,875			0	
000000 00 0	Galic Sorrento, LLC	Coral Gables	FL	Galic Sorrento, LLC	06/27/2012	09/30/2016	15,660					0		15,660	15,660			0	
1899999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Affiliated							478,035	0	0	0	0	0	0	478,035	478,035	0	0	0	0
4499999. Subtotal - Unaffiliated							3,916,832	0	0	0	0	0	0	3,916,832	3,916,832	0	0	0	0
4599999. Subtotal - Affiliated							478,035	0	0	0	0	0	0	478,035	478,035	0	0	0	0
4699999. Totals							4,394,867	0	0	0	0	0	0	4,394,867	4,394,867	0	0	0	0

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
Bonds - U.S. Political Subdivisions of States, Territories and Possessions									
05914F E7 1	BALTIMORE CNTY MD 3.303 07/01/2046		07/19/2016	JP MORGAN SECURITIES INC.		4,000,000	4,000,000		1FE
2499999. Total Bonds - U.S. Political Subdivisions of States, Territories and Possessions						4,000,000	4,000,000	0	XXX
Bonds - U.S. Special Revenue and Special Assessment									
34074M PF 2	FL HSG FIN CORP A 2.45 01/01/2043		08/25/2016	CITIGROUP		5,480,000	5,480,000		1FE
57419R D5 1	MD CMNTY DEV HSG A 3.463 09/01/2031		08/25/2016	JP MORGAN SECURITIES INC.		19,200,000	19,200,000		1FE
57419R D6 9	MD CMNTY DEV HSG A 3.50 09/01/2047		08/25/2016	JP MORGAN SECURITIES INC.		10,355,100	10,000,000		1FE
59465M W9 2	MI ST HSG DEV B 3.736 10/01/2033		08/12/2016	BANC OF AMERICA SECURITIES		4,000,000	4,000,000		1FE
60416Q GK 4	MN ST HSG FIN AGY D 2.73 08/01/2046		07/15/2016	RBC CAPITAL MARKETS		5,000,000	5,000,000		1FE
647200 4S 0	NEW MEXICO ST MTGE B 2.60 09/01/2040		08/03/2016	JP MORGAN SECURITIES INC.		7,000,000	7,000,000		1FE
677377 2P 7	OHIO ST HSG FIN AGY SF 2.65 11/01/2041		07/15/2016	GEORGE K BAUM & COMPANY		27,000,000	27,000,000		1FE
73474T AP 5	PT OF MORROW OR TRANS #4 2.987 9/1/2036		07/14/2016	BANC OF AMERICA SECURITIES		10,000,000	10,000,000		1FE
3199999. Total Bonds - U.S. Special Revenue and Special Assessment						88,035,100	87,680,000	0	XXX
Bonds - Industrial and Miscellaneous									
001055 AD 4	AFLAC INC 6.90 12/17/2039		08/05/2016	BARCLAYS CAPITAL		16,123,759	11,414,000	115,947	1FE
00507V AJ 8	ACTIVISION BLIZZARD 3.40 09/15/2026		09/14/2016	BANC OF AMERICA SECURITIES		7,969,120	8,000,000		2FE
01448A AB 1	ALESC 2A A2 CDO MEZ FLT 01/30/2034		04/14/2016	BANC OF AMERICA SECURITIES				(1,704)	1FE
01448Q AA 8	ALESC 4A A1 CDO SSNR FLT 07/30/2034	R	09/29/2016	AMHERST SECURITIES CORP		8,719,836	10,269,958	22,576	1FE
01448X AA 3	ALESC 6A A1 CDO SSNR FLT 03/23/2035		09/13/2016	CANTOR FITZGERALD & CO		4,399,157	5,699,312	14,962	1FE
014498 AB 5	ALESC 14A A1 CDO SSNR FLT 09/23/2037		09/02/2016	JEFFERIES & CO		45,170,075	63,844,629	138,170	1AM
020002 AQ 4	ALLSTATE CORP 5.35 06/01/2033		07/21/2016	BARCLAYS CAPITAL		12,417,600	10,000,000	81,736	1FE
03076C AH 9	AMERIPRISE FINL 2.875 09/15/2026		08/08/2016	WELLS FARGO BROKERAGE SERVICES		13,985,020	14,000,000		1FE
037833 BZ 2	APPLE INC 2.45 08/04/2026		07/28/2016	JP MORGAN SECURITIES INC.		9,972,700	10,000,000		1FE
03879B AA 5	ARCLO 2016-FL1A A CLO SSNR FLT 09/15/26	R	08/05/2016	JP MORGAN SECURITIES INC.		12,000,000	12,000,000		1FE
03879B AC 1	ARCLO 2016-FL1A B CLO MEZ FLT 09/15/2026	R	08/05/2016	JP MORGAN SECURITIES INC.		3,500,000	3,500,000		2AM
039483 BL 5	ARCHER-DANIELS 2.50 08/11/2026		08/08/2016	HSBC SECURITIES		8,973,900	9,000,000		1FE
04010L AR 4	ARES CAPITAL CORP 3.625 01/19/2022		09/14/2016	BANC OF AMERICA SECURITIES		8,967,510	9,000,000		2FE
05409Q AA 6	AVON INTERNATIONAL 7.875 08/15/2022		08/04/2016	BANC OF AMERICA SECURITIES		3,000,000	3,000,000		3FE
05533N AJ 3	BCAP 2010-RR12 1A9 MEZ FLT 06/26/2037 RE		06/07/2016	BANC OF AMERICA SECURITIES				5	1FM
05584@ AA 9	GE HUNTSVILLE CTL 3.47 08/15/2035		08/30/2016	Private Placement		5,816,489	5,816,489		1FE
05948X 5V 9	BOAMS 2004-C B1 MEZ FLT 04/25/2034		07/18/2016	AMHERST SECURITIES CORP		2,784,134	2,977,683	5,237	1Z
05948X T2 7	BOAMS 2004-A 2A2 PT SNR FLT 02/34		09/08/2016	BANC OF AMERICA SECURITIES		2,499,498	2,537,561	2,493	1FM
05990H AQ 6	BAFC 2010-R2 3A4 MEZ FLT 07/26/2035 RE		08/24/2016	CITIGROUP		6,700,687	6,892,381	15,249	1Z
067316 AD 1	BACARDI LTD 2.75 07/15/2026	R	07/07/2016	BNP PARIBAS		4,981,350	5,000,000		2FE
07386H UG 4	BALTA 2005-5 21A1 SEQ SSNR FLT 07/25/35		09/14/2016	MORGAN STANLEY		45,638	50,152	71	1Z
07389N AC 9	BSABS 2006-SD4 2A1 SEQ SSNR FLT 10/25/36		08/17/2016	CS FIRST BOSTON		1,771,780	1,973,441	3,694	1FM
095560 AJ 7	BHILL 2013-1A C1 CLO MEZ FLT 01/15/2026		08/25/2016	MORGAN STANLEY		3,473,750	3,500,000	16,458	1FE
09624W AF 3	BLUEM 2006-2A C CLO MEZ FLT 07/15/2018	R	08/19/2016	BANC OF AMERICA SECURITIES		1,526,750	1,550,000	5,328	2AM
107265 AE 0	BRENT 2006-1A B CLO MEZ FLT 02/01/2022	R	09/19/2016	CS FIRST BOSTON		11,032,813	11,500,000	26,187	1FE
120568 AX 8	BUNGE LTD FIN CORP 3.25 08/15/2026		08/10/2016	MORGAN STANLEY		12,987,910	13,000,000		2FE
12479L AA 8	CAI 2012-1A A ABS 3.47 10/25/2027	R	07/13/2016	BANC OF AMERICA SECURITIES		1,016,916	1,045,000	2,317	1FE
124857 AR 4	CBS CORP 2.90 01/15/2027		07/06/2016	JP MORGAN SECURITIES INC.		9,835,000	10,000,000		2FE
12647H BC 9	CSMC 2013-8R 4A2 MEZ FLT 12/27/2036 RE		06/01/2016	AMHERST SECURITIES CORP				2,506	1FM
12667G AA 1	CWALT 2005-13CB A11 SEQ SNR FLT 05/35		09/08/2016	BANC OF AMERICA SECURITIES		15,866,873	18,781,976	9,620	1FM
126694 BE 7	CWHL 2005-HYB6 1A1 SEQ SNR FLT 10/35		09/09/2016	CS FIRST BOSTON		833,244	1,000,894	1,042	1Z
126694 D5 4	CWHL 2006-HYB2 3A1 SEQ SSNR FLT 04/20/36		06/23/2016	JANNEY MONTGOMERY SCOTT				4	1Z

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
126694 D5 4	CWHL 2006-HYB2 3A1 SEQ SSNR FLT 04/20/36		06/28/2016	JANNEY MONTGOMERY SCOTT		(5,448)	(6,235)		1Z
126694 UJ 5	CWHL 2005-31 1A1 SEQ SSNR FLT 01/25/2036		07/15/2016	AMHERST SECURITIES CORP		3,179,172	3,696,712	5,490	1FM
127055 AK 7	CABOT CORP 3.40 09/15/2026		09/06/2016	CITIGROUP		4,992,450	5,000,000		2FE
14040H BK 0	CAPITAL ONE FINL 3.75 07/28/2026		07/25/2016	MORGAN STANLEY		9,964,500	10,000,000		2FE
14162V AA 4	CARE CAPITAL 5.125 08/15/2026		07/07/2016	WELLS FARGO BROKERAGE SERVICES		4,000,000	4,000,000		2FE
14855J AB 1	CLAST 2016-1 A ABS SSNR 4.45 08/15/2041		08/01/2016	DEUTSCHE BANK		12,996,194	13,000,000		1FE
16877# AA 0	VA CHARLOTTE CTL A1 3.652 01/05/2036		07/05/2016	Capitalized Interest		50,069	46,969		1
16877# AA 0	VA CHARLOTTE CTL A1 3.652 01/05/2036		08/05/2016	Capitalized Interest		50,551	47,112		1
16877# AA 0	VA CHARLOTTE CTL A1 3.652 01/05/2036		09/05/2016	Capitalized Interest		50,360	47,255		1
172967 KU 4	CITIGROUP INC 4.125 07/25/2028		07/18/2016	CITIGROUP		16,947,470	17,000,000		2FE
17307G RE 0	CMLTI 2005-2 1A4 SEQ FLT 05/25/2035		06/17/2016	BANC OF AMERICA SECURITIES				(0)	1FM
19828J AB 4	COLUMBIA PROPERTY 3.65 08/15/2026		08/03/2016	JP MORGAN SECURITIES INC		8,966,340	9,000,000		2FE
224044 CG 0	COX COMMUNICATIONS INC 3.35 09/15/2026		09/08/2016	WELLS FARGO BROKERAGE SERVICES		9,983,100	10,000,000		2FE
227170 AE 7	CRNN 2013-1A A ABS 3.08 04/18/2028	R	07/06/2016	BARCLAYS CAPITAL		1,530,221	1,592,167	3,133	1FE
227170 AF 4	CRNN 2014-1A A ABS SNR 3.04 08/18/29	R	09/12/2016	BANC OF AMERICA SECURITIES		7,507,331	7,757,010	17,686	1FE
22966R AD 8	CUBESMART LP 3.125 09/01/2026		08/08/2016	WELLS FARGO BROKERAGE SERVICES		5,970,240	6,000,000		2FE
22973@ AA 3	GREAT WEST 2015 4.62 12/15/2037		07/15/2016	Private Placement		1,070,066	1,070,066		1FE
23332U AD 6	DSLA 2004-AR1 A2B SEQ SSNR FLT 09/19/44		08/11/2016	ROBERT W BAIRD CO		3,745,658	4,270,077	4,395	1FM
25466A AJ 0	DISCOVER BANK 3.45 07/27/2026		07/21/2016	CITIGROUP		10,988,010	11,000,000		2FE
25466A AJ 0	DISCOVER BANK 3.45 07/27/2026		07/26/2016	CITIGROUP		4,007,000	4,000,000	767	2FE
26827E AA 3	ECAF 2015-1A A1 ABS SSNR 3.473 06/15/40	R	07/26/2016	GUGGENHEIM CAPITAL MARKET		3,352,184	3,421,687	4,621	1FE
268948 AB 2	EAGLE BANCORP 5.00 08/01/2026		07/21/2016	SANDLER & O'NEIL PARTNERS		9,000,000	9,000,000		2FE
28618W AB 0	ERL 2014-1A A2 ABS 3.668 04/19/2044		07/12/2016	CS FIRST BOSTON		7,886,250	8,000,000	21,193	1FE
28618W AB 0	ERL 2014-1A A2 ABS 3.668 04/19/2044		09/15/2016	BANC OF AMERICA SECURITIES		7,983,750	8,000,000	815	1FE
30288L AN 3	FREMF 2016-K53 B MEZ 4.1557 03/25/2049		06/16/2016	BANC OF AMERICA SECURITIES				(458)	1AM
30290U AL 3	FREMF 2012-K22 C MEZ 3.8108 08/25/2045		07/25/2016	BANC OF AMERICA SECURITIES		6,421,921	6,436,000	18,395	1FM
30295D AG 7	FREMF 2016-K57 B MEZ 3.9188 08/25/2049		09/15/2016	BARCLAYS CAPITAL		3,835,384	4,000,000	11,756	1AM
31307# AC 5	CORPUS CHRISTI (FDL) CTL 4.537 06/15/37		07/27/2016	Private Placement		612,099	612,099		1Z
31307# AC 5	CORPUS CHRISTI (FDL) CTL 4.537 06/15/37		08/15/2016	Capitalized Interest		1,389	1,389		1Z
31307# AC 5	CORPUS CHRISTI (FDL) CTL 4.537 06/15/37		09/15/2016	Capitalized Interest		2,331	2,320		1Z
32051G XQ 3	FHASI 2005-AR5 2A1 SEQ SSNR FLT 11/25/35		07/12/2016	BANC OF AMERICA SECURITIES		3,123,837	3,437,510	3,720	1FM
33616C AB 6	FIRST REPUBLIC BANK 4.375 08/01/2046		07/25/2016	BANC OF AMERICA SECURITIES		6,855,590	7,000,000		2FE
33972P AA 7	FLNG LIQUEFACTION 2 LLC 4.125 03/31/38		07/12/2016	GOLDMAN SACHS		5,000,000	5,000,000		2FE
343498 AB 7	FLOWERS FOODS 3.50 10/01/2026		09/23/2016	DEUTSCHE BANK		8,952,570	9,000,000		2FE
357081 AE 8	FREMF 2015-K720 B MEZ SEQ 3.3894 07/2022		07/06/2016	BANC OF AMERICA SECURITIES		7,660,000	8,000,000	7,790	1FM
362341 4A 4	GSR 2006-AR1 2A1 SEQ SSNR FLT 01/25/2036		06/16/2016	BANC OF AMERICA SECURITIES				161	1FM
362480 AD 7	GSCC 2006-2 A1 SEQ SNR FLT 05/25/2036		07/11/2016	CS FIRST BOSTON		1,071,605	1,389,439	416	1FM
36828Q QH 2	GECMC 2005-C4 AJ MEZ SEQ CSTR 11/2045		06/03/2016	AMHERST SECURITIES CORP				(21)	1FM
37363J AK 7	GEORGIA TECH FND 3.843 11/01/2048		09/12/2016	JP MORGAN SECURITIES INC		6,131,510	5,815,000	68,903	1FE
375558 BM 4	GILEAD SCIENCES 2.95 03/01/2027		09/15/2016	JP MORGAN SECURITIES INC		2,999,220	3,000,000		1FE
393508 AJ 5	GAAFT 2016-T1 AT1 ABS SSNR 2.3801 10/48		09/28/2016	BARCLAYS CAPITAL		3,999,989	4,000,000		1FE
393647 AC 6	GRNBR 2007-1A C CLO MEZ FLT 11/01/2021	R	09/14/2016	CS FIRST BOSTON		3,791,685	3,866,600	13,191	1FE
40075T AA 0	GUARANTY BANCORP 5.75 07/20/2026		07/13/2016	STIFEL NICOLAUS		8,000,000	8,000,000		2FE
401378 AA 2	GUARDIAN LIFE INS 7.375 09/30/2039		07/26/2016	JEFFERIES & CO		11,368,857	8,019,000	195,491	1FE
42809H AG 2	HESS CORP 4.30 04/01/2027		09/19/2016	JP MORGAN SECURITIES INC		10,976,900	11,000,000		2FE
437303 AA 8	HPA 2016-2 A ABS SSNR FLT 10/17/2033		08/25/2016	CITIGROUP		7,938,528	8,000,000		1FE
44984R AB 4	PRETSL 4A A2 CDO SSNR FLT 06/24/2034		09/12/2016	BANC OF AMERICA SECURITIES		5,038,290	5,468,972	17,733	1FE

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
45632@ AA 7	INDUSTRIAL PIPING 14.50 12/13/2018		07/31/2016	Capitalized Interest		3,244	8,537		5Z
45632@ AA 7	INDUSTRIAL PIPING 14.50 12/13/2018		08/31/2016	Capitalized Interest		2,614	6,880		5Z
45632@ AA 7	INDUSTRIAL PIPING 14.50 12/13/2018		09/30/2016	Capitalized Interest		2,487	6,546		5Z
460146 CP 6	INTL PAPER CO 3.00 02/15/2027		08/02/2016	JP MORGAN SECURITIES INC.		11,954,880	12,000,000		2FE
46618A AA 2	HENDR 2014-2A A ABS 3.61 01/17/2073		07/26/2016	BARCLAYS CAPITAL		6,543,074	6,474,285	9,089	1FE
46619T AC 6	JFIN 2016-1A AF CLO SSNR 2.737 07/27/28		07/08/2016	JEFFERIES & CO		5,000,000	5,000,000		1Z
46619T AL 6	JFIN 2016-1A BF CLO MEZ 3.83 07/27/2028		07/13/2016	JEFFERIES & CO		4,000,000	4,000,000		1Z
46630J AE 9	JPMCC 2007-LDPX AM MEZ 5.464 01/15/2049		09/27/2016	BANC OF AMERICA SECURITIES		5,900,625	6,000,000	26,409	1FM
46630J AE 9	JPMCC 2007-LDPX AM MEZ 5.464 01/15/2049		09/29/2016	BANC OF AMERICA SECURITIES		2,456,250	2,500,000	1,138	1FM
46633M AM 1	JPMRR 2009-6 2A2 Z MEZ CSTR 04/26/35RE		06/26/2016	Deferred Interest		6,856	8,087		1FM
47232T AB 3	JMAC 2009-R3 1A2 MEZ FLT 12/26/2035 RE		06/02/2016	AMHERST SECURITIES CORP				(11)	1Z
49338C AB 9	KEYSPAN GAS EAST 2.742 08/15/2026		08/02/2016	CITIGROUP		8,000,000	8,000,000		1FE
49803X AA 1	KITE REALTY GROUP 4.00 10/01/2026		09/15/2016	US BANCORP		7,967,920	8,000,000		2FE
50218Y AA 6	LSTRZ 2015-1 A SEQ SSNR FLT 01/01/20		07/15/2016	BANC OF AMERICA SECURITIES		10,231,304	10,433,452	13,582	1Z
50218Y AA 6	LSTRZ 2015-1 A SEQ SSNR FLT 01/01/20		07/20/2016	MIZUHO SEC USA		6,831,738	6,955,635	11,438	1Z
50587K AA 9	LAFARGEHOLCIM 3.50 09/22/2026		09/15/2016	JP MORGAN SECURITIES INC.		2,997,480	3,000,000		2FE
511637 AA 8	LAKELAND BANCORP 5.125 09/30/2026		09/27/2016	STIFEL NICOLAUS		5,000,000	5,000,000		2FE
523277 ZZ 7	LECTRUS CORP TL 17% PIK 11/15/2017		07/01/2016	Capitalized Interest		8,812	8,843		4Z
523277 ZZ 7	LECTRUS CORP TL 17% PIK 11/15/2017		08/01/2016	Capitalized Interest		9,154	9,106		4Z
523277 ZZ 7	LECTRUS CORP TL 17% PIK 11/15/2017		09/01/2016	Capitalized Interest		9,134	9,074		4Z
525221 GM 3	LXS 2005-9N 1A1 SEQ SSNR FLT 02/25/2036		08/03/2016	BANC OF AMERICA SECURITIES		16,696,836	19,578,554	5,771	1FM
53117C AS 1	LIBERTY PROP LP 3.25 10/01/2026		09/13/2016	JP MORGAN SECURITIES INC.		4,958,100	5,000,000		2FE
543190 AA 0	LTRAN 2015-1A A1 ABS SNR 2.98 01/15/2045		07/22/2016	BANC OF AMERICA SECURITIES		4,639,714	4,788,610	4,757	1FE
543190 AA 0	LTRAN 2015-1A A1 ABS SNR 2.98 01/15/2045		07/22/2016	CS FIRST BOSTON		8,189,479	8,452,974	8,397	1FE
54910C AA 7	LSTRZ 2014-2 A SEQ SNR FLT 12/01/2021		08/02/2016	BANC OF AMERICA SECURITIES		12,851,124	12,907,595	3,577	1Z
54910K AA 9	LSTRZ 2015-7 A SEQ SNR FLT 07/01/20		07/22/2016	BANC OF AMERICA SECURITIES		4,557,156	4,603,188	8,200	1FE
55265K 7C 7	MASTR 2004-1 B1 MEZ FLT 02/25/2034		09/13/2016	CANTOR FITZGERALD & CO.		1,258,106	1,278,482	2,914	1FM
55368@ AA 6	MSI LIGHTING TERM LOAN 15% 11/6/2017		07/31/2016	Capitalized Interest		39,969	79,939		5*
55368@ AA 6	MSI LIGHTING TERM LOAN 15% 11/6/2017		08/31/2016	Capitalized Interest		40,309	80,618		5*
55368@ AA 6	MSI LIGHTING TERM LOAN 15% 11/6/2017		09/30/2016	Capitalized Interest		39,340	78,680		5*
576433 C5 3	MARM 2005-6 5A2 PT SNR FLT 07/25/2035		07/05/2016	STIFEL NICOLAUS		2,710,674	3,239,043	1,685	1FM
576433 QD 1	MARM 2004-7 5A1 PT SSNR FLT 07/25/2034		08/29/2016	CS FIRST BOSTON		858,311	903,485		1Z
59020U V7 7	MLMI 2005-A9 1A1 SEQ SSNR FLT 12/25/2035		07/26/2016	BANC OF AMERICA SECURITIES		2,236,329	2,383,829	5,321	1FM
59100U AA 6	META FINANCIAL 5.75 08/15/2026		08/10/2016	SANDLER & O'NEIL PARTNERS		20,000,000	20,000,000		2FE
594918 BR 4	MICROSOFT CORP 2.40 08/08/2026		08/01/2016	BANC OF AMERICA SECURITIES		9,981,400	10,000,000		1FE
594918 BS 2	MICROSOFT CORP 3.45 08/08/2036		08/01/2016	BANC OF AMERICA SECURITIES		9,961,300	10,000,000		1FE
61748H FK 2	MSM 2004-10AR B1 MEZ FLT 11/25/2034		09/13/2016	AMHERST SECURITIES CORP		4,071,939	4,295,436	5,355	1FM
61761J 3R 8	MORGAN STANLEY MTN 3.125 07/27/2026		07/20/2016	MORGAN STANLEY		4,966,000	5,000,000		1FE
62405T AE 7	MHAWK 2013-2A B CLO FLT 07/22/2024		08/05/2016	BANC OF AMERICA SECURITIES		15,300,000	16,000,000	22,359	1FE
62946A AB 0	NPRL 2016-1A A2 ABS SNR 5.438 04/20/2046		07/20/2016	CS FIRST BOSTON		6,641,172	6,500,000	4,909	1FE
63859W AE 9	NATIONWIDE BLDG 4.00 09/14/2026	R	09/07/2016	BARCLAYS CAPITAL		19,941,200	20,000,000		2FE
638671 AE 7	NATIONWIDE MUTL 144A 7.875 04/01/2033		07/20/2016	STIFEL NICOLAUS		22,351,225	16,250,000	405,234	1FE
64129J AL 4	NEUB 2013-14A B2 CLO MEZ 3.158 04/28/25	R	08/05/2016	BANC OF AMERICA SECURITIES		8,027,500	8,000,000	8,421	1FE
647551 A* 1	NEW MOUNTAIN FINANCE 5.313 05/15/2021		09/30/2016	Private Placement		17,000,000	17,000,000		2FE
64952W CH 4	NEW YORK LIFE GLOBAL 2.35 07/14/2026		07/11/2016	DEUTSCHE BANK		7,995,040	8,000,000		1FE
65539C AK 2	NMRR 2011-4RA 1A10 MEZ FLT 12/26/36RE		06/06/2016	AMHERST SECURITIES CORP				(180)	1FM
67066G AE 4	NVIDIA CORP 3.20 09/16/2026		09/13/2016	GOLDMAN SACHS		4,989,800	5,000,000		2FE

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

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CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
67110K AA 9	OM ASSET MGMT PLC 4.80 07/27/2026	R	07/20/2016	CITIGROUP		34,936,650	35,000,000		2FE
675234 AA 6	OCEANFIRST FINANCIAL 5.125 09/30/2026		09/16/2016	SANDLER & O'NEIL PARTNERS		5,000,000	5,000,000		2FE
67575N AQ 6	OMART 2016-T1 AT1 ABS SSNR 2.5207 08/48		08/03/2016	BARCLAYS CAPITAL		7,999,994	8,000,000		1FE
67575N AU 7	OMART 2016-T2 AT2 ABS SSNR 2.7215 08/49		08/03/2016	BARCLAYS CAPITAL		16,499,985	16,500,000		1FE
67590L AG 3	OCT19 2014-1A B2 CLO MEZ 4.363 04/15/26		08/31/2016	CITIGROUP		1,253,500	1,250,000	7,726	1FE
67591E AE 3	OCT28 2016-1A B2 CLO MEZ 3.1 10/24/2027	R	09/08/2016	MORGAN STANLEY		8,000,000	8,000,000		1Z
67984M AA 8	OLD LINE BANCSHARES 5.625 08/15/2026		08/10/2016	SANDLER & O'NEIL PARTNERS		5,000,000	5,000,000		2FE
694476 AA 0	PACIFIC LIFE 6.60 09/15/2033		07/21/2016	STIFEL NICOLAUS		15,281,921	11,825,000	283,997	2FE
717081 CY 7	PFIZER INC 7.20 03/15/2039		08/03/2016	BARCLAYS CAPITAL		13,539,330	9,000,000	257,400	1FE
74040Y AA 0	PRETSL 10A A1 CDO FLT 07/03/2033		09/27/2016	BANC OF AMERICA SECURITIES		466,369	488,345	1,605	1FE
74040Y AA 0	PRETSL 10A A1 CDO FLT 07/03/2033	R	09/27/2016	SANDLER & O'NEIL PARTNERS		5,496,348	5,749,969	18,900	1FE
74041A AA 1	PRETSL 13A A1 CDO SSNR FLT 03/24/34		07/28/2016	BANC OF AMERICA SECURITIES		1,110,398	1,282,771	1,676	1FE
74041A AA 1	PRETSL 13A A1 CDO SSNR FLT 03/24/34		09/27/2016	BANC OF AMERICA SECURITIES		14,084,995	15,848,096	2,477	1FE
74041C AA 7	PRETSL 15A A1 CDO SSNR FLT 09/26/2034		07/28/2016	GUGGENHEIM CAPITAL MARKET		958,974	1,226,505	1,382	1FE
74041E AA 3	PRETSL 16A A1 CDO SSNR FLT 03/23/2035		07/28/2016	GUGGENHEIM CAPITAL MARKET		877,998	1,142,111	1,463	1AM
74041E AA 3	PRETSL 16A A1 CDO SSNR FLT 03/23/2035		09/29/2016	GUGGENHEIM CAPITAL MARKET		7,575,926	9,469,908	3,907	1AM
74041N AL 9	PRETSL 12A A1 CDO SSNR FLT 12/24/2033		08/18/2016	BANC OF AMERICA SECURITIES		321,826	383,126	758	1FE
74041P AB 6	PRETSL 8A A2 CDO SSNR FLT 01/03/2033		08/05/2016	SANDLER & O'NEIL PARTNERS		12,441,213	16,263,024	25,047	1AM
74041U AA 7	PRETSL 14A A1 CDO SEQ SSNR FLT 06/24/34		07/28/2016	BANC OF AMERICA SECURITIES		2,305,785	2,816,226	3,467	1FE
74041W AA 3	PRETSL 11A A1 CDO SSNR FLT 09/24/2033		07/28/2016	SANDLER & O'NEIL PARTNERS		622,531	739,184	1,046	1FE
74041W AA 3	PRETSL 11A A1 CDO SSNR FLT 09/24/2033		09/27/2016	BANC OF AMERICA SECURITIES		12,668,593	14,375,709	2,406	1FE
74042E AA 2	PRETSL 17 A1 CDO SEQ SSNR FLT 06/23/35		07/28/2016	GUGGENHEIM CAPITAL MARKET		249,140	327,412	384	1AM
74042E AA 2	PRETSL 17 A1 CDO SEQ SSNR FLT 06/23/35		07/29/2016	GUGGENHEIM CAPITAL MARKET		178,104	235,900	284	1AM
74042H AA 5	PRETSL 19A A1 CDO SEQ SSNR FLT 12/22/35		09/07/2016	CANTOR FITZGERALD & CO		4,729,642	6,423,961	14,669	1FE
74042M AA 4	PRETSL 22A A1 CDO SSNR FLT 09/22/2036		07/28/2016	BANC OF AMERICA SECURITIES		272,041	367,313	415	1FE
74042W AA 2	PRETSL 18A A1 CDO SSNR FLT 09/23/2035		07/29/2016	BANC OF AMERICA SECURITIES		789,854	987,317	1,161	1FE
74042W AA 2	PRETSL 18A A1 CDO SSNR FLT 09/23/2035		09/30/2016	BANC OF AMERICA SECURITIES		2,722,530	3,340,527	1,370	1FE
74052B AA 5	PREMIER HEALTH 2.911 11/15/2026		08/24/2016	BARCLAYS CAPITAL		10,000,000	10,000,000		1FE
743315 AR 4	PROGRESSIVE CORP 2.45 01/15/2027		08/22/2016	CS FIRST BOSTON		6,997,550	7,000,000		1FE
743756 AB 4	ST JOSEPH HLTH H 2.746 10/01/2026		09/20/2016	BANC OF AMERICA SECURITIES		4,500,000	4,500,000		1FE
74922M AA 9	RALI 2006-QA6 A1 SEQ SNR FLT 07/36		09/07/2016	AMHERST SECURITIES CORP		3,039,191	3,523,700	1,259	1FM
74931J AD 9	RBSSP 2012-3 2A2 Z SEQ FLT 02/26/2036 RE		07/26/2016	Capital Interest		2,459	2,538		1FM
74958T AB 9	RFMSI 2007-SA3 2A1 SEQ SSNR FLT 7/27/37		08/03/2016	BANC OF AMERICA SECURITIES		2,184,822	2,570,379	2,149	1FM
754730 AE 9	RAYMOND JAMES 3.625 09/15/2026		07/07/2016	BANC OF AMERICA SECURITIES		6,988,870	7,000,000		2FE
75887F AE 6	REGT4 2014-1A B CLO MEZ FLT 07/25/2026		07/13/2016	BANC OF AMERICA SECURITIES		15,870,400	16,000,000	98,862	1FE
75903A AB 3	REGDIV 2015-1 A1B CDO SSNR 5.251 01/36		07/25/2016	BANC OF AMERICA SECURITIES		3,341,886	3,536,387	1,547	2AM
75970E AA 5	RENASANT CORP 5.00 09/01/2026		08/17/2016	SANDLER & O'NEIL PARTNERS		4,000,000	4,000,000		2FE
76112B NM 8	GMACM 2005-AA1 1A1 PT SNR FLT 05/18/2035		07/05/2016	CITIGROUP		18,724,166	20,435,652	12,167	1Z
761402 BM 7	REVERE BANK 5.625 09/30/2026		09/22/2016	AMBASSADOR FINANCIAL GROUP		5,000,000	5,000,000		2FE
780097 BD 2	ROYAL BANK SCOTLAND 3.875 09/12/2023	R	09/07/2016	BANC OF AMERICA SECURITIES		14,995,500	15,000,000		2FE
78473T AJ 9	STARM 2007-2 4A1 SEQ SSNR FLT 04/25/37		07/15/2016	CANTOR FITZGERALD & CO		2,098,654	2,607,023	4,352	1FM
83402Q AA 0	SCLP 2016-2A A ABS SSNR 3.09 10/27/2025		07/26/2016	DEUTSCHE BANK		15,997,493	16,000,000		1FE
83608G AC 0	SNDPT 2013-1A A2L CLO MEZ FLT 04/26/2025		08/29/2016	ROYAL BANK OF CANADA		5,250,000	5,250,000	14,142	1FE
84470P AC 3	SOUTHSIDE BANC 5.50 09/30/2026		09/14/2016	SANDLER & O'NEIL PARTNERS		19,000,000	19,000,000		2FE
85172L AA 4	SLFT 2015-AA A ABS SEQ SNR 3.16 11/15/24		07/01/2016	DEUTSCHE BANK		1,302,255	1,290,000	2,491	1FE
860630 AD 4	STIFEL FINANCIAL 4.25 07/18/2024		07/11/2016	STIFEL NICOLAUS		15,219,900	15,000,000	311,667	2FE

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
86360B AG 3	SARM 2006-4 4A1 PT SSNR FLT 05/25/2036		07/14/2016	CANTOR FITZGERALD & CO.		1,523,485	1,913,325	2,759	1Z
86360B AG 3	SARM 2006-4 4A1 PT SSNR FLT 05/25/2036		07/15/2016	CANTOR FITZGERALD & CO.		1,143,389	1,435,967	2,070	1Z
86360B AG 3	SARM 2006-4 4A1 PT SSNR FLT 05/25/2036		08/03/2016	CANTOR FITZGERALD & CO.		1,973,464	2,490,175	1,411	1Z
86765B AT 6	SUNOCO LOGISTICS 3.90 07/15/2026		07/07/2016	MIZUHO SEC USA		6,978,720	7,000,000		2FE
87266H AA 6	TFINS 2016-1A A CDO SNR FLT 01/20/2038		07/22/2016	BANC OF AMERICA SECURITIES		16,155,000	18,000,000		1FE
87407P AE 0	TAL 2013-2A A ABS 3.55 11/20/2038		07/06/2016	BANC OF AMERICA SECURITIES		4,033,913	4,079,167	8,447	1FE
87407P AP 5	TAL 2014-2A A2 ABS SEQ SNR 3.33 05/20/39		09/12/2016	BANC OF AMERICA SECURITIES		839,196	855,504	1,978	1FE
88167A AE 1	TEVA PHARMACEUTICALS 3.15 10/01/2026	R	07/18/2016	BARCLAYS CAPITAL		7,978,720	8,000,000		2FE
88433B AL 1	WINDR 2016-2A C3 CLO MEZ 4.04 11/01/2028	R	09/27/2016	MORGAN STANLEY		3,500,000	3,500,000		1FE
891160 MJ 9	TORONTO DOM BANK 3.625 09/15/2031	I	09/08/2016	TD SECURITIES		14,973,750	15,000,000		1FE
89412R AB 1	TRAP 2003-5A A1B CDO MEZ FLT 07/15/2034		07/12/2016	GUGGENHEIM CAPITAL MARKET		16,150,000	20,000,000		1FE
89641A AN 5	TRNTS 2016-5A B2 CLO MEZ 3.64 10/25/2028		08/19/2016	MORGAN STANLEY		5,500,000	5,500,000		1FE
89656F AA 4	TRL 2012-1A A1 ABS 2.266 01/15/43		08/18/2016	CS FIRST BOSTON		2,242,332	2,320,466	1,168	1FE
89656F AB 2	TRL 2012-1A A2 ABS 3.525 01/15/43		09/15/2016	BANC OF AMERICA SECURITIES		4,952,344	5,000,000	2,448	1FE
89679E AA 0	TRIUMPH BANCORP 6.50 09/30/2026		09/28/2016	SANDLER & O'NEIL PARTNERS		5,000,000	5,000,000		2FE
89690E AD 9	TRMF 2014-1A A1 ABS SEQ SNR 2.863 04/44		08/18/2016	BANC OF AMERICA SECURITIES		7,789,282	7,858,040	4,999	1FE
89690E AD 9	TRMF 2014-1A A1 ABS SEQ SNR 2.863 04/44		09/15/2016	BANC OF AMERICA SECURITIES		6,171,606	6,213,352	2,471	1FE
903329 AA 8	USCAP 1A A1 CDO SSNR FLT 05/01/2034	R	09/29/2016	BANC OF AMERICA SECURITIES		6,235,856	7,669,000	17,887	1FE
90342B AA 1	USCAP 3A A1 CDO SSNR FLT 12/01/2035	R	08/22/2016	SANDLER & O'NEIL PARTNERS		5,035,143	5,994,218	16,319	1FE
90390K AA 2	USCAP 2A A1 CDO SSNR FLT 08/01/2034	R	08/22/2016	CANTOR FITZGERALD & CO.		4,382,650	4,910,533	4,310	1FE
91159H HN 3	US BANCORP V 2.375 07/22/2026		07/19/2016	US BANCORP		11,912,160	12,000,000		1FE
91854* AA 4	VZ (IRVING TX) CTL 3.62 08/15/2036		08/17/2016	Private Placement		10,000,000	10,000,000		2FE
91913Y AU 4	VALERO ENERGY 3.40 09/15/2026		09/07/2016	CITIGROUP		4,982,750	5,000,000		2FE
92330W AE 7	VENTR 2016-24A AF CLO SSNR 2.707 10/28	R	08/11/2016	JEFFERIES & CO.		7,000,000	7,000,000		1FE
929089 AB 6	VOYA FINANCIAL 3.65 06/15/2026		07/19/2016	MORGAN STANLEY		5,007,700	5,000,000	19,771	2FE
92922F 7C 6	WAMU 2005-AR16 2A1 SEQ SSNR FLT 12/25/35		08/24/2016	AMHERST SECURITIES CORP.		1,468,972	1,728,202	3,460	1Z
933636 AA 0	WAMU 2007-HY4 1A1 SEQ SSNR FLT 04/25/37		08/04/2016	BANC OF AMERICA SECURITIES		3,310,146	3,804,765	1,947	1FM
93363P AA 8	WAMU 2006-AR14 1A1 SEQ SSNR FLT 11/25/36		09/16/2016	BANC OF AMERICA SECURITIES		2,272,398	2,483,495	3,086	1FM
93363P AC 4	WAMU 2006-AR14 1A3 SEQ SSNR FLT 11/25/36		09/16/2016	GUGGENHEIM CAPITAL MARKET		25,275,780	27,380,669	34,024	1FM
948741 AM 5	WEINGARTEN REALTY 3.25 08/15/2026		08/02/2016	BANC OF AMERICA SECURITIES		2,974,650	3,000,000		2FE
957576 AA 9	WESTERN & SOUTHERN FIN 5.75 07/15/2033		07/20/2016	STIFEL NICOLAUS		8,991,225	7,500,000	11,979	1FE
95810D AF 8	WESTERN DIGITAL TL B 1L L+375 04/29/2023		08/12/2016	Private Placement		750,000	750,000		2FE
95810D AF 8	WESTERN DIGITAL TL B 1L L+375 04/29/2023		08/17/2016	Private Placement		6,000,000	6,000,000	3,750	2FE
960413 AH 5	WESTLAKE CHEMICAL 3.60 08/15/2026		08/03/2016	GOLDMAN SACHS		6,965,000	7,000,000		2FE
961214 DC 4	WESTPAC BANKING 2.70 08/19/2026	R	08/11/2016	BANC OF AMERICA SECURITIES		7,988,880	8,000,000		1FE
980236 AN 3	WOODSIDE FINANCE 3.70 09/15/2026	R	09/08/2016	CITIGROUP		4,996,700	5,000,000		2FE
98875L AA 7	ZAIS5 2016-2A A1 CLO SSNR FLT 10/15/2028	R	09/23/2016	JP MORGAN SECURITIES INC.		7,929,600	8,000,000		1FE
BL2206 00 3	C&J ENERGY TL DD L+900 03/31/2017	R	07/20/2016	Private Placement		105,625	107,781		6*
G0014F AB 9	AABS 2013-1 A ABS SNR 4.875 01/15/2038	F	06/15/2016	STIFEL NICOLAUS		(11,604)			1FE
3899999. Total Bonds - Industrial and Miscellaneous						1,331,971,899	1,371,438,239	2,629,903	XXX
8399997. Total Bonds - Part 3						1,424,006,999	1,463,118,239	2,629,903	XXX
8399999. Total Bonds						1,424,006,999	1,463,118,239	2,629,903	XXX
Preferred Stocks - Industrial and Miscellaneous									
23380Y AD 9	DAI-ICHI LIFE 4 12/29/49	R	07/13/2016	GOLDMAN SACHS		10,000,000	10,000,000.00		P1UFE
8499999. Total Preferred Stocks - Industrial and Miscellaneous						10,000,000	XXX	0	XXX
8999997. Total Preferred Stocks - Part 3						10,000,000	XXX	0	XXX

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)
8999999. Total Preferred Stocks						10,000,000	XXX	0	XXX
Common Stocks - Industrial and Miscellaneous									
001747 AE 4	AMMC CLO 2012-11A SUB 0 10/30/23		09/15/2016	CITIGROUP		1,925,000	XXX		U
02005N 10 0	ALLY FINANCIAL INC		07/07/2016	BERNSTEIN	25,000.000	400,640	XXX		L
03762U 10 5	APOLLO COMMERCIAL REAL ESTATE		09/01/2016	Exchanged	195,071.000	3,195,263	XXX		L
134999 ZZ 7	CRANEMERE UK HOLDINGS I LIMITED	R	05/10/2016	Private Placement	7,000.000	7,000,000	XXX		A
24703L 10 3	DELL TECHNOLOGIES-CL V		09/07/2016	Exchanged	22,292.000	1,052,182	XXX		L
66704R 80 3	NORTHSTAR REALTY FINANCE CORP		07/01/2016	STRATEGAS RESEARCH	1,820.000	21,189	XXX		L
90130A 10 1	TWENTY-FIRST CENTURY FOX-A		09/15/2016	BERNSTEIN	50,000.000	1,189,275	XXX		L
9099999. Total Common Stocks - Industrial and Miscellaneous						14,783,549	XXX	0	XXX
9799997. Total Common Stocks - Part 3						14,783,549	XXX	0	XXX
9799999. Total Common Stocks						14,783,549	XXX	0	XXX
9899999. Total Preferred and Common Stocks						24,783,549	XXX	0	XXX
9999999. Total Bonds, Preferred and Common Stocks						1,448,790,548	XXX	2,629,903	XXX

(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues:.....1.

SCHEDULE D - PART 4

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

1 CUSIP Identification	2 Description	3 Foreign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/Adjusted Carrying Value	11 Change in Book/Adjusted Carrying Value: Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other-Than-Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.	16 Book/Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest / Stock Dividends Received During Year	21 Stated Contractual Maturity Date	22 NAIC Designation or Market Indicator (a)
Bonds - U.S. Government																					
312931 A6 5	FGLMC A84529 PT 4.50 02/01/2039		09/15/2016.	MBS Paydown		20,209	20,209	20,477	20,422		(238)		(238)		20,209			0	655	02/01/2039	1
31371K LU 3	FNCL 254239 PT 6.50 3/01/2032		09/25/2016.	MBS Paydown		550	550	636	622		(62)		(62)		550			0	24	03/01/2032	1
31388T QZ 9	FNCL 614372 PT 7.0 1/01/2032		09/25/2016.	MBS Paydown		253	253	290	284		(4)		(4)		253			0	12	01/01/2032	1
31416K WP 9	FNCL AA2453 PT 4.50 02/01/2039		09/25/2016.	MBS Paydown		829	829	841	841		(11)		(11)		829			0	25	02/01/2039	1
36296J FT 7	GN 692378 PT 4.50 02/15/2039		09/15/2016.	MBS Paydown		600	600	607	605		(1)		(1)		600			0	18	02/15/2039	1
36296T DP 5	GNSF 700410 PT 5.00 03/15/2039		09/15/2016.	MBS Paydown		408	408	419	416		(3)		(3)		408			0	14	03/15/2039	1
383739 N8 8	GNR 2001-17 PG PAC 6.50 4/20/31		09/20/2016.	MBS Paydown		6,297	6,297	6,569	6,458		(146)		(146)		6,297			0	276	04/20/2031	1
38373W 5C 8	GNR 2002-33 PG PAC 6.50 5/20/32		09/20/2016.	MBS Paydown		25,463	25,463	26,880	26,327		(764)		(764)		25,463			0	1,120	05/20/2032	1
38373W GY 8	GNR 2002-19 PG PAC 6.45 3/20/32		09/20/2016.	MBS Paydown		17,862	17,862	18,813	18,441		(513)		(513)		17,862			0	765	03/20/2032	1
478045 AA 5	TVA JOHN SEVIER COMB 4.626 01/15/2042		07/15/2016.	Sinking Fund Redemption		30,061	30,061	30,061	30,061				0		30,061			0	1,391	01/15/2042	1FE
690353 RX 7	OVERSEAS PRIV INV 4.44 2/27/27		08/27/2016.	Sinking Fund Redemption		65,804	65,804	65,804	65,804				0		65,804			0	1,461	02/27/2027	1
690353 XM 4	OVERSEAS PRI INV 3.59 12/15/2030		09/15/2016.	Sinking Fund Redemption		114,286	114,286	114,286	114,286				0		114,286			0	3,077	12/15/2030	1
83190A AB 9	SBA POOL 523402 6.54 PT 01/20/2035		09/15/2016.	MBS Paydown		28,632	28,632	31,840	31,326		(2,745)		(2,745)		28,632			0	1,389	01/20/2035	1
841215 AA 4	SOUTHAVEN CMBD CYL TVA 3.846 08/15/2033		08/15/2016.	Sinking Fund Redemption		181,334	181,334	181,334	181,334				0		181,334			0	6,974	08/15/2033	1FE
0599999. Total Bonds - U.S Government						492,588	492,588	498,858	497,226	0	(4,486)	0	(4,486)	0	492,588	0	0	0	17,202	XXX	XXX
Bonds - U.S. Special Revenue and Special Assessment																					
041083 VB 9	AR ST DEV FIN SFM A 3.10 07/01/2043		09/01/2016.	MBS Paydown		241,116	241,116	241,116	241,116				0		241,116			0	5,074	07/01/2043	1FE
100873 AD 0	BOSTON MA HSG 4.76 01/01/2017		07/01/2016.	Sinking Fund Redemption		570,000	570,000	570,000	570,000				0		570,000			0	27,132	01/01/2017	1FE
130333 CA 3	CA HSG FIN AGY A 2.90 02/01/2042		09/01/2016.	MBS Paydown		340,057	340,057	340,057	340,057				0		340,057			0	6,492	02/01/2042	1FE
130333 CB 1	CA HSG FIN AGY B 2.90 02/01/2042		09/01/2016.	MBS Paydown		373,691	373,691	372,757	372,884		513		513		373,691			0	6,862	02/01/2042	1FE
196479 XM 6	CO HSG & FIN A TXB 3.193 11/01/2027		08/01/2016.	Partial Call		125,000	125,000	125,000	125,000		(0)		(0)		125,000			0	2,096	11/01/2027	1FE
25477P NF 8	DC HSG FIN AGY A REF 3.875 06/15/2045		09/15/2016.	MBS Paydown		43,125	43,125	43,125	43,125				0		43,125			0	1,115	06/15/2045	1FE
296122 UT 9	ESCAMBIA CNTY FL SFM A 2.85 11/01/2038		09/01/2016.	MBS Paydown		339,000	339,000	339,000					0		339,000			0	2,291	11/01/2038	1FE
312903 MA 2	FHR 119 H 7 PAC 7.5 1/15/2021		09/15/2016.	MBS Paydown		566	566	566	566				0		566			0	29	01/15/2021	1
312909 3W 2	FHR 1250-J PAC1 7.00 5/15/2022		09/15/2016.	MBS Paydown		900	900	924	906		(4)		(4)		900			0	43	05/15/2022	1
312915 QG 9	FHR 1491 I PAC 7.50 4/15/2023		09/15/2016.	MBS Paydown		4,367	4,367	4,630	4,452		(20)		(20)		4,367			0	217	04/15/2023	1
313398 P7 8	FHR 2334 TD PAC 6.5 7/15/2031		09/15/2016.	MBS Paydown		10,606	10,606	11,095	10,903		(285)		(285)		10,606			0	411	07/15/2031	1
313399 PS 0	FHR 2347 VP PAC 6.5 3/15/2020		09/15/2016.	MBS Paydown		12,249	12,249	12,938	12,420		(125)		(125)		12,249			0	525	03/15/2020	1
31339D 2V 9	FHR 2418 MB SEQ 6.0 2/15/2022		09/15/2016.	MBS Paydown		18,802	18,802	20,019	19,162		(260)		(260)		18,802			0	767	02/15/2022	1
31339D QZ 4	FHR 2416 PG PAC 6.0 2/15/2022		09/15/2016.	MBS Paydown		73,717	73,717	79,102	75,026		(868)		(868)		73,717			0	2,964	02/15/2022	1
3133T3 BU 1	FHR 1644 K PAC 6.75 12/15/2023		09/15/2016.	MBS Paydown		13,903	13,903	15,204	14,302		(318)		(318)		13,903			0	624	12/15/2023	1
3133TB 4G 2	FHR 1991 PG PAC 6.0 9/15/2027		09/15/2016.	MBS Paydown		11,261	11,261	11,676	11,440		(145)		(145)		11,261			0	442	09/15/2027	1
3133TC HE 1	FHR 2018 PG PAC 6.35 1/15/2028		09/15/2016.	MBS Paydown		2,190	2,190	2,311	2,250		(28)		(28)		2,190			0	92	01/15/2028	1
3133TD 3A 2	FHR 2037 HB SEQ 9.0 3/15/2028		09/15/2016.	MBS Paydown		5,569	5,569	6,091	5,853		(189)		(189)		5,569			0	339	03/15/2028	1
3133TH S8 1	FHR 2118 PE PAC 6.50 1/15/2029		09/15/2016.	MBS Paydown		19,133	19,133	20,088	19,636		(417)		(417)		19,133			0	865	01/15/2029	1
3133TS F2 4	FHR 2303 CK SCH 6.0 4/15/2031		09/15/2016.	MBS Paydown		10,317	10,317	10,654	10,502		(166)		(166)		10,317			0	387	04/15/2031	1
3133TU S7 4	FHR 2357 QH PAC 6.50 9/15/2031		09/15/2016.	MBS Paydown		22,229	22,229	23,312	22,888		(670)		(670)		22,229			0	859	09/15/2031	1
31340Y DB 2	FHR 88-12 A PAC 9.25 11/15/2019		09/15/2016.	MBS Paydown		22	22	25	22		(0)		(0)		22			0	1	11/15/2019	1
31340Y KF 5	FHR 31-E PAC 7.55 5/15/2020		08/15/2016.	MBS Paydown		285	285	254	285				0		285			0	18	05/15/2020	1
31358F M5 5	FNR 1991-12 H PAC 7.0 2/25/2021		09/25/2016.	MBS Paydown		700	700	736	706		(2)		(2)		700			0	33	02/25/2021	1
31358G 5J 2	FNR 91-65Z ZX 6.50 6/25/2021		09/25/2016.	MBS Paydown		3,439	3,439	3,749	3,875		705		705		3,439			0	143	06/25/2021	1
31358K DY 1	FNR 1991-G36 ZBX 7.00 11/25/2021		09/25/2016.	MBS Paydown		1,577	1,577	1,831	1,708		94		94		1,577			0	73	11/25/2021	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Desig-nation or Market Indicator (a)
31358N H3 9	FNR G92-29 J SCH 8.00 7/25/2022		09/25/2016.	MBS Paydown		5,702	5,702	5,769	5,694		1		1		5,702			0	304	07/25/2022	1
31358N M5 8	FNR 92-119Z ZX 8.00 07-25-22		09/25/2016.	MBS Paydown		4,301	4,301	4,338	4,367		(181)		(181)		4,301			0	223	07/25/2022	1
31358P EE 3	FNR 1992-117 M PAC 7.0 7/25/2022		09/25/2016.	MBS Paydown		3,797	3,797	4,074	3,877		(18)		(18)		3,797			0	174	07/25/2022	1
31358Q ZE 8	FNR G92-59 D TAC 6.0 10/25/2022		09/25/2016.	MBS Paydown		1,569	1,569	1,677	1,592		(15)		(15)		1,569			0	61	10/25/2022	1
31358R Y7 2	FNR G92-66 KB PAC 7.0 12/25/2022		09/25/2016.	MBS Paydown		12,115	12,115	13,146	12,393		(176)		(176)		12,115			0	576	12/25/2022	1
31359D H5 5	FNR 1993-155 PJ PAC 7.0 9/25/2023		09/25/2016.	MBS Paydown		23,238	23,238	25,728	24,005		(499)		(499)		23,238			0	1,086	09/25/2023	1
31359H NW 0	FNR 1994-63 PK PAC 7.0 4/25/2024		09/25/2016.	MBS Paydown		6,556	6,556	7,245	6,783		(162)		(162)		6,556			0	309	04/25/2024	1
31359L ZF 5	FNR 1995-19 ED SEQ 6.50 1/25/2022		09/25/2016.	MBS Paydown		2,614	2,614	2,793	2,663		(31)		(31)		2,614			0	113	01/25/2022	1
31359N 2W 0	FNR 1997-19 PG PAC 7.0 4/18/2027		09/18/2016.	MBS Paydown		7,810	7,810	8,415	7,931		(93)		(93)		7,810			0	343	04/18/2027	1
31359V GF 4	FNR 1999-1 PJ PAC 6.50 2/25/2029		09/25/2016.	MBS Paydown		45,341	45,341	48,219	46,795		(1,361)		(1,361)		45,341			0	1,981	02/25/2029	1
313602 GQ 1	FNR 1988-25 B SCH 9.25 10/25/2018		09/25/2016.	MBS Paydown		1,198	1,198	1,187	1,198				0		1,198			0	74	10/25/2018	1
313603 BQ 4	FNR 1989-79 D PAC 9.0 11/25/2019		09/25/2016.	MBS Paydown		1,601	1,601	1,776	1,628		(14)		(14)		1,601			0	96	11/25/2019	1
3137BL AR 9	FMMV M036 A 4.16 12/15/2029		09/15/2016.	Partial Call		95,000	95,000	97,613	97,549		(2,549)		(2,549)		95,000			0	2,912	12/15/2029	1FE
313921 JK 5	FNR 2001-57 PD PAC 6.50 10/25/2031		09/25/2016.	MBS Paydown		13,051	13,051	13,762	13,475		(422)		(422)		13,051			0	595	10/25/2031	1
31392B SC 1	FNR 2002-6 L SEQ 6.0 2/25/2032		09/25/2016.	MBS Paydown		3,453	3,453	3,591	3,530		(18)		(18)		3,453			0	138	02/25/2032	1
31392C EM 2	FNW 02-W2 AF5 SEQ HEL STP 6/25/32		09/25/2016.	MBS Paydown		5,413	5,413	5,199	5,134		153		153		5,413			0	236	06/25/2032	1
31392E PC 8	FNR 2002-58 PG PAC 6.0 9/25/2032		09/25/2016.	MBS Paydown		43,045	43,045	45,368	44,340		(1,207)		(1,207)		43,045			0	1,747	09/25/2032	1
31392K 5C 6	FHR 2455 GK PAC 6.50 5/15/2032		09/15/2016.	MBS Paydown		62,776	62,776	66,758	65,096		(2,184)		(2,184)		62,776			0	2,790	05/15/2032	1
31392K LR 5	FHR 2450 PH PAC 6.0 5/15/2022		09/15/2016.	MBS Paydown		148,826	148,826	158,830	151,794		(3,233)		(3,233)		148,826			0	5,980	05/15/2022	1
31392M 5R 9	FHR 2448 TX PAC 6.0 5/15/2032		09/15/2016.	MBS Paydown		43,416	43,416	45,605	44,663		(1,122)		(1,122)		43,416			0	1,748	05/15/2032	1
31393X VH 7	FNW 2004-W3 A6 PAC 5.50 5/25/2034		09/25/2016.	MBS Paydown		678,187	678,187	649,788	666,475		7,633		7,633		678,187			0	28,027	05/25/2034	1
31395X 3F 0	FHR 3018 UG PAC 5.50 10/15/2034		09/15/2016.	MBS Paydown		31,771	31,771	30,996	31,460		189		189		31,771			0	1,173	10/15/2034	1
34074M JB 8	FL HSG FIN CORP A 2.80 07/01/2041		09/01/2016.	MBS Paydown		334,852	334,852	334,852	334,852				0		334,852			0	6,071	07/01/2041	1FE
34074M JC 6	FL HSG FIN B TXBL 2.80 07/01/2041		09/01/2016.	MBS Paydown		337,611	337,611	337,611	337,611				0		337,611			0	6,144	07/01/2041	1FE
34074M KA 8	FL ST HSG FIN CORP C 4.00 7/01/2027		07/01/2016.	Partial Call		5,000	5,000	5,000	5,000				0		5,000			0	200	07/01/2027	1FE
34074M ND 9	FL HSG FIN TXBL REF 1 3.125 07/01/2037		09/01/2016.	MBS Paydown		329,071	329,071	329,071					0		329,071			0	3,396	07/01/2037	1FE
45201L VE 2	IL HSG DEV AUTH B 3.205 07/01/2022		09/30/2016.	Sinking Fund Redemption		310,000	310,000	310,000	310,000				0		310,000			0	10,759	07/01/2022	1FE
45201L VF 9	IL HSG DEV AUTH B 4.44 07/01/2033		09/30/2016.	Partial Call		1,185,000	1,185,000	1,185,000	1,185,000				0		1,185,000			0	56,866	07/01/2033	1FE
45201L VM 4	IL HSG DEV AUTH B 3.355 07/01/2023		09/30/2016.	Sinking Fund Redemption		510,000	510,000	510,000	510,000				0		510,000			0	18,568	07/01/2023	1FE
45201L VN 2	IL HSG DEV AUTH B 3.605 07/01/2024		09/30/2016.	Partial Call		470,000	470,000	470,000	470,000				0		470,000			0	18,375	07/01/2024	1FE
45201L VP 7	IL HSG DEV AUTH B 4.105 07/01/2027		09/30/2016.	Partial Call		1,350,000	1,350,000	1,350,000	1,350,000				0		1,350,000			0	60,118	07/01/2027	1FE
45201Y YL 5	IL HSG DEV AUTH B 2.75 06/01/2043		09/01/2016.	MBS Paydown		413,245	413,245	400,331	400,602		9,085		9,085		413,245			0	7,363	06/01/2043	1FE
462467 NW 7	IA ST FIN SF MTGE SER 3 2.90 2/01/2042		09/01/2016.	Partial Call		235,000	235,000	233,651	233,742		1,258		1,258		235,000			0	4,533	02/01/2042	1FE
49130T PR 1	KY ST HSG CORP A 4.25 07/01/2033		08/15/2016.	Partial Call		270,000	270,000	282,285	277,974		(7,974)		(7,974)		270,000			0	11,699	07/01/2033	1FE
49130T PS 9	KY HSG CORP A 3.00 11/01/2041		09/02/2016.	Partial Call		340,000	340,000	340,000	340,000				0		340,000			0	6,838	11/01/2041	1FE
49130T PT 7	KY HSG CORP B 3.00 11/01/2041		09/02/2016.	Partial Call		460,000	460,000	460,000	460,000				0		460,000			0	9,413	11/01/2041	1FE
57419R PL 3	MARYLAND CMNTY DEV E 2.857 09/01/2040		09/01/2016.	Partial Call		390,000	390,000	390,000	390,000				0		390,000			0	11,142	09/01/2040	1FE
57429L AL 0	MARYLAND TRANS REV 6.48 7/01/22		07/01/2016.	Sinking Fund Redemption		750,000	750,000	819,820	786,616		(2,404)		(2,404)		750,000			0	47,943	07/01/2022	1FE
57586N MT 5	MA HSG FIN-C-TXBL 3.629 06/01/2023		07/01/2016.	Partial Call		40,000	40,000	40,000	40,000				0		40,000			0	740	06/01/2023	1FE
57586N MU 2	MA HSG FIN-C-TXBL 3.729 12/01/2023		07/01/2016.	Partial Call		45,000	45,000	45,000	45,000				0		45,000			0	857	12/01/2023	1FE
57586N MW 8	MA HSG FIN-C-TXBL 4.029 12/01/2027		07/01/2016.	Partial Call		175,000	175,000	175,000	175,000				0		175,000			0	3,594	12/01/2027	1FE
57586N RP 8	MASS HSG FIN AGY A 3.495 12/01/2023		07/01/2016.	Partial Call		495,000	495,000	495,000	495,000				0		495,000			0	9,377	12/01/2023	1FE
57586N RQ 6	MASS HSG FIN AGY A 4.145 12/01/2027		07/01/2016.	Partial Call		1,720,000	1,720,000	1,720,000	1,720,000				0		1,720,000			0	38,640	12/01/2027	1FE

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1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
57586N RR 4	MASS HSG FIN AGY A 4.786 12/01/2032	.	07/01/2016.	Partial Call		490,000	490,000	490,000	490,000				0		490,000			0	12,807	12/01/2032	1FE
57586N UR 0	MA ST HSG FIN A 4.375 01/15/2046	.	09/15/2016.	MBS Paydown		52,397	52,397	52,601	52,588		(30)		(30)		52,397			0	1,569	01/15/2046	1FE
59334H FU 4	MIAMI-DADE CNTY TXBL A 2.875 11/01/2038	.	09/01/2016.	MBS Paydown		17,762	17,762	17,762					0		17,762			0	59	11/01/2038	1FE
60415N E4 0	MN ST HFA 6.13 07/01/2038	.	07/01/2016.	Partial Call		70,000	70,000	73,763	70,000				0		70,000			0	4,291	07/01/2038	1FE
60416Q FW 9	MN HSG FIN REF 2.70 09/01/2041	.	09/01/2016.	MBS Paydown		305,946	305,946	298,297	298,421		4,035		4,035		305,946			0	5,535	09/01/2041	1FE
60416Q GK 4	MN ST HSG FIN AGY D 2.73 08/01/2046	.	09/01/2016.	MBS Paydown		8,573	8,573	8,573					0		8,573			0	22	08/01/2046	1FE
60636Y MJ 7	MO ST HSG DEV REF SER 1 4.20 01/01/2040	.	09/01/2016.	MBS Paydown		31,634	31,634	31,634	31,634				0		31,634			0	881	01/01/2040	1FE
60636Y ML 2	MO HSG DEV REF TXBL 2 3.875 10/01/2036	.	09/01/2016.	MBS Paydown		32,800	32,800	32,800	32,800				0		32,800			0	848	10/01/2036	1FE
60637B FA 3	MISSOURI HSG DEV C 2.97 08/01/2036	.	09/01/2016.	MBS Paydown		149,813	149,813	149,813	149,813				0		149,813			0	2,942	08/01/2036	1FE
647200 2G 8	NM MTGE FIN B TXBL 2.75 08/01/2035	.	09/01/2016.	MBS Paydown		131,878	131,878	131,878	131,878				0		131,878			0	2,842	08/01/2035	1FE
649705 JJ 0	EMPIRE INS NY IND DEV 8.80 9/18 (EMPI)	.	09/11/2016.	Sinking Fund Redemption		527,010	527,010	520,111	521,269		2,381		2,381		527,010			0	30,729	09/11/2018	3
64972C BD 4	NYC HSG DEV A TXBL 3.05 06/15/2036	.	09/15/2016.	MBS Paydown		44,985	44,985	44,985	44,985				0		44,985			0	915	06/15/2036	1FE
658207 MA 0	NC HSG FIN AGY 4.00 01/01/2030	.	07/01/2016.	Sinking Fund Redemption		125,000	125,000	125,000	125,000				0		125,000			0	5,010	01/01/2030	1FE
658207 MA 0	NC HSG FIN AGY 4.00 01/01/2030	.	09/01/2016.	Partial Call		315,000	315,000	315,000	315,000				0		315,000			0	12,699	01/01/2030	1FE
658207 RW 7	NC ST FIN AGY TXBL 36 3.907 07/01/2029	.	09/01/2016.	Partial Call		1,665,000	1,665,000	1,665,000	1,664,929		71		71		1,665,000			0	46,511	07/01/2029	1FE
677377 2P 7	OHIO ST HSG FIN AGY SF 2.65 11/01/2041	.	09/01/2016.	Partial Call		405,000	405,000	405,000					0		405,000			0	984	11/01/2041	1FE
797398 EF 7	SAN DIEGO CNTY CA PEN 5.648 08/15/2016	.	08/15/2016.	Maturity		500,000	500,000	511,540	501,140		(1,140)		(1,140)		500,000			0	28,240	08/15/2016	1FE
83756C HW 8	SD HSG DEV AUTH F 3.996 05/01/2029	.	09/22/2016.	Partial Call		1,040,000	1,040,000	1,040,000	1,040,000				0		1,040,000			0	23,310	05/01/2029	1FE
83756C ML 6	SD HSG DEV AUTH TXBL A 3.80 05/01/2031	.	09/22/2016.	Partial Call		70,000	70,000	70,000					0		70,000			0	108	05/01/2031	1FE
882750 NE 8	TX HSG & CMNTY AFFAIRS 2.875 07/01/2041	.	09/01/2016.	Partial Call		300,000	300,000	299,714	299,731		269		269		300,000		(0)	(0)	8,816	07/01/2041	1FE
88275F NU 9	TEXAS ST DEPT OF HSG A 3.20 09/01/2039	.	09/01/2016.	Partial Call		235,000	235,000	235,000	235,011		(11)		(11)		235,000			0	3,950	09/01/2039	1FE
91528N AA 9	UNM SANDOVAL REG MD 4.50 07/20/2036	.	07/20/2016.	Sinking Fund Redemption		145,000	145,000	145,000	145,000				0		145,000			0	6,525	07/20/2036	1FE
92812U Q3 5	VA ST HSG DEV D 4.30 12/25/2043	.	09/25/2016.	MBS Paydown		320,693	320,693	320,693	320,690				0		320,693			0	8,824	12/25/2043	1FE
92812U Q4 3	VA HSG DEV A 3.50 10/25/2037	.	09/25/2016.	MBS Paydown		704,654	704,654	704,654	704,654				0		704,654			0	15,199	10/25/2037	1FE
92812U Q6 8	VA HSG DEV AUTH PT A 3.10 06/25/2041	.	09/25/2016.	MBS Paydown		495,315	495,315	495,315					0		495,315			0	1,784	06/25/2041	1FE
92812U XA 1	VA ST HSG DEV A 6.00 3/25/2038	.	09/25/2016.	MBS Paydown		359,555	359,555	387,421	385,480		(11,608)		(11,608)		359,555			0	13,094	03/25/2038	1FE
92812U XB 9	VIRGINIA ST HSG B 6.00 3/25/2038	.	09/25/2016.	MBS Paydown		179,583	179,583	193,501	192,502		(7,362)		(7,362)		179,583			0	7,393	03/25/2038	1FE
92813T EE 6	VIRGINIA HSG AUTH SER A 3.25 08/25/2042	.	09/25/2016.	MBS Paydown		935,425	935,425	935,045	935,053		93		93		935,425			0	18,679	08/25/2042	1FE
93978X EQ 9	WA HSG FIN A REF TXBL 3.00 09/01/2040	.	09/01/2016.	Partial Call		750,000	750,000	750,000	749,177		823		823		750,000			0	14,975	09/01/2040	1FE
93978X ER 7	WA HSG FIN B REF TXBL 3.15 05/01/2041	.	09/01/2016.	Partial Call		1,180,000	1,180,000	1,180,000	1,180,000				0		1,180,000			0	24,806	05/01/2041	1FE
3199999. Total Bonds - U.S. Special Revenue and Special Assessment						25,237,406	25,237,406	25,360,857	23,634,678	0	(20,005)	0	(20,005)	0	25,237,406	0	(0)	(0)	747,563	XXX	XXX
Bonds - Industrial and Miscellaneous																					
000744 AE 2	ABCLO 2007-1A C CLO MEZ FLT 04/15/2021	R	07/15/2016.	MBS Paydown		1,000,000	1,000,000	993,750			6,250		6,250		1,000,000			0	12,513	04/15/2021	1FE
00077B 4W 0	AMAC 2002-9 A30 NAS 5.75 12/25/2032	.	09/25/2016.	MBS Paydown		512	512	517	494		10		10		512			0	20	12/25/2032	1FM
000780 NL 6	AMAC 2003-12 2A SEQ 5.50 12/25/33	.	09/25/2016.	MBS Paydown		4,890	4,890	4,957	4,776		94		94		4,890			0	169	12/25/2033	1FM
00084V AQ 3	ACASC 2013-2A A2B CLO 4.55 10/25/2025	.	07/25/2016.	MBS Paydown		8,000,000	8,000,000	8,000,000	8,000,000				0		8,000,000			0	273,000	10/25/2025	1FE
001406 AA 5	DCAL 2015-1A A1 ABS SEQ SNR 4.213 02/40	.	09/15/2016.	MBS Paydown		75,000	75,000	75,000	75,000				0		75,000			0	2,107	02/15/2040	1FE
00164T AA 6	AMC EAST COMM LLC 5.74 01/15/2028	.	07/15/2016.	Sinking Fund Redemption		184,650	184,650	193,673	190,526		(416)		(416)		184,650			0	10,589	01/15/2028	1FE
00176J AC 0	AMMC CLO 2015-16A AX FLT 04/14/27	.	07/14/2016.	MBS Paydown		16,667	16,667	16,667	16,666		0		0		16,667			0	238	04/14/2027	1FE
00191D AJ 9	ARES 2012-3A B2 CLO 3.3815 01/17/2024	.	09/08/2016.	Distribution		9,000,000	9,000,000	9,000,000	9,000,000				0		9,000,000			0	271,365	01/17/2024	1Z
00192J AA 4	APS 2016-1 1A SEQ SSNR FLT 07/31/2057 RE	.	09/27/2016.	MBS Paydown		420,944	420,944	375,167			13,500		13,500		420,944			0	1,035	07/31/2057	1AM
00213R AA 1	ARLFR 2012-1A A1 ABS FLT 12/15/2042	.	09/15/2016.	MBS Paydown		105,260	105,260	105,260	105,260				0		105,260			0	1,553	12/15/2042	1FE
00214M AA 1	ARLFR 2014-1A A1 ABS SNR 2.92 06/15/2044	.	09/15/2016.	MBS Paydown		269,982	269,982	261,913			295		295		269,982			0	1,319	06/15/2044	1FE

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00249E AA 8	AA AIRCRAFT FIN 2013-1 3.596 11/01/2017		09/01/2016	Sinking Fund Redemption		146,463	146,463	146,463	146,463				0		146,463			0	3,511	11/01/2017	1FE
00432C CW 9	ACCSS 2005-B A3 ABS SNR FLT 07/25/2035		07/25/2016	MBS Paydown		209,337	209,337	193,114			932		932		209,337			0	1,057	07/25/2035	1FE
004421 HR 7	ACE 2004-HE3 M2 MEZ FLT 11/25/2034		09/25/2016	MBS Paydown		32,000	32,000	25,844	24,450		(350)		(350)		32,000			0	260	11/25/2034	1FM
007036 GS 9	ARMT 2005-2 2A1 SEQ CSTR 06/25/2035		09/25/2016	MBS Paydown		203,533	203,533	190,431	190,041		5,478		5,478		203,533			0	4,452	06/25/2035	1FM
007036 SE 7	ARMT 2005-9 5A1 SEQ SSNR FLT 11/25/2035		09/25/2016	MBS Paydown		120,098	120,098	83,778	86,877		4,000		4,000		120,098			0	568	11/25/2035	1FM
009090 AA 9	AIR CANADA 2015-1A 3.60 03/15/2027	I	09/15/2016	Sinking Fund Redemption		325,681	325,681	325,681	325,679		0		0		325,681			0	11,725	03/15/2027	1FE
009090 AB 7	AIR CANADA 2015-1B 3.875 03/15/2023	I	09/15/2016	Sinking Fund Redemption		103,772	103,772	103,772	103,771		0		0		103,772			0	4,021	03/15/2023	2FE
009349 AF 8	AERLS 2007-1A G3 ABS FLT 05/10/2032	R	09/07/2016	MBS Paydown		422,159	422,159	396,697	420,345		(66,239)		(66,239)		422,159			0	1,823	05/10/2032	1FE
009503 AA 1	AIRSP 2007-1A G1 ABS SNR FLT 06/15/2032	R	09/15/2016	MBS Paydown		77,911	77,911	63,400	69,341		1,353		1,353		77,911			0	372	06/15/2032	1AM
009503 AB 9	AIRSP 2007-1A G2 ABS SNR FLT 06/15/2032	R	09/15/2016	MBS Paydown		560,959	560,959	479,995	492,589		4,343		4,343		560,959			0	2,706	06/15/2032	1FE
01447Y AA 2	ALESC 1A A1 CDO SSNR FLT 10/15/2033		07/15/2016	MBS Paydown		42,783	42,783	40,644			(3,221)		(3,221)		42,783			0	137	10/15/2033	1FE
01448M AA 7	ALESC 3A A1 CDO SSNR FLT 05/01/2034		07/15/2016	MBS Paydown		120,599	120,599	107,220			6,994		6,994		120,599			0	347	05/01/2034	1FE
01448T AA 2	ALESC 5A A1 CDO SEQ SSNR FLT 12/23/2034		09/23/2016	MBS Paydown		935,303	935,303	744,542	744,722		174,305		174,305		935,303			0	7,725	12/23/2034	1FE
01448X AA 3	ALESC 6A A1 CDO SSNR FLT 03/23/2035		09/23/2016	MBS Paydown		1,371,325	1,371,325	1,054,410	499,962		292,307		292,307		1,371,325			0	7,365	03/23/2035	1FE
01448Y AB 9	ALESC 7A A1B CDO SSNR FLT 07/23/2035		09/23/2016	MBS Paydown		167,838	167,838	144,970	145,164		4,915		4,915		167,838			0	1,308	07/23/2035	1FE
01449C AA 8	ALESC 8A A1A CDO SEQ SSNR FLT 12/23/2035		09/23/2016	MBS Paydown		85,311	85,311	65,156	45,216		(33,134)		(33,134)		85,311			0	580	12/23/2035	1AM
01449C AB 6	ALESC 8A A1B CDO SEQ SSNR FLT 12/23/35		09/23/2016	MBS Paydown		133,298	133,298	104,556	104,770		(54,621)		(54,621)		133,298			0	1,018	12/23/2035	1AM
01450B AA 6	ALESC 15A A1 CDO SSNR FLT 12/23/2037		09/23/2016	MBS Paydown		32,244	32,244	24,223	24,212		(5,741)		(5,741)		32,244			0	222	12/23/2037	1AM
02146P AF 2	CWALT 2006-HY12 A5 NAS CSTR 08/25/2036		09/25/2016	MBS Paydown		200,233	200,233	128,441	128,913		22,214		22,214		200,233			0	4,460	08/25/2036	1FM
02146T AL 1	CWALT 2006-24CB A11 SEQ 5.75 06/25/2036		09/25/2016	MBS Paydown		65,264	65,264	43,970	43,687		11,624		11,624		65,264			0	2,492	06/25/2036	1FM
02146T AL 1	CWALT 2006-24CB A11 SEQ 5.75 06/25/2036		09/25/2016	Pass-Through Loss			11,369	7,785					0					0		06/25/2036	1FM
023654 AW 6	AMER WEST AIR 1999-1 7.93 01/02/2019		07/02/2016	Sinking Fund Redemption		100,593	100,593	106,000	102,544		(589)		(589)		100,593			0	7,977	01/02/2019	3FE
02377B AB 2	AM AIRLN 15-2 AA 3.60 09/22/2027		09/22/2016	Sinking Fund Redemption		307,494	307,494	307,494	307,494		(0)		(0)		307,494			0	11,008	09/22/2027	1FE
02377U AB 0	AMER AIRLINES 2013-2 4.95 01/15/2023		07/15/2016	Sinking Fund Redemption		246,258	246,258	246,258	246,258				0		246,258			0	12,190	01/15/2023	2FE
025816 AW 9	AMERICAN EXPRESS 5.50 09/12/2016		09/12/2016	Maturity		6,000,000	6,000,000	6,120,978	6,025,193		(25,193)		(25,193)		6,000,000			0	330,000	09/12/2016	1FE
02660L AA 8	AHMA 2006-4 1A11 SEQ SSNR FLT 10/25/2046		08/25/2016	MBS Paydown		22,462	22,462	16,847	14,693		1,412		1,412		22,462			0	90	10/25/2046	1FM
02660T CS 0	AHM 2004-4 4A SEQ FLT 02-25-2045		09/25/2016	MBS Paydown		286,913	286,913	245,490	248,844		18,404		18,404		286,913			0	5,504	02/25/2045	1FM
02660T DH 3	AHM 2005-1 6A SEQ FLT 06/25/2045		09/25/2016	MBS Paydown		166,048	166,048	144,670	147,712		9,335		9,335		166,048			0	3,646	06/25/2045	1FM
02660T EQ 2	AHM 2005-2 4A1 SEQ FLT 09/25/2045		09/25/2016	MBS Paydown		126,261	126,261	108,291	84,910		(1,376)		(1,376)		126,261			0	1,967	09/25/2045	1FM
02660V AE 8	AHMA 2005-1 3A11 SEQ SSNR FLT 11/25/2035		09/25/2016	MBS Paydown		41,010	41,010	33,449	33,811		5,753		5,753		41,010			0	244	11/25/2035	1FM
02665U AA 3	AH4R 2014-SFR2 A ABS SSNR 3.786 10/17/36		09/17/2016	MBS Paydown		115,426	115,426	116,375	116,101		(193)		(193)		115,426			0	2,832	10/17/2036	1FE
02665V AA 1	AH4R 2014-SFR1 A ABS SSNR FLT 06/17/2031		09/17/2016	MBS Paydown		377,769	377,769	377,769	377,769				0		377,769			0	3,930	06/17/2031	1FE
02665X AA 7	AH4R 2014-SFR3 A ABS SSNR 3.678 12/17/36		09/17/2016	MBS Paydown		148,826	148,826	150,367	96,948		(122)		(122)		148,826			0	3,460	12/17/2036	1FE
02666A AA 6	AH4R 2015-SFR1 A ABS SEQ SNR 3.467 04/45		09/17/2016	MBS Paydown		210,745	210,745	212,543	212,401		(265)		(265)		210,745			0	4,822	04/17/2052	1FE
02666B AA 4	AH4R 2015-SFR2 A ABS SSNR 3.732 10/17/45		09/17/2016	MBS Paydown		40,883	40,883	40,881	40,880		(8)		(8)		40,883			0	1,007	10/17/2045	1FE
026929 AA 7	AHM 2006-3 11A1 SEQ SSNR FLT 12/25/2046		09/25/2016	MBS Paydown		99,347	99,347	77,863			(3,370)		(3,370)		99,347			0	330	12/25/2046	1FM
03072S RC 1	AMSI 2004-FR1W A6 SEQ STP 05/25/2034		09/25/2016	MBS Paydown		90,387	90,387	87,675	88,438		63		63		90,387			0	2,792	05/25/2034	1FM
03215P BN 8	AMRES 1997-1 A7 SEQ 7.61 03/25/27		09/25/2016	MBS Paydown		12,087	12,087	12,074	12,087				0		12,087			0	605	03/25/2027	1FM
03215P DM 8	AMRES 1998-1 A5 SEQ STP 10/25/27		09/25/2016	MBS Paydown		108,367	108,367	108,435	108,367				0		108,367			0	5,647	10/25/2027	1FM
03235T AA 5	ACEF 2014-1A A ABS 8.00 12/20/24		09/20/2016	MBS Paydown		69,397	69,397	69,397	69,397				0		69,397			0	3,703	12/20/2024	4AM
034863 AD 2	ANGLO AMERICAN 4.45 09/27/2020	R	07/11/2016	RBC CAPITAL MARKETS		3,970,000	4,000,000	4,015,090	4,007,965		(1,650)	117,199	(118,850)		3,889,115		80,885	80,885	164,403	09/27/2020	3FE
034863 AG 5	ANGLO AMERICAN 4.125 09/27/2022	R	07/11/2016	RBC CAPITAL MARKETS		960,000	1,000,000	992,480	994,598		644	52,449	(51,804)		942,500		17,500	17,500	23,077	09/27/2022	3FE
034863 AG 5	ANGLO AMERICAN 4.125 09/27/2022	R	07/29/2016	DEUTSCHE BANK		1,641,600	1,710,000	1,697,141	1,700,762		1,836	89,687	(87,851)		1,611,675		29,925	29,925	39,462	09/27/2022	3FE

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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)
034863 AG 5	ANGLO AMERICAN 4.125 09/27/2022	R	08/03/2016	GOLDMAN SACHS		2,198,400	2,290,000	2,272,779	2,277,629		(726)	120,107	(120,834)		2,158,325		40,075	40,075	111,909	09/27/2022	3FE
03512T AC 5	ANGLOGOLD HOLDINGS 5.125 08/01/2022	R	07/06/2016	BARCLAYS CAPITAL									0					0	66,198	08/01/2022	3FE
03761X AE 0	APID 2007-5A B CLO MEZ FLT 04/15/2021	R	07/15/2016	MBS Paydown		1,000,000	1,000,000	963,125			36,875		36,875		1,000,000			0	3,358	04/15/2021	1FE
03763K AB 2	AASET 2014-1 A ABS SNR 5.125 12/15/2029		09/15/2016	MBS Paydown		134,615	134,615	134,615	134,615				0		134,615			0	4,599	12/15/2029	1FE
03766K AA 1	AASET 2016-1A A ABS SNR 4.875 03/17/2036		09/15/2016	MBS Paydown		262,500	262,500	258,758			346		346		262,500			0	4,621	03/17/2036	1FE
038779 AA 2	ARBYS 2015-1A A2 ABS SEQ SNR 4.969 10/45		07/30/2016	MBS Paydown		17,500	17,500	17,500	17,500		(0)		(0)		17,500			0	404	10/30/2045	2AM
04249@ AD 3	ARMY & AIR FORCE 4.95 10/15/2024		09/15/2016	Paydown		31,463	31,463	31,463	31,463				0		31,463			0	1,039	10/15/2024	1
04544P AD 1	ABSHE 2006-HE5 A4 SEQ FLT 07/25/2036		09/25/2016	MBS Paydown		507,296	507,296	329,647	374,058		41,657		41,657		507,296			0	1,934	07/25/2036	1FM
05178T AA 9	AURORA MILITARY 5.82 07/15/2034		07/15/2016	Sinking Fund Redemption		16,348	16,348	16,348	16,348				0		16,348			0	951	07/15/2034	1FE
05377R AV 6	AESOP 2011-5A A ABS 3.27 2/20/18		09/20/2016	MBS Paydown		3,000,000	3,000,000	2,998,908	2,999,794		159		159		3,000,000			0	73,575	02/20/2018	1FE
05531U AF 7	BCAP 2009-RR5 3A2 RR SUB 5.50 8/26/36		09/26/2016	MBS Paydown		221,536	221,536	166,152	200,000		22,396		22,396		221,536			0	8,128	08/26/2036	1FM
05531U AN 0	BCAP 2009-RR5 7A1 SEQ SSNR CSTR 6/26/35		09/26/2016	MBS Paydown		283,962	283,962	277,573	277,773		5,130		5,130		283,962			0	10,322	06/26/2035	1FM
05532C AN 9	BCAP 2009-RR8 4A1 SEQ SSNR CSTR 11/21/36		09/26/2016	MBS Paydown		861,714	861,714	810,012	828,224		33,758		33,758		861,714			0	17,264	11/26/2036	1FM
05532E AG 0	BCAP 2009-RR10 4A1 SEQ SSNR 6.00 6/26/37		07/27/2016	MBS Paydown		35,432	35,432	34,807	34,392		(9,619)		(9,619)		35,432			0	2,422	06/27/2037	1FM
05532E BB 0	BCAP 2009-RR10 15A1 SEQ SSNR 5.50 3/36		09/26/2016	MBS Paydown		268,074	268,074	264,053	265,729		1,171		1,171		268,074			0	9,628	03/26/2036	1FM
05532E CE 3	BCAP 2009-RR10 9A2 MEZ SSUP 6.00 5/26/37		09/26/2016	MBS Paydown		221,003	221,003	59,135	112,027		(5,381)		(5,381)		221,003			0	9,019	06/26/2037	1FM
05532E CE 3	BCAP 2009-RR10 9A2 MEZ SSUP 6.00 5/26/37		09/26/2016	Pass-Through Loss			21,019						0					0		06/26/2037	1FM
05532E CP 8	BCAP 2009-RR10 18A1 SEQ SSNR 6.0 3/26/37		06/26/2016	MBS Paydown		106,815	106,815	103,544	106,815		(584)		(584)		106,815		(0)	(0)	3,205	03/26/2037	1FM
05532L AL 3	BCAP 2009-RR14 5A1 SEQ AFC SSNR 12/26/36		08/26/2016	MBS Paydown		240,244	240,244	238,442	239,574		816		816		240,244			0	8,970	12/26/2036	1FM
05532M AG 2	BCAP 2009-RR15 4A2 MEZ 6.00 5/26/2036		09/26/2016	Pass-Through Loss			181,195				(7,042)		(7,042)					0		05/26/2036	1FM
05532T FD 9	BCAP 2010-RR1 3A13 SUB SSUP CSTR 12/35		09/20/2016	MBS Paydown		820,763	820,763	812,555	806,120		3,889		3,889		820,763			0	17,302	12/20/2035	1FM
05533C BP 2	BCAP 2010-RR6 3A4 SEQ SSNR 5.50 10/26/35		09/26/2016	MBS Paydown		425,399	425,399	387,113	417,125		963		963		425,399			0	15,709	10/26/2035	1FM
05533C MC 9	BCAP 2010-RR6 20A8 SEQ WAC 11/26/2035		09/26/2016	MBS Paydown		154,279	154,279	138,851	148,210		3,784		3,784		154,279			0	2,823	11/26/2035	1FM
05533F AK 7	BCAP 2011-R11 2A1 SEQ 5.5 12/26/2035		09/26/2016	MBS Paydown		744,876	744,876	739,289	734,851		(19,813)		(19,813)		744,876			0	26,676	12/26/2035	1FM
05533F LR 0	BCAP 2011-R11 32A5 SEQ SSNR FLT 02/26/36		09/26/2016	MBS Paydown		849,514	849,514	815,533	825,028		(2,035)		(2,035)		849,514			0	19,063	02/26/2036	1FM
05533G CN 7	BCAP 2010-RR9 6A1 SEQ SSNR 6.00 10/26/35		09/26/2016	MBS Paydown		172,997	172,997	163,915	165,397		793		793		172,997			0	6,919	10/26/2035	1FM
05533H AK 3	BCAP 2010-RR10 1A10 SEQ CSTR 09/27/36 RE		09/27/2016	MBS Paydown		667,644	667,644	645,946	653,599		12,296		12,296		667,644			0	13,356	09/27/2036	1FM
05533N AJ 3	BCAP 2010-RR12 1A9 MEZ FLT 06/26/2037 RE		09/26/2016	Pass-Through Loss			3,769				14		14					0		06/26/2037	1FM
05533N DJ 0	BCAP 2010-RR12 5A2 SUB CSTR 11/26/35 RE		09/26/2016	MBS Paydown		514,361	514,361	396,058	431,124		68,408		68,408		514,361			0	10,571	11/26/2035	1FM
05534D AU 9	BCAP 2012-RR1 4A1 SEQ SSNR CSTR 01/36 RE		09/26/2016	MBS Paydown		571,894	571,894	503,267	511,641		29,166		29,166		571,894			0	10,270	01/26/2036	1FM
055359 AC 7	BCRR 2009-1 2A1 SEQ SSNR CSTR 07/17/40		09/17/2016	MBS Paydown		587,846	587,846	562,851	582,840		(2,622)		(2,622)		587,846			0	22,331	07/17/2040	1FE
05536G AJ 5	BCAP 2011-RR7 2A1 SEQ SSNR CSTR 3/37		07/26/2016	CITIGROUP		79,273	78,101	78,345	77,707		1,815		1,815		76,983		2,289	2,289	3,800	03/26/2037	1FM
05536G AJ 5	BCAP 2011-RR7 2A1 SEQ SSNR CSTR 3/37		07/26/2016	MBS Paydown		253,990	253,990	254,784	252,707		2,727		2,727		253,990			0	6,656	03/26/2037	1FM
05536K BL 0	BCAP 2011-RR9 5A1 SEQ SSNR CSTR 01/47		09/26/2016	MBS Paydown		800,117	800,117	745,109	784,067		15,487		15,487		800,117			0	15,526	01/26/2047	1FM
05539B AD 6	BCAP 2012-RR3 1A44 SUB 4.5 12/26/2037 RE		09/26/2016	MBS Paydown		1,168,504	1,168,504	1,067,720	1,116,970		7,399		7,399		1,168,504			0	37,180	12/26/2037	1FM
05540X BK 8	BCAP 2012-RR4 5A5 SUB SSNR CSTR 05/36 RE		09/26/2016	MBS Paydown		365,540	365,540	339,952	367,246		18,456		18,456		365,540			0	6,138	05/26/2036	1FM
05540X BQ 5	BCAP 2012-RR4 6A1 SEQ SSNR CSTR 11/35 RE		09/26/2016	MBS Paydown		1,165,694	1,165,694	1,025,811	1,030,294		60,280		60,280		1,165,694			0	22,039	11/26/2035	1FM
05541D AU 0	BCAP 2012-RR8 4A3 SUB FLT 11/20/2036 RE		09/20/2016	MBS Paydown		416,941	416,941	344,498	361,817		(11,747)		(11,747)		416,941			0	1,787	11/20/2036	1FM
05545J AJ 8	BCAP 2015-RR3 4A1 SEQ SSNR FLT 02/37 RE		09/25/2016	MBS Paydown		216,906	216,906	193,589	193,589		(671)		(671)		216,906			0	879	02/27/2037	1AM
058927 AG 9	BAFC 2006-A 3A2 PT SSNR FLT 02/20/2036		09/20/2016	MBS Paydown		58,041	58,041	47,469			(343)		(343)		58,041			0	748	02/20/2036	1FM
058927 AG 9	BAFC 2006-A 3A2 PT SSNR FLT 02/20/2036		09/20/2016	Pass-Through Loss			23,097						0					0		02/20/2036	1FM
058931 AD 8	BAFC 2006-3 2A1 SEQ SSNR 6.0 03/25/2036		09/25/2016	MBS Paydown		623,967	623,967	452,348	435,604		46,206		46,206		623,967			0	26,269	03/25/2036	1FM
058931 AD 8	BAFC 2006-3 2A1 SEQ SSNR 6.0 03/25/2036		09/25/2016	Pass-Through Loss			71,539						0					0		03/25/2036	1FM

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Desig-nation or Market Indicator (a)
058931 BL 9	BAFC 2006-3 5A8 SEQ 5.50 03/25/36		09/25/2016.	MBS Paydown		26,177	26,177	25,315	24,316		(276)		(276)		26,177			0	911	03/25/2036	1FM
058931 BL 9	BAFC 2006-3 5A8 SEQ 5.50 03/25/36		09/25/2016.	Pass-Through Loss			918						0					0		03/25/2036	1FM
059333 ZZ 0	BACKCOUNTRY.COM LIBOR+725 6/30/2020		07/01/2016.	Paydown		15,625	15,625	15,469	15,429		196		196		15,625			0	763	06/30/2020	2FE
05946X H7 1	BAFC 2005-H 3A1 SEQ SSNR FLT 11/20/2035		09/20/2016.	MBS Paydown		447,451	447,451	403,914			8,913		8,913		447,451			0	3,831	11/20/2035	1Z
05946X H7 1	BAFC 2005-H 3A1 SEQ SSNR FLT 11/20/2035		09/20/2016.	Pass-Through Loss			29,915						0					0		11/20/2035	1Z
05946X Y7 2	BAFC 2005-8 2A8 NAS SSNR 5.75 01/25/2036		09/25/2016.	MBS Paydown		431,512	431,512	424,770	423,858		(793)		(793)		431,512			0	15,869	01/25/2036	1FM
05948K ZB 8	BOAA 2005-4 CB2 SEQ SSNR FLT 05/25/2035		09/25/2016.	MBS Paydown		104,892	104,892	76,830	61,029		12,936		12,936		104,892			0	676	05/25/2035	1FM
05948K ZB 8	BOAA 2005-4 CB2 SEQ SSNR FLT 05/25/2035		09/25/2016.	Pass-Through Loss			10,990						0					0		05/25/2035	1FM
05948K ZF 9	BOAA 2005-4 CB6 SEQ FLT 5/25/2035		09/25/2016.	MBS Paydown		214,918	214,918	152,522	145,453		19,771		19,771		214,918			0	1,234	05/25/2035	1FM
05948K ZF 9	BOAA 2005-4 CB6 SEQ FLT 5/25/2035		09/25/2016.	Pass-Through Loss			22,517						0					0		05/25/2035	1FM
05948X 5S 6	BOAMS 2004-C 2A1 SEQ CSTR 04/25/34		09/25/2016.	MBS Paydown		73,981	73,981	65,750	65,300		4,618		4,618		73,981			0	1,500	04/25/2034	1FM
05948X 5V 9	BOAMS 2004-C B1 MEZ FLT 04/25/2034		09/25/2016.	MBS Paydown		146,027	146,027	136,535			(842)		(842)		146,027			0	604	04/25/2034	1Z
05948X WD 9	BOAMS 2003-8 1A13 NAS 5.50 11/25/33		07/01/2016.	MBS Paydown									0					0	9,640	11/25/2033	1FM
05949A H8 6	BOAMS 2005-A 2A1 PT SNR FLT 02/25/2035		09/25/2016.	MBS Paydown		134,837	134,837	130,371			(985)		(985)		134,837			0	868	02/25/2035	1FM
05949A H9 4	BOAMS 2005-A 2A2 PT SSNR FLT 02/25/2035		09/25/2016.	MBS Paydown		168,388	168,388	163,968			(943)		(943)		168,388			0	1,085	02/25/2035	1FM
05949C GW 0	BOAMS 2005-8 A9 PAC 5.50 9/25/35		08/25/2016.	Pass-Through Loss			26,130	21,719					0					0		09/25/2035	1FM
05949C GW 0	BOAMS 2005-8 A9 PAC 5.50 9/25/35		08/31/2016.	Book Value Adjustment							(13,404)		(13,404)					0		09/25/2035	1FM
05949C GW 0	BOAMS 2005-8 A9 PAC 5.50 9/25/35		09/25/2016.	MBS Paydown		82,400	82,400	79,954	72,071		1,985		1,985		82,400			0	3,252	09/25/2035	1FM
05949C HM 1	BOAMS 2005-I 1A1 SEQ SSNR CSTR 10/25/35		09/25/2016.	MBS Paydown		30,024	30,024	26,381	26,557		(11,988)		(11,988)		30,024			0	559	10/25/2035	1FM
05949C HM 1	BOAMS 2005-I 1A1 SEQ SSNR CSTR 10/25/35		09/25/2016.	Pass-Through Loss			116						0					0		10/25/2035	1FM
05949C KS 4	BOAMS 2005-J 2A3 SEQ SSNR CSTR 11/35		09/25/2016.	MBS Paydown		5,220	5,220	4,621	4,972		(78)		(78)		5,220			0	94	11/25/2035	1FM
05949C KS 4	BOAMS 2005-J 2A3 SEQ SSNR CSTR 11/35		09/25/2016.	Pass-Through Loss			755				43		43					0		11/25/2035	1FM
05949C NN 2	BOAMS 2005-11 1A10 SEQ 6.00 12/25/2035		09/25/2016.	MBS Paydown		183,519	183,519	168,736	292,246		9,562		9,562		183,519			0	10,760	12/25/2035	2FM
05949C NN 2	BOAMS 2005-11 1A10 SEQ 6.00 12/25/2035		09/25/2016.	Pass-Through Loss			8,959	8,523					0					0		12/25/2035	2FM
05950M AJ 9	BAFC 2006-G 3A3 PT SSUP FLT 07/20/2036		09/20/2016.	MBS Paydown		550,044	550,044	527,355			3,155		3,155		550,044			0	5,203	07/20/2036	1Z
05950P AF 0	BAFC 2006-H 2A3 PT SSNR FLT 09/20/2046		09/20/2016.	MBS Paydown		528,763	528,763	441,431			14,952		14,952		528,763			0	6,037	09/20/2046	1FM
05950P AF 0	BAFC 2006-H 2A3 PT SSNR FLT 09/20/2046		09/20/2016.	Pass-Through Loss			73,329						0					0		09/20/2046	1FM
05950T AC 9	BOAMS 2006-B 2A1 SEQ SSNR CSTR 11/20/46		09/20/2016.	MBS Paydown		171,743	171,743	142,009	139,214		11,973		11,973		171,743			0	3,604	11/20/2046	1FM
05950T AC 9	BOAMS 2006-B 2A1 SEQ SSNR CSTR 11/20/46		09/20/2016.	Pass-Through Loss			14,104	11,662					0					0		11/20/2046	1FM
05951F AB 0	BAFC 2007-1 TA1B SEQ AFC 1/25/2037		09/25/2016.	MBS Paydown		5,232	5,232	4,970	3,517		(167)		(167)		5,232			0	211	01/25/2037	1FM
05951F AB 0	BAFC 2007-1 TA1B SEQ AFC 1/25/2037		09/25/2016.	Pass-Through Loss			2,687	2,552					0					0		01/25/2037	1FM
05951U AC 5	BAFC 2006-8T2 A2 SEQ 5.7908 10/25/2036		09/25/2016.	MBS Paydown		1,207	1,207	1,146	891		(16)		(16)		1,207			0	48	10/25/2036	1FM
05951U AC 5	BAFC 2006-8T2 A2 SEQ 5.7908 10/25/2036		09/25/2016.	Pass-Through Loss			290	275					0					0		10/25/2036	1FM
05951V AV 1	BAFC 2006-I 6A1 SEQ SSNR FLT 10/20/2046		09/20/2016.	MBS Paydown		83,948	83,948	66,700			(19,174)		(19,174)		83,948			0	250	10/20/2046	1FM
05951V AV 1	BAFC 2006-I 6A1 SEQ SSNR FLT 10/20/2046		09/20/2016.	Pass-Through Loss			14,580						0					0		10/20/2046	1FM
059522 AA 0	BAFC 2007-C 6A1 SEQ SSNR FLT 05/20/2047		09/20/2016.	MBS Paydown		487,898	487,898	419,593			4,936		4,936		487,898			0	1,729	05/20/2047	1Z
059522 AU 6	BAFC 2007-C 1A2 PT SSNR FLT 05/20/2036		09/20/2016.	MBS Paydown		721,496	721,496	642,916			5,452		5,452		721,496			0	10,913	05/20/2036	1FM
059522 AU 6	BAFC 2007-C 1A2 PT SSNR FLT 05/20/2036		09/20/2016.	Pass-Through Loss			54,264						0					0		05/20/2036	1FM
05952X AK 0	BAFC 2010-R4 2A3 SUB SSNR 5.50 3/26/2037		09/26/2016.	MBS Paydown		209,205	209,205	177,824	205,215		7,255		7,255		209,205			0	8,072	03/26/2037	1FM
05953Y AH 4	BAFC 2007-4 TA1B SEQ STP 05/25/37		09/25/2016.	MBS Paydown		13,514	13,514	11,815	10,150		(1,261)		(1,261)		13,514			0	496	05/25/2037	1FM
05953Y AH 4	BAFC 2007-4 TA1B SEQ STP 05/25/37		09/25/2016.	Pass-Through Loss			6,447	5,652					0					0		05/25/2037	1FM
05954D AL 0	BAFC 2007-E 6A1 PT SSNR CSTR 09/20/37		09/20/2016.	MBS Paydown		811	811	703	676		(2,089)		(2,089)		811			0	23	09/20/2037	1FM

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

1 CUSIP Identification	2 Description	3 Foreign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/Adjusted Carrying Value	Change in Book/Adjusted Carrying Value 11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other-Than-Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.	16 Book/Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest / Stock Dividends Received During Year	21 Stated Contractual Maturity Date	22 NAIC Designation or Market Indicator (a)
05954D AL 0	BAFC 2007-E 6A1 PT SSNR CSTR 09/20/37		09/20/2016	Pass-Through Loss			2	2					0					0		09/20/2037	1FM
05955D AF 2	BAFC 2009-R6 3A1 SEQ SSNR CSTR 01/26/37		09/26/2016	MBS Paydown		21,278	21,278	19,363	21,034		290		290		21,278			0	319	01/26/2037	1FM
05955F AA 8	BALL 2009-UB1 A4A SEQ CSTR 6/24/50		09/24/2016	MBS Paydown		333,318	333,318	301,236	327,802		5,275		5,275		333,318			0	13,654	06/24/2050	1FE
05955Q AA 4	BAFC 2009-R17 1A1 SEQ SSNR 6.00 8/26/37		09/26/2016	MBS Paydown		917,675	917,675	871,791	896,629		9,667		9,667		917,675			0	34,548	08/26/2037	1FM
05955Q AC 0	BAFC 2009-R17 2A1 SEQ SSNR 6.0 36 RE		09/26/2016	MBS Paydown		859,411	859,411	843,297	853,548		5,158		5,158		859,411			0	33,370	10/26/2036	1FM
05955T AA 8	BALL 2009-UB2 A4AA SEQ SSNR CSTR 2/24/51		09/24/2016	MBS Paydown		3,112,401	3,112,401	3,159,573	3,107,509		(2,657)		(2,657)		3,112,401			0	127,385	02/24/2051	1FE
05955T AC 4	BALL 2009-UB2 A4AB SEQ SSNR CSTR 12/49		09/24/2016	MBS Paydown		1,788,870	1,788,870	1,765,541	1,778,833		3,518		3,518		1,788,870			0	74,653	12/24/2049	1FE
05955T AE 0	BALL 2009-UB2 A4AC SEQ CSTR 02/24/44		09/24/2016	MBS Paydown		4,265,912	4,265,912	3,911,029	4,202,012		34,797		34,797		4,265,912			0	170,541	02/24/2044	1FE
05955U AA 5	BALL 2010-UB3 A4A1 SEQ SSNR CSTR 6/15/49		09/15/2016	MBS Paydown		3,308,733	3,308,733	3,129,581	3,272,166		22,064		22,064		3,308,733			0	155,971	06/15/2049	1FE
05955U AG 2	BALL 2010-UB3 A4A2 RR SEQ CSTR 5/15/46		09/15/2016	MBS Paydown		268,242	268,242	253,572	264,550		3,019		3,019		268,242			0	12,014	05/15/2046	1FE
05956D AC 8	BAFC 2010-R5 1A2 SUB SSNR 6.0 10/26/2037		07/26/2016	MBS Paydown		314,206	314,206	303,209	310,934		(16,168)		(16,168)		314,206			0	10,997	10/26/2037	1FM
05990H AA 1	BAFC 2010-R2 1A1 SEQ SSNR 6.00 08/37 RE		09/26/2016	MBS Paydown		716,759	716,759	719,447	701,369		24,824		24,824		716,759			0	27,869	08/26/2037	1FM
05990H AH 6	BAFC 2010-R2 1A3 MEZ 6.00 8/26/2037		09/26/2016	Pass-Through Loss			122,083				2,015		2,015					0		08/26/2037	1FM
05990H AT 0	BAFC 2010-R2 4A3 MEZ 6.25 8/26/2036		09/26/2016	MBS Paydown		204,389	204,389	149,637	173,420		(1,637)		(1,637)		204,389			0	8,671	08/26/2036	1FM
05990H AT 0	BAFC 2010-R2 4A3 MEZ 6.25 8/26/2036		09/26/2016	Pass-Through Loss			47,002						0					0		08/26/2036	1FM
06051G EU 9	BANK OF AMER CRP MTN 3.30 01/11/2023		08/02/2016	BANC OF AMERICA SECURITIES		2,071,720	2,000,000	1,988,880	1,991,807		621		621		1,992,428		79,292	79,292	70,400	01/11/2023	2FE
06738E AC 9	BARCLAYS PLC 4.375 09/11/2024	R	07/01/2016	BARCLAYS CAPITAL									0					0	66,840	09/11/2024	2FE
06738E AC 9	BARCLAYS PLC 4.375 09/11/2024	R	07/06/2016	GOLDMAN SACHS									0					0	69,878	09/11/2024	2FE
06738E AP 0	BARCLAYS PLC 5.20 05/12/2026	R	07/01/2016	DEUTSCHE BANK									0					0	10,617	05/12/2026	2FE
071813 BC 2	BAXTER INTL 4.25 03/15/20		09/14/2016	Make Whole Call		1,288,047	1,165,000	1,160,480	1,162,871		2,129		2,129		1,165,000		123,047	123,047	48,629	03/15/2020	2FE
07325D AF 1	BAYV 2006-C 1A5 NAS SNR 5.852 11/28/2036		09/28/2016	MBS Paydown		348,061	348,061	348,061	348,061				0		348,061			0	10,431	11/28/2036	1FM
07330T AA 0	BCRR 2009-2A 1A1 RR SEQ SSNR 6.50 7/40		09/17/2016	MBS Paydown		130,938	130,938	125,178	129,763		(332)		(332)		130,938			0	5,512	07/17/2040	1FE
07384Y KF 2	BSABS 2003-AC4 A SEQ 5.5 09/25/2033		09/25/2016	MBS Paydown		210,442	210,442	212,678	212,110		(85)		(85)		210,442			0	7,568	09/25/2033	1FM
07386H QZ 7	BALTA 2005-2 2A3 SEQ PT SNR FLT 04/25/35		09/25/2016	MBS Paydown		411,272	411,272	348,553			9,146		9,146		411,272			0	5,532	04/25/2035	1Z
07386R AA 7	BSABS 2007-HE4 1A1 SEQ SSNR FLT 05/25/37		07/25/2016	Suspense Ledger Adjustment		209							0				209	209		05/25/2037	1FM
07386R AA 7	BSABS 2007-HE4 1A1 SEQ SSNR FLT 05/25/37		08/25/2016	Suspense Ledger Adjustment		310							0				310	310		05/25/2037	1FM
07386R AA 7	BSABS 2007-HE4 1A1 SEQ SSNR FLT 05/25/37		09/26/2016	Suspense Ledger Adjustment		1							0				1	1		05/25/2037	1FM
073870 AG 2	BALTA 2007-2 2A1 SEQ SSNR CSTR 04/37		09/25/2016	MBS Paydown		8,192	8,192	4,866	3,426		1,562		1,562		8,192			0	148	04/25/2037	1FM
073870 AG 2	BALTA 2007-2 2A1 SEQ SSNR CSTR 04/37		09/25/2016	Pass-Through Loss			1,151	702					0					0		04/25/2037	1FM
073871 AX 3	BALTA 2006-4 23A2 SEQ SSNR CSTR 8/36		09/26/2016	Suspense Ledger Adjustment									0					0	21	08/25/2036	6FE
073879 GN 2	BSABS 2004-AC5 A2 SEQ FLT 10/25/2034		09/25/2016	MBS Paydown		109,491	109,491	81,845	84,963		7,029		7,029		109,491			0	597	10/25/2034	1FM
073879 M5 4	BSABS 2005-AC6 21A1 SEQ SNR 5.25 09/2020		09/25/2016	MBS Paydown		242,081	242,081	244,956	243,898		1,567		1,567		242,081			0	8,817	09/25/2020	1FM
073880 AG 1	BSARM 2007-1 3A1SEQ SSNR FLT 02/25/2047		09/25/2016	MBS Paydown		237,288	237,288	193,589			15,849		15,849		237,288			0	2,921	02/25/2047	1FM
073880 AG 1	BSARM 2007-1 3A1SEQ SSNR FLT 02/25/2047		09/25/2016	Pass-Through Loss			45,522						0					0		02/25/2047	1FM
07388R AE 7	BSCMS 2007-PW15 A4 SEQ SSNR 5.331 02/44		09/11/2016	MBS Paydown		4,141,501	4,141,501	4,410,803	4,196,439		(48,437)		(48,437)		4,141,501			0	157,525	02/11/2044	1FM
092019 AA 6	BLACK 2005-2A A CLO FLT 01/07/2018		07/07/2016	MBS Paydown		1,567,679	1,567,679	1,462,840	1,558,234		12,846		12,846		1,561,530		6,149	6,149	9,326	01/07/2018	1FE
09751W AA 9	BOLDINI LTD 3.6 07/19/35	R	07/19/2016	Sinking Fund Redemption		175,000	175,000	177,510	176,940		(99)		(99)		175,000			0	3,132	07/19/2035	1FE
09774X AU 6	BCM 1999-A A3 SEQ 5.98 01/15/2018		09/15/2016	MBS Paydown		7,430	7,430	7,121	6,912		24		24		7,430			0	297	01/15/2018	5AM
09774X BF 8	BCM 1999-B A5 SEQ 7.44 12/15/2029		09/15/2016	MBS Paydown		7,709	7,709	7,709	3,715				0		7,709			0	377	12/15/2029	6FE
10513K AA 2	BRANCH BANKING & T 5.625 09/15/2016		09/15/2016	Maturity		10,000,000	10,000,000	10,093,300	10,008,651		(8,651)		(8,651)		10,000,000			0	562,500	09/15/2016	1FE
11042A AA 2	BRITISH AIRWAYS 4.625 06/20/2024		09/20/2016	Sinking Fund Redemption		153,554	153,554	153,731	153,690		(15)		(15)		153,554			0	5,318	06/20/2024	1FE
11042B AA 0	BRITISH AIRWAYS 5.625 06/20/2020		09/20/2016	Sinking Fund Redemption		197,118	197,118	197,118	197,118				0		197,118			0	8,316	06/20/2020	2FE
12189P AD 4	BNSF 98-C TRUST 6.23 07/02/2018		07/02/2016	Sinking Fund Redemption		822	822	754	806		2		2		822			0	51	07/02/2018	1FE

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
12189P AE 2	BURLINGTON NORTH 7.16 01/02/20		07/02/2016.	Sinking Fund Redemption		3,212	3,212	3,557	3,212				0		3,212			0	230	01/02/2020	1FE
12189P AJ 1	BNSF 01-1 TRUST 6.727 07/15/2022		07/15/2016.	Sinking Fund Redemption		11,280	11,280	13,286	11,879		(126)		(126)		11,280			0	759	07/15/2022	1FE
12479H AA 7	CAUTO 2011-1A A ABS 5.61 11/15/2039		09/15/2016.	MBS Paydown		30,461	30,461	30,451	30,456		1		1		30,461			0	1,140	11/15/2039	1FE
12479K AA 0	CAUTO 2012-1A A ABS 4.70 07/01/2042		09/15/2016.	MBS Paydown		16,970	16,970	16,967	16,967		1		1		16,970			0	532	07/15/2042	1FE
12479L AA 8	CAI 2012-1A A ABS 3.47 10/25/2027	R	09/25/2016.	MBS Paydown		692,625	692,625	677,011	225,208		1,396		1,396		692,625			0	10,500	10/25/2027	1FE
12479L AC 4	CAI 2013-1A A ABS 3.35 03/27/2028	R	09/25/2016.	MBS Paydown		367,500	367,500	362,589	217,507		576		576		367,500			0	5,695	03/27/2028	1FE
12489W EL 4	CBASS 2002-CB1 B1 SUB FLT 08/25/30		09/25/2016.	MBS Paydown		15,581	15,581	13,712	15,028		(189)		(189)		15,581			0	391	08/25/2030	1FM
12489W NN 0	CBASS 2005-CB6 A3 SEQ SNR 5.12 07/25/35		09/25/2016.	MBS Paydown		29,682	29,682	29,496	29,427		(593)		(593)		29,682			0	824	07/25/2035	1FM
125278 AA 9	CGCMT 2010-RR2 CA3A SEQ SSNR CSTR 12/39		08/19/2016.	MBS Paydown		9,299,371	9,299,371	9,004,986	9,261,278		43,141		43,141		9,299,371			0	310,766	12/19/2039	1FE
125278 AC 5	CGCMT 2010-RR2 JA4A SEQ SSNR 6.068 2/51		09/19/2016.	MBS Paydown		1,005,224	1,005,224	1,086,231	1,028,147		(23,598)		(23,598)		1,005,224			0	41,948	02/19/2051	3AM
12527X AA 4	CGCMT 2010-RR3 MLSR SEQ CSTR 06/14/2050		09/14/2016.	MBS Paydown		493,003	493,003	526,839	499,251		(2,742)		(2,742)		493,003			0	20,437	06/14/2050	1FE
125431 AH 9	CWHL 2006-HYB4 2A1 SSNR SEQ CSTR 36		09/20/2016.	MBS Paydown		72,315	72,315	70,745	50,574		8,051		8,051		72,315			0	1,622	06/20/2036	1FM
125431 AH 9	CWHL 2006-HYB4 2A1 SSNR SEQ CSTR 36		09/20/2016.	Pass-Through Loss			33,284	32,561					0					0		06/20/2036	1FM
12543X AD 8	CWHL 2006-19 1A4 SEQ SSNR 6.0 01/25/37		09/25/2016.	MBS Paydown		306,040	306,040	269,802	267,461		(18,654)		(18,654)		306,040			0	12,477	01/25/2037	1FM
12543X AD 8	CWHL 2006-19 1A4 SEQ SSNR 6.0 01/25/37		09/25/2016.	Pass-Through Loss			41,706						0					0		01/25/2037	1FM
12544B AE 3	CWHL 2007-HY5 3A1 SEQ SSNR CSTR 09/37		09/25/2016.	MBS Paydown		145,268	145,268	94,161	99,777		28,449		28,449		145,268			0	4,652	09/25/2037	1FM
125585 AF 6	CIT 1995-1 A5 SUB 9.05 8/15/2020		09/15/2016.	MBS Paydown		159,271	159,271	159,371	91,613		(12,427)		(12,427)		159,271			0	9,536	08/15/2020	1AM
12558M AG 7	CITHE 2002-1 AF6 SEQ STP 02/25/2030		09/25/2016.	MBS Paydown		40,553	40,553	41,516	41,200		860		860		40,553			0	1,672	02/25/2030	1FM
125634 AG 0	CLIF 2013-1A ABS 2.83 03/18/2028		09/18/2016.	MBS Paydown		125,000	125,000	124,982	124,987		2		2		125,000			0	2,358	03/18/2028	1FE
125634 AL 9	CLIF 2013-3A A ABS 3.67 11/18/2028		09/18/2016.	MBS Paydown		59,113	59,113	59,109	59,109		1		1		59,113			0	1,446	11/18/2028	1FE
125634 AN 5	CLIF 2014-1A A ABS PT SNR 3.29 06/18/29		09/18/2016.	MBS Paydown		163,914	163,914	163,847	163,791		18		18		163,914			0	3,600	06/18/2029	1FE
125634 AQ 8	CLIF 2014-2A A ABS SNR 3.38 10/18/2029		09/18/2016.	MBS Paydown		501,756	501,756	490,851	226,810		606		606		501,756			0	7,899	10/18/2029	1FE
12563L AA 5	CLIF 2016-1A A ABS SNR 4.21 02/18/41		09/18/2016.	MBS Paydown		260,534	260,534	260,507			11		11		260,534			0	5,673	02/18/2041	1FE
12566U AN 4	CMALT 2007-A2 1A13 SSNR SEQ 5.7 R4-2		09/25/2016.	MBS Paydown		10,321	10,321	7,011	7,367		433		433		10,321			0	403	02/25/2037	1FM
12566U AN 4	CMALT 2007-A2 1A13 SSNR SEQ 5.7 R4-2		09/25/2016.	Pass-Through Loss			2,206						0					0		02/25/2037	1FM
12566V AE 2	CMALT 2007-A4 1A5 SEQ SSNR 5.75 04/25/37		09/25/2016.	MBS Paydown		70,571	70,571	55,561	55,968		(982)		(982)		70,571			0	2,757	04/25/2037	1FM
12566V AE 2	CMALT 2007-A4 1A5 SEQ SSNR 5.75 04/25/37		09/25/2016.	Pass-Through Loss			17,997						0					0		04/25/2037	1FM
12621R AA 2	COMM 2010-RR1 GEA SEQ SSNR CSTR 12/11/49		09/11/2016.	MBS Paydown		2,566,600	2,566,600	2,399,196	2,544,000		11,155		11,155		2,566,600			0	106,700	12/11/2049	1FE
12639C AA 5	CSMC 2009-RR4 A4A SEQ 5.695 09/15/40		09/15/2016.	MBS Paydown		1,244,425	1,244,425	1,051,685	1,212,004		9,094		9,094		1,244,425			0	52,429	09/15/2040	1FE
12639M ED 3	CSMC 2010-15R 6A2 SUB SSNR 3.5 10/26/46		08/26/2016.	MBS Paydown		197,341	197,341	178,594	197,341				0		197,341			0	4,402	10/26/2046	1FM
12639M ED 3	CSMC 2010-15R 6A2 SUB SSNR 3.5 10/26/46		09/13/2016.	RAYMOND JAMES & ASSOCIATES		114,810	113,114	102,368	113,114				0		113,114		1,697	1,697	3,137	10/26/2046	1FM
12639M EF 8	CSMC 2010-15R 6A3 SUB SSNR 3.5 10/26/46		09/13/2016.	Factor Based Paydown		108,470	108,470	93,827					0		108,470			0		10/26/2046	1FM
12639M EF 8	CSMC 2010-15R 6A3 SUB SSNR 3.5 10/26/46		09/13/2016.	RAYMOND JAMES & ASSOCIATES		1,033,808	1,018,530	881,028	1,107,711		10,874		10,874		1,010,114		23,693	23,693	27,730	10/26/2046	1FM
12641P AA 2	CSMC 2009-6R 1A1 EXC SEQ SSNR 5.75 1/36		09/26/2016.	MBS Paydown		260,920	260,920	260,920	260,920		(11,831)		(11,831)		260,920			0	10,451	01/26/2036	1FM
12641P AJ 3	CSMC 2009-6R 2A1 EXC SEQ SSNR 5.50 10/35		09/26/2016.	MBS Paydown		638,756	638,756	638,756	609,556		264		264		638,756			0	22,003	10/26/2035	1FM
12641P AR 5	CSMC 2009-6R 2A6 MEZ SSUP 5.50 10/26/35		09/26/2016.	Pass-Through Loss			53,083	31,383			(2,290)		(2,290)		(179,750)		179,750	179,750		10/26/2035	1FM
12641P AR 5	CSMC 2009-6R 2A6 MEZ SSUP 5.50 10/26/35		09/30/2016.	Book Value Adjustment									0		179,750		(179,750)	(179,750)		10/26/2035	1FM
12641P AX 2	CSMC 2009-6R 4A1 SEQ SSNR 5.50 11/26/35		06/26/2016.	MBS Paydown		83,655	83,655	83,763	83,441		1,282		1,282		83,655			0	2,367	11/26/2035	1FM
12641P AY 0	CSMC 2009-6R 4A2 SUB SSUP 5.50 11/26/35		09/26/2016.	MBS Paydown		440,334	440,334	435,099	436,708		1,938		1,938		440,334			0	16,168	11/26/2035	1FM
12641P BC 7	CSMC 2009-6R 4A6 MEZ SSUP 5.50 11/26/35		09/26/2016.	Pass-Through Loss			11,811	1,716			(26)		(26)					0		11/26/2035	1FM
12641P BJ 2	CSMC 2009-6R 6A1 EXC SEQ SSNR 5.50 9/35		09/26/2016.	MBS Paydown		303,671	303,671	304,770	302,882		66		66		303,671			0	11,339	09/26/2035	1FM
12641P BR 4	CSMC 2009-6R 6A6 MEZ SSUP 5.50 9/26/35		09/26/2016.	MBS Paydown		0	0	0			(208,277)		(208,277)		0			0		09/26/2035	1FM
12641P BR 4	CSMC 2009-6R 6A6 MEZ SSUP 5.50 9/26/35		09/26/2016.	Pass-Through Loss			(11,153)	3			0		0		(706)		706	706		09/26/2035	1FM

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
12641P BX 1	CSMC 2009-6R 8A1 EXC SEQ SSNR 5.50 10/35	.	09/26/2016.	MBS Paydown		732,691	732,691	732,691	732,691				0		732,691			0	26,180	10/26/2035	1FM
12641P CG 7	CSMC 2009-6R 9A2 SUB SSUP CSTR 4/26/36	.	09/26/2016.	MBS Paydown		17,058	17,058	17,058	17,058		(26)		(26)		17,058			0	332	04/26/2036	1FM
12641P CK 8	CSMC 2009-6R 9A5 MEZ SSUP CSTR 4/26/36	.	09/26/2016.	Pass-Through Loss			217	226			(0)		(0)					0		04/26/2036	1FM
12641P CV 4	CSMC 2009-6R 11A2 SUB SSUP 5.50 1/26/36	.	09/26/2016.	MBS Paydown		313,639	313,639	313,639	312,640		2		2		313,639			0	12,021	01/26/2036	1FM
12641P CZ 5	CSMC 2009-6R 12A1 EXC SEQ SSNR 4/26/35	.	07/26/2016.	MBS Paydown		170,820	170,820	170,494	170,820		40,165		40,165		170,820			0	5,215	04/26/2035	1FM
12641P DC 5	CSMC 2009-6R 12A2 SUB SSUP 5.00 4/26/35	.	09/26/2016.	MBS Paydown		613,363	613,363	599,813	608,919		1,176		1,176		613,363			0	20,410	04/26/2035	1FM
12641Q AA 0	CSMC 2009-7R 3A3 MEZ 6.00 9/26/37	.	09/26/2016.	MBS Paydown		12,819	12,819	6,800	6,876		28		28		12,819			0	486	09/26/2037	1FM
12641Q AA 0	CSMC 2009-7R 3A3 MEZ 6.00 9/26/37	.	09/26/2016.	Pass-Through Loss			851						0					0		09/26/2037	1FM
12641Q AE 2	CSMC 2009-7R 4A1 SEQ EXCH CSTR 7/26/37	.	08/26/2016.	MBS Paydown		96,011	96,011	95,869	95,587		59		59		96,011			0	3,688	07/26/2037	1FM
12641Q AJ 1	CSMC 2009-7R 4A5 MEZ 6.00 7/26/2037	.	09/26/2016.	Pass-Through Loss			31,838	10,749			8,249		8,249					0		07/26/2037	1FM
12641Q AN 2	CSMC 2009-7R 5A1 SEQ EXCH 5.50 11/26/35	.	09/26/2016.	MBS Paydown		500,567	500,567	500,567	499,022		214		214		500,567			0	18,292	11/26/2035	1FM
12641Q AS 1	CSMC 2009-7R 5A5 MEZ 5.50 11/26/2035	.	09/26/2016.	Pass-Through Loss			17,650	9,798			(0)		(0)					0		11/26/2035	1FM
12641Q AW 2	CSMC 2009-7R 6A1 SEQ EXCH 5.50 09/26/35	.	09/26/2016.	MBS Paydown		829,339	829,339	829,339	827,237		(23)		(23)		829,339			0	30,669	09/26/2035	1FM
12641Q BE 1	CSMC 2009-7R 7A3 SUB FLT 12/26/36	.	09/26/2016.	MBS Paydown		168,977	168,977	118,715	142,165		19,497		19,497		168,977			0	6,730	12/26/2036	1FM
12641Q BF 8	CSMC 2009-7R 7A4 MEZ FLT 12/26/36	.	09/26/2016.	Pass-Through Loss			21,059				1,447		1,447					0		12/26/2036	1FM
12641Q BQ 4	CSMC 2009-7R 8A6 MEZ STP 5/26/36	.	09/26/2016.	MBS Paydown		7,409	7,409	6,151	3,588		(88)		(88)		7,409			0	143	05/26/2036	1FM
12641Q BU 5	CSMC 2009-7R 9A1 SEQ EXCH 5.25 8/26/35	.	09/26/2016.	MBS Paydown		364,944	364,944	367,178	364,496		(53,020)		(53,020)		364,944			0	12,817	08/26/2035	1FM
12641Q CH 3	CSMC 2009-7R 11A1 SEQ EXCH 2/26/35	.	09/26/2016.	MBS Paydown		427,078	427,078	427,078	425,905		21		21		427,078			0	15,442	02/26/2035	1FM
12641Q CP 5	CSMC 2009-7R 12A2 SUB 5.75 1/26/36	.	07/26/2016.	MBS Paydown		22,658	22,658	22,658	22,658				0		22,658			0	957	01/26/2036	1FM
12641Q CQ 3	CSMC 2009-7R 12A3 SUB 5.75 1/26/36	.	09/26/2016.	MBS Paydown		116,614	116,614	116,614	116,614		60		60		116,614			0	4,101	01/26/2036	1FM
12641Q CS 9	CSMC 2009-7R 12A5 MEZ 5.75 1/26/36	.	07/26/2016.	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	.	08/26/2016.	MBS Paydown		40,051	40,051	40,251	40,051		7		7		40,051			0	1,476	06/26/2037	1FM
12641Q CZ 3	CSMC 2009-7R 13A4 MEZ 6.00 6/26/37	.	09/26/2016.	Pass-Through Loss			5,002	3,562			(25)		(25)					0		06/26/2037	1FM
12641Q DM 1	CSMC 2009-7R 15A1 SEQ EXCH FLT 4/26/37	.	08/26/2016.	MBS Paydown		69,348	69,348	61,725	63,859		1,325		1,325		69,348			0	2,500	04/26/2037	1FM
12641Q DR 0	CSMC 2009-7R 15A5 MEZ FLT 04/26/37	.	09/26/2016.	Pass-Through Loss			13,238				1,678		1,678					0		04/26/2037	6FM
12641Q DV 1	CSMC 2009-7R 16A1 SEQ EXCH 5.75 2/26/36	.	08/26/2016.	MBS Paydown		101,083	101,083	100,918	97,030		2,609		2,609		101,083			0	3,482	02/26/2036	1FM
12641Q DW 9	CSMC 2009-7R 16A2 MEZ 5.75 2/26/36	.	09/26/2016.	Pass-Through Loss			5,377	4,096			(16)		(16)					0		02/26/2036	1FM
12641Q EA 6	CSMC 2009-7R 17A1 SEQ EXCH FLT 03/26/37	.	09/26/2016.	MBS Paydown		82,013	82,013	82,013	77,412		2,007		2,007		82,013			0	208	03/26/2037	1FM
12641Q EK 4	CSMC 2009-7R 18A1 SEQ EXCH STP 3/26/37	.	09/26/2016.	MBS Paydown		87,836	87,836	87,836	87,836		4		4		87,836			0	1,709	03/26/2037	1FM
12641Q EV 0	CSMC 2009-7R 1A1 SEQ EXCH 5.75 3/26/36	.	09/26/2016.	MBS Paydown		411,302	411,302	411,302	410,179		355		355		411,302			0	17,232	03/26/2036	1FM
12641Q FC 1	CSMC 2009-7R 2A1 SEQ EXCH 5.50 8/26/35	.	09/26/2016.	MBS Paydown		52,320	52,320	52,320	52,149		406		406		52,320			0	1,919	08/26/2035	1FM
12641R BN 9	CSMC 2009-8R 5A1 SEQ CSTR 5/26/2037	.	09/26/2016.	MBS Paydown		606,725	606,725	598,369	456,981		31,625		31,625		606,725			0	19,900	05/26/2037	1FM
12641T AB 2	CSMC 2009-5R 1A2 SEQ SSUP CSTR 07/49 RE	.	06/30/2016.	Book Value Adjustment									0		23		(23)	(23)		06/26/2036	1FM
12641V AA 9	CSMC 2009-RR1 A3A SEQ 5.383 2/15/2040	.	09/15/2016.	MBS Paydown		9,994,340	9,994,340	10,240,287	9,999,770		(27,188)		(27,188)		9,994,340			0	350,748	02/15/2040	1FE
12642N BQ 0	CSMC 2009-15R 3A1 SEQ SSNR CSTR 3/26/36	.	09/26/2016.	MBS Paydown		68,400	68,400	66,006	66,964		385		385		68,400			0	1,522	03/26/2036	1FM
12643K AQ 6	CSMC 2010-RR2 2A SEQ SSNR CSTR 9/15/39	.	09/15/2016.	MBS Paydown		153,914	153,914	150,049	152,760		1,073		1,073		153,914			0	6,216	09/15/2039	1FE
12644C AA 8	CSMC 2010-RR4 1A SEQ 5.383 02/15/40	.	09/15/2016.	MBS Paydown		8,703,337	8,703,337	8,776,233	8,694,993		(6,690)		(6,690)		8,703,337			0	299,789	02/15/2040	1FE
12645A AA 1	CSMC 2010-RR7 1A SEQ SSNR 5.378 8/12/48	.	09/12/2016.	MBS Paydown		8,161,238	8,161,238	8,561,330	8,222,280		(70,777)		(70,777)		8,161,238			0	334,730	08/12/2048	1FE
12645D DN 4	CSMC 2010-19R 6A2 SUB SSNR 3.25 11/27/36	.	07/27/2016.	MBS Paydown		20,186	20,186	18,167	19,973		(49,609)		(49,609)		20,186			0	383	11/27/2036	1FM
12645D DQ 7	CSMC 2010-19R 6A3 SUB SSNR 3.25 11/27/36	.	09/27/2016.	MBS Paydown		2,201,889	2,201,889	1,888,120	2,124,135		53,521		53,521		2,201,889			0	48,165	11/27/2036	1FM
12646U AK 4	CSMC 2013-IVR1 A2 SEQ SNR 3 0 3/25/2043	.	09/25/2016.	MBS Paydown		574,453	574,453	537,114	461,002		18,426		18,426		574,453			0	9,706	03/25/2043	1FM
12646W AH 7	CSMC 2013-IVR2 A2 SEQ SNR 3.0 04/25/43	.	09/25/2016.	MBS Paydown		229,745	229,745	214,668	215,583		(1,120)		(1,120)		229,745			0	4,417	04/25/2043	1FM
12646X AJ 1	CSMC 2013-IVR3 A2 SEQ SNR CSTR 05/25/43	.	09/25/2016.	MBS Paydown		692,770	692,770	655,967	657,708		11,480		11,480		692,770			0	13,558	05/25/2043	1FM

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1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Desig-nation or Market Indicator (a)
12647G BZ 0	CSMC 2013-IVR4 A20 SEQ CSTR 07/25/2043		09/25/2016	MBS Paydown		95,535	95,535	93,311	93,425		786		786		95,535			0	2,197	07/25/2043	1FM
12647H BJ 4	CSMC 2013-8R 5A1 SEQ FLT 12/27/2036 RE		09/27/2016	MBS Paydown		486,730	486,730	461,937	473,134		8,000		8,000		486,730			0	2,123	12/27/2036	1FM
12647P AK 4	CSMC 2013-7 A6 SEQ SNR 3.50 08/25/2043		09/25/2016	MBS Paydown		1,075,740	1,075,740	1,036,744	1,039,697		17,641		17,641		1,075,740			0	24,757	08/25/2043	1FM
126650 AN 0	CVS CAREMARK 6.204 10/10/25		09/10/2016	Sinking Fund Redemption		61,574	61,574	62,976	62,152		(79)		(79)		61,574			0	2,543	10/10/2025	2FE
126650 AW 0	CVS CAREMARK 5.298 01/11/27		09/10/2016	Sinking Fund Redemption		46,301	46,301	46,301	46,302		(0)		(0)		46,301			0	1,636	01/11/2027	2FE
126650 BH 2	CVS CAREMARK 5.75 06/01/17		07/27/2016	Make Whole Call		942,794	905,000	895,507	903,304		1,696		1,696		905,000		37,794	37,794	34,113	06/01/2017	2FE
126650 BQ 2	CVS CAREMARK 6.943 01/10/2030		09/10/2016	Sinking Fund Redemption		61,109	61,109	71,755	70,491		(616)		(616)		61,109			0	2,828	01/10/2030	2FE
126650 BV 1	CVS PT TRUST 5.773 01/10/2033		09/10/2016	Sinking Fund Redemption		38,822	38,822	39,766	39,619		(41)		(41)		38,822			0	1,495	01/10/2033	2FE
126650 BY 5	CVS CORP 5.926 01/10/2034		09/10/2016	Sinking Fund Redemption		94,161	94,161	95,478	95,295		(56)		(56)		94,161			0	3,721	01/10/2034	2FE
12665V AA 0	CVS PASS-THRU TR 2014 4.163 08/10/36		09/10/2016	Sinking Fund Redemption		60,311	60,311	60,311	60,311				0		60,311			0	1,674	08/11/2036	2FE
126670 AC 2	CWL 2005-10 AF3 SEQ 4.638 2/25/2036		09/25/2016	MBS Paydown		68,857	68,857	62,402	68,857		5		5		68,857			0	1,949	02/25/2036	1FM
126670 NY 0	CWL 2005-16 2AF3 SEQ 5.669 5/25/2036		09/25/2016	MBS Paydown		36,017	36,017	34,797	21,607		7,445		7,445		36,017			0	1,126	05/25/2036	1FM
126670 NY 0	CWL 2005-16 2AF3 SEQ 5.669 5/25/2036		09/25/2016	Pass-Through Loss			3,479	3,412					0					0		05/25/2036	1FM
126671 D4 5	CWL 2003-3 2A2 SEQ FLT 11/25/33		07/25/2016	MBS Paydown		2,554	2,554	1,903	2,103		333		333		2,554			0	16	11/25/2033	1FM
12667F 4N 2	CWALT 2005-7CB 2A3 NAS 5.5 04/25/2035		09/25/2016	MBS Paydown		247,098	247,098	215,284	215,031		(2,927)		(2,927)		247,098			0	9,071	04/25/2035	1FM
12667F 5E 1	CWALT 2005-6CB 1A3 SEQ SNR 5.25 04/25/35		09/25/2016	MBS Paydown		145,227	145,227	128,678	125,002		2,188		2,188		145,227			0	5,138	04/25/2035	1FM
12667F EG 6	CWALT 2004-J2 3A3 PAC 5.50 4/25/2034		09/25/2016	MBS Paydown		155,056	155,056	153,967	154,401		155		155		155,056			0	5,662	04/25/2034	1FM
12667F LG 8	CWALT 2004-J5 1A6 NAS 5.687 7/25/2034		09/25/2016	MBS Paydown		2,075	2,075	2,075	2,075				0		2,075			0	82	07/25/2034	1FM
12667F RE 7	CWALT 2004-J6 1A1 SEQ 5.5 08/25/2024		09/25/2016	MBS Paydown		140,680	140,680	142,790	141,547		319		319		140,680			0	5,081	08/25/2024	1FM
12667G AA 1	CWALT 2005-13CB A11 SEQ SNR FLT 05/35		09/25/2016	MBS Paydown		280,055	280,055	236,588			(6,553)		(6,553)		280,055			0	239	05/25/2035	1FM
12667G AC 7	CWALT 2005-13CB A3 SEQ 5.5 5/25/35		09/25/2016	MBS Paydown		106,046	106,046	96,104	88,676		1,218		1,218		106,046			0	3,898	05/25/2035	1FM
12668A 4C 6	CWALT 2005-IM1 A2 MEZ SSUP FLT 1/25/2036		08/25/2016	MBS Paydown		35,228	35,228	23,685	2,052		(35,536)		(35,536)		35,228			0	176	01/25/2036	1FM
12668A 4C 6	CWALT 2005-IM1 A2 MEZ SSUP FLT 1/25/2036		08/25/2016	Pass-Through Loss			53,858	42,356					0					0		01/25/2036	1FM
12668B YA 5	CWALT 2006-7CB 1A9 SEQ 6.0 5-25-36		09/25/2016	MBS Paydown		21,924	21,924	18,960	12,482		(2,337)		(2,337)		21,924			0	892	05/25/2036	1FM
12668B YA 5	CWALT 2006-7CB 1A9 SEQ 6.0 5-25-36		09/25/2016	Pass-Through Loss			6,792	5,874					0					0		05/25/2036	1FM
126694 D5 4	CWHL 2006-HYB2 3A1 SEQ SSNR FLT 04/20/36		09/20/2016	MBS Paydown		971,752	971,752	854,761			45,879		45,879		971,752			0	4,358	04/20/2036	1Z
126694 HP 6	CWHL 2005-25 A10 SCH 5.50 11/35 6R-4		09/25/2016	MBS Paydown		46,366	46,366	37,151	37,989		(147)		(147)		46,366			0	1,739	11/25/2035	1FM
126694 HP 6	CWHL 2005-25 A10 SCH 5.50 11/35 6R-4		09/25/2016	Pass-Through Loss			1,244						0					0		11/25/2035	1FM
126694 UJ 5	CWHL 2005-31 1A1 SEQ SSNR FLT 01/25/2036		09/25/2016	MBS Paydown		24,340	24,340	20,933			(7,673)		(7,673)		24,340			0	86	01/25/2036	1FM
12669D US 5	CWHL 2002-39 A18 PAC 5.75 2/25/2033		09/25/2016	MBS Paydown		251,466	251,466	251,111	251,117		(359)		(359)		251,466			0	9,475	02/25/2033	1FM
12669E JR 8	CWHL 2003-J5 1A6 5.50 7/25/33		09/25/2016	MBS Paydown		4,161	4,161	4,257	4,095		50		50		4,161			0	157	07/25/2033	1FM
12669E JS 6	CWHL 2003-J5 1A7 SEQ 5.50 7/25/2033		09/25/2016	MBS Paydown		65,340	65,340	66,524	66,008		(868)		(868)		65,340			0	2,471	07/25/2033	1FM
12669G A5 0	CWHL 2005-HYB3 1A1 PT SNR FLT 06/20/2035		09/20/2016	MBS Paydown		332,754	332,754	302,806			19,337		19,337		332,754			0	3,016	06/20/2035	1FM
12669G R4 5	CWHL 2005-15 A8 NAS 5.5 08/25/2035		09/25/2016	MBS Paydown		219,588	219,588	205,535	208,225		(24,400)		(24,400)		219,588			0	7,916	08/25/2035	1FM
12669G R4 5	CWHL 2005-15 A8 NAS 5.5 08/25/2035		09/25/2016	Pass-Through Loss			487	456					0					0		08/25/2035	1FM
12694* AA 4	CVS (NEW ALBANY IN) CTL 5.14 01/15/2041		09/15/2016	Paydown		31,754	31,754	31,754	31,754				0		31,754			0	1,061	01/15/2041	2FE
127055 AG 6	CABOT CORP 5 10/01/16		09/27/2016	Make Whole Call		3,001,524	3,000,000	2,979,660	2,997,477		2,523		2,523		3,000,000		1,524	1,524	148,333	10/01/2016	2FE
12803P AA 6	CAJUN 2011-1A A2 ABS 5.995 2/20/2041		08/20/2016	MBS Paydown		150,000	150,000	150,000	150,000				0		150,000			0	6,699	02/20/2041	3AM
13054P AD 4	CALIFORNIA PIZZA TL LIBOR+425 03/29/2018		08/23/2016	Paydown		4,187,717	4,187,717	3,858,682			329,035		329,035		4,187,717			0	123,725	03/29/2018	4FE
14040H AN 5	CAPITAL ONE FINL 6.15 09/01/2016		09/01/2016	Maturity		3,000,000	3,000,000	2,842,440	2,984,725		15,275		15,275		3,000,000			0	184,500	09/01/2016	2FE
141781 G# 5	CARGILL INC 7.28 06-30-23		06/30/2016	Paydown		394,737	394,737	462,261	427,597		(3,885)		(3,885)		394,737			0	13,969	06/30/2023	1FE
14178V AB 4	CFCAT 2013-1A B ABS 2.75 11/15/2018		09/15/2016	MBS Paydown		480,736	480,736	480,792	480,745		(29)		(29)		480,736			0	8,641	11/15/2018	1FE

SCHEDULE D - PART 4

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

1 CUSIP Identification	2 Description	3 Foreign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/Adjusted Carrying Value	Change in Book/Adjusted Carrying Value: 11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other-Than-Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.	16 Book/Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest / Stock Dividends Received During Year	21 Stated Contractual Maturity Date	22 NAIC Designation or Market Indicator (a)
14310K AG 6	CGMS 2013-4A B2 CLO MEZ 3.973 10/15/2025		07/15/2016.	MBS Paydown		9,000,000	9,000,000	8,853,740	8,890,501		109,499		109,499		9,000,000			0	268,178	10/15/2025	1Z
144531 EW 6	CARR 2006-NC1 A3 SEQ FLT 01/25/2036		09/25/2016.	MBS Paydown		180,752	180,752	139,518	139,634		6,693		6,693		180,752			0	779	01/25/2036	1FM
144531 FL 9	CARR 2006-OPT1 A3 SEQ FLT 02/25/2036		09/25/2016.	MBS Paydown		279,815	279,815	230,583	263,895		(18,267)		(18,267)		279,815			0	1,202	02/25/2036	1FM
14574K AE 2	CAUTO 2010-1A A ABS 5.73 12/15/2038		09/15/2016.	MBS Paydown		53,546	53,546	53,892	53,676		3,035		3,035		53,546			0	2,046	12/15/2038	1FE
14575H AA 6	CAUTO 2016-1A A ABS SNR 4.55 02/15/2046		09/15/2016.	MBS Paydown		94,070	94,070	94,035			2		2		94,070			0	1,856	02/15/2046	1FE
14754D AG 5	CASH AMER INTL 5.75 05/15/2018		09/01/2016.	Make Whole Call		6,464,079	6,000,000	6,000,000	6,000,000				0		6,000,000		464,079	464,079	274,083	05/15/2018	2
14855G AB 7	CLAST 2014-1 A1 ABS SNR 5.25 02/15/29		09/15/2016.	MBS Paydown		843,269	843,269	843,269	843,269				0		843,269			0	31,192	02/15/2029	1FE
14855J AB 1	CLAST 2016-1 A ABS SSNR 4.45 08/15/2041		09/15/2016.	MBS Paydown		89,700	89,700	89,674			(33)		(33)		89,700			0	333	08/15/2041	1FE
160841 AA 0	CHARLOTTE GATE 6.41 12/01/16		09/01/2016.	Sinking Fund Redemption		101,209	101,209	101,209	101,209		(0)		(0)		101,209			0	4,327	12/01/2016	1
161546 CW 4	CFAB 2002-3 1A5 5.407 06/25/32		09/25/2016.	MBS Paydown		236,934	236,934	234,575	234,840		871		871		236,934			0	9,773	06/25/2032	1FM
16162W PV 5	CHASE 2005-A2 1A1 SEQ SSNR CSTR 01/36		09/25/2016.	MBS Paydown		23,967	23,967	21,079	18,855		2,469		2,469		23,967			0	415	01/25/2036	1FM
16162W PV 5	CHASE 2005-A2 1A1 SEQ SSNR CSTR 01/36		09/25/2016.	Pass-Through Loss			1,273						0					0		01/25/2036	1FM
16162X AD 9	CHASE 2006-S3 1A4 SEQ SSNR FLT 1136		09/25/2016.	MBS Paydown		38,829	38,829	34,030	34,509		14,907		14,907		38,829			0	1,630	11/25/2036	4FM
17307G AL 2	CMLTI 2003-UST1 PO1 0 12-25-18		09/25/2016.	MBS Paydown		17	17	13	11		(108)		(108)		17			0		12/25/2018	1FM
17307G E8 7	CMLTI 2005-8 1A4A SEQ SSNR FLT 10/25/35		09/25/2016.	MBS Paydown		749,002	749,002	663,160			(5,569)		(5,569)		749,002			0	9,285	10/25/2035	1FM
17307G E8 7	CMLTI 2005-8 1A4A SEQ SSNR FLT 10/25/35		09/25/2016.	Pass-Through Loss			59,054						0					0		10/25/2035	1FM
17307G ED 6	CMLTI 2004-HYB2 3A SEQ CSTR 03/25/2034		09/25/2016.	MBS Paydown		40,888	40,888	37,003	37,219		(31,865)		(31,865)		40,888			0	806	03/25/2034	1FM
17307G FM 5	CMLTI 2004-RR2 A2 SEQ SSNR CSTR 05/25/34		09/25/2016.	MBS Paydown		18,604	18,604	17,325	17,709		331		331		18,604			0	356	05/25/2034	1FM
17307G RE 0	CMLTI 2005-2 1A4 SEQ FLT 05/25/2035		09/25/2016.	MBS Paydown		191,056	191,056	177,861			4,710		4,710		191,056			0	956	05/25/2035	1FM
17307G U2 2	CMLTI 2005-10 1A5A SEQ SSNR FLT 12/25/35		09/25/2016.	MBS Paydown		178,973	178,973	153,965			1,496		1,496		178,973			0	1,739	12/25/2035	1FM
17307G U2 2	CMLTI 2005-10 1A5A SEQ SSNR FLT 12/25/35		09/25/2016.	Pass-Through Loss			8,585						0					0		12/25/2035	1FM
17307G VN 5	CMLTI 2005-WF2 AF7 SEQ STP 8/25/2035		09/25/2016.	MBS Paydown		5,740	5,740	4,778	3,932		(275)		(275)		5,740			0	213	08/25/2035	1FM
17309A AD 1	CMALT 2006-A1 1A4 NAS 5.75 04/25/36		09/25/2016.	MBS Paydown		190,513	190,513	170,571	169,406		(6,772)		(6,772)		190,513			0	7,294	04/25/2036	1FM
17309A AD 1	CMALT 2006-A1 1A4 NAS 5.75 04/25/36		09/25/2016.	Pass-Through Loss			15,532						0					0		04/25/2036	1FM
17309A AF 6	CMALT 2006-A1 1A6 SEQ 6.0 04/25/2036		09/25/2016.	MBS Paydown		262,833	262,833	234,738	221,113		(714)		(714)		262,833			0	10,500	04/25/2036	1FM
17309A AF 6	CMALT 2006-A1 1A6 SEQ 6.0 04/25/2036		09/25/2016.	Pass-Through Loss			21,428						0					0		04/25/2036	1FM
17309L AD 7	CMLTI 2006-HE2 A2C SEQ FLT 08/25/2036		09/25/2016.	MBS Paydown		583,907	583,907	483,055	567,153		9,200		9,200		583,907			0	2,293	08/25/2036	1FM
17309N AD 3	CRMSI 2006-1 A4 SEQ 5.939 7/25/2036		09/25/2016.	MBS Paydown		743,294	743,294	722,278	739,250		1,249		1,249		743,294			0	27,757	07/25/2036	1FM
17310E AD 0	CRMSI 2006-2 A4 SEQ 5.775 09/25/36		09/25/2016.	MBS Paydown		379,979	379,979	354,180	372,572		4,144		4,144		379,979			0	14,298	09/25/2036	1FM
17312H AF 6	CRMSI 2007-2 A6 NAS 6.265 6/25/2037		09/25/2016.	MBS Paydown		508,448	508,448	489,424	491,202		(3,158)		(3,158)		508,448			0	18,181	06/25/2037	1FM
17312V AA 6	CMLTI 2007-6 1A1A SEQ SSNR CSTR 3/25/37		08/25/2016.	MBS Paydown		218	218	78	72		(821)		(821)		218			0	6	03/25/2037	1FM
17312V AA 6	CMLTI 2007-6 1A1A SEQ SSNR CSTR 3/25/37		09/25/2016.	Pass-Through Loss			298				(1,018)		(1,018)					0		03/25/2037	1FM
17314Q AD 9	CMLTI 2009-11 2A2 RR MEZ SSNR CSTR 1/36		09/25/2016.	MBS Paydown		56,884	56,884	19,341	23,498		(28,541)		(28,541)		56,884			0	2,323	01/25/2036	1FM
17315G AA 6	CMLTI 2009-5 1A1 RR SEQ SSNR CSTR 6/37		07/25/2016.	MBS Paydown		20,339	20,339	19,586	19,819		(5,135)		(5,135)		20,339			0	353	06/25/2037	1FM
17315J AP 7	CMLTI 2009-6 7A2 SUB 6.00 8/25/2037		07/25/2016.	MBS Paydown		182,484	182,484	183,853	182,233		1,757		1,757		182,484			0	7,470	08/25/2037	1FM
17315J AY 8	CMLTI 2009-6 12A1 SEQ CSTR 7/25/2036		09/25/2016.	MBS Paydown		59,167	59,167	55,784	57,819		1,689		1,689		59,167			0	1,221	07/25/2036	1FM
17315N AD 5	CMLTI 2009-8 2A1 SEQ 6.1 04/25/2037		09/25/2016.	MBS Paydown		346,142	346,142	346,142	344,872		96		96		346,142			0	13,991	04/25/2037	1FM
17315X AD 3	CMLTI 2009-9 2A1 RR SEQ SSNR CSTR 11/35		09/25/2016.	MBS Paydown		748,202	748,202	720,682	731,198		15,347		15,347		748,202			0	15,461	11/25/2035	1FM
17316A AQ 3	CMLTI 2009-10 4A1 SEQ SSNR 6.00 05/25/37		09/25/2016.	MBS Paydown		536,201	536,201	528,158	530,949		2,866		2,866		536,201			0	21,556	05/25/2037	1FM
17317E BN 0	CMLTI 2010-7 9A2 SUB SSNR 6.0 10/25/2037		07/25/2016.	MBS Paydown		328,647	328,647	320,431	325,696		3,442		3,442		328,647			0	11,503	10/25/2037	1FM
17322N AA 2	CMLTI 2014-J1 A1 SEQ SSNR 3.50 06/25/44		09/25/2016.	MBS Paydown		513,115	513,115	515,200	515,126		(1,507)		(1,507)		513,115			0	12,038	06/25/2044	1FM
17322N AD 6	CMLTI 2014-J1 A2 SEQ SNR SSUP 3.5 06/44		09/25/2016.	MBS Paydown		167,932	167,932	166,935	100,799		650		650		167,932			0	2,725	06/25/2044	1FM
190749 AH 4	CWCI 2006-C1 AM MEZ 5.254 08/15/2048		09/15/2016.	MBS Paydown		1,476,712	1,476,712	1,476,610			(2,977)		(2,977)		1,476,712			0	32,002	08/15/2048	1FM

SCHEDULE D - PART 4

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210382 AA 5	CONSTELLIS GROUP INC 9.75 05/15/2020		09/15/2016.	Consent Fee		225,000							0		225,000			0		05/15/2020	4FE
21075W CJ 2	CONHE 1996-1 A7 SEQ 7.00 3/15/2027		09/15/2016.	MBS Paydown		2,576	2,576	2,574	925				0		2,576			0	119	03/15/2027	1FM
212168 AA 6	CONTINENTAL WIND 6.00 02/28/2033		08/31/2016.	Sinking Fund Redemption		235,288	235,288	235,288	235,288				0		235,288			0	7,243	02/28/2033	2FE
22541Q FV 9	CSFB 2003-17 1A4 NAS 5.50 06/25/33		09/25/2016.	MBS Paydown		61,496	61,496	62,069	61,747		(272)		(272)		61,496			0	2,255	06/25/2033	1FM
22541S ES 3	HEMT 2004-2 M2 MEZ FLT 08/25/2034		09/25/2016.	MBS Paydown		132,024	132,024	111,890	125,819		4,496		4,496		132,024			0	1,907	08/25/2034	1FM
225433 AC 5	CREDIT SUISSE GP FUND 3.75 03/26/2025		07/01/2016.	JP MORGAN SECURITIES INC.									0					0	49,479	03/26/2025	2FE
225433 AC 5	CREDIT SUISSE GP FUND 3.75 03/26/2025		07/01/2016.	KEYBANK CAPITAL MARKET									0					0	49,479	03/26/2025	2FE
225458 LD 8	CSFB 2005-3 6A1 SEQ 5.75 07/25/2035		07/25/2016.	MBS Paydown		235,495	235,495	207,825	207,260		11,486		11,486		235,495			0	8,491	07/25/2035	1FM
2254W0 FJ 9	CSFB 2003-1 1A1 SEQ 7.00 2/25/2033		09/25/2016.	MBS Paydown		11,590	11,590	12,010	11,923		(250)		(250)		11,590			0	515	02/25/2033	2FM
227170 AE 7	CRNN 2013-1A A ABS 3.08 04/18/2028	R	09/18/2016.	MBS Paydown		183,250	183,250	180,983	125,000		66		66		183,250			0	2,859	04/18/2028	1FE
227170 AF 4	CRNN 2014-1A A ABS SNR 3.04 08/18/29	R	09/18/2016.	MBS Paydown		93,458	93,458	90,450			7		7		93,458			0	237	08/18/2029	1FE
227170 AG 2	CRNN 2014-2A A ABS SNR 3.27 11/18/2029	R	09/18/2016.	MBS Paydown		194,444	194,444	194,384	194,391		8		8		194,444			0	4,239	11/18/2029	1FE
228452 AB 4	CRNPT 2012-1A A1LB CLO FLT 11/21/2022		08/20/2016.	MBS Paydown		2,623,644	2,623,644	2,627,057	2,623,644				0		2,623,644			0	39,990	11/21/2022	1FE
22943Y UR 8	CSMC 2009-3R 30A1 SEQ SSNR CSTR 7/27/37		09/27/2016.	MBS Paydown		168,844	168,844	160,966	166,300		2,646		2,646		168,844			0	2,712	07/27/2037	1FM
22944F BW 8	CSMC 2009-2R 2A5 SEQ SSNR CSTR 06/26/37		09/26/2016.	MBS Paydown		25,018	25,018	23,368	25,018		3,508		3,508		25,018			0	533	06/26/2037	1FM
22944J DE 8	CSMC 2010-18R 4A3 SUB SSNR 04/26/38		08/26/2016.	MBS Paydown		700,539	700,539	672,956	700,539				0		700,539			0	11,827	04/26/2038	1FM
22944P AA 5	CSMC 2013-TH1 A1 SEQ SSNR 2.13 02/25/43		09/25/2016.	MBS Paydown		451,062	451,062	405,039	406,482		11,477		11,477		451,062			0	6,444	02/25/2043	1FM
22960* AA 0	OCHSNER CLINIC FOUNDATION 5.26 12/15/28		09/15/2016.	Paydown		163,500	163,500	163,500	163,500				0		163,500			0	5,736	12/15/2028	2
22965@ AA 3	WAG EDINA MN CTL 4.59 7/15/2037		09/15/2016.	Paydown		34,318	34,318	34,661	34,648		(13)		(13)		34,318			0	1,050	07/15/2037	2FE
22969* AA 1	WAL-MART GREENVILLE CTL 3.52 12/15/2029		09/15/2016.	Paydown		102,720	102,720	103,747	103,707		(75)		(75)		102,720			0	2,411	12/15/2029	1FE
22970* AA 8	BNSF RAILWAY SER 2015 4.07 05/15/2034		09/15/2016.	Paydown		83,073	83,073	83,073	83,073				0		83,073			0	2,255	05/15/2034	1FE
22973@ AA 3	GREAT WEST 2015 4.62 12/15/2037		09/15/2016.	Paydown		17,608	17,608	17,608	14,424				0		17,608			0	494	12/15/2037	1FE
232422 AD 7	CWL 2006-7 2A3 SEQ FLT 04/25/46		09/25/2016.	MBS Paydown		208,022	208,022	139,751	136,883		64,944		64,944		208,022			0	847	04/25/2046	1FM
23242L AB 9	CWHEL 2006-F 2A1A SEQ FLT 7/15/2036		09/15/2016.	MBS Paydown		61,935	61,935	43,277	49,297		(9,021)		(9,021)		61,935			0	239	07/15/2036	1FM
23245G AB 7	CWALT 2006-OC9 A2A SEQ SSNR FLT 12/25/36		09/25/2016.	MBS Paydown		96,085	96,085	73,189	70,594		22,207		22,207		96,085			0	384	12/25/2046	1FM
23245G AB 7	CWALT 2006-OC9 A2A SEQ SSNR FLT 12/25/36		09/25/2016.	Pass-Through Loss			2,227	2,398					0					0		12/25/2046	1FM
23248A AJ 0	CWL 2007-SEA1 2A1 SEQ FLT 05/25/47		09/25/2016.	MBS Paydown		109,451	109,451	67,859	65,063		7,802		7,802		109,451			0	564	05/25/2047	1FM
233046 AC 5	DNKN 2015-1A A2I ABS SNR 3.262 02/20/45		08/20/2016.	MBS Paydown		25,000	25,000	25,000	25,000				0		25,000			0	612	02/20/2045	2AM
233046 AD 3	DNKN 2015-1A A2II ABS SNR 3.98 02/20/45		08/20/2016.	MBS Paydown		37,500	37,500	37,500	37,500				0		37,500			0	1,119	02/20/2045	2AM
23305Y AC 3	DBUBS 2011-LC3A A3 SEQ 4.638 04/10/21		09/10/2016.	MBS Paydown		11,388,920	11,388,920	11,502,564	11,421,324		(51,519)		(51,519)		11,388,920			0	353,128	08/10/2044	1FM
23332U AD 6	DSLA 2004-AR1 A2B SEQ SSNR FLT 09/19/44		09/19/2016.	MBS Paydown		153,013	153,013	134,221			11,612		11,612		153,013			0	339	09/19/2044	1FM
23341B AC 9	DRB 2016-B A2 ABS SNR 2.89 06/25/2040		09/25/2016.	MBS Paydown		383,638	383,638	383,522			(6)		(6)		383,638			0	2,187	06/25/2040	1FE
23349* AA 0	DTE ENERGY CTL 7.40 11/15/2016		08/23/2016.	Paydown		4,286,592	4,286,592	4,734,283	4,342,766		(61,835)		(61,835)		4,286,592			0	217,501	11/15/2016	2
235851 AG 7	DHR-CALL08/16 5.625 01/15/2018		08/15/2016.	Make Whole Call		8,528,720	8,000,000	7,951,280	7,987,991		12,009		12,009		8,000,000		528,720	528,720	487,500	01/15/2018	1FE
235851 AM 4	DANAHER CORP 3.90 06/23/2021		08/15/2016.	Make Whole Call		11,260,200	10,000,000	9,997,500	9,998,512		1,488		1,488		10,000,000		1,260,200	1,260,200	251,333	06/23/2021	1FE
247367 BH 7	DELTA AIR LINES 6.821 08/10/2022		08/10/2016.	Sinking Fund Redemption		135,198	135,198	135,198	135,187		1		1		135,198			0	9,222	08/10/2022	2FE
24736X AA 6	DELTA AIR LINES 15-1AA 3.625 07/30/2027		07/30/2016.	Sinking Fund Redemption		153,409	153,409	153,409	153,407		(0)		(0)		153,409			0	2,458	07/30/2027	1FE
24736Y AA 4	DELTA AIR LINES 15-1A 3.875 07/30/2027		07/30/2016.	Sinking Fund Redemption		76,705	76,705	76,705	76,704		(0)		(0)		76,705			0	1,314	07/30/2027	1FE
24763L FN 5	DELHE 1999-2 A7F NAS 7.03 08/15/30		09/15/2016.	MBS Paydown		25,012	25,012	24,188	23,792				0		25,012			0	811	08/15/2030	1FM
25150M AC 0	DBALT 2007-RMP1 A2 SEQ SSNR FLT 12/25/36		09/25/2016.	MBS Paydown		94,035	94,035	74,052	76,346		(5,322)		(5,322)		94,035			0	228	12/25/2036	1FM
25150N AB 0	DBALT 2006-AR5 1A2 SEQ SSNR FLT 10/25/36		09/25/2016.	MBS Paydown		265,505	265,505	141,381			37,476		37,476		265,505			0	868	10/25/2036	1FM
25150R AD 7	DBALT 2006-AR6 A4 SEQ SNR FLT 02/25/2037		09/25/2016.	MBS Paydown		348,570	348,570	310,498			5,402		5,402		348,570			0	553	02/25/2037	1FM
25150R AD 7	DBALT 2006-AR6 A4 SEQ SNR FLT 02/25/2037		09/25/2016.	Pass-Through Loss			34,553						0					0		02/25/2037	1FM

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
251510 CV 3	DBALT 2005-1 1A1 SEQ FLT 02/25/2035		09/25/2016.	MBS Paydown		204,408	204,408	148,451	151,821		8,048		8,048		204,408			0	1,298	02/25/2035	1FM
251510 EP 4	DBALT 2005-3 5A1 SEQ FLT 6/25/2035		09/25/2016.	MBS Paydown		219,849	219,849	165,011	157,384		16,682		16,682		219,849			0	1,022	06/25/2035	1FM
251510 LM 3	DBALT 2006-AR1 5A1 SEQ SSNR FLT 02/25/36		09/25/2016.	MBS Paydown		20,583	20,583	17,766			(2,840)		(2,840)		20,583			0	255	02/25/2036	1FM
251510 MD 2	DBALT 2006-AB1 A1A SEQ 5.431 02/25/36		09/25/2016.	MBS Paydown		20,648	20,648	20,648	13,428		(302)		(302)		20,648			0	636	02/25/2036	1FM
251510 MD 2	DBALT 2006-AB1 A1A SEQ 5.431 02/25/36		09/25/2016.	Pass-Through Loss			7,335	7,335					0					0		02/25/2036	1FM
251510 MD 2	DBALT 2006-AB1 A1A SEQ 5.431 02/25/36		09/25/2016.	MBS Paydown		14,749	14,749	14,749	9,592		(119)		(119)		14,749			0	454	02/25/2036	1FM
251510 MD 2	DBALT 2006-AB1 A1A SEQ 5.431 02/25/36		09/25/2016.	Pass-Through Loss			5,239	5,239					0					0		02/25/2036	1FM
251525 AP 6	DEUTSCHE BANK AG 4.50 04/01/2025	R	09/29/2016.	JP MORGAN SECURITIES INC.		1,764,800	2,000,000	1,950,320	1,952,992		3,118		3,118		1,956,110		(191,310)	(191,310)	74,270	04/01/2025	3FE
25152R XA 6	DEUTSCHE BK LONDON 3.70 05/30/2024	R	09/29/2016.	GOLDMAN SACHS		9,418,100	10,000,000	9,961,900	9,967,043		2,568		2,568		9,969,611		(551,511)	(551,511)	185,000	05/30/2024	2FE
25157F AJ 3	DMSI 2005-WF1 1A3 SUP CSTR 06/26/2035 RE		09/26/2016.	MBS Paydown		106,930	106,930	99,265	99,695		5,563		5,563		106,930			0	2,118	06/26/2035	1FM
25264V AA 7	DHAL 2015-1 A ABS SNR 3.81 07/14/2028	R	09/14/2016.	MBS Paydown		423,833	423,833	423,729	423,734		23		23		423,833			0	10,986	07/14/2028	1FE
25755T AC 4	DPABS 2012-1A A2 ABS 5.216 01/25/2042		07/25/2016.	MBS Paydown		65,000	65,000	65,000	65,000				0		65,000			0	2,543	01/25/2042	2AM
25755T AE 0	DPABS 2015-1A A2II ABS SNR 4.474 10/45		07/25/2016.	MBS Paydown		40,000	40,000	40,000	40,000		0		0		40,000			0	1,362	10/25/2045	3AM
26067* AA 3	DOW CHEMICAL CTL 5.18 3/15/2034		09/15/2016.	Paydown		94,349	94,349	94,774	94,737		(17)		(17)		94,349			0	3,259	03/15/2034	2
26208L AA 6	HONK 2015-1A A2 ABS SNR 5.216 07/20/2045		07/20/2016.	MBS Paydown		35,000	35,000	35,000	35,000				0		35,000			0	1,369	07/20/2045	2AM
26223N AE 5	DRUG 2012-1 A2 ABS 5.80 07/15/2024		07/15/2016.	MBS Paydown		164,103	164,103	164,074	164,089		6		6		164,103			0	7,138	07/15/2024	2AM
26223U AD 1	DRUGB 2014-1 A2 ABS SNR PT 3.484 07/23		07/15/2016.	MBS Paydown		250,414	250,414	250,410	250,414				0		250,414			0	6,543	07/15/2023	2AM
26224H AA 5	DRUGC 2016-1A A ABS 3.979 04/15/2027		07/15/2016.	MBS Paydown		206,023	206,023	206,020			(2)		(2)		206,023			0	820	04/15/2027	2AM
26248P AC 5	DRYD 2006-16A B CLO MEZ FLT 10/20/2020	R	07/20/2016.	MBS Paydown		2,000,000	2,000,000	1,950,000	1,956,524		43,476		43,476		2,000,000			0	18,333	10/20/2020	1FE
26827E AA 3	ECAF 2015-1A A1 ABS SSNR 3.473 06/15/40	R	09/15/2016.	MBS Paydown		96,386	96,386	94,428			55		55		96,386			0	418	06/15/2040	1FE
26845# AA 8	EDX SUPPLY CHA SEN SEC NT 3.50 1/15/2019		07/15/2016.	Paydown		160,206	160,206	160,206					0		160,206			0	2,617	01/15/2019	1Z
268648 AN 2	EMC CORP 3.375 06/01/2023		07/19/2016.	BARCLAYS CAPITAL		9,072,500	9,500,000	9,522,615	9,517,192		(1,196)		(1,196)		9,515,996		(443,496)	(443,496)	157,893	06/01/2023	3FE
26971H AB 8	EGLE 2014-1A A2 ABS SNR SEQ 4.31 12/39	R	09/15/2016.	MBS Paydown		87,500	87,500	87,495	87,496		0		0		87,500			0	2,514	12/15/2039	1FE
28108P AA 4	ESLFT 2012-A AP ABS FLT 10/01/2025		07/01/2016.	MBS Paydown		132,251	132,251	132,912	132,251				0		132,251			0	3,556	10/01/2025	1FE
28108P AB 2	ESLFT 2012-A AT ABS FLT 10/01/2025		07/01/2016.	MBS Paydown		141,015	141,015	141,253	141,015				0		141,015			0	3,621	10/01/2025	1FE
28618W AA 2	ERL 2014-1A A1 ABS SNR 2.299 04/19/2044		09/19/2016.	MBS Paydown		165,203	165,203	159,730			443		443		165,203			0	952	04/19/2044	1FE
28618X AD 4	ERL 2016-1A A1 ABS SEQ SNR 3.968 03/46		09/19/2016.	MBS Paydown		176,033	176,033	176,033					0		176,033			0	2,930	03/19/2046	1FE
28932M AA 3	ELM RD GEN STA 5.209 02/11/2030		08/11/2016.	Sinking Fund Redemption		142,416	142,416	142,416	142,416				0		142,416			0	7,418	02/11/2030	1FE
30257G AA 9	FPL ENERGY NATL 5.608 03/10/24		09/10/2016.	Sinking Fund Redemption		86,971	86,971	86,716	86,972				0		86,971			0	4,823	03/10/2024	3FE
30605X AA 1	FWAY 2012-1 A2 ABS 4.21 10/15/2042		09/15/2016.	MBS Paydown		90,361	90,361	90,743	90,592		(38)		(38)		90,361			0	2,536	10/15/2042	1FE
30605X AC 7	FWAY 2015-1A A2 ABS PT SNR 4.213 11/42		09/15/2016.	MBS Paydown		15,000	15,000	15,000	15,000				0		15,000			0	421	11/15/2042	1FE
31307# AA 9	CORPUS CHRISTI (FDL) CTL 4.537 2/15/35		09/15/2016.	Paydown		25,021	25,021	25,025	25,025		(0)		(0)		25,021			0	756	02/15/2035	1
316817 AA 3	57TH ST MTGE 7.125 6/01/2017		09/01/2016.	Sinking Fund Redemption		151,440	151,440	144,536	150,796		503		503		151,440			0	7,085	06/01/2017	1FE
32027L AE 5	FFML 2006-FF14 A5 SEQ SNR FLT 10/25/2036		09/25/2016.	MBS Paydown		94,921	94,921	83,100	83,214		(203)		(203)		94,921			0	379	10/25/2036	1FM
32027N RU 7	FFML 2005-FF5 M2 MEZ FLT 03/25/2035		09/25/2016.	MBS Paydown		122,733	122,733	100,028	118,310		112		112		122,733			0	971	03/25/2035	1FM
32027N ZL 8	FFML 2006-FFH1 A4 SEQ FLT 01/25/2036		09/25/2016.	MBS Paydown		376,109	376,109	290,544	342,120		7,191		7,191		376,109			0	1,922	01/25/2036	1FM
32028H AD 5	FFML 2006-FF10 A4 SEQ FLT 07/25/2036		09/25/2016.	MBS Paydown		741,776	741,776	691,179	713,470		11,821		11,821		741,776			0	2,941	07/25/2036	1FM
32051G FM 2	FHAMS 2005-FA1 1A2 SEQ 5.50 03/25/2035		09/25/2016.	MBS Paydown		32,628	32,628	32,016	32,257		275		275		32,628			0	1,192	03/25/2035	1FM
32051G NS 0	FHAMS 2005-FA4 1A1 SEQ SSNR FLT 06/25/35		09/25/2016.	MBS Paydown		243,769	243,769	181,279	23,824		7,845		7,845		243,769			0	698	06/25/2035	1FM
32051G NS 0	FHAMS 2005-FA4 1A1 SEQ SSNR FLT 06/25/35		09/25/2016.	Pass-Through Loss			12,166						0					0		06/25/2035	1FM
32051G SQ 9	FHAMS 2005-AA7 2A1 SEQ SSNR CSTR 09/35		09/25/2016.	MBS Paydown		691,942	691,942	583,959			19,243		19,243		691,942			0	8,848	09/25/2035	1FM
32051G SQ 9	FHAMS 2005-AA7 2A1 SEQ SSNR CSTR 09/35		09/25/2016.	Pass-Through Loss			124,288						0					0		09/25/2035	1FM
32051G XQ 3	FHASI 2005-AR5 2A1 SEQ SSNR FLT 11/25/35		09/25/2016.	MBS Paydown		159,393	159,393	144,848			1,007		1,007		159,393			0	56	11/25/2035	1FM

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1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Desig-nation or Market Indicator (a)
32051G XV 2	FHASI 2005-AR5 4A1 SEQ SNR CSTR 11/25/35		08/25/2016	Pass-Through Loss			76,702						0					0		11/25/2035	1FM
32051G XV 2	FHASI 2005-AR5 4A1 SEQ SNR CSTR 11/25/35		09/25/2016	MBS Paydown		478,723	478,723	445,738	412,766		33,537		33,537		478,723			0	8,356	11/25/2035	1FM
32051G Y2 5	FHASI 2006-AR1 2A1 SEQ SSNR CSTR 05/36		09/25/2016	MBS Paydown		88,665	88,665	55,859	61,456		25,067		25,067		88,665			0	1,671	05/25/2036	1FM
32051S AA 7	FHAMS 2006-RE2 A1 SEQ FLT 04/25/2035		09/25/2016	MBS Paydown		81,936	94,522	64,946	54,952		3,354		3,354		81,936			0	483	04/25/2035	1FM
32051S AA 7	FHAMS 2006-RE2 A1 SEQ FLT 04/25/2035		09/25/2016	Pass-Through Loss			30,674	20,146					0		27,441		(27,441)	(27,441)		04/25/2035	1FM
32051S AA 7	FHAMS 2006-RE2 A1 SEQ FLT 04/25/2035		09/30/2016	Book Value Adjustment									0		(27,441)		27,441	27,441		04/25/2035	1FM
32056J AA 2	FHASI 2007-AR3 1A1 SEQ SSNR CSTR 11/37		08/25/2016	Pass-Through Loss			682						0					0		11/25/2037	1FM
32056J AA 2	FHASI 2007-AR3 1A1 SEQ SSNR CSTR 11/37		09/25/2016	MBS Paydown		63,184	63,184	41,751	42,153		(133,208)		(133,208)		63,184			0	1,082	11/25/2037	1FM
32113J CF 0	FNLC 2005-4 A3 SEQ FLT 02/25/2036		09/25/2016	MBS Paydown		396,584	396,584	305,865	366,500		21,051		21,051		396,584			0	1,894	02/25/2036	1FM
35552Q AE 0	FRASR 2006-2A D CLO MEZ SEQ FLT 12/2020		09/20/2016	MBS Paydown		1,023,795	1,023,795	1,004,599	641,135		10,708		10,708		1,023,795			0	16,913	12/20/2020	1AM
36157N FL 3	GECMS 1997-HE4 A6 SEQ 7.17 12/25/28		09/25/2016	MBS Paydown		3,175	3,175	3,276	3,287		(109)		(109)		3,175			0	102	12/25/2028	4FM
36157N FL 3	GECMS 1997-HE4 A6 SEQ 7.17 12/25/28		09/25/2016	Pass-Through Loss			43,560	45,196		0	(5,497)		(5,497)		40,053		(40,053)	(40,053)		12/25/2028	4FM
36159X AC 4	GECMC 2007-C1 A3 SEQ 5.481 12/10/2049		09/10/2016	MBS Paydown		243,734	243,734	217,533	243,734				0		243,734			0	12,007	12/10/2049	1FM
361856 CQ 8	GMACM 2003-HE2 A5 NAS STP 04/25/2033		09/25/2016	MBS Paydown		3,319	3,319	2,613	3,101		225		225		3,319			0	99	04/25/2033	1FM
36185N 6N 5	GMACM 2005-AR2 2A SEQ SNR FLT 05/25/2035		09/25/2016	MBS Paydown		59,451	59,451	56,107			(1,315)		(1,315)		59,451			0	522	05/25/2035	1Z
36190F AD 2	GSMSC 2009-3R 2A1 SEQ SSNR CSTR 07/25/35		09/25/2016	MBS Paydown		129,924	129,924	123,459	129,138		306		306		129,924			0	2,674	07/25/2035	1FM
36190G AA 6	GSMSC 2009-4R 1A1 SEQ SSNR CSTR 1/26/37		09/26/2016	MBS Paydown		1,274,080	1,274,080	1,239,638	1,262,736		20,562		20,562		1,274,080			0	50,019	01/26/2037	1FM
36190K AC 3	GSMS 2009-RR1 CSB SUB 5.286 12/17/2039		09/17/2016	MBS Paydown		5,617,000	5,617,000	5,614,367	5,605,408		11,592		11,592		5,617,000			0	216,388	12/17/2039	1FE
36190K BJ 7	GSMS 2009-RR1 MLA SEQ CSTR 12/14/2049		08/14/2016	MBS Paydown		9,082,201	9,082,201	8,386,136	9,013,537		107,002		107,002		9,082,201			0	300,184	12/14/2049	1FE
36192E AB 7	GTP CELLULAR 12-2 A 4.336 03/15/2019		09/15/2016	Sinking Fund Redemption		52,710	52,710	52,710	52,710				0		52,710			0	1,524	03/15/2019	1FE
36228F G7 5	GSR 2004-3F 2A4 PAC 5.50 2/25/2034		09/25/2016	MBS Paydown		69,517	69,517	69,143	69,239		276		276		69,517			0	2,817	02/25/2034	1FM
3622EA AA 8	GSAA 2007-3 1A1A SEQ SSNR FLT 03/25/2047		09/25/2016	MBS Paydown		486,924	486,924	323,002	172,281		31,722		31,722		486,924			0	1,686	03/25/2047	1FM
362332 AE 8	GSMS 2006-GG8 A4 SEQ 5.56 11/10/39		09/10/2016	MBS Paydown		2,157,524	2,157,524	2,128,027	2,152,722		8,173		8,173		2,157,524			0	76,674	11/10/2039	1FM
362341 4A 4	GSR 2006-AR1 2A1 SEQ SSNR FLT 01/25/2036		09/25/2016	MBS Paydown		121,653	121,653	115,449			1,490		1,490		121,653			0	634	01/25/2036	1FM
362341 4A 4	GSR 2006-AR1 2A1 SEQ SSNR FLT 01/25/2036		09/25/2016	Pass-Through Loss			1,172						0					0		01/25/2036	1FM
362341 BR 9	GSAMP 2005-HE3 M2 MEZ FLT 06/25/2035		09/25/2016	MBS Paydown		196,357	196,357	192,430	193,935		(121)		(121)		196,357			0	1,959	06/25/2035	1FM
362341 FN 4	GSR 2005-AR4 3A5 SEQ SNR FLT 07/25/2035		09/25/2016	MBS Paydown		233,367	233,367	216,813			(2,437)		(2,437)		233,367			0	2,955	07/25/2035	1Z
362341 XC 8	GSR 2005-AR7 4A1 SEQ SSNR FLT 11/25/2035		09/25/2016	MBS Paydown		54,076	54,076	46,487			(6,292)		(6,292)		54,076			0	701	11/25/2035	1Z
362341 XC 8	GSR 2005-AR7 4A1 SEQ SSNR FLT 11/25/2035		09/25/2016	Pass-Through Loss			(1,232)						0					0		11/25/2035	1Z
362341 XE 4	GSR 2005-AR7 5A1 SEQ SSNR FLT 11/25/2035		09/25/2016	MBS Paydown		122,261	122,261	108,066			(5,837)		(5,837)		122,261			0	752	11/25/2035	1FM
362341 XE 4	GSR 2005-AR7 5A1 SEQ SSNR FLT 11/25/2035		09/25/2016	Pass-Through Loss			(7,036)						0					0		11/25/2035	1FM
362341 XG 9	GSR 2005-AR7 6A1 SEQ SNR FLT 11/25/2035		09/25/2016	MBS Paydown		249,235	249,235	237,024			4,061		4,061		249,235			0	3,394	11/25/2035	1FM
362405 AB 8	GSAMP 2006-SD2 A2 SEQ FLT 05/25/2046		09/25/2016	MBS Paydown		335,059	335,059	236,939	223,466		(14,883)		(14,883)		335,059			0	1,507	05/25/2046	1FM
36242D H4 8	GSR 2005-AR2 1A1 SEQ SNR FLT 04/25/2035		09/25/2016	MBS Paydown		88,774	88,774	81,450			(12,936)		(12,936)		88,774			0	1,196	04/25/2035	1FM
36244S AD 0	GSAA 2006-13 AF4 SEQ STP 07/25/2036		09/25/2016	MBS Paydown		358,555	358,555	247,403	208,621		(7,882)		(7,882)		358,555			0	8,036	07/25/2036	1FM
36248# AA 0	GSA (ANCHORAGE, AK) CTL 3.50 11/15/2030		09/15/2016	Paydown		274,244	274,244	276,712			(110)		(110)		274,244			0	3,788	11/15/2030	1FE
362480 AD 7	GSCC 2006-2 A1 SEQ SNR FLT 05/25/2036		09/25/2016	MBS Paydown		137,726	137,726	101,388			(2,837)		(2,837)		137,726			0	358	05/25/2036	1FM
362480 AD 7	GSCC 2006-2 A1 SEQ SNR FLT 05/25/2036		09/25/2016	Pass-Through Loss			6,921						0					0		05/25/2036	1FM
36248F AG 7	GSMS 2011-GC3 A4 SEQ 4.753 03/10/44		09/10/2016	MBS Paydown		273,471	273,471	278,871	276,485		(3,321)		(3,321)		273,471			0	8,628	03/10/2044	1FM
362631 AB 9	GSR 2006-OA1 2A1 SEQ SSNR FLT 08/25/2046		09/25/2016	MBS Paydown		191,808	191,808	152,727	165,920		23,074		23,074		191,808			0	791	08/25/2046	1FM
362669 AV 5	GSR 2007-4F 6A1 SEQ 6.0 06/25/22027		09/25/2016	MBS Paydown		65,049	65,049	60,293	60,410		(7,217)		(7,217)		65,049			0	2,835	06/25/2027	1FM
362669 AV 5	GSR 2007-4F 6A1 SEQ 6.0 06/25/22027		09/25/2016	Pass-Through Loss			2,972	2,754					0					0		06/25/2027	1FM
36298G AA 7	GSPA MONETIZATION TR 6.422 10/09/2029		09/09/2016	Sinking Fund Redemption		92,025	92,025	93,313	92,981		(55)		(55)		92,025			0	3,940	10/09/2029	2FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	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)
368771 AA 9	GEN AMER RAILCAR 6.69 09/20/16	.	08/20/2016.	Sinking Fund Redemption		12,125	12,125	11,654	12,125		(0)		(0)		12,125			0	507	09/20/2016	2FE
372546 AA 9	GEORGE WASHINGTON 6.00 02/01/2019	.	08/01/2016.	Make Whole Call		5,578,839	5,000,000	5,000,000	5,000,000				0		5,000,000		578,839	578,839	300,000	02/01/2019	1FE
37952U AB 9	SEACO 2013-1A A ABS 2.98 04/17/2028	R	09/17/2016.	MBS Paydown		468,750	468,750	462,089	463,428		878		878		468,750			0	9,276	04/17/2028	1FE
37952U AC 7	SEACO 2013-2A A ABS 3.67 11/17/2028	R	09/17/2016.	MBS Paydown		87,500	87,500	87,493	87,494		1		1		87,500			0	2,141	11/17/2028	1FE
37952U AD 5	SEACO 2014-1A A1 ABS SNR 3.19 07/17/24	R	09/17/2016.	MBS Paydown		250,000	250,000	249,948	249,954		6		6		250,000			0	5,317	07/17/2029	1FE
37954T AA 2	GSFI 2015-1 B1 ABS SNR 2.74 01/18/2030	R	09/18/2016.	MBS Paydown		482,727	482,727	482,712	482,727				0		482,727			0	9,297	01/18/2030	2AM
38011A AC 8	GMACM 2006-HE2 A3 SEQ 6.32 5/25/36	.	08/25/2016.	MBS Paydown		88,388	88,388	88,388	56,950		95,142		95,142		88,388			0	3,430	05/25/2036	1FM
393505 HU 9	GT 1995-6 B1 SUB 7.70 9/15/2026	.	09/15/2016.	MBS Paydown		48,281	48,281	48,696	48,281				0		48,281			0	2,452	09/15/2026	2AM
39678W AA 6	GCSP 2005-1 A SEQ CSTR 9-25-34	.	09/25/2016.	MBS Paydown		46,561	46,561	46,328	46,166		178		178		46,561			0	1,565	09/25/2034	1FM
40066N AA 4	GUANAY FI LTD 6.00 12/15/2020	R	09/15/2016.	Sinking Fund Redemption		224,741	224,741	224,893	224,829		(22)		(22)		224,741			0	12,660	12/15/2020	3FE
40442L AB 1	H2 2015-1A AFX CDO SEQ SSNR 3.3526 06/49	.	09/24/2016.	MBS Paydown		8,233	8,233	8,233	8,233		(0)		(0)		8,233			0	163	06/24/2049	1FE
405364 AD 2	HLCNL 2006-1A B CLO FLT 11/20/20	.	08/20/2016.	MBS Paydown		3,010,000	3,010,000	2,900,263	3,000,832		9,168		9,168		3,010,000			0	28,372	11/20/2020	1FE
41161G AC 7	HVMLT 2006-8 2A1A SEQ SSNR FLT 08/21/36	.	09/21/2016.	MBS Paydown		22,804	22,804	16,077	15,854		2,748		2,748		22,804			0	92	07/21/2036	1FM
41161P EX 7	HVMLT 2004-5 2A6 SEQ CSTR 06/19/2034	.	09/19/2016.	MBS Paydown		106,447	106,447	85,423	87,564		13,153		13,153		106,447			0	1,908	06/19/2034	1FM
41161P TN 3	HVMLT 2005-10 2A1A SEQ SSNR FLT 11/35	.	09/19/2016.	MBS Paydown		125,504	125,504	87,808	80,933		17,871		17,871		125,504			0	609	11/19/2035	1FM
41161P UK 7	HVMLT 2005-11 2A1A SEQ SSNR FLT 08/19/45	.	09/19/2016.	MBS Paydown		103,308	103,308	72,861	74,926		11,520		11,520		103,308			0	503	08/19/2045	1FM
41161V AC 4	HVMLT 2006-7 2A1A SEQ SSNR FLT 09/19/46	.	09/19/2016.	MBS Paydown		22,264	22,264	15,807	12,692		2,172		2,172		22,264			0	100	09/19/2046	1FM
411707 AA 0	HNGRY 2013-1A A2 ABS 4.474 03/20/2043	.	09/20/2016.	MBS Paydown		31,875	31,875	31,875	31,875				0		31,875			0	1,070	03/20/2043	2AM
415864 AJ 6	HARSCO CORP 5 05/15/18	.	08/25/2016.	MORGAN STANLEY		3,030,000	3,000,000	2,996,850	2,999,084		244		244		2,999,328		30,672	30,672	103,021	05/15/2018	3FE
415864 AJ 6	HARSCO CORP 5 05/15/18	.	09/01/2016.	MORGAN STANLEY		2,030,000	2,000,000	1,997,900	1,999,389		168		168		1,999,557		30,443	30,443	123,349	05/15/2018	3FE
415864 AJ 6	HARSCO CORP 5 05/15/18	.	09/19/2016.	DEUTSCHE BANK		4,050,000	4,000,000	3,991,880	3,997,640		688		688		3,998,328		51,672	51,672	199,609	05/15/2018	3FE
419838 AA 5	HAWAIIAN AIRLINES A 3.90 01/15/2026	.	07/15/2016.	Sinking Fund Redemption		171,677	171,677	171,677	171,677				0		171,677			0	6,695	01/15/2026	1FE
42218S AC 2	HEALTH CARE SVCS 4.70 01/15/2021	.	07/18/2016.	Cash Tender		10,099,440	9,000,000	8,999,220	8,999,620		9,173		9,173		9,008,793		1,090,647	1,090,647	426,525	01/15/2021	1FE
42770Q AA 0	HERO 2014-2A A ABS SNR PT 3.99 09/21/40	.	09/20/2016.	MBS Paydown		644,440	644,440	644,001	643,949		262		262		644,440			0	25,713	09/21/2040	1FE
42770R AA 8	HERO 2014-1A ABS 4.75 09/20/2038	.	09/20/2016.	MBS Paydown		454,712	454,712	454,707	454,712				0		454,712			0	21,599	09/20/2038	1FE
437084 PQ 3	HEAT 2005-7 2A4 SEQ FLT 01/25/2036	.	09/25/2016.	MBS Paydown		664,393	664,393	563,904	647,441		31,381		31,381		664,393			0	3,711	01/25/2036	1FM
43710K AC 0	HEAT 2007-2 2A2 SEQ FLT 07/25/2037	.	09/25/2016.	MBS Paydown		680,510	680,510	406,038	567,811		38,374		38,374		680,510			0	2,870	07/25/2037	1FM
43710M AA 0	RFMS2 2007-HSA1 A SEQ FLT 02/25/2037	.	09/25/2016.	MBS Paydown		17,818	17,818	12,182	3,009		5,352		5,352		17,818			0	67	02/25/2037	1FM
43739H AA 8	HMBT 2006-2 A1 SEQ SNR FLT 12/25/2036	.	09/25/2016.	MBS Paydown		1,066,844	1,066,844	933,058			21,235		21,235		1,066,844			0	3,964	12/25/2036	1FM
437690 AX 8	HMAC 2004-3 AV3 SEQ SSUP FLT 07/25/34	.	09/25/2016.	MBS Paydown		190,292	190,292	165,554	175,380		7,163		7,163		190,292			0	1,269	07/25/2034	1FM
44329H AG 9	HP COMM LLC 5.02 03/15/2023	.	09/15/2016.	Sinking Fund Redemption		253,854	253,854	248,695	251,418		410		410		253,854			0	12,685	03/15/2023	1FE
44329H AS 3	HP COMM LLC 5.32 03/15/2023	.	09/15/2016.	Sinking Fund Redemption		42,042	42,042	41,357	41,721		54		54		42,042			0	2,237	03/15/2023	1FE
44984R AB 4	PRETSL 4A A2 CDO SSNR FLT 06/24/2034	.	09/24/2016.	MBS Paydown		53,265	53,265	49,071			(22,625)		(22,625)		53,265			0	196	06/24/2034	1FE
44986G AA 8	INGIM 2012-4A A1 CLO FLT 10/15/2023	.	09/22/2016.	Distribution		5,600,000	5,600,000	5,600,000	5,600,000				0		5,600,000			0	103,750	10/15/2023	1Z
45112A AA 5	ICONX 2012-1A A ABS 4.229 01/25/2043	.	07/25/2016.	MBS Paydown		139,710	139,710	139,710	139,711		5		5		139,710			0	4,431	01/25/2043	1AM
45254N JB 4	IMM 2004-4 2A1 SEQ STP 9/25/2034	.	09/25/2016.	MBS Paydown		118,840	118,840	114,343	114,453		712		712		118,840			0	3,590	09/25/2034	1FM
45254N MZ 7	IMM 2005-2 1A2 SEQ SSUP FLT 04/25/2035	.	09/25/2016.	MBS Paydown		175,837	175,837	142,866	147,602		(1,872)		(1,872)		175,837			0	1,249	04/25/2035	1FM
45254N NT 0	IMM 2005-3 M1 MEZ FLT 08/25/2035	.	09/25/2016.	MBS Paydown		65,384	65,384	32,934	5,657		12,464		12,464		65,384			0	470	08/25/2035	1FM
45254N NT 0	IMM 2005-3 M1 MEZ FLT 08/25/2035	.	09/25/2016.	Pass-Through Loss			(5,996)						0					0		08/25/2035	1FM
45254T TN 4	IMSA 2006-1 2A1 SEQ FLT 5/25/36	.	09/25/2016.	MBS Paydown		1,847	1,847	1,293	1,418		(905)		(905)		1,847			0	9	05/25/2036	1FM
45632@ AA 7	INDUSTRIAL PIPING 14.50 12/13/2018	.	09/06/2016.	Paydown		1,362,085	1,362,085	1,359,166	1,347,819		3,895	841,524	(837,629)		1,362,085			0	619	12/13/2018	5Z
45632@ AA 7	INDUSTRIAL PIPING 14.50 12/13/2018	.	09/30/2016.	Suspense Ledger Adjustment		447,057						1,423	(1,423)				447,057	447,057		12/13/2018	5Z
45632@ AA 7	INDUSTRIAL PIPING 14.50 12/13/2018	.	09/30/2016.	Book Value Adjustment									0		447,057		(447,057)	(447,057)		12/13/2018	5Z

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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)
456606 HK 1	INDYL 2005-L2 A1 SEQ FLT 10/25/2013	.	09/25/2016.	MBS Paydown		6,343	6,343	5,169			3		3				6,343	6,343	13	10/25/2013	5*
45660K AA 9	INDX 2006-AR39 A1 SEQ SSNR FLT 2/25/2037	.	08/25/2016.	Pass-Through Loss			888	716					0		888		(888)	(888)		02/25/2037	1FM
45660K AA 9	INDX 2006-AR39 A1 SEQ SSNR FLT 2/25/2037	.	09/25/2016.	MBS Paydown		296,924	296,924	239,210	240,946		16,750		16,750		296,924			0	1,244	02/25/2037	1FM
45660L CK 3	INDX 2005-AR2 1A1 SEQ SSNR FLT 02/25/35	.	09/25/2016.	MBS Paydown		196,250	196,250	141,300			(23,974)		(23,974)		196,250			0	1,352	02/25/2035	1AM
45660L PK 9	RAST 2005-A6CB A9 SEQ SSUP 5.50 6/25/35	.	09/25/2016.	MBS Paydown		6,837	6,837	3,685	439		5,439		5,439		6,837			0	307	06/25/2035	1FM
45660L PK 9	RAST 2005-A6CB A9 SEQ SSUP 5.50 6/25/35	.	09/25/2016.	Pass-Through Loss			8,730	10,251					0					0		06/25/2035	1FM
45660N W6 8	RAST 2004-R2 A3 Z 5.50 08/25/2034	.	09/25/2016.	MBS Paydown		90,085	90,085	94,251	94,159		(2,948)		(2,948)		90,085			0	3,387	08/25/2034	3FM
45660N X9 1	INDX 2004-AR6 5A2 SEQ SSUP CSTR 10/34	.	09/25/2016.	MBS Paydown		31,000	31,000	25,420	25,799		(681)		(681)		31,000			0	568	10/25/2034	1FM
45661X AB 8	INDX 2006-AR13 A2 SEQ SSNR FLT 07-25-36	.	09/25/2016.	MBS Paydown		168,193	168,193	100,811	106,327		876		876		168,193			0	831	07/25/2036	1FM
46184# AA 5	INVISION DIV LIBOR+900 6/30/2020	.	09/30/2016.	Paydown		43,750	43,750	43,313	43,348		71		71		43,750			0	3,306	06/30/2020	5*
46616M AA 8	HENDR 2010-3A A ABS 3.82 12/15/2048	.	09/15/2016.	MBS Paydown		65,356	65,356	65,342	65,205		(9)		(9)		65,356			0	1,686	12/15/2048	1FE
46616M AB 6	HENDR 2010-3A B ABS 6.85 12/15/2050	.	09/15/2016.	MBS Paydown		25,228	25,228	25,227	25,228				0		25,228			0	1,167	12/15/2050	1FE
46616P AA 1	HENDR 2011-1A A ABS 4.70 10/15/2056	.	09/15/2016.	MBS Paydown		141,644	141,644	141,607	141,613		(12)		(12)		141,644			0	4,462	10/15/2056	1FE
46616Q AA 9	HENDR 2011-2A A ABS 4.94 09/15/56	.	09/15/2016.	MBS Paydown		121,457	121,457	121,387	121,372		2		2		121,457			0	4,019	09/15/2056	1FE
46616V AA 8	HENDR 2012-1A A ABS 4.21 02/16/2065	.	09/15/2016.	MBS Paydown		77,539	77,539	77,521	77,515		518		518		77,539			0	2,210	02/16/2065	1FE
46617A AA 3	HENDR 2012-3A A ABS SSNR 3.22 09/15/2065	.	09/15/2016.	MBS Paydown		158,361	158,361	156,774	79,133		102		102		158,361			0	3,200	09/15/2065	1FE
46617F AA 2	HENDR 2013-1A A ABS 3.22 03/15/2067	.	09/15/2016.	MBS Paydown		133,999	133,999	133,906	133,907		(2)		(2)		133,999			0	2,866	04/15/2067	1FE
46617J AA 4	HENDR 2013-2A A ABS 4.21 03/15/2062	.	09/15/2016.	MBS Paydown		130,295	130,295	130,265	130,239		22		22		130,295			0	3,723	03/15/2062	1FE
46617L AA 9	HENDR 2013-3A A ABS 4.08 07/15/41	.	09/15/2016.	MBS Paydown		207,679	207,679	207,511	207,521		2		2		207,679			0	5,650	01/17/2073	1FE
46617T AA 2	HENDR 2014-1A A ABS SNR 3.96 03/15/2063	.	09/15/2016.	MBS Paydown		184,998	184,998	184,893	184,902		(6)		(6)		184,998			0	4,969	03/15/2063	1FE
46618A AA 2	HENDR 2014-2A A ABS 3.61 01/17/2073	.	09/15/2016.	MBS Paydown		232,608	232,608	233,683	123,814		(84)		(84)		232,608			0	3,581	01/17/2073	1FE
46618H AA 7	HENDR 2014-3A A ABS SNR 3.50 06/15/2077	.	09/15/2016.	MBS Paydown		193,694	193,694	193,107	193,112		54		54		193,694			0	4,515	06/15/2077	1FE
46618L AA 8	HENDR 2015-1A A ABS SSNR 3.26 09/15/2072	.	09/15/2016.	MBS Paydown		342,097	342,097	338,921	338,980		(450)		(450)		342,097			0	7,558	09/15/2072	1FE
46619R AA 4	HENDR 2015-2A A ABS SSNR 3.87 03/15/2058	.	09/15/2016.	MBS Paydown		76,222	76,222	76,339	76,337		33		33		76,222			0	1,994	03/15/2058	1FE
46619X AA 1	HENDR 2015-3A A ABS SSNR 4.08 03/17/70	.	09/15/2016.	MBS Paydown		194,803	194,803	194,632	194,633		7		7		194,803			0	5,242	03/17/2070	1FE
466247 L6 8	JPMMT 2006-A2 IIB1 MEZ SEQ CSTR 08/25/34	.	09/25/2016.	MBS Paydown		50,333	50,333	47,974	48,287		(4,576)		(4,576)		50,333			0	933	08/25/2034	1FM
466247 QP 1	JPMMT 2005-A3 7CA1 SEQ SSNR FLT 06/25/35	.	09/25/2016.	MBS Paydown		56,464	56,464	52,018			(195)		(195)		56,464			0	651	06/25/2035	1FM
466247 RP 0	JPMMT 2005-A4 2A1 SEQ CSTR 7/25/2035	.	09/25/2016.	MBS Paydown		262,035	262,035	232,556	234,068		18,903		18,903		262,035			0	4,826	07/25/2035	1FM
46625Y CV 3	JPMCC 2004-LN2 A2 SEQ 5.115 07/15/41	.	09/15/2016.	MBS Paydown		59,701	59,701	60,103	59,701				0		59,701			0	2,048	07/15/2041	1FM
46626L FL 9	JPMAC 2006-FRE1 A3 SEQ FLT 05/25/2035	.	08/25/2016.	MBS Paydown		375,781	375,781	352,647	362,404		5,297		5,297		375,781			0	1,495	05/25/2035	1FM
46627M AD 9	JPALT 2005-S1 1A4 SEQ SSNR 6.0 12/25/35	.	09/25/2016.	MBS Paydown		59,268	59,268	56,067	63,251		(7,494)		(7,494)		59,268			0	3,301	12/25/2035	1FM
46627M AD 9	JPALT 2005-S1 1A4 SEQ SSNR 6.0 12/25/35	.	09/25/2016.	Pass-Through Loss			19,552	18,812					0					0		12/25/2035	1FM
46627M CU 9	JPALT 2006-A1 2A1 SEQ SSNR CSTR 03/36	.	09/25/2016.	MBS Paydown		29,555	29,555	29,559	21,019		2,080		2,080		29,555			0	534	03/25/2036	1FM
46627M CU 9	JPALT 2006-A1 2A1 SEQ SSNR CSTR 03/36	.	09/25/2016.	Pass-Through Loss			4,222	4,223					0					0		03/25/2036	1FM
46627M CY 1	JPALT 2006-A1 3A1 SEQ SSNR CSTR 03/25/36	.	09/25/2016.	MBS Paydown		586,881	586,881	484,526	345,629		13,169		13,169		586,881			0	8,786	03/25/2036	1FM
46627M EC 7	JPALT 2006-S1 1A6 NAS 5.75 3/25/36	.	09/25/2016.	MBS Paydown		42,144	42,144	39,431	33,060		(2,166)		(2,166)		42,144			0	1,612	03/25/2036	1FM
46627M EC 7	JPALT 2006-S1 1A6 NAS 5.75 3/25/36	.	09/25/2016.	Pass-Through Loss			4,614	4,317					0					0		03/25/2036	1FM
466285 AN 3	JPALT 2006-A6 2A4 SEQ SSNR 5.95 11/25/36	.	09/25/2016.	MBS Paydown		90,622	90,622	67,513	86,007		(36,728)		(36,728)		90,622			0	2,115	11/25/2036	1FM
466285 AN 3	JPALT 2006-A6 2A4 SEQ SSNR 5.95 11/25/36	.	09/25/2016.	Pass-Through Loss			2,032	1,514					0					0		11/25/2036	1FM
46628G AE 9	JPALT 2006-A2 1A5 SEQ SSUP FLT 05/25/36	.	07/12/2016.	Suspense Ledger Adjustment		27,340							0				27,340	27,340		05/25/2036	1FM
46628G AE 9	JPALT 2006-A2 1A5 SEQ SSUP FLT 05/25/36	.	07/25/2016.	Suspense Ledger Adjustment		27,517							0				27,517	27,517		05/25/2036	1FM
46628G AE 9	JPALT 2006-A2 1A5 SEQ SSUP FLT 05/25/36	.	08/29/2016.	Suspense Ledger Adjustment		30,635							0				30,635	30,635		05/25/2036	1FM

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
46628K AC 4	JPMMT 2006-A3 2A1 SEQ SNR 2.8202 05/36	.	09/25/2016.	MBS Paydown		48,598	48,598	40,822			(460)		(460)		48,598			0	496	05/25/2036	1FM
46628K AC 4	JPMMT 2006-A3 2A1 SEQ SNR 2.8202 05/36	.	09/25/2016.	Pass-Through Loss			4						0					0		05/25/2036	1FM
46628L AB 4	JPMMT 2006-A4 1A2 SEQ SSNR CSTR 6/36	.	08/25/2016.	Pass-Through Loss			(15)						0		(15)		15	15		06/25/2036	1FM
46628L AB 4	JPMMT 2006-A4 1A2 SEQ SSNR CSTR 6/36	.	09/25/2016.	MBS Paydown		9,970	9,970	7,620	7,698		212		212		9,970			0	188	06/25/2036	1FM
46628V AH 9	JPALT 2006-S3 A5 SEQ SSNR STP 08/25/36	.	09/25/2016.	Pass-Through Loss			103,306				(1,369)		(1,369)					0		08/25/2036	1FM
46629H AB 2	JPMAC 2006-NC2 A1B SEQ FLT 07/25/2036	.	09/25/2016.	MBS Paydown		333,135	333,135	264,009	285,143		24,919		24,919		333,135			0	1,328	07/25/2036	1FM
46629P AC 2	JPMCC 2006-LDP9 A3 SEQ 5.336 5/15/47	.	09/15/2016.	MBS Paydown		16,906,430	16,906,430	17,445,323	16,977,232		(94,834)		(94,834)		16,906,430			0	643,506	05/15/2047	1FM
466300 AL 4	JPMRR 2009-11 2A1 SEQ 6.0 11/26/36	.	09/26/2016.	MBS Paydown		341,686	341,686	351,189	346,732		(3,133)		(3,133)		341,686			0	13,581	11/26/2036	1FM
46630G AN 5	JPMMT 2007-A1 4A2 SEQ SSNR CSTR 07/25/35	.	09/25/2016.	MBS Paydown		30,425	30,425	28,447	28,248		1,215		1,215		30,425			0	553	07/25/2035	1FM
46630J AC 3	JPMCC 2007-LDPX A3 SEQ 5.42 1/15/49	.	09/15/2016.	MBS Paydown		3,858,568	3,858,568	3,804,709	3,850,597		1,024		1,024		3,858,568			0	146,538	01/15/2049	1FM
46630P AP 0	JPMMT 2007-A2 3A1 SEQ SSNR CSTR 04/25/37	.	08/25/2016.	Pass-Through Loss			2	2					0					0		04/25/2037	1FM
46630P AP 0	JPMMT 2007-A2 3A1 SEQ SSNR CSTR 04/25/37	.	09/25/2016.	MBS Paydown		4,789	4,789	4,660	3,646		67		67		4,789			0	84	04/25/2037	1FM
46631B AD 7	JPMCC 2007-LD11 A3 SEQ CSTR 6/15/2049	.	08/15/2016.	MBS Paydown		5,596,268	5,596,268	5,585,319	5,581,205		249,008		249,008		5,596,268			0	233,753	06/15/2049	1FM
46631N DT 3	JPMMT 2007-S3 1A90 SEQ SSNR 7.00 8/25/37	.	09/25/2016.	MBS Paydown		8,920	8,920	7,495	7,298		4,386		4,386		8,920			0	412	08/25/2037	1FM
46631N DT 3	JPMMT 2007-S3 1A90 SEQ SSNR 7.00 8/25/37	.	09/25/2016.	Pass-Through Loss			549						0					0		08/25/2037	1FM
46632H AD 3	JPMCC 2007-LD12 A4 SEQ 5.882 02/15/2051	.	09/15/2016.	MBS Paydown		2,333,305	2,333,305	2,311,687	2,335,419		(7,712)		(7,712)		2,333,305			0	100,297	02/15/2051	1FM
46632T AA 3	JPMMT 2008-R2 1A1 SEQ SSNR CSTR 7/27/37	.	09/27/2016.	MBS Paydown		438,599	438,599	353,067	369,188		54,775		54,775		438,599			0	6,816	07/27/2037	1FM
46632Y AA 2	JPMMT 2008-R3 1A1 SEQ CSTR 06/26/2036	.	09/26/2016.	MBS Paydown		345,032	345,032	300,501	319,898		7,861		7,861		345,032			0	6,486	06/26/2036	1FM
46632Y AB 0	JPMMT 2008-R3 1A2 MEZ CSTR 06/26/36	.	08/26/2016.	Pass-Through Loss			(518)	1			0		0					0		06/26/2036	1FM
46632Y AC 8	JPMMT 2008-R3 2A16 SEQ 6.25 08/26/37 RE	.	07/26/2016.	MBS Paydown		210,669	210,669	184,335	164,136		(428)		(428)		210,669			0	7,681	08/26/2037	1FM
46632Y AD 6	JPMMT 2008-R3 2A2 MEZ 6.25 08/26/37 RE	.	09/26/2016.	Pass-Through Loss			83,782	42,111			(241)		(241)					0		08/26/2037	1FM
46633A AA 3	JPMMT 2008-R4 1A1 SEQ SSNR CSTR 03/26/37	.	09/26/2016.	MBS Paydown		197,511	197,511	151,342	170,826		10,200		10,200		197,511			0	3,562	03/26/2037	1FM
46633A AC 9	JPMMT 2008-R4 2A1 SEQ SSNR CSTR 11/36 RE	.	09/26/2016.	MBS Paydown		159,262	159,262	123,528	159,262				0		159,262			0	4,920	11/26/2036	1FM
46633A AG 0	JPMMT 2008-R4 3A1 SEQ SSNR CSTR 6/37 RE	.	09/26/2016.	MBS Paydown		156,157	156,157	113,604	140,691		11,377		11,377		156,157			0	9,896	06/26/2037	1FM
46633K AN 3	JPMRR 2009-5 2A1 SEQ SSNR CSTR 1/26/37	.	09/26/2016.	MBS Paydown		216,498	216,498	207,302	157,177		6,772		6,772		216,498			0	2,586	01/26/2037	1FM
46633M AL 3	JPMRR 2009-6 2A1 SEQ SSNR CSTR 04/26/35	.	07/26/2016.	MBS Paydown		29,483	29,483	27,346	28,362		1,596		1,596		29,483			0	509	04/26/2035	1FM
46633M AM 1	JPMRR 2009-6 2A2 Z MEZ CSTR 04/26/35RE	.	09/26/2016.	MBS Paydown		150,669	150,669	15,408	9,495				0		150,669			0	2,391	04/26/2035	1FM
46633M AM 1	JPMRR 2009-6 2A2 Z MEZ CSTR 04/26/35RE	.	09/26/2016.	Pass-Through Loss			1,647	167					0		1,647		(1,647)	(1,647)		04/26/2035	1FM
46633P AC 6	JPMRR 2009-7 2A1 SEQ SSNR 6.0 2/27/2037	.	09/27/2016.	MBS Paydown		30,943	30,943	31,246	30,943				0		30,943			0	1,362	02/27/2037	1FM
46633P AU 6	JPMRR 2009-7 11A1 SEQ SSNR CSTR 09/36 RE	.	09/27/2016.	MBS Paydown		118,643	118,643	114,471	30,178		2,142		2,142		118,643			0	1,967	09/27/2036	1FM
46633P BQ 4	JPMRR 2009-7 21A1 SEQ SSNR CSTR 3/27/37	.	08/27/2016.	MBS Paydown		142,640	142,640	132,432	139,711		5,371		5,371		142,640			0	2,792	03/27/2037	1FM
46633T AA 2	JPMRR 2009-8 A1 SEQ CSTR 4/20/2036	.	09/20/2016.	MBS Paydown		238,025	238,025	233,207	235,888		2,213		2,213		238,025			0	5,282	04/20/2036	1FM
46634B BY 7	JPMRR 2009-12 4A1 SEQ 5.75 12/26/35	.	09/26/2016.	MBS Paydown		371,615	371,615	367,434	360,558		11,938		11,938		371,615			0	14,656	12/26/2035	1FM
46634D AW 8	JPMRR 2010-1 3A1 SEQ SSNR 6.00 4/26/37	.	09/26/2016.	MBS Paydown		494,839	494,839	494,839	494,839				0		494,839			0	17,949	04/26/2037	1FM
46634D AX 6	JPMRR 2010-1 3A2 RR MEZ SSNR 6.00 4/37	.	09/26/2016.	Pass-Through Loss			7,532				119		119					0		04/26/2037	1FM
46634F AU 7	JPMRR 2010-2 3A1 SEQ EX 6.00 07/26/2036	.	08/26/2016.	MBS Paydown		875,386	875,386	886,942	773,690		211,823		211,823		875,386			0	32,022	07/26/2036	1FM
46634F AZ 6	JPMRR 2010-2 3A6 NAS EX 6.00 07/26/2036	.	09/26/2016.	MBS Paydown		404,162	404,162	363,022	376,489		25,964		25,964		404,162			0	17,165	07/26/2036	1FM
46634V AA 6	JPMCC 2010-RR1 JPA SEQ CSTR 06/20/49	.	09/20/2016.	MBS Paydown		133,515	133,515	147,242	136,302		(3,054)		(3,054)		133,515			0	5,203	06/20/2049	1FE
46635B AA 9	JPMRR 2010-7 1A1 SEQ SSNR CSTR 3/26/2039	.	09/26/2016.	MBS Paydown		487,276	487,276	522,603	487,276		118,926		118,926		487,276			0	16,874	03/26/2039	1FM
46635B AJ 0	JPMRR 2010-7 1A9 SEQ SSNR CSTR 3/26/2039	.	09/26/2016.	MBS Paydown		412,508	412,508	405,719	408,300		2,535		2,535		412,508			0	17,203	03/26/2039	1FM
46636V AC 0	JPMCC 2011-C5 A3 SEQ 4.1712 08/15/2046	.	09/15/2016.	MBS Paydown		1,220,355	1,220,355	1,232,556	1,227,071		(8,759)		(8,759)		1,220,355			0	38,178	08/15/2046	1FM
46637D AA 3	JPMRR 2012-1 1A1 SEQ SSNR FLT 6/26/35 RE	.	09/26/2016.	MBS Paydown		1,097,074	1,097,074	1,018,907	1,040,229		22,960		22,960		1,097,074			0	20,725	06/26/2035	1FM
46637D AC 9	JPMRR 2012-1 2A1 SEQ SSNR 3.25 05/47 RE	.	09/26/2016.	MBS Paydown		780,351	780,351	725,727	749,236		26,014		26,014		780,351			0	15,662	05/26/2047	1FM

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
46645A AB 7	JPMRR 2015-4 1A2 SEQ SSNR FLT 06/47 RE		09/25/2016	MBS Paydown		417,443	417,443	382,482	382,482		4,841		4,841		417,443			0	1,814	06/26/2047	1AM
472320 AA 8	JMAC 2008-R1 A SEQ SSNR 11.125 06/25/47		09/25/2016	MBS Paydown		340,587	340,587	311,887	252,783		5,343		5,343		340,587			0	14,506	06/25/2047	1FM
472321 AA 6	JMAC 2008-R2 1A1 SEQ CSTR 10/25/2035		09/26/2016	MBS Paydown		1,041,743	1,041,743	798,400	881,190		133,085		133,085		1,041,743			0	38,883	10/25/2035	1FM
472321 AC 2	JMAC 2008-R2 2A1 SEQ CSTR 01/25/37		09/26/2016	MBS Paydown		261,043	261,043	225,607	245,422		3,794		3,794		261,043			0	4,828	01/25/2037	1FM
472321 AJ 7	JMAC 2008-R2 3A1 SEQ CSTR 01/25/2039		09/26/2016	MBS Paydown		238,759	238,759	201,685	220,219		(14,723)		(14,723)		238,759			0	3,617	01/25/2039	1FM
472321 AK 4	JMAC 2008-R2 3A2 SUB CSTR 01/25/39		09/26/2016	Pass-Through Loss			138,775	51,787			1,155		1,155					0		01/25/2039	1FM
472321 AN 8	JMAC 2008-R2 2A4 SEQ CSTR 01/25/37		09/26/2016	Pass-Through Loss			42,714	8,793					0					0		01/25/2037	1FM
47232A AA 6	JMAC 2008-R3 1A1 SEQ CSTR 03/20/2036		09/20/2016	MBS Paydown		385,914	385,914	355,342	377,760		5,300		5,300		385,914			0	7,154	03/20/2036	1FM
47232A AD 0	JMAC 2008-R3 2A1 SEQ CSTR 06/25/2036		09/25/2016	MBS Paydown		277,054	277,054	265,712	274,360		350		350		277,054			0	5,403	06/25/2036	1FM
47232A AG 3	JMAC 2008-R3 3A1 SEQ CSTR 05/25/2037		09/25/2016	MBS Paydown		312,009	312,009	272,228	312,009		(2,022)		(2,022)		312,009			0	6,261	05/25/2037	1FM
47232A AH 1	JMAC 2008-R3 3A2 MEZ CSTR 05/25/2037		09/25/2016	Pass-Through Loss			64,165	14,506			654		654					0		05/25/2037	1FM
47232A AN 8	JMAC 2008-R3 1A4 SEQ CSTR 3/20/2036		08/20/2016	Pass-Through Loss			41,915				(156)		(156)					0		03/20/2036	1FM
47232C AH 7	JMAC 2009-R1 4A2 MEZ CSTR 06/21/2037 RE		09/21/2016	Pass-Through Loss			2,164				17		17					0		06/21/2037	1AM
47232D AF 9	JMAC 2009-R5 2A1 SEQ SSNR CSTR 9/26/36		09/26/2016	MBS Paydown		110,060	110,060	110,058	109,171		73,538		73,538		110,060			0	5,178	09/26/2036	1FM
47232D AL 6	JMAC 2009-R5 2A6 MEZ SSUP CSTR 9/26/36		08/26/2016	Pass-Through Loss			61,331	15,749			652		652					0		09/26/2036	1FM
47232D AN 2	JMAC 2009-R5 3A2 SUB SSUP CSTR 1/26/2047		09/26/2016	MBS Paydown		143,116	143,116	137,907	139,857		471		471		143,116			0	2,766	01/26/2047	1FM
47232D AS 1	JMAC 2009-R5 3A6 MEZ SSUP CSTR 1/26/47		09/26/2016	Pass-Through Loss			21,405	6,466					0					0		01/26/2047	1FM
47232D AS 1	JMAC 2009-R5 3A6 MEZ SSUP CSTR 1/26/47		09/30/2016	Book Value Adjustment									0		(6,783)		6,783	6,783		01/26/2047	1FM
47232D AU 6	JMAC 2009-R5 4A2 SUB SSUP CSTR 9/26/36		09/26/2016	MBS Paydown		290,996	290,996	273,690	283,355		2,153		2,153		290,996			0	9,342	09/26/2036	1FM
47232D AV 4	JMAC 2009-R5 4A3 MEZ SSUP CSTR 9/26/36		09/26/2016	Pass-Through Loss			42,600	20,199			210		210					0		09/26/2036	1FM
47232D AW 2	JMAC 2009-R5 5A1 SEQ SSNR CSTR 1/26/36		02/26/2016	MBS Paydown									0					0	(81)	01/26/2036	1FM
47232D AX 0	JMAC 2009-R5 5A2 SUB SSUP CSTR 1/26/36		09/26/2016	MBS Paydown		81,450	81,450	82,860	80,721		(19)		(19)		81,450			0	2,046	01/26/2036	1FM
47232D BC 5	JMAC 2009-R5 6A1 SEQ SSNR CSTR 2/26/37		09/26/2016	MBS Paydown		250,680	250,680	230,369	250,680				0		250,680			0	9,998	02/26/2037	1FM
47232D BG 6	JMAC 2009-R5 6A5 MEZ SSUP CSTR 2/26/37		09/26/2016	Pass-Through Loss			66,227	10,382			(6,408)		(6,408)					0		02/26/2037	4FM
47232D BJ 0	JMAC 2009-R5 7A2 SUB SSUP CSTR 9/26/36		09/26/2016	MBS Paydown		31,130	31,130	31,130	25,660		1,818		1,818		31,130			0	159	09/26/2036	1FM
47232D BM 3	JMAC 2009-R5 7A5 SUB SSUP CSTR 9/26/36		09/26/2016	Pass-Through Loss			14,337	1,626			2		2					0		09/26/2036	1FM
47232D BP 6	JMAC 2009-R5 8A1 SEQ SSNR CSTR 7/26/37		09/26/2016	MBS Paydown		121,147	121,147	121,147	113,610		8,123		8,123		121,147			0	4,790	07/26/2037	1FM
47232D BT 8	JMAC 2009-R5 8A5 SUB SSUP CSTR 7/26/37		09/26/2016	Pass-Through Loss			62,807	32,315			(974)		(974)					0		07/26/2037	1FM
47232D BW 1	JMAC 2009-R5 9A2 SUB SSUP CSTR 6/26/37		09/26/2016	MBS Paydown		141,046	141,046	74,269	122,736		17,793		17,793		141,046			0	5,236	06/26/2037	1FM
47232D BZ 4	JMAC 2009-R5 9A5 MEZ SSUP CSTR 6/26/37		09/26/2016	Pass-Through Loss			28,532	1,901			160		160					0		06/26/2037	1FM
47232D CA 8	JMAC 2009-R5 10A1 SEQ SSNR CSTR 2/26/47		03/31/2016	Book Value Adjustment									0		(185)		185	185		02/26/2047	1FM
47232D CA 8	JMAC 2009-R5 10A1 SEQ SSNR CSTR 2/26/47		09/26/2016	MBS Paydown		81,568	81,568	81,568	81,421		(83)		(83)		81,568			0	1,517	02/26/2047	1FM
47232D CE 0	JMAC 2009-R5 10A5 SUB SSUP CSTR 2/26/47		09/26/2016	Pass-Through Loss			14,177	5,439			(3)		(3)					0		02/26/2047	1FM
47232D CG 5	JMAC 2009-R5 11A1 SEQ SSNR CSTR 5/21/36		09/21/2016	MBS Paydown		61,078	61,078	61,078	61,078				0		61,078			0	1,361	05/21/2036	1FM
47232D CH 3	JMAC 2009-R5 11A2 SUB SSUP CSTR 5/21/36		09/21/2016	MBS Paydown		10,375	10,375	10,375	7,046		(4,891)		(4,891)		10,375			0	217	05/21/2036	1FM
47232D CP 5	JMAC 2009-R5 12A2 SUB SSUP CSTR 12/26/36		09/26/2016	MBS Paydown		35,860	35,860	35,860	42,085		(3,507)		(3,507)		35,860			0	1,497	12/26/2036	1FM
47232D CT 7	JMAC 2009-R5 12A6 MEZ SSUP CSTR 12/26/36		09/26/2016	Pass-Through Loss			7,672				(268)		(268)					0		12/26/2036	1FM
47232D CV 2	JMAC 2009-R5 13A2 SUB SSUP CSTR 4/26/47		09/26/2016	MBS Paydown		188,555	188,555	177,308	188,269		(56)		(56)		188,555			0	3,086	04/26/2047	1FM
47232D CY 6	JMAC 2009-R5 13A5 MEZ SSUP CSTR 4/26/47		09/26/2016	Pass-Through Loss			21,476	5,162			(87)		(87)					0		04/26/2047	1FM
47232D CZ 3	JMAC 2009-R5 14A1 SEQ SSNR CSTR 6/26/37		09/26/2016	MBS Paydown		131,398	131,398	128,830	128,808		1,558		1,558		131,398			0	5,090	06/26/2037	1FM
47232D DB 5	JMAC 2009-R5 14A3 MEZ SSUP CSTR 6/26/37		09/26/2016	Pass-Through Loss			10,598				(72)		(72)					0		06/26/2037	1FM
47232D DC 3	JMAC 2009-R5 15A1 SEQ SSNR CSTR 8/26/37		01/26/2016	MBS Paydown		26,100	26,100	26,100	27,058				0		27,058		(958)	(958)	120	08/26/2037	1FM
47232D DD 1	JMAC 2009-R5 15A2 SUB SSUP CSTR 8/26/37		09/26/2016	MBS Paydown		181,734	181,734	179,309	180,582		234		234		181,734			0	7,008	08/26/2037	1FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
47232D DF 6	JMAC 2009-R5 15A4 MEZ SSUP CSTR 8/26/37	.	09/26/2016.	Pass-Through Loss			8,455				(44)		(44)					0		08/26/2037	1FM
47232D DG 4	JMAC 2009-R5 16A1 SEQ SSNR CSTR 8/26/37	.	08/26/2016.	MBS Paydown		465,074	465,074	462,148	460,757		1,895		1,895		465,074			0	20,408	08/26/2037	1FM
47232D DN 9	JMAC 2009-R5 16A5 MEZ SSUP CSTR 8/37	.	09/26/2016.	Pass-Through Loss			36,204	9,990					0		3,291		(3,291)	(3,291)		08/26/2037	1FM
47232D DR 0	JMAC 2009-R5 17A3 SUB SSUP CSTR 9/26/35	.	09/26/2016.	MBS Paydown		618,856	618,856	379,991	504,529		46,235		46,235		618,856			0	11,323	09/26/2035	1FM
47232D DX 7	JMAC 2009-R5 18A3 SUB SSUP CSTR 4/37	.	09/26/2016.	MBS Paydown		290,782	290,782	139,959	227,217		29,572		29,572		290,782			0	5,344	04/26/2037	1FM
47232D EA 6	JMAC 2009-R5 18A6 MEZ SSUP CSTR 4/37	.	09/26/2016.	Pass-Through Loss			73,344				(362)		(362)					0		04/26/2037	1FM
47232D EF 5	JMAC 2009-R5 19A5 SUB SSUP CSTR 6/26/37	.	09/26/2016.	MBS Paydown		15,349	15,349	4,900	14,126		594		594		15,349			0	327	06/26/2037	1FM
47232D EG 3	JMAC 2009-R5 20A1 SEQ SSNR CSTR 2/26/37	.	09/26/2016.	MBS Paydown		423,528	423,528	423,528	421,643		1,152		1,152		423,528			0	7,045	02/26/2037	1FM
47232D EL 2	JMAC 2009-R5 20A5 MEZ SSUP CSTR 2/26/37	.	08/26/2016.	Pass-Through Loss			(135)						0		(135)		135	135		02/26/2037	1FM
47232D EM 0	JMAC 2009-R5 21A1 SEQ SSNR CSTR 5/26/37	.	09/26/2016.	MBS Paydown		344,051	344,051	344,051	344,051		(52,560)		(52,560)		344,051			0	5,003	05/26/2037	1FM
47232D ET 5	JMAC 2009-R5 21A5 MEZ SSUP CSTR 5/26/37	.	09/26/2016.	Pass-Through Loss			41,428	14,041			417		417					0		05/26/2037	1FM
47232D EV 0	JMAC 2009-R5 22A2 SUB SSUP CSTR 8/26/37	.	09/26/2016.	MBS Paydown		220,589	220,589	123,393	177,043		17,617		17,617		220,589			0	4,318	08/26/2037	1FM
47232D EY 4	JMAC 2009-R5 22A5 MEZ SSUP CSTR 8/26/37	.	09/26/2016.	Pass-Through Loss			215	137			(0)		(0)					0		08/26/2037	1FM
47232D FC 1	JMAC 2009-R5 23A2 SUB SSUP CSTR 11/26/36	.	09/26/2016.	MBS Paydown		154,220	154,220	154,220	135,576		(33,663)		(33,663)		154,220			0	2,508	11/26/2036	1FM
47232D FE 7	JMAC 2009-R5 23A4 MEZ SSUP CSTR 11/26/36	.	08/26/2016.	Pass-Through Loss			(3,115)	46			1		1					0		11/26/2036	1FM
47232D FH 0	JMAC 2009-R5 24A3 SUB SSUP CSTR 12/26/36	.	09/26/2016.	MBS Paydown		106,433	106,433	106,433	106,240		106		106		106,433			0	3,744	12/26/2036	1FM
47232D FM 9	JMAC 2009-R5 19A6 MEZ SSUP CSTR 6/26/37	.	07/26/2016.	Pass-Through Loss			2	0			0		0					0		06/26/2037	1FM
47232Q AA 1	JMAC 2009-R2 1A SEQ CSTR 11-37 RE	.	09/26/2016.	MBS Paydown		154,751	154,751	150,624	141,787		(24,707)		(24,707)		154,751			0	4,375	11/26/2037	1FM
47232V AA 0	JMAC 2009-R4 1A1 SEQ SSNR 6.00 02/26/37	.	09/26/2016.	MBS Paydown		65,843	65,843	65,843	64,971		413		413		65,843			0	2,649	02/26/2037	1FM
47232V AE 2	JMAC 2009-R4 1A5 MEZ SSUP 6.00 02/26/37	.	09/26/2016.	Pass-Through Loss			14,072	11,057			0		0					0		02/26/2037	1FM
47232V AF 9	JMAC 2009-R4 2A1 SEQ SSNR 5.75 02/26/37	.	09/26/2016.	MBS Paydown		92,892	92,892	92,804	91,773		1,000		1,000		92,892			0	3,549	02/26/2037	1FM
47232V AK 8	JMAC 2009-R4 2A5 MEZ SSUP 5.75 02/26/37	.	09/26/2016.	Pass-Through Loss			19,853	7,586			(152)		(152)					0		02/26/2037	1FM
47232V AL 6	JMAC 2009-R4 3A1 SEQ SSNR 6.25 07/26/37	.	09/26/2016.	MBS Paydown		95,488	95,488	95,488	93,172		661		661		95,488			0	3,946	07/26/2037	1FM
47232V AQ 5	JMAC 2009-R4 3A5 MEZ SSUP 6.25 07/26/37	.	09/26/2016.	Pass-Through Loss			23,450				1		1					0		07/26/2037	1FM
47232V AR 3	JMAC 2009-R4 4A1 SEQ SSNR 6.00 09/26/36	.	09/26/2016.	MBS Paydown		110,888	110,888	105,259	101,084		4,880		4,880		110,888			0	4,343	09/26/2036	1FM
47232V AU 6	JMAC 2009-R4 4A4 SUB SSUP 6.00 09/26/36	.	09/26/2016.	Pass-Through Loss			8,753				(61)		(61)					0		09/26/2036	1FM
47232V AV 4	JMAC 2009-R4 4A5 MEZ SSUP 6.00 09/26/36	.	09/26/2016.	Pass-Through Loss			4,826	2,821		3,321	(24,359)	1	(21,039)		4,826		(4,826)	(4,826)	884	09/26/2036	6FM
47232V AW 2	JMAC 2009-R4 5A1 SEQ SSNR CSTR 9/26/35	.	09/26/2016.	MBS Paydown		208,862	208,862	191,200	194,796		7,669		7,669		208,862			0	3,477	09/26/2035	1FM
47232V BA 9	JMAC 2009-R4 5A5 MEZ SSUP CSTR 09/26/35	.	09/26/2016.	Pass-Through Loss			37,516				(235)		(235)					0		09/26/2035	1FM
47232V BB 7	JMAC 2009-R4 6A1 SEQ SSNR FLT 09/26/35	.	09/26/2016.	MBS Paydown		274,993	274,993	236,791	249,549		14,190		14,190		274,993			0	1,536	09/26/2035	1FM
47232V BE 1	JMAC 2009-R4 6A4 SUB SSUP FLT 09/26/35	.	08/26/2016.	Pass-Through Loss			26,883	2,639			(91)		(91)					0		09/26/2035	1FM
47232V BM 3	JMAC 2009-R4 8A1 SEQ SSNR 5.50 11/26/36	.	09/26/2016.	MBS Paydown		94,000	94,000	94,000	93,433		287		287		94,000			0	3,542	11/26/2036	1FM
47232V BQ 4	JMAC 2009-R4 8A4 MEZ SSUP 5.50 11/26/36	.	09/26/2016.	Pass-Through Loss			10,212	4,262			(39)		(39)					0		11/26/2036	1FM
47232V BY 7	JMAC 2009-R4 9A6 MEZ SSUP CSTR 11/26/37	.	09/26/2016.	MBS Paydown		443,360	443,360	111,901	437,801		42,751		42,751		443,360			0	7,811	11/26/2037	2FM
47232V BY 7	JMAC 2009-R4 9A6 MEZ SSUP CSTR 11/26/37	.	09/26/2016.	Pass-Through Loss			(449,795)	2,475					0		(1,215)		1,215	1,215		11/26/2037	2FM
47232V BY 7	JMAC 2009-R4 9A6 MEZ SSUP CSTR 11/26/37	.	09/30/2016.	Book Value Adjustment									0		1,215		(1,215)	(1,215)		11/26/2037	2FM
47232V CA 8	JMAC 2009-R4 10A2 SUB SSUP 6.00 07/26/36	.	09/26/2016.	MBS Paydown		47,230	47,230	47,230	47,230		(44)		(44)		47,230			0	1,973	07/26/2036	1FM
47232V CE 0	JMAC 2009-R4 10A6 MEZ SSUP 6.00 07/26/36	.	09/26/2016.	Pass-Through Loss			16,380	3,020			(799)		(799)					0		07/26/2036	1FM
47232V CF 7	JMAC 2009-R4 11A1 SEQ SSNR 5.8368 04/37	.	06/30/2016.	Suspense Ledger Adjustment									0					0	56	04/26/2037	1FM
47232V CG 5	JMAC 2009-R4 11A2 SUB SSUP 5.8368 04/37	.	09/26/2016.	MBS Paydown		29,939	29,939	29,939	29,639		(146)		(146)		29,939			0	676	04/26/2037	1FM
47232V CM 2	JMAC 2009-R4 12A1 SEQ SSNR 5.50 11/26/35	.	09/26/2016.	MBS Paydown		194,726	194,726	194,414	194,072		119		119		194,726			0	7,239	11/26/2035	1FM
47232V CP 5	JMAC 2009-R4 12A3 MEZ SSUP 5.50 11/26/35	.	08/26/2016.	Pass-Through Loss			3,143	14,054			(204)		(204)					0		11/26/2035	1FM
47232V CQ 3	JMAC 2009-R4 13A1 SEQ SSNR 5.85 05/26/36	.	09/26/2016.	MBS Paydown		103,500	103,500	102,111	102,688		750		750		103,500			0	4,075	05/26/2036	1FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
47232V CU 4	JMAC 2009-R4 13A5 MEZ SSUP 5.85 05/26/36		09/26/2016	Pass-Through Loss			24,262	7,179			2,928		2,928					0		05/26/2036	1FM
47232V CV 2	JMAC 2009-R4 14A1 SEQ SSNR 6.50 11/26/36		09/26/2016	MBS Paydown		883,074	883,074	858,871	871,369		7,213		7,213		883,074			0	37,042	11/26/2036	1FM
47232V DB 5	JMAC 2009-R4 14A5 MEZ SSUP 6.50 11/26/36		07/26/2016	MBS Paydown		0	0				(27,120)		(27,120)		0			0		11/26/2036	1FM
47232V DB 5	JMAC 2009-R4 14A5 MEZ SSUP 6.50 11/26/36		09/26/2016	Pass-Through Loss			(2,843)	24			(2)		(2)					0		11/26/2036	1FM
47232V DC 3	JMAC 2009-R4 15A1 SEQ SSNR 5.25 09/26/35		09/26/2016	MBS Paydown		76,951	76,951	76,518	76,507		(182)		(182)		76,951			0	2,862	09/26/2035	1FM
47232V DE 9	JMAC 2009-R4 15A3 MEZ SSUP 5.25 09/26/35		09/26/2016	Pass-Through Loss			93,821	55,587			369		369					0		09/26/2035	1FM
47232V DJ 8	JMAC 2009-R4 16A2 SUB SSUP 6.00 04/26/36		09/26/2016	MBS Paydown		40,712	40,712	25,227	36,579		(2,572)		(2,572)		40,712			0	1,726	04/26/2036	1FM
47232V DM 1	JMAC 2009-R4 16A5 MEZ SSUP 6.00 04/26/36		08/26/2016	Pass-Through Loss			22,512	2,910			(272)		(272)					0		04/26/2036	1FM
47232V DN 9	JMAC 2009-R4 17A1 SEQ SSNR 5.75 02/26/36		09/26/2016	MBS Paydown		908,506	908,506	908,506	813,132		222,206		222,206		908,506			0	38,279	02/26/2036	1FM
47232V DP 4	JMAC 2009-R4 17A2 SUB SSUP 5.75 02/26/36		09/26/2016	MBS Paydown		173,385	173,385	173,385	165,020		387		387		173,385			0	7,432	02/26/2036	1FM
47232V DQ 2	JMAC 2009-R4 17A3 MEZ SSUP 5.75 02/26/36		08/26/2016	Pass-Through Loss			1,269	1,106			(5)		(5)					0		02/26/2036	1FM
47232V DR 0	JMAC 2009-R4 18A1 SEQ SSNR 6.00 04/26/36		09/26/2016	MBS Paydown		106,118	106,118	106,118	105,936		(1,289)		(1,289)		106,118			0	4,284	04/26/2036	1FM
47232V DV 1	JMAC 2009-R4 18A5 MEZ SSUP 6.00 04/26/36		08/26/2016	Pass-Through Loss			(2,729)	2,895			(53)		(53)					0		04/26/2036	1FM
47232V DW 9	JMAC 2009-R4 19A1 SEQ SSNR 6.00 07/26/36		09/26/2016	MBS Paydown		53,540	53,540	53,464	53,206				0		53,540			0	1,884	07/26/2036	1FM
47232V DY 5	JMAC 2009-R4 19A3 MEZ SSUP 6.00 07/26/36		09/26/2016	Pass-Through Loss			13,948	11,000			(127)		(127)					0		07/26/2036	1FM
47232V DZ 2	JMAC 2009-R4 20A1 SEQ SSNR 6.00 03/26/36		09/26/2016	MBS Paydown		107,217	107,217	107,217	104,898		377		377		107,217			0	4,197	03/26/2036	1FM
47232V EB 4	JMAC 2009-R4 20A3 MEZ SSUP 6.00 03/26/36		09/26/2016	Pass-Through Loss			12,338	3,186			0		0					0		03/26/2036	1FM
47232V EC 2	JMAC 2009-R4 21A1 SEQ SSNR 6.00 03/26/37		09/26/2016	MBS Paydown		94,358	94,358	95,119	87,808		14,494		14,494		94,358			0	3,738	03/26/2037	1FM
47232V EK 4	JMAC 2009-R4 22A2 SUB SSUP 5.75 04/26/37		09/26/2016	MBS Paydown		31,375	31,375	31,845	31,289		(5)		(5)		31,375			0	1,239	04/26/2037	1FM
47232V EN 8	JMAC 2009-R4 22A5 SUB SSUP 5.75 04/26/37		09/26/2016	Pass-Through Loss			11,243	11,411			(48)		(48)					0		04/26/2037	1FM
47232V ES 7	JMAC 2009-R4 23A3 SUB SSUP 5.75 01/26/36		09/26/2016	MBS Paydown		407,439	407,439	405,819	406,645		686		686		407,439			0	15,289	01/26/2036	1FM
47232V EV 0	JMAC 2009-R4 23A6 MEZ SSUP 5.75 1/26/36		09/26/2016	Pass-Through Loss			47,931	44,268			(129)		(129)					0		01/26/2036	1FM
47232V EX 6	JMAC 2009-R4 24A2 SUB SSUP 5.50 02/26/36		09/26/2016	MBS Paydown		26,995	26,995	26,995	26,995		47		47		26,995			0	986	02/26/2036	1FM
47232V FA 5	JMAC 2009-R4 24A5 SUB SSUP 5.50 02/26/36		09/26/2016	Pass-Through Loss			24,023	24,023			(152)		(152)					0		02/26/2036	1FM
47232V FE 7	JMAC 2009-R4 25A3 MEZ SSUP 5.25 1/26/36		09/26/2016	MBS Paydown		20,412	20,412	19,806	17,487		(232)		(232)		20,412			0	738	01/26/2036	1FM
47232V FE 7	JMAC 2009-R4 25A3 MEZ SSUP 5.25 1/26/36		09/26/2016	Pass-Through Loss			1,564	1,729					0					0		01/26/2036	1FM
47232V FH 0	JMAC 2009-R4 26A3 SUB SSUP 5.75 01/26/36		09/26/2016	MBS Paydown		232,883	232,883	232,883	232,447		16		16		232,883			0	9,157	01/26/2036	1FM
47232V FJ 6	JMAC 2009-R4 26A4 MEZ SSUP 5.75 1/26/36		09/26/2016	Pass-Through Loss			17,839	20,076			(118)		(118)					0		01/26/2036	1FM
47232V FP 2	JMAC 2009-R4 28A1SEQ SSNR 5.95 11/26/36		09/26/2016	MBS Paydown		837,622	837,622	542,671	726,743		27,302		27,302		837,622			0	24,201	11/26/2036	1FM
47232V FV 9	JMAC 2009-R4 29A2 SUB SSUP 2.0833 01/47		09/26/2016	MBS Paydown		117,894	117,894	90,723	79,354		(21,433)		(21,433)		117,894			0	854	01/26/2047	1FM
47232V FW 7	JMAC 2009-R4 30A1 SEQ SSNR CSTR 07/37		09/26/2016	MBS Paydown		168,997	168,997	168,997	164,289		3,299		3,299		168,997			0	2,850	07/26/2037	1FM
47232V GA 4	JMAC 2009-R4 30A5 MEZ SSUP CSTR 07/37		09/26/2016	Pass-Through Loss			5,279	1,248			(1)		(1)					0		07/26/2037	1FM
47232V GE 6	JMAC 2009-R4 31A4 SUB SSUP 5.75 2/26/36		09/26/2016	MBS Paydown		104,753	104,753	104,753	104,360		335		335		104,753			0	3,887	02/26/2036	1FM
47232V GG 1	JMAC 2009-R4 31A6 MEZ SSUP 5.75 2/26/36		09/26/2016	Pass-Through Loss			7,554	5,805			(123)		(123)					0		02/26/2036	1FM
47232V GJ 5	JMAC 2009-R4 32A2 SUB SSUP 6.50 3/26/36		08/26/2016	MBS Paydown		122,226	122,226	120,619	122,226		(2,437)		(2,437)		122,226			0	4,940	03/26/2036	2FM
47232V GM 8	JMAC 2009-R4 32A5 SUB SSUP 6.50 03/26/36		09/26/2016	Pass-Through Loss			30,603	6,394			(265)		(265)					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							(398)		(398)		(398)		398	398	558	03/26/2036	1FM
47232V GR 7	JMAC 2009-R4 29A3 MEZ SSUP 2.0833 01/47		09/26/2016	Pass-Through Loss			183	232			1		1					0	(558)	01/26/2047	1FM
47233A AW 7	JMAC 2009-R7 11A1 SEQ SSNR CSTR 03/26/37		09/26/2016	MBS Paydown		139,706	139,706	128,879	136,146		2,422		2,422		139,706			0	2,439	03/26/2037	1FM
47233C AA 1	JMAC 2009-R9 1A1 SEQ SSNR CSTR 8/26/46		09/26/2016	MBS Paydown		27,419	27,419	25,343	26,891		354		354		27,419			0	443	08/26/2046	1FM
47233D AA 9	JMAC 2009-R11 1A1 SEQ SSNR 6.00 9/26/36		09/26/2016	MBS Paydown		992,474	992,474	932,926	983,382		7,964		7,964		992,474			0	36,931	09/26/2036	1FM
47233H AD 4	JMAC 2010-R2 1A3 SUB SSNR 6.0 05/26/2036		07/26/2016	MBS Paydown		172,717	172,717	157,173	161,919		21,776		21,776		172,717			0	7,873	05/26/2036	1FM
48124W AA 7	JPMCC 2009-RR1 A4A SEQ SSNR CSTR 3/18/51		09/18/2016	MBS Paydown		6,407,061	6,407,061	5,663,001	6,258,518		100,865		100,865		6,407,061			0	255,371	03/18/2051	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)
48124X AA 5	JPMCC 2009-RR2 GEA SEQ 5.543 12/17/49 RE		09/17/2016	MBS Paydown		4,940,788	4,940,788	4,500,036	4,880,388		28,094		28,094		4,940,788			0	204,476	12/17/2049	1FE
48124X AC 1	JPMCC 2009-RR2 MLA SEQ CSTR 6/17/2050		09/17/2016	MBS Paydown		1,513,553	1,513,553	1,395,890	1,487,386		21,773		21,773		1,513,553			0	57,968	06/17/2050	1FE
482485 AB 5	KKR 2013-2A A1B CLO MEZ 3.3599 01/23/26		07/23/2016	MBS Paydown		8,000,000	8,000,000	7,922,560	7,949,828		50,172		50,172		8,000,000			0	201,594	01/23/2026	1Z
482485 AG 4	KKR 2013-2A A2B CLO SSNR 4.1295 01/23/26		07/23/2016	MBS Paydown		8,000,000	8,000,000	7,648,640	7,740,171		259,829		259,829		8,000,000			0	247,770	01/23/2026	1Z
48248C AC 8	KKR 2007-1A C CLO FLT 05/15/21		08/15/2016	MBS Paydown		14,760,000	14,760,000	14,128,313	14,673,629		86,371		86,371		14,760,000			0	222,109	05/15/2021	1FE
493268 AY 2	KSLT 2000-B A2 ABS FLT 07/25/29		07/25/2016	MBS Paydown		23,781	23,781	19,263	23,776		(6)		(6)		23,781			0	151	07/25/2029	2AM
493268 BY 1	KSLT 2004-A 2A2 ABS FLT 10/28/2041		07/27/2016	MBS Paydown		573,475	573,475	535,841	541,428		31,259		31,259		573,475			0	3,602	10/28/2041	1FE
50218Y AA 6	LSTRZ 2015-1 A SEQ SSNR FLT 01/01/20		09/01/2016	MBS Paydown		391,278	391,278	383,941			5,494		5,494		391,278			0	1,284	01/01/2020	1Z
50219P AA 4	LSTRZ 2016-1 A1 SEQ SSNR FLT 01/01/2021		09/01/2016	MBS Paydown		478,599	478,599	466,656			8,794		8,794		478,599			0	6,765	01/01/2021	1FE
523277 ZZ 7	LECTRUS CORP TL 17% PIK 11/15/2017		09/01/2016	Paydown		82,500	82,500	82,205			295		295		82,500			0	2,417	11/15/2017	4Z
52518R BE 5	LSSC 2002-GE1 A SEQ CSTR 7/26/24		09/26/2016	MBS Paydown		4,106	4,106	3,920	4,106				0		4,106			0		07/26/2024	5*
52520M AE 3	LMT 2005-1 2A2 SEQ SSNR 5.50 11/25/2035		08/25/2016	Pass-Through Loss			2,432						0					0		11/25/2035	1FM
52520M AE 3	LMT 2005-1 2A2 SEQ SSNR 5.50 11/25/2035		09/25/2016	MBS Paydown		581,292	581,292	546,748	535,767		(55,692)		(55,692)		581,292			0	20,430	11/25/2035	1FM
52520M CE 1	LMT 2005-2 3A7 SEQ 5.50 12/25/2035		09/25/2016	MBS Paydown		48,346	48,346	35,111	35,956		2,230		2,230		48,346			0	1,784	12/25/2035	1FM
52520M CE 1	LMT 2005-2 3A7 SEQ 5.50 12/25/2035		09/25/2016	Pass-Through Loss			1,623	1,179					0					0		12/25/2035	1FM
525221 EM 5	LXS 2005-7N 1A1A SEQ SSNR FLT 12/25/2035		09/25/2016	MBS Paydown		205,914	205,914	151,020	161,675		6,358		6,358		205,914			0	987	12/25/2035	1FM
525221 GM 3	LXS 2005-9N 1A1 SEQ SSNR FLT 02/25/2036		09/25/2016	MBS Paydown		430,234	430,234	366,909			4,714		4,714		430,234			0	468	02/25/2036	1FM
52522G AB 0	LXS 2006-18N A2A SEQ SNR FLT 12/25/2036		09/25/2016	MBS Paydown		1,189,095	1,189,095	1,118,688	1,124,006		37,306		37,306		1,189,095			0	4,563	12/25/2036	1FM
52522G AB 0	LXS 2006-18N A2A SEQ SNR FLT 12/25/2036		09/25/2016	Pass-Through Loss			17,082						0					0		12/25/2036	1FM
52523M AD 2	LXS 2006-15 A4 SEQ SSNR FLT 10/25/2036		09/25/2016	MBS Paydown		170,642	170,642	101,443	108,408		14,133		14,133		170,642			0	743	10/25/2036	1FM
52523M AD 2	LXS 2006-15 A4 SEQ SSNR FLT 10/25/2036		09/25/2016	Pass-Through Loss			34,006						0					0		10/25/2036	1FM
525241 AL 9	LXS 2007-1 WF1 SEQ 7.00 01/25/2037		08/25/2016	MBS Paydown		29,029	29,029	18,836	17,751		2,698		2,698		29,029			0	749	01/25/2037	1FM
525241 AL 9	LXS 2007-1 WF1 SEQ 7.00 01/25/2037		08/25/2016	Pass-Through Loss			3,346	2,171					0					0		01/25/2037	1FM
525248 AC 4	LXS 2007-5H 1APO PO 0.0 5/25/2037		09/25/2016	MBS Paydown		83,175	83,175	25,159	4,938		37,826		37,826		83,175			0		05/25/2037	1FM
525248 AC 4	LXS 2007-5H 1APO PO 0.0 5/25/2037		09/25/2016	Pass-Through Loss			31,896	11,852					0		1,395		(1,395)	(1,395)		05/25/2037	1FM
525248 AC 4	LXS 2007-5H 1APO PO 0.0 5/25/2037		09/30/2016	Book Value Adjustment									0		(1,395)		1,395	1,395		05/25/2037	1FM
52525F AA 1	LMT 2008-6 1A1 SEQ SSNR CSTR 7/25/2047		09/25/2016	MBS Paydown		34,984	34,984	30,860	31,675		(33,919)		(33,919)		34,984			0	1,228	07/25/2047	1FM
526602 AA 5	LEONARD WOOD FAM 5.124 07-15-20		07/15/2016	Sinking Fund Redemption		155,448	155,448	155,448	155,448				0		155,448			0	7,869	07/15/2020	2FE
53580# AA 1	LINKS GLOBAL HOLDINGS LLC 13.50 7/23/18		09/30/2015	Paydown		(0)	(0)	173	(0)				0		(0)		0	0		07/23/2018	6*
542514 EV 2	LBMLT 2004-1 M2 MEZ FLT 02/25/2034		09/25/2016	MBS Paydown		26,123	26,123	25,562	24,930		19		19		26,123			0	225	02/25/2034	1FM
543190 AA 0	LTRAN 2015-1A A1 ABS SNR 2.98 01/15/2045		09/15/2016	MBS Paydown		450,338	450,338	435,588			411		411		450,338			0	2,123	01/15/2045	1FE
54910C AA 7	LSTRZ 2014-2 A SEQ SNR FLT 12/01/2021		09/01/2016	MBS Paydown		140,478	140,478	139,863			80		80		140,478			0	302	12/01/2021	1Z
54910K AA 9	LSTRZ 2015-7 A SEQ SNR FLT 07/01/20		09/01/2016	MBS Paydown		126,921	126,921	125,652			448		448		126,921			0	392	07/01/2020	1FE
55265K 6U 8	MASTR 2004-1 5A18 PAC 5.50 2/25/34		09/25/2016	MBS Paydown		239,080	239,080	238,482	238,248		708		708		239,080			0	8,737	02/25/2034	1FM
55265K G7 8	MASTR 2003-7 4A42 INV 9/25/2033		09/25/2016	MBS Paydown		17,135	17,135	15,989	13,403		1,000		1,000		17,135			0	1,673	09/25/2033	1FM
55265K T4 1	MASTR 2003-10 3A1 PT SNR 11/25/33		09/25/2016	MBS Paydown		196,688	196,688	199,884			1,546		1,546		196,688			0	1,689	11/25/2033	1FM
55265K XJ 3	MASTR 2003-5 2A1 SEQ 5.0 6/25/2018		08/25/2016	MBS Paydown		14,206	14,206	13,717	14,050		43		43		14,206			0	439	06/25/2018	1FM
55265K YX 1	MASTR 2003-6 6A9 SEQ 5.0 7/25/2033		09/25/2016	MBS Paydown		2,096	2,096	2,130	2,075		2		2		2,096			0	70	07/25/2033	1FM
55274Q AK 1	MASTR 2006-2 1A10 SEQ SSNR FLT 06/25/36		09/25/2016	MBS Paydown		469,579	469,579	425,796	403,196		(9,040)		(9,040)		469,579			0	18,203	06/25/2036	1FM
55274Q AK 1	MASTR 2006-2 1A10 SEQ SSNR FLT 06/25/36		09/25/2016	Pass-Through Loss			2,676						0					0		06/25/2036	1FM
55279Y AA 1	MCA 2014-1 A ABS SNR PT FLT 08/15/2024		08/15/2016	MBS Paydown		175,412	175,412	175,412	175,412				0		175,412			0	2,207	08/15/2024	1FE
571044 AE 6	MARLB 2007-1A C CLO MEZ FLT 04/18/2019		07/18/2016	MBS Paydown		13,743	13,743	13,125	13,563		180		180		13,743			0	133	04/18/2019	1FE

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1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
576431 AJ 9	MARM 2007-1 2A1 SEQ SSNR CSTR 11/25/36	.	07/25/2016.	Pass-Through Loss			(49)				(3,297)		(3,297)					0		11/25/2036	1FM
576431 AJ 9	MARM 2007-1 2A1 SEQ SSNR CSTR 11/25/36	.	09/25/2016.	MBS Paydown		61,786	61,786	49,732	39,274		16,264		16,264		61,786			0	1,440	11/25/2036	1FM
576433 C5 3	MARM 2005-6 5A2 PT SNR FLT 07/25/2035	.	08/25/2016.	Pass-Through Loss			67						0					0		07/25/2035	1FM
576433 C5 3	MARM 2005-6 5A2 PT SNR FLT 07/25/2035	.	09/25/2016.	MBS Paydown		44,929	44,929	37,601			(11,599)		(11,599)		44,929			0	183	07/25/2035	1FM
576433 GM 2	MARM 2003-6 6A1 SEQ SNR FLT 12/25/2033	.	08/25/2016.	MBS Paydown		437,851	437,851	421,432			10,994		10,994		437,851			0	4,742	12/25/2033	1AM
576434 HM 9	MALT 2003-7 7A4 5.75 11/25/2033	.	09/25/2016.	MBS Paydown		40,118	40,118	41,510	40,492		24		24		40,118			0	1,554	11/25/2033	1FM
576434 J7 0	MALT 2005-2 4A3 SEQ FLT 03/25/2035	.	09/25/2016.	MBS Paydown		352,734	352,734	293,211	306,394		18,049		18,049		352,734			0	1,882	03/25/2035	1FM
576434 W5 9	MALT 2005-6 3A1 SEQ SSNR 5.5 11/25/2020	.	09/25/2016.	MBS Paydown		225,905	225,905	221,246	219,167		2,399		2,399		225,905			0	8,266	11/25/2020	3FM
57643L LZ 7	MABS 2005-FRE1 A5 SEQ FLT 10/25/2035	.	09/25/2016.	MBS Paydown		1,666,394	1,666,394	1,435,182	1,666,394		(12)		(12)		1,666,394			0	12,509	10/25/2035	1FM
57643M LZ 5	MASTR 2006-1 1A3 PAC SSNR 5.75 5/25/36	.	09/25/2016.	MBS Paydown		270,929	270,929	264,579	251,999		(15,524)		(15,524)		270,929			0	10,641	05/25/2036	1FM
57645T AA 5	MARM 2007-HF2 A1 SEQ SNR FLT 09/25/2037	.	09/25/2016.	MBS Paydown		1,155,872	1,155,872	1,013,833	1,042,656		12,803		12,803		1,155,872			0	5,422	09/25/2037	1FM
58501W BU 4	STEER Z1 A (JCP) 7.54 03/01/2017	.	09/01/2016.	Paydown		222,211	222,211	236,812	223,462		(1,223)		(1,223)		222,211			0	15,768	03/01/2017	4
589929 RJ 9	GNABS 1998-GN2 M1 7.155 07/27	.	09/25/2016.	MBS Paydown		5,856	5,856	5,855	5,856				0		5,856			0	275	07/25/2027	1FM
59020U V7 7	MLMI 2005-A9 1A1 SEQ SSNR FLT 12/25/2035	.	09/25/2016.	MBS Paydown		16,243	16,243	15,238			(2,396)		(2,396)		16,243			0	58	12/25/2035	1FM
59020U W4 3	MLMI 2005-A9 4A1 SEQ SSNR CSTR 12/25/35	.	09/25/2016.	MBS Paydown		97,638	97,638	72,285	135,255		538		538		97,638			0	2,836	12/25/2035	1FM
59020U W4 3	MLMI 2005-A9 4A1 SEQ SSNR CSTR 12/25/35	.	09/25/2016.	Pass-Through Loss			18,920						0					0		12/25/2035	1FM
59020U ZE 8	MLMI 2005-A6 1A1 SEQ SNR FLT 08/25/2035	.	09/25/2016.	MBS Paydown		1,797,083	1,797,083	1,675,218			25,585		25,585		1,797,083			0	6,235	08/25/2035	1AM
59020U ZZ 1	MLCC 2005-2 1A SEQ FLT 10/25/2035	.	09/25/2016.	MBS Paydown		51,223	51,223	44,564	45,230		1,709		1,709		51,223			0	642	10/25/2035	1FM
59023N AW 8	MLMI 2006-AF2 PO 0 10/25/36	.	09/25/2016.	MBS Paydown		6,489	6,489	3,893			468		468				6,489	6,489		10/25/2036	1FM
59023P AB 9	MLCC 2006-3 2A1 SEQ SSNR CSTR 10/25/36	.	09/25/2016.	MBS Paydown		127,731	127,731	114,319	114,579		(858)		(858)		127,731			0	2,193	10/25/2036	1FM
59048@ AA 6	MESA AIRLINES 2015-1A-0 4.75 7/15/29	.	07/15/2016.	Paydown		41,324	41,324	41,324	41,324		2		2		41,324			0	1,150	07/15/2029	1FE
595481 AA 0	MDST 2005-1 A SEQ 5.745 01/15/40	.	09/15/2016.	MBS Paydown		45,752	45,752	43,922	44,591		169		169		45,752			0	1,745	01/15/2040	1AM
59549N AA 1	MID-STATE TR6 A1 SEQ ABS 7.34 7/1/35	.	07/01/2016.	MBS Paydown		100,334	100,334	99,869	100,185		44		44		100,334			0	5,492	07/01/2035	1FE
59549P AA 6	MID-STATE TR 4A ABS 8.33 4/1/2030	.	07/01/2016.	MBS Paydown		126,128	126,128	127,236	126,128				0		126,128			0	7,635	04/01/2030	2AM
59549W AA 1	MDST 11 A1 4.864 07/15/2038	.	09/15/2016.	MBS Paydown		58,863	58,863	58,861	58,862		(0)		(0)		58,863			0	1,908	07/15/2038	2AM
59560W AA 5	MDST 2010-1 A SEQ 3.50 12/15/2045	.	09/15/2016.	MBS Paydown		181,830	181,830	181,432	181,220		19		19		181,830			0	4,316	12/15/2045	1FM
59748T AA 7	MIDLAND COGEN 6.00 03/15/2025	.	09/15/2016.	Sinking Fund Redemption		228,123	228,123	228,123	228,123				0		228,123			0	13,687	03/15/2025	2FE
59748T AB 5	MIDLAND COGEN VENTURE 5.25 03/15/2025	.	09/15/2016.	Sinking Fund Redemption		449,072	449,072	449,072	449,072				0		449,072			0	23,576	03/15/2025	2FE
604668 AC 7	MRMX 2014-1A A2 ABS SNR 3.34 07/20/2026	.	07/20/2016.	MBS Paydown		320,000	320,000	319,982	319,983		3		3		320,000			0	8,016	07/20/2026	2AM
60687V AE 5	MLCFC 2006-3 A4 SEQ 5.414 7/12/46	.	07/12/2016.	MBS Paydown		910,542	910,542	899,872	908,631		6,988		6,988		910,542			0	28,707	07/12/2046	1FM
60688H AA 3	MMCAPS 18A A1 CDO SSNR FLT 12/26/2039	.	09/26/2016.	MBS Paydown		10,211	10,211	7,610	7,613		(10,950)		(10,950)		10,211			0	87	12/26/2039	1FE
61690P AM 3	MSRR 2013-R7 6B MEZ FLT 12/26/2046 RE	.	09/25/2016.	Pass-Through Loss			10,819				(15,673)		(15,673)					0		12/26/2046	1FM
61744C ZC 3	MSAC 2006-NC3 A2C SEQ SSNR FLT 03/25/36	.	09/25/2016.	MBS Paydown		301,333	301,333	291,069	299,670		3,555		3,555		301,333			0	1,230	03/25/2036	1FM
617458 AE 4	MSC 2011-C1 A3 SEQ 4.7 09/15/2047	.	09/15/2016.	MBS Paydown		223,808	223,808	226,045	224,737		(257)		(257)		223,808			0	6,988	09/15/2047	1FM
61746W UV 0	MSDWC 2002-WL1 1A4 SEQ 5.50 7/25/17	.	09/25/2016.	MBS Paydown		514	514	526	459		33		33		514			0	19	07/25/2017	1FM
61746W UZ 1	MSDWC 2002-WL1 2A2 SEQ 5.50 4/25/17	.	09/25/2016.	MBS Paydown		54	54	55	49		8		8		54			0	2	04/25/2017	1FM
61749L AP 6	MSM 2006-8AR 5A4 SEQ CSTR 6/25/2036	.	09/25/2016.	MBS Paydown		457,916	457,916	335,137	344,033		54,737		54,737		457,916			0	6,926	06/25/2036	1FM
61749L BM 2	MSM 2006-8AR 6A2 SEQ SSUP CSTR 06/25/36	.	09/20/2016.	Suspense Ledger Adjustment		7,482							0				7,482	7,482		06/25/2036	1FM
61749L BM 2	MSM 2006-8AR 6A2 SEQ SSUP CSTR 06/25/36	.	09/25/2016.	MBS Paydown		36,189	36,189	28,092	16,957		13,351		13,351		36,189			0	556	06/25/2036	1FM
61749L BM 2	MSM 2006-8AR 6A2 SEQ SSUP CSTR 06/25/36	.	09/30/2016.	Book Value Adjustment							2,320		2,320		7,482		(7,482)	(7,482)		06/25/2036	1FM
61751D AE 4	MSM 2006-17XS A3A SEQ STP 10/25/46	.	09/25/2016.	MBS Paydown		120,594	120,594	81,703	65,289		(2,531)		(2,531)		120,594			0	2,358	10/25/2046	1FM
61751M AU 8	MSM 2007-10XS A18 SEQ SNR 6.0 07/25/2047	.	09/25/2016.	MBS Paydown		544,990	544,990	496,451	488,147		5,757		5,757		544,990			0	11,612	07/25/2047	1FM
61751Q AB 1	MSHEL 2007-1 A2 SEQ FLT 12/25/2036	.	09/25/2016.	MBS Paydown		61,941	61,941	35,500	20,673		(52,478)		(52,478)		61,941			0	219	12/25/2036	1FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
617526 AD 0	MSAC 2007-HE1 A2B SEQ FLT 11/25/2036	.	09/25/2016	MBS Paydown		73,477	73,477	45,923	43,044		(47,419)		(47,419)		73,477			0	283	11/25/2036	1FM
61754J AF 5	MSC 2007-T27 A4 SEQ CSTR 6/11/42	.	09/11/2016	MBS Paydown		41,461	41,461	41,095	41,348		(172)		(172)		41,461			0	1,746	06/11/2042	1FM
61755F AA 3	MSST 2007-1 A1 SEQ FLT 06/25/2037	.	09/25/2016	MBS Paydown		769,874	769,874	699,562	744,640		24,927		24,927		769,874			0	2,805	06/25/2037	1FM
61758M AA 5	MSRR 2009-R2 1A1A SEQ SSNR 6.00 04/36 RE	.	09/26/2016	MBS Paydown		406,912	406,912	422,576	412,246		(3,519)		(3,519)		406,912			0	16,368	04/26/2036	1FM
61758Q AH 1	MSRR 2010-R1 2B SEQ CSTR 07/26/2035 RE	.	09/26/2016	MBS Paydown		256,242	256,242	229,657	243,577		12,552		12,552		256,242			0	5,019	07/26/2035	1FM
61758V AP 2	MSRR 2010-R2 3B1 RR SUB 6.50 10/26/37	.	09/26/2016	MBS Paydown		393,161	393,161	361,709	376,680		14,785		14,785		393,161			0	17,051	10/26/2037	1FM
61758V AQ 0	MSRR 2010-R2 3B2 RR MEZ 6.50 10/26/37	.	08/26/2016	Pass-Through Loss			40,240	16,679			6		6					0		10/26/2037	1FM
61759D AP 1	MSRR 2010-R3 2BA SUB 5.5 10/26/2035	.	09/26/2016	MBS Paydown		1,037,773	1,037,773	987,181	1,023,910		4,973		4,973		1,037,773			0	37,263	10/26/2035	1FM
61759X AB 8	MSRR 2010-R8 1B SUB SSUP 6.00 1/26/2037	.	08/26/2016	MBS Paydown		622,634	622,634	622,634	622,634				0		622,634			0	22,817	01/26/2037	1FM
61759X AC 6	MSRR 2010-R8 1C MEZ SSUP CSTR 01/26/2037	.	09/26/2016	MBS Paydown		71,430	71,430	48,396	51,878		1,307		1,307		71,430			0	3,216	01/26/2037	1FM
61759X AC 6	MSRR 2010-R8 1C MEZ SSUP CSTR 01/26/2037	.	09/26/2016	Pass-Through Loss			42,801	28,999			79		79					0		01/26/2037	1FM
61760D AC 7	MSRR 2011-KEYA 1X IO CSTR 12/17/2040	.	09/19/2016	MBS Paydown				690,357			(0)		(0)					0		12/19/2040	1FE
61760R BA 9	MSC 2011-C3 A3 SEQ 4.054 07/15/2049	.	09/15/2016	MBS Paydown		682,063	682,063	688,861	686,275		(6,387)		(6,387)		682,063			0	20,738	07/15/2049	1FM
61915R AK 2	MHL 2005-3 A1 SEQ SSNR FLT 8/25/2035	.	09/25/2016	MBS Paydown		6,358	6,358	3,656	4,344		1,846		1,846		6,358			0	37	08/25/2035	1FM
61915R AU 0	MHL 2005-5 A1 SEQ SSNR 12/25/2035	.	09/25/2016	MBS Paydown		265,780	265,780	171,428	194,342		38,559		38,559		265,780			0	1,254	12/25/2035	1FM
62431R AA 7	MVEW 2007-3A A1 CLO SSNR FLT 04/16/21	.	07/16/2016	MBS Paydown		716,512	716,512	703,973	716,512				0		716,512			0	4,037	04/16/2021	1FE
62888X AB 0	NGN 2010-C1 A2 SUB 2.90 10/29/2020	.	08/27/2016	MBS Paydown		161,385	161,385	160,974	161,262		(18,537)		(18,537)		161,385			0	2,955	10/29/2020	1FE
62942K AA 4	NRPMT 2013-1 A1 SEQ SNR 3.25 07/25/2043	.	09/25/2016	MBS Paydown		814,229	814,229	778,519	416,120		(1,217)		(1,217)		814,229			0	11,322	07/25/2043	1FM
62946A AA 2	NPRL 2016-1A A1 ABS SNR 4.164 04/20/2046	.	09/20/2016	MBS Paydown		285,831	285,831	285,831			(0)		(0)		285,831			0	3,672	04/20/2046	1FE
63860H AC 3	NSTR 2007-A AV3 SEQ FLT 03/25/2037	.	09/25/2016	MBS Paydown		1,092,637	1,092,637	1,023,031	1,060,424		27,373		27,373		1,092,637			0	4,247	03/25/2037	1FM
64129X AE 9	NEUB 2014-16A A2 CLO SSNR 3.51 04/15/26	.	07/15/2016	MBS Paydown		8,500,000	8,500,000	8,500,000	8,500,000				0		8,500,000			0	223,763	04/15/2026	1Z
64129X AJ 8	NEUB 2014-16A B2 CLO MEZ 4.31 04/15/2026	.	07/15/2016	MBS Paydown		4,250,000	4,250,000	4,250,000	4,250,000				0		4,250,000			0	137,381	04/15/2026	1Z
643529 AC 4	NCAMT 2006-ALT2 AF3 SEQ 5.9217 10/15/36	.	09/25/2016	MBS Paydown		105,665	105,665	70,267	57,506		(1,612)		(1,612)		105,665			0	2,285	10/25/2036	1FM
643529 AD 2	NCAMT 2006-ALT2 AF4 SEQ 5.9944 10/25/36	.	09/25/2016	MBS Paydown		48,208	48,208	32,058	26,290		(777)		(777)		48,208			0	1,042	10/25/2036	1FM
650119 AA 8	NEW YORK UNIV 5.236 07/01/32	.	07/01/2016	Sinking Fund Redemption		285,000	285,000	288,521	288,012		(3,012)		(3,012)		285,000			0	14,857	07/01/2032	1FE
65106F AB 8	NCMT 2007-1 2A1 SEQ FLT 04/25/2037	.	09/25/2016	MBS Paydown		747,335	747,335	643,600	707,685		34,643		34,643		747,335			0	2,528	04/25/2037	1FM
65444# AA 1	MARSH & MCLENNAN COS CTL 3.48 7/11/2024	.	09/11/2016	Paydown		98,010	98,010	98,010	98,010				0		98,010			0	2,279	07/01/2024	1
65535V KX 5	NAA 2005-WF1 2A5 NAS 5.159 03/25/2035	.	09/25/2016	MBS Paydown		41,761	41,761	42,450	42,378		19		19		41,761			0	1,532	03/25/2035	2FM
65535V NL 8	NAA 2005-AR4 5A3 SEQ SSNR FLT 08/25/2035	.	09/25/2016	MBS Paydown		86,921	86,921	59,867			(19,359)		(19,359)		86,921			0	138	08/25/2035	1AM
65535Y AB 8	NAA 2006-S2 A2 SEQ 5.81 04/25/2036	.	06/30/2016	Book Value Adjustment									0		(9,262)		9,262	9,262		04/25/2036	1FM
65535Y AB 8	NAA 2006-S2 A2 SEQ 5.81 04/25/2036	.	09/25/2016	MBS Paydown		59,248	59,248	20,611	37,925		9,812		9,812		59,248			0	2,419	04/25/2036	1FM
65535Y AB 8	NAA 2006-S2 A2 SEQ 5.81 04/25/2036	.	09/25/2016	Pass-Through Loss			808	356					0		811		(811)	(811)		04/25/2036	1FM
65536M AC 1	NHELI 2006-HE2 A3 SEQ FLT 03/25/2036	.	09/25/2016	MBS Paydown		338,885	338,885	267,235	302,775		11,325		11,325		338,885			0	1,431	03/25/2036	1FM
65539C AK 2	NMRR 2011-4RA 1A10 MEZ FLT 12/26/36RE	.	09/26/2016	Pass-Through Loss			2,990				24		24					0		12/26/2036	1FM
65539W AA 0	NMRR 2012-1R A SEQ SSNR FLT 08/47 RE	.	09/27/2016	MBS Paydown		1,200,827	1,200,827	996,686	1,106,360		60,633		60,633		1,200,827			0	7,158	08/27/2047	1FM
67087T DE 8	OAK 2002-A A3 ABS SEQ 6.03 05/15/24	.	09/15/2016	MBS Paydown		40,513	40,513	40,510	13,171		11,379		11,379		40,513			0	1,680	05/15/2024	1AM
67089N AG 7	OCP 2012-2A A2 CLO FLT 11/22/2023	.	08/22/2016	MBS Paydown		1,558,687	1,558,687	1,558,687	1,558,687				0		1,558,687			0	23,994	11/22/2023	1FE
674135 EM 6	OAK 1999-A M2 MEZ V/R 04/15/2029	.	09/15/2016	Pass-Through Loss			14,912	14,398					0					0		04/15/2029	6FE
67576G AA 5	ODBERECHT OFFSHORE DRILL 6.75 10/01/2022	R	09/01/2016	Sinking Fund Redemption		47,600	47,600	47,597	11,420				0		47,600			0	2,410	10/01/2022	5FE
677412 AF 5	OHIO NATL LIFE 6.875 06/15/2042	.	07/31/2016	Reclass to Sch BA		7,000,000	7,000,000	7,000,000	7,000,000				0		7,000,000			0	21,389	06/15/2042	1FE
68383N BN 2	OPMAC 2005-3 A2 SEQ SSUP FLT 07-25-2035	.	09/25/2016	MBS Paydown		214,418	214,418	164,833	181,001		18,979		18,979		214,418			0	1,090	07/25/2035	1FM
68389F JW 5	OOMLT 2005-5 A3 SEQ FLT 12/25/2035	.	09/25/2016	MBS Paydown		162,757	162,757	140,378	154,849		2,358		2,358		162,757			0	715	12/25/2035	1FM
68403B AB 1	OOMLT 2007-FXD2 2A1 SEQ SSNR 5.9 03/2037	.	09/25/2016	MBS Paydown		52,467	52,467	52,565	52,467				0		52,467			0	1,433	03/25/2037	1FM

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					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)
68504R AA 6	ONGLT 2014-AA A ABS SNR 2.29 07/09/2029	.	09/09/2016.	MBS Paydown		259,093	259,093	259,048	259,053		21		21		259,093			0	3,984	07/09/2029	1FE
693456 AA 3	PMTLT 2013-J1 A1 SEQ SNR 3.5 09/25/2043	.	09/25/2016.	MBS Paydown		1,591,349	1,591,349	1,550,570	1,122,678		10,579		10,579		1,591,349			0	26,961	09/25/2043	1FM
69403W AA 5	PACIFIC BEACON MIL HSG 5.379 07/15/2026	.	07/15/2016.	Sinking Fund Redemption		254,368	254,368	280,583	274,429		(1,762)		(1,762)		254,368			0	13,682	07/15/2026	1FE
70338C 10 9	PATRONS' 04-IA 6.673 11/4/2019	.	09/04/2016.	Sinking Fund Redemption		277,778	277,778	277,778	277,778				0		277,778			0	11,585	11/04/2019	2FE
70437Y AB 7	PAYLESS INC TL B 1L L+400 03/11/2021	.	07/29/2016.	Paydown		13,959	13,959	6,421			7,538		7,538		13,959			0	359	03/11/2021	4FE
70454B AN 9	PEABODY ENERGY TL LIBOR+325 9/24/2020	.	06/22/2016.	CITIGROUP							(85,549)		(85,549)		(86,561)		86,561	86,561		09/24/2020	6FE
70454B AN 9	PEABODY ENERGY TL LIBOR+325 9/24/2020	.	06/28/2016.	CITIGROUP							(23,042)		(23,042)		(35,878)		35,878	35,878		09/24/2020	6FE
70454B AN 9	PEABODY ENERGY TL LIBOR+325 9/24/2020	.	07/22/2016.	CITIGROUP		1,515,000	3,000,000	2,607,512	2,660,578		22,859	1,583,903	(1,561,044)		1,082,486		432,514	432,514	121,288	09/24/2020	6FE
70454B AN 9	PEABODY ENERGY TL LIBOR+325 9/24/2020	.	08/19/2016.	CITIGROUP		1,792,500	3,000,000	1,820,603	777,328		(8,672)	758,216	(766,888)		1,082,486		710,014	710,014	86,083	09/24/2020	6FE
70454B AN 9	PEABODY ENERGY TL LIBOR+325 9/24/2020	.	09/08/2016.	CITIGROUP		1,887,310	2,443,119	1,198,288			34,908	340,781	(305,872)		881,548		1,005,762	1,005,762		09/24/2020	6FE
73316P JD 3	POPLR 2005-6 A3 SEQ CSTR 1/25/2036	.	09/25/2016.	MBS Paydown		57,937	57,937	57,937	51,567		6,057		6,057		57,937			0	1,846	01/25/2036	1FM
73316Q AB 4	POPLR 2006-D A2 SEQ FLT 11/25/2046	.	09/25/2016.	MBS Paydown		152,894	152,894	143,529	149,396		(1,064)		(1,064)		152,894			0	619	11/25/2046	1FM
74040X AF 1	PRETSL 9A A3 CDO SNR FLT 04/03/2033	.	07/03/2016.	MBS Paydown		80,662	80,662	68,563			(18,228)		(18,228)		80,662			0	305	04/03/2033	1FE
74041A AA 1	PRETSL 13A A1 CDO SSNR FLT 03/24/34	.	09/24/2016.	MBS Paydown		1,172,182	1,172,182	979,078	819,286		175,819		175,819		1,172,182			0	9,121	03/24/2034	1FE
74041C AA 7	PRETSL 15A A1 CDO SSNR FLT 09/26/2034	.	09/26/2016.	MBS Paydown		64,784	64,784	49,583			15,250		15,250		64,784			0	338	09/26/2034	1FE
74041E AA 3	PRETSL 16A A1 CDO SSNR FLT 03/23/2035	.	09/23/2016.	MBS Paydown		1,553,906	1,553,906	1,181,458	1,034,620		356,841		356,841		1,553,906			0	11,556	03/23/2035	1AM
74041N AA 3	PRETSL 12A A1 CDO SEQ SSNR FLT 12/24/33	.	09/24/2016.	MBS Paydown		3,378,400	3,378,400	2,875,750	2,066,493		435,830		435,830		3,378,400			0	29,313	12/24/2033	1FE
74041N AL 9	PRETSL 12A A1 CDO SSNR FLT 12/24/2033	.	09/24/2016.	MBS Paydown		154,129	154,129	128,206			24,714		24,714		154,129			0	596	12/24/2033	1FE
74041U AA 7	PRETSL 14A A1 CDO SEQ SSNR FLT 06/24/34	.	09/24/2016.	MBS Paydown		435,063	435,063	350,941	261,098		48,981		48,981		435,063			0	3,080	06/24/2034	1FE
74041W AA 3	PRETSL 11A A1 CDO SSNR FLT 09/24/2033	.	09/24/2016.	MBS Paydown		67,479	67,479	56,830			7,991		7,991		67,479			0	230	09/24/2033	1FE
74042E AA 2	PRETSL 17 A1 CDO SEQ SSNR FLT 06/23/35	.	09/23/2016.	MBS Paydown		53,374	53,374	40,684	37,316		(28,683)		(28,683)		53,374			0	397	06/23/2035	1AM
74042F AA 9	PRETSL 25A A1 CDO SSNR FLT 06/22/2037	.	09/22/2016.	MBS Paydown		148,648	148,648	110,185			12,135		12,135		148,648			0	709	06/22/2037	1FE
74042H AA 5	PRETSL 19A A1 CDO SEQ SSNR FLT 12/22/35	.	09/22/2016.	MBS Paydown		136,287	136,287	101,973	88,541		(153,604)		(153,604)		136,287			0	905	12/22/2035	1FE
74042J AA 1	PRESTL 21A A1 CDO SEQ SSNR FLT 03/22/38	.	09/22/2016.	MBS Paydown		78,191	78,191	58,790	59,235		(47,062)		(47,062)		78,191			0	567	03/22/2038	1FE
74042M AA 4	PRETSL 22A A1 CDO SSNR FLT 09/22/2036	.	09/22/2016.	MBS Paydown		51,638	51,638	38,292			(28,985)		(28,985)		51,638			0	255	09/22/2036	1FE
74042T AA 9	PRETSL 27A A1 CDO SSNR FLT 12/22/2037	.	09/22/2016.	MBS Paydown		34,021	34,021	23,815			(18,517)		(18,517)		34,021			0	164	12/22/2037	1FE
74042W AA 2	PRETSL 18A A1 CDO SSNR FLT 09/23/2035	.	09/23/2016.	MBS Paydown		1,640	1,640	1,312			(2,010)		(2,010)		1,640			0	4	09/23/2035	1FE
74043C AA 5	PRETSL 24A A1 CDO SSNR FLT 03/22/2037	.	09/22/2016.	MBS Paydown		164,264	164,264	122,726	120,332		(38,739)		(38,739)		164,264			0	1,118	03/22/2037	1AM
74160M HK 1	PRIME 2005-2 1A2 SEQ 5.00 07/25/20	.	09/25/2016.	MBS Paydown		120,310	120,310	121,137	120,830		(771)		(771)		120,310			0	4,137	07/25/2020	2FM
74922M AA 9	RALI 2006-QA6 A1 SEQ SNR FLT 07/36	.	09/25/2016.	MBS Paydown		13,311	13,311	11,481			(14,292)		(14,292)		13,311			0	8	07/25/2036	1FM
74922M AA 9	RALI 2006-QA6 A1 SEQ SNR FLT 07/36	.	09/25/2016.	Pass-Through Loss			(14)						0					0		07/25/2036	1FM
74922Q AA 0	RALI 2006-QA8 A1 SEQ SSNR FLT 09/25/2036	.	09/25/2016.	MBS Paydown		34,999	34,999	26,968			(8,866)		(8,866)		34,999			0	152	09/25/2036	1FM
74922Q AA 0	RALI 2006-QA8 A1 SEQ SSNR FLT 09/25/2036	.	09/25/2016.	Pass-Through Loss			1,453						0					0		09/25/2036	1FM
749239 AD 1	RAMP 2006-RZ5 A2 SEQ FLT 08/25/2046	.	09/25/2016.	MBS Paydown		554,212	554,212	509,339	532,228		6,165		6,165		554,212			0	2,310	08/25/2046	1FM
74923G AC 7	RALI 2007-QA1 A3 SEQ SSNR FLT 01/25/2037	.	09/25/2016.	MBS Paydown		172,018	172,018	132,667	133,122		573		573		172,018			0	694	01/25/2037	1FM
74923G AC 7	RALI 2007-QA1 A3 SEQ SSNR FLT 01/25/2037	.	09/25/2016.	Pass-Through Loss			14,821						0					0		01/25/2037	1FM
74927B AK 6	RBSSP 2009-8 7A1 SEQ SSNR CSTR 9/26/37	.	08/26/2016.	MBS Paydown		6,885	6,885	7,427	7,148		283		283		6,885			0	634	09/26/2037	1FM
74927D BY 1	RBSSP 2010-4 11A55 SEQ SSNR 5.50 10/37	.	09/26/2016.	MBS Paydown		682,802	682,802	678,556	679,683		1,180		1,180		682,802			0	25,456	10/26/2037	1FM
749289 AA 2	RBSCF 2009-RR2 CWA SEQ SSNR CSTR 8/48	.	09/16/2016.	MBS Paydown		11,597,381	11,597,381	10,791,641	11,482,462		144,415		144,415		11,597,381			0	422,112	08/16/2048	1FE
749289 AQ 7	RBSCF 2009-RR2 JPB SUB 5.336 05/16/47	.	09/16/2016.	MBS Paydown		147,312	147,312	144,274	146,439		570		570		147,312			0	5,895	05/16/2047	1FE
749289 AZ 7	RBSCF 2009-RR2 WBA SEQ SSNR CSTR 2/16/51	.	09/16/2016.	MBS Paydown		2,830,700	2,830,700	2,706,857	2,799,393		23,526		23,526		2,830,700			0	102,275	02/16/2051	1FE
749289 BT 0	RBSCF 2009-RR2 JPA SEQ SSNR CSTR 5/16/47	.	09/16/2016.	MBS Paydown		25,433,024	25,433,024	23,294,663	25,137,695		329,636		329,636		25,433,024			0	968,574	05/16/2047	1FE
74928D AV 7	RBSSP 2009-1 7A2 Z MEZ CSTR 6/26/2037	.	09/26/2016.	MBS Paydown		91,130	91,130	42,406	56,990		73		73		91,130			0	1,300	06/26/2037	1FM

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 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)
74928F AY 6	RBSSP 2009-3 6A3 Z MEZ CSTR 03/26/2036	.	09/26/2016.	MBS Paydown		212,084	212,084	120,147	98,503				0		212,084			0	8,738	03/26/2036	1FM
74928F AY 6	RBSSP 2009-3 6A3 Z MEZ CSTR 03/26/2036	.	09/26/2016.	Pass-Through Loss			19,066	10,801					0		19,066		(19,066)	(19,066)		03/26/2036	1FM
74928F AY 6	RBSSP 2009-3 6A3 Z MEZ CSTR 03/26/2036	.	09/30/2016.	Book Value Adjustment									0		(19,066)		19,066	19,066		03/26/2036	1FM
74928R AB 0	RBSSP 2009-10 1A2 RR MEZ CSTR 8/26/35	.	09/26/2016.	MBS Paydown		156,922	156,922	105,922	145,937		1,347,141		1,347,141		156,922			0	5,901	08/26/2035	1FM
74928R AE 4	RBSSP 2009-10 3A1 RR SEQ SSNR CSTR 12/35	.	09/26/2016.	MBS Paydown		91,864	91,864	80,840	83,577		(22,744)		(22,744)		91,864			0	3,584	12/26/2035	1FM
74928T AB 6	RBSSP 2009-11 1A2 MEZ 5.528 6/26/2034	.	09/26/2016.	MBS Paydown		57,665	57,665	55,647	56,754		801		801		57,665			0	2,133	06/26/2034	1FM
74928U AL 1	RBSSP 2009-12 5A1 RR SEQ SSNR CSTR 08/36	.	09/26/2016.	MBS Paydown		376,408	376,408	365,116	368,651		5,497		5,497		376,408			0	9,357	08/25/2036	1FM
74928U AM 9	RBSSP 2009-12 5A2 SEQ SSUP CSTR 08/36 RE	.	09/26/2016.	Pass-Through Loss			(140)						0		(140)		140	140		08/25/2036	1FM
74928U AS 6	RBSSP 2009-12 7A1 RR SEQ SSNR CSTR 10/36	.	09/26/2016.	MBS Paydown		144,955	144,955	139,882	141,893		2,692		2,692		144,955			0	2,832	10/25/2036	1FM
74928U AW 7	RBSSP 2009-12 8A1 RR SEQ SSNR CSTR 6/36	.	09/26/2016.	MBS Paydown		199,050	199,050	196,572	196,648		1,486		1,486		199,050			0	5,608	06/25/2036	1FM
74928U AX 5	RBSSP 2009-12 8A2 RR MEZ CSTR 06/25/2036	.	09/26/2016.	Pass-Through Loss			19,086				51		51					0		06/25/2036	1FM
74928X BB 6	RBSSP 2009-6 3A2 MEZ CSTR 01-36 RE	.	09/26/2016.	Pass-Through Loss			86,665				2,181		2,181					0		01/26/2036	1FM
74930A AA 5	RBSCF 2010-RR4 CMLA SEQ SSNR CSTR 12/49	.	09/16/2016.	MBS Paydown		141,294	141,294	153,810	143,748		(1,975)		(1,975)		141,294			0	5,556	12/16/2049	1FE
74930A BE 6	RBSCF 2010-RR4 CSCA SEQ SSNR 5.695 9/40	.	09/16/2016.	MBS Paydown		1,347,552	1,347,552	1,438,400	1,368,187		(13,375)		(13,375)		1,347,552			0	56,566	09/16/2040	1FE
74930N AQ 2	RBSSP 2011-3 3A7 SUB 9.8224 07/26/37	.	09/26/2016.	MBS Paydown		318,927	318,927	253,038	247,135		10,333		10,333		318,927			0	12,579	07/26/2037	1FM
74930N AQ 2	RBSSP 2011-3 3A7 SUB 9.8224 07/26/37	.	09/26/2016.	Pass-Through Loss			36,764						0					0		07/26/2037	1FM
74930V AA 9	RBSSP 2011-6 A1 SEQ SSNR CSTR 05/26/2036	.	09/26/2016.	MBS Paydown		531,951	531,951	512,003	516,374		6,617		6,617		531,951			0	10,380	05/26/2036	1FM
74930X AX 5	RBSSP 2012-1 5A1 SEQ SSNR CSTR 12/2035RE	.	09/27/2016.	MBS Paydown		722,951	722,951	703,070	700,008		19,122		19,122		722,951			0	13,526	12/27/2035	1FM
74931J AC 1	RBSSP 2012-3 2A1 SEQ SSNR FLT 2/26/36 RE	.	08/26/2016.	MBS Paydown		592,789	592,789	539,438	581,681		17,551		17,551		592,789			0	2,572	02/26/2036	1FM
74931J AD 9	RBSSP 2012-3 2A2 Z SEQ FLT 02/26/2036 RE	.	09/26/2016.	MBS Paydown		544,590	544,590	463,445	544,443				0		544,590			0	2,813	02/26/2036	1FM
74931N AA 6	RBSSP 2012-5 1A1 SEQ 6.27 11/26/2036 RE	.	09/26/2016.	MBS Paydown		195,297	195,297	194,077	189,460		2,028		2,028		195,297			0	8,276	11/26/2036	1FM
74931T AG 0	RBSSP 2012-6 4A1 SEQ SSNR FLT 01/36 RE	.	09/25/2016.	MBS Paydown		121,358	121,358	113,167			847		847		121,358			0	662	01/26/2036	1FM
74932H AC 4	RBSSP 2013-5 2A1 SEQ SSNR FLT 07/2033 RE	.	09/27/2016.	MBS Paydown		70,633	70,633	62,157	64,865		(4,982)		(4,982)		70,633			0	520	07/26/2033	1FM
74951P DQ 8	RESIF 2005-A B3 SEQ FLT 03/10/2037	.	09/10/2016.	MBS Paydown		569,112	569,112	252,284	242,270		(35,660)		(35,660)		569,112			0	3,686	03/10/2037	1FM
749574 AC 3	RFMSI 2006-SA2 2A1SEQ CSTR 08/25/36	.	09/25/2016.	MBS Paydown		49,687	49,687	33,931	27,345		1,577		1,577		49,687			0	1,253	08/25/2036	1FM
749574 AC 3	RFMSI 2006-SA2 2A1SEQ CSTR 08/25/36	.	09/25/2016.	Pass-Through Loss			11,674						0					0		08/25/2036	1FM
74958T AB 9	RFMSI 2007-SA3 2A1 SEQ SSNR FLT 7/27/37	.	09/25/2016.	MBS Paydown		108,084	108,084	91,872			(1,842)		(1,842)		108,084			0	387	07/27/2037	1FM
74958T AB 9	RFMSI 2007-SA3 2A1 SEQ SSNR FLT 7/27/37	.	09/25/2016.	Pass-Through Loss			2,548						0					0		07/27/2037	1FM
74958W AC 0	RFMSI 2007-SA1 2A2 SEQ CSTR 5.6206 02/37	.	09/25/2016.	MBS Paydown		37,405	37,405	19,912	13,769		(3,589)		(3,589)		37,405			0	765	02/25/2037	1FM
74958W AC 0	RFMSI 2007-SA1 2A2 SEQ CSTR 5.6206 02/37	.	09/25/2016.	Pass-Through Loss			7,455						0					0		02/25/2037	1FM
74966U AL 4	RPI FINANCE TRUST TL B4 L+275 11/09/2020	.	09/30/2016.	Paydown		7,576	7,576	7,566			9		9		7,576			0	155	11/09/2020	2FE
75086# AA 3	GSA RAINIER 4.82 6/15/2036	.	09/15/2016.	Paydown		50,647	50,647	50,647	50,647				0		50,647			0	1,628	06/15/2036	1
75114R AD 7	RALI 2006-QA3 A1 SEQ FLT 04/25/36	.	09/25/2016.	MBS Paydown		1,341,992	1,341,992	1,152,809	1,179,528		87,243		87,243		1,341,992			0	5,561	04/25/2036	1FM
75114R AD 7	RALI 2006-QA3 A1 SEQ FLT 04/25/36	.	09/25/2016.	Pass-Through Loss			(12,999)						0		(1,799)		1,799	1,799		04/25/2036	1FM
75115B AC 3	RALI 2006-QA5 2A1 SEQ SSNR FLT 07/25/36	.	09/25/2016.	MBS Paydown		181,275	181,275	142,103			7,891		7,891		181,275			0	4,796	07/25/2036	1Z
75115B AC 3	RALI 2006-QA5 2A1 SEQ SSNR FLT 07/25/36	.	09/25/2016.	Pass-Through Loss			77,024				(3,278)		(3,278)					0		07/25/2036	1Z
75156V AD 7	RAMP 2006-RS3 A4 SEQ SNR FLT 05/25/2036	.	09/25/2016.	MBS Paydown		329,514	329,514	255,827			31,389		31,389		329,514			0	1,686	05/25/2036	1FM
75156V AD 7	RAMP 2006-RS3 A4 SEQ SNR FLT 05/25/2036	.	09/25/2016.	Pass-Through Loss			117,733						0					0		05/25/2036	1FM
75406E AD 3	RASC 2006-KS4 A4 SEQ FLT 06/25/36	.	09/25/2016.	MBS Paydown		515,650	515,650	255,247	401,742		(16,213)		(16,213)		515,650			0	2,331	06/25/2036	1FM
75406W AC 5	RASC 2006-KS6 A3 SEQ FLT 8/25/2036	.	09/25/2016.	MBS Paydown		615,244	615,244	482,966	556,212		38,631		38,631		615,244			0	2,523	08/25/2036	1FM
759676 AF 6	RAMC 2006-2 AF3 SEQ STP 8/25/36	.	09/25/2016.	MBS Paydown		1,988	1,988	1,789	1,285		6,964		6,964		1,988			0	81	08/25/2036	2FM
75971F AY 9	RAMC 2007-3W AF6 SEQ STP 9/25/2037	.	09/25/2016.	MBS Paydown		57,463	57,463	41,373	43,309		8,408		8,408		57,463			0	1,574	09/25/2037	1FM
759950 FX 1	RAMC 2005-4 A3 SEQ STP 2/25/36	.	09/25/2016.	MBS Paydown		470,822	470,822	435,886	462,252		(1,640)		(1,640)		470,822			0	13,577	02/25/2036	1FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
760985 7F 2	RAMP 2004-RS7 AI6 NAS 5.22 7/25/34	.	09/25/2016.	MBS Paydown		53,259	53,259	49,759	31,079		5,471		5,471		53,259			0	1,797	07/25/2034	1FM
760985 7F 2	RAMP 2004-RS7 AI6 NAS 5.22 7/25/34	.	09/25/2016.	Pass-Through Loss			1,445	1,060					0					0		07/25/2034	1FM
760985 GQ 8	RAMP 2002-RS1 AI5 NAS 5.91* 01/25/32	.	09/25/2016.	MBS Paydown		47,276	47,276	47,265	47,276				0		47,276			0	1,962	01/25/2032	1FM
760985 M7 3	RAMP 2004-RS1 AI6A SEQ STP 01/25/34	.	09/25/2016.	MBS Paydown		8,712	8,712	8,168	8,375		(528)		(528)		8,712			0	351	01/25/2034	1FM
760985 M8 1	RAMP 2004-RS1 AI6B SEQ STP 01/25/2034	.	09/25/2016.	MBS Paydown		1,980	1,980	1,782	1,849		(50)		(50)		1,980			0	80	01/25/2034	1FM
760985 UA 7	RAMP 2003-RS3 AI4 SEQ 5.67 4/25/33	.	09/25/2016.	MBS Paydown		72,721	72,721	72,685	67,105		(26)		(26)		72,721			0	2,980	04/25/2033	1FM
760985 V3 2	RAMP 2004-RS3 AI4 SEQ CSTR 03/25/2034	.	09/25/2016.	MBS Paydown		92,918	92,918	82,929	84,646		4,425		4,425		92,918			0	3,673	03/25/2034	1FM
760985 WY 3	RAMP 2003-RS5 AI5 SEQ 4.87 06/25/33	.	09/25/2016.	MBS Paydown		180,810	180,810	180,704	180,376		(102)		(102)		180,810			0	6,543	06/25/2033	1FM
760985 WZ 0	RAMP 2003-RS5 AI6 NAS 4.02 4/25/33	.	09/25/2016.	MBS Paydown		8,414	8,414	8,105	6,810		(295)		(295)		8,414			0	228	04/25/2033	1FM
760985 WZ 0	RAMP 2003-RS5 AI6 NAS 4.02 4/25/33	.	09/25/2016.	MBS Paydown		8,414	8,414	8,105	6,810		(545)		(545)		8,414			0	228	04/25/2033	1FM
760985 XK 2	RAMP 2003-RS6 AI5 SEQ 5.42 7/25/33	.	09/25/2016.	MBS Paydown		199,093	199,093	199,047	188,176		(1,269)		(1,269)		199,093			0	7,662	07/25/2033	1FM
76110H E8 8	RALI 2004-QS15 A5 NAS 5.5 11/25/2034	.	09/25/2016.	MBS Paydown		70,595	70,595	68,477	68,727		(297)		(297)		70,595			0	2,621	11/25/2034	1FM
76110H T9 0	RALI 2005-QA2 NB2 SEQ CSTR 02/25/2035	.	09/25/2016.	MBS Paydown		175,724	175,724	133,650	128,129		16,246		16,246		175,724			0	3,905	02/25/2035	1FM
76110H T9 0	RALI 2005-QA2 NB2 SEQ CSTR 02/25/2035	.	09/25/2016.	Pass-Through Loss			(41,790)	1,596			(11,140)		(11,140)		(2,650)		2,650	2,650		02/25/2035	1FM
76110H T9 0	RALI 2005-QA2 NB2 SEQ CSTR 02/25/2035	.	09/30/2016.	Book Value Adjustment									0		2,650		(2,650)	(2,650)		02/25/2035	1FM
76110V HJ 0	RFMS2 2001-HI4 A7 SEQ STP 10/25/26	.	09/25/2016.	MBS Paydown		17,441	17,441	17,531	17,441				0		17,441			0	852	10/25/2026	1FM
76110V TE 8	RFMS2 2006-HSA1 A3 SEQ CSTR 2/25/36	.	09/25/2016.	MBS Paydown		247,153	247,153	221,163	90,934		151,083		151,083		247,153			0	8,407	02/25/2036	1FM
76110V TE 8	RFMS2 2006-HSA1 A3 SEQ CSTR 2/25/36	.	09/25/2016.	Pass-Through Loss			(1,140)	4,479					0		754		(754)	(754)		02/25/2036	1FM
76110W XQ 4	RASC 2004-KS4 AI4 SEQ 4.26 11/25/31	.	08/25/2016.	Pass-Through Loss			(165)	5					0		(1,195)		1,195	1,195		11/25/2031	1FM
76110W XQ 4	RASC 2004-KS4 AI4 SEQ 4.26 11/25/31	.	09/25/2016.	MBS Paydown		178,097	178,097	151,993	171,301		5,134		5,134		178,097			0	5,017	11/25/2031	1FM
76110W XQ 4	RASC 2004-KS4 AI4 SEQ 4.26 11/25/31	.	09/30/2016.	Book Value Adjustment									0		1,195		(1,195)	(1,195)		11/25/2031	1FM
76110W XS 0	RASC 2004-KS4 AI6 NAS 4.43 05/25/2034	.	08/25/2016.	Pass-Through Loss			(507)						0					0		05/25/2034	1FM
76110W XS 0	RASC 2004-KS4 AI6 NAS 4.43 05/25/2034	.	09/25/2016.	MBS Paydown		118,125	118,125	100,696	91,722		7,212		7,212		118,125			0	3,449	05/25/2034	1FM
761118 BU 1	RALI 2005-QA8 NB2 SEQ SNR FLT 07/25/2035	.	09/25/2016.	MBS Paydown		129,733	129,733	107,498	107,040		(3,920)		(3,920)		129,733			0	2,853	07/25/2035	3AM
761118 BU 1	RALI 2005-QA8 NB2 SEQ SNR FLT 07/25/2035	.	09/25/2016.	Pass-Through Loss			29,231						0					0		07/25/2035	3AM
761118 FM 5	RALI 2005-QA9 NB4 SEQ SSNR FLT 08/25/35	.	09/25/2016.	MBS Paydown		477,102	477,102	402,702			10,229		10,229		477,102			0	8,732	08/25/2035	1FM
761118 FM 5	RALI 2005-QA9 NB4 SEQ SSNR FLT 08/25/35	.	09/25/2016.	Pass-Through Loss			4,800						0					0		08/25/2035	1FM
761118 KH 0	RALI 2005-QS15 2A SEQ 6.0 10/25/35	.	09/25/2016.	MBS Paydown		20,891	20,891	19,102	16,080		4,267		4,267		20,891			0	902	10/25/2035	1FM
761118 KH 0	RALI 2005-QS15 2A SEQ 6.0 10/25/35	.	09/25/2016.	Pass-Through Loss			3,659	2,915					0					0		10/25/2035	1FM
761118 UQ 9	RALI 2006-QS2 1A9 SEQ 5.50 2/25/36	.	09/25/2016.	MBS Paydown		5,494	5,494	5,088	3,977		(1)		(1)		5,494			0	203	02/25/2036	1FM
761118 UQ 9	RALI 2006-QS2 1A9 SEQ 5.50 2/25/36	.	09/25/2016.	Pass-Through Loss			4,889	4,528					0					0		02/25/2036	1FM
76111J U5 1	RFMSI 2003-S4 A4 NAS 5.75 3/25/2033	.	08/25/2016.	MBS Paydown		1,717,317	1,717,317	1,760,728	1,745,311		(27,799)		(27,799)		1,717,317			0	65,810	03/25/2033	1FM
76111X L7 6	RFMSI 2006-S2 A1 PAC SSNR 5.75 7R-16	.	09/25/2016.	MBS Paydown		9,260	9,260	8,505	8,247		272		272		9,260			0	351	02/25/2036	1FM
76111X L7 6	RFMSI 2006-S2 A1 PAC SSNR 5.75 7R-16	.	09/25/2016.	Pass-Through Loss			316						0					0		02/25/2036	1FM
76111X TE 3	RFMSI 2005-SA1 2A SEQ 2.9425 03/25/2035	.	09/25/2016.	MBS Paydown		583,768	583,768	548,453	302,927		18,257		18,257		583,768			0	8,049	03/25/2035	1FM
76111X TF 0	RFMSI 2005-SA1 3A SEQ CSTR 03/25/2035	.	09/25/2016.	MBS Paydown		39,065	39,065	37,697	37,884		(967)		(967)		39,065			0	757	03/25/2035	1FM
76112B C5 7	RAMP 2005-EFC4 M2 MEZ FLT 09/25/35	.	09/25/2016.	MBS Paydown		539,871	539,871	319,874	473,443		1,129		1,129		539,871			0	3,302	09/25/2035	1FM
76112B H4 5	RAMP 2005-EFC5 M1 MEZ FLT 10/25/35	.	09/25/2016.	MBS Paydown		394,629	394,629	273,552	362,127		21,480		21,480		394,629			0	2,297	10/25/2035	1FM
76112B KC 3	RAMP 2005-RS2 M2 MEZ FLT 02/25/35	.	09/25/2016.	MBS Paydown		251,844	251,844	166,217	232,354		2,625		2,625		251,844			0	2,047	02/25/2035	1FM
76112B NM 8	GMACM 2005-AA1 1A1 PT SNR FLT 05/18/2035	.	09/18/2016.	MBS Paydown		820,800	820,800	752,058			4,780		4,780		820,800			0	3,515	05/18/2035	1Z
76112B SE 1	RAAC 2005-SP1 1A5 PAC 5.0 9/25/34	.	09/25/2016.	MBS Paydown		383,525	383,525	370,357	378,712		4,605		4,605		383,525			0	12,322	09/25/2034	1FM
77356P AA 0	RCTF 2004-1A A1 ABS 5.22 05/17/2021	.	08/15/2016.	MBS Paydown		128,081	128,081	127,931	128,051		9		9		128,081			0	4,960	05/17/2021	1FE

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 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)
78249L AB 6	RUSSELL INVEST TL B 1L L+575 04/14/2023		09/30/2016	Paydown		12,500	12,500	11,750			750		750		12,500			0	211	04/14/2023	3FE
78386N BC 2	SACO 1999-03 BA 1B1 SUB CSTR 4/25/39		09/25/2016	MBS Paydown		35,972	35,972	35,022	35,326		214		214		35,972			0	1,642	04/25/2039	1FM
78403D AB 6	SBA TOWER TRUST 5.101 04/15/2017		07/15/2016	Call		7,000,000	7,000,000	7,000,000	7,000,000				0		7,000,000			0	208,291	04/17/2017	1FE
78444V AB 7	SLCLT 2010-B A2 ABS FLT 7/15/2042		09/15/2016	MBS Paydown		482,567	482,567	482,567	482,567				0		482,567			0	12,862	07/15/2042	1FE
78445M AB 6	SLMA 2010-A 2A ABS FLT 5/16/44		09/15/2016	MBS Paydown		483,609	483,609	483,609	483,609				0		483,609			0	12,073	05/16/2044	1FE
78446D AB 5	SLMA 2011-A A2 ABS 4.37 4/17/2028		09/15/2016	MBS Paydown		1,879,830	1,879,830	1,929,814	1,888,126		8,002		8,002		1,879,830			0	54,819	04/17/2028	1FE
78446T AB 0	SLMA 2011-C A2A ABS FLT 10/17/2044		09/15/2016	MBS Paydown		1,557,191	1,557,191	1,557,191	1,557,191				0		1,557,191			0	38,854	10/17/2044	1FE
78447B AB 8	SLMA 2012-C A2 ABS 3.31 10/15/2046		09/15/2016	MBS Paydown		983,573	983,573	983,448	983,531		3,573		3,573		983,573			0	23,419	10/15/2046	1FE
78469X AC 1	SPX FLOW INC 6.875 09/01/2017		08/10/2016	Cash Tender		1,061,480	1,000,000	1,000,000	1,000,000				0		1,000,000		61,480	61,480	64,740	09/01/2017	4FE
78471D AA 5	SCLP 2016-1A A ABS SSNR 3.26 08/25/2025		09/25/2016	MBS Paydown		963,433	963,433	963,328			9		9		963,433			0	6,412	08/25/2025	1FE
78473T AJ 9	STARM 2007-2 4A1 SEQ SSNR FLT 04/25/37		09/25/2016	MBS Paydown		58,556	58,556	47,138			174		174		58,556			0	158	04/25/2037	1FM
800085 AE 2	SANDP 2006-1A C CLO MEZ FLT 07/18/2020		07/18/2016	MBS Paydown		4,000,000	4,000,000	3,930,000			70,000		70,000		4,000,000			0	28,684	07/18/2020	1FE
80557B AB 0	SAST 2007-3 2A1 SEQ FLT 09/25/47		09/25/2016	MBS Paydown		1,523,083	1,523,083	1,412,043	1,504,024		20,662		20,662		1,523,083			0	6,683	09/25/2047	1FM
80875A AJ 0	SCIENTIFIC GAMES TL B1 LIB+500 10/18/20		09/30/2016	Paydown		10,683	10,683	10,037	3,006		643		643		10,683			0	353	10/18/2020	4FE
81375F CM 3	SASI 1993-7 TA6 6.25 12/25/2023		09/25/2016	MBS Paydown		50	50	50	50		0		0		50			0	2	12/25/2023	1FM
81375W JE 7	SABR 2006-OP1 A2C SEQ FLT 10/25/2035		09/25/2016	MBS Paydown		1,927,030	1,927,030	1,704,819	1,872,111		56,920		56,920		1,927,030			0	9,168	10/25/2035	1FM
81378E AA 1	SABR 2007-BR4 A2A SEQ FLT 05/25/2037		09/25/2016	MBS Paydown		255,190	255,190	111,722	73,843		(30,787)		(30,787)		255,190			0	919	05/25/2037	1FM
81745A AB 3	SEMT 2013-5 A2 SEQ CSTR 05/25/2043		09/25/2016	MBS Paydown		735,338	735,338	696,158	86,698		15,082		15,082		735,338			0	5,212	05/25/2043	1FM
81745C AA 1	SEMT 2013-7 A1 SEQ SNR CSTR 06/25/2043		09/25/2016	MBS Paydown		477,235	477,235	430,038	431,959		13,593		13,593		477,235			0	8,230	06/25/2043	1FM
81745J AA 6	SEMT 2013-11 A1 SEQ SNR 3.50 09/25/2043		09/25/2016	MBS Paydown		505,074	505,074	498,287	498,719		3,719		3,719		505,074			0	11,468	09/25/2043	1FM
81745M AA 9	SEMT 2013-2 A SEQ SNR CSTR 02/25/2043		09/25/2016	MBS Paydown		1,172,617	1,172,617	1,050,432	1,053,028		65,110		65,110		1,172,617			0	14,794	02/25/2043	1FM
81745R AB 6	SEMT 2013-3 A2 SEQ SNR CSTR 03/25/43		09/25/2016	MBS Paydown		941,175	941,175	870,194	868,767		34,823		34,823		941,175			0	15,210	03/25/2043	1FM
81788Y AA 1	767-3-25285 & 25392 TRUST 5.25 10/05/22		09/05/2016	Paydown		205,224	205,224	205,224					0		205,224			0	5,180	10/05/2022	2FE
82321U AA 1	SHNTN 2015-1A A ABS SNR 4.75 10/15/2042		09/15/2016	MBS Paydown		202,013	202,013	200,074	200,117		191		191		202,013			0	6,361	10/15/2042	1FE
82650A AA 6	SRFC 2012-3A A ABS 1.87 08/20/2029		09/20/2016	MBS Paydown		40,392	40,392	40,384	40,386		2		2		40,392			0	506	08/20/2029	1FE
82817* AA 9	SILVER SPRINGS CTL III-A1 3.81 1/5/2029		09/05/2016	Paydown		109,635	109,635	109,635	109,635				0		109,635			0	2,785	01/05/2029	1
82817@ AA 7	SILVER SPRINGS CTL IV-A1 3.89 1/5/2029		09/05/2016	Paydown		49,742	49,742	49,742	49,742				0		49,742			0	1,290	01/05/2029	1
82838U AA 7	SVLF 2012-D A ABS 3.0 03/17/2025		09/15/2016	MBS Paydown		260,828	260,828	260,857	260,843		1,213		1,213		260,828			0	5,162	03/17/2025	1FE
828807 BW 6	SPG-CALL09/16 5.25 12/01/2016		09/02/2016	Call		10,000,000	10,000,000	9,905,670	9,989,085		10,915		10,915		10,000,000			0	395,208	12/01/2016	1FE
82922T AA 7	SINAI HEALTH SYS 3.034 01/20/2036		07/20/2016	Sinking Fund Redemption		90,000	90,000	90,000	90,000				0		90,000			0	2,731	01/20/2036	1FE
83149U AB 7	SLMA 2011-B A2 ABS 3.74 02/15/2029		09/15/2016	MBS Paydown		278,690	278,690	278,575	278,665		307		307		278,690			0	7,331	02/15/2029	1FE
83416W AA 1	SOLAR STAR FUND 5.375 06/30/2035		06/30/2016	Sinking Fund Redemption		4,687	4,687	4,687	4,687				0		4,687			0	126	06/30/2035	2FE
83416W AB 9	SOLAR STAR FUND 3.95 06/30/2035		06/30/2016	Sinking Fund Redemption		(164,262)	(164,262)	(164,262)	(164,262)				0		(164,262)			0	(3,244)	06/30/2035	2FE
83417E AA 0	SOCTY 2014-1 A ABS 4.59 04/20/2044		09/20/2016	MBS Paydown		29,794	29,794	29,790	29,791		(1)		(1)		29,794			0	907	04/20/2044	2AM
83417F AA 7	SOCTY 2014-2 A ABS PT 4.02 07/20/2044		07/20/2016	MBS Paydown		75,034	75,034	75,033	75,034				0		75,034			0	3,016	07/20/2044	2AM
83417P AA 5	SOCTY 2015-1 A ABS SEQ SNR 4.18 08/45		08/20/2016	MBS Paydown		76,851	76,851	76,811	76,812		32		32		76,851			0	3,212	08/21/2045	1FE
83546D AA 6	SONIC 2011-1A A2 ABS 5.438 05/20/2041		03/25/2015	RBC CAPITAL MARKETS							(11)		(11)		(11)		11	11		05/20/2041	2AM
83546D AA 6	SONIC 2011-1A A2 ABS 5.438 05/20/2041		05/20/2016	MBS Paydown				13,000					0					0	1	05/20/2041	2AM
83546D AD 0	SONIC 2016-1A A2 ABS SEQ SNR 4.472 05/46		09/20/2016	MBS Paydown		50,000	50,000	50,000			0		0		50,000			0	578	05/20/2046	2AM
83611M HM 3	SVHE 2005-B M2 MEZ STP 5/25/2035		09/25/2016	MBS Paydown		172,130	172,130	94,026	43,502		60,056		60,056		172,130			0	7,185	05/25/2035	1FM
83611M HM 3	SVHE 2005-B M2 MEZ STP 5/25/2035		09/25/2016	Pass-Through Loss			24,917	13,611					0					0		05/25/2035	1FM
83614K AA 7	SOURCE GAS 5.90 04/01/2017		09/12/2016	Make Whole Call		3,084,660	3,000,000	2,851,200	2,971,394		28,606		28,606		3,000,000		84,660	84,660	167,658	04/01/2017	2FE
84474Y AA 4	SOUTHWEST AIR 6.15 08/01/22		08/01/2016	Sinking Fund Redemption		137,690	137,690	138,051	137,862		(23)		(23)		137,690			0	8,433	08/01/2022	1FE

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1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Desig-nation or Market Indicator (a)
845467 AL 3	SOUTHWESTERN ENERGY 4.95 01/23/2025	.	07/19/2016.	BANC OF AMERICA SECURITIES		6,807,500	7,000,000	6,984,740	6,985,876		796		796		6,986,672		(179,172)	(179,172)	253,851	01/23/2025	3FE
845467 AL 3	SOUTHWESTERN ENERGY 4.95 01/23/2025	.	07/25/2016.	JP MORGAN SECURITIES INC		2,932,500	3,000,000	2,942,610	2,944,631		2,817		2,817		2,947,448		(14,948)	(14,948)	225,700	01/23/2025	3FE
850228 AC 1	SCFT 2014-AA A ABS SEQ SSNR 2.7 05/25/23	.	09/25/2016.	MBS Paydown		509,198	509,198	509,165	509,174		13		13		509,198			0	9,167	05/25/2023	1FE
855541 AC 2	STARM 2007-S1 3A1 SEQ CSTR 01/25/2037	.	09/25/2016.	MBS Paydown		313,190	313,190	285,003	287,049		(4,850)		(4,850)		313,190			0	6,308	01/25/2037	1FM
86213B AA 5	STR 2014-1A A1 ABS 4.21 04/20/2044	.	09/20/2016.	MBS Paydown		4,375	4,375	4,375	4,375		0		0		4,375			0	123	04/20/2044	1FE
86213C AA 3	STR 2015-1A A1 ABS SNR 3.75 04/20/2045	.	09/20/2016.	MBS Paydown		10,375	10,375	10,389	10,388		(1)		(1)		10,375			0	259	04/20/2045	1FE
86213C AB 1	STR 2015-1A A2 ABS SNR 4.17 04/20/2045	.	09/20/2016.	MBS Paydown		26,250	26,250	26,119	26,122		7		7		26,250			0	730	04/20/2045	1FE
863222 ZZ 1	STRIPES 2013 1 LIBOR + 350 4/5/2023	.	09/20/2016.	Partial Call		367,531	367,531	370,478	368,795		(1,264)		(1,264)		367,531			0	9,804	04/05/2023	2FE
863572 LV 3	SASC 1996-4 A SEQ CSTR 09/25/2031	.	09/25/2016.	MBS Paydown		14,604	14,604	13,691	13,796		633		633		14,604			0	862	09/25/2031	1FM
863576 EQ 3	SASC 2006-OW1 A4 SEQ FLT 12/25/2035	.	09/25/2016.	MBS Paydown		475,739	475,739	315,828	363,623		42,448		42,448		475,739			0	2,047	12/25/2035	1FM
863579 C3 0	SARM 2005-21 6A3 SEQ SSNR FLT 11/25/2035	.	09/25/2016.	MBS Paydown		240,284	240,284	203,563			(8,317)		(8,317)		240,284			0	3,381	11/25/2035	1Z
863579 C3 0	SARM 2005-21 6A3 SEQ SSNR FLT 11/25/2035	.	09/25/2016.	Pass-Through Loss			92,895						0					0		11/25/2035	1Z
863579 SU 3	SARM 2005-12 3A1 SEQ SSNR CSTR 06/25/35	.	09/25/2016.	MBS Paydown		231,464	231,464	177,780	177,686		26,930		26,930		231,464			0	4,155	06/25/2035	1FM
863579 UL 0	SARM 2005-15 1A1 SEQ SSNR CSTR 07/25/35	.	09/25/2016.	MBS Paydown		148,918	148,918	112,224	110,645		11,812		11,812		148,918			0	2,936	07/25/2035	1FM
863579 UL 0	SARM 2005-15 1A1 SEQ SSNR CSTR 07/25/35	.	09/25/2016.	Pass-Through Loss			(1,492)						0		(1,404)		1,404	1,404		07/25/2035	1FM
863579 UL 0	SARM 2005-15 1A1 SEQ SSNR CSTR 07/25/35	.	09/30/2016.	Book Value Adjustment									0		1,404		(1,404)	(1,404)		07/25/2035	1FM
863579 UU 0	SARM 2005-15 4A1 PT SSNR FLT 07/25/2035	.	09/25/2016.	MBS Paydown		366,617	366,617	319,733			12,287		12,287		366,617			0	6,127	07/25/2035	1FM
863579 UU 0	SARM 2005-15 4A1 PT SSNR FLT 07/25/2035	.	09/25/2016.	Pass-Through Loss			(882)						0					0		07/25/2035	1FM
863579 VH 8	SARM 2005-17 1A1 SEQ SSNR FLT 08/25/2035	.	09/25/2016.	MBS Paydown		276,213	276,213	245,657			13,815		13,815		276,213			0	3,566	08/25/2035	1Z
863579 VW 5	SARM 2005-17 5A2 SEQ SSNR CSTR 08/35	.	09/25/2016.	MBS Paydown		445,973	445,973	312,181	297,072		79,341		79,341		445,973			0	2,147	08/25/2035	1FM
863579 XR 4	SARM 2005-18 8A1 SEQ SSNR CSTR 09/25/35	.	09/25/2016.	MBS Paydown		148,483	148,483	114,703	112,317		22,577		22,577		148,483			0	2,714	09/25/2035	1FM
863579 ZL 5	SARM 2005-20 3A3 SEQ SNR FLT 10/25/2035	.	09/25/2016.	MBS Paydown		140,670	140,670	119,045			5,924		5,924		140,670			0	1,636	10/25/2035	1FM
863579 ZL 5	SARM 2005-20 3A3 SEQ SNR FLT 10/25/2035	.	09/25/2016.	Pass-Through Loss			746				(4,011)		(4,011)					0		10/25/2035	1FM
86358E A8 9	SAIL 2006-1 A3 SEQ FLT 01/25/2036	.	09/25/2016.	MBS Paydown		204,691	204,691	154,926	182,890		8,076		8,076		204,691			0	846	01/25/2036	1FM
86358R DX 2	SASC 2001-SB1 A5 SEQ 3.375 8/25/31	.	09/25/2016.	MBS Paydown		305,189	305,189	273,550	284,992		7,203		7,203		305,189			0	6,773	08/25/2031	1FM
86358R XY 8	SASC 2002-AL1 A2 SEQ 3.45 02/25/32	.	09/25/2016.	MBS Paydown		186,598	186,598	146,973	156,185		17,916		17,916		186,598			0	4,186	02/25/2032	1FM
86358R XZ 5	SASC 2002-AL1 A3 SEQ 3.45 2/25/32	.	09/25/2016.	MBS Paydown		272,550	272,550	246,049	251,598		11,165		11,165		272,550			0	6,190	02/25/2032	1FM
86358R YB 7	SASC 2002-AL1 APO PO 02/25/2032	.	09/25/2016.	MBS Paydown		48,752	48,752	34,766	39,199		4,492		4,492		48,752			0		02/25/2032	1FM
86359A ME 0	SASC 2003-AL1 A SEQ 3.3565 4/25/31	.	09/25/2016.	MBS Paydown		107,196	107,196	93,475	96,597		7,220		7,220		107,196			0	2,404	04/25/2031	1AM
86359A MG 5	SASC 2003-AL1 APO 4/25/31	.	09/25/2016.	MBS Paydown		19,867	19,867	13,993	16,487		952		952		19,867			0		04/25/2031	1FM
86359A NF 6	SASC 2003-5 A SEQ PT 6.00 08/28/2032	.	09/19/2016.	Suspense Ledger Adjustment									0					0	8,135	08/28/2032	6*
86359A WR 0	SASC 2003-AL2 A SEQ 3.3565 1/25/2031	.	09/25/2016.	MBS Paydown		650,349	650,349	564,399	585,865		16,882		16,882		650,349			0	14,473	01/25/2031	1AM
86359A WT 6	SASC 2003-AL2 APO 0.00 01/25/2031	.	09/25/2016.	MBS Paydown		96,759	96,759	75,230	83,243		(119)		(119)		96,759			0		01/25/2031	1AM
86359B 4U 2	SASC 2005-4XS 1A4A SEQ 5.33 03/25/2035	.	09/25/2016.	MBS Paydown		749,235	749,235	700,534	722,629		11,011		11,011		749,235			0	24,215	03/25/2035	1FM
86359B LE 9	SARM 2004-2 4A1 SEQ CSTR 03/25/34	.	09/25/2016.	MBS Paydown		89,953	89,953	86,692	86,897		757		757		89,953			0	1,792	03/25/2034	1FM
86359B RB 9	SASC 2004-9XS 1A4A SEQ SPT 05/25/34	.	09/25/2016.	MBS Paydown		115,098	115,098	96,970	109,455		6,334		6,334		115,098			0	4,186	05/25/2034	1FM
86359F AB 8	SASC 2006-S2 A2 SEQ 5.50 6/25/36	.	09/25/2016.	MBS Paydown		29,032	29,032	22,572	4,459		8,778		8,778		29,032			0	648	06/25/2036	1FM
86359L NA 3	SAMI 2005-AR6 2A1 SEQ SSNR FLT 09/25/45	.	09/25/2016.	MBS Paydown		89,986	89,986	63,334	64,127		(22,291)		(22,291)		89,986			0	432	09/25/2045	1FM
86359Y AG 6	SASC 2006-BC1 A5 SEQ FLT 03/25/2036	.	09/25/2016.	MBS Paydown		319,451	319,451	226,810	256,174		28,795		28,795		319,451			0	1,276	03/25/2036	1FM
86360B AG 3	SARM 2006-4 4A1 PT SSNR FLT 05/25/2036	.	09/25/2016.	MBS Paydown		18,424	18,424	14,652			(11,231)		(11,231)		18,424			0	52	05/25/2036	1Z
86360B AG 3	SARM 2006-4 4A1 PT SSNR FLT 05/25/2036	.	09/25/2016.	Pass-Through Loss			10						0					0		05/25/2036	1Z
86360B AJ 7	SARM 2006-4 5A1 SEQ SSNR CSTR 05/25/2036	.	09/25/2016.	MBS Paydown		45,821	45,821	37,216	36,698		103		103		45,821			0	1,043	05/25/2036	1FM
86360B AJ 7	SARM 2006-4 5A1 SEQ SSNR CSTR 05/25/2036	.	09/25/2016.	Pass-Through Loss			24,911						0					0		05/25/2036	1FM

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
863619 AB 8	SASC 2007-OSI A2 SEQ FLT 06/25/2037	.	09/25/2016.	MBS Paydown		362,701	362,701	342,752	355,148		2,452		2,452		362,701			0	1,355	06/25/2037	1FM
86365D AC 3	SASC 2007-BC4 A3 SEQ SSNR FLT 11/25/2037	.	09/25/2016.	MBS Paydown		109,884	109,884	101,094	109,884				0		109,884			0	522	11/25/2037	1FM
86909# AA 5	SUSQUEHANNA CTL 5.73 12/23/2036	.	09/23/2016.	Paydown		15,911	15,911	15,911	15,911				0		15,911			0	608	12/23/2036	1
87155M AA 9	SYMP 2007-5A A1 CLO FLT 01/15/2024	.	07/15/2016.	MBS Paydown		718,826	718,826	703,326	713,155		(2,424)		(2,424)		718,826			0	6,964	01/15/2024	1FE
87265V AB 4	T-MOBILE USA INC TL B 1L 11/03/2022	.	09/30/2016.	Paydown		14,000	14,000	13,995	13,999		1		1		14,000			0	373	11/03/2022	2FE
87305N AW 8	TTX CO A2 5.503 01/02/2022	.	07/02/2016.	Sinking Fund Redemption		509	509	509	509				0		509			0	30	01/02/2022	1
87407P AA 8	TAL 2013-1A A ABS SNR 2.83 02/22/2038	.	09/20/2016.	MBS Paydown		655,000	655,000	648,824	530,099		475		475		655,000			0	11,133	02/22/2038	1FE
87407P AE 0	TAL 2013-2A A ABS 3.55 11/20/2038	.	09/20/2016.	MBS Paydown		300,000	300,000	298,405	162,445		51		51		300,000			0	4,649	11/20/2038	1FE
87407P AJ 9	TAL 2014-1A A ABS SNR 3.51 02/22/2039	.	09/20/2016.	MBS Paydown		250,000	250,000	245,468	125,000		4,628		4,628		250,000			0	4,378	02/22/2039	1FE
87407P AP 5	TAL 2014-2A A2 ABS SEQ SNR 3.33 05/20/39	.	09/20/2016.	MBS Paydown		73,586	73,586	73,454	68,211		4		4		73,586			0	1,529	05/20/2039	1FE
87407P AR 1	TAL 2014-3A A ABS SNR 3.27 11/21/2039	.	09/20/2016.	MBS Paydown		150,000	150,000	149,949	149,954		6		6		150,000			0	3,270	11/21/2039	1FE
87819# AA 2	TD BK MIAMI CTL 3.79 1/15/2038	.	09/15/2016.	Paydown		22,168	22,168	22,168	22,168				0		22,168			0	560	01/15/2038	1
878742 AY 1	TECK RESOURCES LTD 3.75 02/01/2023	I	09/21/2016.	GOLDMAN SACHS		3,933,750	4,450,000	4,052,246	4,138,822		27,591		27,591		4,166,413		(232,663)	(232,663)	178,102	02/01/2023	4FE
878742 AY 1	TECK RESOURCES LTD 3.75 02/01/2023	I	09/28/2016.	MORGAN STANLEY		6,348,000	6,900,000	6,208,217	6,339,536		50,648		50,648		6,390,185		(42,185)	(42,185)	273,017	02/01/2023	4FE
878744 AA 9	TECK RESOURCES 3.00 03/01/2019	I	09/29/2016.	GOLDMAN SACHS		562,175	565,000	444,938	450,308		24,160		24,160		474,468		87,707	87,707	19,646	03/01/2019	4FE
878888 ZZ 2	TECH FUNDING LLC 2013 TL 3.483 2/25/2018	.	08/25/2016.	Paydown		632,720	632,720	609,209	618,667		7,767		7,767		632,720			0	17,191	02/15/2018	3FE
881561 LE 2	TMTS 2004-11HE A SEQ FLT 10/25/2035	.	09/25/2016.	MBS Paydown		112,028	112,028	89,763	96,167		14,067		14,067		112,028			0	1,019	10/25/2035	1FM
881561 LR 3	TMTS 2004-19HE A1 SEQ FLT 10/25/2034	.	09/25/2016.	MBS Paydown		94,581	94,581	69,635	76,578		16,140		16,140		94,581			0	733	10/25/2034	1FM
881561 XJ 8	TMTS 2005-14HE AF2 SEQ STP 8/25/2036	.	09/25/2016.	MBS Paydown		88,639	88,639	85,980	87,676		69		69		88,639			0	2,746	08/25/2036	1FM
88156E AB 2	TMTS 2006-17HE A2B1 SEQ SNR FLT 01/25/38	.	09/25/2016.	MBS Paydown		279,394	279,394	238,516			(44,001)		(44,001)		279,394			0	932	01/25/2038	1Z
88156E AB 2	TMTS 2006-17HE A2B1 SEQ SNR FLT 01/25/38	.	09/25/2016.	Pass-Through Loss			(199)						0					0		01/25/2038	1Z
88156P AY 7	TMTS 2006-7 2A2 SEQ FLT 08/25/2037	.	09/25/2016.	MBS Paydown		686,280	686,280	528,435	605,975		53,472		53,472		686,280			0	2,748	08/25/2037	1FM
88157V AB 3	TMTS 2007-6ALT A2 SEQ CSTR 08/25/2038	.	09/25/2016.	MBS Paydown		112,966	112,966	58,743	68,868		35,591		35,591		112,966			0	614	08/25/2038	1FM
88314R AA 4	TMCL 2013-1A A ABS SEQ 3.9 09/20/2038	R	09/20/2016.	MBS Paydown		106,250	106,250	105,706	105,817		68		68		106,250			0	2,762	09/20/2038	1FE
88314R AC 0	TMCL 2014-1A A ABS SNR 3.27 10/20/2039	R	09/20/2016.	MBS Paydown		502,500	502,500	494,537	399,133		719		719		502,500			0	9,838	10/20/2039	1FE
885220 DX 8	TMST 2003-4 M1 MEZ FLT 09/25/2043	.	09/25/2016.	MBS Paydown		102,631	102,631	86,723	86,670		(4,371)		(4,371)		102,631			0	774	09/25/2043	1FM
885220 GK 3	TMST 2004-4 5A SEQ CSTR 12/25/2044	.	09/25/2016.	MBS Paydown		38,192	38,192	36,330	33,911		(11,210)		(11,210)		38,192			0	658	12/25/2044	1FM
88522R AB 0	TMST 2006-5 A2 SEQ FLT 10/25/46	.	09/25/2016.	MBS Paydown		46,583	46,583	30,857	31,470		27,035		27,035		46,583			0	1,609	10/25/2046	4FM
88522R AB 0	TMST 2006-5 A2 SEQ FLT 10/25/46	.	09/25/2016.	Pass-Through Loss			53,290	35,299					0					0		10/25/2046	4FM
89054X AB 1	TOPAZ SOLAR FARM 4.875 09/30/2039	.	09/30/2016.	Sinking Fund Redemption		157,180	157,180	157,180	157,180				0		157,180			0	7,725	09/30/2039	2FE
89412W AA 2	TRAP 2004-7A A1 CDO SSNR FLT 01/25/2035	.	07/25/2016.	MBS Paydown		50,844	50,844	39,913	41,855		7,598		7,598		50,844			0	361	01/25/2035	1FE
89655Y AA 4	TRL 2009-1A A ABS 6.657 11/16/2039	.	09/16/2016.	MBS Paydown		111,931	111,931	114,380	114,032		(200)		(200)		111,931			0	4,971	11/16/2039	1FE
89656C AA 1	TRL 2010-1A A ABS 5.194 10/16/2040	.	09/16/2016.	MBS Paydown		124,273	124,273	129,896	129,007		(1,165)		(1,165)		124,273			0	4,300	10/16/2040	1FE
89656F AA 4	TRL 2012-1A A1 ABS 2.266 01/15/43	.	09/15/2016.	MBS Paydown		35,518	35,518	34,322			23		23		35,518			0	67	01/15/2043	1FE
89690E AA 5	TRMF 2011-1A A1A ABS 4.37 07/15/41	.	09/15/2016.	MBS Paydown		206,247	206,247	206,247	206,247				0		206,247			0	5,904	07/15/2041	1FE
89690E AD 9	TRMF 2014-1A A1 ABS SEQ SNR 2.863 04/44	.	09/15/2016.	MBS Paydown		149,174	149,174	148,374	57,823		(13,114)		(13,114)		149,174			0	1,348	04/15/2044	1FE
902691 AD 6	UGI UTILITIES B 5.753 09/30/2016	.	09/30/2016.	Maturity		5,000,000	5,000,000	5,000,000	5,000,017		(17)		(17)		5,000,000			0	287,650	09/30/2016	1FE
90272* AA 0	UNITED HEALTH CARE CTL 3.50 5/15/2033	.	09/15/2016.	Paydown		36,282	36,282	36,282	36,282				0		36,282			0	847	05/15/2033	1
902752 AA 2	UIRC-GSA V LLC 2015-A 4.71 12/05/2035	.	09/05/2016.	Sinking Fund Redemption		95,501	95,501	95,501	95,501		(0)		(0)		95,501			0	3,376	12/05/2035	1
902753 AA 0	UIRC-GSA IV LLC 5.00 12/05/2034	.	09/05/2016.	Sinking Fund Redemption		74,861	74,861	74,861	74,861				0		74,861			0	2,496	12/05/2034	1
902756 AA 3	UIRC-GSA III LLC 5.36 12/05/33	.	09/05/2016.	Paydown		278,329	278,329	278,329	278,329				0		278,329			0	9,949	12/05/2033	1
90332U AE 3	US AIRWAYS PASS-THR 991A 8.36 01/20/19	.	07/20/2016.	Sinking Fund Redemption		155,858	155,858	159,365	155,858				0		155,858			0	13,030	01/20/2019	2FE
90342B AA 1	USCAP 3A A1 CDO SSNR FLT 12/01/2035	R	09/01/2016.	MBS Paydown		729,462	729,462	612,748			104,549		104,549		729,462			0	2,149	12/01/2035	1FE

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1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
90343K AN 2	US SILICA CO TL B LIBOR+300 7/22/2020		09/30/2016.	Paydown		3,046	3,046	2,848	2,875		26		26		3,046			0	93	07/23/2020	4FE
907833 AE 7	UNION PACIFIC RR 6.7 02/23/19		08/23/2016.	Sinking Fund Redemption		83,013	83,013	79,913	82,371		298		298		83,013			0	5,562	02/23/2019	1FE
90783T AA 8	UNP CO 2004 TRST 04-1 5.404 07/02/2025		07/02/2016.	Sinking Fund Redemption							(13,123)		(13,123)					0		07/02/2025	1FE
90783X AA 9	UNION PACIFIC RR 6.176 01/02/31		07/02/2016.	Sinking Fund Redemption		103,617	103,617	103,617	103,603		1		1		103,617			0	6,399	01/02/2031	1FE
909287 AA 2	UAL 2007 PT TRUST 6.636 07/02/22		07/02/2016.	Sinking Fund Redemption		85,340	85,340	81,696	82,933		236		236		85,340			0	5,633	07/02/2022	3FE
909319 AA 3	UNITED AIR 2013-1 A 4.30 08/15/2025		08/15/2016.	Sinking Fund Redemption		174,409	174,409	174,409	174,409				0		174,409			0	7,500	08/15/2025	1FE
90932Q AA 4	UNITED AIR 2014-2 A 3.75 09/03/2026		09/03/2016.	Sinking Fund Redemption		114,322	114,322	114,322	114,322				0		114,322			0	4,287	09/03/2026	1FE
91159H HN 3	US BANCORP V 2.375 07/22/2026		07/29/2016.	GOLDMAN SACHS		999,550	1,000,000	992,680			20		20		992,700		6,850	6,850		07/22/2026	1FE
91845# AA 2	VERIZON CTL 3.812 05/15/2035		09/15/2016.	Paydown		57,536	57,536	57,536	57,536				0		57,536			0	1,463	05/15/2035	2
92258N AB 1	VCC 2016-1 AFX ABS SSNR 3.5337 04/25/46		09/25/2016.	MBS Paydown		244,815	244,815	244,815			(116)		(116)		244,815			0	3,007	04/25/2046	1FE
92765Y AA 5	VIRGIN AUSTRALIA 2013 1A 5.00 10/23/2023	R	07/23/2016.	Sinking Fund Redemption		492,767	492,767	492,767	492,767				0		492,767			0	18,479	10/23/2023	2FE
929227 4T 0	WAMU 2003-S4 2A1 NAS SNR 5.5 06/25/2033		09/25/2016.	MBS Paydown		115,093	115,093	115,561			(69)		(69)		115,093			0	2,370	06/25/2033	1FM
92922F 3N 6	WAMU 2005-AR12 1A8 SEQ SSNR FLT 10/25/35		09/25/2016.	MBS Paydown		463,590	463,590	437,803			12		12		463,590			0	5,494	10/25/2035	1FM
92922F 7C 6	WAMU 2005-AR16 2A1 SEQ SSNR FLT 12/25/35		09/25/2016.	MBS Paydown		5,234	5,234	4,449			(1,918)		(1,918)		5,234			0	11	12/25/2035	1Z
92922F 7C 6	WAMU 2005-AR16 2A1 SEQ SSNR FLT 12/25/35		09/25/2016.	Pass-Through Loss			(6)						0					0		12/25/2035	1Z
92922F J5 8	WAMU 2005-AR6 2A1C SEQ SSUP FLT 04/25/45		09/25/2016.	MBS Paydown		667,614	667,614	555,163			44,028		44,028		667,614			0	3,232	04/25/2045	1FM
92925C CC 4	WAMU 2006-AR1 1A1A SEQ SSNR FLT 1/25/46		09/25/2016.	MBS Paydown		26,619	26,619	21,495	18,901		(4,063)		(4,063)		26,619			0	243	01/25/2046	1FM
92925V AF 7	WAMU 2007-HY1 2A3 SEQ SSNR CSTR 02/37		09/25/2016.	MBS Paydown		324,254	324,254	288,015	47,841		(2,306)		(2,306)		324,254			0	2,701	02/25/2037	1FM
92925V AF 7	WAMU 2007-HY1 2A3 SEQ SSNR CSTR 02/37		09/25/2016.	Pass-Through Loss			58,883						0					0		02/25/2037	1FM
92935J BA 2	WFRBS 2011-C2 A3 SEQ SSNR 4.498 2/15/44		09/15/2016.	MBS Paydown		231,374	231,374	233,683	231,172		(188)		(188)		231,374			0	6,911	02/15/2044	1FM
92937W AA 2	WCP ISSUER LLC 3.819 08/15/2020		09/15/2016.	Sinking Fund Redemption		26,526	26,526	26,526	26,526				0		26,526			0	675	08/15/2020	1FE
92990G AG 8	WAMU 2007-HY5 2A5 SEQ SSNR FLT 05/25/37		09/25/2016.	MBS Paydown		804,429	804,429	599,289			20,868		20,868		804,429			0	10,531	05/25/2037	1FM
92990G AG 8	WAMU 2007-HY5 2A5 SEQ SSNR FLT 05/25/37		09/25/2016.	Pass-Through Loss			9,825						0		(29,344)		29,344	29,344		05/25/2037	1FM
92990G AG 8	WAMU 2007-HY5 2A5 SEQ SSNR FLT 05/25/37		09/30/2016.	Book Value Adjustment									0		29,344		(29,344)	(29,344)		05/25/2037	1FM
92990G AJ 2	WAMU 2007-HY5 3A1 SEQ SSNR FLT 05/25/37		09/25/2016.	MBS Paydown		139,938	139,938	124,737			(5,287)		(5,287)		139,938			0	2,055	05/25/2037	1FM
92990G AJ 2	WAMU 2007-HY5 3A1 SEQ SSNR FLT 05/25/37		09/25/2016.	Pass-Through Loss			13,365						0					0		05/25/2037	1FM
933636 AA 0	WAMU 2007-HY4 1A1 SEQ SSNR FLT 04/25/37		09/25/2016.	MBS Paydown		21,827	21,827	18,989			(3,171)		(3,171)		21,827			0	42	04/25/2037	1FM
933636 AA 0	WAMU 2007-HY4 1A1 SEQ SSNR FLT 04/25/37		09/25/2016.	Pass-Through Loss			13	12					0		13		(13)	(13)		04/25/2037	1FM
933636 AL 6	WAMU 2007-HY4 5A1 SEQ SSNR CSTR 11/25/36		08/25/2016.	Pass-Through Loss			(1,862)						0		(1,647)		1,647	1,647		11/25/2036	1FM
933636 AL 6	WAMU 2007-HY4 5A1 SEQ SSNR CSTR 11/25/36		09/25/2016.	MBS Paydown		92,165	92,165	82,814			(21,608)		(21,608)		92,165			0	1,161	11/25/2036	1FM
933636 AL 6	WAMU 2007-HY4 5A1 SEQ SSNR CSTR 11/25/36		09/30/2016.	Book Value Adjustment									0		1,647		(1,647)	(1,647)		11/25/2036	1FM
939336 QT 3	WAMMS 2003-MS2 3A5 SEQ 5.0 3/25/18		09/25/2016.	MBS Paydown		7,767	7,767	7,573	7,720		28		28		7,767			0	242	03/25/2018	1FM
939336 TX 1	WAMMS 2003-MS7 P PO 3/25/2033		09/25/2016.	MBS Paydown		1,517	1,517	971	308		1,830		1,830		1,517			0		03/25/2033	1FM
939336 X9 9	WAMU 2005-AR1 A2B MEZ SEQ FLT 01/25/2045		09/25/2016.	MBS Paydown		467,404	467,404	412,484			11,416		11,416		467,404			0	3,608	01/25/2045	1AM
93934N AR 6	WMALT 2006-5 2CB2 SEQ FLT 07/25/2036		09/25/2016.	MBS Paydown		15,027	15,027	11,871	6,868		330		330		15,027			0	110	07/25/2036	1FM
93934N AR 6	WMALT 2006-5 2CB2 SEQ FLT 07/25/2036		09/25/2016.	Pass-Through Loss			6,929	5,474					0					0		07/25/2036	1FM
9497EU AD 9	WFHET 2006-1 A4 SEQ FLT 05/25/2036		09/25/2016.	MBS Paydown		183,250	183,250	154,388	176,311		5,472		5,472		183,250			0	821	05/25/2036	1FM
94980G AH 4	WFHET 2004-2 AI7 SEQ 5.0 5/25/2034		09/25/2016.	MBS Paydown		655,562	655,562	615,580	651,352		4,320		4,320		655,562			0	21,862	05/25/2034	1FM
94980G AR 2	WFHET 2004-2 M4 MEZ FLT 5/25/2034		09/25/2016.	MBS Paydown		72,929	72,929	50,321	51,787		9,292		9,292		72,929			0	1,152	10/25/2034	1FM
94980M AE 8	WFMBS 2004-P B1 MEZ NAS FLT 09/25/2034		09/25/2016.	MBS Paydown		396,253	396,253	381,394			16,668		16,668		396,253			0	4,489	09/25/2034	1FM
94981S AN 4	WFMBS 2005-16 A10 PAC 5.75 1/25/2036		08/25/2016.	MBS Paydown		75,234	75,234	75,901	68,896		(1,535)		(1,535)		75,234			0	2,754	01/25/2036	1FM
94981S AN 4	WFMBS 2005-16 A10 PAC 5.75 1/25/2036		08/25/2016.	Pass-Through Loss			7,227	7,291					0					0		01/25/2036	1FM
949837 BQ 0	WFMBS 2007-10 1A39 PT INV 7/25/2037		09/25/2016.	MBS Paydown		73,459	73,459	79,153	27,733		(2,217)		(2,217)		73,459			0	17,549	07/25/2037	1FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
949837 BQ 0	WFMBS 2007-10 1A39 PT INV 7/25/2037		09/25/2016	Pass-Through Loss			8,468	9,124					0		2,254		(2,254)	(2,254)		07/25/2037	1FM
949837 BQ 0	WFMBS 2007-10 1A39 PT INV 7/25/2037		09/30/2016	Book Value Adjustment									0		(2,254)		2,254	2,254		07/25/2037	1FM
94983K AE 9	WFMBS 2006-AR2 2A3 SEQ SSNR CSTR 3/36		09/25/2016	MBS Paydown		101,386	101,386	77,560	82,013		17,455		17,455		101,386			0	1,900	03/25/2036	1FM
94983Q AN 6	WFMBS 2006-3 APO PO 3/25/2036		09/25/2016	MBS Paydown		16,587	16,587	9,456	5,438		9,493		9,493		16,587			0		03/25/2036	1FM
94983Q AN 6	WFMBS 2006-3 APO PO 3/25/2036		09/25/2016	Pass-Through Loss			38						0					0		03/25/2036	1FM
94983T AJ 9	WFMBS 2006-AR6 5A1 SEQ SSNR CSTR 03/36		09/25/2016	MBS Paydown		288,281	288,281	255,489	252,942		24,021		24,021		288,281			0	5,928	03/25/2036	1FM
94984D AC 8	WFMBS 2006-AR13 A3SEQ SSNR FLT 09/25/36		09/25/2016	MBS Paydown		216,034	216,034	199,977			3,729		3,729		216,034			0	3,115	09/25/2036	1FM
94984D AC 8	WFMBS 2006-AR13 A3SEQ SSNR FLT 09/25/36		09/25/2016	Pass-Through Loss			(93)	29					0		(95)		95	95		09/25/2036	1FM
94984L AA 4	WFMBS 2006-AR17 A1 SEQ SSNR FLT 10/25/36		09/25/2016	MBS Paydown		441,437	441,437	417,020			(7,911)		(7,911)		441,437			0	6,318	10/25/2036	1FM
94984L AA 4	WFMBS 2006-AR17 A1 SEQ SSNR FLT 10/25/36		09/25/2016	Pass-Through Loss			2,359						0					0		10/25/2036	1FM
94986L AJ 3	WFMBS 2007-16 1APO PO 12/28/2037		09/25/2016	MBS Paydown		62,552	62,552	50,237	47,300		13,351		13,351		62,552			0		12/28/2037	1FM
94986M AA 0	WFMBS 2007-AR10 1A1SEQ SSNR CSTR 1/25/38		09/25/2016	MBS Paydown		88,396	88,396	88,894	88,319		(219)		(219)		88,396			0	3,925	01/25/2038	1FM
949893 AC 5	WELLS OP PART II 5.875 04/01/2018		09/02/2016	Make Whole Call		2,143,365	2,000,000	1,985,900	1,994,812		5,188		5,188		2,000,000		143,365	143,365	108,035	04/01/2018	2FE
95058X AB 4	WEN 2015-1A A2II ABS SEQ SNR 4.08 06/45		09/15/2016	MBS Paydown		42,500	42,500	42,500	42,500				0		42,500			0	1,301	06/15/2045	2AM
95058X AC 2	WEN 2015-1A A23 ABS SEQ SNR 4.497 06/45		09/15/2016	MBS Paydown		41,250	41,250	41,189	41,192		4		4		41,250			0	1,391	06/15/2045	2AM
95259# AA 2	WALGREEN CO-W DUNDE IL 6.69 12/15/18		09/15/2016	Paydown		51,420	51,420	55,434	52,882		(352)		(352)		51,420			0	2,294	12/15/2018	2
95810D AD 3	WESTERN DIGITAL TL B 1L L+550 03/30/2023		08/17/2016	Consent Fee		60,000							0		60,000			0		03/30/2023	2FE
95810D AD 3	WESTERN DIGITAL TL B 1L L+550 03/30/2023		08/17/2016	Private Placement		6,000,000	6,000,000	5,820,000			5,188		5,188		5,777,188		222,812	222,812	126,823	03/30/2023	2FE
95810D AD 3	WESTERN DIGITAL TL B 1L L+550 03/30/2023		08/17/2016	Paydown		1,500,000	1,500,000	1,455,000			57,000		57,000		1,500,000			0	16,406	03/30/2023	2FE
95810D AF 8	WESTERN DIGITAL TL B 1L L+375 04/29/2023		09/30/2016	Paydown		16,875	16,875	16,875					0		16,875			0	100	04/29/2023	2FE
96032V AB 7	WESTR 2013-1A B ABS MEZ 3.75 08/20/2025		09/20/2016	MBS Paydown		71,932	71,932	71,932	71,932				0		71,932			0	1,792	08/20/2025	2AM
96032X AA 5	WESTR 2014-1A A ABS SSNR PT 2.15 12/26		09/20/2016	MBS Paydown		469,962	469,962	468,163	467,486		286		286		469,962			0	6,715	12/20/2026	1FE
96033C AA 0	WESTR 2016-1A A ABS SSNR 3.50 12/20/2028		09/20/2016	MBS Paydown		715,959	715,959	713,386			131		131		715,959			0	6,692	12/20/2028	1FE
96033C AB 8	WESTR 2016-1A B ABS MEZ 4.50 12/20/2028		09/20/2016	MBS Paydown		440,590	440,590	437,785			136		136		440,590			0	5,295	12/20/2028	2AM
96033L AA 0	WESTR 2015-2A A ABS SEQ SSNR 3.2 07/28		09/20/2016	MBS Paydown		629,055	629,055	628,219	628,208		158		158		629,055			0	13,456	07/20/2028	1FE
96928* CQ 8	WALGREEN-IDAHO FALLS ID 6.66 6/15/2033		09/15/2016	Paydown		25,813	25,813	25,813	25,813				0		25,813			0	1,147	06/15/2033	2
96928* CR 6	WALGREEN-CHICAGO 6.66 5/15/2034		09/15/2016	Paydown		31,605	31,605	31,605	31,605				0		31,605			0	1,404	05/15/2034	2
96928* CU 9	LOWES WM BLAIR PASS 5.90 02/15/2029		09/15/2016	Paydown		133,534	133,534	134,792	134,454		(67)		(67)		133,534			0	5,254	02/15/2029	1
96928* CX 3	HD WM BLAIR SER 2010-A 6.19 1/15/2035		09/15/2016	Paydown		50,271	50,271	50,777	50,686		(16)		(16)		50,271			0	2,075	01/15/2035	1
96928* DA 2	VET AFFAIR HENDERSON NV 5.37 8/15/2031		09/15/2016	Paydown		141,040	141,040	142,560	142,187		(68)		(68)		141,040			0	5,051	08/15/2031	1
96928* DE 4	KOHL'S CORP CTL 5.80 1/25/2029		09/25/2016	Paydown		197,537	197,537	199,374	198,906		(105)		(105)		197,537			0	7,641	01/25/2029	2
96928* DJ 3	FRANKLIN COUNTY OH 5.25 9/15/2031		09/15/2016	Paydown		46,662	46,662	46,662	46,662				0		46,662			0	1,634	09/15/2031	1
96928* DZ 7	BANK OF AMERICA 2011-D 5.60 10/15/2029		09/15/2016	Paydown		96,817	96,817	97,707	97,499		(43)		(43)		96,817			0	3,616	10/15/2029	1
96928* EN 3	VET AFFAIRS MANSFIELD OH 4.16 2/15/2034		09/15/2016	Paydown		87,429	87,429	88,370	88,180		(40)		(40)		87,429			0	2,425	02/15/2034	1
96928* EZ 6	VHA CTL SERIES 2012-I 5.04 9/15/2033		09/15/2016	Paydown		51,926	51,926	51,926	51,926				0		51,926			0	1,745	09/15/2033	2
96928* FH 5	LA FARGE CTL SER 2013-D 6.17 4/15/2025		09/15/2016	Paydown		175,256	175,256	175,256	175,256				0		175,256			0	7,229	04/15/2025	2
96928* FK 8	CA HIGHWAY PATROL CTL F 5.93 11/15/2032		09/15/2016	Paydown		57,913	57,913	57,913	57,913				0		57,913			0	2,290	11/15/2032	1
96928* FQ 5	GSA PORTLAND OR CTL 4.01 9/15/2033		09/15/2016	Paydown		91,511	91,511	91,511	91,511				0		91,511			0	2,447	09/15/2033	1
96928* FV 4	BCBS OF NC CTL 4.09% 09/15/2044		09/15/2016	Paydown		45,842	45,842	45,842	45,842				0		45,842			0	1,250	09/15/2044	1
96928* FX 0	SUMMIT COUNTY 4.01% 02/15/2036		09/15/2016	Paydown		168,927	168,927	168,927	168,927				0		168,927			0	4,517	02/15/2036	1
96928* FY 8	WAGS (FAIRBANKS, AK) CTL 4.51 01/15/2035		09/15/2016	Paydown		62,330	62,330	62,330	62,330				0		62,330			0	1,875	01/15/2035	2FE
96928@ AA 3	SOUTH CAROLINA CTL 4.00 6/15/2023		09/15/2016	Paydown		145,084	145,084	145,084	145,084				0		145,084			0	3,870	06/15/2023	1

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
96930@ AA 9	WAGS (FRANKLIN NJ) CTL 4.37 08/15/2035	.	09/15/2016	Paydown		48,776	48,776	48,776	48,776				0		48,776			0	1,421	08/15/2035	2FE
969457 BW 9	WILLIAMS COS INC 4.55 06/24/2024	.	07/19/2016	GOLDMAN SACHS		5,396,875	5,500,000	5,485,590	5,487,382		691		691		5,488,073		(91,198)	(91,198)	134,857	06/24/2024	3FE
97358F AB 6	WINDSOR FINANCING TL B L+500 12/5/2017	.	09/30/2016	Paydown		32,054	32,054	31,732	31,915		138		138		32,054			0	1,539	12/05/2017	3FE
97652P AL 5	WIN 2014-1 A11 SEQ SSUP 3.50 06/27/2044	.	09/20/2016	MBS Paydown		848,784	848,784	843,479	843,345		3,421		3,421		848,784			0	19,264	06/20/2044	1FM
C9413P AP 8	VALEANT PHARMA TL BE1 1L 08/05/2020	A	08/23/2016	Consent Fee		6,789							0		6,789			0		08/05/2020	3FE
C9413P AT 0	VALEANT PHARMA TL A3 L+325 10/20/2018	B	08/05/2016	Paydown		196,613	196,613	190,223			6,390		6,390		196,613			0	1,259	10/20/2018	3FE
C9413P AT 0	VALEANT PHARMA TL A3 L+325 10/20/2018	B	08/08/2016	Consent Fee		6,611							0		6,611			0		10/20/2018	3FE
C9413P AT 0	VALEANT PHARMA TL A3 L+325 10/20/2018	B	08/09/2016	BARCLAYS CAPITAL		2,637,869	2,644,480	2,558,534			31,259		31,259		2,583,182		54,687	54,687	35,141	10/20/2018	3FE
G0014F AB 9	AABS 2013-1 A ABS SNR 4.875 01/15/2038	F	09/15/2016	MBS Paydown		316,350	316,350	315,850			504		504		316,350			0	2,364	01/15/2038	1FE
G0620B AB 4	ATLSS 2014-1 A ABS SNR 4.875 12/15/2039	E	09/15/2016	MBS Paydown		157,000	157,000	157,000	157,000				0		157,000			0	5,102	12/15/2039	1FE
G3163H AC 6	C&J ENERGY TL B1 LIBOR + 550 03/19/2020	E	08/31/2016	Private Placement		5,788,125	7,717,500	6,637,050	6,763,081		30,309	1,543,197	(1,512,889)		5,247,900		540,225	540,225	89,197	03/19/2020	6*
G3600K AB 2	FLOATEL INTL TL B LIBOR+500 06/13/2020	F	09/30/2016	Paydown		8,312	8,312	6,469	3,641				0		8,312			0	379	06/13/2020	5FE
Q3930A AC 2	FMG TL LIBOR + 275 6/30/2019	F	09/16/2016	Paydown		1,288,641	1,288,641	1,150,137	1,170,540		112,940		112,940		1,288,641			0	40,912	06/30/2019	3FE
3899999. Total Bonds - Industrial and Miscellaneous						686,263,520	692,455,361	658,885,732	607,039,172	3,321	7,939,749	5,448,487	2,494,583	0	679,993,237	0	6,270,283	6,270,283	21,051,669	XXX	XXX
Bonds - Hybrid Securities																					
05518T 20 9	BAC CAP TR VIII SER Z 6.00 08/25/2035	.	08/15/2016	Call		747,500		533,139	546,838		200,662		200,662		747,500			0	32,392	08/25/2035	3FE
4899999. Total Bonds - Hybrid Securities						747,500	0	533,139	546,838	0	200,662	0	200,662	0	747,500	0	0	0	32,392	XXX	XXX
8399997. Total Bonds - Part 4						712,741,014	718,185,354	685,278,586	631,717,914	3,321	8,115,920	5,448,487	2,670,754	0	706,470,731	0	6,270,283	6,270,283	21,848,825	XXX	XXX
8399999. Total Bonds						712,741,014	718,185,354	685,278,586	631,717,914	3,321	8,115,920	5,448,487	2,670,754	0	706,470,731	0	6,270,283	6,270,283	21,848,825	XXX	XXX
Preferred Stocks - Industrial and Miscellaneous																					
045488 ZZ 9	ASSURERX HEALTH INC 8.00% D	.	08/31/2016	Private Placement	1,076,517.000	10,807,861		7,632,506	7,632,506				0		7,632,506		3,175,356	3,175,356		XXX	P4AZ
404280 AS 8	HSBC HOLDINGS 6.375 (COCO)	.	07/01/2016	CS FIRST BOSTON									0					0	92,083	XXX	P2LFE
8499999. Total Preferred Stocks - Industrial and Miscellaneous						10,807,861	XXX	7,632,506	7,632,506	0	0	0	0	0	7,632,506	0	3,175,356	3,175,356	92,083	XXX	XXX
8999997. Total Preferred Stocks - Part 4						10,807,861	XXX	7,632,506	7,632,506	0	0	0	0	0	7,632,506	0	3,175,356	3,175,356	92,083	XXX	XXX
8999999. Total Preferred Stocks						10,807,861	XXX	7,632,506	7,632,506	0	0	0	0	0	7,632,506	0	3,175,356	3,175,356	92,083	XXX	XXX
Common Stocks - Industrial and Miscellaneous																					
001747 AE 4	AMMC CLO 2012-11A SUB 0 10/30/23	R	08/31/2016	Distribution of Funds		1,170	XXX						0		1,170			0		XXX	U
001748 AD 4	AMMC 2014-14A SUB 0 07/27/26	R	07/31/2016	Distribution of Funds		179,177	XXX						0		179,177			0		XXX	U
001752 AE 4	AMMC CLO 2012-10A SUB 04/11/22	R	07/31/2016	Distribution of Funds		63,973	XXX						0		63,973			0		XXX	U
00175N AC 2	AMMC CLO 2014-15A SUB 0 12/09/26	R	09/30/2016	Distribution of Funds		43,413	XXX						0		43,413			0		XXX	U
00176B AF 0	AMMC CLO 2013-13A SUB 0 01/24/26	R	07/31/2016	Distribution of Funds		253,438	XXX						0		253,438			0		XXX	U
00176E AE 7	AMMC CLO 2013-12A SUB 0 05/10/25	R	08/31/2016	Distribution of Funds		293,545	XXX						0		293,545			0		XXX	U
00176K AC 7	AMMC CLO 2014-15A SUB 0 12/09/26	R	07/31/2016	Distribution of Funds		208,799	XXX						0		208,799			0		XXX	U
00176M AC 3	AMMC 2015-17A SUB 0 11/15/27	R	08/31/2016	Distribution of Funds		331,196	XXX						0		331,196			0		XXX	U
01877R 10 8	ALLIANCE RESOURCE PARTNERS	.	09/21/2016	CORNERSTONE MACRO	13,101.000	288,070	XXX	389,759	(36,294)	213,026			213,026		176,732		111,338	111,338	20,027	XXX	L
01877R 10 8	ALLIANCE RESOURCE PARTNERS	.	09/22/2016	CORNERSTONE MACRO	23,520.000	512,793	XXX	684,333	(49,763)	367,048			367,048		317,285		195,508	195,508	6,802	XXX	L
03763V 10 2	APOLLO RESIDENTIAL MORTGAGE	.	09/01/2016	Exchanged	467,157.000	6,399,960	XXX	6,554,216	5,582,526	971,690		397,132	574,558		6,157,084		242,876	242,876	672,706	XXX	U
25213A 10 7	DEX MEDIA INC	.	08/31/2016	Liquidation	2,154.000		XXX	318,851	258	33		266	(233)		25		(25)	(25)		XXX	L
268648 10 2	EMC CORPORATION	.	09/07/2016	Exchanged	200,000.000	5,862,182	XXX	4,494,872	5,136,000	(641,128)			(641,128)		4,494,872		1,367,310	1,367,310	69,000	XXX	U
40434L 10 5	HP INC	.	09/22/2016	CORNERSTONE MACRO	50,750.000	762,670	XXX	439,030	600,880	(207,804)			(207,804)		393,076		369,593	369,593	19,807	XXX	L
535782 10 6	LINN CO LLC	.	08/22/2016	STRATEGAS RESEARCH	10,000.000	675	XXX	4,133				3,413	(3,413)		720		(45)	(45)		XXX	L
535782 10 6	LINN CO LLC	.	08/23/2016	STRATEGAS RESEARCH	61,631.000	4,123	XXX	25,472				21,035	(21,035)		4,437		(314)	(314)		XXX	L
811065 10 1	SCRIPPS NETWORKS INTER-CL A	.	08/12/2016	CORNERSTONE MACRO	32,500.000	2,055,925	XXX	1,606,024	1,794,325	(188,301)			(188,301)		1,606,024		449,901	449,901	13,826	XXX	L

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Desig-nation or Market Indicator (a)
813888 ZA 5	SEBRING SOFTWARE $0.01 4/25/2023	.	08/12/2016.	BANKRUPTCY	5,186,783.000		XXX	385,000		0			0		0		(0)	(0)		XXX	A
86732Y 10 9	SUNEDISON INC.	.	08/22/2016.	STRATEGAS RESEARCH	105,000.000	5,008	XXX	1,630,524	(561,624)			49,847	(49,847)		14,858		(9,849)	(9,849)		XXX	L
86732Y 10 9	SUNEDISON INC.	.	08/23/2016.	STRATEGAS RESEARCH	381,000.000	18,935	XXX	4,448,929	(329,653)			2,355,125	(2,355,125)		53,912		(34,976)	(34,976)		XXX	L
9099999. Total Common Stocks - Industrial and Miscellaneous						17,285,053	XXX	20,981,142	12,136,656	514,564	0	2,826,817	(2,312,252)	0	14,593,736	0	2,691,317	2,691,317	802,168	XXX	XXX
9799997 Total Common Stocks - Part 4						17,285,053	XXX	20,981,142	12,136,656	514,564	0	2,826,817	(2,312,252)	0	14,593,736	0	2,691,317	2,691,317	802,168	XXX	XXX
9799999. Total Common Stocks						17,285,053	XXX	20,981,142	12,136,656	514,564	0	2,826,817	(2,312,252)	0	14,593,736	0	2,691,317	2,691,317	802,168	XXX	XXX
9899999. Total Preferred and Common Stocks						28,092,914	XXX	28,613,647	19,769,161	514,564	0	2,826,817	(2,312,252)	0	22,226,241	0	5,866,672	5,866,672	894,251	XXX	XXX
9999999. Total Bonds, Preferred and Common Stocks						740,833,928	XXX	713,892,233	651,487,075	517,885	8,115,920	8,275,304	358,501	0	728,696,972	0	12,136,956	12,136,956	22,743,076	XXX	XXX

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

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of 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 PRODUCTS	N/A	A	CREDIT SUISSE	10/09/2015	10/08/2016		2,640,115	1,994.1600	116,067			96,082	*#	96,082	65,696		(85,681)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	11/13/2015	11/12/2016		2,092,502	2,073.4400	48,768			3,880	*#	3,880	(1,670)		(43,219)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MERRILL LYNCH	12/11/2015	12/10/2016		3,380,164	2,044.4400	122,795			53,585	*#	53,585	22,824		(92,034)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CREDIT SUISSE	01/15/2016	01/14/2017		1,301,698	1,890.7100		54,520		144,502	*#	144,502	126,329		(36,347)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	02/12/2016	02/11/2017		2,092,508	1,853.2400		101,507		304,322	*#	304,322	262,027		(59,212)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CREDIT SUISSE	03/11/2016	03/10/2017		2,011,817	1,985.7700		93,925		151,247	*#	151,247	104,285		(46,963)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CREDIT SUISSE	04/15/2016	04/14/2017		2,183,478	2,080.3100		74,290		76,927	*#	76,927	33,591		(30,954)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	05/13/2016	05/12/2017		2,033,440	2,064.7100		67,128		99,377	*#	99,377	54,625		(22,376)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CREDIT SUISSE	06/10/2016	06/09/2017		1,894,382	2,117.7500		56,909		62,383	*#	62,383	19,701		(14,227)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	07/15/2016	07/14/2017		1,868,552	2,150.0300		63,782		52,665	*#	52,665	(486)		(10,630)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	08/12/2016	08/11/2017		1,984,900	2,174.7400		63,415		49,143	*#	49,143	(8,987)		(5,285)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CREDIT SUISSE	09/09/2016	09/08/2017		1,447,854	2,185.5500		36,018		40,220	*#	40,220	4,201					1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	04/07/2015	10/06/2016		4,191,744	2,080.6200	122,774			175,524	*#	175,524	126,214		(73,465)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	04/21/2015	10/20/2016		5,251,000	2,100.4000	144,398			178,776	*#	178,776	125,128		(90,751)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	05/07/2015	11/06/2016		7,396,853	2,080.1500	229,703			322,402	*#	322,402	227,735		(135,036)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CREDIT SUISSE	05/21/2015	11/20/2016		5,062,467	2,125.8500	126,871			143,931	*#	143,931	104,648		(87,587)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	06/07/2015	12/06/2016		6,498,090	2,092.8300	190,227			258,819	*#	258,819	180,835		(112,243)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	06/22/2015	12/20/2016		4,852,977	2,109.9900	138,952			179,632	*#	179,632	129,615		(88,934)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	07/07/2015	01/06/2017		4,137,520	2,068.7600	135,351			192,379	*#	192,379	127,080		(70,051)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	07/21/2015	01/20/2017		2,380,185	2,128.2800	64,584			81,310	*#	81,310	57,708		(40,982)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BNP PARIBAS NY	08/07/2015	02/06/2017		6,695,422	2,083.5600	235,741			321,565	*#	321,565	210,908		(125,084)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	08/21/2015	02/20/2017		8,213,644	2,035.7300	324,898			465,544	*#	465,544	286,017		(145,372)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MERRILL LYNCH	09/08/2015	03/06/2017		6,695,498	1,921.2200	325,413			428,273	*#	428,273	235,640		(132,780)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	09/21/2015	03/20/2017		7,440,514	1,958.0300	359,311			476,389	*#	476,389	267,791		(150,714)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	10/07/2015	04/06/2017		6,247,361	1,979.9200	275,811			365,211	*#	365,211	206,479		(117,080)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	10/07/2015	10/06/2016		5,857,671	109.8600	64,288			310,428	*#	310,428	346,913		(100,774)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	10/07/2015	10/06/2016		90,634,026	1,979.9200	2,591,830			4,432,476	*#	4,432,476	3,408,266		(1,567,620)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	10/07/2015	10/06/2016		19,641,976	1,979.9200	470,480			29,155	*#	29,155	(93,663)		(347,663)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	10/07/2015	10/06/2016		2,177,912	1,979.9200	165,541			206,464	*#	206,464	152,365		(111,442)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	10/07/2015	10/06/2016		51,082,407	1,979.9200	1,177,942			1,939,385	*#	1,939,385	1,515,133		(753,689)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	10/07/2015	10/06/2016		52,270,432	1,979.9200	1,363,821			2,270,758	*#	2,270,758	1,781,314		(874,377)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	10/07/2015	10/06/2016		56,970,427	1,979.9200	1,624,400			2,729,551	*#	2,729,551	2,146,629		(1,041,479)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	10/07/2015	10/06/2016		88,861,232	1,979.9200	2,627,784			4,433,562	*#	4,433,562	3,489,161		(1,683,382)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	10/07/2015	10/06/2016		56,990,091	1,979.9200	1,700,286			2,871,609	*#	2,871,609	2,260,439		(1,089,116)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	10/07/2015	10/06/2016		66,641,795	1,979.9200	2,092,439			3,555,373	*#	3,555,373	2,802,891		(1,339,958)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	10/07/2015	10/06/2016		67,772,555	1,979.9200	2,300,796			3,948,327	*#	3,948,327	3,119,333		(1,471,802)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	10/07/2015	10/06/2016		53,521,011	1,979.9200	1,293,672			2,138,631	*#	2,138,631	1,673,960		(829,001)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	10/21/2015	04/20/2017		5,889,233	2,030.7700	243,727			325,078	*#	325,078	194,154		(112,802)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	10/21/2015	10/20/2016		4,351,378	112.7300	36,379			220,605	*#	220,605	251,804		(67,579)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MERRILL LYNCH	10/21/2015	10/20/2016		71,925,556	2,030.7700	1,509,857			1,336,468	*#	1,336,468	1,011,339		(1,184,728)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CREDIT SUISSE	10/21/2015	10/20/2016		13,554,595	2,030.7700	271,507			20,801	*#	20,801	(2,657)		(248,049)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CREDIT SUISSE	10/21/2015	10/20/2016		575,277	2,030.7700	34,362			38,878	*#	38,878	31,253		(26,736)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	10/21/2015	10/20/2016		46,910,787	2,030.7700	965,936			1,656,486	*#	1,656,486	1,387,609		(697,058)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	10/21/2015	10/20/2016		77,372,337	2,030.7700	2,030,994			3,498,573	*#	3,498,573	2,934,741		(1,467,162)			1	B

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	10/21/2015	10/20/2016		54,627,713	2,030.7700	1,421,546			2,448,737	*#	2,448,737	2,052,974		(1,025,783)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	10/21/2015	10/20/2016		50,363,096	2,030.7700	1,401,028			2,412,138	*#	2,412,138	2,023,215		(1,012,105)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	10/21/2015	10/20/2016		46,301,556	2,030.7700	1,108,638			1,908,187	*#	1,908,187	1,599,388		(799,840)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	10/21/2015	10/20/2016		67,421,564	2,030.7700	2,007,835			3,449,248	*#	3,449,248	2,890,200		(1,448,788)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	10/21/2015	10/20/2016		57,064,637	2,030.7700	1,244,289			2,137,269	*#	2,137,269	1,790,864		(897,884)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	11/09/2015	05/06/2017		7,976,960	2,099.2000	281,879			373,889	*#	373,889	241,237		(149,228)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	11/09/2015	11/06/2016		7,007,245	104.1000	128,951			364,858	*#	364,858	362,623		(126,716)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MERRILL LYNCH	11/09/2015	11/06/2016		107,514,618	2,099.2000	1,499,471			2,245	*#	2,245	64,635		(1,561,861)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CREDIT SUISSE	11/09/2015	11/06/2016		23,283,063	2,099.2000	504,733			111,837	*#	111,837	(5,234)		(387,663)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CREDIT SUISSE	11/09/2015	11/06/2016		601,352	2,099.2000	24,773			22,610	*#	22,610	21,731		(23,894)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	11/09/2015	11/06/2016		61,716,480	2,099.2000	1,498,949			2,110,017	*#	2,110,017	1,859,778		(1,248,710)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	11/09/2015	11/06/2016		50,170,880	2,099.2000	949,826			1,465,129	*#	1,465,129	1,302,405		(787,102)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	11/09/2015	11/06/2016		57,518,080	2,099.2000	1,359,860			1,938,472	*#	1,938,472	1,711,551		(1,132,939)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	11/09/2015	11/06/2016		54,789,120	2,099.2000	1,231,668			1,793,891	*#	1,793,891	1,586,403		(1,024,180)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	11/09/2015	11/06/2016		196,275,200	2,099.2000	4,210,300			6,242,645	*#	6,242,645	5,533,044		(3,500,699)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	11/09/2015	11/06/2016		41,564,160	2,099.2000	699,855			1,111,580	*#	1,111,580	989,403		(577,677)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	11/09/2015	11/06/2016		48,701,440	2,099.2000	993,094			1,498,172	*#	1,498,172	1,326,721		(821,643)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	11/09/2015	11/06/2016		71,792,640	2,099.2000	1,278,060			2,003,471	*#	2,003,471	1,779,904		(1,054,493)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	JP MORGAN CHASE	11/09/2015	11/06/2016		188,431	739.5000	5,901			2,514	*#	2,514	1,935		(5,322)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MERRILL LYNCH	11/23/2015	05/20/2017		6,702,285	2,089.1700	243,517			323,580	*#	323,580	214,438		(134,375)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES	11/23/2015	11/20/2016		5,984,977	103.0900	123,479			327,086	*#	327,086	311,364		(107,757)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MERRILL LYNCH	11/23/2015	11/20/2016		84,256,409	2,089.1700	1,271,513			17,210	*#	17,210	233,484		(1,487,787)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	11/23/2015	11/20/2016		17,992,217	2,089.1700	371,514			57,278	*#	57,278	42,010		(356,246)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MERRILL LYNCH	11/23/2015	11/20/2016		484,876	2,089.1700	21,763			21,270	*#	21,270	22,506		(23,000)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	11/23/2015	11/20/2016		52,981,395	2,089.1700	1,118,709			1,737,308	*#	1,737,308	1,591,664		(973,064)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	11/23/2015	11/20/2016		48,627,230	2,089.1700	863,144			1,389,779	*#	1,389,779	1,267,856		(741,220)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	11/23/2015	11/20/2016		50,962,152	2,089.1700	956,251			1,523,444	*#	1,523,444	1,389,925		(822,732)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MERRILL LYNCH	11/23/2015	11/20/2016		106,316,226	2,089.1700	2,384,967			3,647,743	*#	3,647,743	3,339,056		(2,076,280)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	11/23/2015	11/20/2016		49,585,182	2,089.1700	1,121,505			1,711,529	*#	1,711,529	1,562,838		(972,813)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	11/23/2015	11/20/2016		56,752,223	2,089.1700	1,325,131			2,004,331	*#	2,004,331	1,830,927		(1,151,726)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	11/23/2015	11/20/2016		63,273,185	2,089.1700	1,534,088			2,294,189	*#	2,294,189	2,096,408		(1,336,306)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MERRILL LYNCH	11/23/2015	11/20/2016		66,006,515	2,089.1700	1,680,868			2,473,003	*#	2,473,003	2,262,943		(1,470,808)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BNP PARIBAS NY	11/23/2015	11/20/2016		839,109	737.5600	28,113			14,138	*#	14,138	11,631		(25,606)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	12/07/2015	06/06/2017		7,668,317	2,091.6900	288,482			365,247	*#	365,247	229,934		(153,169)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BNP PARIBAS NY	12/07/2015	12/06/2016		4,541,068	104.0200	89,173			237,186	*#	237,186	223,973		(75,961)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MERRILL LYNCH	12/07/2015	12/06/2016		74,394,709	2,091.6900	1,168,337			202,648	*#	202,648	173,070		(1,138,760)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	12/07/2015	12/06/2016		15,880,965	2,091.6900	347,105			101,347	*#	101,347	10,322		(256,081)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	12/07/2015	12/06/2016		551,656	2,091.6900	26,449			25,738	*#	25,738	23,057		(23,768)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	12/07/2015	12/06/2016		61,704,855	2,091.6900	1,419,241			2,050,636	*#	2,050,636	1,816,871		(1,185,476)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	12/07/2015	12/06/2016		96,845,247	2,091.6900	2,400,261			3,420,739	*#	3,420,739	3,026,223		(2,005,745)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	12/07/2015	12/06/2016		46,226,349	2,091.6900	842,340			1,255,909	*#	1,255,909	1,114,871		(701,302)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	12/07/2015	12/06/2016		60,718,794	2,091.6900	1,306,707			1,907,857	*#	1,907,857	1,692,769		(1,091,620)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	12/07/2015	12/06/2016		57,549,650	2,091.6900	1,270,756			1,848,213	*#	1,848,213	1,639,752		(1,062,295)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	12/07/2015	12/06/2016		48,610,069	2,091.6900	836,699			1,254,989	*#	1,254,989	1,114,084		(695,794)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	12/07/2015	12/06/2016		50,042,744	2,091.6900	981,114			1,450,473	*#	1,450,473	1,288,655		(819,296)			1	B

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BNP PARIBAS NY	12/07/2015	12/06/2016		3,194,951	739.1400	111,587			57,127	*#.	57,127	36,086		(90,546)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MERRILL LYNCH	12/21/2015	06/20/2017		8,017,961	2,005.5500	367,162			458,766	*#.	458,766	258,176		(166,572)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES	12/21/2015	12/20/2016		3,915,728	102.0400	86,686			206,148	*#.	206,148	196,307		(76,845)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	12/21/2015	12/20/2016		70,510,744	2,005.5500	1,714,531			2,747,993	*#.	2,747,993	2,260,118		(1,226,656)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	12/21/2015	12/20/2016		14,217,178	2,005.5500	309,957			129,941	*#.	129,941	56,700		(236,716)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	12/21/2015	12/20/2016		74,739	2,005.5500	5,619			6,457	*#.	6,457	4,718		(3,880)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	12/21/2015	12/20/2016		60,618,590	2,005.5500	1,705,115			2,536,650	*#.	2,536,650	2,037,530		(1,205,994)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	12/21/2015	12/20/2016		48,787,797	2,005.5500	1,037,886			1,536,084	*#.	1,536,084	1,234,741		(736,542)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	12/21/2015	12/20/2016		48,466,413	2,005.5500	1,094,163			1,621,269	*#.	1,621,269	1,302,477		(775,371)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	12/21/2015	12/20/2016		52,350,802	2,005.5500	1,289,323			1,913,643	*#.	1,913,643	1,538,185		(913,865)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	12/21/2015	12/20/2016		63,458,297	2,005.5500	1,738,033			2,584,509	*#.	2,584,509	2,076,454		(1,229,978)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	12/21/2015	12/20/2016		67,255,423	2,005.5500	1,973,923			2,938,407	*#.	2,938,407	2,359,861		(1,395,377)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	12/21/2015	12/20/2016		53,027,064	2,005.5500	1,412,805			2,099,904	*#.	2,099,904	1,687,131		(1,000,033)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BNP PARIBAS NY	12/21/2015	12/20/2016		2,116,518	717.5900	110,670			80,200	*#.	80,200	36,822		(67,292)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CREDIT SUISSE	01/07/2016	07/06/2017		5,221,793	1,990.2600		187,094		273,183	*#.	273,183	169,242		(83,153)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MERRILL LYNCH	01/07/2016	01/06/2017		5,295,537	104.6700		134,577		275,065	*#.	275,065	230,206		(89,718)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	01/07/2016	01/06/2017		71,756,215	1,990.2600		1,525,792		3,256,167	*#.	3,256,167	2,747,569		(1,017,195)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CREDIT SUISSE	01/07/2016	01/06/2017		17,286,058	1,990.2600		399,308		373,686	*#.	373,686	240,583		(266,205)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CREDIT SUISSE	01/07/2016	01/06/2017		73,708	1,990.2600		4,680		7,046	*#.	7,046	5,486		(3,120)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	01/07/2016	01/06/2017		47,567,114	1,990.2600		972,250		1,605,010	*#.	1,605,010	1,280,926		(648,167)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	01/07/2016	01/06/2017		46,091,544	1,990.2600		1,224,161		2,057,583	*#.	2,057,583	1,649,529		(816,107)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	01/07/2016	01/06/2017		68,211,513	1,990.2600		1,770,526		2,967,373	*#.	2,967,373	2,377,197		(1,180,351)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	01/07/2016	01/06/2017		68,893,633	1,990.2600		1,713,462		2,865,175	*#.	2,865,175	2,294,021		(1,142,308)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	01/07/2016	01/06/2017		59,131,256	1,990.2600		1,432,632		2,390,701	*#.	2,390,701	1,913,157		(955,088)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	01/07/2016	01/06/2017		49,333,559	1,990.2600		1,086,188		1,801,723	*#.	1,801,723	1,439,660		(724,125)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	01/07/2016	01/06/2017		43,389,433	1,990.2600		846,746		1,394,487	*#.	1,394,487	1,112,238		(564,498)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CREDIT SUISSE	01/07/2016	01/06/2017		2,824,941	715.9600		101,404		115,723	*#.	115,723	81,922		(67,602)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BNP PARIBAS NY	01/21/2016	07/20/2017		3,596,494	1,859.3300		133,737		215,709	*#.	215,709	141,411		(59,439)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES	01/21/2016	01/20/2017		4,559,815	105.3700		93,040		235,885	*#.	235,885	204,872		(62,027)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	01/21/2016	01/20/2017		62,544,543	1,859.3300		1,536,257		2,966,887	*#.	2,966,887	2,454,801		(1,024,172)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	01/21/2016	01/20/2017		14,218,658	1,859.3300		329,873		504,842	*#.	504,842	394,884		(219,915)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BNP PARIBAS NY	01/21/2016	01/20/2017		49,210,519	1,859.3300		1,301,637		2,246,158	*#.	2,246,158	1,812,278		(867,758)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BNP PARIBAS NY	01/21/2016	01/20/2017		61,321,514	1,859.3300		1,353,517		2,305,135	*#.	2,305,135	1,853,962		(902,345)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BNP PARIBAS NY	01/21/2016	01/20/2017		71,907,661	1,859.3300		2,038,118		3,539,507	*#.	3,539,507	2,860,135		(1,358,745)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BNP PARIBAS NY	01/21/2016	01/20/2017		67,810,717	1,859.3300		1,841,761		3,186,291	*#.	3,186,291	2,572,370		(1,227,841)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BNP PARIBAS NY	01/21/2016	01/20/2017		56,313,003	1,859.3300		1,395,006		2,394,452	*#.	2,394,452	1,929,450		(930,004)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BNP PARIBAS NY	01/21/2016	01/20/2017		45,530,349	1,859.3300		925,383		1,567,973	*#.	1,567,973	1,259,512		(616,922)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	JP MORGAN CHASE	01/21/2016	01/20/2017		2,350,235	690.1800		98,991		170,611	*#.	170,611	137,614		(65,994)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	02/08/2016	08/06/2017		7,433,655	1,880.0500		251,235		438,985	*#.	438,985	285,453		(97,703)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BNP PARIBAS NY	02/08/2016	02/06/2017		8,332,217	112.3200		200,294		363,346	*#.	363,346	279,890		(116,838)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	02/08/2016	02/06/2017		78,110,949	1,880.0500		1,525,200		3,625,902	*#.	3,625,902	2,990,402		(889,700)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	02/08/2016	02/06/2017		19,382,561	1,880.0500		379,898		744,462	*#.	744,462	586,171		(221,607)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	02/08/2016	02/06/2017		60,710,644	1,880.0500		1,372,735		2,612,742	*#.	2,612,742	2,040,769		(800,762)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	02/08/2016	02/06/2017		46,507,206	1,880.0500		1,189,365		2,286,215	*#.	2,286,215	1,790,646		(693,797)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	02/08/2016	02/06/2017		68,680,851	1,880.0500		1,686,655		3,226,531	*#.	3,226,531	2,523,758		(983,882)			1	B

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate of Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization) / Accretion	20 Adjustment to Carrying Value of Hedged Items	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	02/08/2016	02/06/2017		65,061,449	1,880.0500		1,549,321		2,942,685	*#	2,942,685	2,297,135		(903,771)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	02/08/2016	02/06/2017		58,934,675	1,880.0500		1,078,037		1,989,110	*#	1,989,110	1,539,928		(628,855)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	02/08/2016	02/06/2017		64,433,621	1,880.0500		1,310,915		2,460,421	*#	2,460,421	1,914,206		(764,701)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	02/08/2016	02/06/2017		87,855,844	1,880.0500		1,698,657		3,160,135	*#	3,160,135	2,452,361		(990,883)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BNP PARIBAS NY	02/08/2016	02/06/2017		5,308,708	694.5700		200,862		358,070	*#	358,070	274,378		(117,170)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	02/22/2016	08/20/2017		6,328,674	1,917.7800		242,465		363,965	*#	363,965	215,792		(94,292)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BNP PARIBAS NY	02/22/2016	02/20/2017		6,147,363	117.5800		117,635		225,512	*#	225,512	176,497		(68,621)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	02/22/2016	02/20/2017		59,172,885	1,917.7800		1,464,681		2,767,234	*#	2,767,234	2,156,950		(854,398)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	02/22/2016	02/20/2017		17,162,749	1,917.7800		410,190		461,741	*#	461,741	290,828		(239,277)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	02/22/2016	02/20/2017		60,793,626	1,917.7800		1,686,256		2,753,989	*#	2,753,989	2,051,382		(983,650)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	02/22/2016	02/20/2017		54,656,730	1,917.7800		1,344,465		2,175,580	*#	2,175,580	1,615,386		(784,271)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	02/22/2016	02/20/2017		45,451,386	1,917.7800		1,028,206		1,654,033	*#	1,654,033	1,225,614		(599,787)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	02/22/2016	02/20/2017		51,396,504	1,917.7800		1,124,641		1,804,303	*#	1,804,303	1,335,702		(656,040)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	02/22/2016	02/20/2017		46,793,832	1,917.7800		963,903		1,542,135	*#	1,542,135	1,140,509		(562,277)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	02/22/2016	02/20/2017		65,779,854	1,917.7800		1,886,644		3,090,243	*#	3,090,243	2,304,141		(1,100,543)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	02/22/2016	02/20/2017		52,163,616	1,917.7800		1,396,018		2,275,186	*#	2,275,186	1,693,512		(814,344)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BNP PARIBAS NY	02/22/2016	02/20/2017		5,005,924	701.3200		212,851		299,643	*#	299,643	210,955		(124,163)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	03/07/2016	09/06/2017		5,799,971	1,999.9900		210,117		289,341	*#	289,341	149,263		(70,039)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BNP PARIBAS NY	03/07/2016	03/06/2017		7,089,965	120.5400		155,869		214,856	*#	214,856	136,922		(77,934)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	03/07/2016	03/06/2017		67,170,983	1,999.9900		1,415,971		2,798,589	*#	2,798,589	2,090,603		(707,986)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	03/07/2016	03/06/2017		17,226,382	1,999.9900		351,418		501,909	*#	501,909	326,200		(175,709)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	03/07/2016	03/06/2017		37,768,474	1,999.9900		720,248		1,068,030	*#	1,068,030	707,906		(360,124)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	03/07/2016	03/06/2017		107,999,460	1,999.9900		2,232,047		3,329,591	*#	3,329,591	2,213,567		(1,116,024)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	03/07/2016	03/06/2017		48,341,457	1,999.9900		1,056,750		1,577,499	*#	1,577,499	1,049,125		(528,375)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	03/07/2016	03/06/2017		48,799,756	1,999.9900		1,157,062		1,748,722	*#	1,748,722	1,173,163		(581,503)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	03/07/2016	03/06/2017		52,599,737	1,999.9900		1,300,120		1,958,799	*#	1,958,799	1,308,740		(650,060)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	03/07/2016	03/06/2017		64,599,677	1,999.9900		1,653,250		2,495,700	*#	2,495,700	1,669,075		(826,625)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	03/07/2016	03/06/2017		65,399,673	1,999.9900		1,799,619		2,728,859	*#	2,728,859	1,829,050		(899,809)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	03/07/2016	03/06/2017		5,105,148	715.4700		195,224		233,557	*#	233,557	135,945		(97,612)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CREDIT SUISSE	03/21/2016	09/20/2017		6,613,417	2,049.5800		242,520		302,402	*#	302,402	140,722		(80,840)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES	03/21/2016	03/20/2017		9,026,672	119.8000		186,863		288,797	*#	288,797	195,366		(93,431)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MERRILL LYNCH	03/21/2016	03/20/2017		68,305,324	2,049.5800		1,457,035		2,338,743	*#	2,338,743	1,610,226		(728,517)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	03/21/2016	03/20/2017		20,635,636	2,049.5800		462,238		414,215	*#	414,215	183,095		(231,119)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	03/21/2016	03/20/2017		47,419,380	2,049.5800		1,287,989		1,740,549	*#	1,740,549	1,096,554		(643,995)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	03/21/2016	03/20/2017		44,404,748	2,049.5800		957,606		1,283,820	*#	1,283,820	805,017		(478,803)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	03/21/2016	03/20/2017		50,160,288	2,049.5800		1,058,232		1,417,786	*#	1,417,786	888,670		(529,116)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	03/21/2016	03/20/2017		54,479,269	2,049.5800		1,312,023		1,765,582	*#	1,765,582	1,109,570		(656,012)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	03/21/2016	03/20/2017		55,105,058	2,049.5800		1,226,540		1,646,293	*#	1,646,293	1,033,023		(613,270)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	03/21/2016	03/20/2017		47,709,083	2,049.5800		1,356,845		1,836,428	*#	1,836,428	1,158,006		(678,423)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	03/21/2016	03/20/2017		40,693,178	2,049.5800		781,271		1,043,612	*#	1,043,612	652,977		(390,635)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	03/21/2016	03/20/2017		62,024,655	2,049.5800		1,603,893		2,163,754	*#	2,163,754	1,361,807		(801,946)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	03/21/2016	03/20/2017		53,111,929	2,049.5800		1,326,515		1,787,426	*#	1,787,426	1,124,168		(663,258)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	03/21/2016	03/20/2017		7,388,051	724.7700		276,758		282,735	*#	282,735	144,356		(138,379)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MERRILL LYNCH	04/07/2016	10/06/2017		7,758,251	2,066.6600		264,883		340,221	*#	340,221	148,917		(73,578)			1	B

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate of Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization) / Accretion	20 Adjustment to Carrying Value of Hedged Items	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	04/07/2016	04/06/2017		7,834,980	116.9400		178,458		275,082	*#.	275,082	170,981		(74,358)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BNP PARIBAS NY	04/07/2016	04/06/2017		84,958,562	2,066.6600		1,586,812		2,569,995	*#.	2,569,995	1,644,355		(661,172)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	04/07/2016	04/06/2017		23,143,060	2,066.6600		483,690		564,850	*#.	564,850	282,698		(201,537)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	04/07/2016	04/06/2017		52,451,715	2,066.6600		1,189,558		1,622,847	*#.	1,622,847	928,938		(495,649)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	04/07/2016	04/06/2017		99,179,283	2,066.6600		1,976,713		2,705,211	*#.	2,705,211	1,552,128		(823,631)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MERRILL LYNCH	04/07/2016	04/06/2017		54,969,230	2,066.6600		1,401,986		1,928,411	*#.	1,928,411	1,110,586		(584,161)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MERRILL LYNCH	04/07/2016	04/06/2017		45,570,604	2,066.6600		1,108,692		1,518,308	*#.	1,518,308	871,571		(461,955)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MERRILL LYNCH	04/07/2016	04/06/2017		57,047,618	2,066.6600		1,376,876		1,883,738	*#.	1,883,738	1,080,560		(573,698)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	04/07/2016	04/06/2017		59,146,042	2,066.6600		1,369,140		1,882,962	*#.	1,882,962	1,084,297		(570,475)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	04/07/2016	04/06/2017		52,244,227	2,066.6600		1,106,233		1,505,568	*#.	1,505,568	860,266		(460,930)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	04/07/2016	04/06/2017		44,612,482	2,066.6600		829,579		1,133,047	*#.	1,133,047	649,126		(345,658)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MERRILL LYNCH	04/07/2016	04/06/2017		52,989,219	2,066.6600		1,138,417		1,543,241	*#.	1,543,241	879,164		(474,341)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BNP PARIBAS NY	04/07/2016	04/06/2017		7,289,586	728.8200		264,050		263,245	*#.	263,245	109,216		(110,021)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	04/21/2016	10/20/2017		6,727,680	2,102.4000		243,501		278,208	*#.	278,208	102,346		(67,639)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BNP PARIBAS NY	04/21/2016	04/20/2017		8,276,900	118.9700		179,494		269,892	*#.	269,892	165,187		(74,789)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	04/21/2016	04/20/2017		67,004,063	2,102.4000		1,368,191		1,528,096	*#.	1,528,096	729,985		(570,080)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	04/21/2016	04/20/2017		19,999,506	2,102.4000		465,988		345,497	*#.	345,497	73,670		(194,162)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	04/21/2016	04/20/2017		49,826,880	2,102.4000		1,102,861		1,326,947	*#.	1,326,947	683,612		(459,525)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	04/21/2016	04/20/2017		86,192,826	2,102.4000		2,251,984		2,713,537	*#.	2,713,537	1,399,879		(938,327)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	04/21/2016	04/20/2017		60,549,120	2,102.4000		1,502,905		1,810,581	*#.	1,810,581	933,887		(626,211)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	04/21/2016	04/20/2017		54,452,160	2,102.4000		1,304,692		1,569,781	*#.	1,569,781	808,711		(543,622)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	04/21/2016	04/20/2017		49,826,880	2,102.4000		1,125,850		1,354,624	*#.	1,354,624	697,878		(469,104)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	04/21/2016	04/20/2017		74,214,720	2,102.4000		1,558,997		1,872,073	*#.	1,872,073	962,658		(649,582)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	04/21/2016	04/20/2017		40,793,529	2,102.4000		798,252		958,873	*#.	958,873	493,226		(332,605)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BNP PARIBAS NY	04/21/2016	04/20/2017		5,237,261	738.3500		191,587		157,636	*#.	157,636	45,877		(79,828)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BNP PARIBAS NY	05/09/2016	11/06/2017		7,840,453	2,057.1400		283,449		356,494	*#.	356,494	136,034		(62,989)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BNP PARIBAS NY	05/09/2016	05/06/2017		9,136,282	123.1800		167,625		222,208	*#.	222,208	110,459		(55,875)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	05/09/2016	05/06/2017		81,997,700	2,057.1400		1,668,143		2,607,409	*#.	2,607,409	1,495,314		(556,048)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	05/09/2016	05/06/2017		22,635,271	2,057.1400		491,185		582,838	*#.	582,838	255,381		(163,728)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MERRILL LYNCH	05/09/2016	05/06/2017		73,531,349	2,057.1400		1,617,794		2,158,910	*#.	2,158,910	1,080,380		(539,265)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MERRILL LYNCH	05/09/2016	05/06/2017		39,490,641	2,057.1400		748,486		994,566	*#.	994,566	495,576		(249,495)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MERRILL LYNCH	05/09/2016	05/06/2017		82,934,075	2,057.1400		2,159,284		2,896,388	*#.	2,896,388	1,456,866		(719,761)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MERRILL LYNCH	05/09/2016	05/06/2017		56,069,438	2,057.1400		1,398,779		1,872,993	*#.	1,872,993	940,474		(466,260)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MERRILL LYNCH	05/09/2016	05/06/2017		61,113,755	2,057.1400		1,485,406		1,985,192	*#.	1,985,192	994,922		(495,135)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MERRILL LYNCH	05/09/2016	05/06/2017		62,922,930	2,057.1400		1,470,345		1,965,952	*#.	1,965,952	985,723		(490,115)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MERRILL LYNCH	05/09/2016	05/06/2017		69,357,090	2,057.1400		1,476,393		1,970,308	*#.	1,970,308	986,047		(492,131)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MERRILL LYNCH	05/09/2016	05/06/2017		70,907,509	2,057.1400		1,479,064		1,969,068	*#.	1,969,068	983,026		(493,021)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	05/09/2016	05/06/2017		5,065,007	724.2100		190,302		211,111	*#.	211,111	84,243		(63,434)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BNP PARIBAS NY	05/23/2016	11/20/2017		5,446,916	2,052.3200		197,911		247,014	*#.	247,014	93,084		(43,980)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	05/23/2016	05/20/2017		8,440,703	119.7100		173,454		262,068	*#.	262,068	146,433		(57,818)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	05/23/2016	05/20/2017		71,418,148	2,052.3200		1,532,884		2,318,302	*#.	2,318,302	1,296,379		(510,961)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES	05/23/2016	05/20/2017		21,030,011	2,052.3200		437,424		441,805	*#.	441,805	150,189		(145,808)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	05/23/2016	05/20/2017		59,584,392	2,052.3200		1,468,474		1,953,386	*#.	1,953,386	974,403		(489,491)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	05/23/2016	05/20/2017		49,359,898	2,052.3200		1,068,576		1,414,053	*#.	1,414,053	701,669		(356,192)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BNP PARIBAS NY	05/23/2016	05/20/2017		50,780,067	2,052.3200		1,380,399		1,837,323	*#.	1,837,323	917,057		(460,133)			1	B

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate of Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization) / Accretion	20 Adjustment to Carrying Value of Hedged Items	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BNP PARIBAS NY	05/23/2016	05/20/2017		58,671,222	2,052.3200		1,502,858		1,996,599	*#.	1,996,599	994,693		(500,953)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	05/23/2016	05/20/2017		51,092,673	2,052.3200		1,224,340		1,626,810	*#.	1,626,810	810,583		(408,113)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	05/23/2016	05/20/2017		57,371,954	2,052.3200		1,322,256		1,753,990	*#.	1,753,990	872,486		(440,752)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	05/23/2016	05/20/2017		58,002,802	2,052.3200		1,296,098		1,717,657	*#.	1,717,657	853,591		(432,033)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	05/23/2016	05/20/2017		62,918,568	2,052.3200		1,272,584		1,679,754	*#.	1,679,754	831,365		(424,195)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BNP PARIBAS NY	05/23/2016	05/20/2017		4,434,611	722.4000		178,146		195,065	*#.	195,065	76,301		(59,382)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	06/07/2016	12/06/2017		4,218,820	2,109.4100		152,548		171,423	*#.	171,423	44,299		(25,425)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BNP PARIBAS NY	06/07/2016	06/06/2017		9,263,898	118.9200		186,182		282,135	*#.	282,135	142,499		(46,545)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	06/07/2016	06/06/2017		75,814,610	2,109.4100		1,602,256		1,797,308	*#.	1,797,308	595,616		(400,564)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	06/07/2016	06/06/2017		19,181,004	2,109.4100		427,736		419,557	*#.	419,557	98,755		(106,934)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MERRILL LYNCH	06/07/2016	06/06/2017		117,500,768	2,109.4100		2,533,379		2,798,994	*#.	2,798,994	898,960		(633,345)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MERRILL LYNCH	06/07/2016	06/06/2017		83,816,669	2,109.4100		2,306,596		2,558,990	*#.	2,558,990	829,043		(576,649)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	06/07/2016	06/06/2017		56,116,204	2,109.4100		1,458,099		1,615,080	*#.	1,615,080	521,505		(364,525)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	06/07/2016	06/06/2017		72,740,134	2,109.4100		1,824,185		2,019,419	*#.	2,019,419	651,281		(456,046)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	06/07/2016	06/06/2017		49,887,875	2,109.4100		1,228,389		1,359,322	*#.	1,359,322	438,030		(307,097)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	06/07/2016	06/06/2017		48,634,013	2,109.4100		1,163,623		1,287,310	*#.	1,287,310	414,593		(290,906)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	06/07/2016	06/06/2017		50,400,565	2,109.4100		1,147,113		1,267,855	*#.	1,267,855	407,520		(286,778)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	06/07/2016	06/06/2017		48,369,734	2,109.4100		950,009		1,046,892	*#.	1,046,892	334,385		(237,502)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	06/07/2016	06/06/2017		4,171,429	741.6300		165,365		128,530	*#.	128,530	4,506		(41,341)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BNP PARIBAS NY	06/21/2016	12/20/2017		5,601,827	2,083.2500		205,600		242,655	*#.	242,655	71,322		(34,267)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BNP PARIBAS NY	06/21/2016	06/20/2017		9,645,320	123.2100		179,269		242,671	*#.	242,671	108,219		(44,817)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	06/21/2016	06/20/2017		73,806,996	2,083.2500		1,654,170		2,071,943	*#.	2,071,943	831,315		(413,542)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES	06/21/2016	06/20/2017		18,501,614	2,083.2500		400,930		355,455	*#.	355,455	54,757		(100,232)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	06/21/2016	06/20/2017		47,335,052	2,083.2500		1,240,834		1,460,130	*#.	1,460,130	529,504		(310,208)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	06/21/2016	06/20/2017		52,240,653	2,083.2500		1,310,499		1,539,066	*#.	1,539,066	556,192		(327,625)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	06/21/2016	06/20/2017		53,293,882	2,083.2500		1,224,359		1,434,631	*#.	1,434,631	516,362		(306,090)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	06/21/2016	06/20/2017		74,200,329	2,083.2500		1,600,298		1,869,443	*#.	1,869,443	669,220		(400,075)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	06/21/2016	06/20/2017		65,025,171	2,083.2500		1,586,261		1,861,057	*#.	1,861,057	671,361		(396,565)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BNP PARIBAS NY	06/21/2016	06/20/2017		43,254,745	2,083.2500		868,313		1,014,429	*#.	1,014,429	363,195		(217,078)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	06/21/2016	06/20/2017		54,784,961	2,083.2500		1,411,142		1,659,696	*#.	1,659,696	601,340		(352,785)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	06/21/2016	06/20/2017		50,887,927	2,083.2500		1,447,555		1,707,786	*#.	1,707,786	622,120		(361,889)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MERRILL LYNCH	06/21/2016	06/20/2017		4,453,250	732.6300		181,259		167,924	*#.	167,924	31,979		(45,315)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	07/07/2016	01/06/2018		6,509,163	2,099.7300		234,373		270,920	*#.	270,920	62,589		(26,041)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	07/07/2016	07/06/2017		9,346,585	130.2300		183,013		155,904	*#.	155,904	3,393		(30,502)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	07/07/2016	07/06/2017		79,087,976	2,099.7300		1,768,785		2,154,108	*#.	2,154,108	680,121		(294,798)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	07/07/2016	07/06/2017		15,431,093	2,099.7300		347,200		361,565	*#.	361,565	72,231		(57,867)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	07/07/2016	07/06/2017		50,232,557	2,099.7300		1,298,080		1,499,489	*#.	1,499,489	417,756		(216,347)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	07/07/2016	07/06/2017		48,083,817	2,099.7300		1,043,878		1,200,851	*#.	1,200,851	330,953		(173,980)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	07/07/2016	07/06/2017		69,435,460	2,099.7300		1,944,443		2,253,189	*#.	2,253,189	632,820		(324,074)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	07/07/2016	07/06/2017		46,996,562	2,099.7300		1,225,425		1,415,276	*#.	1,415,276	394,089		(204,238)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	07/07/2016	07/06/2017		54,719,903	2,099.7300		1,365,307		1,575,328	*#.	1,575,328	437,572		(227,551)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	07/07/2016	07/06/2017		49,587,545	2,099.7300		1,179,391		1,347,416	*#.	1,347,416	364,590		(196,565)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	07/07/2016	07/06/2017		72,650,658	2,099.7300		1,490,714		1,712,785	*#.	1,712,785	470,523		(248,452)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	07/07/2016	07/06/2017		49,151,013	2,099.7300		1,122,192		1,281,828	*#.	1,281,828	346,668		(187,032)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	07/07/2016	07/06/2017		51,400,140	2,099.7300		1,248,694		1,438,392	*#.	1,438,392	397,814		(208,116)			1	B

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CREDIT SUISSE	07/07/2016	07/06/2017		5,881,636	730.3100		222,521		236,790	*#.	236,790	51,356		(37,087)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	07/21/2016	01/20/2018		5,215,248	2,173.0200		182,794		184,150	*#.	184,150	21,667		(20,310)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MERRILL LYNCH	07/21/2016	07/20/2017		12,051,291	125.3900		275,837		265,206	*#.	265,206	35,342		(45,973)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MERRILL LYNCH	07/21/2016	07/20/2017		71,624,194	2,173.0200		1,467,079		1,226,696	*#.	1,226,696	4,130		(244,513)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	07/21/2016	07/20/2017		13,758,976	2,173.0200		313,705		257,629	*#.	257,629	(3,792)		(52,284)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	07/21/2016	07/20/2017		52,587,084	2,173.0200		1,116,690		1,100,288	*#.	1,100,288	169,713		(186,115)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	07/21/2016	07/20/2017		44,764,212	2,173.0200		1,231,143		1,204,422	*#.	1,204,422	178,470		(205,190)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	07/21/2016	07/20/2017		62,365,674	2,173.0200		1,610,478		1,580,058	*#.	1,580,058	237,993		(268,413)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	07/21/2016	07/20/2017		57,150,426	2,173.0200		1,440,299		1,413,363	*#.	1,413,363	213,114		(240,050)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	07/21/2016	07/20/2017		59,106,144	2,173.0200		1,440,082		1,413,276	*#.	1,413,276	213,207		(240,014)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	07/21/2016	07/20/2017		53,238,990	2,173.0200		1,249,848		1,228,538	*#.	1,228,538	186,998		(208,308)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	07/21/2016	07/20/2017		68,667,432	2,173.0200		1,551,061		1,526,200	*#.	1,526,200	233,650		(258,510)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	07/21/2016	07/20/2017		66,711,714	2,173.0200		1,341,412		1,321,704	*#.	1,321,704	203,860		(223,569)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BNP PARIBAS NY	07/21/2016	07/20/2017		5,212,831	743.5100		197,503		166,915	*#.	166,915	2,330		(32,917)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	08/08/2016	02/06/2018		6,985,184	2,182.8700		230,253		228,726	*#.	228,726	11,265		(12,792)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BNP PARIBAS NY	08/08/2016	08/06/2017		13,406,788	127.5500		278,542		262,101	*#.	262,101	6,771		(23,212)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MERRILL LYNCH	08/08/2016	08/06/2017		99,813,976	2,182.8700		2,039,838		1,689,820	*#.	1,689,820	(180,032)		(169,987)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	08/08/2016	08/06/2017		21,175,745	2,182.8700		480,689		458,859	*#.	458,859	18,227		(40,057)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	08/08/2016	08/06/2017		61,556,934	2,182.8700		1,347,515		1,299,345	*#.	1,299,345	64,123		(112,293)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	08/08/2016	08/06/2017		49,769,436	2,182.8700		1,155,144		1,112,854	*#.	1,112,854	53,972		(96,262)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	08/08/2016	08/06/2017		84,040,495	2,182.8700		2,309,392		2,209,258	*#.	2,209,258	92,315		(192,449)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	08/08/2016	08/06/2017		45,403,696	2,182.8700		1,191,096		1,141,898	*#.	1,141,898	50,060		(99,258)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	08/08/2016	08/06/2017		68,105,544	2,182.8700		1,715,507		1,646,450	*#.	1,646,450	73,902		(142,959)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	08/08/2016	08/06/2017		58,500,916	2,182.8700		1,435,253		1,379,368	*#.	1,379,368	63,720		(119,604)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	08/08/2016	08/06/2017		56,099,759	2,182.8700		1,352,185		1,300,180	*#.	1,300,180	60,677		(112,682)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	08/08/2016	08/06/2017		57,409,481	2,182.8700		1,177,825		1,137,998	*#.	1,137,998	58,325		(98,152)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	08/08/2016	08/06/2017		75,527,302	2,182.8700		1,703,504		1,641,835	*#.	1,641,835	80,290		(141,959)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	08/08/2016	08/06/2017		49,551,149	2,182.8700		1,027,725		992,957	*#.	992,957	50,876		(85,644)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	08/08/2016	08/06/2017		42,129,391	2,182.8700		786,556		760,740	*#.	760,740	39,730		(65,546)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	JP MORGAN CHASE	08/08/2016	08/06/2017		4,850,002	746.3200		182,550		151,230	*#.	151,230	(16,107)		(15,213)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CREDIT SUISSE	08/22/2016	02/20/2018		4,916,272	2,183.8700		165,214		161,312	*#.	161,312	5,277		(9,179)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	08/22/2016	08/20/2017		13,384,058	127.9700		275,065		255,226	*#.	255,226	3,083		(22,922)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CREDIT SUISSE	08/22/2016	08/20/2017		75,191,585	2,183.8700		1,575,537		1,274,505	*#.	1,274,505	(169,736)		(131,295)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	08/22/2016	08/20/2017		15,799,037	2,183.8700		360,218		303,498	*#.	303,498	(26,702)		(30,018)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CREDIT SUISSE	08/22/2016	08/20/2017		48,009,353	2,183.8700		1,069,503		1,017,467	*#.	1,017,467	37,089		(89,125)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CREDIT SUISSE	08/22/2016	08/20/2017		62,532,502	2,183.8700		1,746,089		1,652,070	*#.	1,652,070	51,488		(145,507)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CREDIT SUISSE	08/22/2016	08/20/2017		66,470,186	2,183.8700		1,730,945		1,640,626	*#.	1,640,626	53,926		(144,245)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CREDIT SUISSE	08/22/2016	08/20/2017		58,056,346	2,183.8700		1,473,294		1,398,345	*#.	1,398,345	47,826		(122,775)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	08/22/2016	08/20/2017		51,539,332	2,183.8700		1,249,247		1,189,203	*#.	1,189,203	44,060		(104,104)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CREDIT SUISSE	08/22/2016	08/20/2017		58,234,587	2,183.8700		1,349,288		1,283,382	*#.	1,283,382	46,534		(112,441)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	08/22/2016	08/20/2017		60,056,425	2,183.8700		1,321,491		1,259,957	*#.	1,259,957	48,590		(110,124)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	08/22/2016	08/20/2017		51,641,904	2,183.8700		1,089,416		1,038,842	*#.	1,038,842	40,211		(90,785)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	08/22/2016	08/20/2017		40,955,714	2,183.8700		796,659		760,581	*#.	760,581	30,311		(66,388)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BNP PARIBAS NY	08/22/2016	08/20/2017		4,855,203	746.6500		192,934		153,775	*#.	153,775	(23,081)		(16,078)			1	B

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate of Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization) / Accretion	20 Adjustment to Carrying Value of Hedged Items	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	09/07/2016	03/06/2018		5,247,552	2,186.4800		173,386		169,806	*#.	169,806	(3,580)					1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BNP PARIBAS NY	09/07/2016	09/06/2017		10,341,500	128.7100		197,654		182,337	*#.	182,337	(15,317)					1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MERRILL LYNCH	09/07/2016	09/06/2017		83,208,454	2,186.4800		1,691,965		1,436,682	*#.	1,436,682	(255,283)					1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	09/07/2016	09/06/2017		17,665,104	2,186.4800		358,602		362,487	*#.	362,487	3,885					1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	09/07/2016	09/06/2017		70,186,008	2,186.4800		1,629,210		1,504,879	*#.	1,504,879	(124,331)					1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	09/07/2016	09/06/2017		41,858,698	2,186.4800		799,850		738,175	*#.	738,175	(61,675)					1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	09/07/2016	09/06/2017		53,319,143	2,186.4800		1,117,847		1,032,140	*#.	1,032,140	(85,707)					1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	09/07/2016	09/06/2017		55,379,222	2,186.4800		1,185,352		1,095,441	*#.	1,095,441	(89,910)					1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	09/07/2016	09/06/2017		49,414,448	2,186.4800		1,092,805		1,008,515	*#.	1,008,515	(84,290)					1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	09/07/2016	09/06/2017		70,298,385	2,186.4800		1,640,364		1,521,631	*#.	1,521,631	(118,733)					1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	09/07/2016	09/06/2017		57,504,424	2,186.4800		1,422,152		1,314,144	*#.	1,314,144	(108,008)					1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	09/07/2016	09/06/2017		61,440,088	2,186.4800		1,559,106		1,440,524	*#.	1,440,524	(118,583)					1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	09/07/2016	09/06/2017		74,340,320	2,186.4800		1,994,923		1,843,777	*#.	1,843,777	(151,146)					1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BNP PARIBAS NY	09/07/2016	09/06/2017		5,345,665	748.4400		212,844		169,368	*#.	169,368	(43,476)					1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CREDIT SUISSE	09/21/2016	03/20/2018		6,572,562	2,139.7600		226,257		236,963	*#.	236,963	10,706					1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	09/21/2016	09/20/2017		12,344,752	125.4400		265,711		257,885	*#.	257,885	(7,826)					1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	ROYAL BANK OF CANADA	09/21/2016	09/20/2017		77,475,521	2,139.7600		1,815,448		1,780,945	*#.	1,780,945	(34,503)					1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	09/21/2016	09/20/2017		16,793,492	2,139.7600		376,174		372,289	*#.	372,289	(3,885)					1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CREDIT SUISSE	09/21/2016	09/20/2017		43,541,857	2,139.7600		882,941		874,446	*#.	874,446	(8,495)					1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CREDIT SUISSE	09/21/2016	09/20/2017		67,583,188	2,139.7600		1,490,155		1,475,169	*#.	1,475,169	(14,986)					1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CREDIT SUISSE	09/21/2016	09/20/2017		55,365,241	2,139.7600		1,288,292		1,276,330	*#.	1,276,330	(11,962)					1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CREDIT SUISSE	09/21/2016	09/20/2017		61,240,927	2,139.7600		1,469,089		1,456,299	*#.	1,456,299	(12,790)					1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CREDIT SUISSE	09/21/2016	09/20/2017		58,030,335	2,139.7600		1,433,022		1,421,769	*#.	1,421,769	(11,253)					1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CREDIT SUISSE	09/21/2016	09/20/2017		54,354,328	2,139.7600		1,405,243		1,396,218	*#.	1,396,218	(9,024)					1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	ROYAL BANK OF CANADA	09/21/2016	09/20/2017		55,298,398	2,139.7600		1,479,010		1,472,268	*#.	1,472,268	(6,742)					1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	ROYAL BANK OF CANADA	09/21/2016	09/20/2017		70,225,149	2,139.7600		1,988,185		1,982,854	*#.	1,982,854	(5,331)					1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	09/21/2016	09/20/2017		4,502,137	732.2000		199,774		192,890	*#.	192,890	(6,884)					1	B
0089999. Total-Purchased Options-Hedging Other-Call Options and Warrants										84,357,047	245,975,586	0	434,410,069	XXX	434,410,069	244,873,429	0	(140,795,993)	0	0	XXX	XXX
0149999. Total-Purchased Options-Hedging Other										84,357,047	245,975,586	0	434,410,069	XXX	434,410,069	244,873,429	0	(140,795,993)	0	0	XXX	XXX
0369999. Total-Purchased Options-Call Options and Warrants										84,357,047	245,975,586	0	434,410,069	XXX	434,410,069	244,873,429	0	(140,795,993)	0	0	XXX	XXX
0429999. Total-Purchased Options										84,357,047	245,975,586	0	434,410,069	XXX	434,410,069	244,873,429	0	(140,795,993)	0	0	XXX	XXX
Swaps - Hedging Effective - Interest Rate																						
RECEIVE SWAPTIONS 5-YEAR *PAY VARIABLE* INTEREST RATE SWAPS	FLOATING RATE MBS 1mL	D1	C	MORGAN STANLEY	09/26/2016	08/26/2019		212,000,000	0.5244				1,556,169		1,556,169	1,272,567					1	D
RECEIVE SWAPTIONS 5-YEAR *PAY VARIABLE* INTEREST RATE SWAPS	FLOATING RATE MBS 1mL	D1	C	MORGAN STANLEY	09/26/2016	11/25/2019		145,000,000	0.5244				1,741,863		1,741,863	1,741,863					1	D
RECEIVE SWAPTIONS 5-YEAR *PAY VARIABLE* INTEREST RATE SWAPS	FLOATING RATE CLO 3mL	D1	C	MORGAN STANLEY	07/15/2016	04/15/2020		195,000,000	0.6801				1,441,526		1,441,526	1,816,239					1	D
RECEIVE SWAPTIONS *PAY VARIABLE* INTEREST RATE SWAPS	FLOATING RATE TRUST PREFERRED CDO 3mL	D1	C	MORGAN STANLEY	09/23/2016	06/23/2030		125,000,000	0.6419				9,328,915		9,328,915	7,368,178					1	D
0859999. Total-Swaps-Hedging Effective-Interest Rate										0	0	0	14,068,473	XXX	14,068,473	12,198,847	0	0	0	0	XXX	XXX
0909999. Total-Swaps-Hedging Effective										0	0	0	14,068,473	XXX	14,068,473	12,198,847	0	0	0	0	XXX	XXX
1159999. Total-Swaps-Interest Rate										0	0	0	14,068,473	XXX	14,068,473	12,198,847	0	0	0	0	XXX	XXX
1209999. Total-Swaps										0	0	0	14,068,473	XXX	14,068,473	12,198,847	0	0	0	0	XXX	XXX
1399999. Total-Hedging Effective										0	0	0	14,068,473	XXX	14,068,473	12,198,847	0	0	0	0	XXX	XXX
1409999. Total-Hedging Other										84,357,047	245,975,586	0	434,410,069	XXX	434,410,069	244,873,429	0	(140,795,993)	0	0	XXX	XXX

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
1449999. TOTAL										84,357,047	245,975,586	0	448,478,541	XXX	448,478,541	257,072,276	0	(140,795,993)	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	78,560,000	84,110,928		5,550,928	84,110,928		5,550,928		0
BNP PARIBAS NY	Y	Y	27,001,338	28,458,727		1,457,389	28,458,727		1,457,389		0
CITIBANK	Y	Y	80,324,000	82,371,377		2,047,377	82,371,377		2,047,377		0
CREDIT SUISSE	Y	Y	18,064,000	18,783,151		719,151	18,783,151		719,151		0
JP MORGAN CHASE	Y	Y		324,356		324,356	324,356		324,356		0
MERRILL LYNCH	Y	Y	43,280,000	44,750,210		1,470,210	44,750,210		1,470,210		0
MORGAN STANLEY	Y	Y	37,308,472	159,032,987		121,724,515	159,032,987		121,724,515		0
ROYAL BANK OF CANADA	Y	Y	4,000,000	5,236,068		1,236,068	5,236,068		1,236,068		0
UBS SECURITIES	Y	Y	2,230,000	1,855,176		0	1,855,176		0		0
WELLS FARGO	Y	Y	23,120,000	23,555,561		435,561	23,555,561		435,561		0
0299999. Total NAIC 1 Designation			313,887,810	448,478,541	0	134,965,555	448,478,541	0	134,965,555	0	0
0999999. Gross Totals			313,887,810	448,478,541	0	134,965,555	448,478,541	0	134,965,555	0	0
1. Offset per SSAP No. 64											
2. Net after right of offset per SSAP No. 64				448,478,541	0						

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
Collateral Pledged to Reporting Entity								
BARCLAYS	CASH		BANK OF NEW YORK (141001)	78,560,000	78,560,000	XXX		
BNP PARIBAS NY	CASH		BANK OF NEW YORK (384180)	27,001,338	27,001,338	XXX		
CITIBANK	CASH		BANK OF NEW YORK (141001)	80,324,000	80,324,000	XXX		
CREDIT SUISSE	CASH		BANK OF NEW YORK (141001)	18,064,000	18,064,000	XXX		
MERRILL LYNCH	CASH		BANK OF NEW YORK (141001)	43,280,000	43,280,000	XXX		
MORGAN STANLEY	CASH		BANK OF NEW YORK (141001)	23,240,000	23,240,000	XXX		
MORGAN STANLEY	CASH		MORGAN STANLEY (0617HNJR4)	14,068,472	14,068,472	XXX		
ROYAL BANK OF CANADA	CASH		BANK OF NEW YORK (141001)	4,000,000	4,000,000	XXX		
UBS SECURITIES	CASH		BANK OF NEW YORK (141001)	2,230,000	2,230,000	XXX		
WELLS FARGO	CASH		BANK OF NEW YORK (141001)	23,120,000	23,120,000	XXX		
0299999. Totals				313,887,810	313,887,810	XXX	XXX	XXX

Sch. DL - Pt. 1
NONE

Sch. DL - Pt. 2
NONE

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1		2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
						6	7	8	
Depository		Code	Rate of Interest	Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	First Month	Second Month	Third Month	*
Open Depositories									
Bank of New York	New York, NY		0.010	106		32,445,619	17,651,123	69,319,122	XXX
Charleston Harbor	Charleston, SC		VAR			626,211	850,296	684,023	XXX
Community Bank of the Bay	Oakland, CA		0.300	76		100,000	100,000	100,000	XXX
Skipjack Cove	Georgetown, MD		VAR			47,612	54,095	13,064	XXX
Sailfish Marina	Palm Beach Shores, FL		VAR			717,275	943,937	878,402	XXX
PNC Bank	Pittsburgh, PA		0.010			(49,861,754)	(13,562,038)	(23,693,789)	XXX
Wells Fargo Bank / Norwest Bank	Phoenix, AZ					209,335	92,874	383,606	XXX
Bay Bridge Marina	Stevensville, MD					234,792	137,530	34,931	XXX
Mountain View Grand	Whitefield, NH					1,205,877	1,511,698	1,741,189	XXX
Huntington Bank	Columbus, OH					14,935	13,575	12,161	XXX
Federal Home Loan Bank - Cincinnati	Cincinnati, OH		0.040	9,724	87	48,264,161	56,783,560	8,822,840	XXX
0199999. Total Open Depositories		XXX	XXX	9,906	87	34,004,063	64,576,650	58,295,550	XXX
0399999. Total Cash on Deposit		XXX	XXX	9,906	87	34,004,063	64,576,650	58,295,550	XXX
0599999. Total Cash		XXX	XXX	9,906	87	34,004,063	64,576,650	58,295,550	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