



QUARTERLY STATEMENT

As of March 31, 2017
of the Condition and Affairs of the

GREAT AMERICAN INSURANCE COMPANY

NAIC Group Code.....0084, 0084 (Current Period) (Prior Period)	NAIC Company Code..... 16691	Employer's ID Number..... 31-0501234
Organized under the Laws of OH Incorporated/Organized..... March 7, 1872	State of Domicile or Port of Entry OH Commenced Business..... March 7, 1872	Country of Domicile US
Statutory Home Office	301 E Fourth Street..... Cincinnati OH US 45202 <i>(Street and Number) (City or Town, State, Country and Zip Code)</i>	
Main Administrative Office	301 E Fourth Street..... Cincinnati OH US 45202 <i>(Street and Number) (City or Town, State, Country and Zip Code)</i>	513-369-5000 <i>(Area Code) (Telephone Number)</i>
Mail Address	301 E Fourth Street..... Cincinnati OH US 45202 <i>(Street and Number or P. O. Box) (City or Town, State, Country and Zip Code)</i>	
Primary Location of Books and Records	301 E Fourth Street..... Cincinnati OH US 45202 <i>(Street and Number) (City or Town, State, Country and Zip Code)</i>	513-369-5000 <i>(Area Code) (Telephone Number)</i>
Internet Web Site Address	www.greatamericaninsurancegroup.com	
Statutory Statement Contact	Robert James Schwartz <i>(Name)</i> BSchwartz@gaig.com <i>(E-Mail Address)</i>	513-369-5092 <i>(Area Code) (Telephone Number) (Extension)</i> 513-369-3873 <i>(Fax Number)</i>

OFFICERS

Name	Title	Name	Title
1. Gary John Gruber #	President	2. Eve Cutler Rosen	Senior Vice President, Exec. Counsel & Secretary
3. Robert James Schwartz	Vice President & Controller	4. Lisa Ann Hays	Vice President & Actuary

OTHER

Ronald James Brichler	Executive Vice President	Vincent McLenaghan	Executive Vice President
Michael Eugene Sullivan Jr. #	Executive Vice President	Sue Ann Erhart	Senior Vice President & General Counsel
Dale Eugene Kelley	Senior Vice President	Aaron Beasy Latto	Senior Vice President & Assistant General Counsel
James Richard Niehaus	Senior Vice President & Chief Information Officer	Michael David Pierce	Senior Vice President
Lloyd Johnson Stoik	Senior Vice President	David Lawrence Thompson Jr. #	Senior Vice President
David John Witzgall	Senior Vice President, CFO & Treasurer	Annette Denise Gardner	Vice President & Assistant Treasurer
John William Tholen	Vice President	Stephen Charles Beraha	AVP, Assistant General Counsel & Asst. Secretary
Brian Anthony Moning	Assistant Vice President	Lisa Ann Pennekamp	Assistant Vice President & Assoc. General Counsel
Howard Kim Baird	Assistant Treasurer	Robert Jude Zbacnik	Assistant Treasurer

DIRECTORS OR TRUSTEES

Ronald James Brichler	Michelle Ann Gillis #	Gary John Gruber	Aaron Beasy Latto
Carl Henry Lindner III	Michael David Pierce	Michael Eugene Sullivan Jr.	David Lawrence Thompson Jr. #
David John Witzgall			

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)

Gary John Gruber

President

(Signature)

Sue Ann Erhart

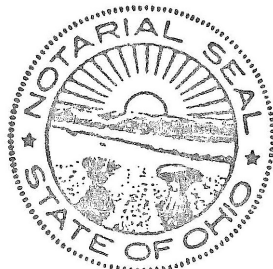
Senior Vice President, General Counsel & Secretary

(Signature)

Robert James Schwartz

Vice President & Controller

Subscribed and sworn to before me
This 8th day of May, 2017



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

ASSETS

	Current Statement Date			4 December 31 Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
1. Bonds.....	3,028,644,109	0	3,028,644,109	2,751,319,379
2. Stocks:				
2.1 Preferred stocks.....	220,403,085	0	220,403,085	214,503,708
2.2 Common stocks.....	1,323,850,578	13,837,958	1,310,012,620	1,266,470,335
3. Mortgage loans on real estate:				
3.1 First liens.....	232,822,198	0	232,822,198	233,765,374
3.2 Other than first liens.....	0	0	0	0
4. Real estate:				
4.1 Properties occupied by the company (less \$.....0 encumbrances).....	0	0	0	0
4.2 Properties held for the production of income (less \$.....0 encumbrances).....	57,826,306	0	57,826,306	58,240,298
4.3 Properties held for sale (less \$.....0 encumbrances).....	0	0	0	0
5. Cash (\$.....15,131,118), cash equivalents (\$.....65,105,029) and short-term investments (\$.....191,384,819).....	271,620,966	0	271,620,966	484,223,036
6. Contract loans (including \$.....0 premium notes).....	0	0	0	0
7. Derivatives.....	274,148	0	274,148	781,666
8. Other invested assets.....	345,543,315	0	345,543,315	315,200,183
9. Receivables for securities.....	2,149,500	0	2,149,500	1,910,942
10. Securities lending reinvested collateral assets.....	0	0	0	0
11. Aggregate write-ins for invested assets.....	0	0	0	0
12. Subtotals, cash and invested assets (Lines 1 to 11).....	5,483,134,205	13,837,958	5,469,296,247	5,326,414,921
13. Title plants less \$.....0 charged off (for Title insurers only).....	0	0	0	0
14. Investment income due and accrued.....	30,905,026	0	30,905,026	24,045,947
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection.....	314,276,821	21,348,013	292,928,808	308,749,874
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$.....0 earned but unbilled premiums).....	228,784,213	0	228,784,213	221,731,889
15.3 Accrued retrospective premiums (\$.....0) and contracts subject to redetermination (\$.....0).....	0	0	0	0
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers.....	48,309,700	0	48,309,700	55,681,895
16.2 Funds held by or deposited with reinsured companies.....	0	0	0	0
16.3 Other amounts receivable under reinsurance contracts.....	0	0	0	0
17. Amounts receivable relating to uninsured plans.....	0	0	0	0
18.1 Current federal and foreign income tax recoverable and interest thereon.....	0	0	0	0
18.2 Net deferred tax asset.....	234,461,221	3,746,540	230,714,681	233,731,204
19. Guaranty funds receivable or on deposit.....	0	0	0	0
20. Electronic data processing equipment and software.....	52,362,292	49,504,922	2,857,369	2,400,899
21. Furniture and equipment, including health care delivery assets (\$.....0).....	11,077,076	11,077,076	0	0
22. Net adjustment in assets and liabilities due to foreign exchange rates.....	0	0	0	0
23. Receivables from parent, subsidiaries and affiliates.....	16,423,891	106,828	16,317,063	7,663,444
24. Health care (\$.....0) and other amounts receivable.....	10,157,826	0	10,157,826	9,804,360
25. Aggregate write-ins for other than invested assets.....	631,118,222	31,190,689	599,927,533	661,006,340
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25).....	7,061,010,493	130,812,026	6,930,198,466	6,851,230,772
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts.....	0	0	0	0
28. Total (Lines 26 and 27).....	7,061,010,493	130,812,026	6,930,198,466	6,851,230,772

DETAILS OF WRITE-INS

1101.....	0	0	0	0
1102.....	0	0	0	0
1103.....	0	0	0	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. Receivable from Federal Crop Insurance Corporation.....	369,963,370	0	369,963,370	430,736,055
2502. Company owned life insurance.....	175,101,997	0	175,101,997	173,652,265
2503. Funded deductibles.....	25,736,717	0	25,736,717	22,187,733
2598. Summary of remaining write-ins for Line 25 from overflow page.....	60,316,137	31,190,689	29,125,448	34,430,287
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....	631,118,222	31,190,689	599,927,533	661,006,340

LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31 Prior Year
1. Losses (current accident year \$....276,255,219).....	2,293,577,698	2,271,326,847
2. Reinsurance payable on paid losses and loss adjustment expenses.....	5,383,357	4,669,787
3. Loss adjustment expenses.....	573,603,896	557,553,055
4. Commissions payable, contingent commissions and other similar charges.....	67,718,404	99,440,813
5. Other expenses (excluding taxes, licenses and fees).....	137,545,478	151,838,287
6. Taxes, licenses and fees (excluding federal and foreign income taxes).....	12,157,441	17,132,334
7.1 Current federal and foreign income taxes (including \$.....0 on realized capital gains (losses)).....	39,999,248	14,018,337
7.2 Net deferred tax liability.....	0	0
8. Borrowed money \$.....0 and interest thereon \$.....0.....	0	0
9. Unearned premiums (after deducting unearned premiums for ceded reinsurance of \$....408,269,648 and including warranty reserves of \$....9,504,662 and accrued accident and health experience rating refunds including \$.....0 for medical loss ratio rebate per the Public Health Service Act).....	1,120,172,904	1,104,230,382
10. Advance premium.....	0	0
11. Dividends declared and unpaid:		
11.1 Stockholders.....	0	0
11.2 Policyholders.....	0	0
12. Ceded reinsurance premiums payable (net of ceding commissions).....	75,489,041	83,663,531
13. Funds held by company under reinsurance treaties.....	418,185,309	463,201,443
14. Amounts withheld or retained by company for account of others.....	97,908,852	90,261,571
15. Remittances and items not allocated.....	2,836,466	2,549,965
16. Provision for reinsurance (including \$.....0 certified).....	28,228,295	28,228,295
17. Net adjustments in assets and liabilities due to foreign exchange rates.....	31,868,742	30,187,560
18. Drafts outstanding.....	0	0
19. Payable to parent, subsidiaries and affiliates.....	2,994,551	2,987,485
20. Derivatives.....	89,407	0
21. Payable for securities.....	27,777,251	549,672
22. Payable for securities lending.....	0	0
23. Liability for amounts held under uninsured plans.....	0	0
24. Capital notes \$.....0 and interest thereon \$.....0.....	0	0
25. Aggregate write-ins for liabilities.....	(69,386,933)	(69,475,740)
26. Total liabilities excluding protected cell liabilities (Lines 1 through 25).....	4,866,149,411	4,852,363,624
27. Protected cell liabilities.....	0	0
28. Total liabilities (Lines 26 and 27).....	4,866,149,411	4,852,363,624
29. Aggregate write-ins for special surplus funds.....	104,797,887	102,381,676
30. Common capital stock.....	15,440,600	15,440,600
31. Preferred capital stock.....	0	0
32. Aggregate write-ins for other than special surplus funds.....	0	0
33. Surplus notes.....	0	0
34. Gross paid in and contributed surplus.....	642,940,976	638,362,982
35. Unassigned funds (surplus).....	1,300,869,593	1,242,681,891
36. Less treasury stock, at cost:		
36.1 .....0.000 shares common (value included in Line 30 \$.....0).....	0	0
36.2 .....0.000 shares preferred (value included in Line 31 \$.....0).....	0	0
37. Surplus as regards policyholders (Lines 29 to 35, less 36).....	2,064,049,056	1,998,867,148
38. Totals (Page 2, Line 28, Col. 3).....	6,930,198,466	6,851,230,772

DETAILS OF WRITE-INS

2501. Accounts payable and other liabilities.....	35,410,955	32,905,936
2502. Retroactive reinsurance ceded.....	(104,797,887)	(102,381,676)
2503.	0	0
2598. Summary of remaining write-ins for Line 25 from overflow page.....	0	0
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....	(69,386,933)	(69,475,740)
2901. Retroactive reinsurance gain.....	104,797,887	102,381,676
2902.	0	0
2903.	0	0
2998. Summary of remaining write-ins for Line 29 from overflow page.....	0	0
2999. Totals (Lines 2901 thru 2903 plus 2998) (Line 29 above).....	104,797,887	102,381,676
3201.	0	0
3202.	0	0
3203.	0	0
3298. Summary of remaining write-ins for Line 32 from overflow page.....	0	0
3299. Totals (Lines 3201 thru 3203 plus 3298) (Line 32 above).....	0	0

GREAT AMERICAN INSURANCE COMPANY

STATEMENT OF INCOME

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
UNDERWRITING INCOME			
1. Premiums earned:			
1.1 Direct..... (written \$....321,703,090).....	345,433,318	318,951,536	1,970,750,686
1.2 Assumed..... (written \$....478,616,354).....	470,372,205	438,792,964	1,840,969,754
1.3 Ceded..... (written \$....219,217,626).....	250,646,226	233,489,603	1,409,354,949
1.4 Net..... (written \$....581,101,819).....	565,159,297	524,254,897	2,402,365,491
DEDUCTIONS:			
2. Losses incurred (current accident year \$....304,827,261):			
2.1 Direct.....	77,187,509	54,866,245	786,954,782
2.2 Assumed.....	216,448,861	171,473,800	721,322,079
2.3 Ceded.....	74,309,034	46,944,039	559,454,227
2.4 Net.....	219,327,336	179,396,007	948,822,633
3. Loss adjustment expenses incurred.....	78,497,559	69,041,377	309,282,845
4. Other underwriting expenses incurred.....	208,469,999	198,104,819	833,691,365
5. Aggregate write-ins for underwriting deductions.....	0	0	0
6. Total underwriting deductions (Lines 2 through 5).....	506,294,895	446,542,203	2,091,796,843
7. Net income of protected cells.....	0	0	0
8. Net underwriting gain (loss) (Line 1 minus Line 6 + Line 7).....	58,864,402	77,712,694	310,568,648
INVESTMENT INCOME			
9. Net investment income earned.....	42,849,790	40,898,816	192,730,281
10. Net realized capital gains (losses) less capital gains tax of \$....(352,441).....	(2,007,210)	(5,685,450)	7,923,860
11. Net investment gain (loss) (Lines 9 + 10).....	40,842,580	35,213,367	200,654,140
OTHER INCOME			
12. Net gain or (loss) from agents' or premium balances charged off (amount recovered \$.....0 amount charged off \$....419,202).....	(419,202)	(187,177)	(2,043,960)
13. Finance and service charges not included in premiums.....	223,548	201,952	834,806
14. Aggregate write-ins for miscellaneous income.....	6,582,494	(1,710,876)	(5,505,607)
15. Total other income (Lines 12 through 14).....	6,386,839	(1,696,101)	(6,714,761)
16. Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15).....	106,093,820	111,229,960	504,508,027
17. Dividends to policyholders.....	432,511	188,285	740,948
18. Net income, after dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Line 16 minus Line 17).....	105,661,309	111,041,675	503,767,079
19. Federal and foreign income taxes incurred.....	26,556,875	32,428,516	154,683,836
20. Net income (Line 18 minus Line 19) (to Line 22).....	79,104,435	78,613,159	349,083,243
CAPITAL AND SURPLUS ACCOUNT			
21. Surplus as regards policyholders, December 31 prior year.....	1,998,867,148	1,550,905,599	1,550,905,599
22. Net income (from Line 20).....	79,104,435	78,613,159	349,083,243
23. Net transfers (to) from Protected Cell accounts.....	0	0	0
24. Change in net unrealized capital gains or (losses) less capital gains tax of \$....10,242,898.....	44,528,875	981,203	21,316,656
25. Change in net unrealized foreign exchange capital gain (loss).....	772,127	(614,719)	(1,501,288)
26. Change in net deferred income tax.....	(2,670,464)	1,409,384	17,043,548
27. Change in nonadmitted assets.....	(9,449,877)	(1,787,445)	(19,593,122)
28. Change in provision for reinsurance.....	0	0	(10,746,027)
29. Change in surplus notes.....	0	0	0
30. Surplus (contributed to) withdrawn from protected cells.....	0	0	0
31. Cumulative effect of changes in accounting principles.....	0	0	0
32. Capital changes:			
32.1 Paid in.....	0	0	0
32.2 Transferred from surplus (Stock Dividend).....	0	0	0
32.3 Transferred to surplus.....	0	0	0
33. Surplus adjustments:			
33.1 Paid in.....	4,577,994	2,290,288	307,916,675
33.2 Transferred to capital (Stock Dividend).....	0	0	0
33.3 Transferred from capital.....	0	0	0
34. Net remittances from or (to) Home Office.....	0	0	0
35. Dividends to stockholders.....	(50,000,000)	(30,000,000)	(230,000,000)
36. Change in treasury stock.....	0	0	0
37. Aggregate write-ins for gains and losses in surplus.....	(1,681,182)	6,899,067	14,441,866
38. Change in surplus as regards policyholders (Lines 22 through 37).....	65,181,907	57,790,937	447,961,550
39. Surplus as regards policyholders, as of statement date (Lines 21 plus 38).....	2,064,049,056	1,608,696,535	1,998,867,148
DETAILS OF WRITE-INS			
0501.	0	0	0
0502.	0	0	0
0503.	0	0	0
0598. Summary of remaining write-ins for Line 5 from overflow page.....	0	0	0
0599. Totals (Lines 0501 thru 0503 plus 0598) (Line 5 above).....	0	0	0
1401. Retroactive reinsurance gain.....	5,000,000	0	0
1402. Company owned life insurance.....	1,449,733	1,300,711	9,468,258
1403. Miscellaneous expense.....	464,375	(2,591,173)	(13,482,509)
1498. Summary of remaining write-ins for Line 14 from overflow page.....	(331,614)	(420,414)	(1,491,356)
1499. Totals (Lines 1401 thru 1403 plus 1498) (Line 14 above).....	6,582,494	(1,710,876)	(5,505,607)
3701. Change in foreign exchange reserve.....	(1,681,182)	6,899,067	14,491,989
3702. Other surplus adjustments.....	0	0	(50,123)
3703.	0	0	0
3798. Summary of remaining write-ins for Line 37 from overflow page.....	0	0	0
3799. Totals (Lines 3701 thru 3703 plus 3798) (Line 37 above).....	(1,681,182)	6,899,067	14,441,866

Statement for March 31, 2017 of the **GREAT AMERICAN INSURANCE COMPANY**
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.....	578,277,151	506,691,457	2,427,553,081
2. Net investment income.....	35,463,317	36,644,253	193,792,327
3. Miscellaneous income.....	379,559	423,602	5,727,629
4. Total (Lines 1 through 3).....	614,120,027	543,759,311	2,627,073,037
5. Benefit and loss related payments.....	186,406,932	195,081,976	846,481,289
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts.....	0	0	0
7. Commissions, expenses paid and aggregate write-ins for deductions.....	316,882,560	274,708,328	1,049,427,691
8. Dividends paid to policyholders.....	432,511	188,285	740,948
9. Federal and foreign income taxes paid (recovered) net of \$.....0 tax on capital gains (losses).....	223,523	21,547,891	171,241,334
10. Total (Lines 5 through 9).....	503,945,526	491,526,481	2,067,891,262
11. Net cash from operations (Line 4 minus Line 10).....	110,174,502	52,232,831	559,181,774
CASH FROM INVESTMENTS			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds.....	210,134,319	122,485,197	706,161,058
12.2 Stocks.....	5,998,120	60,048,722	211,072,288
12.3 Mortgage loans.....	943,176	2,097,336	44,193,510
12.4 Real estate.....	108,543	0	608,551
12.5 Other invested assets.....	19,734,577	1,781,541	46,728,568
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments.....	23,162	(297,265)	(11,359,555)
12.7 Miscellaneous proceeds.....	0	0	1,105,650
12.8 Total investment proceeds (Lines 12.1 to 12.7).....	236,941,897	186,115,530	998,510,069
13. Cost of investments acquired (long-term only):			
13.1 Bonds.....	460,011,990	219,461,236	626,340,096
13.2 Stocks.....	15,906,165	44,897,314	461,279,504
13.3 Mortgage loans.....	0	9,621,275	73,293,097
13.4 Real estate.....	520,401	2,694,985	7,239,677
13.5 Other invested assets.....	50,300,002	29,628,916	170,762,021
13.6 Miscellaneous applications.....	108,405	7,040,781	4,070,790
13.7 Total investments acquired (Lines 13.1 to 13.6).....	526,846,963	313,344,508	1,342,985,185
14. Net increase or (decrease) in contract loans and premium notes.....	0	0	0
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14).....	(289,905,066)	(127,228,978)	(344,475,116)
CASH FROM FINANCING AND MISCELLANEOUS SOURCES			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes.....	0	0	0
16.2 Capital and paid in surplus, less treasury stock.....	0	0	300,000,000
16.3 Borrowed funds.....	0	0	0
16.4 Net deposits on deposit-type contracts and other insurance liabilities.....	0	0	0
16.5 Dividends to stockholders.....	50,000,000	30,000,000	230,000,000
16.6 Other cash provided (applied).....	17,128,494	38,107,764	(59,246,759)
17. Net cash from financing and miscellaneous sources (Lines 16.1 through 16.4 minus Line 16.5 plus Line 16.6).....	(32,871,506)	8,107,764	10,753,241
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).....	(212,602,070)	(66,888,384)	225,459,899
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year.....	484,223,036	258,763,137	258,763,137
19.2 End of period (Line 18 plus Line 19.1).....	271,620,966	191,874,753	484,223,036

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

20.0001	Payable for securities.....	27,227,578	0	20,709,133
20.0002	Exchange of equity securities.....	25,696,219	17,236,276	25,199,802
20.0003	Stock based compensation.....	4,566,359	2,290,288	6,985,700
20.0004	Exchange of debt securities.....	3,981,974	16,975,298	26,924,713
20.0005	Company owned life insurance.....	1,449,733	1,300,711	3,148,966
20.0006	Amortization of intangibles.....	331,614	420,414	1,491,356
20.0007	Receivable for securities.....	238,558	0	2,064,293
20.0008	Miscellaneous expense (purchase accrual).....	110,839	3,000,000	14,100,000
20.0009	Securities acquired in paid in kind interest payment.....	16,669	112,234	426,054
20.0010	Securities acquired from stock options of subsidiary.....	11,635	0	930,975
20.0011	Exchange of debt to equity securities.....	0	4,130,630	4,691,640
20.0012	Transferred from other invested assets securities to equity securities.....	0	0	999,999
20.0013	Sinking fund payments offset by a premium tax credit.....	0	0	300,005
20.0014	Transferred from equity securities to other invested assets securities.....	0	0	65,290
20.0015	Interest payment offset by a premium tax credit.....	0	15,333	58,394

1.) SUMMARY OF SIGNIFICANT ACCOUNTING POLICIES**A. Accounting Practices**

The financial statements of Great American 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 purposes of 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 SAP and the state of Ohio basis, as shown below:

	SSAP #	F/S Page #	F/S Line #	2017	2016
Net income, state basis	-	-	-	\$ 79,104,435	\$ 349,083,243
Effect of state prescribed practices	-	-	-	-	-
Effect of state permitted practices	-	-	-	-	-
Net income, NAIC SAP	-	-	-	<u>\$ 79,104,435</u>	<u>\$ 349,083,243</u>
Statutory surplus, state basis	-	-	-	\$ 2,064,049,056	\$ 1,998,867,148
Effect of state prescribed practices	-	-	-	-	-
Effect of state permitted practices	-	-	-	-	-
Statutory surplus, NAIC SAP	-	-	-	<u>\$ 2,064,049,056</u>	<u>\$ 1,998,867,148</u>

B. No significant change.**C. Accounting Policies**

Loan-backed securities with a NAIC rating 1 and 2 are stated at amortized cost using the interest method; all others are stated at the lower of amortized cost or fair value. For residential mortgage-backed securities (RMBS), commercial mortgage-backed securities (CMBS) and loan-backed and structured securities (LBASS), the NAIC has retained third-party investment management firms to assist in the determination of the appropriate NAIC designations and Book Adjusted Carrying Values based not only on the probability of loss, but also the severity of loss. Those RMBS, CMBS and LBASS securities that are not modeled but receive a current year Acceptable Rating Organizations (ARO) rating are subject to the Modified FE process which determines the appropriate NAIC designations and Book Adjusted Carrying Values.

D. Going Concern

After review of the Company’s financial condition, management has no doubts about the Company’s ability to continue as a going concern.

2.) ACCOUNTING CHANGES AND CORRECTIONS OF ERRORS

No significant change.

3.) BUSINESS COMBINATIONS AND GOODWILL

No significant change.

4.) DISCONTINUED OPERATIONS

No significant change.

5.) INVESTMENTS

A – C. No significant change.

D. Loan-Backed Securities

- The Company uses dealer-modeled prepayment assumptions for mortgage-backed and asset-backed securities at the date of purchase to determine effective yields; significant changes in estimated cash flows from the original purchase assumptions are accounted for on a prospective basis.
- The Company had no loan-backed securities with a recognized other-than-temporary impairment due to either the intent to sell or lack of intent to hold to recovery during 2017.
- The following table shows each loan-backed security with a credit-related other-than-temporary impairment (“OTTI”) recognized during 2017:

CUSIP	Amortized Cost Before OTTI	Present Value of Projected Cash Flows	Recognized OTTI	Amortized Cost After OTTI	Fair Value at Time of OTTI	Date Reported
16162XAD9	619,117	588,131	20,854	598,263	598,263	3/31/17
TOTAL	XXXX	XXXX	20,854	XXXX	XXXX	XXXX

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	\$	(9,005,792)
2.	12 months or longer	\$	(2,820,314)
b. The aggregate related fair value of securities with unrealized losses:			
1.	Less than 12 months	\$	498,984,246
2.	12 months or longer	\$	113,798,732

5. Based on cash flow projections received from independent sources (which reflect loan to collateral values, subordination, vintage and geographic concentration), implied cash flows inherent in security ratings and analysis of historical payment data, management believes that the Company will recover its cost basis in all securities with unrealized losses at March 31, 2017. The Company has the intent to hold such securities until they recover in value or mature.

E. Repurchase Agreements and/or Securities Lending – The Company does not invest in repurchase agreements or engage in securities lending.

F – H. No significant change.

I. Working Capital Finance Investments – Not applicable.

J. Offsetting and Netting of Assets and Liabilities:

	Gross Amount Recognized	Amount Offset	Net Amount Presented on Financial Statements
(1) Assets			
Derivatives – crop futures	\$ 4,062	\$ 4,062	\$ -
(2) Liabilities			
Derivatives – crop futures	\$ 93,470	\$ 4,062	\$ 89,407

*For derivative assets and derivative liabilities, the amount offset shall agree to Sch. DB, Pt. D, Sn. 1.

K – L. No significant change.

M – N. Not applicable.

6.) JOINT VENTURES, PARTNERSHIPS AND LIMITED LIABILITY COMPANIES

No significant change.

7.) INVESTMENT INCOME

No significant change.

8.) DERIVATIVE INSTRUMENTS

In 2017, the Company entered into commodity futures contracts to hedge the commodity price risk associated with the price component of certain multi-peril crop insurance products. These futures contracts require the company to place funds in a margin account as collateral. The balance of this margin account at March 31, 2017 was \$235,037. These futures contracts do not qualify for hedge accounting. The fair value of open futures contracts is reported as either a derivative asset or a derivative liability as appropriate. Any change in fair value of these open contracts is reported in change in net unrealized capital gains/(losses) until settled. Any realized capital gains/(losses) at settlement are reported in net realized capital gains/(losses).

In 2017, the Company entered into foreign currency forward contracts to hedge the foreign currency exchange risk associated with Canadian branch operations. These foreign currency forward contracts qualify for hedge accounting. The fair value of open foreign currency forward contracts is reported as either a derivative asset or a derivative liability as appropriate for each contract. Any change in fair value of these open contracts is reported in change in net unrealized capital gains/(losses) until settled. Any realized capital gains/(losses) at settlement are reported in net realized capital gains/(losses).

The net unrealized capital gains/(losses) recognized during the reporting period resulting from derivatives was (\$596,925). The net realized capital gains/(losses) recognized during the reporting period resulting from settlement of derivatives was (\$1,626,336).

9.) INCOME TAXES

No significant change.

10.) INFORMATION CONCERNING PARENT, SUBSIDIARIES AND AFFILIATES

A. No significant change.

B. The Company paid the following dividends to American Financial Group, Inc.:

Date	Amount	Type
3/20/2017	\$50,000,000	Ordinary

C – N. No significant change.

11.) DEBT

- A. The Company does not have any outstanding liability for borrowed money.
- B. The Company does not have any agreements with the Federal Home Loan Bank.

12.) RETIREMENT PLANS, DEFERRED COMPENSATION, POSTEMPLOYMENT BENEFITS AND COMPENSATED ABSENCES AND OTHER POSTRETIREMENT BENEFIT PLANS

- A. Defined Benefit Plans
The Company does not have any defined benefit plans.
- B – I. No significant change.

13.) CAPITAL AND SURPLUS, DIVIDEND RESTRICTIONS AND QUASI-REORGANIZATIONS

- A – C. No significant change.
- D. The Company paid the following dividends to American Financial Group, Inc.:

Date	Amount	Type
3/20/2017	\$50,000,000	Ordinary

- E – M. No significant change.

14.) CONTINGENCIES

No significant change.

15.) LEASES

No significant change.

16.) INFORMATION ABOUT FINANCIAL INSTRUMENTS WITH OFF-BALANCE SHEET RISK AND FINANCIAL INSTRUMENTS WITH CONCENTRATIONS OF CREDIT RISK

No significant change.

17.) SALE, TRANSFER AND SERVICING OF FINANCIAL ASSETS AND EXTINGUISHMENTS OF LIABILITIES

- A. The Company did not sell any receivable balances during 2017.
- B. Transfer and Servicing of Financial Assets – Not applicable.
- C. The Company was not involved in any wash sale transactions during 2017.

18.) GAIN OR LOSS TO THE REPORTING ENTITY FROM UNINSURED PLANS AND THE UNINSURED PORTION OF PARTIALLY INSURED PLANS

No significant change.

19.) DIRECT PREMIUM WRITTEN/PRODUCED BY MANAGING GENERAL AGENTS/THIRD PARTY ADMINISTRATORS

No significant change.

20.) FAIR VALUE**A. Inputs Used for Assets and Liabilities Measured at Fair Value**

1. The Company categorizes its financial instruments, based on the degree of subjectivity inherent in the method by which they are valued, into a fair value hierarchy of three levels, as follows:

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 and highly liquid government bonds 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. The Company's Level 2 financial instruments include corporate and municipal fixed maturity securities and MBS priced using observable inputs. 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, these investment managers consider 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.

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:

Description	Level 1	Level 2	Level 3	Total
Assets at Fair Value				
Bonds:				
U.S. Government and government agencies States, municipalities and political subdivisions	\$ -	\$ -	\$ -	\$ -
Foreign government	-	1,168,393	-	1,168,393
Residential MBS	-	5,112,526	-	5,112,526
Commercial MBS	-	-	-	-
Asset backed securities	-	406,692	-	406,692
All other bonds	-	17,851,019	5,095,947	22,946,966
Total Bonds	\$ -	\$ 24,538,630	\$ 5,095,947	\$ 29,634,577
Preferred stocks	153,577,621	15,226,838	-	168,804,459
Common stocks	406,103,495	104	94,645,938	500,749,537
Other investments	-	-	-	-
Derivative assets	-	274,148	-	274,148
Total Assets Accounted for at Fair Value	\$ 559,681,116	\$ 40,039,720	\$ 99,741,885	\$ 699,462,721
Liabilities at Fair Value				
Derivative liabilities	89,407	-	-	89,407
Total Liabilities at Fair Value	\$ 89,407	\$ -	\$ -	\$ 89,407

There were no transfers between Level 1 and Level 2.

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

Description	Beginning Balance at 12/31/2016	Transfers into Level 3	Transfers out of Level 3	Total Gains and (Losses) included in Net Income	Total Gains and (Losses) included in Surplus	Purchases	Issuances	Sales	Settlements	Ending Balance 3/31/2017
U.S. Government and government agencies States, municipalities and political subdivisions	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -
Residential MBS	-	-	-	-	-	-	-	-	-	-
Asset backed securities	-	-	-	-	-	-	-	-	-	-
All other bonds	5,147,527	1,263,483	-	6,241	259,468	-	-	(1,580,772)	-	5,095,947
Preferred stocks	-	-	-	-	-	-	-	-	-	-
Common stocks	88,350,130	-	(5,697,772)	(252,548)	2,415,065	10,161,005	-	(329,942)	-	94,645,938
Total	\$ 93,497,657	\$ 1,263,483	\$ (5,697,772)	\$ (246,307)	\$ 2,674,533	\$ 10,161,005	\$ -	\$ (1,910,714)	\$ -	\$ 99,741,885

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 - See narrative in Note 20A.

- B. The Company has no additional fair value disclosures.
- C. The Company has categorized all the financial instruments in the financial statements into the three-level fair value hierarchy as reflected in the following table. See item A.1. 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	Not Practicable (Carrying Value)
U.S. Government and government agencies States, municipalities and political subdivisions	\$ 14,324,466	\$ 14,288,140	\$ 14,324,466	\$ -	\$ -	\$ -
Foreign government	1,155,251,545	1,141,801,870	-	1,133,343,805	21,907,740	-
Residential MBS	123,029,720	154,426,522	-	123,029,720	-	-
Commercial MBS	476,309,637	429,239,171	-	446,910,920	29,398,717	-
Asset backed securities	61,031,559	60,014,509	-	61,031,559	-	-
All other bonds	659,497,883	655,614,927	-	570,424,244	89,073,639	-
Total Bonds	\$ 3,075,098,450	\$ 3,028,644,109	\$ 23,891,966	\$ 2,877,234,503	\$ 173,971,981	\$ -
Preferred stocks	226,847,757	220,403,085	197,782,035	15,226,839	13,838,883	-
Common stocks	500,749,537	500,749,537	406,103,495	104	94,645,938	-
Mortgage loans	231,198,000	232,822,198	-	-	231,198,000	-
Derivative assets	274,148	274,148	-	274,148	-	-
Derivative liabilities	(89,407)	(89,407)	(89,407)	-	-	-
Total Financial Instruments	\$ 4,034,078,485	\$ 3,982,803,670	\$ 627,688,089	\$ 2,892,735,594	\$ 513,654,802	\$ -

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

21.) OTHER ITEMS

- A – G. No significant change.

22.) EVENTS SUBSEQUENT

There have not been any events to subsequent to March 31, 2017, which may have a material effect on the financial condition of the company.

23.) REINSURANCE

No significant change.

24.) RETROSPECTIVELY RATED CONTRACTS

A – E. No significant change.

F. Risk Sharing Provisions of the Affordable Care Act – Not applicable.

25.) CHANGE IN INCURRED LOSSES AND LOSS ADJUSTMENT EXPENSES

The provision for incurred losses and loss adjustment expenses for claims arising in prior years decreased by \$7 million and \$52 million as of March 31, 2017 and March 31, 2016, respectively (see page Q14).

For 2017, the \$7 million decrease in reserves for prior years is primarily attributable to (i) \$11 million of favorable development relating to the multiple peril crop insurance business, (ii) \$6 million of favorable development relating to the property & inland marine business, (iii) \$4 million of favorable development relating to the fidelity & crime business, partially offset by, (iv) \$4 million of adverse development relating to the captive program business, (v) \$4 million of adverse development relating to the Specialty human services business (non-profit organizations) and (vi) \$5 million of adverse development relating to run-off commercial lines business (retroactive reinsurance).

For 2016, the \$52 million decrease in reserves for prior years is primarily attributable to (i) \$47 million of favorable development relating to the multiple peril crop insurance business and (ii) \$4 million of favorable development relating to the directors & officers liability business (other liability – claims made).

26.) INTERCOMPANY POOLING ARRANGEMENTS

No significant change.

27.) STRUCTURED SETTLEMENTS

No significant change.

28.) HEALTH CARE RECEIVABLES

No significant change.

29.) PARTICIPATING POLICIES

No significant change.

30.) PREMIUM DEFICIENCY RESERVES

No significant change.

31.) HIGH DEDUCTIBLES

No significant change.

32.) DISCOUNTING OF LIABILITIES FOR UNPAID LOSSES OR UNPAID LOSS ADJUSTMENT EXPENSES

No significant change.

33.) ASBESTOS/ENVIRONMENTAL RESERVES

No significant change.

34.) SUBSCRIBER SAVINGS ACCOUNTS

No significant change.

35.) MULTIPLE PERIL CROP INSURANCE

No significant change

36.) FINANCIAL GUARANTY INSURANCE

The Company does not write financial guaranty insurance.

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? If yes, complete Schedule Y, Parts 1 and 1A. Yes [X] No []

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.

Not applicable

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
	0	

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 []

Not applicable

6.1 State as of what date the latest financial examination of the reporting entity was made or is being made. 12/31/2016

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). 01/25/2013

6.4 By what department or departments?
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:
Not applicable

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.
Not applicable

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, Inc.	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:
Not applicable

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).
Not applicable

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).
Not applicable

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

FINANCIAL

- 10.1 Does the reporting entity report any amounts due from parent, subsidiaries or affiliates on Page 2 of this statement? Yes No
- 10.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount: \$ 273,099

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
- 11.2 If yes, give full and complete information relating thereto:
Not applicable
12. Amount of real estate and mortgages held in other invested assets in Schedule BA: \$ 200,343,901
13. Amount of real estate and mortgages held in short-term investments: \$ 0
- 14.1 Does the reporting entity have any investments in parent, subsidiaries and affiliates? Yes No
- 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	797,236,864	809,263,079
14.24 Short-Term Investments	0	0
14.25 Mortgage Loans on Real Estate	26,962,930	26,641,269
14.26 All Other	32,971,632	32,999,777
14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	\$ 857,171,426	\$ 868,904,125
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 No
- 15.2 If yes, has a comprehensive description of the hedging program been made available to the domiciliary state? Yes No
If no, attach a description with this statement.
See Note 8.

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 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
The 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
- 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 Investment management – Identify all investment advisors, investment managers, broker/dealers, including individuals that have the authority to make investment decisions on behalf of the reporting entity. For assets that are managed internally by employees of the reporting entity, note as such ["...that have access to the investment accounts", "handle securities"].

1 Name of Firm or Individual	2 Affiliation
American Money Management Corporation	A

- 17.5097 For those firms/individuals listed in the table for Question 17.5, do any firms/individuals unaffiliated with the reporting entity (i.e., designated with a "U") manage more than 10% of the reporting entity's assets? Yes No
- 17.5098 For firms/individuals unaffiliated with the reporting entity (i.e., designated with a "U") listed in the table for Question 17.5, does the total assets under management aggregate to more than 50% of the reporting entity's assets? Yes No
- 17.6 For those firms or individuals listed in the table for 17.5 with an affiliation code of "A" (affiliated) or "U" (unaffiliated), provide the information for the table below.

1 Central Registration Depository Number	2 Name of Firm or Individual	3 Legal Entity Identifier (LEI)	4 Registered With	5 Investment Management Agreement (IMA) Filed
161853	American Money Management Corporation	54930048Y5YTQDRCSM84	SEC	DS

- 18.1 Have all the filing requirements of the *Purposes and Procedures Manual of the NAIC Investment Analysis Office* been followed? Yes No
- 18.2 If no, list exceptions:
97705MBW4 State of Wisconsin Bond Prefunding Series 2016-1 5.00 Due 05/01/2018

GENERAL INTERROGATORIES (continued)**PART 2 – PROPERTY & CASUALTY INTERROGATORIES**

1. If the reporting entity is a member of a pooling arrangement, did the agreement or the reporting entity's participation change? Yes [] No [X] N/A []
If yes, attach an explanation.
Not applicable
2. Has the reporting entity reinsured any risk with any other reporting entity and agreed to release such entity from liability, in whole or in part, from any loss that may occur on the risk, or portion thereof, reinsured? Yes [] No [X]
If yes, attach an explanation.
Not applicable
- 3.1 Have any of the reporting entity's primary reinsurance contracts been canceled? Yes [] No [X]
- 3.2 If yes, give full and complete information thereto:
Not applicable
- 4.1 Are any of the liabilities for unpaid losses and loss adjustment expenses other than certain workers' compensation tabular reserves (see *Annual Statement Instructions* pertaining to disclosure of discounting for definition of "tabular reserves,") discounted at a rate of interest greater than zero? Yes [] No [X]
- 4.2 If yes, complete the following schedule:

1 Line of Business	2 Maximum Interest	3 Disc. Rate	Total Discount				Discount Taken During Period			
			4 Unpaid Losses	5 Unpaid LAE	6 IBNR	7 Total	8 Unpaid Losses	9 Unpaid LAE	10 IBNR	11 Total
	0.000	0.000	0	0	0	0	0	0	0	0
Total	XXX	XXX	0	0	0	0	0	0	0	0

- 5.1 Operating Percentages:
- 5.1 A&H loss percent 7.700%
- 5.2 A&H cost containment percent 8.100%
- 5.3 A&H expense percent excluding cost containment expenses 33.400%
- 6.1 Do you act as a custodian for health savings accounts? Yes [] No [X]
- 6.2 If yes, please provide the amount of custodial funds held as of the reporting date. \$ 0
- 6.3 Do you act as an administrator for health savings accounts? Yes [] No [X]
- 6.4 If yes, please provide the amount of funds administered as of the reporting date. \$ 0

SCHEDULE F - CEDED REINSURANCE

Showing All New Reinsurers - Current Year to Date

1 NAIC Company Code	2 ID Number	3 Name of Reinsurer	4 Domiciliary Jurisdiction	5 Type of Reinsurer	6 Certified Reinsurer Rating (1 through 6)	7 Effective Date of Certified Reinsurer Rating
All Other Insurers						
00000.....	AA-3770466.....	ARC Insurance Company Ltd.....	CYM.....	Unauthorized...	.....0.....	.....
00000.....	AA-1320012.....	AXA Corporate Solutions Assurance.....	FRA.....	Unauthorized...	.....0.....	.....
00000.....	AA-3770463.....	Command Insurance Company.....	CYM.....	Unauthorized...	.....0.....	.....
00000.....	AA-1120166.....	Lloyd's Syndicate Number 1884.....	GBR.....	Authorized.....	.....0.....	.....
00000.....	AA-1120164.....	Lloyd's Syndicate Number 2088.....	GBR.....	Authorized.....	.....0.....	.....
00000.....	AA-1120152.....	Lloyd's Syndicate Number 2357.....	GBR.....	Authorized.....	.....0.....	.....
00000.....	AA-1120179.....	Lloyd's Syndicate Number 2988.....	GBR.....	Authorized.....	.....0.....	.....
00000.....	AA-1120181.....	Lloyd's Syndicate Number 5886.....	GBR.....	Authorized.....	.....0.....	.....
00000.....	AA-3191330.....	SWBC Re, Ltd.....	BMU.....	Unauthorized...	.....0.....	.....
00000.....	AA-3191315.....	XL Bermuda Ltd.....	BMU.....	Unauthorized...	.....0.....	.....

SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN

Current Year to Date - Allocated by States and Territories

	1	Direct Premiums Written		Direct Losses Paid (Deducting Salvage)		Direct Losses Unpaid	
		2	3	4	5	6	7
States, Etc.	Active Status	Current Year to Date	Prior Year to Date	Current Year to Date	Prior Year to Date	Current Year to Date	Prior Year to Date
1. Alabama.....	AL.....L.....	3,939,570	4,401,642	2,058,927	1,076,327	23,718,321	21,625,637
2. Alaska.....	AK.....L.....	699,372	625,190	576,038	27,883	1,320,869	2,283,105
3. Arizona.....	AZ.....L.....	8,648,605	2,971,847	1,676,431	1,237,765	21,112,008	25,742,066
4. Arkansas.....	AR.....L.....	1,435,951	2,378,313	2,305,665	1,683,509	11,551,148	7,595,251
5. California.....	CA.....L.....	42,581,391	41,104,102	8,672,208	22,439,921	173,831,223	141,108,116
6. Colorado.....	CO.....L.....	5,949,740	5,268,583	2,785,648	1,413,351	18,402,196	21,029,977
7. Connecticut.....	CT.....L.....	2,186,607	2,046,858	192,687	151,869	8,784,940	9,109,404
8. Delaware.....	DE.....L.....	1,283,913	1,073,700	819,359	6,460,298	55,847,446	48,890,362
9. District of Columbia.....	DC.....L.....	2,224,219	2,126,039	387,226	551,944	7,419,054	6,977,024
10. Florida.....	FL.....L.....	16,793,386	15,580,403	14,160,777	6,916,144	62,191,858	54,439,558
11. Georgia.....	GA.....L.....	9,308,591	7,741,005	10,337,888	4,635,722	49,507,410	26,922,171
12. Hawaii.....	HI.....L.....	1,494,871	1,498,173	515,295	533,278	5,762,119	5,617,069
13. Idaho.....	ID.....L.....	2,349,031	1,534,841	509,372	339,352	8,635,341	4,974,879
14. Illinois.....	IL.....L.....	12,619,817	10,298,684	6,922,004	40,613,217	85,504,728	63,138,855
15. Indiana.....	IN.....L.....	4,692,871	3,223,948	6,142,714	30,167,802	26,694,804	14,395,579
16. Iowa.....	IA.....L.....	4,791,231	9,586,402	4,869,216	8,926,129	22,121,476	13,832,378
17. Kansas.....	KS.....L.....	4,429,565	5,950,133	3,661,634	3,379,548	19,201,639	15,031,230
18. Kentucky.....	KY.....L.....	3,872,184	3,058,266	5,955,613	3,320,733	11,687,987	10,867,196
19. Louisiana.....	LA.....L.....	3,839,926	2,980,295	621,461	1,033,141	4,073,807	3,386,524
20. Maine.....	ME.....L.....	806,714	750,476	375,121	444,078	1,407,610	1,011,124
21. Maryland.....	MD.....L.....	4,301,824	4,420,491	788,082	509,980	24,389,158	25,936,561
22. Massachusetts.....	MA.....L.....	9,285,487	8,138,773	1,523,495	1,095,557	20,751,127	19,135,938
23. Michigan.....	MI.....L.....	10,352,316	10,352,776	5,228,945	4,767,050	35,528,010	34,395,635
24. Minnesota.....	MN.....L.....	4,305,882	3,346,161	2,756,927	6,000,547	25,898,370	18,568,303
25. Mississippi.....	MS.....L.....	1,545,232	1,553,334	546,735	480,748	9,172,609	28,839,340
26. Missouri.....	MO.....L.....	7,687,561	6,344,801	5,582,793	14,525,333	28,763,297	25,982,134
27. Montana.....	MT.....L.....	1,028,874	995,215	612,406	319,869	2,481,518	2,716,789
28. Nebraska.....	NE.....L.....	805,711	911,103	3,141,945	2,914,838	12,373,632	4,946,986
29. Nevada.....	NV.....L.....	3,506,378	1,759,191	285,290	1,124,954	13,093,629	11,850,800
30. New Hampshire.....	NH.....L.....	560,381	423,519	86,516	72,391	3,230,267	3,038,616
31. New Jersey.....	NJ.....L.....	8,521,361	6,772,564	1,137,926	1,095,274	42,629,812	35,874,528
32. New Mexico.....	NM.....L.....	1,336,607	802,337	848,402	(55,342)	4,447,828	4,065,384
33. New York.....	NY.....L.....	29,748,881	24,644,097	4,639,601	5,972,581	79,553,515	78,843,876
34. North Carolina.....	NC.....L.....	4,996,098	5,582,200	2,526,415	2,867,634	27,253,122	24,186,133
35. North Dakota.....	ND.....L.....	1,122,451	718,024	2,687,922	2,498,160	13,082,462	6,398,284
36. Ohio.....	OH.....L.....	5,879,700	5,940,009	5,246,799	4,530,635	27,025,568	25,911,959
37. Oklahoma.....	OK.....L.....	5,984,447	7,144,659	1,416,155	915,610	12,435,450	13,708,478
38. Oregon.....	OR.....L.....	2,576,088	3,164,020	1,919,926	2,112,977	19,937,732	20,729,864
39. Pennsylvania.....	PA.....L.....	11,478,011	10,231,402	3,801,281	2,705,649	39,123,641	41,269,099
40. Rhode Island.....	RI.....L.....	1,179,411	911,897	113,831	158,158	2,280,298	1,871,065
41. South Carolina.....	SC.....L.....	2,401,795	2,618,799	747,888	773,574	8,510,621	3,754,444
42. South Dakota.....	SD.....L.....	590,458	392,400	3,019,451	3,676,228	14,487,465	8,994,589
43. Tennessee.....	TN.....L.....	3,480,277	3,176,775	2,975,788	2,095,644	13,239,148	13,281,722
44. Texas.....	TX.....L.....	24,384,239	22,058,629	9,788,705	6,045,368	79,433,055	72,152,834
45. Utah.....	UT.....L.....	1,749,723	1,494,590	449,368	467,727	9,464,931	7,862,548
46. Vermont.....	VT.....L.....	167,783	143,083	2,979	24,429	392,280	348,419
47. Virginia.....	VA.....L.....	4,260,169	3,504,532	245,650	1,296,748	21,731,916	36,146,194
48. Washington.....	WA.....L.....	6,018,367	6,323,593	1,589,587	3,039,463	31,869,058	32,177,773
49. West Virginia.....	WV.....L.....	828,009	832,935	41,419	50,996	1,426,903	1,823,311
50. Wisconsin.....	WI.....L.....	3,351,526	2,913,076	1,474,933	3,254,817	19,439,895	15,999,900
51. Wyoming.....	WY.....L.....	676,173	522,859	393,806	64,179	1,641,007	1,399,367
52. American Samoa.....	AS.....N.....	0	0	0	0	0	0
53. Guam.....	GU.....L.....	0	0	0	0	0	0
54. Puerto Rico.....	PR.....L.....	45,152	38,904	4,230	2,760	308,188	367,155
55. US Virgin Islands.....	VI.....N.....	0	0	0	0	0	0
56. Northern Mariana Islands.....	MP.....N.....	0	0	0	0	0	0
57. Canada.....	CAN.....L.....	10,558,049	9,655,197	3,495,981	4,737,021	28,780,579	28,598,051
58. Aggregate Other Alien.....	OT.....XXX.....	13,041,116	7,188,505	2,030,356	(1,978,545)	14,943,456	4,094,762
59. Totals.....	(a)...53.....	321,703,090	289,219,350	144,696,821	213,515,021	1,307,895,525	1,153,248,348

DETAILS OF WRITE-INS

58001. SGP SINGAPORE.....	XXX.....	12,456,313	6,982,652	2,030,444	255,019	12,269,360	2,388,372
58002. GBR UNITED KINGDOM.....	XXX.....	455,980	157,970	0	25,933	1,574,747	1,000,171
58003. NLD NETHERLANDS.....	XXX.....	88,000	47,883	(88)	(2,259,497)	785,413	545,595
58998. Summary of remaining write-ins for Line 58 from overflow page....	XXX.....	40,824	0	0	0	313,936	160,624
58999. Totals (Lines 58001 thru 58003+ Line 58998) (Line 58 above).....	XXX.....	13,041,116	7,188,505	2,030,356	(1,978,545)	14,943,456	4,094,762

(L) - Licensed or Chartered - Licensed Insurance Carrier or Domiciled RRG; (R) - Registered - Non-domiciled RRGs; (Q) - Qualified - Qualified or Accredited Reinsurer;
 (E) - Eligible - Reporting Entities eligible or approved to write Surplus Lines in the state (other than their state of domicile see DSLI); (D) - DSLI - Domestic Surplus Lines Insurer
 (DSLI) - Reporting entities authorized to write Surplus Lines in the state of domicile; (N) - None of the above - Not allowed to write business in the state.

(a) Insert the number of D and 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	OH	27-1577326	
Mid-Market Capital Partners, LLC	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	
Risiko 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	GBR		
Neon Holdings (U.K.) Limited	GBR		
Lavenham Underwriting Limited #	GBR	98-0412245	
Marketform Hong Kong Limited	HKG		
Neon Management Services Limited	GBR		
Neon Service Company (U.K.) Limited	GBR		
Marketform Australia Pty Limited	AUS		
Studio Marketform SRL	ITA		
Neon Underwriting Bermuda Limited	BMU		
Neon Underwriting Limited	GBR		
Sampford Underwriting Limited #	GBR	98-0431601	
Tarian Agency Limited	GBR		

* Denotes insurer

@ Company affiliated but not owned

Participant in Lloyd's Syndicate 2468

Subsidiaries 100% owned by respective parent unless otherwise stated

^ Total percentage owned by respective parent and other affiliated companies

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

	Domiciliary Location	FEIN	NAIC Co. Code
American Financial Group, Inc.	OH	31-1544320	
Great American Financial Resources, Inc. ^	DE	06-1356481	
AAG Insurance Agency, Inc.	KY	31-1422717	
Ceres Group, Inc.	DE	34-1017531	
Continental General Corporation	NE	47-0717079	
QQAgency of Texas, Inc.	TX	34-1947042	
Great American Advisors, Inc.	OH	31-1395344	
Great American Life Insurance Company *	OH	13-1935920	63312
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 Designated Activity Company *	IRL		
Mid-Continent Casualty Company *	OH	73-0556513	23418
Mid-Continent Assurance Company *	OH	73-1406844	15380
Mid-Continent Excess and Surplus Insurance Company *	DE	38-3803661	13794
Mid-Continent Specialty Insurance Services, Inc.	OK	30-0571535	
Oklahoma Surety Company *	OH	73-0773259	23426
Republic Indemnity Company of America *	CA	95-2801326	22179
Republic Indemnity Company of California *	CA	31-1054123	43753
Summit Consulting, LLC	FL	59-1683711	
Heritage Summit Healthcare, LLC	FL	59-3385208	
Summit Holding Southeast, Inc.	FL	59-3409855	
Bridgefield Employers Insurance Company*	FL	59-1835212	10701
Bridgefield Casualty Insurance Company*	FL	59-3269531	10335

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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, Compañía de Seguros, S.A. de C.V. *	MEX		
Financidora de Primas Condor, S.A. de C.V. (99%)	MEX		
Farmers Crop Insurance Alliance, Inc.	KS	39-1404033	
FCIA Management Company, Inc.	NY	13-3628555	
Foreign Credit Insurance Association @	NY		
GAI Mexico Holdings, LLC	DE	81-0814136	
GAI Warranty Company	OH	31-1753938	
GAI Warranty Company of Florida	FL	31-1765544	
GAI Warranty Company of Canada Inc.	CAN		
Global Premier Finance Company	OH	61-1329718	
Great American Agency of Texas, Inc.	TX	74-2693636	
Great American Alliance Insurance Company *	OH	95-1542353	26832
Great American Assurance Company *	OH	15-6020948	26344
Great American Casualty Insurance Company *	OH	61-0983091	39896
Great American Contemporary Insurance Company *	OH	36-4079497	10646
Great American E & S Insurance Company *	DE	31-0954439	37532
Great American Fidelity Insurance Company *	DE	31-1036473	41858
Great American Insurance Agency, Inc.	OH	31-1652643	
Great American Insurance Company of New York *	NY	13-5539046	22136
Great American Lloyd's Insurance Company * @	TX	31-0974853	38024
Great American Lloyd's, Inc.	TX	31-1073664	
Great American Management Services, Inc.	OH	31-0856644	
Great American Protection Insurance Company *	OH	31-1288778	38580
Great American Re Inc.	DE	31-0918893	
Great American Security Insurance Company *	OH	31-1209419	31135
Great American Spirit Insurance Company *	OH	31-1237970	33723
Insurance (GB) Limited *	GBR		
Key Largo Group, Inc.	FL	59-1263251	
National Interstate Corporation	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	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
Members															
0		0	31-1544320	0	0000944707	NYSE	American Financial Group, Inc.	OH	UDP		Ownership	0.000		N	0
0		0	31-6549738	0			American Financial Capital Trust II	DE	NIA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	N	0
0		0	16-6543606	0			American Financial Capital Trust III	DE	NIA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	N	0
0		0	16-6543609	0			American Financial Capital Trust IV	DE	NIA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	N	0
0		0	31-0996797	0			American Financial Enterprises, Inc.	CT	NIA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	N	0
0		0	31-0828578	0			American Money Management Corporation	OH	NIA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	N	0
0		0	27-1577326	0			American Real Estate Capital Company, LLC	OH	NIA	American Money Management Corporation	Ownership	100.000	American Financial Group, Inc.	N	0
0		0	27-2829629	0			Mid-Market Capital Partners, LLC	DE	NIA	American Money Management Corporation	Ownership	100.000	American Financial Group, Inc.	N	0
0		0	41-2112001	0			APU Holding Company	OH	NIA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	N	0
0		0	23-6000765	0			American Premier Underwriters, Inc.	PA	NIA	APU Holding Company	Ownership	100.000	American Financial Group, Inc.	N	0
0		0	23-6297584	0			The Associates of the Jersey Company	NJ	NIA	American Premier Underwriters, Inc.	Ownership	100.000	American Financial Group, Inc.	N	0
0		0	37-1094159	0			Cal Coal, Inc.	IL	NIA	American Premier Underwriters, Inc.	Ownership	100.000	American Financial Group, Inc.	N	0
0		0	95-2802826	0			Great Southwest Corporation	DE	NIA	American Premier Underwriters, Inc.	Ownership	100.000	American Financial Group, Inc.	N	0
0		0	35-6001691	0			The Indianapolis Union Railway Company	IN	NIA	American Premier Underwriters, Inc.	Ownership	100.000	American Financial Group, Inc.	N	0
0		0	13-6400464	0			Lehigh Valley Railroad Company	PA	NIA	American Premier Underwriters, Inc.	Ownership	100.000	American Financial Group, Inc.	N	0
0		0	46-1665396	0			Pennsylvania Lehigh Oil & Gas Holdings LLC	PA	NIA	Lehigh Valley Railroad Company	Ownership	100.000	American Financial Group, Inc.	N	0
0		0	20-1548213	0			Magnolia Alabama Holdings, Inc.	DE	NIA	American Premier Underwriters, Inc.	Ownership	100.000	American Financial Group, Inc.	N	0
0		0	20-1574094	0			Magnolia Alabama Holdings LLC	AL	NIA	Magnolia Alabama Holdings, Inc.	Ownership	100.000	American Financial Group, Inc.	N	0
0		0	46-1852532	0			Michigan Oil & Gas Holdings, LLC	MI	NIA	American Premier Underwriters, Inc.	Ownership	100.000	American Financial Group, Inc.	N	0
0		0	46-1480078	0			Ohio Oil & Gas Holdings, LLC	OH	NIA	American Premier Underwriters, Inc.	Ownership	100.000	American Financial Group, Inc.	N	0
0		0	13-6021353	0			The Owasco River Railway, Inc.	NY	NIA	American Premier Underwriters, Inc.	Ownership	100.000	American Financial Group, Inc.	N	0
0		0	31-1236926	0			PCC Real Estate, Inc.	NY	NIA	American Premier Underwriters, Inc.	Ownership	100.000	American Financial Group, Inc.	N	0
0		0	76-0080537	0			PCC Technical Industries, Inc.	DE	NIA	American Premier Underwriters, Inc.	Ownership	100.000	American Financial Group, Inc.	N	0
0		0	31-1388401	0			PCC Maryland Realty Corp	MD	NIA	PCC Technical Industries, Inc.	Ownership	100.000	American Financial Group, Inc.	N	0
0		0	06-1209709	0			Penn Central Energy Management Company	DE	NIA	American Premier Underwriters, Inc.	Ownership	100.000	American Financial Group, Inc.	N	0
0		0	23-1537928	0			Penn Towers, Inc.	PA	NIA	American Premier Underwriters, Inc.	Ownership	100.000	American Financial Group, Inc.	N	0
0		0	46-3246684	0			Pennsylvania Oil & Gas Holdings, LLC	PA	NIA	American Premier Underwriters, Inc.	Ownership	100.000	American Financial Group, Inc.	N	0
0		0	23-6000766	0			Pennsylvania-Reading Seashore Lines	NJ	NIA	American Premier Underwriters, Inc.	Ownership	66.670	American Financial Group, Inc.	N	0
0		0	23-6207599	0			Pittsburgh and Cross Creek Railroad Company	PA	NIA	American Premier Underwriters, Inc.	Ownership	83.000	American Financial Group, Inc.	N	0
0		0	23-1707450	0			Terminal Realty Penn Co	DC	NIA	American Premier Underwriters, Inc.	Ownership	100.000	American Financial Group, Inc.	N	0
0		0	23-1675796	0			Waynesburg Southern Railroad Company	PA	NIA	American Premier Underwriters, Inc.	Ownership	100.000	American Financial Group, Inc.	N	0
0		0	98-1073776	0			GAI Insurance Company, Ltd	BMU	IA	APU Holding Company	Ownership	100.000	American Financial Group, Inc.	N	0
0		0		0			Great American Specialty & Affinity Limited	GBR	NIA	APU Holding Company	Ownership	100.000	American Financial Group, Inc.	N	0
0		0	31-1446308	0			Hangar Acquisition Corp	OH	NIA	APU Holding Company	Ownership	100.000	American Financial Group, Inc.	N	0
0		0	91-1242743	0			Premier Lease & Loan Services Insurance Agency, Inc.	WA	NIA	APU Holding Company	Ownership	100.000	American Financial Group, Inc.	N	0
0		0	91-1508644	0			Premier Lease & Loan Services of Canada, Inc.	WA	NIA	APU Holding Company	Ownership	100.000	American Financial Group, Inc.	N	0
0		0	31-1262960	0			Risiko Management Corporation	DE	NIA	APU Holding Company	Ownership	100.000	American Financial Group, Inc.	N	0
0		0	31-0823725	0			Dixie Terminal Corporation	OH	NIA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	N	0
0		0	98-0606803	0			GAI Holding Bermuda Ltd	BMU	NIA	American Financial Group, Inc.	Ownership	69.990	American Financial Group, Inc.	N	2
0		0	98-0606803	0			GAI Holding Bermuda Ltd	BMU	NIA	GAI Australia Pty Ltd	Ownership	30.010	American Financial Group, Inc.	N	2
0		0	98-0556144	0			GAI Indemnity, Ltd	GBR	IA	GAI Holding Bermuda Ltd	Ownership	100.000	American Financial Group, Inc.	N	0
0		0		0			Neon Capital Limited	GBR	NIA	GAI Holding Bermuda Ltd	Ownership	100.000	American Financial Group, Inc.	N	0
0		0		0			Neon Holdings (U.K.) Limited	GBR	NIA	Neon Capital Limited	Ownership	100.000	American Financial Group, Inc.	N	0

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SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
0		0	98-0412245	0	0		Lavenham Underwriting Limited	GBR	IA	Neon Holdings (U.K.) Limited	Ownership	100.000	American Financial Group, Inc.	N	0
0		0		0	0		Marketform Hong Kong Limited	HKG	NIA	Neon Holdings (U.K.) Limited	Ownership	100.000	American Financial Group, Inc.	N	0
0		0		0	0		Neon Management Services Limited	GBR	NIA	Neon Holdings (U.K.) Limited	Ownership	100.000	American Financial Group, Inc.	N	0
0		0		0	0		Neon Service Company (U.K.) Limited	GBR	NIA	Neon Holdings (U.K.) Limited	Ownership	100.000	American Financial Group, Inc.	N	0
0		0		0	0		Marketform Australia Pty Limited	AUS	NIA	Neon Service Company (U.K.) Limited	Ownership	100.000	American Financial Group, Inc.	N	0
0		0		0	0		Studio Marketform SRL	ITA	NIA	Neon Service Company (U.K.) Limited	Ownership	100.000	American Financial Group, Inc.	N	0
0		0		0	0		Neon Underwriting Bermuda Limited	BMU	NIA	Neon Holdings (U.K.) Limited	Ownership	100.000	American Financial Group, Inc.	N	0
0		0		0	0		Neon Underwriting Limited	GBR	NIA	Neon Holdings (U.K.) Limited	Ownership	100.000	American Financial Group, Inc.	N	0
0		0	98-0431601	0	0		Sampford Underwriting Limited	GBR	IA	Neon Holdings (U.K.) Limited	Ownership	100.000	American Financial Group, Inc.	N	0
0		0		0	0		Tarian Agency Limited	GBR	NIA	Neon Holdings (U.K.) Limited	Ownership	100.000	American Financial Group, Inc.	N	0
0		0	06-1356481	0	0		Great American Financial Resources, Inc.	DE	NIA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	N	1
0		0	31-1422717	0	0		AAG Insurance Agency, Inc.	KY	NIA	Great American Financial Resources, Inc.	Ownership	100.000	American Financial Group, Inc.	N	0
0		0	34-1017531	0	0		Ceres Group, Inc.	DE	NIA	Great American Financial Resources, Inc.	Ownership	100.000	American Financial Group, Inc.	N	0
0		0	47-0717079	0	0		Continental General Corporation	NE	NIA	Ceres Group, Inc.	Ownership	100.000	American Financial Group, Inc.	N	0
0		0	34-1947042	0	0		QQAgency of Texas, Inc.	TX	NIA	Ceres Group, Inc.	Ownership	100.000	American Financial Group, Inc.	N	0
0		0	31-1395344	0	0		Great American Advisors, Inc.	OH	NIA	Great American Financial Resources, Inc.	Ownership	100.000	American Financial Group, Inc.	N	0
0084	American Financial Group, Inc.	63312	13-1935920	0	0		Great American Life Insurance Company	OH	IA	Great American Financial Resources, Inc.	Ownership	100.000	American Financial Group, Inc.	N	0
0084	American Financial Group, Inc.	93661	31-1021738	0	0		Annuity Investors Life Insurance Company	OH	IA	Great American Life Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	0
0		0	27-4078277	0	0		Bay Bridge Marina Hemingway's Restaurant, LLC	MD	NIA	Great American Life Insurance Company	Ownership	85.000	American Financial Group, Inc.	N	0
0		0	27-0513333	0	0		Bay Bridge Marina Management, LLC	MD	NIA	Great American Life Insurance Company	Ownership	85.000	American Financial Group, Inc.	N	0
0		0	20-1246122	0	0		Brothers Management, LLC	FL	NIA	Great American Life Insurance Company	Ownership	99.000	American Financial Group, Inc.	Y	0
0		0	81-3737639	0	0		Charleston Harbor Fishing, LLC	SC	NIA	Great American Life Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	0
0		0	47-5618395	0	0		GA Key Lime, LLC	OH	NIA	Great American Life Insurance Company	Ownership	50.000	American Financial Group, Inc.	N	2
0		0	47-5618395	0	0		GA Key Lime, LLC	OH	NIA	Great American Insurance Company	Ownership	50.000	American Financial Group, Inc.	N	2
0		0	20-4604276	0	0		GALIC - Bay Bridge Marina, LLC	MD	NIA	Great American Life Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	0
0		0	45-5565693	0	0		GALIC - Sorrento, LLC	FL	NIA	Great American Life Insurance Company	Ownership	65.000	American Financial Group, Inc.	N	2
0		0	45-5565693	0	0		GALIC - Sorrento, LLC	FL	NIA	Great American Insurance Company	Ownership	35.000	American Financial Group, Inc.	N	2
0		0	31-1391777	0	0		GALIC Brothers, Inc.	OH	NIA	Great American Life Insurance Company	Ownership	80.000	American Financial Group, Inc.	Y	0
0		0	45-1144095	0	0		GALIC Pointe, LLC	FL	NIA	Great American Life Insurance Company	Ownership	65.000	American Financial Group, Inc.	N	2
0		0	45-1144095	0	0		GALIC Pointe, LLC	FL	NIA	Great American Insurance Company	Ownership	35.000	American Financial Group, Inc.	N	2
0		0	26-3260520	0	0		Manhattan National Holding Corporation	OH	NIA	Great American Life Insurance Company	Ownership	100.000	American Financial Group, Inc.	Y	0
0084	American Financial Group, Inc.	67083	45-0252531	0	0		Manhattan National Life Insurance Company	OH	IA	Manhattan National Holding Corporation	Ownership	100.000	American Financial Group, Inc.	N	0
0		0	52-2179330	0	0		Skipjack Marina Corp	MD	NIA	Great American Life Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	0
0		0	42-1575938	0	0		Great American Holding, Inc.	OH	NIA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	N	0
0		0	27-3062314	0	0		Agricultural Services, LLC	OH	NIA	Great American Holding, Inc.	Ownership	100.000	American Financial Group, Inc.	N	0
0084	American Financial Group, Inc.	35351	31-0912199	0	0		American Empire Surplus Lines Insurance Company	DE	IA	Great American Holding, Inc.	Ownership	100.000	American Financial Group, Inc.	N	0
0084	American Financial Group, Inc.	37990	31-0973761	0	0		American Empire Insurance Company	OH	IA	American Empire Surplus Lines Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	0
0		0	59-1671722	0	0		American Empire Underwriters, Inc.	TX	NIA	American Empire Insurance Company	Ownership	100.000	American Financial Group, Inc.	Y	0
0		0		0	0		GAI Australia Pty Ltd	AUS	NIA	Great American Holding, Inc.	Ownership	100.000	American Financial Group, Inc.	N	0
0		0	AA-1784136	0	0		Great American International Insurance Designated Activity Company	IRL	IA	Great American Holding, Inc.	Ownership	100.000	American Financial Group, Inc.	N	0
0084	American Financial Group, Inc.	23418	73-0556513	0	0		Mid-Continent Casualty Company	OH	IA	Great American Holding, Inc.	Ownership	100.000	American Financial Group, Inc.	N	0
0084	American Financial Group, Inc.	15380	73-1406844	0	0		Mid-Continent Assurance Company	OH	IA	Mid-Continent Casualty Company	Ownership	100.000	American Financial Group, Inc.	N	0
0084	American Financial Group, Inc.	13794	38-3803661	0	0		Mid-Continent Excess and Surplus Insurance Company	DE	IA	Mid-Continent Casualty Company	Ownership	100.000	American Financial Group, Inc.	N	0

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SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
0		0	30-0571535	0	0		Mid-Continent Specialty Insurance Services, Inc.	OK	NIA	Mid-Continent Casualty Company	Ownership	100.000	American Financial Group, Inc.	Y	0
0084	American Financial Group, Inc.	23426	73-0773259	0	0		Oklahoma Surety Company	OH	IA	Mid-Continent Casualty Company	Ownership	100.000	American Financial Group, Inc.	N	0
0084	American Financial Group, Inc.	22179	95-2801326	0	0		Republic Indemnity Company of America	CA	IA	Great American Holding, Inc.	Ownership	100.000	American Financial Group, Inc.	N	0
0084	American Financial Group, Inc.	43753	31-1054123	0	0		Republic Indemnity Company of California	CA	IA	Republic Indemnity Company of America	Ownership	100.000	American Financial Group, Inc.	N	0
0		0	59-1683711	0	0		Summit Consulting, LLC	FL	NIA	Great American Holding, Inc.	Ownership	100.000	American Financial Group, Inc.	N	0
0		0	59-3385208	0	0		Heritage Summit Healthcare, LLC	FL	NIA	Summit Consulting, LLC	Ownership	100.000	American Financial Group, Inc.	N	0
0		0	59-3409855	0	0		Summit Holding Southeast, Inc.	FL	NIA	Great American Holding, Inc.	Ownership	100.000	American Financial Group, Inc.	N	0
0084	American Financial Group, Inc.	10701	59-1835212	0	0		Bridgefield Employers Insurance Company	FL	IA	Summit Holding Southeast, Inc.	Ownership	100.000	American Financial Group, Inc.	N	0
0084	American Financial Group, Inc.	10335	59-3269531	0	0		Bridgefield Casualty Insurance Company	FL	IA	Bridgefield Employers Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	0
0084	American Financial Group, Inc.	16691	31-0501234	0	0		Great American Insurance Company	OH	RE	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	N	0
0		0	31-1463075	0	0		American Signature Underwriters, Inc.	OH	DS	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	Y	0
0		0	59-2840291	0	0		Brothers Property Corporation	OH	DS	Great American Insurance Company	Ownership	80.000	American Financial Group, Inc.	Y	0
0		0	25-1754638	0	0		Brothers Pennsylvanian Corporation	PA	DS	Brothers Property Corporation	Ownership	100.000	American Financial Group, Inc.	N	0
0		0	59-2840294	0	0		Brothers Property Management Corporation	OH	DS	Brothers Property Corporation	Ownership	100.000	American Financial Group, Inc.	N	0
0		0	20-4498054	0	0		Crescent Centre Apartments	OH	DS	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	1
0		0	31-1277904	0	0		Crop Managers Insurance Agency, Inc.	KS	DS	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	Y	0
0		0	31-0589001	0	0		Dempsey & Siders Agency, Inc.	OH	DS	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	Y	0
0		0	31-1341668	0	0		Eden Park Insurance Brokers, Inc.	CA	DS	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	Y	0
0		0		0	0		El Aguila, Compañía de Seguros, S.A. de C.V.	MEX	DS	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	Y	0
0		0		0	0		Financidora de Primas Condor, S.A. de C.V.	MEX	DS	El Aguila, Compañía de Seguros, S.A. de C.V.	Ownership	99.000	American Financial Group, Inc.	N	0
0		0	39-1404033	0	0		Farmers Crop Insurance Alliance, Inc.	KS	DS	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	Y	0
0		0	13-3628555	0	0		FCIA Management Company, Inc.	NY	DS	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	Y	0
0		0		0	0		Foreign Credit Insurance Association	NY	OTH	Great American Insurance Company	Management	0.000	American Financial Group, Inc.	N	3
0		0	81-0814136	0	0		GAI Mexico Holdings, LLC	DE	DS	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	0
0		0	31-1753938	0	0		GAI Warranty Company	OH	DS	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	Y	0
0		0	31-1765544	0	0		GAI Warranty Company of Florida	FL	DS	GAI Warranty Company	Ownership	100.000	American Financial Group, Inc.	N	0
0		0		0	0		GAI Warranty Company of Canada Inc.	CAN	DS	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	Y	0
0		0	61-1329718	0	0		Global Premier Finance Company	OH	DS	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	Y	0
0		0	74-2693636	0	0		Great American Agency of Texas, Inc.	TX	DS	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	Y	0
0084	American Financial Group, Inc.	26832	95-1542353	0	0		Great American Alliance Insurance Company	OH	DS	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	0
0084	American Financial Group, Inc.	26344	15-6020948	0	0		Great American Assurance Company	OH	DS	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	0
0084	American Financial Group, Inc.	39896	61-0983091	0	0		Great American Casualty Insurance Company	OH	DS	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	0
0084	American Financial Group, Inc.	10646	36-4079497	0	0		Great American Contemporary Insurance Company	OH	DS	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	0
0084	American Financial Group, Inc.	37532	31-0954439	0	0		Great American E & S Insurance Company	DE	DS	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	0
0084	American Financial Group, Inc.	41858	31-1036473	0	0		Great American Fidelity Insurance Company	DE	DS	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	0
0		0	31-1652643	0	0		Great American Insurance Agency, Inc.	OH	DS	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	Y	0
0084	American Financial Group, Inc.	22136	13-5539046	0	0		Great American Insurance Company of New York	NY	DS	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	0
0084	American Financial Group, Inc.	38024	31-0974853	0	0		Great American Lloyd's Insurance Company	TX	IA	Great American Insurance Company	Other	0.000	American Financial Group, Inc.	N	4
0		0	31-1073664	0	0		Great American Lloyd's, Inc.	TX	DS	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	Y	0
0		0	31-0856644	0	0		Great American Management Services, Inc.	OH	DS	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	Y	0
0084	American Financial Group, Inc.	38580	31-1288778	0	0		Great American Protection Insurance Company	OH	DS	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	0
0		0	31-0918893	0	0		Great American Re Inc.	DE	DS	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	Y	0
0084	American Financial Group, Inc.	31135	31-1209419	0	0		Great American Security Insurance Company	OH	DS	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	0

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SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
0084	American Financial Group, Inc.	33723...	31-1237970	.....0	.....0	.....	Great American Spirit Insurance Company.....	OH.....	DS.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc.	N	0...
0.....	.....	0.....	AA-1120817	.....0	.....0	.....	Insurance (GB) Limited.....	GBR.....	DS.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc.	Y	0...
0.....	.....	0.....	59-1263251	.....0	.....0	.....	Key Largo Group, Inc.....	FL.....	DS.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc.	Y	0...
0.....	.....	0.....	34-1607394	.....0	.....0	.....	National Interstate Corporation.....	OH.....	DS.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc.	Y	0...
0.....	.....	0.....	34-1899058	.....0	.....0	.....	American Highways Insurance Agency, Inc.....	OH.....	DS.....	National Interstate Corporation.....	Ownership.....	...100.000	American Financial Group, Inc.	N	0...
0.....	.....	0.....	31-1548235	.....0	.....0	.....	Explorer RV Insurance Agency, Inc.....	OH.....	DS.....	National Interstate Corporation.....	Ownership.....	...100.000	American Financial Group, Inc.	N	0...
0.....	.....	0.....	98-0191335	.....0	.....0	.....	Hudson Indemnity, Ltd.....	CYM.....	DS.....	National Interstate Corporation.....	Ownership.....	...100.000	American Financial Group, Inc.	N	0...
0.....	.....	0.....	66-0660039	.....0	.....0	.....	Hudson Management Group, Ltd.....	VIR.....	DS.....	National Interstate Corporation.....	Ownership.....	...100.000	American Financial Group, Inc.	N	0...
0.....	.....	0.....	34-1607396	.....0	.....0	.....	National Interstate Insurance Agency, Inc.....	OH.....	DS.....	National Interstate Corporation.....	Ownership.....	...100.000	American Financial Group, Inc.	N	0...
0.....	.....	0.....	36-4670968	.....0	.....0	.....	Commercial For Hire Transportation Purchasing Group.....	SC.....	DS.....	National Interstate Insurance Agency, Inc.....	Management.....	...0.000	American Financial Group, Inc.	N	5...
0084	American Financial Group, Inc.	32620...	34-1607395	.....0	.....0	.....	National Interstate Insurance Company.....	OH.....	DS.....	National Interstate Corporation.....	Ownership.....	...100.000	American Financial Group, Inc.	N	0...
0084	American Financial Group, Inc.	11051...	99-0345306	.....0	.....0	.....	National Interstate Insurance Company of Hawaii, Inc.....	OH.....	DS.....	National Interstate Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc.	N	0...
0.....	.....	0.....	43-1254631	.....0	.....0	.....	TransProtection Service Company.....	MO.....	DS.....	National Interstate Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc.	Y	0...
0084	American Financial Group, Inc.	41106...	95-3623282	.....0	.....0	.....	Triumphe Casualty Company.....	OH.....	DS.....	National Interstate Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc.	N	0...
0084	American Financial Group, Inc.	21172...	86-0114294	.....0	.....0	.....	Vanliner Insurance Company.....	MO.....	DS.....	National Interstate Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc.	Y	0...
0.....	.....	0.....	20-5546054	.....0	.....0	.....	Safety Claims & Litigation Services, LLC.....	MT.....	DS.....	National Interstate Corporation.....	Ownership.....	...100.000	American Financial Group, Inc.	N	0...
0.....	.....	0.....	46-4570914	.....0	.....0	.....	Safety, Claims and Litigation Services, LLC.....	OH.....	DS.....	National Interstate Corporation.....	Ownership.....	...100.000	American Financial Group, Inc.	N	0...
0.....	.....	0.....	871850814	.....0	.....0	.....	PLLS Canada Insurance Brokers Inc.....	CAN.....	DS.....	Great American Insurance Company.....	Ownership.....	...49.000	American Financial Group, Inc.	Y	0...
0.....	.....	0.....	31-1293064	.....0	.....0	.....	Professional Risk Brokers, Inc.....	IL.....	DS.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc.	Y	0...
0.....	.....	0.....	31-0686194	.....0	.....0	.....	One East Fourth, Inc.....	OH.....	NIA.....	American Financial Group, Inc.....	Ownership.....	...100.000	American Financial Group, Inc.	N	0...
0.....	.....	0.....	31-0883227	.....0	.....0	.....	Pioneer Carpet Mills, Inc.....	OH.....	NIA.....	American Financial Group, Inc.....	Ownership.....	...100.000	American Financial Group, Inc.	N	0...
0.....	.....	0.....	31-1119320	.....0	.....0	.....	TEJ Holdings, Inc.....	OH.....	NIA.....	American Financial Group, Inc.....	Ownership.....	...100.000	American Financial Group, Inc.	N	0...
0.....	0.....	31-072832700	Three East Fourth, Inc.....	OH.....	NIA.....	American Financial Group, Inc.....	Ownership.....	...100.000	American Financial Group, Inc.	N	0...

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Aster 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.

PART 1 - LOSS EXPERIENCE

Lines of Business	Current Year to Date			4 Prior Year to Date Direct Loss Percentage
	1 Direct Premiums Earned	2 Direct Losses Incurred	3 Direct Loss Percentage	
1. Fire.....	1,409,910	862,728	61.190	(9,291)
2. Allied lines.....	74,971,629	(18,934,016)	(25.255)	(74,945)
3. Farmowners multiple peril.....	6,589,757	3,996,633	60.649	27,229
4. Homeowners multiple peril.....	(112)	82,091	(73,393.858)	0.000
5. Commercial multiple peril.....	14,928,974	10,503,663	70.358	65,907
6. Mortgage guaranty.....	0	0	0.000	0.000
8. Ocean marine.....	26,825,352	12,163,643	45.344	45,487
9. Inland marine.....	6,933,600	616,575	8.893	54,098
10. Financial guaranty.....	0	0	0.000	0.000
11.1. Medical professional liability - occurrence.....	23,239	88,101	379.112	1,952
11.2. Medical professional liability - claims-made.....	133,526	41,680	31.215	9,457
12. Earthquake.....	77,771	6,607	8.496	(22,482)
13. Group accident and health.....	11,714,287	(80,629)	(0.688)	33,606
14. Credit accident and health.....	0	0	0.000	0.000
15. Other accident and health.....	0	0	0.000	0.000
16. Workers' compensation.....	1,112,104	917,222	82.476	(94,411)
17.1. Other liability-occurrence.....	44,013,887	21,407,705	48.639	64,451
17.2. Other liability-claims made.....	57,999,131	21,613,639	37.265	23,689
17.3. Excess workers' compensation.....	133,932	118,093	88.173	65,452
18.1. Products liability-occurrence.....	88,390	49,893	56.446	679,347
18.2. Products liability-claims made.....	22,309	1,282	5.747	0.000
19.1, 19.2. Private passenger auto liability.....	636,178	(427,646)	(67.221)	(1,792,691)
19.3, 19.4. Commercial auto liability.....	6,283,205	4,582,022	72.925	13,854
21. Auto physical damage.....	1,354,863	2,076,750	153.281	26,972
22. Aircraft (all perils).....	4,489,831	(1,518,520)	(33.821)	63,605
23. Fidelity.....	22,164,613	1,596,902	7.205	21,773
24. Surety.....	26,686,270	1,057,845	3.964	20,452
26. Burglary and theft.....	250,644	(394,267)	(157.301)	18,782
27. Boiler and machinery.....	738,842	68,017	9.206	10,895
28. Credit.....	32,201,772	15,521,922	48.202	41,113
29. International.....	0	0	0.000	0.000
30. Warranty.....	2,001,371	333,820	16.680	14,863
31. Reinsurance-nonproportional assumed property.....	XXX	XXX	XXX	XXX
32. Reinsurance-nonproportional assumed liability.....	XXX	XXX	XXX	XXX
33. Reinsurance-nonproportional assumed financial lines.....	XXX	XXX	XXX	XXX
34. Aggregate write-ins for other lines of business.....	1,648,043	835,754	50.712	(8,598)
35. Totals.....	345,433,318	77,187,509	22.345	17,202
DETAILS OF WRITE-INS				
3401. Collateral protection.....	1,324,407	457,372	34.534	(19,319)
3402. Supplemental unemployment.....	323,636	378,382	116.916	87,329
3403.....	0	0	0.000	0.000
3498. Sum. of remaining write-ins for Line 34 from overflow page.....	0	0	0.000	XXX
3499. Totals (Lines 3401 thru 3403 plus 3498) (Line 34).....	1,648,043	835,754	50.712	(8,598)

PART 2 - DIRECT PREMIUMS WRITTEN

Lines of Business	1	2	3
	Current Quarter	Current Year to Date	Prior Year Year to Date
1. Fire.....	955,226	955,226	306,232
2. Allied lines.....	41,053,838	41,053,838	40,421,338
3. Farmowners multiple peril.....	6,607,270	6,607,270	6,723,121
4. Homeowners multiple peril.....	(403)	(403)	0
5. Commercial multiple peril.....	15,534,722	15,534,722	14,338,926
6. Mortgage guaranty.....	0	0	0
8. Ocean marine.....	26,491,921	26,491,921	23,860,819
9. Inland marine.....	5,968,108	5,968,108	7,873,696
10. Financial guaranty.....	0	0	0
11.1. Medical professional liability - occurrence.....	21,675	21,675	44,826
11.2. Medical professional liability - claims made.....	20,199	20,199	19,935
12. Earthquake.....	77,391	77,391	30,979
13. Group accident and health.....	12,098,863	12,098,863	13,944,107
14. Credit accident and health.....	0	0	0
15. Other accident and health.....	0	0	0
16. Workers' compensation.....	1,685,945	1,685,945	1,978,443
17.1. Other liability-occurrence.....	59,022,810	59,022,810	43,563,942
17.2. Other liability-claims made.....	59,700,375	59,700,375	54,850,452
17.3. Excess workers' compensation.....	0	0	0
18.1. Products liability-occurrence.....	272,404	272,404	14,564
18.2. Products liability-claims made.....	50,134	50,134	52,286
19.1, 19.2. Private passenger auto liability.....	0	0	159,176
19.3, 19.4. Commercial auto liability.....	7,076,027	7,076,027	4,805,612
21. Auto physical damage.....	1,248,533	1,248,533	891,307
22. Aircraft (all perils).....	5,155,023	5,155,023	4,189,640
23. Fidelity.....	16,199,173	16,199,173	16,055,913
24. Surety.....	28,320,116	28,320,116	25,882,503
26. Burglary and theft.....	188,950	188,950	186,602
27. Boiler and machinery.....	767,716	767,716	729,557
28. Credit.....	31,313,477	31,313,477	27,121,333
29. International.....	0	0	0
30. Warranty.....	351,523	351,523	159,611
31. Reinsurance-nonproportional assumed property.....	XXX	XXX	XXX
32. Reinsurance-nonproportional assumed liability.....	XXX	XXX	XXX
33. Reinsurance-nonproportional assumed financial lines.....	XXX	XXX	XXX
34. Aggregate write-ins for other lines of business.....	1,522,076	1,522,076	1,014,432
35. Totals.....	321,703,090	321,703,090	289,219,350
DETAILS OF WRITE-INS			
3401. Collateral protection.....	1,194,867	1,194,867	751,281
3402. Supplemental unemployment.....	327,209	327,209	263,150
3403.....	0	0	0
3498. Sum. of remaining write-ins for Line 34 from overflow page.....	0	0	0
3499. Totals (Lines 3401 thru 3403 plus 3498) (Line 34).....	1,522,076	1,522,076	1,014,432

PART 3 (000 omitted)

LOSS AND LOSS ADJUSTMENT EXPENSE RESERVES SCHEDULE

	1	2	3	4	5	6	7	8	9	10	11	12	13
Years in Which Losses Occurred	Prior Year-End Known Case Loss and LAE Reserves	Prior Year-End IBNR Loss and LAE Reserves	Total Prior Year-End Loss and LAE Reserves (Cols. 1 + 2)	2017 Loss and LAE Payments on Claims Reported as of Prior Year-End	2017 Loss and LAE Payments on Claims Unreported as of Prior Year-End	Total 2017 Loss and LAE Payments (Cols. 4 + 5)	Q.S. Date Known Case Loss and LAE Reserves on Claims Reported and Open as of Prior Year-End	Q.S. Date Known Case Loss and LAE Reserves on Claims Reported or Reopened Subsequent to Prior Year-End	Q.S. Date IBNR Loss and LAE Reserves	Total Q.S. Loss and LAE Reserves (Cols. 7 + 8 + 9)	Prior Year-End Known Case Loss and LAE Reserves Developed (Savings)/Deficiency (Cols. 4 + 7 minus Col. 1)	Prior Year-End IBNR Loss and LAE Reserves Developed (Savings)/Deficiency (Cols. 5 + 8 + 9 minus Col. 2)	Prior Year-End Total Loss and LAE Reserve Developed (Savings)/Deficiency (Cols. 11 + 12)
1. 2014 + Prior.....	559,411	893,868	1,453,280	57,808	300	58,108	535,854	641	852,010	1,388,504	34,250	(40,918)	(6,668)
2. 2015.....	175,308	302,054	477,362	31,168	914	32,082	164,985	573	283,471	449,028	20,844	(17,096)	3,748
3. Subtotals 2015 + Prior.....	734,720	1,195,922	1,930,642	88,976	1,214	90,190	700,838	1,214	1,135,481	1,837,532	55,094	(58,014)	(2,920)
4. 2016.....	334,494	563,744	898,238	127,756	13,005	140,761	260,929	12,121	480,343	753,394	54,191	(58,273)	(4,083)
5. Subtotals 2016 + Prior.....	1,069,214	1,759,666	2,828,880	216,732	14,219	230,951	961,768	13,335	1,615,824	2,590,926	109,285	(116,288)	(7,002)
6. 2017.....	XXX	XXX	XXX	XXX	28,572	28,572	XXX	78,616	197,640	276,255	XXX	XXX	XXX
7. Totals.....	1,069,214	1,759,666	2,828,880	216,732	42,791	259,523	961,768	91,950	1,813,464	2,867,182	109,285	(116,288)	(7,002)
8. Prior Year-End's Surplus As Regards Policyholders	1,998,867												
											Col. 11, Line 7 As % of Col. 1, Line 7	Col. 12, Line 7 As % of Col. 2, Line 7	Col. 13, Line 7 As % of Col. 3, Line 7
											1. ....10.221 %	2. ....(6.609)%	3. ....(0.248)%
													Col. 13, Line 7 Line 8
													4. ....(0.350)%

Q14

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 Supplement A to Schedule T (Medical Professional Liability Supplement) be filed with this statement?	YES
3. Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC with this statement?	NO
4. Will the Director and Officer Insurance Coverage Supplement be filed with the state of domicile and the NAIC with this statement?	YES

Explanation:

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

Bar Code:



Overflow Page for Write-Ins

Additional Write-ins for Assets:

	Current Statement Date			4 December 31, Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
2504. Funds held as collateral.....	21,909,317	0	21,909,317	21,883,445
2505. Equities and deposits in pools and associations.....	6,884,643	0	6,884,643	7,155,377
2506. Other assets and receivables.....	26,198,901	25,867,412	331,489	5,391,465
2507. Intangibles.....	5,323,277	5,323,277	0	0
2597. Summary of remaining write-ins for Line 25.....	60,316,137	31,190,689	29,125,448	34,430,287

Additional Write-ins for Statement of Income:

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
1404. Amortization of intangibles.....	(331,614)	(420,414)	(1,491,356)
1497. Summary of remaining write-ins for Line 14.....	(331,614)	(420,414)	(1,491,356)

Additional Write-ins for Schedule T:

States, Etc.	1 Active Status	Direct Premiums Written		Direct Losses Paid (Deducting Salvage)		Direct Losses Unpaid	
		2 Current Year to Date	3 Prior Year to Date	4 Current Year to Date	5 Prior Year to Date	6 Current Year to Date	7 Prior Year to Date
58004. VGB BRITISH VIRGIN ISLANDS	XXX	0	0	0	0	0	0
58005. DEU GERMANY	XXX	40,824	0	0	0	130,312	58,348
58006. HKG HONG KONG, SPECIAL AD	XXX	0	0	0	0	183,624	102,270
58007. GTM GUATEMALA	XXX	0	0	0	0	0	6
58997. Summary of remaining write-ins for Line 58 from overflow.....	XXX	40,824	0	0	0	313,936	160,624

GREAT AMERICAN INSURANCE COMPANY 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.....	58,240,298	53,840,509
2. Cost of acquired:		
2.1 Actual cost at time of acquisition.....	0	0
2.2 Additional investment made after acquisition.....	520,401	7,239,677
3. Current year change in encumbrances.....	0	0
4. Total gain (loss) on disposals.....	43,395	374,467
5. Deduct amounts received on disposals.....	108,543	608,551
6. Total foreign exchange change in book/adjusted carrying value.....	0	0
7. Deduct current year's other-than-temporary impairment recognized.....	0	0
8. Deduct current year's depreciation.....	869,245	2,605,804
9. Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8).....	57,826,306	58,240,298
10. Deduct total nonadmitted amounts.....	0	0
11. Statement value at end of current period (Line 9 minus Line 10).....	57,826,306	58,240,298

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.....	233,765,374	204,662,776
2. Cost of acquired:		
2.1 Actual cost at time of acquisition.....	0	80,433,564
2.2 Additional investment made after acquisition.....	0	8,800,581
3. Capitalized deferred interest and other.....	0	0
4. Accrual of discount.....	0	3,011
5. Unrealized valuation increase (decrease).....	0	0
6. Total gain (loss) on disposals.....	0	0
7. Deduct amounts received on disposals.....	943,176	60,134,558
8. Deduct amortization of premium and mortgage interest points and commitment fees.....	0	0
9. Total foreign exchange change in book value/recorded investment excluding accrued interest.....	0	0
10. Deduct current year's other-than-temporary impairment recognized.....	0	0
11. Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10).....	232,822,198	233,765,374
12. Total valuation allowance.....	0	0
13. Subtotal (Line 11 plus Line 12).....	232,822,198	233,765,374
14. Deduct total nonadmitted amounts.....	0	0
15. Statement value at end of current period (Line 13 minus Line 14).....	232,822,198	233,765,374

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.....	315,200,183	184,800,178
2. Cost of acquired:		
2.1 Actual cost at time of acquisition.....	12,062,906	61,215,732
2.2 Additional investment made after acquisition.....	38,237,096	109,938,952
3. Capitalized deferred interest and other.....	0	0
4. Accrual of discount.....	0	0
5. Unrealized valuation increase (decrease).....	(1,327,322)	8,330,074
6. Total gain (loss) on disposals.....	1,698,083	223,078
7. Deduct amounts received on disposals.....	19,734,577	47,728,567
8. Deduct amortization of premium and depreciation.....	593,055	1,280,423
9. Total foreign exchange change in book/adjusted carrying value.....	0	0
10. Deduct current year's other-than-temporary impairment recognized.....	0	298,841
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10).....	345,543,315	315,200,183
12. Deduct total nonadmitted amounts.....	0	0
13. Statement value at end of current period (Line 11 minus Line 12).....	345,543,315	315,200,183

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.....	4,232,293,422	4,098,548,120
2. Cost of bonds and stocks acquired.....	531,333,161	1,109,827,953
3. Accrual of discount.....	4,492,322	13,732,882
4. Unrealized valuation increase (decrease).....	56,205,889	(55,953,312)
5. Total gain (loss) on disposals.....	458,429	73,207,840
6. Deduct consideration for bonds and stocks disposed of.....	246,054,190	956,215,431
7. Deduct amortization of premium.....	2,971,066	9,843,611
8. Total foreign exchange change in book/adjusted carrying value.....	96,190	0
9. Deduct current year's other-than-temporary impairment recognized.....	2,956,384	41,011,019
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	4,572,897,774	4,232,293,422
11. Deduct total nonadmitted amounts.....	13,837,958	0
12. Statement value at end of current period (Line 10 minus Line 11).....	4,559,059,815	4,232,293,422

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).....	2,730,524,030	583,061,751	553,294,275	2,562,450	2,762,853,956			2,730,524,030
2. NAIC 2 (a).....	292,317,322	90,357,004	24,237,214	1,004,210	359,441,322			292,317,322
3. NAIC 3 (a).....	49,699,366	10,236,229	6,254,242	(892,871)	52,788,482			49,699,366
4. NAIC 4 (a).....	17,480,897	3,091,172	277,558	(1,590,865)	18,703,646			17,480,897
5. NAIC 5 (a).....	11,855,422	5,023	1,814,516	(473,017)	9,572,912			11,855,422
6. NAIC 6 (a).....	15,200,159	3,357,561	4,017,838	2,128,728	16,668,610			15,200,159
7. Total Bonds.....	3,117,077,195	690,108,740	589,895,643	2,738,636	3,220,028,928	0	0	3,117,077,195
PREFERRED STOCK								
8. NAIC 1.....	29,242,949	0	0	402,682	29,645,631			29,242,949
9. NAIC 2.....	139,677,489	2,500,000	0	4,977,571	147,155,060			139,677,489
10. NAIC 3.....	32,935,618	0	0	217,478	33,153,096			32,935,618
11. NAIC 4.....	10,647,652	2,076	0	(3,100,136)	7,549,592			10,647,652
12. NAIC 5.....	2,000,000	0	0	899,707	2,899,707			2,000,000
13. NAIC 6.....	0	0	0	0	0			0
14. Total Preferred Stock.....	214,503,708	2,502,076	0	3,397,301	220,403,085	0	0	214,503,708
15. Total Bonds and Preferred Stock.....	3,331,580,903	692,610,816	589,895,643	6,135,937	3,440,432,013	0	0	3,331,580,903

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(a) Book/Adjusted Carrying Value column for the end of the current reporting period includes the following amount of short-term and cash equivalent bonds by NAIC designation:

NAIC 1 \$.....191,384,819; 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.....	191,384,819	XXX.....	191,384,819	304,386	0

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.....	365,757,816	178,754,976
2. Cost of short-term investments acquired.....	199,842,002	1,898,737,840
3. Accrual of discount.....	0	0
4. Unrealized valuation increase (decrease).....	0	0
5. Total gain (loss) on disposals.....	0	0
6. Deduct consideration received on disposals.....	374,215,000	1,711,735,000
7. Deduct amortization of premium.....	0	0
8. Total foreign exchange change in book/adjusted carrying value.....	0	0
9. Deduct current year's other-than-temporary impairment recognized.....	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	191,384,819	365,757,816
11. Deduct total nonadmitted amounts.....	0	0
12. Statement value at end of current period (Line 10 minus Line 11).....	191,384,819	365,757,816

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).....	764,278
2. Cost paid/(consideration received) on additions.....	0
3. Unrealized valuation increase/(decrease).....	0
4. Total gain (loss) on termination recognized.....	(1,517,931)
5. Considerations received/(paid) on terminations.....	(1,517,931)
6. Amortization.....	0
7. Adjustment to the book/adjusted carrying value of hedge item.....	0
8. Total foreign exchange change in book/adjusted carrying value.....	(490,130)
9. Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 - 5 + 6 + 7 + 8).....	274,148
10. Deduct nonadmitted assets.....	0
11. Statement value at end of current period (Line 9 minus Line 10).....	274,148

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1. Book/adjusted carrying value, December 31, prior year (Line 6, prior year).....	17,387
2. Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change column).....	0
3.1 Add:	
Change in variation margin on open contracts - Highly Effective Hedges:	
3.11 Section 1, Column 15, current year to date minus.....	0
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.....	(89,407)
3.14 Section 1, Column 18, prior year.....	17,387
3.2 Add:	
Change in adjustment to basis of hedged item:	
3.21 Section 1, Column 17, current year to date minus.....	0
3.22 Section 1, Column 17, prior year.....	0
Change in amount recognized:	
3.23 Section 1, Column 19, current year to date minus.....	0
3.24 Section 1, Column 19, prior year.....	0
3.3 Subtotal (Line 3.1 minus Line 3.2).....	(106,794)
4.1 Cumulative variation margin on terminated contracts during the year.....	(108,405)
4.2 Less:	
4.21 Amount used to adjust basis of hedged item.....	0
4.22 Amount recognized.....	(108,405)
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.....	0
5.2 Total gain (loss) adjusted into the hedged item(s) for the terminations in prior year.....	0
6. Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3.3 - 4.3 - 5.1 - 5.2).....	(89,407)
7. Deduct nonadmitted assets.....	0
8. Statement value at end of current period (Line 6 minus Line 7).....	(89,407)

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.....	274,148
2. Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance.....	(89,407)
3. Total (Line 1 plus Line 2).....	<u>184,741</u>
4. Part D, Section 1, Column 5.....	278,211
5. Part D, Section 1, Column 6.....	(93,470)
6. Total (Line 3 minus Line 4 minus Line 5).....	<u>0</u>
	Fair Value Check
7. Part A, Section 1, Column 16.....	274,148
8. Part B, Section 1, Column 13.....	(89,407)
9. Total (Line 7 plus Line 8).....	<u>184,741</u>
10. Part D, Section 1, Column 8.....	278,211
11. Part D, Section 1, Column 9.....	(93,470)
12. Total (Line 9 minus Line 10 minus Line 11).....	<u>0</u>
	Potential Exposure Check
13. Part A, Section 1, Column 21.....	303,750
14. Part B, Section 1, Column 20.....	123,900
15. Part D, Section 1, Column 11.....	427,650
16. Total (Line 13 plus Line 14 minus Line 15).....	<u>0</u>

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.....	66,176,335	38,408,608
2. Cost of cash equivalents acquired.....	41,028,770	122,433,075
3. Accrual of discount.....	0	0
4. Unrealized valuation increase (decrease).....	0	0
5. Total gain (loss) on disposals.....	0	0
6. Deduct consideration received on disposals.....	42,100,076	94,665,347
7. Deduct amortization of premium.....	0	0
8. Total foreign exchange change in book/ adjusted carrying value.....	0	0
9. Deduct current year's other-than-temporary impairment recognized.....	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	65,105,029	66,176,335
11. Deduct total nonadmitted amounts.....	0	0
12. Statement value at end of current period (Line 10 minus Line 11).....	65,105,029	66,176,335

SCHEDULE A - PART 2

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

1 Description of Property	Location		4 Date Acquired	5 Name of Vendor	6 Actual Cost at Time of Acquisition	7 Amount of Encumbrances	8 Book/Adjusted Carrying Value Less Encumbrances	9 Additional Investment Made After Acquisition
	2 City	3 State						
Acquired by Purchase								
Office Building, Land, and Improvements.....	St. Louis.....	MO..	11/30/1999....	Worldwide Building, St. Louis.....	.....0	.....0	.....0	.....148,854
Building, Land, and Improvements.....	Charleston.....	SC...	05/01/2002....	Charleston Harbor Resort and Marina.....	.....0	.....0	.....0	.....279,980
Building, Land, and Improvements.....	Stevensville.....	MD..	05/11/2005....	Bay Bridge Marina.....	.....0	.....0	.....0	.....36,089
Building, Land, and Improvements.....	Whitefield.....	NH...	06/02/2005....	Mountain View Grand Resort LLC.....	.....0	.....0	.....0	.....55,478
0199999. Totals.....					.....0	.....0	.....0	.....520,401
0399999. Totals.....					.....0	.....0	.....0	.....520,401

QE01

SCHEDULE A - PART 3

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

1 Description of Property	Location		4 Disposal Date	5 Name of Purchaser	6 Actual Cost	7 Expended for Additions, Permanent Improvements and Changes in Encumbrances	8 Book/Adjusted Carrying Value Less Encumbrances Prior Year	Change in Book/Adjusted Carrying Value Less Encumbrances					14 Book/Adjusted Carrying Value Less Encumbrances on Disposal	15 Amounts Received During Year	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal	19 Gross Income Earned Less Interest Incurred on Encumbrances	20 Taxes, Repairs, and Expenses Incurred
	2 City	3 State						9 Current Year's Depreciation	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Current Year's Change in Encumbrances	12 Total Change in B./A.C.V. (11 - 9 - 10)	13 Total Foreign Exchange Change in B./A.C.V.							
Building, Land, and Improvements.....	Florida City.....	FL...	01/23/2017	Waffle House, Inc.....	.....65,149	.....0	.....65,149	.....0	.....0	.....0	.....0	.....65,149	.....108,543	.....0	.....43,395	.....43,395	.....0	.....775
0199999. Totals.....					.....65,149	.....0	.....65,149	.....0	.....0	.....0	.....0	.....65,149	.....108,543	.....0	.....43,395	.....43,395	.....0	.....775
0399999. Totals.....					.....65,149	.....0	.....65,149	.....0	.....0	.....0	.....0	.....65,149	.....108,543	.....0	.....43,395	.....43,395	.....0	.....775

SCHEDULE B - PART 2

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

1 Loan Number	2 Location		4 Loan Type	5 Date Acquired	6 Rate of Interest	7 Actual Cost at Time of Acquisition	8 Additional Investment Made After Acquisition	9 Value of Land and Buildings
	City	State						

NONE

SCHEDULE B - PART 3

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

1 Loan Number	2 Location		4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8 Change in Book Value/Recorded Investment						14 Book Value / Recorded Investment Excluding Accrued Interest on Disposal	15 Consideration	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal
	City	State					8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) / Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8 + 9 - 10 + 11)	13 Total Foreign Exchange Change in Book Value					
Mortgages With Partial Repayments																	
Biltmore Hotel.....	Coral Gables.....	FL.....	.....	08/13/1999....	03/13/2017....	.....64,337	.....0	.....0	.....0	.....0	.....0	.....0	.....64,337	.....64,337	.....0	.....0	.....0
Chase Park Plaza Hotel.....	St. Louis.....	MO.....	.....	08/11/2014....	03/13/2017....	.....83,115	.....0	.....0	.....0	.....0	.....0	.....0	.....83,115	.....83,115	.....0	.....0	.....0
Dixie Terminal Corporation....	Cincinnati.....	OH.....	.....	12/30/2008....	03/13/2017....	.....78,171	.....0	.....0	.....0	.....0	.....0	.....0	.....78,171	.....78,171	.....0	.....0	.....0
Embassy Suites New Orleans	New Orleans.....	LA.....	.....	10/25/2012....	03/13/2017....	.....68,301	.....0	.....0	.....0	.....0	.....0	.....0	.....68,301	.....68,301	.....0	.....0	.....0
Franklin Marriot Cool Springs	Franklin.....	TN.....	.....	09/24/2014....	03/13/2017....	.....102,808	.....0	.....0	.....0	.....0	.....0	.....0	.....102,808	.....102,808	.....0	.....0	.....0
Highland Dallas.....	Dallas.....	TX.....	.....	12/18/2015....	03/13/2017....	.....38,274	.....0	.....0	.....0	.....0	.....0	.....0	.....38,274	.....38,274	.....0	.....0	.....0
McHenry Row.....	Baltimore.....	MD.....	.....	06/29/2012....	03/13/2017....	.....68,853	.....0	.....0	.....0	.....0	.....0	.....0	.....68,853	.....68,853	.....0	.....0	.....0
Miami Beach Marina.....	Miami.....	FL.....	.....	11/22/2011....	03/13/2017....	.....93,037	.....0	.....0	.....0	.....0	.....0	.....0	.....93,037	.....93,037	.....0	.....0	.....0
One East Fourth Inc.....	Cincinnati.....	OH.....	.....	12/30/2008....	03/13/2017....	.....243,491	.....0	.....0	.....0	.....0	.....0	.....0	.....243,491	.....243,491	.....0	.....0	.....0
Palomar Commons.....	Carlsbad.....	CA.....	.....	10/17/2013....	03/13/2017....	.....40,305	.....0	.....0	.....0	.....0	.....0	.....0	.....40,305	.....40,305	.....0	.....0	.....0
Xactware Office Building.....	Lehi.....	UT.....	.....	02/24/2014....	03/13/2017....	.....62,485	.....0	.....0	.....0	.....0	.....0	.....0	.....62,485	.....62,485	.....0	.....0	.....0
0299999. Total - Mortgages With Partial Repayments.....						.....943,176	.....0	.....0	.....0	.....0	.....0	.....0	.....943,176	.....943,176	.....0	.....0	.....0
0599999. Total Mortgages.....						.....943,176	.....0	.....0	.....0	.....0	.....0	.....0	.....943,176	.....943,176	.....0	.....0	.....0

QE02

SCHEDULE BA - PART 2

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

1 CUSIP Identification	2 Name or Description	3 Location		5 Name of Vendor or General Partner	6 NAIC Designation	7 Date Originally Acquired	8 Type and Strategy	9 Actual Cost at Time of Acquisition	10 Additional Investment Made after Acquisition	11 Amount of Encumbrances	12 Commitment for Additional Investment	13 Percentage of Ownership
		City	State									
Fixed or Variable Interest Rate Investments That Have Underlying Characteristics of Other Fixed Income Instruments - Affiliated												
000000 00 0	Global Premier Finance Company LOC	Cincinnati	OH	Global Premier Finance Company		12/30/2015	0	0	481,583	0	0	100.000
1299999. Total - Fixed or Variable Interest Rate Investments That Have Underlying Characteristics of Other Fixed Income Instruments - Affiliated									481,583	0	0	XXX
Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated												
000000 00 0	Yukon Capital Partners II L.P.	Minneapolis	MN	Yukon Capital Partners II L.P.		07/17/2014	0	0	361,893	0	0	1.230
1399999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated									361,893	0	0	XXX
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated												
000000 00 0	AMMC CLO 20 UBS WAREHOUSE	George Town	CYM	UBS Securities LLC		11/21/2016	0	0	13,500,000	0	0	30.000
000000 00 0	Archlight Energy Partners Fund VI, LP	Boston	MA	Archlight Energy Partners Fund VI, LP		08/04/2015	3	0	1,348,858	0	0	0.110
000000 00 0	BGP FS Holdco, LLC	New York	NY	BGP FS Holdco, LLC		11/08/2016	0	0	36,458	0	0	1.800
000000 00 0	Bridge Growth Partners L.P.	New York	NY	Bridge Growth Partners L.P.		07/15/2014	3	0	1,224,441	0	0	1.830
000000 00 0	Channel 51, LLC	Washington	DC	Channel 51, LLC		04/29/2016	0	0	5,233	0	0	0.130
000000 00 0	Cincinnati Cornerstone Investors EI III, LLC	Cincinnati	OH	Cincinnati Cornerstone Investors EI III, LLC		09/13/2016	0	0	1,083	0	0	7.220
000000 00 0	Cincy Tech Fund IV, LLC	Cincinnati	OH	Cincy Tech Fund IV, LLC		03/18/2016	1	0	94,971	0	0	2.890
000000 00 0	Cintrifuse Early Stage Capital Fund I, LLC	Cincinnati	OH	Cintrifuse Early Stage Capital Fund I, LLC		04/29/2013	1	0	19,499	0	0	1.050
000000 00 0	Gryphon Partners IV, L.P.	San Francisco	CA	Gryphon Partners IV, L.P.		12/06/2016	3	0	219,764	0	0	0.210
000000 00 0	L-A Saturn Acquisition, L.P.	Philadelphia	PA	L-A Saturn Acquisition, L.P.		01/16/2015	0	0	12,495	0	0	2.460
000000 00 0	ManchesterStory Venture Fund, L.P.	Des Moines	IA	ManchesterStory Venture Fund, L.P.		03/23/2017	1	55,537	0	0	0	3.226
000000 00 0	Medley Credit Opportunity Delaware Fund, L.P.	New York	NY	Medley Credit Opportunity Delaware Fund, L.P.		07/15/2016	7	0	1,206,789	0	0	29.480
000000 00 0	Medley Real D (Annuity) LLC	New York	NY	Medley Real D (Annuity) LLC		03/21/2016	3	0	4,716	0	0	29.880
000000 00 0	NB Secondary Opportunities Fund III L.P.	New York	NY	NB Secondary Opportunities Fund III L.P.		05/23/2013	3	0	315,000	0	0	0.350
000000 00 0	NB Strategic Co-Investment Partners II L.P.	New York	NY	NB Strategic Co-Investment Partners II L.P.		10/01/2012	3	0	23,276	0	0	0.320
000000 00 0	Patriot Financial Partners II, L.P.	Philadelphia	PA	Patriot Financial Partners II, L.P.		04/30/2014	3	0	787,500	0	0	1.540
000000 00 0	PWP Growth Equity Fund I LLP	New York	NY	PWP Growth Equity Fund I LLP		08/20/2014	3	0	33,470	0	0	1.030
000000 00 0	Snow, Phipps L.P.	Wilmington	DE	Snow, Phipps L.P.		02/06/2007	3	0	26,583	0	0	1.080
000000 00 0	Snow Phipps II, L.P.	Wilmington	DE	Snow Phipps II, L.P.		01/08/2010	3	0	32,894	0	0	0.680
000000 00 0	Solamere Capital Fund II, LP	Boston	MA	Solamere Capital Fund II, LP		08/19/2013	3	0	117,000	0	0	0.800
000000 00 0	Solamere Capital Fund II-A, LP	Boston	MA	Solamere Capital Fund II-A, LP		08/19/2013	3	0	60,000	0	0	0.860
1599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated									55,537	19,070,030	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	0	0	2,500,000	0	0	5.020
000000 00 0	Park Meadows CO Investors, LLC	Denver	CO	Park Meadows CO Investors, LLC		02/28/2017	0	10,640,233	0	0	0	40.000
000000 00 0	PRCP-Avondale Partners, LP	Phoenix	AZ	PRCP-Avondale Partners, LP		09/23/2016	0	0	12,215,098	0	0	40.000
000000 00 0	PRCP-Key West Partners I, LP	Key West	FL	PRCP-Key West Partners I, LP		02/08/2017	0	1,367,136	5,950,667	0	0	40.000
000000 00 0	PRCP-Stuart Partners, L.P.	Stuart	FL	PRCP-Stuart Partners, L.P.		12/06/2016	0	0	(7,295,517)	0	0	40.000
000000 00 0	TRG Southgate, L.P.	Dallas	TX	TRG Southgate, L.P.		11/09/2016	0	0	647,610	0	0	22.500
000000 00 0	Water Street O'Connor, L.P.	Atlanta	GA	Water Street O'Connor, L.P.		10/26/2015	0	0	3,689,808	0	0	37.500
1799999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated									12,007,369	17,707,666	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		12/17/2015	0	0	194,061	0	0	50.000
000000 00 0	GALIC Pointe LLC	Destin	FL	GALIC Pointe LLC		11/13/2015	0	0	1,833	0	0	35.000
1899999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Affiliated									195,894	0	0	XXX
Joint Venture or Partnership Interests That Have Underlying Characteristics of Mortgage Loans - Unaffiliated												
000000 00 0	Pretium Mortgage Credit Partners I, L.P.	New York	NY	Pretium Mortgage Credit Partners I, L.P.		11/24/2015	0	0	97,369	0	0	0.570
1999999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Mortgage Loans - Unaffiliated									97,369	0	0	XXX
Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated												
000000 00 0	R4 Housing Partners IV, L.P.	New York	NY	R4 Housing Partners IV, L.P.		10/01/2015	0	0	322,662	0	0	12.500

QE03

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4									
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation	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
3399999	Total - Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated							0	322,662	0	0	XXX
4499999	Subtotal - Unaffiliated							12,062,906	37,559,620	0	0	XXX
4599999	Subtotal - Affiliated							0	677,477	0	0	XXX
4699999	Totals							12,062,906	38,237,096	0	0	XXX

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Changes in Book/Adjusted Carrying Value						15	16	17	18	19	20	
		3	4					9	10	11	12	13	14							
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V. (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income	
Fixed or Variable Interest Rate Investments That Have Underlying Characteristics of Other Fixed Income Instruments - Affiliated																				
000000	00 0 Global Premier Finance Company LOC	Cincinnati	OH	Distribution	02/01/1999	03/10/2017	643,500	0	0	0	0	0	0	643,500	643,500	0	0	0	0	181,582
1299999	Total - Fixed or Variable Int. Rate Investments That Have Underlying Char. of Other Fixed Income Instruments-Affiliated						643,500	0	0	0	0	0	0	643,500	643,500	0	0	0	0	181,582
Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated																				
000000	00 0 Yukon Capital Partners II L.P.	Minneapolis	MN	Yukon Capital Partners II L.P.	07/17/2014	02/09/2017	306,465	0	0	0	0	0	0	306,465	306,465	0	0	0	0	242,484
1399999	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated						306,465	0	0	0	0	0	0	306,465	306,465	0	0	0	0	242,484
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated																				
000000	00 0 A&M Capital Partners, LP	Greenwich	CT	A&M Capital Partners, LP	12/06/2013	02/17/2017	324,985	0	0	0	0	0	0	324,985	324,985	0	0	0	0	276,536
000000	00 0 AMMC CLO 20 UBS WAREHOUSE	George Town	CYM	AMMC CLO 20 UBS WAREHOUSE	11/21/2016	03/29/2017	15,000,000	0	0	0	0	0	0	15,000,000	15,000,000	0	0	0	0	22,990
000000	00 0 Archlight Energy Partners Fund VI, LP	Boston	MA	Archlight Energy Partners Fund VI, LP	08/04/2015	02/28/2017	631,608	0	0	0	0	0	0	631,608	631,608	0	0	0	0	13,265
000000	00 0 Blue Chip VI Extension Fund	Cincinnati	OH	Blue Chip VI Extension Fund	11/05/2014	03/02/2017	228,408	0	0	0	0	0	0	228,408	228,408	0	0	0	0	0
000000	00 0 Cintrifuse Early Stage Capital Fund I, LLC	Cincinnati	OH	Cintrifuse Early Stage Capital Fund I, LLC	09/27/2013	02/15/2017	19,671	0	0	0	0	0	0	19,671	19,671	0	0	0	0	0
000000	00 0 NB Secondary Opportunities Fund III L.P.	New York	NY	NB Secondary Opportunities Fund III L.P.	08/19/2013	03/29/2017	85,185	0	0	0	0	0	0	85,185	85,185	0	0	0	0	157,296
000000	00 0 NB Strategic Co-Investment Partners II L.P.	New York	NY	NB Strategic Co Investment Partners II LP	04/29/2013	02/15/2017	59,549	0	0	0	0	0	0	59,549	59,549	0	0	0	0	387,932
000000	00 0 Snow, Phipps L.P.	Wilmington	DE	Snow, Phipps L.P.	04/19/2006	03/31/2017	57,124	0	0	0	0	0	0	57,124	57,124	0	0	0	0	0
000000	00 0 Snow Phipps II, L.P.	Wilmington	DE	Snow Phipps II, L.P.	05/09/2009	03/22/2017	175,270	0	0	0	0	0	0	175,270	175,270	0	0	0	0	115,761
000000	00 0 Snow Phipps III, L.P.	Wilmington	DE	Snow Phipps III, L.P.	06/08/2016	01/25/2017	15,407	0	0	0	0	0	0	15,407	15,407	0	0	0	0	299
000000	00 0 Solamere Capital Fund II, LP	Boston	MA	Solamere Capital Fund II, LP	10/15/2013	03/07/2017	87,052	0	0	0	0	0	0	87,052	87,052	0	0	0	0	0
000000	00 0 Solamere Capital Fund II-A, LP	Boston	MA	Solamere Capital Fund II-A, LP	12/06/2013	03/16/2017	88,259	0	0	0	0	0	0	88,259	88,259	0	0	0	0	0
854631	<td>Reston</td> <td>VA</td> <td>Sold</td> <td>12/31/2012</td> <td>03/28/2017</td> <td>245,030</td> <td>0</td> <td>0</td> <td>0</td> <td>0</td> <td>0</td> <td>0</td> <td>245,030</td> <td>1,943,113</td> <td>0</td> <td>1,698,083</td> <td>1,698,083</td> <td>0</td> <td>96,396</td>	Reston	VA	Sold	12/31/2012	03/28/2017	245,030	0	0	0	0	0	0	245,030	1,943,113	0	1,698,083	1,698,083	0	96,396
1599999	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated						17,017,549	0	0	0	0	0	0	17,017,549	18,715,632	0	1,698,083	1,698,083	0	1,070,475
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated																				
000000	00 0 L-A Laramar Urban Neighborhood Fund, L.P.	Philadelphia	PA	L-A Laramar Urban Neighborhood Fund, L.P.	10/15/2015	03/29/2017	44,485	0	0	0	0	0	0	44,485	44,485	0	0	0	0	0
1799999	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated						44,485	0	0	0	0	0	0	44,485	44,485	0	0	0	0	0
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Affiliated																				
000000	00 0 Galic Pointe LLC	Destin	FL	Galic Pointe LLC	03/25/2011	03/31/2017	5,832	0	0	0	0	0	0	5,832	5,832	0	0	0	0	1,833
1899999	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Affiliated						5,832	0	0	0	0	0	0	5,832	5,832	0	0	0	0	1,833
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	03/15/2017	18,663	0	0	0	0	0	0	18,663	18,663	0	0	0	0	0

QE03.1

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Changes in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V. (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
1999999	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Mortgage Loans - Unaffiliated.....						18,663	0	0	0	0	0	0	18,663	18,663	0	0	0	0
4499999	Subtotal - Unaffiliated.....						17,387,162	0	0	0	0	0	0	17,387,162	19,085,245	0	1,698,083	1,698,083	1,312,959
4599999	Subtotal - Affiliated.....						649,332	0	0	0	0	0	0	649,332	649,332	0	0	0	183,415
4699999	Totals.....						18,036,494	0	0	0	0	0	0	18,036,494	19,734,577	0	1,698,083	1,698,083	1,496,374

QE03.2

SCHEDULE D - PART 3

Showing all Long-Term Bonds and Stocks ACQUIRED During 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)
Bonds - U.S. Government										
912828	J7	6		03/13/2017	NOMURA INTERNATIONAL PLC LONDON (SING)		3,629,324	3,700,000	29,529	1
912828	XH	8		03/07/2017	NOMURA INTERNATIONAL PLC LONDON (SING)		3,689,160	3,700,000	11,294	1
0599999 Total - Bonds - U.S. Government							7,318,484	7,400,000	40,823	XXX
Bonds - All Other Government										
EJ2382	59	0	B	03/01/2017	DBS BANK LTD, SINGAPORE (SING)		1,943,949	2,750,000	6,116	1FE
EK4932	27	4	B	03/01/2017	UNITED OVERSEAS BANK (SING)		3,599,426	5,000,000	37,700	1FE
QJ4442	72	0	B	03/01/2017	UNITED OVERSEAS BANK (SING)		3,568,892	5,000,000	25,334	1FE
QZ6281	92	2	B	03/01/2017	OCBC LTD, SINGAPORE(SING)		3,631,153	5,200,000	19,063	1FE
1099999 Total - Bonds - All Other Government							12,743,420	17,950,000	88,212	XXX
Bonds - U.S. Special Revenue and Special Assessment										
20775C	QA	5		02/16/2017	BANC OF AMERICA SECURITIES		1,250,000	1,250,000	0	1FE
20775C	RY	2		02/16/2017	BANC OF AMERICA SECURITIES		750,000	750,000	0	1FE
20775C	RZ	9		02/16/2017	BANC OF AMERICA SECURITIES		1,500,000	1,500,000	0	1FE
20775C	SP	0		02/16/2017	BANC OF AMERICA SECURITIES		625,000	625,000	0	1FE
373539	6Q	3		02/16/2017	CITIGROUP		375,000	375,000	0	1FE
45201Y	N2	9		01/25/2017	CITIGROUP		3,815,562	3,815,562	0	1FE
45203L	CL	5		02/03/2017	JEFFERIES & CO		7,000,000	7,000,000	0	1FE
45203L	CL	5		02/06/2017	JEFFERIES & CO		2,494,950	2,500,000	0	1FE
45505T	JA	0		01/11/2017	JP MORGAN SECURITIES INC		2,000,000	2,000,000	0	1FE
45505T	JC	6		01/11/2017	JP MORGAN SECURITIES INC		3,017,124	2,850,000	0	1FE
46940Y	BL	4		01/26/2017	RBC CAPITAL MARKETS		2,500,000	2,500,000	0	1FE
57419R	H7	3		03/30/2017	JEFFERIES & CO		2,000,000	2,000,000	0	1FE
57586N	S2	8		03/07/2017	BANC OF AMERICA SECURITIES		1,000,000	1,000,000	0	1FE
59465H	UA	2		02/23/2017	JP MORGAN SECURITIES INC		1,000,000	1,000,000	0	1FE
60416Q	GQ	1		02/10/2017	RBC CAPITAL MARKETS		3,250,000	3,250,000	0	1FE
64988R	HQ	8		03/07/2017	BANC OF AMERICA SECURITIES		1,385,000	1,385,000	0	1FE
658909	KS	4		02/07/2017	RBC CAPITAL MARKETS		5,736,257	6,100,000	19,495	1FE
658909	KT	2		02/07/2017	RBC CAPITAL MARKETS		4,119,500	4,400,000	15,253	1FE
67756Q	UV	7		03/14/2017	GEORGE K BAUM & COMPANY		2,295,000	2,295,000	0	1FE
67756Q	UZ	8		03/14/2017	GEORGE K BAUM & COMPANY		2,173,440	2,000,000	0	1FE
708796	3Z	8		03/03/2017	MORGAN STANLEY		3,375,000	3,750,000	50,052	1FE
708796	4R	5		01/11/2017	RBC CAPITAL MARKETS		4,255,240	4,000,000	0	1FE
708796	4T	1		01/11/2017	RBC CAPITAL MARKETS		6,000,000	6,000,000	0	1FE
83712D	XF	8		01/12/2017	CITIGROUP		785,000	785,000	0	1FE
83712D	XJ	0		01/12/2017	CITIGROUP		1,609,980	1,500,000	0	1FE
880461	JR	0		02/08/2017	RBC CAPITAL MARKETS		7,398,999	7,865,000	29,821	1FE
880461	NJ	3		02/23/2017	RBC CAPITAL MARKETS		2,175,000	2,175,000	0	1FE
880461	NL	8		02/23/2017	RBC CAPITAL MARKETS		1,077,270	1,000,000	0	1FE
924190	MD	0		03/09/2017	RAYMOND JAMES & ASSOCIATES		2,664,400	2,500,000	0	1FE
93978T	XE	4		03/23/2017	RBC CAPITAL MARKETS		2,250,000	2,250,000	0	1FE
95662M	4E	7		03/10/2017	RAYMOND JAMES & ASSOCIATES		1,700,000	1,700,000	0	1FE
97689Q	EF	9		03/09/2017	RBC CAPITAL MARKETS		2,985,710	3,250,000	3,873	1FE
3199999 Total - Bonds - U.S. Special Revenue and Special Assessments							84,563,432	85,370,562	118,494	XXX
Bonds - Industrial and Miscellaneous										
00191L	AW	2	C	03/16/2017	BANC OF AMERICA SECURITIES		1,000,000	1,000,000	0	1FE
00206R	DP	4		01/31/2017	CITIGROUP		2,998,080	3,000,000	0	2FE
02665W	BP	5		02/13/2017	JP MORGAN SECURITIES INC		5,962,380	6,000,000	0	1FE

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SCHEDULE D - PART 3

Showing all Long-Term Bonds and Stocks ACQUIRED During 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)
04685A 2B 6	ATHENE GLOBAL FUNDING 4.00 01/25/2022		01/18/2017	DEUTSCHE BANK		9,996,900	10,000,000	0	1FE
04685A 2B 6	ATHENE GLOBAL FUNDING 4.00 01/25/2022		01/23/2017	DEUTSCHE BANK		3,035,670	3,000,000	333	1FE
05377R CQ 5	AESOP 2017-1A A ABS SSNR 3.07 09/20/23		03/08/2017	BANC OF AMERICA SECURITIES		4,999,201	5,000,000	0	1FE
05579H AE 2	BNZ INTL FUNDING/LONDON 2.90 02/21/2022	C	02/13/2017	MORGAN STANLEY		6,987,680	7,000,000	0	1FE
05618M AW 4	BABSN 2014-3A B2R CLO MEZ 3.71 01/15/26		01/06/2017	MORGAN STANLEY		2,000,000	2,000,000	0	1FE
05946X YV 9	BAFC 2005-F 2A1 SEQ SNR FLT 09/20/2035		01/04/2017	AMHERST SECURITIES CORP		793,179	941,458	678	1FM
05990E AD 2	BAFC 2012-R6 2A2 MEZ FLT 07/26/2036 RE		01/24/2017	AMHERST SECURITIES CORP		1,463,692	1,697,034	89	1AM
07330N AQ 8	BRANCH BKG & TR 5YR 2.625 01/15/2022		01/23/2017	MORGAN STANLEY		4,996,550	5,000,000	0	1FE
07384M S8 6	BSARM 2004-5 3A SEQ SNR FLT 07/25/2034		01/27/2017	CS FIRST BOSTON		283,635	279,879	886	1Z
08179C AE 1	BSP 2017-11A A2A CLO MEZ FLT 04/15/2029	C	03/27/2017	JP MORGAN SECURITIES INC		1,000,000	1,000,000	0	1FE
08180K AR 1	BSP 2014-VA B1R CLO MEZ FLT 10/20/2026		02/23/2017	DEUTSCHE BANK		2,000,000	2,000,000	0	1FE
08180K AS 9	BSP 2014-VA B2R CLO MEZ 3.59 10/20/2026		02/23/2017	DEUTSCHE BANK		2,500,000	2,500,000	0	1FE
095560 AW 8	BHILL 2013-1A C1R CLO MEZ FLT 01/15/2026		02/10/2017	MORGAN STANLEY		3,500,000	3,500,000	0	1FE
095560 AY 4	BHILL 2013-1A C2R CLO MEZ 4.35 01/15/26		02/10/2017	MORGAN STANLEY		1,000,000	1,000,000	0	1FE
11134L AE 9	BROADCOM CRP / FIN 3.625 01/15/2024		01/11/2017	CS FIRST BOSTON		5,993,760	6,000,000	0	2FE
11271R AA 7	BROOKFIELD FINANCE LLC 4.00 04/01/2024		03/07/2017	DEUTSCHE BANK		1,496,130	1,500,000	0	1FE
12479R AE 7	CAUTO 2017-1A A2 ABS SNR 4.18 04/15/2047		03/30/2017	CS FIRST BOSTON		999,861	1,000,000	0	1FE
12543K AL 8	COMMUNITY HEALTH TL F 1L L+325 12/31/18		01/17/2017	BANC OF AMERICA SECURITIES		198,250	200,000	0	3FE
12543K AL 8	COMMUNITY HEALTH TL F 1L L+325 12/31/18		01/17/2017	CS FIRST BOSTON		397,000	400,000	0	3FE
12543K AL 8	COMMUNITY HEALTH TL F 1L L+325 12/31/18		01/17/2017	UBS WARBURG		396,500	400,000	0	3FE
12543K AM 6	COMMUNITY HEALTH TL G L+275 12/31/2019		02/09/2017	BARCLAYS CAPITAL		381,000	400,000	0	3FE
12543K AM 6	COMMUNITY HEALTH TL G L+275 12/31/2019		02/10/2017	CS FIRST BOSTON		381,000	400,000	0	3FE
126694 QJ 0	CWHL 2005-HYB8 4A1 SEQ SSNR FLT 12/20/35		02/01/2017	AMHERST SECURITIES CORP		1,167,319	1,288,965	558	1FM
12669F V8 3	CWHL 2004-HYB4 3A SEQ SNR FLT 09/20/2034		01/27/2017	CS FIRST BOSTON		633,566	632,590	1,584	1Z
12669F VH 3	CWHL 2004-6 2A1 SEQ SNR FLT 05/25/2034		01/27/2017	CS FIRST BOSTON		418,452	417,678	1,017	1FM
12669G BY 6	CWHL 2004-HYB7 1A1 SEQ SNR FLT 11/20/34		01/27/2017	CS FIRST BOSTON		466,905	464,877	1,170	1FM
12669G BZ 3	CWHL 2004-HYB7 1A2 SEQ SNR FLT 11/20/34		01/27/2017	CS FIRST BOSTON		673,421	670,496	1,688	1Z
12673P AH 8	CA INC 3.60 08/15/2022		03/15/2017	JP MORGAN SECURITIES INC		2,497,750	2,500,000	0	2FE
14310G AC 4	CGMS 2013-3A A2A CLO MEZ FLT 07/15/2025		01/20/2017	BANC OF AMERICA SECURITIES		1,000,313	1,000,000	572	1FE
14855J AB 1	CLAST 2016-1 A ABS SSNR 4.45 08/15/2041		03/15/2017	BANC OF AMERICA SECURITIES		690,009	693,063	86	1FE
16162W NB 1	CHASE 2005-S3 A1 NAS SSNR 5.50 11/25/35		02/16/2017	BANC OF AMERICA SECURITIES		2,323,879	2,323,516	7,455	3FM
17121H AD 2	CHRYSLER TL B 1L L+275 05/24/2017		01/17/2017	BARCLAYS CAPITAL		401,000	400,000	0	2FE
17121H AD 2	CHRYSLER TL B 1L L+275 05/24/2017		01/17/2017	CITIGROUP		601,500	600,000	0	2FE
17121H AF 7	CHRYSLER TL B 1L L+250 12/31/2018		01/17/2017	JP MORGAN SECURITIES INC		401,000	400,000	0	2FE
21688A AJ 1	RABOBANK NED NY 2.75 01/10/2022	C	01/03/2017	GOLDMAN SACHS		5,988,300	6,000,000	0	1FE
225401 AB 4	CREDIT SUISSE 3.574 01/09/2023	C	01/04/2017	CS FIRST BOSTON		8,000,000	8,000,000	0	2FE
23222T AC 4	CTWTR 2014-1A A2 CLO MEZ FLT 07/15/2026		03/08/2017	CS FIRST BOSTON		3,001,875	3,000,000	14,544	1FE
233851 CS 1	DAIMLER FINANCE 2.85 01/06/2022		01/03/2017	JP MORGAN SECURITIES INC		9,988,900	10,000,000	0	1FE
28618X AB 8	ERL 2015-1A A2 ABS SNR 3.585 02/19/2045		01/10/2017	BANC OF AMERICA SECURITIES		1,548,438	1,600,000	3,824	1FE
28618X AB 8	ERL 2015-1A A2 ABS SNR 3.585 02/19/2045		01/30/2017	BREAN CAPITAL, LLC		385,250	400,000	518	1FE
302635 AC 1	FS INVST CORP 4.75 05/15/2022		01/05/2017	CANTOR FITZGERALD & CO		3,035,700	3,000,000	21,771	2FE
30295X AS 7	FREMF 2017-K724 B MEZ 3.5035 11/25/2023		01/13/2017	JP MORGAN SECURITIES INC		1,055,818	1,118,000	2,611	1AM
345397 YG 2	FORD MOTOR CREDIT 3.81 01/09/2024		01/04/2017	CREDIT AGRICOLE CIB		10,000,000	10,000,000	0	2FE
345397 YL 1	FORD MOTOR CREDIT CO 3.339 03/28/2022		03/28/2017	CITIGROUP		2,000,000	2,000,000	0	2FE
34960F AU 7	FCO 2014-5A A1FR CLO SSNR 3.40 10/15/26	C	03/28/2017	NATIXIS		2,000,000	2,000,000	0	1FE
358222 ZZ 3	FRIEDRICH HOLDINGS LLC L+700 02/07/2023		01/30/2017	Private Placement		2,500,000	2,500,000	0	2FE
360271 AK 6	FULTON FINANCIAL 3.60 03/16/2022		03/13/2017	STIFEL NICOLAUS		3,984,600	4,000,000	0	2FE
36185M AJ 1	GMACM 2005-AF1 A2 SEQ SNR FLT 07/25/35		01/20/2017	CS FIRST BOSTON		411,391	487,756	0	1FM

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SCHEDULE D - PART 3

Showing all Long-Term Bonds and Stocks ACQUIRED During 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)
36242D BZ 5	GSR 2004-9 B1 MEZ FLT 08/25/2034		01/19/2017	AMHERST SECURITIES CORP		901,205	927,881	1,868	1FM
36242D UQ 4	GSR 2005-AR1 4A1 SEQ SSNR FLT 01/25/2035		03/14/2017	JP MORGAN SECURITIES INC		1,852,267	1,904,645	2,368	1FM
36242D VY 6	GSR 2005-AR1 4A2 MEZ FLT 01/25/2035		03/14/2017	JP MORGAN SECURITIES INC		238,929	251,504	313	1AM
36319W AJ 8	GALXY 2017-23A COMB CLO MEZ FLT 04/24/29	C	02/28/2017	MORGAN STANLEY		5,291,688	5,375,000	0	1FE
37254B AA 8	GENPACT LUX SARL 3.70 04/01/2022	C	03/21/2017	WELLS FARGO BROKERAGE SERVICES		2,999,310	3,000,000	0	2FE
38137L AS 8	GOLD8 2014-8A B2R CLO MEZ 3.43 04/19/26		02/01/2017	MORGAN STANLEY		1,600,000	1,600,000	0	1FE
38174V AA 9	GOCAP 2017-34A A1 CLO SSNR FLT 03/08/29		02/16/2017	NATIXIS		6,000,000	6,000,000	0	1FE
38174V AC 5	GOCAP 2017-34A A2 CLO MEZ FLT 03/08/2029		02/16/2017	NATIXIS		1,500,000	1,500,000	0	1Z
40537Y AJ 2	HLA 2013-2A C CLO MEZ FLT 08/01/2025		02/10/2017	NOMURA SECURITIES INTL		598,500	600,000	871	1FE
40538B AG 7	HLA 2014-2A B CLO MEZ FLT 04/28/2025		01/23/2017	NOMURA SECURITIES INTL		998,750	1,000,000	9,726	1FE
41161P EZ 2	HVMLT 2004-5 3A SEQ SNR FLT 06/19/2034		01/27/2017	CS FIRST BOSTON		505,384	507,615	1,133	1FM
41161P FV 0	HVMLT 2004-6 5A SEQ SNR FLT 08/19/2034		01/27/2017	CS FIRST BOSTON		422,267	416,548	1,194	1FM
41165G AR 0	HARV7 7A AFR CLO SSNR 2.9272 11/18/26		02/09/2017	MIZUHO SEC USA		1,500,000	1,500,000	0	1FE
42806D AH 2	HERTZ 2015-3A A ABS SSNR 2.67 09/25/2021		03/15/2017	CS FIRST BOSTON		2,966,250	3,000,000	5,563	1FE
43283A AA 3	HGVT 2017-AA A ABS SNR 2.66 12/27/2028		02/22/2017	DEUTSCHE BANK		2,999,583	3,000,000	0	1FE
43739E AP 2	HMBT 2005-1 A1 SEQ SSNR FLT 03/25/2035		02/15/2017	AMHERST SECURITIES CORP		1,265,682	1,389,904	1,325	1FM
44891A AM 9	HYUNDAI CAPITAL AMERICA 3.10 04/05/2022		03/29/2017	BANC OF AMERICA SECURITIES		2,996,820	3,000,000	0	2FE
44928X AC 8	ICG 2014-1A A2 CLO MEZ FLT 04/20/2026		02/07/2017	BANC OF AMERICA SECURITIES		1,402,188	1,400,000	2,270	1FE
451102 BG 1	ICAHN ENTERPRISES/FIN 6.25 02/01/2022		01/12/2017	JEFFERIES & CO		1,505,000	1,500,000	0	3FE
451102 BK 2	ICAHN ENTERPRISES/FIN 6.75 02/01/2024		01/13/2017	JEFFERIES & CO		1,500,000	1,500,000	281	3FE
451102 BK 2	ICAHN ENTERPRISES/FIN 6.75 02/01/2024		01/17/2017	JEFFERIES & CO		1,000,000	1,000,000	375	3FE
453667 ZZ 3	IMPACT SALES LLC DD L+700 12/30/2021		03/31/2017	Private Placement		68,750	68,750	0	2FE
46619U AB 5	JFIN 2017-1A AF CLO SSNR 3.603 04/24/29		01/27/2017	JEFFERIES & CO		3,000,000	3,000,000	0	1FE
46619U AC 3	JFIN 2017-1A B CLO MEZ FLT 04/24/2029		01/27/2017	JEFFERIES & CO		500,000	500,000	0	1FE
466247 UG 6	JPMMT 2005-A6 7A1 SEQ SNR FLT 08/25/2035		03/21/2017	CS FIRST BOSTON		746,514	762,479	1,545	1FM
46849L SS 1	JACKSON NATL LIFE 3.25 01/30/2024		01/24/2017	CS FIRST BOSTON		1,998,500	2,000,000	0	1FE
46849L SS 1	JACKSON NATL LIFE 3.25 01/30/2024		01/25/2017	GOLDMAN SACHS		5,016,800	5,000,000	0	1FE
470473 AH 2	JTWN 2014-5A B2R CLO MEZ 3.84 01/17/2027	C	03/24/2017	BANC OF AMERICA SECURITIES		1,300,000	1,300,000	0	1FE
48274L AG 6	KVK 2014-1A A2R CLO SSNR 3.00 05/15/2026		02/10/2017	GOLDMAN SACHS		3,750,000	3,750,000	6,117	1FE
48274L AH 4	KVK 2014-1A BR CLO MEZ FLT 05/15/2026		02/10/2017	GOLDMAN SACHS		3,000,000	3,000,000	3,837	1FE
48274W AE 7	KVK 2016-1A D CLO MEZ FLT 01/15/2029		01/26/2017	BANC OF AMERICA SECURITIES		1,500,234	1,500,000	8,695	3AM
499555 ZZ 6	KNOPP BIOSCIENCES LLC 5.00 04/01/2019		03/03/2017	Private Placement		1,300,000	1,300,000	0	4Z
523278 ZZ 5	LECTRUS CORP 8.00 9/29/2017		03/30/2017	Private Placement		200,000	200,000	0	4Z
52327@ AA 3	LECTRUS CORP TL 17% PIK 11/15/2017		01/01/2017	Capitalized Interest		3,295	3,270	0	6
52327@ AA 3	LECTRUS CORP TL 17% PIK 11/15/2017		02/01/2017	Capitalized Interest		3,294	3,276	0	6
52327@ AA 3	LECTRUS CORP TL 17% PIK 11/15/2017		03/01/2017	Capitalized Interest		2,980	2,964	0	6
532621 AS 8	LROCK 2014-2A B2R CLO MEZ 3.6472 04/26		01/10/2017	CS FIRST BOSTON		3,000,000	3,000,000	0	1FE
53944Y AC 7	LLOYDS BK GR PLC 3.00 01/11/2022	C	01/04/2017	GOLDMAN SACHS		9,965,900	10,000,000	0	2FE
543190 AB 8	LTRAN 2015-1A A2 ABS SSNR 4.06 01/15/45		01/19/2017	CS FIRST BOSTON		476,719	500,000	508	1FE
55312T AF 0	MLCFC 2007-6 AM MEZ 5.526 03/12/2051		01/04/2017	BANC OF AMERICA SECURITIES		1,225,252	1,215,000	1,492	1FM
56577P AC 3	MCLO 2017-9A A1B CLO SSNR FLT 04/15/2029	C	02/24/2017	JP MORGAN SECURITIES INC		1,000,000	1,000,000	0	1FE
56577P AE 9	MCLO 2017-9A A2 CLO MEZ FLT 04/15/2029	C	02/24/2017	JP MORGAN SECURITIES INC		1,490,400	1,500,000	0	1FE
571748 BB 7	MARSH & MCLENNAN 2.75 01/30/2022		01/09/2017	BANC OF AMERICA SECURITIES		6,990,410	7,000,000	0	1FE
576433 XA 9	MARM 2005-1 3A1 PT SNR FLT 02/25/2035		02/07/2017	MESIROW FINANCIAL		386,198	406,524	370	1FM
610332 AE 8	MCBSL 2015-1A B CLO MEZ FLT 05/22/2027		01/18/2017	BANC OF AMERICA SECURITIES		800,750	800,000	4,293	1FE
62946U AL 4	NRART 2017-T1 AT1 ABS SSNR 3.2143 02/51		02/01/2017	BARCLAYS CAPITAL		2,999,985	3,000,000	0	1FE
63254A AU 2	NATL AUS BANK/NY 2.80 01/10/2022	C	01/04/2017	MORGAN STANLEY		9,988,000	10,000,000	0	1FE
637432 NL 5	NATL RURAL UTIL COOP 2.95 02/07/2024		01/31/2017	MITSUBISHI		3,992,200	4,000,000	0	1FE

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SCHEDULE D - PART 3

Showing all Long-Term Bonds and Stocks ACQUIRED During 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)
640270 AS 3	NGCLO 2014-1A AFR CLO SSNR 3.00 08/28/26		02/08/2017	JEFFERIES & CO		2,000,000	2,000,000	0	1FE
65157Q BG 0	NMRK 2014-2A BFR CLO MEZ 3.669 06/30/26	C	03/02/2017	JEFFERIES & CO		1,500,000	1,500,000	0	1FE
654740 AV 1	NISSAN MOTOR ACCEPT 2.80 01/13/2022		01/10/2017	BANC OF AMERICA SECURITIES		8,994,600	9,000,000	0	1FE
66859Q AF 2	WOODS 2014-12A BR CLO MEZ FLT 09/15/2025	C	02/23/2017	GOLDMAN SACHS		1,600,000	1,600,000	0	1FE
67103Q AY 3	OFSBS 2013-5A A2FR CLO MEZ 3.415 04/25	C	01/25/2017	NOMURA SECURITIES INTL		1,250,000	1,250,000	0	1FE
67103Q BC 0	OFSBS 2013-5A A3FR CLO MEZ 4.311 04/25	C	01/25/2017	NOMURA SECURITIES INTL		1,000,000	1,000,000	0	1FE
67104C AB 3	OAKC 2013-8A B CLO MEZ FLT 04/20/2025		01/24/2017	SANDLER & O'NEIL PARTNERS		2,000,800	2,000,000	1,042	1FE
67108L AQ 6	OZLM 2014-6A A2BR CLO MEZ 3.61 04/17/26		01/06/2017	MORGAN STANLEY		1,600,000	1,600,000	0	1FE
67108W BA 6	OZLM 2014-7A B2R CLO MEZ 4.36 07/17/2026	C	03/29/2017	DEUTSCHE BANK		850,000	850,000	0	1FE
67112P AA 6	SYNERGY 1608 10.00 08/30/2020		01/06/2017	Exchanged		785,770	876,491	0	6*
67515E AL 0	OCTR 2014-5A A3R CLO SSNR 3.14 10/13/26		03/09/2017	NOMURA SECURITIES INTL		2,000,000	2,000,000	0	1FE
67590J AS 2	OCT18 2013-1A A2BR CLO MEZ 3.45 12/16/24	C	02/21/2017	NOMURA SECURITIES INTL		4,000,000	4,000,000	0	1FE
67590L AS 7	OCT19 2014-1A B2R CLO MEZ 3.487 04/15/26	C	03/08/2017	WELLS FARGO BROKERAGE SERVICES		1,000,000	1,000,000	0	1FE
68268H AA 4	OMFIT 2016-3A A ABS SSNR 3.83 06/18/2031		01/24/2017	BANC OF AMERICA SECURITIES		1,515,000	1,500,000	1,436	1FE
68764W AA 0	SYNERGY 1657 10.00 8/30/2020		01/06/2017	Exchanged		2,542,839	2,718,125	0	6*
70454B AN 9	PEABODY ENERGY TL LIBOR+325 9/24/2020		03/01/2017	Private Placement		19,383	19,383	0	6FE
71424# AA 3	PERMIAN HOLDCO 2 14.00 10/15/2021		03/31/2017	Capitalized Interest		5,023	5,023	0	5*
74928X BB 6	RBSSP 2009-6 3A2 MEZ CSTR 01-36 RE		01/24/2017	CS FIRST BOSTON		2,669,815	2,791,507	456	1FM
74929C AB 2	RBSSP 2010-2 1A2 MEZ FLT 10/26/2035 RE		03/17/2017	BANC OF AMERICA SECURITIES		4,625,313	4,750,000	8,538	1Z
755763 AA 7	READYCAP HOLDINGS LLC 7.50 02/15/2022		02/08/2017	STIFEL NICOLAUS		10,000,000	10,000,000	0	2FE
76111X LE 1	RFMSI 2004-SA1 A3 SEQ SNR FLT 07/25/2034		01/27/2017	CS FIRST BOSTON		555,309	549,482	1,568	1Z
78012K ZG 5	ROYAL BK CANADA MTN 2.75 02/01/2022		01/25/2017	RBC CAPITAL MARKETS		2,999,310	3,000,000	0	1FE
78355H KD 0	RYDER SYSTEM INC MTN 2.80 03/01/2022		02/16/2017	US BANCORP		1,996,740	2,000,000	0	2FE
78410T AA 4	SCFET 2017-1A A ABS SSNR 3.77 01/20/2023		02/15/2017	CS FIRST BOSTON		2,599,450	2,600,000	0	1FE
80281L AF 2	SANTANDER UK GRP 3.571 01/10/2023	C	01/03/2017	GOLDMAN SACHS		3,000,000	3,000,000	0	2FE
82620K AS 2	SIEMENS FINANCIAL 3.125 03/16/2024	C	03/07/2017	DEUTSCHE BANK		2,996,820	3,000,000	0	1FE
82652K AA 2	SRFC 2017-1A A ABS SNR 2.91 03/20/34		03/13/2017	CS FIRST BOSTON		5,999,592	6,000,000	0	1FE
832248 AY 4	SMITHFIELD FOODS 3.35 02/01/2022		01/25/2017	MORGAN STANLEY		2,996,160	3,000,000	0	2FE
83405A AA 2	SCLP 2017-1 A ABS SSNR 3.28 01/26/2026		01/20/2017	DEUTSCHE BANK		2,999,744	3,000,000	0	1FE
85022W AB 0	SCFT 2016-AA B ABS MEZ 4.10 10/25/2033		03/31/2017	BANC OF AMERICA SECURITIES		975,000	1,000,000	1,139	1FE
863579 XR 4	SARM 2005-18 8A1 SEQ SSNR CSTR 09/25/35		03/09/2017	CITIGROUP		1,862,364	1,974,673	2,279	1FM
86359B YF 2	SARM 2004-10 4A SEQ SNR FLT 08/25/2034		01/27/2017	CS FIRST BOSTON		1,168,752	1,164,047	3,125	1FM
87159Q BE 7	SYMP 2014-14A A3R CLO SSNR 2.98 07/14/26		01/06/2017	CITIGROUP		2,000,000	2,000,000	0	1FE
87159Q BJ 6	SYMP 2014-14A B2R CLO MEZ 3.85 07/14/26		01/06/2017	CITIGROUP		1,400,000	1,400,000	0	1FE
87244B AA 6	TGIF 2017-1A A2 ABS SNR 6.202 04/30/2047		02/23/2017	BARCLAYS CAPITAL		4,000,000	4,000,000	0	2AM
87244B AA 6	TGIF 2017-1A A2 ABS SNR 6.202 04/30/2047		03/01/2017	BARCLAYS CAPITAL		1,239,844	1,250,000	861	2AM
87247U AW 3	TICP 2014-3A B2R CLO MEZ 3.57 01/20/2027	C	03/20/2017	MORGAN STANLEY		2,500,000	2,500,000	0	1FE
87265K AC 6	TPG SPECIALTY LENDING 4.50 08/01/2022		01/27/2017	BANC OF AMERICA SECURITIES		5,000,000	5,000,000	0	2FE
874074 AA 5	TAL 2017-1A A ABS SNR 4.50 04/21/2042		03/31/2017	CS FIRST BOSTON		2,024,262	2,000,000	0	1FE
89171D AD 9	TPMT 2015-1 A4 MEZ 4.25 10/25/2053		03/27/2017	BANC OF AMERICA SECURITIES		4,403,469	4,300,000	14,722	1FM
89172R AD 7	TPMT 2015-6 M2 MEZ 3.75 04/25/2055		03/27/2017	BANC OF AMERICA SECURITIES		3,386,797	3,500,000	10,573	1FM
89690E AD 9	TRMF 2014-1A A1 ABS SEQ SNR 2.863 04/44		01/05/2017	CANTOR FITZGERALD & CO		186,044	189,720	377	1FE
898205 AA 7	TFINS 2017-1A A1 CDO SSNR FLT 04/20/2038	C	03/20/2017	BANC OF AMERICA SECURITIES		1,212,500	1,250,000	0	1FE
898205 AB 5	TFINS 2017-1A A2 CDO SSNR 4.24 04/20/38	C	03/20/2017	BANC OF AMERICA SECURITIES		1,500,000	1,500,000	0	1FE
90351D AH 0	UBS GROUP FUNDING 2.65 02/01/2022	C	01/10/2017	GOLDMAN SACHS		5,838,180	6,000,000	67,575	1FE
92343V DW 1	VERIZON COMM INC 3.125 03/16/2022		03/13/2017	BANC OF AMERICA SECURITIES		1,989,740	2,000,000	0	2FE
92922F 3N 6	WAMU 2005-AR12 1A8 SEQ SSNR FLT 10/25/35		01/01/2017	BANC OF AMERICA SECURITIES		0	0	1	1FM

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SCHEDULE D - PART 3

Showing all Long-Term Bonds and Stocks ACQUIRED During 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)
933636 AG 7	WAMU 2007-HY4 3A1 SEQ SSNR FLT 04/25/37		01/06/2017	AMHERST SECURITIES CORP		2,596,988	2,739,078	3,176	1Z
93363N AB 1	WAMU 2006-AR12 1A2 SEQ SSNR FLT 10/25/36		03/13/2017	CS FIRST BOSTON		650,598	697,225	831	1FM
939218 AC 7	WAMI 2014-1A A1 CLO SSNR FLT 04/20/2026	C	01/17/2017	BANC OF AMERICA SECURITIES		1,000,625	1,000,000	0	1Z
949746 SK 8	WELLS FARGO CO 3.069 01/24/2023		01/17/2017	WELLS FARGO BROKERAGE SERVICES		6,000,000	6,000,000	0	1FE
949773 AF 2	WFMB 2007-6 A6 PT SSNR 6.00 05/25/2037		01/19/2017	CS FIRST BOSTON		1,591,172	1,584,240	6,073	4FM
94982A AA 0	WFMB 2004-Y 1A1 SEQ SSNR FLT 11/25/2034		01/27/2017	CS FIRST BOSTON		495,345	489,845	1,225	1FM
95058X AA 6	WEN 2015-1A A2I ABS SSNR 3.371 06/15/2045		01/11/2017	GUGGENHEIM CAPITAL MARKET		493,701	493,750	1,479	2AM
95058X AC 2	WEN 2015-1A A23 ABS SEQ SSNR 4.497 06/45		01/03/2017	WELLS FARGO BROKERAGE SERVICES		717,480	740,625	1,943	2AM
95058X AC 2	WEN 2015-1A A23 ABS SEQ SSNR 4.497 06/45		02/23/2017	BARCLAYS CAPITAL		479,169	493,750	4,502	2AM
96033D AA 8	WESTR 2017-1A A ABS SSNR 3.05 12/20/2030		03/30/2017	AMHERST SECURITIES CORP		1,997,578	2,000,000	0	1FE
961214 DG 5	WESTPAC BANKING 2.80 01/11/2022	C	01/03/2017	BANC OF AMERICA SECURITIES		9,994,900	10,000,000	0	1FE
98886M AC 8	ZAIS1 2014-1A A2 CLO MEZ FLT 04/15/2026		01/13/2017	BNP PARIBAS		4,997,500	5,000,000	798	1FE
G7256K AB 0	PROP 2017-1 A ABS SSNR 5.30 03/15/42		02/10/2017	DEUTSCHE BANK		2,498,508	2,500,000	1,840	1FE
G7739P AF 7	CABLE&WIRELES (SABLE) B1 L+475 12/02/22	D	01/01/2017	Exchanged		653,365	675,000	0	3FE
3899999	Total - Bonds - Industrial and Miscellaneous					385,641,402	387,952,637	249,086	XXX
8399997	Total - Bonds - Part 3					490,266,738	498,673,199	496,616	XXX
8399999	Total - Bonds					490,266,738	498,673,199	496,616	XXX
Preferred Stocks - Industrial and Miscellaneous									
61686Z ZZ 1	MORGAN JOSEPH TRI-ARTISAN GRP D 5.00%		01/03/2017	Capitalized Interest		411,270	2,076	0.00	P4AZ
902973 AZ 9	US BANCORP J 5.30		02/02/2017	US BANCORP		2,500,000	2,500,000.00	0	P2UFE
8499999	Total - Preferred Stocks - Industrial and Miscellaneous					2,502,076	XXX	0	XXX
8999997	Total - Preferred Stocks - Part 3					2,502,076	XXX	0	XXX
8999999	Total - Preferred Stocks					2,502,076	XXX	0	XXX
Common Stocks - Industrial and Miscellaneous									
09075E 10 0	BIOVERATIV INC-W/I		02/02/2017	Spin Off 09062X103		1,750,000	83,961	0	L
19625W 10 4	COLONY NORTHSTAR INC-CLASS A		01/11/2017	Exchanged		1,762,609,000	25,452,074	0	L
19625W 10 4	COLONY NORTHSTAR INC-CLASS A		03/28/2017	FRIEDMAN BILLINGS RAMSEY		163,859,000	2,141,998	0	L
20030N 10 1	COMCAST CORPORATION CLASS A		02/21/2017	Stock Split 2.0 for 1.0		103,500,000	0	0	L
77432X 10 3	ROCKWATER ENERGY SOLUTIONS INC		02/09/2017	FBR CAPITAL MARKETS & CO		211,765,000	3,600,005	0	A
D18190 89 8	DEUTSCHE BANK AG-REGISTERED	D	03/30/2017	Exchanged		22,056,000	383,583	0	L
D1T769 56 5	DEUTSCHE BANK AG RIGHTS		03/21/2017	Spin Off D18190898		44,112,000	80,092	0	L
00177C AC 4	AMMC CLO 2017-20A SUB 0.04/17/29	C	03/08/2017	SG AMERICAS SECURITIES		6,561,000	XXX	0	U
9099999	Total - Common Stocks - Industrial and Miscellaneous					38,302,712	XXX	0	XXX
Common Stocks - Parent, Subsidiaries and Affiliates									
24817@ 10 1	DEMPESEY AND SIDERS AGENCY, INC		03/02/2017	Capital Contribution		250,000	XXX	0	K
63654U 10 0	NATIONAL INTERSTATE CORPORATION		03/31/2017	Stock Options		11,635	XXX	0	K
9199999	Total - Common Stocks - Parent, Subsidiaries and Affiliates					261,635	XXX	0	XXX
9799997	Total - Common Stocks - Part 3					38,564,347	XXX	0	XXX
9799999	Total - Common Stocks					38,564,347	XXX	0	XXX
9899999	Total - Preferred and Common Stocks					41,066,424	XXX	0	XXX
9999999	Total - Bonds, Preferred and Common Stocks					531,333,161	XXX	496,616	XXX

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

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Quarter

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
Bonds - U.S. Government																					
31383S	RS 1 FNCL 511797 PT 6.0 5/01/2031		03/25/2017	MBS Paydown		437	437	437	432	0	(0)	0	(0)	0	437	0	0	0	4	05/01/2031	1
31387D	EV 7 FNCL 580748 PT 6.0 5/01/2031		03/25/2017	MBS Paydown		75	75	75	73	0	(0)	0	(0)	0	75	0	0	0	1	05/01/2031	1
31388D	ZU 5 FNCL 602055 PT 6.50 9/01/2031		03/25/2017	MBS Paydown		577	577	589	574	0	(4)	0	(4)	0	577	0	0	0	6	09/01/2031	1
31388G	VW 8 FNCL 604629 PT 6.0 9/01/2031		03/25/2017	MBS Paydown		157	157	156	74	0	(0)	0	(0)	0	157	0	0	0	2	09/01/2031	1
31388K	WT 5 FNCL 607358 PT 6.50 10/01/2031		03/25/2017	MBS Paydown		307	307	315	246	0	4	0	4	0	307	0	0	0	3	10/01/2031	1
31390V	ER 1 FNCL 657244 PT 6.0 9/01/2032		03/25/2017	MBS Paydown		285	285	289	252	0	1	0	1	0	285	0	0	0	3	09/01/2032	1
83162C	HH 9 SBAP 1997-20C 1 7.15 03/01/17		03/01/2017	MBS Paydown		3,085	3,085	3,055	2,832	0	(39)	0	(39)	0	2,792	0	293	293	110	03/01/2017	1
912828	SM 3 U.S. TREASURY NOTES 1.00 03/31/2017		03/31/2017	Maturity		2,526,000	2,526,000	2,539,788	2,527,488	0	(1,488)	0	(1,488)	0	2,526,000	0	0	0	12,230	03/31/2017	1
0599999	Total - Bonds - U.S. Government					2,530,924	2,530,924	2,544,704	2,531,970	0	(1,527)	0	(1,527)	0	2,530,631	0	293	293	12,359	XXX	XXX
Bonds - All Other Government																					
642866	FY 8 NEW BRUNSWICK 5.20 02/21/2017		02/21/2017	Maturity		11,100,000	11,100,000	11,374,947	11,105,780	0	(5,780)	0	(5,780)	0	11,100,000	0	0	0	288,600	02/21/2017	1FE
1099999	Total - Bonds - All Other Government					11,100,000	11,100,000	11,374,947	11,105,780	0	(5,780)	0	(5,780)	0	11,100,000	0	0	0	288,600	XXX	XXX
Bonds - U.S. Political Subdivisions of States																					
442403	DA 6 HOUSTON TX INDPT SCH 5.00 02/15/2017		02/15/2017	Maturity		1,095,000	1,095,000	1,270,572	1,098,037	0	(3,037)	0	(3,037)	0	1,095,000	0	0	0	27,375	02/15/2017	1FE
49474E	R4 7 KING CNTY LTD TAX SWR 5.00 01/01/2017		01/01/2017	Maturity		3,195,000	3,195,000	3,590,605	3,195,000	0	0	0	0	0	3,195,000	0	0	0	79,875	01/01/2017	1FE
549187	6N 7 LUBBOCK TXB-WTRWKS 5.25 02/15/2018		02/15/2017	Call		320,000	320,000	328,525	320,140	0	(140)	0	(140)	0	320,000	0	0	0	16,800	02/15/2018	1FE
549187	6N 7 LUBBOCK TXB-WTRWKS 5.25 02/15/2018		02/15/2017	Sinking Fund Redemption		320,000	320,000	328,525	320,140	0	(140)	0	(140)	0	320,000	0	0	0	0	02/15/2018	1FE
2499999	Total - Bonds - U.S. Political Subdivisions of States					4,930,000	4,930,000	5,518,227	4,933,318	0	(3,318)	0	(3,318)	0	4,930,000	0	0	0	124,050	XXX	XXX
Bonds - U.S. Special Revenue and Special Assessment																					
02765U	GP 3 AMERICAN PWR OH PREREF A 5.00 02/15/2017		02/15/2017	Maturity		1,530,000	1,530,000	1,578,198	1,532,925	0	(2,925)	0	(2,925)	0	1,530,000	0	0	0	38,250	02/15/2017	1
02765U	HM 9 AMERICAN PWR OH UNREF A 5.00 02/15/2017		02/15/2017	Maturity		1,170,000	1,170,000	1,206,857	1,172,237	0	(2,237)	0	(2,237)	0	1,170,000	0	0	0	29,250	02/15/2017	1FE
041083	VB 9 AR ST DEV FIN SFM A 3.10 07/01/2043		03/01/2017	MBS Paydown		132,550	132,550	132,550	132,550	0	0	0	0	0	132,550	0	0	0	622	07/01/2043	1FE
051687	DB 4 AURORA IL SF MTG 5.50 12/01/2039		03/01/2017	MBS Paydown		20,401	20,401	20,707	20,660	0	(232)	0	(232)	0	20,401	0	0	0	251	12/01/2039	1FE
130333	BW 6 CA HSG FIN AGY 4.75 08/01/2028		03/01/2017	Partial Call		175,000	175,000	175,713	175,313	0	(313)	0	(313)	0	175,000	0	0	0	2,814	08/01/2028	1FE
130333	CA 3 CA HSG FIN AGY A 2.90 02/01/2042		03/01/2017	MBS Paydown		15,290	15,290	15,290	15,290	0	0	0	0	0	15,290	0	0	0	74	02/01/2042	1FE
130333	CB 1 CA HSG FIN AGY B 2.90 02/01/2042		03/01/2017	MBS Paydown		15,526	15,526	15,487	15,493	0	17	0	17	0	15,526	0	0	0	57	02/01/2042	1FE
130575	Z2 2 CA RURAL HOME MTG 5.45 02/01/48		02/01/2017	Partial Call		115,000	115,000	119,456	117,140	0	(2,140)	0	(2,140)	0	115,000	0	0	0	3,134	02/01/2048	1FE
13079P	FG 3 CA MULTI FAM HSG 4.50 01/15/2040		01/15/2017	Sinking Fund Redemption		10,000	10,000	9,650	9,694	0	305	0	305	0	10,000	0	0	0	225	01/15/2040	1FE
19647P	AB 9 COLORADO HSG 5.50 09/20/2036		02/02/2017	Call		1,848,850	1,795,000	1,799,488	1,796,714	0	(49)	0	(49)	0	1,796,666	0	52,184	52,184	36,199	09/20/2036	1FE
19647P	BA 0 CO ST HSG FIN AUTH MF I 3.20 02/01/2044		03/01/2017	MBS Paydown		28,686	28,686	28,686	28,686	0	0	0	0	0	28,686	0	0	0	150	02/01/2044	1FE
19647P	BQ 5 CO HSG FIN AUTH V 3.40 11/01/2045		03/01/2017	Paydown		45,862	45,862	45,862	45,861	0	1	0	1	0	45,862	0	0	0	197	11/01/2045	1FE
20774W	G9 6 CT HSG FIN 4.00 11/15/2040		03/02/2017	Partial Call		485,000	485,000	504,908	494,740	0	(9,740)	0	(9,740)	0	485,000	0	0	0	993	11/15/2040	1FE
20775B	N8 5 CT ST HSG FIN AUTH B-2 4.00 11/15/2032		03/02/2017	Partial Call		225,000	225,000	239,510	234,888	0	(9,888)	0	(9,888)	0	225,000	0	0	0	161	11/15/2032	1FE
23410B	CH 2 DAKOTA CNTY MN SF 4.50 06/01/2035		03/01/2017	Partial Call		45,000	45,000	48,339	46,527	0	(1,527)	0	(1,527)	0	45,000	0	0	0	12	06/01/2035	1FE
246395	NX 1 DE HSG AUTH B 4.05 07/01/2017		01/01/2017	Sinking Fund Redemption		75,000	75,000	73,763	67,369	0	53	0	53	0	75,000	0	0	0	1,519	07/01/2017	1FE
246395	WY 9 DE HSG AUTH-SFM-A- A-1 4.90 07/01/2029		01/01/2017	Sinking Fund Redemption		50,000	50,000	51,980	51,033	0	(1,011)	0	(1,011)	0	50,000	0	0	0	1,225	07/01/2029	1FE
246395	WY 9 DE HSG AUTH-SFM-A- A-1 4.90 07/01/2029		03/01/2017	Partial Call		5,000	5,000	5,198	5,103	0	(104)	0	(104)	0	5,000	0	0	0	123	07/01/2029	1FE
246395	XA 0 DE HSG AUTH SFM B 0.00 7/1/2031		02/01/2017	Partial Call		181,398	375,000	139,223	180,816	0	582	0	582	0	181,398	0	0	0	0	07/01/2031	1FE
31392C	EM 2 FNW 02-W2 AF5 SEQ HEL STP 6/25/32		03/25/2017	MBS Paydown		9,761	9,761	9,374	9,272	0	377	0	377	0	9,761	0	0	0	101	06/25/2032	1
34074M	CH 2 FL HSG FIN CORP 5.00 07/01/2028		01/01/2017	Sinking Fund Redemption		260,000	260,000	280,930	268,366	0	(5,386)	0	(5,386)	0	260,000	0	0	0	6,500	07/01/2028	1FE
34074M	GX 3 FL HSG 4.45 07/01/2026		01/01/2017	Partial Call		200,000	200,000	200,000	200,000	0	0	0	0	0	200,000	0	0	0	4,450	07/01/2026	1FE

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SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During 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)
34074M GZ 8	FL HSG 4.50 01/01/2029.....		01/01/2017.	Sinking Fund Redemption.....		360,000	360,000	388,865	375,465	0	(11,218)	0	(11,218)	0	360,000	0	0	0	8,100	01/01/2029.	1FE.....
34074M KB 6	FL ST HSG FIN C 4.00 7/01/2035.....		01/01/2017.	Partial Call.....		280,000	280,000	300,944	294,947	0	(14,947)	0	(14,947)	0	280,000	0	0	0	5,600	07/01/2035.	1FE.....
34074M LZ 2	FL HSG FIN CORP A 3.50 07/01/2046.....		01/01/2017.	Partial Call.....		120,000	120,000	130,252	126,518	0	(6,518)	0	(6,518)	0	120,000	0	0	0	2,100	07/01/2046.	1FE.....
34074M MY 4	FLORIDA HSG FIN CORP 1 4.00 01/01/2047.....		01/01/2017.	Partial Call.....		40,000	40,000	43,476	42,777	0	(2,777)	0	(2,777)	0	40,000	0	0	0	800	01/01/2047.	1FE.....
373539 2E 4	GEORGIA HSG & FIN B-1 3.50 12/01/2045.....		02/01/2017.	Partial Call.....		260,000	260,000	275,701	272,213	0	(12,213)	0	(12,213)	0	260,000	0	0	0	106	12/01/2045.	1FE.....
373539 Y2 5	GEORGIA ST HSG & FIN A-1 3.50 06/01/2045.....		02/01/2017.	Partial Call.....		90,000	90,000	96,550	94,423	0	(4,423)	0	(4,423)	0	90,000	0	0	0	16	06/01/2045.	1FE.....
373539 ZB 4	GA ST HSG 5.00 06/01/2029.....		02/01/2017.	Partial Call.....		90,000	90,000	96,229	91,114	0	(1,114)	0	(1,114)	0	90,000	0	0	0	112	06/01/2029.	1FE.....
373541 G2 1	GA MUN ELEC Z 5.50 01/01/2020.....		01/01/2017.	Sinking Fund Redemption.....		935,000	935,000	1,065,900	978,717	0	(43,717)	0	(43,717)	0	935,000	0	0	0	25,713	01/01/2020.	1FE.....
419818 HM 4	HI ST HSG FIN A TXB 2.60 07/01/2037.....		03/01/2017.	MBS Paydown.....		126,506	126,506	126,506	126,506	0	0	0	0	0	126,506	0	0	0	565	07/01/2037.	1FE.....
421348 AD 5	HAYWOOD CNTY NC INDL 4.45 3/24 (IP).....		03/09/2017.	Call.....		2,400,000	2,400,000	2,088,000	2,200,458	0	199,542	0	199,542	0	2,400,000	0	0	0	55,773	03/01/2024.	2FE.....
45201L NF 8	IL ST HSG DEV AUTH C 3.875 12/01/2043.....		03/01/2017.	MBS Paydown.....		236,208	236,208	236,208	236,208	0	0	0	0	0	236,208	0	0	0	1,170	12/01/2043.	1FE.....
45201Y N2 9	IL HSG DEV AUTH A 3.125 02/01/2047.....		03/01/2017.	MBS Paydown.....		6,403	6,403	6,403	0	0	(1)	0	(1)	0	6,403	0	0	0	17	02/01/2047.	1FE.....
452024 GA 4	IL MUN ELEC A 5.25 02/01/2019.....		02/01/2017.	Call.....		2,000,000	2,000,000	2,137,260	2,001,566	0	(1,566)	0	(1,566)	0	2,000,000	0	0	0	52,500	02/01/2019.	1FE.....
452024 GB 2	IL MUN ELEC AGY 5.25 02/01/2021.....		02/01/2017.	Call.....		2,250,000	2,250,000	2,344,950	2,251,099	0	(1,099)	0	(1,099)	0	2,250,000	0	0	0	59,063	02/01/2021.	1FE.....
45203L CD 3	IL HSG DEV AUTH 2.85 07/01/2032.....		03/26/2017.	MBS Paydown.....		8,812	8,812	8,812	8,843	0	(3)	0	(3)	0	8,812	0	0	0	44	07/01/2032.	1FE.....
45203L CE 1	IL HSG DEV AUTH 2.80 07/01/2032.....		03/26/2017.	MBS Paydown.....		24,695	24,695	24,695	18,543	0	56	0	56	0	24,695	0	0	0	121	07/01/2032.	1FE.....
454624 LZ 1	IN BD BK SER A 4.038 02/01/2017.....		02/01/2017.	Maturity.....		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	20,190	02/01/2017.	1FE.....
455254 FC 1	INDIANAPOLIS ARPT-RF 5.10 01/17 (FDX).....		01/15/2017.	Maturity.....		5,500,000	5,500,000	5,624,475	5,500,828	0	(828)	0	(828)	0	5,500,000	0	0	0	140,250	01/15/2017.	2FE.....
462467 NW 7	IA ST FIN SF MTGE SER 3 2.90 2/01/2042.....		03/01/2017.	Partial Call.....		60,000	60,000	60,000	60,000	0	0	0	0	0	60,000	0	0	0	290	02/01/2042.	1FE.....
49130T ME 3	KY HSG CORP A 5.00 01/01/2028.....		02/15/2017.	Partial Call.....		40,000	40,000	43,087	41,701	0	(1,701)	0	(1,701)	0	40,000	0	0	0	1,034	01/01/2028.	1FE.....
49130T PR 1	KY ST HSG CORP A 4.25 07/01/2033.....		02/15/2017.	Partial Call.....		230,000	230,000	238,752	234,740	0	(4,740)	0	(4,740)	0	230,000	0	0	0	4,972	07/01/2033.	1FE.....
49130T PS 9	KY HSG CORP A 3.00 11/01/2041.....		03/01/2017.	Partial Call.....		20,000	20,000	20,000	20,000	0	0	0	0	0	20,000	0	0	0	100	11/01/2041.	1FE.....
49130T PT 7	KY HSG CORP B 3.00 11/01/2041.....		03/01/2017.	Partial Call.....		30,000	30,000	30,000	30,000	0	0	0	0	0	30,000	0	0	0	138	11/01/2041.	1FE.....
57419P K2 4	MD ST CMNTY DEV 5.00 03/01/2041.....		01/13/2017.	Partial Call.....		460,000	460,000	487,471	473,117	0	(13,117)	0	(13,117)	0	460,000	0	0	0	1,194	03/01/2041.	1FE.....
57419R JY 2	MD CMNTY DEV ADMIN 3.25 09/01/2044.....		01/13/2017.	Partial Call.....		160,000	160,000	165,512	164,028	0	(4,028)	0	(4,028)	0	160,000	0	0	0	133	09/01/2044.	1FE.....
57586P E5 1	MA HSG FIN REV C 4.30 12/01/2019.....		01/13/2017.	Paydown.....		85,000	85,000	85,000	85,000	0	0	0	0	0	85,000	0	0	0	22	12/01/2019.	1FE.....
57587A FR 4	MA HSG FIN AGY 172 3.30 12/01/2029.....		01/06/2017.	Partial Call.....		220,000	220,000	220,000	220,000	0	0	0	0	0	220,000	0	0	0	52	12/01/2029.	1FE.....
57587A JE 9	MA HSG FIN AGY 178 3.70 12/01/2033.....		01/06/2017.	Partial Call.....		180,000	180,000	180,000	179,998	0	2	0	2	0	180,000	0	0	0	47	12/01/2033.	1FE.....
576029 AT 9	MASSACHUSETTS TPK A 5.00 01/01/2020.....		01/01/2017.	Sinking Fund Redemption.....		465,000	465,000	536,196	488,107	0	(23,107)	0	(23,107)	0	465,000	0	0	0	11,625	01/01/2020.	1FE.....
592113 AV 6	MET GOVT NASHVILLE 3.75 03/15/2028.....		03/15/2017.	Sinking Fund Redemption.....		30,000	30,000	29,550	29,630	0	365	0	365	0	30,000	0	0	0	563	03/15/2028.	1FE.....
60415N AZ 2	MN HFA SRS E 5.05 07/01/2034.....		03/01/2017.	Partial Call.....		130,000	130,000	132,075	130,966	0	(966)	0	(966)	0	130,000	0	0	0	3,288	07/01/2034.	1FE.....
60416Q GB 4	MN HSG FIN AGY D 2.875 11/01/2044.....		03/01/2017.	MBS Paydown.....		438,220	438,220	438,220	438,220	0	0	0	0	0	438,220	0	0	0	2,128	11/01/2044.	1FE.....
60416Q GC 2	MINNESOTA ST HSG FIN A 2.80 02/01/2045.....		03/01/2017.	MBS Paydown.....		162,449	162,449	162,449	162,449	0	0	0	0	0	162,449	0	0	0	742	02/01/2045.	1FE.....
60416Q GD 0	MINNESOTA ST HSG FIN 3.00 04/01/2045.....		03/01/2017.	MBS Paydown.....		150,905	150,905	150,905	150,906	0	(0)	0	(0)	0	150,905	0	0	0	695	04/01/2045.	1FE.....
60416Q GF 5	MN ST HSG FIN D 2.90 11/01/2045.....		03/01/2017.	MBS Paydown.....		120,876	120,876	120,876	120,877	0	0	0	0	0	120,876	0	0	0	582	11/01/2045.	1FE.....
60416Q GG 3	MN HSG FIN A 2.95 02/01/2046.....		03/01/2017.	MBS Paydown.....		240,041	240,041	240,041	240,041	0	0	0	0	0	240,041	0	0	0	1,331	02/01/2046.	1FE.....
60416Q GJ 7	MN ST HSG FIN AGY C 2.33 08/01/2046.....		03/01/2017.	MBS Paydown.....		100,529	100,529	100,529	100,529	0	(0)	0	(0)	0	100,529	0	0	0	356	08/01/2046.	1FE.....
60416S BE 9	MN HSG FIN AGY-D 4.00 07/01/2040.....		03/01/2017.	Partial Call.....		75,000	75,000	79,802	77,669	0	(2,669)	0	(2,669)	0	75,000	0	0	0	1,508	07/01/2040.	1FE.....
60416S BU 3	MN HSG FIN AGY A 3.00 07/01/2031.....		03/01/2017.	Partial Call.....		70,000	70,000	73,525	72,312	0	(2,312)	0	(2,312)	0	70,000	0	0	0	1,056	07/01/2031.	1FE.....
60416S HX 1	MN HSG FIN AGY C AMT 4.00 1/1/2045.....		03/01/2017.	Partial Call.....		245,000	245,000	266,989	258,667	0	(13,667)	0	(13,667)	0	245,000	0	0	0	4,913	01/01/2045.	1FE.....
60416S JB 7	MINNESOTA HSG FIN E 3.50 01/01/2032.....		01/01/2017.	Partial Call.....		125,000	125,000	124,531	124,578	0	422	0	422	0	125,000	0	0	0	2,188	01/01/2032.	1FE.....
60416S MZ 0	MN HSG FIN AGY E 3.50 01/01/2046.....		03/01/2017.	Partial Call.....		325,000	325,000	341,890	340,246	0	(15,246)	0	(15,246)	0	325,000	0	0	0	5,703	01/01/2046.	1FE.....
60416S PH 7	MN HSG FIN AGY A 3.10 07/01/2031.....		03/01/2017.	Partial Call.....		90,000	90,000	90,000	90,003	0	(3)	0	(3)	0	90,000	0	0	0	1,468	07/01/2031.	1FE.....

QE051

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During 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)
60535Q FD 7	MS HOME CORP 5.4 06/01/2038.....		02/01/2017	Partial Call.....		40,000	40,000	41,900	40,142	0	(142)	0	(142)	0	40,000	0	0	0	7	06/01/2038	1FE.....
60535Q LY 4	MS ST HOME CORP SF MTGE 2.75 12/01/2032.....		03/01/2017	MBS Paydown.....		26,086	26,086	26,086	26,086	0	0	0	0	0	26,086	0	0	0	110	12/01/2032	1FE.....
60637B CR 9	MO HSG DEV SF MTG REV D 2.55 10/01/2034.....		03/01/2017	MBS Paydown.....		66,032	66,032	66,032	66,032	0	0	0	0	0	66,032	0	0	0	263	10/01/2034	1FE.....
60637B EZ 9	MO HSG DEV B 4.00 11/01/2040.....		02/01/2017	Partial Call.....		135,000	135,000	148,442	145,835	0	(10,835)	0	(10,835)	0	135,000	0	0	0	48	11/01/2040	1FE.....
60637B FA 3	MISSOURI HSG DEV C 2.97 08/01/2036.....		03/01/2017	MBS Paydown.....		65,297	65,297	65,297	65,297	0	0	0	0	0	65,297	0	0	0	340	08/01/2036	1FE.....
60637B HV 5	MO HSG DEV COMMSN C 4.00 11/01/2036.....		03/01/2017	Partial Call.....		245,000	245,000	265,766	263,299	0	(18,299)	0	(18,299)	0	245,000	0	0	0	60	11/01/2036	1FE.....
63968M EV 7	NEBRASKA ST INVT SFH A 3.00 03/01/2043.....		03/01/2017	Partial Call.....		125,000	125,000	132,419	129,725	0	(4,725)	0	(4,725)	0	125,000	0	0	0	602	03/01/2043	1FE.....
647200 2F 0	NM MTGE FIN CLASS I A 4.00 03/01/2044.....		03/01/2017	Sinking Fund Redemption.....		50,000	50,000	53,696	52,620	0	(2,506)	0	(2,506)	0	50,000	0	0	0	1,027	03/01/2044	1FE.....
647200 3H 5	NEW MEXICO MTGE FIN A 3.25 03/01/2045.....		03/01/2017	Partial Call.....		70,000	70,000	74,255	73,393	0	(3,393)	0	(3,393)	0	70,000	0	0	0	1,138	03/01/2045	1FE.....
647200 3M 4	NEW MEXICO ST MTGE C 3.00 09/01/2041.....		03/01/2017	Partial Call.....		245,000	245,000	245,000	244,735	0	265	0	265	0	245,000	0	0	0	1,125	09/01/2041	1FE.....
647200 3P 7	NEW MEXICO ST MTG E 3.10 09/01/2037.....		03/01/2017	MBS Paydown.....		280,910	280,910	280,910	280,910	0	0	0	0	0	280,910	0	0	0	1,424	09/01/2037	1FE.....
647200 5P 5	NM MTGE FIN AUTH I C-1 3.00 09/01/2031.....		03/01/2017	Partial Call.....		75,000	75,000	75,000	74,999	0	1	0	1	0	75,000	0	0	0	613	09/01/2031	1FE.....
647200 N4 2	NM MTG FIN SFM 5.35 03/01/2030.....		01/01/2017	Partial Call.....		180,000	180,000	186,359	182,896	0	(2,896)	0	(2,896)	0	180,000	0	0	0	273	03/01/2030	1FE.....
647200 N4 2	NM MTG FIN SFM 5.35 03/01/2030.....		03/01/2017	Sinking Fund Redemption.....		110,000	110,000	113,886	111,770	0	(1,646)	0	(1,646)	0	110,000	0	0	0	3,109	03/01/2030	1FE.....
647200 P6 5	NM SFM B CL I 5.00 09/01/2028.....		01/01/2017	Partial Call.....		180,000	180,000	197,710	188,752	0	(8,752)	0	(8,752)	0	180,000	0	0	0	310	09/01/2028	1FE.....
647200 P6 5	NM SFM B CL I 5.00 09/01/2028.....		03/01/2017	Sinking Fund Redemption.....		110,000	110,000	120,823	115,349	0	(5,035)	0	(5,035)	0	110,000	0	0	0	2,940	09/01/2028	1FE.....
647200 P8 1	NM SFM MTG FIN AUTH 4.625 3/1/2028.....		03/01/2017	Sinking Fund Redemption.....		115,000	115,000	121,121	118,241	0	(2,990)	0	(2,990)	0	115,000	0	0	0	2,659	03/01/2028	1FE.....
647200 UL 6	NEW MEX MTG FIN 5.05 07/01/2039.....		01/01/2017	Partial Call.....		5,000	5,000	5,075	5,006	0	(6)	0	(6)	0	5,000	0	0	0	126	07/01/2039	1FE.....
647200 V3 5	NEW MEXICO SF MTGE B-1 3.75 03/01/2043.....		03/01/2017	Partial Call.....		85,000	85,000	89,997	87,905	0	(2,905)	0	(2,905)	0	85,000	0	0	0	1,594	03/01/2043	1FE.....
647200 X5 8	NM MTGE FIN AUTH B-2 2.23 10/01/2034.....		03/01/2017	MBS Paydown.....		25,595	25,595	25,595	25,595	0	0	0	0	0	25,595	0	0	0	95	10/01/2034	1FE.....
64966T AX 2	NYC HSG DEV MULT FAM 4.60 01/15/2026.....		01/15/2017	Sinking Fund Redemption.....		95,000	95,000	91,934	92,892	0	2,038	0	2,038	0	95,000	0	0	0	2,185	01/15/2026	1FE.....
649705 JJ 0	EMPIRE INS NY IND DEV 8.80 9/18 (EMPI).....		03/11/2017	Sinking Fund Redemption.....		181,023	181,023	190,751	180,398	1,634	(124)	0	1,510	0	181,023	0	0	0	2,662	09/11/2018	3.....
64970H CF 9	NEW YORK CITY HSG DEV 4.95 05/15/2036.....		01/23/2017	Call.....		4,500,000	4,500,000	4,619,025	4,500,095	0	(95)	0	(95)	0	4,500,000	0	0	0	42,075	05/15/2036	1FE.....
649883 F2 6	NY MTGE AGY 191 3.50 10/01/2034.....		01/19/2017	Partial Call.....		305,000	305,000	322,897	315,488	0	(10,488)	0	(10,488)	0	305,000	0	0	0	197	10/01/2034	1FE.....
649883 VZ 5	NY MTGE AGY-178 3.50 10/01/2043.....		01/19/2017	Partial Call.....		500,000	500,000	516,975	511,550	0	(11,550)	0	(11,550)	0	500,000	0	0	0	694	10/01/2043	1FE.....
64988R FL 1	NY ST MTGE REV SER 48 2.625 04/01/2041.....		01/19/2017	Partial Call.....		110,000	110,000	113,852	112,004	0	(2,004)	0	(2,004)	0	110,000	0	0	0	57	04/01/2041	1FE.....
658207 LZ 6	NC HSG FIN AG 4.50 07/01/2028.....		01/01/2017	Sinking Fund Redemption.....		80,000	80,000	84,880	82,306	0	(2,192)	0	(2,192)	0	80,000	0	0	0	1,800	07/01/2028	1FE.....
658268 BR 7	NC DEPT OF ST TREAS 5.00 03/01/2017.....		03/01/2017	Maturity.....		2,000,000	2,000,000	2,244,620	2,006,005	0	(6,005)	0	(6,005)	0	2,000,000	0	0	0	50,000	03/01/2017	1FE.....
658877 EZ 4	ND ST HSG FIN D 4.25 07/01/2028.....		01/01/2017	Partial Call.....		10,000	10,000	10,310	10,148	0	(148)	0	(148)	0	10,000	0	0	0	213	07/01/2028	1FE.....
658877 FB 6	ND HSG FIN C 2.85 07/01/2032.....		01/01/2017	Partial Call.....		70,000	70,000	70,000	69,998	0	2	0	2	0	70,000	0	0	0	665	07/01/2032	1FE.....
67756Q NM 5	OHIO HSG FIN AGY 3.05 02/01/2044.....		03/01/2017	MBS Paydown.....		526,295	526,295	537,873	537,262	0	(7,378)	0	(7,378)	0	526,295	0	0	0	1,753	02/01/2044	1FE.....
67756Q NQ 6	OH HSG FIN AGY A 2.80 03/01/2046.....		03/01/2017	MBS Paydown.....		84,628	84,628	84,628	84,628	0	0	0	0	0	84,628	0	0	0	362	03/01/2046	1FE.....
67756Q TQ 0	OHIO ST HSG FIN AGY K 2.80 09/01/2031.....		03/01/2017	Partial Call.....		70,000	70,000	70,000	69,999	0	1	0	1	0	70,000	0	0	0	675	09/01/2031	1FE.....
67886M PT 0	OK ST HSG FIN AGY C 3.75 03/01/2044.....		03/01/2017	Partial Call.....		159,825	159,825	159,825	159,825	0	0	0	0	0	159,825	0	0	0	998	03/01/2044	1FE.....
67886M PU 7	OK ST HSG FIN AGY D 3.35 09/01/2035.....		03/01/2017	Partial Call.....		121,931	121,931	121,931	121,931	0	0	0	0	0	121,931	0	0	0	638	09/01/2035	1FE.....
68450W CA 7	ORANGE CNTY FL HSG 4.50 03/01/2031.....		01/01/2017	Partial Call.....		75,000	75,000	80,535	77,776	0	(2,776)	0	(2,776)	0	75,000	0	0	0	53	03/01/2031	1FE.....
68450W CA 7	ORANGE CNTY FL HSG 4.50 03/01/2031.....		03/01/2017	Sinking Fund Redemption.....		130,000	130,000	139,594	134,812	0	(3,948)	0	(3,948)	0	130,000	0	0	0	3,017	03/01/2031	1FE.....
686087 NS 2	OR HSG & CMNTY SVCS B 2.50 07/01/2034.....		03/30/2017	Partial Call.....		85,000	85,000	85,000	85,000	0	0	0	0	0	85,000	0	0	0	1,116	07/01/2034	1FE.....
686087 PG 6	OR HSG & CMNTY SVC 4.00 07/01/2043.....		03/30/2017	Partial Call.....		230,000	230,000	247,236	242,201	0	(12,201)	0	(12,201)	0	230,000	0	0	0	4,801	07/01/2043	1FE.....
686087 RY 5	OREGON ST HSG & CMNTY C 3.125 07/01/2044.....		03/30/2017	Partial Call.....		330,000	330,000	346,652	339,605	0	(9,605)	0	(9,605)	0	330,000	0	0	0	5,288	07/01/2044	1FE.....
68608N CH 3	OREGON ST HSG 5.00 07/01/2028.....		03/30/2017	Partial Call.....		105,000	105,000	111,277	105,933	0	(933)	0	(933)	0	105,000	0	0	0	2,868	07/01/2028	1FE.....
68608N DG 4	OR HSG SVCS-SFM-B 5.25 07/01/2028.....		03/30/2017	Partial Call.....		115,000	115,000	126,256	120,327	0	(5,327)	0	(5,327)	0	115,000	0	0	0	3,256	07/01/2028	1FE.....
708796 TG 0	PA ST HSG FIN 2015-117A 3.50 04/01/2040.....		03/17/2017	Partial Call.....		20,000	20,000	20,962	20,717	0	(717)	0	(717)	0	20,000	0	0	0	2	04/01/2040	1FE.....
71881L AD 0	PHOENIX AZ SER '07 5.25 08/01/2038.....		03/01/2017	Call.....		53,919	52,476	53,441	52,956	0	(14)	0	(14)	0	52,943	0	976	976	689	08/01/2038	1.....

QE052

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Quarter

QE053

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)
72316W XD 4	PINELLAS FL SFM A 4.50 09/01/2028.....		02/01/2017	Partial Call.....		30,000	30,000	32,280	31,046	0	(1,046)	0	(1,046)	0	30,000	0	0	0	37	09/01/2028	1FE.....
72316W ZE 0	PINELLAS HSG FIN B 3.35 01/01/2046.....		03/01/2017	MBS Paydown.....		133,000	133,000	135,715	135,530	0	(1,114)	0	(1,114)	0	133,000	0	0	0	796	01/01/2046	1FE.....
76221R RB 1	RI HSG & MTG 63A 4.00 10/01/2040.....		01/01/2017	Partial Call.....		35,000	35,000	37,092	36,186	0	(1,186)	0	(1,186)	0	35,000	0	0	0	30	10/01/2040	1FE.....
83712D PY 6	SC HSG FIN & DEV 5.30 07/01/2023.....		01/01/2017	Call.....		1,200,000	1,200,000	1,226,400	1,202,426	0	(2,426)	0	(2,426)	0	1,200,000	0	0	0	31,800	07/01/2023	1FE.....
83712D WK 8	SC HSG FIN & DEV B-2 4.00 07/01/2043.....		01/01/2017	Partial Call.....		5,000	5,000	5,443	5,405	0	(405)	0	(405)	0	5,000	0	0	0	83	07/01/2043	1FE.....
837147 5C 7	SC PUB SVC SER B 5.00 01/01/2017.....		01/01/2017	Maturity.....		2,190,000	2,190,000	2,468,853	2,190,000	0	0	0	0	0	2,190,000	0	0	0	54,750	01/01/2017	1FE.....
83755N DR 0	SD HSG SF FAM 5.00 05/01/2028.....		03/15/2017	Partial Call.....		140,000	140,000	152,765	145,837	0	(5,837)	0	(5,837)	0	140,000	0	0	0	424	05/01/2028	1FE.....
83755N EU 2	SD HSG DEV SFH 2 4.25 5/01/2032.....		03/15/2017	Partial Call.....		100,000	100,000	103,810	101,913	0	(1,913)	0	(1,913)	0	100,000	0	0	0	121	05/01/2032	1FE.....
83756C DH 5	SD HSG DEV AUTH A 3.00 11/01/2030.....		03/15/2017	Partial Call.....		25,000	25,000	26,348	25,873	0	(873)	0	(873)	0	25,000	0	0	0	9	11/01/2030	1FE.....
83756C HX 6	SD HSG DEV AUTH F 4.00 05/01/2034.....		03/15/2017	Partial Call.....		80,000	80,000	84,264	83,436	0	(3,436)	0	(3,436)	0	80,000	0	0	0	42	05/01/2034	1FE.....
83756C JP 1	SD HSG DEV AUTH A 3.40 05/01/2031.....		03/15/2017	Partial Call.....		250,000	250,000	250,000	250,006	0	(6)	0	(6)	0	250,000	0	0	0	623	05/01/2031	1FE.....
83756C LL 7	SD HSG DEV AUTH D 4.00 11/01/2045.....		03/15/2017	Partial Call.....		120,000	120,000	130,654	128,585	0	(8,585)	0	(8,585)	0	120,000	0	0	0	66	11/01/2045	1FE.....
88045R C6 7	TN HSG DEV AGY A 3.55 07/01/2031.....		03/01/2017	Partial Call.....		170,000	170,000	170,000	170,005	0	(5)	0	(5)	0	170,000	0	0	0	3,028	07/01/2031	1FE.....
88045R UR 1	TN HSG B HSG FIN 4.50 01/01/2028.....		02/01/2017	Partial Call.....		120,000	120,000	127,564	123,552	0	(3,552)	0	(3,552)	0	120,000	0	0	0	2,728	01/01/2028	1FE.....
88045R WH 1	TN HSG DEV 1A 4.50 07/01/2031.....		03/01/2017	Partial Call.....		70,000	70,000	72,536	71,234	0	(1,234)	0	(1,234)	0	70,000	0	0	0	1,589	07/01/2031	1FE.....
880461 AR 9	TN HSG DEV AGY 1B 3.60 01/01/2031.....		03/01/2017	Partial Call.....		45,000	45,000	40,936	41,489	0	3,511	0	3,511	0	45,000	0	0	0	812	01/01/2031	1FE.....
880461 BP 2	TN HSG DEV AGY 2A 4.00 07/01/2043.....		03/01/2017	Partial Call.....		55,000	55,000	58,515	57,427	0	(2,427)	0	(2,427)	0	55,000	0	0	0	1,112	07/01/2043	1FE.....
880461 DN 5	TN HSG DEV AGY 2A 4.00 07/01/2045.....		03/01/2017	Partial Call.....		185,000	185,000	203,667	199,984	0	(14,984)	0	(14,984)	0	185,000	0	0	0	3,731	07/01/2045	1FE.....
88271H CV 9	TX ST HSG 5.50 12/01/2039.....		01/01/2017	Partial Call.....		9,990	9,990	10,589	10,245	0	(255)	0	(255)	0	9,990	0	0	0	46	12/01/2039	1FE.....
88271H CV 9	TX ST HSG 5.50 12/01/2039.....		02/01/2017	Call.....		624,680	609,444	646,011	625,008	0	(328)	0	(328)	0	624,680	0	0	0	5,587	12/01/2039	1FE.....
88275A CW 8	TX ST DEPT OF HSG & CMNTY 3.45 1/01/2032.....		03/26/2017	MBS Paydown.....		9,315	9,315	9,408	9,386	0	711	0	711	0	9,315	0	0	0	80	01/01/2032	1FE.....
88275F MT 3	TX DEPT HSG SF 5.25 09/01/2032.....		03/01/2017	Partial Call.....		70,000	70,000	71,225	70,035	0	(35)	0	(35)	0	70,000	0	0	0	702	09/01/2032	1FE.....
88275F MV 8	TX DEPT HSG B 5.30 09/01/2039.....		03/01/2017	Partial Call.....		45,000	45,000	45,675	45,019	0	(19)	0	(19)	0	45,000	0	0	0	393	09/01/2039	1FE.....
88275F NV 7	TEXAS ST DEPT OF HSG 3.125 03/01/2046.....		03/01/2017	Partial Call.....		35,000	35,000	35,000	35,004	0	(4)	0	(4)	0	35,000	0	0	0	473	03/01/2046	1FE.....
88275F NW 5	TEXAS ST DEPT OF HSG A 3.00 03/01/2046.....		03/01/2017	Partial Call.....		150,000	150,000	150,000	150,000	0	0	0	0	0	150,000	0	0	0	1,139	03/01/2046	1FE.....
896029 YE 9	TRIBORO BRDG/TUNNL NY 5.50 01/01/2017.....		01/01/2017	Maturity.....		570,000	570,000	656,070	570,000	0	0	0	0	0	570,000	0	0	0	15,675	01/01/2017	1.....
92812Q 7J 0	VA ST HSG DEV AUTH 4.875 10/01/2031.....		03/01/2017	Partial Call.....		175,000	175,000	175,000	175,000	0	0	0	0	0	175,000	0	0	0	622	10/01/2031	1FE.....
92812U Q4 3	VA HSG DEV A 3.50 10/25/2037.....		03/25/2017	MBS Paydown.....		321,365	321,365	321,365	321,365	0	0	0	0	0	321,365	0	0	0	1,857	10/25/2037	1FE.....
92812U Q5 0	VA HSG DEV A 3.25 06/25/2042.....		03/01/2017	Paydown.....		242,199	242,199	242,199	242,050	0	150	0	150	0	242,199	0	0	0	1,217	06/25/2042	1FE.....
93978T QX 0	WA HSG FIN 1N-R 3.00 06/01/2037.....		03/01/2017	Partial Call.....		105,000	105,000	108,766	107,680	0	(2,680)	0	(2,680)	0	105,000	0	0	0	50	06/01/2037	1FE.....
98322Q HV 2	WYOMING ST CMNTY DEV 3 3.00 12/01/2044.....		03/01/2017	Partial Call.....		200,000	200,000	209,124	205,527	0	(5,527)	0	(5,527)	0	200,000	0	0	0	113	12/01/2044	1FE.....
3199999	Total - Bonds - U.S. Special Revenue and Special Assessments.....					46,326,059	46,449,131	47,906,892	46,473,381	1,634	(206,641)	0	(205,007)	0	46,272,898	0	53,161	53,161	818,331	XXX	XXX
Bonds - Industrial and Miscellaneous																					
00084G AL 7	ACASC 2014-2A A2 CLO SSNR 3.634 01/15/27.....		03/28/2017	Distribution.....		2,000,000	2,000,000	1,999,544	1,999,734	0	14	0	14	0	1,999,749	0	251	251	32,504	01/15/2027	1Z.....
001406 AA 5	DCAL 2015-1A A1 ABS SEQ SNR 4.213 02/40.....		03/15/2017	MBS Paydown.....		23,214	23,214	23,214	23,214	0	0	0	0	0	23,214	0	0	0	163	02/15/2040	1FE.....
00176E AA 5	AMMC CLO 2013-12A E FLT 05/10/2025.....		01/26/2017	BANC OF AMERICA SECURITIES.....		1,225,000	1,250,000	1,106,250	1,160,150	0	1,458	0	1,458	0	1,161,608	0	63,392	63,392	16,748	05/10/2025	1AM.....
00176J AC 0	AMMC CLO 2015-16A AX FLT 04/14/27.....		01/14/2017	MBS Paydown.....		8,333	8,333	8,333	8,332	0	(0)	0	(0)	0	8,333	0	0	0	48	04/14/2027	1FE.....
00213R AA 1	ARLFR 2012-1A A1 ABS FLT 12/15/2042.....		03/15/2017	MBS Paydown.....		336,017	336,017	336,017	336,017	0	0	0	0	0	336,017	0	0	0	1,970	12/15/2042	1FE.....
00214M AA 1	ARLFR 2014-1A A1 ABS SNR 2.92 06/15/2044.....		03/15/2017	MBS Paydown.....		101,576	101,576	98,581	98,772	0	91	0	91	0	101,576	0	0	0	496	06/15/2044	1FE.....
00249E AA 8	AA AIRCRAFT FIN 2013-1 3.596 11/01/2017.....		03/01/2017	Sinking Fund Redemption.....		73,231	73,231	73,231	73,231	0	0	0	0	0	73,231	0	0	0	439	11/01/2017	1FE.....
00443P AA 7	ACE 2007-HE2 A1 SEQ SNR FLT 12/25/2036.....		03/25/2017	MBS Paydown.....		131,271	131,271	100,177	101,891	0	(344)	0	(344)	0	131,271	0	0	0	221	12/25/2036	1FM.....
00703Q AD 4	ARMT 2006-3 4A11 SEQ SSNR FLT 08/25/2036.....		03/25/2017	MBS Paydown.....		147,664	147,664	104,980	104,354	0	12,832	0	12,832	0	147,664	0	0	0	233	08/25/2036	1FM.....

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During 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)
01448Q AA 8	ALESC 4A A1 CDO SSNR FLT 07/30/2034.....		01/30/2017	MBS Paydown.....		7,949	7,949	6,749	6,464	0	(3,021)	0	(3,021)	0	7,949	0	0	0	27	07/30/2034	1FE.....
02149M AB 5	CWALT 2007-J1 1A2 SEQ 5.75 03/25/2037.....		03/25/2017	MBS Paydown.....		67,787	67,787	56,592	52,775	0	(17)	0	(17)	0	67,787	0	0	0	548	03/25/2037	1FM.....
02149M AB 5	CWALT 2007-J1 1A2 SEQ 5.75 03/25/2037.....		03/25/2017	Pass-Through Loss.....		0	(149)	0	0	0	0	0	0	0	0	0	0	0	0	03/25/2037	1FM.....
02660L AA 8	AHMA 2006-4 1A11 SEQ SSNR FLT 10/25/2046.....		03/25/2017	MBS Paydown.....		18,040	18,040	13,530	11,626	0	570	0	570	0	18,040	0	0	0	28	10/25/2046	1FM.....
02665U AA 3	AH4R 2014-SFR2 A ABS SSNR 3.786 10/17/36.....		03/17/2017	MBS Paydown.....		6,131	6,131	6,227	6,209	0	(1)	0	(1)	0	6,131	0	0	0	39	10/17/2036	1FE.....
02665X AA 7	AH4R 2014-SFR3 A ABS SSNR 3.678 12/17/36.....		03/17/2017	MBS Paydown.....		62,745	62,745	63,348	63,270	0	(6)	0	(6)	0	62,745	0	0	0	385	12/17/2036	1FE.....
02666A AA 6	AH4R 2015-SFR1 A ABS SEQ SNR 3.467 04/45.....		03/17/2017	MBS Paydown.....		20,193	20,193	20,192	20,181	0	(0)	0	(0)	0	20,193	0	0	0	117	04/17/2052	1FE.....
03235T AA 5	ACEF 2014-1A A ABS 8.00 12/20/24.....		03/20/2017	MBS Paydown.....		39,790	39,790	39,790	39,790	0	0	0	0	0	39,790	0	0	0	469	12/20/2024	1AM.....
03763K AB 2	AASET 2014-1 A ABS SNR 5.125 12/15/2029.....		03/15/2017	MBS Paydown.....		257,832	257,832	257,832	257,832	0	0	0	0	0	257,832	0	0	0	2,196	12/15/2029	1FE.....
038779 AD 2	ARBYS 2015-1A A2 ABS SEQ SNR 4.969 10/45.....		01/30/2017	MBS Paydown.....		6,250	6,250	6,250	6,250	0	0	0	0	0	6,250	0	0	0	78	10/30/2045	2AM.....
04544N AD 6	ABSHE 2006-HE6 A4 SEQ SNR FLT 11/25/2036.....		03/25/2017	MBS Paydown.....		745,692	745,692	626,382	661,941	0	39,790	0	39,790	0	745,692	0	0	0	1,176	11/25/2036	1FM.....
05530M AA 7	BCAP 2006-AA2 A1 SEQ SNR FLT 01/25/2037.....		03/25/2017	MBS Paydown.....		318,061	318,061	243,810	250,585	0	34,495	0	34,495	0	318,061	0	0	0	441	01/25/2037	1FM.....
05530M AA 7	BCAP 2006-AA2 A1 SEQ SNR FLT 01/25/2037.....		03/25/2017	Pass-Through Loss.....		0	(7,251)	0	0	0	0	0	0	(1,768)	0	1,768	1,768	0	01/25/2037	1FM.....	
05533D AK 2	BCAP 2010-RR7 2A1 SEQ SSNR FLT 07/45 RE.....		03/26/2017	MBS Paydown.....		74,229	74,229	72,234	72,633	0	548	0	548	0	74,229	0	0	0	323	07/26/2045	1FM.....
05533N AJ 3	BCAP 2010-RR12 1A9 MEZ FLT 06/26/2037 RE.....		03/26/2017	MBS Paydown.....		30,203	30,203	25,573	26,084	0	(425)	0	(425)	0	30,203	0	0	0	199	06/26/2037	1FM.....
05533N AJ 3	BCAP 2010-RR12 1A9 MEZ FLT 06/26/2037 RE.....		03/26/2017	Pass-Through Loss.....		0	(6,463)	0	0	0	3	0	3	0	0	0	0	0	0	06/26/2037	1FM.....
05545J AJ 8	BCAP 2015-RR3 4A1 SEQ SSNR FLT 02/37 RE.....		03/25/2017	MBS Paydown.....		262,902	262,902	234,640	237,924	0	5,541	0	5,541	0	262,902	0	0	0	291	02/27/2037	1AM.....
05579H AE 2	BNZ INTL FUNDING/LONDON 2.90 02/21/2022.....	C	03/16/2017	GOLDMAN SACHS.....		4,981,750	5,000,000	4,991,200	0	0	137	0	137	0	4,991,337	0	(9,587)	(9,587)	8,631	02/21/2022	1FE.....
05605G AA 0	B2R 2015-2 A ABS SEQ SSNR 3.336 11/48.....		03/15/2017	MBS Paydown.....		24,573	24,573	24,572	24,566	0	(6)	0	(6)	0	24,573	0	0	0	144	11/15/2048	1FE.....
05617L AC 1	BABSN 2012-1A B CLO FLT 04/15/2022.....		02/15/2017	Distribution.....		1,250,000	1,250,000	1,228,125	1,239,598	0	430	0	430	0	1,240,027	0	9,973	9,973	14,345	04/15/2022	1FE.....
05741R AE 3	BAKR 2006-1A C CLO MEZ FLT 10/15/2019.....		01/15/2017	MBS Paydown.....		1,500,000	1,500,000	1,445,625	1,476,663	0	23,337	0	23,337	0	1,500,000	0	0	0	6,172	10/15/2019	1FE.....
059333 ZZ 0	BACKCOUNTRY.COM LIBOR+725 6/30/2020.....		03/17/2017	Paydown.....		276,060	276,060	273,300	273,259	0	2,802	0	2,802	0	276,060	0	0	0	5,612	06/30/2020	2FE.....
05946X H5 5	BAFC 2005-H 2A1 SEQ SSNR FLT 11/20/2035.....		03/20/2017	MBS Paydown.....		153,356	153,356	132,110	133,301	0	1,434	0	1,434	0	153,356	0	0	0	930	11/20/2035	1FM.....
05946X H5 5	BAFC 2005-H 2A1 SEQ SSNR FLT 11/20/2035.....		03/20/2017	Pass-Through Loss.....		0	33,966	0	0	0	(4,882)	0	(4,882)	0	0	0	0	0	0	11/20/2035	1FM.....
05946X YV 9	BAFC 2005-F 2A1 SEQ SNR FLT 09/20/2035.....		03/20/2017	MBS Paydown.....		20,771	20,771	17,520	0	0	(11)	0	(11)	0	20,771	0	0	0	68	09/20/2035	1FM.....
05946X YV 9	BAFC 2005-F 2A1 SEQ SNR FLT 09/20/2035.....		03/20/2017	Pass-Through Loss.....		0	47,560	0	0	0	0	0	0	0	0	0	0	0	0	09/20/2035	1FM.....
059475 AG 8	BOAA 2007-2 2A2 NAS SSNR 6.00 06/25/37.....		03/25/2017	MBS Paydown.....		222,711	222,711	172,466	158,244	0	(20,648)	0	(20,648)	0	222,711	0	0	0	2,019	06/25/2037	1FM.....
059475 AG 8	BOAA 2007-2 2A2 NAS SSNR 6.00 06/25/37.....		03/25/2017	Pass-Through Loss.....		0	37,455	0	0	0	0	0	0	0	0	0	0	0	0	06/25/2037	1FM.....
05948K ZF 9	BOAA 2005-4 CB6 SEQ FLT 5/25/2035.....		03/25/2017	MBS Paydown.....		18,890	18,890	15,316	13,796	0	(2,572)	0	(2,572)	0	18,890	0	0	0	35	05/25/2035	1FM.....
05948K ZF 9	BOAA 2005-4 CB6 SEQ FLT 5/25/2035.....		03/25/2017	Pass-Through Loss.....		0	6,205	5,031	0	0	0	0	0	0	0	0	0	0	0	05/25/2035	1FM.....
05948X SV 9	BOAMS 2004-C B1 MEZ FLT 04/25/2034.....		03/25/2017	MBS Paydown.....		92,857	92,857	86,821	86,879	0	1,294	0	1,294	0	92,857	0	0	0	731	04/25/2034	1FM.....
05949C KS 4	BOAMS 2005-J 2A3 SEQ SSNR CSTR 11/35.....		03/25/2017	MBS Paydown.....		4,872	4,872	4,494	4,717	0	(76)	0	(76)	0	4,872	0	0	0	23	11/25/2035	1FM.....
05949C KS 4	BOAMS 2005-J 2A3 SEQ SSNR CSTR 11/35.....		03/25/2017	Pass-Through Loss.....		0	316	0	0	0	0	0	0	0	0	0	0	0	0	11/25/2035	1FM.....
05951U AC 5	BAFC 2006-8T2 A2 SEQ 5.7908 10/25/2036.....		03/25/2017	MBS Paydown.....		1,591	1,591	1,511	1,168	0	24	0	24	0	1,591	0	0	0	12	10/25/2036	1FM.....
05951U AC 5	BAFC 2006-8T2 A2 SEQ 5.7908 10/25/2036.....		03/25/2017	Pass-Through Loss.....		0	453	431	0	0	0	0	0	0	0	0	0	0	0	10/25/2036	1FM.....
059522 AU 6	BAFC 2007-C 1A2 PT SSNR FLT 05/20/2036.....		03/20/2017	MBS Paydown.....		191,606	191,606	171,627	171,340	0	465	0	465	0	191,606	0	0	0	961	05/20/2036	1FM.....
059522 AU 6	BAFC 2007-C 1A2 PT SSNR FLT 05/20/2036.....		03/20/2017	Pass-Through Loss.....		0	10,310	0	0	0	0	0	0	0	0	0	0	0	0	05/20/2036	1FM.....
05953Y AH 4	BAFC 2007-4 TA1B SEQ STP 05/25/37.....		02/25/2017	MBS Paydown.....		10,054	10,054	8,790	7,657	0	(286)	0	(286)	0	10,054	0	0	0	55	05/25/2037	1FM.....
05953Y AH 4	BAFC 2007-4 TA1B SEQ STP 05/25/37.....		02/25/2017	Pass-Through Loss.....		0	1,303	1,140	0	0	0	0	0	0	0	0	0	0	0	05/25/2037	1FM.....
05955T AA 8	BALL 2009-UB2 A4AA SEQ SSNR CSTR 2/24/51.....		03/24/2017	MBS Paydown.....		2,381,072	2,381,072	2,387,397	2,369,671	0	3,361	0	3,361	0	2,381,072	0	0	0	19,445	02/24/2051	1FE.....
05955T AC 4	BALL 2009-UB2 A4AB SEQ SSNR CSTR 12/49.....		03/24/2017	MBS Paydown.....		273,493	273,493	265,555	271,194	0	(254)	0	(254)	0	273,493	0	0	0	2,105	12/24/2049	1FE.....
05955U AA 5	BALL 2010-UB3 A4A1 SEQ SSNR CSTR 6/15/49.....		01/15/2017	MBS Paydown.....		1,380,222	1,380,222	1,305,512	1,372,336	0	7,887	0	7,887	0	1,380,222	0	0	0	6,438	06/15/2049	1FE.....
05990E AD 2	BAFC 2012-R6 2A2 MEZ FLT 07/26/2036 RE.....		03/26/2017	Pass-Through Loss.....		0	5,106	0	0	0	14	0	14	0	0	0	0	0	0	07/26/2036	1AM.....

QE054

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Quarter

QE055

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)
06366Q W8 6	BANK OF MONTREAL 2.50 01/11/2017.....		01/11/2017	Maturity.....		6,000,000	6,000,000	5,987,700	5,999,928	0	72	0	72	0	6,000,000	0	0	0	75,000	01/11/2017	1FE.....
064255 AH 5	BK TOKYO-MITSUBISHI UFJ 2.35 02/23/2017.....	C	02/23/2017	Maturity.....		4,000,000	4,000,000	3,997,760	3,999,932	0	68	0	68	0	4,000,000	0	0	0	47,000	02/23/2017	1FE.....
07384M S8 6	BSARM 2004-5 3A SEQ SNR FLT 07/25/2034.....		03/25/2017	MBS Paydown.....		1,719	1,719	1,742	0	0	281	0	281	0	1,719	0	0	0	8	07/25/2034	1Z.....
07384Y KF 2	BSABS 2003-AC4 A SEQ 5.5 09/25/2033.....		03/25/2017	MBS Paydown.....		85,574	85,574	86,484	86,133	0	298	0	298	0	85,574	0	0	0	839	09/25/2033	1FM.....
07386H QZ 7	BALTA 2005-2 2A3 SEQ PT SNR FLT 04/25/35.....		03/25/2017	MBS Paydown.....		219,173	219,173	185,749	183,231	0	1,090	0	1,090	0	219,173	0	0	0	1,176	04/25/2035	1FM.....
07386R AA 7	BSABS 2007-HE4 1A1 SEQ SSNR FLT 05/25/37.....		03/27/2017	Pass-Through Loss Recovery.....		6	0	0	0	0	0	0	0	0	0	0	6	6	0	05/25/2037	1FM.....
073879 M5 4	BSABS 2005-AC6 21A1 SEQ SNR 5.25 09/20/20.....		03/25/2017	MBS Paydown.....		58,742	58,742	59,440	59,221	0	665	0	665	0	58,742	0	0	0	421	09/25/2020	1FM.....
07387M AH 2	BSCMS 2006-PW11 AJ MEZ 5.5575 03/11/2039.....		01/11/2017	MBS Paydown.....		2,300,000	2,300,000	2,229,000	2,236,334	0	63,666	0	63,666	0	2,300,000	0	0	0	10,418	03/11/2039	1FM.....
09774X BF 8	BCM 1999-B A5 SEQ 7.44 12/15/2029.....		03/15/2017	MBS Paydown.....		3,109	3,109	3,109	1,484	0	2,479	0	2,479	0	3,109	0	0	0	45	12/15/2029	6FE.....
11042A AA 2	BRITISH AIRWAYS 4.625 06/20/2024.....		03/20/2017	Sinking Fund Redemption.....		37,318	37,318	37,380	37,360	0	(2)	0	(2)	0	37,318	0	0	0	431	06/20/2024	1FE.....
11042B AA 0	BRITISH AIRWAYS 5.625 06/20/2020.....		03/20/2017	Sinking Fund Redemption.....		65,706	65,706	65,706	65,706	0	0	0	0	0	65,706	0	0	0	924	06/20/2020	2FE.....
12189P AD 4	BNSF 98-C TRUST 6.23 07/02/2018.....		01/02/2017	Sinking Fund Redemption.....		3,405	3,405	3,081	3,405	0	0	0	0	3,405	0	0	0	106	07/02/2018	1FE.....	
12189P AE 2	BURLINGTON NORTH 7.16 01/02/20.....		01/02/2017	Sinking Fund Redemption.....		211,887	211,887	230,860	211,887	0	0	0	0	211,887	0	0	0	7,586	01/02/2020	1FE.....	
12189P AL 6	BUR NTH/SAN FA 5.943 01/15/2022.....		01/15/2017	Sinking Fund Redemption.....		130,384	130,384	130,384	130,508	0	0	0	0	130,384	0	0	0	3,874	01/15/2022	1FE.....	
12479L AA 8	CAI 2012-1A A ABS 3.47 10/25/2027.....	C	03/25/2017	MBS Paydown.....		75,000	75,000	73,854	73,940	0	52	0	52	0	75,000	0	0	0	433	10/25/2027	1FE.....
12479L AC 4	CAI 2013-1A A ABS 3.35 03/27/2028.....	C	03/25/2017	MBS Paydown.....		116,250	116,250	114,276	114,597	0	75	0	75	0	116,250	0	0	0	648	03/27/2028	1FE.....
125431 AH 9	CWHL 2006-HYB4 2A1 SSNR SEQ CSTR 36.....		03/20/2017	MBS Paydown.....		64,899	64,899	63,489	38,501	0	8,601	0	8,601	0	64,899	0	0	0	380	06/20/2036	1FM.....
125431 AH 9	CWHL 2006-HYB4 2A1 SSNR SEQ CSTR 36.....		03/20/2017	Pass-Through Loss.....		0	29,820	29,172	0	0	0	0	0	0	0	0	0	0	0	06/20/2036	1FM.....
12543K AL 8	COMMUNITY HEALTH TL F 1L L+325 12/31/18.....		03/16/2017	Paydown.....		1,000,000	1,000,000	991,750	0	0	8,250	0	8,250	0	1,000,000	0	0	0	5,183	12/31/2018	3FE.....
125634 AG 0	CLIF 2013-1A ABS 2.83 03/18/2028.....		03/18/2017	MBS Paydown.....		25,000	25,000	24,998	24,998	0	0	0	0	25,000	0	0	0	0	118	03/18/2028	1FE.....
125634 AJ 4	CLIF 2013-2A NOTE ABS 3.22 06/18/28.....		03/18/2017	MBS Paydown.....		28,333	28,333	28,323	28,326	0	0	0	0	28,333	0	0	0	0	145	06/18/2028	1FE.....
125634 AQ 8	CLIF 2014-2A A ABS SNR 3.38 10/18/2029.....		03/18/2017	MBS Paydown.....		231,818	231,818	227,293	227,428	0	141	0	141	0	231,818	0	0	0	1,303	10/18/2029	1FE.....
12563L AA 5	CLIF 2016-1A A ABS SNR 4.21 02/18/41.....		03/18/2017	MBS Paydown.....		58,338	58,338	58,332	58,333	0	0	0	0	58,338	0	0	0	0	396	02/18/2041	1FE.....
12621R AA 2	COMM 2010-RR1 GEA SEQ SSNR CSTR 12/11/49.....		01/11/2017	MBS Paydown.....		2,661,280	2,661,280	2,834,367	2,659,741	0	1,539	0	1,539	0	2,661,280	0	0	0	12,293	12/11/2049	1FE.....
12641P CG 7	CSMC 2009-6R 9A2 SUB SSUP CSTR 4/26/36.....		03/26/2017	MBS Paydown.....		54,822	54,822	54,822	54,732	0	14	0	14	0	54,822	0	0	0	301	04/26/2036	1FM.....
12641P CK 8	CSMC 2009-6R 9A5 MEZ SSUP CSTR 4/26/36.....		03/26/2017	Pass-Through Loss.....		0	1,527	1,544	0	0	(0)	0	(0)	0	0	0	0	0	0	04/26/2036	1FM.....
12641Q AA 0	CSMC 2009-7R 3A3 MEZ 6.00 9/26/37.....		03/26/2017	MBS Paydown.....		3,524	3,524	2,372	2,340	0	(28)	0	(28)	0	3,524	0	0	0	39	09/26/2037	1FM.....
12641Q AA 0	CSMC 2009-7R 3A3 MEZ 6.00 9/26/37.....		03/26/2017	Pass-Through Loss.....		0	222	150	0	0	0	0	0	0	0	0	0	0	0	09/26/2037	1FM.....
12641Q AE 2	CSMC 2009-7R 4A1 SEQ EXCH CSTR 7/26/37.....		03/26/2017	MBS Paydown.....		139,553	139,553	139,553	138,666	0	264	0	264	0	139,553	0	0	0	1,512	07/26/2037	1FM.....
12641Q AJ 1	CSMC 2009-7R 4A5 MEZ 6.00 7/26/2037.....		03/26/2017	Pass-Through Loss.....		0	42,466	0	0	0	(121)	0	(121)	0	0	0	0	0	0	07/26/2037	1FM.....
12641Q BE 1	CSMC 2009-7R 7A3 SUB FLT 12/26/36.....		03/26/2017	MBS Paydown.....		130,800	130,800	89,223	116,380	0	7,090	0	7,090	0	130,800	0	0	0	1,210	12/26/2036	1FM.....
12641Q BF 8	CSMC 2009-7R 7A4 MEZ FLT 12/26/36.....		03/26/2017	Pass-Through Loss.....		0	3,608	0	0	0	11	0	11	0	0	0	0	0	0	12/26/2036	1FM.....
12641Q CQ 3	CSMC 2009-7R 12A3 SUB 5.75 1/26/36.....		03/26/2017	MBS Paydown.....		12,242	12,242	12,242	12,206	0	12	0	12	0	12,242	0	0	0	139	01/26/2036	1FM.....
12641Q CS 9	CSMC 2009-7R 12A5 MEZ 5.75 1/26/36.....		03/26/2017	Pass-Through Loss.....		0	171	171	0	0	(0)	0	(0)	0	0	0	0	0	0	01/26/2036	1FM.....
12641Q DG 4	CSMC 2009-7R 14A5 SUB 5.75 4/26/37.....		03/26/2017	MBS Paydown.....		30,338	30,338	25,417	30,077	0	(182)	0	(182)	0	30,338	0	0	0	187	04/26/2037	1FM.....
12641Q DM 1	CSMC 2009-7R 15A1 SEQ EXCH FLT 4/26/37.....		03/26/2017	MBS Paydown.....		84,494	84,494	76,189	78,498	0	3,625	0	3,625	0	84,494	0	0	0	981	04/26/2037	1FM.....
12641Q DQ 2	CSMC 2009-7R 15A4 SUB FLT 4/26/37.....		03/26/2017	Pass-Through Loss.....		0	545	0	0	0	1	0	1	0	0	0	0	0	0	04/26/2037	1FM.....
12641Q EA 6	CSMC 2009-7R 17A1 SEQ EXCH FLT 03/26/37.....		03/26/2017	MBS Paydown.....		77,607	77,607	65,609	74,040	0	957	0	957	0	77,607	0	0	0	67	03/26/2037	1FM.....
12641Q EK 4	CSMC 2009-7R 18A1 SEQ EXCH STP 3/26/37.....		03/26/2017	MBS Paydown.....		138,530	138,530	138,530	138,530	0	(35)	0	(35)	0	138,530	0	0	0	590	03/26/2037	1FM.....
12643K AQ 6	CSMC 2010-RR2 2A SEQ SSNR CSTR 9/15/39.....		03/15/2017	MBS Paydown.....		1,156,744	1,156,744	1,140,026	1,161,845	0	821	0	821	0	1,156,744	0	0	0	11,875	09/15/2039	1FE.....
12647H BC 9	CSMC 2013-8R 4A2 MEZ FLT 12/27/2036 RE.....		03/28/2017	Pass-Through Loss.....		0	(5,152)	0	0	0	0	0	0	0	0	0	0	0	0	12/27/2036	1FM.....
12667F 5E 1	CWALT 2005-6CB 1A3 SEQ SNR 5.25 04/25/35.....		03/25/2017	MBS Paydown.....		261,979	261,979	257,152	242,320	0	5,352	0	5,352	0	261,979	0	0	0	2,278	04/25/2035	1FM.....

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Quarter

QE056

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)	
12667F 5E 1	CWALT 2005-6CB 1A3 SEQ SNR 5.25 04/25/35.....		03/25/2017	Pass-Through Loss.....		0	22,108	0	0	0	0	0	0	0	0	0	0	0	0	0	04/25/2035	1FM.....
12667F LG 8	CWALT 2004-J5 1A6 NAS 5.687 7/25/2034.....		03/25/2017	MBS Paydown.....		1,484	1,484	1,484	1,484	0	0	0	0	0	1,484	0	0	0	14	07/25/2034	1FM.....	
12667F RE 7	CWALT 2004-J6 1A1 SEQ 5.5 08/25/2024.....		03/25/2017	MBS Paydown.....		158,379	158,379	160,754	159,239	0	310	0	310	0	158,379	0	0	0	1,781	08/25/2024	1FM.....	
12667F VF 9	CWALT 2004-J10 4CB1 SEQ SNR 6.5 10/25/34.....		03/25/2017	MBS Paydown.....		12,113	12,113	12,325	12,222	0	(36)	0	(36)	0	12,113	0	0	0	93	10/25/2034	1FM.....	
12668A 4C 6	CWALT 2005-IM1 A2 MEZ SSUP FLT 1/25/2036.....		02/25/2017	Pass-Through Loss.....		0	(4,404)	0	0	0	0	0	0	0	0	0	0	0	0	0	01/25/2036	1FM.....
12668A 4C 6	CWALT 2005-IM1 A2 MEZ SSUP FLT 1/25/2036.....		03/25/2017	MBS Paydown.....		13,550	13,550	8,931	5,525	0	4,884,815	0	4,884,815	0	13,550	0	0	0	34	01/25/2036	1FM.....	
12668B YA 5	CWALT 2006-7CB 1A9 SEQ 6.0 5-25-36.....		03/25/2017	MBS Paydown.....		16,607	16,607	14,360	7,550	0	566	0	566	0	16,607	0	0	0	159	05/25/2036	1FM.....	
12668B YA 5	CWALT 2006-7CB 1A9 SEQ 6.0 5-25-36.....		03/25/2017	Pass-Through Loss.....		0	2,703	2,566	0	0	0	0	0	0	0	0	0	0	0	0	05/25/2036	1FM.....
126694 D5 4	CWHL 2006-HYB2 3A1 SEQ SSNR FLT 04/20/36.....		01/20/2017	Pass-Through Loss.....		0	(34)	0	0	0	0	0	0	0	0	0	0	0	0	0	04/20/2036	1FM.....
126694 D5 4	CWHL 2006-HYB2 3A1 SEQ SSNR FLT 04/20/36.....		03/20/2017	MBS Paydown.....		13,534	13,534	11,905	11,778	0	(3,293)	0	(3,293)	0	13,534	0	0	0	69	04/20/2036	1FM.....	
126694 HN 1	CWHL 2005-25 A9 SCH SSNR 5.50 11/25/2035.....		03/25/2017	MBS Paydown.....		4,085	4,085	4,054	3,316	0	52	0	52	0	4,085	0	0	0	33	11/25/2035	1FM.....	
126694 QJ 0	CWHL 2005-HYB8 4A1 SEQ SSNR FLT 12/20/35.....		03/20/2017	MBS Paydown.....		25,564	25,564	23,151	0	0	843	0	843	0	25,564	0	0	0	66	12/20/2035	1FM.....	
126694 QJ 0	CWHL 2005-HYB8 4A1 SEQ SSNR FLT 12/20/35.....		03/20/2017	Pass-Through Loss.....		0	3	0	0	0	0	0	0	0	0	0	0	0	0	0	12/20/2035	1FM.....
126694 UJ 5	CWHL 2005-31 1A1 SEQ SSNR FLT 01/25/2036.....		03/25/2017	MBS Paydown.....		274,033	274,033	235,668	235,658	0	18,008	0	18,008	0	274,033	0	0	0	1,236	01/25/2036	1FM.....	
126694 UJ 5	CWHL 2005-31 1A1 SEQ SSNR FLT 01/25/2036.....		03/25/2017	Pass-Through Loss.....		0	6,933	0	0	0	0	0	0	0	0	0	0	0	0	0	01/25/2036	1FM.....
12669F V8 3	CWHL 2004-HYB4 3A SEQ SNR FLT 09/20/2034.....		03/20/2017	MBS Paydown.....		5,329	5,329	5,337	0	0	128	0	128	0	5,329	0	0	0	20	09/20/2034	1Z.....	
12669F VH 3	CWHL 2004-6 2A1 SEQ SNR FLT 05/25/2034.....		03/25/2017	MBS Paydown.....		38,873	38,873	38,945	0	0	(69)	0	(69)	0	38,873	0	0	0	186	05/25/2034	1FM.....	
12669G BY 6	CWHL 2004-HYB7 1A1 SEQ SNR FLT 11/20/34.....		02/20/2017	MBS Paydown.....		1,591	1,591	1,597	0	0	76	0	76	0	1,591	0	0	0	4	11/20/2034	1FM.....	
12669G BZ 3	CWHL 2004-HYB7 1A2 SEQ SNR FLT 11/20/34.....		02/20/2017	MBS Paydown.....		2,294	2,294	2,304	0	0	110	0	110	0	2,294	0	0	0	6	11/20/2034	1Z.....	
14178V AB 4	CFCAT 2013-1A B ABS 2.75 11/15/2018.....		03/15/2017	MBS Paydown.....		191,604	191,604	191,690	191,616	0	(16)	0	(16)	0	191,604	0	0	0	842	11/15/2018	1FE.....	
14575H AA 6	CAUTO 2016-1A A ABS SNR 4.55 02/15/2046.....		03/15/2017	MBS Paydown.....		17,265	17,265	17,259	17,260	0	0	0	0	0	17,265	0	0	0	133	02/15/2046	1FE.....	
14754D AG 5	CASH AMER INTL 5.75 05/15/2018.....		02/01/2017	Pass-Through Loss Recovery.....		172,720	0	0	0	0	0	0	0	0	0	0	172,720	172,720	0	0	05/15/2018	2.....
14855J AB 1	CLAST 2016-1 A ABS SSNR 4.45 08/15/2041.....		03/15/2017	MBS Paydown.....		60,608	60,608	60,591	60,571	0	1	0	1	0	60,608	0	0	0	450	08/15/2041	1FE.....	
160841 AA 0	CHARLOTTE GATE 6.41 12/01/16.....		01/01/2017	Sinking Fund Redemption.....		0	0	0	(17,232)	0	0	0	0	0	0	0	0	0	0	0	12/01/2016	1.....
16162W NB 1	CHASE 2005-S3 A1 NAS SSNR 5.50 11/25/35.....		03/25/2017	MBS Paydown.....		33,091	33,091	33,096	0	0	450	0	450	0	33,091	0	0	0	152	11/25/2035	3FM.....	
16162W PV 5	CHASE 2005-A2 1A1 SEQ SSNR CSTR 01/36.....		03/25/2017	MBS Paydown.....		5,203	5,203	4,616	4,126	0	21	0	21	0	5,203	0	0	0	27	01/25/2036	1FM.....	
16162W PV 5	CHASE 2005-A2 1A1 SEQ SSNR CSTR 01/36.....		03/25/2017	Pass-Through Loss.....		0	1,650	0	0	0	0	0	0	0	0	0	0	0	0	0	01/25/2036	1FM.....
16162X AD 9	CHASE 2006-S3 1A4 SEQ SSNR FLT 1136.....		03/25/2017	MBS Paydown.....		10,412	10,412	9,084	8,825	0	21,696	0	21,696	0	10,412	0	0	0	101	11/25/2036	4FM.....	
16165Y AV 4	CFLX 2007-M1 2F6 NAS SSNR 5.0296 08/37.....		03/25/2017	MBS Paydown.....		285,135	285,135	227,292	215,080	0	8,181	0	8,181	0	285,135	0	0	0	1,620	08/25/2037	1FM.....	
16165Y AV 4	CFLX 2007-M1 2F6 NAS SSNR 5.0296 08/37.....		03/25/2017	Pass-Through Loss.....		0	43,514	0	0	0	0	0	0	0	0	0	0	0	0	0	08/25/2037	1FM.....
17121H AD 2	CHRYSLER TL B 1L L+275 05/24/2017.....		02/24/2017	Paydown.....		1,000,000	1,000,000	1,002,500	0	0	(2,500)	0	(2,500)	0	1,000,000	0	0	0	2,739	05/24/2017	2FE.....	
17307G 4H 8	CMLTI 2006-WF1 A2C SEQ 5.598 3/25/2036.....		03/25/2017	MBS Paydown.....		5,673	5,673	5,672	2,425	0	310	0	310	0	5,673	0	0	0	28	03/25/2036	1FM.....	
17307G VN 5	CMLTI 2005-WF2 AF7 SEQ STP 8/25/2035.....		03/25/2017	MBS Paydown.....		50,656	50,656	50,655	37,543	0	270	0	270	0	50,656	0	0	0	383	08/25/2035	1FM.....	
17309A AD 1	CMALT 2006-A1 1A4 NAS 5.75 04/25/36.....		03/25/2017	MBS Paydown.....		24,904	24,904	22,713	22,048	0	742	0	742	0	24,904	0	0	0	219	04/25/2036	1FM.....	
17309A AD 1	CMALT 2006-A1 1A4 NAS 5.75 04/25/36.....		03/25/2017	Pass-Through Loss.....		0	6,129	0	0	0	0	0	0	0	0	0	0	0	0	0	04/25/2036	1FM.....
17309N AD 3	CRMSI 2006-1 A4 SEQ 5.939 7/25/2036.....		03/25/2017	MBS Paydown.....		265,311	265,311	265,308	265,311	0	0	0	0	0	265,311	0	0	0	2,397	07/25/2036	1FM.....	
17310E AD 0	CRMSI 2006-2 A4 SEQ 5.775 09/25/36.....		03/25/2017	MBS Paydown.....		106,150	106,150	91,820	103,654	0	(325)	0	(325)	0	106,150	0	0	0	935	09/25/2036	1FM.....	
17312V AA 6	CMLTI 2007-6 1A1A SEQ SSNR CSTR 3/25/37.....		03/25/2017	MBS Paydown.....		1,431	1,431	471	446	0	(484)	0	(484)	0	1,431	0	0	0	5	03/25/2037	1FM.....	
17312V AA 6	CMLTI 2007-6 1A1A SEQ SSNR CSTR 3/25/37.....		03/25/2017	Pass-Through Loss.....		0	60	0	0	0	0	0	0	0	0	0	0	0	0	0	03/25/2037	1FM.....
18976G AR 7	CMALT 2007-A6 1A16 TAC SSNR 6.00 06/37.....		03/25/2017	MBS Paydown.....		51,268	51,268	41,527	39,974	0	(176)	0	(176)	0	51,268	0	0	0	449	06/25/2037	1FM.....	
18976G AR 7	CMALT 2007-A6 1A16 TAC SSNR 6.00 06/37.....		03/25/2017	Pass-Through Loss.....		0	32,695	26,483	0	0	0	0	0	0	0	0	0	0	0	0	06/25/2037	1FM.....
19624H AA 6	COLNY 2014-1 A SEQ SNR 2.5432 04/20/2050.....		03/20/2017	MBS Paydown.....		338,190	338,190	338,189	338,182	0	0	0	0	0	338,190	0	0	0	1,048	04/20/2050	1FE.....	
20267U AA 7	CBSLT 2016-B A1 ABS SNR 2.73 10/25/2040.....		03/25/2017	MBS Paydown.....		121,349	121,349	121,316	121,318	0	17	0	17	0	121,349	0	0	0	535	10/25/2040	1FE.....	

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Quarter

QE057

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)
21050A AA 0	CCOLT 2015-1 A ABS SNR 2.82 03/15/2021.....		03/15/2017	MBS Paydown.....		127,188	127,188	127,180	127,200	220	2	0	222	0	127,188	0	0	0	578	03/15/2021	3AM.....
21075W CJ 2	CONHE 1996-1 A7 SEQ 7.00 3/15/2027.....		03/15/2017	MBS Paydown.....		20,929	20,929	20,913	6,517	0	0	0	0	0	20,929	0	0	0	173	03/15/2027	1FM.....
227170 AE 7	CRNN 2013-1A A ABS 3.08 04/18/2028.....	C	03/18/2017	MBS Paydown.....		62,500	62,500	61,527	61,585	0	36	0	36	0	62,500	0	0	0	320	04/18/2028	1FE.....
227170 AG 2	CRNN 2014-2A A ABS SNR 3.27 11/18/2029.....	C	03/18/2017	MBS Paydown.....		55,556	55,556	55,538	55,542	0	0	0	0	0	55,556	0	0	0	303	11/18/2029	1FE.....
229899 AA 7	CULLEN/FROST BNKRS V/R 02/15/2017.....		02/15/2017	Maturity.....		3,000,000	3,000,000	2,997,300	2,999,810	0	190	0	190	0	3,000,000	0	0	0	10,979	02/15/2017	2FE.....
23242L AB 9	CWHEL 2006-F 2A1A SEQ FLT 7/15/2036.....		03/15/2017	MBS Paydown.....		29,853	29,853	29,800	24,430	0	(9,992)	0	(9,992)	0	29,853	0	0	0	44	07/15/2036	1FM.....
23245G AB 7	CWALT 2006-OC9 A2A SEQ SSNR FLT 12/25/36.....		02/25/2017	Pass-Through Loss.....		0	5,702	4,340	0	0	0	0	0	0	2,843	0	(2,843)	(2,843)	0	12/25/2046	1FM.....
23245G AB 7	CWALT 2006-OC9 A2A SEQ SSNR FLT 12/25/36.....		03/25/2017	MBS Paydown.....		113,267	113,267	86,217	60,910	0	13,355	0	13,355	0	113,267	0	0	0	185	12/25/2046	1FM.....
233046 AC 5	DNKN 2015-1A A2I ABS SNR 3.262 02/20/45.....		02/20/2017	MBS Paydown.....		25,000	25,000	25,000	25,000	0	0	0	0	0	25,000	0	0	0	204	02/20/2045	2AM.....
233046 AD 3	DNKN 2015-1A A2II ABS SNR 3.98 02/20/45.....		02/20/2017	MBS Paydown.....		6,250	6,250	6,250	6,250	0	0	0	0	0	6,250	0	0	0	62	02/20/2045	2AM.....
233851 AK 0	DAIMLER FINANCE 2.95 01/11/2017.....		01/11/2017	Maturity.....		8,000,000	8,000,000	7,986,000	7,999,917	0	83	0	83	0	8,000,000	0	0	0	118,000	01/11/2017	1FE.....
25150M AC 0	DBALT 2007-RMP1 A2 SEQ SSNR FLT 12/25/36.....		03/25/2017	MBS Paydown.....		38,615	38,615	30,409	31,820	0	(675)	0	(675)	0	38,615	0	0	0	14	12/25/2036	1FM.....
25150R AD 7	DBALT 2006-AR6 A4 SEQ SNR FLT 02/25/2037.....		03/25/2017	MBS Paydown.....		208,172	208,172	187,251	187,941	0	4,685	0	4,685	0	208,172	0	0	0	332	02/25/2037	1FM.....
25150R AD 7	DBALT 2006-AR6 A4 SEQ SNR FLT 02/25/2037.....		03/25/2017	Pass-Through Loss.....		0	4,794	0	0	0	0	0	0	0	0	0	0	0	0	02/25/2037	1FM.....
251510 DP 5	DBALT 2005-2 1A7 NAS SNR CSTR 04/25/35.....		03/25/2017	MBS Paydown.....		183,690	183,690	184,781	177,105	0	19	0	19	0	183,690	0	0	0	1,825	04/25/2035	1FM.....
251510 DQ 3	DBALT 2005-2 2A1 SEQ FLT 3/25/2020.....		03/25/2017	MBS Paydown.....		11,439	11,439	9,809	10,514	0	459	0	459	0	11,439	0	0	0	71	03/25/2020	1FM.....
251510 MD 2	DBALT 2006-AB1 A1A SEQ 5.431 02/25/36.....		03/25/2017	MBS Paydown.....		9,734	9,734	9,734	6,337	0	393	0	393	0	9,734	0	0	0	17	02/25/2036	1FM.....
251510 MD 2	DBALT 2006-AB1 A1A SEQ 5.431 02/25/36.....		03/25/2017	Pass-Through Loss.....		0	5,143	5,143	0	0	0	0	0	0	0	0	0	0	0	02/25/2036	1FM.....
251563 FY 3	DMSI 2004-5 A3 SEQ 5.59 07/25/2034.....		03/25/2017	MBS Paydown.....		209,714	209,714	209,667	208,799	0	133	0	133	0	209,714	0	0	0	1,739	07/25/2034	1FM.....
26208L AA 6	HONK 2015-1A A2 ABS SNR 5.216 07/20/2045.....		01/20/2017	MBS Paydown.....		5,000	5,000	5,000	5,000	0	0	0	0	0	5,000	0	0	0	65	07/20/2045	2AM.....
26224H AA 5	DRUGC 2016-1A A ABS 3.979 04/15/2027.....		01/15/2017	MBS Paydown.....		213,549	213,549	213,547	213,545	0	0	0	0	0	213,549	0	0	0	2,124	04/15/2027	2AM.....
26827E AC 9	ECAF 2015-1A A2 ABS SNR 4.947 06/15/2040.....	C	02/15/2017	MBS Paydown.....		30,369	30,369	30,369	30,369	0	0	0	0	0	30,369	0	0	0	220	06/15/2040	1FE.....
26845# AA 8	EDX SUPPLY CHA SEN SEC NT 3.50 1/15/2019.....		01/15/2017	Paydown.....		46,578	46,578	46,578	46,578	0	0	0	0	0	46,578	0	0	0	408	01/15/2019	1Z.....
26924B AA 1	SYNERGY ET THREE LLC 1586 10.00 9/30/19.....		01/06/2017	Exchanged.....		92,718	92,718	92,718	83,446	9,272	0	0	9,272	0	92,718	0	0	0	0	09/30/2019	6*.....
26924B AA 1	SYNERGY ET THREE LLC 1586 10.00 9/30/19.....		01/06/2017	Paydown.....		325,076	325,076	325,076	292,568	32,508	0	0	32,508	0	325,076	0	0	0	0	09/30/2019	6*.....
26971H AB 8	EGLE 2014-1A A2 ABS SNR SEQ 4.31 12/39.....	C	03/15/2017	MBS Paydown.....		31,250	31,250	31,248	31,249	0	0	0	0	0	31,250	0	0	0	224	12/15/2039	1FE.....
28108P AA 4	ESLFT 2012-A AP ABS FLT 10/01/2025.....		01/01/2017	MBS Paydown.....		14,708	14,708	14,781	14,708	0	0	0	0	0	14,708	0	0	0	139	10/01/2025	1FE.....
28108P AB 2	ESLFT 2012-A AT ABS FLT 10/01/2025.....		01/01/2017	MBS Paydown.....		15,014	15,014	15,040	15,014	0	0	0	0	0	15,014	0	0	0	134	10/01/2025	1FE.....
28618W AA 2	ERL 2014-1A A1 ABS SNR 2.299 04/19/2044.....		03/19/2017	MBS Paydown.....		53,310	53,310	51,544	51,749	0	97	0	97	0	53,310	0	0	0	205	04/19/2044	1FE.....
29445U AB 1	EQLS 2007-1 A2B SEQ SNR FLT 04/25/2037.....		03/25/2017	MBS Paydown.....		347,080	347,080	288,402	296,249	0	10,499	0	10,499	0	347,080	0	0	0	591	04/25/2037	1FM.....
29760L AA 0	SYNERGY ET THREE LLC 1540 10.00 9/30/19.....		01/06/2017	Exchanged.....		92,718	92,718	92,718	83,446	9,272	0	0	9,272	0	92,718	0	0	0	0	09/30/2019	6*.....
29760L AA 0	SYNERGY ET THREE LLC 1540 10.00 9/30/19.....		01/06/2017	Paydown.....		325,076	325,076	325,076	292,568	32,508	0	0	32,508	0	325,076	0	0	0	0	09/30/2019	6*.....
30605X AA 1	FWAY 2012-1 A2 ABS 4.21 10/15/2042.....		03/15/2017	MBS Paydown.....		32,530	32,530	32,683	32,600	0	(3)	0	(3)	0	32,530	0	0	0	228	10/15/2042	1FE.....
30605X AC 7	FWAY 2015-1A A2 ABS PT SNR 4.213 11/42.....		03/15/2017	MBS Paydown.....		15,000	15,000	15,000	15,000	0	0	0	0	0	15,000	0	0	0	105	11/15/2042	1FE.....
316817 AA 3	57TH ST MTGE 7.125 6/01/2017.....		03/01/2017	Sinking Fund Redemption.....		62,766	62,766	62,772	62,766	0	(0)	0	(0)	0	62,766	0	0	0	747	06/01/2017	1FE.....
32027L AE 5	FFML 2006-FF14 A5 SEQ SNR FLT 10/25/2036.....		03/25/2017	MBS Paydown.....		225,660	225,660	199,491	203,548	0	(6,414)	0	(6,414)	0	225,660	0	0	0	323	10/25/2036	1FM.....
32028H AD 5	FFML 2006-FF10 A4 SEQ FLT 07/25/2036.....		03/25/2017	MBS Paydown.....		187,260	187,260	174,503	181,962	0	(491)	0	(491)	0	187,260	0	0	0	309	07/25/2036	1FM.....
32051G EZ 4	FHAMS 2004-AA7 1A1 SEQ SSNR FLT 02/25/35.....		03/25/2017	MBS Paydown.....		159,370	159,370	135,465	135,412	0	8,895	0	8,895	0	159,370	0	0	0	603	02/25/2035	1FM.....
32051G XQ 3	FHASI 2005-AR5 2A1 SEQ SSNR FLT 11/25/35.....		03/25/2017	MBS Paydown.....		5,942	5,942	5,399	5,385	0	(965)	0	(965)	0	5,942	0	0	0	26	11/25/2035	1FM.....
361856 CP 0	GMACM 2003-HE2 A4 SEQ STP 4/25/2033.....		03/25/2017	MBS Paydown.....		146,300	146,300	144,745	120,740	0	(7,452)	0	(7,452)	0	146,300	0	0	0	1,313	04/25/2033	1FM.....
361856 DX 2	GMACM 2004-HE5 A5 SEQ CSTR 9/25/34.....		03/25/2017	MBS Paydown.....		54,124	54,124	54,124	26,918	0	931	0	931	0	54,124	0	0	0	512	09/25/2034	1FM.....
36185M AJ 1	GMACM 2005-AF1 A2 SEQ SNR FLT 07/25/35.....		03/25/2017	MBS Paydown.....		11,223	11,223	9,466	0	0	188	0	188	0	11,223	0	0	0	17	07/25/2035	1FM.....
3622EA AA 8	GSAA 2007-3 1A1A SEQ SSNR FLT 03/25/2047.....		03/25/2017	MBS Paydown.....		51,245	51,245	33,982	33,878	0	4,592	0	4,592	0	51,245	0	0	0	70	03/25/2047	1FM.....

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Quarter

QE058

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)
362341 7S 2	GSR 2006-1F 4A1 SEQ SNR 5.50 02/25/2036		03/25/2017	MBS Paydown		209,197	209,197	203,358	198,490	0	2,250	0	2,250	0	209,197	0	0	0	1,907	02/25/2036	5FM
362341 7S 2	GSR 2006-1F 4A1 SEQ SNR 5.50 02/25/2036		03/25/2017	Pass-Through Loss		0	47,057	0	0	0	0	0	0	0	0	0	0	0	0	02/25/2036	5FM
362341 BR 9	GSAMP 2005-HE3 M2 MEZ FLT 06/25/2035		03/25/2017	MBS Paydown		138,516	138,516	135,745	137,257	0	304	0	304	0	138,516	0	0	0	469	06/25/2035	1FM
36242D BZ 5	GSR 2004-9 B1 MEZ FLT 08/25/2034		03/25/2017	MBS Paydown		22,447	22,447	21,802	0	0	(527)	0	(527)	0	22,447	0	0	0	98	08/25/2034	1FM
36242D PG 2	GSR 2004-14 3A2 SEQ CSTR 12/25/2034		03/25/2017	MBS Paydown		12,176	12,176	11,989	11,929	0	(459)	0	(459)	0	12,176	0	0	0	78	12/25/2034	1FM
36828Q QH 2	GECMC 2005-C4 AJ MEZ SEQ CSTR 11/2045		03/10/2017	MBS Paydown		2,814,272	2,814,272	2,673,617	2,740,833	0	74,751	0	74,751	0	2,814,272	0	0	0	25,657	11/10/2045	1FM
374825 AA 5	GIBSON ENERGY 6.75 07/15/2021		03/22/2017	Cash Tender		1,197,374	1,139,000	1,132,830	1,133,800	0	8,051	0	8,051	0	1,141,851	0	55,523	55,523	35,910	07/15/2021	3FE
37952U AB 9	SEACO 2013-1A A ABS 2.98 04/17/2028	C	03/17/2017	MBS Paydown		168,750	168,750	166,074	166,869	0	73	0	73	0	168,750	0	0	0	836	04/17/2028	1FE
37954T AA 2	GSFI 2015-1 B1 ABS SNR 2.74 01/18/2030	C	03/18/2017	MBS Paydown		224,327	224,327	224,320	224,327	0	0	0	0	0	224,327	0	0	0	847	01/18/2030	2AM
39678W AA 6	GCSP 2005-1 A SEQ CSTR 9-25-34		03/25/2017	MBS Paydown		38,766	38,766	38,354	38,381	0	138	0	138	0	38,766	0	0	0	350	09/25/2034	1FM
40066N AA 4	GUANAY FI LTD 6.00 12/15/2020	C	03/15/2017	Sinking Fund Redemption		89,071	89,071	89,430	89,241	0	(16)	0	(16)	0	89,071	0	0	0	1,336	12/15/2020	3FE
40423X AA 0	NZES 2016-PLS2 A ABS SNR 5.683 07/25/21		03/25/2017	MBS Paydown		288,278	288,278	288,278	288,278	0	0	0	0	0	288,278	0	0	0	2,721	07/25/2021	2AM
40432B AA 7	HALO 2007-2 1A1 SEQ SSNR 5.50 09/25/2037		03/25/2017	MBS Paydown		7,346	7,346	6,446	8,752	0	545	0	545	0	7,346	0	0	0	67	09/25/2037	1FM
40432B AZ 2	HALO 2007-2 3A6 SEQ SSNR 6 0 9/25/2037		03/25/2017	MBS Paydown		152,234	152,234	131,008	118,381	0	(32,138)	0	(32,138)	0	152,234	0	0	0	1,349	09/25/2037	1FM
40432B AZ 2	HALO 2007-2 3A6 SEQ SSNR 6 0 9/25/2037		03/25/2017	Pass-Through Loss		0	601	518	0	0	0	0	0	0	0	0	0	0	0	09/25/2037	1FM
41161P EZ 2	HVMLT 2004-5 3A SEQ SNR FLT 06/19/2034		03/19/2017	MBS Paydown		28,805	28,805	28,678	0	0	12	0	12	0	28,805	0	0	0	127	06/19/2034	1FM
41161P FV 0	HVMLT 2004-6 5A SEQ SNR FLT 08/19/2034		03/19/2017	MBS Paydown		41,242	41,242	41,809	0	0	150	0	150	0	41,242	0	0	0	215	08/19/2034	1FM
41161V AC 4	HVMLT 2006-7 2A1A SEQ SSNR FLT 09/19/46		03/19/2017	MBS Paydown		200,088	200,088	156,944	150,683	0	(12,904)	0	(12,904)	0	200,088	0	0	0	345	09/19/2046	1FM
41161V AC 4	HVMLT 2006-7 2A1A SEQ SSNR FLT 09/19/46		03/19/2017	Pass-Through Loss		0	51,867	40,683	0	0	0	0	0	0	0	0	0	0	0	09/19/2046	1FM
41162N AC 1	HVMLT 2006-14 2A1A SEQ SNR FLT 01/25/47		03/19/2017	MBS Paydown		281,712	281,712	224,734	223,033	0	5,901	0	5,901	0	281,712	0	0	0	467	01/25/2047	1FM
41165G AC 3	HARV7 7A AF CLO SSNR 3.11 11/18/2026		02/21/2017	Distribution		5,500,000	5,500,000	5,500,000	5,500,000	0	0	0	0	0	5,500,000	0	0	0	44,188	11/18/2026	1FE
411707 AA 0	HNGRY 2013-1A A2 ABS 4.474 03/20/2043		03/20/2017	MBS Paydown		62,706	62,706	62,477	33,783	0	(7)	0	(7)	0	62,706	0	0	0	169	03/20/2043	2AM
43710M AA 0	RFMS2 2007-HSA1 A SEQ FLT 02/25/2037		03/25/2017	MBS Paydown		11,672	11,672	8,025	2,165	0	2,779	0	2,779	0	11,672	0	0	0	17	02/25/2037	1FM
43739E AP 2	HMBT 2005-1 A1 SEQ SSNR FLT 03/25/2035		03/25/2017	MBS Paydown		68,298	68,298	62,193	0	0	1,307	0	1,307	0	68,298	0	0	0	109	03/25/2035	1FM
43739H AA 8	HMBT 2006-2 A1 SEQ SNR FLT 12/25/2036		03/25/2017	MBS Paydown		107,072	107,072	93,688	94,866	0	1,158	0	1,158	0	107,072	0	0	0	174	12/25/2036	1FM
45254N MZ 7	IMM 2005-2 1A2 SEQ SSUP FLT 04/25/2035		03/25/2017	MBS Paydown		23,972	23,972	20,136	21,089	0	(629)	0	(629)	0	23,972	0	0	0	51	04/25/2035	1FM
45254N NT 0	IMM 2005-3 M1 MEZ FLT 08/25/2035		01/25/2017	Pass-Through Loss		0	(9)	0	0	0	0	0	0	0	0	0	0	0	0	08/25/2035	1FM
45254N NT 0	IMM 2005-3 M1 MEZ FLT 08/25/2035		03/25/2017	MBS Paydown		27,068	27,068	13,549	2,399	0	(6,350)	0	(6,350)	0	27,068	0	0	0	61	08/25/2035	1FM
45257E AB 0	IMSA 2006-5 1A1B SEQ SSNR FLT 02/25/2037		02/25/2017	Pass-Through Loss		0	(9,618)	0	0	0	0	0	0	0	0	0	0	0	0	02/25/2037	1FM
45257E AB 0	IMSA 2006-5 1A1B SEQ SSNR FLT 02/25/2037		03/25/2017	MBS Paydown		647,487	647,487	562,035	565,766	0	(2,346)	0	(2,346)	0	647,487	0	0	0	1,056	02/25/2037	1FM
453666 ZZ 5	IMPACT SALES LLC L+700 12/30/2021		03/31/2017	Paydown		3,750	3,750	3,750	3,750	0	0	0	0	0	3,750	0	0	0	76	12/30/2021	2FE
45660L CK 3	INDX 2005-AR2 1A1 SEQ SSNR FLT 02/25/35		03/25/2017	MBS Paydown		36,512	36,512	26,357	26,004	0	(6,399)	0	(6,399)	0	36,512	0	0	0	99	02/25/2035	1FM
45660L CK 3	INDX 2005-AR2 1A1 SEQ SSNR FLT 02/25/35		03/25/2017	Pass-Through Loss		0	5,719	0	0	0	0	0	0	0	0	0	0	0	0	02/25/2035	1FM
45660L LP 2	INDX 2005-AR7 4A1 SEQ SSNR FLT 06/25/35		01/25/2017	Pass-Through Loss		0	(2)	0	0	0	0	0	0	0	0	0	0	0	0	06/25/2035	1FM
45660L LP 2	INDX 2005-AR7 4A1 SEQ SSNR FLT 06/25/35		03/25/2017	MBS Paydown		50,578	50,578	42,675	42,670	0	(834)	0	(834)	0	50,578	0	0	0	283	06/25/2035	1FM
45660L LQ 0	INDX 2005-AR7 5A1 SEQ SNR FLT 06/25/2035		03/25/2017	MBS Paydown		44,234	44,234	36,867	36,276	0	(1,760)	0	(1,760)	0	44,234	0	0	0	171	06/25/2035	1FM
45660L LQ 0	INDX 2005-AR7 5A1 SEQ SNR FLT 06/25/2035		03/25/2017	Pass-Through Loss		0	13,464	0	0	0	0	0	0	0	0	0	0	0	0	06/25/2035	1FM
45660L PK 9	RAST 2005-A6CB A9 SEQ SSUP 5.50 6/25/35		03/25/2017	MBS Paydown		3,780	3,780	1,879	107	0	602	0	602	0	3,780	0	0	0	35	06/25/2035	1FM
45660L PK 9	RAST 2005-A6CB A9 SEQ SSUP 5.50 6/25/35		03/25/2017	Pass-Through Loss		0	43,077	21,416	0	0	0	0	0	0	0	0	0	0	0	06/25/2035	1FM
45660N X9 1	INDX 2004-AR6 5A2 SEQ SSUP CSTR 10/34		03/25/2017	MBS Paydown		29,468	29,468	24,164	24,380	0	1,395	0	1,395	0	29,468	0	0	0	188	10/25/2034	1FM
46184# AA 5	INVTION DIV LIBOR+900 6/30/2020		03/31/2017	Paydown		37,500	37,500	37,125	36,941	0	4	0	4	0	37,500	0	0	0	624	06/30/2020	4
46590B AA 2	JPTPEP 2011-1 A SEQ CSTR 06/17/41		03/17/2017	MBS Paydown		276,865	276,865	276,865	276,865	0	0	0	0	0	276,865	0	0	0	1,427	06/17/2041	1FE
46617U AN 1	JFINR 2015-3A COMB CLO MEZ 3.00 04/20/23		01/20/2017	MBS Paydown		624,613	624,613	624,613	624,613	0	0	0	0	0	624,613	0	0	0	4,978	04/20/2023	1FE
46619X AA 1	HENDR 2015-3A A ABS SSNR 4.08 03/17/70		03/15/2017	MBS Paydown		45,597	45,597	45,557	45,559	0	1	0	1	0	45,597	0	0	0	267	03/17/2070	1FE

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During 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)	
46627M AD 9	JPALT 2005-S1 1A4 SEQ SSNR 6.0 12/25/35.....		03/25/2017	MBS Paydown.....		12,987	12,987	12,495	8,993	0	(3,512)	0	(3,512)	0	12,987	0	0	0	125	12/25/2035	1FM.....	
46627M AD 9	JPALT 2005-S1 1A4 SEQ SSNR 6.0 12/25/35.....		03/25/2017	Pass-Through Loss.....		0	2,953	2,841	0	0	0	0	0	0	0	0	0	0	0	0	12/25/2035	1FM.....
46627M CU 9	JPALT 2006-A1 2A1 SEQ SSNR CSTR 03/36.....		03/25/2017	MBS Paydown.....		35,560	35,560	35,551	25,365	0	711	0	711	0	35,560	0	0	0	202	03/25/2036	1FM.....	
46627M CU 9	JPALT 2006-A1 2A1 SEQ SSNR CSTR 03/36.....		03/25/2017	Pass-Through Loss.....		0	5,459	5,458	0	0	0	0	0	0	0	0	0	0	0	0	03/25/2036	1FM.....
46628G AE 9	JPALT 2006-A2 1A5 SEQ SSUP FLT 05/25/36.....		01/05/2017	Pass-Through Loss Recovery.....		11,506	0	0	0	0	0	0	0	0	0	0	11,506	11,506	0	05/25/2036	1FM.....	
46628G AE 9	JPALT 2006-A2 1A5 SEQ SSUP FLT 05/25/36.....		02/03/2017	Pass-Through Loss Recovery.....		34,994	0	0	0	0	0	0	0	0	0	0	34,994	34,994	0	05/25/2036	1FM.....	
46628G AE 9	JPALT 2006-A2 1A5 SEQ SSUP FLT 05/25/36.....		03/03/2017	Pass-Through Loss Recovery.....		22,118	0	0	0	0	0	0	0	0	0	0	22,118	22,118	0	05/25/2036	1FM.....	
46630J AE 9	JPMCC 2007-LDPX AM MEZ 5.464 01/15/2049.....		03/15/2017	MBS Paydown.....		51,558	51,558	50,704	50,756	0	702	0	702	0	51,558	0	0	0	704	01/15/2049	1FM.....	
46630P AP 0	JPMMT 2007-A2 3A1 SEQ SSNR CSTR 04/25/37.....		02/25/2017	Pass-Through Loss.....		0	64	62	0	0	0	0	0	0	0	0	0	0	0	0	04/25/2037	1FM.....
46630P AP 0	JPMMT 2007-A2 3A1 SEQ SSNR CSTR 04/25/37.....		03/25/2017	MBS Paydown.....		5,964	5,964	5,804	4,483	0	554	0	554	0	5,964	0	0	0	29	04/25/2037	1FM.....	
46632T AA 3	JPMMT 2008-R2 1A1 SEQ SSNR CSTR 7/27/37.....		03/27/2017	MBS Paydown.....		69,311	69,311	56,229	59,243	0	6,088	0	6,088	0	69,311	0	0	0	232	07/27/2037	1FM.....	
46633A AA 3	JPMMT 2008-R4 1A1 SEQ SSNR CSTR 03/26/37.....		03/26/2017	MBS Paydown.....		165,229	165,229	126,607	143,519	0	5,015	0	5,015	0	165,229	0	0	0	833	03/26/2037	1FM.....	
46633A AC 9	JPMMT 2008-R4 2A1 SEQ SSNR CSTR 11/36 RE.....		03/26/2017	MBS Paydown.....		173,343	173,343	134,449	173,343	0	0	0	0	0	173,343	0	0	0	791	11/26/2036	1FM.....	
46633A AG 0	JPMMT 2008-R4 3A1 SEQ SSNR CSTR 6/37 RE.....		03/26/2017	MBS Paydown.....		162,640	162,640	118,320	162,640	0	(0)	0	(0)	0	162,640	0	0	0	1,965	06/26/2037	1FM.....	
46633M AM 1	JPMRR 2009-6 2A2 Z MEZ CSTR 04/26/35RE.....		03/26/2017	MBS Paydown.....		85,329	85,329	8,726	0	0	0	0	0	0	128	0	85,201	85,201	632	04/26/2035	1FM.....	
46633M AM 1	JPMRR 2009-6 2A2 Z MEZ CSTR 04/26/35RE.....		03/26/2017	Pass-Through Loss.....		0	825	97	0	0	0	0	0	0	(128)	0	128	128	0	04/26/2035	1FM.....	
46637U AA 5	JPTep 2012-3 A PT 3.0 10/27/2042.....		03/27/2017	MBS Paydown.....		390,425	390,425	376,760	377,637	0	(1,344)	0	(1,344)	0	390,425	0	0	0	1,121	10/27/2042	1FE.....	
46637V AA 3	JPTep 2012-2 A SEQ 3.00 09/17/42.....		03/17/2017	MBS Paydown.....		124,289	124,289	123,419	123,463	0	11	0	11	0	124,289	0	0	0	590	09/17/2042	1.....	
46639A AA 7	JPTep 2012-5 A PT 2.50 12/27/2042.....		03/27/2017	MBS Paydown.....		82,352	82,352	79,058	79,198	0	1,639	0	1,639	0	82,352	0	0	0	247	12/27/2042	1FE.....	
46645A AB 7	JPMRR 2015-4 1A2 SEQ SSNR FLT 06/47 RE.....		03/25/2017	MBS Paydown.....		369,362	369,362	338,428	342,531	0	(754)	0	(754)	0	369,362	0	0	0	626	06/26/2047	1AM.....	
472320 AA 8	JMAC 2008-R1 A SEQ SSNR 11.125 06/25/47.....		03/25/2017	MBS Paydown.....		49,444	49,444	46,725	36,440	0	(7,965)	0	(7,965)	0	49,444	0	0	0	538	06/25/2047	1FM.....	
472321 AA 6	JMAC 2008-R2 1A1 SEQ CSTR 10/25/2035.....		03/26/2017	MBS Paydown.....		89,992	89,992	68,971	77,316	0	5,864	0	5,864	0	89,992	0	0	0	1,010	10/25/2035	1FM.....	
47232C AH 7	JMAC 2009-R1 4A2 MEZ CSTR 06/21/2037 RE.....		03/21/2017	Pass-Through Loss.....		0	202	0	0	0	1	0	1	0	0	0	0	0	0	0	06/21/2037	1FM.....
47232D AA 0	JMAC 2009-R5 1A1 SEQ SSNR CSTR 4/26/37.....		03/26/2017	MBS Paydown.....		186,803	186,803	186,803	172,493	0	(2,219)	0	(2,219)	0	186,803	0	0	0	398	04/26/2037	1FM.....	
47232D AE 2	JMAC 2009-R5 1A5 MEZ SSUP CSTR 4/26/37.....		02/28/2017	Book Value Adjustment.....		0	0	0	0	0	0	0	0	(6,355)	0	6,355	6,355	0	0	04/26/2037	1FM.....	
47232D AE 2	JMAC 2009-R5 1A5 MEZ SSUP CSTR 4/26/37.....		03/26/2017	Pass-Through Loss.....		0	83,603	6,394	0	0	(2)	0	(2)	0	6,355	0	(6,355)	(6,355)	0	04/26/2037	1FM.....	
47232D AG 7	JMAC 2009-R5 2A2 SUB SSUP CSTR 09/26/36.....		03/26/2017	MBS Paydown.....		16,643	16,643	16,643	16,495	0	29	0	29	0	16,643	0	0	0	155	09/26/2036	1FM.....	
47232D AL 6	JMAC 2009-R5 2A6 MEZ SSUP CSTR 9/26/36.....		03/26/2017	Pass-Through Loss.....		0	1,538	418	0	0	0	0	0	0	0	0	0	0	0	0	09/26/2036	1FM.....
47232D AU 6	JMAC 2009-R5 4A2 SUB SSUP CSTR 9/26/36.....		03/26/2017	MBS Paydown.....		63,997	63,997	60,677	62,483	0	(1,519)	0	(1,519)	0	63,997	0	0	0	518	09/26/2036	1FM.....	
47232D AV 4	JMAC 2009-R5 4A3 MEZ SSUP CSTR 9/26/36.....		03/26/2017	Pass-Through Loss.....		0	14,824	6,620	0	0	(4)	0	(4)	0	0	0	0	0	0	0	09/26/2036	1FM.....
47232D BJ 0	JMAC 2009-R5 7A2 SUB SSUP CSTR 9/26/36.....		03/26/2017	MBS Paydown.....		50,661	50,661	50,661	42,938	0	3,668	0	3,668	0	50,661	0	0	0	114	09/26/2036	1FM.....	
47232D BM 3	JMAC 2009-R5 7A5 SUB SSUP CSTR 9/26/36.....		03/26/2017	Pass-Through Loss.....		0	14,541	1,649	0	0	(0)	0	(0)	0	0	0	0	0	0	0	09/26/2036	1FM.....
47232D CH 3	JMAC 2009-R5 11A2 SUB SSUP CSTR 5/21/36.....		03/21/2017	MBS Paydown.....		81,116	81,116	81,116	60,935	0	1,164	0	1,164	0	81,116	0	0	0	407	05/21/2036	1FM.....	
47232D CP 5	JMAC 2009-R5 12A2 SUB SSUP CSTR 12/26/36.....		03/26/2017	MBS Paydown.....		25,171	25,171	25,171	25,129	0	(1,068)	0	(1,068)	0	25,171	0	0	0	267	12/26/2036	1FM.....	
47232D CT 7	JMAC 2009-R5 12A6 MEZ SSUP CSTR 12/26/36.....		03/26/2017	Pass-Through Loss.....		0	1,933	449	0	0	(15)	0	(15)	0	1,933	0	(1,933)	(1,933)	0	12/26/2036	1FM.....	
47232D CV 7	JMAC 2009-R5 12A6 MEZ SSUP CSTR 12/26/36.....		03/31/2017	Book Value Adjustment.....		0	0	0	0	0	0	0	0	(1,933)	0	1,933	1,933	0	0	12/26/2036	1FM.....	
47232D CT 2	JMAC 2009-R5 13A2 SUB SSUP CSTR 4/26/47.....		03/26/2017	MBS Paydown.....		133,252	133,252	133,252	133,040	0	12	0	12	0	133,252	0	0	0	783	04/26/2047	1FM.....	
47232D CY 6	JMAC 2009-R5 13A5 MEZ SSUP CSTR 4/26/47.....		03/26/2017	Pass-Through Loss.....		0	(10,870)	602	0	0	(0)	0	(0)	0	0	0	0	0	0	0	04/26/2047	1FM.....
47232D CZ 3	JMAC 2009-R5 14A1 SEQ SSNR CSTR 6/26/37.....		03/26/2017	MBS Paydown.....		29,648	29,648	23,412	24,307	0	313	0	313	0	29,648	0	0	0	279	06/26/2037	1FM.....	
47232D DB 5	JMAC 2009-R5 14A3 MEZ SSUP CSTR 6/26/37.....		03/26/2017	Pass-Through Loss.....		0	6,025	0	0	0	(2)	0	(2)	0	0	0	0	0	0	0	06/26/2037	1FM.....
47232D DD 1	JMAC 2009-R5 15A2 SUB SSUP CSTR 8/26/37.....		03/26/2017	MBS Paydown.....		4,714	4,714	1,815	3,961	0	(3,750)	0	(3,750)	0	4,714	0	0	0	30	08/26/2037	1FM.....	
47232D DF 6	JMAC 2009-R5 15A4 MEZ SSUP CSTR 8/26/37.....		03/26/2017	Pass-Through Loss.....		0	90	0	0	0	(0)	0	(0)	0	0	0	0	0	0	0	08/26/2037	1FM.....
47232D DR 0	JMAC 2009-R5 17A3 SUB SSUP CSTR 9/26/35.....		03/26/2017	MBS Paydown.....		84,134	84,134	51,629	71,626	0	(17,650)	0	(17,650)	0	84,134	0	0	0	489	09/26/2035	1FM.....	

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SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During 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)
47232D EF 5	JMAC 2009-R5 19A5 SUB SSUP CSTR 6/26/37.....		03/26/2017	MBS Paydown.....		39,329	39,329	12,554	38,940	0	(9)	0	(9)	0	39,329	0	0	0	251	06/26/2037	1FM.....
47232D FJ 6	JMAC 2009-R5 24A4 SUB SSUP CSTR 12/26/36.....		03/26/2017	MBS Paydown.....		30,306	30,306	30,306	22,231	0	1,768	0	1,768	0	30,306	0	0	0	186	12/26/2036	1FM.....
47232D FM 9	JMAC 2009-R5 19A6 MEZ SSUP CSTR 6/26/37.....		03/26/2017	Pass-Through Loss.....		0	750	146	0	0	19	0	19	0	332	0	(332)	(332)	0	06/26/2037	1FM.....
47232Q AA 1	JMAC 2009-R2 1A SEQ CSTR 11-37 RE.....		03/26/2017	MBS Paydown.....		86,294	86,294	83,867	79,303	0	2,339	0	2,339	0	86,294	0	0	0	853	11/26/2037	1FM.....
47232V AA 0	JMAC 2009-R4 1A1 SEQ SSNR 6.00 02/26/37.....		03/26/2017	MBS Paydown.....		35,404	35,404	35,404	34,922	0	153	0	153	0	35,404	0	0	0	300	02/26/2037	1FM.....
47232V AD 4	JMAC 2009-R4 1A4 SUB SSUP 6.00 02/26/37.....		03/26/2017	Pass-Through Loss.....		0	4,448	1,224	0	0	0	0	0	0	0	0	0	0	0	02/26/2037	1FM.....
47232V AE 2	JMAC 2009-R4 1A5 MEZ SSUP 6.00 02/26/37.....		01/26/2017	Pass-Through Loss.....		0	1,588	1,248	0	0	0	0	0	0	0	0	0	0	0	02/26/2037	1FM.....
47232V AF 9	JMAC 2009-R4 2A1 SEQ SSNR 5.75 02/26/37.....		03/26/2017	MBS Paydown.....		26,556	26,556	26,556	26,217	0	107	0	107	0	26,556	0	0	0	216	02/26/2037	1FM.....
47232V AJ 1	JMAC 2009-R4 2A4 SUB SSUP 5.75 02/26/37.....		03/26/2017	Pass-Through Loss.....		0	3,196	3,196	0	0	(4)	0	(4)	0	0	0	0	0	0	02/26/2037	1FM.....
47232V AK 8	JMAC 2009-R4 2A5 MEZ SSUP 5.75 02/26/37.....		01/26/2017	Pass-Through Loss.....		0	1,191	1,046	0	0	0	0	0	0	0	0	0	0	0	02/26/2037	1FM.....
47232V AW 2	JMAC 2009-R4 5A1 SEQ SSNR CSTR 9/26/35.....		03/26/2017	MBS Paydown.....		110,203	110,203	100,884	102,740	0	3,338	0	3,338	0	110,203	0	0	0	521	09/26/2035	1FM.....
47232V BA 9	JMAC 2009-R4 5A5 MEZ SSUP CSTR 09/26/35.....		03/26/2017	Pass-Through Loss.....		0	17,624	0	0	0	(0)	0	(0)	0	0	0	0	0	0	09/26/2035	6FM.....
47232V BG 6	JMAC 2009-R4 7A1 SEQ SSNR FLT 11/26/36.....		03/26/2017	MBS Paydown.....		115,383	115,383	94,514	96,516	0	3,093	0	3,093	0	115,383	0	0	0	256	11/26/2036	1FM.....
47232V BL 5	JMAC 2009-R4 7A5 MEZ SSUP FLT 11/26/36.....		03/26/2017	Pass-Through Loss.....		0	29,634	1,068	0	0	0	0	0	0	0	0	0	0	0	11/26/2036	1FM.....
47232V BM 3	JMAC 2009-R4 8A1 SEQ SSNR 5.50 11/26/36.....		03/26/2017	MBS Paydown.....		40,597	40,597	40,597	40,336	0	45	0	45	0	40,597	0	0	0	345	11/26/2036	1FM.....
47232V BQ 4	JMAC 2009-R4 8A4 MEZ SSUP 5.50 11/26/36.....		03/26/2017	Pass-Through Loss.....		0	10,427	4,351	0	0	(0)	0	(0)	0	0	0	0	0	0	11/26/2036	1FM.....
47232V BY 7	JMAC 2009-R4 9A6 MEZ SSUP CSTR 11/26/37.....		03/26/2017	MBS Paydown.....		76,816	76,816	19,249	68,996	0	(3,766)	0	(3,766)	0	76,816	0	0	0	468	11/26/2037	1FM.....
47232V BY 7	JMAC 2009-R4 9A6 MEZ SSUP CSTR 11/26/37.....		03/26/2017	Pass-Through Loss.....		0	490	179	0	0	0	0	0	0	0	0	0	0	0	11/26/2037	1FM.....
47232V CA 8	JMAC 2009-R4 10A2 SUB SSUP 6.00 07/26/36.....		03/26/2017	MBS Paydown.....		34,125	34,125	34,125	34,073	0	(29)	0	(29)	0	34,125	0	0	0	407	07/26/2036	1FM.....
47232V CE 0	JMAC 2009-R4 10A6 MEZ SSUP 6.00 07/26/36.....		03/26/2017	Pass-Through Loss.....		0	7,207	1,329	0	0	(0)	0	(0)	0	0	0	0	0	0	07/26/2036	1FM.....
47232V CG 5	JMAC 2009-R4 11A2 SUB SSUP 5.8368 04/37.....		03/26/2017	MBS Paydown.....		52,232	52,232	52,232	51,662	0	110	0	110	0	52,232	0	0	0	224	04/26/2037	1FM.....
47232V DR 0	JMAC 2009-R4 18A1 SEQ SSNR 6.00 04/26/36.....		03/26/2017	MBS Paydown.....		15,538	15,538	15,538	15,218	0	297	0	297	0	15,538	0	0	0	136	04/26/2036	1FM.....
47232V DV 1	JMAC 2009-R4 18A5 MEZ SSUP 6.00 04/26/36.....		03/26/2017	Pass-Through Loss.....		0	864	341	0	0	(0)	0	(0)	0	0	0	0	0	0	04/26/2036	1FM.....
47232V DZ 2	JMAC 2009-R4 20A1 SEQ SSNR 6.00 03/26/36.....		03/26/2017	MBS Paydown.....		23,582	23,582	23,582	23,093	0	(95)	0	(95)	0	23,582	0	0	0	202	03/26/2036	1FM.....
47232V EB 4	JMAC 2009-R4 20A3 MEZ SSUP 6.00 03/26/36.....		03/26/2017	Pass-Through Loss.....		0	669	215	0	0	0	0	0	0	0	0	0	0	0	03/26/2036	1FM.....
47232V ED 0	JMAC 2009-R4 21A2 SUB SSUP 6.00 03/26/37.....		03/26/2017	MBS Paydown.....		16,120	16,120	16,250	16,083	0	19	0	19	0	16,120	0	0	0	180	03/26/2037	1FM.....
47232V EH 1	JMAC 2009-R4 21A6 MEZ SSUP 6.00 03/26/37.....		03/26/2017	Pass-Through Loss.....		0	16,960	17,097	0	0	(7)	0	(7)	0	0	0	0	0	0	03/26/2037	1FM.....
47232V EK 4	JMAC 2009-R4 22A2 SUB SSUP 5.75 04/26/37.....		03/26/2017	MBS Paydown.....		53,442	53,442	54,243	53,278	0	(21)	0	(21)	0	53,442	0	0	0	515	04/26/2037	1FM.....
47232V EN 8	JMAC 2009-R4 22A5 SUB SSUP 5.75 04/26/37.....		03/26/2017	Pass-Through Loss.....		0	12,911	13,104	0	0	(11)	0	(11)	0	0	0	0	0	0	04/26/2037	1FM.....
47232V EX 6	JMAC 2009-R4 24A2 SUB SSUP 5.50 02/26/36.....		03/26/2017	MBS Paydown.....		39,247	39,247	39,247	39,096	0	20	0	20	0	39,247	0	0	0	295	02/26/2036	1FM.....
47232V FE 5	JMAC 2009-R4 24A5 SUB SSUP 5.50 02/26/36.....		03/26/2017	Pass-Through Loss.....		0	10,286	10,286	0	0	(7)	0	(7)	0	0	0	0	0	0	02/26/2036	1FM.....
47232V FE 7	JMAC 2009-R4 25A3 MEZ SSUP 5.25 1/26/36.....		03/26/2017	MBS Paydown.....		15,546	15,546	15,080	12,768	0	(36)	0	(36)	0	15,546	0	0	0	144	01/26/2036	1FM.....
47232V FE 7	JMAC 2009-R4 25A3 MEZ SSUP 5.25 1/26/36.....		03/26/2017	Pass-Through Loss.....		0	489	474	0	0	0	0	0	0	0	0	0	0	0	01/26/2036	1FM.....
47232V FV 9	JMAC 2009-R4 29A2 SUB SSUP 2.0833 01/47.....		03/26/2017	MBS Paydown.....		83,794	83,794	34,651	49,356	0	(8,514)	0	(8,514)	0	83,794	0	0	0	191	01/26/2047	1FM.....
47232V GE 6	JMAC 2009-R4 31A4 SUB SSUP 5.75 2/26/36.....		03/26/2017	MBS Paydown.....		46,200	46,200	46,200	46,162	0	(79)	0	(79)	0	46,200	0	0	0	433	02/26/2036	1FM.....
47232V GG 1	JMAC 2009-R4 31A6 MEZ SSUP 5.75 2/26/36.....		03/26/2017	Pass-Through Loss.....		0	2,106	1,611	0	0	(5)	0	(5)	0	0	0	0	0	0	02/26/2036	1FM.....
47232V GR 7	JMAC 2009-R4 29A3 MEZ SSUP 2.0833 01/47.....		03/26/2017	Pass-Through Loss.....		0	32,431	1,115	0	0	(0)	0	(0)	0	0	0	0	0	0	01/26/2047	1FM.....
493268 AY 2	KSLT 2000-B A2 ABS FLT 07/25/29.....		01/25/2017	MBS Paydown.....		8,188	8,188	6,632	8,187	0	(4)	0	(4)	0	8,188	0	0	0	25	07/25/2029	1FE.....
50219P AA 4	LSTRZ 2016-1 A1 SEQ SSNR FLT 01/01/2021.....		03/01/2017	MBS Paydown.....		506,029	506,029	493,401	499,082	0	6,243	0	6,243	0	506,029	0	0	0	1,559	01/01/2021	1FE.....
50543L AA 0	LAFI 2016-1A A1 ABS SSNR 4.3 01/15/2042.....		03/15/2017	MBS Paydown.....		41,667	41,667	40,858	40,864	0	22	0	22	0	41,667	0	0	0	373	01/15/2042	1FE.....
52519S AD 5	LABMH 2001-B A4 SEQ 5.27 9/15/18.....		03/15/2017	MBS Paydown.....		68,606	68,606	68,585	66,612	0	(943)	0	(943)	0	68,606	0	0	0	586	09/15/2018	1FE.....
52520M BS 1	LMT 2005-2 2A1 SEQ SSNR FLT 12/25/2035.....		01/25/2017	Pass-Through Loss.....		0	24	17	0	0	0	0	0	0	0	0	0	0	0	12/25/2035	1FM.....
52520M BS 1	LMT 2005-2 2A1 SEQ SSNR FLT 12/25/2035.....		03/25/2017	MBS Paydown.....		60,275	60,275	43,398	42,101	0	480	0	480	0	60,275	0	0	0	112	12/25/2035	1FM.....

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SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During 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)
52521R AC 5	LMT 2007-5 1A1 SEQ FLT 6/25/2037		03/25/2017	MBS Paydown		134,439	134,439	92,119	69,457	0	37,910	0	37,910	0	134,439	0	0	0	311	06/25/2037	1FM
52521R AC 5	LMT 2007-5 1A1 SEQ FLT 6/25/2037		03/25/2017	Pass-Through Loss		0	2,722	0	0	0	0	0	0	0	0	0	0	0	0	06/25/2037	1FM
52522D AG 6	LXS 2006-16N A321 SEQ SSNR FLT 11/25/46		02/25/2017	Pass-Through Loss		0	95,239	0	0	0	0	0	0	0	0	0	0	0	0	11/25/2046	1FM
52522D AG 6	LXS 2006-16N A321 SEQ SSNR FLT 11/25/46		03/25/2017	MBS Paydown		856,261	856,261	649,930	650,697	0	67,838	0	67,838	0	856,261	0	0	0	1,516	11/25/2046	1FM
525241 AL 9	LXS 2007-1 WF1 SEQ 7.00 01/25/2037		03/25/2017	MBS Paydown		5,446	5,446	3,528	3,312	0	(1,199)	0	(1,199)	0	5,446	0	0	0	100	01/25/2037	1FM
525241 AL 9	LXS 2007-1 WF1 SEQ 7.00 01/25/2037		03/25/2017	Pass-Through Loss		0	28,811	18,666	0	0	0	0	0	0	0	0	0	0	0	01/25/2037	1FM
52525F AA 1	LMT 2008-6 1A1 SEQ SSNR CSTR 7/25/2047		03/25/2017	MBS Paydown		42,915	42,915	36,478	39,322	0	(394)	0	(394)	0	42,915	0	0	0	385	07/25/2047	1FM
53580# AA 1	LINKS GLOBAL HOLDINGS LLC 13.50 7/23/18		03/03/2017	Write off security		0	840,192	836,955	0	41	0	0	41	0	41	0	(41)	(41)	0	07/23/2018	6*
53580# AA 1	LINKS GLOBAL HOLDINGS LLC 13.50 7/23/18		03/03/2017	Paydown		6,501	6,501	6,306	0	0	0	0	0	0	0	0	6,500	6,500	0	07/23/2018	6*
542514 EV 2	LBMLT 2004-1 M2 MEZ FLT 02/25/2034		03/25/2017	MBS Paydown		6,953	6,953	6,814	6,697	0	(32)	0	(32)	0	6,953	0	0	0	18	02/25/2034	1FM
543190 AA 0	LTRAN 2015-1A A1 ABS SNR 2.98 01/15/2045		03/15/2017	MBS Paydown		479,913	479,913	474,480	474,525	0	161	0	161	0	479,913	0	0	0	2,374	01/15/2045	1FE
54910K AA 9	LSTRZ 2015-7 A SEQ SNR FLT 07/01/20		03/01/2017	MBS Paydown		223,095	223,095	220,864	221,744	0	883	0	883	0	223,095	0	0	0	1,154	07/01/2020	1FE
54910L AA 7	LSTRZ 2015-8 A1 SEQ SNR FLT 08/01/20 RE		03/01/2017	MBS Paydown		489,662	489,662	489,050	488,526	0	(1,583)	0	(1,583)	0	489,662	0	0	0	3,038	08/01/2020	1FE
55265K G7 8	MASTR 2003-7 4A42 INV 9/25/2033		03/25/2017	MBS Paydown		316,573	316,573	295,402	248,833	0	67,740	0	67,740	0	316,573	0	0	0	10,935	09/25/2033	1FM
576433 GM 2	MARM 2003-6 6A1 SEQ SNR FLT 12/25/2033		01/25/2017	MBS Paydown		43,677	43,677	42,039	42,249	0	487	0	487	0	43,677	0	0	0	238	12/25/2033	1FM
576433 XA 9	MARM 2005-1 3A1 PT SNR FLT 02/25/2035		03/25/2017	MBS Paydown		876	876	832	0	0	(164)	0	(164)	0	876	0	0	0	3	02/25/2035	1FM
576434 UH 5	MALT 2004-9 A6 NAS STP 08/25/2034		03/25/2017	MBS Paydown		61,500	61,500	61,500	61,500	0	0	0	0	0	61,500	0	0	0	548	08/25/2034	1FM
58501W BU 4	STEER Z1 A (JCP) 7.54 03/01/2017		03/01/2017	Maturity		138,350	138,350	147,441	138,293	225	(168)	0	57	0	138,350	0	0	0	5,216	03/01/2017	4
59020U ZE 8	MLMI 2005-A6 1A1 SEQ SNR FLT 08/25/2035		03/25/2017	MBS Paydown		303,463	303,463	282,884	286,003	0	1,854	0	1,854	0	303,463	0	0	0	518	08/25/2035	1FM
60688Q AA 3	MIZUHO CORP BANK LTD 2.55 03/17/2017	C	03/17/2017	Maturity		4,000,000	4,000,000	3,993,480	3,999,708	0	292	0	292	0	4,000,000	0	0	0	51,000	03/17/2017	1FE
61690P AM 3	MSRR 2013-R7 6B MEZ FLT 12/26/2046 RE		03/25/2017	MBS Paydown		743,508	743,508	649,784	657,724	0	9,537	0	9,537	0	743,508	0	0	0	1,159	12/26/2046	1FM
61690P AM 3	MSRR 2013-R7 6B MEZ FLT 12/26/2046 RE		03/25/2017	Pass-Through Loss		0	20,509	0	0	0	0	0	0	0	0	0	0	0	0	12/26/2046	1FM
61748H QJ 3	MSM 2005-8SL A2B SEQ SNR FLT 11/25/2035		03/25/2017	MBS Paydown		46,621	46,621	43,066	43,927	0	916	0	916	0	46,621	0	0	0	120	11/25/2035	1FM
61749L BM 2	MSM 2006-8AR 6A2 SEQ SSUP CSTR 06/25/36		03/25/2017	MBS Paydown		2,325	2,325	1,805	1,077	0	(1,642)	0	(1,642)	0	2,325	0	0	0	11	06/25/2036	1FM
61751D AE 4	MSM 2006-17XS A3A SEQ STP 10/25/46		03/25/2017	MBS Paydown		102,108	102,108	87,472	49,100	0	911	0	911	0	102,108	0	0	0	510	10/25/2046	1FM
61751M AU 8	MSM 2007-10XS A18 SEQ SNR 6.0 07/25/2047		03/25/2017	MBS Paydown		159,306	159,306	145,117	141,567	0	1,187	0	1,187	0	159,306	0	0	0	841	07/25/2047	1FM
61755F AA 3	MSST 2007-1 A1 SEQ FLT 06/25/2037		03/25/2017	MBS Paydown		93,258	93,258	86,934	93,258	0	0	0	0	0	93,258	0	0	0	254	06/25/2037	1FM
61758M AA 5	MSRR 2009-R2 1A1A SEQ SSNR 6.00 04/36 RE		03/26/2017	MBS Paydown		80,129	80,129	83,208	80,255	0	154	0	154	0	80,129	0	0	0	740	04/26/2036	1FM
63254A AU 2	NATL AUS BANK/NY 2.80 01/10/2022	C	03/16/2017	CITIGROUP		4,001,520	4,000,000	3,995,200	0	0	178	0	178	0	3,995,378	0	6,142	6,142	8,836	01/10/2022	1FE
63860H AC 3	NSTR 2007-A AV3 SEQ FLT 03/25/2037		03/25/2017	MBS Paydown		231,074	231,074	216,199	227,455	0	2,079	0	2,079	0	231,074	0	0	0	370	03/25/2037	1FM
63860L AC 4	NSTR 2007-B 2AV2 SEQ FLT 04/25/2037		03/25/2017	MBS Paydown		804,157	804,157	716,705	779,347	0	11,387	0	11,387	0	804,157	0	0	0	1,282	04/25/2037	1FM
643529 AC 4	NCAMT 2006-ALT2 AF3 SEQ 5.9217 10/15/36		03/25/2017	MBS Paydown		19,403	19,403	12,903	9,350	0	54	0	54	0	19,403	0	0	0	89	10/25/2036	1FM
643529 AD 2	NCAMT 2006-ALT2 AF4 SEQ 5.9944 10/25/36		03/25/2017	MBS Paydown		7,761	7,761	5,161	3,743	0	22	0	22	0	7,761	0	0	0	36	10/25/2036	1FM
65106F AB 8	NCMT 2007-1 2A1 SEQ FLT 04/25/2037		03/25/2017	MBS Paydown		135,683	135,683	124,489	131,513	0	2,533	0	2,533	0	135,683	0	0	0	172	04/25/2037	1FM
65535V MJ 4	NAA 2005-AR3 1A1 SEQ SSNR FLT 07/25/2035		01/25/2017	Pass-Through Loss		0	1	1	0	0	0	0	0	0	1	0	(1)	(1)	0	07/25/2035	1FM
65535V MJ 4	NAA 2005-AR3 1A1 SEQ SSNR FLT 07/25/2035		03/25/2017	MBS Paydown		20,679	20,679	17,189	17,245	0	583	0	583	0	20,679	0	0	0	31	07/25/2035	1FM
65535V NL 8	NAA 2005-AR4 5A3 SEQ SSNR FLT 08/25/2035		03/25/2017	MBS Paydown		15,444	15,444	10,637	10,699	0	(14,910)	0	(14,910)	0	15,444	0	0	0	28	08/25/2035	1FM
65536H BW 7	NHELI 2006-FM1 2A3 SEQ SNR FLT 11/25/35		03/25/2017	MBS Paydown		320,072	320,072	278,463	318,735	0	(65,926)	0	(65,926)	0	320,072	0	0	0	460	11/25/2035	1FM
65538P AA 6	NAA 2007-1 1A1A SEQ STP 3/25/2047		03/25/2017	MBS Paydown		12,553	12,553	12,510	6,483	0	626	0	626	0	12,553	0	0	0	98	03/25/2047	1FM
65538P AA 6	NAA 2007-1 1A1A SEQ STP 3/25/2047		03/25/2017	Pass-Through Loss		0	4,991	4,974	0	0	0	0	0	0	0	0	0	0	0	03/25/2047	1FM
65539C AK 2	NMRM 2011-4RA 1A10 MEZ FLT 12/26/36RE		03/26/2017	Pass-Through Loss		0	3,768	0	0	0	41	0	41	0	0	0	0	0	0	12/26/2036	1FM
67087T DE 8	OAK 2002-A A3 ABS SEQ 6.03 05/15/24		03/15/2017	MBS Paydown		33,633	33,633	33,631	11,284	0	10,748	0	10,748	0	33,633	0	0	0	281	05/15/2024	1AM
67103Q AC 1	OFSBS 2013-5A A1LB CLO FLT 04/17/2025		02/14/2017	Distribution		4,000,000	4,000,000	4,000,000	4,000,000	0	0	0	0	0	4,000,000	0	0	0	31,508	04/17/2025	1Z

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SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During 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)
67103Q AG 2	OFSBS 2013-5A A2F CLO 3.8598 04/17/2025.....		02/15/2017	Distribution.....		2,400,000	2,400,000	2,400,000	2,400,000	0	0	0	0	0	2,400,000	0	0	0	30,106	04/17/2025	1Z.....
67103Q AL 1	OFSBS 2013-5A A3F CLO 4.9991 04/17/2025.....		02/14/2017	Distribution.....		1,200,000	1,200,000	1,200,000	1,200,000	0	0	0	0	0	1,200,000	0	0	0	19,496	04/17/2025	1Z.....
67112P AA 6	SYNERGY 1608 10.00 08/30/2020.....		01/06/2017	Exchanged.....		600,333	609,450	609,450	548,505	51,828	0	0	51,828	0	600,333	0	0	0	0	08/20/2020	6*.....
673898 AJ 1	OAKCL 2014-2A A1B CLO SSNR 3.715 10/26.....		03/03/2017	Distribution.....		2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	27,450	10/20/2026	1Z.....
67515E AG 1	OCTR 2014-5A A3 CLO SSNR 3.47 10/13/2026.....		03/21/2017	Distribution.....		1,500,000	1,500,000	1,500,000	1,500,000	0	0	0	0	0	1,500,000	0	0	0	22,844	10/13/2026	1Z.....
68764W AA 0	SYNERGY 1657 10.00 8/30/2020.....		01/06/2017	Exchanged.....		2,542,839	2,581,574	2,581,574	2,323,417	219,422	0	0	219,422	0	2,542,839	0	0	0	0	08/30/2020	6*.....
70437Y AB 7	PAYLESS INC TL B 1L L+400 03/11/2021.....		01/27/2017	Paydown.....		6,062	6,062	2,788	3,115	0	2,947	0	2,947	0	6,062	0	0	0	77	03/11/2021	5FE.....
714264 AF 5	PERNOD-RICARD SA 2.95 01/15/2017.....	C	01/15/2017	Maturity.....		5,000,000	5,000,000	4,991,650	4,999,931	0	69	0	69	0	5,000,000	0	0	0	73,750	01/15/2017	2FE.....
73316Q AB 4	POPLR 2006-D A2 SEQ FLT 11/25/2046.....		03/25/2017	MBS Paydown.....		60,632	60,632	56,919	60,108	0	(1,058)	0	(1,058)	0	60,632	0	0	0	98	11/25/2046	1FM.....
74041W AA 3	PRETSL 11A A1 CDO SSNR FLT 09/24/2033.....		03/24/2017	MBS Paydown.....		21,365	21,365	18,828	18,859	0	(2,826)	0	(2,826)	0	21,365	0	0	0	85	09/24/2033	1FE.....
74332M AA 3	PROG 2015-SFR2 A ABS SSNR 2.74 06/32.....		03/12/2017	MBS Paydown.....		704	704	696	698	0	6	0	6	0	704	0	0	0	5	06/12/2032	1FE.....
74332N AA 1	PROG 2015-SFR3 A ABS SSNR 3.067 32.....		03/12/2017	MBS Paydown.....		815	815	815	815	0	0	0	0	0	815	0	0	0	5	11/12/2032	1FE.....
749239 AD 1	RAMP 2006-RZ5 A2 SEQ FLT 08/25/2046.....		03/25/2017	MBS Paydown.....		193,318	193,318	177,608	188,768	0	978	0	978	0	193,318	0	0	0	323	08/25/2046	1FM.....
74923G AC 7	RALI 2007-QA1 A3 SEQ SSNR FLT 01/25/2037.....		01/25/2017	Pass-Through Loss.....		0	(24)	0	0	0	0	0	0	0	0	0	0	0	0	01/25/2037	1FM.....
74923G AC 7	RALI 2007-QA1 A3 SEQ SSNR FLT 01/25/2037.....		03/25/2017	MBS Paydown.....		104,302	104,302	81,023	82,196	0	972	0	972	0	104,302	0	0	0	156	01/25/2037	1FM.....
749289 AZ 7	RBSCF 2009-RR2 WBA SEQ SSNR CSTR 2/16/51.....		03/16/2017	MBS Paydown.....		2,276,113	2,276,113	2,176,533	2,265,206	0	10,907	0	10,907	0	2,276,113	0	0	0	22,644	02/16/2051	1FE.....
74928X BB 6	RBSSP 2009-6 3A2 MEZ CSTR 01-36 RE.....		03/26/2017	MBS Paydown.....		22,415	22,415	21,438	0	0	(504)	0	(504)	0	22,415	0	0	0	121	01/26/2036	1FM.....
74928X BB 6	RBSSP 2009-6 3A2 MEZ CSTR 01-36 RE.....		03/26/2017	Pass-Through Loss.....		0	9	0	0	0	(958)	0	(958)	0	0	0	0	0	0	01/26/2036	1FM.....
74930A AA 5	RBSCF 2010-RR4 CMLA SEQ SSNR CSTR 12/49.....		03/16/2017	MBS Paydown.....		763,126	763,126	842,539	766,106	0	(3,636)	0	(3,636)	0	763,126	0	0	0	10,391	12/16/2049	1FE.....
74931T AG 0	RBSSP 2012-6 4A1 SEQ SSNR FLT 01/36 RE.....		03/25/2017	MBS Paydown.....		71,053	71,053	66,257	67,554	0	1,166	0	1,166	0	71,053	0	0	0	150	01/26/2036	1FM.....
74932H AC 4	RBSSP 2013-5 2A1 SEQ SSNR FLT 07/2033 RE.....		03/27/2017	MBS Paydown.....		165,571	165,571	145,702	155,790	0	(788)	0	(788)	0	165,571	0	0	0	275	07/26/2033	1FM.....
74958W AC 0	RFMS1 2007-SA1 2A2 SEQ CSTR 5.6206 02/37.....		03/25/2017	MBS Paydown.....		76,110	76,110	40,811	29,096	0	17,172	0	17,172	0	76,110	0	0	0	430	02/25/2037	1FM.....
74958W AC 0	RFMS1 2007-SA1 2A2 SEQ CSTR 5.6206 02/37.....		03/25/2017	Pass-Through Loss.....		0	2,333	0	0	0	0	0	0	0	0	0	0	0	0	02/25/2037	1FM.....
75115B AC 3	RALI 2006-QA5 2A1 SEQ SSNR FLT 07/25/36.....		03/25/2017	MBS Paydown.....		62,676	62,676	51,323	49,169	0	(3,366)	0	(3,366)	0	62,676	0	0	0	654	07/25/2036	1FM.....
75115B AC 3	RALI 2006-QA5 2A1 SEQ SSNR FLT 07/25/36.....		03/25/2017	Pass-Through Loss.....		0	46,918	0	0	0	0	0	0	0	0	0	0	0	0	07/25/2036	1FM.....
75156V AD 7	RAMP 2006-RS3 A4 SEQ SNR FLT 05/25/2036.....		03/25/2017	MBS Paydown.....		642,069	642,069	501,057	505,374	0	30,714	0	30,714	0	642,069	0	0	0	1,047	05/25/2036	1FM.....
75156V AD 7	RAMP 2006-RS3 A4 SEQ SNR FLT 05/25/2036.....		03/25/2017	Pass-Through Loss.....		0	(700)	0	0	0	0	0	0	0	0	0	0	0	0	05/25/2036	1FM.....
75970J AD 8	RAMC 2007-1 AF1 SEQ 5.742 4/25/37.....		03/25/2017	MBS Paydown.....		15,503	15,503	15,502	7,315	0	(5,685)	0	(5,685)	0	15,503	0	0	0	143	04/25/2037	1FM.....
759950 FX 1	RAMC 2005-4 A3 SEQ STP 2/25/36.....		03/25/2017	MBS Paydown.....		35,946	35,946	35,806	35,325	0	(24)	0	(24)	0	35,946	0	0	0	210	02/25/2036	1FM.....
760985 GQ 8	RAMP 2002-RS1 A15 NAS 5.91* 01/25/32.....		02/25/2017	MBS Paydown.....		17,822	17,822	17,818	17,822	0	0	0	0	0	17,822	0	0	0	89	01/25/2032	1FM.....
760985 RN 3	RAMP 2003-RZ1 A15 SEQ SNR 5.52 01/25/33.....		02/25/2017	MBS Paydown.....		4,158,265	4,158,265	4,309,002	4,212,513	0	(54,248)	0	(54,248)	0	4,158,265	0	0	0	42,135	01/25/2033	1FM.....
760985 XK 2	RAMP 2003-RS6 A15 SEQ 5.42 7/25/33.....		03/25/2017	MBS Paydown.....		35,721	35,721	35,713	33,107	0	(18)	0	(18)	0	35,721	0	0	0	391	07/25/2033	1FM.....
76110V QL 5	RFMS2 2004-HS2 A16 NAS 5.17 6/25/34.....		03/25/2017	MBS Paydown.....		4,382	4,382	4,382	4,038	0	87	0	87	0	4,382	0	0	0	35	06/25/2034	1FM.....
761118 BU 1	RALI 2005-QA8 NB2 SEQ SNR FLT 07/25/2035.....		03/25/2017	MBS Paydown.....		141,713	141,713	117,560	117,844	0	(625)	0	(625)	0	141,713	0	0	0	812	07/25/2035	1FM.....
761118 BU 1	RALI 2005-QA8 NB2 SEQ SNR FLT 07/25/2035.....		03/25/2017	Pass-Through Loss.....		0	3,478	0	0	0	0	0	0	0	0	0	0	0	0	07/25/2035	1FM.....
761118 DV 7	RALI 2005-QS12 A8 PAC SSNR FLT 8/25/2035.....		03/25/2017	MBS Paydown.....		94,364	94,364	79,021	67,558	0	4,675	0	4,675	0	94,364	0	0	0	184	08/25/2035	1FM.....
761118 DV 7	RALI 2005-QS12 A8 PAC SSNR FLT 8/25/2035.....		03/25/2017	Pass-Through Loss.....		0	23,057	19,309	0	0	0	0	0	0	0	0	0	0	0	08/25/2035	1FM.....
761118 KH 0	RALI 2005-QS15 2A SEQ 6.0 10/25/35.....		03/25/2017	MBS Paydown.....		19,123	19,123	17,569	14,879	0	(810)	0	(810)	0	19,123	0	0	0	280	10/25/2035	1FM.....
761118 KH 0	RALI 2005-QS15 2A SEQ 6.0 10/25/35.....		03/25/2017	Pass-Through Loss.....		0	554	509	0	0	0	0	0	0	0	0	0	0	0	10/25/2035	1FM.....
761118 UQ 9	RALI 2006-QS2 1A9 SEQ 5.50 2/25/36.....		03/25/2017	MBS Paydown.....		18,157	18,157	18,146	13,198	0	2	0	2	0	18,157	0	0	0	137	02/25/2036	1FM.....
761118 UQ 9	RALI 2006-QS2 1A9 SEQ 5.50 2/25/36.....		03/25/2017	Pass-Through Loss.....		0	4,759	4,756	0	0	0	0	0	0	0	0	0	0	0	02/25/2036	1FM.....

QE05.12

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During 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)
76111X LE 1	RFMSI 2004-SA1 A3 SEQ SNR FLT 07/25/2034.....		03/25/2017	MBS Paydown.....		3,511	3,511	3,549	0	0	273	0	273	0	3,511	0	0	0	15	07/25/2034	1Z.....
76111X TF 0	RFMSI 2005-SA1 3A SEQ CSTR 03/25/2035.....		03/25/2017	MBS Paydown.....		5,507	5,507	5,394	5,407	0	(760)	0	(760)	0	5,507	0	0	0	28	03/25/2035	1FM.....
76112B HY 9	RAMP 2005-RS1 A16 NAS 4.713 1/25/35.....		03/25/2017	MBS Paydown.....		29,146	29,146	29,074	29,093	0	46	0	46	0	29,146	0	0	0	215	01/25/2035	1FM.....
76112B NM 8	GMACM 2005-AA1 1A1 PT SNR FLT 05/18/2035.....		03/18/2017	MBS Paydown.....		150,257	150,257	137,673	137,640	0	(4,384)	0	(4,384)	0	150,257	0	0	0	743	05/18/2035	1FM.....
78249L AB 6	RUSSELL INVEST TL B 1L L+575 04/14/2023.....		02/23/2017	Consent Fee.....		4,975	0	0	0	0	0	0	0	0	4,975	0	0	0	0	04/14/2023	3FE.....
78249L AB 6	RUSSELL INVEST TL B 1L L+575 04/14/2023.....		03/31/2017	Paydown.....		5,000	5,000	4,700	4,719	0	294	0	294	0	5,000	0	0	0	85	04/14/2023	3FE.....
78410T AA 4	SCFET 2017-1A A ABS SSNR 3.77 01/20/2023.....		03/20/2017	MBS Paydown.....		62,306	62,306	62,292	0	0	2	0	2	0	62,306	0	0	0	163	01/20/2023	1FE.....
78444V AB 7	SLCLT 2010-B A2 ABS FLT 7/15/2042.....		03/15/2017	MBS Paydown.....		198,319	198,319	198,319	198,319	0	0	0	0	0	198,319	0	0	0	1,439	07/15/2042	1FE.....
78445M AB 6	SLMA 2010-A 2A ABS FLT 5/16/44.....		03/15/2017	MBS Paydown.....		297,592	297,592	297,592	297,592	0	0	0	0	0	297,592	0	0	0	2,029	05/16/2044	1FE.....
78446D AB 5	SLMA 2011-A A2 ABS 4.37 4/17/2028.....		03/15/2017	MBS Paydown.....		97,376	97,376	97,376	97,376	0	0	0	0	0	97,376	0	0	0	714	04/17/2028	1FE.....
78446V AB 5	SLMA 2012-A A2 ABS 3.83 01/17/2045.....		03/15/2017	MBS Paydown.....		34,286	34,286	34,285	34,286	0	0	0	0	0	34,286	0	0	0	328	01/17/2045	1FE.....
78447F AB 9	SLMA 2012-E A2A ABS SSNR 2.09 06/15/2045.....		03/15/2017	MBS Paydown.....		86,393	86,393	86,371	86,390	0	(3)	0	(3)	0	86,393	0	0	0	369	06/15/2045	1FE.....
78471D AA 5	SCLP 2016-1A A ABS SSNR 3.26 08/25/2025.....		03/25/2017	MBS Paydown.....		236,061	236,061	236,035	249,934	0	6	0	6	0	236,061	0	0	0	1,293	08/25/2025	1FE.....
78471F AA 0	SCLP 2016-3 A ABS SSNR 3.05 12/26/25.....		03/25/2017	MBS Paydown.....		253,046	253,046	253,040	253,043	0	0	0	0	0	253,046	0	0	0	1,304	12/26/2025	1FE.....
81378E AA 1	SABR 2007-BR4 A2A SEQ FLT 05/25/2037.....		03/25/2017	MBS Paydown.....		35,092	35,092	22,544	21,976	0	(1,108)	0	(1,108)	0	35,092	0	0	0	56	05/25/2037	1FM.....
81441N AC 0	SNMLT 2006-2A A3 SEQ SNR 6.31 10/25/2036.....		03/25/2017	MBS Paydown.....		481,683	481,683	484,693	483,742	0	781	0	781	0	481,683	0	0	0	5,303	10/25/2036	1FM.....
81788Y AA 1	767-3-25285 & 25392 TRUST 5.25 10/05/22.....		03/05/2017	Paydown.....		60,191	60,191	60,191	60,191	0	0	0	0	0	60,191	0	0	0	527	10/05/2022	2FE.....
82650A AA 6	SRFC 2012-3A A ABS 1.87 08/20/2029.....		03/20/2017	MBS Paydown.....		27,331	27,331	27,326	27,328	0	1	0	1	0	27,331	0	0	0	80	08/20/2029	1FE.....
82838U AA 7	SVLF 2012-D A ABS 3.0 03/17/2025.....		03/15/2017	MBS Paydown.....		92,810	92,810	92,762	93,952	0	15	0	15	0	92,810	0	0	0	456	03/17/2025	1FE.....
83405A AA 2	SCLP 2017-1 A ABS SSNR 3.28 01/26/2026.....		03/25/2017	MBS Paydown.....		183,949	183,949	183,933	0	0	1	0	1	0	183,949	0	0	0	989	01/26/2026	1FE.....
83611M HM 3	SVHE 2005-B M2 MEZ STP 5/25/2035.....		03/25/2017	MBS Paydown.....		68,702	68,702	37,528	17,999	0	17,546	0	17,546	0	68,702	0	0	0	711	05/25/2035	1FM.....
85431T AC 0	STAND 2007-1A A2L CLO MEZ FLT 04/27/2021.....		01/27/2017	MBS Paydown.....		1,496,548	1,496,548	1,434,745	1,486,882	0	9,488	0	9,488	0	1,496,548	0	0	0	4,917	04/27/2021	1FE.....
86212V AA 2	STR 2016-1A A1 ABS SNR 3.96 10/20/2046.....		03/20/2017	MBS Paydown.....		8,732	8,732	8,727	8,727	0	0	0	0	0	8,732	0	0	0	58	10/20/2046	1FE.....
863579 C3 0	SARM 2005-21 6A3 SEQ SSNR FLT 11/25/2035.....		02/25/2017	MBS Paydown.....		141,855	141,855	122,156	120,789	0	3,471	0	3,471	0	141,855	0	0	0	433	11/25/2035	1FM.....
863579 C3 0	SARM 2005-21 6A3 SEQ SSNR FLT 11/25/2035.....		03/25/2017	Pass-Through Loss.....		0	43,808	0	0	0	(1,507)	0	(1,507)	0	0	0	0	0	0	11/25/2035	1FM.....
863579 UL 0	SARM 2005-15 1A1 SEQ SSNR CSTR 07/25/35.....		03/25/2017	MBS Paydown.....		57,215	57,215	46,099	44,115	0	(1,403)	0	(1,403)	0	57,215	0	0	0	205	07/25/2035	1FM.....
863579 UL 0	SARM 2005-15 1A1 SEQ SSNR CSTR 07/25/35.....		03/25/2017	Pass-Through Loss.....		0	557	0	0	0	5	0	5	0	0	0	0	0	0	07/25/2035	1FM.....
863579 UU 0	SARM 2005-15 4A1 PT SSNR FLT 07/25/2035.....		03/25/2017	MBS Paydown.....		75,595	75,595	65,974	64,813	0	1,784	0	1,784	0	75,595	0	0	0	334	07/25/2035	1FM.....
863579 UU 0	SARM 2005-15 4A1 PT SSNR FLT 07/25/2035.....		03/25/2017	Pass-Through Loss.....		0	3,184	0	0	0	0	0	0	0	0	0	0	0	0	07/25/2035	1FM.....
863579 VW 5	SARM 2005-17 5A2 SEQ SSNR CSTR 08/35.....		03/25/2017	MBS Paydown.....		59,854	59,854	41,897	38,455	0	9,945	0	9,945	0	59,854	0	0	0	74	08/25/2035	1FM.....
863579 XR 4	SARM 2005-18 8A1 SEQ SSNR CSTR 09/25/35.....		03/25/2017	MBS Paydown.....		41,849	41,849	32,328	32,224	0	177	0	177	0	41,849	0	0	0	135	09/25/2035	1FM.....
863579 ZL 5	SARM 2005-20 3A3 SEQ SNR FLT 10/25/2035.....		01/25/2017	Pass-Through Loss.....		0	28	0	0	0	0	0	0	0	0	0	0	0	0	10/25/2035	1FM.....
863579 ZL 5	SARM 2005-20 3A3 SEQ SNR FLT 10/25/2035.....		03/25/2017	MBS Paydown.....		101,297	101,297	85,737	85,091	0	6,306	0	6,306	0	101,297	0	0	0	377	10/25/2035	1FM.....
863587 AE 1	SAIL 2006-3 A5 SEQ FLT 06/25/2036.....		03/25/2017	MBS Paydown.....		121,391	121,391	98,297	108,408	0	(12,320)	0	(12,320)	0	121,391	0	0	0	179	06/25/2036	1FM.....
86358R DX 2	SASC 2001-SB1 A5 SEQ 3.375 8/25/31.....		03/25/2017	MBS Paydown.....		12,065	12,065	10,904	11,194	0	(41)	0	(41)	0	12,065	0	0	0	72	08/25/2031	1FM.....
86359A MG 5	SASC 2003-AL1 APO 4/25/31.....		03/25/2017	MBS Paydown.....		22,945	22,945	16,161	19,272	0	1,402	0	1,402	0	22,945	0	0	0	0	04/25/2031	1FM.....
86359A WT 6	SASC 2003-AL2 APO 0.00 01/25/2031.....		03/25/2017	MBS Paydown.....		60,605	60,605	47,121	51,965	0	2,653	0	2,653	0	60,605	0	0	0	0	01/25/2031	1AM.....
86359B YF 2	SARM 2004-10 4A SEQ SNR FLT 08/25/2034.....		03/25/2017	MBS Paydown.....		83,931	83,931	84,270	0	0	(128)	0	(128)	0	83,931	0	0	0	325	08/25/2034	1FM.....
863619 AB 8	SASC 2007-OSI A2 SEQ FLT 06/25/2037.....		03/25/2017	MBS Paydown.....		113,832	113,832	107,571	113,112	0	(522)	0	(522)	0	113,832	0	0	0	178	06/25/2037	1FM.....
87265V AB 4	T-MOBILE USA INC TL B 1L 11/03/2022.....		01/30/2017	Paydown.....		2,376,000	2,376,000	2,368,080	2,371,419	0	4,581	0	4,581	0	2,376,000	0	0	0	7,202	11/03/2022	2FE.....
87266H AA 6	TFINS 2016-1A A CDO SNR FLT 01/20/2038.....		01/20/2017	MBS Paydown.....		91,655	91,655	82,261	82,713	0	8,580	0	8,580	0	91,655	0	0	0	1,151	01/20/2038	1FE.....
87342R AA 2	BELL 2016-1A A2I ABS SNR 3.832 05/25/46.....		02/25/2017	MBS Paydown.....		1,250	1,250	1,250	1,250	0	0	0	0	0	1,250	0	0	0	12	05/25/2046	3AM.....
87342R AB 0	BELL 2016-1A A2II ABS SNR 4.377 05/25/46.....		02/25/2017	MBS Paydown.....		1,250	1,250	1,250	1,250	0	0	0	0	0	1,250	0	0	0	14	05/25/2046	3AM.....

QE05.13

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During 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)	
87342R AC 8	BELL 2016-1A A23 ABS SNR 4.97 05/25/2046.....		02/25/2017	MBS Paydown.....		5,500	5,500	5,500	5,500	0	0	0	0	0	5,500	0	0	0	68	05/25/2046	2AM.....	
87407P AA 8	TAL 2013-1A A ABS SNR 2.83 02/22/2038.....		03/20/2017	MBS Paydown.....		97,500	97,500	97,419	97,447	0	2	0	2	0	97,500	0	0	0	499	02/22/2038	1FE.....	
87407P AE 0	TAL 2013-2A A ABS SNR 3.55 11/20/2038.....		03/20/2017	MBS Paydown.....		75,000	75,000	74,035	74,075	0	35	0	35	0	75,000	0	0	0	474	11/20/2038	1FE.....	
87407P AR 1	TAL 2014-3A A ABS SNR 3.27 11/21/2039.....		03/20/2017	MBS Paydown.....		75,000	75,000	74,975	74,979	0	1	0	1	0	75,000	0	0	0	440	11/21/2039	1FE.....	
881561 GQ 1	TMTS 2004-15AL A1 SEQ SNR 5.6654 07/34.....		03/25/2017	MBS Paydown.....		67,044	67,044	65,787	67,044	0	(12,005)	0	(12,005)	0	67,044	0	0	0	518	07/25/2034	1FM.....	
88156E AB 2	TMTS 2006-17HE A2B1 SEQ SNR FLT 01/25/38.....		03/25/2017	MBS Paydown.....		179,438	179,438	153,182	155,570	0	5,124	0	5,124	0	179,438	0	0	0	206	01/25/2038	1FM.....	
88156E AB 2	TMTS 2006-17HE A2B1 SEQ SNR FLT 01/25/38.....		03/25/2017	Pass-Through Loss.....		0	0	(109)	0	0	0	0	0	0	0	0	0	0	0	0	01/25/2038	1FM.....
88314R AA 4	TMCL 2013-1A A ABS SEQ 3.9 09/20/2038.....	C	03/20/2017	MBS Paydown.....		125,000	125,000	124,363	124,527	0	18	0	18	0	125,000	0	0	0	812	09/20/2038	1FE.....	
88314R AC 0	TMCL 2014-1A A ABS SNR 3.27 10/20/2039.....	C	03/20/2017	MBS Paydown.....		168,000	168,000	164,287	164,496	0	115	0	115	0	168,000	0	0	0	921	10/20/2039	1FE.....	
88314R AC 0	TMCL 2014-1A A ABS SNR 3.27 10/20/2039.....	C	03/22/2017	BANC OF AMERICA SECURITIES.....		1,693,586	1,744,167	1,675,317	1,676,865	0	3,881	0	3,881	0	1,678,600	0	14,986	14,986	13,571	10/20/2039	1FE.....	
88314R AC 0	TMCL 2014-1A A ABS SNR 3.27 10/20/2039.....	C	03/30/2017	JP MORGAN SECURITIES INC.....		1,683,070	1,725,208	1,684,735	1,689,134	0	2,264	0	2,264	0	1,690,248	0	(7,178)	(7,178)	13,698	10/20/2039	1FE.....	
89656F AA 4	TRL 2012-1A A1 ABS 2.266 01/15/43.....		03/15/2017	MBS Paydown.....		54,739	54,739	54,739	54,739	0	0	0	0	0	54,739	0	0	0	200	01/15/2043	1FE.....	
89690E AD 9	TRMF 2014-1A A1 ABS SEQ SNR 2.863 04/44.....		03/15/2017	MBS Paydown.....		2,377	2,377	2,331	0	0	1	0	1	0	2,377	0	0	0	11	04/15/2044	1FE.....	
902757 AA 1	UIRC-GSA II LLC 2.655 04/05/2018.....		03/05/2017	Sinking Fund Redemption.....		80,000	80,000	80,000	80,000	0	0	0	0	0	80,000	0	0	0	398	04/05/2018	1Z.....	
909319 AA 3	UNITED AIR 2013-1 A 4.30 08/15/2025.....		02/15/2017	Sinking Fund Redemption.....		24,916	24,916	24,916	24,916	0	0	0	0	0	24,916	0	0	0	536	08/15/2025	1FE.....	
92329J AD 1	VENTR 2012-12A B2 CLO 3.74 02/28/2024.....		02/28/2017	MBS Paydown.....		1,900,000	1,900,000	1,898,100	1,899,096	0	904	0	904	0	1,900,000	0	0	0	17,765	02/28/2024	1FE.....	
92535V AA 0	YBTOW 2016-2A A ABS SNR 5.193 10/15/2046.....		03/15/2017	MBS Paydown.....		2,813	2,813	2,813	2,813	0	0	0	0	0	2,813	0	0	0	24	10/15/2046	2AM.....	
92912E AC 7	VALEANT PHARMA 6.75 08/15/2018.....		03/21/2017	Cash Tender.....		1,641,351	1,595,000	1,435,500	1,482,693	0	112,307	0	112,307	0	1,595,000	0	46,351	46,351	49,013	08/15/2018	5FE.....	
92922F 3N 6	WAMU 2005-AR12 1A8 SEQ SSNR FLT 10/25/35.....		03/25/2017	MBS Paydown.....		112,262	112,262	106,474	106,739	0	(1,982)	0	(1,982)	0	112,262	0	0	0	58	10/25/2035	1FM.....	
92925C CC 4	WAMU 2006-AR1 1A1A SEQ SSNR FLT 1/25/46.....		03/25/2017	MBS Paydown.....		20,204	20,204	16,315	14,235	0	(811)	0	(811)	0	20,204	0	0	0	59	01/25/2046	1FM.....	
92935V AE 8	WFRBS 2011-C3 A3 SEQ 3.998 03/15/44.....		03/15/2017	MBS Paydown.....		188,164	188,164	189,691	188,638	0	(65)	0	(65)	0	188,164	0	0	0	1,304	03/15/2044	1FM.....	
92990G AG 8	WAMU 2007-HY5 2A5 SEQ SSNR FLT 05/25/37.....		03/25/2017	MBS Paydown.....		208,494	208,494	155,129	153,084	0	5,569	0	5,569	0	208,494	0	0	0	1,037	05/25/2037	1FM.....	
92990G AG 8	WAMU 2007-HY5 2A5 SEQ SSNR FLT 05/25/37.....		03/25/2017	Pass-Through Loss.....		0	932	0	0	0	0	0	0	0	0	0	0	0	0	0	05/25/2037	1FM.....
933636 AG 7	WAMU 2007-HY4 3A1 SEQ SSNR FLT 04/25/37.....		03/25/2017	MBS Paydown.....		184,057	184,057	174,510	0	0	2,206	0	2,206	0	184,057	0	0	0	886	04/25/2037	1Z.....	
933636 AG 7	WAMU 2007-HY4 3A1 SEQ SSNR FLT 04/25/37.....		03/25/2017	Pass-Through Loss.....		0	145	0	0	0	0	0	0	0	0	0	0	0	0	0	04/25/2037	1Z.....
933636 AL 6	WAMU 2007-HY4 5A1 SEQ SSNR CSTR 11/25/36.....		03/25/2017	MBS Paydown.....		14,735	14,735	13,182	13,229	0	(5,399)	0	(5,399)	0	14,735	0	0	0	63	11/25/2036	1FM.....	
933636 AL 6	WAMU 2007-HY4 5A1 SEQ SSNR CSTR 11/25/36.....		03/25/2017	Pass-Through Loss.....		0	69	0	0	0	0	0	0	0	0	0	0	0	0	0	11/25/2036	1FM.....
93364F AC 5	WAMU 2007-HY7 2A1 SEQ SSNR FLT 07/25/37.....		03/25/2017	MBS Paydown.....		137,388	137,388	111,389	109,618	0	282	0	282	0	137,388	0	0	0	505	07/25/2037	1FM.....	
93364F AC 5	WAMU 2007-HY7 2A1 SEQ SSNR FLT 07/25/37.....		03/25/2017	Pass-Through Loss.....		0	13,815	0	0	0	0	0	0	0	0	0	0	0	0	0	07/25/2037	1FM.....
939218 AC 7	WAMI 2014-1A A1 CLO SSNR FLT 04/20/2026.....	C	03/17/2017	Distribution.....		1,000,000	1,000,000	1,000,625	0	0	(389)	0	(389)	0	1,000,236	0	(236)	(236)	3,936	04/20/2026	1Z.....	
93934N AR 6	WMALT 2006-5 2CB2 SEQ FLT 07/25/2036.....		03/25/2017	MBS Paydown.....		10,652	10,652	8,415	4,436	0	160	0	160	0	10,652	0	0	0	21	07/25/2036	1FM.....	
93934N AR 6	WMALT 2006-5 2CB2 SEQ FLT 07/25/2036.....		03/25/2017	Pass-Through Loss.....		0	7,426	5,867	0	0	0	0	0	0	0	0	0	0	0	0	07/25/2036	1FM.....
949746 SK 8	WELLS FARGO CO 3.069 01/24/2023.....		03/16/2017	GOLDMAN SACHS.....		3,999,680	4,000,000	4,000,000	0	0	0	0	0	0	4,000,000	0	(320)	(320)	12,958	01/24/2023	1FE.....	
949773 AF 2	WFMB 2007-6 A6 PT SSNR 6.00 05/25/2037.....		03/25/2017	MBS Paydown.....		91,296	91,296	91,686	0	0	(2,850)	0	(2,850)	0	91,296	0	0	0	660	05/25/2037	4FM.....	
949773 AF 2	WFMB 2007-6 A6 PT SSNR 6.00 05/25/2037.....		03/25/2017	Pass-Through Loss.....		0	(174)	0	0	0	0	0	0	0	0	0	0	0	0	0	05/25/2037	4FM.....
94982A AA 0	WFMB 2004-Y 1A1 SEQ SNR FLT 11/25/2034.....		03/25/2017	MBS Paydown.....		3,829	3,829	3,872	0	0	366	0	366	0	3,829	0	0	0	14	11/25/2034	1FM.....	
94983G AA 6	WFMB 2006-AR3 A1 SEQ SSNR CSTR 03/36.....		03/25/2017	MBS Paydown.....		92,742	92,742	92,628	76,074	0	9,323	0	9,323	0	92,742	0	0	0	511	03/25/2036	1FM.....	
94983G AA 6	WFMB 2006-AR3 A1 SEQ SSNR CSTR 03/36.....		03/25/2017	Pass-Through Loss.....		0	106	106	0	0	0	0	0	0	0	0	0	0	0	0	03/25/2036	1FM.....
95058X AA 6	WEN 2015-1A A21 ABS SNR 3.371 06/15/2045.....		03/15/2017	MBS Paydown.....		1,250	1,250	1,250	0	0	0	0	0	1,250	0	0	0	0	11	06/15/2045	2AM.....	
95058X AC 2	WEN 2015-1A A23 ABS SEQ SNR 4.497 06/45.....		03/15/2017	MBS Paydown.....		3,125	3,125	3,030	0	0	1	0	1	0	3,125	0	0	0	35	06/15/2045	2AM.....	

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SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During 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 / Stocks Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
95810D AF 8	WESTERN DIGITAL TL B 1L L+375 04/29/2023.....		03/14/2017	Paydown.....		1,791,000	1,791,000	1,791,000	1,791,337	0	(337)	0	(337)	0	1,791,000	0	0	0	16,657	04/29/2023	2FE.....
95829T AB 1	WESTERN GROUP 2.875 03/15/2017.....		03/15/2017	Maturity.....		5,000,000	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	0	0	71,875	03/15/2017	1FE.....
96033B AA 2	WESTR 2015-1A A ABS SNR 2.75 05/20/2027.....		03/20/2017	MBS Paydown.....		275,015	275,015	274,922	271,260	0	30	0	30	0	275,015	0	0	0	1,254	05/20/2027	1FE.....
96033L AA 0	WESTR 2015-2A A ABS SEQ SSNR 3.2 07/28.....		03/20/2017	MBS Paydown.....		592,814	592,814	592,027	591,962	0	43	0	43	0	592,814	0	0	0	3,147	07/20/2028	1FE.....
96174Q AE 0	WESTW 2006-1A B CLO MEZ FLT 03/25/2021.....		03/25/2017	MBS Paydown.....		600,000	600,000	558,000	575,177	0	24,823	0	24,823	0	600,000	0	0	0	2,501	03/25/2021	1FE.....
97358F AB 6	WINDSOR FINANCING TL B L+500 12/5/2017.....		01/04/2017	Paydown.....		1,563,670	1,563,670	1,547,999	1,551,943	8,402	3,326	0	11,728	0	1,563,670	0	0	0	1,357	12/05/2017	3FE.....
984121 CF 8	XEROX CORP 2.95 03/15/2017.....		03/15/2017	Maturity.....		1,000,000	1,000,000	998,750	999,945	0	55	0	55	0	1,000,000	0	0	0	14,750	03/15/2017	2FE.....
C9413P AP 8	VALEANT PHARMA TL BE1 1L 08/05/2020.....	A	03/21/2017	Paydown.....		1,452,509	1,452,509	1,366,781	1,390,928	0	61,581	0	61,581	0	1,452,509	0	0	0	21,459	08/05/2020	3FE.....
G0014F AB 9	AABS 2013-1 A ABS SNR 4.875 01/15/2038.....	D	03/15/2017	MBS Paydown.....		64,873	64,873	64,782	64,900	0	(1)	0	(1)	0	64,873	0	0	0	527	01/15/2038	1FE.....
G0620B AB 4	ATLSS 2014-1 A ABS SNR 4.875 12/15/2039.....		03/15/2017	MBS Paydown.....		46,800	46,800	46,800	46,800	0	0	0	0	0	46,800	0	0	0	380	12/15/2039	1FE.....
G3162@ AA 7	C&J ENERGY TL DD L+900 03/31/2017.....		01/06/2017	Paydown.....		35,927	35,927	35,208	35,652	0	275	0	275	0	35,927	0	0	0	669	03/31/2017	6*.....
G3600K AB 2	FLOATEL INTL TL B LIBOR+500 06/13/2020.....	D	03/31/2017	Paydown.....		4,257	4,257	3,313	1,840	0	0	0	0	0	4,257	0	0	0	65	06/13/2020	5FE.....
G7256K AB 0	PROP 2017-1 A ABS SSNR 5.30 03/15/42.....		03/15/2017	MBS Paydown.....		18,950	18,950	18,939	0	0	(39)	0	(39)	0	18,950	0	0	0	81	03/15/2042	1FE.....
G7739P AG 5	CABLE&WIRELES (SABLE) B2 L+475 12/02/22.....	D	01/01/2017	Exchanged.....		653,365	675,000	647,352	653,365	0	0	0	0	0	653,365	0	0	0	4,045	12/02/2022	3FE.....
Q3930A AC 2	FMG TL LIBOR + 275 6/30/2019.....	D	03/30/2017	Paydown.....		920,458	920,458	821,538	859,690	0	59,473	0	59,473	0	920,458	0	0	0	10,061	06/30/2019	2FE.....
3899999	Total - Bonds - Industrial and Miscellaneous.....					151,358,133	153,113,403	148,489,978	130,197,570	363,698	5,623,550	0	5,987,247	0	150,847,114	0	511,019	511,019	1,304,032	XXX	XXX
8399997	Total - Bonds - Part 4.....					216,245,116	218,123,459	215,834,748	195,242,019	365,332	5,406,284	0	5,771,616	0	215,680,643	0	564,473	564,473	2,547,372	XXX	XXX
8399999	Total - Bonds.....					216,245,116	218,123,459	215,834,748	195,242,019	365,332	5,406,284	0	5,771,616	0	215,680,643	0	564,473	564,473	2,547,372	XXX	XXX
Common Stocks - Industrial and Miscellaneous																					
001743 AE 3	AMMC CLO 2016-18A SUB 0 05/26/28.....		02/28/2017	Distribution of Funds.....		53,668	XXX	0	0	0	0	0	0	0	53,668	0	0	0	0	XXX	U.....
001748 AD 4	AMMC 2014-14A SUB 0 07/27/26.....		01/31/2017	Distribution of Funds.....		40,806	XXX	0	0	0	0	0	0	0	40,806	0	0	0	0	XXX	U.....
00175N AC 2	AMMC CLO 2014-15A SUB 0 12/09/26.....		03/31/2017	Distribution of Funds.....		8,459	XXX	0	0	0	0	0	0	0	8,459	0	0	0	0	XXX	U.....
00176B AF 0	AMMC CLO 2013-13A SUB 0 01/24/26.....		01/31/2017	Distribution of Funds.....		58,820	XXX	0	0	0	0	0	0	0	58,820	0	0	0	0	XXX	U.....
00176E AE 7	AMMC CLO 2013-12A SUB 0 05/10/25.....		02/28/2017	Distribution of Funds.....		44,463	XXX	0	0	0	0	0	0	0	44,463	0	0	0	0	XXX	U.....
00176K AC 7	AMMC CLO 2015-16A SUB 0 04/14/27.....		01/31/2017	Distribution of Funds.....		34,587	XXX	0	0	0	0	0	0	0	34,587	0	0	0	0	XXX	U.....
00176M AC 3	AMMC 2015-17A SUB 0 11/15/27.....		02/28/2017	Distribution of Funds.....		89,140	XXX	0	0	0	0	0	0	0	89,140	0	0	0	0	XXX	U.....
081543 ZZ 6	BENCHMARK ACQ CO WTS 2-20-17P12 C13.....		02/20/2017	Expiration.....		700,000	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	A.....
09062X 10 3	BIOGEN INC.....		02/02/2017	Spin Off 09075E100.....		83,961	XXX	83,961	0	0	0	0	0	0	83,961	0	0	0	0	XXX	L.....
268684 10 7	EME REORGN TR NPV.....		01/01/2017	Liquidation.....	1,041,439,000	0	XXX	0	5,936	(5,936)	0	(5,936)	0	0	0	0	0	0	0	XXX	A.....
66704R 80 3	NORTHSTAR REALTY FINANCE CORP.....		01/11/2017	Exchanged.....	1,602,955,000	25,452,074	XXX	26,213,030	24,284,768	1,928,262	0	1,928,262	0	0	26,213,030	(760,956)	(760,956)	71,234	XXX	L.....	
74348T 10 2	PROSPECT CAPITAL CORP.....		02/21/2017	STRATEGAS RESEARCH.....	120,000,000	1,133,507	XXX	1,010,868	1,002,000	(63,600)	0	(63,600)	0	0	938,400	195,107	195,107	19,999	XXX	L.....	
74348T 10 2	PROSPECT CAPITAL CORP.....		02/22/2017	STRATEGAS RESEARCH.....	112,000,000	1,059,654	XXX	918,334	935,200	(59,360)	0	(59,360)	0	0	875,840	183,814	183,814	17,142	XXX	L.....	
74348T 10 2	PROSPECT CAPITAL CORP.....		02/23/2017	STRATEGAS RESEARCH.....	125,000,000	1,188,837	XXX	1,023,025	1,043,750	(66,250)	0	(66,250)	0	0	977,500	211,337	211,337	21,966	XXX	L.....	
74348T 10 2	PROSPECT CAPITAL CORP.....		02/24/2017	ISI GROUP.....	43,000,000	400,915	XXX	351,605	359,050	(22,790)	0	(22,790)	0	0	336,260	64,655	64,655	11,140	XXX	L.....	
D18190 89 8	DEUTSCHE BANK AG-REGISTERED.....	D	03/21/2017	Spin Off D11769565.....		80,093	XXX	80,093	0	0	0	0	0	0	80,093	0	0	0	0	XXX	L.....
D1T769 56 5	DEUTSCHE BANK AG RIGHTS.....		03/29/2017	Exchanged.....		80,092	XXX	80,092	0	0	0	0	0	0	80,093	0	(0)	(0)	0	XXX	L.....
9099999	Total - Common Stocks - Industrial and Miscellaneous.....					29,809,074	XXX	29,761,007	27,630,704	1,710,325	0	1,710,325	0	0	29,915,118	(106,044)	(106,044)	141,481	XXX	XXX	
9799997	Total - Common Stocks - Part 4.....					29,809,074	XXX	29,761,007	27,630,704	1,710,325	0	1,710,325	0	0	29,915,118	(106,044)	(106,044)	141,481	XXX	XXX	
9799999	Total - Common Stocks.....					29,809,074	XXX	29,761,007	27,630,704	1,710,325	0	1,710,325	0	0	29,915,118	(106,044)	(106,044)	141,481	XXX	XXX	
9899999	Total - Preferred and Common Stocks.....					29,809,074	XXX	29,761,007	27,630,704	1,710,325	0	1,710,325	0	0	29,915,118	(106,044)	(106,044)	141,481	XXX	XXX	
9999999	Total - Bonds, Preferred and Common Stocks.....					246,054,190	XXX	245,595,755	222,872,723	2,075,657	5,406,284	0	7,481,941	0	245,595,761	458,429	458,429	2,688,853	XXX	XXX	

QE05.15

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

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Forwards - Hedging Effective																						
1.3331 CAD / 1 USD	Canadian Dollar Exposure	N/A	Currency	Fifth Third Bank... QFROUN1UWUYU0DVIWD51..	03/30/2017	06/30/2017	1	121,500,000	1.3331	0	0	0	274,148		274,148	0	274,148	0	0	303,750		1.00
1219999	Total-Forwards-Hedging Effective									0	0	0	274,148	XX	274,148	0	274,148	0	0	303,750	XXX	XXX
1269999	Total-Forwards									0	0	0	274,148	XX	274,148	0	274,148	0	0	303,750	XXX	XXX
1399999	Total-Hedging Effective									0	0	0	274,148	XX	274,148	0	274,148	0	0	303,750	XXX	XXX
1449999	TOTAL									0	0	0	274,148	XX	274,148	0	274,148	0	0	303,750	XXX	XXX

QE06

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		
Long Futures																							
Hedging Other																							
QE07	CZ4	7	35,000	5,000 Bushels of Corn	Commodity Price in Insurance Product	P, 1, l	a	12/18/2017	Chicago Mercantile Exchange	SNZ2JLFK8MNNCLQOF39	02/07/2017	3.9575	3.8825	(2,625)	(2,625)	0	0	0	(2,625)	0	6,300	0	5,000
	CZ4	3	15,000	5,000 Bushels of Corn	Commodity Price in Insurance Product	P, 1, l	a	12/18/2017	Chicago Mercantile Exchange	SNZ2JLFK8MNNCLQOF39	02/09/2017	3.9625	3.8825	(1,200)	(1,200)	0	0	0	(1,200)	0	2,700	0	5,000
	CZ4	4	20,000	5,000 Bushels of Corn	Commodity Price in Insurance Product	P, 1, l	a	12/18/2017	Chicago Mercantile Exchange	SNZ2JLFK8MNNCLQOF39	02/14/2017	3.9975	3.8825	(2,300)	(2,300)	0	0	0	(2,300)	0	3,600	0	5,000
	CZ4	2	10,000	5,000 Bushels of Corn	Commodity Price in Insurance Product	P, 1, l	a	12/18/2017	Chicago Mercantile Exchange	SNZ2JLFK8MNNCLQOF39	02/16/2017	4.0050	3.8825	(1,225)	(1,225)	0	0	0	(1,225)	0	1,800	0	5,000
	CZ4	2	10,000	5,000 Bushels of Corn	Commodity Price in Insurance Product	P, 1, l	a	12/18/2017	Chicago Mercantile Exchange	SNZ2JLFK8MNNCLQOF39	02/17/2017	3.9600	3.8825	(775)	(775)	0	0	0	(775)	0	1,800	0	5,000
	CZ4	2	10,000	5,000 Bushels of Corn	Commodity Price in Insurance Product	P, 1, l	a	12/18/2017	Chicago Mercantile Exchange	SNZ2JLFK8MNNCLQOF39	02/21/2017	3.9350	3.8825	(525)	(525)	0	0	0	(525)	0	1,800	0	5,000
	CZ4	3	15,000	5,000 Bushels of Corn	Commodity Price in Insurance Product	P, 1, l	a	12/18/2017	Chicago Mercantile Exchange	SNZ2JLFK8MNNCLQOF39	02/22/2017	3.9800	3.8825	(1,463)	(1,463)	0	0	0	(1,463)	0	2,700	0	5,000
	CZ4	2	10,000	5,000 Bushels of Corn	Commodity Price in Insurance Product	P, 1, l	a	12/18/2017	Chicago Mercantile Exchange	SNZ2JLFK8MNNCLQOF39	02/23/2017	3.9675	3.8825	(850)	(850)	0	0	0	(850)	0	1,800	0	5,000
	CZ4	18	90,000	5,000 Bushels of Corn	Commodity Price in Insurance Product	P, 1, l	a	12/18/2017	Chicago Mercantile Exchange	SNZ2JLFK8MNNCLQOF39	03/01/2017	3.9850	3.8825	(9,225)	(9,225)	0	0	0	(9,225)	0	16,200	0	5,000
	CZ4	4	20,000	5,000 Bushels of Corn	Commodity Price in Insurance Product	P, 1, l	a	12/18/2017	Chicago Mercantile Exchange	SNZ2JLFK8MNNCLQOF39	03/03/2017	3.9750	3.8825	(1,850)	(1,850)	0	0	0	(1,850)	0	3,600	0	5,000
	CZ4	4	20,000	5,000 Bushels of Corn	Commodity Price in Insurance Product	P, 1, l	a	12/18/2017	Chicago Mercantile Exchange	SNZ2JLFK8MNNCLQOF39	03/07/2017	3.9525	3.8825	(1,400)	(1,400)	0	0	0	(1,400)	0	3,600	0	5,000
	CZ4	7	35,000	5,000 Bushels of Corn	Commodity Price in Insurance Product	P, 1, l	a	12/18/2017	Chicago Mercantile Exchange	SNZ2JLFK8MNNCLQOF39	03/13/2017	3.8375	3.8825	1,575	1,575	0	0	0	1,575	0	6,300	0	5,000
	CZ4	9	45,000	5,000 Bushels of Corn	Commodity Price in Insurance Product	P, 1, l	a	12/18/2017	Chicago Mercantile Exchange	SNZ2JLFK8MNNCLQOF39	03/15/2017	3.8550	3.8825	1,237	1,237	0	0	0	1,237	0	8,100	0	5,000
	CZ4	9	45,000	5,000 Bushels of Corn	Commodity Price in Insurance Product	P, 1, l	a	12/18/2017	Chicago Mercantile Exchange	SNZ2JLFK8MNNCLQOF39	03/16/2017	3.8825	3.8825	0	0	0	0	0	0	0	8,100	0	5,000
	CZ4	4	20,000	5,000 Bushels of Corn	Commodity Price in Insurance Product	P, 1, l	a	12/18/2017	Chicago Mercantile Exchange	SNZ2JLFK8MNNCLQOF39	03/17/2017	3.8825	3.8825	0	0	0	0	0	0	0	3,600	0	5,000
	CZ4	4	20,000	5,000 Bushels of Corn	Commodity Price in Insurance Product	P, 1, l	a	12/18/2017	Chicago Mercantile Exchange	SNZ2JLFK8MNNCLQOF39	03/29/2017	3.8200	3.8825	1,250	1,250	0	0	0	1,250	0	3,600	0	5,000
	SX4	2	10,000	5,000 Bushels of Soybeans	Commodity Price in Insurance Product	P, 1, l	a	11/16/2017	Chicago Mercantile Exchange	SNZ2JLFK8MNNCLQOF39	02/16/2017	10.2720	9.5400	(7,320)	(7,320)	0	0	0	(7,320)	0	4,200	0	5,000
	SX4	3	15,000	5,000 Bushels of Soybeans	Commodity Price in Insurance Product	P, 1, l	a	11/16/2017	Chicago Mercantile Exchange	SNZ2JLFK8MNNCLQOF39	02/22/2017	10.1450	9.5400	(9,075)	(9,075)	0	0	0	(9,075)	0	6,300	0	5,000
	SX4	2	10,000	5,000 Bushels of Soybeans	Commodity Price in Insurance Product	P, 1, l	a	11/16/2017	Chicago Mercantile Exchange	SNZ2JLFK8MNNCLQOF39	02/23/2017	10.0775	9.5400	(5,375)	(5,375)	0	0	0	(5,375)	0	4,200	0	5,000
	SX4	9	45,000	5,000 Bushels of Soybeans	Commodity Price in Insurance Product	P, 1, l	a	11/16/2017	Chicago Mercantile Exchange	SNZ2JLFK8MNNCLQOF39	03/01/2017	10.2369	9.5400	(31,362)	(31,362)	0	0	0	(31,362)	0	18,900	0	5,000
SX4	1	5,000	5,000 Bushels of Soybeans	Commodity Price in Insurance Product	P, 1, l	a	11/16/2017	Chicago Mercantile Exchange	SNZ2JLFK8MNNCLQOF39	03/03/2017	10.1550	9.5400	(3,075)	(3,075)	0	0	0	(3,075)	0	2,100	0	5,000	

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
SX4.....	.....1	.....5,000	5,000 Bushels of Soybeans.....	Commodity Price in Insurance Product	P, 1, I.....	a.....	11/16/2017	Chicago Mercantile Exchange	03/07/2017	.....10.1350	.....9.5400	.....(2,975)	.....(2,975)	.....0	.....0	.....0	.....(2,975)	.....0	.....2,100	.....0	.....5,000
SX4.....	.....2	.....10,000	5,000 Bushels of Soybeans.....	Commodity Price in Insurance Product	P, 1, I.....	a.....	11/16/2017	Chicago Mercantile Exchange	03/13/2017	.....10.0150	.....9.5400	.....(4,750)	.....(4,750)	.....0	.....0	.....0	.....(4,750)	.....0	.....4,200	.....0	.....5,000
SX4.....	.....2	.....10,000	5,000 Bushels of Soybeans.....	Commodity Price in Insurance Product	P, 1, I.....	a.....	11/16/2017	Chicago Mercantile Exchange	03/15/2017	.....9.9475	.....9.5400	.....(4,075)	.....(4,075)	.....0	.....0	.....0	.....(4,075)	.....0	.....4,200	.....0	.....5,000
SX4.....	.....1	.....5,000	5,000 Bushels of Soybeans.....	Commodity Price in Insurance Product	P, 1, I.....	a.....	11/16/2017	Chicago Mercantile Exchange	03/16/2017	.....9.9450	.....9.5400	.....(2,025)	.....(2,025)	.....0	.....0	.....0	.....(2,025)	.....0	.....2,100	.....0	.....5,000
12829999. Total-Long Futures-Hedging Other.....												.....(89,407)	.....(89,407)	.....0	.....0	.....0	.....(89,407)	.....0	.....123,900	XXX	XXX
1329999. Total-Long Futures.....												.....(89,407)	.....(89,407)	.....0	.....0	.....0	.....(89,407)	.....0	.....123,900	XXX	XXX
1409999. Total-Hedging Other.....												.....(89,407)	.....(89,407)	.....0	.....0	.....0	.....(89,407)	.....0	.....123,900	XXX	XXX
1449999. TOTAL.....												.....(89,407)	.....(89,407)	.....0	.....0	.....0	.....(89,407)	.....0	.....123,900	XXX	XXX

QE07.1

SCHEDULE DB - PART D - SECTION 1
Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

1 Description of Exchange, Counterparty or Central Clearinghouse	2 Master Agreement (Y or N)	3 Credit Support Annex (Y or N)	4 Fair Value of Acceptable Collateral	Book Adjusted Carrying Value			Fair Value			11 Potential Exposure	12 Off-Balance Sheet Exposure
				5 Contracts with Book/Adjusted Carrying Value > 0	6 Contracts with Book/Adjusted Carrying Value < 0	7 Exposure Net of Collateral	8 Contracts with Fair Value > 0	9 Contracts with Fair Value < 0	10 Exposure Net of Collateral		
Exchange Traded Derivatives											
0199999. Aggregate Sum of Exchange Traded.....	XXX	XXX	XXX	4,062	(93,470)	4,062	4,062	(93,470)	0	123,900	123,900
NAIC 6 Designation											
Fifth Third Bank..... QFROUN1UWUYU0DVIWD51.	Y.....	N.....	0	274,148	0	274,148	274,148	0	274,148	303,750	303,750
0799999. Total NAIC 6 Designation.....			0	274,148	0	274,148	274,148	0	274,148	303,750	303,750
0999999. Gross Totals.....			0	278,211	(93,470)	278,211	278,211	(93,470)	274,148	427,650	427,650
1. Offset per SSAP No. 64.....				4,062	(4,062)						
2. Net after right of offset per SSAP No. 64.....				274,148	(89,407)						

QE08

**Sch. DB - Pt. D - Sn. 2
NONE**

**Sch. DL - Pt. 1
NONE**

**Sch. DL - Pt. 2
NONE**

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1 Depository	2 Code	3 Rate of Interest	4 Amount of Interest Received During Current Quarter	5 Amount of Interest Accrued at Current Statement Date	Book Balance at End of Each Month During Current Quarter			9 *
					6 First Month	7 Second Month	8 Third Month	
Open Depositories								
The Bank of New York Mellon.....	New York, New York.....	.....0.010	.....11	.....0	.....83,937	.....340,931	.....377,670	XXX
Bank of America.....	Miami, Florida.....	.....0.000	.....0	.....0	.....145,339	.....268,990	.....306,344	XXX
Bank of America.....	Singapore.....	.....0.140	.....3,256	.....0	.....7,532,455	.....249,406	.....5,048,585	XXX
BB&T.....	Crestview Hills, Kentucky.....	.....0.000	.....0	.....0	.....1,998,658	.....1,998,658	.....1,993,017	XXX
DBS Bank Ltd.....	Singapore.....	.....0.000	.....0	.....0	.....9,073,157	.....29,613,131	.....8,297,738	XXX
The Bank of Guam.....	Hagatna, Guam.....	.....0.250	.....0	.....33	.....51,007	.....51,007	.....51,007	XXX
Certificate of Deposit .25% 12/27/17.....		.....0.000	.....0	.....0	.....0	.....0	.....0	XXX
The Centreville National Bank.....	Stevensville, Maryland.....	.....0.000	.....0	.....0	.....95,427	.....145,634	.....98,692	XXX
First Bank.....	St. Thomas, Virgin Islands.....	.....0.700	.....0	.....982	.....500,000	.....500,000	.....500,000	XXX
Certificate of Deposit .70% 12-20-17.....		.....0.000	.....0	.....0	.....0	.....0	.....0	XXX
Huntington National Bank.....	Columbus, Ohio.....	.....0.000	.....0	.....0	.....4,999,523	.....4,999,523	.....4,999,523	XXX
JP Morgan Chase.....	Indianapolis, Indiana.....	.....0.050	.....18	.....0	.....75,086	.....75,091	.....75,099	XXX
Keybank.....	Albany, New York.....	.....0.000	.....0	.....0	.....4,999,936	.....4,999,936	.....4,999,936	XXX
Laconia Savings Bank.....	Whitefield, New Hampshire.....	.....0.000	.....0	.....0	.....937,559	.....947,643	.....1,021,822	XXX
LaSalle Bank N.A.....	Chicago, Illinois.....	.....0.000	.....0	.....0	.....426,839	.....498,962	.....553,328	XXX
The Northern Trust Company / O'Hare.....	Schaumburg, Illinois.....	.....0.000	.....0	.....0	.....1,568,296	.....377,919	.....2,386,085	XXX
PNC Bank.....	Pittsburgh, Pennsylvania.....	.....0.000	.....0	.....0	.....(26,217,966)	.....(46,504,558)	.....(55,808,388)	XXX
Northrim Bank.....	Anchorage, Alaska.....	.....0.200	.....0	.....32	.....36,873	.....36,873	.....36,873	XXX
Certificate of Deposit .20% 10-22-17.....		.....0.000	.....0	.....0	.....0	.....0	.....0	XXX
Oversea-Chinese Banking Corporation.....	Singapore.....	.....0.620	.....2,554	.....0	.....5,875,978	.....123,781	.....124,604	XXX
Royal Bank of Canada.....	Toronto, Canada.....	.....0.500	.....13,267	.....0	.....42,806,873	.....45,133,569	.....31,313,221	XXX
RBC Dexia Investor Services Trust.....	Toronto, Canada.....	.....0.000	.....0	.....0	.....4,364,040	.....4,364,040	.....4,364,040	XXX
Sumitomo Mitsui Banking Corporation.....	Singapore.....	.....0.110	.....8,937	.....754	.....7,759,311	.....59,889	.....60,287	XXX
US Bank.....	Miami, Florida.....	.....0.000	.....0	.....0	.....0	.....0	.....0	XXX
Wells Fargo Bank.....	Los Angeles, California.....	.....0.000	.....0	.....0	.....8,470,083	.....3,173,497	.....4,330,202	XXX
0199999. Total Open Depositories.....	XXX	XXX	.....28,043	.....1,801	.....75,582,410	.....51,453,920	.....15,129,685	XXX
0399999. Total Cash on Deposit.....	XXX	XXX	.....28,043	.....1,801	.....75,582,410	.....51,453,920	.....15,129,685	XXX
0499999. Cash in Company's Office.....	XXX	XXX	XXX	XXX	.....1,403	.....1,424	.....1,433	XXX
0599999. Total Cash.....	XXX	XXX	.....28,043	.....1,801	.....75,583,813	.....51,455,344	.....15,131,118	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
Sweep Accounts							
PNC Repurchase Agreement.....		03/31/2017.....	.....0.010	04/03/2017.....	.....65,105,029	.....0	.....1,545
8499999. Total - Sweep Accounts.....					.....65,105,029	.....0	.....1,545
8699999. Total - Cash Equivalents.....					.....65,105,029	.....0	.....1,545

QE13

**Supp. A to Sch. T
NONE**

**Supp. A to Sch. T
NONE**

**Supp. A to Sch. T
NONE**



SUPPLEMENT "A" TO SCHEDULE T

**EXHIBIT OF MEDICAL PROFESSIONAL LIABILITY PREMIUMS WRITTEN
ALLOCATED BY STATES AND TERRITORIES**

Designate the type of health care providers reported on this page.

Other Health Care Facilities

States, Etc.	1 Direct Premiums Written	2 Direct Premiums Earned	Direct Losses Paid		5 Direct Losses Incurred	Direct Losses Unpaid		8 Direct Losses Incurred But Not Reported
			3 Amount	4 Number of Claims		6 Amount Reported	7 Number of Claims	
1. Alabama.....AL	0	475	0	0	2,595	0	0	3,830
2. Alaska.....AK	0	0	0	0	213	0	0	321
3. Arizona.....AZ	0	2,613	0	0	2,708	0	0	3,929
4. Arkansas.....AR	0	329	0	0	645	0	0	913
5. California.....CA	0	8,663	0	0	16,634	0	0	26,588
6. Colorado.....CO	0	162	0	0	1,379	0	0	2,035
7. Connecticut.....CT	0	0	0	0	(1,405)	0	0	5,142
8. Delaware.....DE	0	356	0	0	1,331	0	0	1,946
9. District of Columbia.....DC	0	0	0	0	0	0	0	0
10. Florida.....FL	23,548	1,538	0	0	5,720	0	0	8,384
11. Georgia.....GA	0	581	0	0	2,879	0	0	4,255
12. Hawaii.....HI	0	195	0	0	1,361	0	0	2,002
13. Idaho.....ID	0	0	0	0	1,212	0	0	1,811
14. Illinois.....IL	0	2,050	0	0	9,193	0	0	13,597
15. Indiana.....IN	0	156	0	0	1,041	0	0	1,528
16. Iowa.....IA	0	0	0	0	0	0	0	0
17. Kansas.....KS	0	165	0	0	2,899	0	0	4,344
18. Kentucky.....KY	0	39	0	0	193	0	0	290
19. Louisiana.....LA	0	166	0	0	1,015	0	0	1,488
20. Maine.....ME	0	314	0	0	1,819	0	0	2,665
21. Maryland.....MD	0	44	0	0	906	0	0	1,361
22. Massachusetts.....MA	0	1,065	0	0	5,018	0	0	7,373
23. Michigan.....MI	0	765	0	0	4,949	0	0	7,338
24. Minnesota.....MN	0	208	0	0	1,235	0	0	1,825
25. Mississippi.....MS	0	0	0	0	489	0	0	735
26. Missouri.....MO	0	48	0	0	181	0	0	263
27. Montana.....MT	0	0	0	0	0	0	0	0
28. Nebraska.....NE	0	69	0	0	155	0	0	221
29. Nevada.....NV	0	0	0	0	0	0	0	0
30. New Hampshire.....NH	0	0	0	0	1,167	0	0	1,748
31. New Jersey.....NJ	(322)	(56)	0	0	840	0	0	1,315
32. New Mexico.....NM	0	2,228	0	0	210	0	0	354
33. New York.....NY	0	0	0	0	0	0	0	0
34. North Carolina.....NC	(89)	34	0	0	4,202	0	0	6,324
35. North Dakota.....ND	0	0	0	0	0	0	0	0
36. Ohio.....OH	0	0	0	0	239	0	0	378
37. Oklahoma.....OK	0	151	0	0	1,334	0	0	1,993
38. Oregon.....OR	0	813	0	0	6,209	0	0	9,163
39. Pennsylvania.....PA	18,417	131,364	171	1	40,609	0	0	55,094
40. Rhode Island.....RI	0	0	0	0	0	0	0	0
41. South Carolina.....SC	0	637	0	0	2,368	0	0	3,449
42. South Dakota.....SD	0	0	0	0	0	0	0	0
43. Tennessee.....TN	0	31	0	0	650	0	0	967
44. Texas.....TX	0	131	0	0	506	0	0	745
45. Utah.....UT	0	0	0	0	0	0	0	0
46. Vermont.....VT	0	0	0	0	565	0	0	873
47. Virginia.....VA	0	258	0	0	1,116	0	0	1,634
48. Washington.....WA	320	1,176	0	0	5,402	0	0	8,108
49. West Virginia.....WV	0	0	0	0	0	0	0	0
50. Wisconsin.....WI	0	0	0	0	0	0	0	0
51. Wyoming.....WY	0	0	0	0	0	0	0	0
52. American Samoa.....AS	0	0	0	0	0	0	0	0
53. Guam.....GU	0	0	0	0	0	0	0	0
54. Puerto Rico.....PR	0	0	0	0	0	0	0	0
55. US Virgin Islands.....VI	0	0	0	0	0	0	0	0
56. Northern Mariana Islands.....MP	0	0	0	0	0	0	0	0
57. Canada.....CAN	0	0	0	0	0	0	0	0
58. Aggregate Other Alien.....OT	0	0	0	0	0	0	0	0
59. Totals.....	41,874	156,765	171	1	129,781	0	0	196,329

DETAILS OF WRITE-INS

58001.....	0	0	0	0	0	0	0	0
58002.....	0	0	0	0	0	0	0	0
58003.....	0	0	0	0	0	0	0	0
58998. Summary of remaining write-ins for Line 58 from overflow page.....	0	0	0	0	0	0	0	0
58999. Totals (Lines 58001 thru 58003+ 58998) (Line 58 above).....	0	0	0	0	0	0	0	0

NONE



DIRECTOR AND OFFICER INSURANCE COVERAGE SUPPLEMENT

Year To Date For the Period Ended March 31, 2017

NAIC Group Code.....0084

NAIC Company Code.....16691

Company Name: GREAT AMERICAN INSURANCE COMPANY

If the reporting entity writes any director and officer (D&O) business, please provide the following:

1. Monoline Policies	1 Direct Written Premiums	2 Direct Earned Premiums	3 Direct Losses Incurred
	.....53,058,892	.....53,605,614	.....20,967,080

2. Commercial Multiple Peril (CMP) Packaged Policies

- 2.1 Does the reporting entity provide D&O liability coverage as part of a CMP packaged policy? Yes [] No [X]
- 2.2 Can the direct premium earned for D&O liability coverage provided as part of a CMP packaged policy be quantified or estimated? Yes [] No [X]
- 2.3 If the answer to question 2.2 is yes, provide the quantified or estimated direct premium earned amount for D&O liability coverage in CMP packaged policies:
 - 2.31 Amount quantified: \$.....0
 - 2.32 Amount estimated using reasonable assumptions: \$.....0
- 2.4 If the answer to question 2.1 is yes, provide direct losses incurred (losses paid plus change in case reserves) for the D&O liability coverages provided in CMP packaged policies: \$.....0