



QUARTERLY STATEMENT

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

GREAT AMERICAN LIFE INSURANCE COMPANY

NAIC Group Code.....0084, 0084 (Current Period) (Prior Period)	NAIC Company Code..... 63312	Employer's ID Number..... 13-1935920
Organized under the Laws of OH	State of Domicile or Port of Entry OH	Country of Domicile US
Incorporated/Organized..... December 29, 1961	Commenced Business..... August 13, 1963	
Statutory Home Office	301 East Fourth Street..... Cincinnati OH US 45202 (Street and Number) (City or Town, State, Country and Zip Code)	
Main Administrative Office	301 East Fourth Street..... Cincinnati OH US 45202 (Street and Number) (City or Town, State, Country and Zip Code)	513-357-3300 (Area Code) (Telephone Number)
Mail Address	Post Office Box 5420..... Cincinnati OH US 45202 (Street and Number or P. O. Box) (City or Town, State, Country and Zip Code)	
Primary Location of Books and Records	301 East Fourth Street..... Cincinnati OH US 45202 (Street and Number) (City or Town, State, Country and Zip Code)	513-357-3300 (Area Code) (Telephone Number)
Internet Web Site Address	www.gaig.com	
Statutory Statement Contact	Robert Mayhew Earle II (Name) rearle@gaig.com (E-Mail Address)	513-412-1735 (Area Code) (Telephone Number) (Extension) 513-412-1673 (Fax Number)

OFFICERS

Name	Title	Name	Title
1. Stephen Craig Lindner	President	2. John Paul Gruber	Secretary
3. Christopher Patrick Miliano	Treasurer	4. Richard Lee Sutton	Appointed Actuary
OTHER			
Michael Harrison Haney	Vice President	Adrienne Susan Kessling	Senior Vice President
Mark Francis Muething	Executive Vice President	Brian Patrick Sponaugle	Vice President

DIRECTORS OR TRUSTEES

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

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

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

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

Subscribed and sworn to before me This _____ day of May 2017	a. Is this an original filing? b. If no: 1. State the amendment number 2. Date filed 3. Number of pages attached	Yes [X] No [] _____ _____ _____
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Statement as of March 31, 2017 of the

GREAT AMERICAN LIFE INSURANCE COMPANY

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.....	26,003,432,782		26,003,432,782	24,914,680,637
2. Stocks:				
2.1 Preferred stocks.....	56,129,655		56,129,655	59,426,687
2.2 Common stocks.....	904,158,641	1,000	904,157,641	852,042,509
3. Mortgage loans on real estate:				
3.1 First liens.....	902,470,598		902,470,598	890,163,721
3.2 Other than first liens.....			0	
4. Real estate:				
4.1 Properties occupied by the company (less \$.....0 encumbrances).....			0	
4.2 Properties held for the production of income (less \$.....0 encumbrances).....	86,963,832		86,963,832	87,885,464
4.3 Properties held for sale (less \$.....0 encumbrances).....			0	
5. Cash (\$.....37,404,697), cash equivalents (\$.....0) and short-term investments (\$.....506,613,858).....	544,018,555		544,018,555	436,319,508
6. Contract loans (including \$.....0 premium notes).....	106,903,338		106,903,338	108,451,305
7. Derivatives.....	557,957,821		557,957,821	479,454,184
8. Other invested assets.....	549,360,110		549,360,110	503,012,067
9. Receivables for securities.....	15,556,374		15,556,374	1,597,045
10. Securities lending reinvested collateral assets.....			0	
11. Aggregate write-ins for invested assets.....	0	0	0	0
12. Subtotals, cash and invested assets (Lines 1 to 11).....	29,726,951,706	1,000	29,726,950,706	28,333,033,127
13. Title plants less \$.....0 charged off (for Title insurers only).....			0	
14. Investment income due and accrued.....	241,126,709	385,007	240,741,702	239,030,109
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection.....	1,852,448	24,578	1,827,870	1,352,287
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$.....0 earned but unbilled premiums).....	9,854,109	1,581,669	8,272,440	8,717,714
15.3 Accrued retrospective premiums (\$.....0) and contracts subject to redetermination (\$.....0).....			0	
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers.....	2,986,159		2,986,159	1,953,724
16.2 Funds held by or deposited with reinsured companies.....			0	
16.3 Other amounts receivable under reinsurance contracts.....	6,389,428		6,389,428	5,089,809
17. Amounts receivable relating to uninsured plans.....			0	
18.1 Current federal and foreign income tax recoverable and interest thereon.....			0	
18.2 Net deferred tax asset.....	65,790,556	7,016,165	58,774,391	58,779,885
19. Guaranty funds receivable or on deposit.....	885,480		885,480	1,094,126
20. Electronic data processing equipment and software.....	2,141,991		2,141,991	2,183,770
21. Furniture and equipment, including health care delivery assets (\$.....0).....			0	
22. Net adjustment in assets and liabilities due to foreign exchange rates.....			0	
23. Receivables from parent, subsidiaries and affiliates.....	1,315,597		1,315,597	45,477
24. Health care (\$.....0) and other amounts receivable.....			0	
25. Aggregate write-ins for other than invested assets.....	663,300,769	2,936,259	660,364,510	650,225,718
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25).....	30,722,594,952	11,944,678	30,710,650,274	29,301,505,746
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts.....			0	
28. Total (Lines 26 and 27).....	30,722,594,952	11,944,678	30,710,650,274	29,301,505,746

DETAILS OF WRITE-INS				
1101.			0	
1102.			0	
1103.			0	
1198. Summary of remaining write-ins for Line 11 from overflow page.....	0	0	0	0
1199. Totals (Lines 1101 thru 1103 plus 1198) (Line 11 above).....	0	0	0	0
2501. Funds held as collateral.....	386,944,575		386,944,575	380,001,368
2502. Company-owned life insurance.....	184,720,426		184,720,426	183,182,384
2503. Accrued contractual fee income.....	28,020,140		28,020,140	26,907,013
2598. Summary of remaining write-ins for Line 25 from overflow page.....	63,615,628	2,936,259	60,679,369	60,134,953
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....	663,300,769	2,936,259	660,364,510	650,225,718

Statement as of March 31, 2017 of the

GREAT AMERICAN LIFE INSURANCE COMPANY

LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31 Prior Year
1. Aggregate reserve for life contracts \$.....25,917,544,627 less \$.....0 included in Line 6.3 (including \$.....19,361,061 Modco Reserve).....	25,917,544,627	24,977,541,700
2. Aggregate reserve for accident and health contracts (including \$.....0 Modco Reserve).....	37,177,619	36,491,647
3. Liability for deposit-type contracts (including \$.....0 Modco Reserve).....	1,346,474,202	1,341,690,862
4. Contract claims:		
4.1 Life.....	162,198,950	139,230,981
4.2 Accident and health.....	246,262	236,036
5. Policyholders' dividends \$.....0 and coupons \$.....0 due and unpaid.....		
6. Provision for policyholders' dividends and coupons payable in following calendar year - estimated amounts:		
6.1 Dividends apportioned for payment (including \$.....0 Modco).....		
6.2 Dividends not yet apportioned (including \$.....0 Modco).....		
6.3 Coupons and similar benefits (including \$.....0 Modco).....		
7. Amount provisionally held for deferred dividend policies not included in Line 6.....		
8. Premiums and annuity considerations for life and accident and health contracts received in advance less \$.....0 discount; including \$....29,707 accident and health premiums.....	411,301	293,614
9. Contract liabilities not included elsewhere:		
9.1 Surrender values on canceled contracts.....		
9.2 Provision for experience rating refunds, including the liability of \$.....0 accident and health experience rating refunds of which \$.....0 is for medical loss ratio rebate per the Public Health Service Act.....		
9.3 Other amounts payable on reinsurance, including \$.....0 assumed and \$....321,535 ceded.....	321,535	218,444
9.4 Interest Maintenance Reserve.....	69,787,250	71,284,054
10. Commissions to agents due or accrued - life and annuity contracts \$....4,801,254, accident and health \$.....0 and deposit-type contract funds \$.....0.....	4,801,254	5,549,150
11. Commissions and expense allowances payable on reinsurance assumed.....		
12. General expenses due or accrued.....	18,240,421	22,654,507
13. Transfers to Separate Accounts due or accrued (net) (including \$.....0 accrued for expense allowances recognized in reserves, net of reinsured allowances).....		
14. Taxes, licenses and fees due or accrued, excluding federal income taxes.....	6,599,333	7,064,334
15.1 Current federal and foreign income taxes, including \$.....0 on realized capital gains (losses).....	68,299,912	9,706,779
15.2 Net deferred tax liability.....		
16. Unearned investment income.....	483,846	479,130
17. Amounts withheld or retained by company as agent or trustee.....		188,830
18. Amounts held for agents' account, including \$....1,464,848 agents' credit balances.....	1,464,848	1,064,292
19. Remittances and items not allocated.....	49,671,172	42,624,553
20. Net adjustment in assets and liabilities due to foreign exchange rates.....		
21. Liability for benefits for employees and agents if not included above.....		
22. Borrowed money \$.....0 and interest thereon \$.....0.....		
23. Dividends to stockholders declared and unpaid.....		
24. Miscellaneous liabilities:		
24.01 Asset valuation reserve.....	287,729,586	245,189,537
24.02 Reinsurance in unauthorized and certified (\$.....0) companies.....		
24.03 Funds held under reinsurance treaties with unauthorized and certified (\$.....0) reinsurers.....		
24.04 Payable to parent, subsidiaries and affiliates.....	2,388,987	383,837
24.05 Drafts outstanding.....		
24.06 Liability for amounts held under uninsured plans.....		
24.07 Funds held under coinsurance.....		
24.08 Derivatives.....	24,456,524	22,136,128
24.09 Payable for securities.....	270,281,083	5,521,439
24.10 Payable for securities lending.....		
24.11 Capital notes \$.....0 and interest thereon \$.....0.....		
25. Aggregate write-ins for liabilities.....	402,580,688	395,547,122
26. Total liabilities excluding Separate Accounts business (Lines 1 to 25).....	28,671,159,400	27,325,096,976
27. From Separate Accounts statement.....		
28. Total liabilities (Lines 26 and 27).....	28,671,159,400	27,325,096,976
29. Common capital stock.....	2,512,500	2,512,500
30. Preferred capital stock.....		
31. Aggregate write-ins for other-than-special surplus funds.....	0	0
32. Surplus notes.....		
33. Gross paid in and contributed surplus.....	810,191,640	810,021,951
34. Aggregate write-ins for special surplus funds.....	0	0
35. Unassigned funds (surplus).....	1,226,786,734	1,163,874,319
36. Less treasury stock, at cost:		
36.1 0.000 shares common (value included in Line 29 \$.....0).....		
36.2 0.000 shares preferred (value included in Line 30 \$.....0).....		
37. Surplus (Total Lines 31 + 32 + 33 + 34 + 35 - 36) (including \$.....0 in Separate Accounts Statement).....	2,036,978,374	1,973,896,270
38. Totals of Lines 29, 30 and 37.....	2,039,490,874	1,976,408,770
39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3).....	30,710,650,274	29,301,505,746
DETAILS OF WRITE-INS		
2501. Liability for funds held as collateral.....	386,944,575	380,001,368
2502. Accounts payable.....	5,740,734	6,493,603
2503. Unclaimed property.....	8,539,752	7,539,412
2598. Summary of remaining write-ins for Line 25 from overflow page.....	1,355,627	1,512,739
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....	402,580,688	395,547,122
3101.		
3102.		
3103.		
3198. Summary of remaining write-ins for Line 31 from overflow page.....	0	0
3199. Totals (Lines 3101 thru 3103 plus 3198) (Line 31 above).....	0	0
3401.		
3402.		
3403.		
3498. Summary of remaining write-ins for Line 34 from overflow page.....	0	0
3499. Totals (Lines 3401 thru 3403 plus 3498) (Line 34 above).....	0	0

SUMMARY OF OPERATIONS

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
1. Premiums and annuity considerations for life and accident and health contracts.....	1,242,534,138	1,237,849,979	4,241,839,805
2. Considerations for supplementary contracts with life contingencies.....			
3. Net investment income.....	397,861,803	241,915,792	1,185,149,008
4. Amortization of Interest Maintenance Reserve (IMR).....	4,520,250	4,397,495	19,806,354
5. Separate Accounts net gain from operations excluding unrealized gains or losses.....			
6. Commissions and expense allowances on reinsurance ceded.....	2,083,552	1,797,851	6,479,606
7. Reserve adjustments on reinsurance ceded.....	(636,117)	(641,959)	(1,853,216)
8. Miscellaneous Income:			
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts.....			
8.2 Charges and fees for deposit-type contracts.....	2,494,821	1,934,984	8,277,135
8.3 Aggregate write-ins for miscellaneous income.....	16,091,849	14,583,023	61,663,078
9. Totals (Lines 1 to 8.3).....	1,664,950,296	1,501,837,165	5,521,361,770
10. Death benefits.....	6,038,632	6,944,461	23,718,210
11. Matured endowments (excluding guaranteed annual pure endowments).....	471,474	5,860	397,675
12. Annuity benefits.....	156,621,076	134,671,505	489,807,898
13. Disability benefits and benefits under accident and health contracts.....	541,809	543,200	2,127,619
14. Coupons, guaranteed annual pure endowments and similar benefits.....			
15. Surrender benefits and withdrawals for life contracts.....	321,171,806	280,824,304	1,378,857,697
16. Group conversions.....			961
17. Interest and adjustments on contract or deposit-type contract funds.....	35,909,137	33,810,932	132,525,728
18. Payments on supplementary contracts with life contingencies.....	1,034	1,034	4,136
19. Increase in aggregate reserves for life and accident and health contracts.....	940,688,900	838,258,843	2,799,836,659
20. Totals (Lines 10 to 19).....	1,461,443,868	1,295,060,139	4,827,276,583
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only).....	69,981,952	70,385,859	241,270,606
22. Commissions and expense allowances on reinsurance assumed.....	162,652	232,983	834,262
23. General insurance expenses.....	23,365,506	19,857,916	79,475,811
24. Insurance taxes, licenses and fees, excluding federal income taxes.....	2,277,099	2,941,742	8,469,723
25. Increase in loading on deferred and uncollected premiums.....	(276,666)	(298,959)	(294,082)
26. Net transfers to or (from) Separate Accounts net of reinsurance.....			
27. Aggregate write-ins for deductions.....	0	0	0
28. Totals (Lines 20 to 27).....	1,556,954,411	1,388,179,680	5,157,032,903
29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28).....	107,995,885	113,657,485	364,328,867
30. Dividends to policyholders.....	3,903	4,891	16,661
31. Net gain from operations after dividends to policyholders and before federal income taxes (Line 29 minus Line 30).....	107,991,982	113,652,594	364,312,206
32. Federal and foreign income taxes incurred (excluding tax on capital gains).....	54,367,072	35,300,045	181,718,961
33. Net gain from operations after dividends to policyholders and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32).....	53,624,910	78,352,549	182,593,245
34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of \$.....2,598,051 (excluding taxes of \$.....1,628,010 transferred to the IMR).....	(3,661,095)	(29,661,389)	(34,649,367)
35. Net income (Line 33 plus Line 34).....	49,963,815	48,691,160	147,943,878
CAPITAL AND SURPLUS ACCOUNT			
36. Capital and surplus, December 31, prior year.....	1,976,408,770	1,721,338,724	1,721,338,724
37. Net income (Line 35).....	49,963,815	48,691,160	147,943,878
38. Change in net unrealized capital gains (losses) less capital gains tax of \$.....7,905,028.....	82,764,838	31,804,499	245,476,256
39. Change in net unrealized foreign exchange capital gain (loss).....			
40. Change in net deferred income tax.....	876,160	2,905,229	(233,375)
41. Change in nonadmitted assets.....	7,603,111	13,715,935	29,630,979
42. Change in liability for reinsurance in unauthorized and certified companies.....			
43. Change in reserve on account of change in valuation basis, (increase) or decrease.....			
44. Change in asset valuation reserve.....	(42,540,049)	4,252,496	(59,501,431)
45. Change in treasury stock.....			
46. Surplus (contributed to) withdrawn from Separate Accounts during period.....			
47. Other changes in surplus in Separate Accounts Statement.....			
48. Change in surplus notes.....			
49. Cumulative effect of changes in accounting principles.....			(4,607)
50. Capital changes:			
50.1 Paid in.....			
50.2 Transferred from surplus (Stock Dividend).....			
50.3 Transferred to surplus.....			
51. Surplus adjustment:			
51.1 Paid in.....		16,435,633	31,435,633
51.2 Transferred to capital (Stock Dividend).....			
51.3 Transferred from capital.....			
51.4 Change in surplus as a result of reinsurance.....	(755,460)	(300,878)	(784,012)
52. Dividends to stockholders.....	(35,000,000)		(140,000,000)
53. Aggregate write-ins for gains and losses in surplus.....	169,689	253,790	1,106,725
54. Net change in capital and surplus (Lines 37 through 53).....	63,082,104	117,757,864	255,070,046
55. Capital and surplus as of statement date (Lines 36 + 54).....	2,039,490,874	1,839,096,588	1,976,408,770
DETAILS OF WRITE-INS			
08.301. Contractual rider fee income.....	13,509,059	12,040,891	51,865,556
08.302. Interest on company-owned life insurance.....	1,538,642	1,032,661	5,944,430
08.303. Reinsurance experience refund.....	1,037,817	1,501,470	3,828,473
08.398. Summary of remaining write-ins for Line 8.3 from overflow page.....	6,931	8,001	24,619
08.399. Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above).....	16,091,849	14,583,023	61,663,078
2701.			
2702.			
2703.			
2798. Summary of remaining write-ins for Line 27 from overflow page.....	0	0	0
2799. Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above).....	0	0	0
5301. Employee and agent stock option contribution.....	169,689	253,790	1,106,725
5302.			
5303.			
5398. Summary of remaining write-ins for Line 53 from overflow page.....	0	0	0
5399. Totals (Lines 5301 thru 5303 plus 5398) (Line 53 above).....	169,689	253,790	1,106,725

Statement as of March 31, 2017 of the

GREAT AMERICAN LIFE 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.....	1,242,775,632	1,238,600,163	4,243,393,167
2. Net investment income.....	451,362,737	280,934,799	1,386,798,421
3. Miscellaneous income.....	13,939,970	10,765,511	53,932,956
4. Total (Lines 1 through 3).....	1,708,078,339	1,530,300,473	5,684,124,544
5. Benefit and loss related payments.....	464,096,599	410,297,937	1,887,774,625
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts.....			
7. Commissions, expenses paid and aggregate write-ins for deductions.....	101,323,833	92,449,042	321,739,936
8. Dividends paid to policyholders.....	3,903	4,891	16,661
9. Federal and foreign income taxes paid (recovered) net of \$.....0 tax on capital gains (losses).....		51,666,752	220,707,855
10. Total (Lines 5 through 9).....	565,424,335	554,418,622	2,430,239,077
11. Net cash from operations (Line 4 minus Line 10).....	1,142,654,004	975,881,851	3,253,885,467
CASH FROM INVESTMENTS			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds.....	981,047,034	721,281,769	3,468,365,546
12.2 Stocks.....	5,497,579	12,191,157	110,507,295
12.3 Mortgage loans.....	11,380,471	82,845,814	202,873,497
12.4 Real estate.....	1,101,481	3,365,759	5,393,194
12.5 Other invested assets.....	41,665,365	1,646,897	98,950,638
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments.....			
12.7 Miscellaneous proceeds.....			
12.8 Total investment proceeds (Lines 12.1 to 12.7).....	1,040,691,931	821,331,396	3,886,090,170
13. Cost of investments acquired (long-term only):			
13.1 Bonds.....	2,047,354,218	1,639,070,526	5,648,982,954
13.2 Stocks.....	24,632,208	37,013,089	114,427,121
13.3 Mortgage loans.....	23,700,000	105,832,384	213,205,181
13.4 Real estate.....	470,059	2,931,255	7,854,650
13.5 Other invested assets.....	88,543,746	44,034,646	335,842,035
13.6 Miscellaneous applications.....	(160,052,468)	16,358,032	438,881,242
13.7 Total investments acquired (Lines 13.1 to 13.6).....	2,024,647,763	1,845,239,933	6,759,193,182
14. Net increase or (decrease) in contract loans and premium notes.....	(1,547,967)	(1,950,890)	(6,993,257)
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14).....	(982,407,866)	(1,021,957,647)	(2,866,109,755)
CASH FROM FINANCING AND MISCELLANEOUS SOURCES			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes.....			
16.2 Capital and paid in surplus, less treasury stock.....			15,000,000
16.3 Borrowed funds.....			
16.4 Net deposits on deposit-type contracts and other insurance liabilities.....	(25,654,937)	123,140,721	36,431,585
16.5 Dividends to stockholders.....	35,000,000		140,000,000
16.6 Other cash provided (applied).....	8,107,845	(40,828,152)	(72,881,340)
17. Net cash from financing and miscellaneous sources (Lines 16.1 through 16.4 minus Line 16.5 plus Line 16.6).....	(52,547,092)	82,312,569	(161,449,755)
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).....	107,699,047	36,236,773	226,325,957
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year.....	436,319,508	209,993,551	209,993,551
19.2 End of period (Line 18 plus Line 19.1).....	544,018,555	246,230,324	436,319,508
Note: Supplemental disclosures of cash flow information for non-cash transactions:			
20.0001 Exchanges.....	18,386,514	50,797,822	72,748,602
20.0002 Capitalized interest.....	340,378	590,938	2,173,352
20.0003 Securities acquired from dividends/return of capital distribution	116,473		
20.0004 Correction of current year transaction	38,765		
20.0005 Transferred from long-term debt securities to other invested assets.....			7,000,000
20.0006 Transferred from other invested assets to equity.....			2,000,001
20.0007 Securities acquired as capital contributions.....			16,435,633

Statement as of March 31, 2017 of the

GREAT AMERICAN LIFE INSURANCE COMPANY

EXHIBIT 1

DIRECT PREMIUMS AND DEPOSIT-TYPE CONTRACTS

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1. Industrial life.....			
2. Ordinary life insurance.....	9,457,252	9,610,912	39,131,739
3. Ordinary individual annuities.....	1,234,586,340	1,229,820,773	4,208,855,050
4. Credit life (group and individual).....			
5. Group life insurance.....		(18,517)	(26,430)
6. Group annuities.....	3,093,921	3,398,867	13,450,690
7. A&H - group.....	18,250	16,810	75,638
8. A&H - credit (group and individual).....			
9. A&H - other.....	1,846,331	2,034,740	7,559,573
10. Aggregate of all other lines of business.....	0	0	0
11. Subtotal.....	1,249,002,094	1,244,863,585	4,269,046,259
12. Deposit-type contracts.....	5,791,946	3,234,660	19,093,895
13. Total.....	1,254,794,040	1,248,098,245	4,288,140,154

DETAILS OF WRITE-INS

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

NOTES TO FINANCIAL STATEMENTS

Note 1 – Summary of Significant Accounting Policies

A. Accounting Practices

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

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

Net Income	2017	2016
(1) State basis	\$ 49,963,815	\$ 147,943,878
(2) State prescribed practices that increase/(decrease) NAIC SAP	-	-
(3) State permitted practices that increase/(decrease) NAIC SAP	-	-
(4) NAIC SAP	\$ 49,963,815	\$ 147,943,878
Surplus		
(5) Statutory surplus state basis	\$ 2,039,490,874	\$ 1,976,408,770
(6) State prescribed practices that increase/(decrease) NAIC SAP	-	-
(7) State permitted practices that increase/(decrease) NAIC SAP	-	-
(8) NAIC SAP	\$ 2,039,490,874	\$ 1,976,408,770

B & C – No significant changes.

Note 2 – Accounting Changes and Corrections of Errors

Not applicable.

Note 3 – Business Combinations and Goodwill

Not applicable.

Note 4 – Discontinued Operations

Not applicable.

Note 5 – Investments

A, B & C – No significant changes.

D. Loan-Backed Securities

- (1) The Company uses dealer-modeled prepayment assumptions for mortgage-backed and asset-backed securities at the date of purchase to determine the effective yields; significant changes in estimated cash flows from the original purchase assumptions are accounted for on a prospective basis.
- (2) The Company does not currently hold any aggregate loan-backed securities with a recognized other-than-temporary impairment (“OTTI”) in which the Company has the intent to sell or the inability or lack of intent to retain the investment in the security for a period of time to recover the amortized cost basis.
- (3) The following table shows each security with a credit-related OTTI charge recognized during the period:

CUSIP	Amortized Cost Before OTTI	Present Value of Projected Cash Flows	OTTI Charge Recognized in Income Statement	Amortized Cost After OTTI	Fair Value at Time of OTTI	Date Reported
16162XAD9	\$ 1,082,403	\$ 1,028,228	\$ 36,460	\$ 1,045,943	\$ 1,045,943	3/31/2017
Total			\$ 36,460			

- (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 | \$ 21,229,815 |
| 2. 12 Months or Longer | 14,624,774 |
- b. The aggregate related fair value of securities with unrealized losses:
- | | |
|------------------------|------------------|
| 1. Less than 12 Months | \$ 1,589,104,439 |
| 2. 12 Months or Longer | 465,499,388 |
- (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 securities in an unrealized loss position until they recover in value or mature.

NOTES TO FINANCIAL STATEMENTS

- E. Repurchase Agreements and/or Securities Lending Transactions – No significant change.
- F. Real Estate – Not applicable.
- G. Low Income Housing Tax Credits – Not applicable.
- H. Restricted Assets – No significant change.
- I. Working Capital Finance Investments – Not applicable.
- J. Offsetting and Netting of Assets and Liabilities – Not applicable.
- K. Structured Notes – Not applicable.
- L. 5* Securities

Investment	Number of 5* Securities		Aggregate BACV		Aggregate Fair Value	
	Current Year	Prior Year	Current Year	Prior Year	Current Year	Prior Year
(1) Bonds - AC	5	3	\$ 5,953,291	\$ 5,122,251	\$ 6,187,837	\$ 5,343,542
(2) LB&SS - AC	4	5	7,692,326	7,580,730	9,530,606	8,920,631
(3) Preferred Stock - AC	1	-	1,799,409	-	4,091,442	-
(4) Preferred Stock - FV	-	-	-	-	-	-
(5) Total (1+2+3+4)	10	8	\$ 15,445,026	\$ 12,702,981	\$ 19,809,885	\$ 14,264,173

AC - Amortized Cost FV - Fair Value

- M. Short Sales – Not applicable.
- N. Prepayment Penalty and Acceleration Fees

	General Account	Separate Account
(1) Number of CUSIPS	2	0
(2) Aggregate amount of investment income	\$ 1,808,841	\$ -

Note 6 – Joint Ventures, Partnerships and Limited Liability Companies

No significant change.

Note 7 – Investment Income

No significant change.

Note 8 – Derivative Instruments

No significant change.

NOTES TO FINANCIAL STATEMENTS

Note 9 – Income Taxes

A. Deferred tax assets and deferred tax liabilities

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

	03-2017			12-2016			Change		
	Ordinary	Capital	Total	Ordinary	Capital	Total	Ordinary	Capital	Total
a. Gross deferred tax assets	\$ 102,631,026	\$ 18,651,411	\$ 121,282,437	\$ 101,994,828	\$ 18,764,242	\$ 120,759,070	\$ 636,198	\$ (112,831)	\$ 523,367
b. Statutory valuation allowance adjustment	-	-	-	-	-	-	-	-	-
c. Adjusted gross deferred tax assets	102,631,026	18,651,411	121,282,437	101,994,828	18,764,242	120,759,070	636,198	(112,831)	523,367
d. Deferred tax assets nonadmitted	33,369,207	(26,353,042)	7,016,165	32,487,553	(18,448,014)	14,039,539	881,654	(7,905,028)	(7,023,374)
e. Subtotal net admitted deferred tax asset	69,261,819	45,004,453	114,266,272	69,507,275	37,212,256	106,719,531	(245,456)	7,792,197	7,546,741
f. Deferred tax liabilities	29,138,839	26,353,042	55,491,881	29,491,632	18,448,014	47,939,646	(352,793)	7,905,028	7,552,235
g. Net admitted deferred tax assets/(net deferred tax liability)	\$ 40,122,980	\$ 18,651,411	\$ 58,774,391	\$ 40,015,643	\$ 18,764,242	\$ 58,779,885	\$ 107,337	\$ (112,831)	\$ (5,494)

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

	03-2017			12-2016			Change		
	Ordinary	Capital	Total	Ordinary	Capital	Total	Ordinary	Capital	Total
a. Federal income taxes paid in prior years recoverable through loss carrybacks	\$ 40,122,980	\$ 15,817,070	\$ 55,940,050	\$ 40,015,643	\$ 18,764,242	\$ 58,779,885	\$ 107,337	\$ (2,947,172)	\$ (2,839,835)
b. Adjusted gross deferred tax assets expected to be realized (excluding the amount of deferred tax assets from 2(a) above) after application of the threshold limitation. (The lesser of 2(b)1 and 2(b)2 below)	-	-	-	-	-	-	-	-	-
1. Adjusted gross deferred tax assets expected to be realized following the balance sheet date	-	-	-	-	-	-	-	-	-
2. Adjusted gross deferred tax assets allowed per limitation threshold	XXX	XXX	287,316,767	XXX	XXX	287,316,767	XXX	XXX	-
c. Adjusted gross deferred tax assets (excluding the amount of deferred tax assets from 2(a) and 2(b) above) offset by gross deferred tax liabilities	29,138,839	26,353,042	55,491,881	29,491,632	18,448,014	47,939,646	(352,793)	7,905,028	7,552,235
d. Deferred tax assets admitted as the result of application of SSAP No. 101	\$ 69,261,819	\$ 42,170,112	\$ 111,431,931	\$ 69,507,275	\$ 37,212,256	\$ 106,719,531	\$ (245,456)	\$ 4,957,856	\$ 4,712,400

(3) Other admissibility criteria:

	03-2017	12-2016
a. Ratio percentage used to determine recovery period and threshold limitation amount	811%	773%
b. Amount of adjusted capital and surplus used to determine recovery period and threshold limitation in 2(b)2 above	\$ 1,915,445,116	\$ 1,915,445,116

(4) Impact of tax planning strategies:

	03-2017		12-2016		Change	
	Ordinary	Capital	Ordinary	Capital	Ordinary	Capital
a. Determination of adjusted gross deferred tax assets and net admitted deferred tax assets, by tax character as a percentage						
1. Adjusted gross DTAs amount from Note 9A1(c)	\$ 102,631,026	\$ 18,651,411	\$ 101,994,828	\$ 18,764,242	\$ 636,198	\$ (112,831)
2. Percentage of adjusted gross DTAs by tax character attributable to the impact of tax planning strategies	0%	18.1%	0%	16.5%	0%	1.6%
3. Net admitted adjusted gross DTAs amount from Note 9A1(e)	69,261,819	45,004,453	69,507,275	37,212,256	(245,456)	7,792,197
4. Percentage of net admitted adjusted gross DTAs by tax character admitted because of the impact of tax planning strategies	0%	20.3%	0%	20.4%	0%	-0.1%
b. Does the company's tax planning strategies include the use of reinsurance? Yes [] No [X]						

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

NOTES TO FINANCIAL STATEMENTS

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

(1) Current income tax:			
	03-2017	12-2016	Change
a. Federal	\$ 54,367,072	\$ 181,718,961	\$ (127,351,889)
b. Foreign	-	-	-
c. Subtotal	54,367,072	181,718,961	(127,351,889)
d. Federal income tax (benefit) expense on net capital gains	4,226,061	(2,924,783)	7,150,844
e. Utilization of capital loss carry-forwards	-	-	-
f. Other	-	-	-
g. Federal and foreign income taxes incurred	<u>\$ 58,593,133</u>	<u>\$ 178,794,178</u>	<u>\$ (120,201,045)</u>
(2) Deferred tax assets:			
	03-2017	12-2016	Change
a. Ordinary			
1 Discounting of unpaid losses	\$ -	\$ -	\$ -
2 Unearned premium reserve	-	-	-
3 Policyholder reserve	24,384,409	24,228,669	155,740
4 Investments	-	-	-
5 Deferred acquisition costs	66,681,050	65,186,875	1,494,175
6 Policyholder dividends accrual	-	-	-
7 Fixed assets	-	-	-
8 Compensation and benefits accrual	46,745	38,345	8,400
9 Pension accrual	932,942	912,664	20,278
10 Receivables - nonadmitted	1,724,629	1,927,537	(202,908)
11 Net operating loss carry-forward	-	-	-
12 Tax credit carry-forward	-	-	-
13 Other	2,361,726	2,704,112	(342,386)
14 Accruals	6,499,525	6,996,626	(497,101)
15 Amortization of intangibles	-	-	-
16 Underwriting expenses	-	-	-
99 Subtotal	<u>\$ 102,631,026</u>	<u>\$ 101,994,828</u>	<u>\$ 636,198</u>
b. Statutory valuation allowance adjustment	-	-	-
c. Nonadmitted	33,369,207	32,487,553	881,654
d. Admitted ordinary deferred tax assets	<u>\$ 69,261,819</u>	<u>\$ 69,507,275</u>	<u>\$ (245,456)</u>
e. Capital			
1 Investments	\$ 18,651,061	\$ 18,763,892	\$ (112,831)
2 Net capital loss carry-forward	-	-	-
3 Real estate	-	-	-
4 Other	-	-	-
5 Non-insurance subsidiaries	350	350	-
99 Subtotal	<u>\$ 18,651,411</u>	<u>\$ 18,764,242</u>	<u>\$ (112,831)</u>
f. Statutory valuation allowance adjustment	-	-	-
g. Nonadmitted	(26,353,042)	(18,448,014)	(7,905,028)
h. Admitted capital deferred tax assets	<u>\$ 45,004,453</u>	<u>\$ 37,212,256</u>	<u>\$ 7,792,197</u>
i. Admitted deferred tax assets	<u>\$ 114,266,272</u>	<u>\$ 106,719,531</u>	<u>\$ 7,546,741</u>
(3) Deferred tax liabilities:			
	03-2017	12-2016	Change
a. Ordinary			
1 Investments	\$ 1,614,009	\$ 1,194,418	\$ 419,591
2 Fixed assets	5,307,413	5,486,126	(178,713)
3 Deferred and uncollected premium	3,546,875	3,535,340	11,535
4 Policyholder reserves	17,183,762	17,783,989	(600,227)
5 Other	657,167	640,244	16,923
6 Policy loans	829,613	851,515	(21,902)
99 Subtotal	<u>\$ 29,138,839</u>	<u>\$ 29,491,632</u>	<u>\$ (352,793)</u>
b. Capital			
1 Investments	\$ 26,353,042	\$ 18,448,014	\$ 7,905,028
2 Real estate	-	-	-
3 Other	-	-	-
99 Subtotal	<u>\$ 26,353,042</u>	<u>\$ 18,448,014</u>	<u>\$ 7,905,028</u>
c. Deferred tax liabilities	<u>\$ 55,491,881</u>	<u>\$ 47,939,646</u>	<u>\$ 7,552,235</u>
(4) Net deferred tax assets/(liability)			
	<u>\$ 58,774,391</u>	<u>\$ 58,779,885</u>	<u>\$ (5,494)</u>

NOTES TO FINANCIAL STATEMENTS

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

	03-2017	12-2016
Provision computed at statutory rate (operations and realized gains/losses)	\$ 37,471,050	\$ 115,003,457
Permanent differences:		
Interest expense	-	(4,730)
Dividend exclusion	(22,114)	(79,242)
Stock options	(734,425)	(258,422)
Company-owned life insurance	(538,315)	(2,080,550)
Tax exempt interest	(134,480)	(505,842)
Provision to return adjustments	-	376,154
Other	(219,084)	(92,377)
Total permanent differences	(1,648,418)	(2,645,009)
Timing adjustments:		
Investment differences	(587,395)	6,936,011
Reserves	755,967	(12,203,618)
DAC tax adjustment	1,494,175	3,619,055
Legal services	19,757	312,219
Deferred and uncollected premiums	(11,535)	455,462
Accounts payable	(419,392)	304,809
Provision to return (primarily investment-related items)	-	1,617,732
Fixed assets	296,398	(402,112)
Other	(351,221)	549,165
Total timing adjustments	1,196,754	1,188,723
Other adjustments		
Unrealized on options	21,607,650	65,369,104
FICA tax credit	(33,903)	(135,611)
Other	-	13,514
Total other adjustments	21,573,747	65,247,007
Federal income tax expense on operations and realized gains/losses	\$ 58,593,133	\$ 178,794,178
Gross change in deferred tax asset:		
Timing adjustments	(1,196,754)	(1,188,723)
Impact of non-admitted assets	202,908	(70,890)
Unrealized gains/losses	7,905,028	18,972,432
Software development	117,685	1,061,850
Other	-	431,138
Total change in deferred tax asset recorded directly to surplus	7,028,867	19,205,807
Total statutory income tax expense	\$ 65,622,000	\$ 197,999,985

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

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

Period	Ordinary	Capital	Total
2017	\$ 54,367,072	\$ 4,226,061	\$ 58,593,133
2016	\$ 164,455,424	\$ 11,591,009	\$ 176,046,433
2015	\$ 68,847,053	\$ -	\$ 68,847,053

(3) At March 31, 2017, the Company had no deposits to disclose under Section 6603 of the Internal Revenue Service Code.

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

(2) Tax allocation agreement – No significant change.

G. Federal or Foreign Income Tax Loss Contingencies

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

NOTES TO FINANCIAL STATEMENTS

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

No significant change.

Note 11 – Debt

- A. The Company has no capital notes or reverse repurchase agreements outstanding.
- B. Federal Home Loan Bank Agreements
 - (1) The Company became a member of the Federal Home Loan Bank (“FHLB”) on August 14, 2009. Through its association with the FHLB and by purchasing a set amount of FHLB stock, the Company can enter into deposit contracts. The Company owned \$43,700,000 of FHLB stock at March 31, 2017 and December 31, 2016, respectively. The Company also posted collateral to the FHLB of assets with a fair value of approximately \$1,084,359,708 as of March 31, 2017. The Company’s FHLB borrowing capacity is based on the Company’s estimate of collateral eligible to be pledged with the FHLB. The deposit contract liabilities and related assets are accounted for in the Company’s general account.
 - (2) FHLB Capital Stock
 - a. The Company held 250,000 shares of Class B membership stock at March 31, 2017 and December 31, 2016, respectively. The Company held 187,000 shares of activity stock at March 31, 2017 and December 31, 2016, respectively.
 - b. The Company has no membership stock eligible for redemption.
 - (3) Collateral Pledged to FHLB
 - a. The amount of collateral pledged to the FHLB at March 31, 2017 was \$1,084,359,708. The total aggregate borrowing from the FHLB at March 31, 2017 was \$935,000,000.
 - b. The maximum amount of collateral pledged to the FHLB during the period was \$1,084,359,708 (fair value) and \$1,054,279,332 (carrying amount) at March 31, 2017. The amount borrowed from the FHLB at the time of maximum collateral was \$935,000,000.
 - (4) Borrowing from FHLB
 - a. The Company has accessed a total of \$935,000,000 as part of the funding agreement with the FHLB.
 - b. The maximum amount of borrowings from the FHLB was \$935,000,000 at March 31, 2017 and December 31, 2016, respectively.
 - c. The current borrowings are not subject to prepayment penalties.

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

No significant change.

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

No significant change.

Note 14 – Contingencies

No significant change.

Note 15 – Leases

No significant change.

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

No significant change.

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

The Company has no reportable transactions.

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

Not applicable.

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

Not applicable.

NOTES TO FINANCIAL STATEMENTS

Note 20 – Fair Value Measurements

A.

(1) Fair Value Measurements at Reporting Date

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

	Level 1	Level 2	Level 3	Total
Assets at fair value				
Bonds:				
U.S. Government and government agencies	\$ -	\$ -	\$ 7,629,493	\$ 7,629,493
States, municipalities and political subdivisions	-	-	-	-
Foreign government	-	-	-	-
Residential MBS	-	18,270	315,467	333,737
Commerical MBS	-	-	-	-
All other bonds	-	500,000	11,009,677	11,509,677
Total bonds	-	518,270	18,954,637	19,472,907
Non-affiliated preferred stock	-	-	-	-
Non-affiliated common stock	368,599,428	104	248,195,738	616,795,270
Equity index call options	-	557,721,559	-	557,721,559
Interest rate swaptions	-	236,262	-	236,262
Total assets at fair value	\$ 368,599,428	\$ 558,476,195	\$ 267,150,375	\$ 1,194,225,998

All transfers between fair value levels occur at the end of each quarter. Transfers between Level 1 and Level 2 were a result of increases or decreases in trade frequency. During 2017 there have been no transfers between Level 1 and Level 2.

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

	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	Sales	Ending Balance at 3/31/2017
U.S Government and government agencies	\$ 7,629,493	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ 7,629,493
States, municipalities and political subdivisions	-	-	-	-	-	-	-	-
Residential MBS	372,690	-	-	1,999	(23,292)	-	(35,930)	315,467
All other bonds	13,491,252	-	-	-	869,005	-	(3,350,580)	11,009,677
Non-affiliated preferred stock	-	-	-	-	-	-	-	-
Non-affiliated common stock	228,829,231	-	(8,546,671)	(589,281)	5,563,552	23,708,989	(770,082)	248,195,738
Total	\$ 250,322,666	\$ -	\$ (8,546,671)	\$ (587,282)	\$ 6,409,265	\$ 23,708,989	\$ (4,156,592)	\$ 267,150,375

(3) Fair Value Recognition of Transfers Between Levels

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

(4) Inputs and Techniques Used in Estimating Fair Value

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

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

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

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

(5) Derivative Assets and Liabilities

- a. The Company's derivative assets/liabilities are reported on a gross basis (see 20-A-(1)).
- b. The Company has no gross or net derivative assets/liabilities measured at fair value in the Level 3 category.

B. The Company has no additional fair value disclosures.

NOTES TO FINANCIAL STATEMENTS

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

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	Level 1	Level 2	Level 3
Financial Assets:					
Bonds:					
U.S. Government and government agencies	\$ 34,922,564	\$ 33,873,856	\$ 1,126,844	\$ 26,157,470	\$ 7,638,250
States, municipalities and political subdivisions	3,833,018,228	3,712,676,843	-	3,757,476,103	75,542,125
Foreign government	12,756,120	11,289,625	-	12,756,120	-
Residential MBS	2,467,578,180	2,241,566,847	-	2,340,970,460	126,607,720
Commercial MBS	1,021,285,560	985,444,579	-	993,803,023	27,482,537
Asset backed securities	4,761,177,849	4,715,252,991	-	4,285,988,072	475,189,777
All other bonds	14,707,836,130	14,303,328,041	9,096,000	14,014,335,256	684,404,874
Total bonds	\$ 26,838,574,631	\$ 26,003,432,782	\$ 10,222,844	\$ 25,431,486,504	\$ 1,396,865,283
Non affiliated preferred stock	60,787,906	56,129,655	17,765,278	26,260,000	16,762,628
Non affiliated common stock	616,795,270	616,795,271	368,599,428	104	248,195,738
Mortgage loans	899,405,000	902,470,598	-	-	899,405,000
Equity index call options	557,721,559	557,721,559	-	557,721,559	-
Interest rate swaptions	236,262	236,262	-	236,262	-
Policy loans	106,903,338	106,903,338	-	-	106,903,338
Total financial assets	\$ 29,080,423,966	\$ 28,243,689,465	\$ 396,587,550	\$ 26,015,704,429	\$ 2,668,131,987

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

Note 21 – Other Items

No significant change.

Note 22 – Events Subsequent

No significant change.

Note 23 – Reinsurance

No significant change.

Note 24 – Retrospectively Rated Contracts & Contracts Subject to Redetermination

Not applicable.

Note 25 – Change in Incurred Losses and Loss Adjustment Expenses

Reserves on accident and health contracts for incurred and loss adjustment expenses attributable to insured events of prior years developed as anticipated as of March 31, 2017. Original estimates are increased or decreased as additional information becomes known regarding individual claims. However, no significant trends or unanticipated events were noted as of March 31, 2017. None of the Company's accident and health contracts are subject to retrospective rating or experience refunds.

Note 26 – Intercompany Pooling Arrangements

Not applicable.

Note 27 – Structured Settlements

Not applicable.

Note 28 – Health Care Receivables

Not applicable.

Note 29 – Participating Policies

Not applicable.

Note 30 – Premium Deficiency Reserves

Not applicable.

Note 31 – Reserves for Life Contracts and Annuity Contracts

No significant change.

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

No significant change.

Note 33 – Premiums and Annuity Considerations Deferred and Uncollected

No significant change.

Note 34 – Separate Accounts

No significant change.

Note 35 – Loss/Claim Adjustment Expenses

No significant change.

Statement as of March 31, 2017 of the **GREAT AMERICAN LIFE INSURANCE COMPANY**

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 [☒]

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 [☒]

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 [☒] No [☐]

3.2

Have there been any substantial changes in the organizational chart since the prior quarter end?

Yes [☐] No [☒]

3.3

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

4.1

Has the reporting entity been a party to a merger or consolidation during the period covered by this statement?

Yes [☐] No [☒]

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	2	3
Name of Entity	NAIC Company Code	State of Domicile

5.

If the reporting entity is subject to a management agreement, including third-party administrator(s), managing general agent(s), attorney-in-fact, or similar agreement, have there been any significant changes regarding the terms of the agreement or principals involved? If yes, attach an explanation.

Yes [☐] No [☒] N/A [☐]

6.1

State as of what date the latest financial examination of the reporting entity was made or is being made.

12/31/2016

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).

10/26/2012

6.4

By what department or departments?

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 [☒]

6.6

Have all of the recommendations within the latest financial examination report been complied with?

Yes [☐] No [☐] N/A [☒]

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 [☒]

7.2

If yes, give full information:

8.1

Is the company a subsidiary of a bank holding company regulated with the Federal Reserve Board?

Yes [☐] No [☒]

8.2

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

8.3

Is the company affiliated with one or more banks, thrifts or securities firms?

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

9.1

Are the senior officers (principal executive officer, principal financial officer, principal accounting officer or controller, or persons performing similar functions) of the reporting entity subject to a code of ethics, which includes the following standards?

Yes [☒] No [☐]

(a)

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

(b)

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

(c)

Compliance with applicable governmental laws, rules and regulations;

(d)

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

(e)

Accountability for adherence to the code.

9.11

If the response to 9.1 is No, please explain:

9.2

Has the code of ethics for senior managers been amended?

Yes [☐] No [☒]

9.21

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

9.3

Have any provisions of the code of ethics been waived for any of the specified officers?

Yes [☐] No [☒]

9.31

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

Q08

Statement as of March 31, 2017 of the **GREAT AMERICAN LIFE INSURANCE COMPANY**

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:
- \$0

INVESTMENT

- 11.1 Were any of the stocks, bonds, or other assets of the reporting entity loaned, placed under option agreement, or otherwise made available for use by another person? (Exclude securities under securities lending agreements.)
- Yes ☐ No ☒
- 11.2 If yes, give full and complete information relating thereto:

12. Amount of real estate and mortgages held in other invested assets in Schedule BA:
- \$213,138,033
13. Amount of real estate and mortgages held in short-term investments:
- \$213,138,033
- 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	281,015,440	287,363,370
14.24 Short-Term Investments	0	0
14.25 Mortgage Loans on Real Estate	0	0
14.26 All Other	13,683,250	13,869,884
14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	\$294,698,690	\$301,233,254
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.

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
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 Corp.	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:

GREAT AMERICAN LIFE INSURANCE COMPANY
GENERAL INTERROGATORIES (continued)

PART 2 - LIFE & HEALTH

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

1.1 Long-term mortgages in good standing

Amount

1.11 Farm mortgages..... \$.....

1.12 Residential mortgages..... \$.....88,472,513

1.13 Commercial mortgages..... \$.....813,998,085

1.14 Total mortgages in good standing..... \$.....902,470,598

1.2 Long-term mortgages in good standing with restructured terms

1.21 Total mortgages in good standing with restructured terms..... \$.....

1.3 Long-term mortgage loans upon which interest is overdue more than three months

1.31 Farm mortgages..... \$.....

1.32 Residential mortgages..... \$.....

1.33 Commercial mortgages..... \$.....

1.34 Total mortgages with interest overdue more than three months..... \$.....0

1.4 Long-term mortgage loans in process of foreclosure

1.41 Farm mortgages..... \$.....

1.42 Residential mortgages..... \$.....

1.43 Commercial mortgages..... \$.....

1.44 Total mortgages in process of foreclosure..... \$.....0

1.5 Total mortgage loans (Lines 1.14 + 1.21 + 1.34 + 1.44) (Page 2, Column 3, Lines 3.1 + 3.2) \$.....902,470,598

1.6 Long-term mortgages foreclosed, properties transferred to real estate in current quarter

1.61 Farm mortgages..... \$.....

1.62 Residential mortgages..... \$.....

1.63 Commercial mortgages..... \$.....

1.64 Total mortgages foreclosed and transferred to real estate..... \$.....0

2. Operating Percentages:

2.1 A&H loss percent..... ..

2.2 A&H cost containment percent..... ..

2.3 A&H expense percent excluding cost containment expenses..... ..

3.1 Do you act as a custodian for health savings accounts?..... Yes [] No [X]

3.2 If yes, please provide the amount of custodial funds held as of the reporting date..... \$.....

3.3 Do you act as an administrator for health savings accounts?..... Yes [] No [X]

3.4 If yes, please provide the balance of the funds administered as of the reporting date..... \$.....

Statement as of March 31, 2017 of the

GREAT AMERICAN LIFE INSURANCE COMPANY

SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

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

NONE

Statement as of March 31, 2017 of the

GREAT AMERICAN LIFE INSURANCE COMPANY

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

Current Year to Date - Allocated by States and Territories

			Direct Business Only						
			Life Contracts		4	5	6	7	
			2	3					
States, Etc.		Active Status	Life Insurance Premiums	Annuity Considerations	A&H Insurance Premiums, Including Policy Membership and Other Fees	Other Considerations	Total Columns 2 through 5	Deposit-Type Contracts	
1. Alabama.....	AL	L	104,089	37,184,273	27,694		37,316,057	92,512	
2. Alaska.....	AK	L	2,949	163,000			165,949		
3. Arizona.....	AZ	L	189,340	23,241,092	5,471		23,435,903	1,487,477	
4. Arkansas.....	AR	L	66,956	6,241,480	188		6,308,623		
5. California.....	CA	L	2,076,677	94,249,157	2,734		96,328,568		
6. Colorado.....	CO	L	98,405	14,640,222	31,606		14,770,232		
7. Connecticut.....	CT	L	131,924	19,455,056	3,601		19,590,582	132,862	
8. Delaware.....	DE	L	28,191	5,640,304			5,668,495		
9. District of Columbia.....	DC	L	11,473	2,348,899			2,360,371		
10. Florida.....	FL	L	755,254	99,122,077	106,878		99,984,209	57,766	
11. Georgia.....	GA	L	364,945	35,812,454	28,369		36,205,768		
12. Hawaii.....	HI	L	85,701	5,880,689			5,966,390	28,159	
13. Idaho.....	ID	L	39,553	4,614,548	1,693		4,655,794		
14. Illinois.....	IL	L	375,060	34,278,242	40,781		34,694,082		
15. Indiana.....	IN	L	96,681	38,418,911	56,665		38,572,257		
16. Iowa.....	IA	L	49,676	12,805,219	63,081		12,917,975		
17. Kansas.....	KS	L	68,885	6,331,495	78,527		6,478,907		
18. Kentucky.....	KY	L	74,246	18,330,367	145,030		18,549,643		
19. Louisiana.....	LA	L	94,338	34,348,679	580		34,443,597		
20. Maine.....	ME	L	40,199	4,925,972	1,097		4,967,268		
21. Maryland.....	MD	L	268,437	25,031,639			25,300,076	469,831	
22. Massachusetts.....	MA	L	186,671	16,526,363	1,515		16,714,549	1,996,157	
23. Michigan.....	MI	L	132,446	44,744,114	4,748		44,881,308	111,835	
24. Minnesota.....	MN	L	142,928	19,467,755	64		19,610,748		
25. Mississippi.....	MS	L	60,206	10,963,578	1,599		11,025,382		
26. Missouri.....	MO	L	141,678	67,427,733	72,932		67,642,343		
27. Montana.....	MT	L	5,845	819,339	6,987		832,170		
28. Nebraska.....	NE	L	64,410	3,532,093	29,751		3,626,254		
29. Nevada.....	NV	L	126,017	4,827,804	2,323		4,956,145		
30. New Hampshire.....	NH	L	26,990	5,126,210	23,627		5,176,827	745,183	
31. New Jersey.....	NJ	L	296,698	47,139,637	3,414		47,439,749		
32. New Mexico.....	NM	L	83,476	3,279,407			3,362,883		
33. New York.....	NY	N	74,080	4,929,216	1,807		5,005,104		
34. North Carolina.....	NC	L	398,945	49,070,276	428,645		49,897,865		
35. North Dakota.....	ND	L	21,002	4,612,997			4,634,000		
36. Ohio.....	OH	L	252,029	55,687,552	24,944		55,964,524	74,518	
37. Oklahoma.....	OK	L	194,359	2,609,563	49,805		2,853,727		
38. Oregon.....	OR	L	48,410	11,731,890	12,952		11,793,253		
39. Pennsylvania.....	PA	L	411,547	71,511,628	12,561		71,935,736	157,275	
40. Rhode Island.....	RI	L	25,686	8,037,382	367		8,063,435		
41. South Carolina.....	SC	L	156,635	31,102,940	165,854		31,425,429	313,013	
42. South Dakota.....	SD	L	15,421	1,577,596	2,626		1,595,642	18,077	
43. Tennessee.....	TN	L	174,828	54,266,060	113,310		54,554,198		
44. Texas.....	TX	L	950,254	57,772,928	78,399		58,801,580	54,851	
45. Utah.....	UT	L	45,940	16,849,810	21,043		16,916,793	38,125	
46. Vermont.....	VT	L	12,595	3,126,842	5,557		3,144,994		
47. Virginia.....	VA	L	359,650	64,010,096	57,782		64,427,529		
48. Washington.....	WA	L	168,083	28,186,828	65,471		28,420,382	14,306	
49. West Virginia.....	WV	L	41,417	6,901,988	2,019		6,945,424		
50. Wisconsin.....	WI	L	99,752	16,818,819	105,379		17,023,949		
51. Wyoming.....	WY	L	7,252	1,957,218			1,964,470		
52. American Samoa.....	AS	N					0		
53. Guam.....	GU	L	30,848				30,848		
54. Puerto Rico.....	PR	N	924				924		
55. US Virgin Islands.....	VI	L	1,952				1,952		
56. Northern Mariana Islands.....	MP	N					0		
57. Canada.....	CAN	N	677				677		
58. Aggregate Other Alien.....	OT	XXX	13,133	822	0	0	13,955	0	
59. Subtotal.....	(a). 52		9,795,761	1,237,680,261	1,889,475	0	1,249,365,497	5,791,946	
90. Reporting entity contributions for employee benefit plans.....	XXX						0		
91. Dividends or refunds applied to purchase paid-up additions and annuities.....	XXX						0		
92. Dividends or refunds applied to shorten endowment or premium paying period.....	XXX						0		
93. Premium or annuity considerations waived under disability or other contract provisions.....	XXX		33,223		24,659		57,882		
94. Aggregate other amounts not allocable by State.....	XXX		0	0	0	0	0	0	
95. Totals (Direct Business).....	XXX		9,828,983	1,237,680,261	1,914,134	0	1,249,423,379	5,791,946	
96. Plus Reinsurance Assumed.....	XXX		1,332,801	277,786	791,022		2,401,609		
97. Totals (All Business).....	XXX		11,161,784	1,237,958,047	2,705,156	0	1,251,824,988	5,791,946	
98. Less Reinsurance Ceded.....	XXX		6,962,269	9,506	1,914,134		8,885,909	605	
99. Totals (All Business) less Reinsurance Ceded.....	XXX		4,199,515	1,237,948,542	791,022	0	1,242,939,079	5,791,341	
DETAILS OF WRITE-INS									
58001. Other Alien.....	XXX		13,133	822			13,955		
58002.	XXX						0		
58003.	XXX						0		
58998. Summary of remaining write-ins for line 58 from overflow page.....	XXX		0	0	0	0	0	0	
58999. Total (Lines 58001 thru 58003 plus 58998) (Line 58 above).....	XXX		13,133	822	0	0	13,955	0	
9401.	XXX						0		
9402.	XXX						0		
9403.	XXX						0		
9498. Summary of remaining write-ins for line 94 from overflow page.....	XXX		0	0	0	0	0	0	
9499. Total (Lines 9401 thru 9403 plus 9498) (Line 94 above).....	XXX		0	0	0	0	0	0	

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

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

	Domiciliary Location	FEIN	NAIC Co. Code
American Financial Group, Inc.	OH	31-1544320	
American Financial Capital Trust II	DE	31-6549738	
American Financial Capital Trust III	DE	16-6543606	
American Financial Capital Trust IV	DE	16-6543609	
American Financial Enterprises, Inc.	CT	31-0996797	
American Money Management Corporation	OH	31-0828578	
American Real Estate Capital Company, LLC	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	
QQAAgency 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

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

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

	Domiciliary Location	FEIN	NAIC Co. Code
American Financial Group, Inc.	OH	31-1544320	
Great American Insurance Company *	OH	31-0501234	16691
American Signature Underwriters, Inc.	OH	31-1463075	
Brothers Property Corporation (80%)	OH	59-2840291	
Brothers Pennsylvanian Corporation	PA	25-1754638	
Brothers Property Management Corporation	OH	59-2840294	
Crescent Centre Apartments ^	OH	20-4498054	
Crop Managers Insurance Agency, Inc.	KS	31-1277904	
Dempsey & Siders Agency, Inc.	OH	31-0589001	
Eden Park Insurance Brokers, Inc.	CA	31-1341668	
El Aguila, Compañía de Seguros, S.A. de C.V. *	MEX		
Financiadora de Primas Condor, S.A. de C.V. (99%)	MEX		
Farmers Crop Insurance Alliance, Inc.	KS	39-1404033	
FCIA Management Company, Inc.	NY	13-3628555	
Foreign Credit Insurance Association @	NY		
GAI Mexico Holdings, LLC	DE	81-0814136	
GAI Warranty Company	OH	31-1753938	
GAI Warranty Company of Florida	FL	31-1765544	
GAI Warranty Company of Canada Inc.	CAN		
Global Premier Finance Company	OH	61-1329718	
Great American Agency of Texas, Inc.	TX	74-2693636	
Great American Alliance Insurance Company *	OH	95-1542353	26832
Great American Assurance Company *	OH	15-6020948	26344
Great American Casualty Insurance Company *	OH	61-0983091	39896
Great American Contemporary Insurance Company *	OH	36-4079497	10646
Great American E & S Insurance Company *	DE	31-0954439	37532
Great American Fidelity Insurance Company *	DE	31-1036473	41858
Great American Insurance Agency, Inc.	OH	31-1652643	
Great American Insurance Company of New York *	NY	13-5539046	22136
Great American Lloyd's Insurance Company * @	TX	31-0974853	38024
Great American Lloyd's, Inc.	TX	31-1073664	
Great American Management Services, Inc.	OH	31-0856644	
Great American Protection Insurance Company *	OH	31-1288778	38580
Great American Re Inc.	DE	31-0918893	
Great American Security Insurance Company *	OH	31-1209419	31135
Great American Spirit Insurance Company *	OH	31-1237970	33723
Insurance (GB) Limited *	GBR		
Key Largo Group, Inc.	FL	59-1263251	
National Interstate Corporation	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

Q13.1

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.	63312...	91-1508644...				Premier Lease & Loan Services of Canada, Inc.	WA.....	NIA.....	APU Holding Company.....	Ownership.....	100.000	American Financial Group, Inc.....	N	.....
			31-1262960...				Risico Management Corporation.....	DE.....	NIA.....	APU Holding Company.....	Ownership.....	100.000	American Financial Group, Inc.....	N	.....
			31-0823725...				Dixie Terminal Corporation.....	OH.....	NIA.....	American Financial Group, Inc.....	Ownership.....	100.000	American Financial Group, Inc.....	N	.....
			98-0606803...				GAI Holding Bermuda Ltd.....	BMU.....	NIA.....	American Financial Group, Inc.....	Ownership.....	69.990	American Financial Group, Inc.....	N	2.....
			98-0606803...				GAI Holding Bermuda Ltd.....	BMU.....	NIA.....	GAI Australia Pty Ltd.....	Ownership.....	30.010	American Financial Group, Inc.....	N	2.....
			98-0556144...				GAI Indemnity, Ltd.....	GBR.....	IA.....	GAI Holding Bermuda Ltd.....	Ownership.....	100.000	American Financial Group, Inc.....	N	.....
							Neon Capital Limited.....	GBR.....	NIA.....	GAI Holding Bermuda Ltd.....	Ownership.....	100.000	American Financial Group, Inc.....	N	.....
							Neon Holdings (U.K.) Limited.....	GBR.....	NIA.....	Neon Capital Limited.....	Ownership.....	100.000	American Financial Group, Inc.....	N	.....
			98-0412245...				Lavenham Underwriting Limited.....	GBR.....	IA.....	Neon Holdings (U.K.) Limited.....	Ownership.....	100.000	American Financial Group, Inc.....	N	.....
							Marketform Hong Kong Limited.....	HKG.....	NIA.....	Neon Holdings (U.K.) Limited.....	Ownership.....	100.000	American Financial Group, Inc.....	N	.....
							Neon Management Services Limited.....	GBR.....	NIA.....	Neon Holdings (U.K.) Limited.....	Ownership.....	100.000	American Financial Group, Inc.....	N	.....
							Neon Service Company (U.K.) Limited.....	GBR.....	NIA.....	Neon Holdings (U.K.) Limited.....	Ownership.....	100.000	American Financial Group, Inc.....	N	.....
							Marketform Australia Pty Limited.....	AUS.....	NIA.....	Neon Service Company (U.K.) Limited.....	Ownership.....	100.000	American Financial Group, Inc.....	N	.....
							Studio Marketform SRL.....	ITA.....	NIA.....	Neon Service Company (U.K.) Limited.....	Ownership.....	100.000	American Financial Group, Inc.....	N	.....
							Neon Underwriting Bermuda Limited.....	BMU.....	NIA.....	Neon Holdings (U.K.) Limited.....	Ownership.....	100.000	American Financial Group, Inc.....	N	.....
							Neon Underwriting Limited.....	GBR.....	NIA.....	Neon Holdings (U.K.) Limited.....	Ownership.....	100.000	American Financial Group, Inc.....	N	.....
			98-0431601...				Sampford Underwriting Limited.....	GBR.....	IA.....	Neon Holdings (U.K.) Limited.....	Ownership.....	100.000	American Financial Group, Inc.....	N	.....
							Tarian Agency Limited.....	GBR.....	NIA.....	Neon Holdings (U.K.) Limited.....	Ownership.....	100.000	American Financial Group, Inc.....	N	.....
			06-1356481...				Great American Financial Resources, Inc.....	DE.....	UDP.....	American Financial Group, Inc.....	Ownership.....	100.000	American Financial Group, Inc.....	N	1.....
			31-1422717...				AAG Insurance Agency, Inc.....	KY.....	NIA.....	Great American Financial Resources, Inc.....	Ownership.....	100.000	American Financial Group, Inc.....	N	.....
			34-1017531...				Ceres Group, Inc.....	DE.....	NIA.....	Great American Financial Resources, Inc.....	Ownership.....	100.000	American Financial Group, Inc.....	N	.....
			47-0717079...				Continental General Corporation.....	NE.....	NIA.....	Ceres Group, Inc.....	Ownership.....	100.000	American Financial Group, Inc.....	N	.....
			34-1947042...				QQAgency of Texas, Inc.....	TX.....	NIA.....	Ceres Group, Inc.....	Ownership.....	100.000	American Financial Group, Inc.....	N	.....
			31-1395344...				Great American Advisors, Inc.....	OH.....	NIA.....	Great American Financial Resources, Inc.....	Ownership.....	100.000	American Financial Group, Inc.....	N	.....
0084	American Financial Group, Inc.	63312...	13-1935920...				Great American Life Insurance Company.....	OH.....	RE.....	Great American Financial Resources, Inc.....	Ownership.....	100.000	American Financial Group, Inc.....	N	.....
0084	American Financial Group, Inc.	93661...	31-1021738...				Annuity Investors Life Insurance Company.....	OH.....	DS.....	Great American Life Insurance Company.....	Ownership.....	100.000	American Financial Group, Inc.....	N	.....
			27-4078277...				Bay Bridge Marina Hemingway's Restaurant, LLC	MD.....	DS.....	Great American Life Insurance Company.....	Ownership.....	85.000	American Financial Group, Inc.....	N	.....
			27-0513333...				Bay Bridge Marina Management, LLC.....	MD.....	DS.....	Great American Life Insurance Company.....	Ownership.....	85.000	American Financial Group, Inc.....	N	.....
			20-1246122...				Brothers Management, LLC.....	FL.....	DS.....	Great American Life Insurance Company.....	Ownership.....	99.000	American Financial Group, Inc.....	Y	.....
			81-3737639...				Charleston Harbor Fishing, LLC.....	SC.....	DS.....	Great American Life Insurance Company.....	Ownership.....	100.000	American Financial Group, Inc.....	N	.....
			47-5618395...				GA Key Lime, LLC.....	OH.....	DS.....	Great American Life Insurance Company.....	Ownership.....	50.000	American Financial Group, Inc.....	N	2.....

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

Q13.3

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.	10701...	59-3409855..				Summit Holding Southeast, Inc.....	FL.....	NIA.....	Great American Holding, Inc.....	Ownership.....	100.000	American Financial Group, Inc.....	N	.....
			59-1835212..				Bridgefield Employers Insurance Company.....	FL.....	IA.....	Summit Holding Southeast, Inc.....	Ownership.....	100.000	American Financial Group, Inc.....	N	.....
			59-3269531..				Bridgefield Casualty Insurance Company.....	FL.....	IA.....	Bridgefield Employers Insurance Company.....	Ownership.....	100.000	American Financial Group, Inc.....	N	.....
			31-0501234..				Great American Insurance Company.....	OH.....	IA.....	American Financial Group, Inc.....	Ownership.....	100.000	American Financial Group, Inc.....	N	.....
			31-1463075..				American Signature Underwriters, Inc.....	OH.....	NIA.....	Great American Insurance Company.....	Ownership.....	100.000	American Financial Group, Inc.....	Y	.....
			59-2840291..				Brothers Property Corporation.....	OH.....	NIA.....	Great American Insurance Company.....	Ownership.....	80.000	American Financial Group, Inc.....	Y	.....
			25-1754638..				Brothers Pennsylvanian Corporation.....	PA.....	NIA.....	Brothers Property Corporation.....	Ownership.....	100.000	American Financial Group, Inc.....	N	.....
			59-2840294..				Brothers Property Management Corporation.....	OH.....	NIA.....	Brothers Property Corporation.....	Ownership.....	100.000	American Financial Group, Inc.....	N	.....
			20-4498054..				Crescent Centre Apartments.....	OH.....	NIA.....	Great American Insurance Company.....	Ownership.....	100.000	American Financial Group, Inc.....	N	1.....
			31-1277904..				Crop Managers Insurance Agency, Inc.....	KS.....	NIA.....	Great American Insurance Company.....	Ownership.....	100.000	American Financial Group, Inc.....	Y	.....
			31-0589001..				Dempsey & Siders Agency, Inc.....	OH.....	NIA.....	Great American Insurance Company.....	Ownership.....	100.000	American Financial Group, Inc.....	Y	.....
			31-1341668..				Eden Park Insurance Brokers, Inc.....	CA.....	NIA.....	Great American Insurance Company.....	Ownership.....	100.000	American Financial Group, Inc.....	Y	.....
							El Aguila, Compañia de Seguros, S.A. de C.V.....	MEX.....	IA.....	Great American Insurance Company.....	Ownership.....	100.000	American Financial Group, Inc.....	Y	.....
							Financidora de Primas Condor, S.A. de C.V.....	MEX.....	NIA.....	El Aguila, Compañia de Seguros, S.A. de C.V.....	Ownership.....	99.000	American Financial Group, Inc.....	N	.....
			39-1404033..				Farmers Crop Insurance Alliance, Inc.....	KS.....	NIA.....	Great American Insurance Company.....	Ownership.....	100.000	American Financial Group, Inc.....	Y	.....
			13-3628555..				FCIA Management Company, Inc.....	NY.....	NIA.....	Great American Insurance Company.....	Ownership.....	100.000	American Financial Group, Inc.....	Y	.....
							Foreign Credit Insurance Association.....	NY.....	OTH.....	Great American Insurance Company.....	Management.....	.....	American Financial Group, Inc.....	N	3.....
			81-0814136..				GAI Mexico Holdings, LLC.....	DE.....	NIA.....	Great American Insurance Company.....	Ownership.....	100.000	American Financial Group, Inc.....	N	.....
			31-1753938..				GAI Warranty Company.....	OH.....	NIA.....	Great American Insurance Company.....	Ownership.....	100.000	American Financial Group, Inc.....	Y	.....
			31-1765544..				GAI Warranty Company of Florida.....	FL.....	NIA.....	GAI Warranty Company.....	Ownership.....	100.000	American Financial Group, Inc.....	N	.....
							GAI Warranty Company of Canada Inc.....	CAN.....	NIA.....	Great American Insurance Company.....	Ownership.....	100.000	American Financial Group, Inc.....	Y	.....
			61-1329718..				Global Premier Finance Company.....	OH.....	NIA.....	Great American Insurance Company.....	Ownership.....	100.000	American Financial Group, Inc.....	Y	.....
			74-2693636..				Great American Agency of Texas, Inc.....	TX.....	NIA.....	Great American Insurance Company.....	Ownership.....	100.000	American Financial Group, Inc.....	Y	.....
0084	American Financial Group, Inc.	26832...	95-1542353..				Great American Alliance Insurance Company...	OH.....	IA.....	Great American Insurance Company.....	Ownership.....	100.000	American Financial Group, Inc.....	N	.....
0084	American Financial Group, Inc.	26344...	15-6020948..				Great American Assurance Company.....	OH.....	IA.....	Great American Insurance Company.....	Ownership.....	100.000	American Financial Group, Inc.....	N	.....
0084	American Financial Group, Inc.	39896...	61-0983091..				Great American Casualty Insurance Company..	OH.....	IA.....	Great American Insurance Company.....	Ownership.....	100.000	American Financial Group, Inc.....	N	.....
0084	American Financial Group, Inc.	10646...	36-4079497..				Great American Contemporary Insurance Company	OH.....	IA.....	Great American Insurance Company.....	Ownership.....	100.000	American Financial Group, Inc.....	N	.....
0084	American Financial Group, Inc.	37532...	31-0954439..				Great American E & S Insurance Company.....	DE.....	IA.....	Great American Insurance Company.....	Ownership.....	100.000	American Financial Group, Inc.....	N	.....

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

Q13.4

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.	41858...	31-1036473...				Great American Fidelity Insurance Company.....	DE.....	IA.....	Great American Insurance Company.....	Ownership.....	100.000	American Financial Group, Inc.....	N	.....
			31-1652643...				Great American Insurance Agency, Inc.....	OH.....	NIA.....	Great American Insurance Company.....	Ownership.....	100.000	American Financial Group, Inc.....	Y	.....
0084	American Financial Group, Inc.	22136...	13-5539046...				Great American Insurance Company of New York	NY.....	IA.....	Great American Insurance Company.....	Ownership.....	100.000	American Financial Group, Inc.....	N	.....
0084	American Financial Group, Inc.	38024...	31-0974853...				Great American Lloyd's Insurance Company.....	TX.....	IA.....	Great American Insurance Company.....	Other.....		American Financial Group, Inc.....	N	4.....
			31-1073664...				Great American Lloyd's, Inc.....	TX.....	NIA.....	Great American Insurance Company.....	Ownership.....	100.000	American Financial Group, Inc.....	Y	.....
			31-0856644...				Great American Management Services, Inc.....	OH.....	NIA.....	Great American Insurance Company.....	Ownership.....	100.000	American Financial Group, Inc.....	Y	.....
0084	American Financial Group, Inc.	38580...	31-1288778...				Great American Protection Insurance Company	OH.....	IA.....	Great American Insurance Company.....	Ownership.....	100.000	American Financial Group, Inc.....	N	.....
			31-0918893...				Great American Re Inc.....	DE.....	NIA.....	Great American Insurance Company.....	Ownership.....	100.000	American Financial Group, Inc.....	Y	.....
0084	American Financial Group, Inc.	31135...	31-1209419...				Great American Security Insurance Company...	OH.....	IA.....	Great American Insurance Company.....	Ownership.....	100.000	American Financial Group, Inc.....	N	.....
0084	American Financial Group, Inc.	33723...	31-1237970...				Great American Spirit Insurance Company.....	OH.....	IA.....	Great American Insurance Company.....	Ownership.....	100.000	American Financial Group, Inc.....	N	.....
			AA-1120817...				Insurance (GB) Limited.....	GBR.....	IA.....	Great American Insurance Company.....	Ownership.....	100.000	American Financial Group, Inc.....	Y	.....
			59-1263251...				Key Largo Group, Inc.....	FL.....	NIA.....	Great American Insurance Company.....	Ownership.....	100.000	American Financial Group, Inc.....	Y	.....
			34-1607394...				National Interstate Corporation.....	OH.....	NIA.....	Great American Insurance Company.....	Ownership.....	100.000	American Financial Group, Inc.....	Y	.....
			34-1899058...				American Highways Insurance Agency, Inc.....	OH.....	NIA.....	National Interstate Corporation.....	Ownership.....	100.000	American Financial Group, Inc.....	N	.....
			31-1548235...				Explorer RV Insurance Agency, Inc.....	OH.....	NIA.....	National Interstate Corporation.....	Ownership.....	100.000	American Financial Group, Inc.....	N	.....
			98-0191335...				Hudson Indemnity, Ltd.....	CYM.....	IA.....	National Interstate Corporation.....	Ownership.....	100.000	American Financial Group, Inc.....	N	.....
			66-0660039...				Hudson Management Group, Ltd.....	VIR.....	NIA.....	National Interstate Corporation.....	Ownership.....	100.000	American Financial Group, Inc.....	N	.....
			34-1607396...				National Interstate Insurance Agency, Inc.....	OH.....	NIA.....	National Interstate Corporation.....	Ownership.....	100.000	American Financial Group, Inc.....	N	.....
			36-4670968...				Commercial For Hire Transportation Purchasing Group	SC.....	NIA.....	National Interstate Insurance Agency, Inc.....	Management.....		American Financial Group, Inc.....	N	5.....
0084	American Financial Group, Inc.	32620...	34-1607395...				National Interstate Insurance Company.....	OH.....	IA.....	National Interstate Corporation.....	Ownership.....	100.000	American Financial Group, Inc.....	N	.....
0084	American Financial Group, Inc.	11051...	99-0345306...				National Interstate Insurance Company of Hawaii, Inc.	OH.....	IA.....	National Interstate Insurance Company.....	Ownership.....	100.000	American Financial Group, Inc.....	N	.....
			43-1254631...				TransProtection Service Company.....	MO.....	NIA.....	National Interstate Insurance Company.....	Ownership.....	100.000	American Financial Group, Inc.....	Y	.....
0084	American Financial Group, Inc.	41106...	95-3623282...				Triumphe Casualty Company.....	OH.....	IA.....	National Interstate Insurance Company.....	Ownership.....	100.000	American Financial Group, Inc.....	N	.....
0084	American Financial Group, Inc.	21172...	86-0114294...				Vanliner Insurance Company.....	MO.....	IA.....	National Interstate Insurance Company.....	Ownership.....	100.000	American Financial Group, Inc.....	Y	.....
			20-5546054...				Safety Claims & Litigation Services, LLC.....	MT.....	NIA.....	National Interstate Corporation.....	Ownership.....	100.000	American Financial Group, Inc.....	N	.....
			46-4570914...				Safety, Claims and Litigation Services, LLC.....	OH.....	NIA.....	National Interstate Corporation.....	Ownership.....	100.000	American Financial Group, Inc.....	N	.....

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)	*
.....			871850814...	.....	.....	.....	PLLS Canada Insurance Brokers Inc.....	CAN.....	NIA.....	Great American Insurance Company.....	Ownership.....	49.000	American Financial Group, Inc.....	Y	.....
.....			31-1293064..	.....	.....	.....	Professional Risk Brokers, Inc.....	IL.....	NIA.....	Great American Insurance Company.....	Ownership.....	100.000	American Financial Group, Inc.....	Y	.....
.....			31-0686194..	.....	.....	.....	One East Fourth, Inc.....	OH.....	NIA.....	American Financial Group, Inc.....	Ownership.....	100.000	American Financial Group, Inc.....	N	.....
.....			31-0883227..	.....	.....	.....	Pioneer Carpet Mills, Inc.....	OH.....	NIA.....	American Financial Group, Inc.....	Ownership.....	100.000	American Financial Group, Inc.....	N	.....
.....			31-1119320..	.....	.....	.....	TEJ Holdings, Inc.....	OH.....	NIA.....	American Financial Group, Inc.....	Ownership.....	100.000	American Financial Group, Inc.....	N	.....
.....			31-0728327..	.....	.....	.....	Three East Fourth, Inc.....	OH.....	NIA.....	American Financial Group, Inc.....	Ownership.....	100.000	American Financial Group, Inc.....	N	.....

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.

Statement as of March 31, 2017 of the

GREAT AMERICAN LIFE INSURANCE COMPANY

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

Explanations:

1.

The data for this supplement is not required to be filed.
2.

The data for this supplement is not required to be filed.
3.

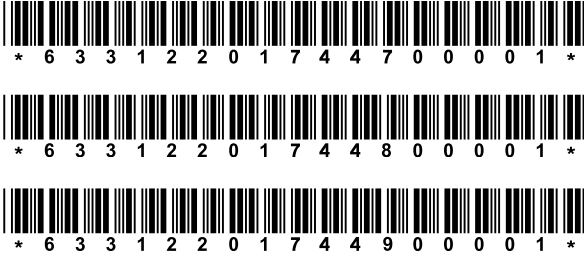
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Additional Write-ins for Assets:

	Current Statement Date			4 December 31, Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
2504. Interest rate swap collateral receivable.....	60,136,302	.....	.....60,136,302	60,066,411
2505. Inventory and prepaid assets on real estate holdings.....	2,715,036	2,715,036	0	.....
2506. Accounts receivable.....	764,290	221,223	543,067	68,542
2597. Summary of remaining write-ins for Line 25.....	63,615,628	2,936,259	60,679,369	60,134,953

Additional Write-ins for Liabilities:

	1 Current Statement Date	2 December 31 Prior Year
2504. Unfunded commitment fee liability.....	1,355,627	1,512,739
2597. Summary of remaining write-ins for Line 25.....	1,355,627	1,512,739

Additional Write-ins for Summary of Operations:

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
08.304. Miscellaneous income.....	6,931	8,001	24,619
08.397. Summary of remaining write-ins for Line 8.3.....	6,931	8,001	24,619

Statement as of March 31, 2017 of the

GREAT AMERICAN LIFE INSURANCE COMPANY

SCHEDULE A - VERIFICATION

Real Estate

	1	2
	Year to Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	87,885,464	85,183,351
2. Cost of acquired:		
2.1 Actual cost at time of acquisition.....		
2.2 Additional investment made after acquisition.....	470,059	7,854,650
3. Current year change in encumbrances.....		
4. Total gain (loss) on disposals.....	797,682	3,533,874
5. Deduct amounts received on disposals.....	1,101,481	5,393,194
6. Total foreign exchange change in book/adjusted carrying value.....		
7. Deduct current year's other-than-temporary impairment recognized.....		
8. Deduct current year's depreciation.....	1,087,892	3,293,218
9. Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8).....	86,963,832	87,885,464
10. Deduct total nonadmitted amounts.....		
11. Statement value at end of current period (Line 9 minus Line 10).....	86,963,832	87,885,464

SCHEDULE B - VERIFICATION

Mortgage Loans

	1	2
	Year to Date	Prior Year Ended December 31
1. Book value/recorded investment excluding accrued interest, December 31 of prior year.....	890,163,721	879,669,374
2. Cost of acquired:		
2.1 Actual cost at time of acquisition.....	18,200,000	188,773,316
2.2 Additional investment made after acquisition.....	5,500,000	24,431,865
3. Capitalized deferred interest and other.....		
4. Accrual of discount.....	39,944	162,663
5. Unrealized valuation increase (decrease).....		
6. Total gain (loss) on disposals.....	(52,596)	
7. Deduct amounts received on disposals.....	11,380,471	202,873,497
8. Deduct amortization of premium and mortgage interest points and commitment fees.....		
9. Total foreign exchange change in book value/recorded investment excluding accrued interest.....		
10. Deduct current year's other-than-temporary impairment recognized.....		
11. Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10).....	902,470,598	890,163,721
12. Total valuation allowance.....		
13. Subtotal (Line 11 plus Line 12).....	902,470,598	890,163,721
14. Deduct total nonadmitted amounts.....		
15. Statement value at end of current period (Line 13 minus Line 14).....	902,470,598	890,163,721

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

	1	2
	Year to Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	503,012,067	249,371,554
2. Cost of acquired:		
2.1 Actual cost at time of acquisition.....	12,118,442	139,522,958
2.2 Additional investment made after acquisition.....	76,425,303	196,319,077
3. Capitalized deferred interest and other.....		
4. Accrual of discount.....		
5. Unrealized valuation increase (decrease).....	(2,106,832)	15,758,309
6. Total gain (loss) on disposals.....	1,698,083	1,514,721
7. Deduct amounts received on disposals.....	41,665,365	98,950,638
8. Deduct amortization of premium and depreciation.....	121,588	81,427
9. Total foreign exchange change in book/adjusted carrying value.....		
10. Deduct current year's other-than-temporary impairment recognized.....		442,487
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10).....	549,360,110	503,012,067
12. Deduct total nonadmitted amounts.....		
13. Statement value at end of current period (Line 11 minus Line 12).....	549,360,110	503,012,067

SCHEDULE D - VERIFICATION

Bonds and Stocks

	1	2
	Year to Date	Prior Year Ended December 31
1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year.....	25,826,150,833	23,504,708,589
2. Cost of bonds and stocks acquired.....	2,090,372,940	5,798,962,898
3. Accrual of discount.....	27,829,279	76,442,011
4. Unrealized valuation increase (decrease).....	33,966,266	85,085,689
5. Total gain (loss) on disposals.....	6,260,845	51,702,519
6. Deduct consideration for bonds and stocks disposed of.....	1,006,739,968	3,614,229,720
7. Deduct amortization of premium.....	9,003,516	4,287,979
8. Total foreign exchange change in book/adjusted carrying value.....		
9. Deduct current year's other-than-temporary impairment recognized.....	5,115,603	72,233,174
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	26,963,721,076	25,826,150,833
11. Deduct total nonadmitted amounts.....	1,000	1,000
12. Statement value at end of current period (Line 10 minus Line 11).....	26,963,720,076	25,826,149,833

Statement as of March 31, 2017 of the

GREAT AMERICAN LIFE INSURANCE COMPANY

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

	1	2	3	4	5	6	7	8
NAIC Designation	Book/Adjusted Carrying Value Beginning of Current Quarter	Acquisitions During Current Quarter	Dispositions During Current Quarter	Non-Trading Activity During Current Quarter	Book/Adjusted Carrying Value End of First Quarter	Book/Adjusted Carrying Value End of Second Quarter	Book/Adjusted Carrying Value End of Third Quarter	Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. NAIC 1 (a).....	17,673,718,948	2,343,863,463	1,738,821,497	(64,549)	18,278,696,365			17,673,718,948
2. NAIC 2 (a).....	6,978,519,206	706,634,660	162,057,202	27,169,836	7,550,266,500			6,978,519,206
3. NAIC 3 (a).....	475,601,162	36,957,860	25,624,135	(2,500,894)	484,433,993			475,601,162
4. NAIC 4 (a).....	126,480,115	9,814,686	1,791,642	(10,134,900)	124,368,259			126,480,115
5. NAIC 5 (a).....	38,796,556	128,702	5,073,161	(2,151,509)	31,700,588			38,796,556
6. NAIC 6 (a).....	35,139,995	13,342,741	15,165,096	7,263,293	40,580,933			35,139,995
7. Total Bonds.....	25,328,255,982	3,110,742,112	1,948,532,733	19,581,277	26,510,046,638	0	0	25,328,255,982
PREFERRED STOCK								
8. NAIC 1.....	10,000,037			5	10,000,042			10,000,037
9. NAIC 2.....	30,872,833			1,531	30,874,364			30,872,833
10. NAIC 3.....	1,000,000				1,000,000			1,000,000
11. NAIC 4.....	15,553,817	2,076		(5,100,052)	10,455,841			15,553,817
12. NAIC 5.....	2,000,000			1,799,409	3,799,409			2,000,000
13. NAIC 6.....					0			
14. Total Preferred Stock.....	59,426,687	2,076	0	(3,299,108)	56,129,655	0	0	59,426,687
15. Total Bonds and Preferred Stock.....	25,387,682,669	3,110,744,188	1,948,532,733	16,282,169	26,566,176,294	0	0	25,387,682,669

(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 \$.....506,613,858; NAIC 2 \$.....0; NAIC 3 \$.....0; NAIC 4 \$.....0; NAIC 5 \$.....0; NAIC 6 \$.....0.

Statement as of March 31, 2017 of the

GREAT AMERICAN LIFE INSURANCE COMPANY

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.....	506,613,858	XXX.....	506,613,858	303,958	.....

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.....	413,575,345	205,471,189
2. Cost of short-term investments acquired.....	1,048,803,504	3,870,466,256
3. Accrual of discount.....	509	.....
4. Unrealized valuation increase (decrease).....	.....	.....
5. Total gain (loss) on disposals.....	.....	.....
6. Deduct consideration received on disposals.....	955,765,500	3,662,358,400
7. Deduct amortization of premium.....	.....	.....3,700
8. Total foreign exchange change in book/adjusted carrying value.....	.....	.....
9. Deduct current year's other-than-temporary impairment recognized.....	.....	.....
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	506,613,858	413,575,345
11. Deduct total nonadmitted amounts.....	.....	.....
12. Statement value at end of current period (Line 10 minus Line 11).....	506,613,858	413,575,345

Statement as of March 31, 2017 of the

GREAT AMERICAN LIFE INSURANCE COMPANY

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).....	457,318,056
2.	Cost paid/(consideration received) on additions.....	90,236,847
3.	Unrealized valuation increase/(decrease).....	74,540,242
4.	Total gain (loss) on termination recognized.....	
5.	Considerations received/(paid) on terminations.....	
6.	Amortization.....	(88,593,848)
7.	Adjustment to the book/adjusted carrying value of hedge item.....	
8.	Total foreign exchange change in book/adjusted carrying value.....	
9.	Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 - 5 + 6 + 7 + 8).....	533,501,297
10.	Deduct nonadmitted assets.....	
11.	Statement value at end of current period (Line 9 minus Line 10).....	533,501,297

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1.	Book/adjusted carrying value, December 31, prior year (Line 6, prior year).....	
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change column).....	
3.1	Add:	
	Change in variation margin on open contracts - Highly Effective Hedges:	
3.11	Section 1, Column 15, current year to date minus.....	
3.12	Section 1, Column 15, prior year.....	0
	Change in variation margin on open contracts - All Other:	
3.13	Section 1, Column 18, current year to date minus.....	
3.14	Section 1, Column 18, prior year.....	00
3.2	Add:	
	Change in adjustment to basis of hedged item:	
3.21	Section 1, Column 17, current year to date minus.....	
3.22	Section 1, Column 17, prior year.....	0
	Change in amount recognized:	
3.23	Section 1, Column 19, current year to date minus.....	
3.24	Section 1, Column 19, prior year.....	00
3.3	Subtotal (Line 3.1 minus Line 3.2).....	0
4.1	Cumulative variation margin on terminated contracts during the year.....	
4.2	Less:	
4.21	Amount used to adjust basis of hedged item.....	
4.22	Amount recognized.....	0
4.3	Subtotal (Line 4.1 minus Line 4.2).....	0
5.	Dispositions gains (losses) on contracts terminated in prior year:	
5.1	Total gain (loss) recognized for terminations in prior year.....	
5.2	Total gain (loss) adjusted into the hedged item(s) for the terminations in prior year.....	
6.	Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3.3 - 4.3 - 5.1 - 5.2).....	0
7.	Deduct nonadmitted assets.....	
8.	Statement value at end of current period (Line 6 minus Line 7).....	0

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

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

Statement as of March 31, 2017 of the

GREAT AMERICAN LIFE INSURANCE COMPANY

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.....	533,501,297
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance.....	
3.	Total (Line 1 plus Line 2).....	533,501,297
4.	Part D, Section 1, Column 5.....	557,957,821
5.	Part D, Section 1, Column 6.....	(24,456,524)
6.	Total (Line 3 minus Line 4 minus Line 5).....	0
		Fair Value Check
7.	Part A, Section 1, Column 16.....	533,501,297
8.	Part B, Section 1, Column 13.....	
9.	Total (Line 7 plus Line 8).....	533,501,297
10.	Part D, Section 1, Column 8.....	557,957,821
11.	Part D, Section 1, Column 9.....	(24,456,524)
12.	Total (Line 9 minus Line 10 minus Line 11).....	0
		Potential Exposure Check
13.	Part A, Section 1, Column 21.....	
14.	Part B, Section 1, Column 20.....	
15.	Part D, Section 1, Column 11.....	
16.	Total (Line 13 plus Line 14 minus Line 15).....	0

Statement as of March 31, 2017 of the

GREAT AMERICAN LIFE INSURANCE COMPANY

SCHEDULE E- VERIFICATION

Cash Equivalents

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

NONE

SCHEDULE A - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Description of Property	City	State	Date Acquired	Name of Vendor	Actual Cost at Time of Acquisition	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Additional Investment Made After Acquisition
Acquired by Purchase								
Building, Land, and Improvements.....	Georgetown.....	MD..	07/30/1999....	Skipjack Cove Resort.....				10,467
Building, Land, and Improvements.....	Palm Beach.....	FL....	07/16/2004....	Sailfish Marina Resort.....				9,561
Building, Land, and Improvements.....	Charleston.....	SC....	05/01/2002....	Charleston Harbor Resort and Marina.....				279,979
Building, Land, and Improvements.....	Stevensville.....	MD..	05/22/2002....	Bay Bridge Marina.....				67,022
Building, Land, and Improvements.....	Whitefield.....	NH...	06/01/2005....	Mountain View Grand Resort LLC.....				103,030
0199999. Totals.....					0	0	0	470,059
0399999. Totals.....					0	0	0	470,059

SCHEDULE A - PART 3

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

1	Location		4	5	6	7	8	Change in Book/Adjusted Carrying Value Less Encumbrances					14	15	16	17	18	19	20
	2	3						9	10	11	12	13							
Description of Property	City	State	Disposal Date	Name of Purchaser	Actual Cost	Expended for Additions, Permanent Improvements and Changes in Encumbrances	Book/Adjusted Carrying Value Less Encumbrances Prior Year	Current Year's Depreciation	Current Year's Other-Than-Temporary Impairment Recognized	Current Year's Change in Encumbrances	Total Change in B./A.C.V. (11 - 9 - 10)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Amounts Received During Year	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Gross Income Earned Less Interest Incurred on Encumbrances	Taxes, Repairs, and Expenses Incurred
Property Disposed																			
Building, Land, and Improvements.....	Palm Beach.....	FL...	01/13/2017	Benjamin K. Shafri, As Trustee Of The Benjamin Shafri 2002 Trust	1,406,055	.....	.....1,406,055	.....	.....	.....	.....0	.....	.....1,406,055	899,901	.....	.....717,092	717,092	138,476	98,165
Building, Land, and Improvements.....	Florida City.....	FL...	01/23/2017	Waffle House, Inc.....	120,990	.....	.....120,990	.....	.....	.....	.....0	.....	.....120,990	201,580	.....	.....80,590	80,590	138,476	1,441
0199999. Totals.....					1,527,045	0	1,527,045	0	0	0	0	0	1,527,045	1,101,481	0	797,682	797,682	138,476	99,606
0399999. Totals.....					1,527,045	0	1,527,045	0	0	0	0	0	1,527,045	1,101,481	0	797,682	797,682	138,476	99,606

QE01

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
Mortgages in Good Standing - Commercial Mortgages - All Other								
All Seasons.....	West Bloomfield.....	MI.....		03/28/2014....	5.273		5,500,000	48,170,000
Greyhound Village.....	Indianapolis.....	IN.....		02/07/2017....	4.594	18,200,000		29,080,000
0599999. Total - Mortgages in Good Standing - Commercial Mortgages - All Other.....				XXX.....	XXX.....	18,200,000	5,500,000	77,250,000
0899999. Total - Mortgages in Good Standing.....				XXX.....	XXX.....	18,200,000	5,500,000	77,250,000
3399999. Total Mortgages.....				XXX.....	XXX.....	18,200,000	5,500,000	77,250,000

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8 + 9 - 10 + 11)	Total Foreign Exchange Change in Book Value	Book Value / Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal

Mortgages With Partial Repayments

4S Health Center.....	San Diego.....	CA.....		06/28/2013....	03/13/2017....	65,611					0		65,611	65,611			0
633 Folsom.....	San Francisco.....	CA.....		05/27/2010....	03/13/2017....	91,550					0		91,550	91,550			0
All Seasons.....	West Bloomfield.....	MI.....		03/28/2014....	03/13/2017....	122,935					0		122,935	122,935			0
Bella Roe Plaza.....	Reoland Park.....	KS.....		09/01/2010....	03/13/2017....	32,476					0		32,476	32,476			0
Ben Arnold Beverage.....	Ridgeway.....	SC.....		10/27/2014....	03/13/2017....	79,176					0		79,176	79,176			0
Biltmore Hotel.....	Coral Gables.....	FL.....		08/13/1999....	03/13/2017....	149,684					0		149,684	149,684			0
Chase Park Plaza Hotel.....	St. Louis.....	MO.....		08/11/2014....	03/13/2017....	180,082					0		180,082	180,082			0
Convention Center Parking Ga.....	Philadelphia.....	PA.....		01/31/2012....	03/13/2017....	66,114					0		66,114	66,114			0
Embassy Jacksonville.....	Jacksonville.....	FL.....		10/10/2013....	03/13/2017....	60,373					0		60,373	60,373			0
Embassy Memphis.....	Memphis.....	TN.....		11/15/2013....	03/13/2017....	88,944					0		88,944	88,944			0
Embassy Suites New Orleans.....	New Orleans.....	LA.....		10/25/2012....	03/13/2017....	159,368					0		159,368	159,368			0
Franklin Marriot Cool Springs.....	Franklin.....	TN.....		09/24/2014....	03/13/2017....	102,808					0		102,808	102,808			0
Highland Dallas.....	Dallas.....	TX.....		12/18/2015....	03/13/2017....	89,306					0		89,306	89,306			0
Kiewit Energy Building.....	The Woodlands.....	TX.....		03/25/2015....	03/13/2017....	100,869					0		100,869	100,869			0
Las Fuentes.....	Prescott.....	AZ.....		05/29/2015....	03/13/2017....	108,850					0		108,850	108,850			0
L-3 Communications.....	Salt Lake City.....	UT.....		11/08/2013....	03/13/2017....	83,893					0		83,893	83,893			0
McHenry Row.....	Baltimore.....	MD.....		06/29/2012....	03/13/2017....	127,870					0		127,870	127,870			0
Miami Beach Marina.....	Miami.....	FL.....		11/22/2011....	03/13/2017....	172,784					0		172,784	172,784			0
Montauk Yacht Club.....	Montauk.....	NY.....		10/19/2012....	03/13/2017....	103,504					0		103,504	103,504			0
Mountain View.....	Tucson.....	AZ.....		06/30/2014....	03/13/2017....	87,351					0		87,351	87,351			0
OCWEN OWLIC.....	Cincinnati.....	OH.....		01/01/2006....	03/07/2017....	2,382					0		2,382	2,382			0
Old Standard.....	Cincinnati.....	OH.....		01/01/2006....	03/07/2017....	19,208					0		19,208	19,208		(52,596)	(52,596)
One Greenway Centre.....	Franklin.....	TN.....		01/14/2011....	03/13/2017....	154,474					0		154,474	154,474			0
Palomar Commons.....	Carlsbad.....	CA.....		10/17/2013....	03/13/2017....	94,046					0		94,046	94,046			0
Pearland.....	Pearland.....	TX.....		12/06/2013....	03/13/2017....	64,138					0		64,138	64,138			0
Residence Inn Sacramento...	Sacramento.....	CA.....		11/07/2013....	03/13/2017....	108,585					0		108,585	108,585			0
Sandestin.....	Destin.....	FL.....		07/31/2013....	03/13/2017....	269,629					0		269,629	269,629			0

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8 + 9 - 10 + 11)	Total Foreign Exchange Change in Book Value	Book Value / Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Semoran Commercenter.....	Orlando.....	FL.....	.....	05/17/2013....	03/13/2017....	77,691	.....	.....	.....	.....	.....0	.....	.....77,691	77,691	.....	.....	.....0
Stop N' Go Center.....	Fargo.....	ND.....	.....	03/18/2014....	03/13/2017....	46,265	.....	.....	.....	.....	.....0	.....	.....46,265	46,265	.....	.....	.....0
UIndy Health Pavilion.....	Indianapolis.....	IN.....	.....	09/11/2015....	03/13/2017....	200,822	.....	.....	.....	.....	.....0	.....	.....200,822	200,822	.....	.....	.....0
Vaca Morada.....	New York.....	NY.....	.....	10/26/2015....	03/30/2017....	8,078,308	.....	.....	.....	.....	.....0	.....	.....8,078,308	8,078,308	.....	.....	.....0
VA Charlotte.....	Charlotte.....	NC.....	.....	07/28/2015....	01/01/2017....	(72,904)	.....	.....	.....	.....	.....0	.....	.....(72,904)	(72,904)	.....	.....	.....0
Warner Brothers.....	Burbank.....	CA.....	.....	11/12/2013....	03/13/2017....	63,450	.....	.....	.....	.....	.....0	.....	.....63,450	63,450	.....	.....	.....0
Whispering Wind.....	Phoenix.....	AZ.....	.....	05/17/2013....	03/13/2017....	55,031	.....	.....	.....	.....	.....0	.....	.....55,031	55,031	.....	.....	.....0
Xactware Office Building.....	Lehi.....	UT.....	.....	02/24/2014....	03/13/2017....	145,798	.....	.....	.....	.....	.....0	.....	.....145,798	145,798	.....	.....	.....0
0299999. Total - Mortgages With Partial Repayments.....	.....	.....	.....	.....	.....	.....11,380,471	0	0	0	0	0	0	11,380,471	11,380,471	0	(52,596)	(52,596)
0599999. Total Mortgages.....	.....	.....	.....	.....	.....	.....11,380,471	0	0	0	0	0	0	11,380,471	11,380,471	0	(52,596)	(52,596)

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
Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated													
000000 00 0	MCC Senior Loan Strategy JV I LLC.....		New York.....	NY....	MCC Senior Loan Strategy JV I LLC.....		07/16/2015....			550,000			12.500
000000 00 0	Sierra Senior Loan Strategy JV I LLC.....		New York.....	NY....	Sierra Senior Loan Strategy JV I LLC.....		07/16/2015....			406,250			12.500
000000 00 0	Yukon Capital Partners II L.P.....		Minneapolis.....	MN....	Yukon Capital Partners II L.P.....		07/17/2014....	2		723,786			2.470
1399999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated.....									0	1,680,036	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....			31,500,000			70.000
000000 00 0	Archlight Energy Partners Fund VI, LP.....		Boston.....	MA...	Archlight Energy Partners Fund VI, LP.....		08/04/2015....	3		3,147,335			0.250
000000 00 0	BGP FS Holdco, LLC.....		New York.....	NY....	BGP FS Holdco, LLC.....		11/08/2016....			85,077			4.300
000000 00 0	Bridge Growth Partners L.P.....		New York.....	NY....	Bridge Growth Partners L.P.....		07/15/2014....	3		2,857,031			4.280
000000 00 0	Channel 51, LLC.....		Washington.....	DC....	Channel 51, LLC.....		04/29/2016....			12,211			0.310
000000 00 0	Cincinnati Cornerstone Investors EI III, LLC.....		Cincinnati.....	OH...	Cincinnati Cornerstone Investors EI III, LLC.....		09/13/2016....			2,528			16.850
000000 00 0	Cincy Tech Fund IV, LLC.....		Cincinnati.....	OH...	Cincy Tech Fund IV, LLC.....		03/18/2016....	1		221,599			6.750
000000 00 0	Cintrifuse Early Stage Capital Fund I, LLC		Cincinnati.....	OH...	Cintrifuse Early Stage Capital Fund I, LLC		09/27/2013....	1		45,498			2.450
000000 00 0	Gryphon Partners IV, L.P.....		San Francisco.....	CA....	Gryphon Partners IV, L.P.....		12/06/2016....	3		512,788			0.491
000000 00 0	L-A Saturn Acquisition, L.P.....		Philadelphia.....	PA....	L-A Saturn Acquisition, L.P.....		01/16/2015....			12,495			2.460
000000 00 0	ManchesterStory Venture Fund, L.P.....		Des Moines.....	IA....	ManchesterStory Venture Fund, L.P.....		03/23/2017....	1	111,074				6.451
000000 00 0	Medley Credit Opportunity Delaware Fund, L.P.....		New York.....	NY....	Medley Credit Opportunity Delaware Fund, L.P.....		07/15/2016....	7		2,815,841			68.790
000000 00 0	Medley Real D (Annuity) LLC.....		New York.....	NY....	Medley Real D (Annuity) LLC.....		03/21/2106....	3		11,004			69.720
000000 00 0	NB Secondary Opportunities Fund III L.P.		New York.....	NY....	NB Secondary Opportunities Fund III L.P.		08/19/2013....	3		810,000			0.900
000000 00 0	NB Strategic Co-Investment Partners II L.P.		New York.....	NY....	NB Strategic Co-Investment Partners II L.P.		04/29/2013....	3		65,948			0.900
000000 00 0	Patriot Financial Partners II, L.P.....		Philadelphia.....	PA....	Patriot Financial Partners II, L.P.....		04/30/2014....	3		1,837,500			3.600
000000 00 0	PWP Growth Equity Fund I LLP.....		New York.....	NY....	PWP Growth Equity Fund I LLP.....		06/20/2014....	3		66,940			2.070
000000 00 0	Silac, LLC.....		Carmel.....	IN....	Silac, LLC.....		08/21/2015....			5,000,000			13.330
000000 00 0	Snow, Phipps L.P.		Wilmington.....	DE....	Snow, Phipps L.P.		04/19/2006....	3		39,874			1.620
000000 00 0	Snow Phipps II, L.P.		Wilmington.....	DE....	Snow Phipps II, L.P.		05/09/2009....	3		49,342			1.020
000000 00 0	Solamere Capital Fund II, LP		Boston	MA...	Solamere Capital Fund II, LP		10/15/2013....	3		273,000			1.880
000000 00 0	Solamere Capital Fund II-A, LP		Boston	MA...	Solamere Capital Fund II-A, LP		12/06/2013....	3		140,000			2.010
1599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated.....									111,074	49,506,010	0	0	XXX.....
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated													
000000 00 0	Lubert-Adler Real Estate Fund VII, LP		Philadelphia.....	PA....	Lubert-Adler Real Estate Fund VII, LP		10/15/2013....			5,000,000			10.030
000000 00 0	Park Meadows CO Investors, LLC.....		Denver.....	CO...	Park Meadows CO Investors, LLC.....		02/28/2017....		10,640,233				40.000
000000 00 0	PRCP-Avondale Partners, LP.....		Phoenix.....	AZ....	PRCP-Avondale Partners, LP.....		09/23/2016....			12,215,098			40.000
000000 00 0	PRCP-Key West Partners I, LP.....		Key West.....	FL....	PRCP-Key West Partners I, LP.....		02/08/2017....		1,367,135	5,950,667			40.000
000000 00 0	PRCP-Stuart Partners, L.P.....		Stuart.....	FL....	PRCP-Stuart Partners, L.P.....		12/06/2016....			(7,295,517)			40.000
000000 00 0	TRG Southgate, L.P.....		Dallas.....	TX....	TRG Southgate, L.P.....		11/09/2016....			647,610			22.500
000000 00 0	Water Street O'Connor, L.P.....		Atlanta.....	GA....	Water Street O'Connor, L.P.....		10/22/2015....			3,689,808			37.500
1799999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated.....									12,007,368	20,207,666	0	0	XXX.....
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Affiliated													
000000 00 0	GA KEY LIME, LLC.....		Gurnee.....	IL.....	GA KEY LIME, LLC.....		11/19/2015....			194,061			50.000
000000 00 0	Galic Pointe LLC		Destin.....	FL....	Galic Pointe LLC		03/25/2011....			3,404			65.000
1899999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Affiliated.....									0	197,465	0	0	XXX.....
Joint Venture or Partnership Interests That Have Underlying Characteristics of Mortgage Loans - Unaffiliated													
000000 00 0	Pretium Mortgage Credit Partners I, L.P.....		New York.....	NY....	Pretium Mortgage Credit Partners I, L.P.....		12/04/2014....			194,738			1.130
1999999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Mortgage Loans - Unaffiliated.....									0	194,738	0	0	XXX.....

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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
Surplus Debentures - Unaffiliated													
628312	AA	8	Mutual of Omaha Surplus Note.....	Omaha.....	NE....	Stifel.....	09/27/2016....			4,639,388			3.617
2399999.			Total - Surplus Debentures - Unaffiliated.....						0	4,639,388	0	0	XXX.....
4499999.			Subtotal - Unaffiliated.....						12,118,442	76,227,838	0	0	XXX.....
4599999.			Subtotal - Affiliated.....						0	197,465	0	0	XXX.....
4699999.			Totals.....						12,118,442	76,425,303	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
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	612,930					0		612,930	612,930			0	484,968
1399999 Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated									612,930	0	0	0	0	0	612,930	612,930	0	0	0	484,968	
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	649,969					0		649,969	649,969			0	553,073
000000	00	0	AMMC CLO 20 UBS WAREHOUSE	George Town	CYM	AMMC CLO 20 UBS WAREHOUSE	11/21/2016	03/29/2017	35,000,000					0		35,000,000	35,000,000			0	53,643
000000	00	0	Archlight Energy Partners Fund VI, LP	Boston	MA.	Archlight Energy Partners Fund VI, LP	08/04/2015	02/28/2017	1,473,750					0		1,473,750	1,473,750			0	30,952
000000	00	0	Blue Chip VI Extension Fund	Cincinnati	OH.	Blue Chip VI Extension Fund	11/05/2014	03/02/2017	532,953					0		532,953	532,953			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	45,898					0		45,898	45,898			0	
000000	00	0	Madrona Venture Fund I-A, L.P.	Wilmington	DE.	Madrona Venture Fund I-A L.P.	06/01/2011	02/21/2017	73,425					0		73,425	73,425			0	43,048
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	219,048					0		219,048	219,048			0	404,476
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	168,724					0		168,724	168,724			0	1,099,142
000000	00	0	Snow, Phipps L.P.	Wilmington	DE.	Snow, Phipps L.P.	04/19/2006	03/31/2017	85,687					0		85,687	85,687			0	
000000	00	0	Snow Phipps II, L.P.	Wilmington	DE.	Snow Phipps II, L.P.	05/09/2009	03/22/2017	262,905					0		262,905	262,905			0	173,641
000000	00	0	Snow Phipps III, L.P.	Wilmington	DE.	Snow Phipps III, L.P.	06/08/2016	01/25/2017	35,951					0		35,951	35,951			0	697
000000	00	0	Solamere Capital Fund II, LP	Boston	MA.	Solamere Capital Fund II, LP	10/15/2013	03/07/2017	203,121					0		203,121	203,121			0	
000000	00	0	Solamere Capital Fund II-A, LP	Boston	MA.	Solamere Capital Fund II-A, LP	12/06/2013	03/16/2017	205,937					0		205,937	205,937			0	
854631	ZZ	4	Stanley Martin Community LLC	Reston	VA.	Sold	12/31/2012	03/28/2017	245,030					0		245,030	1,943,113		1,698,083	1,698,083	96,396
1599999 Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated									39,202,397	0	0	0	0	0	39,202,397	40,900,480	0	1,698,083	1,698,083	2,455,067	
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	103,798					0		103,798	103,798			0	
1799999 Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated									103,798	0	0	0	0	0	103,798	103,798	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	10,831					0		10,831	10,831			0	3,404
1899999 Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Affiliated									10,831	0	0	0	0	0	10,831	10,831	0	0	0	3,404	
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	37,326					0		37,326	37,326			0	

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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.....						37,326	0	0	0	0	0	0	37,326	37,326	0	0	0	0
4499999.	Subtotal - Unaffiliated.....						39,956,451	0	0	0	0	0	0	39,956,451	...41,654,534	0	1,698,083	1,698,083	2,940,035
4599999.	Subtotal - Affiliated.....						10,831	0	0	0	0	0	0	10,831	10,831	0	0	0	3,404
4699999.	Totals.....						39,967,282	0	0	0	0	0	0	39,967,282	...41,665,365	0	1,698,083	1,698,083	2,943,438

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. States, Territories and Possessions													
20772J	5K	4	CT ST D BABS 5.09 10/01/2030.....		01/17/2017.....	WELLS FARGO BROKERAGE SERVICES.....			5,748,400	5,000,000	77,057	1FE.....	
882723	7T	0	TX PUB FIN AUTH 3.521 10/01/2029.....		01/26/2017.....	JEFFERIES & CO.....			3,000,000	3,000,000		1FE.....	
882723	7U	7	TX PUB FIN AUTH 3.621 10/01/2030.....		01/26/2017.....	JEFFERIES & CO.....			3,000,000	3,000,000		1FE.....	
882723	7V	5	TX PUB FIN AUTH 3.721 10/01/2031.....		01/26/2017.....	JEFFERIES & CO.....			2,000,000	2,000,000		1FE.....	
882723	7W	3	TX PUB FIN AUTH 3.771 10/01/2032.....		01/26/2017.....	JEFFERIES & CO.....			2,000,000	2,000,000		1FE.....	
1799999. Total - Bonds - U.S. States, Territories & Possessions.....										15,748,400	15,000,000	77,057	...XXX...
Bonds - U.S. Special Revenue and Special Assessment													
01026C	AD	3	ALABAMA ECON STLEMNT B 4.263 09/15/2032.....		01/25/2017.....	MORGAN STANLEY.....			1,020,660	1,000,000	5,329	1FE.....	
01026C	AD	3	ALABAMA ECON STLEMNT B 4.263 09/15/2032.....		01/26/2017.....	MORGAN STANLEY.....			1,020,660	1,000,000	5,447	1FE.....	
01026C	AD	3	ALABAMA ECON STLEMNT B 4.263 09/15/2032.....		01/27/2017.....	MORGAN STANLEY.....			3,067,860	3,000,000	16,342	1FE.....	
01026C	AD	3	ALABAMA ECON STLEMNT B 4.263 09/15/2032.....		02/02/2017.....	MORGAN STANLEY.....			5,136,650	5,000,000	30,788	1FE.....	
452227	JN	2	IL ST SALES TAX REV 4.62 06/15/2038.....		02/24/2017.....	MORGAN STANLEY.....			5,464,150	5,000,000	48,767	1FE.....	
574218	X4	0	MARYLAND HLTH & HGR C 4.068 07/01/2028.....		01/20/2017.....	JP MORGAN SECURITIES INC.....			3,500,000	3,500,000		1FE.....	
574218	X5	7	MARYLAND HLTH & HGR C 4.168 07/01/2029.....		01/20/2017.....	JP MORGAN SECURITIES INC.....			4,000,000	4,000,000		1FE.....	
592041	XV	4	MET GOVT NASHVILLE 3.237 10/01/2036.....		01/06/2017.....	WELLS FARGO BROKERAGE SERVICES.....			945,370	1,000,000	5,575	1FE.....	
882806	FW	7	TX TECH UNIV REF B 3.81 02/15/2031.....		01/31/2017.....	RAYMOND JAMES & ASSOCIATES.....			3,000,000	3,000,000		1FE.....	
882806	FX	5	TX TECH UNIV REF B 3.84 02/15/2032.....		01/31/2017.....	RAYMOND JAMES & ASSOCIATES.....			1,500,000	1,500,000		1FE.....	
882806	GD	8	TX TECH UNIV REF B 4.00 02/15/2038.....		01/31/2017.....	RAYMOND JAMES & ASSOCIATES.....			3,000,000	3,000,000		1FE.....	
914729	SU	3	UNIV OF N TX REF B 4.122 04/15/2040.....		01/06/2017.....	BARCLAYS CAPITAL.....			2,000,000	2,000,000		1FE.....	
914729	SV	1	UNIV OF N TX REF B 4.022 04/15/2036.....		01/06/2017.....	BARCLAYS CAPITAL.....			4,000,000	4,000,000		1FE.....	
914729	SW	9	UNIV OF N TX REF B 3.857 04/15/2032.....		01/06/2017.....	BARCLAYS CAPITAL.....			2,525,000	2,525,000		1FE.....	
914805	FA	9	UNIV OF PITTSBURGH A 3.646 09/15/2036.....		01/06/2017.....	WELLS FARGO BROKERAGE SERVICES.....			8,000,000	8,000,000		1FE.....	
3199999. Total - Bonds - U.S. Special Revenue and Special Assessments.....										48,180,350	47,525,000	112,247	...XXX...
Bonds - Industrial and Miscellaneous													
00191L	AS	1	ARES 2013-3A B2R CLO MEZ 3.65 10/17/2024.....	C.....	03/16/2017.....	BANC OF AMERICA SECURITIES.....			8,000,000	8,000,000		1FE.....	
00191L	AW	2	ARES 2013-3A C2R CLO MEZ 4.21 10/17/2024.....	C.....	03/16/2017.....	BANC OF AMERICA SECURITIES.....			8,000,000	8,000,000		1FE.....	
00205G	AD	9	APT PIPELINES 4.25 07/15/2027.....	C.....	03/16/2017.....	JP MORGAN SECURITIES INC.....			6,951,350	7,000,000		2FE.....	
00206R	DQ	2	AT&T INC 4.25 03/01/2027.....		01/31/2017.....	CITIGROUP.....			9,994,000	10,000,000		2FE.....	
00214M	AA	1	ARLFR 2014-1A A1 ABS SNR 2.92 06/15/2044.....		01/10/2017.....	BANC OF AMERICA SECURITIES.....			2,137,245	2,215,479	5,032	1FE.....	
00214M	AB	9	ARLFR 2014-1A A2 ABS SNR SEQ 3.97 06/44.....		01/23/2017.....	BANC OF AMERICA SECURITIES.....			497,575	520,000	631	1FE.....	
01448T	AB	0	ALESC 5A A2 CDO MEZ FLT 12/23/2034.....		01/30/2017.....	GUGGENHEIM CAPITAL MARKET.....			2,224,280	3,271,000	6,138	1AM.....	
03076K	AA	6	AMERIS BANCORP 5.75 03/15/2027.....		03/08/2017.....	STEPHENS.....			9,000,000	9,000,000		2FE.....	
03789X	AA	6	DIN 2014-1 A2 ABS 4.277 09/05/44.....		01/04/2017.....	BANC OF AMERICA SECURITIES.....			382,920	384,000	1,551	2AM.....	
03789X	AA	6	DIN 2014-1 A2 ABS 4.277 09/05/44.....		01/26/2017.....	BARCLAYS CAPITAL.....			247,755	249,000	1,657	2AM.....	
03789X	AA	6	DIN 2014-1 A2 ABS 4.277 09/05/44.....		02/03/2017.....	GUGGENHEIM CAPITAL MARKET.....			999,375	1,000,000	7,485	2AM.....	
03789X	AA	6	DIN 2014-1 A2 ABS 4.277 09/05/44.....		02/07/2017.....	DEUTSCHE BANK.....			515,869	517,000	3,992	2AM.....	
04685A	2B	6	ATHENE GLOBAL FUNDING 4.00 01/25/2022.....		01/18/2017.....	DEUTSCHE BANK.....			19,993,800	20,000,000		1FE.....	
04685A	2B	6	ATHENE GLOBAL FUNDING 4.00 01/25/2022.....		01/23/2017.....	DEUTSCHE BANK.....			2,023,780	2,000,000	222	1FE.....	
05584@	AA	9	GE HUNTSVILLE CTL 3.47 08/15/2035.....		02/15/2017.....	Private Placement.....			2,293,172	2,293,172		1FE.....	
05618M	AW	4	BABSN 2014-3A B2R CLO MEZ 3.71 01/15/26.....		01/06/2017.....	MORGAN STANLEY.....			10,000,000	10,000,000		1FE.....	
058927	AG	9	BAFC 2006-A 3A2 PT SSNR FLT 02/20/2036.....		01/09/2017.....	CS FIRST BOSTON.....			86,522	101,679	104	1FM.....	
05946X	YV	9	BAFC 2005-F 2A1 SEQ SNR FLT 09/20/2035.....		01/04/2017.....	AMHERST SECURITIES CORP.....			3,261,947	3,871,747	2,787	1FM.....	
05951K	AN	3	BAFC 2006-7 1A12 SEQ SSNR 6.00 09/25/36.....		01/11/2017.....	FIRST TENNESSEE.....			3,204,219	3,452,357	9,206	2FM.....	
05990E	AD	2	BAFC 2012-R6 2A2 MEZ FLT 07/26/2036 RE.....		01/24/2017.....	AMHERST SECURITIES CORP.....			5,709,393	6,619,586	348	1AM.....	

QE04

SCHEDULE D - PART 3

Showing all Long-Term Bonds and Stocks ACQUIRED During Current Quarter

QE04.1

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)
06051G	GC 7	BANK OF AMER CRP L 4.183 11/25/2027.....			01/17/2017.....	BANC OF AMERICA SECURITIES.....		13,040,040	13,000,000	83,079	2FE.....
06051G	GC 7	BANK OF AMER CRP L 4.183 11/25/2027.....			01/19/2017.....	MORGAN STANLEY.....		4,941,850	5,000,000	34,277	2FE.....
066836	AB 3	BAPTIST HEALTH 2017 4.342 11/15/2041.....			01/10/2017.....	BANC OF AMERICA SECURITIES.....		10,000,000	10,000,000		1FE.....
06738E	AU 9	BARCLAYS PLC 4.337 01/10/2028.....		C.....	01/03/2017.....	BARCLAYS CAPITAL.....		17,000,000	17,000,000		2FE.....
07384M	Q8 8	BSARM 2004-3 2A SEQ SNR FLT 07/25/2034.....			01/27/2017.....	CS FIRST BOSTON.....		2,157,799	2,151,041	5,491	1FM.....
07384M	S7 8	BSARM 2004-5 2A SEQ SNR FLT 07/25/2034.....			01/27/2017.....	CS FIRST BOSTON.....		4,542,233	4,522,506	13,230	1FM.....
07384M	S8 6	BSARM 2004-5 3A SEQ SNR FLT 07/25/2034.....			01/27/2017.....	CS FIRST BOSTON.....		2,243,549	2,213,846	7,010	1Z.....
07384Y	TL 0	BSABS 2004-SD2 A4 SEQ SNR FLT 03/25/2044.....			01/27/2017.....	BANC OF AMERICA SECURITIES.....		1,876,708	1,855,830	5,497	1Z.....
08179C	AE 1	BSP 2017-11A A2A CLO MEZ FLT 04/15/2029.....		C.....	03/27/2017.....	JP MORGAN SECURITIES INC.....		6,000,000	6,000,000		1FE.....
08179C	AG 6	BSP 2017-11A A2B CLO MEZ 3.89 04/15/2029.....		C.....	03/27/2017.....	JP MORGAN SECURITIES INC.....		8,150,000	8,150,000		1FE.....
08180K	AR 1	BSP 2014-VA B1R CLO MEZ FLT 10/20/2026.....			02/23/2017.....	DEUTSCHE BANK.....		2,500,000	2,500,000		1FE.....
08180K	AS 9	BSP 2014-VA B2R CLO MEZ 3.59 10/20/2026.....			02/23/2017.....	DEUTSCHE BANK.....		7,000,000	7,000,000		1FE.....
084423	AP 7	BERKLEY (WR) 6.25 02/15/2037.....			01/24/2017.....	WELLS FARGO BROKERAGE SERVICES.....		6,919,260	6,000,000	168,750	2FE.....
084423	AP 7	BERKLEY (WR) 6.25 02/15/2037.....			01/27/2017.....	WELLS FARGO BROKERAGE SERVICES.....		5,748,550	5,000,000	144,097	2FE.....
095560	AW 8	BHILL 2013-1A C1R CLO MEZ FLT 01/15/2026.....			02/10/2017.....	MORGAN STANLEY.....		10,500,000	10,500,000		1FE.....
095560	AY 4	BHILL 2013-1A C2R CLO MEZ 4.35 01/15/26.....			02/10/2017.....	MORGAN STANLEY.....		4,000,000	4,000,000		1FE.....
096630	AF 5	BOARDWALK PIPELINES 4.45 07/15/2027.....			01/05/2017.....	BARCLAYS CAPITAL.....		2,989,770	3,000,000		2FE.....
110122	AQ 1	BRISTOL-MYER SQUIBB 6.125 05/01/2038.....			03/30/2017.....	GOLDMAN SACHS.....		4,411,204	3,463,000	90,146	1FE.....
11134L	AG 4	BROADCOM CRP / FIN 3.875 01/15/2027.....			01/11/2017.....	DEUTSCHE BANK.....		11,946,960	12,000,000		2FE.....
11271R	AA 7	BROOKFIELD FINANCE LLC 4.00 04/01/2024.....			03/07/2017.....	DEUTSCHE BANK.....		6,483,230	6,500,000		1FE.....
12479R	AD 9	CAUTO 2017-1A A1 ABS SNR 3.87 04/15/2047.....			03/30/2017.....	CS FIRST BOSTON.....		7,997,681	8,000,000		1FE.....
12479R	AE 7	CAUTO 2017-1A A2 ABS SNR 4.18 04/15/2047.....			03/30/2017.....	CS FIRST BOSTON.....		4,999,303	5,000,000		1FE.....
12489W	JQ 8	CBASS 2004-CB4 A6 NAS SNR 5.872 05/25/35.....			01/19/2017.....	CS FIRST BOSTON.....		133,505	133,839	415	1FM.....
12527G	AH 6	CF INDUSTRIES INC 4.50 12/01/2026.....			01/05/2017.....	MORGAN STANLEY.....		4,991,000	5,000,000	30,625	2FE.....
12527G	AH 6	CF INDUSTRIES INC 4.50 12/01/2026.....			01/06/2017.....	MORGAN STANLEY.....		4,197,060	4,200,000	26,250	2FE.....
12543K	AL 8	COMMUNITY HEALTH TL F 1L L+325 12/31/18.....			01/17/2017.....	BANC OF AMERICA SECURITIES.....		793,000	800,000		3FE.....
12543K	AL 8	COMMUNITY HEALTH TL F 1L L+325 12/31/18.....			01/17/2017.....	CS FIRST BOSTON.....		1,588,000	1,600,000		3FE.....
12543K	AL 8	COMMUNITY HEALTH TL F 1L L+325 12/31/18.....			01/17/2017.....	UBS WARBURG.....		1,586,000	1,600,000		3FE.....
12543K	AM 6	COMMUNITY HEALTH TL G L+275 12/31/2019.....			02/09/2017.....	BARCLAYS CAPITAL.....		1,524,000	1,600,000		3FE.....
12543K	AM 6	COMMUNITY HEALTH TL G L+275 12/31/2019.....			02/10/2017.....	CS FIRST BOSTON.....		1,524,000	1,600,000		3FE.....
12549F	BG 3	CIFC 2013-4A C3R CLO MEZ 4.2 11/27/2024.....			02/15/2017.....	MORGAN STANLEY.....		2,500,000	2,500,000		1FE.....
12551A	AC 9	CIFC 2017-1A B CLO MEZ FLT 04/23/2029.....			02/03/2017.....	DEUTSCHE BANK.....		8,000,000	8,000,000		1FE.....
12640W	AC 4	CSMC 2008-3R 1A2 MEZ FLT 07/26/2037 RE.....			12/01/2016.....	AMHERST SECURITIES CORP.....				6	5.....
12667F	RG 2	CWALT 2004-J6 2A1 SEQ SNR 6.50 11/25/31.....			01/19/2017.....	CS FIRST BOSTON.....		101,588	101,082	420	1FM.....
126694	QJ 0	CWHL 2005-HYB8 4A1 SEQ SSNR FLT 12/20/35.....			02/01/2017.....	AMHERST SECURITIES CORP.....		9,338,549	10,311,717	4,462	1FM.....
12669F	V8 3	CWHL 2004-HYB4 3A SEQ SNR FLT 09/20/2034.....			01/27/2017.....	CS FIRST BOSTON.....		4,472,229	4,465,344	11,306	1Z.....
12669F	VH 3	CWHL 2004-6 2A1 SEQ SNR FLT 05/25/2034.....			01/27/2017.....	CS FIRST BOSTON.....		3,311,815	3,305,686	8,051	1FM.....
12669G	BY 6	CWHL 2004-HYB7 1A1 SEQ SNR FLT 11/20/34.....			01/27/2017.....	CS FIRST BOSTON.....		1,849,662	1,841,629	4,635	1FM.....
12669G	BZ 3	CWHL 2004-HYB7 1A2 SEQ SNR FLT 11/20/34.....			01/27/2017.....	CS FIRST BOSTON.....		5,387,366	5,363,968	13,562	1Z.....
12673P	AJ 4	CA INC 4.70 03/15/2027.....			03/15/2017.....	BANC OF AMERICA SECURITIES.....		5,000,000	5,000,000		2FE.....
14040H	BK 0	CAPITAL ONE FINL 3.75 07/28/2026.....			01/19/2017.....	CITIGROUP.....		9,652,400	10,000,000	183,333	2FE.....
14040H	BK 0	CAPITAL ONE FINL 3.75 07/28/2026.....			02/07/2017.....	CITIGROUP.....		4,860,350	5,000,000	6,250	2FE.....
14310G	AC 4	CGMS 2013-3A A2A CLO MEZ FLT 07/15/2025.....			01/20/2017.....	BANC OF AMERICA SECURITIES.....		7,002,188	7,000,000	4,003	1FE.....
14855J	AB 1	CLAST 2016-1 A ABS SSNR 4.45 08/15/2041.....			03/15/2017.....	BANC OF AMERICA SECURITIES.....		2,990,040	3,003,275	371	1FE.....

SCHEDULE D - PART 3

Showing all Long-Term Bonds and Stocks ACQUIRED During Current Quarter

QE04.2

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)
15137E	AJ 2	CECLO 2014-21A C CLO MEZ FLT 07/27/2026.....		01/13/2017.....	SANDLER & O'NEIL PARTNERS.....		3,960,000	4,000,000	38,009	1AM.....
15137E	AU 7	CECLO 2014-21A A2BR CLO MEZ 3.50 07/26.....		02/17/2017.....	JP MORGAN SECURITIES INC.....		2,100,000	2,100,000		1FE.....
15672A	AA 0	CERB 2017-1A A CLO SSNR FLT 04/15/2027.....	C.....	03/30/2017.....	WELLS FARGO BROKERAGE SERVICES.....		18,000,000	18,000,000		1FE.....
16162W	NB 1	CHASE 2005-S3 A1 NAS SSNR 5.50 11/25/35.....		02/16/2017.....	BANC OF AMERICA SECURITIES.....		10,457,457	10,455,823	33,546	3FM.....
16877#	AA 0	VA CHARLOTTE CTL A1 3.652 01/05/2036.....		01/05/2017.....	Capitalized Interest.....		46,675	47,833		1.....
17121H	AD 2	CHRYSLER TL B 1L L+275 05/24/2017.....		01/17/2017.....	BARCLAYS CAPITAL.....		1,604,000	1,600,000		2FE.....
17121H	AD 2	CHRYSLER TL B 1L L+275 05/24/2017.....		01/17/2017.....	CITIGROUP.....		2,406,000	2,400,000		2FE.....
17121H	AF 7	CHRYSLER TL B 1L L+250 12/31/2018.....		01/17/2017.....	JP MORGAN SECURITIES INC.....		1,604,000	1,600,000		2FE.....
17252M	AN 0	CINTAS CORP NO.2 3.70 04/01/2027.....		03/09/2017.....	JP MORGAN SECURITIES INC.....		8,965,440	9,000,000		2FE.....
172967	KU 4	CITIGROUP INC 4.125 07/25/2028.....		01/17/2017.....	CITIGROUP.....		12,906,920	13,000,000	260,677	2FE.....
172967	KU 4	CITIGROUP INC 4.125 07/25/2028.....		01/19/2017.....	CITIGROUP.....		2,929,050	3,000,000	61,531	2FE.....
172967	LD 1	CITIGROUP INC 3.887 01/10/2028.....		01/04/2017.....	CITIGROUP.....		5,000,000	5,000,000		2FE.....
20453K	AA 3	COMPASS BANK 3.875 04/10/2025.....		01/18/2017.....	KEYBANK CAPITAL MARKET.....		5,438,507	5,667,000	62,829	2FE.....
21684A	AF 3	COOPERATIEVE RABOBANK 3.75 07/21/2026.....	C.....	01/19/2017.....	JP MORGAN SECURITIES INC.....		3,885,920	4,000,000	1,250	1FE.....
21684A	AF 3	COOPERATIEVE RABOBANK 3.75 07/21/2026.....	C.....	01/26/2017.....	RBC CAPITAL MARKETS.....		4,854,550	5,000,000	5,208	1FE.....
21684A	AF 3	COOPERATIEVE RABOBANK 3.75 07/21/2026.....	C.....	01/31/2017.....	BANC OF AMERICA SECURITIES.....		4,874,500	5,000,000	6,250	1FE.....
225401	AC 2	CREDIT SUISSE 4.282 01/09/2028.....	C.....	01/04/2017.....	CS FIRST BOSTON.....		10,000,000	10,000,000		2FE.....
22541Q	CZ 3	CSFB 2003-AR15 4M2 MEZ FLT 06/25/2033.....		03/15/2017.....	BANC OF AMERICA SECURITIES.....		1,932,029	1,932,029	3,638	1Z.....
22973@	AA 3	GREAT WEST 2015 4.62 12/15/2037.....		01/15/2017.....	Private Placement.....		1,150,113	1,150,113		1FE.....
229899	AB 5	CULLEN/FROST 4.50 03/17/2027.....		03/10/2017.....	GOLDMAN SACHS.....		17,959,860	18,000,000		2FE.....
233851	CU 6	DAIMLER FINANCE 3.45 01/06/2027.....		01/03/2017.....	JP MORGAN SECURITIES INC.....		7,967,840	8,000,000		1FE.....
24823B	AA 8	DEN10 2013-1A A1L CLO SSNR FLT 04/28/25.....		02/02/2017.....	BANC OF AMERICA SECURITIES.....		19,524,375	19,500,000	14,182	1FE.....
254709	AM 0	DISCOVER FIN SVS 4.10 02/09/2027.....		02/06/2017.....	BANC OF AMERICA SECURITIES.....		13,987,540	14,000,000		2FE.....
256677	AE 5	DOLLAR GENERAL 3.875 04/15/2027.....		03/28/2017.....	BANC OF AMERICA SECURITIES.....		4,996,300	5,000,000		2FE.....
25755T	AD 2	DPABS 2015-1A A2I ABS SNR 3.484 10/25/45.....		02/07/2017.....	DEUTSCHE BANK.....		383,199	385,125	559	2AM.....
28618X	AB 8	ERL 2015-1A A2 ABS SNR 3.585 02/19/2045.....		01/30/2017.....	BREAN CAPITAL, LLC.....		1,844,384	1,915,000	2,479	1FE.....
292480	AK 6	ENABLE MIDSTREAM 4.40 03/15/2027.....		03/06/2017.....	CITIGROUP.....		13,946,100	14,000,000		2FE.....
299897	AC 2	EVERETT SPINCO 4.75 04/15/2027.....		03/13/2017.....	BANC OF AMERICA SECURITIES.....		17,980,920	18,000,000		2FE.....
302635	AC 1	FS INVST CORP 4.75 05/15/2022.....		01/05/2017.....	CANTOR FITZGERALD & CO.....		12,142,800	12,000,000	87,083	2FE.....
302635	AC 1	FS INVST CORP 4.75 05/15/2022.....		01/09/2017.....	CANTOR FITZGERALD & CO.....		13,635,373	13,510,000	101,606	2FE.....
30295X	AS 7	FREMF 2017-K724 B MEZ 3.5035 11/25/2023.....		01/13/2017.....	JP MORGAN SECURITIES INC.....		4,533,029	4,800,000	11,211	1AM.....
31307#	AC 5	CORPUS CHRISTI (FDL) CTL 4.537 06/15/37.....		01/15/2017.....	Capitalized Interest.....		4,701	4,687		1.....
31307#	AC 5	CORPUS CHRISTI (FDL) CTL 4.537 06/15/37.....		01/15/2017.....	Private Placement.....		612,099	612,099		1.....
31307#	AC 5	CORPUS CHRISTI (FDL) CTL 4.537 06/15/37.....		02/15/2017.....	Capitalized Interest.....		7,040	7,019		1.....
31307#	AC 5	CORPUS CHRISTI (FDL) CTL 4.537 06/15/37.....		03/15/2017.....	Capitalized Interest.....		7,066	7,045		1.....
31307#	AE 1	CORPUS CHRISTI (FDL) CTL 5.00 08/17/2017.....		01/15/2017.....	Capitalized Interest.....		11,404	11,404		1FE.....
31307#	AE 1	CORPUS CHRISTI (FDL) CTL 5.00 08/17/2017.....		01/15/2017.....	Private Placement.....		65,413	65,413		1FE.....
31307#	AE 1	CORPUS CHRISTI (FDL) CTL 5.00 08/17/2017.....		02/15/2017.....	Capitalized Interest.....		11,724	11,724		1FE.....
31307#	AE 1	CORPUS CHRISTI (FDL) CTL 5.00 08/17/2017.....		02/15/2017.....	Private Placement.....		2,400,000	2,400,000		1FE.....
31307#	AE 1	CORPUS CHRISTI (FDL) CTL 5.00 08/17/2017.....		03/15/2017.....	Capitalized Interest.....		21,772	21,772		1FE.....
31307#	AE 1	CORPUS CHRISTI (FDL) CTL 5.00 08/17/2017.....		03/15/2017.....	Private Placement.....		1,181,355	1,181,355		1FE.....
33616C	AC 4	FIRST REP BANK 4.625 02/13/2047.....		02/06/2017.....	BANC OF AMERICA SECURITIES.....		6,890,590	7,000,000		2FE.....
34417M	AA 5	FOCUS 2017-1A A2I ABS SNR 3.857 04/30/47.....		03/21/2017.....	BARCLAYS CAPITAL.....		12,000,000	12,000,000		2AM.....
34417M	AB 3	FOCUS 2017-1A A2II ABS SNR 5.093 04/47.....		03/21/2017.....	BARCLAYS CAPITAL.....		6,000,000	6,000,000		2AM.....
345277	AE 7	FORD HOLDINGS 9.30 03/01/2030.....		03/30/2017.....	MITSUBISHI.....		4,448,343	3,179,000	27,101	2FE.....

SCHEDULE D - PART 3

Showing all Long-Term Bonds and Stocks ACQUIRED During Current Quarter

QE04.3

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)
345397	YG	2	FORD MOTOR CREDIT 3.81 01/09/2024.....		01/04/2017.....	CREDIT AGRICOLE CIB.....		5,000,000	5,000,000		2FE.....
34960F	AU	7	FCO 2014-5A A1FR CLO SSNR 3.40 10/15/26.....	C.....	03/28/2017.....	NATIXIS.....		8,000,000	8,000,000		1FE.....
358222	ZZ	3	FRIEDRICH HOLDINGS LLC L+700 02/07/2023.....		01/30/2017.....	Private Placement.....		7,500,000	7,500,000		2FE.....
359694	AB	2	H.B. FULLER CO 4.00 02/15/2027.....		02/09/2017.....	JP MORGAN SECURITIES INC.....		6,968,570	7,000,000		2FE.....
360271	AK	6	FULTON FINANCIAL 3.60 03/16/2022.....		03/13/2017.....	STIFEL NICOLAUS.....		5,976,900	6,000,000		2FE.....
36185M	AJ	1	GMACM 2005-AF1 A2 SEQ SNR FLT 07/25/35.....		01/20/2017.....	CS FIRST BOSTON.....		1,653,460	1,960,383		1FM.....
36242D	4W	0	GSR 2005-AR3 6A1 SEQ SSNR FLT 05/25/2035.....		12/15/2016.....	CITIGROUP.....				15	1FM.....
36242D	BZ	5	GSR 2004-9 B1 MEZ FLT 08/25/2034.....		01/19/2017.....	AMHERST SECURITIES CORP.....		4,455,105	4,586,981	9,232	1FM.....
36242D	FS	7	GSR 2004-11 2A1 SEQ SNR FLT 09/25/2034.....		01/27/2017.....	CS FIRST BOSTON.....		4,221,358	4,199,136	11,600	1FM.....
36242D	FX	6	GSR 2004-11 3A1 SEQ SNR FLT 09/25/2034.....		01/27/2017.....	CS FIRST BOSTON.....		1,059,992	1,058,195	2,866	1FM.....
36242D	H9	7	GSR 2005-AR2 4A1 SEQ SNR FLT 04/25/2035.....		12/09/2016.....	AMHERST SECURITIES CORP.....				230	1FM.....
36319W	AJ	8	GALXY 2017-23A COMB CLO MEZ FLT 04/24/29.....	C.....	02/28/2017.....	MORGAN STANLEY.....		15,875,063	16,125,000		1FE.....
37045X	BT	2	GENERAL MOTORS FINL 4.35 01/17/2027.....		01/11/2017.....	DEUTSCHE BANK.....		6,989,850	7,000,000		2FE.....
37254B	AA	8	GENPACT LUX SARL 3.70 04/01/2022.....	C.....	03/21/2017.....	WELLS FARGO BROKERAGE SERVICES.....		11,997,240	12,000,000		2FE.....
38137L	AS	8	GOLD8 2014-8A B2R CLO MEZ 3.43 04/19/26.....		02/01/2017.....	MORGAN STANLEY.....		10,400,000	10,400,000		1FE.....
38145G	AH	3	GOLDMAN SACHS GROUP 3.50 11/16/2026.....		01/19/2017.....	GOLDMAN SACHS.....		7,726,960	8,000,000	52,889	1FE.....
38174V	AA	9	GOCAP 2017-34A A1 CLO SSNR FLT 03/08/29.....		02/16/2017.....	NATIXIS.....		29,500,000	29,500,000		1FE.....
38174V	AC	5	GOCAP 2017-34A A2 CLO MEZ FLT 03/08/2029.....		02/16/2017.....	NATIXIS.....		3,500,000	3,500,000		1Z.....
401378	AC	8	GUARDIAN LIFE INS 4.85 01/24/2077.....		01/17/2017.....	CS FIRST BOSTON.....		4,951,750	5,000,000		1FE.....
404280	BH	1	HSBC HOLDINGS 4.375 11/23/2026.....	C.....	01/19/2017.....	MORGAN STANLEY.....		2,993,430	3,000,000	22,240	1FE.....
404280	BH	1	HSBC HOLDINGS 4.375 11/23/2026.....	C.....	01/19/2017.....	RBC CAPITAL MARKETS.....		4,982,750	5,000,000	37,066	1FE.....
404280	BK	4	HSBC HOLDINGS 4.041 03/13/2028.....	C.....	03/06/2017.....	HSBC SECURITIES.....		9,000,000	9,000,000		1FE.....
40537Y	AJ	2	HLA 2013-2A C CLO MEZ FLT 08/01/2025.....		02/10/2017.....	NOMURA SECURITIES INTL.....		4,788,000	4,800,000	6,970	1FE.....
40538B	AG	7	HLA 2014-2A B CLO MEZ FLT 04/28/2025.....		01/23/2017.....	NOMURA SECURITIES INTL.....		3,995,000	4,000,000	38,904	1FE.....
40538B	AG	7	HLA 2014-2A B CLO MEZ FLT 04/28/2025.....		01/25/2017.....	BANC OF AMERICA SECURITIES.....		13,004,063	13,000,000		1FE.....
410495	AA	3	HANMI BANK 5.45 03/30/2027.....		03/16/2017.....	SANDLER & O'NEIL PARTNERS.....		28,000,000	28,000,000		2FE.....
410867	AF	2	HANOVER INSURANCE 4.50 04/15/2026.....		02/07/2017.....	MITSUBISHI.....		10,323,600	10,000,000	143,750	2FE.....
41161P	EZ	2	HVMLT 2004-5 3A SEQ SNR FLT 06/19/2034.....		01/27/2017.....	CS FIRST BOSTON.....		4,043,070	4,060,921	9,153	1FM.....
41161P	FV	0	HVMLT 2004-6 5A SEQ SNR FLT 08/19/2034.....		01/27/2017.....	CS FIRST BOSTON.....		1,689,067	1,666,192	4,778	1FM.....
41161P	MV	2	HVMLT 2005-4 1A SEQ SNR FLT 07/19/2035.....		11/29/2016.....	CANTOR FITZGERALD & CO.....				2	6FE.....
41165G	AR	0	HARV7 7A AFR CLO SSNR 2.9272 11/18/26.....		02/09/2017.....	MIZUHO SEC USA.....		15,000,000	15,000,000		1FE.....
411707	AA	0	HNGRY 2013-1A A2 ABS 4.474 03/20/2043.....		02/23/2017.....	BARCLAYS CAPITAL.....		369,954	373,690	3,158	2AM.....
428291	AN	8	HEXCEL CORP 3.95 02/15/2027.....		02/13/2017.....	BANC OF AMERICA SECURITIES.....		4,977,950	5,000,000		2FE.....
431282	AP	7	HIGHWOODS REALTY 3.875 03/01/2027.....		02/13/2017.....	BANC OF AMERICA SECURITIES.....		1,973,340	2,000,000		2FE.....
436893	AA	9	HOME BANCSHARES 5.625 04/15/2027.....		03/30/2017.....	RBC CAPITAL MARKETS.....		22,999,310	23,000,000		2FE.....
43739E	AP	2	HMBT 2005-1 A1 SEQ SSNR FLT 03/25/2035.....		02/15/2017.....	AMHERST SECURITIES CORP.....		3,164,204	3,474,761	3,313	1FM.....
43739E	CL	9	HMBT 2006-1 1A1 SEQ SNR FLT 04/25/2037.....		03/15/2017.....	CANTOR FITZGERALD & CO.....		1,092,641	1,328,439	1,995	1Z.....
44106M	AW	2	HOSPITALITY PROP 4.95 02/15/2027.....		01/10/2017.....	CITIGROUP.....		7,916,320	8,000,000		2FE.....
44928X	AC	8	ICG 2014-1A A2 CLO MEZ FLT 04/20/2026.....		02/07/2017.....	BANC OF AMERICA SECURITIES.....		5,772,158	5,763,153	9,346	1FE.....
451102	BG	1	ICAHN ENTERPRISES/FIN 6.25 02/01/2022.....		01/12/2017.....	JEFFERIES & CO.....		3,510,000	3,500,000		3FE.....
451102	BK	2	ICAHN ENTERPRISES/FIN 6.75 02/01/2024.....		01/13/2017.....	JEFFERIES & CO.....		3,500,000	3,500,000	656	3FE.....
451102	BK	2	ICAHN ENTERPRISES/FIN 6.75 02/01/2024.....		01/17/2017.....	JEFFERIES & CO.....		2,000,000	2,000,000	750	3FE.....
45254N	KX	4	IMM 2004-9 1A1 SEQ SSNR FLT 01/25/2035.....		01/24/2017.....	BANC OF AMERICA SECURITIES.....		486,608	531,812	45	1FM.....
453667	ZZ	3	IMPACT SALES LLC DD L+700 12/30/2021.....		03/31/2017.....	Private Placement.....		206,250	206,250		2FE.....

SCHEDULE D - PART 3

Showing all Long-Term Bonds and Stocks ACQUIRED During Current Quarter

QE04.4

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)
45632@	AA 7	INDUSTRIAL PIPING 14.50 12/13/2018.....			01/31/2017.....	Capitalized Interest.....			56,054		5*.....
45632@	AA 7	INDUSTRIAL PIPING 14.50 12/13/2018.....			02/28/2017.....	Capitalized Interest.....		6,149			5*.....
45632@	AA 7	INDUSTRIAL PIPING 14.50 12/13/2018.....			03/31/2017.....	Capitalized Interest.....		6,817			5*.....
45660L	DB 2	IDX 2005-AR1 1A1 SEQ SNR FLT 03/25/2035.....			01/30/2017.....	BANC OF AMERICA SECURITIES.....		322,106	324,540	29	1FM.....
45660N	SJ 5	RAST 2003-A7 A12 PT TAC 5.50 07/25/2033.....			03/07/2017.....	CS FIRST BOSTON.....		283,368	281,084	386	1FM.....
456837	AH 6	ING GROEP NV 3.95 03/29/2027.....		C.....	03/21/2017.....	JP MORGAN SECURITIES INC.....		17,976,420	18,000,000		1FE.....
46619U	AB 5	JFIN 2017-1A AF CLO SSNR 3.603 04/24/29.....			01/27/2017.....	JEFFERIES & CO.....		20,000,000	20,000,000		1FE.....
46619U	AC 3	JFIN 2017-1A B CLO MEZ FLT 04/24/2029.....			01/27/2017.....	JEFFERIES & CO.....		4,313,000	4,313,000		1FE.....
46620J	AA 9	HENDR 2017-1A A ABS SSNR 3.99 08/15/2062.....			03/15/2017.....	BARCLAYS CAPITAL.....		6,994,602	7,000,000		1FE.....
466247	UG 6	JPMMT 2005-A6 7A1 SEQ SNR FLT 08/25/2035.....			03/21/2017.....	CS FIRST BOSTON.....		3,003,801	3,068,038	6,217	1FM.....
46625H	RX 0	JPMORGAN CHASE 3.625 12/01/2027.....			01/17/2017.....	CITIGROUP.....		12,627,810	13,000,000	83,778	2FE.....
46625H	RY 8	JPMORGAN CHASE 3.782 02/01/2028.....			01/25/2017.....	JP MORGAN SECURITIES INC.....		12,000,000	12,000,000		1FE.....
466308	AE 3	JPALT 2008-R3 3A1 SEQ SSNR 1.8518 5/37RE.....			01/19/2017.....	BANC OF AMERICA SECURITIES.....		1,741,975	1,924,834	2,273	1FM.....
46849L	SS 1	JACKSON NATL LIFE 3.25 01/30/2024.....			01/24/2017.....	CS FIRST BOSTON.....		9,992,500	10,000,000		1FE.....
470473	AH 2	JTNW 2014-5A B2R CLO MEZ 3.84 01/17/2027.....		C.....	03/24/2017.....	BANC OF AMERICA SECURITIES.....		10,000,000	10,000,000		1FE.....
47233J	AG 3	JEFFERIES GROUP 4.85 01/15/2027.....			01/09/2017.....	JEFFERIES & CO.....		14,910,900	15,000,000		2FE.....
48274L	AG 6	KVK 2014-1A A2R CLO SSNR 3.00 05/15/2026.....			02/10/2017.....	GOLDMAN SACHS.....		8,750,000	8,750,000	14,272	1FE.....
48274L	AH 4	KVK 2014-1A BR CLO MEZ FLT 05/15/2026.....			02/10/2017.....	GOLDMAN SACHS.....		7,000,000	7,000,000	8,953	1FE.....
48274W	AE 7	KVK 2016-1A D CLO MEZ FLT 01/15/2029.....			01/26/2017.....	BANC OF AMERICA SECURITIES.....		6,000,938	6,000,000	34,780	3AM.....
49338L	AE 3	KEYSIGHT TECHNOLOGIES 4.60 04/06/2027.....			03/28/2017.....	BARCLAYS CAPITAL.....		6,991,110	7,000,000		2FE.....
499555	ZZ 6	KNOPP BIOSCIENCES LLC 5.00 04/01/2019.....			03/03/2017.....	Private Placement.....		2,900,000	2,900,000		4Z.....
523278	ZZ 5	LECTRUS CORP 8.00 9/29/2017.....			03/30/2017.....	Private Placement.....		550,000	550,000		4Z.....
52327@	AA 3	LECTRUS CORP TL 17% PIK 11/15/2017.....			01/01/2017.....	Capitalized Interest.....		9,061	8,993		6.....
52327@	AA 3	LECTRUS CORP TL 17% PIK 11/15/2017.....			02/01/2017.....	Capitalized Interest.....		9,059	9,009		6.....
52327@	AA 3	LECTRUS CORP TL 17% PIK 11/15/2017.....			03/01/2017.....	Capitalized Interest.....		8,196	8,151		6.....
524901	AV 7	LEGG MASON INC 4.75 03/15/2026.....			01/31/2017.....	JP MORGAN SECURITIES INC.....		5,226,350	5,000,000	91,042	2FE.....
53079Q	AC 1	LIBERTY MUTUAL INS 7.875 10/15/2026.....			01/09/2017.....	FIRST TENNESSEE.....		10,302,869	8,185,000	155,771	2FE.....
532621	AS 8	LROCK 2014-2A B2R CLO MEZ 3.6472 04/26.....			01/10/2017.....	CS FIRST BOSTON.....		14,000,000	14,000,000		1FE.....
543190	AA 0	LTRAN 2015-1A A1 ABS SNR 2.98 01/15/2045.....			03/17/2017.....	CANTOR FITZGERALD & CO.....		193,179	198,101	115	1FE.....
543190	AB 8	LTRAN 2015-1A A2 ABS SSNR 4.06 01/15/45.....			01/19/2017.....	CS FIRST BOSTON.....		3,813,750	4,000,000	4,060	1FE.....
54910L	AA 7	LSTRZ 2015-8 A1 SEQ SNR FLT 08/01/20 RE.....			01/20/2017.....	BANC OF AMERICA SECURITIES.....		709,338	709,338	1,201	1FE.....
55312T	AF 0	MLCFC 2007-6 AM MEZ 5.526 03/12/2051.....			01/04/2017.....	BANC OF AMERICA SECURITIES.....		4,033,750	4,000,000	4,912	1FM.....
55336V	AK 6	MPLX LP 4.125 03/01/2027.....			02/07/2017.....	CITIGROUP.....		9,983,400	10,000,000		2FE.....
55368@	AA 6	MSI LIGHTING TERM LOAN 15% 11/6/2017.....			01/31/2017.....	Capitalized Interest.....		42,027	84,054		5*.....
55368@	AA 6	MSI LIGHTING TERM LOAN 15% 11/6/2017.....			02/28/2017.....	Capitalized Interest.....		42,709	85,418		5*.....
55368@	AA 6	MSI LIGHTING TERM LOAN 15% 11/6/2017.....			03/31/2017.....	Capitalized Interest.....		42,709	85,418		5*.....
561409	AA 1	MALVERN BANCORP INC 6.125 02/15/2027.....			01/31/2017.....	SANDLER & O'NEIL PARTNERS.....		5,000,000	5,000,000		2FE.....
56501R	AE 6	MANULIFE FIN CORP 4.061 02/24/2032.....			02/21/2017.....	JP MORGAN SECURITIES INC.....		8,000,000	8,000,000		2FE.....
56577P	AC 3	MCLO 2017-9A A1B CLO SSNR FLT 04/15/2029.....		C.....	02/24/2017.....	JP MORGAN SECURITIES INC.....		4,000,000	4,000,000		1FE.....
56577P	AE 9	MCLO 2017-9A A2 CLO MEZ FLT 04/15/2029.....		C.....	02/24/2017.....	JP MORGAN SECURITIES INC.....		7,452,000	7,500,000		1FE.....
575767	AG 3	MASS MUTUAL LIFE 8.875 06/01/2039.....			01/30/2017.....	JEFFERIES & CO.....		7,851,773	5,130,000	77,146	1FE.....
575767	AL 2	MASS MUTUAL LIFE 4.90 04/01/2077.....			03/20/2017.....	CITIGROUP.....		4,954,950	5,000,000		1FE.....
576433	D5 2	MARM 2005-7 3A1 PT SSNR FLT 09/25/2035.....			11/08/2016.....	AMHERST SECURITIES CORP.....				728	1FM.....
576433	HM 1	MARM 2003-7 4A1 PT SNR FLT 01/25/2034.....			03/29/2017.....	AMHERST SECURITIES CORP.....		979,502	1,007,200	168	1Z.....
576433	XA 9	MARM 2005-1 3A1 PT SNR FLT 02/25/2035.....			02/07/2017.....	MESIROW FINANCIAL.....		1,448,243	1,524,466	1,389	1FM.....

SCHEDULE D - PART 3

Showing all Long-Term Bonds and Stocks ACQUIRED During Current Quarter

QE04.5

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)
589400	AB	6	MERCURY GEN CORP 4.40 03/15/2027.....		03/01/2017.....	BANC OF AMERICA SECURITIES.....		19,969,400	20,000,000		2FE.....
59156R	AE	8	METLIFE INC 6.50 12/15/2032.....		01/20/2017.....	GOLDMAN SACHS.....		1,768,242	1,400,000	10,111	1FE.....
59156R	AJ	7	METLIFE INC 6.375 06/15/2034.....		01/19/2017.....	WELLS FARGO BROKERAGE SERVICES.....		3,708,696	2,938,000	20,291	1FE.....
59156R	AJ	7	METLIFE INC 6.375 06/15/2034.....		02/01/2017.....	ROBERT W BAIRD CO.....		12,604,000	10,000,000	90,313	1FE.....
606822	AN	4	MITSUB UFJ FIN GRP 3.677 02/22/2027.....	C.....	02/15/2017.....	MITSUBISHI.....		10,000,000	10,000,000		1FE.....
610332	AE	8	MCBSL 2015-1A B CLO MEZ FLT 05/22/2027.....		01/18/2017.....	BANC OF AMERICA SECURITIES.....		5,196,868	5,192,000	27,865	1FE.....
61746B	EF	9	MORGAN STANLEY 3.625 01/20/2027.....		01/17/2017.....	MORGAN STANLEY.....		7,919,920	8,000,000		1FE.....
61748H	AW	1	MSM 2004-5AR 4A SEQ SNR FLT 07/25/2034.....		01/27/2017.....	CS FIRST BOSTON.....		4,270,621	4,223,199	11,087	1FM.....
62431X	AQ	9	MVW 2014-1A CR CLO MEZ FLT 10/15/2026.....	C.....	03/16/2017.....	RAYMOND JAMES & ASSOCIATES.....		5,003,125	5,000,000	10,197	1FE.....
62946U	AL	4	NRART 2017-T1 AT1 ABS SSNR 3.2143 02/51.....		02/01/2017.....	BARCLAYS CAPITAL.....		8,499,958	8,500,000		1FE.....
6325C0	DJ	7	NATL AUSTRALIA BANK 3.50 01/10/2027.....	C.....	01/04/2017.....	MORGAN STANLEY.....		19,980,000	20,000,000		1FE.....
640270	AS	3	NGCLO 2014-1A AFR CLO SSNR 3.00 08/28/26.....		02/08/2017.....	JEFFERIES & CO.....		22,000,000	22,000,000		1FE.....
640270	AW	4	NGCLO 2014-1A BR CLO MEZ FLT 08/28/26.....		02/08/2017.....	JEFFERIES & CO.....		8,000,000	8,000,000		1FE.....
64128X	AG	5	NEUBERGER BERMAN 4.50 03/15/2027.....		03/09/2017.....	JP MORGAN SECURITIES INC.....		4,960,250	5,000,000		2FE.....
64130H	AJ	0	NEUB 2017-24A B2 CLO MEZ 3.822 04/16/30.....	C.....	03/31/2017.....	WELLS FARGO BROKERAGE SERVICES.....		3,199,396	3,200,000		1FE.....
64952G	AF	5	NEW YORK LIFE 6.75 11/15/2039.....		01/05/2017.....	GOLDMAN SACHS.....		2,190,224	1,620,000	16,706	1FE.....
65157Q	BA	3	NMRK 2014-2A AFR CLO SSNR 3.077 06/30/26.....	C.....	03/02/2017.....	JEFFERIES & CO.....		12,500,000	12,500,000		1FE.....
65157Q	BG	0	NMRK 2014-2A BFR CLO MEZ 3.669 06/30/26.....	C.....	03/02/2017.....	JEFFERIES & CO.....		4,500,000	4,500,000		1FE.....
655664	AS	9	NORDSTROM INC 4.00 03/15/2027.....		03/06/2017.....	BANC OF AMERICA SECURITIES.....		5,977,440	6,000,000		2FE.....
66775V	AA	3	NORTHWEST PIPELINE 4.00 04/01/2027.....		03/29/2017.....	CS FIRST BOSTON.....		6,974,870	7,000,000		2FE.....
66859N	AH	5	WOODS 2014-11A B2R CLO MEZ 3.6898 04/25.....	C.....	03/16/2017.....	GOLDMAN SACHS.....		6,000,000	6,000,000		1FE.....
66859Q	AF	2	WOODS 2014-12A BR CLO MEZ FLT 09/15/2025.....	C.....	02/23/2017.....	GOLDMAN SACHS.....		4,900,000	4,900,000		1FE.....
67103Q	AY	3	OFSBS 2013-5A A2FR CLO MEZ 3.415 04/25.....	C.....	01/25/2017.....	NOMURA SECURITIES INTL.....		7,500,000	7,500,000		1FE.....
67103Q	BC	0	OFSBS 2013-5A A3FR CLO MEZ 4.311 04/25.....	C.....	01/25/2017.....	NOMURA SECURITIES INTL.....		3,500,000	3,500,000		1FE.....
67104C	AB	3	OAKC 2013-8A B CLO MEZ FLT 04/20/2025.....		01/24/2017.....	SANDLER & O'NEIL PARTNERS.....		7,002,800	7,000,000	3,648	1FE.....
67108L	AQ	6	OZLM 2014-6A A2BR CLO MEZ 3.61 04/17/26.....		01/06/2017.....	MORGAN STANLEY.....		9,000,000	9,000,000		1FE.....
67108W	AW	9	OZLM 2014-7A A2BR CLO MEZ 3.60 07/17/26.....	C.....	03/29/2017.....	DEUTSCHE BANK.....		9,500,000	9,500,000		1FE.....
67108W	BA	6	OZLM 2014-7A B2R CLO MEZ 4.36 07/17/2026.....	C.....	03/29/2017.....	DEUTSCHE BANK.....		9,500,000	9,500,000		1FE.....
67112P	AA	6	SYNERGY 1608 10.00 08/30/2020.....		01/06/2017.....	Exchanged.....		1,833,560	2,045,207		6*.....
67515E	AL	0	OCTR 2014-5A A3R CLO SSNR 3.14 10/13/26.....		03/09/2017.....	NOMURA SECURITIES INTL.....		6,000,000	6,000,000		1FE.....
67590J	AS	2	OCT18 2013-1A A2BR CLO MEZ 3.45 12/16/24.....	C.....	02/21/2017.....	NOMURA SECURITIES INTL.....		18,000,000	18,000,000		1FE.....
67590L	AS	7	OCT19 2014-1A B2R CLO MEZ 3.487 04/15/26.....	C.....	03/08/2017.....	WELLS FARGO BROKERAGE SERVICES.....		5,600,000	5,600,000		1FE.....
681936	BK	5	OMEGA HEALTHCARE 4.75 01/15/2028.....		03/28/2017.....	JP MORGAN SECURITIES INC.....		8,908,020	9,000,000		2FE.....
68268H	AA	4	OMFIT 2016-3A A ABS SSNR 3.83 06/18/2031.....		01/24/2017.....	BANC OF AMERICA SECURITIES.....		2,525,000	2,500,000	2,394	1FE.....
68764W	AA	0	SYNERGY 1657 10.00 8/30/2020.....		01/06/2017.....	Exchanged.....		11,444,100	12,232,974		6*.....
694606	AA	2	PACIFIC LIFE INSUR DTC 7.90 12/30/2023.....		01/11/2017.....	ROBERT W BAIRD CO.....		7,313,880	6,000,000	22,383	1FE.....
70454B	AN	9	PEABODY ENERGY TL LIBOR+325 9/24/2020.....		03/01/2017.....	Private Placement.....		38,765	38,765		6FE.....
709599	AX	2	PENSKE TRUCK LEASING 4.20 04/01/2027.....		03/13/2017.....	BANC OF AMERICA SECURITIES.....		8,987,490	9,000,000		2FE.....
71424#	AA	3	PERMIAN HOLDCO 2 14.00 10/15/2021.....		03/31/2017.....	Capitalized Interest.....		1,256	1,256		5*.....
71644E	AE	2	PETRO-CANADA 7.875 06/15/2026.....		03/30/2017.....	MORGAN STANLEY.....		5,563,685	4,320,000	103,005	1FE.....
71951Q	AA	0	PHYSICIANS REALTY LP 4.30 03/15/2027.....		03/02/2017.....	JP MORGAN SECURITIES INC.....		6,977,390	7,000,000		2FE.....
74041W	AA	3	PRETSL 11A A1 CDO SSNR FLT 09/24/2033.....		03/30/2017.....	BANC OF AMERICA SECURITIES.....		1,586,009	1,762,233	968	1FE.....
74041W	AB	1	PRETSL 11A A2 CDO MEZ FLT 09/24/2033.....	C.....	03/30/2017.....	BANC OF AMERICA SECURITIES.....		188,484	219,168	132	1AM.....
74043A	AC	5	PRETSL 23A AFP CDO SSNR FLT 12/22/36.....		02/01/2017.....	BANC OF AMERICA SECURITIES.....		5,378,570	6,398,299	9,512	1AM.....

SCHEDULE D - PART 3

Showing all Long-Term Bonds and Stocks ACQUIRED During Current Quarter

QE04.6

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)
74043A	AC 5	PRETSL 23A AFP CDO SSNR FLT 12/22/36.....			02/10/2017.....	BANC OF AMERICA SECURITIES.....		5,364,974	6,398,299	11,373	1AM.....
74043A	AC 5	PRETSL 23A AFP CDO SSNR FLT 12/22/36.....			03/28/2017.....	GUGGENHEIM CAPITAL MARKET.....		4,735,979	5,633,878	1,875	1AM.....
74043C	AA 5	PRETSL 24A A1 CDO SSNR FLT 03/22/2037.....			02/08/2017.....	BANC OF AMERICA SECURITIES.....		712,722	903,610	1,681	1AM.....
74432Q	AH 8	PRUDENTIAL FIN MTNC 5.40 06/13/2035.....			02/02/2017.....	BARCLAYS CAPITAL.....		10,051,401	8,906,000	72,139	1FE.....
74432Q	AK 1	PRUDENTIAL FIN MTN D 5.90 03/17/2036.....			03/30/2017.....	STIFEL NICOLAUS.....		7,213,443	6,055,000	18,855	1FE.....
74928X	BB 6	RBSSP 2009-6 3A2 MEZ CSTR 01-36 RE.....			01/24/2017.....	CS FIRST BOSTON.....		10,679,258	11,166,027	1,823	1FM.....
74929C	AB 2	RBSSP 2010-2 1A2 MEZ FLT 10/26/2035 RE.....			03/17/2017.....	BANC OF AMERICA SECURITIES.....		11,385,739	11,692,672	21,017	1Z.....
74929F	AK 5	RBSSP 2010-3 4A2 MEZ FLT 12/26/2035 RE.....			12/01/2016.....	AMHERST SECURITIES CORP.....				19	1FM.....
755763	AA 7	READYCAP HOLDINGS LLC 7.50 02/15/2022.....			02/08/2017.....	STIFEL NICOLAUS.....		30,000,000	30,000,000		2FE.....
75902X	AA 6	REGDIV 4A A1 CDO SSNR FLT 02/15/2034.....			11/17/2016.....	GUGGENHEIM CAPITAL MARKET.....				5	1FE.....
76111X	LE 1	RFMSI 2004-SA1 A3 SEQ SNR FLT 07/25/2034.....			01/27/2017.....	CS FIRST BOSTON.....		2,224,203	2,200,865	6,299	1Z.....
76111X	TF 0	RFMSI 2005-SA1 3A SEQ CSTR 03/25/2035.....			12/22/2016.....	GUGGENHEIM CAPITAL MARKET.....				(17)	1FM.....
78410T	AA 4	SCFET 2017-1A A ABS SSNR 3.77 01/20/2023.....			02/15/2017.....	CS FIRST BOSTON.....		15,396,744	15,400,000		1FE.....
805564	KR 1	SAST 2002-1 AF6 NAS 6.303 10/25/2030.....			02/02/2017.....	BANC OF AMERICA SECURITIES.....		24,038	23,978	24	1FM.....
81881U	AN 7	SHACK 2013-4A B2R CLO MEZ 3.476 01/13/25.....		C.....	03/24/2017.....	CITIGROUP.....		8,500,000	8,500,000		1FE.....
832248	AZ 1	SMITHFIELD FOODS 4.25 02/01/2027.....			01/25/2017.....	BARCLAYS CAPITAL.....		4,993,950	5,000,000		2FE.....
83368R	AK 8	SOCIETE GENERALE 4.00 01/12/2027.....		C.....	01/05/2017.....	MORGAN STANLEY.....		4,966,200	5,000,000		2FE.....
83368R	AK 8	SOCIETE GENERALE 4.00 01/12/2027.....		C.....	02/10/2017.....	UBS WARBURG.....		4,839,450	5,000,000	18,333	2FE.....
83405A	AA 2	SCLP 2017-1 A ABS SSNR 3.28 01/26/2026.....			01/20/2017.....	DEUTSCHE BANK.....		14,998,719	15,000,000		1FE.....
843395	AA 2	SOUTHERN NATL BANCORP 5.875 01/20/2027.....			01/20/2017.....	FIG PARTNERS.....		5,000,000	5,000,000		2FE.....
85022W	AB 0	SCFT 2016-AA B ABS MEZ 4.10 10/25/2033.....			03/31/2017.....	BANC OF AMERICA SECURITIES.....		7,800,000	8,000,000	9,111	1FE.....
863579	J9 0	SARM 2005-22 1A4 SEQ SSNR FLT 12/25/2035.....			01/04/2017.....	BANC OF AMERICA SECURITIES.....		1,596,512	1,809,079	1,298	1FM.....
863579	XR 4	SARM 2005-18 8A1 SEQ SSNR CSTR 09/25/35.....			03/09/2017.....	CITIGROUP.....		10,242,999	10,860,702	12,536	1FM.....
86359B	YF 2	SARM 2004-10 4A SEQ SNR FLT 08/25/2034.....			01/27/2017.....	CS FIRST BOSTON.....		7,596,887	7,566,304	20,310	1FM.....
869507	AA 1	SPSS 2017-1A A ABS SSNR 4.19 01/15/2071.....			02/09/2017.....	NATIXIS.....		6,996,494	7,000,000		1FE.....
87159Q	BE 7	SYMP 2014-14A A3R CLO SSNR 2.98 07/14/26.....			01/06/2017.....	CITIGROUP.....		8,000,000	8,000,000		1FE.....
87159Q	BJ 6	SYMP 2014-14A B2R CLO MEZ 3.85 07/14/26.....			01/06/2017.....	CITIGROUP.....		5,600,000	5,600,000		1FE.....
87244B	AA 6	TGIF 2017-1A A2 ABS SNR 6.202 04/30/2047.....			02/23/2017.....	BARCLAYS CAPITAL.....		11,000,000	11,000,000		2AM.....
87244B	AA 6	TGIF 2017-1A A2 ABS SNR 6.202 04/30/2047.....			03/01/2017.....	BARCLAYS CAPITAL.....		3,719,531	3,750,000	2,584	2AM.....
87247U	AU 7	TICP 2014-3A B1R CLO MEZ FLT 01/20/2027.....		C.....	03/20/2017.....	MORGAN STANLEY.....		5,000,000	5,000,000		1FE.....
87247U	AW 3	TICP 2014-3A B2R CLO MEZ 3.57 01/20/2027.....		C.....	03/20/2017.....	MORGAN STANLEY.....		12,000,000	12,000,000		1FE.....
87265K	AC 6	TPG SPECIALTY LENDING 4.50 08/01/2022.....			01/27/2017.....	BANC OF AMERICA SECURITIES.....		15,000,000	15,000,000		2FE.....
874074	AA 5	TAL 2017-1A A ABS SNR 4.50 04/21/2042.....			03/31/2017.....	CS FIRST BOSTON.....		8,097,049	8,000,000		1FE.....
878237	AH 9	TECH DATA CORP 4.95 02/15/2027.....			01/24/2017.....	BANC OF AMERICA SECURITIES.....		5,989,980	6,000,000		2FE.....
878237	AH 9	TECH DATA CORP 4.95 02/15/2027.....			01/30/2017.....	JP MORGAN SECURITIES INC.....		3,006,750	3,000,000	825	2FE.....
87938W	AT 0	TELEFONICA EMISIONES 4.103 03/08/2027.....		C.....	03/01/2017.....	GOLDMAN SACHS.....		10,000,000	10,000,000		2FE.....
881561	VY 7	TMTS 2005-12AL AF4 MEZ SEQ 5.385 07/36.....			03/08/2017.....	AMHERST SECURITIES CORP.....		2,440,959	2,514,833	4,525	1FM.....
883203	BX 8	TEXTRON INC 3.65 03/15/2027.....			02/27/2017.....	BANC OF AMERICA SECURITIES.....		7,989,920	8,000,000		2FE.....
88432M	AC 8	WINDR 2017-1A B CLO MEZ FLT 04/18/2029.....			02/02/2017.....	MORGAN STANLEY.....		8,800,000	8,800,000		1FE.....
89171D	AD 9	TPMT 2015-1 A4 MEZ 4.25 10/25/2053.....			03/27/2017.....	BANC OF AMERICA SECURITIES.....		13,341,486	13,028,000	44,603	1FM.....
89171U	AG 4	TPMT 2015-4 M2 MEZ 3.75 04/25/2055.....			03/28/2017.....	AMHERST SECURITIES CORP.....		11,122,751	11,250,000	35,156	1FM.....
89172R	AD 7	TPMT 2015-6 M2 MEZ 3.75 04/25/2055.....			03/27/2017.....	BANC OF AMERICA SECURITIES.....		10,024,919	10,360,000	31,296	1FM.....
89412W	AA 2	TRAP 2004-7A A1 CDO SSNR FLT 01/25/2035.....			01/06/2017.....	SANDLER & O'NEIL PARTNERS.....		6,646,517	7,728,508	21,631	1FE.....
89412W	AA 2	TRAP 2004-7A A1 CDO SSNR FLT 01/25/2035.....			02/14/2017.....	GUGGENHEIM CAPITAL MARKET.....		1,899,840	2,180,591	2,017	1FE.....
89413A	AA 9	TRAP 2005-9A A1 CDO SSNR FLT 01/27/2040.....		C.....	03/30/2017.....	BANC OF AMERICA SECURITIES.....		2,299,286	2,583,467	6,574	1AM.....

GREAT AMERICAN LIFE INSURANCE COMPANY

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)
89656C AA 1	TRL 2010-1A A ABS 5.194 10/16/2040.....		02/07/2017.....	BANC OF AMERICA SECURITIES.....		783,439	775,682	2,686	1FE.....
898205 AA 7	TFINS 2017-1A A1 CDO SSNR FLT 04/20/2038.....	C.....	03/20/2017.....	BANC OF AMERICA SECURITIES.....		9,700,000	10,000,000		1FE.....
898205 AB 5	TFINS 2017-1A A2 CDO SSNR 4.24 04/20/38.....	C.....	03/20/2017.....	BANC OF AMERICA SECURITIES.....		14,000,000	14,000,000		1FE.....
90253@ AA 1	UNDER ARMOUR PORTLAND CTL 4.87 02/15/32.....		03/10/2017.....	Private Placement.....		16,566,781	16,402,753		1FE.....
90342W AA 5	USCAP 2006-5A A1 CDO SSNR FLT 10/10/2040.....	C.....	03/30/2017.....	BANC OF AMERICA SECURITIES.....		3,684,942	4,439,689	13,365	1AM.....
90351D AB 3	UBS GROUP FUNDING 4.125 09/24/2025.....	C.....	01/26/2017.....	UBS WARBURG.....		15,117,460	15,000,000	218,281	1FE.....
90351D AF 4	UBS GROUP FUNDING 4.125 04/15/2026.....	C.....	01/19/2017.....	HSBC SECURITIES.....		8,055,840	8,000,000	90,750	1FE.....
90351D AF 4	UBS GROUP FUNDING 4.125 04/15/2026.....	C.....	01/26/2017.....	HSBC SECURITIES.....		2,999,551	2,989,000	36,304	1FE.....
90352J AC 7	UBS GROUP FUNDING 4.253 03/23/2028.....	C.....	03/16/2017.....	UBS WARBURG.....		23,000,000	23,000,000		1FE.....
917310 AA 2	USAMERIBANCORP INC 6.25 04/01/2026.....		03/08/2017.....	SANDLER & O'NEIL PARTNERS.....		2,543,750	2,500,000	71,615	2FE.....
92277G AL 1	VENTAS REALTY LP 3.85 04/01/2027.....		03/22/2017.....	BANC OF AMERICA SECURITIES.....		12,895,480	13,000,000		2FE.....
92329X AM 0	VENTR 2014-16A A2RF CLO MEZ 3.403 04/26.....	C.....	03/27/2017.....	RBC CAPITAL MARKETS.....		8,000,000	8,000,000		1FE.....
92343V DY 7	VERIZON COMM INC 4.125 03/16/2027.....		03/13/2017.....	MORGAN STANLEY.....		8,933,040	9,000,000		2FE.....
92553P BC 5	VIACOM INC 6.25 02/28/2057.....		02/23/2017.....	BANC OF AMERICA SECURITIES.....		3,000,000	3,000,000		3FE.....
92922F GY 8	WAMU 2003-S11 3A3 SEQ SNR FLT 11/25/2033.....		01/27/2017.....	CS FIRST BOSTON.....		742,561	740,937	292	1FM.....
92977Y BW 0	WMLT 2005-B 2A4 SEQ SSNR FLT 10/20/2035.....		12/16/2016.....	BANC OF AMERICA SECURITIES.....				8	6FE.....
933636 AG 7	WAMU 2007-HY4 3A1 SEQ SSNR FLT 04/25/37.....		01/06/2017.....	AMHERST SECURITIES CORP.....		8,721,553	9,198,737	10,665	1Z.....
93363E AB 1	WAMU 2006-AR10 1A2 SEQ SSNR FLT 09/25/36.....		01/11/2017.....	BANC OF AMERICA SECURITIES.....		2,198,750	2,336,765	2,965	1FM.....
93363N AB 1	WAMU 2006-AR12 1A2 SEQ SNR FLT 10/25/36.....		03/13/2017.....	CS FIRST BOSTON.....		1,985,627	2,127,932	2,538	1FM.....
939218 AC 7	WAMI 2014-1A A1 CLO SSNR FLT 04/20/2026.....	C.....	01/17/2017.....	BANC OF AMERICA SECURITIES.....		4,002,500	4,000,000		1Z.....
94974B GL 8	WELLS FARGO CO GMTN 4.30 07/22/2027.....		01/17/2017.....	JP MORGAN SECURITIES INC.....		9,881,177	9,585,000	203,788	1FE.....
94974B GL 8	WELLS FARGO CO GMTN 4.30 07/22/2027.....		01/17/2017.....	KEYBANK CAPITAL MARKET.....		5,162,300	5,000,000	106,306	1FE.....
94974B GL 8	WELLS FARGO CO GMTN 4.30 07/22/2027.....		01/19/2017.....	JP MORGAN SECURITIES INC.....		5,091,850	5,000,000	1,194	1FE.....
949773 AF 2	WFMBS 2007-6 A6 PT SSNR 6.00 05/25/2037.....		01/19/2017.....	CS FIRST BOSTON.....		6,364,686	6,336,962	24,292	4FM.....
94982A AA 0	WFMBS 2004-Y 1A1 SEQ SNR FLT 11/25/2034.....		01/27/2017.....	CS FIRST BOSTON.....		5,944,141	5,878,136	14,699	1FM.....
94984F AH 2	WFMBS 2006-11 A8 PT SNR 6.00 09/25/2036.....		01/26/2017.....	CITIGROUP.....		167,736	175,181	876	3FM.....
95058X AA 6	WEN 2015-1A A2I ABS SNR 3.371 06/15/2045.....		01/11/2017.....	GUGGENHEIM CAPITAL MARKET.....		3,949,605	3,950,000	11,836	2AM.....
95058X AC 2	WEN 2015-1A A23 ABS SEQ SNR 4.497 06/45.....		01/03/2017.....	WELLS FARGO BROKERAGE SERVICES.....		2,152,441	2,221,875	5,829	2AM.....
95058X AC 2	WEN 2015-1A A23 ABS SEQ SNR 4.497 06/45.....		02/23/2017.....	BARCLAYS CAPITAL.....		2,875,014	2,962,500	27,015	2AM.....
96033D AA 8	WESTR 2017-1A A ABS SSNR 3.05 12/20/2030.....		03/30/2017.....	AMHERST SECURITIES CORP.....		9,987,891	10,000,000		1FE.....
96033D AB 6	WESTR 2017-1A B ABS MEZ 4.05 12/20/2030.....		03/30/2017.....	AMHERST SECURITIES CORP.....		2,995,547	3,000,000		2AM.....
98310W AN 8	WYNDHAM WORLDWIDE 4.50 04/01/2027.....		03/16/2017.....	JP MORGAN SECURITIES INC.....		8,979,750	9,000,000		2FE.....
98886M AC 8	ZAIS1 2014-1A A2 CLO MEZ FLT 04/15/2026.....		01/13/2017.....	BNP PARIBAS.....		22,475,645	22,486,888	3,589	1FE.....
G7256K AB 0	PROP 2017-1 A ABS SSNR 5.30 03/15/42.....		02/10/2017.....	DEUTSCHE BANK.....		7,495,524	7,500,000	5,521	1FE.....
G7739P AF 7	CABLE&WIRELES (SABLE) B1 L+475 12/02/22.....	D.....	01/01/2017.....	Exchanged.....		1,306,730	1,350,000		3FE.....
3899999. Total - Bonds - Industrial and Miscellaneous.....						1,998,009,858	1,998,053,749	3,976,670	XXX.....
8399997. Total - Bonds - Part 3.....						2,061,938,608	2,060,578,749	4,165,974	XXX.....
8399999. Total - Bonds.....						2,061,938,608	2,060,578,749	4,165,974	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			P4AZ.....
8499999. Total - Preferred Stocks - Industrial and Miscellaneous.....						2,076	XXX	0	XXX.....
8999997. Total - Preferred Stocks - Part 3.....						2,076	XXX	0	XXX.....
8999999. Total - Preferred Stocks.....						2,076	XXX	0	XXX.....
Common Stocks - Industrial and Miscellaneous									

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)
00177C	AC 4	AMMC CLO 2017-20A SUB 0 04/17/29.....	C.....	03/08/2017.....	SG AMERICAS SECURITIES.....	17,010,000.000	15,309,000	XXX	.....	U.....
09075E	10 0	BIOVERATIV INC-W/I.....	.....	02/02/2017.....	Spin Off 09062X103.....	1,750.000	83,961	XXX	.....	L.....
19625W	10 4	COLONY NORTHSTAR INC-CLASS A.....	.....	01/11/2017.....	Exchanged.....	238,680.000	3,446,539	XXX	.....	L.....
19625W	10 4	COLONY NORTHSTAR INC-CLASS A.....	.....	03/28/2017.....	FRIEDMAN BILLINGS RAMSEY.....	22,188.000	290,046	XXX	.....	L.....
453204	10 9	IMPINJ INC.....	.....	02/21/2017.....	Limited Partnership Distribution.....	4,040.000	116,473	XXX	.....	L.....
77432X	10 3	ROCKWATER ENERGY SOLUTIONS INC.....	.....	02/09/2017.....	FBR CAPITAL MARKETS & CO.....	494,117.000	8,399,989	XXX	.....	A.....
D18190	89 8	DEUTSCHE BANK AG-REGISTERED.....	D.....	03/30/2017.....	Exchanged.....	37,400.000	650,436	XXX	.....	L.....
D1T769	56 5	DEUTSCHE BANK AG RIGHTS.....	.....	03/21/2017.....	Spin Off D18190898.....	74,800.000	135,812	XXX	.....	L.....
9099999.	Total - Common Stocks - Industrial and Miscellaneous.....		.....	.....	.....	.....	.....28,432,256	XXX	0	XXX....
9799997.	Total - Common Stocks - Part 3.....		.....	.....	.....	.....	.....28,432,256	XXX	0	XXX....
9799999.	Total - Common Stocks.....		.....	.....	.....	.....	.....28,432,256	XXX	0	XXX....
9899999.	Total - Preferred and Common Stocks.....		.....	.....	.....	.....	.....28,434,332	XXX	0	XXX....
9999999.	Total - Bonds, Preferred and Common Stocks.....		.....	.....	.....	.....	.....2,090,372,940	XXX	4,165,974	XXX....

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

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			F o r e i g n	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 Impairmen t Recognize d	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 Designatio n or Market Indicator (a)

Bonds - U.S. Government

312931	A6	5	FGLMC A84529 PT 4.50 02/01/2039.....	..	03/15/2017.	MBS Paydown.....		3,863	3,863	3,914	3,901	.....	.....(40)	.....	.....(40)	.....	.....3,863	.....	.....	......0	22	02/01/2039.	1.....
31371K	LU	3	FNCL 254239 PT 6.50 3/01/2032.....	..	03/25/2017.	MBS Paydown.....		618	618	715	694	.....	.....(66)	.....	.....(66)	.....	......618	.....	.....	......0	7	03/01/2032.	1.....
31388T	QZ	9	FNCL 614372 PT 7.0 1/01/2032.....	..	03/25/2017.	MBS Paydown.....		263	263	301	293	.....	.....(3)	.....	.....(3)	.....	......263	.....	.....	......0	3	01/01/2032.	1.....
31416K	WP	9	FNCL AA2453 PT 4.50 02/01/2039.....	..	03/25/2017.	MBS Paydown.....		249	249	253	252	.....	.....(1)	.....	.....(1)	.....	......249	.....	.....	......0	2	02/01/2039.	1.....
36296J	FT	7	GN 692378 PT 4.50 02/15/2039.....	..	03/15/2017.	MBS Paydown.....		6,868	6,868	6,953	6,932	.....	.....(72)	.....	.....(72)	.....	......6,868	.....	.....	......0	75	02/15/2039.	1.....
36296T	DP	5	GNSF 700410 PT 5.00 03/15/2039.....	..	03/15/2017.	MBS Paydown.....		393	393	403	399	.....	.....(3)	.....	.....(3)	.....	......393	.....	.....	......0	3	03/15/2039.	1.....
383739	N8	8	GNR 2001-17 PG PAC 6.50 4/20/31.....	..	03/20/2017.	MBS Paydown.....		7,677	7,677	8,010	7,861	.....	.....(173)	.....	.....(173)	.....	......7,677	.....	.....	......0	86	04/20/2031.	1.....
38373W	5C	8	GNR 2002-33 PG PAC 6.50 5/20/32.....	..	03/20/2017.	MBS Paydown.....		25,070	25,070	26,466	25,869	.....	.....(697)	.....	.....(697)	.....	.....25,070	.....	.....	......0	276	05/20/2032.	1.....
478045	AA	5	TVA JOHN SEVIER COMB 4.626 01/15/2042.....	..	01/15/2017.	Sinking Fund Redemption.....		30,756	30,756	30,756	30,756	.....	.....	.....	.....0	.....	.....30,756	.....	.....	......0	711	01/15/2042.	1FE.....
64908P	AA	1	NEW VALEY GEN 3 5.131 01/15/21.....	..	01/15/2017.	Sinking Fund Redemption.....		379,145	379,145	379,145	379,149	.....	.....(0)	.....	.....(0)	.....	.....379,145	.....	.....	......0	9,727	01/15/2021.	1FE.....
690353	RX	7	OVERSEAS PRIV INV 4.44 2/27/27.....	..	02/27/2017.	Sinking Fund Redemption.....		68,205	68,205	68,205	68,205	.....	.....	.....	.....0	.....	......68,205	.....	.....	......0	.....	02/27/2027.	1.....
690353	XM	4	OVERSEAS PRI INV 3.59 12/15/2030.....	..	03/15/2017.	Sinking Fund Redemption.....		114,286	114,286	114,286	114,286	.....	.....	.....	.....0	.....	......114,286	.....	.....	......0	1,026	12/15/2030.	1.....
83190A	AB	9	SBA POOL 523402 6.54 PT 01/20/2035.....	..	03/15/2017.	MBS Paydown.....		31,365	31,365	34,879	34,152	.....	.....(1,994)	.....	.....(1,994)	.....	......31,365	.....	.....	......0	308	01/20/2035.	1.....
841215	AA	4	SOUTHAVEN CMBD CYL TVA 3.846 08/15/2033.....	..	02/15/2017.	Sinking Fund Redemption.....		184,821	184,821	184,821	184,821	.....	.....	.....	.....0	.....	......184,821	.....	.....	......0	3,554	08/15/2033.	1FE.....
0599999.	Total - Bonds - U.S. Government.....							853,579	853,579	859,106	857,572	0	(3,048)	0	(3,048)	0	853,579	0	0	0	15,800	XXX	XXX

Bonds - U.S. Political Subdivisions of States

442331	QM	9	HOUSTON TX REF PENSION 6.29 3/01/2032.....	..	03/01/2017.	Sinking Fund Redemption.....		275,000	275,000	338,219	330,219	.....	.....(55,219)	.....	.....(55,219)	.....	......275,000	.....	.....	......0	8,649	03/01/2032.	1FE.....
2499999.	Total - Bonds - U.S. Political Subdivisions of States.....							275,000	275,000	338,219	330,219	0	(55,219)	0	(55,219)	0	275,000	0	0	0	8,649	XXX	XXX

Bonds - U.S. Special Revenue and Special Assessment

041083	VB	9	AR ST DEV FIN SFM A 3.10 07/01/2043.....	..	03/01/2017.	MBS Paydown.....		331,376	331,376	331,376	331,376	.....	.....	.....	......0	.....	......331,376	.....	.....	......0	1,556	07/01/2043.	1FE.....
100873	AD	0	BOSTON MA HSG 4.76 01/01/2017.....	..	01/01/2017.	Maturity.....		580,000	580,000	580,000	580,000	.....	.....	.....	......0	.....	......580,000	.....	.....	......0	13,804	01/01/2017.	1FE.....
130333	CA	3	CA HSG FIN AGY A 2.90 02/01/2042.....	..	03/01/2017.	MBS Paydown.....		259,935	259,935	259,935	259,935	.....	.....	.....	......0	.....	......259,935	.....	.....	......0	1,254	02/01/2042.	1FE.....
130333	CB	1	CA HSG FIN AGY B 2.90 02/01/2042.....	..	03/01/2017.	MBS Paydown.....		281,021	281,021	280,318	280,424	.....	......310	.....	......310	.....	......281,021	.....	.....	......0	1,039	02/01/2042.	1FE.....
18610R	AD	6	CLEVE-CUYAHOGA 6.625 2/15/2021.....	..	02/15/2017.	Sinking Fund Redemption.....		1,800,000	1,800,000	1,800,000	1,799,898	.....	......102	.....	......102	.....	......1,800,000	.....	.....	......0	59,625	02/15/2021.	1FE.....
25477P	NF	8	DC HSG FIN AGY A REF 3.875 06/15/2045.....	..	03/15/2017.	MBS Paydown.....		1,341,701	1,341,701	1,341,701	1,341,701	.....	.....	.....	......0	.....	......1,341,701	.....	.....	......0	4,477	06/15/2045.	1FE.....
296122	UT	9	ESCAMBIA CNTY FL SFM A 2.85 11/01/2038.....	..	03/01/2017.	MBS Paydown.....		181,000	181,000	181,000	181,000	.....	.....	.....	......0	.....	......181,000	.....	.....	......0	753	11/01/2038.	1FE.....
312903	MA	2	FHR 119 H 7 PAC 7.5 1/15/2021.....	..	03/15/2017.	MBS Paydown.....		606	606	606	606	.....	.....	.....	......0	.....	......606	.....	.....	......0	7	01/15/2021.	1.....
312909	3W	2	FHR 1250-J PAC1 7.00 5/15/2022.....	..	03/15/2017.	MBS Paydown.....		1,124	1,124	1,153	1,129	.....	.....(4)	.....	.....(4)	.....	......1,124	.....	.....	......0	17	05/15/2022.	1.....
312915	QG	9	FHR 1491 I PAC 7.50 4/15/2023.....	..	03/15/2017.	MBS Paydown.....		8,475	8,475	8,985	8,605	.....	.....(81)	.....	.....(81)	.....	......8,475	.....	.....	......0	87	04/15/2023.	1.....
313398	P7	8	FHR 2334 TD PAC 6.5 7/15/2031.....	..	03/15/2017.	MBS Paydown.....		1,614	1,614	1,688	1,656	.....	.....(3)	.....	.....(3)	.....	......1,614	.....	.....	......0	17	07/15/2031.	1.....
313399	PS	0	FHR 2347 VP PAC 6.5 3/15/2020.....	..	03/15/2017.	MBS Paydown.....		9,735	9,735	10,282	9,834	.....	.....(53)	.....	.....(53)	.....	......9,735	.....	.....	......0	102	03/15/2020.	1.....
31339D	ZV	9	FHR 2418 MB SEQ 6.0 2/15/2022.....	..	03/15/2017.	MBS Paydown.....		20,143	20,143	21,447	20,453	.....	.....(215)	.....	.....(215)	.....	......20,143	.....	.....	......0	199	02/15/2022.	1.....
31339D	2Q	4	FHR 2416 PG PAC 6.0 2/15/2022.....	..	03/15/2017.	MBS Paydown.....		77,671	77,671	83,344	78,780	.....	.....(699)	.....	.....(699)	.....	......77,671	.....	.....	......0	850	02/15/2022.	1.....
3133T3	BU	1	FHR 1644 K PAC 6.75 12/15/2023.....	..	03/15/2017.	MBS Paydown.....		11,639	11,639	12,728	11,917	.....	.....(193)	.....	.....(193)	.....	......11,639	.....	.....	......0	130	12/15/2023.	1.....
3133TB	4G	2	FHR 1991 PG PAC 6.0 9/15/2027.....	..	03/15/2017.	MBS Paydown.....		9,104	9,104	9,440	9,230	.....	.....(88)	.....	.....(88)	.....	......9,104	.....	.....	......0	88	09/15/2027.	1.....
3133TC	HE	1	FHR 2018 PG PAC 6.35 1/15/2028.....	..	03/15/2017.	MBS Paydown.....		2,500	2,500	2,638	2,562	.....	.....(34)	.....	.....(34)	.....	......2,500	.....	.....	......0	26	01/15/2028.	1.....
3133TD	3A	2	FHR 2037 HB SEQ 9.0 3/15/2028.....	..	03/15/2017.	MBS Paydown.....		5,664	5,664	6,195	5,927	.....	.....(167)	.....	.....(167)	.....	......5,664	.....	.....	......0	83	03/15/2028.	1.....
3133TH	S8	1	FHR 2118 PE PAC 6.50 1/15/2029.....	..	03/15/2017.	MBS Paydown.....		8,932	8,932	9,378	9,147	.....	.....(109)	.....	.....(109)	.....	......8,932	.....	.....	......0	88	01/15/2029.	1.....
3133TS	F2	4	FHR 2303 CK SCH 6.0 4/15/2031.....	..	03/15/2017.	MBS Paydown.....		2,512	2,512	2,594	2,554	.....	.....(8)	.....	.....(8)	.....	......2,512	.....	.....	......0	25	04/15/2031.	1.....

QE05

SCHEDULE D - PART 4

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

QE05.1

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			F o r e i g n	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)
3133TU S7 4	FHR 2357 QH PAC 6.50 9/15/2031.....			..	03/15/2017.	MBS Paydown.....		7,860	7,860	8,243	8,078		(189)		(189)		7,860			.0	113	09/15/2031.	1.....
31340Y DB 2	FHR 88-12 A PAC 9.25 11/15/2019.....			..	03/15/2017.	MBS Paydown.....		24	24	27	24				0		24			.0	0	11/15/2019.	1.....
31358F M5 5	FNR 1991-12 H PAC 7.0 2/25/2021.....			..	03/25/2017.	MBS Paydown.....		645	645	677	647				2		645			.0	7	02/25/2021.	1.....
31358G 5J 2	FNR 91-65Z ZX 6.50 6/25/2021.....			..	03/25/2017.	MBS Paydown.....		2,195	2,195	2,392	2,895		(548)		(548)		2,195			.0	22	06/25/2021.	1.....
31358K DY 1	FNR 1991-G36 ZBX 7.00 11/25/2021.....			..	03/25/2017.	MBS Paydown.....		2,403	2,403	2,790	2,684		615		615		2,403			.0	28	11/25/2021.	1.....
31358N H3 9	FNR G92-29 J SCH 8.00 7/25/2022.....			..	03/25/2017.	MBS Paydown.....		6,263	6,263	6,336	6,248		0		0		6,263			.0	85	07/25/2022.	1.....
31358N M5 8	FNR 92-119Z ZX 8.00 07-25-22.....			..	03/25/2017.	MBS Paydown.....		2,729	2,729	2,753	2,801		20		20		2,729			.0	36	07/25/2022.	1.....
31358P EE 3	FNR 1992-117 M PAC 7.0 7/25/2022.....			..	03/25/2017.	MBS Paydown.....		4,701	4,701	5,045	4,777		(17)		(17)		4,701			.0	46	07/25/2022.	1.....
31358Q ZE 8	FNR G92-59 D TAC 6.0 10/25/2022.....			..	03/25/2017.	MBS Paydown.....		1,632	1,632	1,744	1,648		(8)		(8)		1,632			.0	15	10/25/2022.	1.....
31358R Y7 2	FNR G92-66 KB PAC 7.0 12/25/2022.....			..	03/25/2017.	MBS Paydown.....		11,096	11,096	12,041	11,295		(93)		(93)		11,096			.0	123	12/25/2022.	1.....
31359D H5 5	FNR 1993-155 PJ PAC 7.0 9/25/2023.....			..	03/25/2017.	MBS Paydown.....		16,636	16,636	18,418	17,086		(143)		(143)		16,636			.0	192	09/25/2023.	1.....
31359H NW 0	FNR 1994-63 PK PAC 7.0 4/25/2024.....			..	03/25/2017.	MBS Paydown.....		3,741	3,741	4,134	3,849		(28)		(28)		3,741			.0	43	04/25/2024.	1.....
31359L ZF 5	FNR 1995-19 ED SEQ 6.50 1/25/2022.....			..	03/25/2017.	MBS Paydown.....		2,615	2,615	2,794	2,651		(18)		(18)		2,615			.0	25	01/25/2022.	1.....
31359N 2W 0	FNR 1997-19 PG PAC 7.0 4/18/2027.....			..	03/18/2017.	MBS Paydown.....		26,160	26,160	28,188	26,521		(395)		(395)		26,160			.0	304	04/18/2027.	1.....
31359V GF 4	FNR 1999-1 PJ PAC 6.50 2/25/2029.....			..	03/25/2017.	MBS Paydown.....		34,851	34,851	37,063	35,871		(883)		(883)		34,851			.0	387	02/25/2029.	1.....
313602 GQ 1	FNR 1988-25 B SCH 9.25 10/25/2018.....			..	02/25/2017.	MBS Paydown.....		499	499	494	499				0		499			.0	5	10/25/2018.	1.....
313603 BQ 4	FNR 1989-79 D PAC 9.0 11/25/2019.....			..	03/25/2017.	MBS Paydown.....		1,108	1,108	1,228	1,116		6		6		1,108			.0	16	11/25/2019.	1.....
3137A4 VD 6	FHR 3775 GI IO 4.0 09/15/2034.....			..	01/15/2017.	MBS Paydown.....				983,545			(0)		(0)					.0	637	09/15/2034.	1.....
3137BL AR 9	FMMV M036 A 4.16 12/15/2029.....			..	03/15/2017.	Partial Call.....		105,000	105,000	107,888	107,382		(2,382)		(2,382)		105,000			.0	1,040	12/15/2029.	1FE.....
313921 JK 5	FNR 2001-57 PD PAC 6.50 10/25/2031.....			..	03/25/2017.	MBS Paydown.....		6,243	6,243	6,583	6,432		(165)		(165)		6,243			.0	61	10/25/2031.	1.....
31392B SC 1	FNR 2002-6 L SEQ 6.0 2/25/2032.....			..	03/25/2017.	MBS Paydown.....		5,975	5,975	6,213	6,098		(90)		(90)		5,975			.0	60	02/25/2032.	1.....
31392C EM 2	FNV 02-W2 AF5 SEQ HEL STP 6/25/32.....			..	03/25/2017.	MBS Paydown.....		14,642	14,642	14,062	13,909		565		565		14,642			.0	152	06/25/2032.	1.....
31392E PC 8	FNR 2002-58 PG PAC 6.0 9/25/2032.....			..	03/25/2017.	MBS Paydown.....		32,858	32,858	34,631	33,785		(807)		(807)		32,858			.0	273	09/25/2032.	1.....
31392K 5C 6	FHR 2455 GK PAC 6.50 5/15/2032.....			..	03/15/2017.	MBS Paydown.....		30,960	30,960	32,923	32,036		(852)		(852)		30,960			.0	364	05/15/2032.	1.....
31392K LR 5	FHR 2450 PH PAC 6.0 5/15/2022.....			..	03/15/2017.	MBS Paydown.....		130,147	130,147	138,896	132,020		(2,140)		(2,140)		130,147			.0	1,253	05/15/2022.	1.....
31392M 5R 9	FHR 2448 TX PAC 6.0 5/15/2032.....			..	03/15/2017.	MBS Paydown.....		21,862	21,862	22,964	22,450		(404)		(404)		21,862			.0	199	05/15/2032.	1.....
31393X VH 7	FNV 2004-W3 A6 PAC 5.50 5/25/2034.....			..	03/25/2017.	MBS Paydown.....		722,816	722,816	692,548	711,507		6,633		6,633		722,816			.0	5,552	05/25/2034.	1.....
31395X 3F 0	FHR 3018 UG PAC 5.50 10/15/2034.....			..	03/15/2017.	MBS Paydown.....		25,920	25,920	25,288	25,578		96		96		25,920			.0	239	10/15/2034.	1.....
34074M JB 8	FL HSG FIN CORP A 2.80 07/01/2041.....			..	03/01/2017.	MBS Paydown.....		400,185	400,185	400,185	400,185				0		400,185			.0	1,710	07/01/2041.	1FE.....
34074M JC 6	FL HSG FIN B TXBL 2.80 07/01/2041.....			..	03/01/2017.	MBS Paydown.....		366,800	366,800	366,800	366,800				0		366,800			.0	1,789	07/01/2041.	1FE.....
34074M KA 8	FL ST HSG FIN CORP C 4.00 7/01/2027.....			..	01/01/2017.	Partial Call.....		15,000	15,000	15,000	15,000				0		15,000			.0	300	07/01/2027.	1FE.....
34074M LW 9	FL HSG FIN CORP A 3.20 07/01/2030.....			..	01/01/2017.	Partial Call.....		15,000	15,000	15,000	15,000				0		15,000			.0	240	07/01/2030.	1FE.....
34074M ND 9	FL HSG FIN TXBL REF 1 3.125 07/01/2037.....			..	03/01/2017.	MBS Paydown.....		507,254	507,254	507,254	507,254				0		507,254			.0	2,660	07/01/2037.	1FE.....
34074M PF 2	FL HSG FIN CORP A 2.45 01/01/2043.....			..	03/01/2017.	MBS Paydown.....		228,998	228,998	228,998	229,013		(4)		(4)		228,998			.0	1,060	01/01/2043.	1FE.....
443730 FT 8	HUDSON NJ IMPT TXB 6.64 02/01/2024.....			..	02/01/2017.	Sinking Fund Redemption.....		100,000	100,000	104,920	103,068		(3,068)		(3,068)		100,000			.0	3,320	02/01/2024.	1FE.....
45201Y YL 5	IL HSG DEV AUTH B 2.75 06/01/2043.....			..	03/01/2017.	MBS Paydown.....		175,260	175,260	169,783	170,001		1,405		1,405		175,260			.0	635	06/01/2043.	1FE.....
462467 NW 7	IA ST FIN SF MTGE SER 3 2.90 2/01/2042.....			..	03/01/2017.	Partial Call.....		195,000	195,000	193,881	193,999		1,001		1,001		195,000			.0	929	02/01/2042.	1FE.....
485077 AW 1	KS CITY MO DEV REV 5.50 01/01/2020.....			..	01/01/2017.	Sinking Fund Redemption.....		370,000	370,000	391,197	370,000				0		370,000			.0	10,175	01/01/2020.	1FE.....
49130T PR 1	KY ST HSG CORP A 4.25 07/01/2033.....			..	02/15/2017.	Partial Call.....		245,000	245,000	256,148	251,025		(6,025)		(6,025)		245,000			.0	5,361	07/01/2033.	1FE.....
49130T PS 9	KY HSG CORP A 3.00 11/01/2041.....			..	03/01/2017.	Partial Call.....		320,000	320,000	320,000	320,000				0		320,000			.0	1,613	11/01/2041.	1FE.....

SCHEDULE D - PART 4

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

QE052

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						F o r e i g n	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)
49130T PT 7	KY HSG CORP B 3.00 11/01/2041.....						..	03/01/2017.	Partial Call.....		435,000	435,000	435,000	435,000				0		435,000			0	1,893	11/01/2041.	1FE.....
57419R D6 9	MD CMNTY DEV HSG A 3.50 09/01/2047.....						..	03/01/2017.	Partial Call.....		220,000	220,000	227,812	227,164		(7,164)		(7,164)		220,000			0	3,871	09/01/2047.	1FE.....
57419R PL 3	MARYLAND CMNTY DEV E 2.857 09/01/2040.....						..	03/01/2017.	Partial Call.....		415,000	415,000	415,000	415,000				0		415,000			0	5,928	09/01/2040.	1FE.....
57586N MT 5	MA HSG FIN-C-TXBL 3.629 06/01/2023.....						..	01/01/2017.	Partial Call.....		40,000	40,000	40,000	40,000				0		40,000			0	16	06/01/2023.	1FE.....
57586N MU 2	MA HSG FIN-C-TXBL 3.729 12/01/2023.....						..	01/01/2017.	Partial Call.....		40,000	40,000	40,000	40,000				0		40,000			0	16	12/01/2023.	1FE.....
57586N MW 8	MA HSG FIN-C-TXBL 4.029 12/01/2027.....						..	03/01/2017.	Partial Call.....		195,000	195,000	195,000	195,000				0		195,000			0	94	12/01/2027.	1FE.....
57586N UR 0	MA ST HSG FIN A 4.375 01/15/2046.....						..	03/15/2017.	MBS Paydown.....		44,023	44,023	44,194	44,171		12		12		44,023			0	323	01/15/2046.	1FE.....
59334H FU 4	MIAMI-DADE CNTY TXBL A 2.875 11/01/2038.....						..	03/01/2017.	MBS Paydown.....		104,590	104,590	104,590	104,590		(0)		(0)		104,590			0	378	11/01/2038.	1FE.....
60416Q FW 9	MN HSG FIN REF 2.70 09/01/2041.....						..	03/01/2017.	MBS Paydown.....		375,206	375,206	365,826	366,138		5,581		5,581		375,206			0	1,439	09/01/2041.	1FE.....
60416Q GK 4	MN ST HSG FIN AGY D 2.73 08/01/2046.....						..	03/01/2017.	MBS Paydown.....		93,424	93,424	93,424	93,424		(0)		(0)		93,424			0	400	08/01/2046.	1FE.....
60636Y MJ 7	MO ST HSG DEV REF SER 1 4.20 01/01/2040.....						..	03/01/2017.	MBS Paydown.....		29,405	29,405	29,405	29,405				0		29,405			0	206	01/01/2040.	1FE.....
60636Y ML 2	MO HSG DEV REF TXBL 2 3.875 10/01/2036.....						..	03/01/2017.	MBS Paydown.....		33,733	33,733	33,733	33,733				0		33,733			0	218	10/01/2036.	1FE.....
60637B FA 3	MISSOURI HSG DEV C 2.97 08/01/2036.....						..	03/01/2017.	MBS Paydown.....		97,946	97,946	97,946	97,946				0		97,946			0	511	08/01/2036.	1FE.....
647200 2G 8	NM MTGE FIN B TXBL 2.75 08/01/2035.....						..	03/01/2017.	MBS Paydown.....		123,589	123,589	123,589	123,589				0		123,589			0	611	08/01/2035.	1FE.....
647200 4S 0	NEW MEXICO ST MTGE B 2.60 09/01/2040.....						..	03/01/2017.	Partial Call.....		160,000	160,000	160,000	160,000				0		160,000			0	628	09/01/2040.	1FE.....
649705 JJ 0	EMPIRE INS NY IND DEV 8.80 9/18 (EMPI).....						..	03/11/2017.	Sinking Fund Redemption.....		550,612	550,612	543,403	546,715		478		478		550,612			0	8,049	09/11/2018.	3.....
64972C BD 4	NYC HSG DEV A TXBL 3.05 06/15/2036.....						..	03/15/2017.	MBS Paydown.....		28,004	28,004	28,004	28,004				0		28,004			0	143	06/15/2036.	1FE.....
658207 MA 0	NC HSG FIN AGY 4.00 01/01/2030.....						..	01/01/2017.	Sinking Fund Redemption.....		120,000	120,000	120,000	120,000				0		120,000			0	2,400	01/01/2030.	1FE.....
658207 MA 0	NC HSG FIN AGY 4.00 01/01/2030.....						..	02/01/2017.	Partial Call.....		20,000	20,000	20,000	20,000				0		20,000			0	400	01/01/2030.	1FE.....
658207 RW 7	NC ST FIN AGY TXBL 36 3.907 07/01/2029.....						..	02/01/2017.	Partial Call.....		440,000	440,000	440,000	439,994		6		6		440,000			0	8,913	07/01/2029.	1FE.....
665444 HN 8	NORTHERN MUNI PWR 5.82 01/01/2017.....						..	01/01/2017.	Maturity.....		10,025,000	10,025,000	10,706,700	10,025,000				0		10,025,000			0	291,728	01/01/2017.	1FE.....
677377 2N 2	OH HSG FIN AGY 1 7.50 07/01/2035.....						..	03/01/2017.	Partial Call.....		467,148	467,148	467,148	467,148		(0)		(0)		467,148			0	6,301	07/01/2035.	1.....
677377 2P 7	OHIO ST HSG FIN AGY SF 2.65 11/01/2041.....						..	03/01/2017.	Partial Call.....		1,065,000	1,065,000	1,065,000	1,065,000		(0)		(0)		1,065,000			0	4,516	11/01/2041.	1FE.....
686087 MP 9	OR HSG & CMNTY SVCS C 2.891 07/01/2033.....						..	03/30/2017.	Partial Call.....		1,050,000	1,050,000	1,050,000	1,050,000				0		1,050,000			0	15,850	07/01/2033.	1FE.....
76221T AL 3	RI HSG SER 64-T 5.00 10/01/2028.....						..	01/01/2017.	Partial Call.....		890,000	890,000	890,000	890,000				0		890,000			0	11,125	10/01/2028.	1FE.....
76221T DH 9	RI HSG & MTG FIN TXB 2.913 10/01/2039.....						..	01/01/2017.	Partial Call.....		165,000	165,000	165,000	165,000				0		165,000			0	93	10/01/2039.	1FE.....
83756C HW 8	SD HSG DEV AUTH F 3.996 05/01/2029.....						..	03/15/2017.	Partial Call.....		1,040,000	1,040,000	1,040,000	1,040,000				0		1,040,000			0	2,847	05/01/2029.	1FE.....
83756C ML 6	SD HSG DEV AUTH TXBL A 3.80 05/01/2031.....						..	03/15/2017.	Partial Call.....		145,000	145,000	145,000	145,000		0		0		145,000			0	692	05/01/2031.	1FE.....
882750 NE 8	TX HSG & CMNTY AFFAIRS 2.875 07/01/2041.....						..	03/01/2017.	Partial Call.....		125,000	125,000	124,881	124,891		109		109		125,000			0	1,800	07/01/2041.	1FE.....
88275F NU 9	TEXAS ST DEPT OF HSG A 3.20 09/01/2039.....						..	03/01/2017.	Partial Call.....		130,000	130,000	130,000	130,094		(94)		(94)		130,000			0	198	09/01/2039.	1FE.....
91528N AA 9	UNM SANDOVAL REG MD 4.50 07/20/2036.....						..	01/20/2017.	Sinking Fund Redemption.....		160,000	160,000	160,000	160,000				0		160,000			0	3,600	07/20/2036.	1FE.....
92812Q 7J 0	VA ST HSG DEV AUTH 4.875 10/01/2031.....						..	03/01/2017.	Partial Call.....		320,000	320,000	320,000	320,000				0		320,000			0	1,040	10/01/2031.	1FE.....
92812Q W4 5	VA ST HSG DEV E 3.754 03/01/2021.....						..	03/01/2017.	Call.....		5,000,000	5,000,000	5,000,000	5,000,000				0		5,000,000			0	93,850	03/01/2021.	1FE.....
92812Q W5 2	VA ST HSG DEV E 4.154 03/01/2022.....						..	03/01/2017.	Call.....		2,750,000	2,750,000	2,750,000	2,750,000				0		2,750,000			0	57,118	03/01/2022.	1FE.....
92812U Q3 5	VA ST HSG DEV D 4.30 12/25/2043.....						..	03/25/2017.	MBS Paydown.....		78,719	78,719	78,719	78,719				0		78,719			0	570	12/25/2043.	1FE.....
92812U Q4 3	VA HSG DEV A 3.50 10/25/2037.....						..	03/25/2017.	MBS Paydown.....		505,002	505,002	505,002	505,002				0		505,002			0	2,918	10/25/2037.	1FE.....
92812U Q6 8	VA HSG DEV AUTH PT A 3.10 06/25/2041.....						..	03/25/2017.	MBS Paydown.....		338,893	338,893	338,893	338,893				0		338,893			0	1,641	06/25/2041.	1FE.....
92812U XA 1	VA ST HSG DEV A 6.00 3/25/2038.....						..	03/25/2017.	MBS Paydown.....		163,925	163,925	176,630	175,176		(2,297)		(2,297)		163,925			0	1,333	03/25/2038.	1FE.....
92812U XB 9	VIRGINIA ST HSG B 6.00 3/25/2038.....						..	03/25/2017.	MBS Paydown.....		98,851	98,851	106,512	105,626		(649)		(649)		98,851			0	976	03/25/2038.	1FE.....
92813T EE 6	VIRGINIA HSG AUTH SER A 3.25 08/25/2042.....						..	03/25/2017.	MBS Paydown.....		1,005,747	1,005,747	1,005,339	1,005,352		135		135		1,005,747			0	5,023	08/25/2042.	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																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																											
							F o r e i g n	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 Impairmen t Recognize d	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 Designatio n or Market Indicator (a)																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																							
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QE05.3

SCHEDULE D - PART 4

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

QE054

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		F o r e i g n	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)
02146P AF 2	CWALT 2006-HY12 A5 NAS CSTR 08/25/2036.....		..	03/25/2017.	MBS Paydown.....		259,660	259,660	166,561	167,238		16,597		16,597		259,660			.0	1,349	08/25/2036.	1FM.....
02146T AL 1	CWALT 2006-24CB A11 SEQ 5.75 06/25/2036.....		..	03/25/2017.	MBS Paydown.....		43,010	43,010	28,974	26,299		72		72		43,010			.0	354	06/25/2036.	1FM.....
02146T AL 1	CWALT 2006-24CB A11 SEQ 5.75 06/25/2036.....		..	03/25/2017.	Pass-Through Loss.....			13,262	8,934					0					.0		06/25/2036.	1FM.....
02150V AA 3	CWALT 2007-HY7C A1 SEQ SSNR FLT 08/25/37.....		..	03/25/2017.	MBS Paydown.....		71,641	71,641	58,038	57,861		(672)		(672)		71,641			.0	107	08/25/2037.	1FM.....
02150V AA 3	CWALT 2007-HY7C A1 SEQ SSNR FLT 08/25/37.....		..	03/25/2017.	Pass-Through Loss.....			(97)						0					.0		08/25/2037.	1FM.....
023654 AW 6	AMER WEST AIR 1999-1 7.93 01/02/2019.....		..	01/02/2017.	Sinking Fund Redemption.....		470,008	470,008	495,271	475,735		(16)		(16)		470,008			.0	18,636	01/02/2019.	2FE.....
02377B AB 2	AM AIRLN 15-2 AA 3.60 09/22/2027.....		..	03/22/2017.	Sinking Fund Redemption.....		307,888	307,888	307,888	307,887		0		0		307,888			.0	5,542	09/22/2027.	1FE.....
02377U AB 0	AMER AIRLINES 2013-2 4.95 01/15/2023.....		..	01/15/2017.	Sinking Fund Redemption.....		227,625	227,625	227,625	227,625				0		227,625			.0	5,634	01/15/2023.	2FE.....
02660L CA 8	AHMA 2006-4 1A11 SEQ SSNR FLT 10/25/2046.....		..	03/25/2017.	MBS Paydown.....		24,997	24,997	18,748	16,109		791		791		24,997			.0	38	10/25/2046.	1FM.....
02660T CS 0	AHM 2004-4 4A SEQ FLT 02-25-2045.....		..	03/25/2017.	MBS Paydown.....		200,830	200,830	171,835	176,111		7,982		7,982		200,830			.0	1,024	02/25/2045.	1FM.....
02660T DH 3	AHM 2005-1 6A SEQ FLT 06/25/2045.....		..	03/25/2017.	MBS Paydown.....		108,631	108,631	94,645	96,927		4,150		4,150		108,631			.0	616	06/25/2045.	1FM.....
02660T EQ 2	AHM 2005-2 4A1 SEQ FLT 09/25/2045.....		..	03/25/2017.	MBS Paydown.....		114,516	114,516	98,217	99,842		(2,309)		(2,309)		114,516			.0	560	09/25/2045.	1FM.....
02660V AE 8	AHMA 2005-1 3A11 SEQ SSNR FLT 11/25/2035.....		..	03/25/2017.	MBS Paydown.....		7,761	7,761	6,330	6,455		(658)		(658)		7,761			.0	14	11/25/2035.	1FM.....
02665U AA 3	AH4R 2014-SFR2 A ABS SSNR 3.786 10/17/36.....		..	03/17/2017.	MBS Paydown.....		89,921	89,921	90,660	90,503		(8)		(8)		89,921			.0	567	10/17/2036.	1FE.....
02665V AA 1	AH4R 2014-SFR1 A ABS SSNR FLT 06/17/2031.....		..	01/17/2017.	MBS Paydown.....		5,935	5,935	5,935	5,935				0		5,935			.0	9	06/17/2031.	1FE.....
02665X AA 7	AH4R 2014-SFR3 A ABS SSNR 3.678 12/17/36.....		..	03/17/2017.	MBS Paydown.....		148,826	148,826	150,367	150,160		(15)		(15)		148,826			.0	912	12/17/2036.	1FE.....
02666A AA 6	AH4R 2015-SFR1 A ABS SEQ SNR 3.467 04/45.....		..	03/17/2017.	MBS Paydown.....		194,576	194,576	196,237	195,944		(17)		(17)		194,576			.0	1,124	04/17/2052.	1FE.....
02666B AA 4	AH4R 2015-SFR2 A ABS SSNR 3.732 10/17/45.....		..	03/17/2017.	MBS Paydown.....		37,698	37,698	37,697	37,691		(0)		(0)		37,698			.0	234	10/17/2045.	1FE.....
026929 AA 7	AHM 2006-3 11A1 SEQ SSNR FLT 12/25/2046.....		..	03/25/2017.	MBS Paydown.....		92,288	92,288	72,331	72,989		(8,095)		(8,095)		92,288			.0	94	12/25/2046.	1FM.....
03072S RC 1	AMSI 2004-FR1W A6 SEQ STP 05/25/2034.....		..	03/25/2017.	MBS Paydown.....		85,309	85,309	82,750	83,280		177		177		85,309			.0	687	05/25/2034.	1FM.....
03215P BN 8	AMRES 1997-1 A7 SEQ 7.61 03/25/27.....		..	03/25/2017.	MBS Paydown.....		8,408	8,408	8,399	8,408				0		8,408			.0	99	03/25/2027.	1FM.....
03215P DM 8	AMRES 1998-1 A5 SEQ STP 10/25/27.....		..	03/25/2017.	MBS Paydown.....		93,560	93,560	93,618	93,560				0		93,560			.0	1,138	10/25/2027.	1FM.....
03235T AA 5	ACEF 2014-1A A ABS 8.00 12/20/24.....		..	03/20/2017.	MBS Paydown.....		46,422	46,422	46,422	46,422				0		46,422			.0	447	12/20/2024.	1AM.....
03763K AB 2	AASET 2014-1 A ABS SNR 5.125 12/15/2029.....		..	03/15/2017.	MBS Paydown.....		601,608	601,608	601,608	601,608				0		601,608			.0	5,125	12/15/2029.	1FE.....
03766K AA 1	AASET 2016-1A A ABS SNR 4.875 03/17/2036.....		..	03/15/2017.	MBS Paydown.....		262,500	262,500	258,758	259,197		120		120		262,500			.0	2,133	03/17/2036.	1FE.....
038779 AA 2	ARBYS 2015-1A A2 ABS SEQ SNR 4.969 10/45.....		..	01/30/2017.	MBS Paydown.....		17,500	17,500	17,500	17,500				0		17,500			.0	217	10/30/2045.	2AM.....
04249@ AD 3	ARMY & AIR FORCE 4.95 10/15/2024.....		..	03/15/2017.	Paydown.....		32,249	32,249	32,249	32,249				0		32,249			.0	266	10/15/2024.	1.....
04544P AD 1	ABSHE 2006-HE5 A4 SEQ FLT 07/25/2036.....		..	03/25/2017.	MBS Paydown.....		413,249	413,249	268,534	314,847		14,492		14,492		413,249			.0	596	07/25/2036.	1FM.....
05178T AA 9	AURORA MILITARY 5.82 07/15/2034.....		..	01/15/2017.	Sinking Fund Redemption.....		16,965	16,965	16,965	16,965				0		16,965			.0	494	07/15/2034.	1FE.....
05377R AV 6	AESOP 2011-5A A ABS 3.27 2/20/18.....		..	02/20/2017.	MBS Paydown.....		6,000,000	6,000,000	5,997,815	5,999,957		43		43		6,000,000			.0	24,525	02/20/2018.	1FE.....
05531U AF 7	BCAP 2009-RR5 3A2 RR SUB 5.50 8/26/36.....		..	03/26/2017.	MBS Paydown.....		230,083	230,083	172,562	195,385		33,166		33,166		230,083			.0	2,115	08/26/2036.	1FM.....
05531U AN 0	BCAP 2009-RR5 7A1 SEQ SSNR CSTR 6/26/35.....		..	03/26/2017.	MBS Paydown.....		153,304	153,304	149,855	150,129		2,121		2,121		153,304			.0	1,057	06/26/2035.	1FM.....
05532C AN 9	BCAP 2009-RR8 4A1 SEQ SSNR CSTR 11/21/36.....		..	03/26/2017.	MBS Paydown.....		660,547	660,547	620,914	647,532		17,287		17,287		660,547			.0	4,957	11/26/2036.	1FM.....
05532E BB 0	BCAP 2009-RR10 15A1 SEQ SSNR 5.50 3/36.....		..	03/26/2017.	MBS Paydown.....		150,169	150,169	147,917	149,003		(45)		(45)		150,169			.0	1,414	03/26/2036.	1FM.....
05532E CE 3	BCAP 2009-RR10 9A2 MEZ SSUP 6.00 5/26/37.....		..	03/26/2017.	MBS Paydown.....		260,063	260,063	70,333	132,775		36,088		36,088		260,063			.0	2,538	06/26/2037.	1FM.....
05532E CE 3	BCAP 2009-RR10 9A2 MEZ SSUP 6.00 5/26/37.....		..	03/26/2017.	Pass-Through Loss.....			16,801						0					.0		06/26/2037.	1FM.....
05532M AG 2	BCAP 2009-RR15 4A2 MEZ 6.00 5/26/2036.....		..	02/26/2017.	MBS Paydown.....		511,108	511,108	265,799	297,832		(27,824)		(27,824)		511,108			.0	5,269	05/26/2036.	1FM.....
05532M AG 2	BCAP 2009-RR15 4A2 MEZ 6.00 5/26/2036.....		..	03/26/2017.	Pass-Through Loss.....			98,023				3,812		3,812					.0		05/26/2036.	1FM.....
05532T FD 9	BCAP 2010-RR1 3A13 SUB SSUP CSTR 12/35.....		..	03/20/2017.	MBS Paydown.....		885,305	885,305	876,452	879,430		(93)		(93)		885,305			.0	3,586	12/20/2035.	1FM.....
05533C MC 9	BCAP 2010-RR6 20A8 SEQ WAC 11/26/2035.....		..	03/26/2017.	MBS Paydown.....		311,370	311,370	280,233	302,295		7,929		7,929		311,370			.0	1,380	11/26/2035.	1FM.....

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			F o r e i g n	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 Impairmen t Recognize d	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 Designatio n or Market Indicator (a)
05533F AK 7	BCAP 2011-R11 2A1 SEQ 5.5 12/26/2035.....			..	03/26/2017.	MBS Paydown.....		299,502	299,502	297,256	295,046				(34)		299,502			.0	2,766	12/26/2035.	1FM.....
05533F LR 0	BCAP 2011-R11 32A5 SEQ SSNR FLT 02/26/36.....			..	03/26/2017.	MBS Paydown.....		706,037	706,037	677,796	675,662				(5,373)		706,037			.0	2,152	02/26/2036.	1FM.....
05533G CN 7	BCAP 2010-RR9 6A1 SEQ SSNR 6.00 10/26/35.....			..	03/26/2017.	MBS Paydown.....		176,495	176,495	167,229	170,116				(169)		176,495			.0	1,767	10/26/2035.	1FM.....
05533H AK 3	BCAP 2010-RR10 1A10 SEQ CSTR 09/27/36 RE.....			..	03/27/2017.	MBS Paydown.....		873,747	873,747	845,351	859,615				12,026		873,747			.0	3,667	09/27/2036.	1FM.....
05533N AJ 3	BCAP 2010-RR12 1A9 MEZ FLT 06/26/2037 RE.....			..	03/26/2017.	MBS Paydown.....		28,965	28,965	24,524	25,015				(408)		28,965			.0	190	06/26/2037.	1FM.....
05533N AJ 3	BCAP 2010-RR12 1A9 MEZ FLT 06/26/2037 RE.....			..	03/26/2017.	Pass-Through Loss.....			(6,199)						3					.0		06/26/2037.	1FM.....
05533N DJ 0	BCAP 2010-RR12 5A2 SUB CSTR 11/26/35 RE.....			..	03/26/2017.	MBS Paydown.....		1,526,199	1,526,199	1,175,173	1,354,871				75,687		1,526,199			.0	7,376	11/26/2035.	1FM.....
05534D AU 9	BCAP 2012-RR1 4A1 SEQ SSNR CSTR 01/36 RE.....			..	03/26/2017.	MBS Paydown.....		580,953	580,953	511,239	532,887				27,585		580,953			.0	2,251	01/26/2036.	1FM.....
055359 AC 7	BCRR 2009-1 2A1 SEQ SSNR CSTR 07/17/40.....			..	03/17/2017.	MBS Paydown.....		2,324,183	2,324,183	2,225,358	2,313,564				(6,134)		2,324,183			.0	28,113	07/17/2040.	1FM.....
05536K BL 0	BCAP 2011-RR9 5A1 SEQ SSNR CSTR 01/47.....			..	03/26/2017.	MBS Paydown.....		499,915	499,915	465,546	499,883				1,421		499,915			.0	2,584	01/26/2047.	1FM.....
05539B AD 6	BCAP 2012-RR3 1A44 SUB 4.5 12/26/2037 RE.....			..	03/26/2017.	MBS Paydown.....		1,305,936	1,305,936	1,193,299	1,259,736				12,968		1,305,936			.0	7,867	12/26/2037.	1FM.....
05540X BK 8	BCAP 2012-RR4 5A5 SUB SSNR CSTR 05/36 RE.....			..	03/26/2017.	MBS Paydown.....		941,976	941,976	876,038	974,801				(30,023)		941,976			.0	4,062	05/26/2036.	1FM.....
05540X BQ 5	BCAP 2012-RR4 6A1 SEQ SSNR CSTR 11/35 RE.....			..	03/26/2017.	MBS Paydown.....		1,417,150	1,417,150	1,247,092	1,283,547				57,738		1,417,150			.0	7,307	11/26/2035.	1FM.....
05541D AU 0	BCAP 2012-RR8 4A3 SUB FLT 11/20/2036 RE.....			..	03/20/2017.	MBS Paydown.....		457,956	457,956	378,386	404,005				(11,793)		457,956			.0	703	11/20/2036.	1FM.....
055451 AH 1	BHP FINANCE USA 6.50 04/01/2019.....			C	03/02/2017.	Cash Tender.....		9,000,000	9,000,000	8,971,110	8,991,854				8,146		9,000,000			.0	1,211,435	04/01/2019.	1FE.....
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				5,541		262,902			.0	291	02/27/2037.	1AM.....
05617L AC 1	BABS N 2012-1A B CLO FLT 04/15/2022.....			..	02/15/2017.	Distribution.....		3,750,000	3,750,000	3,684,375	3,718,792				1,290		3,720,082		29,918	29,918	43,035	04/15/2022.	1FE.....
05741R AE 3	BAKR 2006-1A C CLO MEZ FLT 10/15/2019.....			..	01/15/2017.	MBS Paydown.....		3,500,000	3,500,000	3,373,125	3,445,548				54,452		3,500,000			.0	14,401	10/15/2019.	1FE.....
058927 AG 9	BAFC 2006-A 3A2 PT SSNR FLT 02/20/2036.....			..	03/20/2017.	MBS Paydown.....		50,195	50,195	41,668	39,335				(1,365)		50,195			.0	215	02/20/2036.	1FM.....
058927 AG 9	BAFC 2006-A 3A2 PT SSNR FLT 02/20/2036.....			..	03/20/2017.	Pass-Through Loss.....			11,330						0					.0		02/20/2036.	1FM.....
058931 AD 8	BAFC 2006-3 2A1 SEQ SSNR 6.0 03/25/2036.....			..	03/25/2017.	MBS Paydown.....		338,355	338,355	247,515	223,392				21,269		338,355			.0	1,815	03/25/2036.	1FM.....
058931 AD 8	BAFC 2006-3 2A1 SEQ SSNR 6.0 03/25/2036.....			..	03/25/2017.	Pass-Through Loss.....			(112)						0					.0		03/25/2036.	1FM.....
058931 BL 9	BAFC 2006-3 5A8 SEQ 5.50 03/25/36.....			..	03/25/2017.	MBS Paydown.....		19,420	19,420	18,959	17,524				189		19,420			.0	134	03/25/2036.	1FM.....
058931 BL 9	BAFC 2006-3 5A8 SEQ 5.50 03/25/36.....			..	03/25/2017.	Pass-Through Loss.....			1,389						0					.0		03/25/2036.	1FM.....
059333 ZZ 0	BACKCOUNTRY.COM LIBOR+725 6/30/2020.....			..	03/17/2017.	Paydown.....		690,151	690,151	683,249	683,147				7,004		690,151			.0	14,030	06/30/2020.	2FE.....
05946X H7 1	BAFC 2005-H 3A1 SEQ SSNR FLT 11/20/2035.....			..	03/20/2017.	MBS Paydown.....		677,222	677,222	614,068	615,742				30,433		677,222			.0	2,529	11/20/2035.	4FM.....
05946X H7 1	BAFC 2005-H 3A1 SEQ SSNR FLT 11/20/2035.....			..	03/20/2017.	Pass-Through Loss.....			2,835						0					.0		11/20/2035.	4FM.....
05946X Y7 2	BAFC 2005-8 2A8 NAS SSNR 5.75 01/25/2036.....			..	03/25/2017.	MBS Paydown.....		265,443	265,443	261,296	259,767				(664)		265,443			.0	3,053	01/25/2036.	2FM.....
05946X YV 9	BAFC 2005-F 2A1 SEQ SNR FLT 09/20/2035.....			..	03/20/2017.	MBS Paydown.....		85,421	85,421	72,052					(46)		85,421			.0	280	09/20/2035.	1FM.....
05946X YV 9	BAFC 2005-F 2A1 SEQ SNR FLT 09/20/2035.....			..	03/20/2017.	Pass-Through Loss.....			195,590						0					.0		09/20/2035.	1FM.....
05948K ZB 8	BOAA 2005-4 CB2 SEQ SSNR FLT 05/25/2035.....			..	03/25/2017.	MBS Paydown.....		33,953	33,953	25,114	20,440				(12,135)		33,953			.0	68	05/25/2035.	1FM.....
05948K ZB 8	BOAA 2005-4 CB2 SEQ SSNR FLT 05/25/2035.....			..	03/25/2017.	Pass-Through Loss.....			11,152						0					.0		05/25/2035.	1FM.....
05948K ZF 9	BOAA 2005-4 CB6 SEQ FLT 5/25/2035.....			..	03/25/2017.	MBS Paydown.....		69,567	69,567	49,856	46,949				(12,900)		69,567			.0	128	05/25/2035.	1FM.....
05948K ZF 9	BOAA 2005-4 CB6 SEQ FLT 5/25/2035.....			..	03/25/2017.	Pass-Through Loss.....			22,850						0					.0		05/25/2035.	1FM.....
05948X 5S 6	BOAMS 2004-C 2A1 SEQ CSTR 04/25/34.....			..	03/25/2017.	MBS Paydown.....		29,576	29,576	26,286	26,160				(18)		29,576			.0	206	04/25/2034.	1FM.....
05948X 5V 9	BOAMS 2004-C B1 MEZ FLT 04/25/2034.....			..	03/25/2017.	MBS Paydown.....		264,657	264,657	247,454	247,619				3,689		264,657			.0	2,084	04/25/2034.	1FM.....
05948X T2 7	BOAMS 2004-A 2A2 PT SNR FLT 02/34.....			..	03/25/2017.	MBS Paydown.....		123,418	123,418	121,567	121,730				(1,126)		123,418			.0	544	02/25/2034.	1FM.....
05949A H8 6	BOAMS 2005-A 2A1 PT SNR FLT 02/25/2035.....			..	03/25/2017.	MBS Paydown.....		275,824	275,824	266,688	267,464				2,932		275,824			.0	1,575	02/25/2035.	1FM.....
05949A H9 4	BOAMS 2005-A 2A2 PT SSNR FLT 02/25/2035.....			..	03/25/2017.	MBS Paydown.....		344,456	344,456	335,414	336,222				2,833		344,456			.0	1,966	02/25/2035.	1FM.....
05949C GW 0	BOAMS 2005-8 A9 PAC 5.50 9/25/35.....			..	03/25/2017.	MBS Paydown.....		33,459	33,459	32,228	28,707				(831)		33,459			.0	459	09/25/2035.	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			F o r e i g n	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)
05949C	GW	0	BOAMS 2005-8 A9 PAC 5.50 9/25/35.....	..	03/25/2017.	Pass-Through Loss.....			1,144	20,888					(1,318)						.0	09/25/2035.	1FM.....
05949C	HM	1	BOAMS 2005-I 1A1 SEQ SSNR CSTR 10/25/35.....	..	03/25/2017.	MBS Paydown.....	26,645	26,645	23,415	23,687					(7,883)		26,645			.0	.141	10/25/2035.	1FM.....
05949C	HM	1	BOAMS 2005-I 1A1 SEQ SSNR CSTR 10/25/35.....	..	03/25/2017.	Pass-Through Loss.....		193								0				.0		10/25/2035.	1FM.....
05949C	KS	4	BOAMS 2005-J 2A3 SEQ SSNR CSTR 11/35.....	..	03/25/2017.	MBS Paydown.....	6,516	6,516	6,011	6,309					(102)		6,516			.0	.31	11/25/2035.	1FM.....
05949C	KS	4	BOAMS 2005-J 2A3 SEQ SSNR CSTR 11/35.....	..	03/25/2017.	Pass-Through Loss.....		422								0				.0		11/25/2035.	1FM.....
05949C	NN	2	BOAMS 2005-11 1A10 SEQ 6.00 12/25/2035.....	..	03/25/2017.	MBS Paydown.....	205,652	205,652	195,645	196,622					5,060		205,652			.0	2,247	12/25/2035.	2FM.....
05949C	NN	2	BOAMS 2005-11 1A10 SEQ 6.00 12/25/2035.....	..	03/25/2017.	Pass-Through Loss.....		8,175	7,777							0				.0		12/25/2035.	2FM.....
05950M	AJ	9	BAFC 2006-G 3A3 PT SSUP FLT 07/20/2036.....	..	03/20/2017.	MBS Paydown.....	585,122	585,122	560,986	561,499					5,209		585,122			.0	2,852	07/20/2036.	1FM.....
05950P	AF	0	BAFC 2006-H 2A3 PT SSNR FLT 09/20/2046.....	..	03/20/2017.	MBS Paydown.....	320,149	320,149	271,266	265,163					10,012		320,149			.0	2,361	09/20/2046.	1FM.....
05950P	AF	0	BAFC 2006-H 2A3 PT SSNR FLT 09/20/2046.....	..	03/20/2017.	Pass-Through Loss.....		29,888							(13,602)					.0		09/20/2046.	1FM.....
05950T	AC	9	BOAMS 2006-B 2A1 SEQ SSNR CSTR 11/20/46.....	..	03/20/2017.	MBS Paydown.....	59,916	59,916	49,543	49,535					(2,122)		59,916			.0	.388	11/20/2046.	1FM.....
05950T	AC	9	BOAMS 2006-B 2A1 SEQ SSNR CSTR 11/20/46.....	..	03/20/2017.	Pass-Through Loss.....		2,589	2,140							0				.0		11/20/2046.	1FM.....
05951F	AB	0	BAFC 2007-1 TA1B SEQ AFC 1/25/2037.....	..	03/25/2017.	MBS Paydown.....	5,471	5,471	5,198	3,771					89		5,471			.0	.47	01/25/2037.	1FM.....
05951F	AB	0	BAFC 2007-1 TA1B SEQ AFC 1/25/2037.....	..	03/25/2017.	Pass-Through Loss.....		606	575							0				.0		01/25/2037.	1FM.....
05951K	AN	3	BAFC 2006-7 1A12 SEQ SSNR 6.00 09/25/36.....	..	03/25/2017.	MBS Paydown.....	51,478	51,478	47,865						382		51,478			.0	515	09/25/2036.	2FM.....
05951K	AN	3	BAFC 2006-7 1A12 SEQ SSNR 6.00 09/25/36.....	..	03/25/2017.	Pass-Through Loss.....		25,969							4,664					.0		09/25/2036.	2FM.....
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					24		1,591			.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.....		453	431							0				.0		10/25/2036.	1FM.....
05951V	AV	1	BAFC 2006-I 6A1 SEQ SSNR FLT 10/20/2046.....	..	03/20/2017.	MBS Paydown.....	178,825	178,825	143,291	142,260					448		178,825			.0	258	10/20/2046.	1FM.....
05951V	AV	1	BAFC 2006-I 6A1 SEQ SSNR FLT 10/20/2046.....	..	03/20/2017.	Pass-Through Loss.....		21,637								0				.0		10/20/2046.	1FM.....
059522	AA	0	BAFC 2007-C 6A1 SEQ SSNR FLT 05/20/2047.....	..	03/20/2017.	MBS Paydown.....	1,416,314	1,416,314	1,218,030	1,228,422					145,744		1,416,314			.0	2,451	05/20/2047.	1FM.....
059522	AU	6	BAFC 2007-C 1A2 PT SSNR FLT 05/20/2036.....	..	03/20/2017.	MBS Paydown.....	613,138	613,138	549,205	548,287					1,487		613,138			.0	3,075	05/20/2036.	1FM.....
059522	AU	6	BAFC 2007-C 1A2 PT SSNR FLT 05/20/2036.....	..	03/20/2017.	Pass-Through Loss.....		32,991								0				.0		05/20/2036.	1FM.....
05952X	AL	8	BAFC 2010-R4 2A4 SEQ SSUP 5.50 3/26/2037.....	..	03/26/2017.	MBS Paydown.....	278,575	278,575	200,923	237,172					(9,128)		278,575			.0	1,821	03/26/2037.	3FM.....
05952X	AL	8	BAFC 2010-R4 2A4 SEQ SSUP 5.50 3/26/2037.....	..	03/26/2017.	Pass-Through Loss.....		(736)								0				.0		03/26/2037.	3FM.....
05953Y	AH	4	BAFC 2007-4 TA1B SEQ STP 05/25/37.....	..	02/25/2017.	MBS Paydown.....	12,095	12,095	10,575	9,212					(344)		12,095			.0	.67	05/25/2037.	1FM.....
05953Y	AH	4	BAFC 2007-4 TA1B SEQ STP 05/25/37.....	..	02/25/2017.	Pass-Through Loss.....		1,568	1,371							0				.0		05/25/2037.	1FM.....
05954D	AL	0	BAFC 2009-R17 2A1 PT SSNR CSTR 09/20/37.....	..	03/20/2017.	MBS Paydown.....	34,667	34,667	30,046	28,714					2,462		34,667			.0	.151	09/20/2037.	1FM.....
05954D	AL	0	BAFC 2007-E 6A1 PT SSNR CSTR 09/20/37.....	..	03/20/2017.	Pass-Through Loss.....		11	9							0				.0		09/20/2037.	1FM.....
05954U	AB	4	BAFC 2009-R9 1A2 SEQ SSNR 6.0 10/26/36.....	..	03/26/2017.	MBS Paydown.....	61,356	61,356	51,539	57,296					3,819		61,356			.0	920	10/26/2036.	1FM.....
05955D	AF	2	BAFC 2009-R6 3A1 SEQ SSNR CSTR 01/26/37.....	..	02/26/2017.	MBS Paydown.....	18,308	18,308	16,660	18,239					69		18,308			.0	.57	01/26/2037.	1FM.....
05955F	AA	8	BALL 2009-UB1 A4A SEQ CSTR 6/24/50.....	..	02/24/2017.	MBS Paydown.....	149,158	149,158	134,802	147,317					1,842		149,158			.0	815	06/24/2050.	1FE.....
05955Q	AC	4	BAFC 2009-R17 1A1 SEQ SSNR 6.00 8/26/37.....	..	03/26/2017.	MBS Paydown.....	537,596	537,596	510,716	529,537					(1,428)		537,596			.0	5,113	08/26/2037.	1FM.....
05955Q	AC	0	BAFC 2009-R17 2A1 SEQ SSNR 6.0 36 RE.....	..	02/26/2017.	MBS Paydown.....	526,128	526,128	516,263	523,386					2,742		526,128			.0	3,838	10/26/2036.	1FM.....
05955T	AA	8	BALL 2009-UB2 A4AA SEQ SSNR CSTR 2/24/51.....	..	03/24/2017.	MBS Paydown.....	7,301,955	7,301,955	7,412,625	7,271,323					7,455		7,301,955			.0	57,619	02/24/2051.	1FE.....
05955T	AC	4	BALL 2009-UB2 A4AB SEQ SSNR CSTR 12/49.....	..	03/24/2017.	MBS Paydown.....	911,642	911,642	899,754	905,614					(858)		911,642			.0	7,004	12/24/2049.	1FE.....
05955T	AG	5	BALL 2009-UB2 A4B1 SUB 5.325 02/24/44.....	..	02/24/2017.	MBS Paydown.....	1,555,064	1,555,064	1,523,234	1,549,412					5,652		1,555,064			.0	7,660	02/24/2044.	1FE.....
05955U	AA	5	BALL 2010-UB3 A4A1 SEQ SSNR CSTR 6/15/49.....	..	01/15/2017.	MBS Paydown.....	3,351,968	3,351,968	3,170,475	3,332,813					19,156		3,351,968			.0	15,636	06/15/2049.	1FE.....
05955U	AG	2	BALL 2010-UB3 A4A2 RR SEQ CSTR 5/15/46.....	..	03/15/2017.	MBS Paydown.....	5,087,654	5,087,654	4,809,423	5,062,824					3,990		5,087,654			.0	46,501	05/15/2046.	1FE.....
05955U	AQ	0	BALL 2010-UB3 A4B3 SUB CSTR 02/15/51.....	..	03/15/2017.	MBS Paydown.....	949,790	949,790	967,895	949,180					(1,730)		949,790			.0	14,232	02/15/2051.	1FE.....

SCHEDULE D - PART 4

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

QE05.7

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		F o r e i g n	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)
05990E AD 2	BAFC 2012-R6 2A2 MEZ FLT 07/26/2036 RE.....		..	03/26/2017.	Pass-Through Loss.....		.....	19,918	.....	.....		.....	54	.....	54				0	.....	07/26/2036.	1AM.....
05990H AB 9	BAFC 2010-R2 1A2 SEQ 6.00 8/26/2037.....		..	03/26/2017.	MBS Paydown.....		919,210	919,210	857,163	894,672		.....	22,499	.....	22,499	919,210			0	9,043	08/26/2037.	1FM.....
05990H AH 6	BAFC 2010-R2 1A3 MEZ 6.00 8/26/2037.....		..	03/26/2017.	Pass-Through Loss.....		.....	90,904	.....	.....		.....	(96,987)	.....	(96,987)			0	.....	08/26/2037.	1FM.....	
05990H AQ 6	BAFC 2010-R2 3A4 MEZ FLT 07/26/2035 RE.....		..	03/26/2017.	MBS Paydown.....		522,929	522,929	508,385	508,954		.....	107	.....	107	522,929			0	2,661	07/26/2035.	1FM.....
05990H AT 0	BAFC 2010-R2 4A3 MEZ 6.25 8/26/2036.....		..	03/26/2017.	MBS Paydown.....		194,920	194,920	145,611	165,619		.....	286	.....	286	194,920			0	1,857	08/26/2036.	1FM.....
05990H AT 0	BAFC 2010-R2 4A3 MEZ 6.25 8/26/2036.....		..	03/26/2017.	Pass-Through Loss.....		.....	31,001	.....	.....		.....		.....	0			0	.....	08/26/2036.	1FM.....	
07325D AF 1	BAYV 2006-C 1A5 NAS SNR 5.852 11/28/2036.....		..	03/28/2017.	MBS Paydown.....		120,659	120,659	120,659	120,659		.....		.....	0	120,659			0	845	11/28/2036.	1FM.....
07330T AA 0	BCRR 2009-2A 1A1 RR SEQ SSNR 6.50 7/40.....		..	03/17/2017.	MBS Paydown.....		517,694	517,694	494,918	515,675		.....	1,440	.....	1,440	517,694			0	7,131	07/17/2040.	1FM.....
07384M Q8 8	BSARM 2004-3 2A SEQ SNR FLT 07/25/2034.....		..	03/25/2017.	MBS Paydown.....		121,808	121,808	122,191	.....		.....	(12)	.....	(12)	121,808			0	506	07/25/2034.	1FM.....
07384M S7 8	BSARM 2004-5 2A SEQ SNR FLT 07/25/2034.....		..	03/25/2017.	MBS Paydown.....		167,177	167,177	167,906	.....		.....	460	.....	460	167,177			0	529	07/25/2034.	1FM.....
07384M S8 6	BSARM 2004-5 3A SEQ SNR FLT 07/25/2034.....		..	03/25/2017.	MBS Paydown.....		13,597	13,597	13,779	.....		.....	2,222	.....	2,222	13,597			0	65	07/25/2034.	1Z.....
07384Y KF 2	BSABS 2003-AC4 A SEQ 5.5 09/25/2033.....		..	03/25/2017.	MBS Paydown.....		161,804	161,804	163,523	162,860		.....	563	.....	563	161,804			0	1,586	09/25/2033.	1FM.....
07386H PD 7	BALTA 2004-12 2A1 SEQ SNR FLT 01/25/2035.....		..	03/25/2017.	MBS Paydown.....		63,546	63,546	58,304	58,181		.....	532	.....	532	63,546			0	173	01/25/2035.	1FM.....
07386H QZ 7	BALTA 2005-2 2A3 SEQ PT SNR FLT 04/25/35.....		..	03/25/2017.	MBS Paydown.....		273,966	273,966	232,186	229,038		.....	1,362	.....	1,362	273,966			0	1,470	04/25/2035.	1FM.....
07386H UG 4	BALTA 2005-5 21A1 SEQ SSNR FLT 07/25/35.....		..	03/25/2017.	MBS Paydown.....		3,062	3,062	2,787	2,796		.....	108	.....	108	3,062			0	21	07/25/2035.	1FM.....
07386R AA 7	BSABS 2007-HE4 1A1 SEQ SSNR FLT 05/25/37.....		..	03/27/2017.	Suspense Ledger Adjustment.....		15	.....	.....	.....		.....		.....	0		15	15	.....	.....	05/25/2037.	1FM.....
073870 AG 2	BALTA 2007-2 2A1 SEQ SSNR CSTR 04/37.....		..	03/25/2017.	MBS Paydown.....		4,131	4,131	2,454	1,751		.....	(60)	.....	(60)	4,131			0	23	04/25/2037.	1FM.....
073870 AG 2	BALTA 2007-2 2A1 SEQ SSNR CSTR 04/37.....		..	03/25/2017.	Pass-Through Loss.....		.....	652	415	.....		.....		.....	0			0	.....	04/25/2037.	1FM.....	
073879 GN 2	BSABS 2004-AC5 A2 SEQ FLT 10/25/2034.....		..	03/25/2017.	MBS Paydown.....		46,522	46,522	34,775	36,115		.....	(6,998)	.....	(6,998)	46,522			0	74	10/25/2034.	1FM.....
073879 M5 4	BSABS 2005-AC6 21A1 SEQ SNR 5.25 09/2020.....		..	03/25/2017.	MBS Paydown.....		147,034	147,034	148,780	148,234		.....	1,664	.....	1,664	147,034			0	1,054	09/25/2020.	1FM.....
07387M AH 2	BSCMS 2006-PW11 AJ MEZ 5.5575 03/11/2039.....		..	01/11/2017.	MBS Paydown.....		9,225,000	9,225,000	8,940,188	8,969,606		.....	255,394	.....	255,394	9,225,000			0	41,787	03/11/2039.	1FM.....
073880 AG 1	BSARM 2007-1 3A1SEQ SSNR FLT 02/25/2047.....		..	03/25/2017.	MBS Paydown.....		401,139	401,139	328,535	328,768		.....	41,788	.....	41,788	401,139			0	2,829	02/25/2047.	1FM.....
073880 AG 1	BSARM 2007-1 3A1SEQ SSNR FLT 02/25/2047.....		..	03/25/2017.	Pass-Through Loss.....		.....	(1,678)	.....	.....		.....		.....	0			0	.....	02/25/2047.	1FM.....	
07388R AE 7	BSCMS 2007-PW15 A4 SEQ SSNR 5.331 02/44.....		..	02/11/2017.	MBS Paydown.....		6,310,639	6,310,639	6,720,990	6,305,024		.....	5,615	.....	5,615	6,310,639			0	31,122	02/11/2044.	1FM.....
07389N AC 9	BSABS 2006-SD4 2A1 SEQ SSNR FLT 10/25/36.....		..	02/25/2017.	MBS Paydown.....		130,865	130,865	117,493	117,705		.....	2,705	.....	2,705	130,865			0	705	10/25/2036.	1FM.....
095560 AE 8	BHILL 2013-1A B1 CLO MEZ FLT 01/15/2026.....		..	02/28/2017.	Distribution.....		1,000,000	1,000,000	1,000,313	1,000,240		.....	(161)	.....	(161)	1,000,079		(79)	(79)	10,701	01/15/2026.	1Z.....
095560 AG 3	BHILL 2013-1A B2 CLO 4.18 01/15/26.....		..	02/28/2017.	Distribution.....		9,500,000	9,500,000	9,500,000	9,500,000		.....		.....	0	9,500,000			0	146,706	01/15/2026.	1Z.....
095560 AG 7	BHILL 2013-1A C1 CLO MEZ FLT 01/15/2026.....		..	02/28/2017.	Distribution.....		3,500,000	3,500,000	3,473,750	3,474,922		.....	704	.....	704	3,475,626	24,374		24,374	51,132	01/15/2026.	1Z.....
095560 AL 2	BHILL 2013-1A C2 CLO 5.40 01/15/26.....		..	02/28/2017.	Distribution.....		2,500,000	2,500,000	2,500,000	2,500,000		.....		.....	0	2,500,000			0	49,875	01/15/2026.	1Z.....
096629 AA 8	BOARDWALK PIPELINE 5.50 2/01/2017.....		..	02/01/2017.	Maturity.....		2,000,000	2,000,000	1,993,340	1,999,938		.....	62	.....	62	2,000,000			0	55,000	02/01/2017.	2FE.....
09751W AA 9	BOLDINI LTD 3.6 07/19/35.....		C	01/19/2017.	Sinking Fund Redemption.....		175,000	175,000	177,510	176,858		.....	(9)	.....	(9)	175,000			0	3,150	07/19/2035.	1FE.....
09774X AU 6	BCM 1999-A A3 SEQ 5.98 01/15/2018.....		..	03/15/2017.	MBS Paydown.....		7,204	7,204	6,904	7,204		.....	(2)	.....	(2)	7,204			0	75	01/15/2018.	5AM.....
09774X BF 8	BCM 1999-B A5 SEQ 7.44 12/15/2029.....		..	03/15/2017.	MBS Paydown.....		7,773	7,773	7,773	3,710		.....	6,198	.....	6,198	7,773			0	112	12/15/2029.	6FE.....
101137 AD 9	BOSTON SCIENTIFC 5.125 01/12/2017.....		..	01/12/2017.	Maturity.....		9,000,000	9,000,000	8,940,330	8,999,781		.....	219	.....	219	9,000,000			0	230,625	01/12/2017.	2FE.....
11042A AA 2	BRITISH AIRWAYS 4.625 06/20/2024.....		..	03/20/2017.	Sinking Fund Redemption.....		161,710	161,710	161,897	161,838		.....	(5)	.....	(5)	161,710			0	1,870	06/20/2024.	1FE.....
11042B AA 0	BRITISH AIRWAYS 5.625 06/20/2020.....		..	03/20/2017.	Sinking Fund Redemption.....		197,118	197,118	197,118	197,118		.....		.....	0	197,118			0	2,772	06/20/2020.	2FE.....
12189P AD 4	BNSF 98-C TRUST 6.23 07/02/2018.....		..	01/02/2017.	Sinking Fund Redemption.....		6,810	6,810	6,246	6,810		.....		.....	0	6,810			0	212	07/02/2018.	1FE.....
12189P AE 2	BURLINGTON NORTH 7.16 01/02/20.....		..	01/02/2017.	Sinking Fund Redemption.....		385,250	385,250	426,699	385,250		.....		.....	0	385,250			0	13,792	01/02/2020.	1FE.....
12189P AJ 1	BNSF 01-1 TRUST 6.727 07/15/2022.....		..	01/15/2017.	Sinking Fund Redemption.....		143,843	143,843	169,435	149,943		.....	(119)	.....	(119)	143,843			0	4,838	07/15/2022.	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	130,384			0	3,874	01/15/2022.	1FE.....

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		F o r e i g n	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)
12479H AA 7	CAUTO 2011-1A A ABS 5.61 11/15/2039.....		..	03/15/2017.	MBS Paydown.....		31,415	31,415	31,405	31,412		0		0		31,415			0	298	11/15/2039.	1FE.....
12479K AA 0	CAUTO 2012-1A A ABS 4.70 07/01/2042.....		..	03/15/2017.	MBS Paydown.....		17,430	17,430	17,426	17,427		0		0		17,430			0	138	07/15/2042.	1FE.....
12479L AA 8	CAI 2012-1A A ABS 3.47 10/25/2027.....		C	03/25/2017.	MBS Paydown.....		692,625	692,625	677,011	678,372		696		696		692,625			0	3,995	10/25/2027.	1FE.....
12479L AC 4	CAI 2013-1A A ABS 3.35 03/27/2028.....		C	03/25/2017.	MBS Paydown.....		367,500	367,500	362,589	363,689		174		174		367,500			0	2,047	03/27/2028.	1FE.....
12489W EL 4	CBASS 2002-CB1 B1 SUB FLT 08/25/30.....		..	03/25/2017.	MBS Paydown.....		11,104	11,104	9,772	10,961		(548)		(548)		11,104			0	67	08/25/2030.	1FM.....
12489W JQ 8	CBASS 2004-CB4 A6 NAS SNR 5.872 05/25/35.....		..	03/25/2017.	MBS Paydown.....		5,257	5,257	5,244			7		7		5,257			0	32	05/25/2035.	1FM.....
12489W NN 0	CBASS 2005-CB6 A3 SEQ SNR 5.12 07/25/35.....		..	03/25/2017.	MBS Paydown.....		69,603	69,603	69,168	68,990		(626)		(626)		69,603			0	497	07/25/2035.	1FM.....
125277 AA 1	CGCMT 2009-RR1 MA4A SEQ SSNR CSTR 3/51.....		..	03/17/2017.	MBS Paydown.....		13,183,570	13,183,570	11,365,437	13,136,877		46,693		46,693		13,183,570			0	115,613	03/17/2051.	1FE.....
125278 AC 5	CGCMT 2010-RR2 JA4A SEQ SSNR 6.068 2/51.....		..	01/19/2017.	MBS Paydown.....		65,696	65,696	70,990	66,290		(639)		(639)		65,696			0	332	02/19/2051.	3AM.....
12527X AA 4	CGCMT 2010-RR3 ML5R SEQ CSTR 06/14/2050.....		..	03/14/2017.	MBS Paydown.....		5,434,255	5,434,255	5,807,223	5,446,233		(10,788)		(10,788)		5,434,255			0	56,327	06/14/2050.	1FE.....
125431 AH 9	CWHL 2006-HYB4 2A1 SSNR SEQ CSTR 36.....		..	03/20/2017.	MBS Paydown.....		131,602	131,602	128,744	78,072		17,441		17,441		131,602			0	770	06/20/2036.	1FM.....
125431 AH 9	CWHL 2006-HYB4 2A1 SSNR SEQ CSTR 36.....		..	03/20/2017.	Pass-Through Loss.....			60,469	59,156					0					0		06/20/2036.	1FM.....
12543K AL 8	COMMUNITY HEALTH TL F 1L L+325 12/31/18.....		..	03/16/2017.	Paydown.....		4,000,000	4,000,000	3,967,000			33,000		33,000		4,000,000			0	20,733	12/31/2018.	3FE.....
12543X AD 8	CWHL 2006-19 1A4 SEQ SSNR 6.0 01/25/37.....		..	03/25/2017.	MBS Paydown.....		226,910	226,910	202,147	183,761		4,680		4,680		226,910			0	2,377	01/25/2037.	1FM.....
12543X AD 8	CWHL 2006-19 1A4 SEQ SSNR 6.0 01/25/37.....		..	03/25/2017.	Pass-Through Loss.....			32,994						0					0		01/25/2037.	1FM.....
12544B AE 3	CWHL 2007-HY5 3A1 SEQ SSNR CSTR 09/37.....		..	03/25/2017.	MBS Paydown.....		73,436	73,436	47,676	46,889		173		173		73,436			0	536	09/25/2037.	1FM.....
12544B AE 3	CWHL 2007-HY5 3A1 SEQ SSNR CSTR 09/37.....		..	03/25/2017.	Pass-Through Loss.....			3,644						0					0		09/25/2037.	1FM.....
12549F AE 9	CIFC 2013-4A A2 CLO SSNR 3.31 11/27/2024.....		..	02/27/2017.	MBS Paydown.....		7,000,000	7,000,000	6,973,400	6,987,619		12,381		12,381		7,000,000			0	57,925	11/27/2024.	1Z.....
12549F AS 8	CIFC 2013-4A C3 CLO MEZ 5.41 11/27/2024.....		..	02/27/2017.	MBS Paydown.....		4,500,000	4,500,000	4,500,000	4,500,000				0		4,500,000			0	60,863	11/27/2024.	1Z.....
12549V AC 8	CIFC 2014-4A A1 CLO SSNR FLT 10/17/2026.....		..	01/17/2017.	MBS Paydown.....		3,000,000	3,000,000	3,000,000	3,000,000				0		3,000,000			0	18,170	10/17/2026.	1FE.....
12549V AQ 7	CIFC 2014-4A A2 CLO SSNR SEQ 3.428 10/26.....		..	01/17/2017.	MBS Paydown.....		8,000,000	8,000,000	8,000,000	8,000,000				0		8,000,000			0	68,560	10/17/2026.	1FE.....
125585 AF 6	CIT 1995-1 A5 SUB 9.05 8/15/2020.....		..	03/15/2017.	MBS Paydown.....		118,488	118,488	118,562	68,578		(16,265)		(16,265)		118,488			0	1,712	08/15/2020.	1AM.....
12558M AG 7	CITHE 2002-1 AF6 SEQ STP 02/25/2030.....		..	03/25/2017.	MBS Paydown.....		80,655	80,655	82,570	81,480		43		43		80,655			0	1,016	02/25/2030.	1FM.....
125634 AG 0	CLIF 2013-1A ABS 2.83 03/18/2028.....		..	03/18/2017.	MBS Paydown.....		125,000	125,000	124,982	124,988		0		0		125,000			0	590	03/18/2028.	1FE.....
125634 AL 9	CLIF 2013-3A A ABS 3.67 11/18/2028.....		..	03/18/2017.	MBS Paydown.....		59,113	59,113	59,109	59,110		0		0		59,113			0	362	11/18/2028.	1FE.....
125634 AN 5	CLIF 2014-1A A ABS PT SNR 3.29 06/18/29.....		..	03/18/2017.	MBS Paydown.....		130,172	130,172	130,119	130,085		3		3		130,172			0	691	06/18/2029.	1FE.....
125634 AQ 8	CLIF 2014-2A A ABS SNR 3.38 10/18/2029.....		..	03/18/2017.	MBS Paydown.....		733,718	733,718	715,985	716,772		544		544		733,718			0	4,124	10/18/2029.	1FE.....
12563L AA 5	CLIF 2016-1A A ABS SNR 4.21 02/18/41.....		..	03/18/2017.	MBS Paydown.....		233,353	233,353	233,329	233,332		1		1		233,353			0	1,583	02/18/2041.	1FE.....
12566U AN 4	CMALT 2007-A2 1A13 SSNR SEQ 5.7 R4-2.....		..	03/25/2017.	MBS Paydown.....		8,852	8,852	6,172	6,398		256		256		8,852			0	72	02/25/2037.	1FM.....
12566U AN 4	CMALT 2007-A2 1A13 SSNR SEQ 5.7 R4-2.....		..	03/25/2017.	Pass-Through Loss.....			2,204						0					0		02/25/2037.	1FM.....
12566V AE 2	CMALT 2007-A4 1A5 SEQ SSNR 5.75 04/25/37.....		..	03/25/2017.	MBS Paydown.....		60,246	60,246	48,348	47,543		(308)		(308)		60,246			0	489	04/25/2037.	1FM.....
12566V AE 2	CMALT 2007-A4 1A5 SEQ SSNR 5.75 04/25/37.....		..	03/25/2017.	Pass-Through Loss.....			23,411						0					0		04/25/2037.	1FM.....
12621R AA 2	COMM 2010-RR1 GEA SEQ SSNR CSTR 12/11/49.....		..	01/11/2017.	MBS Paydown.....		4,258,048	4,258,048	3,980,321	4,247,924		10,124		10,124		4,258,048			0	19,669	12/11/2049.	1FE.....
12639C AA 5	CSMC 2009-RR4 A4A SEQ 5.695 09/15/40.....		..	03/15/2017.	MBS Paydown.....		1,690,417	1,690,417	1,428,600	1,671,625		(14,726)		(14,726)		1,690,417			0	12,979	09/15/2040.	1FE.....
12640W AC 4	CSMC 2008-3R 1A2 MEZ FLT 07/26/2037 RE.....		..	03/25/2017.	MBS Paydown.....		170,898	170,898	150,393	150,406		(4,237)		(4,237)		170,898			0	969	07/26/2037.	5*.....
12640W AC 4	CSMC 2008-3R 1A2 MEZ FLT 07/26/2037 RE.....		..	03/25/2017.	Pass-Through Loss.....			726						0					0		07/26/2037.	5*.....
12641P AA 2	CSMC 2009-6R 1A1 EXC SEQ SSNR 5.75 1/36.....		..	03/26/2017.	MBS Paydown.....		30,869	30,869	30,869	30,869				0		30,869			0	288	01/26/2036.	1FM.....
12641P AJ 3	CSMC 2009-6R 2A1 EXC SEQ SSNR 5.50 10/35.....		..	03/26/2017.	MBS Paydown.....		477,903	477,903	477,903	475,971		217		217		477,903			0	3,783	10/26/2035.	1FM.....
12641P AR 5	CSMC 2009-6R 2A6 MEZ SSUP 5.50 10/26/35.....		..	03/26/2017.	Pass-Through Loss.....			60,604	36,701			(0)		(0)					0		10/26/2035.	1FM.....
12641P AY 0	CSMC 2009-6R 4A2 SUB SSUP 5.50 11/26/35.....		..	03/26/2017.	MBS Paydown.....		166,179	166,179	164,203	165,179		266		266		166,179			0	1,345	11/26/2035.	1FM.....

SCHEDULE D - PART 4

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

QE059

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		F o r e i g n	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 Impairmen t Recognize d	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 Designatio n or Market Indicator (a)
12641P BC 7	CSMC 2009-6R 4A6 MEZ SSUP 5.50 11/26/35.....		..	03/26/2017.	Pass-Through Loss.....			21,361	3,580				(0)	(0)					.0		11/26/2035.	1FM.....
12641P BJ 2	CSMC 2009-6R 6A1 EXC SEQ SSNR 5.50 9/35.....		..	03/26/2017.	MBS Paydown.....		192,302	192,302	192,998	191,644		91		91		192,302			.0	1,291	09/26/2035.	1FM.....
12641P BR 4	CSMC 2009-6R 6A6 MEZ SSUP 5.50 9/26/35.....		..	03/26/2017.	Pass-Through Loss.....			371	180			(0)		(0)					.0		09/26/2035.	1FM.....
12641P CA 0	CSMC 2009-6R 8A2 SUB SSUP 5.50 10/26/35.....		..	03/26/2017.	MBS Paydown.....		852,639	852,639	852,639					0		852,639			.0	7,454	10/26/2035.	1FM.....
12641P CG 7	CSMC 2009-6R 9A2 SUB SSUP CSTR 4/26/36.....		..	03/26/2017.	MBS Paydown.....		13,706	13,706	13,706	13,683		3		3		13,706			.0	75	04/26/2036.	1FM.....
12641P CK 8	CSMC 2009-6R 9A5 MEZ SSUP CSTR 4/26/36.....		..	03/26/2017.	Pass-Through Loss.....			382	386			(0)		(0)					.0		04/26/2036.	1FM.....
12641P CV 4	CSMC 2009-6R 11A2 SUB SSUP 5.50 1/26/36.....		..	03/26/2017.	MBS Paydown.....		163,864	163,864	163,864	163,278		72		72		163,864			.0	1,011	01/26/2036.	1FM.....
12641P DC 5	CSMC 2009-6R 12A2 SUB SSUP 5.00 4/26/35.....		..	03/26/2017.	MBS Paydown.....		698,092	698,092	682,670	694,888		1,025		1,025		698,092			.0	5,698	04/26/2035.	1FM.....
12641Q AA 0	CSMC 2009-7R 3A3 MEZ 6.00 9/26/37.....		..	03/26/2017.	MBS Paydown.....		9,692	9,692	5,152	4,824		(1,124)		(1,124)		9,692			.0	107	09/26/2037.	1FM.....
12641Q AA 0	CSMC 2009-7R 3A3 MEZ 6.00 9/26/37.....		..	03/26/2017.	Pass-Through Loss.....			612						0					.0		09/26/2037.	1FM.....
12641Q AE 2	CSMC 2009-7R 4A1 SEQ EXCH CSTR 7/26/37.....		..	03/26/2017.	MBS Paydown.....		363,177	363,177	362,642	360,868		688		688		363,177			.0	3,925	07/26/2037.	1FM.....
12641Q AJ 1	CSMC 2009-7R 4A5 MEZ 6.00 7/26/2037.....		..	03/26/2017.	Pass-Through Loss.....			110,515				(153)		(153)					.0		07/26/2037.	1FM.....
12641Q AN 2	CSMC 2009-7R 5A1 SEQ EXCH 5.50 11/26/35.....		..	03/26/2017.	MBS Paydown.....		262,356	262,356	262,356	261,395		46		46		262,356			.0	2,354	11/26/2035.	1FM.....
12641Q AS 1	CSMC 2009-7R 5A5 MEZ 5.50 11/26/2035.....		..	02/26/2017.	MBS Paydown.....		0	0	0			0		0		0			.0		11/26/2035.	1FM.....
12641Q AS 1	CSMC 2009-7R 5A5 MEZ 5.50 11/26/2035.....		..	03/26/2017.	Pass-Through Loss.....			48,222	28,506					0					.0		11/26/2035.	1FM.....
12641Q AW 2	CSMC 2009-7R 6A1 SEQ EXCH 5.50 09/26/35.....		..	03/26/2017.	MBS Paydown.....		817,525	817,525	817,525	814,872		26		26		817,525			.0	6,613	09/26/2035.	1FM.....
12641Q AY 8	CSMC 2009-7R 6A3 MEZ 5.50 9/26/35.....		..	03/26/2017.	Pass-Through Loss.....			95,960	55,218					0					.0		09/26/2035.	1FM.....
12641Q BE 1	CSMC 2009-7R 7A3 SUB FLT 12/26/36.....		..	03/26/2017.	MBS Paydown.....		208,310	208,310	146,349	186,805		10,574		10,574		208,310			.0	1,926	12/26/2036.	1FM.....
12641Q BF 8	CSMC 2009-7R 7A4 MEZ FLT 12/26/36.....		..	03/26/2017.	Pass-Through Loss.....			5,746				15		15					.0		12/26/2036.	1FM.....
12641Q BQ 4	CSMC 2009-7R 8A6 MEZ STP 5/26/36.....		..	03/26/2017.	MBS Paydown.....		22,109	22,109	18,353	9,052		216		216		22,109			.0	63	05/26/2036.	1FM.....
12641Q BU 5	CSMC 2009-7R 9A1 SEQ EXCH 5.25 8/26/35.....		..	03/26/2017.	MBS Paydown.....		177,878	177,878	178,967	52,878		125,000		125,000		177,878			.0	1,226	08/26/2035.	1FM.....
12641Q BV 3	CSMC 2009-7R 9A2 SUB 5.25 8/26/35.....		..	03/26/2017.	MBS Paydown.....		179,873	179,873	177,435	179,873				0		179,873			.0	2,341	08/26/2035.	1FM.....
12641Q CH 3	CSMC 2009-7R 11A1 SEQ EXCH 2/26/35.....		..	03/26/2017.	MBS Paydown.....		428,298	428,298	428,298	427,072		82		82		428,298			.0	4,340	02/26/2035.	1FM.....
12641Q CQ 3	CSMC 2009-7R 12A3 SUB 5.75 1/26/36.....		..	03/26/2017.	MBS Paydown.....		73,452	73,452	73,452	73,237		74		74		73,452			.0	821	01/26/2036.	1FM.....
12641Q CS 9	CSMC 2009-7R 12A5 MEZ 5.75 1/26/36.....		..	03/26/2017.	Pass-Through Loss.....			1,024	1,024			(2)		(2)					.0		01/26/2036.	1FM.....
12641Q CW 0	CSMC 2009-7R 13A1 SEQ EXCH 6.00 06/26/37.....		..	03/26/2017.	MBS Paydown.....		88,399	88,399	88,840	88,385		(10)		(10)		88,399			.0	678	06/26/2037.	1FM.....
12641Q CZ 3	CSMC 2009-7R 13A4 MEZ 6.00 6/26/37.....		..	03/26/2017.	Pass-Through Loss.....			14,100	10,040			(47)		(47)					.0		06/26/2037.	1FM.....
12641Q DM 1	CSMC 2009-7R 15A1 SEQ EXCH FLT 4/26/37.....		..	03/26/2017.	MBS Paydown.....		158,498	158,498	141,074	145,877		7,632		7,632		158,498			.0	1,834	04/26/2037.	1FM.....
12641Q DQ 2	CSMC 2009-7R 15A4 SUB FLT 4/26/37.....		..	03/26/2017.	Pass-Through Loss.....			1,022				(0)		(0)					.0		04/26/2037.	1FM.....
12641Q DV 1	CSMC 2009-7R 16A1 SEQ EXCH 5.75 2/26/36.....		..	02/26/2017.	MBS Paydown.....		149,691	149,691	149,448	143,708		1,297		1,297		149,691			.0	907	02/26/2036.	1FM.....
12641Q DW 9	CSMC 2009-7R 16A2 MEZ 5.75 2/26/36.....		..	03/26/2017.	Pass-Through Loss.....			49,813	37,949			(27)		(27)					.0		02/26/2036.	1FM.....
12641Q EA 6	CSMC 2009-7R 17A1 SEQ EXCH FLT 03/26/37.....		..	03/26/2017.	MBS Paydown.....		77,607	77,607	77,607	74,041		957		957		77,607			.0	67	03/26/2037.	1FM.....
12641Q EK 4	CSMC 2009-7R 18A1 SEQ EXCH STP 3/26/37.....		..	03/26/2017.	MBS Paydown.....		83,118	83,118	83,118			(21)		(21)		83,118			.0	354	03/26/2037.	1FM.....
12641Q EV 0	CSMC 2009-7R 1A1 SEQ EXCH 5.75 3/26/36.....		..	03/26/2017.	MBS Paydown.....		475,571	475,571	475,571	474,207		102		102		475,571			.0	3,402	03/26/2036.	1FM.....
12641Q FC 1	CSMC 2009-7R 2A1 SEQ EXCH 5.50 8/26/35.....		..	03/26/2017.	MBS Paydown.....		318,496	318,496	318,496	317,547		151		151		318,496			.0	4,118	08/26/2035.	1FM.....
12641R BN 9	CSMC 2009-8R 5A1 SEQ CSTR 5/26/2037.....		..	03/26/2017.	MBS Paydown.....		161,599	161,599	159,373	155,772		1,175		1,175		161,599			.0	1,706	05/26/2037.	1FM.....
12641T AB 2	CSMC 2009-5R 1A2 SEQ SSUP CSTR 07/49 RE.....		..	03/26/2017.	Pass-Through Loss.....			18				(47,524)		(47,524)					.0		06/26/2036.	1FM.....
12641U AG 8	CSMC 2009-RR2 IQA SEQ 5.6945 04/16/49.....		..	03/16/2017.	MBS Paydown.....		8,678,145	8,678,145	7,320,829	8,615,192		62,953		62,953		8,678,145			.0	107,498	04/16/2049.	1FM.....
12642N BQ 0	CSMC 2009-15R 3A1 SEQ SSNR CSTR 3/26/36.....		..	03/26/2017.	MBS Paydown.....		48,558	48,558	46,858	47,753		(267)		(267)		48,558			.0	242	03/26/2036.	1FM.....
12643J AA 4	CSMC 2010-RR1 1A SEQ 5.692 04/16/49.....		..	02/16/2017.	MBS Paydown.....		13,429,994	13,429,994	12,817,251	13,379,591		50,403		50,403		13,429,994			.0	100,129	04/16/2049.	1FE.....

SCHEDULE D - PART 4

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

QE05.10

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			F o r e i g n	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 Impairmen t Recognize d	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 Designatio n or Market Indicator (a)
12643K	AQ	6	CSMC 2010-RR2 2A SEQ SSNR CSTR 9/15/39.....	..	03/15/2017.	MBS Paydown.....		2,744,100	2,744,100	2,675,184	2,752,936		4,606	.....	4,606	.....	2,744,100	.....	.....	.....0	28,264	09/15/2039.	1FE.....
12645D	DQ	7	CSMC 2010-19R 6A3 SUB SSNR 3.25 11/27/36.....	..	01/27/2017.	MBS Paydown.....		3,787	3,787	3,248	3,752		35	.....	35	.....	3,787	.....	.....	.....0	10	11/27/2036.	1FM.....
12646U	AK	4	CSMC 2013-IVR1 A2 SEQ SNR 3 0 3/25/2043.....	..	03/25/2017.	MBS Paydown.....		331,639	331,639	310,082	311,788		7,326	.....	7,326	.....	331,639	.....	.....	.....0	1,559	03/25/2043.	1FM.....
12646W	AH	7	CSMC 2013-IVR2 A2 SEQ SNR 3.0 04/25/43.....	..	03/25/2017.	MBS Paydown.....		146,210	146,210	136,615	137,287		(2,502)	.....	(2,502)	.....	146,210	.....	.....	.....0	681	04/25/2043.	1FM.....
12646X	AJ	1	CSMC 2013-IVR3 A2 SEQ SNR CSTR 05/25/43.....	..	03/25/2017.	MBS Paydown.....		538,191	538,191	509,600	510,950		8,247	.....	8,247	.....	538,191	.....	.....	.....0	2,567	05/25/2043.	1FM.....
12647G	BZ	0	CSMC 2013-IVR4 A20 SEQ CSTR 07/25/2043.....	..	03/25/2017.	MBS Paydown.....		64,115	64,115	62,623	62,723		372	.....	372	.....	64,115	.....	.....	.....0	273	07/25/2043.	1FM.....
12647H	BC	9	CSMC 2013-8R 4A2 MEZ FLT 12/27/2036 RE.....	..	03/28/2017.	Pass-Through Loss.....			(28,938)						0	.....		.....	.....	.....0		12/27/2036.	1FM.....
12647H	BC	9	CSMC 2013-8R 4A2 MEZ FLT 12/27/2036 RE.....	..	08/28/2016.	MBS Paydown.....		0	0	0					0	.....	0	.....	.....	.....0		12/27/2036.	1FM.....
12647H	BJ	4	CSMC 2013-8R 5A1 SEQ FLT 12/27/2036 RE.....	..	03/27/2017.	MBS Paydown.....		462,039	462,039	438,504	454,064		3,324	.....	3,324	.....	462,039	.....	.....	.....0	630	12/27/2036.	1FM.....
12647P	AN	4	CSMC 2013-7 A6 SEQ SNR 3.50 08/25/2043.....	..	03/25/2017.	MBS Paydown.....		372,297	372,297	358,802	359,667		(12,997)	.....	(12,997)	.....	372,297	.....	.....	.....0	2,580	08/25/2043.	1FM.....
126650	AK	0	CVS CAREMARK 6.204 10/10/25.....	..	03/10/2017.	Sinking Fund Redemption.....		63,509	63,509	64,955	64,017		(15)	.....	(15)	.....	63,509	.....	.....	.....0	657	10/10/2025.	2FE.....
126650	AW	0	CVS CAREMARK 5.298 01/11/27.....	..	03/10/2017.	Sinking Fund Redemption.....		47,542	47,542	47,542	47,542			.....	0	.....	47,542	.....	.....	.....0	420	01/11/2027.	2FE.....
126650	BQ	2	CVS CAREMARK 6.943 01/10/2030.....	..	03/10/2017.	Sinking Fund Redemption.....		63,261	63,261	74,282	72,339		(116)	.....	(116)	.....	63,261	.....	.....	.....0	733	01/10/2030.	2FE.....
126650	BV	1	CVS PT TRUST 5.773 01/10/2033.....	..	03/10/2017.	Sinking Fund Redemption.....		39,915	39,915	40,886	40,694		(8)	.....	(8)	.....	39,915	.....	.....	.....0	385	01/10/2033.	2FE.....
126650	BY	5	CVS CORP 5.926 01/10/2034.....	..	03/10/2017.	Sinking Fund Redemption.....		96,986	96,986	98,342	98,096		(10)	.....	(10)	.....	96,986	.....	.....	.....0	959	01/10/2034.	2FE.....
12665V	AA	0	CVS PASS-THRU TR 2014 4.163 08/10/36.....	..	03/10/2017.	Sinking Fund Redemption.....		61,578	61,578	61,578	61,578			.....	0	.....	61,578	.....	.....	.....0	428	08/11/2036.	2FE.....
126670	JP	4	CWHL 2005-HYB9 1A1 SEQ SSNR FLT 02/20/36.....	..	03/20/2017.	MBS Paydown.....		98,419	98,419	85,645	85,511		318	.....	318	.....	98,419	.....	.....	.....0	305	02/20/2036.	1FM.....
126670	JP	4	CWHL 2005-HYB9 1A1 SEQ SSNR FLT 02/20/36.....	..	03/20/2017.	Pass-Through Loss.....			9,426						0	.....		.....	.....	.....0		02/20/2036.	1FM.....
126670	NY	0	CWL 2005-16 2AF3 SEQ 5.669 5/25/2036.....	..	03/25/2017.	MBS Paydown.....		21,673	21,673	20,923	13,695		(2,241)	.....	(2,241)	.....	21,673	.....	.....	.....0	155	05/25/2036.	1FM.....
126670	NY	0	CWL 2005-16 2AF3 SEQ 5.669 5/25/2036.....	..	03/25/2017.	Pass-Through Loss.....			(213)	608					0	.....		.....	.....	.....0		05/25/2036.	1FM.....
12667F	4N	2	CWALT 2005-7CB 2A3 NAS 5.5 04/25/2035.....	..	03/25/2017.	MBS Paydown.....		276,245	276,245	240,679	239,325		1,303	.....	1,303	.....	276,245	.....	.....	.....0	2,516	04/25/2035.	1FM.....
12667F	5E	1	CWALT 2005-6CB 1A3 SEQ SNR 5.25 04/25/35.....	..	03/25/2017.	MBS Paydown.....		152,424	152,424	135,149	129,084		(85)	.....	(85)	.....	152,424	.....	.....	.....0	1,326	04/25/2035.	1FM.....
12667F	5E	1	CWALT 2005-6CB 1A3 SEQ SNR 5.25 04/25/35.....	..	03/25/2017.	Pass-Through Loss.....			12,863	0					0	.....		.....	.....	.....0		04/25/2035.	1FM.....
12667F	EG	6	CWALT 2004-J2 3A3 PAC 5.50 4/25/2034.....	..	03/25/2017.	MBS Paydown.....		137,208	137,208	136,244	136,624		12	.....	12	.....	137,208	.....	.....	.....0	1,369	04/25/2034.	1FM.....
12667F	LG	8	CWALT 2004-J5 1A6 NAS 5.687 7/25/2034.....	..	03/25/2017.	MBS Paydown.....		1,653	1,653	1,653	1,653			.....	0	.....	1,653	.....	.....	.....0	16	07/25/2034.	1FM.....
12667F	RE	7	CWALT 2004-J6 1A1 SEQ 5.5 08/25/2024.....	..	03/25/2017.	MBS Paydown.....		163,703	163,703	166,159	164,593		320	.....	320	.....	163,703	.....	.....	.....0	1,841	08/25/2024.	1FM.....
12667F	RG	2	CWALT 2004-J6 2A1 SEQ SNR 6.50 11/25/31.....	..	03/25/2017.	MBS Paydown.....		73	73	74			61	.....	61	.....	73	.....	.....	.....0	2	11/25/2031.	1FM.....
12667G	AA	1	CWALT 2005-13CB A11 SEQ SNR FLT 05/35.....	..	03/25/2017.	MBS Paydown.....		845,949	845,949	714,652	710,557		(6,723)	.....	(6,723)	.....	845,949	.....	.....	.....0	1,630	05/25/2035.	1FM.....
12667G	AA	1	CWALT 2005-13CB A11 SEQ SNR FLT 05/35.....	..	03/25/2017.	Pass-Through Loss.....			11,847	0					0	.....		.....	.....	.....0		05/25/2035.	1FM.....
12667G	AC	7	CWALT 2005-13CB A3 SEQ 5.5 5/25/35.....	..	03/25/2017.	MBS Paydown.....		105,382	105,382	95,502	84,985		652	.....	652	.....	105,382	.....	.....	.....0	884	05/25/2035.	1FM.....
12667G	AC	7	CWALT 2005-13CB A3 SEQ 5.5 5/25/35.....	..	03/25/2017.	Pass-Through Loss.....			1,476	693					0	.....		.....	.....	.....0		05/25/2035.	1FM.....
12668A	4C	6	CWALT 2005-IM1 A2 MEZ SSUP FLT 1/25/2036.....	..	02/25/2017.	Pass-Through Loss.....			(8,297)						0	.....		.....	.....	.....0		01/25/2036.	1FM.....
12668A	4C	6	CWALT 2005-IM1 A2 MEZ SSUP FLT 1/25/2036.....	..	03/25/2017.	MBS Paydown.....		25,525	25,525	16,905	10,408		9,201,343	.....	9,201,343	.....	25,525	.....	.....	.....0	64	01/25/2036.	1FM.....
12668B	YA	5	CWALT 2006-7CB 1A9 SEQ 6.0 5-25-36.....	..	03/25/2017.	MBS Paydown.....		22,646	22,646	19,582	10,296		772	.....	772	.....	22,646	.....	.....	.....0	217	05/25/2036.	1FM.....
12668B	YA	5	CWALT 2006-7CB 1A9 SEQ 6.0 5-25-36.....	..	03/25/2017.	Pass-Through Loss.....			3,686	3,500					0	.....		.....	.....	.....0		05/25/2036.	1FM.....
126694	BE	7	CWHL 2005-HYB6 1A1 SEQ SNR FLT 10/35.....	..	03/20/2017.	MBS Paydown.....		21,609	21,609	18,094	17,929		(457)	.....	(457)	.....	21,609	.....	.....	.....0	120	10/20/2035.	1FM.....
126694	BE	7	CWHL 2005-HYB6 1A1 SEQ SNR FLT 10/35.....	..	03/20/2017.	Pass-Through Loss.....			13,885						0	.....		.....	.....	.....0		10/20/2035.	1FM.....
126694	D5	4	CWHL 2006-HYB2 3A1 SEQ SSNR FLT 04/20/36.....	..	01/20/2017.	Pass-Through Loss.....			(131)						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.....		51,769	51,769	45,532	45,037		(12,784)	.....	(12,784)	.....	51,769	.....	.....	.....0	263	04/20/2036.	1FM.....
126694	D7	0	CWHL 2006-HYB2 4A1 SEQ SSNR FLT 04/20/36.....	..	03/20/2017.	MBS Paydown.....		305,337	305,337	263,356	263,647		10,773	.....	10,773	.....	305,337	.....	.....	.....0	1,631	04/20/2036.	1FM.....

SCHEDULE D - PART 4

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

QE05.11

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		F o r e i g n	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)
126694 HP 6	CWHL 2005-25 A10 SCH 5.50 11/35 6R-4.....		..	03/25/2017.	MBS Paydown.....		17,498	17,498	14,089	13,267		140		140		17,498			.0	143	11/25/2035.	1FM.....
126694 HP 6	CWHL 2005-25 A10 SCH 5.50 11/35 6R-4.....		..	03/25/2017.	Pass-Through Loss.....			2,249						0					.0		11/25/2035.	1FM.....
126694 QJ 0	CWHL 2005-HYB8 4A1 SEQ SSNR FLT 12/20/35.....		..	03/20/2017.	MBS Paydown.....		204,510	204,510	185,209			6,748		6,748		204,510			.0	531	12/20/2035.	1FM.....
126694 QJ 0	CWHL 2005-HYB8 4A1 SEQ SSNR FLT 12/20/35.....		..	03/20/2017.	Pass-Through Loss.....			20						0					.0		12/20/2035.	1FM.....
126694 UJ 5	CWHL 2005-31 1A1 SEQ SSNR FLT 01/25/2036.....		..	03/25/2017.	MBS Paydown.....		718,500	718,500	617,910	617,885		47,217		47,217		718,500			.0	3,239	01/25/2036.	1FM.....
126694 UJ 5	CWHL 2005-31 1A1 SEQ SSNR FLT 01/25/2036.....		..	03/25/2017.	Pass-Through Loss.....			18,178						0					.0		01/25/2036.	1FM.....
12669E JR 8	CWHL 2003-J5 1A6 5.50 7/25/33.....		..	02/25/2017.	MBS Paydown.....		30,924	30,924	31,640	30,452		472		472		30,924			.0	283	07/25/2033.	1FM.....
12669E JS 6	CWHL 2003-J5 1A7 SEQ 5.50 7/25/2033.....		..	02/25/2017.	MBS Paydown.....		485,628	485,628	494,430	490,162		(4,534)		(4,534)		485,628			.0	4,444	07/25/2033.	2FM.....
12669D US 5	CWHL 2002-39 A18 PAC 5.75 2/25/2033.....		..	03/25/2017.	MBS Paydown.....		323,240	323,240	322,784	322,752		(655)		(655)		323,240			.0	3,048	02/25/2033.	1FM.....
12669F VH 3	CWHL 2004-HYB4 3A SEQ SNR FLT 09/20/2034.....		..	03/20/2017.	MBS Paydown.....		37,615	37,615	37,673			906		906		37,615			.0	141	09/20/2034.	1Z.....
12669F VH 3	CWHL 2004-6 2A1 SEQ SNR FLT 05/25/2034.....		..	03/25/2017.	MBS Paydown.....		307,658	307,658	308,229			(548)		(548)		307,658			.0	1,470	05/25/2034.	1FM.....
12669G A5 0	CWHL 2005-HYB3 1A1 PT SNR FLT 06/20/2035.....		..	03/20/2017.	MBS Paydown.....		61,994	61,994	56,415	56,650		(3,265)		(3,265)		61,994			.0	414	06/20/2035.	1FM.....
12669G BY 6	CWHL 2004-HYB7 1A1 SEQ SNR FLT 11/20/34.....		..	02/20/2017.	MBS Paydown.....		6,301	6,301	6,328			303		303		6,301			.0	16	11/20/2034.	1FM.....
12669G BZ 3	CWHL 2004-HYB7 1A2 SEQ SNR FLT 11/20/34.....		..	02/20/2017.	MBS Paydown.....		18,352	18,352	18,432			882		882		18,352			.0	46	11/20/2034.	1Z.....
12669G R4 5	CWHL 2005-15 A8 NAS 5.5 08/25/2035.....		..	03/25/2017.	MBS Paydown.....		114,658	114,658	107,320	102,093		4,661		4,661		114,658			.0	705	08/25/2035.	1FM.....
12694* AA 6	CVS (NEW ALBANY IN) CTL 5.14 01/15/2041.....		..	03/15/2017.	Paydown.....		32,579	32,579	32,579			(0)		(0)		32,579			.0	280	01/15/2041.	2FE.....
12803P AA 6	CAJUN 2011-1A A2 ABS 5.995 2/20/2041.....		..	02/20/2017.	MBS Paydown.....		150,000	150,000	150,000	150,000				0		150,000			.0	2,233	02/20/2041.	3AM.....
14178V AB 4	CFCAT 2013-1A B ABS 2.75 11/15/2018.....		..	03/15/2017.	MBS Paydown.....		361,919	361,919	361,961	361,937		(30)		(30)		361,919			.0	1,598	11/15/2018.	1FE.....
144531 EW 6	CARR 2006-NC1 A3 SEQ FLT 01/25/2036.....		..	03/25/2017.	MBS Paydown.....		243,315	243,315	187,809	201,694		11,708		11,708		243,315			.0	427	01/25/2036.	1FM.....
144531 FL 9	CARR 2006-OPT1 A3 SEQ FLT 02/25/2036.....		..	03/25/2017.	MBS Paydown.....		297,623	297,623	245,258	286,024		(4,459)		(4,459)		297,623			.0	526	02/25/2036.	1FM.....
14574K AE 2	CAUTO 2010-1A A ABS 5.73 12/15/2038.....		..	03/15/2017.	MBS Paydown.....		55,017	55,017	55,373	55,084		3,143		3,143		55,017			.0	532	12/15/2038.	1FE.....
14575H AA 6	CAUTO 2016-1A A ABS SNR 4.55 02/15/2046.....		..	03/15/2017.	MBS Paydown.....		96,687	96,687	96,651	96,655		1		1		96,687			.0	742	02/15/2046.	1FE.....
14754D AG 5	CASH AMER INTL 5.75 05/15/2018.....		..	02/01/2017.	Suspense Ledger Adjustment.....		518,159							0				518,159	518,159		05/15/2018.	2.....
14855G AB 7	CLAST 2014-1 A1 ABS SNR 5.25 02/15/29.....		..	03/15/2017.	MBS Paydown.....		1,141,155	1,141,155	1,141,155	1,141,155				0		1,141,155			.0	8,179	02/15/2029.	1FE.....
14855J AB 1	CLAST 2016-1 A ABS SSNR 4.45 08/15/2041.....		..	03/15/2017.	MBS Paydown.....		262,637	262,637	262,560	262,473		5		5		262,637			.0	1,948	08/15/2041.	1FE.....
160841 AA 0	CHARLOTTE GATE 6.41 12/01/16.....		..	12/01/2016.	Sinking Fund Redemption.....		0	0	0	(34,463)				0		0			.0		12/01/2016.	1.....
161546 CW 4	CFAB 2002-3 1A5 5.407 06/25/32.....		..	02/25/2017.	MBS Paydown.....		127,179	127,179	125,913	126,122		320		320		127,179			.0	851	06/25/2032.	1FM.....
16162W NB 1	CHASE 2005-S3 A1 NAS SSNR 5.50 11/25/35.....		..	03/25/2017.	MBS Paydown.....		148,908	148,908	148,931			2,023		2,023		148,908			.0	682	11/25/2035.	3FM.....
16162W PV 5	CHASE 2005-A2 1A1 SEQ SSNR CSTR 01/36.....		..	03/25/2017.	MBS Paydown.....		13,873	13,873	12,310	11,003		57		57		13,873			.0	73	01/25/2036.	1FM.....
16162W PV 5	CHASE 2005-A2 1A1 SEQ SSNR CSTR 01/36.....		..	03/25/2017.	Pass-Through Loss.....			4,399						0					.0		01/25/2036.	1FM.....
16162X AD 9	CHASE 2006-S3 1A4 SEQ SSNR FLT 1136.....		..	03/25/2017.	MBS Paydown.....		18,203	18,203	15,953	15,429		37,931		37,931		18,203			.0	176	11/25/2036.	4FM.....
16877# AA 0	VA CHARLOTTE CTL A1 3.652 01/05/2036.....		..	03/05/2017.	Paydown.....		55,159	55,159	55,228	55,062		(1)		(1)		55,159			.0	415	01/05/2036.	1.....
170228 AB 6	CHITTENDEN 5.80 02/14/2017.....		..	02/14/2017.	Maturity.....		3,000,000	3,000,000	2,996,520	2,999,814		186		186		3,000,000			.0	12,167	02/14/2017.	2FE.....
17121H AD 2	CHRYSLER TL B 1L L+275 05/24/2017.....		..	02/24/2017.	Paydown.....		4,000,000	4,000,000	4,010,000			(10,000)		(10,000)		4,000,000			.0	10,955	05/24/2017.	2FE.....
17307G AL 2	CMLTI 2003-UST1 PO1 0 12-25-18.....		..	03/25/2017.	MBS Paydown.....		292	292	219	140		(56)		(56)		292			.0		12/25/2018.	1FM.....
17307G E8 7	CMLTI 2005-8 1A4A SEQ SSNR FLT 10/25/35.....		..	03/25/2017.	MBS Paydown.....		859,776	859,776	724,304	714,777		12,245		12,245		859,776			.0	4,020	10/25/2035.	1FM.....
17307G E8 7	CMLTI 2005-8 1A4A SEQ SSNR FLT 10/25/35.....		..	03/25/2017.	Pass-Through Loss.....			24,295						0					.0		10/25/2035.	1FM.....
17307G ED 6	CMLTI 2004-HYB2 3A SEQ CSTR 03/25/2034.....		..	03/25/2017.	MBS Paydown.....		194,038	194,038	175,605	176,269		(17,919)		(17,919)		194,038			.0	602	03/25/2034.	1FM.....
17307G FM 5	CMLTI 2004-RR2 A2 SEQ SSNR CSTR 05/25/34.....		..	03/25/2017.	MBS Paydown.....		135,911	135,911	126,567	129,619		5,517		5,517		135,911			.0	479	05/25/2034.	1FM.....
17307G RE 0	CMLTI 2005-2 1A4 SEQ FLT 05/25/2035.....		..	03/25/2017.	MBS Paydown.....		169,780	169,780	158,055	158,129		6,578		6,578		169,780			.0	639	05/25/2035.	1FM.....

SCHEDULE D - PART 4

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

QE05.12

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		F o r e i g n	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 Impairmen t Recognize d	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 Designatio n or Market Indicator (a)
17307G U2 2	CMLTI 2005-10 1A5A SEQ SSNR FLT 12/25/35	..	03/25/2017	MBS Paydown			98,154	98,154	78,321	78,198		(5,695)		(5,695)		98,154			.0	.416	12/25/2035	1FM
17307G U2 2	CMLTI 2005-10 1A5A SEQ SSNR FLT 12/25/35	..	03/25/2017	Pass-Through Loss				13,461						0					.0		12/25/2035	1FM
17307G VN 5	CMLTI 2005-WF2 AF7 SEQ STP 8/25/2035	..	03/25/2017	MBS Paydown			7,282	7,282	6,062	4,224		1,285		1,285		7,282			.0	.55	08/25/2035	1FM
17307G W9 5	CMLTI 2005-11 A3 SEQ SNR FLT 11/25/2035	..	03/25/2017	MBS Paydown			85,393	85,393	82,645	82,676		.687		.687		85,393			.0	.363	11/25/2035	1FM
17309A AD 1	CMALT 2006-A1 1A4 NAS 5.75 04/25/36	..	03/25/2017	MBS Paydown			108,104	108,104	98,597	95,565		3,168		3,168		108,104			.0	.952	04/25/2036	1FM
17309A AD 1	CMALT 2006-A1 1A4 NAS 5.75 04/25/36	..	03/25/2017	Pass-Through Loss				26,607						0					.0		04/25/2036	1FM
17309A AF 6	CMALT 2006-A1 1A6 SEQ 6.0 04/25/2036	..	03/25/2017	MBS Paydown			149,142	149,142	135,688	124,592		(204)		(204)		149,142			.0	1,370	04/25/2036	1FM
17309A AF 6	CMALT 2006-A1 1A6 SEQ 6.0 04/25/2036	..	03/25/2017	Pass-Through Loss				36,707						0					.0		04/25/2036	1FM
17309L AD 7	CMLTI 2006-HE2 A2C SEQ FLT 08/25/2036	..	03/25/2017	MBS Paydown			592,421	592,421	490,099	578,086		11,461		11,461		592,421			.0	.742	08/25/2036	1FM
17309N AD 3	CRMSI 2006-1 A4 SEQ 5.939 7/25/2036	..	03/25/2017	MBS Paydown			862,260	862,260	837,881	857,917		1,615		1,615		862,260			.0	7,699	07/25/2036	1FM
17310E AD 0	CRMSI 2009-3 5A2 SUB SSNR 5.775 09/25/36	..	03/25/2017	MBS Paydown			220,262	220,262	205,307	217,198		(386)		(386)		220,262			.0	1,930	09/25/2036	1FM
17311Q BK 5	CGCMT 2007-C6 A4 SEQ CSTR 12/10/49	..	03/10/2017	MBS Paydown			7,044,185	7,044,185	7,000,030	7,034,686		149		149		7,044,185			.0	70,391	12/10/2049	1FM
17312H AF 6	CRMSI 2007-2 A6 NAS 6.265 6/25/2037	..	03/25/2017	MBS Paydown			469,567	469,567	451,997	452,999		6,503		6,503		469,567			.0	4,345	06/25/2037	1FM
17312V AA 6	CMLTI 2007-6 1A1A SEQ SSNR CSTR 3/25/37	..	03/25/2017	MBS Paydown			2,452	2,452	807	764		(829)		(829)		2,452			.0	8	03/25/2037	1FM
17312V AA 6	CMLTI 2007-6 1A1A SEQ SSNR CSTR 3/25/37	..	03/25/2017	Pass-Through Loss				103						0					.0		03/25/2037	1FM
17314Q AD 9	CMLTI 2009-11 2A2 RR MEZ SSNR CSTR 1/36	..	03/25/2017	MBS Paydown			86,092	86,092	29,271	35,314		(5,425)		(5,425)		86,092			.0	.885	01/25/2036	1FM
17315C AP 2	CRMSI 2006-2 A4 SUB SSNR 6.00 2/25/2037	..	03/25/2017	MBS Paydown			570,942	570,942	566,660	570,602				0		570,942			.0	5,521	02/25/2037	1FM
17315N AD 5	CMLTI 2009-8 2A1 SEQ 6.1 04/25/2037	..	03/25/2017	MBS Paydown			321,696	321,696	321,696	320,111		177		177		321,696			.0	3,022	04/25/2037	1FM
17315X AD 3	CMLTI 2009-9 2A1 RR SEQ SSNR CSTR 11/35	..	03/25/2017	MBS Paydown			689,891	689,891	664,515	675,102		12,475		12,475		689,891			.0	3,731	11/25/2035	1FM
17315X AF 8	CMLTI 2009-9 2A3 SEQ SSUP CSTR 11/35 RE	..	03/25/2017	Pass-Through Loss				154,739				6,112		6,112					.0		11/25/2035	1FM
17316A AA 3	CMLTI 2009-10 4A1 SEQ SSNR 6.00 05/25/37	..	03/25/2017	MBS Paydown			442,883	442,883	436,239	438,890		1,652		1,652		442,883			.0	4,374	05/25/2037	1FM
17322N AQ 2	CMLTI 2014-J1 A1 SEQ SSNR 3.50 06/25/44	..	03/25/2017	MBS Paydown			221,013	221,013	221,911	221,859		210		210		221,013			.0	.968	06/25/2044	1FM
17322N AD 6	CMLTI 2014-J1 A2 SEQ SNR SSUP 3.5 06/44	..	03/25/2017	MBS Paydown			72,333	72,333	71,903	71,433		(32)		(32)		72,333			.0	.317	06/25/2044	1FM
20030N AP 6	COMCAST CORP 6.50 01/15/2017	..	01/15/2017	Maturity			2,000,000	2,000,000	2,061,780	2,000,311		(311)		(311)		2,000,000			.0	65,000	01/15/2017	1FE
20267U AA 7	CBSLT 2016-B A1 ABS SNR 2.73 10/25/2040	..	03/25/2017	MBS Paydown			606,746	606,746	606,581	606,588		.85		.85		606,746			.0	2,675	10/25/2040	1FE
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		20,929			.0	.173	03/15/2027	1FM
212168 AA 6	CONTINENTAL WIND 6.00 02/28/2033	..	02/28/2017	Sinking Fund Redemption			268,203	268,203	268,203	268,203						268,203			.0		02/28/2033	2FE
22541Q CZ 3	CSFB 2003-AR15 4M2 MEZ FLT 06/25/2033	..	03/25/2017	MBS Paydown			111,110	111,110	111,110	111,110		.2		.2		111,110			.0	.279	06/25/2033	1Z
22541Q FV 9	CSFB 2003-17 1A4 NAS 5.50 06/25/33	..	03/25/2017	MBS Paydown			62,217	62,217	62,796	62,447		(300)		(300)		62,217			.0	.793	06/25/2033	1FM
22541S ES 3	HEMT 2004-2 M2 MEZ FLT 08/25/2034	..	03/25/2017	MBS Paydown			80,870	80,870	68,537	80,048		(1,899)		(1,899)		80,870			.0	.321	08/25/2034	1FM
22541S PJ 1	CSFB 2004-AR6 CB1 MEZ FLT 10/25/2034	..	03/25/2017	MBS Paydown			50,107	50,107	39,835	39,990		2,142		2,142		50,107			.0	.247	10/25/2034	1FM
225458 LD 8	CSFB 2005-3 6A1 SEQ 5.75 07/25/2035	..	03/25/2017	MBS Paydown			435,966	435,966	384,740	384,023		12,820		12,820		435,966			.0	4,119	07/25/2035	1FM
2254W0 FJ 9	CSFB 2003-1 1A1 SEQ 7.00 2/25/2033	..	03/25/2017	MBS Paydown			6,267	6,267	6,494	6,437		(62)		(62)		6,267			.0	.73	02/25/2033	1FM
227170 AE 7	CRNN 2013-1A A ABS 3.08 04/18/2028	C	03/18/2017	MBS Paydown			183,250	183,250	180,983	181,118		.84		.84		183,250			.0	.939	04/18/2028	1FE
227170 AF 4	CRNN 2014-1A A ABS SNR 3.04 08/18/29	C	03/18/2017	MBS Paydown			280,374	280,374	271,349	271,653		331		331		280,374			.0	1,421	08/18/2029	1FE
227170 AG 2	CRNN 2014-2A A ABS SNR 3.27 11/18/2029	C	03/18/2017	MBS Paydown			194,444	194,444	194,384	194,397		.2		.2		194,444			.0	1,060	11/18/2029	1FE
228452 AB 4	CRNPT 2012-1A A1LB CLO FLT 11/21/2022	..	02/20/2017	MBS Paydown			1,786,750	1,786,750	1,789,074	1,786,750				0		1,786,750			.0	11,010	11/21/2022	1FE
22943Y UR 8	CSMC 2009-3R 30A1 SEQ SSNR CSTR 7/27/37	..	01/27/2017	MBS Paydown			47,769	47,769	45,540	47,769				0		47,769			.0	.110	07/27/2037	1FM
22944P AA 5	CSMC 2013-TH1 A1 SEQ SSNR 2.13 02/25/43	..	03/25/2017	MBS Paydown			278,335	278,335	249,936	250,067		(19,012)		(19,012)		278,335			.0	.963	02/25/2043	1FM
22960* AA 0	OCHSNER CLINIC FOUNDATION 5.26 12/15/28	..	03/15/2017	Paydown			167,847	167,847	167,847	167,847				0		167,847			.0	1,474	12/15/2028	2

SCHEDULE D - PART 4

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

QE05.13

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		F o r e i g n	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 Impairmen t Recognize d	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 Designatio n or Market Indicator (a)
22965@ AA 3	WAG EDINA MN CTL 4.59 7/15/2037.....		..	03/15/2017.	Paydown.....		35,113	35,113	35,465	35,438				(3)		35,113			.0	269	07/15/2037.	2.....
22969* AA 1	WAL-MART GREENVILLE CTL 3.52 12/15/2029.....		..	03/15/2017.	Paydown.....		104,541	104,541	105,587	105,479				(15)		104,541			.0	614	12/15/2029.	1FE.....
22970* AA 8	BNSF RAILWAY SER 2015 4.07 05/15/2034.....		..	03/15/2017.	Paydown.....		84,778	84,778	84,778	84,778				0		84,778			.0	576	05/15/2034.	1FE.....
22973@ AA 3	GREAT WEST 2015 4.62 12/15/2037.....		..	03/15/2017.	Paydown.....		20,231	20,231	20,231	19,040				0		20,231			.0	158	12/15/2037.	1FE.....
22977@ AA 9	CRIC BLUE BELL LLC CTL 3.87 12/15/2038.....		..	03/15/2017.	Paydown.....		44,043	44,043	44,043	44,043				0		44,043			.0	284	12/15/2038.	1.....
229899 AA 7	CULLEN/FROST BNKRS V/R 02/15/2017.....		..	02/15/2017.	Maturity.....		7,000,000	7,000,000	6,993,700	6,999,556		444		444		7,000,000			.0	25,618	02/15/2017.	2FE.....
232422 AD 7	CWL 2006-7 2A3 SEQ FLT 04/25/46.....		..	03/25/2017.	MBS Paydown.....		190,436	190,436	127,937	103,401		50,791		50,791		190,436			.0	272	04/25/2046.	1FM.....
23242L AB 9	CWHEL 2006-F 2A1A SEQ FLT 7/15/2036.....		..	03/15/2017.	MBS Paydown.....		45,775	45,775	31,986	37,460		(15,322)		(15,322)		45,775			.0	67	07/15/2036.	1FM.....
23245G AB 7	CWALT 2006-OC9 A2A SEQ SSNR FLT 12/25/36.....		..	02/25/2017.	Pass-Through Loss.....			5,702	4,340					0		2,843		(2,843)	(2,843)		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		13,355		13,355		113,267			.0	185	12/25/2046.	1FM.....
23248A AJ 0	CWL 2007-SEA1 2A1 SEQ FLT 05/25/47.....		..	03/25/2017.	MBS Paydown.....		102,102	102,102	63,303	64,628		1,333		1,333		102,102			.0	161	05/25/2047.	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		25,000			.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.....		37,500	37,500	37,500	37,500				0		37,500			.0	373	02/20/2045.	2AM.....
23305Y AC 3	DBUBS 2011-LC3A A3 SEQ 4.638 04/10/21.....		..	03/10/2017.	MBS Paydown.....		861,161	861,161	869,754	861,857		(925)		(925)		861,161			.0	6,973	08/10/2044.	1FM.....
23332U AD 6	DSLA 2004-AR1 A2B SEQ SSNR FLT 09/19/44.....		..	03/19/2017.	MBS Paydown.....		221,143	221,143	193,984	193,925		8,580		8,580		221,143			.0	664	09/19/2044.	1FM.....
23341B AC 9	DRB 2016-B A2 ABS SNR 2.89 06/25/2040.....		..	03/25/2017.	MBS Paydown.....		386,526	386,526	386,409	386,415		29		29		386,526			.0	1,827	06/25/2040.	1FE.....
247367 BH 7	DELTA AIR LINES 6.821 08/10/2022.....		..	02/10/2017.	Sinking Fund Redemption.....		122,954	122,954	122,954	122,945		0		0		122,954			.0	4,193	08/10/2022.	1FE.....
24736X AA 6	DELTA AIR LINES 15-1AA 3.625 07/30/2027.....		..	01/30/2017.	Sinking Fund Redemption.....		153,409	153,409	153,409	153,406		0		0		153,409			.0	2,781	07/30/2027.	1FE.....
24736Y AA 4	DELTA AIR LINES 15-1A 3.875 07/30/2027.....		..	01/30/2017.	Sinking Fund Redemption.....		76,705	76,705	76,705	76,704		0		0		76,705			.0	1,486	07/30/2027.	1FE.....
25150M AC 0	DBALT 2007-RMP1 A2 SEQ SSNR FLT 12/25/36.....		..	03/25/2017.	MBS Paydown.....		108,775	108,775	85,660	89,633		(1,902)		(1,902)		108,775			.0	40	12/25/2036.	1FM.....
25150N AB 0	DBALT 2006-AR5 1A2 SEQ SSNR FLT 10/25/36.....		..	03/25/2017.	MBS Paydown.....		148,646	148,646	79,154	75,479		8,505		8,505		148,646			.0	215	10/25/2036.	1FM.....
25150R AD 7	DBALT 2006-AR6 A4 SEQ SNR FLT 02/25/2037.....		..	03/25/2017.	MBS Paydown.....		399,922	399,922	359,730	361,056		9,000		9,000		399,922			.0	638	02/25/2037.	1FM.....
25150R AD 7	DBALT 2006-AR6 A4 SEQ SNR FLT 02/25/2037.....		..	03/25/2017.	Pass-Through Loss.....			9,210						0					.0		02/25/2037.	1FM.....
251510 CV 3	DBALT 2005-1 1A1 SEQ FLT 02/25/2035.....		..	03/25/2017.	MBS Paydown.....		151,170	151,170	109,787	112,356		(2,434)		(2,434)		151,170			.0	304	02/25/2035.	1FM.....
251510 EP 4	DBALT 2005-3 5A1 SEQ FLT 6/25/2035.....		..	03/25/2017.	MBS Paydown.....		158,901	158,901	119,265	120,624		(7,296)		(7,296)		158,901			.0	209	06/25/2035.	1FM.....
251510 LM 3	DBALT 2006-AR1 5A1 SEQ SSNR FLT 02/25/36.....		..	03/25/2017.	MBS Paydown.....		167,691	167,691	144,740	145,353		7,147		7,147		167,691			.0	490	02/25/2036.	1FM.....
251510 MD 2	DBALT 2006-AB1 A1A SEQ 5.431 02/25/36.....		..	03/25/2017.	MBS Paydown.....		22,713	22,713	22,713	14,787		917		917		22,713			.0	165	02/25/2036.	1FM.....
251510 MD 2	DBALT 2006-AB1 A1A SEQ 5.431 02/25/36.....		..	03/25/2017.	Pass-Through Loss.....			12,000	12,000					0					.0		02/25/2036.	1FM.....
251510 MD 2	DBALT 2006-AB1 A1A SEQ 5.431 02/25/36.....		..	03/25/2017.	MBS Paydown.....		16,224	16,224	16,224	10,562		655		655		16,224			.0	118	02/25/2036.	1FM.....
251510 MD 2	DBALT 2006-AB1 A1A SEQ 5.431 02/25/36.....		..	03/25/2017.	Pass-Through Loss.....			8,571	8,571					0					.0		02/25/2036.	1FM.....
25157F AJ 3	DMSI 2005-WF1 1A3 SUP CSTR 06/26/2035 RE.....		..	03/26/2017.	MBS Paydown.....		83,774	83,774	77,769	79,288		2,236		2,236		83,774			.0	457	06/26/2035.	1FM.....
25264V AA 7	DHAL 2015-1 A ABS SNR 3.81 07/14/2028.....		C	03/14/2017.	MBS Paydown.....		323,300	323,300	323,220	323,233		4		4		323,300			.0	2,043	07/14/2028.	1FE.....
25470D AC 3	DISCOVERY COMMUN 5.05 06/01/20.....		..	03/15/2017.	Cash Tender.....		8,662,720	8,000,000	7,974,000	7,989,602		10,398		10,398		8,000,000		662,720	662,720	116,711	06/01/2020.	2FE.....
25755T AC 4	DPABS 2012-1A A2 ABS 5.216 01/25/2042.....		..	01/25/2017.	MBS Paydown.....		65,000	65,000	65,000	65,000				0		65,000			.0	848	01/25/2042.	2AM.....
25755T AE 0	DPABS 2015-1A A2II ABS SNR 4.474 10/45.....		..	01/25/2017.	MBS Paydown.....		40,000	40,000	40,000	40,000				0		40,000			.0	447	10/25/2045.	3AM.....
26067* AA 3	DOW CHEMICAL CTL 5.18 3/15/2034.....		..	03/15/2017.	Paydown.....		96,819	96,819	97,255	97,200		(4)		(4)		96,819			.0	837	03/15/2034.	2.....
26208L AA 6	HONK 2015-1A A2 ABS SNR 5.216 07/20/2045.....		..	01/20/2017.	MBS Paydown.....		35,000	35,000	35,000	35,000				0		35,000			.0	456	07/20/2045.	2AM.....
26223N AE 5	DRUG 2012-1 A2 ABS 5.80 07/15/2024.....		..	01/15/2017.	MBS Paydown.....		135,385	135,385	135,361	135,375		0		0		135,385			.0	1,963	07/15/2024.	2AM.....
26223U AD 1	DRUGB 2014-1 A2 ABS SNR PT 3.484 07/23.....		..	01/15/2017.	MBS Paydown.....		373,278	373,278	373,272	373,278				0		373,278			.0	3,251	07/15/2023.	2AM.....
26224H AA 5	DRUGC 2016-1A A ABS 3.979 04/15/2027.....		..	01/15/2017.	MBS Paydown.....		616,007	616,007	616,000	615,995		0		0		616,007			.0	6,128	04/15/2027.	2AM.....

SCHEDULE D - PART 4

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

QE05.14

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		F o r e i g n	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)
26827E AA 3	ECAF 2015-1A A1 ABS SSNR 3.473 06/15/40.....		C	03/15/2017.	MBS Paydown.....		275,783	275,783	271,616	271,891		1,206		1,206		275,783			.0	1,537	06/15/2040.	1FE.....
26827E AC 9	ECAF 2015-1A A2 ABS SNR 4.947 06/15/2040.....		C	02/15/2017.	MBS Paydown.....		239,534	239,534	239,534	239,534				.0		239,534			.0	1,735	06/15/2040.	1FE.....
26845# AA 8	EDX SUPPLY CHA SEN SEC NT 3.50 1/15/2019.....		..	01/15/2017.	Paydown.....		163,022	163,022	163,022	163,022				.0		163,022			.0	1,426	01/15/2019.	1Z.....
26924B AA 1	SYNERGY ET THREE LLC 1586 10.00 9/30/19.....		..	01/06/2017.	Exchanged.....		216,343	216,343	216,343	194,708	21,634			21,634		216,343			.0		09/30/2019.	6*.....
26924B AA 1	SYNERGY ET THREE LLC 1586 10.00 9/30/19.....		..	01/06/2017.	Paydown.....		758,510	758,510	758,510	682,659	75,851			75,851		758,510			.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.....		87,500	87,500	87,495	87,496		.0		.0		87,500			.0	.629	12/15/2039.	1FE.....
28108P AA 4	ESLFT 2012-A AP ABS FLT 10/01/2025.....		..	01/01/2017.	MBS Paydown.....		123,545	123,545	124,162	123,545				.0		123,545			.0	1,168	10/01/2025.	1FE.....
28108P AB 2	ESLFT 2012-A AT ABS FLT 10/01/2025.....		..	01/01/2017.	MBS Paydown.....		126,120	126,120	126,333	126,120				.0		126,120			.0	1,125	10/01/2025.	1FE.....
28618W AD 2	ERL 2014-1A A1 ABS SNR 2.299 04/19/2044.....		..	03/19/2017.	MBS Paydown.....		171,967	171,967	166,270	166,932				311		171,967			.0	.662	04/19/2044.	1FE.....
28618X AD 4	ERL 2016-1A A1 ABS SEQ SNR 3.968 03/46.....		..	03/19/2017.	MBS Paydown.....		183,455	183,455	183,461	183,461		(.0)		(.0)		183,455			.0	1,190	03/19/2046.	1FE.....
28932M AA 3	ELM RD GEN STA 5.209 02/11/2030.....		..	02/11/2017.	Sinking Fund Redemption.....		146,122	146,122	146,122	146,122				.0		146,122			.0	3,806	02/11/2030.	1FE.....
29760L AA 0	SYNERGY ET THREE LLC 1540 10.00 9/30/19.....		..	01/06/2017.	Exchanged.....		216,343	216,343	216,343	194,708	21,634			21,634		216,343			.0		09/30/2019.	6*.....
29760L AA 0	SYNERGY ET THREE LLC 1540 10.00 9/30/19.....		..	01/06/2017.	Paydown.....		758,510	758,510	758,510	682,659	75,851			75,851		758,510			.0		09/30/2019.	6*.....
30257G AA 9	FPL ENERGY NATL 5.608 03/10/24.....		..	03/10/2017.	Sinking Fund Redemption.....		100,910	100,910	100,614	100,911				.0		100,910			.0	2,830	03/10/2024.	3FE.....
30605X AA 1	FWAY 2012-1 A2 ABS 4.21 10/15/2042.....		..	03/15/2017.	MBS Paydown.....		90,361	90,361	90,743	90,537		(.8)		(.8)		90,361			.0	.634	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		15,000			.0	105	11/15/2042.	1FE.....
31307# AA 9	CORPUS CHRISTI (FDL) CTL 4.537 2/15/35.....		..	03/15/2017.	Paydown.....		25,566	25,566	25,570	25,569		(.0)		(.0)		25,566			.0	193	02/15/2035.	1.....
31331F AY 7	FEDERAL EXPRESS 6.845 01/15/19.....		..	01/15/2017.	Sinking Fund Redemption.....		381,959	381,959	363,180	375,801		179		179		381,959			.0	13,073	01/15/2019.	2FE.....
31331F BC 4	FEDERAL EXPRESS 8.25 01/15/19.....		..	01/15/2017.	Sinking Fund Redemption.....		131,893	131,893	145,812	132,428		(.56)		(.56)		131,893			.0	5,441	01/15/2019.	2FE.....
316773 CF 5	FIFTH THIRD BANK 5.45 01/15/17.....		..	01/15/2017.	Maturity.....		15,000,000	15,000,000	15,063,576	14,999,171		.829		829		15,000,000			.0	408,750	01/15/2017.	2FE.....
316817 AA 3	57TH ST MTGE 7.125 6/01/2017.....		..	03/01/2017.	Sinking Fund Redemption.....		156,915	156,915	149,762	156,715		.79		.79		156,915			.0	1,818	06/01/2017.	1FE.....
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016.....		..	06/02/2015.	Paydown.....									.0					.0		09/24/2016.	3FE.....
32027L AE 5	FFML 2006-FF14 A5 SEQ SNR FLT 10/25/2036.....		..	03/25/2017.	MBS Paydown.....		96,049	96,049	84,088	85,758		(2,987)		(2,987)		96,049			.0	138	10/25/2036.	1FM.....
32027N RU 7	FFML 2005-FF5 M2 MEZ FLT 03/25/2035.....		..	03/25/2017.	MBS Paydown.....		151,173	151,173	123,206	147,016		.672		672		151,173			.0	406	03/25/2035.	1FM.....
32027N ZL 8	FFML 2006-FFH1 A4 SEQ FLT 01/25/2036.....		..	03/25/2017.	MBS Paydown.....		381,900	381,900	295,018	356,532		.821		821		381,900			.0	643	01/25/2036.	1FM.....
32028H AD 5	FFML 2006-FF10 A4 SEQ FLT 07/25/2036.....		..	03/25/2017.	MBS Paydown.....		525,182	525,182	489,358	510,279		(1,380)		(1,380)		525,182			.0	865	07/25/2036.	1FM.....
32051G FM 2	FHAMS 2005-FA1 1A2 SEQ 5.50 03/25/2035.....		..	03/25/2017.	MBS Paydown.....		41,175	41,175	40,403	40,864		.228		228		41,175			.0	344	03/25/2035.	1FM.....
32051G NS 0	FHAMS 2005-FA4 1A1 SEQ SSNR FLT 06/25/35.....		..	03/25/2017.	MBS Paydown.....		131,605	131,605	99,121	96,478		(1,365)		(1,365)		131,605			.0	208	06/25/2035.	1FM.....
32051G NS 0	FHAMS 2005-FA4 1A1 SEQ SSNR FLT 06/25/35.....		..	03/25/2017.	Pass-Through Loss.....			20,742						.0					.0		06/25/2035.	1FM.....
32051G SQ 9	FHAMS 2005-AA7 2A1 SEQ SSNR CSTR 09/35.....		..	03/25/2017.	MBS Paydown.....		547,640	547,640	472,600	462,120		33,046		33,046		547,640			.0	2,598	09/25/2035.	1FM.....
32051G SQ 9	FHAMS 2005-AA7 2A1 SEQ SSNR CSTR 09/35.....		..	03/25/2017.	Pass-Through Loss.....			87,578						.0					.0		09/25/2035.	1FM.....
32051G XQ 3	FHASI 2005-AR5 2A1 SEQ SSNR FLT 11/25/35.....		..	03/25/2017.	MBS Paydown.....		20,471	20,471	18,603	18,554		(3,326)		(3,326)		20,471			.0	.89	11/25/2035.	1FM.....
32051G XV 2	FHASI 2005-AR5 4A1 SEQ SNR CSTR 11/25/35.....		..	03/25/2017.	MBS Paydown.....		312,893	312,893	296,393	273,339		18,540		18,540		312,893			.0	833	11/25/2035.	1FM.....
32051G XV 2	FHASI 2005-AR5 4A1 SEQ SNR CSTR 11/25/35.....		..	03/25/2017.	Pass-Through Loss.....			28,047						.0					.0		11/25/2035.	1FM.....
32051G Y2 5	FHASI 2006-AR1 2A1 SEQ SSNR CSTR 05/36.....		..	03/25/2017.	MBS Paydown.....		119,012	119,012	74,978	83,667		32,950		32,950		119,012			.0	.642	05/25/2036.	1FM.....
32051G Y2 5	FHASI 2006-AR1 2A1 SEQ SSNR CSTR 05/36.....		..	03/25/2017.	Pass-Through Loss.....			3,001	1,891					.0		2,125		(2,125)	(2,125)		05/25/2036.	1FM.....
32051S AA 7	FHAMS 2006-RE2 A1 SEQ FLT 04/25/2035.....		..	03/25/2017.	MBS Paydown.....		124,145	124,145	85,336	84,863		11,086		11,086		124,145			.0	234	04/25/2035.	1FM.....
32051S AA 7	FHAMS 2006-RE2 A1 SEQ FLT 04/25/2035.....		..	03/25/2017.	Pass-Through Loss.....			12,893						.0					.0		04/25/2035.	1FM.....
32056J AA 2	FHASI 2007-AR3 1A1 SEQ SSNR CSTR 11/37.....		..	03/25/2017.	MBS Paydown.....		988,179	988,179	652,770	673,183		135,039		135,039		988,179			.0	4,892	11/25/2037.	1FM.....
32056J AA 2	FHASI 2007-AR3 1A1 SEQ SSNR CSTR 11/37.....		..	03/25/2017.	Pass-Through Loss.....			(13,956)						.0					.0		11/25/2037.	1FM.....

SCHEDULE D - PART 4

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

QE05.15

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			F o r e i g n	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 Impairmen t Recognize d	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 Designatio n or Market Indicator (a)	
32113J	CF	0	FNLC 2005-4 A3 SEQ FLT 02/25/2036.....	..	03/25/2017.	MBS Paydown.....		427,450	427,450	329,671	406,202		2,047		2,047		427,450			0	654	02/25/2036.	1FM.....	
36157N	FL	3	GECMS 1997-HE4 A6 SEQ 7.17 12/25/28.....	..	03/25/2017.	MBS Paydown.....		13,766	13,766	14,167	14,103		1,210		1,210		13,766			0	211	12/25/2028.	5FM.....	
361856	CQ	8	GMACM 2003-HE2 A5 NAS STP 04/25/2033.....	..	03/25/2017.	MBS Paydown.....		1,836	1,836	1,446	1,737		41		41		1,836			0	14	04/25/2033.	1FM.....	
36185M	AJ	1	GMACM 2005-AF1 A2 SEQ SNR FLT 07/25/35.....	..	03/25/2017.	MBS Paydown.....		45,108	45,108	38,046			756		756		45,108			0	69	07/25/2035.	1FM.....	
36185N	6N	5	GMACM 2005-AR2 2A SEQ SNR FLT 05/25/2035.....	..	03/25/2017.	MBS Paydown.....		126,709	126,709	119,581	119,522		3,032		3,032		126,709			0	771	05/25/2035.	1FM.....	
36190F	AD	2	GSMSC 2009-3R 2A1 SEQ SSNR CSTR 07/25/35.....	..	03/25/2017.	MBS Paydown.....		118,278	118,278	112,393	117,378		349		349		118,278			0	871	07/25/2035.	1FM.....	
36190G	AA	6	GSMSC 2009-4R 1A1 SEQ SSNR CSTR 1/26/37.....	..	02/26/2017.	MBS Paydown.....		538,319	538,319	523,767	538,319				0		538,319			0	3,206	01/26/2037.	1FM.....	
36192E	AB	7	GTP CELLULAR 12-2 A 4.336 03/15/2019.....	..	01/15/2017.	Sinking Fund Redemption.....		17,570	17,570	17,570	17,570				0		17,570			0	63	03/15/2019.	1FE.....	
36192E	AB	7	GTP CELLULAR 12-2 A 4.336 03/15/2019.....	..	02/15/2017.	Call.....		7,633,623	7,402,617	7,402,617	7,402,617				0		7,402,617		231,006	231,006	53,496	03/15/2019.	1FE.....	
3622EA	AA	8	GSAA 2007-3 1A1A SEQ SSNR FLT 03/25/2047.....	..	03/25/2017.	MBS Paydown.....		626,465	626,465	415,566	414,787		55,833		55,833		626,465			0	853	03/25/2047.	1FM.....	
362341	4A	4	GSR 2006-AR1 2A1 SEQ SSNR FLT 01/25/2036.....	..	03/25/2017.	MBS Paydown.....		90,652	90,652	86,422	86,500		508		508		90,652			0	512	01/25/2036.	1FM.....	
362341	4A	4	GSR 2006-AR1 2A1 SEQ SSNR FLT 01/25/2036.....	..	03/25/2017.	Pass-Through Loss.....			9,005	8,567					0		8,597		(8,597)	(8,597)			01/25/2036.	1FM.....
362341	BR	9	GSAMP 2005-HE3 M2 MEZ FLT 06/25/2035.....	..	03/25/2017.	MBS Paydown.....		323,203	323,203	316,739	320,267		710		710		323,203			0	1,094	06/25/2035.	1FM.....	
362341	FN	4	GSR 2005-AR4 3A5 SEQ SNR FLT 07/25/2035.....	..	03/25/2017.	MBS Paydown.....		222,401	222,401	206,677	206,273		(934)		(934)		222,401			0	1,020	07/25/2035.	1FM.....	
362341	FN	4	GSR 2005-AR4 3A5 SEQ SNR FLT 07/25/2035.....	..	03/25/2017.	Pass-Through Loss.....			(731)						0					0			07/25/2035.	1FM.....
362341	XC	8	GSR 2005-AR7 4A1 SEQ SSNR FLT 11/25/2035.....	..	03/25/2017.	MBS Paydown.....		65,422	65,422	56,196	55,660		(5,635)		(5,635)		65,422			0	474	11/25/2035.	1FM.....	
362341	XC	8	GSR 2005-AR7 4A1 SEQ SSNR FLT 11/25/2035.....	..	03/25/2017.	Pass-Through Loss.....			(1,309)						0					0			11/25/2035.	1FM.....
362341	XE	4	GSR 2005-AR7 5A1 SEQ SSNR FLT 11/25/2035.....	..	03/25/2017.	MBS Paydown.....		189,286	189,286	166,750	166,311		3,953		3,953		189,286			0	575	11/25/2035.	1FM.....	
362341	XE	4	GSR 2005-AR7 5A1 SEQ SSNR FLT 11/25/2035.....	..	03/25/2017.	Pass-Through Loss.....			(5,551)						0					0			11/25/2035.	1FM.....
362341	XG	9	GSR 2005-AR7 6A1 SEQ SNR FLT 11/25/2035.....	..	03/25/2017.	MBS Paydown.....		299,891	299,891	285,197	287,432		4,533		4,533		299,891			0	1,415	11/25/2035.	1FM.....	
362405	AB	8	GSAMP 2006-SD2 A2 SEQ FLT 05/25/2046.....	..	03/25/2017.	MBS Paydown.....		788,035	788,035	557,264	655,848		96,412		96,412		788,035			0	1,160	05/25/2046.	1FM.....	
36242D	4W	0	GSR 2005-AR3 6A1 SEQ SSNR FLT 05/25/2035.....	..	03/25/2017.	MBS Paydown.....		80,938	80,938	76,052	76,100		(3,434)		(3,434)		80,938			0	455	05/25/2035.	1FM.....	
36242D	BZ	5	GSR 2004-9 B1 MEZ FLT 08/25/2034.....	..	03/25/2017.	MBS Paydown.....		110,968	110,968	107,778			(2,608)		(2,608)		110,968			0	485	08/25/2034.	1FM.....	
36242D	FS	7	GSR 2004-11 2A1 SEQ SNR FLT 09/25/2034.....	..	03/25/2017.	MBS Paydown.....		185,378	185,378	186,359			701		701		185,378			0	898	09/25/2034.	1FM.....	
36242D	FX	6	GSR 2004-11 3A1 SEQ SNR FLT 09/25/2034.....	..	03/25/2017.	MBS Paydown.....		346,630	346,630	347,219			(968)		(968)		346,630			0	1,398	09/25/2034.	1FM.....	
36242D	H4	8	GSR 2005-AR2 1A1 SEQ SNR FLT 04/25/2035.....	..	03/25/2017.	MBS Paydown.....		36,415	36,415	33,411	33,537		(15,399)		(15,399)		36,415			0	219	04/25/2035.	1FM.....	
36242D	H9	7	GSR 2005-AR2 4A1 SEQ SNR FLT 04/25/2035.....	..	03/25/2017.	MBS Paydown.....		882,933	882,933	858,100	858,613		7,022		7,022		882,933			0	6,207	04/25/2035.	1FM.....	
36242D	QY	2	GSR 2004-15F 2A2 TAC SNR 5.00 12/25/34.....	..	03/25/2017.	MBS Paydown.....		19,019	19,019	19,060	19,061		258		258		19,019			0	226	12/25/2034.	1FM.....	
36244S	AD	0	GSAA 2006-13 AF4 SEQ STP 07/25/2036.....	..	03/25/2017.	MBS Paydown.....		252,009	252,009	173,886	133,107		(1,260)		(1,260)		252,009			0	1,421	07/25/2036.	1FM.....	
36248#	AA	0	GSA (ANCHORAGE, AK) CTL 3.50 11/15/2030.....	..	03/15/2017.	Paydown.....		279,078	279,078	281,590	281,439		(35)		(35)		279,078			0	1,630	11/15/2030.	1FE.....	
362480	AD	7	GSCC 2006-2 A1 SEQ SNR FLT 05/25/2036.....	..	03/25/2017.	MBS Paydown.....		236,598	236,598	176,984	175,609		24,020		24,020		236,598			0	376	05/25/2036.	1FM.....	
362480	AD	7	GSCC 2006-2 A1 SEQ SNR FLT 05/25/2036.....	..	03/25/2017.	Pass-Through Loss.....			65,726						0					0			05/25/2036.	1FM.....
36248F	AG	7	GSMS 2011-GC3 A4 SEQ 4.753 03/10/44.....	..	03/10/2017.	MBS Paydown.....		300,335	300,335	306,265	302,972		(2,976)		(2,976)		300,335			0	2,493	03/10/2044.	1FM.....	
362631	AB	9	GSR 2006-OA1 2A1 SEQ SSNR FLT 08/25/2046.....	..	03/25/2017.	MBS Paydown.....		248,854	248,854	198,150	225,812		19,240		19,240		248,854			0	436	08/25/2046.	1FM.....	
362669	AV	5	GSR 2007-4F 6A1 SEQ 6.0 06/25/22027.....	..	02/25/2017.	MBS Paydown.....		10,680	10,680	9,899	8,725		1,618		1,618		10,680			0	80	06/25/2027.	1FM.....	
362669	AV	5	GSR 2007-4F 6A1 SEQ 6.0 06/25/22027.....	..	03/25/2017.	Pass-Through Loss.....			3,102	2,875			1,420		1,420					0			06/25/2027.	1FM.....
36298G	AA	7	GSPA MONETIZATION TR 6.422 10/09/2029.....	..	03/09/2017.	Sinking Fund Redemption.....		103,939	103,939	105,394	104,946		(11)		(11)		103,939			0	1,114	10/09/2029.	2FE.....	
36828Q	QH	2	GECMC 2005-C4 AJ MEZ SEQ CSTR 11/2045.....	..	03/10/2017.	MBS Paydown.....		4,484,484	4,484,484	4,269,043	4,368,633		117,862		117,862		4,484,484			0	40,620	11/10/2045.	1FM.....	
374825	AA	5	GIBSON ENERGY 6.75 07/15/2021.....	..	03/22/2017.	Cash Tender.....		4,425,763	4,210,000	4,181,700	4,186,408		33,570		33,570		4,219,978		205,785	205,785	132,748	07/15/2021.	3FE.....	
37952U	AB	9	SEACO 2013-1A A ABS 2.98 04/17/2028.....	C	03/17/2017.	MBS Paydown.....		468,750	468,750	462,089	464,101		181		181		468,750			0	2,322	04/17/2028.	1FE.....	

SCHEDULE D - PART 4

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

QE05.16

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		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
37952U AC 7	SEACO 2013-2A A ABS 3.67 11/17/2028.....		C	03/17/2017.	MBS Paydown.....		87,500	87,500	87,493	87,495				0		87,500			0	535	11/17/2028.	1FE.....
37952U AD 5	SEACO 2014-1A A1 ABS SNR 3.19 07/17/24.....		C	03/17/2017.	MBS Paydown.....		385,875	385,875	380,423	380,528		171		171		385,875			0	2,049	07/17/2029.	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		224,327			0	847	01/18/2030.	2AM.....
38137L AJ 8	GOLD8 2014-8A B1 CLO MEZ FLT 04/19/2026.....		..	02/15/2017.	Distribution.....		7,500,000	7,500,000	7,467,750	7,482,385		584		584		7,482,969		17,032	17,032	72,913	04/19/2026.	1Z.....
38137L AL 3	GOLD8 2014-8A B2 CLO MEZ 4.237 04/19/26.....		..	02/15/2017.	Distribution.....		6,500,000	6,500,000	6,500,000	6,500,000				0		6,500,000			0	88,742	04/19/2026.	1Z.....
38141G EU 4	GOLDMAN SACHS GP 5.625 01/15/2017.....		..	01/15/2017.	Maturity.....		2,000,000	2,000,000	1,998,620	1,999,993		7		7		2,000,000			0	56,250	01/15/2017.	2FE.....
393505 HU 9	GT 1995-6 B1 SUB 7.70 9/15/2026.....		..	03/15/2017.	MBS Paydown.....		52,104	52,104	52,552	52,104				0		52,104			0	700	09/15/2026.	2AM.....
39678W AA 6	GCSP 2005-1 A SEQ CSTR 9-25-34.....		..	03/25/2017.	MBS Paydown.....		62,928	62,928	62,613	62,711		6		6		62,928			0	568	09/25/2034.	1FM.....
40066N AA 4	GUANAY FI LTD 6.00 12/15/2020.....		C	03/15/2017.	Sinking Fund Redemption.....		237,522	237,522	237,681	237,597		(7)		(7)		237,522			0	3,563	12/15/2020.	3FE.....
40423X AA 0	NZES 2016-PLS2 A ABS SNR 5.683 07/25/21.....		..	03/25/2017.	MBS Paydown.....		1,037,802	1,037,802	1,037,802	1,037,799		0		0		1,037,802			0	9,794	07/25/2021.	2AM.....
40442L AB 1	H2 2015-1A AFX CDO SEQ SSNR 3.3526 06/49.....		..	03/24/2017.	MBS Paydown.....		543,722	543,722	543,721	543,721		(1)		(1)		543,722			0	2,246	06/24/2049.	1FE.....
41161G AC 7	HVMLT 2006-8 2A1A SEQ SSNR FLT 08/21/36.....		..	03/21/2017.	MBS Paydown.....		19,377	19,377	13,661	13,791		1,630		1,630		19,377			0	34	07/21/2036.	1FM.....
41161P EX 7	HVMLT 2004-5 2A6 SEQ CSTR 06/19/2034.....		..	03/19/2017.	MBS Paydown.....		111,395	111,395	89,394	103,744		3,343		3,343		111,395			0	286	06/19/2034.	1FM.....
41161P EZ 2	HVMLT 2004-5 3A SEQ SNR FLT 06/19/2034.....		..	03/19/2017.	MBS Paydown.....		230,439	230,439	229,426			102		102		230,439			0	1,012	06/19/2034.	1FM.....
41161P FV 0	HVMLT 2004-6 5A SEQ SNR FLT 08/19/2034.....		..	03/19/2017.	MBS Paydown.....		164,969	164,969	167,234			601		601		164,969			0	858	08/19/2034.	1FM.....
41161P MV 2	HVMLT 2005-4 1A SEQ SNR FLT 07/19/2035.....		..	02/19/2017.	Pass-Through Loss.....			35						0					0		07/19/2035.	6FE.....
41161P MV 2	HVMLT 2005-4 1A SEQ SNR FLT 07/19/2035.....		..	03/19/2017.	MBS Paydown.....		102,163	102,163	90,798	90,868		1,268		1,268		102,163			0	381	07/19/2035.	6FE.....
41161P TN 3	HVMLT 2005-10 2A1A SEQ SSNR FLT 11/35.....		..	03/19/2017.	MBS Paydown.....		109,637	109,637	76,707	71,576		15,463		15,463		109,637			0	187	11/19/2035.	1FM.....
41161P UK 7	HVMLT 2005-11 2A1A SEQ SSNR FLT 08/19/45.....		..	03/19/2017.	MBS Paydown.....		60,817	60,817	42,892	47,114		(5,808)		(5,808)		60,817			0	115	08/19/2045.	1FM.....
41161V AC 4	HVMLT 2006-7 2A1A SEQ SSNR FLT 09/19/46.....		..	03/19/2017.	MBS Paydown.....		11,616	11,616	8,247	6,630		(1,536)		(1,536)		11,616			0	20	09/19/2046.	1FM.....
41161V AC 4	HVMLT 2006-7 2A1A SEQ SSNR FLT 09/19/46.....		..	03/19/2017.	Pass-Through Loss.....			3,011	2,138					0					0		09/19/2046.	1FM.....
41165G AC 3	HARV7 7A AF CLO SSNR 3.11 11/18/2026.....		..	02/21/2017.	Distribution.....		16,500,000	16,500,000	16,500,000	16,500,000				0		16,500,000			0	132,564	11/18/2026.	1FE.....
411707 AA 0	HNGRY 2013-1A A2 ABS 4.474 03/20/2043.....		..	03/20/2017.	MBS Paydown.....		195,596	195,596	195,049	126,331		(20)		(20)		195,596			0	538	03/20/2043.	2AM.....
416515 AT 1	HARTFORD FINL 5.375 03/15/2017.....		..	03/15/2017.	Maturity.....		10,500,000	10,500,000	10,297,620	10,494,598		5,402		5,402		10,500,000			0	282,188	03/15/2017.	2FE.....
419838 AA 5	HAWAIIAN AIRLINES A 3.90 01/15/2026.....		..	01/15/2017.	Sinking Fund Redemption.....		165,253	165,253	165,253	165,253				0		165,253			0	3,222	01/15/2026.	1FE.....
42770Q AA 0	HERO 2014-2A A ABS SNR PT 3.99 09/21/40.....		..	03/20/2017.	MBS Paydown.....		457,932	457,932	457,620	457,560		335		335		457,932			0	9,136	09/21/2040.	1FE.....
42770R AA 8	HERO 2014-1A ABS 4.75 09/20/2038.....		..	03/20/2017.	MBS Paydown.....		312,258	312,258	312,256	312,258				0		312,258			0	7,416	09/20/2038.	1FE.....
437084 PQ 3	HEAT 2005-7 2A4 SEQ FLT 01/25/2036.....		..	03/25/2017.	MBS Paydown.....		377,215	377,215	320,161	371,145		2,228		2,228		377,215			0	823	01/25/2036.	1FM.....
43710K AC 0	HEAT 2007-2 2A2 SEQ FLT 07/25/2037.....		..	03/25/2017.	MBS Paydown.....		892,645	892,645	532,612	774,341		55,216		55,216		892,645			0	1,441	07/25/2037.	1FM.....
43710M AA 0	RFMS2 2007-HSA1 A SEQ FLT 02/25/2037.....		..	03/25/2017.	MBS Paydown.....		17,588	17,588	12,092	3,262		4,187		4,187		17,588			0	26	02/25/2037.	1FM.....
437303 AA 8	HPA 2016-2 A ABS SSNR FLT 10/17/2033.....		..	03/17/2017.	MBS Paydown.....		151,609	151,609	150,444	150,510		(334)		(334)		151,609			0	466	10/17/2033.	1FE.....
43739E AP 2	HMBT 2005-1 A1 SEQ SSNR FLT 03/25/2035.....		..	03/25/2017.	MBS Paydown.....		170,744	170,744	155,484			3,267		3,267		170,744			0	272	03/25/2035.	1FM.....
43739H AA 8	HMBT 2006-2 A1 SEQ SNR FLT 12/25/2036.....		..	03/25/2017.	MBS Paydown.....		1,058,230	1,058,230	925,525	937,142		11,488		11,488		1,058,230			0	1,719	12/25/2036.	1FM.....
437690 AX 8	HMAC 2004-3 AV3 SEQ SSUP FLT 07/25/34.....		..	03/25/2017.	MBS Paydown.....		188,219	188,219	163,751	176,314		4,166		4,166		188,219			0	700	07/25/2034.	1FM.....
44329H AG 9	HP COMM LLC 5.02 03/15/2023.....		..	03/15/2017.	Sinking Fund Redemption.....		259,757	259,757	254,479	257,579		124		124		259,757			0	6,520	03/15/2023.	1FE.....
44329H AS 3	HP COMM LLC 5.32 03/15/2023.....		..	03/15/2017.	Sinking Fund Redemption.....		43,544	43,544	42,834	43,253		17		17		43,544			0	1,158	03/15/2023.	1FE.....
44984R AB 4	PRETSL 4A A2 CDO SSNR FLT 06/24/2034.....		..	03/24/2017.	MBS Paydown.....		223,425	223,425	205,830	197,535		14,911		14,911		223,425			0	941	06/24/2034.	1FE.....
45112A AA 5	ICONX 2012-1A A ABS 4.229 01/25/2043.....		..	01/25/2017.	MBS Paydown.....		470,856	470,856	470,856	470,860		(3)		(3)		470,856			0	4,978	01/25/2043.	1AM.....
45254N JB 4	IMM 2004-4 2A1 SEQ STP 9/25/2034.....		..	03/25/2017.	MBS Paydown.....		39,935	39,935	38,424	37,730		(1,127)		(1,127)		39,935			0	361	09/25/2034.	1FM.....
45254N KX 4	IMM 2004-9 1A1 SEQ SSNR FLT 01/25/2035.....		..	03/25/2017.	MBS Paydown.....		15,270	15,270	13,972			333		333		15,270			0	35	01/25/2035.	1FM.....

SCHEDULE D - PART 4

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

QE05.17

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		F o r e i g n	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 Impairmen t Recognize d	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 Designatio n or Market Indicator (a)
45254N MZ 7	IMM 2005-2 1A2 SEQ SSUP FLT 04/25/2035.....		..	03/25/2017.	MBS Paydown.....		171,799	171,799	139,585	146,685		(5,401)		(5,401)		171,799			.0	369	04/25/2035.	1FM.....
45254N NT 0	IMM 2005-3 M1 MEZ FLT 08/25/2035.....		..	01/25/2017.	Pass-Through Loss.....			(11)						0					.0		08/25/2035.	1FM.....
45254N NT 0	IMM 2005-3 M1 MEZ FLT 08/25/2035.....		..	03/25/2017.	MBS Paydown.....		32,482	32,482	16,258	2,878		(7,621)		(7,621)		32,482			.0	74	08/25/2035.	1FM.....
45254T TN 4	IMSA 2006-1 2A1 SEQ FLT 5/25/36.....		..	03/25/2017.	MBS Paydown.....		4,091	4,091	2,864	3,114		(116)		(116)		4,091			.0	9	05/25/2036.	1FM.....
453666 ZZ 5	IMPACT SALES LLC L+700 12/30/2021.....		..	03/31/2017.	Paydown.....		11,250	11,250	11,250	11,250		0		0		11,250			.0	228	12/30/2021.	2FE.....
45632@ AA 7	INDUSTRIAL PIPING 14.50 12/13/2018.....		..	02/06/2017.	Paydown.....		35,000	35,000	33,354	1,708				0		33,524		1,476	1,476		12/13/2018.	5*.....
45660K AA 9	INDX 2006-AR39 A1 SEQ SSNR FLT 2/25/2037.....		..	03/25/2017.	MBS Paydown.....		561,142	561,142	452,070	459,625		62,450		62,450		561,142			.0	772	02/25/2037.	1FM.....
45660L CK 3	INDX 2005-AR2 1A1 SEQ SSNR FLT 02/25/35.....		..	03/25/2017.	MBS Paydown.....		159,995	159,995	115,497	113,951		(28,042)		(28,042)		159,995			.0	435	02/25/2035.	1FM.....
45660L CK 3	INDX 2005-AR2 1A1 SEQ SSNR FLT 02/25/35.....		..	03/25/2017.	Pass-Through Loss.....			25,060						0					.0		02/25/2035.	1FM.....
45660L DB 2	INDX 2005-AR1 1A1 SEQ SNR FLT 03/25/2035.....		..	03/25/2017.	MBS Paydown.....		22,554	22,554	22,385			95		95		22,554			.0	61	03/25/2035.	1FM.....
45660L PK 9	RAST 2005-A6CB A9 SEQ SSUP 5.50 6/25/35.....		..	03/25/2017.	MBS Paydown.....		5,878	5,878	2,922	167		936		936		5,878			.0	55	06/25/2035.	1FM.....
45660L PK 9	RAST 2005-A6CB A9 SEQ SSUP 5.50 6/25/35.....		..	03/25/2017.	Pass-Through Loss.....			66,985	33,302					0					.0		06/25/2035.	1FM.....
45660L V9 7	INDX 2005-AR31 1A1 SEQ SSNR FLT 01/25/36.....		..	03/25/2017.	MBS Paydown.....		48,980	48,980	42,280	42,339		(448)		(448)		48,980			.0	266	01/25/2036.	1FM.....
45660L V9 7	INDX 2005-AR31 1A1 SEQ SSNR FLT 01/25/36.....		..	03/25/2017.	Pass-Through Loss.....			16						0					.0		01/25/2036.	1FM.....
45660N W6 8	RAST 2004-R2 A3 Z 5.50 08/25/2034 RE.....		..	03/25/2017.	MBS Paydown.....		125,653	125,653	131,464	131,138		(4,235)		(4,235)		125,653			.0	1,403	08/25/2034.	3FM.....
45660N X9 1	INDX 2004-AR6 5A2 SEQ SSUP CSTR 10/34.....		..	03/25/2017.	MBS Paydown.....		48,452	48,452	39,731	40,087		2,294		2,294		48,452			.0	308	10/25/2034.	1FM.....
456618 AF 4	INDX 2006-AR8 A3A SEQ SSNR FLT 07/25/46.....		..	03/25/2017.	MBS Paydown.....		85,907	85,907	73,417	73,121		2,334		2,334		85,907			.0	142	07/25/2046.	1FM.....
456618 AF 4	INDX 2006-AR8 A3A SEQ SSNR FLT 07/25/46.....		..	03/25/2017.	Pass-Through Loss.....			9,921						0					.0		07/25/2046.	1FM.....
45661X AB 8	INDX 2006-AR13 A2 SEQ SSNR FLT 07-25-36.....		..	03/25/2017.	MBS Paydown.....		41,588	41,588	24,927	26,097		(28,836)		(28,836)		41,588			.0	59	07/25/2036.	1FM.....
46184# AA 5	INVISION DIV LIBOR+900 6/30/2020.....		..	03/31/2017.	Paydown.....		87,500	87,500	86,625	86,197		9		9		87,500			.0	1,456	06/30/2020.	4.....
46616M AA 8	HENDR 2010-3A A ABS 3.82 12/15/2048.....		..	03/15/2017.	MBS Paydown.....		83,840	83,840	83,823	83,569		49		49		83,840			.0	488	12/15/2048.	1FE.....
46616M AB 6	HENDR 2010-3A B ABS 6.85 12/15/2050.....		..	03/15/2017.	MBS Paydown.....		32,363	32,363	32,363	32,363		0		0		32,363			.0	338	12/15/2050.	1FE.....
46616P AA 1	HENDR 2011-1A A ABS 4.70 10/15/2056.....		..	03/15/2017.	MBS Paydown.....		120,079	120,079	120,048	120,042		3		3		120,079			.0	938	10/15/2056.	1FE.....
46616Q AA 9	HENDR 2011-2A A ABS 4.94 09/15/56.....		..	03/15/2017.	MBS Paydown.....		107,172	107,172	107,110	107,099		(0)		(0)		107,172			.0	839	09/15/2056.	1FE.....
46616V AA 8	HENDR 2012-1A A ABS 4.21 02/16/2065.....		..	03/15/2017.	MBS Paydown.....		69,169	69,169	69,153	69,633		(1)		(1)		69,169			.0	491	02/16/2065.	1FE.....
46617A AA 3	HENDR 2012-3A A ABS SSNR 3.22 09/15/2065.....		..	03/15/2017.	MBS Paydown.....		137,419	137,419	136,041	136,073		11		11		137,419			.0	736	09/15/2065.	1FE.....
46617F AA 2	HENDR 2013-1A A ABS 3.22 03/15/2067.....		..	03/15/2017.	MBS Paydown.....		110,527	110,527	110,451	110,458		5		5		110,527			.0	598	04/15/2067.	1FE.....
46617J AA 4	HENDR 2013-2A A ABS 4.21 03/15/2062.....		..	03/15/2017.	MBS Paydown.....		89,451	89,451	89,430	89,431		1		1		89,451			.0	598	03/15/2062.	1FE.....
46617L AA 9	HENDR 2013-3A A ABS 4.08 07/15/41.....		..	03/15/2017.	MBS Paydown.....		213,207	213,207	213,035	213,030		(0)		(0)		213,207			.0	1,538	01/17/2073.	1FE.....
46617T AA 2	HENDR 2014-1A A ABS SNR 3.96 03/15/2063.....		..	03/15/2017.	MBS Paydown.....		116,519	116,519	116,453	116,457		8		8		116,519			.0	717	03/15/2063.	1FE.....
46618A AA 2	HENDR 2014-2A A ABS 3.61 01/17/2073.....		..	03/15/2017.	MBS Paydown.....		254,037	254,037	255,476	255,501		(36)		(36)		254,037			.0	1,500	01/17/2073.	1FE.....
46618H AA 7	HENDR 2014-3A A ABS SNR 3.50 06/15/2077.....		..	03/15/2017.	MBS Paydown.....		156,322	156,322	155,849	155,863		(27)		(27)		156,322			.0	878	06/15/2077.	1FE.....
46618L AA 4	HENDR 2015-1A A ABS SSNR 3.26 09/15/2072.....		..	03/15/2017.	MBS Paydown.....		321,714	321,714	318,727	318,852		(717)		(717)		321,714			.0	1,668	09/15/2072.	1FE.....
46619R AA 8	HENDR 2015-2A A ABS SSNR 3.87 03/15/2058.....		..	03/15/2017.	MBS Paydown.....		85,152	85,152	85,283	85,274		34		34		85,152			.0	527	03/15/2058.	1FE.....
46619X AA 1	HENDR 2015-3A A ABS SSNR 4.08 03/17/70.....		..	03/15/2017.	MBS Paydown.....		155,031	155,031	154,895	154,901		2		2		155,031			.0	907	03/17/2070.	1FE.....
466247 L6 8	JPMMT 2006-A2 IIB1 MEZ SEQ CSTR 08/25/34.....		..	03/25/2017.	MBS Paydown.....		40,866	40,866	38,950	39,235		(3,457)		(3,457)		40,866			.0	215	08/25/2034.	1FM.....
466247 QP 1	JPMMT 2005-A3 7CA1 SEQ SSNR FLT 06/25/35.....		..	03/25/2017.	MBS Paydown.....		60,116	60,116	55,382	55,120		(21)		(21)		60,116			.0	374	06/25/2035.	1FM.....
466247 RP 0	JPMMT 2005-A4 2A1 SEQ CSTR 7/25/2035.....		..	03/25/2017.	MBS Paydown.....		75,299	75,299	66,827	67,371		(1,539)		(1,539)		75,299			.0	266	07/25/2035.	1FM.....
46625Y CV 3	JPMCC 2004-LN2 A2 SEQ 5.115 07/15/41.....		..	03/15/2017.	MBS Paydown.....		67,934	67,934	68,393	67,934		0		0		67,934			.0	591	07/15/2041.	1FM.....
46626L FL 9	JPMAC 2006-FRE1 A3 SEQ FLT 05/25/2035.....		..	03/25/2017.	MBS Paydown.....		260,469	260,469	244,434	253,465		(4,935)		(4,935)		260,469			.0	432	05/25/2035.	1FM.....

SCHEDULE D - PART 4

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

QE05.18

1	2			3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
				F o r e i g n								11	12	13	14	15							
CUSIP Identification			Description	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.....		73,596	73,596	70,803	50,958			(19,900)	(19,900)		73,596			.0	706	12/25/2035.	1FM.....	
46627M AD 9			JPALT 2005-S1 1A4 SEQ SSNR 6.0 12/25/35.....	03/25/2017.	Pass-Through Loss.....			16,734	16,099					0					.0		12/25/2035.	1FM.....	
46627M CU 9			JPALT 2006-A1 2A1 SEQ SSNR CSTR 03/36.....	03/25/2017.	MBS Paydown.....		18,069	18,069	18,064	12,945		354		354		18,069			.0	103	03/25/2036.	1FM.....	
46627M CU 9			JPALT 2006-A1 2A1 SEQ SSNR CSTR 03/36.....	03/25/2017.	Pass-Through Loss.....			2,774	2,773					0					.0		03/25/2036.	1FM.....	
46627M CY 1			JPALT 2006-A1 3A1 SEQ SSNR CSTR 03/25/36.....	03/25/2017.	MBS Paydown.....		361,055	361,055	298,085	295,823		(4,099)		(4,099)		361,055			.0	2,052	03/25/2036.	1FM.....	
46627M EC 7			JPALT 2006-S1 1A6 NAS 5.75 3/25/36.....	03/25/2017.	MBS Paydown.....		38,498	38,498	36,007	28,486		(2,019)		(2,019)		38,498			.0	351	03/25/2036.	1FM.....	
46627M EC 7			JPALT 2006-S1 1A6 NAS 5.75 3/25/36.....	03/25/2017.	Pass-Through Loss.....			723	1,172					0					.0		03/25/2036.	1FM.....	
46628G AE 9			JPALT 2006-A2 1A5 SEQ SSUP FLT 05/25/36.....	01/05/2017.	Suspense Ledger Adjustment.....		18,089							0				18,089	18,089		05/25/2036.	1FM.....	
46628G AE 9			JPALT 2006-A2 1A5 SEQ SSUP FLT 05/25/36.....	02/03/2017.	Suspense Ledger Adjustment.....		55,015							0				55,015	55,015		05/25/2036.	1FM.....	
46628G AE 9			JPALT 2006-A2 1A5 SEQ SSUP FLT 05/25/36.....	03/03/2017.	Suspense Ledger Adjustment.....		34,773							0				34,773	34,773		05/25/2036.	1FM.....	
46628K AC 4			JPMMT 2006-A3 2A1 SEQ SNR 2.8202 05/36.....	03/25/2017.	MBS Paydown.....		50,671	50,671	43,157	42,467		370		370		50,671			.0	286	05/25/2036.	1FM.....	
46628K AC 4			JPMMT 2006-A3 2A1 SEQ SNR 2.8202 05/36.....	03/25/2017.	Pass-Through Loss.....			8,520						0					.0		05/25/2036.	1FM.....	
46628L AB 4			JPMMT 2006-A4 1A2 SEQ SSNR CSTR 6/36.....	03/25/2017.	MBS Paydown.....		8,859	8,859	6,864	6,762		276		276		8,859			.0	49	06/25/2036.	1FM.....	
46628L AB 4			JPMMT 2006-A4 1A2 SEQ SSNR CSTR 6/36.....	03/25/2017.	Pass-Through Loss.....			951						0					.0		06/25/2036.	1FM.....	
46628V AH 9			JPALT 2006-S3 A5 SEQ SSNR STP 08/25/36.....	03/25/2017.	Pass-Through Loss.....			70,996				(158)		(158)					.0		08/25/2036.	1FM.....	
46629H AB 2			JPMAC 2006-NC2 A1B SEQ FLT 07/25/2036.....	03/25/2017.	MBS Paydown.....		220,875	220,875	175,043	192,102		1,219		1,219		220,875			.0	371	07/25/2036.	1FM.....	
466300 AL 4			JPMRR 2009-11 2A1 SEQ 6.0 11/26/36.....	03/26/2017.	MBS Paydown.....		379,279	379,279	389,828	382,322		(1,313)		(1,313)		379,279			.0	3,646	11/26/2036.	1FM.....	
466308 AE 3			JPALT 2008-R3 3A1 SEQ SSNR 1.8518 5/37RE.....	03/26/2017.	MBS Paydown.....		47,372	47,372	42,871			215		215		47,372			.0	203	05/26/2037.	1FM.....	
46630G AN 5			JPMMT 2007-A1 4A2 SEQ SSNR CSTR 07/25/35.....	03/25/2017.	MBS Paydown.....		20,539	20,539	19,204	19,428		101		101		20,539			.0	89	07/25/2035.	1FM.....	
46630J AC 3			JPMCC 2007-LDPX A3 SEQ 5.42 1/15/49.....	03/15/2017.	MBS Paydown.....		2,196,342	2,196,342	2,165,685	2,191,695		4,647		4,647		2,196,342			.0	19,448	01/15/2049.	1FM.....	
46630J AE 9			JPMCC 2007-LDPX AM MEZ 5.464 01/15/2049.....	03/15/2017.	MBS Paydown.....		438,246	438,246	430,867	431,309		6,085		6,085		438,246			.0	5,944	01/15/2049.	1FM.....	
46630P AP 0			JPMMT 2007-A2 3A1 SEQ SSNR CSTR 04/25/37.....	02/25/2017.	Pass-Through Loss.....			76	74					0					.0		04/25/2037.	1FM.....	
46630P AP 0			JPMMT 2007-A2 3A1 SEQ SSNR CSTR 04/25/37.....	03/25/2017.	MBS Paydown.....		7,082	7,082	6,892	5,374		634		634		7,082			.0	35	04/25/2037.	1FM.....	
46631N DT 3			JPMMT 2007-S3 1A90 SEQ SSNR 7.00 8/25/37.....	03/25/2017.	MBS Paydown.....		7,870	7,870	6,664	6,530		(660)		(660)		7,870			.0	92	08/25/2037.	1FM.....	
46631N DT 3			JPMMT 2007-S3 1A90 SEQ SSNR 7.00 8/25/37.....	03/25/2017.	Pass-Through Loss.....			722						0					.0		08/25/2037.	1FM.....	
46632H AD 3			JPMCC 2007-LD12 A4 SEQ 5.882 02/15/2051.....	03/15/2017.	MBS Paydown.....		238,538	238,538	236,328	238,209		3,223		3,223		238,538			.0	3,126	02/15/2051.	1FM.....	
46632T AA 3			JPMMT 2008-R2 1A1 SEQ SSNR CSTR 7/27/37.....	03/27/2017.	MBS Paydown.....		590,531	590,531	475,370	501,006		54,163		54,163		590,531			.0	1,979	07/27/2037.	1FM.....	
46632Y AA 2			JPMMT 2008-R3 1A1 SEQ CSTR 06/26/2036.....	03/26/2017.	MBS Paydown.....		306,580	306,580	267,012	286,077		4,340		4,340		306,580			.0	1,692	06/26/2036.	1FM.....	
46632Y AB 0			JPMMT 2008-R3 1A2 MEZ CSTR 06/26/36.....	03/26/2017.	Pass-Through Loss.....			32,896	4,191			25,833		25,833					.0		06/26/2036.	1FM.....	
46632Y AC 8			JPMMT 2008-R3 2A16 SEQ 6.25 08/26/37 RE.....	02/26/2017.	MBS Paydown.....		278,997	278,997	244,122	202,598		(62,018)		(62,018)		278,997			.0	2,128	08/26/2037.	1FM.....	
46632Y AD 6			JPMMT 2008-R3 2A2 MEZ 6.25 08/26/37 RE.....	03/26/2017.	Pass-Through Loss.....			14,362	7,105			(9)		(9)					.0		08/26/2037.	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		5,015		5,015		165,229			.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		173,343			.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)		162,640			.0	1,965	06/26/2037.	1FM.....	
46633K AN 3			JPMRR 2009-5 2A1 SEQ SSNR CSTR 1/26/37.....	03/26/2017.	MBS Paydown.....		180,819	180,819	173,138	180,819				0		180,819			.0	535	01/26/2037.	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		128	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.....			825	97					0		(128)		128	128		04/26/2035.	1FM.....	
46633P AC 6			JPMRR 2009-7 2A1 SEQ SSNR 6.0 2/27/2037.....	03/27/2017.	MBS Paydown.....		157,553	157,553	159,094	157,553				0		157,553			.0	834	02/27/2037.	1FM.....	
46633P AU 6			JPMRR 2009-7 11A1 SEQ SSNR CSTR 09/36 RE.....	03/27/2017.	MBS Paydown.....		64,511	64,511	62,242	62,685		140		140		64,511			.0	241	09/27/2036.	1FM.....	
46633T AA 2			JPMRR 2009-8 A1 SEQ CSTR 4/20/2036.....	01/20/2017.	MBS Paydown.....		85,122	85,122	83,399	84,387		735		735		85,122			.0	251	04/20/2036.	1FM.....	

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

QE05.19

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		F o r e i g n	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)
46634B	BY	7		03/26/2017	MBS Paydown		312,046	312,046	308,536	307,982		2,576		2,576		312,046			.0	2,415	12/26/2035	1FM
46634D	AW	8		03/26/2017	MBS Paydown		907,895	907,895	907,895	907,895				0		907,895			.0	9,805	04/26/2037	1FM
46634D	AX	6		03/26/2017	Pass-Through Loss			71,895						282					.0		04/26/2037	1FM
46634F	AZ	6		02/26/2017	MBS Paydown		671,110	671,110	602,797	630,295		39,148		39,148		671,110			.0	4,870	07/26/2036	1FM
46634F	BA	0		03/26/2017	MBS Paydown		163,283	163,283	132,822	158,061		(12,944)		(12,944)		163,283			.0	2,427	07/26/2036	1FM
46634V	AA	6		03/20/2017	MBS Paydown		772,147	772,147	851,534	774,097		(2,727)		(2,727)		772,147			.0	5,260	06/20/2049	1FE
46634V	AX	6		03/20/2017	MBS Paydown		17,247,333	17,247,333	17,032,505	17,186,680		60,653		60,653		17,247,333			.0	181,464	06/20/2049	1FE
46634V	BG	2		03/20/2017	MBS Paydown		702,666	702,666	696,628	700,067		515		515		702,666			.0	10,074	06/20/2049	1FE
46635B	AJ	0		03/26/2017	MBS Paydown		701,317	701,317	689,775	695,269		3,371		3,371		701,317			.0	6,969	03/26/2039	1FM
46636V	AC	0		03/15/2017	MBS Paydown		42,014	42,014	42,434	42,196		(248)		(248)		42,014			.0	197	08/15/2046	1FM
46637D	AA	3		03/26/2017	MBS Paydown		974,905	974,905	905,443	932,226		5,182		5,182		974,905			.0	3,670	06/26/2035	1FM
46637D	AC	9		03/26/2017	MBS Paydown		929,815	929,815	864,728	902,356		21,525		21,525		929,815			.0	5,985	05/26/2047	1FM
46645A	AB	7		03/25/2017	MBS Paydown		374,776	374,776	343,388	347,551		(765)		(765)		374,776			.0	635	06/26/2047	1AM
472320	AA	8		03/25/2017	MBS Paydown		158,948	158,948	145,555	117,144		(25,607)		(25,607)		158,948			.0	1,728	06/25/2047	1FM
472321	AA	6		03/26/2017	MBS Paydown		361,324	361,324	276,921	310,428		23,545		23,545		361,324			.0	4,054	10/25/2035	1FM
472321	AC	2		03/26/2017	MBS Paydown		171,652	171,652	148,351	163,336		(2,867)		(2,867)		171,652			.0	1,061	01/25/2037	1FM
472321	AJ	7		03/26/2017	MBS Paydown		528,128	528,128	446,121	493,356		3,137		3,137		528,128			.0	2,219	01/25/2039	1FM
472321	AK	4		03/26/2017	Pass-Through Loss			1,505	710				1		1				.0		01/25/2039	1FM
472321	AN	8		03/26/2017	Pass-Through Loss			62,129	12,784					0					.0		01/25/2037	1FM
47232A	AA	6		03/20/2017	MBS Paydown		204,498	204,498	188,298	200,907		1,290		1,290		204,498			.0	1,020	03/20/2036	1FM
47232A	AD	0		03/25/2017	MBS Paydown		658,332	658,332	631,382	655,799		1,565		1,565		658,332			.0	2,732	06/25/2036	1FM
47232A	AG	3		03/25/2017	MBS Paydown		199,074	199,074	173,692	196,556		2,518		2,518		199,074			.0	806	05/25/2037	1FM
47232A	AH	1		03/25/2017	MBS Paydown		153,424	153,424	30,136	44,228		104,893		104,893		153,424			.0	1,270	05/25/2037	1FM
47232A	AH	1		03/25/2017	Pass-Through Loss			10,229	2,076				3		3				.0		05/25/2037	1FM
47232A	AN	8		03/20/2017	Pass-Through Loss			6,046						0					.0		03/20/2036	1FM
47232C	AH	7		03/21/2017	Pass-Through Loss			1,216						6		6			.0		06/21/2037	1FM
47232D	AG	7		03/26/2017	MBS Paydown		199,720	199,720	197,691	196,729		773		773		199,720			.0	1,859	09/26/2036	1FM
47232D	AL	6		03/26/2017	Pass-Through Loss			18,454	4,732			(2)		(2)					.0		09/26/2036	1FM
47232D	AN	2		03/26/2017	MBS Paydown		89,419	89,419	86,165	88,170		(754)		(754)		89,419			.0	491	01/26/2047	1FM
47232D	AS	1		02/28/2017	Book Value Adjustment									0		1,358		(1,358)	(1,358)		01/26/2047	1FM
47232D	AS	1		03/26/2017	MBS Paydown		0	0				0		0		0			.0		01/26/2047	1FM
47232D	AS	1		03/26/2017	Pass-Through Loss			121	40			(2)		(2)		(1,368)		1,368	1,368		01/26/2047	1FM
47232D	AU	6		03/26/2017	MBS Paydown		86,956	86,956	81,785	84,304		(2,726)		(2,726)		86,956			.0	704	09/26/2036	1FM
47232D	AV	4		02/26/2017	MBS Paydown		0	0	0	0		0		0		0			.0		09/26/2036	1FM
47232D	AV	4		03/26/2017	Pass-Through Loss			20,143	7,754			(8)		(8)					.0		09/26/2036	1FM
47232D	AX	0		03/26/2017	MBS Paydown		111,639	111,639	113,572	110,658		101		101		111,639			.0	862	01/26/2036	1FM
47232D	BC	5		03/26/2017	MBS Paydown		287,943	287,943	264,613	287,613		(454)		(454)		287,943			.0	2,688	02/26/2037	1FM
47232D	BG	6		03/26/2017	Pass-Through Loss			55,145	8,645			(208)		(208)					.0		02/26/2037	6FM
47232D	BJ	0		03/26/2017	MBS Paydown		33,774	33,774	33,774	28,625		2,445		2,445		33,774			.0	76	09/26/2036	1FM
47232D	BM	3		03/26/2017	Pass-Through Loss			9,694	1,100			(0)		(0)					.0		09/26/2036	1FM

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

QE05.20

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			F o r e i g n	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 Impairmen t Recognize d	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 Designatio n or Market Indicator (a)	
47232D BP 6	JMAC 2009-R5 8A1 SEQ SSNR CSTR 7/26/37.....	..	01/26/2017.	MBS Paydown.....	.....	2,527	2,527	2,527	2,474	.....	.....	53	.....	53	.....	2,527	.....	.....	.....	0	.....	20	07/26/2037.	1FM.....
47232D BQ 4	JMAC 2009-R5 8A2 SUB SSUP CSTR 7/26/37.....	..	03/26/2017.	MBS Paydown.....	.....	103,263	103,263	101,267	102,630	.....	.....	143	.....	143	.....	103,263	.....	.....	.....	0	.....	974	07/26/2037.	1FM.....
47232D BT 8	JMAC 2009-R5 8A5 SUB SSUP CSTR 7/26/37.....	..	03/26/2017.	Pass-Through Loss.....	.....	77,357	39,801	.....	.....	.....	.....	(150)	.....	(150)	.....	.....	.....	.....	.....	0	.....	.....	07/26/2037.	1FM.....
47232D BW 1	JMAC 2009-R5 9A2 SUB SSUP CSTR 6/26/37.....	..	03/26/2017.	MBS Paydown.....	.....	94,740	94,740	49,886	92,608	.....	.....	1,004	.....	1,004	.....	94,740	.....	.....	.....	0	.....	817	06/26/2037.	1FM.....
47232D BZ 4	JMAC 2009-R5 9A5 MEZ SSUP CSTR 6/26/37.....	..	03/26/2017.	Pass-Through Loss.....	.....	5,664	377	.....	.....	.....	.....	8	.....	8	.....	.....	.....	.....	.....	0	.....	.....	06/26/2037.	1FM.....
47232D CB 6	JMAC 2009-R5 10A2 SUB SSUP CSTR 2/26/47.....	..	03/26/2017.	MBS Paydown.....	.....	216,512	216,512	123,779	206,402	.....	.....	1,317	.....	1,317	.....	216,512	.....	.....	.....	0	.....	1,061	02/26/2047.	1FM.....
47232D CE 0	JMAC 2009-R5 10A5 SUB SSUP CSTR 2/26/47.....	..	03/26/2017.	Pass-Through Loss.....	.....	10,529	4,040	.....	.....	.....	.....	1	.....	1	.....	.....	.....	.....	.....	0	.....	.....	02/26/2047.	1FM.....
47232D CH 3	JMAC 2009-R5 11A2 SUB SSUP CSTR 5/21/36.....	..	03/21/2017.	MBS Paydown.....	.....	96,294	96,294	96,294	72,337	.....	.....	1,382	.....	1,382	.....	96,294	.....	.....	.....	0	.....	483	05/21/2036.	1FM.....
47232D CP 5	JMAC 2009-R5 12A2 SUB SSUP CSTR 12/26/36.....	..	03/26/2017.	MBS Paydown.....	.....	37,756	37,756	37,756	37,694	.....	.....	(1,602)	.....	(1,602)	.....	37,756	.....	.....	.....	0	.....	401	12/26/2036.	1FM.....
47232D CT 7	JMAC 2009-R5 12A6 MEZ SSUP CSTR 12/26/36.....	..	03/26/2017.	Pass-Through Loss.....	.....	2,899	.....	.....	.....	.....	.....	(23)	.....	(23)	.....	.....	.....	.....	.....	0	.....	.....	12/26/2036.	1FM.....
47232D CV 2	JMAC 2009-R5 13A2 SUB SSUP CSTR 4/26/47.....	..	03/26/2017.	MBS Paydown.....	.....	133,252	133,252	125,303	133,040	.....	.....	12	.....	12	.....	133,252	.....	.....	.....	0	.....	757	04/26/2047.	1FM.....
47232D CY 6	JMAC 2009-R5 13A5 MEZ SSUP CSTR 4/26/47.....	..	03/26/2017.	Pass-Through Loss.....	.....	(10,870)	249	.....	.....	.....	.....	(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.....	.....	138,356	138,356	135,651	134,529	.....	.....	(222)	.....	(222)	.....	138,356	.....	.....	.....	0	.....	1,300	06/26/2037.	1FM.....
47232D DB 5	JMAC 2009-R5 14A3 MEZ SSUP CSTR 6/26/37.....	..	03/26/2017.	Pass-Through Loss.....	.....	28,118	.....	.....	.....	.....	.....	(10)	.....	(10)	.....	.....	.....	.....	.....	0	.....	.....	06/26/2037.	1FM.....
47232D DD 1	JMAC 2009-R5 15A2 SUB SSUP CSTR 8/26/37.....	..	03/26/2017.	MBS Paydown.....	.....	35,356	35,356	34,884	35,156	.....	.....	(325)	.....	(325)	.....	35,356	.....	.....	.....	0	.....	227	08/26/2037.	1FM.....
47232D DF 6	JMAC 2009-R5 15A4 MEZ SSUP CSTR 8/26/37.....	..	03/26/2017.	Pass-Through Loss.....	.....	675	.....	.....	.....	.....	.....	(1)	.....	(1)	.....	.....	.....	.....	.....	0	.....	.....	08/26/2037.	1FM.....
47232D DG 4	JMAC 2009-R5 16A1 SEQ SSNR CSTR 8/26/37.....	..	03/26/2017.	MBS Paydown.....	.....	519,398	519,398	516,131	514,801	.....	.....	286	.....	286	.....	519,398	.....	.....	.....	0	.....	6,074	08/26/2037.	1FM.....
47232D DN 9	JMAC 2009-R5 16A5 MEZ SSUP CSTR 8/37.....	..	03/26/2017.	Pass-Through Loss.....	.....	47,637	.....	.....	.....	.....	.....	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.....	.....	156,582	156,582	96,144	133,331	.....	.....	(32,809)	.....	(32,809)	.....	156,582	.....	.....	.....	0	.....	910	09/26/2035.	1FM.....
47232D DX 7	JMAC 2009-R5 18A3 SUB SSUP CSTR 4/37.....	..	03/26/2017.	MBS Paydown.....	.....	369,712	369,712	177,950	331,041	.....	.....	21,650	.....	21,650	.....	369,712	.....	.....	.....	0	.....	2,069	04/26/2037.	1FM.....
47232D EA 6	JMAC 2009-R5 18A6 MEZ SSUP CSTR 4/37.....	..	03/26/2017.	MBS Paydown.....	.....	0	0	.....	.....	.....	.....	119,605	.....	119,605	.....	0	.....	.....	.....	0	.....	.....	04/26/2037.	1FM.....
47232D EB 6	JMAC 2009-R5 18A6 MEZ SSUP CSTR 4/37.....	..	03/26/2017.	Pass-Through Loss.....	.....	48,863	.....	.....	.....	.....	.....	(43)	.....	(43)	.....	.....	.....	.....	.....	0	.....	.....	04/26/2037.	1FM.....
47232D EF 5	JMAC 2009-R5 19A5 SUB SSUP CSTR 6/26/37.....	..	03/26/2017.	MBS Paydown.....	.....	52,438	52,438	16,738	51,920	.....	.....	(12)	.....	(12)	.....	52,438	.....	.....	.....	0	.....	334	06/26/2037.	1FM.....
47232D EG 3	JMAC 2009-R5 20A1 SEQ SSNR CSTR 2/26/37.....	..	03/26/2017.	MBS Paydown.....	.....	302,163	302,163	302,163	301,386	.....	.....	125	.....	125	.....	302,163	.....	.....	.....	0	.....	1,522	02/26/2037.	1FM.....
47232D EL 2	JMAC 2009-R5 20A5 MEZ SSUP CSTR 2/26/37.....	..	01/26/2017.	Pass-Through Loss.....	.....	244	.....	.....	.....	.....	.....	0	.....	0	.....	.....	.....	.....	.....	0	.....	.....	02/26/2037.	1FM.....
47232D EQ 1	JMAC 2009-R5 21A2 SUB SSUP CSTR 5/26/37.....	..	03/26/2017.	MBS Paydown.....	.....	217,039	217,039	132,681	178,664	.....	.....	(698)	.....	(698)	.....	217,039	.....	.....	.....	0	.....	680	05/26/2037.	1FM.....
47232D ET 5	JMAC 2009-R5 21A5 MEZ SSUP CSTR 5/26/37.....	..	12/26/2016.	Pass-Through Loss.....	.....	(144)	.....	.....	.....	.....	.....	0	.....	0	.....	.....	.....	.....	.....	0	.....	.....	05/26/2037.	1FM.....
47232D EV 0	JMAC 2009-R5 22A2 SUB SSUP CSTR 8/26/37.....	..	03/26/2017.	MBS Paydown.....	.....	283,692	283,692	158,692	241,991	.....	.....	17,279	.....	17,279	.....	283,692	.....	.....	.....	0	.....	1,816	08/26/2037.	1FM.....
47232D EY 4	JMAC 2009-R5 22A5 MEZ SSUP CSTR 8/26/37.....	..	03/26/2017.	Pass-Through Loss.....	.....	229	146	.....	.....	.....	.....	(0)	.....	(0)	.....	.....	.....	.....	.....	0	.....	.....	08/26/2037.	1FM.....
47232D FC 1	JMAC 2009-R5 23A2 SUB SSUP CSTR 11/26/36.....	..	03/26/2017.	MBS Paydown.....	.....	92,425	92,425	92,425	86,287	.....	.....	(31,802)	.....	(31,802)	.....	92,425	.....	.....	.....	0	.....	397	11/26/2036.	1FM.....
47232D FE 7	JMAC 2009-R5 23A4 MEZ SSUP CSTR 11/26/36.....	..	03/26/2017.	Pass-Through Loss.....	.....	433	116	.....	.....	.....	.....	1	.....	1	.....	.....	.....	.....	.....	0	.....	.....	11/26/2036.	1FM.....
47232D FJ 6	JMAC 2009-R5 24A4 SUB SSUP CSTR 12/26/36.....	..	03/26/2017.	MBS Paydown.....	.....	115,162	115,162	115,162	84,477	.....	.....	6,718	.....	6,718	.....	115,162	.....	.....	.....	0	.....	705	12/26/2036.	1FM.....
47232D FM 9	JMAC 2009-R5 19A6 MEZ SSUP CSTR 6/26/37.....	..	03/26/2017.	Pass-Through Loss.....	.....	1,000	195	.....	.....	.....	.....	26	.....	26	.....	443	.....	(443)	(443)	0	.....	.....	06/26/2037.	1FM.....
47232Q AA 1	JMAC 2009-R2 1A SEQ CSTR 11-37 RE.....	..	03/26/2017.	MBS Paydown.....	.....	1,163,732	1,163,732	1,132,696	1,071,219	.....	.....	30,675	.....	30,675	.....	1,163,732	.....	.....	.....	0	.....	11,472	11/26/2037.	1FM.....
47232V AA 0	JMAC 2009-R4 1A1 SEQ SSNR 6.00 02/26/37.....	..	03/26/2017.	MBS Paydown.....	.....	56,469	56,469	56,469	55,700	.....	.....	244	.....	244	.....	56,469	.....	.....	.....	0	.....	479	02/26/2037.	1FM.....
47232V AD 4	JMAC 2009-R4 1A4 SUB SSUP 6.00 02/26/37.....	..	03/26/2017.	Pass-Through Loss.....	.....	7,095	1,952	.....	.....	.....	.....	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.....	.....	2,533	1,990	.....	.....	.....	.....	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.....	.....	79,667	79,667	79,591	78,658	.....	.....	317	.....	317	.....	79,667	.....	.....	.....	0	.....	644	02/26/2037.	1FM.....
47232V AJ 1	JMAC 2009-R4 2A4 SUB SSUP 5.75 02/26/37.....	..	03/26/2017.	Pass-Through Loss.....	.....	9,588	7,457	.....	.....	.....	.....	(14)	.....	(14)	.....	.....	.....	.....	.....	0	.....	.....	02/26/2037.	1FM.....

SCHEDULE D - PART 4

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

QE05.21

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			F o r e i g n	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 Impairmen t Recognize d	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 Designatio n or Market Indicator (a)
47232V AK 8	JMAC 2009-R4 2A5 MEZ SSUP 5.75 02/26/37	..	01/26/2017	Pass-Through Loss	..	..	..	..	3,574	1,366	..	..	..	..	0	..	..	..	..	..	0	02/26/2037	1FM
47232V AL 6	JMAC 2009-R4 3A1 SEQ SSNR 6.25 07/26/37	..	03/26/2017	MBS Paydown	..	..	..	93,982	93,982	93,982	91,664	..	711	..	711	..	93,982	..	..	0	1,135	07/26/2037	1FM
47232V AP 7	JMAC 2009-R4 3A4 SUB SSUP 6.25 07/26/37	..	03/26/2017	Pass-Through Loss	..	..	..	..	14,852	14,852	..	..	(0)	..	(0)	..	..	..	..	0	..	07/26/2037	1FM
47232V AQ 5	JMAC 2009-R4 3A5 MEZ SSUP 6.25 07/26/37	..	01/26/2017	Pass-Through Loss	..	..	..	..	9,981	..	..	..	..	..	0	..	..	..	..	0	..	07/26/2037	1FM
47232V AQ 5	JMAC 2009-R4 3A5 MEZ SSUP 6.25 07/26/37	..	02/26/2017	MBS Paydown	..	..	..	4,005	4,005	38,848	..	..	4,005	..	4,005	..	4,005	..	..	0	94	07/26/2037	1FM
47232V AR 3	JMAC 2009-R4 4A1 SEQ SSNR 6.00 09/26/36	..	03/26/2017	MBS Paydown	..	..	..	121,338	121,338	115,179	112,309	..	4,923	..	4,923	..	121,338	..	..	0	1,352	09/26/2036	1FM
47232V AU 6	JMAC 2009-R4 4A4 SUB SSUP 6.00 09/26/36	..	03/26/2017	Pass-Through Loss	..	..	..	..	33,869	..	..	..	(30)	..	(30)	..	..	..	..	0	..	09/26/2036	1FM
47232V AW 2	JMAC 2009-R4 5A1 SEQ SSNR CSTR 9/26/35	..	03/26/2017	MBS Paydown	..	..	..	165,304	165,304	151,326	157,369	..	5,097	..	5,097	..	165,304	..	..	0	782	09/26/2035	1FM
47232V BA 9	JMAC 2009-R4 5A5 MEZ SSUP CSTR 09/26/35	..	03/26/2017	Pass-Through Loss	..	..	..	..	26,435	..	..	..	(0)	..	(0)	..	..	..	..	0	..	09/26/2035	6FM
47232V BB 7	JMAC 2009-R4 6A1 SEQ SSNR FLT 09/26/35	..	03/26/2017	MBS Paydown	..	..	330,037	330,037	284,188	306,159	..	..	13,998	..	13,998	..	330,037	..	..	0	596	09/26/2035	1FM
47232V BE 1	JMAC 2009-R4 6A4 SUB SSUP 09/26/35	..	03/26/2017	Pass-Through Loss	..	..	..	..	15,627	1,534	..	..	..	..	0	..	..	..	..	0	..	09/26/2035	1FM
47232V BM 3	JMAC 2009-R4 8A1 SEQ SSNR 5.50 11/26/36	..	03/26/2017	MBS Paydown	..	..	..	60,895	60,895	60,895	60,505	..	68	..	68	..	60,895	..	..	0	518	11/26/2036	1FM
47232V BQ 4	JMAC 2009-R4 8A4 MEZ SSUP 5.50 11/26/36	..	03/26/2017	Pass-Through Loss	..	..	..	..	15,640	6,527	..	..	(1)	..	(1)	..	..	..	..	0	..	11/26/2036	1FM
47232V BY 7	JMAC 2009-R4 9A6 MEZ SSUP CSTR 11/26/37	..	03/26/2017	MBS Paydown	..	..	..	307,265	307,265	77,549	275,983	..	(15,064)	..	(15,064)	..	307,265	..	..	0	1,874	11/26/2037	1FM
47232V BY 7	JMAC 2009-R4 9A6 MEZ SSUP CSTR 11/26/37	..	03/26/2017	Pass-Through Loss	..	..	..	..	1,962	723	..	..	..	..	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	..	..	39,813	39,813	39,813	39,752	..	..	(34)	..	(34)	..	39,813	..	..	0	475	07/26/2036	1FM
47232V CE 0	JMAC 2009-R4 10A6 MEZ SSUP 6.00 07/26/36	..	03/26/2017	Pass-Through Loss	..	..	..	..	8,408	1,550	..	..	(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	..	..	..	58,108	58,108	58,108	57,489	..	119	..	119	..	58,108	..	..	0	249	04/26/2037	1FM
47232V CM 2	JMAC 2009-R4 12A1 SEQ SSNR 5.50 11/26/35	..	03/26/2017	MBS Paydown	..	..	..	176,305	176,305	176,023	175,684	..	17	..	17	..	176,305	..	..	0	1,739	11/26/2035	1FM
47232V CP 5	JMAC 2009-R4 12A3 MEZ SSUP 5.50 11/26/35	..	03/26/2017	Pass-Through Loss	..	..	..	..	21,474	14,710	..	..	(4)	..	(4)	..	..	..	..	0	..	11/26/2035	1FM
47232V CQ 3	JMAC 2009-R4 13A1 SEQ SSNR 5.85 05/26/36	..	03/26/2017	MBS Paydown	..	..	..	98,769	98,769	97,444	98,256	..	514	..	514	..	98,769	..	..	0	842	05/26/2036	1FM
47232V CR 1	JMAC 2009-R4 13A2 SUB SSUP 5.85 05/26/36	..	03/26/2017	MBS Paydown	..	..	..	17,218	17,218	15,112	15,994	..	1,155	..	1,155	..	17,218	..	..	0	251	05/26/2036	1FM
47232V CU 4	JMAC 2009-R4 13A5 MEZ SSUP 5.85 05/26/36	..	03/26/2017	Pass-Through Loss	..	..	..	..	23,822	7,141	..	..	(69)	..	(69)	..	..	..	..	0	..	05/26/2036	1FM
47232V CV 2	JMAC 2009-R4 14A1 SEQ SSNR 6.50 11/26/36	..	03/26/2017	MBS Paydown	..	..	..	413,114	413,114	401,792	406,487	..	729	..	729	..	413,114	..	..	0	4,767	11/26/2036	1FM
47232V DB 5	JMAC 2009-R4 14A5 MEZ SSUP 6.50 11/26/36	..	03/26/2017	Pass-Through Loss	..	..	..	..	85,057	13,624	..	..	(26)	..	(26)	..	..	..	..	0	..	11/26/2036	1FM
47232V DC 3	JMAC 2009-R4 15A1 SEQ SSNR 5.25 09/26/35	..	03/26/2017	MBS Paydown	..	..	..	316,189	316,189	314,410	314,334	..	365	..	365	..	316,189	..	..	0	2,669	09/26/2035	1FM
47232V DE 9	JMAC 2009-R4 15A3 MEZ SSUP 5.25 09/26/35	..	03/26/2017	Pass-Through Loss	..	..	..	..	120	2,167	..	..	(0)	..	(0)	..	..	..	..	0	..	09/26/2035	1FM
47232V DJ 8	JMAC 2009-R4 16A2 SUB SSUP 6.00 04/26/36	..	03/26/2017	MBS Paydown	..	..	..	121,223	121,223	75,114	110,852	..	4,515	..	4,515	..	121,223	..	..	0	605	04/26/2036	1FM
47232V DM 1	JMAC 2009-R4 16A5 MEZ SSUP 6.00 04/26/36	..	03/26/2017	Pass-Through Loss	..	..	..	..	(7)	1	..	..	(0)	..	(0)	..	..	..	..	0	..	04/26/2036	1FM
47232V DP 4	JMAC 2009-R4 17A2 SUB SSUP 5.75 02/26/36	..	03/26/2017	MBS Paydown	..	..	..	176,424	176,424	176,424	168,003	..	..	..	0	..	176,424	..	..	0	1,675	02/26/2036	1FM
47232V DQ 2	JMAC 2009-R4 17A3 MEZ SSUP 5.75 02/26/36	..	03/26/2017	Pass-Through Loss	..	..	..	..	32	27	..	..	(0)	..	(0)	..	..	..	..	0	..	02/26/2036	1FM
47232V DR 0	JMAC 2009-R4 18A1 SEQ SSNR 6.00 04/26/36	..	03/26/2017	MBS Paydown	..	..	..	72,509	72,509	72,509	71,017	..	1,384	..	1,384	..	72,509	..	..	0	635	04/26/2036	1FM
47232V DV 1	JMAC 2009-R4 18A5 MEZ SSUP 6.00 04/26/36	..	03/26/2017	Pass-Through Loss	..	..	..	..	4,031	1,593	..	..	..	..	0	..	..	..	..	0	..	04/26/2036	1FM
47232V DW 9	JMAC 2009-R4 19A1 SEQ SSNR 6.00 07/26/36	..	01/26/2017	MBS Paydown	..	..	..	2,285	2,285	2,282	1,869	..	..	..	0	..	1,869	..	417	417	15	07/26/2036	1FM
47232V DX 7	JMAC 2009-R4 19A2 SUB SSUP 6.00 07/26/36	..	03/26/2017	MBS Paydown	..	..	..	85,320	85,320	69,150	71,385	..	(47,130)	..	(47,130)	..	85,320	..	..	0	932	07/26/2036	1FM
47232V DY 5	JMAC 2009-R4 19A3 MEZ SSUP 6.00 07/26/36	..	03/26/2017	Pass-Through Loss	..	..	..	..	22,119	17,445	..	..	(63)	..	(63)	..	..	..	..	0	..	07/26/2036	1FM
47232V DZ 2	JMAC 2009-R4 20A1 SEQ SSNR 6.00 03/26/36	..	03/26/2017	MBS Paydown	..	..	..	75,463	75,463	75,463	73,897	..	(304)	..	(304)	..	75,463	..	..	0	646	03/26/2036	1FM
47232V EB 4	JMAC 2009-R4 20A3 MEZ SSUP 6.00 03/26/36	..	03/26/2017	Pass-Through Loss	..	..	..	..	2,140	690	..	..	..	..	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	..	..	..	26,867	26,867	27,083	26,805	..	32	..	32	..	26,867	..	..	0	299	03/26/2037	1FM
47232V EH 1	JMAC 2009-R4 21A6 MEZ SSUP 6.00 03/26/37	..	03/26/2017	Pass-Through Loss	..	..	..	..	28,267	28,494	..	..	(11)	..	(11)	..	..	..	..	0	..	03/26/2037	1FM

SCHEDULE D - PART 4

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

QE05.22

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			F o r e i g n	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 Impairmen t Recognize d	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 Designatio n or Market Indicator (a)
47232V EK 4	JMAC 2009-R4 22A2 SUB SSUP 5.75 04/26/37.....	..	03/26/2017.	MBS Paydown.....		42,754	42,754	43,394	42,623			(17)			(17)		42,754			0	412	04/26/2037.	1FM.....
47232V EN 8	JMAC 2009-R4 22A5 SUB SSUP 5.75 04/26/37.....	..	03/26/2017.	Pass-Through Loss.....	.....	10,329	10,483	10,483	.....	.....	.....	(9)	.....	.....	(9)	.....	.....	.....	0	.....	04/26/2037.	1FM.....	
47232V ES 7	JMAC 2009-R4 23A3 SUB SSUP 5.75 01/26/36.....	..	01/26/2017.	MBS Paydown.....	.....	18,060	18,060	17,988	18,060	.....	.....	0	.....	.....	0	.....	18,060	.....	0	87	01/26/2036.	1FM.....	
47232V ET 5	JMAC 2009-R4 23A4 SUB SSUP 5.75 01/26/36.....	..	03/26/2017.	MBS Paydown.....	.....	205,347	205,347	204,200	204,376	.....	.....	111	.....	.....	111	.....	205,347	.....	0	2,279	01/26/2036.	1FM.....	
47232V EV 0	JMAC 2009-R4 23A6 MEZ SSUP 5.75 1/26/36.....	..	03/26/2017.	Pass-Through Loss.....	.....	31,802	29,371	.....	.....	.....	.....	(7)	.....	.....	(7)	.....	.....	.....	0	.....	01/26/2036.	1FM.....	
47232V EX 6	JMAC 2009-R4 24A2 SUB SSUP 5.50 02/26/36.....	..	03/26/2017.	MBS Paydown.....	.....	50,409	50,409	50,409	50,215	.....	.....	25	.....	.....	25	.....	50,409	.....	0	379	02/26/2036.	1FM.....	
47232V FA 5	JMAC 2009-R4 24A5 SUB SSUP 5.50 02/26/36.....	..	03/26/2017.	Pass-Through Loss.....	.....	13,212	13,212	.....	.....	.....	.....	(8)	.....	.....	(8)	.....	.....	.....	0	.....	02/26/2036.	1FM.....	
47232V FE 7	JMAC 2009-R4 25A3 MEZ SSUP 5.25 1/26/36.....	..	03/26/2017.	MBS Paydown.....	.....	31,091	31,091	30,159	26,472	.....	.....	(679)	.....	.....	(679)	.....	31,091	.....	0	287	01/26/2036.	1FM.....	
47232V FE 7	JMAC 2009-R4 25A3 MEZ SSUP 5.25 1/26/36.....	..	03/26/2017.	Pass-Through Loss.....	.....	978	949	.....	.....	.....	.....	0	.....	.....	0	.....	.....	.....	0	.....	01/26/2036.	1FM.....	
47232V FH 0	JMAC 2009-R4 26A3 SUB SSUP 5.75 01/26/36.....	..	03/26/2017.	MBS Paydown.....	.....	354,730	354,730	354,730	354,025	.....	.....	(335)	.....	.....	(335)	.....	354,730	.....	0	3,607	01/26/2036.	1FM.....	
47232V FJ 6	JMAC 2009-R4 26A4 MEZ SSUP 5.75 1/26/36.....	..	03/26/2017.	Pass-Through Loss.....	.....	11,158	11,005	.....	.....	.....	.....	(9)	.....	.....	(9)	.....	.....	.....	0	.....	01/26/2036.	1FM.....	
47232V FP 2	JMAC 2009-R4 28A1SEQ SSNR 5.95 11/26/36.....	..	03/26/2017.	MBS Paydown.....	.....	733,252	733,252	475,052	649,151	.....	.....	8,400	.....	.....	8,400	.....	733,252	.....	0	5,069	11/26/2036.	1FM.....	
47232V FV 9	JMAC 2009-R4 29A2 SUB SSUP 2.0833 01/47.....	..	03/26/2017.	MBS Paydown.....	.....	135,840	135,840	104,533	96,100	.....	.....	(9,578)	.....	.....	(9,578)	.....	135,840	.....	0	311	01/26/2047.	1FM.....	
47232V FW 7	JMAC 2009-R4 30A1 SEQ SSNR CSTR 07/37.....	..	03/26/2017.	MBS Paydown.....	.....	115,325	115,325	115,325	113,605	.....	.....	(173)	.....	.....	(173)	.....	115,325	.....	0	473	07/26/2037.	1FM.....	
47232V GA 4	JMAC 2009-R4 30A5 MEZ SSUP CSTR 07/37.....	..	03/26/2017.	Pass-Through Loss.....	.....	6,627	1,631	.....	.....	.....	.....	1	.....	.....	1	.....	.....	.....	0	.....	07/26/2037.	1FM.....	
47232V GE 6	JMAC 2009-R4 31A4 SUB SSUP 5.75 2/26/36.....	..	03/26/2017.	MBS Paydown.....	.....	80,243	80,243	80,243	80,177	.....	.....	(137)	.....	.....	(137)	.....	80,243	.....	0	752	02/26/2036.	1FM.....	
47232V GG 1	JMAC 2009-R4 31A6 MEZ SSUP 5.75 2/26/36.....	..	03/26/2017.	Pass-Through Loss.....	.....	3,658	2,811	.....	.....	.....	.....	(7)	.....	.....	(7)	.....	.....	.....	0	.....	02/26/2036.	1FM.....	
47232V GJ 5	JMAC 2009-R4 32A2 SUB SSUP 6.50 3/26/36.....	..	03/26/2017.	MBS Paydown.....	.....	141,579	141,579	139,718	137,996	.....	.....	(6,582)	.....	.....	(6,582)	.....	141,579	.....	0	1,210	03/26/2036.	1FM.....	
47232V GM 8	JMAC 2009-R4 32A5 SUB SSUP 6.50 03/26/36.....	..	03/26/2017.	Pass-Through Loss.....	.....	29,740	6,214	.....	.....	.....	.....	(35)	.....	.....	(35)	.....	.....	.....	0	.....	03/26/2036.	1FM.....	
47232V GR 7	JMAC 2009-R4 29A3 MEZ SSUP 2.0833 01/47.....	..	03/26/2017.	Pass-Through Loss.....	.....	52,575	3,614	.....	.....	.....	.....	(0)	.....	.....	(0)	.....	.....	.....	0	.....	01/26/2047.	1FM.....	
47233A AW 7	JMAC 2009-R7 11A1 SEQ SSNR CSTR 03/26/37.....	..	03/26/2017.	MBS Paydown.....	.....	133,745	133,745	123,380	131,072	.....	.....	1,121	.....	.....	1,121	.....	133,745	.....	0	669	03/26/2037.	1FM.....	
47233C AA 1	JMAC 2009-R9 1A1 SEQ SSNR CSTR 8/26/46.....	..	03/26/2017.	MBS Paydown.....	.....	21,909	21,909	20,250	21,635	.....	.....	104	.....	.....	104	.....	21,909	.....	0	93	08/26/2046.	1FM.....	
47233D AA 9	JMAC 2009-R11 1A1 SEQ SSNR 6.00 9/26/36.....	..	03/26/2017.	MBS Paydown.....	.....	491,391	491,391	461,908	491,391	.....	.....	2,170	.....	.....	2,170	.....	491,391	.....	0	4,701	09/26/2036.	1FM.....	
48124W AA 7	JPMCC 2009-RR1 A4A SEQ SSNR CSTR 3/18/51.....	..	03/18/2017.	MBS Paydown.....	.....	11,624,542	11,624,542	10,274,570	11,548,325	.....	.....	76,217	.....	.....	76,217	.....	11,624,542	.....	0	91,093	03/18/2051.	1FE.....	
48124X AA 5	JPMCC 2009-RR2 GEA SEQ 5.543 12/17/49 RE.....	..	01/17/2017.	MBS Paydown.....	.....	8,110,359	8,110,359	7,386,858	8,079,327	.....	.....	31,032	.....	.....	31,032	.....	8,110,359	.....	0	37,463	12/17/2049.	1FE.....	
48124X AC 1	JPMCC 2009-RR2 MLA SEQ CSTR 6/17/2050.....	..	03/17/2017.	MBS Paydown.....	.....	16,683,538	16,683,538	15,386,569	16,591,011	.....	.....	44,780	.....	.....	44,780	.....	16,683,538	.....	0	171,789	06/17/2050.	1FE.....	
493268 AY 2	KSLT 2000-B A2 ABS FLT 07/25/29.....	..	01/25/2017.	MBS Paydown.....	.....	21,834	21,834	17,686	21,832	.....	.....	(11)	.....	.....	(11)	.....	21,834	.....	0	67	07/25/2029.	1FE.....	
493268 BY 1	KSLT 2004-A 2A2 ABS FLT 10/28/2041.....	..	01/27/2017.	MBS Paydown.....	.....	495,525	495,525	463,006	470,962	.....	.....	21,661	.....	.....	21,661	.....	495,525	.....	0	1,501	10/28/2041.	1FE.....	
493915 AD 4	KPAC B A2 IO 9.500 04/22/2018'.....	..	03/22/2017.	MBS Paydown.....	.....	.....	.....	190,930	.....	.....	.....	(0)	.....	.....	(0)	.....	.....	.....	0	14	04/22/2018.	5*.....	
494550 AU 0	KINDER MORGAN EN 6.00 02/01/2017.....	..	02/01/2017.	Maturity.....	.....	12,000,000	12,000,000	11,985,510	11,999,830	.....	.....	170	.....	.....	170	.....	12,000,000	.....	0	360,000	02/01/2017.	2FE.....	
50219P AA 4	LSTRZ 2016-1 A1 SEQ SSNR FLT 01/01/2021.....	..	03/01/2017.	MBS Paydown.....	.....	1,138,564	1,138,564	1,110,153	1,122,935	.....	.....	14,046	.....	.....	14,046	.....	1,138,564	.....	0	3,507	01/01/2021.	1FE.....	
50543L AA 0	LAFL 2016-1A A1 ABS SSNR 4.3 01/15/2042.....	..	03/15/2017.	MBS Paydown.....	.....	145,833	145,833	143,004	143,025	.....	.....	76	.....	.....	76	.....	145,833	.....	0	1,306	01/15/2042.	1FE.....	
51507Y AC 0	LANDM 2006-8A C CLO FLT 10/19/2020.....	..	01/19/2017.	MBS Paydown.....	.....	4,250,000	4,250,000	4,086,375	4,250,000	.....	.....	0	.....	.....	0	.....	4,250,000	.....	0	17,678	10/19/2020.	1FE.....	
52518R BE 5	LSSC 2002-GE1 A SEQ CSTR 7/26/24.....	..	03/26/2017.	MBS Paydown.....	.....	4,365	4,365	4,168	4,365	.....	.....	0	.....	.....	0	.....	4,365	.....	0	.....	07/26/2024.	5*.....	
52520M AE 3	LMT 2005-1 2A2 SEQ SSNR 5.50 11/25/2035.....	..	03/25/2017.	MBS Paydown.....	.....	751,846	751,846	710,939	667,466	.....	.....	(115,905)	.....	.....	(115,905)	.....	751,846	.....	0	7,019	11/25/2035.	1FM.....	
52520M AE 3	LMT 2005-1 2A2 SEQ SSNR 5.50 11/25/2035.....	..	03/25/2017.	Pass-Through Loss.....	.....	141	.....	.....	.....	.....	.....	0	.....	.....	0	.....	.....	.....	0	.....	11/25/2035.	1FM.....	
52520M CE 1	LMT 2005-2 3A7 SEQ 5.50 12/25/2035.....	..	03/25/2017.	MBS Paydown.....	.....	58,465	58,465	42,459	42,034	.....	.....	2,210	.....	.....	2,210	.....	58,465	.....	0	530	12/25/2035.	1FM.....	
52520M CE 1	LMT 2005-2 3A7 SEQ 5.50 12/25/2035.....	..	03/25/2017.	Pass-Through Loss.....	.....	1,674	1,216	.....	.....	.....	.....	0	.....	.....	0	.....	.....	.....	0	.....	12/25/2035.	1FM.....	
525221 EM 5	LXS 2005-7N 1A1A SEQ SSNR FLT 12/25/2035.....	..	03/25/2017.	MBS Paydown.....	.....	148,234	148,234	108,717	117,877	.....	.....	(2,453)	.....	.....	(2,453)	.....	148,234	.....	0	280	12/25/2035.	1FM.....	
525221 GM 3	LXS 2005-9N 1A1 SEQ SSNR FLT 02/25/2036.....	..	03/25/2017.	MBS Paydown.....	.....	787,988	787,988	672,006	673,673	.....	.....	36,244	.....	.....	36,244	.....	787,988	.....	0	1,163	02/25/2036.	1FM.....	

SCHEDULE D - PART 4

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

QE05.23

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		F o r e i g n	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 Impairmen t Recognize d	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 Designatio n or Market Indicator (a)
52522G AB 0	LXS 2006-18N A2A SEQ SNR FLT 12/25/2036.....	..	03/25/2017.	MBS Paydown.....	.....	572,170	572,170	534,211	488,615	.....	.....	86,036	.....	86,036	.....	572,170	.....	.....	.....0	575	12/25/2036.	1FM.....
52522G AB 0	LXS 2006-18N A2A SEQ SNR FLT 12/25/2036.....	..	03/25/2017.	Pass-Through Loss.....	.....	.....	(4,255)	.....	.....	.....	.....	.....	.....	0	.....	.....	.....	.....	.....0	.....	12/25/2036.	1FM.....
52523M AD 2	LXS 2006-15 A4 SEQ SSNR FLT 10/25/2036.....	..	03/25/2017.	MBS Paydown.....	.....	129,416	129,416	77,937	83,959	.....	.....	(4,364)	.....	(4,364)	.....	129,416	.....	.....	.....0	179	10/25/2036.	1FM.....
52523M AD 2	LXS 2006-15 A4 SEQ SSNR FLT 10/25/2036.....	..	03/25/2017.	Pass-Through Loss.....	.....	.....	24,815	.....	.....	.....	.....	.....	.....	0	.....	.....	.....	.....	.....0	.....	10/25/2036.	1FM.....
525241 AL 9	LXS 2007-1 WF1 SEQ 7.00 01/25/2037.....	..	03/25/2017.	MBS Paydown.....	.....	16,337	16,337	10,584	10,112	.....	.....	(3,420)	.....	(3,420)	.....	16,337	.....	.....	.....0	300	01/25/2037.	1FM.....
525241 AL 9	LXS 2007-1 WF1 SEQ 7.00 01/25/2037.....	..	03/25/2017.	Pass-Through Loss.....	.....	.....	86,433	55,998	.....	.....	.....	.....	.....	0	.....	.....	.....	.....	.....0	.....	01/25/2037.	1FM.....
525248 AC 4	LXS 2007-5H 1APO PO 0.0 5/25/2037.....	..	03/25/2017.	MBS Paydown.....	.....	18,844	18,844	5,692	1,396	.....	.....	(5,946)	.....	(5,946)	.....	18,844	.....	.....	.....0	.....	05/25/2037.	1FM.....
525248 AC 4	LXS 2007-5H 1APO PO 0.0 5/25/2037.....	..	03/25/2017.	Pass-Through Loss.....	.....	.....	25,656	7,838	.....	.....	.....	.....	.....	0	.....	1,192	.....	(1,192)	(1,192)	.....	05/25/2037.	1FM.....
525248 AC 4	LXS 2007-5H 1APO PO 0.0 5/25/2037.....	..	03/31/2017.	Book Value Adjustment.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	0	.....	1,192	.....	1,192	1,192	.....	05/25/2037.	1FM.....
52525F AA 1	LMT 2008-6 1A1 SEQ SSNR CSTR 7/25/2047.....	..	03/25/2017.	MBS Paydown.....	.....	338,326	338,326	298,441	315,208	.....	.....	(2,517)	.....	(2,517)	.....	338,326	.....	.....	.....0	2,986	07/25/2047.	1FM.....
526602 AA 5	LEONARD WOOD FAM 5.124 07-15-20.....	..	01/15/2017.	Sinking Fund Redemption.....	.....	158,467	158,467	158,467	158,467	.....	.....	.....	.....	0	.....	158,467	.....	.....	.....0	4,060	07/15/2020.	2FE.....
529772 AF 2	LEXMARK INTL INC 5.125 03/15/2020.....	..	01/23/2017.	Make Whole Call.....	.....	4,040,000	4,000,000	3,999,920	4,000,000	.....	.....	.....	.....	0	.....	4,000,000	.....	40,000	40,000	87,111	03/15/2020.	3FE.....
53226A AC 8	LIGHT 2007-7A B CLO MEZ FLT 05/15/2021.....	C	02/15/2017.	MBS Paydown.....	.....	3,500,000	3,500,000	3,298,750	3,489,311	.....	.....	10,689	.....	10,689	.....	3,500,000	.....	.....	.....0	14,362	05/15/2021.	1FE.....
53580# AA 1	LINKS GLOBAL HOLDINGS LLC 13.50 7/23/18.....	..	03/03/2017.	Write off security.....	.....	.....	2,520,109	2,510,404	.....	.....	0	.....	.....	0	.....	0	.....	(0)	(0)	.....	07/23/2018.	6*.....
53580# AA 1	LINKS GLOBAL HOLDINGS LLC 13.50 7/23/18.....	..	03/03/2017.	Paydown.....	.....	19,499	19,499	18,914	.....	.....	.....	.....	.....	0	.....	0	.....	19,499	19,499	.....	07/23/2018.	6*.....
542514 EV 2	LBMLT 2004-1 M2 MEZ FLT 02/25/2034.....	..	03/25/2017.	MBS Paydown.....	.....	22,347	22,347	21,867	21,474	.....	.....	(110)	.....	(110)	.....	22,347	.....	.....	.....0	57	02/25/2034.	1FM.....
543190 AA 0	LTRAN 2015-1A A1 ABS SNR 2.98 01/15/2045.....	..	03/15/2017.	MBS Paydown.....	.....	628,190	628,190	607,789	608,741	.....	.....	579	.....	579	.....	628,190	.....	.....	.....0	3,107	01/15/2045.	1FE.....
54910K AA 9	LSTRZ 2015-7 A SEQ SNR FLT 07/01/20.....	..	03/01/2017.	MBS Paydown.....	.....	960,981	960,981	951,371	955,190	.....	.....	3,786	.....	3,786	.....	960,981	.....	.....	.....0	4,974	07/01/2020.	1FE.....
54910L AA 7	LSTRZ 2015-8 A1 SEQ SNR FLT 08/01/20 RE.....	..	03/01/2017.	MBS Paydown.....	.....	1,951,228	1,951,228	1,949,085	1,709,842	.....	.....	(5,251)	.....	(5,251)	.....	1,951,228	.....	.....	.....0	11,360	08/01/2020.	1FE.....
55259P AD 8	M&I MARS & ISL 5.00 01/17/2017.....	..	01/17/2017.	Maturity.....	.....	13,000,000	13,000,000	12,931,270	12,999,665	.....	.....	335	.....	335	.....	13,000,000	.....	.....	.....0	325,000	01/17/2017.	1FE.....
55265K 6U 8	MASTR 2004-1 5A18 PAC 5.50 2/25/34.....	..	03/25/2017.	MBS Paydown.....	.....	55,119	55,119	54,981	54,979	.....	.....	8	.....	8	.....	55,119	.....	.....	.....0	507	02/25/2034.	1FM.....
55265K 7C 7	MASTR 2004-1 B1 MEZ FLT 02/25/2034.....	..	03/25/2017.	MBS Paydown.....	.....	55,330	55,330	54,449	54,409	.....	.....	1,168	.....	1,168	.....	55,330	.....	.....	.....0	610	02/25/2034.	4FM.....
55265K G7 8	MASTR 2003-7 4A42 INV 9/25/2033.....	..	03/25/2017.	MBS Paydown.....	.....	348,230	348,230	324,942	273,716	.....	.....	74,514	.....	74,514	.....	348,230	.....	.....	.....0	12,028	09/25/2033.	1FM.....
55265K T4 1	MASTR 2003-10 3A1 PT SNR 11/25/33.....	..	03/25/2017.	MBS Paydown.....	.....	2,175,054	2,175,054	2,210,399	2,212,380	.....	.....	(37,325)	.....	(37,325)	.....	2,175,054	.....	.....	.....0	29,026	11/25/2033.	1FM.....
55265K XJ 3	MASTR 2003-5 2A1 SEQ 5.0 6/25/2018.....	..	03/25/2017.	MBS Paydown.....	.....	168,358	168,358	162,571	167,028	.....	.....	1,330	.....	1,330	.....	168,358	.....	.....	.....0	1,360	06/25/2018.	1FM.....
55265K YX 1	MASTR 2003-6 6A9 SEQ 5.0 7/25/2033.....	..	03/25/2017.	MBS Paydown.....	.....	222,324	222,324	225,867	220,090	.....	.....	2,234	.....	2,234	.....	222,324	.....	.....	.....0	2,754	07/25/2033.	1FM.....
55274Q AK 1	MASTR 2006-2 1A10 SEQ SSNR FLT 06/25/36.....	..	03/25/2017.	MBS Paydown.....	.....	255,203	255,203	232,078	214,412	.....	.....	539	.....	539	.....	255,203	.....	.....	.....0	2,470	06/25/2036.	1FM.....
55279Y AA 1	MCA 2014-1 A ABS SNR PT FLT 08/15/2024.....	..	02/15/2017.	MBS Paydown.....	.....	269,562	269,562	269,562	269,562	.....	.....	.....	.....	0	.....	269,562	.....	.....	.....0	2,000	08/15/2024.	1FE.....
55312H AA 7	MMCAP 17A A1 CDO SSNR FLT 12/01/35.....	..	03/01/2017.	MBS Paydown.....	.....	56,111	56,111	47,695	47,712	.....	.....	4,182	.....	4,182	.....	56,111	.....	.....	.....0	180	12/01/2035.	1FE.....
571044 AE 6	MARLB 2007-1A C CLO MEZ FLT 04/18/2019.....	..	01/18/2017.	MBS Paydown.....	.....	96,192	96,192	91,864	96,192	.....	.....	.....	.....	0	.....	96,192	.....	.....	.....0	401	04/18/2019.	1FE.....
575767 AG 3	MASS MUTUAL LIFE 8.875 06/01/2039.....	..	03/24/2017.	Cash Tender.....	.....	11,916,729	7,891,000	11,934,436	4,081,708	.....	.....	(16,751)	.....	(16,751)	.....	11,916,730	.....	(0)	(0)	896,568	06/01/2039.	1FE.....
576431 AJ 9	MARM 2007-1 2A1 SEQ SSNR CSTR 11/25/36.....	..	03/25/2017.	MBS Paydown.....	.....	45,487	45,487	36,613	29,843	.....	.....	3,775	.....	3,775	.....	45,487	.....	.....	.....0	284	11/25/2036.	1FM.....
576431 AJ 9	MARM 2007-1 2A1 SEQ SSNR CSTR 11/25/36.....	..	03/25/2017.	Pass-Through Loss.....	.....	.....	7,786	6,267	.....	.....	.....	.....	.....	0	.....	.....	.....	.....	.....0	.....	11/25/2036.	1FM.....
576433 C5 3	MARM 2005-6 5A2 PT SNR FLT 07/25/2035.....	..	03/25/2017.	MBS Paydown.....	.....	111,250	111,250	93,104	92,849	.....	.....	(5,957)	.....	(5,957)	.....	111,250	.....	.....	.....0	613	07/25/2035.	1FM.....
576433 C5 3	MARM 2005-6 5A2 PT SNR FLT 07/25/2035.....	..	03/25/2017.	Pass-Through Loss.....	.....	.....	15,841	.....	.....	.....	.....	.....	.....	0	.....	.....	.....	.....	.....0	.....	07/25/2035.	1FM.....
576433 D5 2	MARM 2005-7 3A1 PT SSNR FLT 09/25/2035.....	..	03/25/2017.	MBS Paydown.....	.....	5,971	5,971	4,822	4,827	.....	.....	(1,612)	.....	(1,612)	.....	5,971	.....	.....	.....0	32	09/25/2035.	1FM.....
576433 GM 2	MARM 2003-6 6A1 SEQ SNR FLT 12/25/2033.....	..	01/25/2017.	MBS Paydown.....	.....	164,471	164,471	158,303	159,093	.....	.....	1,835	.....	1,835	.....	164,471	.....	.....	.....0	898	12/25/2033.	1FM.....
576433 QD 1	MARM 2004-7 5A1 PT SSNR FLT 07/25/2034.....	..	03/25/2017.	MBS Paydown.....	.....	7,800	7,800	7,410	7,404	.....	.....	(3,387)	.....	(3,387)	.....	7,800	.....	.....	.....0	40	07/25/2034.	1FM.....
576433 XA 9	MARM 2005-1 3A1 PT SNR FLT 02/25/2035.....	..	03/25/2017.	MBS Paydown.....	.....	3,284	3,284	3,120	.....	.....	.....	(616)	.....	(616)	.....	3,284	.....	.....	.....0	.....	02/25/2035.	1FM.....
576434 HM 9	MALT 2003-7 7A4 5.75 11/25/2033.....	..	03/25/2017.	MBS Paydown.....	.....	82,955	82,955	85,834	83,125	.....	.....	200	.....	200	.....	82,955	.....	.....	.....0	484	11/25/2033.	1FM.....

SCHEDULE D - PART 4

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

QE05.24

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			F o r e i g n	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 Impairmen t Recognize d	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 Designatio n or Market Indicator (a)
576434	J7	0	MALT 2005-2 4A3 SEQ FLT 03/25/2035.....	..	03/25/2017.	MBS Paydown.....		83,536	83,536	69,440	74,014				(10,619)		83,536			0	216	03/25/2035.	1FM.....
576434	W5	9	MALT 2005-6 3A1 SEQ SSNR 5.5 11/25/2020.....	..	03/25/2017.	MBS Paydown.....		54,879	54,879	53,747	52,533				(1,241)		54,879			0	504	11/25/2020.	3FM.....
57643M	LZ	5	MASTR 2006-1 1A3 PAC SSNR 5.75 5/25/36.....	..	01/25/2017.	Pass-Through Loss.....			0	0					0					0		05/25/2036.	1FM.....
57643M	LZ	5	MASTR 2006-1 1A3 PAC SSNR 5.75 5/25/36.....	..	03/25/2017.	MBS Paydown.....		73,234	73,234	71,517	63,328				3,029		73,234			0	976	05/25/2036.	1FM.....
57645T	AA	5	MARM 2007-HF2 A1 SEQ SNR FLT 09/25/2037.....	..	03/25/2017.	MBS Paydown.....		1,780,603	1,780,603	1,561,795	1,636,154				54,911		1,780,603			0	2,586	09/25/2037.	1FM.....
58501W	BU	4	STEER Z1 A (JCP) 7.54 03/01/2017.....	..	03/01/2017.	Maturity.....		230,584	230,584	245,736	230,908				(324)		230,584			0	8,693	03/01/2017.	4.....
589929	RJ	9	GNABS 1998-GN2 M1 7.155 07/27.....	..	01/25/2017.	MBS Paydown.....		2,154	2,154	2,154	2,154				0		2,154			0	13	07/25/2027.	1FM.....
589929	TP	3	MLMI 1999-H1 A5 NAS STP 5/20/2028.....	..	03/20/2017.	MBS Paydown.....		8,498	8,498	8,497	8,498				0		8,498			0	104	05/20/2028.	1FM.....
59020U	V7	7	MLMI 2005-A9 1A1 SEQ SSNR FLT 12/25/2035.....	..	03/25/2017.	MBS Paydown.....		24,175	24,175	22,679	22,730				(3,880)		24,175			0	128	12/25/2035.	1FM.....
59020U	W4	3	MLMI 2005-A9 4A1 SEQ SSNR CSTR 12/25/35.....	..	03/25/2017.	MBS Paydown.....		179,112	179,112	151,878	143,091				6,940		179,112			0	975	12/25/2035.	1FM.....
59020U	W4	3	MLMI 2005-A9 4A1 SEQ SSNR CSTR 12/25/35.....	..	03/25/2017.	Pass-Through Loss.....			69						0					0		12/25/2035.	1FM.....
59020U	ZE	8	MLMI 2005-A6 1A1 SEQ SNR FLT 08/25/2035.....	..	03/25/2017.	MBS Paydown.....		1,825,670	1,825,670	1,701,867	1,720,633				11,155		1,825,670			0	3,115	08/25/2035.	1FM.....
59020U	ZZ	1	MLCC 2005-2 1A SEQ FLT 10/25/2035.....	..	03/25/2017.	MBS Paydown.....		44,857	44,857	39,026	39,900				1,879		44,857			0	151	10/25/2035.	1FM.....
59023N	AW	8	MLMI 2006-AF2 PO 0 10/25/36.....	..	03/25/2017.	MBS Paydown.....		7,708	7,708	4,625					0				7,708	7,708		10/25/2036.	1FM.....
59023P	AB	9	MLCC 2006-3 2A1 SEQ SSNR CSTR 10/25/36.....	..	03/25/2017.	MBS Paydown.....		62,290	62,290	55,750	55,871				(7,926)		62,290			0	320	10/25/2036.	1FM.....
59048@	AA	6	MESA AIRLINES 2015-1A-0 4.75 7/15/29.....	..	01/15/2017.	Paydown.....		141,855	141,855	141,855	141,862				(0)		141,855			0	3,369	07/15/2029.	1FE.....
595481	AA	0	MDST 2005-1 A SEQ 5.745 01/15/40.....	..	03/15/2017.	MBS Paydown.....		49,703	49,703	47,715	48,575				102		49,703			0	523	01/15/2040.	1AM.....
59549N	AA	1	MID-STATE TR6 A1 SEQ ABS 7.34 7/1/35.....	..	01/01/2017.	MBS Paydown.....		2,087,581	2,087,581	2,077,893	2,085,008				2,573		2,087,581			0	38,307	07/01/2035.	1FE.....
59549P	AA	6	MID-STATE TR 4A ABS 8.33 4/1/2030.....	..	01/01/2017.	MBS Paydown.....		645,466	645,466	651,133	645,466				0		645,466			0	13,442	04/01/2030.	1FE.....
59549W	AA	1	MDST 11 A1 4.864 07/15/2038.....	..	03/15/2017.	MBS Paydown.....		66,224	66,224	66,222	66,223				(0)		66,224			0	555	07/15/2038.	2AM.....
59560W	AA	5	MDST 2010-1 A SEQ 3.50 12/15/2045.....	..	03/15/2017.	MBS Paydown.....		171,095	171,095	170,721	170,449				20		171,095			0	1,000	12/15/2045.	1FE.....
59748T	AA	7	MIDLAND COGEN 6.00 03/15/2025.....	..	03/15/2017.	Sinking Fund Redemption.....		255,500	255,500	255,500	255,500				0		255,500			0	7,665	03/15/2025.	2FE.....
59748T	AB	5	MIDLAND COGEN VENTURE 5.25 03/15/2025.....	..	03/15/2017.	Sinking Fund Redemption.....		239,624	239,624	239,624	239,624				0		239,624			0	6,290	03/15/2025.	2FE.....
604668	AC	7	MRMX 2014-1A A2 ABS SNR 3.34 07/20/2026.....	..	01/20/2017.	MBS Paydown.....		208,000	208,000	207,988	207,990				0		208,000			0	1,737	07/20/2026.	2AM.....
60688H	AA	3	MMCAPS 18A A1 CDO SSNR FLT 12/26/2039.....	..	03/26/2017.	MBS Paydown.....		28,136	28,136	21,648	21,675				(35,544)		28,136			0	90	12/26/2039.	1FE.....
610202	BL	6	MONONGAHELA PWR 144A 5.70 03/15/2017.....	..	03/15/2017.	Maturity.....		4,000,000	4,000,000	3,985,400	3,999,624				376		4,000,000			0	114,000	03/15/2017.	2FE.....
61690P	AM	3	MSRR 2013-R7 6B MEZ FLT 12/26/2046 RE.....	..	03/25/2017.	MBS Paydown.....		2,073,877	2,073,877	1,812,451	1,834,599				26,600		2,073,877			0	3,232	12/26/2046.	1FM.....
61690P	AM	3	MSRR 2013-R7 6B MEZ FLT 12/26/2046 RE.....	..	03/25/2017.	Pass-Through Loss.....			57,206						0					0		12/26/2046.	1FM.....
617458	AE	4	MSC 2011-C1 A3 SEQ 4.7 09/15/2047.....	..	03/15/2017.	MBS Paydown.....		243,733	243,733	246,169	244,378				(42)		243,733			0	1,992	09/15/2047.	1FM.....
61746W	UV	0	MSDWC 2002-WL1 1A4 SEQ 5.50 7/25/17.....	..	03/25/2017.	MBS Paydown.....		1,414	1,414	1,447	1,360				44		1,414			0	7	07/25/2017.	1FM.....
61748H	AW	1	MSM 2004-5AR 4A SEQ SNR FLT 07/25/2034.....	..	03/25/2017.	MBS Paydown.....		277,931	277,931	281,052					226		277,931			0	1,421	07/25/2034.	1FM.....
61748H	FK	2	MSM 2004-10AR B1 MEZ FLT 11/25/2034.....	..	03/25/2017.	MBS Paydown.....		164,000	164,000	155,467	155,871				5,792		164,000			0	531	11/25/2034.	1FM.....
61748H	UF	6	MSM 2006-1AR 1A1 PT SNR FLT 02/36.....	..	02/25/2017.	Pass-Through Loss.....			3,203						0					0		02/25/2036.	1FM.....
61748H	UF	6	MSM 2006-1AR 1A1 PT SNR FLT 02/36.....	..	03/25/2017.	MBS Paydown.....		80,369	80,369	60,222	59,925				(2,963)		80,369			0	169	02/25/2036.	1FM.....
61749L	AP	6	MSM 2006-8AR 5A4 SEQ CSTR 6/25/2036.....	..	03/25/2017.	MBS Paydown.....		474,572	474,572	347,327	357,349				72,072		474,572			0	2,261	06/25/2036.	1FM.....
61749L	BM	2	MSM 2006-8AR 6A2 SEQ SSUP CSTR 06/25/36.....	..	03/25/2017.	MBS Paydown.....		3,446	3,446	2,675	1,598				(2,433)		3,446			0	16	06/25/2036.	1FM.....
61751D	AE	4	MSM 2006-17XS A3A SEQ STP 10/25/46.....	..	03/25/2017.	MBS Paydown.....		143,870	143,870	97,472	72,793				796		143,870			0	719	10/25/2046.	1FM.....
61751M	AU	8	MSM 2007-10XS A18 SEQ SNR 6.0 07/25/2047.....	..	03/25/2017.	MBS Paydown.....		454,260	454,260	413,802	403,679				3,386		454,260			0	2,397	07/25/2047.	1FM.....
61751Q	AB	1	MSHEL 2007-1 A2 SEQ FLT 12/25/2036.....	..	03/25/2017.	MBS Paydown.....		95,427	95,427	54,692	31,596				(29,853)		95,427			0	134	12/25/2036.	1FM.....
617526	AD	0	MSAC 2007-HE1 A2B SEQ FLT 11/25/2036.....	..	03/25/2017.	MBS Paydown.....		134,162	134,162	83,852	78,833				(20,635)		134,162			0	195	11/25/2036.	1FM.....

SCHEDULE D - PART 4

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

QE05.25

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			F o r e i g n	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 Impairmen t Recognize d	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 Designatio n or Market Indicator (a)
61754J	AF	5	MSC 2007-T27 A4 SEQ CSTR 6/11/42.....	..	03/11/2017.	MBS Paydown.....		2,277,896	2,277,896	2,257,786	2,273,581			428	428		2,277,896			0	23,044	06/11/2042.	1FM.....
61755F	AA	3	MSST 2007-1 A1 SEQ FLT 06/25/2037.....	..	03/25/2017.	MBS Paydown.....		1,003,785	1,003,785	912,111	1,003,785				0		1,003,785			0	2,406	06/25/2037.	1FM.....
61758M	AA	5	MSRR 2009-R2 1A1A SEQ SSNR 6.00 04/36 RE.....	..	03/26/2017.	MBS Paydown.....		318,160	318,160	330,407	318,679		612		612		318,160			0	2,939	04/26/2036.	1FM.....
61758Q	AH	1	MSRR 2010-R1 2B SEQ CSTR 07/26/2035 RE.....	..	03/26/2017.	MBS Paydown.....		1,534,294	1,534,294	1,375,111	1,475,463		29,192		29,192		1,534,294			0	8,854	07/26/2035.	1FM.....
61758V	AP	2	MSRR 2010-R2 3B1 RR SUB 6.50 10/26/37.....	..	03/26/2017.	MBS Paydown.....		315,042	315,042	289,839	304,283		9,087		9,087		315,042			0	3,721	10/26/2037.	1FM.....
61758V	AQ	0	MSRR 2010-R2 3B2 RR MEZ 6.50 10/26/37.....	..	01/26/2017.	Pass-Through Loss.....			52,023	21,563					0					0		10/26/2037.	1FM.....
61759D	AP	1	MSRR 2010-R3 2BA SUB 5.5 10/26/2035.....	..	03/26/2017.	MBS Paydown.....		738,114	738,114	702,131	731,112		33		33		738,114			0	6,870	10/26/2035.	1FM.....
61759X	AC	6	MSRR 2010-R8 1C MEZ SSUP CSTR 01/26/2037.....	..	03/26/2017.	MBS Paydown.....		243,785	243,785	165,171	182,492		274		274		243,785			0	2,425	01/26/2037.	1FM.....
61759X	AC	6	MSRR 2010-R8 1C MEZ SSUP CSTR 01/26/2037.....	..	03/26/2017.	Pass-Through Loss.....			82,941	56,195					0					0		01/26/2037.	1FM.....
61760R	BA	9	MSC 2011-C3 A3 SEQ 4.054 07/15/2049.....	..	03/15/2017.	MBS Paydown.....		173,162	173,162	174,888	173,472		(320)		(320)		173,162			0	1,227	07/15/2049.	1FM.....
61915R	AK	2	MHL 2005-3 A1 SEQ SSNR FLT 8/25/2035.....	..	03/25/2017.	MBS Paydown.....		4,120	4,120	2,369	2,884		1,049		1,049		4,120			0	9	08/25/2035.	1FM.....
61915R	AU	0	MHL 2005-5 A1 SEQ SSNR 12/25/2035.....	..	03/25/2017.	MBS Paydown.....		227,943	227,943	147,023	167,325		29,894		29,894		227,943			0	358	12/25/2035.	1FM.....
62942K	AA	4	NRPMT 2013-1 A1 SEQ SNR 3.25 07/25/2043.....	..	03/25/2017.	MBS Paydown.....		865,123	865,123	827,182	829,269		6,801		6,801		865,123			0	4,352	07/25/2043.	1FM.....
62946A	AA	2	NPRL 2016-1A A1 ABS SNR 4.164 04/20/2046.....	..	03/20/2017.	MBS Paydown.....		290,438	290,438	290,438	290,437				0		290,438			0	2,019	04/20/2046.	1FE.....
63860H	AC	3	NSTR 2007-A AV3 SEQ FLT 03/25/2037.....	..	03/25/2017.	MBS Paydown.....		791,311	791,311	740,901	779,048		7,045		7,045		791,311			0	1,257	03/25/2037.	1FM.....
640270	AC	8	NGCLO 2014-1A AF CLO 3.4 08/28/2026.....	..	02/28/2017.	MBS Paydown.....		22,000,000	22,000,000	21,989,000	21,994,383		5,617		5,617		22,000,000			0	187,000	08/28/2026.	1FE.....
643529	AC	4	NCAMT 2006-ALT2 AF3 SEQ 5.9217 10/15/36.....	..	03/25/2017.	MBS Paydown.....		65,970	65,970	43,870	31,790		183		183		65,970			0	302	10/25/2036.	1FM.....
643529	AD	2	NCAMT 2006-ALT2 AF4 SEQ 5.9944 10/25/36.....	..	03/25/2017.	MBS Paydown.....		30,098	30,098	20,015	14,514		86		86		30,098			0	138	10/25/2036.	1FM.....
65106F	AB	8	NCMT 2007-1 2A1 SEQ FLT 04/25/2037.....	..	03/25/2017.	MBS Paydown.....		620,751	620,751	534,587	597,117		15,052		15,052		620,751			0	756	04/25/2037.	1FM.....
65157Q	AG	1	NMRK 2014-2A AF CLO SNR 3.293 06/30/26.....	..	03/30/2017.	MBS Paydown.....		12,500,000	12,500,000	12,500,000	12,500,000				0		12,500,000			0	102,906	06/30/2026.	1Z.....
65364T	AA	7	NIAGARA MOHAWK 5.469 01/01/18.....	..	01/01/2017.	Sinking Fund Redemption.....		530,000	530,000	530,000	515,019				0		530,000			0	14,493	01/01/2018.	1FE.....
65444#	AA	1	MARSH & MCLENNAN COS CTL 3.48 7/11/2024.....	..	03/11/2017.	Paydown.....		101,294	101,294	101,294	101,294				0		101,294			0	588	07/01/2024.	1.....
65535V	KX	5	NAA 2005-WF1 2A5 NAS 5.159 03/25/2035.....	..	03/25/2017.	MBS Paydown.....		45,665	45,665	46,419	46,365		(154)		(154)		45,665			0	395	03/25/2035.	1FM.....
65535V	MJ	4	NAA 2005-AR3 1A1 SEQ SSNR FLT 07/25/2035.....	..	01/25/2017.	Pass-Through Loss.....			3	2					0		2		(2)	(2)		07/25/2035.	1FM.....
65535V	MJ	4	NAA 2005-AR3 1A1 SEQ SSNR FLT 07/25/2035.....	..	03/25/2017.	MBS Paydown.....		82,595	82,595	68,657	68,878		2,330		2,330		82,595			0	123	07/25/2035.	1FM.....
65535V	NL	8	NAA 2005-AR4 5A3 SEQ SSNR FLT 08/25/2035.....	..	03/25/2017.	MBS Paydown.....		36,764	36,764	25,321	25,469		(35,493)		(35,493)		36,764			0	66	08/25/2035.	1FM.....
65535Y	AB	8	NAA 2006-S2 A2 SEQ 5.81 04/25/2036.....	..	03/25/2017.	MBS Paydown.....		37,191	37,191	12,824	29,077		4,765		4,765		37,191			0	392	04/25/2036.	1FM.....
65535Y	AB	8	NAA 2006-S2 A2 SEQ 5.81 04/25/2036.....	..	03/25/2017.	Pass-Through Loss.....			(524)						0		(524)		524	524		04/25/2036.	1FM.....
65536M	AC	1	NHELI 2006-HE2 A3 SEQ FLT 03/25/2036.....	..	03/25/2017.	MBS Paydown.....		354,552	354,552	279,589	327,174		3,518		3,518		354,552			0	614	03/25/2036.	1FM.....
65539C	AK	2	NMRR 2011-4RA 1A10 MEZ FLT 12/26/36RE.....	..	03/26/2017.	Pass-Through Loss.....			4,710				52		52					0		12/26/2036.	1FM.....
65539W	AA	0	NMRR 2012-1R A SEQ SSNR FLT 08/47 RE.....	..	03/27/2017.	MBS Paydown.....		1,207,292	1,207,292	1,002,052	1,146,934		21,667		21,667		1,207,292			0	2,144	08/27/2047.	1FM.....
65548Q	AA	2	NORBORD DELAWARE V/R 02/15/2017.....	..	02/15/2017.	Maturity.....		3,000,000	3,000,000	2,975,550	2,999,578		422		422		3,000,000			0	115,500	02/15/2017.	3FE.....
66859Q	AB	1	WOODS 2014-12A B CLO MEZ FLT 09/25.....	..	03/15/2017.	MBS Paydown.....		7,000,000	7,000,000	6,888,000	6,922,712		77,288		77,288		7,000,000			0	55,360	09/15/2025.	1Z.....
67087T	DE	8	OAK 2002-A A3 ABS SEQ 6.03 05/15/24.....	..	03/15/2017.	MBS Paydown.....		44,844	44,844	44,841	14,956		14,373		14,373		44,844			0	375	05/15/2024.	1AM.....
67103Q	AC	1	OFSBS 2013-5A A1LB CLO FLT 04/17/2025.....	..	02/14/2017.	Distribution.....		10,000,000	10,000,000	10,000,000	10,000,000				0		10,000,000			0	78,769	04/17/2025.	1Z.....
67103Q	AG	2	OFSBS 2013-5A A2F CLO 3.8598 04/17/2025.....	..	02/15/2017.	Distribution.....		5,000,000	5,000,000	5,000,000	5,000,000				0		5,000,000			0	62,722	04/17/2025.	1Z.....
67103Q	AL	1	OFSBS 2013-5A A3F CLO 4.9991 04/17/2025.....	..	02/14/2017.	Distribution.....		3,000,000	3,000,000	3,000,000	3,000,000				0		3,000,000			0	48,741	04/17/2025.	1Z.....
67108L	AE	3	OZLM 2014-6A A2B CLO MEZ 4.47 04/17/2026.....	..	01/17/2017.	MBS Paydown.....		7,500,000	7,500,000	7,453,500	7,464,896		35,104		35,104		7,500,000			0	83,813	04/17/2026.	1Z.....
67112P	AA	6	SYNERGY 1608 10.00 08/30/2020.....	..	01/06/2017.	Exchanged.....		1,400,875	1,422,150	1,422,150	1,279,935	120,940			120,940		1,400,875			0	(75,326)	08/20/2020.	6*.....
67112P	AA	6	SYNERGY 1608 10.00 08/30/2020.....	..	01/06/2017.	Private Placement.....									0					0	75,326	08/20/2020.	6*.....

SCHEDULE D - PART 4

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

QE05.26

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		F o r e i g n	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)
673898	AJ	1		03/03/2017	Distribution.....		7,000,000	7,000,000	7,000,000	7,000,000				0		7,000,000			0	96,074	10/20/2026	1Z.....
674135	EM	6		02/15/2017	MBS Paydown.....			0	0					0		0		(0)	(0)		04/15/2029	6FE.....
674135	EM	6		03/15/2017	Pass-Through Loss.....			(2,077)	41					0		(2,077)		2,077	2,077		04/15/2029	6FE.....
67515E	AG	1		03/21/2017	Distribution.....		6,000,000	6,000,000	6,000,000	6,000,000				0		6,000,000			0	91,377	10/13/2026	1Z.....
67576G	AA	5	C	03/01/2017	Sinking Fund Redemption.....		57,200	57,200	57,197	8,688				0		57,200					10/01/2022	6FE.....
67590J	AE	3		03/07/2017	Distribution.....		17,000,000	17,000,000	17,000,000	17,000,000				0		17,000,000			0	222,194	12/16/2024	1Z.....
67590L	AG	3		03/23/2017	Distribution.....		5,750,000	5,750,000	5,725,562	5,748,344		1,656		1,656		5,750,000			0	110,105	04/15/2026	1Z.....
68383N	BN	2		03/25/2017	MBS Paydown.....		125,289	125,289	96,316	108,466		1,410		1,410		125,289			0	242	07/25/2035	1FM.....
68389F	JW	5		03/25/2017	MBS Paydown.....		113,700	113,700	98,066	110,400		(3,140)		(3,140)		113,700			0	162	12/25/2035	1FM.....
68403B	AB	1		03/25/2017	MBS Paydown.....		59,118	59,118	59,228	59,118				0		59,118			0	455	03/25/2037	1FM.....
68504R	AA	6		03/09/2017	MBS Paydown.....		183,971	183,971	183,939	183,945		5		5		183,971			0	693	07/09/2029	1FE.....
68764W	AA	0		01/06/2017	Exchanged.....		11,444,100	11,618,426	11,618,426	10,456,583	987,517			987,517		11,444,100		(0)	(0)		08/30/2020	6*.....
693456	AA	3		03/25/2017	MBS Paydown.....		797,971	797,971	777,523	777,168		4,738		4,738		797,971			0	4,054	09/25/2043	1FM.....
69349L	AA	6		01/15/2017	Maturity.....		12,000,000	12,000,000	11,989,440	11,999,959		41		41		12,000,000			0	315,000	01/15/2017	1FE.....
69403W	AA	5		01/15/2017	Sinking Fund Redemption.....		270,266	270,266	298,119	289,656		(137)		(137)		270,266			0	7,269	07/15/2026	1FE.....
70437Y	AB	7		01/27/2017	Paydown.....		13,959	13,959	6,421	7,173		6,786		6,786		13,959			0	176	03/11/2021	5FE.....
73316P	JD	3		03/25/2017	MBS Paydown.....		173,553	173,553	173,553	160,779		6,155		6,155		173,553			0	1,336	01/25/2036	1FM.....
73316Q	AB	4		03/25/2017	MBS Paydown.....		164,920	164,920	154,819	163,493		(2,879)		(2,879)		164,920			0	265	11/25/2046	1FM.....
74040X	AB	0		01/03/2017	MBS Paydown.....		207,813	207,813	193,266	193,791		(13,648)		(13,648)		207,813			0	906	04/03/2033	1FE.....
74040X	AF	1		01/03/2017	MBS Paydown.....		190,815	190,815	166,278	168,310		(21,907)		(21,907)		190,815			0	832	04/03/2033	1FE.....
74040Y	AA	0		01/03/2017	MBS Paydown.....		118,635	118,635	113,394	113,837		(10,483)		(10,483)		118,635			0	478	07/03/2033	1FE.....
74041A	AA	1		03/24/2017	MBS Paydown.....		1,557,415	1,557,415	1,358,456	1,355,901		108,524		108,524		1,557,415			0	5,808	03/24/2034	1FE.....
74041C	AA	7		03/26/2017	MBS Paydown.....		166,966	166,966	127,790	126,564		9,240		9,240		166,966			0	617	09/26/2034	1FE.....
74041N	AA	3		03/24/2017	MBS Paydown.....		141,455	141,455	122,147	125,423		(24,221)		(24,221)		141,455			0	579	12/24/2033	1FE.....
74041N	AL	9		03/24/2017	MBS Paydown.....		5,404	5,404	4,517	4,526		(896)		(896)		5,404			0	20	12/24/2033	1FE.....
74041P	AB	6		01/03/2017	MBS Paydown.....		59,000	59,000	44,771	45,280		(66,848)		(66,848)		59,000			0	265	01/03/2033	1AM.....
74041U	AA	7		03/24/2017	MBS Paydown.....		302,820	302,820	244,222	247,017		14,782		14,782		302,820			0	1,078	06/24/2034	1FE.....
74041W	AA	3		03/24/2017	MBS Paydown.....		178,903	178,903	157,346	157,615		(24,015)		(24,015)		178,903			0	710	09/24/2033	1FE.....
74042E	AA	2		03/23/2017	MBS Paydown.....		46,385	46,385	35,356	34,807		(30,216)		(30,216)		46,385			0	162	06/23/2035	1FE.....
74042F	AA	9		03/22/2017	MBS Paydown.....		128,610	128,610	95,117	95,459		(19,543)		(19,543)		128,610			0	403	06/22/2037	1FE.....
74042H	AA	5		03/22/2017	MBS Paydown.....		266,810	266,810	199,635	201,461		(103,455)		(103,455)		266,810			0	876	12/22/2035	1FE.....
74042J	AA	1		03/22/2017	MBS Paydown.....		169,062	169,062	127,114	129,106		(25,127)		(25,127)		169,062			0	555	03/22/2038	1FE.....
74042M	AA	4		03/22/2017	MBS Paydown.....		100,914	100,914	74,832	74,874		(15,523)		(15,523)		100,914			0	329	09/22/2036	1FE.....
74042W	AA	2		03/23/2017	MBS Paydown.....		10,746	10,746	8,721	8,775		(7,255)		(7,255)		10,746			0	36	09/23/2035	1FE.....
74043A	AC	5		03/22/2017	MBS Paydown.....		20,244	20,244	16,986	264		(66,322)		(66,322)		20,244			0	59	12/22/2036	1AM.....
74043C	AA	5		03/22/2017	MBS Paydown.....		6,835	6,835	5,119	4,933		(46,246)		(46,246)		6,835			0	22	03/22/2037	1AM.....
74160M	HK	1		03/25/2017	MBS Paydown.....		73,963	73,963	74,471	74,198		(264)		(264)		73,963			0	392	07/25/2020	1FM.....
74922M	AA	9		03/25/2017	MBS Paydown.....		130,228	130,228	112,320	113,183		(2,328)		(2,328)		130,228			0	215	07/25/2036	1FM.....
74922M	AA	9		03/25/2017	Pass-Through Loss.....			8,636	7,503					0		7,452		(7,452)	(7,452)		07/25/2036	1FM.....
74922M	AA	9		03/31/2017	Book Value Adjustment.....									0		(7,452)		7,452	7,452		07/25/2036	1FM.....

SCHEDULE D - PART 4

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

QE05.27

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			F o r e i g n	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 Impairmen t Recognize d	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 Designatio n or Market Indicator (a)
74922Q	AA	0	RALI 2006-QA8 A1 SEQ SSNR FLT 09/25/2036.....	..	02/25/2017.	Pass-Through Loss.....		...	(910)	.....	.....				0					0	.....	09/25/2036.	1FM.....
74922Q	AA	0	RALI 2006-QA8 A1 SEQ SSNR FLT 09/25/2036.....	..	03/25/2017.	MBS Paydown.....		41,890	41,890	32,420	35,984		1,711		1,711		41,890			0	57	09/25/2036.	1FM.....
749239	AD	1	RAMP 2006-RZ5 A2 SEQ FLT 08/25/2046.....	..	03/25/2017.	MBS Paydown.....		616,471	616,471	566,556	602,033		3,102		3,102		616,471			0	1,032	08/25/2046.	1FM.....
74923G	AC	7	RALI 2007-QA1 A3 SEQ SSNR FLT 01/25/2037.....	..	01/25/2017.	Pass-Through Loss.....		.....	(41)	.....	.....				0					0	.....	01/25/2037.	1FM.....
74923G	AC	7	RALI 2007-QA1 A3 SEQ SSNR FLT 01/25/2037.....	..	03/25/2017.	MBS Paydown.....		176,453	176,453	137,060	139,032		1,646		1,646		176,453			0	264	01/25/2037.	1FM.....
74927B	AK	6	RBSSP 2009-8 7A1 SEQ SSNR CSTR 9/26/37.....	..	03/26/2017.	MBS Paydown.....		56,937	56,937	61,421	58,682		(1,475)		(1,475)		56,937			0	1,632	09/26/2037.	1FM.....
74927D	BY	1	RBSSP 2010-4 11A55 SEQ SSNR 5.50 10/37.....	..	03/26/2017.	MBS Paydown.....		420,908	420,908	418,291	419,044		64		64		420,908			0	2,226	10/26/2037.	1FM.....
749289	AZ	7	RBSCF 2009-RR2 WBA SEQ SSNR CSTR 2/16/51.....	..	03/16/2017.	MBS Paydown.....		11,380,565	11,380,565	10,882,665	11,326,031		54,534		54,534		11,380,565			0	113,220	02/16/2051.	1FE.....
749289	BQ	6	RBSCF 2009-RR2 BSB SUB 5.331 02/16/2044.....	..	02/16/2017.	MBS Paydown.....		2,306,459	2,306,459	2,055,631	2,298,828		7,631		7,631		2,306,459			0	11,375	02/16/2044.	1FE.....
74928D	AV	7	RBSSP 2009-1 7A2 Z MEZ CSTR 6/26/2037.....	..	03/26/2017.	MBS Paydown.....		294,199	294,199	136,029	169,666				0		294,199			0	1,092	06/26/2037.	1FM.....
74928F	AY	6	RBSSP 2009-3 6A3 Z MEZ CSTR 03/26/2036.....	..	02/26/2017.	MBS Paydown.....		55,679	55,679	31,597	20,387				0		55,679			0	332	03/26/2036.	1FM.....
74928F	AY	6	RBSSP 2009-3 6A3 Z MEZ CSTR 03/26/2036.....	..	03/26/2017.	Pass-Through Loss.....		.....	39,606	.....	.....				0					0	.....	03/26/2036.	1FM.....
74928H	BM	7	RBSCF 2010-RR3 WBTB SUB CSTR 02/16/2051.....	..	03/16/2017.	MBS Paydown.....		2,530,579	2,530,579	2,617,172	2,531,527		(7,868)		(7,868)		2,530,579			0	37,945	02/16/2051.	1FE.....
74928R	AB	0	RBSSP 2009-10 1A2 RR MEZ CSTR 8/26/35.....	..	03/26/2017.	MBS Paydown.....		132,115	132,115	89,178	126,729		536		536		132,115			0	1,207	08/26/2035.	1FM.....
74928R	AE	4	RBSSP 2009-10 3A1 RR SEQ SSNR CSTR 12/35.....	..	01/26/2017.	MBS Paydown.....		88,033	88,033	77,469	80,741		16		16		88,033			0	403	12/26/2035.	1FM.....
74928U	AL	1	RBSSP 2009-12 5A1 RR SEQ SSNR CSTR 08/36.....	..	03/26/2017.	MBS Paydown.....		77,623	77,623	75,294	76,211		(349)		(349)		77,623			0	516	08/25/2036.	1FM.....
74928U	AM	9	RBSSP 2009-12 5A2 SEQ SSUP CSTR 08/36 RE.....	..	03/26/2017.	Pass-Through Loss.....		.....	17,260	.....	.....				0					0	.....	08/25/2036.	1FM.....
74928U	AS	6	RBSSP 2009-12 7A1 RR SEQ SSNR CSTR 10/36.....	..	03/26/2017.	MBS Paydown.....		179,829	179,829	173,535	176,314		3,072		3,072		179,829			0	941	10/25/2036.	1FM.....
74928U	AW	7	RBSSP 2009-12 8A1 RR SEQ SSNR CSTR 6/36.....	..	03/26/2017.	MBS Paydown.....		77,296	77,296	76,333	76,364		176		176		77,296			0	359	06/25/2036.	1FM.....
74928U	AX	5	RBSSP 2009-12 8A2 RR MEZ CSTR 06/25/2036.....	..	03/26/2017.	Pass-Through Loss.....		.....	7,420	.....	.....		(27)		(27)					0	.....	06/25/2036.	1FM.....
74928X	BB	6	RBSSP 2009-6 3A2 MEZ CSTR 01-36 RE.....	..	03/26/2017.	MBS Paydown.....		181,228	181,228	141,131	69,498		(15,916)		(15,916)		181,228			0	1,224	01/26/2036.	1FM.....
74928X	BB	6	RBSSP 2009-6 3A2 MEZ CSTR 01-36 RE.....	..	03/26/2017.	Pass-Through Loss.....		.....	104	.....	.....		(30,547)		(30,547)					0	.....	01/26/2036.	1FM.....
74930A	AA	5	RBSCF 2010-RR4 CMLA SEQ SSNR CSTR 12/49.....	..	03/16/2017.	MBS Paydown.....		1,686,509	1,686,509	1,835,905	1,691,779		(7,038)		(7,038)		1,686,509			0	22,925	12/16/2049.	1FE.....
74930A	BE	6	RBSCF 2010-RR4 CSCA SEQ SSNR 5.695 9/40.....	..	03/16/2017.	MBS Paydown.....		1,830,504	1,830,504	1,953,911	1,837,713		(8,699)		(8,699)		1,830,504			0	14,042	09/16/2040.	1FE.....
74930A	BV	8	RBSCF 2010-RR4 WBCB SUB SSUP 04/16/47.....	..	02/16/2017.	MBS Paydown.....		3,625,000	3,625,000	3,380,029	3,605,959		19,041		19,041		3,625,000			0	33,284	04/16/2047.	1FE.....
74930A	CE	5	RBSCF 2010-RR4 MSCB SUB AFC 04/16/49.....	..	01/16/2017.	Pass-Through Loss.....		.....	0	.....	0				0		0		(0)	(0)	(0)	04/16/2049.	2AM.....
74930A	CE	5	RBSCF 2010-RR4 MSCB SUB AFC 04/16/49.....	..	03/16/2017.	MBS Paydown.....		12,753,000	12,753,000	11,998,873	12,675,755		77,244		77,244		12,753,000			0	180,119	04/16/2049.	2AM.....
74930N	AQ	2	RBSSP 2011-3 3A7 SUB 9.8224 07/26/37.....	..	03/26/2017.	MBS Paydown.....		307,514	307,514	246,660	240,369		5,930		5,930		307,514			0	3,054	07/26/2037.	1FM.....
74930N	AQ	2	RBSSP 2011-3 3A7 SUB 9.8224 07/26/37.....	..	03/26/2017.	Pass-Through Loss.....		.....	18,974	.....	.....				0					0	.....	07/26/2037.	1FM.....
74930V	AA	9	RBSSP 2011-6 A1 SEQ SSNR CSTR 05/26/2036.....	..	03/26/2017.	MBS Paydown.....		561,088	561,088	540,047	550,049		1,429		1,429		561,088			0	3,288	05/26/2036.	1FM.....
74930X	AX	5	RBSSP 2012-1 5A1 SEQ SSNR CSTR 12/2035RE.....	..	03/27/2017.	MBS Paydown.....		779,803	779,803	758,358	765,439		8,494		8,494		779,803			0	3,154	12/27/2035.	1FM.....
74931J	AD	9	RBSSP 2012-3 2A2 Z SEQ FLT 02/26/2036 RE.....	..	03/26/2017.	MBS Paydown.....		1,223,165	1,223,165	1,040,912	1,222,411				0		1,223,165			0	1,872	02/26/2036.	1FM.....
74931N	AA	6	RBSSP 2012-5 1A1 SEQ 6.27 11/26/2036 RE.....	..	03/26/2017.	MBS Paydown.....		168,638	168,638	167,584	164,097		270		270		168,638			0	1,507	11/26/2036.	1FM.....
74931T	AG	0	RBSSP 2012-6 4A1 SEQ SSNR FLT 01/36 RE.....	..	03/25/2017.	MBS Paydown.....		177,966	177,966	165,953	169,202		2,919		2,919		177,966			0	376	01/26/2036.	1FM.....
74932H	AC	4	RBSSP 2013-5 2A1 SEQ SSNR FLT 07/2033 RE.....	..	03/27/2017.	MBS Paydown.....		167,810	167,810	147,672	157,897		(798)		(798)		167,810			0	279	07/26/2033.	1FM.....
74951P	DQ	8	RESIF 2005-A B3 SEQ FLT 03/10/2037.....	..	03/10/2017.	MBS Paydown.....		469,434	469,434	208,097	192,391		2,891		2,891		469,434			0	1,074	03/10/2037.	1FM.....
749574	AC	3	RFMSI 2006-SA2 2A1SEQ CSTR 08/25/36.....	..	03/25/2017.	MBS Paydown.....		58,450	58,450	40,362	31,907		2,534		2,534		58,450			0	400	08/25/2036.	1FM.....
749574	AC	3	RFMSI 2006-SA2 2A1SEQ CSTR 08/25/36.....	..	03/25/2017.	Pass-Through Loss.....		.....	5,257	.....	.....				0					0	.....	08/25/2036.	1FM.....
74958T	AB	9	RFMSI 2007-SA3 2A1 SEQ SSNR FLT 7/27/37.....	..	03/25/2017.	MBS Paydown.....		120,091	120,091	102,622	101,275		(1,389)		(1,389)		120,091			0	1,111	07/27/2037.	1FM.....
74958T	AB	9	RFMSI 2007-SA3 2A1 SEQ SSNR FLT 7/27/37.....	..	03/25/2017.	Pass-Through Loss.....		.....	6,557	.....	.....				0					0	.....	07/27/2037.	1FM.....

SCHEDULE D - PART 4

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

QE05.28

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		F o r e i g n	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)
74958W AC 0	RFMSI 2007-SA1 2A2 SEQ CSTR 5.6206 02/37		..	03/25/2017	MBS Paydown		106,553	106,553	57,135	40,735		24,041		24,041		106,553			.0	.602	02/25/2037	1FM
74958W AC 0	RFMSI 2007-SA1 2A2 SEQ CSTR 5.6206 02/37		..	03/25/2017	Pass-Through Loss			3,266						0					.0		02/25/2037	1FM
75086# AA 3	GSA RAINIER 4.82 6/15/2036		..	03/15/2017	Paydown		51,880	51,880	51,880	51,880				0		51,880			.0	.417	06/15/2036	1
75114R AD 7	RALI 2006-QA3 A1 SEQ FLT 04/25/36		..	02/25/2017	Pass-Through Loss			13,453	11,550					0		.874		(874)	(874)		04/25/2036	1FM
75114R AD 7	RALI 2006-QA3 A1 SEQ FLT 04/25/36		..	03/25/2017	MBS Paydown		991,858	991,858	851,611	898,978		29,934		29,934		991,858				1,739	04/25/2036	1FM
75115B AC 3	RALI 2006-QA5 2A1 SEQ SSNR FLT 07/25/36		..	03/25/2017	MBS Paydown		78,345	78,345	64,154	61,461		(4,208)		(4,208)		78,345			.0	.818	07/25/2036	1FM
75115B AC 3	RALI 2006-QA5 2A1 SEQ SSNR FLT 07/25/36		..	03/25/2017	Pass-Through Loss			58,647						0					.0		07/25/2036	1FM
75156V AD 7	RAMP 2006-RS3 A4 SEQ SNR FLT 05/25/2036		..	03/25/2017	MBS Paydown		286,215	286,215	225,205	227,120		13,258		13,258		286,215			.0	.467	05/25/2036	1FM
75156V AD 7	RAMP 2006-RS3 A4 SEQ SNR FLT 05/25/2036		..	03/25/2017	Pass-Through Loss			(312)						0					.0		05/25/2036	1FM
75406E AD 3	RASC 2006-KS4 A4 SEQ FLT 06/25/36		..	01/25/2017	Pass-Through Loss			(127)						0					.0		06/25/2036	1FM
75406E AD 3	RASC 2006-KS4 A4 SEQ FLT 06/25/36		..	03/25/2017	MBS Paydown		732,065	732,065	362,368	604,862		17,921		17,921		732,065			.0	1,190	06/25/2036	1FM
75406W AC 5	RASC 2006-KS6 A3 SEQ FLT 8/25/2036		..	03/25/2017	MBS Paydown		615,862	615,862	483,451	588,240		5,051		5,051		615,862			.0	1,014	08/25/2036	1FM
754427 AA 0	KEYSPAN CORP 5.996 01/15/2019		..	01/15/2017	Sinking Fund Redemption		431,963	431,963	431,963	431,959		.0		0		431,963			.0	12,950	01/15/2019	2
75903A AB 3	REGDIV 2015-1 A1B CDO SSNR 5.251 01/36		..	01/25/2017	MBS Paydown		24,829	24,829	23,463	23,512		(4,018)		(4,018)		24,829			.0	326	01/25/2036	2AM
759351 AF 6	REINSURANCE GRP 5.625 03/15/2017		..	03/15/2017	Maturity		4,000,000	4,000,000	4,141,955	4,009,743		(9,743)		(9,743)		4,000,000			.0	112,500	03/15/2017	2FE
759351 AF 6	REINSURANCE GRP 5.625 03/15/2017		..	03/15/2017	Maturity		1,000,000	1,000,000	990,870	999,758		.242		.242		1,000,000			.0	28,125	03/15/2017	2FE
759676 AF 6	RAMC 2006-2 AF3 SEQ STP 8/25/36		..	03/25/2017	MBS Paydown		3,833	3,833	3,450	2,349		10,155		10,155		3,833			.0	.31	08/25/2036	1FM
75971F AY 9	RAMC 2007-3W AF6 SEQ STP 9/25/2037		..	03/25/2017	MBS Paydown		27,933	27,933	20,112	21,272		2,729		2,729		27,933			.0	.188	09/25/2037	1FM
759950 FX 1	RAMC 2005-4 A3 SEQ STP 2/25/36		..	03/25/2017	MBS Paydown		635,608	635,608	588,445	622,389		(995)		(995)		635,608			.0	3,692	02/25/2036	1FM
760985 7F 2	RAMP 2004-RS7 AI6 NAS 5.22 7/25/34		..	03/25/2017	MBS Paydown		38,196	38,196	35,722	20,807		2,506		2,506		38,196			.0	.267	07/25/2034	1FM
760985 7F 2	RAMP 2004-RS7 AI6 NAS 5.22 7/25/34		..	03/25/2017	Pass-Through Loss			.941	.691					0					.0		07/25/2034	1FM
760985 GQ 8	RAMP 2002-RS1 AI5 NAS 5.91* 01/25/32		..	02/25/2017	MBS Paydown		17,822	17,822	17,818	17,822		.0		.0		17,822			.0	.89	01/25/2032	1FM
760985 M7 3	RAMP 2004-RS1 AI6A SEQ STP 01/25/34		..	03/25/2017	MBS Paydown		31,070	31,070	29,128	29,900		(165)		(165)		31,070			.0	.293	01/25/2034	1FM
760985 M8 1	RAMP 2004-RS1 AI6B SEQ STP 01/25/2034		..	03/25/2017	MBS Paydown		7,061	7,061	6,355	6,639		.136		.136		7,061			.0	.67	01/25/2034	1FM
760985 UA 7	RAMP 2003-RS3 AI4 SEQ 5.67 4/25/33		..	03/25/2017	MBS Paydown		50,892	50,892	50,866	46,428		(108)		(108)		50,892			.0	.568	04/25/2033	1FM
760985 V3 2	RAMP 2004-RS3 AI4 SEQ CSTR 03/25/2034		..	03/25/2017	MBS Paydown		55,763	55,763	49,769	51,009		1,199		1,199		55,763			.0	.617	03/25/2034	1FM
760985 WY 3	RAMP 2003-RS5 AI5 SEQ 4.87 06/25/33		..	03/25/2017	MBS Paydown		129,450	129,450	129,375	129,127		(84)		(84)		129,450			.0	1,328	06/25/2033	1FM
760985 WZ 0	RAMP 2003-RS5 AI6 NAS 4.02 4/25/33		..	03/25/2017	MBS Paydown		4,510	4,510	4,344	2,599		(193)		(193)		4,510			.0	.34	04/25/2033	1FM
760985 WZ 0	RAMP 2003-RS5 AI6 NAS 4.02 4/25/33		..	03/25/2017	MBS Paydown		4,510	4,510	4,344	2,599		(193)		(193)		4,510			.0	.34	04/25/2033	1FM
760985 XK 2	RAMP 2003-RS6 AI5 SEQ 5.42 7/25/33		..	03/25/2017	MBS Paydown		142,885	142,885	142,852	132,428		(74)		(74)		142,885			.0	1,561	07/25/2033	1FM
76110H E8 8	RALI 2004-QS15 A5 NAS 5.5 11/25/2034		..	03/25/2017	MBS Paydown		61,325	61,325	59,485	59,738		(453)		(453)		61,325			.0	.513	11/25/2034	1FM
76110H H8 5	RALI 2004-QA6 NB4 SEQ SNR FLT 12/25/2034		..	03/25/2017	MBS Paydown		67,631	67,631	57,667	56,438		1,237		.995		67,631			.0	.415	12/26/2034	6FE
76110H H8 5	RALI 2004-QA6 NB4 SEQ SNR FLT 12/25/2034		..	03/25/2017	Pass-Through Loss			1,036			19			.19					.0		12/26/2034	6FE
76110H J6 7	RALI 2004-QS16 1A2 SEQ 5.50 12/15/2034		..	03/25/2017	MBS Paydown		486,349	486,349	458,384	466,007		(426)		(426)		486,349			.0	4,949	12/25/2034	1FM
76110H T9 0	RALI 2005-QA2 NB2 SEQ CSTR 02/25/2035		..	03/25/2017	MBS Paydown		613,388	613,388	460,002	445,645		106,860		106,860		613,388			.0	3,561	02/25/2035	1FM
76110H T9 0	RALI 2005-QA2 NB2 SEQ CSTR 02/25/2035		..	03/25/2017	Pass-Through Loss			10,818	20,114					0					.0		02/25/2035	1FM
76110V HJ 0	RFMS2 2001-HI4 A7 SEQ STP 10/25/26		..	03/25/2017	MBS Paydown		10,289	10,289	10,342	10,289				0		10,289			.0	.124	10/25/2026	1FM
76110V TE 8	RFMS2 2006-HSA1 A3 SEQ CSTR 2/25/36		..	02/25/2017	MBS Paydown		108,801	108,801	1,149	19,352		61,461		61,461		108,801			.0	.652	02/25/2036	1FM
76110V TE 8	RFMS2 2006-HSA1 A3 SEQ CSTR 2/25/36		..	02/25/2017	Pass-Through Loss			(4,915)	(10,661)					0		(4,915)		4,915	4,915		02/25/2036	1FM
76110W XS 0	RASC 2004-KS4 AI6 NAS 4.43 05/25/2034		..	03/25/2017	MBS Paydown		167,942	167,942	143,548	130,123		18,965		18,965		167,942			.0	1,228	05/25/2034	1FM

SCHEDULE D - PART 4

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

QE05.29

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			F o r e i g n	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 Impairmen t Recognize d	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 Designatio n or Market Indicator (a)
76110W XS 0	RASC 2004-KS4 A16 NAS 4.43 05/25/2034.....	..	03/25/2017.	Pass-Through Loss.....				328							0					0		05/25/2034.	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			(625)		(625)		141,713			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.....				3,478							0					0		07/25/2035.	1FM.....
761118 FM 5	RALI 2005-QA9 NB4 SEQ SSNR FLT 08/25/35.....	..	03/25/2017.	MBS Paydown.....			144,931	144,931	123,138	122,160			(10,902)		(10,902)		144,931			0	1,308	08/25/2035.	1FM.....
761118 FM 5	RALI 2005-QA9 NB4 SEQ SSNR FLT 08/25/35.....	..	03/25/2017.	Pass-Through Loss.....				67,875					(11,155)		(11,155)					0		08/25/2035.	1FM.....
761118 KH 0	RALI 2005-QS15 2A SEQ 6.0 10/25/35.....	..	03/25/2017.	MBS Paydown.....			144,007	144,007	131,755	112,501			(6,457)		(6,457)		144,007			0	2,099	10/25/2035.	1FM.....
761118 KH 0	RALI 2005-QS15 2A SEQ 6.0 10/25/35.....	..	03/25/2017.	Pass-Through Loss.....				4,173	3,325						0					0		10/25/2035.	1FM.....
761118 UQ 9	RALI 2006-QS2 1A9 SEQ 5.50 2/25/36.....	..	03/25/2017.	MBS Paydown.....			10,259	10,259	9,501	7,436			5		5		10,259			0	77	02/25/2036.	1FM.....
761118 UQ 9	RALI 2006-QS2 1A9 SEQ 5.50 2/25/36.....	..	03/25/2017.	Pass-Through Loss.....				2,689	2,490						0					0		02/25/2036.	1FM.....
76111X L7 6	RFMSI 2006-S2 A1 PAC SSNR 5.75 7R-16.....	..	02/25/2017.	MBS Paydown.....			8,805	8,805	8,131	7,641			(295)		(295)		8,805			0	53	02/25/2036.	1FM.....
76111X L7 6	RFMSI 2006-S2 A1 PAC SSNR 5.75 7R-16.....	..	03/25/2017.	Pass-Through Loss.....				2,930					478		478					0		02/25/2036.	1FM.....
76111X LE 1	RFMSI 2004-SA1 A3 SEQ SNR FLT 07/25/2034.....	..	03/25/2017.	MBS Paydown.....			14,064	14,064	14,213				1,092		1,092		14,064			0	60	07/25/2034.	1Z.....
76111X TE 3	RFMSI 2005-SA1 2A SEQ 2.9425 03/25/2035.....	..	03/25/2017.	MBS Paydown.....			258,398	258,398	242,766	243,496			1,178		1,178		258,398			0	1,798	03/25/2035.	1FM.....
76111X TF 0	RFMSI 2005-SA1 3A SEQ CSTR 03/25/2035.....	..	03/25/2017.	MBS Paydown.....			22,233	22,233	21,769	21,824			(3,114)		(3,114)		22,233			0	114	03/25/2035.	1FM.....
76112B C5 7	RAMP 2005-EFC4 M2 MEZ FLT 09/25/35.....	..	03/25/2017.	MBS Paydown.....			660,339	660,339	391,251	611,154			(6,954)		(6,954)		660,339			0	1,577	09/25/2035.	1FM.....
76112B H4 5	RAMP 2005-EFC5 M1 MEZ FLT 10/25/35.....	..	03/25/2017.	MBS Paydown.....			576,544	576,544	399,653	542,749			24,680		24,680		576,544			0	1,300	10/25/2035.	1FM.....
76112B KC 3	RAMP 2005-RS2 M2 MEZ FLT 02/25/35.....	..	03/25/2017.	MBS Paydown.....			482,194	482,194	318,248	471,313			101		101		482,194			0	1,349	02/25/2035.	1FM.....
76112B NM 8	GMACM 2005-AA1 1A1 PT SNR FLT 05/18/2035.....	..	03/18/2017.	MBS Paydown.....			700,112	700,112	641,478	641,325			(20,426)		(20,426)		700,112			0	3,461	05/18/2035.	1FM.....
76112B SE 1	RAAC 2005-SP1 1A5 PAC 5.0 9/25/34.....	..	03/25/2017.	MBS Paydown.....			77,226	77,226	74,575	76,388			467		467		77,226			0	643	09/25/2034.	1FM.....
77356P AA 0	RCTF 2004-1A 1A1 ABS 5.22 05/17/2021.....	..	02/15/2017.	MBS Paydown.....			131,415	131,415	131,262	131,393			2		2		131,415			0	1,715	05/17/2021.	1FE.....
78249L AB 6	RUSSELL INVEST TL B 1L L+575 04/14/2023.....	..	02/23/2017.	Consent Fee.....				12,438							0		12,438			0		04/14/2023.	3FE.....
78249L AB 6	RUSSELL INVEST TL B 1L L+575 04/14/2023.....	..	03/31/2017.	Paydown.....			12,500	12,500	11,750	11,797			735		735		12,500			0	213	04/14/2023.	3FE.....
78386N BC 2	SACO 1999-03 BA 1B1 SUB CSTR 4/25/39.....	..	03/25/2017.	MBS Paydown.....			25,100	25,100	24,437	24,715			(379)		(379)		25,100			0	253	04/25/2039.	2FM.....
78410T AA 4	SCFET 2017-1A A ABS SSNR 3.77 01/20/2023.....	..	03/20/2017.	MBS Paydown.....			369,041	369,041	368,962				10		10		369,041			0	966	01/20/2023.	1FE.....
78443C BN 3	SLMA 2004-B A3 ABS FLT 03/15/2024.....	..	03/15/2017.	MBS Paydown.....			230,376	230,376	183,149	212,424			1,022		1,022		230,376			0	745	03/15/2024.	1FE.....
78444V AB 7	SLCLT 2010-B A2 ABS FLT 7/15/2042.....	..	03/15/2017.	MBS Paydown.....			475,965	475,965	475,965	475,965					0		475,965			0	3,453	07/15/2042.	1FE.....
78445M AB 6	SLMA 2010-A 2A ABS FLT 5/16/44.....	..	03/15/2017.	MBS Paydown.....			505,906	505,906	505,906	505,906					0		505,906			0	3,449	05/16/2044.	1FE.....
78446D AB 5	SLMA 2011-A A2 ABS 4.37 4/17/2028.....	..	03/15/2017.	MBS Paydown.....			1,937,787	1,937,787	1,989,312	1,945,539			7,415		7,415		1,937,787			0	14,159	04/17/2028.	1FE.....
78446T AB 0	SLMA 2011-C A2A ABS FLT 10/17/2044.....	..	03/15/2017.	MBS Paydown.....			1,502,099	1,502,099	1,502,099	1,502,099					0		1,502,099			0	10,309	10/17/2044.	1FE.....
78446V AB 5	SLMA 2012-A A2 ABS 3.83 01/17/2045.....	..	03/15/2017.	MBS Paydown.....			70,063	70,063	70,062	70,063					0		70,063			0	671	01/17/2045.	1FE.....
78447B AB 8	SLMA 2012-C A2 ABS 3.31 10/15/2046.....	..	03/15/2017.	MBS Paydown.....			1,805,457	1,805,457	1,805,226	1,813,457			(5)		(5)		1,805,457			0	9,826	10/15/2046.	1FE.....
78447F AB 9	SLMA 2012-E A2A ABS SSNR 2.09 06/15/2045.....	..	03/15/2017.	MBS Paydown.....			431,965	431,965	431,857	431,949			(17)		(17)		431,965			0	1,847	06/15/2045.	1FE.....
78471D AA 5	SCLP 2016-1A A ABS SSNR 3.26 08/25/2025.....	..	03/25/2017.	MBS Paydown.....			1,180,304	1,180,304	1,180,176	1,249,670			30		30		1,180,304			0	6,463	08/25/2025.	1FE.....
78471F AA 0	SCLP 2016-3 A ABS SSNR 3.05 12/26/25.....	..	03/25/2017.	MBS Paydown.....			759,137	759,137	759,121	759,130					0		759,137			0	3,911	12/26/2025.	1FE.....
78473T AJ 9	STARM 2007-2 4A1 SEQ SSNR FLT 04/25/37.....	..	03/25/2017.	MBS Paydown.....			107,485	107,485	86,514	85,974			646		646		107,485			0	357	04/25/2037.	1FM.....
805564 KR 1	SAST 2002-1 AF6 NAS 6.303 10/25/2030.....	..	03/25/2017.	MBS Paydown.....			1,828	1,828	1,832				(13)		(13)		1,828			0		10/25/2030.	1FM.....
80557B AB 0	SAST 2007-3 2A1 SEQ FLT 09/25/47.....	..	01/25/2017.	MBS Paydown.....			25,591	25,591	23,725	25,591					0		25,591			0	22	09/25/2047.	1FM.....
80589M AE 2	SCANA CORP 4.125 02/01/2022.....	..	02/14/2017.	DEUTSCHE BANK.....			4,080,520	4,000,000	3,969,520	3,982,965			385		385		3,983,349		97,171	97,171	89,833	02/01/2022.	2FE.....
81375F CM 3	SASI 1993-7 TA6 6.25 12/25/2023.....	..	03/25/2017.	MBS Paydown.....			59	59	59	59			0		0		59			0	1	12/25/2023.	1FM.....
81378E AA 1	SABR 2007-BR4 A2A SEQ FLT 05/25/2037.....	..	03/25/2017.	MBS Paydown.....			230,505	230,505	100,914	65,581			(20,173)		(20,173)		230,505			0	370	05/25/2037.	1FM.....

SCHEDULE D - PART 4

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

QE05.30

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		F o r e i g n	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)
81745A AB 3	SEMT 2013-5 A2 SEQ CSTR 05/25/2043.....			03/25/2017.	MBS Paydown.....		265,769	265,769	251,608	252,716		(5,184)		(5,184)		265,769			.0	1,176	05/25/2043.	1FM.....
81745C AA 1	SEMT 2013-7 A1 SEQ SNR CSTR 06/25/2043.....			03/25/2017.	MBS Paydown.....		338,782	338,782	305,277	307,076		4,748		4,748		338,782			.0	1,462	06/25/2043.	1FM.....
81745J AA 6	SEMT 2013-11 A1 SEQ SNR 3.50 09/25/2043.....			03/25/2017.	MBS Paydown.....		314,970	314,970	310,738	311,078		1,082		1,082		314,970			.0	1,519	09/25/2043.	1FM.....
81745M AA 9	SEMT 2013-2 A SEQ SNR CSTR 02/25/2043.....			03/25/2017.	MBS Paydown.....		860,617	860,617	770,942	773,776		46,772		46,772		860,617			.0	2,169	02/25/2043.	1FM.....
81745R AB 6	SEMT 2013-3 A2 SEQ SNR CSTR 03/25/43.....			03/25/2017.	MBS Paydown.....		616,152	616,152	569,684	568,752		10,880		10,880		616,152			.0	1,662	03/25/2043.	1FM.....
81788Y AA 1	767-3-25285 & 25392 TRUST 5.25 10/05/22.....			03/05/2017.	Paydown.....		210,670	210,670	210,670	210,670				0		210,670			.0	1,846	10/05/2022.	2FE.....
82321U AA 1	SHNTN 2015-1A A ABS SNR 4.75 10/15/2042.....			03/15/2017.	MBS Paydown.....		174,365	174,365	172,691	172,866		(8)		(8)		174,365			.0	1,383	10/15/2042.	1FE.....
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		1		1		27,331			.0	.80	08/20/2029.	1FE.....
82817* AA 9	SILVER SPRINGS CTL III-A1 3.81 1/5/2029.....			03/05/2017.	Paydown.....		113,402	113,402	113,402	113,402				0		113,402			.0	.721	01/05/2029.	1.....
82817@ AA 7	SILVER SPRINGS CTL IV-A1 3.89 1/5/2029.....			03/05/2017.	Paydown.....		51,097	51,097	51,097	51,097				0		51,097			.0	.332	01/05/2029.	1.....
82838U AA 7	SVLF 2012-D A ABS 3.0 03/17/2025.....			03/15/2017.	MBS Paydown.....		216,557	216,557	216,581	219,283		(6)		(6)		216,557			.0	1,064	03/17/2025.	1FE.....
82922T AA 7	SINAI HEALTH SYS 3.034 01/20/2036.....			01/20/2017.	Sinking Fund Redemption.....		80,000	80,000	80,000	80,000				0		80,000			.0	1,214	01/20/2036.	1FE.....
83149U AB 7	SLMA 2011-B A2 ABS 3.74 02/15/2029.....			03/15/2017.	MBS Paydown.....		421,913	421,913	421,739	422,473		(21)		(21)		421,913			.0	2,603	02/15/2029.	1FE.....
833034 AE 1	SNAP-ON INC 5.50 01/15/2017.....			01/15/2017.	Maturity.....		7,000,000	7,000,000	6,994,150	6,999,971		29		29		7,000,000			.0	192,500	01/15/2017.	1FE.....
83402Q AA 0	SCLP 2016-2A A ABS SSNR 3.09 10/27/2025.....			03/25/2017.	MBS Paydown.....		1,623,208	1,623,208	1,622,953	1,622,999		8		8		1,623,208			.0	7,234	10/27/2025.	1FE.....
83405A AA 2	SCLP 2017-1 A ABS SSNR 3.28 01/26/2026.....			03/25/2017.	MBS Paydown.....		919,745	919,745	919,666	919,745		3		3		919,745			.0	4,944	01/26/2026.	1FE.....
83416W AA 1	SOLAR STAR FUND 5.375 06/30/2035.....			12/30/2016.	Sinking Fund Redemption.....		(104)	(104)	(104)	(3,668)				0		(104)			.0		06/30/2035.	2FE.....
83416W AB 9	SOLAR STAR FUND 3.95 06/30/2035.....			12/30/2016.	Sinking Fund Redemption.....		165,988	165,988	165,988	165,141				0		165,988			.0		06/30/2035.	2FE.....
83417E AA 0	SOCTY 2014-1 A ABS 4.59 04/20/2044.....			03/20/2017.	MBS Paydown.....		28,238	28,238	28,235	28,234		1		1		28,238			.0	219	04/20/2044.	2AM.....
83417F AA 7	SOCTY 2014-2 A ABS PT 4.02 07/20/2044.....			01/20/2017.	MBS Paydown.....		85,255	85,255	85,254	85,255				0		85,255			.0	1,714	07/20/2044.	2AM.....
83417P AA 5	SOCTY 2015-1 A ABS SEQ SNR 4.18 08/45.....			02/20/2017.	MBS Paydown.....		108,216	108,216	108,160	108,164		11		11		108,216			.0	2,262	08/21/2045.	1FE.....
83608N AE 1	SNDPT 2014-1A B1 CLO MEZ FLT 04/18/2026.....			01/18/2017.	MBS Paydown.....		1,500,000	1,500,000	1,467,300	1,478,020		21,980		21,980		1,500,000			.0	10,663	04/18/2026.	1FE.....
83608N AL 5	SNDPT 2014-1A B2 CLO MEZ 4.28 04/18/2026.....			01/18/2017.	MBS Paydown.....		15,000,000	15,000,000	14,673,000	14,772,789		227,211		227,211		15,000,000			.0	160,500	04/18/2026.	1FE.....
83611M HM 3	SVHE 2005-B M2 MEZ STP 5/25/2035.....			03/25/2017.	MBS Paydown.....		112,827	112,827	61,632	29,559		28,816		28,816		112,827			.0	1,168	05/25/2035.	1FM.....
84474Y AA 4	SOUTHWEST AIR 6.15 08/01/22.....			02/01/2017.	Sinking Fund Redemption.....		220,939	220,939	221,518	221,165		(5)		(5)		220,939			.0	6,794	08/01/2022.	1FE.....
845437 BH 4	SOUTHWESTN EL PR E 5.55 01/15/2017.....			01/15/2017.	Maturity.....		8,000,000	8,000,000	7,976,880	7,999,885		115		115		8,000,000			.0	222,000	01/15/2017.	2FE.....
85235* AA 6	ST LOUIS CNTY CTL 3.79 12/15/2036.....			03/15/2017.	Paydown.....		118,905	118,905	118,905	118,904		(0)		(0)		118,905			.0	589	12/15/2036.	1FE.....
85431T AC 0	STAND 2007-1A A2L CLO MEZ FLT 04/27/2021.....			01/27/2017.	MBS Paydown.....		1,533,256	1,533,256	1,470,076	1,523,375		9,699		9,699		1,533,256			.0	5,038	04/27/2021.	1FE.....
855541 AC 2	STARM 2007-S1 3A1 SEQ CSTR 01/25/2037.....			02/25/2017.	Pass-Through Loss.....			8,149						0					.0		01/25/2037.	1FM.....
855541 AC 2	STARM 2007-S1 3A1 SEQ CSTR 01/25/2037.....			03/25/2017.	MBS Paydown.....		352,686	352,686	321,062	319,110		2,625		2,625		352,686			.0	1,995	01/25/2037.	1FM.....
86212V AA 2	STR 2016-1A A1 ABS SNR 3.96 10/20/2046.....			03/20/2017.	MBS Paydown.....		45,841	45,841	45,817	45,817		0		0		45,841			.0	303	10/20/2046.	1FE.....
86213B AA 5	STR 2014-1A A1 ABS 4.21 04/20/2044.....			03/20/2017.	MBS Paydown.....		4,375	4,375	4,375	4,375				0		4,375			.0	31	04/20/2044.	1FE.....
86213C AA 3	STR 2015-1A A1 ABS SNR 3.75 04/20/2045.....			03/20/2017.	MBS Paydown.....		10,375	10,375	10,389	10,386		(0)		(0)		10,375			.0	65	04/20/2045.	1FE.....
86213C AB 1	STR 2015-1A A2 ABS SNR 4.17 04/20/2045.....			03/20/2017.	MBS Paydown.....		26,250	26,250	26,119	26,133		2		2		26,250			.0	182	04/20/2045.	1FE.....
863222 ZZ 1	STRIPES 2013 1 LIBOR + 350 4/5/2023.....			03/20/2017.	Partial Call.....		380,569	380,569	383,620	380,636		(67)		(67)		380,569			.0	2,766	04/05/2023.	2FE.....
863572 LV 3	SASC 1996-4 A SEQ CSTR 09/25/2031.....			03/25/2017.	MBS Paydown.....		11,860	11,860	11,118	11,217		450		450		11,860			.0	177	09/25/2031.	1FM.....
863576 EQ 3	SASC 2006-OW1 A4 SEQ FLT 12/25/2035.....			03/25/2017.	MBS Paydown.....		501,862	501,862	333,171	414,719		25,874		25,874		501,862			.0	1,002	12/25/2035.	1FM.....
863579 C3 0	SARM 2005-21 6A3 SEQ SSNR FLT 11/25/2035.....			02/25/2017.	MBS Paydown.....		495,917	495,917	427,052	422,273		12,135		12,135		495,917			.0	1,512	11/25/2035.	1FM.....
863579 C3 0	SARM 2005-21 6A3 SEQ SSNR FLT 11/25/2035.....			03/25/2017.	Pass-Through Loss.....			153,152				(5,270)		(5,270)					.0		11/25/2035.	1FM.....
863579 J9 0	SARM 2005-22 1A4 SEQ SSNR FLT 12/25/2035.....			03/25/2017.	MBS Paydown.....		38,261	38,261	33,765			2,580		2,580		38,261			.0	132	12/25/2035.	1FM.....

SCHEDULE D - PART 4

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

QE05.31

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			F o r e i g n	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)
863579	J9	0	SARM 2005-22 1A4 SEQ SSNR FLT 12/25/2035.....	..	03/25/2017.	Pass-Through Loss.....			17,920						0					0		12/25/2035.	1FM.....
863579	RP	5	SARM 2005-11 1A1 SEQ SSNR FLT 05/25/2035.....	..	03/25/2017.	MBS Paydown.....		99,099	99,099	86,960	87,019		(1,557)		(1,557)		99,099			0	304	05/25/2035.	4AM.....
863579	SU	3	SARM 2005-12 3A1 SEQ SSNR CSTR 06/25/35.....	..	03/25/2017.	MBS Paydown.....		257,223	257,223	197,565	197,040		36,815		36,815		257,223			0	1,108	06/25/2035.	1FM.....
863579	UL	0	SARM 2005-15 1A1 SEQ SSNR CSTR 07/25/35.....	..	03/25/2017.	MBS Paydown.....		26,715	26,715	20,152	19,297		(3,549)		(3,549)		26,715			0	96	07/25/2035.	1FM.....
863579	UL	0	SARM 2005-15 1A1 SEQ SSNR CSTR 07/25/35.....	..	03/25/2017.	Pass-Through Loss.....			260						0					0		07/25/2035.	1FM.....
863579	UU	0	SARM 2005-15 4A1 PT SSNR FLT 07/25/2035.....	..	03/25/2017.	MBS Paydown.....		262,310	262,310	228,928	224,899		6,190		6,190		262,310			0	1,158	07/25/2035.	1FM.....
863579	UU	0	SARM 2005-15 4A1 PT SSNR FLT 07/25/2035.....	..	03/25/2017.	Pass-Through Loss.....			11,047						0					0		07/25/2035.	1FM.....
863579	VH	8	SARM 2005-17 1A1 SEQ SSNR FLT 08/25/2035.....	..	03/25/2017.	MBS Paydown.....		76,603	76,603	68,163	67,694		768		768		76,603			0	406	08/25/2035.	1FM.....
863579	VH	8	SARM 2005-17 1A1 SEQ SSNR FLT 08/25/2035.....	..	03/25/2017.	Pass-Through Loss.....			12,915						0					0		08/25/2035.	1FM.....
863579	VW	5	SARM 2005-17 5A2 SEQ SSNR CSTR 08/35.....	..	03/25/2017.	MBS Paydown.....		343,547	343,547	240,483	220,726		57,082		57,082		343,547			0	424	08/25/2035.	1FM.....
863579	XR	4	SARM 2005-18 8A1 SEQ SSNR CSTR 09/25/35.....	..	03/25/2017.	MBS Paydown.....		167,395	167,395	129,313	128,896		709		709		167,395			0	515	09/25/2035.	1FM.....
863579	ZL	5	SARM 2005-20 3A3 SEQ SNR FLT 10/25/2035.....	..	02/25/2017.	Pass-Through Loss.....			77						0					0		10/25/2035.	1FM.....
863579	ZL	5	SARM 2005-20 3A3 SEQ SNR FLT 10/25/2035.....	..	03/25/2017.	MBS Paydown.....		278,566	278,566	235,776	234,001		17,343		17,343		278,566			0	1,036	10/25/2035.	1FM.....
86358E	A8	9	SAIL 2006-1 A3 SEQ FLT 01/25/2036.....	..	03/25/2017.	MBS Paydown.....		327,038	327,038	247,527	303,787		11,728		11,728		327,038			0	517	01/25/2036.	1FM.....
86358R	DX	2	SASC 2001-SB1 A5 SEQ 3.375 8/25/31.....	..	03/25/2017.	MBS Paydown.....		205,683	205,683	184,360	193,190		(578)		(578)		205,683			0	1,219	08/25/2031.	1FM.....
86358R	XY	8	SASC 2002-AL1 A2 SEQ 3.45 02/25/32.....	..	03/25/2017.	MBS Paydown.....		131,125	131,125	103,280	110,762		8,064		8,064		131,125			0	774	02/25/2032.	2AM.....
86358R	XZ	5	SASC 2002-AL1 A3 SEQ 3.45 2/25/32.....	..	03/25/2017.	MBS Paydown.....		258,521	258,521	233,384	238,055		9,425		9,425		258,521			0	1,488	02/25/2032.	4AM.....
86358R	YB	7	SASC 2002-AL1 APO PO 02/25/2032.....	..	03/25/2017.	MBS Paydown.....		35,399	35,399	25,244	28,945		(289)		(289)		35,399			0		02/25/2032.	1AM.....
86359A	ME	0	SASC 2003-AL1 A SEQ 3.3565 4/25/31.....	..	03/25/2017.	MBS Paydown.....		97,982	97,982	85,440	88,403		5,915		5,915		97,982			0	554	04/25/2031.	1AM.....
86359A	MG	5	SASC 2003-AL1 APO 4/25/31.....	..	03/25/2017.	MBS Paydown.....		28,944	28,944	20,386	24,307		1,770		1,770		28,944			0		04/25/2031.	1FM.....
86359A	WR	0	SASC 2003-AL2 A SEQ 3.3565 1/25/2031.....	..	03/25/2017.	MBS Paydown.....		734,653	734,653	637,562	666,128		21,484		21,484		734,653			0	3,923	01/25/2031.	1AM.....
86359A	WT	6	SASC 2003-AL2 APO 0.00 01/25/2031.....	..	03/25/2017.	MBS Paydown.....		144,742	144,742	112,537	124,081		6,344		6,344		144,742			0		01/25/2031.	1AM.....
86359B	4U	2	SASC 2005-4XS 1A4A SEQ 5.33 03/25/2035.....	..	03/25/2017.	MBS Paydown.....		548,524	548,524	512,870	532,302		3,320		3,320		548,524			0	5,107	03/25/2035.	1FM.....
86359B	LE	9	SARM 2004-2 4A1 SEQ CSTR 03/25/34.....	..	03/25/2017.	MBS Paydown.....		56,811	56,811	54,752	54,389		542		542		56,811			0	297	03/25/2034.	1FM.....
86359B	YF	2	SARM 2004-10 4A SEQ SNR FLT 08/25/2034.....	..	03/25/2017.	MBS Paydown.....		545,552	545,552	547,757			(829)		(829)		545,552			0	2,113	08/25/2034.	1FM.....
86359F	AB	8	SASC 2006-S2 A2 SEQ 5.50 6/25/36.....	..	03/25/2017.	MBS Paydown.....		22,424	22,424	17,434	3,129		6,384		6,384		22,424			0	159	06/25/2036.	1FM.....
86359L	NA	3	SAMI 2005-AR6 2A1 SEQ SSNR FLT 09/25/45.....	..	03/25/2017.	MBS Paydown.....		155,555	155,555	109,481	120,429		(4,313)		(4,313)		155,555			0	330	09/25/2045.	1FM.....
86359Y	AG	6	SASC 2006-BC1 A5 SEQ FLT 03/25/2036.....	..	03/25/2017.	MBS Paydown.....		281,070	281,070	199,559	236,356		16,606		16,606		281,070			0	368	03/25/2036.	1FM.....
86360B	AG	3	SARM 2006-4 4A1 PT SSNR FLT 05/25/2036.....	..	03/25/2017.	MBS Paydown.....		194,222	194,222	156,275	155,892		4,913		4,913		194,222			0	1,358	05/25/2036.	1FM.....
86360B	AG	3	SARM 2006-4 4A1 PT SSNR FLT 05/25/2036.....	..	03/25/2017.	Pass-Through Loss.....			56						0					0		05/25/2036.	1FM.....
86360B	AJ	7	SARM 2006-4 5A1 SEQ SSNR CSTR 05/25/2036.....	..	03/25/2017.	MBS Paydown.....		89,440	89,440	73,414	71,186		(711)		(711)		89,440			0	491	05/25/2036.	1FM.....
86360B	AJ	7	SARM 2006-4 5A1 SEQ SSNR CSTR 05/25/2036.....	..	03/25/2017.	Pass-Through Loss.....			1,914						0					0		05/25/2036.	1FM.....
863619	AB	8	SASC 2007-OSI A2 SEQ FLT 06/25/2037.....	..	03/25/2017.	MBS Paydown.....		400,574	400,574	378,542	398,041		(1,838)		(1,838)		400,574			0	622	06/25/2037.	1FM.....
86787G	AD	4	SUNTRUST BANK 5.2 01/17/17.....	..	01/17/2017.	Maturity.....		2,494,000	2,494,000	2,486,468	2,493,964		36		36		2,494,000			0	64,844	01/17/2017.	2FE.....
86909#	AA	5	SUSQUEHANNA CTL 5.73 12/23/2036.....	..	03/23/2017.	Paydown.....		19,127	19,127	19,127	19,127				0		19,127			0	183	12/23/2036.	1.....
869507	AA	1	SPSS 2017-1A A ABS SSNR 4.19 01/15/2071.....	..	03/15/2017.	MBS Paydown.....		14,192	14,192	14,185			4		4		14,192			0	48	01/15/2071.	1FE.....
87155M	AA	9	SYMP 2007-SA A1 CLO FLT 01/15/2024.....	..	01/15/2017.	MBS Paydown.....		1,446,855	1,446,855	1,415,657	1,446,154		(1,952)		(1,952)		1,446,855			0	6,027	01/15/2024.	1FE.....
87159Q	AG	3	SYMP 2014-14A A3 CLO SEQ SSNR 3.384 26.....	..	01/14/2017.	MBS Paydown.....		3,000,000	3,000,000	3,000,000	3,000,000				0		3,000,000			0	25,380	07/14/2026.	1Z.....
87159Q	AL	2	SYMP 2014-14A B2 CLO MEZ 4.307 07/14/26.....	..	01/14/2017.	MBS Paydown.....		2,000,000	2,000,000	2,000,000	2,000,000				0		2,000,000			0	21,535	07/14/2026.	1Z.....
87265V	AB	4	T-MOBILE USA INC TL B 1L 11/03/2022.....	..	01/30/2017.	Paydown.....		5,544,000	5,544,000	5,542,020	5,548,969		(4,969)		(4,969)		5,544,000			0	16,804	11/03/2022.	2FE.....

SCHEDULE D - PART 4

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

QE05.32

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		F o r e i g n	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 Impairmen t Recognize d	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 Designatio n or Market Indicator (a)
87266H AA 6	TFINS 2016-1A A CDO SNR FLT 01/20/2038.....			01/20/2017.	MBS Paydown.....		824,899	824,899	740,347	744,416		77,219		77,219		824,899			.0	10,362	01/20/2038.	1FE.....
87305N AV 0	TTX CO 5.453 01/02/22.....			01/02/2017.	Sinking Fund Redemption.....		513,432	513,432	513,432	513,432				0		513,432			.0		01/02/2022.	1.....
87305N AW 8	TTX CO A2 5.503 01/02/2022.....			01/02/2017.	Sinking Fund Redemption.....		103,916	103,916	103,916	103,916				0		103,916			.0	2,859	01/02/2022.	1.....
87342R AA 2	BELL 2016-1A A2I ABS SNR 3.832 05/25/46.....			02/25/2017.	MBS Paydown.....		30,000	30,000	30,000	30,000		(0)		(0)		30,000			.0	287	05/25/2046.	3AM.....
87342R AB 0	BELL 2016-1A A2II ABS SNR 4.377 05/25/46.....			02/25/2017.	MBS Paydown.....		30,000	30,000	30,000	30,000		(0)		(0)		30,000			.0	328	05/25/2046.	3AM.....
87342R AC 8	BELL 2016-1A A23 ABS SNR 4.97 05/25/2046.....			02/25/2017.	MBS Paydown.....		22,000	22,000	21,998	21,999		.0		0		22,000			.0	273	05/25/2046.	2AM.....
87407P AA 8	TAL 2013-1A A ABS SNR 2.83 02/22/2038.....			03/20/2017.	MBS Paydown.....		655,000	655,000	648,824	649,297		240		240		655,000			.0	3,354	02/22/2038.	1FE.....
87407P AE 0	TAL 2013-2A A ABS 3.55 11/20/2038.....			03/20/2017.	MBS Paydown.....		430,875	430,875	427,133	427,285		135		135		430,875			.0	2,724	11/20/2038.	1FE.....
87407P AJ 9	TAL 2014-1A A ABS SNR 3.51 02/22/2039.....			03/20/2017.	MBS Paydown.....		250,000	250,000	245,468	245,571		159		159		250,000			.0	1,564	02/22/2039.	1FE.....
87407P AP 5	TAL 2014-2A A2 ABS SEQ SNR 3.33 05/20/39.....			03/20/2017.	MBS Paydown.....		84,289	84,289	83,953	83,982		13		13		84,289			.0	503	05/20/2039.	1FE.....
87407P AR 1	TAL 2014-3A A ABS SNR 3.27 11/21/2039.....			03/20/2017.	MBS Paydown.....		150,000	150,000	149,949	149,959		1		1		150,000			.0	880	11/21/2039.	1FE.....
87819# AA 2	TD BK MIAMI CTL 3.79 1/15/2038.....			03/15/2017.	Paydown.....		22,591	22,591	22,591	22,591				0		22,591			.0	143	01/15/2038.	1.....
87854X AC 5	TECHNIPPMC PLC 3.45 10/01/2022.....			03/30/2017.	Consent Fee.....		5,000							0		5,000			.0		10/01/2022.	2FE.....
878888 ZZ 2	TECH FUNDING LLC 2013 TL 3.483 2/25/2018.....			02/25/2017.	Paydown.....		643,787	643,787	619,865	635,642		1,859		1,859		643,787			.0		02/15/2018.	3FE.....
881561 LE 2	TMTS 2004-11HE A SEQ FLT 10/25/2035.....			03/25/2017.	MBS Paydown.....		80,457	80,457	64,466	70,001		8,476		8,476		80,457			.0	148	10/25/2035.	1FM.....
881561 LR 3	TMTS 2004-19HE A1 SEQ FLT 10/25/2034.....			03/25/2017.	MBS Paydown.....		52,581	52,581	38,713	42,988		7,830		7,830		52,581			.0	161	10/25/2034.	1FM.....
881561 VY 7	TMTS 2005-12AL AF4 MEZ SEQ 5.385 07/36.....			03/25/2017.	MBS Paydown.....		43,359	43,359	41,747	41,745		(817)		(817)		43,359			.0	324	07/25/2036.	1FM.....
881561 XJ 8	TMTS 2005-14HE AF2 SEQ STP 8/25/2036.....			03/25/2017.	MBS Paydown.....		67,688	67,688	65,657	67,267		(464)		(464)		67,688			.0	575	08/25/2036.	1FM.....
88156E AB 2	TMTS 2006-17HE A2B1 SEQ SNR FLT 01/25/38.....			03/25/2017.	MBS Paydown.....		1,019,208	1,019,208	879,533	890,903		27,386		27,386		1,019,208			.0	1,167	01/25/2038.	1FM.....
88156E AB 2	TMTS 2006-17HE A2B1 SEQ SNR FLT 01/25/38.....			03/25/2017.	Pass-Through Loss.....			(619)						0					.0		01/25/2038.	1FM.....
88156P AY 7	TMTS 2006-7 2A2 SEQ FLT 08/25/2037.....			03/25/2017.	MBS Paydown.....		907,685	907,685	698,918	842,878		42,274		42,274		907,685			.0	1,474	08/25/2037.	1FM.....
88157V AB 3	TMTS 2007-6ALT A2 SEQ CSTR 08/25/2038.....			03/25/2017.	MBS Paydown.....		85,001	85,001	44,201	53,138		23,063		23,063		85,001			.0	188	08/25/2038.	1FM.....
88314R AA 4	TMCL 2013-1A A ABS SEQ 3.9 09/20/2038.....		C	03/20/2017.	MBS Paydown.....		243,750	243,750	242,529	242,703		40		40		243,750			.0	1,582	09/20/2038.	1FE.....
88314R AC 0	TMCL 2014-1A A ABS SNR 3.27 10/20/2039.....		C	03/20/2017.	MBS Paydown.....		727,500	727,500	710,183	710,967		543		543		727,500			.0	3,985	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 SEC.....		6,995,246	7,204,167	6,892,368	6,903,088		17,349		17,349		6,910,837		84,409	84,409	55,075	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.....		7,398,110	7,583,333	7,374,051	7,386,435		12,313		12,313		7,392,470		5,641	5,641	70,998	10/20/2039.	1FE.....
885220 DX 8	TMST 2003-4 M1 MEZ FLT 09/25/2043.....			03/25/2017.	MBS Paydown.....		92,896	92,896	78,497	78,929		(6,675)		(6,675)		92,896			.0	162	09/25/2043.	1FM.....
885220 GK 3	TMST 2004-4 5A SEQ CSTR 12/25/2044.....			03/25/2017.	MBS Paydown.....		51,269	51,269	48,769	45,623		(5,443)		(5,443)		51,269			.0	207	12/25/2044.	1FM.....
88522R AB 0	TMST 2006-5 A2 SEQ FLT 10/25/46.....			03/25/2017.	MBS Paydown.....		35,929	35,929	23,799	18,513		170		170		35,929			.0	166	10/25/2046.	5FM.....
88522R AB 0	TMST 2006-5 A2 SEQ FLT 10/25/46.....			03/25/2017.	Pass-Through Loss.....			87,129	57,715					0					.0		10/25/2046.	5FM.....
89054X AB 1	TOPAZ SOLAR FARM 4.875 09/30/2039.....			03/30/2017.	Sinking Fund Redemption.....		80,045	80,045	80,045	80,045				0		80,045			.0	1,951	09/30/2039.	2FE.....
89412M AC 0	TRAP 2003-3A A1B CDO SSNR FLT 01/20/2034.....			01/20/2017.	MBS Paydown.....		72,973	72,973	67,500	67,708		2,584		2,584		72,973			.0	691	01/20/2034.	1FE.....
89412W AA 2	TRAP 2004-7A A1 CDO SSNR FLT 01/25/2035.....			01/25/2017.	MBS Paydown.....		574,841	574,841	485,741	97,616		76,970		76,970		574,841			.0	1,898	01/25/2035.	1FE.....
89622D AD 4	TRMN 2007-1A A3L CLO MEZ FLT 06/15/2021.....			03/15/2017.	MBS Paydown.....		5,000,000	5,000,000	4,737,500	5,000,000				0		5,000,000			.0	20,418	06/15/2021.	1FE.....
89655Y AA 4	TRL 2009-1A A ABS 6.657 11/16/2039.....			03/16/2017.	MBS Paydown.....		102,252	102,252	104,489	104,028		(32)		(32)		102,252			.0	1,141	11/16/2039.	1FE.....
89656C AA 1	TRL 2010-1A A ABS 5.194 10/16/2040.....			03/16/2017.	MBS Paydown.....		119,782	119,782	124,974	117,373		(174)		(174)		119,782			.0	1,026	10/16/2040.	1FE.....
89656F AA 4	TRL 2012-1A A1 ABS 2.266 01/15/43.....			03/15/2017.	MBS Paydown.....		94,992	94,992	91,793	91,952		117		117		94,992			.0	346	01/15/2043.	1FE.....
89690E AA 5	TRMF 2011-1A A1A ABS 4.37 07/15/41.....			03/15/2017.	MBS Paydown.....		183,978	183,978	183,978	183,978				0		183,978			.0	1,342	07/15/2041.	1FE.....
89690E AB 3	TRMF 2011-1A A1B ABS SNR FLT 07/15/2041.....			03/15/2017.	MBS Paydown.....		41,813	41,813	41,813	41,808		2		2		41,813			.0	232	07/15/2041.	1FE.....
89690E AD 9	TRMF 2014-1A A1 ABS SEQ SNR 2.863 04/44.....			03/15/2017.	MBS Paydown.....		194,899	194,899	193,556	193,695		39		39		194,899			.0	876	04/15/2044.	1FE.....

SCHEDULE D - PART 4

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

QE05.33

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		F o r e i g n	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)
89707Y	AA	2		01/15/2017	MBS Paydown.....		1,611,365	1,611,365	1,251,040	1,251,049		360,327		360,327		1,611,365			.0	5,394	04/15/2035	1FE.....
90272*	AA	0		03/15/2017	Paydown.....		36,922	36,922	36,922	36,922				0		36,922			.0	216	05/15/2033	1.....
902752	AA	2		03/05/2017	Sinking Fund Redemption.....		97,890	97,890	97,890	97,891		(0)		(0)		97,890			.0	769	12/05/2035	1Z.....
902753	AA	0		03/05/2017	Sinking Fund Redemption.....		76,752	76,752	76,752	76,752				0		76,752			.0	640	12/05/2034	1.....
902756	AA	3		03/05/2017	Paydown.....		285,872	285,872	285,872	285,872				0		285,872			.0	2,558	12/05/2033	1.....
903329	AA	8		02/01/2017	MBS Paydown.....		889,239	889,239	723,062	726,522		152,671		152,671		889,239			.0	3,422	05/01/2034	1FE.....
90332U	AE	3		01/20/2017	Sinking Fund Redemption.....		1,669,781	1,669,781	1,707,351	1,669,781				0		1,669,781			.0	69,797	01/20/2019	2FE.....
90342B	AA	1		03/01/2017	MBS Paydown.....		1,714,975	1,714,975	1,442,773	1,392,762		16,106		16,106		1,714,975			.0	6,048	12/01/2035	1FE.....
90390K	AA	2		02/01/2017	MBS Paydown.....		166,497	166,497	148,718	149,397		(4,932)		(4,932)		166,497			.0	615	08/01/2034	1FE.....
907833	AE	7		02/23/2017	Sinking Fund Redemption.....		85,155	85,155	81,975	84,728		70		70		85,155			.0	2,853	02/23/2019	1FE.....
90783T	AA	8		01/02/2017	Sinking Fund Redemption.....		762,578	762,578	762,578	878,095				0		762,578			.0	20,605	07/02/2025	1FE.....
90783X	AA	9		01/02/2017	Sinking Fund Redemption.....		122,863	122,863	122,863	122,848		0		0		122,863			.0	3,794	01/02/2031	1FE.....
909287	AA	2		01/02/2017	Sinking Fund Redemption.....		86,987	86,987	83,272	84,804		1		1		86,987			.0	2,886	07/02/2022	3FE.....
909319	AA	3		02/15/2017	Sinking Fund Redemption.....		174,414	174,414	174,414	174,414				0		174,414			.0	3,750	08/15/2025	1FE.....
90932Q	AA	4		03/03/2017	Sinking Fund Redemption.....		114,144	114,144	114,144	114,144				0		114,144			.0	2,140	09/03/2026	1FE.....
91845#	AA	2		03/15/2017	Paydown.....		58,641	58,641	58,641	58,641				0		58,641			.0	373	05/15/2035	2.....
91854*	AA	4		03/15/2017	Paydown.....		55,035	55,035	55,035	55,035				0		55,035			.0	332	08/15/2036	2.....
92258N	AB	1		03/25/2017	MBS Paydown.....		272,785	272,785	272,785	272,687		(55)		(55)		272,785			.0	1,737	04/25/2046	1FE.....
92328F	AB	4		02/03/2017	MBS Paydown.....		1,750,000	1,750,000	1,684,375	1,750,000				0		1,750,000			.0	5,505	08/03/2020	1FE.....
92329J	AD	1		02/28/2017	MBS Paydown.....		10,200,000	10,200,000	10,191,800	10,196,098		3,902		3,902		10,200,000			.0	95,370	02/28/2024	1FE.....
92343V	BS	2		03/20/2017	Cash Tender.....		13,828,283	11,364,000	12,071,959	12,004,349		(637)		(637)		12,003,713		1,824,571	1,824,571	373,749	09/15/2033	2FE.....
92535V	AA	0		03/15/2017	MBS Paydown.....		22,503	22,503	22,502	22,502		0		0		22,503			.0	195	10/15/2046	2AM.....
92553P	AB	8		03/30/2017	Make Whole Call.....		4,100,600	4,000,000	3,977,740	3,997,794		2,206		2,206		4,000,000		100,600	100,600	119,097	10/05/2017	2FE.....
92765Y	AA	5	C	01/23/2017	Sinking Fund Redemption.....		506,411	506,411	506,411	506,411				0		506,411			.0	6,330	10/23/2023	2FE.....
92857W	AP	5	C	02/27/2017	Maturity.....		5,000,000	5,000,000	4,981,500	4,999,629		371		371		5,000,000			.0	140,625	02/27/2017	2FE.....
92912E	AC	7		03/21/2017	Cash Tender.....		4,924,052	4,785,000	4,306,500	4,448,079		336,921		336,921		4,785,000		139,052	139,052	147,040	08/15/2018	5FE.....
929227	4T	0		03/25/2017	MBS Paydown.....		51,607	51,607	51,816	51,617		774		774		51,607			.0	306	06/25/2033	1FM.....
92922F	3N	6		03/25/2017	MBS Paydown.....		353,626	353,626	333,955	334,936		(6,758)		(6,758)		353,626			.0	1,508	10/25/2035	1FM.....
92922F	7C	6		03/25/2017	MBS Paydown.....		52,066	52,066	44,260	44,160		(1,385)		(1,385)		52,066			.0	358	12/25/2035	1FM.....
92922F	7C	6		03/25/2017	Pass-Through Loss.....			2,744						0					.0		12/25/2035	1FM.....
92922F	GY	8		03/25/2017	MBS Paydown.....		6,916	6,916	6,931			103		103		6,916			.0	18	11/25/2033	1FM.....
92922F	J5	8		03/25/2017	MBS Paydown.....		595,126	595,126	494,884	500,451		25,835		25,835		595,126			.0	1,166	04/25/2045	1FM.....
92925C	CC	4		03/25/2017	MBS Paydown.....		30,306	30,306	24,472	21,425		(1,206)		(1,206)		30,306			.0	88	01/25/2046	1FM.....
92925V	AF	7		03/25/2017	MBS Paydown.....		459,985	459,985	410,443	414,045		12,215		12,215		459,985			.0	2,494	02/25/2037	1FM.....
92925V	AF	7		03/25/2017	Pass-Through Loss.....			26						0					.0		02/25/2037	1FM.....
92935J	BA	2		03/15/2017	MBS Paydown.....		253,685	253,685	256,216	253,076		(28)		(28)		253,685			.0	1,992	02/15/2044	1FM.....
92937W	AA	2		03/15/2017	Sinking Fund Redemption.....		26,526	26,526	26,526	26,526				0		26,526			.0	169	08/15/2020	1FE.....
92977Y	BW	0		03/20/2017	MBS Paydown.....		29,944	29,944	27,399	27,399		9	(677)	(668)		29,944			.0	187	10/20/2035	6FE.....
92990G	AG	8		03/25/2017	MBS Paydown.....		990,250	990,250	736,789	727,078		26,452		26,452		990,250			.0	4,925	05/25/2037	1FM.....
92990G	AG	8		03/25/2017	Pass-Through Loss.....			4,426						0					.0		05/25/2037	1FM.....

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

QE05.34

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		F o r e i g n	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 Impairmen t Recognize d	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 Designatio n or Market Indicator (a)
92990G	AJ	2		03/25/2017	MBS Paydown.....		263,279	263,279	235,988	233,915		6,428		6,428		263,279			.0	1,760	05/25/2037	1FM.....
92990G	AJ	2		03/25/2017	Pass-Through Loss.....			151						0					.0		05/25/2037	1FM.....
93147#	AA	3		03/15/2017	Paydown.....		31,390	31,390	31,390	31,390				0		31,390			.0	197	10/31/2034	2.....
933636	AA	0		03/25/2017	MBS Paydown.....		98,762	98,762	85,927	86,270		586		586		98,762			.0	388	04/25/2037	1FM.....
933636	AA	0		03/25/2017	Pass-Through Loss.....			472						0					.0		04/25/2037	1FM.....
933636	AG	7		03/25/2017	MBS Paydown.....		618,124	618,124	586,064			7,408		7,408		618,124			.0	2,976	04/25/2037	1Z.....
933636	AG	7		03/25/2017	Pass-Through Loss.....			488						0					.0		04/25/2037	1Z.....
933636	AL	6		03/25/2017	MBS Paydown.....		55,235	55,235	49,412	49,589		(20,237)		(20,237)		55,235			.0	237	11/25/2036	1FM.....
933636	AL	6		03/25/2017	Pass-Through Loss.....			259						0					.0		11/25/2036	1FM.....
93363E	AB	1		03/25/2017	MBS Paydown.....		150,920	150,920	141,995			2,619		2,619		150,920			.0	545	09/25/2036	1FM.....
93363E	AB	1		03/25/2017	Pass-Through Loss.....			4,328						0					.0		09/25/2036	1FM.....
93363P	AA	8		03/25/2017	MBS Paydown.....		126,930	126,930	116,270	116,176		1,252		1,252		126,930			.0	521	11/25/2036	1FM.....
93363P	AA	8		03/25/2017	Pass-Through Loss.....			6,742						0					.0		11/25/2036	1FM.....
93363P	AC	4		03/25/2017	MBS Paydown.....		1,399,412	1,399,412	1,293,269	1,292,173		11,433		11,433		1,399,412			.0	5,745	11/25/2036	1FM.....
93363P	AC	4		03/25/2017	Pass-Through Loss.....			74,326						0					.0		11/25/2036	1FM.....
93363P	AD	2		03/25/2017	MBS Paydown.....		21,602	21,602	19,458	19,451		320		320		21,602			.0	89	11/25/2036	1FM.....
93363P	AD	2		03/25/2017	Pass-Through Loss.....			1,147						0					.0		11/25/2036	1FM.....
939218	AC	7		03/17/2017	Distribution.....		4,000,000	4,000,000	4,002,500			(1,556)		(1,556)		4,000,944		(944)	(944)	15,743	04/20/2026	1Z.....
939218	AE	3		03/17/2017	Distribution.....		4,375,000	4,375,000	4,370,625	4,372,761		164		164		4,372,925		2,075	2,075	58,596	04/20/2026	1Z.....
939336	QT	3		03/25/2017	MBS Paydown.....		6,579	6,579	6,414	6,547		6		6		6,579			.0	54	03/25/2018	1FM.....
939336	TX	1		03/25/2017	MBS Paydown.....		1,656	1,656	1,060			1,656		1,656		1,656			.0		03/25/2033	1FM.....
939336	X9	9		03/25/2017	MBS Paydown.....		327,936	327,936	289,404	288,555		(4,417)		(4,417)		327,936			.0	726	01/25/2045	1FM.....
93934N	AR	6		03/25/2017	MBS Paydown.....		10,652	10,652	8,415	4,436		160		160		10,652			.0	21	07/25/2036	1FM.....
93934N	AR	6		03/25/2017	Pass-Through Loss.....			7,426	5,867					0					.0		07/25/2036	1FM.....
949773	AF	2		03/25/2017	MBS Paydown.....		365,182	365,182	366,745			(11,401)		(11,401)		365,182			.0	2,641	05/25/2037	4FM.....
949773	AF	2		03/25/2017	Pass-Through Loss.....			(695)						0					.0		05/25/2037	4FM.....
9497EU	AD	9		03/25/2017	MBS Paydown.....		213,570	213,570	179,932	210,986		644		644		213,570			.0	335	05/25/2036	1FM.....
94980G	AH	4		02/25/2017	MBS Paydown.....		189,757	189,757	178,184	189,757				0		189,757			.0	848	05/25/2034	1FM.....
94980G	AR	2		03/25/2017	MBS Paydown.....		63,119	63,119	43,552	47,416		15,857		15,857		63,119			.0	291	10/25/2034	1FM.....
94980M	AE	8		03/25/2017	MBS Paydown.....		502,303	502,303	483,467	502,646		(21)		(21)		502,303			.0	2,366	09/25/2034	1FM.....
94981S	AN	4		03/25/2017	MBS Paydown.....		109,853	109,853	110,827	99,727		128		128		109,853			.0	1,008	01/25/2036	1FM.....
94981S	AN	4		03/25/2017	Pass-Through Loss.....			6,710	6,770					0					.0		01/25/2036	1FM.....
94982A	AA	0		03/25/2017	MBS Paydown.....		45,943	45,943	46,459			4,397		4,397		45,943			.0	172	11/25/2034	1FM.....
949837	BQ	0		03/25/2017	MBS Paydown.....		70,831	70,831	76,320	21,281		10,905		10,905		70,831			.0	4,034	07/25/2037	1FM.....
949837	BQ	0		03/25/2017	Pass-Through Loss.....			4,370	4,709					0		990		(990)	(990)		07/25/2037	1FM.....
949837	BQ	0		03/31/2017	Book Value Adjustment.....									0		(990)		990	990		07/25/2037	1FM.....
94983K	AE	9		03/25/2017	MBS Paydown.....		112,548	112,548	86,099	91,797		18,747		18,747		112,548			.0	548	03/25/2036	1FM.....
94983Q	AN	6		03/25/2017	MBS Paydown.....		1,001	1,001	571	300		(2,269)		(2,269)		1,001			.0		03/25/2036	1FM.....
94983Q	AN	6		03/25/2017	Pass-Through Loss.....			4						0					.0		03/25/2036	1FM.....
94983T	AJ	9		03/25/2017	MBS Paydown.....		27,279	27,279	24,176	24,111		(5,768)		(5,768)		27,279			.0	139	03/25/2036	1FM.....

SCHEDULE D - PART 4

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

QE05.35

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			F o r e i g n	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 Impairmen t Recognize d	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 Designatio n or Market Indicator (a)																										
94984D	AC	8	WFMBS 2006-AR13 A3SEQ SSNR FLT 09/25/36.....			..	03/25/2017.	MBS Paydown.....				136,508	136,508	126,347	127,624			(1,336)	(1,336)		136,508				.0	766	09/25/2036.	1FM.....																									
94984D	AC	8	WFMBS 2006-AR13 A3SEQ SSNR FLT 09/25/36.....			..	03/25/2017.	Pass-Through Loss.....					3,204	3,329					0		2,976		(2,976)	(2,976)			09/25/2036.	1FM.....																									
94984F	AH	2	WFMBS 2006-11 A8 PT SNR 6.00 09/25/2036.....			..	03/25/2017.	MBS Paydown.....				12,434	12,434	11,906			(101)	(101)		12,434				.0	80	09/25/2036.	3FM.....																										
94984F	AH	2	WFMBS 2006-11 A8 PT SNR 6.00 09/25/2036.....			..	03/25/2017.	Pass-Through Loss.....					432	414					0		432		(432)	(432)			09/25/2036.	3FM.....																									
94984F	AH	2	WFMBS 2006-11 A8 PT SNR 6.00 09/25/2036.....			..	03/31/2017.	Book Value Adjustment.....											0		(432)		432	432			09/25/2036.	3FM.....																									
94984L	AA	4	WFMBS 2006-AR17 A1 SEQ SSNR FLT 10/25/36.....			..	03/25/2017.	MBS Paydown.....				1,004,426	1,004,426	949,325	947,716		24,566		24,566		1,004,426				.0	4,444	10/25/2036.	1FM.....																									
94984L	AA	4	WFMBS 2006-AR17 A1 SEQ SSNR FLT 10/25/36.....			..	03/25/2017.	Pass-Through Loss.....					17,985						0						.0		10/25/2036.	1FM.....																									
94985A	AA	7	WFMBS 2006-AR15 A1 SEQ SSNR CSTR 10/36.....			..	03/25/2017.	MBS Paydown.....				104,966	104,966	98,855	98,759		1,270		1,270		104,966				.0	549	10/25/2036.	1FM.....																									
94985A	AA	7	WFMBS 2006-AR15 A1 SEQ SSNR CSTR 10/36.....			..	03/25/2017.	Pass-Through Loss.....					9,658						0						.0		10/25/2036.	1FM.....																									
94986L	AJ	3	WFMBS 2007-16 1APO PO 12/28/2037.....			..	03/25/2017.	MBS Paydown.....				8,417	8,417	6,760	6,204		(9,092)		(9,092)		8,417				.0		12/28/2037.	1FM.....																									
94986M	AA	0	WFMBS 2007-AR10 1A1SEQ SSNR CSTR 1/25/38.....			..	03/25/2017.	MBS Paydown.....				5,443	5,443	5,473	5,434		31		31		5,443				.0	56	01/25/2038.	1FM.....																									
94986V	AB	8	WFRR 2010-C32 A3B SUB CSTR 05/16/17.....			..	03/16/2017.	MBS Paydown.....				594,737	594,737	601,103	593,776		(504)		(504)		594,737				.0	8,527	05/16/2017.	1FE.....																									
95058X	AA	6	WEN 2015-1A A2I ABS SNR 3.371 06/15/2045.....			..	03/15/2017.	MBS Paydown.....				10,000	10,000	9,999			0		0		10,000				.0	84	06/15/2045.	2AM.....																									
95058X	AB	4	WEN 2015-1A A2II ABS SEQ SNR 4.08 06/45.....			..	03/15/2017.	MBS Paydown.....				42,500	42,500	42,500	42,500				0		42,500				.0	434	06/15/2045.	2AM.....																									
95058X	AC	2	WEN 2015-1A A23 ABS SEQ SNR 4.497 06/45.....			..	03/15/2017.	MBS Paydown.....				54,375	54,375	53,917	41,197		6		6		54,375				.0	611	06/15/2045.	2AM.....																									
95259#	AA	2	WALGREEN CO-W DUNDE IL 6.69 12/15/18.....			..	03/15/2017.	Paydown.....				53,164	53,164	57,314	54,234		(74)		(74)		53,164				.0	594	12/15/2018.	2.....																									
95810D	AF	8	WESTERN DIGITAL TL B 1L L+375 04/29/2023.....			..	03/14/2017.	Paydown.....				6,716,250	6,716,250	6,716,250	6,717,514		(1,264)		(1,264)		6,716,250				.0	62,465	04/29/2023.	2FE.....																									
96032V	AB	7	WESTR 2013-1A B ABS MEZ 3.75 08/20/2025.....			..	03/20/2017.	MBS Paydown.....				228,654	228,654	228,654	228,654				0		228,654				.0	2,136	08/20/2025.	1FE.....																									
96032X	AA	5	WESTR 2014-1A A ABS SSNR PT 2.15 12/26.....			..	03/20/2017.	MBS Paydown.....				424,964	424,964	423,337	422,530		(156)		(156)		424,964				.0	1,526	12/20/2026.	1FE.....																									
96033C	AA	0	WESTR 2016-1A A ABS SSNR 3.50 12/20/2028.....			..	03/20/2017.	MBS Paydown.....				690,487	690,487	688,006	688,185		(104)		(104)		690,487				.0	4,019	12/20/2028.	1FE.....																									
96033C	AB	8	WESTR 2016-1A B ABS MEZ 4.50 12/20/2028.....			..	03/20/2017.	MBS Paydown.....				424,915	424,915	422,210	422,460		(164)		(164)		424,915				.0	3,180	12/20/2028.	2AM.....																									
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		43		43		592,814				.0	3,147	07/20/2028.	1FE.....																									
96928*	CQ	8	WALGREEN-IDAHO FALLS ID 6.66 6/15/2033.....			..	03/15/2017.	Paydown.....				26,685	26,685	26,685	26,685				0		26,685				.0	297	06/15/2033.	2.....																									
96928*	CR	6	WALGREEN-CHICAGO 6.66 5/15/2034.....			..	03/15/2017.	Paydown.....				32,672	32,672	32,672	32,672				0		32,672				.0	363	05/15/2034.	2.....																									
96928*	CU	9	LOWES WM BLAIR PASS 5.90 02/15/2029.....			..	03/15/2017.	Paydown.....				137,522	137,522	138,818	138,407		(14)		(14)		137,522				.0	1,355	02/15/2029.	1.....																									
96928*	CX	3	HD WM BLAIR SER 2010-A 6.19 1/15/2035.....			..	03/15/2017.	Paydown.....				51,847	51,847	52,369	52,257		(3)		(3)		51,847				.0	536	01/15/2035.	1.....																									
96928*	DA	2	VET AFFAIR HENDERSON NV 5.37 8/15/2031.....			..	03/15/2017.	Paydown.....				144,870	144,870	146,431	145,984		(14)		(14)		144,870				.0	1,299	08/15/2031.	1.....																									
96928*	DE	4	KOHLS CORP CTL 5.80 1/25/2029.....			..	03/25/2017.	Paydown.....				203,335	203,335	205,226	204,651		(26)		(26)		203,335				.0	1,969	01/25/2029.	2.....																									
96928*	DJ	3	FRANKLIN COUNTY OH 5.25 9/15/2031.....			..	03/15/2017.	Paydown.....				102,607	102,607	102,607	102,607				0		102,607				.0	899	09/15/2031.	1.....																									
96928*	DZ	7	BANK OF AMERICA 2011-D 5.60 10/15/2029.....			..	03/15/2017.	Paydown.....				105,321	105,321	106,288	106,013		(10)		(10)		105,321				.0	985	10/15/2029.	1.....																									
96928*	EN	3	VET AFFAIRS MANSFIELD OH 4.16 2/15/2034.....			..	03/15/2017.	Paydown.....				89,263	89,263	90,224	89,993		(8)		(8)		89,263				.0	620	02/15/2034.	1.....																									
96928*	EZ	6	VHA CTL SERIES 2012-I 5.04 9/15/2033.....			..	03/15/2017.	Paydown.....				59,742	59,742	59,742	59,742				0		59,742				.0	503	09/15/2033.	2.....																									
96928*	FH	5	LA FARGE CTL SER 2013-D 6.17 4/15/2025.....			..	03/15/2017.	Paydown.....				187,467	187,467	187,467	187,467				0		187,467				.0	1,931	04/15/2025.	2.....																									
96928*	FK	8	CA HIGHWAY PATROL CTL F 5.93 11/15/2032.....			..	03/15/2017.	Paydown.....				63,651	63,651	63,651	63,651				0		63,651				.0	630	11/15/2032.	1.....																									
96928*	FQ	5	GSA PORTLAND OR CTL 4.01 9/15/2033.....			..	03/15/2017.	Paydown.....				93,361	93,361	93,361	93,361				0		93,361				.0	625	09/15/2033.	1.....																									
96928*	FV	4	BCBS OF NC CTL 4.09% 09/15/2044.....			..	03/15/2017.	Paydown.....				46,787	46,787	46,787	46,787				0		46,787				.0	319	09/15/2044.	1.....																									
96928*	FX	0	SUMMIT COUNTY 4.01% 02/15/2036.....			..	03/15/2017.	Paydown.....				172,342	172,342	172,342	172,342				0		172,342				.0	1,153	02/15/2036.	1.....																									
96928*	FY	8	WAGS (FAIRBANKS, AK) CTL 4.51 01/15/2035.....			..	03/15/2017.	Paydown.....				63,748	63,748	63,748	63,748				0		63,748				.0	480	01/15/2035.	2FE.....																									
96928@	AA	3	SOUTH CAROLINA CTL 4.00 6/15/2023.....			..	03/15/2017.	Paydown.....				148,010	148,010	148,010	148,010				0		148,010				.0	988	06/15/2023.	1.....																									
96930@	AA	9	WAGS (FRANKLIN NJ) CTL 4.37 08/15/2035.....			..	03/15/2017.	Paydown.....				49,851	49,851	49,851	49,851				0		49,851				.0	546	08/15/2035.	2FE.....																									

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			F o r e i g n	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)
97358F AB 6	WINDSOR FINANCING TL B L+500 12/5/2017.....			..	01/04/2017.	Paydown.....		3,127,340	3,127,340	3,095,984	3,120,685		6,655		6,655		3,127,340			.0	2,715	12/05/2017.	3FE.....
97652P AL 5	WIN 2014-1 A11 SEQ SSUP 3.50 06/27/2044.....			..	03/20/2017.	MBS Paydown.....		238,072	238,072	236,584	236,612		49		49		238,072			.0	1,512	06/20/2044.	1FM.....
C9413P AP 8	VALEANT PHARMA TL BE1 1L 08/05/2020.....			A	03/21/2017.	Paydown.....		3,389,189	3,389,189	3,189,157	3,245,500		143,689		143,689		3,389,189			.0	50,072	08/05/2020.	3FE.....
G0014F AB 9	AABS 2013-1 A ABS SNR 4.875 01/15/2038.....			D	03/15/2017.	MBS Paydown.....		147,439	147,439	147,206	147,461		(1)		(1)		147,439			.0	1,198	01/15/2038.	1FE.....
G0620B AB 4	ATLSS 2014-1 A ABS SNR 4.875 12/15/2039.....			..	03/15/2017.	MBS Paydown.....		156,000	156,000	156,000	156,000				0		156,000			.0	1,268	12/15/2039.	1FE.....
G3162@ AA 7	C&J ENERGY TL DD L+900 03/31/2017.....			D	01/06/2017.	Paydown.....		107,781	107,781	105,625	106,956		824		824		107,781			.0	2,006	03/31/2017.	6*.....
G3600K AB 2	FLOATEL INTL TL B LIBOR+500 06/13/2020.....			D	03/31/2017.	Paydown.....		8,514	8,514	6,626	3,680				0		8,514			.0	129	06/13/2020.	5FE.....
G7256K AB 0	PROP 2017-1 A ABS SSNR 5.30 03/15/42.....			..	03/15/2017.	MBS Paydown.....		56,850	56,850	56,816			(117)		(117)		56,850			.0	243	03/15/2042.	1FE.....
G7739P AC 5	CABLE&WIRELES (SABLE) B2 L+475 12/02/22.....			D	01/01/2017.	Exchanged.....		1,306,730	1,350,000	1,294,704	1,306,730				0		1,306,730			.0	8,089	12/02/2022.	3FE.....
Q3930A AC 2	FMG TL LIBOR + 275 6/30/2019.....			D	03/30/2017.	Paydown.....		1,840,915	1,840,915	1,643,052	1,719,366		118,959		118,959		1,840,915			.0	20,122	06/30/2019.	2FE.....
3899999.	Total - Bonds - Industrial and Miscellaneous.....							956,023,041	954,251,858	921,853,091	904,698,389	1,304,692	13,966,966	0	15,271,658	0	951,350,009	0	4,673,032	4,673,032	13,084,961	XXX	XXX
8399997.	Total - Bonds - Part 4.....							997,440,265	995,669,081	965,051,050	946,186,433	1,304,692	13,899,142	0	15,203,834	0	992,767,233	0	4,673,032	4,673,032	13,784,218	XXX	XXX
8399999.	Total - Bonds.....							997,440,265	995,669,081	965,051,050	946,186,433	1,304,692	13,899,142	0	15,203,834	0	992,767,233	0	4,673,032	4,673,032	13,784,218	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.....											125,226	XXX																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																			</
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(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues: 8.

QE05.36

Statement as of March 31, 2017 of the

GREAT AMERICAN LIFE INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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

1	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	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Options - Hedging Other - Call Options and Warrants																						
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CREDIT SUISSE.....	04/15/2016	04/14/2017	.....	2,183,478	2,080.3100	74,290			133,035	#	133,035	54,132		(18,573)			1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	WELLS FARGO.....	05/13/2016	05/12/2017	.....	2,033,440	2,064.7100	67,128			168,538	#	168,538	59,400		(16,782)			1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CREDIT SUISSE.....	06/10/2016	06/09/2017	.....	1,894,382	2,117.7500	56,909			120,813	#	120,813	58,149		(14,227)			1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	WELLS FARGO.....	07/15/2016	07/14/2017	.....	1,868,552	2,150.0300	63,782			106,187	#	106,187	61,932		(15,945)			1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	WELLS FARGO.....	08/12/2016	08/11/2017	.....	1,984,900	2,174.7400	63,415			101,791	#	101,791	62,036		(15,854)			1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CREDIT SUISSE.....	09/09/2016	09/08/2017	.....	1,447,854	2,185.5500	36,018			76,791	#	76,791	40,316		(9,005)			1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	WELLS FARGO.....	10/14/2016	10/13/2017	.....	2,607,240	2,139.4100	95,203			225,518	#	225,518	107,651		(23,801)			1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	WELLS FARGO.....	11/11/2016	11/10/2017	.....	1,952,761	2,159.0400	63,086			162,396	#	162,396	75,894		(15,772)			1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	WELLS FARGO.....	12/09/2016	12/08/2017	.....	3,201,507	2,230.4300	123,644			177,591	#	177,591	96,022		(30,911)			1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	WELLS FARGO.....	01/13/2017	01/12/2018	.....	1,279,612	2,275.3200		38,051		57,495	#	57,495	25,786		(6,342)			1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	WELLS FARGO.....	02/10/2017	02/09/2018	.....	1,905,313	2,294.2400		66,123		80,795	#	80,795	20,182		(5,510)			1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	BARCLAYS.....	03/10/2017	03/09/2018	.....	1,966,716	2,363.1200		65,531		55,707	#	55,707	(9,824)				1.....	B.....	
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	WELLS FARGO.....	10/07/2015	04/06/2017	.....	6,247,361	1,979.9200	234,159			493,467	#	493,467	104,581		(39,027)			1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	MORGAN STANLEY.....	10/21/2015	04/20/2017	.....	5,889,233	2,030.7700	225,603			482,575	#	482,575	128,718		(37,601)			1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	MORGAN STANLEY.....	11/09/2015	05/06/2017	.....	7,976,960	2,099.2000	298,455			639,358	#	639,358	232,744		(49,743)			1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	MERRILL LYNCH.....	11/23/2015	05/20/2017	.....	6,702,285	2,089.1700	268,750			527,258	#	527,258	178,882		(44,792)			1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CITIBANK.....	12/07/2015	06/06/2017	.....	7,668,317	2,091.6900	306,338			606,558	#	606,558	221,123		(51,056)			1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	MERRILL LYNCH.....	12/21/2015	06/20/2017	.....	8,017,961	2,005.5500	333,144			655,409	#	655,409	179,169		(55,524)			1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CREDIT SUISSE.....	01/07/2016	07/06/2017	.....	5,221,793	1,990.2600	187,094			374,906	#	374,906	93,736		(31,182)			1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	BNP PARIBAS NY.....	01/21/2016	07/20/2017	.....	3,596,494	1,859.3300	133,737			262,091	#	262,091	47,954		(22,290)			1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	MORGAN STANLEY.....	02/08/2016	08/06/2017	.....	7,433,655	1,880.0500	251,235			540,059	#	540,059	99,224		(41,873)			1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	MORGAN STANLEY.....	02/22/2016	08/20/2017	.....	6,328,674	1,917.7800	242,465			459,994	#	459,994	96,932		(40,411)			1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	MORGAN STANLEY.....	03/07/2016	09/06/2017	.....	5,799,971	1,999.9900	210,117			397,221	#	397,221	108,146		(35,020)			1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CREDIT SUISSE.....	03/21/2016	09/20/2017	.....	6,613,417	2,049.5800	242,520			431,511	#	431,511	129,648		(40,420)			1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	BNP PARIBAS NY.....	04/07/2016	04/06/2017	.....	84,958,562	2,066.6600	1,586,812			3,780,095	#	3,780,095	707,085		(396,703)			1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CITIBANK.....	04/07/2016	04/06/2017	.....	23,143,060	2,066.6600	483,690			1,245,841	#	1,245,841	1,005,231		(120,922)			1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	BNP PARIBAS NY.....	04/07/2016	04/06/2017	.....	7,289,586	728.8200	264,050			795,739	#	795,739	461,396		(66,013)			1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	MERRILL LYNCH.....	04/07/2016	10/06/2017	.....	7,758,251	2,066.6600	264,883			489,004	#	489,004	147,356		(44,147)			1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CITIBANK.....	04/07/2016	04/06/2017	.....	59,146,042	2,066.6600	1,369,140			2,808,983	#	2,808,983	858,802		(342,285)			1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CITIBANK.....	04/07/2016	04/06/2017	.....	99,179,283	2,066.6600	1,976,713			3,966,551	#	3,966,551	1,185,118		(494,178)			1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	MERRILL LYNCH.....	04/07/2016	04/06/2017	.....	54,969,230	2,066.6600	1,401,986			2,912,880	#	2,912,880	908,225		(350,496)			1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	MERRILL LYNCH.....	04/07/2016	04/06/2017	.....	45,570,604	2,066.6600	1,108,692			2,278,156	#	2,278,156	703,821		(277,173)			1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	MERRILL LYNCH.....	04/07/2016	04/06/2017	.....	57,047,618	2,066.6600	1,376,876			2,823,395	#	2,823,395	871,040		(344,219)			1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CITIBANK.....	04/07/2016	04/06/2017	.....	52,451,715	2,066.6600	1,189,558			2,412,392	#	2,412,392	736,163		(297,389)			1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	MERRILL LYNCH.....	04/07/2016	04/06/2017	.....	52,989,219	2,066.6600	1,138,417			2,278,176	#	2,278,176	690,071		(284,604)			1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CITIBANK.....	04/07/2016	04/06/2017	.....	52,244,227	2,066.6600	1,106,233			2,220,029	#	2,220,029	670,257		(276,558)			1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	MORGAN STANLEY.....	04/07/2016	04/06/2017	.....	7,834,980	116.9400	178,458			136,170	#	136,170	133,913		(44,615)			1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CITIBANK.....	04/07/2016	04/06/2017	.....	44,612,482	2,066.6600	829,579			1,650,406	#	1,650,406	488,819		(207,395)			1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	WELLS FARGO.....	04/21/2016	04/20/2017	.....	67,004,063	2,102.4000	1,368,191			2,980,207	#	2,980,207	1,085,449		(342,048)			1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	MORGAN STANLEY.....	04/21/2016	04/20/2017	.....	19,999,506	2,102.4000	465,988			1,337,475	#	1,337,475	910,683		(116,497)			1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	BNP PARIBAS NY.....	04/21/2016	04/20/2017	.....	5,237,261	738.3500	191,587			494,928	#	494,928	304,884		(47,897)			1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	MORGAN STANLEY.....	04/21/2016	10/20/2017	.....	6,727,680	2,102.4000	243,501			411,710	#	411,710	134,671		(40,584)			1.....	B.....

QE06

Statement as of March 31, 2017 of the

GREAT AMERICAN LIFE INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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

QE06.1

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	BNP PARIBAS NY.....	04/21/2016	04/20/2017	.....	...8,276,900	...118.9700	...179,494	.....	.....	...91,040	*#	...91,040	...96,689	.....	...(44,874)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	MORGAN STANLEY.....	04/21/2016	04/20/2017	.....	...74,214,720	...2,102.4000	...1,558,997	.....	.....	...2,943,106	*#	...2,943,106	...1,029,892	.....	...(389,749)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CITIBANK.....	04/21/2016	04/20/2017	.....	...86,192,826	...2,102.4000	...2,251,984	.....	.....	...4,390,570	*#	...4,390,570	...1,593,507	.....	...(562,996)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	MORGAN STANLEY.....	04/21/2016	04/20/2017	.....	...60,549,120	...2,102.4000	...1,502,905	.....	.....	...2,906,619	*#	...2,906,619	...1,044,432	.....	...(375,726)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	MORGAN STANLEY.....	04/21/2016	04/20/2017	.....	...54,452,160	...2,102.4000	...1,304,692	.....	.....	...2,507,208	*#	...2,507,208	...895,379	.....	...(326,173)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	MORGAN STANLEY.....	04/21/2016	04/20/2017	.....	...49,826,880	...2,102.4000	...1,125,850	.....	.....	...2,147,499	*#	...2,147,499	...759,427	.....	...(281,462)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	MORGAN STANLEY.....	04/21/2016	04/20/2017	.....	...49,826,880	...2,102.4000	...1,102,861	.....	.....	...2,098,524	*#	...2,098,524	...739,712	.....	...(275,715)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CITIBANK.....	04/21/2016	04/20/2017	.....	...40,793,529	...2,102.4000	...798,252	.....	.....	...1,497,155	*#	...1,497,155	...518,887	.....	...(199,563)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	WELLS FARGO.....	05/09/2016	05/06/2017	.....	...81,997,700	...2,057.1400	...1,668,143	.....	.....	...3,604,690	*#	...3,604,690	...631,973	.....	...(417,036)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CITIBANK.....	05/09/2016	05/06/2017	.....	...22,635,271	...2,057.1400	...491,185	.....	.....	...900,406	*#	...900,406	...628,848	.....	...(122,796)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	MORGAN STANLEY.....	05/09/2016	05/06/2017	.....	...5,065,007	...724.2100	...190,302	.....	.....	...584,779	*#	...584,779	...318,188	.....	...(47,576)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	BNP PARIBAS NY.....	05/09/2016	11/06/2017	.....	...7,840,453	...2,057.1400	...283,449	.....	.....	...501,477	*#	...501,477	...147,748	.....	...(47,242)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	MERRILL LYNCH.....	05/09/2016	05/06/2017	.....	...62,922,930	...2,057.1400	...1,470,345	.....	.....	...2,817,703	*#	...2,817,703	...844,834	.....	...(367,586)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	MERRILL LYNCH.....	05/09/2016	05/06/2017	.....	...39,490,641	...2,057.1400	...748,486	.....	.....	...1,402,412	*#	...1,402,412	...412,980	.....	...(187,121)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	MERRILL LYNCH.....	05/09/2016	05/06/2017	.....	...82,934,075	...2,057.1400	...2,159,284	.....	.....	...4,197,280	*#	...4,197,280	...1,274,834	.....	...(539,821)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	BNP PARIBAS NY.....	05/09/2016	05/06/2017	.....	...9,136,282	...123.1800	...167,625	.....	.....	...45,011	*#	...45,011	...60,683	.....	...(41,906)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	MERRILL LYNCH.....	05/09/2016	05/06/2017	.....	...56,069,438	...2,057.1400	...1,398,779	.....	.....	...2,701,612	*#	...2,701,612	...816,209	.....	...(349,695)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	MERRILL LYNCH.....	05/09/2016	05/06/2017	.....	...61,113,755	...2,057.1400	...1,485,406	.....	.....	...2,855,581	*#	...2,855,581	...860,365	.....	...(371,351)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	MERRILL LYNCH.....	05/09/2016	05/06/2017	.....	...73,531,349	...2,057.1400	...1,617,794	.....	.....	...3,077,888	*#	...3,077,888	...917,353	.....	...(404,449)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	MERRILL LYNCH.....	05/09/2016	05/06/2017	.....	...69,357,090	...2,057.1400	...1,476,393	.....	.....	...2,801,714	*#	...2,801,714	...832,251	.....	...(369,098)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	MERRILL LYNCH.....	05/09/2016	05/06/2017	.....	...70,907,509	...2,057.1400	...1,479,064	.....	.....	...2,795,159	*#	...2,795,159	...829,391	.....	...(369,766)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	BARCLAYS.....	05/23/2016	05/20/2017	.....	...71,418,148	...2,052.3200	...1,532,884	.....	.....	...3,209,848	*#	...3,209,848	...553,382	.....	...(383,221)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	UBS SECURITIES.....	05/23/2016	05/20/2017	.....	...21,030,011	...2,052.3200	...437,424	.....	.....	...1,300,460	*#	...1,300,460	...683,616	.....	...(109,356)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	BNP PARIBAS NY.....	05/23/2016	05/20/2017	.....	...4,434,611	...722.4000	...178,146	.....	.....	...522,892	*#	...522,892	...279,757	.....	...(44,536)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	BNP PARIBAS NY.....	05/23/2016	11/20/2017	.....	...5,446,916	...2,052.3200	...197,911	.....	.....	...343,871	*#	...343,871	...100,134	.....	...(32,985)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CITIBANK.....	05/23/2016	05/20/2017	.....	...59,584,392	...2,052.3200	...1,468,474	.....	.....	...2,764,328	*#	...2,764,328	...820,767	.....	...(367,119)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CITIBANK.....	05/23/2016	05/20/2017	.....	...62,918,568	...2,052.3200	...1,272,584	.....	.....	...2,342,789	*#	...2,342,789	...686,073	.....	...(318,146)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	BNP PARIBAS NY.....	05/23/2016	05/20/2017	.....	...50,780,067	...2,052.3200	...1,380,399	.....	.....	...2,623,866	*#	...2,623,866	...787,659	.....	...(345,100)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	BNP PARIBAS NY.....	05/23/2016	05/20/2017	.....	...58,671,222	...2,052.3200	...1,502,858	.....	.....	...2,834,695	*#	...2,834,695	...845,504	.....	...(375,715)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CITIBANK.....	05/23/2016	05/20/2017	.....	...51,092,673	...2,052.3200	...1,224,340	.....	.....	...2,296,658	*#	...2,296,658	...680,261	.....	...(306,085)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CITIBANK.....	05/23/2016	05/20/2017	.....	...57,371,954	...2,052.3200	...1,322,256	.....	.....	...2,468,442	*#	...2,468,442	...728,921	.....	...(330,564)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CITIBANK.....	05/23/2016	05/20/2017	.....	...58,002,802	...2,052.3200	...1,296,098	.....	.....	...2,411,730	*#	...2,411,730	...710,514	.....	...(324,025)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CITIBANK.....	05/23/2016	05/20/2017	.....	...49,359,898	...2,052.3200	...1,068,576	.....	.....	...1,980,942	*#	...1,980,942	...582,423	.....	...(267,144)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CITIBANK.....	05/23/2016	05/20/2017	.....	...8,440,703	...119.7100	...173,454	.....	.....	...102,978	*#	...102,978	...103,558	.....	...(43,363)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	BARCLAYS.....	06/07/2016	06/06/2017	.....	...75,814,610	...2,109.4100	...1,602,256	.....	.....	...3,329,017	*#	...3,329,017	...1,333,930	.....	...(400,564)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CITIBANK.....	06/07/2016	06/06/2017	.....	...19,181,004	...2,109.4100	...427,736	.....	.....	...526,724	*#	...526,724	...357,136	.....	...(106,934)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	MORGAN STANLEY.....	06/07/2016	06/06/2017	.....	...4,171,429	...741.6300	...165,365	.....	.....	...371,997	*#	...371,997	...222,640	.....	...(41,341)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	MORGAN STANLEY.....	06/07/2016	12/06/2017	.....	...4,218,820	...2,109.4100	...152,548	.....	.....	...242,471	*#	...242,471	...77,825	.....	...(25,425)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	MERRILL LYNCH.....	06/07/2016	06/06/2017	.....	...117,500,768	...2,109.4100	...2,533,379	.....	.....	...4,408,013	*#	...4,408,013	...1,702,424	.....	...(633,345)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	MERRILL LYNCH.....	06/07/2016	06/06/2017	.....	...83,816,669	...2,109.4100	...2,306,596	.....	.....	...4,122,905	*#	...4,122,905	...1,632,708	.....	...(576,649)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CITIBANK.....	06/07/2016	06/06/2017	.....	...56,116,204	...2,109.4100	...1,458,099	.....	.....	...2,585,844	*#	...2,585,844	...1,017,273	.....	...(364,525)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CITIBANK.....	06/07/2016	06/06/2017	.....	...72,740,134	...2,109.4100	...1,824,185	.....	.....	...3,221,778	*#	...3,221,778	...1,262,535	.....	...(456,046)	.....	.....	1.....	B.....

Statement as of March 31, 2017 of the

GREAT AMERICAN LIFE INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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

QE06.2

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CITIBANK.....	06/07/2016	06/06/2017	.....	...49,887,875	...2,109.4100	1,228,389	.....	.....	.....2,164,848	*#	2,164,848	846,739	.....	.....(307,097)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CITIBANK.....	06/07/2016	06/06/2017	.....	...48,634,013	...2,109.4100	1,163,623	.....	.....	.....2,044,794	*#	2,044,794	797,414	.....	.....(290,906)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CITIBANK.....	06/07/2016	06/06/2017	.....	...48,369,734	...2,109.4100	950,009	.....	.....	.....1,637,770	*#	1,637,770	628,037	.....	.....(237,502)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	BNP PARIBAS NY.....	06/07/2016	06/06/2017	.....	...9,263,898	118.9200	186,182	.....	.....	.....148,388	*#	148,388	130,354	.....	.....(46,545)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CITIBANK.....	06/07/2016	06/06/2017	.....	...50,400,565	...2,109.4100	1,147,113	.....	.....	.....2,005,205	*#	2,005,205	778,270	.....	.....(286,778)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	BARCLAYS.....	06/21/2016	06/20/2017	.....	...73,806,996	...2,083.2500	1,654,170	.....	.....	.....3,351,239	*#	3,351,239	939,628	.....	.....(413,542)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	UBS SECURITIES.....	06/21/2016	06/20/2017	.....	...18,501,614	...2,083.2500	400,930	.....	.....	.....921,285	*#	921,285	507,258	.....	.....(100,232)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	MERRILL LYNCH.....	06/21/2016	06/20/2017	.....	...4,453,250	732.6300	181,259	.....	.....	.....454,881	*#	454,881	253,345	.....	.....(45,315)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	BNP PARIBAS NY.....	06/21/2016	12/20/2017	.....	...5,601,827	...2,083.2500	205,600	.....	.....	.....334,075	*#	334,075	101,494	.....	.....(34,267)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CITIBANK.....	06/21/2016	06/20/2017	.....	...53,293,882	...2,083.2500	1,224,359	.....	.....	.....2,150,167	*#	2,150,167	768,774	.....	.....(306,090)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	BNP PARIBAS NY.....	06/21/2016	06/20/2017	.....	...9,645,320	123.2100	179,269	.....	.....	.....91,329	*#	91,329	91,846	.....	.....(44,817)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CITIBANK.....	06/21/2016	06/20/2017	.....	...47,335,052	...2,083.2500	1,240,834	.....	.....	.....2,210,317	*#	2,210,317	799,377	.....	.....(310,208)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	BARCLAYS.....	06/21/2016	06/20/2017	.....	...74,200,329	...2,083.2500	1,600,298	.....	.....	.....2,790,073	*#	2,790,073	993,320	.....	.....(400,075)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	BARCLAYS.....	06/21/2016	06/20/2017	.....	...65,025,171	...2,083.2500	1,586,261	.....	.....	.....2,801,025	*#	2,801,025	1,006,588	.....	.....(396,565)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	BARCLAYS.....	06/21/2016	06/20/2017	.....	...52,240,653	...2,083.2500	1,310,499	.....	.....	.....2,321,374	*#	2,321,374	836,238	.....	.....(327,625)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CITIBANK.....	06/21/2016	06/20/2017	.....	...54,784,961	...2,083.2500	1,411,142	.....	.....	.....2,508,755	*#	2,508,755	905,775	.....	.....(352,785)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	BNP PARIBAS NY.....	06/21/2016	06/20/2017	.....	...43,254,745	...2,083.2500	868,313	.....	.....	.....1,507,253	*#	1,507,253	533,774	.....	.....(217,078)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CITIBANK.....	06/21/2016	06/20/2017	.....	...50,887,927	...2,083.2500	1,447,555	.....	.....	.....2,604,533	*#	2,604,533	950,007	.....	.....(361,889)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	WELLS FARGO.....	07/07/2016	07/06/2017	.....	...79,087,976	...2,099.7300	1,768,785	.....	.....	.....3,744,273	*#	3,744,273	1,369,009	.....	.....(442,196)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CITIBANK.....	07/07/2016	07/06/2017	.....	...15,431,093	...2,099.7300	347,200	.....	.....	.....461,001	*#	461,001	294,877	.....	.....(86,800)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CREDIT SUISSE.....	07/07/2016	07/06/2017	.....	...5,881,636	730.3100	222,521	.....	.....	.....620,581	*#	620,581	330,757	.....	.....(55,630)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	MORGAN STANLEY.....	07/07/2016	01/06/2018	.....	...6,509,163	...2,099.7300	234,373	.....	.....	.....374,841	*#	374,841	115,853	.....	.....(39,062)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CITIBANK.....	07/07/2016	07/06/2017	.....	...9,346,585	130.2300	183,013	.....	.....	.....32,492	*#	32,492	55,205	.....	.....(45,753)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	MORGAN STANLEY.....	07/07/2016	07/06/2017	.....	...72,650,658	...2,099.7300	1,490,714	.....	.....	.....2,573,904	*#	2,573,904	933,876	.....	.....(372,679)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	MORGAN STANLEY.....	07/07/2016	07/06/2017	.....	...49,151,013	...2,099.7300	1,122,192	.....	.....	.....1,938,299	*#	1,938,299	710,493	.....	.....(280,548)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	MORGAN STANLEY.....	07/07/2016	07/06/2017	.....	...49,587,545	...2,099.7300	1,179,391	.....	.....	.....2,043,286	*#	2,043,286	751,571	.....	.....(294,848)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	BARCLAYS.....	07/07/2016	07/06/2017	.....	...51,400,140	...2,099.7300	1,248,694	.....	.....	.....2,185,974	*#	2,185,974	803,615	.....	.....(312,174)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	BARCLAYS.....	07/07/2016	07/06/2017	.....	...50,232,557	...2,099.7300	1,298,080	.....	.....	.....2,290,577	*#	2,290,577	846,457	.....	.....(324,520)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	MORGAN STANLEY.....	07/07/2016	07/06/2017	.....	...48,083,817	...2,099.7300	1,043,878	.....	.....	.....1,810,776	*#	1,810,776	659,564	.....	.....(260,970)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	BARCLAYS.....	07/07/2016	07/06/2017	.....	...46,996,562	...2,099.7300	1,225,425	.....	.....	.....2,163,546	*#	2,163,546	800,297	.....	.....(306,356)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	BARCLAYS.....	07/07/2016	07/06/2017	.....	...69,435,460	...2,099.7300	1,944,443	.....	.....	.....3,467,983	*#	3,467,983	1,291,683	.....	.....(486,111)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	BARCLAYS.....	07/07/2016	07/06/2017	.....	...54,719,903	...2,099.7300	1,365,307	.....	.....	.....2,399,327	*#	2,399,327	883,853	.....	.....(341,327)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	MERRILL LYNCH.....	07/21/2016	07/20/2017	.....	...71,624,194	...2,173.0200	1,467,079	.....	.....	.....3,008,458	*#	3,008,458	1,823,288	.....	.....(366,770)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CITIBANK.....	07/21/2016	07/20/2017	.....	...13,758,976	...2,173.0200	313,705	.....	.....	.....526,099	*#	526,099	279,145	.....	.....(78,426)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	BNP PARIBAS NY.....	07/21/2016	07/20/2017	.....	...5,212,831	743.5100	197,503	.....	.....	.....454,349	*#	454,349	259,418	.....	.....(49,376)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	MORGAN STANLEY.....	07/21/2016	01/20/2018	.....	...5,215,248	...2,173.0200	182,794	.....	.....	.....270,727	*#	270,727	94,602	.....	.....(30,466)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	MORGAN STANLEY.....	07/21/2016	07/20/2017	.....	...44,764,212	...2,173.0200	1,231,143	.....	.....	.....2,065,777	*#	2,065,777	947,878	.....	.....(307,786)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	MORGAN STANLEY.....	07/21/2016	07/20/2017	.....	...57,150,426	...2,173.0200	1,440,299	.....	.....	.....2,397,996	*#	2,397,996	1,084,102	.....	.....(360,075)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	MERRILL LYNCH.....	07/21/2016	07/20/2017	.....	...12,051,291	125.3900	275,837	.....	.....	.....100,075	*#	100,075	117,052	.....	.....(68,959)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	MORGAN STANLEY.....	07/21/2016	07/20/2017	.....	...62,365,674	...2,173.0200	1,610,478	.....	.....	.....2,688,749	*#	2,688,749	1,220,397	.....	.....(402,619)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	MORGAN STANLEY.....	07/21/2016	07/20/2017	.....	...66,711,714	...2,173.0200	1,341,412	.....	.....	.....2,192,766	*#	2,192,766	956,103	.....	.....(335,353)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	MORGAN STANLEY.....	07/21/2016	07/20/2017	.....	...52,587,084	...2,173.0200	1,116,690	.....	.....	.....1,834,271	*#	1,834,271	806,563	.....	.....(279,172)	.....	.....	1.....	B.....

Statement as of March 31, 2017 of the

GREAT AMERICAN LIFE INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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

QE06.3

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	MORGAN STANLEY.....	07/21/2016	07/20/2017	.....	...68,667,432	...2,173.0200	1,551,061	.....	.....	.....2,559,186	*#	2,559,186	...1,136,486	.....	.....(387,765)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	MORGAN STANLEY.....	07/21/2016	07/20/2017	.....	...53,238,990	...2,173.0200	1,249,848	.....	.....	.....2,068,118	*#	2,068,118	...924,173	.....	.....(312,462)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	MORGAN STANLEY.....	07/21/2016	07/20/2017	.....	...59,106,144	...2,173.0200	1,440,082	.....	.....	.....2,388,446	*#	2,388,446	...1,073,929	.....	.....(360,021)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	MERRILL LYNCH.....	08/08/2016	08/06/2017	.....	...99,813,976	...2,182.8700	2,039,838	.....	.....	.....3,920,819	*#	3,920,819	...2,481,476	.....	.....(509,960)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	MORGAN STANLEY.....	08/08/2016	08/06/2017	.....	...21,175,745	...2,182.8700	480,689	.....	.....	.....461,476	*#	461,476	...265,255	.....	.....(120,172)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	JP MORGAN CHASE.....	08/08/2016	08/06/2017	.....	...4,850,002	...746.3200	182,550	.....	.....	.....406,828	*#	406,828	...231,899	.....	.....(45,638)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	MORGAN STANLEY.....	08/08/2016	02/06/2018	.....	...6,985,184	...2,182.8700	230,253	.....	.....	.....335,249	*#	335,249	...117,420	.....	.....(38,376)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	BNP PARIBAS NY.....	08/08/2016	08/06/2017	.....	...13,406,788	...127.5500	278,542	.....	.....	.....89,780	*#	89,780	...108,563	.....	.....(69,635)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	MORGAN STANLEY.....	08/08/2016	08/06/2017	.....	...42,129,391	...2,182.8700	786,556	.....	.....	.....1,255,407	*#	1,255,407	...552,265	.....	.....(196,639)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	MORGAN STANLEY.....	08/08/2016	08/06/2017	.....	...57,409,481	...2,182.8700	1,177,825	.....	.....	.....1,892,443	*#	1,892,443	...843,798	.....	.....(294,456)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	MORGAN STANLEY.....	08/08/2016	08/06/2017	.....	...61,556,934	...2,182.8700	1,347,515	.....	.....	.....2,173,330	*#	2,173,330	...978,378	.....	.....(336,879)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	MORGAN STANLEY.....	08/08/2016	08/06/2017	.....	...75,527,302	...2,182.8700	1,703,504	.....	.....	.....2,754,207	*#	2,754,207	...1,245,293	.....	.....(425,876)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	MORGAN STANLEY.....	08/08/2016	08/06/2017	.....	...49,769,436	...2,182.8700	1,155,144	.....	.....	.....1,872,295	*#	1,872,295	...850,106	.....	.....(288,786)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	MORGAN STANLEY.....	08/08/2016	08/06/2017	.....	...56,099,759	...2,182.8700	1,352,185	.....	.....	.....2,196,024	*#	2,196,024	...1,002,940	.....	.....(338,046)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	MORGAN STANLEY.....	08/08/2016	08/06/2017	.....	...58,500,916	...2,182.8700	1,435,253	.....	.....	.....2,334,340	*#	2,334,340	...1,068,974	.....	.....(358,813)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	MORGAN STANLEY.....	08/08/2016	08/06/2017	.....	...68,105,544	...2,182.8700	1,715,507	.....	.....	.....2,794,541	*#	2,794,541	...1,285,020	.....	.....(428,877)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	MORGAN STANLEY.....	08/08/2016	08/06/2017	.....	...45,403,696	...2,182.8700	1,191,096	.....	.....	.....1,947,709	*#	1,947,709	...901,240	.....	.....(297,774)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	MORGAN STANLEY.....	08/08/2016	08/06/2017	.....	...84,040,495	...2,182.8700	2,309,392	.....	.....	.....3,790,629	*#	3,790,629	...1,767,058	.....	.....(577,348)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	MORGAN STANLEY.....	08/08/2016	08/06/2017	.....	...49,551,149	...2,182.8700	1,027,725	.....	.....	.....1,652,840	*#	1,652,840	...738,099	.....	.....(256,931)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CREDIT SUISSE.....	08/22/2016	08/20/2017	.....	...75,191,585	...2,183.8700	1,575,537	.....	.....	.....3,042,267	*#	3,042,267	...1,851,683	.....	.....(393,884)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CITIBANK.....	08/22/2016	08/20/2017	.....	...15,799,037	...2,183.8700	360,218	.....	.....	.....528,732	*#	528,732	...264,745	.....	.....(90,055)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	BNP PARIBAS NY.....	08/22/2016	08/20/2017	.....	...4,855,203	...746.6500	192,934	.....	.....	.....407,174	*#	407,174	...231,910	.....	.....(48,233)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CREDIT SUISSE.....	08/22/2016	02/20/2018	.....	...4,916,272	...2,183.8700	165,214	.....	.....	.....235,231	*#	235,231	...82,445	.....	.....(27,536)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CITIBANK.....	08/22/2016	08/20/2017	.....	...51,641,904	...2,183.8700	1,089,416	.....	.....	.....1,710,267	*#	1,710,267	...762,073	.....	.....(272,354)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	WELLS FARGO.....	08/22/2016	08/20/2017	.....	...13,384,058	...127.9700	275,065	.....	.....	.....90,205	*#	90,205	...107,321	.....	.....(68,766)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CREDIT SUISSE.....	08/22/2016	08/20/2017	.....	...62,532,502	...2,183.8700	1,746,089	.....	.....	.....2,801,890	*#	2,801,890	...1,301,740	.....	.....(436,522)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CREDIT SUISSE.....	08/22/2016	08/20/2017	.....	...58,234,587	...2,183.8700	1,349,288	.....	.....	.....2,130,978	*#	2,130,978	...962,614	.....	.....(337,322)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	MORGAN STANLEY.....	08/22/2016	08/20/2017	.....	...60,056,425	...2,183.8700	1,321,491	.....	.....	.....2,082,158	*#	2,082,158	...933,290	.....	.....(330,373)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	MORGAN STANLEY.....	08/22/2016	08/20/2017	.....	...51,539,332	...2,183.8700	1,249,247	.....	.....	.....1,984,062	*#	1,984,062	...901,851	.....	.....(312,312)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CREDIT SUISSE.....	08/22/2016	08/20/2017	.....	...48,009,353	...2,183.8700	1,069,503	.....	.....	.....1,683,024	*#	1,683,024	...756,043	.....	.....(267,376)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CREDIT SUISSE.....	08/22/2016	08/20/2017	.....	...66,470,186	...2,183.8700	1,730,945	.....	.....	.....2,758,357	*#	2,758,357	...1,267,939	.....	.....(432,736)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CITIBANK.....	08/22/2016	08/20/2017	.....	...40,955,714	...2,183.8700	796,659	.....	.....	.....1,243,951	*#	1,243,951	...547,928	.....	.....(199,165)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CREDIT SUISSE.....	08/22/2016	08/20/2017	.....	...58,056,346	...2,183.8700	1,473,294	.....	.....	.....2,344,227	*#	2,344,227	...1,073,251	.....	.....(368,324)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	MERRILL LYNCH.....	09/07/2016	09/06/2017	.....	...83,208,454	...2,186.4800	1,691,965	.....	.....	.....3,145,913	*#	3,145,913	...1,877,694	.....	.....(422,991)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	MORGAN STANLEY.....	09/07/2016	09/06/2017	.....	...17,665,104	...2,186.4800	358,602	.....	.....	.....332,530	*#	332,530	...164,200	.....	.....(89,650)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	BNP PARIBAS NY.....	09/07/2016	09/06/2017	.....	...5,345,665	...748.4400	212,844	.....	.....	.....440,647	*#	440,647	...250,420	.....	.....(53,211)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	MORGAN STANLEY.....	09/07/2016	03/06/2018	.....	...5,247,552	...2,186.4800	173,386	.....	.....	.....239,589	*#	239,589	...79,014	.....	.....(28,898)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	BNP PARIBAS NY.....	09/07/2016	09/06/2017	.....	...10,341,500	...128.7100	197,654	.....	.....	.....73,765	*#	73,765	...81,378	.....	.....(49,414)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CITIBANK.....	09/07/2016	09/06/2017	.....	...55,379,222	...2,186.4800	1,185,352	.....	.....	.....1,769,388	*#	1,769,388	...786,281	.....	.....(296,338)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	MORGAN STANLEY.....	09/07/2016	09/06/2017	.....	...74,340,320	...2,186.4800	1,994,923	.....	.....	.....3,029,106	*#	3,029,106	...1,368,466	.....	.....(498,731)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	MORGAN STANLEY.....	09/07/2016	09/06/2017	.....	...61,440,088	...2,186.4800	1,559,106	.....	.....	.....2,355,399	*#	2,355,399	...1,059,698	.....	.....(389,777)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	MORGAN STANLEY.....	09/07/2016	09/06/2017	.....	...57,504,424	...2,186.4800	1,422,152	.....	.....	.....2,144,383	*#	2,144,383	...962,882	.....	.....(355,538)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CITIBANK.....	09/07/2016	09/06/2017	.....	...70,298,385	...2,186.4800	1,640,364	.....	.....	.....2,472,855	*#	2,472,855	...1,104,397	.....	.....(410,091)	.....	.....	1.....	B.....

Statement as of March 31, 2017 of the

GREAT AMERICAN LIFE INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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

QE06.4

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	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	MORGAN STANLEY.....	09/07/2016	09/06/2017	.....	...70,186,008	...2,186.4800	1,629,210	.....	.....	.....2,443,968	*#	2,443,968	...1,092,475	.....	.....(407,303)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	MORGAN STANLEY.....	09/07/2016	09/06/2017	.....	...49,414,448	...2,186.4800	1,092,805	.....	.....	.....1,632,305	*#	1,632,305	...727,337	.....	.....(273,201)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CITIBANK.....	09/07/2016	09/06/2017	.....	...53,319,143	...2,186.4800	1,117,847	.....	.....	.....1,664,880	*#	1,664,880	...738,976	.....	.....(279,462)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CITIBANK.....	09/07/2016	09/06/2017	.....	...41,858,698	...2,186.4800	799,850	.....	.....	.....1,184,262	*#	1,184,262	...522,400	.....	.....(199,963)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	ROYAL BANK OF CANADA.....	09/21/2016	09/20/2017	.....	...77,475,521	...2,139.7600	1,815,448	.....	.....	.....3,513,171	*#	3,513,171	...1,706,174	.....	.....(453,862)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CITIBANK.....	09/21/2016	09/20/2017	.....	...16,793,492	...2,139.7600	376,174	.....	.....	.....651,058	*#	651,058	...318,618	.....	.....(94,044)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	WELLS FARGO.....	09/21/2016	09/20/2017	.....	...4,502,137	...732.2000	199,774	.....	.....	.....467,683	*#	467,683	...244,144	.....	.....(49,943)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CREDIT SUISSE.....	09/21/2016	03/20/2018	.....	...6,572,562	...2,139.7600	226,257	.....	.....	.....318,727	*#	318,727	...96,557	.....	.....(37,710)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CREDIT SUISSE.....	09/21/2016	09/20/2017	.....	...54,354,328	...2,139.7600	1,405,243	.....	.....	.....2,124,823	*#	2,124,823	...862,745	.....	.....(351,311)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CREDIT SUISSE.....	09/21/2016	09/20/2017	.....	...61,240,927	...2,139.7600	1,469,089	.....	.....	.....2,205,750	*#	2,205,750	...891,559	.....	.....(367,272)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CREDIT SUISSE.....	09/21/2016	09/20/2017	.....	...67,583,188	...2,139.7600	1,490,155	.....	.....	.....2,223,815	*#	2,223,815	...895,787	.....	.....(372,539)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CREDIT SUISSE.....	09/21/2016	09/20/2017	.....	...55,365,241	...2,139.7600	1,288,292	.....	.....	.....1,929,739	*#	1,929,739	...779,020	.....	.....(322,073)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	ROYAL BANK OF CANADA.....	09/21/2016	09/20/2017	.....	...70,225,149	...2,139.7600	1,988,185	.....	.....	.....3,037,514	*#	3,037,514	...1,243,354	.....	.....(497,046)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	ROYAL BANK OF CANADA.....	09/21/2016	09/20/2017	.....	...55,298,398	...2,139.7600	1,479,010	.....	.....	.....2,245,914	*#	2,245,914	...914,514	.....	.....(369,753)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CREDIT SUISSE.....	09/21/2016	09/20/2017	.....	...58,030,335	...2,139.7600	1,433,022	.....	.....	.....2,157,283	*#	2,157,283	...872,961	.....	.....(358,255)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CREDIT SUISSE.....	09/21/2016	09/20/2017	.....	...43,541,857	...2,139.7600	882,941	.....	.....	.....1,312,834	*#	1,312,834	...526,882	.....	.....(220,735)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CITIBANK.....	09/21/2016	09/20/2017	.....	...12,344,752	...125.4400	265,711	.....	.....	.....136,441	*#	136,441	...133,449	.....	.....(66,428)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	MORGAN STANLEY.....	10/07/2016	10/06/2017	.....	...92,562,955	...2,160.7700	1,957,694	.....	.....	.....3,882,872	*#	3,882,872	...2,020,625	.....	.....(489,424)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	MORGAN STANLEY.....	10/07/2016	10/06/2017	.....	...20,192,624	...2,160.7700	426,064	.....	.....	.....468,368	*#	468,368	...225,831	.....	.....(106,516)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	WELLS FARGO.....	10/07/2016	10/06/2017	.....	...5,232,719	...738.0300	205,188	.....	.....	.....504,859	*#	504,859	...262,760	.....	.....(51,297)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CREDIT SUISSE.....	10/07/2016	04/06/2018	.....	...6,209,493	...2,160.7700	207,168	.....	.....	.....292,526	*#	292,526	...90,363	.....	.....(34,528)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CITIBANK.....	10/07/2016	10/06/2017	.....	...43,114,798	...2,160.7700	1,031,393	.....	.....	.....1,568,359	*#	1,568,359	...648,849	.....	.....(257,848)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	MORGAN STANLEY.....	10/07/2016	10/06/2017	.....	...12,193,654	...119.6600	245,585	.....	.....	.....225,774	*#	225,774	...172,128	.....	.....(61,396)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CITIBANK.....	10/07/2016	10/06/2017	.....	...91,822,685	...2,160.7700	1,946,287	.....	.....	.....2,929,001	*#	2,929,001	...1,200,130	.....	.....(486,572)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CITIBANK.....	10/07/2016	10/06/2017	.....	...31,454,232	...2,160.7700	881,423	.....	.....	.....1,360,986	*#	1,360,986	...570,594	.....	.....(220,356)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CITIBANK.....	10/07/2016	10/06/2017	.....	...59,485,359	...2,160.7700	1,591,767	.....	.....	.....2,446,008	*#	2,446,008	...1,021,446	.....	.....(397,942)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CITIBANK.....	10/07/2016	10/06/2017	.....	...92,908,790	...2,160.7700	2,385,959	.....	.....	.....3,652,146	*#	3,652,146	...1,519,788	.....	.....(596,490)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CITIBANK.....	10/07/2016	10/06/2017	.....	...68,302,858	...2,160.7700	1,679,462	.....	.....	.....2,560,068	*#	2,560,068	...1,061,528	.....	.....(419,866)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CITIBANK.....	10/07/2016	10/06/2017	.....	...49,108,392	...2,160.7700	1,152,499	.....	.....	.....1,750,051	*#	1,750,051	...722,832	.....	.....(288,125)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CITIBANK.....	10/07/2016	10/06/2017	.....	...48,044,844	...2,160.7700	1,138,435	.....	.....	.....1,729,938	*#	1,729,938	...715,109	.....	.....(284,609)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CITIBANK.....	10/07/2016	10/06/2017	.....	...72,079,190	...2,160.7700	1,610,195	.....	.....	.....2,434,508	*#	2,434,508	...1,001,585	.....	.....(402,549)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CREDIT SUISSE.....	10/07/2016	10/06/2017	.....	...36,115,752	...2,160.7700	697,822	.....	.....	.....1,042,409	*#	1,042,409	...424,117	.....	.....(174,456)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	MERRILL LYNCH.....	10/21/2016	10/20/2017	.....	...69,771,330	...2,141.3400	1,467,865	.....	.....	.....3,056,698	*#	3,056,698	...1,397,474	.....	.....(366,966)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	MORGAN STANLEY.....	10/21/2016	10/20/2017	.....	...13,526,357	...2,141.3400	289,464	.....	.....	.....493,301	*#	493,301	...230,430	.....	.....(72,366)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	MERRILL LYNCH.....	10/21/2016	10/20/2017	.....	...3,967,232	...733.7800	157,007	.....	.....	.....406,091	*#	406,091	...204,683	.....	.....(39,252)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	MERRILL LYNCH.....	10/21/2016	04/20/2018	.....	...7,284,703	...2,141.3400	242,967	.....	.....	.....350,700	*#	350,700	...103,517	.....	.....(40,494)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	BNP PARIBAS NY.....	10/21/2016	10/20/2017	.....	...8,254,679	...120.7400	168,867	.....	.....	.....141,557	*#	141,557	...112,855	.....	.....(42,217)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	MORGAN STANLEY.....	10/21/2016	10/20/2017	.....	...61,662,781	...2,141.3400	1,378,769	.....	.....	.....2,118,125	*#	2,118,125	...827,913	.....	.....(344,692)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	BARCLAYS.....	10/21/2016	10/20/2017	.....	...26,651,442	...2,141.3400	746,520	.....	.....	.....1,175,930	*#	1,175,930	...467,376	.....	.....(186,630)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	BARCLAYS.....	10/21/2016	10/20/2017	.....	...58,755,163	...2,141.3400	1,570,854	.....	.....	.....2,462,056	*#	2,462,056	...974,232	.....	.....(392,714)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	MORGAN STANLEY.....	10/21/2016	10/20/2017	.....	...61,611,768	...2,141.3400	1,586,517	.....	.....	.....2,466,782	*#	2,466,782	...973,827	.....	.....(396,629)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	MORGAN STANLEY.....	10/21/2016	10/20/2017	.....	...76,167,483	...2,141.3400	1,860,667	.....	.....	.....2,877,477	*#	2,877,477	...1,130,539	.....	.....(465,167)	.....	.....	1.....	B.....

Statement as of March 31, 2017 of the

GREAT AMERICAN LIFE INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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

QE06.5

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	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	BARCLAYS.....	10/21/2016	10/20/2017	.....	...80,263,345	...2,141.3400	1,881,635	.....	.....	.....2,910,380	*#	2,910,380	...1,138,452	.....	.....(470,409)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	MERRILL LYNCH.....	10/21/2016	10/20/2017	.....	...73,296,254	...2,141.3400	1,547,500	.....	.....	.....2,376,698	*#	2,376,698	...925,754	.....	.....(386,875)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CITIBANK.....	10/21/2016	10/20/2017	.....	...33,919,085	...2,141.3400	650,395	.....	.....	.....994,471	*#	994,471	...385,852	.....	.....(162,599)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	WELLS FARGO.....	11/07/2016	11/06/2017	.....	...101,934,860	...2,085.1800	2,785,490	.....	.....	.....4,724,203	*#	4,724,203	...1,903,497	.....	.....(696,373)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	MORGAN STANLEY.....	11/07/2016	11/06/2017	.....	...22,633,882	...2,085.1800	565,847	.....	.....	.....816,815	*#	816,815	...384,410	.....	.....(141,462)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	MERRILL LYNCH.....	11/07/2016	11/06/2017	.....	...5,406,785	...716.8200	272,595	.....	.....	.....681,400	*#	681,400	...324,297	.....	.....(68,149)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	MORGAN STANLEY.....	11/07/2016	05/06/2018	.....	...9,383,310	...2,085.1800	350,119	.....	.....	.....485,275	*#	485,275	...134,763	.....	.....(58,353)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	BNP PARIBAS NY.....	11/07/2016	11/06/2017	.....	...14,903,527	...124.3900	270,777	.....	.....	.....201,553	*#	201,553	...166,757	.....	.....(67,694)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	MERRILL LYNCH.....	11/07/2016	11/06/2017	.....	...132,153,315	...2,085.1800	...3,460,407	.....	.....	...5,029,790	*#	...5,029,790	...1,866,033	.....	.....(865,102)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	MORGAN STANLEY.....	11/07/2016	11/06/2017	.....	...92,581,992	...2,085.1800	...2,181,559	.....	.....	...3,146,391	*#	...3,146,391	...1,164,752	.....	.....(545,390)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	BARCLAYS.....	11/07/2016	11/06/2017	.....	...65,919,337	...2,085.1800	...2,036,526	.....	.....	...2,985,538	*#	...2,985,538	...1,115,369	.....	.....(509,132)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	BARCLAYS.....	11/07/2016	11/06/2017	.....	...54,583,500	...2,085.1800	...1,645,740	.....	.....	...2,406,885	*#	...2,406,885	...898,513	.....	.....(411,435)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	MERRILL LYNCH.....	11/07/2016	11/06/2017	.....	...79,984,274	...2,085.1800	...2,309,562	.....	.....	...3,366,894	*#	...3,366,894	...1,254,913	.....	.....(577,391)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	BARCLAYS.....	11/07/2016	11/06/2017	.....	...56,967,597	...2,085.1800	...1,628,013	.....	.....	...2,375,146	*#	...2,375,146	...884,419	.....	.....(407,003)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	BARCLAYS.....	11/07/2016	11/06/2017	.....	...57,433,985	...2,085.1800	...1,553,476	.....	.....	...2,255,716	*#	...2,255,716	...838,751	.....	.....(388,369)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	MORGAN STANLEY.....	11/07/2016	11/06/2017	.....	...56,925,414	...2,085.1800	...1,417,804	.....	.....	...2,050,886	*#	...2,050,886	...760,349	.....	.....(354,451)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	MERRILL LYNCH.....	11/07/2016	11/06/2017	.....	...47,758,329	...2,085.1800	...1,034,789	.....	.....	...1,485,701	*#	...1,485,701	...549,007	.....	.....(258,697)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	WELLS FARGO.....	11/21/2016	11/20/2017	.....	...82,185,701	...2,181.9000	...1,932,319	.....	.....	...3,390,065	*#	...3,390,065	...1,755,678	.....	.....(483,080)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	MORGAN STANLEY.....	11/21/2016	11/20/2017	.....	...16,519,263	...2,181.9000	...411,330	.....	.....	...558,255	*#	...558,255	...221,016	.....	.....(102,832)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	WELLS FARGO.....	11/21/2016	11/20/2017	.....	...5,717,917	...747.2800	...258,472	.....	.....	...494,113	*#	...494,113	...270,515	.....	.....(64,618)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	BNP PARIBAS NY.....	11/21/2016	05/20/2018	.....	...8,273,556	...2,181.9000	...296,072	.....	.....	...392,076	*#	...392,076	...125,445	.....	.....(49,345)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	BNP PARIBAS NY.....	11/21/2016	11/20/2017	.....	...60,347,151	...2,181.9000	...1,468,090	.....	.....	...2,064,176	*#	...2,064,176	...885,083	.....	.....(367,023)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	WELLS FARGO.....	11/21/2016	11/20/2017	.....	...13,048,850	...115.1500	...320,697	.....	.....	...383,210	*#	...383,210	...254,638	.....	.....(80,174)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	BNP PARIBAS NY.....	11/21/2016	11/20/2017	.....	...64,062,213	...2,181.9000	...1,543,495	.....	.....	...2,168,551	*#	...2,168,551	...929,242	.....	.....(385,874)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	BNP PARIBAS NY.....	11/21/2016	11/20/2017	.....	...67,807,247	...2,181.9000	...1,985,520	.....	.....	...2,836,086	*#	...2,836,086	...1,231,847	.....	.....(496,380)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	BNP PARIBAS NY.....	11/21/2016	11/20/2017	.....	...155,467,258	...2,181.9000	...4,309,391	.....	.....	...6,131,330	*#	...6,131,330	...2,651,805	.....	.....(1,077,348)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	BNP PARIBAS NY.....	11/21/2016	11/20/2017	.....	...65,568,363	...2,181.9000	...1,743,261	.....	.....	...2,472,654	*#	...2,472,654	...1,066,129	.....	.....(435,815)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	BNP PARIBAS NY.....	11/21/2016	11/20/2017	.....	...48,830,661	...2,181.9000	...1,241,636	.....	.....	...1,756,273	*#	...1,756,273	...754,709	.....	.....(310,409)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	BNP PARIBAS NY.....	11/21/2016	11/20/2017	.....	...65,969,481	...2,181.9000	...1,445,530	.....	.....	...2,020,796	*#	...2,020,796	...859,976	.....	.....(361,382)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	BNP PARIBAS NY.....	11/21/2016	11/20/2017	.....	...39,842,078	...2,181.9000	...804,000	.....	.....	...1,119,298	*#	...1,119,298	...473,569	.....	.....(201,000)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CREDIT SUISSE.....	12/07/2016	12/06/2017	.....	...73,054,942	...2,212.2300	...1,719,188	.....	.....	...2,627,194	*#	...2,627,194	...1,459,593	.....	.....(429,797)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	MORGAN STANLEY.....	12/07/2016	12/06/2017	.....	...16,339,491	...2,212.2300	...379,076	.....	.....	...477,859	*#	...477,859	...200,157	.....	.....(94,769)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	WELLS FARGO.....	12/07/2016	12/06/2017	.....	...10,534,692	...757.3300	...513,847	.....	.....	...797,991	*#	...797,991	...460,267	.....	.....(128,462)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	BNP PARIBAS NY.....	12/07/2016	06/06/2018	.....	...9,266,769	...2,212.2300	...332,807	.....	.....	...419,838	*#	...419,838	...141,410	.....	.....(55,468)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	BNP PARIBAS NY.....	12/07/2016	12/06/2017	.....	...39,468,785	...2,212.2300	...800,891	.....	.....	...1,024,243	*#	...1,024,243	...456,377	.....	.....(200,223)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	BNP PARIBAS NY.....	12/07/2016	12/06/2017	.....	...57,076,563	...2,212.2300	...1,256,225	.....	.....	...1,613,059	*#	...1,613,059	...720,656	.....	.....(314,056)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	BNP PARIBAS NY.....	12/07/2016	12/06/2017	.....	...59,166,708	...2,212.2300	...1,403,592	.....	.....	...1,806,787	*#	...1,806,787	...809,766	.....	.....(350,898)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	BNP PARIBAS NY.....	12/07/2016	12/06/2017	.....	...62,460,829	...2,212.2300	...1,585,922	.....	.....	...2,047,312	*#	...2,047,312	...920,195	.....	.....(396,481)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	BNP PARIBAS NY.....	12/07/2016	12/06/2017	.....	...65,085,532	...2,212.2300	...1,743,475	.....	.....	...2,256,436	*#	...2,256,436	...1,016,527	.....	.....(435,869)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	BNP PARIBAS NY.....	12/07/2016	12/06/2017	.....	...88,015,334	...2,212.2300	...2,437,278	.....	.....	...3,161,020	*#	...3,161,020	...1,425,910	.....	.....(609,320)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	BNP PARIBAS NY.....	12/07/2016	12/06/2017	.....	...85,194,193	...2,212.2300	...2,380,722	.....	.....	...3,086,067	*#	...3,086,067	...1,393,170	.....	.....(595,181)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	BNP PARIBAS NY.....	12/07/2016	12/06/2017	.....	...83,267,395	...2,212.2300	...2,439,797	.....	.....	...3,169,532	*#	...3,169,532	...1,434,143	.....	.....(609,949)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	WELLS FARGO.....	12/07/2016	12/06/2017	.....	...13,171,832	...111.4300	...325,070	.....	.....	...460,629	*#	...460,629	...267,787	.....	.....(81,267)	.....	.....	1.....	B.....

Statement as of March 31, 2017 of the

GREAT AMERICAN LIFE INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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

QE06.6

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	MERRILL LYNCH.....	12/21/2016	12/20/2017	.....	...73,295,372	...2,270.7600	1,462,512	.....	.....	.....2,068,862	*#	2,068,862	...1,221,027	.....	.....(365,628)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	MORGAN STANLEY.....	12/21/2016	12/20/2017	.....	...14,606,894	...2,270.7600	300,902	.....	.....	.....358,659	*#	358,659	...126,377	.....	.....(75,226)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	BNP PARIBAS NY.....	12/21/2016	12/20/2017	.....	...7,929,908	...777.0200	324,128	.....	.....	.....453,580	*#	453,580	...277,356	.....	.....(81,032)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	BARCLAYS.....	12/21/2016	06/20/2018	.....	...7,131,608	...2,270.7600	251,627	.....	.....	.....295,593	*#	295,593	...107,321	.....	.....(41,938)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	BARCLAYS.....	12/21/2016	12/20/2017	.....	...76,432,551	...2,270.7600	1,931,716	.....	.....	.....2,349,856	*#	2,349,856	...1,136,823	.....	.....(482,929)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	WELLS FARGO.....	12/21/2016	12/20/2017	.....	...11,012,273	...107.7900	277,886	.....	.....	.....434,766	*#	434,766	...214,739	.....	.....(69,472)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	BARCLAYS.....	12/21/2016	12/20/2017	.....	...52,950,373	...2,270.7600	1,223,514	.....	.....	.....1,487,219	*#	1,487,219	...718,953	.....	.....(305,878)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	BARCLAYS.....	12/21/2016	12/20/2017	.....	...96,777,859	...2,270.7600	2,538,823	.....	.....	.....3,100,686	*#	3,100,686	...1,498,526	.....	.....(634,706)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	BARCLAYS.....	12/21/2016	12/20/2017	.....	...57,117,186	...2,270.7600	1,583,905	.....	.....	.....1,931,362	*#	1,931,362	...934,990	.....	.....(395,976)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	BARCLAYS.....	12/21/2016	12/20/2017	.....	...51,379,968	...2,270.7600	1,141,068	.....	.....	.....1,387,234	*#	1,387,234	...670,365	.....	.....(285,267)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	MORGAN STANLEY.....	12/21/2016	12/20/2017	.....	...35,650,932	...2,270.7600	675,323	.....	.....	.....820,858	*#	820,858	...395,064	.....	.....(168,831)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	BARCLAYS.....	12/21/2016	12/20/2017	.....	...64,851,961	...2,270.7600	1,352,011	.....	.....	.....1,643,066	*#	1,643,066	...793,584	.....	.....(338,003)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	BARCLAYS.....	12/21/2016	12/20/2017	.....	...72,263,130	...2,270.7600	1,748,691	.....	.....	.....2,126,465	*#	2,126,465	...1,028,301	.....	.....(437,173)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CREDIT SUISSE.....	01/09/2017	01/06/2018	.....	...74,697,402	...2,276.9800	.....	.....1,478,871	.....	.....2,094,847	*#	2,094,847	...862,455	.....	.....(246,478)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	JP MORGAN CHASE.....	01/09/2017	01/06/2018	.....	...18,224,670	...2,276.9800	.....	.....397,298	.....	.....463,215	*#	463,215	...132,133	.....	.....(66,216)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CITIBANK.....	01/09/2017	01/06/2018	.....	...9,953,110	...779.1500	.....	.....387,701	.....	.....559,475	*#	559,475	...236,391	.....	.....(64,617)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	BNP PARIBAS NY.....	01/09/2017	07/06/2018	.....	...6,295,294	...2,276.9800	.....	.....216,508	.....	.....256,536	*#	256,536	...64,084	.....	.....(24,056)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	BNP PARIBAS NY.....	01/09/2017	01/06/2018	.....	...71,969,720	...2,276.9800	.....	.....1,729,248	.....	.....2,106,172	*#	2,106,172	...665,132	.....	.....(288,208)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	BNP PARIBAS NY.....	01/09/2017	01/06/2018	.....	...71,956,343	...2,276.9800	.....	.....1,478,326	.....	.....1,797,272	*#	1,797,272	...565,334	.....	.....(246,388)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	MORGAN STANLEY.....	01/09/2017	01/06/2018	.....	...63,300,044	...2,276.9800	.....	.....1,727,331	.....	.....2,109,648	*#	2,109,648	...670,206	.....	.....(287,889)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	MORGAN STANLEY.....	01/09/2017	01/06/2018	.....	...106,334,966	...2,276.9800	.....	.....2,755,964	.....	.....3,357,880	*#	3,357,880	...1,061,244	.....	.....(459,327)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	MORGAN STANLEY.....	01/09/2017	01/06/2018	.....	...103,602,590	...2,276.9800	.....	.....2,579,586	.....	.....3,139,349	*#	3,139,349	...989,693	.....	.....(429,931)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	BNP PARIBAS NY.....	01/09/2017	01/06/2018	.....	...21,828,759	...2,276.9800	.....	.....501,290	.....	.....610,082	*#	610,082	...192,341	.....	.....(83,548)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	MORGAN STANLEY.....	01/09/2017	01/06/2018	.....	...37,114,774	...2,276.9800	.....	.....804,311	.....	.....977,627	*#	977,627	...307,369	.....	.....(134,052)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CITIBANK.....	01/09/2017	01/06/2018	.....	...13,056,514	...111.7500	.....	.....332,985	.....	.....460,684	*#	460,684	...183,197	.....	.....(55,497)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	MORGAN STANLEY.....	01/09/2017	01/06/2018	.....	...15,938,860	...2,276.9800	.....	.....291,299	.....	.....353,063	*#	353,063	...110,313	.....	.....(48,550)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CREDIT SUISSE.....	01/23/2017	01/20/2018	.....	...62,917,366	...2,271.3100	.....	.....1,205,544	.....	.....1,824,708	*#	1,824,708	...820,088	.....	.....(200,924)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	MORGAN STANLEY.....	01/23/2017	01/20/2018	.....	...17,347,533	...2,271.3100	.....	.....379,911	.....	.....451,483	*#	451,483	...134,891	.....	.....(63,318)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	MORGAN STANLEY.....	01/23/2017	01/20/2018	.....	...7,463,042	...777.2100	.....	.....292,488	.....	.....437,130	*#	437,130	...193,390	.....	.....(48,748)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	MORGAN STANLEY.....	01/23/2017	07/20/2018	.....	...4,996,882	...2,271.3100	.....	.....172,951	.....	.....208,604	*#	208,604	...54,870	.....	.....(19,217)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	WELLS FARGO.....	01/23/2017	01/20/2018	.....	...10,064,505	...115.0500	.....	.....255,440	.....	.....298,971	*#	298,971	...86,104	.....	.....(42,573)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	MORGAN STANLEY.....	01/23/2017	01/20/2018	.....	...53,375,785	...2,271.3100	.....	.....1,177,919	.....	.....1,454,646	*#	1,454,646	...473,047	.....	.....(196,320)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	MORGAN STANLEY.....	01/23/2017	01/20/2018	.....	...62,233,894	...2,271.3100	.....	.....1,693,983	.....	.....2,106,046	*#	2,106,046	...694,393	.....	.....(282,331)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	MORGAN STANLEY.....	01/23/2017	01/20/2018	.....	...96,757,806	...2,271.3100	.....	.....2,498,669	.....	.....3,101,086	*#	3,101,086	...1,018,862	.....	.....(416,445)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	MORGAN STANLEY.....	01/23/2017	01/20/2018	.....	...89,035,352	...2,271.3100	.....	.....2,208,301	.....	.....2,737,386	*#	2,737,386	...897,135	.....	.....(368,050)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	MORGAN STANLEY.....	01/23/2017	01/20/2018	.....	...56,782,750	...2,271.3100	.....	.....1,350,355	.....	.....1,670,470	*#	1,670,470	...545,174	.....	.....(225,059)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	MORGAN STANLEY.....	01/23/2017	01/20/2018	.....	...63,823,811	...2,271.3100	.....	.....1,311,264	.....	.....1,615,458	*#	1,615,458	...522,738	.....	.....(218,544)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	MORGAN STANLEY.....	01/23/2017	01/20/2018	.....	...20,896,052	...2,271.3100	.....	.....381,931	.....	.....468,142	*#	468,142	...149,866	.....	.....(63,655)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	MERRILL LYNCH.....	02/07/2017	02/06/2018	.....	...80,665,276	...2,292.5600	.....	.....1,579,837	.....	.....2,102,660	*#	2,102,660	...654,476	.....	.....(131,653)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	JP MORGAN CHASE.....	02/07/2017	02/06/2018	.....	...21,981,751	...2,292.5600	.....	.....527,562	.....	.....601,281	*#	601,281	...117,682	.....	.....(43,964)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	WELLS FARGO.....	02/07/2017	02/06/2018	.....	...12,662,847	...784.4800	.....	.....511,854	.....	.....675,524	*#	675,524	...206,325	.....	.....(42,654)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	MORGAN STANLEY.....	02/07/2017	08/06/2018	.....	...9,628,752	...2,292.5600	.....	.....356,724	.....	.....409,029	*#	409,029	...72,124	.....	.....(19,818)	.....	.....	1.....	B.....

Statement as of March 31, 2017 of the

GREAT AMERICAN LIFE INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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

QE06.7

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	MORGAN STANLEY.....	02/07/2017	02/06/2018	.....	...84,824,720	...2,292.5600	.....	...2,125,436	.....	...2,478,862	*#	2,478,862	530,546	.....	.....(177,120)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	MORGAN STANLEY.....	02/07/2017	02/06/2018	.....	...112,564,696	...2,292.5600	.....	...2,327,547	.....	...2,712,515	*#	2,712,515	578,930	.....	.....(193,962)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	WELLS FARGO.....	02/07/2017	02/06/2018	.....	...441,911	...77.2400	.....	...10,069	.....	...11,124	*#	11,124	1,893	.....	.....(839)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	MORGAN STANLEY.....	02/07/2017	02/06/2018	.....	...76,571,504	...2,292.5600	.....	...2,092,985	.....	...2,442,212	*#	2,442,212	523,643	.....	.....(174,415)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	MORGAN STANLEY.....	02/07/2017	02/06/2018	.....	...95,599,752	...2,292.5600	.....	...2,495,503	.....	...2,911,088	*#	2,911,088	623,543	.....	.....(207,959)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	MORGAN STANLEY.....	02/07/2017	02/06/2018	.....	...62,128,376	...2,292.5600	.....	...1,503,080	.....	...1,753,613	*#	1,753,613	375,789	.....	.....(125,257)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	BNP PARIBAS NY.....	02/07/2017	02/06/2018	.....	...14,826,432	...117.7000	.....	...336,335	.....	...356,654	*#	356,654	48,347	.....	.....(28,028)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	MORGAN STANLEY.....	02/07/2017	02/06/2018	.....	...54,104,416	...2,292.5600	.....	...1,215,735	.....	...1,416,926	*#	1,416,926	302,502	.....	.....(101,311)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	MORGAN STANLEY.....	02/07/2017	02/06/2018	.....	...30,491,048	...2,292.5600	.....	...574,749	.....	...669,360	*#	669,360	142,507	.....	.....(47,896)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	MORGAN STANLEY.....	02/07/2017	02/06/2018	.....	...53,875,160	...2,292.5600	.....	...1,162,174	.....	...1,354,949	*#	1,354,949	289,623	.....	.....(96,848)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CREDIT SUISSE.....	02/21/2017	02/20/2018	.....	...62,150,995	...2,351.1600	.....	...1,308,228	.....	...1,193,810	*#	1,193,810	(5,398)	.....	.....(109,019)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	BARCLAYS.....	02/21/2017	02/20/2018	.....	...20,097,221	...2,351.1600	.....	...548,654	.....	...583,550	*#	583,550	80,617	.....	.....(45,721)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CITIBANK.....	02/21/2017	02/20/2018	.....	...12,501,041	...804.5300	.....	...551,300	.....	...496,209	*#	496,209	(9,148)	.....	.....(45,942)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	WELLS FARGO.....	02/21/2017	08/20/2018	.....	...10,114,884	...2,351.1600	.....	...381,250	.....	...372,225	*#	372,225	12,155	.....	.....(21,181)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	MORGAN STANLEY.....	02/21/2017	02/20/2018	.....	...51,020,172	...2,351.1600	.....	...1,221,801	.....	...1,175,803	*#	1,175,803	55,819	.....	.....(101,817)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	WELLS FARGO.....	02/21/2017	02/20/2018	.....	...61,504,528	...2,351.1600	.....	...1,741,420	.....	...1,673,241	*#	1,673,241	76,939	.....	.....(145,118)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	WELLS FARGO.....	02/21/2017	02/20/2018	.....	...67,886,059	...2,351.1600	.....	...1,814,984	.....	...1,742,714	*#	1,742,714	78,978	.....	.....(151,249)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	MORGAN STANLEY.....	02/21/2017	02/20/2018	.....	...69,594,336	...2,351.1600	.....	...1,817,269	.....	...1,745,413	*#	1,745,413	79,584	.....	.....(151,439)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	MORGAN STANLEY.....	02/21/2017	02/20/2018	.....	...59,014,116	...2,351.1600	.....	...1,490,795	.....	...1,432,733	*#	1,432,733	66,171	.....	.....(124,233)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	MORGAN STANLEY.....	02/21/2017	02/20/2018	.....	...45,847,620	...2,351.1600	.....	...918,532	.....	...888,043	*#	888,043	46,055	.....	.....(76,544)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	MORGAN STANLEY.....	02/21/2017	02/20/2018	.....	...64,186,668	...2,351.1600	.....	...1,361,020	.....	...1,314,479	*#	1,314,479	66,877	.....	.....(113,418)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	WELLS FARGO.....	02/21/2017	02/20/2018	.....	...1,243,702	...78.7800	.....	...30,785	.....	...27,140	*#	27,140	(1,079)	.....	.....(2,565)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	WELLS FARGO.....	02/21/2017	02/20/2018	.....	...13,166,182	...117.6800	.....	...303,198	.....	...317,628	*#	317,628	39,696	.....	.....(25,267)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	MORGAN STANLEY.....	02/21/2017	02/20/2018	.....	...59,249,232	...2,351.1600	.....	...1,324,366	.....	...1,277,715	*#	1,277,715	63,713	.....	.....(110,364)	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	UBS SECURITIES.....	03/02/2017	02/20/2018	.....	...481,307	...426.2600	.....	...18,902	.....	...15,063	*#	15,063	(3,839)	.....	.....	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CREDIT SUISSE.....	03/07/2017	03/06/2018	.....	...69,161,053	...2,375.3100	.....	...1,367,317	.....	...1,161,327	*#	1,161,327	(205,991)	.....	.....	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	JP MORGAN CHASE.....	03/07/2017	03/06/2018	.....	...18,454,266	...2,375.3100	.....	...420,757	.....	...414,238	*#	414,238	(6,520)	.....	.....	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CITIBANK.....	03/07/2017	03/06/2018	.....	...11,753,030	...812.8000	.....	...481,805	.....	...422,419	*#	422,419	(59,386)	.....	.....	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	UBS SECURITIES.....	03/07/2017	03/06/2018	.....	...851,750	...426.1800	.....	...28,794	.....	...27,979	*#	27,979	(816)	.....	.....	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	BARCLAYS.....	03/07/2017	09/06/2018	.....	...7,495,757	...2,375.3100	.....	...276,944	.....	...258,533	*#	258,533	(18,411)	.....	.....	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	MORGAN STANLEY.....	03/07/2017	03/06/2018	.....	...80,760,540	...2,375.3100	.....	...1,998,663	.....	...1,838,321	*#	1,838,321	(160,342)	.....	.....	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	WELLS FARGO.....	03/07/2017	03/06/2018	.....	...1,930,058	...79.2700	.....	...45,044	.....	...41,959	*#	41,959	(3,085)	.....	.....	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	MORGAN STANLEY.....	03/07/2017	03/06/2018	.....	...52,731,882	...2,375.3100	.....	...1,134,735	.....	...1,048,277	*#	1,048,277	(86,458)	.....	.....	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	MORGAN STANLEY.....	03/07/2017	03/06/2018	.....	...27,078,534	...2,375.3100	.....	...772,284	.....	...707,684	*#	707,684	(64,600)	.....	.....	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	MORGAN STANLEY.....	03/07/2017	03/06/2018	.....	...48,218,793	...2,375.3100	.....	...1,291,774	.....	...1,185,049	*#	1,185,049	(106,726)	.....	.....	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	MORGAN STANLEY.....	03/07/2017	03/06/2018	.....	...45,130,890	...2,375.3100	.....	...1,162,500	.....	...1,068,719	*#	1,068,719	(93,781)	.....	.....	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	WELLS FARGO.....	03/07/2017	03/06/2018	.....	...13,343,836	...116.7200	.....	...301,814	.....	...338,842	*#	338,842	37,028	.....	.....	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	MORGAN STANLEY.....	03/07/2017	03/06/2018	.....	...46,318,545	...2,375.3100	.....	...1,057,762	.....	...975,282	*#	975,282	(82,480)	.....	.....	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	MORGAN STANLEY.....	03/07/2017	03/06/2018	.....	...105,938,826	...2,375.3100	.....	...2,161,504	.....	...1,999,627	*#	1,999,627	(161,877)	.....	.....	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	MORGAN STANLEY.....	03/07/2017	03/06/2018	.....	...34,679,526	...2,375.3100	.....	...644,943	.....	...597,335	*#	597,335	(47,609)	.....	.....	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	MORGAN STANLEY.....	03/07/2017	03/06/2018	.....	...87,173,877	...2,375.3100	.....	...2,065,263	.....	...1,902,407	*#	1,902,407	(162,857)	.....	.....	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CREDIT SUISSE.....	03/21/2017	03/20/2018	.....	...68,636,958	...2,373.4700	.....	...1,238,286	.....	...1,205,631	*#	1,205,631	(32,655)	.....	.....	.....	.....	1.....	B.....

Statement as of March 31, 2017 of the

GREAT AMERICAN LIFE INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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

1	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	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	MORGAN STANLEY.....	03/21/2017	03/20/2018	.....	...23,301,087	...2,373.4700	.....	.....512,624	.....	.....519,144	*#	519,144	6,520	.....	.....	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	UBS SECURITIES.....	03/21/2017	03/20/2018	.....	...1,029,290	427.0800	.....	.....35,068	.....	.....33,204	*#	33,204	(1,864)	.....	.....	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	BNP PARIBAS NY.....	03/21/2017	03/20/2018	.....	...15,164,247	812.1700	.....	.....541,840	.....	.....561,464	*#	561,464	19,624	.....	.....	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	MORGAN STANLEY.....	03/21/2017	09/20/2018	.....	...8,069,798	...2,373.4700	.....	.....294,930	.....	.....286,458	*#	286,458	(8,472)	.....	.....	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CITIBANK.....	03/21/2017	03/20/2018	.....	...2,058,258	78.1700	.....	.....45,289	.....	.....48,532	*#	48,532	3,243	.....	.....	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	SOCIETE GENERALE.....	03/21/2017	03/20/2018	.....	...15,379,231	117.5100	.....	.....384,121	.....	.....381,428	*#	381,428	(2,693)	.....	.....	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	MORGAN STANLEY.....	03/21/2017	03/20/2018	.....	...42,722,460	...2,373.4700	.....	.....793,516	.....	.....752,342	*#	752,342	(41,173)	.....	.....	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	MORGAN STANLEY.....	03/21/2017	03/20/2018	.....	...70,966,753	...2,373.4700	.....	.....1,431,439	.....	.....1,353,589	*#	1,353,589	(77,850)	.....	.....	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	MORGAN STANLEY.....	03/21/2017	03/20/2018	.....	...76,900,428	...2,373.4700	.....	.....1,628,884	.....	.....1,545,230	*#	1,545,230	(83,655)	.....	.....	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	MORGAN STANLEY.....	03/21/2017	03/20/2018	.....	...51,029,605	...2,373.4700	.....	.....1,147,545	.....	.....1,086,448	*#	1,086,448	(61,098)	.....	.....	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	MORGAN STANLEY.....	03/21/2017	03/20/2018	.....	...88,055,737	...2,373.4700	.....	.....2,050,302	.....	.....1,943,513	*#	1,943,513	(106,789)	.....	.....	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	MORGAN STANLEY.....	03/21/2017	03/20/2018	.....	...85,682,267	...2,373.4700	.....	.....2,085,288	.....	.....1,973,124	*#	1,973,124	(112,164)	.....	.....	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	MORGAN STANLEY.....	03/21/2017	03/20/2018	.....	...55,539,198	...2,373.4700	.....	.....1,402,928	.....	.....1,330,945	*#	1,330,945	(71,984)	.....	.....	.....	.....	1.....	B.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	MORGAN STANLEY.....	03/21/2017	03/20/2018	.....	...74,052,264	...2,373.4700	.....	.....2,001,611	.....	.....1,895,326	*#	1,895,326	(106,285)	.....	.....	.....	.....	1.....	B.....
0089999. Total-Purchased Options-Hedging Other-Call Options and Warrants.....										...278,498,376	...90,236,847	0	...557,721,559	XX	...557,721,559	201,850,389	0	(76,234,109)	0	0	XXX	XXX
0149999. Total-Purchased Options-Hedging Other.....										...278,498,376	...90,236,847	0	...557,721,559	XX	...557,721,559	201,850,389	0	(76,234,109)	0	0	XXX	XXX
0369999. Total-Purchased Options-Call Options and Warrants.....										...278,498,376	...90,236,847	0	...557,721,559	XX	...557,721,559	201,850,389	0	(76,234,109)	0	0	XXX	XXX
0429999. Total-Purchased Options.....										...278,498,376	...90,236,847	0	...557,721,559	XX	...557,721,559	201,850,389	0	(76,234,109)	0	0	XXX	XXX
Swaps - Hedging Effective - Interest Rate																						
RECEIVE SWAPIONS *PAY VARIABLE* INTEREST RATE SWAPS	FLOATING RATE MBS 1mL.....	D1.....	C.....	MORGAN STANLEY.....	03/27/2017	08/25/2019	.....	...170,000,000	0.9817	.....	.....	.....201,042	(747,303)	...	(747,303)	(437,872)	.....	.....	.....	.....	1.....	D.....
RECEIVE SWAPIONS *PAY VARIABLE* INTEREST RATE SWAPS	FLOATING RATE MBS 1mL.....	D1.....	C.....	MORGAN STANLEY.....	03/27/2017	12/26/2023	.....	...128,000,000	0.9817	.....	.....	.....194,913	(4,224,439)	...	(4,224,439)	(301,735)	.....	.....	.....	.....	1.....	D.....
RECEIVE SWAPIONS *PAY VARIABLE* INTEREST RATE SWAPS	FLOATING RATE MBS 1mL.....	D1.....	C.....	MORGAN STANLEY.....	03/27/2017	12/26/2023	.....	...95,000,000	0.9817	.....	.....	.....144,723	(1,503,212)	...	(1,503,212)	(269,362)	.....	.....	.....	.....	1.....	D.....
RECEIVE SWAPIONS *PAY VARIABLE* INTEREST RATE SWAPS	FLOATING RATE CLO 3mL.....	D1.....	C.....	MORGAN STANLEY.....	01/17/2017	04/15/2020	.....	...187,000,000	1.0218	.....	.....	.....154,430	(1,122,616)	...	(1,122,616)	(319,203)	.....	.....	.....	.....	1.....	D.....
RECEIVE SWAPIONS *PAY VARIABLE* INTEREST RATE SWAPS	FLOATING RATE TRUST PREFERRED CDO 3mL	D1.....	C.....	MORGAN STANLEY.....	03/23/2017	06/23/2030	.....	...120,000,000	1.1562	.....	.....	.....429,390	236,262	...	236,262	(605,314)	.....	.....	.....	.....	1.....	D.....
RECEIVE SWAPIONS *PAY VARIABLE* INTEREST RATE SWAPS	FLOATING RATE TRUST PREFERRED CDO 3mL	D1.....	C.....	MORGAN STANLEY.....	03/23/2017	06/23/2030	.....	...278,000,000	1.1562	.....	.....	.....432,711	(16,147,645)	...	(16,147,645)	(802,716)	.....	.....	.....	.....	1.....	D.....
RECEIVE SWAPIONS *PAY VARIABLE* INTEREST RATE SWAPS	FLOATING RATE TRUST PREFERRED CDO 3mL	D1.....	C.....	MORGAN STANLEY.....	01/03/2017	04/03/2027	.....	...56,000,000	0.9979	.....	.....	.....151,973	(711,309)	...	(711,309)	(189,497)	.....	.....	.....	.....	1.....	D.....
0859999. Total-Swaps-Hedging Effective-Interest Rate.....										0	0	...1,709,182	(24,220,262)	XX	(24,220,262)	(2,925,699)	0	0	0	0	XXX	XXX
0909999. Total-Swaps-Hedging Effective.....										0	0	...1,709,182	(24,220,262)	XX	(24,220,262)	(2,925,699)	0	0	0	0	XXX	XXX
1159999. Total-Swaps-Interest Rate.....										0	0	...1,709,182	(24,220,262)	XX	(24,220,262)	(2,925,699)	0	0	0	0	XXX	XXX
1209999. Total-Swaps.....										0	0	...1,709,182	(24,220,262)	XX	(24,220,262)	(2,925,699)	0	0	0	0	XXX	XXX
1399999. Total-Hedging Effective.....										0	0	...1,709,182	(24,220,262)	XX	(24,220,262)	(2,925,699)	0	0	0	0	XXX	XXX
1409999. Total-Hedging Other.....										...278,498,376	...90,236,847	0	...557,721,559	XX	...557,721,559	201,850,389	0	(76,234,109)	0	0	XXX	XXX
1449999. TOTAL.....										...278,498,376	...90,236,847	...1,709,182	...533,501,297	XX	...533,501,297	198,924,690	0	(76,234,109)	0	0	XXX	XXX

QE068

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	C o d e	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)

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

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

NONE

Statement as of March 31, 2017 of the

GREAT AMERICAN LIFE INSURANCE COMPANY

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

1	2	3	4	Book Adjusted Carrying Value			Fair Value			11	12
				5	6	7	8	9	10		
Description of Exchange, Counterparty or Central Clearinghouse	Master Agreement (Y or N)	Credit Support Annex (Y or N)	Fair Value of Acceptable Collateral	Contracts with Book/Adjusted Carrying Value > 0	Contracts with Book/Adjusted Carrying Value < 0	Exposure Net of Collateral	Contracts with Fair Value > 0	Contracts with Fair Value < 0	Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
NAIC 1 Designation											
BARCLAYS.....	Y.....	Y.....	55,780,000	62,100,905		6,320,905	62,100,905		6,320,905		0
BNP PARIBAS NY.....	Y.....	Y.....	60,381,575	61,872,870		1,491,295	61,872,870		1,491,295		0
CITIBANK.....	Y.....	Y.....	96,229,000	95,521,777		0	95,521,777		0		0
CREDIT SUISSE.....	Y.....	Y.....	39,614,000	40,469,035		855,035	40,469,035		855,035		0
JP MORGAN CHASE.....	Y.....	Y.....		1,885,561		1,885,561	1,885,561		1,885,561		0
MERRILL LYNCH.....	Y.....	Y.....	73,290,000	74,700,183		1,410,183	74,700,183		1,410,183		0
MORGAN STANLEY.....	Y.....	Y.....	83,656,302	180,781,434	(24,456,524)	72,668,608	180,781,434	(24,456,524)	72,668,608		0
ROYAL BANK OF CANADA.....	Y.....	Y.....	8,000,000	8,796,599		796,599	8,796,599		796,599		0
SOCIETE GENERALE.....	Y.....	Y.....		381,428		381,428	381,428		381,428		0
UBS SECURITIES.....	Y.....	Y.....	1,840,000	2,297,990		457,990	2,297,990		457,990		0
WELLS FARGO.....	Y.....	Y.....	28,290,000	29,150,038		860,038	29,150,038		860,038		0
0299999. Total NAIC 1 Designation.....			447,080,877	557,957,821	(24,456,524)	87,127,643	557,957,821	(24,456,524)	87,127,643	0	0
0999999. Gross Totals.....			447,080,877	557,957,821	(24,456,524)	87,127,643	557,957,821	(24,456,524)	87,127,643	0	0
1. Offset per SSAP No. 64.....											
2. Net after right of offset per SSAP No. 64.....				557,957,821	(24,456,524)						

Statement as of March 31, 2017 of the

GREAT AMERICAN LIFE INSURANCE COMPANY

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

1	2	3	4	5	6	7	8	9
Exchange, Counterparty or Central Clearinghouse	Type of Asset Pledged	CUSIP Identification	Description	Fair Value	Par Value	Book/Adjusted Carrying Value	Maturity Date	Type of Margin (I, V or IV)
Collateral Pledged to Reporting Entity								
BARCLAYS.....	CASH.....		BANK OF NEW YORK (141001).....	55,780,000	55,780,000	XXX	.....	.....
BNP PARIBAS NY.....	CASH.....		BANK OF NEW YORK (141001).....	60,381,575	60,381,575	XXX	.....	.....
CITIBANK.....	CASH.....		BANK OF NEW YORK (141001).....	96,229,000	96,229,000	XXX	.....	.....
CREDIT SUISSE.....	CASH.....		BANK OF NEW YORK (141001).....	39,614,000	39,614,000	XXX	.....	.....
MERRILL LYNCH.....	CASH.....		BANK OF NEW YORK (141001).....	73,290,000	73,290,000	XXX	.....	.....
MORGAN STANLEY.....	CASH.....		BANK OF NEW YORK (141001).....	23,520,000	23,520,000	XXX	.....	.....
MORGAN STANLEY.....	CASH.....		MORGAN STANLEY (0617HNJR4).....	60,136,302	60,136,302	XXX	.....	.....
ROYAL BANK OF CANADA.....	CASH.....		BANK OF NEW YORK (141001).....	8,000,000	8,000,000	XXX	.....	.....
UBS SECURITIES.....	CASH.....		BANK OF NEW YORK (141001).....	1,840,000	1,840,000	XXX	.....	.....
WELLS FARGO.....	CASH.....		BANK OF NEW YORK (141001).....	28,290,000	28,290,000	XXX	.....	.....
0299999. Totals.....	.....	.....	.....	.....447,080,877	447,080,877	XXX	XXX	XXX

Sch. DL - Pt. 1
NONE

Sch. DL - Pt. 2
NONE

Statement as of March 31, 2017 of the

GREAT AMERICAN LIFE INSURANCE COMPANY

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1	2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
					6	7	8	
Depository	Code	Rate of Interest	Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	First Month	Second Month	Third Month	*
Open Depositories								
Bank of New York.....	New York, NY.....	0.010	102	.....	.....19,717,684	26,131,215	27,419,102	XXX
Charleston Harbor.....	Charleston, SC.....	.....	.....	.....	.....145,336	268,987	306,341	XXX
Community Bank of the Bay.....	Oakland, CA.....	0.300	50	.....	.....100,000	100,000	100,000	XXX
Skipjack Cove.....	Georgetown, MD.....	.....	.....	.....	.....133,881	158,054	161,614	XXX
Sailfish Marina.....	Palm Beach Shores, FL.....	.....	.....	.....	.....321,350	702,014	501,800	XXX
PNC Bank.....	Pittsburgh, PA.....	.....	.....	.....	.....22,816,614	29,703,176	(2,255,128)	XXX
Wells Fargo Bank / Norwest Bank.....	Phoenix, AZ.....	.....	.....	.....	.....447,440	335,281	172,950	XXX
Bay Bridge Marina.....	Stevensville, MD.....	.....	.....	.....	.....177,221	270,462	183,285	XXX
Mountain View Grand.....	Whitefield, NH.....	.....	.....	.....	.....1,741,181	1,759,909	1,897,670	XXX
Huntington Bank.....	Columbus, OH.....	.....	.....	.....	.....26,686	25,327	23,987	XXX
Federal Home Loan Bank - Cincinnati.....	Cincinnati, OH.....	0.190	20,833	5,467	5,617,336	63,501,629	8,893,077	XXX
0199999. Total Open Depositories.....	XXX	XXX	20,985	5,467	51,244,728	122,956,054	37,404,697	XXX
0399999. Total Cash on Deposit.....	XXX	XXX	20,985	5,467	51,244,728	122,956,054	37,404,697	XXX
0599999. Total Cash.....	XXX	XXX	20,985	5,467	51,244,728	122,956,054	37,404,697	XXX

Statement as of March 31, 2017 of the

GREAT AMERICAN LIFE INSURANCE COMPANY

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

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

NONE