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QUARTERLY STATEMENT

As of June 30, 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)*	513-412-1735 *(Area Code) (Telephone Number) (Extension)*
	rearle@gaig.com *(E-Mail Address)*	513-412-1673 *(Fax Number)*

OFFICERS

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

OTHER

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

DIRECTORS OR TRUSTEES

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

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

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

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

Subscribed and sworn to before me
This ______ day of August 2017

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

ASSETS

	Current Statement Date 1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 December 31 Prior Year Net Admitted Assets
1. Bonds	26,672,229,025		26,672,229,025	24,914,680,637
2. Stocks:				
2.1 Preferred stocks	63,324,144		63,324,144	59,426,687
2.2 Common stocks	901,176,579	1,000	901,175,579	852,042,509
3. Mortgage loans on real estate:				
3.1 First liens	931,135,907		931,135,907	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)	88,069,416		88,069,416	87,885,464
4.3 Properties held for sale (less $..........0 encumbrances)			0	
5. Cash ($.....19,447,048), cash equivalents ($..........0) and short-term investments ($.....699,408,211)	718,855,259		718,855,259	436,319,508
6. Contract loans (including $..........0 premium notes)	105,318,413		105,318,413	108,451,305
7. Derivatives	575,178,641		575,178,641	479,454,184
8. Other invested assets	614,332,020		614,332,020	503,012,067
9. Receivables for securities	3,885,258		3,885,258	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)	30,673,504,662	1,000	30,673,503,662	28,333,033,127
13. Title plants less $..........0 charged off (for Title insurers only)			0	
14. Investment income due and accrued	252,401,772	385,007	252,016,765	239,030,109
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	2,033,290	10,763	2,022,527	1,352,287
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $..........0 earned but unbilled premiums)	9,805,292	1,381,883	8,423,409	8,717,714
15.3 Accrued retrospective premiums ($..........0) and contracts subject to redetermination ($..........0)			0	
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	5,055,151		5,055,151	1,953,724
16.2 Funds held by or deposited with reinsured companies			0	
16.3 Other amounts receivable under reinsurance contracts	5,245,233		5,245,233	5,089,809
17. Amounts receivable relating to uninsured plans			0	
18.1 Current federal and foreign income tax recoverable and interest thereon	13,207,868		13,207,868	
18.2 Net deferred tax asset	53,257,011	1,163,507	52,093,504	58,779,885
19. Guaranty funds receivable or on deposit	577,019		577,019	1,094,126
20. Electronic data processing equipment and software	1,790,974		1,790,974	2,183,770
21. Furniture and equipment, including health care delivery assets ($..........0)			0	
22. Net adjustment in assets and liabilities due to foreign exchange rates			0	
23. Receivables from parent, subsidiaries and affiliates	1,484,078		1,484,078	45,477
24. Health care ($..........0) and other amounts receivable			0	
25. Aggregate write-ins for other than invested assets	652,320,593	3,283,867	649,036,726	650,225,718
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25)	31,670,682,943	6,226,027	31,664,456,916	29,301,505,746
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts			0	
28. Total (Lines 26 and 27)	31,670,682,943	6,226,027	31,664,456,916	29,301,505,746

DETAILS OF WRITE-INS

	1	2	3	4
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	375,435,479		375,435,479	380,001,368
2502. Company-owned life insurance	186,137,490		186,137,490	183,182,384
2503. Accrued contractual fee income	27,093,625		27,093,625	26,907,013
2598. Summary of remaining write-ins for Line 25 from overflow page	63,653,999	3,283,867	60,370,132	60,134,953
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above)	652,320,593	3,283,867	649,036,726	650,225,718

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31 Prior Year
1.	Aggregate reserve for life contracts $.....26,835,009,499 less $..........0 included in Line 6.3 (including $.....18,667,765 Modco Reserve)	26,835,009,499	24,977,541,700
2.	Aggregate reserve for accident and health contracts (including $.........0 Modco Reserve)	38,136,148	36,491,647
3.	Liability for deposit-type contracts (including $..........0 Modco Reserve)	1,339,897,077	1,341,690,862
4.	Contract claims:		
	4.1 Life	148,980,110	139,230,981
	4.2 Accident and health	269,112	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 $.....17,696 accident and health premiums	370,244	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 $.....309,240 ceded	309,240	218,444
	9.4 Interest Maintenance Reserve	71,297,939	71,284,054
10.	Commissions to agents due or accrued - life and annuity contracts $.....5,976,035, accident and health $..........0 and deposit-type contract funds $..........0	5,976,035	5,549,150
11.	Commissions and expense allowances payable on reinsurance assumed		
12.	General expenses due or accrued	18,950,406	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	7,087,858	7,064,334
15.1	Current federal and foreign income taxes, including $..........0 on realized capital gains (losses)		9,706,779
15.2	Net deferred tax liability		
16.	Unearned investment income	484,890	479,130
17.	Amounts withheld or retained by company as agent or trustee		188,830
18.	Amounts held for agents' account, including $.....1,360,337 agents' credit balances	1,360,337	1,064,292
19.	Remittances and items not allocated	38,696,371	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 $..........0		
23.	Dividends to stockholders declared and unpaid		
24.	Miscellaneous liabilities:		
	24.01 Asset valuation reserve	286,922,143	245,189,537
	24.02 Reinsurance in unauthorized and certified ($..........0) companies		
	24.03 Funds held under reinsurance treaties with unauthorized and certified ($..........0) reinsurers		
	24.04 Payable to parent, subsidiaries and affiliates	264,391	383,837
	24.05 Drafts outstanding		
	24.06 Liability for amounts held under uninsured plans		
	24.07 Funds held under coinsurance		
	24.08 Derivatives	19,825,682	22,136,128
	24.09 Payable for securities	370,413,244	5,521,439
	24.10 Payable for securities lending		
	24.11 Capital notes $..........0 and interest thereon $..........0		
25.	Aggregate write-ins for liabilities	392,249,468	395,547,122
26.	Total liabilities excluding Separate Accounts business (Lines 1 to 25)	29,576,500,194	27,325,096,976
27.	From Separate Accounts statement		
28.	Total liabilities (Lines 26 and 27)	29,576,500,194	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	810,376,836	810,021,951
34.	Aggregate write-ins for special surplus funds	0	0
35.	Unassigned funds (surplus)	1,275,067,386	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)	2,085,444,222	1,973,896,270
38.	Totals of Lines 29, 30 and 37	2,087,956,722	1,976,408,770
39.	Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	31,664,456,916	29,301,505,746

DETAILS OF WRITE-INS

2501.	Liability for funds held as collateral	375,435,479	380,001,368
2502.	Unclaimed property	9,323,662	7,539,412
2503.	Accounts payable	6,291,472	6,493,603
2598.	Summary of remaining write-ins for Line 25 from overflow page	1,198,855	1,512,739
2599.	Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above)	392,249,468	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	2,454,544,390	2,283,358,497	4,241,839,805
2. Considerations for supplementary contracts with life contingencies			
3. Net investment income	813,235,608	487,267,915	1,185,149,008
4. Amortization of Interest Maintenance Reserve (IMR)	9,523,775	9,036,076	19,806,354
5. Separate Accounts net gain from operations excluding unrealized gains or losses			
6. Commissions and expense allowances on reinsurance ceded	3,794,433	3,560,438	6,479,606
7. Reserve adjustments on reinsurance ceded	(1,470,103)	(1,316,272)	(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	4,093,734	3,697,143	8,277,135
8.3 Aggregate write-ins for miscellaneous income	32,944,590	29,597,831	61,663,078
9. Totals (Lines 1 to 8.3)	3,316,666,427	2,815,201,628	5,521,361,770
10. Death benefits	11,074,140	12,780,674	23,718,210
11. Matured endowments (excluding guaranteed annual pure endowments)	1,405,735	21,662	397,675
12. Annuity benefits	289,093,326	262,589,308	489,807,898
13. Disability benefits and benefits under accident and health contracts	1,144,608	999,195	2,127,619
14. Coupons, guaranteed annual pure endowments and similar benefits			
15. Surrender benefits and withdrawals for life contracts	659,532,837	669,057,646	1,378,857,697
16. Group conversions	814	806	961
17. Interest and adjustments on contract or deposit-type contract funds	69,361,183	65,871,894	132,525,728
18. Payments on supplementary contracts with life contingencies	2,464	2,068	4,136
19. Increase in aggregate reserves for life and accident and health contracts	1,859,112,301	1,477,782,643	2,799,836,659
20. Totals (Lines 10 to 19)	2,890,727,408	2,489,105,896	4,827,276,583
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	139,523,137	127,965,860	241,270,606
22. Commissions and expense allowances on reinsurance assumed	321,102	434,405	834,262
23. General insurance expenses	45,831,146	39,011,135	79,475,811
24. Insurance taxes, licenses and fees, excluding federal income taxes	4,487,831	4,560,825	8,469,723
25. Increase in loading on deferred and uncollected premiums	(284,517)	(486,142)	(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)	3,080,606,107	2,660,591,979	5,157,032,903
29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	236,060,320	154,609,649	364,328,867
30. Dividends to policyholders	7,584	11,611	16,661
31. Net gain from operations after dividends to policyholders and before federal income taxes (Line 29 minus Line 30)	236,052,736	154,598,038	364,312,206
32. Federal and foreign income taxes incurred (excluding tax on capital gains)	92,390,110	76,955,542	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)	143,662,626	77,642,496	182,593,245
34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $.....(94,328) (excluding taxes of $.....5,135,664 transferred to the IMR)	(1,596,611)	(44,897,741)	(34,649,367)
35. Net income (Line 33 plus Line 34)	142,066,015	32,744,755	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)	142,066,015	32,744,755	147,943,878
38. Change in net unrealized capital gains (losses) less capital gains tax of $.....14,980,345	88,217,836	124,190,273	245,476,256
39. Change in net unrealized foreign exchange capital gain (loss)			
40. Change in net deferred income tax	(4,582,068)	5,598,267	(233,375)
41. Change in nonadmitted assets	13,321,762	16,499,031	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	(41,732,606)	2,085,079	(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	(1,097,872)	(576,056)	(784,012)
52. Dividends to stockholders	(85,000,000)	(25,000,000)	(140,000,000)
53. Aggregate write-ins for gains and losses in surplus	354,885	506,128	1,106,725
54. Net change in capital and surplus (Lines 37 through 53)	111,547,952	172,483,110	255,070,046
55. Capital and surplus as of statement date (Lines 36 + 54)	2,087,956,722	1,893,821,834	1,976,408,770

DETAILS OF WRITE-INS

08.301.	Contractual rider fee income	27,487,357	24,792,356	51,865,556
08.302.	Interest on company-owned life insurance	2,955,107	2,676,818	5,944,430
08.303.	Reinsurance experience refund	2,489,940	2,115,014	3,828,473
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page	12,186	13,643	24,619
08.399.	Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above)	32,944,590	29,597,831	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	354,885	506,128	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)	354,885	506,128	1,106,725

CASH FLOW

	1 Current Year to Date	2 Prior Year To Date	3 Prior Year Ended December 31
CASH FROM OPERATIONS			
1. Premiums collected net of reinsurance	2,454,620,653	2,284,402,658	4,243,393,167
2. Net investment income	916,885,548	573,195,410	1,386,798,421
3. Miscellaneous income	30,266,416	25,848,253	53,932,956
4. Total (Lines 1 through 3)	3,401,772,617	2,883,446,321	5,684,124,544
5. Benefit and loss related payments	955,637,774	934,614,933	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	192,148,673	168,689,048	321,739,936
8. Dividends paid to policyholders	7,584	11,611	16,661
9. Federal and foreign income taxes paid (recovered) net of $.....5,041,336 tax on capital gains (losses)	120,346,093	123,505,273	220,707,855
10. Total (Lines 5 through 9)	1,268,140,124	1,226,820,865	2,430,239,077
11. Net cash from operations (Line 4 minus Line 10)	2,133,632,493	1,656,625,456	3,253,885,467
CASH FROM INVESTMENTS			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds	2,221,751,800	1,644,205,123	3,468,365,546
12.2 Stocks	38,348,579	64,960,026	110,507,295
12.3 Mortgage loans	79,299,575	124,879,449	202,873,497
12.4 Real estate	1,101,481	3,745,049	5,393,194
12.5 Other invested assets	69,690,852	32,242,189	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)	2,410,192,287	1,870,031,836	3,886,090,170
13. Cost of investments acquired (long-term only):			
13.1 Bonds	3,925,735,245	2,879,514,489	5,648,982,954
13.2 Stocks	61,152,100	60,837,007	114,427,121
13.3 Mortgage loans	120,243,401	149,741,915	213,205,181
13.4 Real estate	2,654,366	5,262,015	7,854,650
13.5 Other invested assets	170,460,975	102,852,267	335,842,035
13.6 Miscellaneous applications	(165,189,374)	211,482,569	438,881,242
13.7 Total investments acquired (Lines 13.1 to 13.6)	4,115,056,714	3,409,690,261	6,759,193,182
14. Net increase or (decrease) in contract loans and premium notes	(3,132,892)	(3,647,012)	(6,993,257)
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(1,701,731,535)	(1,536,011,413)	(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	(60,862,318)	94,904,344	36,431,585
16.5 Dividends to stockholders	85,000,000	25,000,000	140,000,000
16.6 Other cash provided (applied)	(3,502,889)	(56,477,996)	(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)	(149,365,208)	13,426,348	(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)	282,535,751	134,040,391	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)	718,855,259	344,033,942	436,319,508

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

20.0001	Exchanges	38,823,195	56,114,477	72,748,602
20.0002	Capitalized interest	1,051,304	1,089,168	2,173,352
20.0003	Securities acquired from dividends/return of capital distribution	116,473		16,435,633
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

EXHIBIT 1

DIRECT PREMIUMS AND DEPOSIT-TYPE CONTRACTS

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1. Industrial life			
2. Ordinary life insurance	19,446,463	19,724,382	39,131,739
3. Ordinary individual annuities	2,437,921,107	2,265,878,558	4,208,855,050
4. Credit life (group and individual)			
5. Group life insurance		(20,510)	(26,430)
6. Group annuities	6,265,234	7,746,969	13,450,690
7. A&H - group	34,013	36,988	75,638
8. A&H - credit (group and individual)			
9. A&H - other	3,618,185	3,944,128	7,559,573
10. Aggregate of all other lines of business	0	0	0
11. Subtotal	2,467,285,002	2,297,310,515	4,269,046,259
12. Deposit-type contracts	8,364,509	7,715,884	19,093,895
13. Total	2,475,649,512	2,305,026,398	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	$ 142,066,015	$ 147,943,878
(2) State prescribed practices that increase/(decrease) NAIC SAP	-	-
(3) State permitted practices that increase/(decrease) NAIC SAP	-	-
(4) NAIC SAP	$ 142,066,015	$ 147,943,878
Surplus		
(5) Statutory surplus state basis	$ 2,087,956,722	$ 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	$ 2,087,956,722	$ 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
45660LPK9	35,545	736	33,508	2,037	2,037	6/30/2017
88522RAB0	316,523	268,338	81,740	234,783	234,783	6/30/2017
32051GXQ3	2,710,192	2,650,442	44,339	2,665,853	2,665,853	6/30/2017
Total			$ 196,047			

(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	$ 14,347,195
2. 12 Months or Longer	17,525,655

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

1. Less than 12 Months	$ 1,151,929,223
2. 12 Months or Longer	416,457,254

(5) Based on cash flow projections received from independent sources (which reflect loan to collateral values, subordination, vintage and geographic concentration), implied cash flows inherent in security ratings and analysis of historical payment data, management believes that the Company will recover its cost basis in all securities with unrealized losses at June 30, 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	$ 6,070,637	$ 5,122,251	$ 6,320,746	$ 5,343,542
(2) LB&SS - AC	4	5	7,210,791	7,580,730	8,973,040	8,920,631
(3) Preferred Stock - AC	3	-	5,299,409	-	7,591,442	-
(4) Preferred Stock - FV	-	-	-	-	-	-
(5) Total (1+2+3+4)	12	8	$ 18,580,837	$ 12,702,981	$ 22,885,228	$ 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:

	06-2017			12-2016			Change		
	Ordinary	Capital	Total	Ordinary	Capital	Total	Ordinary	Capital	Total
a. Gross deferred tax assets	$ 103,925,131	$ 11,566,169	$ 115,491,300	$ 101,994,828	$ 18,764,242	$ 120,759,070	$ 1,930,303	$ (7,198,073)	$ (5,267,770)
b. Statutory valuation allowance adjustment	-	-	-	-	-	-	-	-	-
c. Adjusted gross deferred tax assets	103,925,131	11,566,169	115,491,300	101,994,828	18,764,242	120,759,070	1,930,303	(7,198,073)	(5,267,770)
d. Deferred tax assets nonadmitted	34,591,866	(33,428,359)	1,163,507	32,487,553	(18,448,014)	14,039,539	2,104,313	(14,980,345)	(12,876,032)
e. Subtotal net admitted deferred tax asset	69,333,265	44,994,528	114,327,793	69,507,275	37,212,256	106,719,531	(174,010)	7,782,272	7,608,262
f. Deferred tax liabilities	28,805,930	33,428,359	62,234,289	29,491,632	18,448,014	47,939,646	(685,702)	14,980,345	14,294,643
g. Net admitted deferred tax assets/(net deferred tax liability)	$ 40,527,335	$ 11,566,169	$ 52,093,504	$ 40,015,643	$ 18,764,242	$ 58,779,885	$ 511,692	$ (7,198,073)	$ (6,686,381)

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

	06-2017			12-2016			Change		
	Ordinary	Capital	Total	Ordinary	Capital	Total	Ordinary	Capital	Total
a. Federal income taxes paid in prior years recoverable through loss carrybacks	$ 40,527,335	$ 11,566,169	$ 52,093,504	$ 40,015,643	$ 18,764,242	$ 58,779,885	$ 511,692	$ (7,198,073)	$ (6,686,381)
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	296,786,174	XXX	XXX	287,316,767	XXX	XXX	9,469,407
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	28,805,930	33,428,359	62,234,289	29,491,632	18,448,014	47,939,646	(685,702)	14,980,345	14,294,643
d. Deferred tax assets admitted as the result of application of SSAP No. 101	$ 69,333,265	$ 44,994,528	$ 114,327,793	$ 69,507,275	$ 37,212,256	$ 106,719,531	$ (174,010)	$ 7,782,272	$ 7,608,262

(3) Other admissibility criteria:

	06-2017	12-2016
a. Ratio percentage used to determine recovery period and threshold limitation amount	830%	773%
b. Amount of adjusted capital and surplus used to determine recovery period and threshold limitation in 2(b)2 above	$ 1,978,574,492	$ 1,915,445,116

(4) Impact of tax planning strategies:

	06-2017		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)	$ 103,925,131	$ 11,566,169	$ 101,994,828	$ 18,764,242	$ 1,930,303	$ (7,198,073)
2. Percentage of adjusted gross DTAs by tax character attributable to the impact of tax planning strategies	0%	13.9%	0%	16.5%	0%	-2.6%
3. Net admitted adjusted gross DTAs amount from Note 9A1(e)	69,333,265	44,994,528	69,507,275	37,212,256	(174,010)	7,782,272
4. Percentage of net admitted adjusted gross DTAs by tax character admitted because of the impact of tax planning strategies	0%	14.2%	0%	20.4%	0%	-6.2%

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:

	06-2017	12-2016	Change
a. Federal	$ 92,383,795	$ 181,718,961	$ (89,335,166)
b. Foreign	6,315	-	6,315
c. Subtotal	92,390,110	181,718,961	(89,328,851)
d. Federal income tax (benefit) expense on net capital gains	5,041,336	(2,924,783)	7,966,119
e. Utilization of capital loss carry-forwards	-	-	-
f. Other	-	-	-
g. Federal and foreign income taxes incurred	$ 97,431,446	$ 178,794,178	$ (81,362,732)

(2) Deferred tax assets:

		06-2017	12-2016	Change
a.	Ordinary			
1	Discounting of unpaid losses	$ -	$ -	$ -
2	Unearned premium reserve	-	-	-
3	Policyholder reserve	24,660,073	24,228,669	431,404
4	Investments	-	-	-
5	Deferred acquisition costs	68,118,359	65,186,875	2,931,484
6	Policyholder dividends accrual	-	-	-
7	Fixed assets	-	-	-
8	Compensation and benefits accrual	46,745	38,345	8,400
9	Pension accrual	889,727	912,664	(22,937)
10	Receivables - nonadmitted	1,771,532	1,927,537	(156,005)
11	Net operating loss carry-forward	-	-	-
12	Tax credit carry-forward	-	-	-
13	Other	2,282,463	2,704,112	(421,649)
14	Accruals	6,156,232	6,996,626	(840,394)
15	Amortization of intangibles	-	-	-
16	Underwriting expenses	-	-	-
99	Subtotal	$ 103,925,131	$ 101,994,828	$ 1,930,303
b.	Statutory valuation allowance adjustment	-	-	-
c.	Nonadmitted	34,591,866	32,487,553	2,104,313
d.	Admitted ordinary deferred tax assets	$ 69,333,265	$ 69,507,275	$ (174,010)
e.	Capital			
1	Investments	$ 11,565,819	$ 18,763,892	$ (7,198,073)
2	Net capital loss carry-forward	-	-	-
3	Real estate	-	-	-
4	Other	-	-	-
5	Non-insurance subsidiaries	350	350	-
99	Subtotal	$ 11,566,169	$ 18,764,242	$ (7,198,073)
f.	Statutory valuation allowance adjustment	-	-	-
g.	Nonadmitted	(33,428,359)	(18,448,014)	(14,980,345)
h.	Admitted capital deferred tax assets	$ 44,994,528	$ 37,212,256	$ 7,782,272
i.	Admitted deferred tax assets	$ 114,327,793	$ 106,719,531	$ 7,608,262

(3) Deferred tax liabilities:

		06-2017	12-2016	Change
a.	Ordinary			
1	Investments	$ 1,792,987	$ 1,194,418	$ 598,569
2	Fixed assets	5,125,511	5,486,126	(360,615)
3	Deferred and uncollected premium	3,663,009	3,535,340	127,669
4	Policyholder reserves	16,595,786	17,783,989	(1,188,203)
5	Other	804,950	640,244	164,706
6	Policy loans	823,687	851,515	(27,828)
99	Subtotal	$ 28,805,930	$ 29,491,632	$ (685,702)
b.	Capital			
1	Investments	$ 33,428,359	$ 18,448,014	$ 14,980,345
2	Real estate	-	-	-
3	Other	-	-	-
99	Subtotal	$ 33,428,359	$ 18,448,014	$ 14,980,345
c.	Deferred tax liabilities	$ 62,234,289	$ 47,939,646	$ 14,294,643

	06-2017	12-2016	Change
(4) Net deferred tax assets/(liability)	$ 52,093,504	$ 58,779,885	$ (6,686,381)

NOTES TO FINANCIAL STATEMENTS

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

	06-2017	12-2016
Provision computed at statutory rate (operations and realized gains/losses)	$ 83,828,971	$ 115,003,457
Permanent differences:		
Interest expense	-	(4,730)
Dividend exclusion	(44,210)	(79,242)
Stock options	(731,081)	(258,422)
Company-owned life insurance	(1,034,287)	(2,080,550)
Tax exempt interest	(262,337)	(505,842)
Provision to return adjustments	-	376,154
Other	(288,354)	(92,377)
Total permanent differences	(2,360,269)	(2,645,009)
Timing adjustments:		
Investment differences	(7,906,562)	6,936,011
Reserves	1,619,608	(12,203,618)
DAC tax adjustment	2,931,484	3,619,055
Legal services	(41,754)	312,219
Deferred and uncollected premiums	(127,669)	455,462
Accounts payable	(688,894)	304,809
Provision to return (primarily investment-related items)	-	1,617,732
Fixed assets	570,235	(402,112)
Other	(572,892)	549,165
Total timing adjustments	(4,216,444)	1,188,723
Other adjustments		
Unrealized on options	20,246,993	65,369,104
FICA tax credit	(67,805)	(135,611)
Other	-	13,514
Total other adjustments	20,179,188	65,247,007
Federal income tax expense on operations and realized gains/losses	$ 97,431,446	$ 178,794,178
Gross change in deferred tax asset:		
Timing adjustments	4,216,444	(1,188,723)
Impact of non-admitted assets	156,006	(70,890)
Unrealized gains/losses	14,980,344	18,972,432
Software development	209,619	1,061,850
Other	-	431,138
Total change in deferred tax asset recorded directly to surplus	19,562,413	19,205,807
Total statutory income tax expense	$ 116,993,859	$ 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	$ 92,390,110	$ 5,041,336	$ 97,431,446
2016	$ 164,455,424	$ 11,591,009	$ 176,046,433
2015	$ 68,847,053	$ -	$ 68,847,053

(3) At June 30, 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 June 30, 2017 and December 31, 2016, respectively. The Company also posted collateral to the FHLB of assets with a fair value of approximately $1,104,093,446 as of June 30, 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 June 30, 2017 and December 31, 2016, respectively. The Company held 187,000 shares of activity stock at June 30, 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 June 30, 2017 was $1,104,093,446. The total aggregate borrowing from the FHLB at June 30, 2017 was $935,000,000.

b. The maximum amount of collateral pledged to the FHLB during the period was $1,104,093,446 (fair value) and $1,065,227,435 (carrying amount) at June 30, 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 June 30, 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	-	23,776	234,783	258,559
Commerical MBS	-	-	-	-
All other bonds	-	3,901,943	12,413,000	16,314,943
Total bonds	-	3,925,719	20,277,276	24,202,995
Non-affiliated preferred stock	-	-	-	-
Non-affiliated common stock	373,942,116	4,254,179	230,268,409	608,464,704
Equity index call options	-	573,858,435	-	573,858,435
Interest rate swaptions	-	1,320,206	-	1,320,206
Total assets at fair value	$ 373,942,116	$ 583,358,539	$ 250,545,685	$ 1,207,846,340

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 3/31/2017	Transfers into Level 3	Transfers out of Level 3	Total Gains and (losses) included in Net Income	Total Gains and (losses) included in Surplus	Purchases	Sales	Ending Balance at 6/30/2017
U.S Government and government agencies	$ 7,629,493	$ -	$ -	$ -	$ -	$ -	$ -	$ 7,629,493
States, municipalities and political subdivisions	-	-	-	-	-	-	-	-
Residential MBS	315,467	-	-	(79,995)	30,024	-	(30,713)	234,783
All other bonds	11,009,677	1,797,911	-	112,633	(68,790)	-	(438,431)	12,413,000
Non-affiliated preferred stock	-	-	-	-	-	-	-	-
Non-affiliated common stock	248,195,738	-	(7,000,000)	(7,547,042)	600,570	808,170	(4,789,027)	230,268,409
Total	$ 267,150,375	$ 1,797,911	$ (7,000,000)	$ (7,514,404)	$ 561,804	$ 808,170	$ (5,258,171)	$ 250,545,685

(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	$ 34,616,744	$ 33,505,475	$ 1,121,375	$ 25,857,892	$ 7,637,477
States, municipalities and political subdivisions	3,909,950,220	3,754,748,774	-	3,834,387,078	75,563,142
Foreign government	12,775,560	11,260,892	-	12,775,560	-
Residential MBS	2,365,685,628	2,123,598,254	-	2,250,431,855	115,253,773
Commercial MBS	891,778,308	854,062,895	-	851,054,355	40,723,953
Asset backed securtities	5,272,194,131	5,198,242,172	-	4,879,108,160	393,085,971
All other bonds	15,214,249,815	14,696,810,565	9,126,880	14,439,370,254	765,752,681
Total bonds	$ 27,701,250,406	$ 26,672,229,027	$ 10,248,255	$ 26,292,985,154	$ 1,398,016,997
Non affiliated preferred stock	69,955,235	63,324,144	23,790,688	26,766,250	19,398,297
Non affiliated common stock	608,464,704	608,464,704	373,942,116	4,254,179	230,268,409
Mortgage loans	930,747,000	931,135,907	-	-	930,747,000
Equity index call options	573,858,435	573,858,435	-	573,858,435	-
Interest rate swaps	1,320,206	1,320,206	-	1,320,206	-
Policy loans	105,318,413	105,318,413	-	-	105,318,413
Total financial assets	$ 29,990,914,399	$ 28,955,650,836	$ 407,981,059	$ 26,899,184,224	$ 2,683,749,116

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

Note 21 – Other Items

No significant change.

Note 22 – Events Subsequent

No significant change.

Note 23 – Reinsurance

No significant change.

Note 24 – Retrospectively Rated Contracts & Contracts Subject to Redetermination

Not applicable.

Note 25 – Change in Incurred Losses and Loss Adjustment Expenses

Reserves on accident and health contracts for incurred and loss adjustment expenses attributable to insured events of prior years developed as anticipated as of June 30, 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 June 30, 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.

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

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

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

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

2.2 If yes, date of change:

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

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

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

National Interstate Corporation and its subsidiaries became subsidiaries of Great American Holding, Inc. The organizational structure of National Interstate Corporation's subsidiaries remains unchanged. The only change is now National Interstate Corporation is owned by Great American Holding, Inc. instead of Great American Insurance Company.

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

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

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

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

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

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 [X]

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

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

7.2 If yes, give full information:

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

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

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

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

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

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

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

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

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

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

(e) Accountability for adherence to the code.

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

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

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

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

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

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

FINANCIAL

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

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

INVESTMENT

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

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

12. Amount of real estate and mortgages held in other invested assets in Schedule BA: $ 216,844,619

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

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

14.2 If yes, please complete the following:

		1 Prior Year End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
14.21	Bonds	$ 0	$ 0
14.22	Preferred Stock	0	0
14.23	Common Stock	281,015,440	292,710,874
14.24	Short-Term Investments	0	0
14.25	Mortgage Loans on Real Estate	0	0
14.26	All Other	13,683,250	0
14.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 294,698,690	$ 292,710,874
14.28	Total Investment in Parent included in Lines 14.21 to 14.26 above	$ 0	$ 0

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

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

If no, attach a description with this statement.

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

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

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

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

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

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

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

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

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

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

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

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

17.5 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 [X]

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 [X]

17.6 For those firms or individuals listed in the table for 17.5 with an affiliation code of "A" (affiliated) or "U" (unaffiliated), provide the information for the table below.

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

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

18.2 If no, list exceptions:
90368#AA1 UST-ALDETEC HOLDING CO 10.50 07/17/2020

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL INTERROGATORIES (continued)

PART 2 - LIFE & HEALTH

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

		Amount
1.1	Long-term mortgages in good standing	
1.11	Farm mortgages	$
1.12	Residential mortgages	$ 152,525,437
1.13	Commercial mortgages	$ 778,610,470
1.14	Total mortgages in good standing	$ 931,135,907
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)	$ 931,135,907
1.6	Long-term mortgages foreclosed, properties transferred to real estate in current quarter	
1.61	Farm mortgages	$
1.62	Residential mortgages	$
1.63	Commercial mortgages	$
1.64	Total mortgages foreclosed and transferred to real estate	$ 0

2. Operating Percentages:

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

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

SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

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

NONE

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

Current Year to Date - Allocated by States and Territories

	1	Direct Business Only					
		Life Contracts		4	5	6	7
		2	3				
States, Etc.	Active Status	Life Insurance Premiums	Annuity Considerations	A&H Insurance Premiums, Including Policy Membership and Other Fees	Other Considerations	Total Columns 2 through 5	Deposit-Type Contracts
1. Alabama AL	L	193,925	68,299,167	56,146		68,549,238	93,583
2. Alaska AK	L	9,057	283,000			292,057	
3. Arizona AZ	L	368,549	42,478,243	7,563		42,854,354	1,504,708
4. Arkansas AR	L	119,127	12,570,962	4,268		12,694,357	
5. California CA	L	3,965,677	204,513,765	5,703		208,485,144	77,914
6. Colorado CO	L	200,709	26,652,969	66,919		26,920,597	66,452
7. Connecticut CT	L	302,916	40,654,993	3,688		40,961,597	519,859
8. Delaware DE	L	49,449	13,898,595			13,948,043	
9. District of Columbia DC	L	22,338	3,653,471			3,675,809	
10. Florida FL	L	1,561,894	191,233,200	198,927		192,994,021	58,435
11. Georgia GA	L	693,135	64,118,372	61,407		64,872,914	
12. Hawaii HI	L	176,854	13,506,737			13,683,592	28,485
13. Idaho ID	L	76,045	10,633,114	3,454		10,712,613	
14. Illinois IL	L	721,962	67,103,047	75,867		67,900,876	
15. Indiana IN	L	198,381	72,459,376	107,320		72,765,077	
16. Iowa IA	L	97,843	23,471,514	115,465		23,684,823	
17. Kansas KS	L	127,554	10,165,901	146,682		10,440,137	
18. Kentucky KY	L	142,218	34,165,109	274,900		34,582,227	371,626
19. Louisiana LA	L	187,604	71,226,436	1,554		71,415,594	
20. Maine ME	L	90,761	12,057,591	6,441		12,154,793	
21. Maryland MD	L	497,335	50,668,762			51,166,098	475,273
22. Massachusetts MA	L	358,503	32,101,056	2,720		32,462,279	2,100,622
23. Michigan MI	L	177,713	86,219,136	9,535		86,406,384	113,131
24. Minnesota MN	L	289,999	41,483,113	353		41,773,465	340,610
25. Mississippi MS	L	122,076	23,024,329	3,475		23,149,879	
26. Missouri MO	L	261,965	128,944,076	137,348		129,343,389	
27. Montana MT	L	11,735	2,177,140	6,987		2,195,862	
28. Nebraska NE	L	129,032	7,316,935	57,730		7,503,697	
29. Nevada NV	L	246,831	12,837,739	4,603		13,089,173	
30. New Hampshire NH	L	52,993	8,040,109	42,316		8,135,418	926,752
31. New Jersey NJ	L	561,241	97,106,978	6,886		97,675,105	
32. New Mexico NM	L	155,391	4,142,742			4,298,133	
33. New York NY	N	122,133	10,887,105	3,600		11,012,838	
34. North Carolina NC	L	748,422	97,379,644	827,134		98,955,199	188,900
35. North Dakota ND	L	34,332	9,323,708			9,358,041	
36. Ohio OH	L	541,278	108,224,924	45,683		108,811,884	398,914
37. Oklahoma OK	L	380,628	6,194,088	95,043		6,669,759	
38. Oregon OR	L	92,891	27,853,498	28,337		27,974,727	
39. Pennsylvania PA	L	826,096	138,021,356	22,491		138,869,943	295,445
40. Rhode Island RI	L	50,270	17,798,002	734		17,849,006	
41. South Carolina SC	L	333,330	54,969,729	308,702		55,611,761	676,990
42. South Dakota SD	L	36,142	4,301,777	5,276		4,343,194	18,286
43. Tennessee TN	L	362,385	100,513,625	241,936		101,117,947	
44. Texas TX	L	2,133,422	127,099,379	142,515		129,375,316	55,486
45. Utah UT	L	92,858	33,903,886	35,186		34,031,931	38,567
46. Vermont VT	L	23,569	3,832,963	9,550		3,866,081	
47. Virginia VA	L	733,590	110,638,905	120,979		111,493,474	
48. Washington WA	L	321,637	61,840,755	102,164		62,264,557	14,471
49. West Virginia WV	L	72,433	11,412,349	4,121		11,488,903	
50. Wisconsin WI	L	214,285	40,280,101	185,055		40,679,441	
51. Wyoming WY	L	15,184	2,501,899			2,517,082	
52. American Samoa AS	N					0	
53. Guam GU	L	60,069				60,069	
54. Puerto Rico PR	N	1,439				1,439	
55. US Virgin Islands VI	L	2,747				2,747	
56. Northern Mariana Islands MP	N					0	
57. Canada CAN	N	2,660				2,660	
58. Aggregate Other Alien OT	XXX	27,786	972	0	0	28,758	0
59. Subtotal	(a) 52	19,400,397	2,444,186,341	3,586,764	0	2,467,173,501	8,364,509
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	106,319		63,320		169,640	
94. Aggregate other amounts not allocable by State	XXX	0	0	0	0	0	0
95. Totals (Direct Business)	XXX	19,506,716	2,444,186,341	3,650,084	0	2,467,343,141	8,364,509
96. Plus Reinsurance Assumed	XXX	2,670,269	540,593	1,611,310		4,822,173	
97. Totals (All Business)	XXX	22,176,986	2,444,726,934	5,261,395	0	2,472,165,315	8,364,509
98. Less Reinsurance Ceded	XXX	13,882,672	19,017	3,650,084		17,551,774	605
99. Totals (All Business) less Reinsurance Ceded	XXX	8,294,314	2,444,707,917	1,611,310	0	2,454,613,541	8,363,904

DETAILS OF WRITE-INS

58001. Other Alien	XXX	27,786	972			28,758	
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	27,786	972	0	0	28,758	0
9401.	XXX					0	
9402.	XXX					0	
9403.	XXX					0	
9498. Summary of remaining write-ins for line 94 from overflow page	XXX	0	0	0	0	0	0
9499. Total (Lines 9401 thru 9403 plus 9498) (Line 94 above)	XXX	0	0	0	0	0	0

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

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

	Domiciliary Location	FEIN	NAIC Co. Code
American Financial Group, Inc.	OH	31-1544320	
— American Financial Capital Trust II	DE	31-6549738	
— American Financial Capital Trust III	DE	16-6543606	
— American Financial Capital Trust IV	DE	16-6543609	
— American Financial Enterprises, Inc.	CT	31-0996797	
— American Money Management Corporation	OH	31-0828578	
— — American Real Estate Capital Company, LLC	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	
— — Risico Management Corporation	DE	31-1262960	
— Dixie Terminal Corporation	OH	31-0823725	
— GAI Holding Bermuda Ltd. ^	BMU	98-0606803	
— — GAI Indemnity, Ltd. #	GBR	98-0556144	
— — Neon Capital Limited	GBR		
— — — Neon Holdings (U.K.) Limited	GBR		
— — — — Lavenham Underwriting Limited #	GBR	98-0412245	
— — — — 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 (59%)	GBR		

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

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

	Domiciliary Location	FEIN	NAIC Co. Code
American Financial Group, Inc.	OH	31-1544320	
— Great American Financial Resources, Inc. ^	DE	06-1356481	
— — AAG Insurance Agency, Inc.	KY	31-1422717	
— — Ceres Group, Inc.	DE	34-1017531	
— — — Continental General Corporation	NE	47-0717079	
— — — QQAgency of Texas, Inc.	TX	34-1947042	
— — Great American Advisors, Inc.	OH	31-1395344	
— — Great American Life Insurance Company *	OH	13-1935920	63312
— — — Annuity Investors Life Insurance Company *	OH	31-1021738	93661
— — — Bay Bridge Marina Hemingway's Restaurant, LLC (85%)	MD	27-4078277	
— — — Bay Bridge Marina Management, LLC (85%)	MD	27-0513333	
— — — Brothers Management, LLC (99%)	FL	20-1246122	
— — — Charleston Harbor Fishing, LLC	SC	81-3737639	
— — — GA Key Lime, LLC ^	OH	47-5618395	
— — — GALIC - Bay Bridge Marina, LLC	MD	20-4604276	
— — — GALIC Brothers, Inc.	OH	31-1391777	
— — — 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
— — 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	
— — 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	OH	59-2840291	
——— Brothers Pennsylvanian Corporation	PA	25-1754638	
——— Brothers Property Management Corporation	OH	59-2840294	
—— Crescent Centre Apartments ^	OH	20-4498054	
—— Crop Managers Insurance Agency, Inc.	KS	31-1277904	
—— Dempsey & Siders Agency, Inc.	OH	31-0589001	
—— Eden Park Insurance Brokers, Inc.	CA	31-1341668	
—— El Aguila, Compañia de Seguros, S.A. de C.V. *	MEX		
——— Financiadora de Primas Condor, S.A. de C.V. (99%)	MEX		
—— Farmers Crop Insurance Alliance, Inc.	KS	39-1404033	
—— FCIA Management Company, Inc.	NY	13-3628555	
—— Foreign Credit Insurance Association @	NY		
—— GAI Mexico Holdings, LLC	DE	81-0814136	
—— GAI Warranty Company	OH	31-1753938	
——— GAI Warranty Company of Florida	FL	31-1765544	
—— GAI Warranty Company of Canada Inc.	CAN		
—— Global Premier Finance Company	OH	61-1329718	
—— Great American Agency of Texas, Inc.	TX	74-2693636	
—— Great American Alliance Insurance Company *	OH	95-1542353	26832
—— Great American Assurance Company *	OH	15-6020948	26344
—— Great American Casualty Insurance Company *	OH	61-0983091	39896
—— Great American Contemporary Insurance Company *	OH	36-4079497	10646
—— Great American E & S Insurance Company *	DE	31-0954439	37532
—— Great American Fidelity Insurance Company *	DE	31-1036473	41858
—— Great American Insurance Agency, Inc.	OH	31-1652643	
—— Great American Insurance Company of New York *	NY	13-5539046	22136
—— Great American Lloyd's Insurance Company * @	TX	31-0974853	38024
—— Great American Lloyd's, Inc.	TX	31-1073664	
—— Great American Management Services, Inc.	OH	31-0856644	
—— Great American Protection Insurance Company *	OH	31-1288778	38580
—— Great American Re Inc.	DE	31-0918893	
—— Great American Security Insurance Company *	OH	31-1209419	31135
—— Great American Spirit Insurance Company *	OH	31-1237970	33723
—— Insurance (GB) Limited *	GBR		
—— Key Largo Group, Inc.	FL	59-1263251	
—— PLLS Canada Insurance Brokers Inc. (49%)	CAN	871850814	
—— Professional Risk Brokers, Inc.	IL	31-1293064	
— One East Fourth, Inc.	OH	31-0686194	
— Pioneer Carpet Mills, Inc.	OH	31-0883227	
— TEJ Holdings, Inc.	OH	31-1119320	
— Three East Fourth, Inc.	OH	31-0728327	

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

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Y/N)	16 *
Members															
			31-1544320		944707	NYSE	American Financial Group, Inc.	OH	UIP		Ownership			N	
			31-6549738				American Financial Capital Trust II	DE	NIA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	N	
			16-6543606				American Financial Capital Trust III	DE	NIA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	N	
			16-6543609				American Financial Capital Trust IV	DE	NIA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	N	
			31-0996797				American Financial Enterprises, Inc.	CT	NIA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	N	
			31-0828578				American Money Management Corporation	OH	NIA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	N	
			27-1577326				American Real Estate Capital Company, LLC	OH	NIA	American Money Management Corporation	Ownership	100.000	American Financial Group, Inc.	N	
			27-2829629				Mid-Market Capital Partners, LLC	DE	NIA	American Money Management Corporation	Ownership	100.000	American Financial Group, Inc.	N	
			41-2112001				APU Holding Company	OH	NIA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	N	
			23-6000765				American Premier Underwriters, Inc.	PA	NIA	APU Holding Company	Ownership	100.000	American Financial Group, Inc.	N	
			23-6297584				The Associates of the Jersey Company	NJ	NIA	American Premier Underwriters, Inc.	Ownership	100.000	American Financial Group, Inc.	N	
			37-1094159				Cal Coal, Inc.	IL	NIA	American Premier Underwriters, Inc.	Ownership	100.000	American Financial Group, Inc.	N	
			95-2802826				Great Southwest Corporation	DE	NIA	American Premier Underwriters, Inc.	Ownership	100.000	American Financial Group, Inc.	N	
			35-6001691				The Indianapolis Union Railway Company	IN	NIA	American Premier Underwriters, Inc.	Ownership	100.000	American Financial Group, Inc.	N	
			13-6400464				Lehigh Valley Railroad Company	PA	NIA	American Premier Underwriters, Inc.	Ownership	100.000	American Financial Group, Inc.	N	
			46-1665396				Pennsylvania Lehigh Oil & Gas Holdings LLC	PA	NIA	Lehigh Valley Railroad Company	Ownership	100.000	American Financial Group, Inc.	N	
			20-1548213				Magnolia Alabama Holdings, Inc.	DE	NIA	American Premier Underwriters, Inc.	Ownership	100.000	American Financial Group, Inc.	N	
			20-1574094				Magnolia Alabama Holdings LLC	AL	NIA	Magnolia Alabama Holdings, Inc.	Ownership	100.000	American Financial Group, Inc.	N	
			46-1852532				Michigan Oil & Gas Holdings, LLC	MI	NIA	American Premier Underwriters, Inc.	Ownership	100.000	American Financial Group, Inc.	N	
			46-1480078				Ohio Oil & Gas Holdings, LLC	OH	NIA	American Premier Underwriters, Inc.	Ownership	100.000	American Financial Group, Inc.	N	
			13-6021353				The Owasco River Railway, Inc.	NY	NIA	American Premier Underwriters, Inc.	Ownership	100.000	American Financial Group, Inc.	N	
			31-1236926				PCC Real Estate, Inc.	NY	NIA	American Premier Underwriters, Inc.	Ownership	100.000	American Financial Group, Inc.	N	
			76-0080537				PCC Technical Industries, Inc.	DE	NIA	American Premier Underwriters, Inc.	Ownership	100.000	American Financial Group, Inc.	N	
			31-1388401				PCC Maryland Realty Corp.	MD	NIA	PCC Technical Industries, Inc.	Ownership	100.000	American Financial Group, Inc.	N	
			06-1209709				Penn Central Energy Management Company	DE	NIA	American Premier Underwriters, Inc.	Ownership	100.000	American Financial Group, Inc.	N	
			23-1537928				Penn Towers, Inc.	PA	NIA	American Premier Underwriters, Inc.	Ownership	100.000	American Financial Group, Inc.	N	
			46-3246684				Pennsylvania Oil & Gas Holdings, LLC	PA	NIA	American Premier Underwriters, Inc.	Ownership	100.000	American Financial Group, Inc.	N	
			23-6000766				Pennsylvania-Reading Seashore Lines	NJ	NIA	American Premier Underwriters, Inc.	Ownership	66.670	American Financial Group, Inc.	N	
			23-6207599				Pittsburgh and Cross Creek Railroad Company	PA	NIA	American Premier Underwriters, Inc.	Ownership	83.000	American Financial Group, Inc.	N	
			23-1707450				Terminal Realty Penn Co.	DC	NIA	American Premier Underwriters, Inc.	Ownership	100.000	American Financial Group, Inc.	N	
			23-1675796				Waynesburg Southern Railroad Company	PA	NIA	American Premier Underwriters, Inc.	Ownership	100.000	American Financial Group, Inc.	N	
			98-1073776				GAI Insurance Company, Ltd.	BMU	IA	APU Holding Company	Ownership	100.000	American Financial Group, Inc.	N	
							Great American Specialty & Affinity Limited	GBR	NIA	APU Holding Company	Ownership	100.000	American Financial Group, Inc.	N	
			31-1446308				Hangar Acquisition Corp.	OH	NIA	APU Holding Company	Ownership	100.000	American Financial Group, Inc.	N	
			91-1242743				Premier Lease & Loan Services Insurance Agency, Inc.	WA	NIA	APU Holding Company	Ownership	100.000	American Financial Group, Inc.	N	
			91-1508644				Premier Lease & Loan Services of Canada, Inc.	WA	NIA	APU Holding Company	Ownership	100.000	American Financial Group, Inc.	N	

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			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	
							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	59.000	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
			47-5618395				GA Key Lime, LLC	OH	DS	Great American Insurance Company	Ownership	50.000	American Financial Group, Inc.	N	2
			20-4604276				GALIC - Bay Bridge Marina, LLC	MD	DS	Great American Life Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	
			31-1391777				GALIC Brothers, Inc.	OH	DS	Great American Life Insurance Company	Ownership	100.000	American Financial Group, Inc.	Y	
			26-3260520				Manhattan National Holding Corporation	OH	DS	Great American Life Insurance Company	Ownership	100.000	American Financial Group, Inc.	Y	
0084	American Financial Group, Inc.	67083	45-0252531				Manhattan National Life Insurance Company	OH	DS	Manhattan National Holding Corporation	Ownership	100.000	American Financial Group, Inc.	N	
			52-2179330				Skipjack Marina Corp.	MD	DS	Great American Life Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	
			42-1575938				Great American Holding, Inc.	OH	NIA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	N	

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			27-3062314				Agricultural Services, LLC	OH	NIA	Great American Holding, Inc.	Ownership	100.000	American Financial Group, Inc.	N	
0084	American Financial Group, Inc.	35351	31-0912199				American Empire Surplus Lines Insurance Company	DE	IA	Great American Holding, Inc.	Ownership	100.000	American Financial Group, Inc.	N	
0084	American Financial Group, Inc.	37990	31-0973761				American Empire Insurance Company	OH	IA	American Empire Surplus Lines Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	
			59-1671722				American Empire Underwriters, Inc.	TX	NIA	American Empire Insurance Company	Ownership	100.000	American Financial Group, Inc.	Y	
							GAI Australia Pty Ltd.	AUS	NIA	Great American Holding, Inc.	Ownership	100.000	American Financial Group, Inc.	N	
			AA-1784136				Great American International Insurance Designated Activity Company	IRL	IA	Great American Holding, Inc.	Ownership	100.000	American Financial Group, Inc.	N	
0084	American Financial Group, Inc.	23418	73-0556513				Mid-Continent Casualty Company	OH	IA	Great American Holding, Inc.	Ownership	100.000	American Financial Group, Inc.	N	
0084	American Financial Group, Inc.	15380	73-1406844				Mid-Continent Assurance Company	OH	IA	Mid-Continent Casualty Company	Ownership	100.000	American Financial Group, Inc.	N	
0084	American Financial Group, Inc.	13794	38-3803661				Mid-Continent Excess and Surplus Insurance Company	DE	IA	Mid-Continent Casualty Company	Ownership	100.000	American Financial Group, Inc.	N	
			30-0571535				Mid-Continent Specialty Insurance Services, Inc.	OK	NIA	Mid-Continent Casualty Company	Ownership	100.000	American Financial Group, Inc.	Y	
0084	American Financial Group, Inc.	23426	73-0773259				Oklahoma Surety Company	OH	IA	Mid-Continent Casualty Company	Ownership	100.000	American Financial Group, Inc.	N	
			34-1607394				National Interstate Corporation	OH	NIA	Great American Holding, Inc.	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	
0084	American Financial Group, Inc.	22179	95-2801326				Republic Indemnity Company of America	CA	IA	Great American Holding, Inc.	Ownership	100.000	American Financial Group, Inc.	N	
0084	American Financial Group, Inc.	43753	31-1054123				Republic Indemnity Company of California	CA	IA	Republic Indemnity Company of America	Ownership	100.000	American Financial Group, Inc.	N	
			59-1683711				Summit Consulting, LLC	FL	NIA	Great American Holding, Inc.	Ownership	100.000	American Financial Group, Inc.	N	
			59-3385208				Heritage Summit Healthcare, LLC	FL	NIA	Summit Consulting, LLC	Ownership	100.000	American Financial Group, Inc.	N	
			59-3409855				Summit Holding Southeast, Inc.	FL	NIA	Great American Holding, Inc.	Ownership	100.000	American Financial Group, Inc.	N	
0084	American Financial Group, Inc.	10701	59-1835212				Bridgefield Employers Insurance Company	FL	IA	Summit Holding Southeast, Inc.	Ownership	100.000	American Financial Group, Inc.	N	
0084	American Financial Group, Inc.	10335	59-3269531				Bridgefield Casualty Insurance Company	FL	IA	Bridgefield Employers Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	
0084	American Financial Group, Inc.	16691	31-0501234				Great American Insurance Company	OH	IA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	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	100.000	American Financial Group, Inc.	Y	
			25-1754638				Brothers Pennsylvanian Corporation	PA	NIA	Brothers Property Corporation	Ownership	100.000	American Financial Group, Inc.	N	

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			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	
							Financiadora de Primas Condor, S.A. de C.V.	MEX	NIA	El Aguila, Compañia de Seguros, S.A. de C.V.	Ownership	99.000	American Financial Group, Inc.	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	
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	
			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	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Y/N)	16 *
....	....	....	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........	.....

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

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

Explanations:

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

Bar Code:

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* 6 3 3 1 2 2 0 1 7 4 4 8 0 0 0 0 2 *

* 6 3 3 1 2 2 0 1 7 4 4 5 0 0 0 0 2 *

* 6 3 3 1 2 2 0 1 7 4 4 9 0 0 0 0 2 *

Overflow Page for Write-Ins

Additional Write-ins for Assets:

	Current Statement Date			4
	1	2	3	
	Assets	Nonadmitted Assets	Net Admitted Assets (Cols. 1 - 2)	December 31, Prior Year Net Admitted Assets
2504. Interest rate swap collateral receivable	60,249,841		60,249,841	60,066,411
2505. Inventory and prepaid assets on real estate holdings	2,812,436	2,812,436	0	
2506. Accounts receivable	591,722	471,431	120,291	68,542
2597. Summary of remaining write-ins for Line 25	63,653,999	3,283,867	60,370,132	60,134,953

Additional Write-ins for Liabilities:

	1 Current Statement Date	2 December 31 Prior Year
2504. Unfunded commitment fee liability	1,198,855	1,512,739
2597. Summary of remaining write-ins for Line 25	1,198,855	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	12,186	13,643	24,619
08.397. Summary of remaining write-ins for Line 8.3	12,186	13,643	24,619

SCHEDULE A - VERIFICATION

Real Estate

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	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	2,654,366	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	2,166,615	3,293,218
9. Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8)	88,069,416	87,885,464
10. Deduct total nonadmitted amounts		
11. Statement value at end of current period (Line 9 minus Line 10)	88,069,416	87,885,464

SCHEDULE B - VERIFICATION

Mortgage Loans

	1 Year to Date	2 Prior Year Ended December 31
1. Book value/recorded investment excluding accrued interest, December 31 of prior year	890,163,721	879,669,374
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	113,510,000	188,773,316
2.2 Additional investment made after acquisition	6,733,401	24,431,865
3. Capitalized deferred interest and other		
4. Accrual of discount	80,956	162,663
5. Unrealized valuation increase (decrease)		
6. Total gain (loss) on disposals	(52,596)	
7. Deduct amounts received on disposals	79,299,575	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)	931,135,907	890,163,721
12. Total valuation allowance		
13. Subtotal (Line 11 plus Line 12)	931,135,907	890,163,721
14. Deduct total nonadmitted amounts		
15. Statement value at end of current period (Line 13 minus Line 14)	931,135,907	890,163,721

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	503,012,067	249,371,554
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	56,921,003	139,522,958
2.2 Additional investment made after acquisition	113,539,972	196,319,077
3. Capitalized deferred interest and other		
4. Accrual of discount		
5. Unrealized valuation increase (decrease)	5,135,398	15,758,309
6. Total gain (loss) on disposals	5,679,549	1,514,721
7. Deduct amounts received on disposals	69,690,852	98,950,638
8. Deduct amortization of premium and depreciation	265,117	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)	614,332,020	503,012,067
12. Deduct total nonadmitted amounts		
13. Statement value at end of current period (Line 11 minus Line 12)	614,332,020	503,012,067

SCHEDULE D - VERIFICATION

Bonds and Stocks

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year	25,826,150,833	23,504,708,589
2. Cost of bonds and stocks acquired	4,007,004,893	5,798,962,898
3. Accrual of discount	56,267,107	76,442,011
4. Unrealized valuation increase (decrease)	37,425,155	85,085,689
5. Total gain (loss) on disposals	18,148,895	51,702,519
6. Deduct consideration for bonds and stocks disposed of	2,282,026,767	3,614,229,720
7. Deduct amortization of premium	14,649,224	4,287,979
8. Total foreign exchange change in book/adjusted carrying value		
9. Deduct current year's other-than-temporary impairment recognized	11,591,145	72,233,174
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	27,636,729,747	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)	27,636,728,747	25,826,149,833

SCHEDULE D - PART 1B

Showing the Acquisitions, Dispositions and Non-Trading Activity

During the Current Quarter for all Bonds and Preferred Stock by NAIC Designation

NAIC Designation	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. NAIC 1 (a)	18,278,696,365	2,591,818,982	2,060,199,971	32,576,407	18,278,696,365	18,842,891,783		17,673,718,948
2. NAIC 2 (a)	7,550,266,500	494,970,357	159,565,477	52,321,672	7,550,266,500	7,937,993,052		6,978,519,206
3. NAIC 3 (a)	484,433,993	11,965,500	25,540,618	(62,338,884)	484,433,993	408,519,991		475,601,162
4. NAIC 4 (a)	124,368,259	10,511,958	22,589,216	(337,722)	124,368,259	111,953,279		126,480,115
5. NAIC 5 (a)	31,700,588	129,625	512,132	(2,678,082)	31,700,588	28,639,999		38,796,556
6. NAIC 6 (a)	40,580,933	440,873	2,265,988	2,883,314	40,580,933	41,639,132		35,139,995
7. Total Bonds	26,510,046,638	3,109,837,295	2,270,673,402	22,426,705	26,510,046,638	27,371,637,236	0	25,328,255,982
PREFERRED STOCK								
8. NAIC 1	10,000,042			(2)	10,000,042	10,000,040		10,000,037
9. NAIC 2	30,874,364	5,000,000		1,560	30,874,364	35,875,924		30,872,833
10. NAIC 3	1,000,000				1,000,000	1,000,000		1,000,000
11. NAIC 4	10,455,841	7,056,317		(6,363,387)	10,455,841	11,148,771		15,553,817
12. NAIC 5	3,799,409		4,863,387	6,363,387	3,799,409	5,299,409		2,000,000
13. NAIC 6						0		
14. Total Preferred Stock	56,129,655	12,056,317	4,863,387	1,558	56,129,655	63,324,143	0	59,426,687
15. Total Bonds and Preferred Stock	26,566,176,294	3,121,893,612	2,275,536,789	22,428,263	26,566,176,294	27,434,961,380	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 \$.....699,090,817; NAIC 2 \$..........0; NAIC 3 \$..........0; NAIC 4 \$.....317,394; NAIC 5 \$..........0; NAIC 6 \$..........0.

SCHEDULE DA - PART 1

Short-Term Investments

	1 Book/Adjusted Carrying Value	2 Par Value	3 Actual Cost	4 Interest Collected Year To Date	5 Paid for Accrued Interest Year To Date
9199999	699,408,211	XXX	699,408,211	1,492,270	

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	2,289,722,858	3,870,466,256
3. Accrual of discount		
4. Unrealized valuation increase (decrease)		
5. Total gain (loss) on disposals		
6. Deduct consideration received on disposals	2,003,885,500	3,662,358,400
7. Deduct amortization of premium	4,492	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)	699,408,211	413,575,345
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	699,408,211	413,575,345

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	193,295,218
3.	Unrealized valuation increase/(decrease)	86,556,863
4.	Total gain (loss) on termination recognized	
5.	Considerations received/(paid) on terminations	
6.	Amortization	(181,817,178)
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)	555,352,958
10.	Deduct nonadmitted assets	
11.	Statement value at end of current period (Line 9 minus Line 10)	555,352,958

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

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

NONE

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

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

SCHEDULE DB - VERIFICATION

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

	Book/Adjusted Carrying Value Check	
1. Part A, Section 1, Column 14	555,352,958	
2. Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance		
3. Total (Line 1 plus Line 2)		555,352,958
4. Part D, Section 1, Column 5	575,178,640	
5. Part D, Section 1, Column 6	(19,825,682)	
6. Total (Line 3 minus Line 4 minus Line 5)		0
	Fair Value Check	
7. Part A, Section 1, Column 16	555,352,958	
8. Part B, Section 1, Column 13		
9. Total (Line 7 plus Line 8)		555,352,958
10. Part D, Section 1, Column 8	575,178,640	
11. Part D, Section 1, Column 9	(19,825,682)	
12. Total (Line 9 minus Line 10 minus Line 11)		0
	Potential Exposure Check	
13. Part A, Section 1, Column 21		
14. Part B, Section 1, Column 20		
15. Part D, Section 1, Column 11		
16. Total (Line 13 plus Line 14 minus Line 15)		0

SCHEDULE E- VERIFICATION

Cash Equivalents

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

NONE

SCHEDULE A - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Description of Property	City	State	Date Acquired	Name of Vendor	Actual Cost at Time of Acquisition	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Additional Investment Made After Acquisition
Acquired by Purchase								
Building, Land, and Improvements	Georgetown	MD	07/30/1999	Skipjack Cove Resort				5,088
Building, Land, and Improvements	Palm Beach	FL	07/16/2004	Sailfish Marina Resort				965,774
Building, Land, and Improvements	Charleston	SC	05/01/2002	Charleston Harbor Resort and Marina				364,238
Building, Land, and Improvements	Stevenville	MD	05/22/2002	Bay Bridge Marina				61,576
Building, Land, and Improvements	Whitefield	NH	06/01/2005	Mountain View Grand Resort LLC				787,631
0199999. Totals					0	0	0	2,184,307
0399999. Totals					0	0	0	2,184,307

QE01

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

NONE

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								
Domain 5	Austin	TX		04/26/2017	4.600	20,310,000		34,600,000
Marriott Lincolnshire	Lincolnshire	IL		01/28/2016	5.273		1,233,401	27,700,000
0599999. Total - Mortgages in Good Standing - Commercial Mortgages - All Other				XXX	XXX	20,310,000	1,233,401	62,300,000
Mortgages in Good Standing - Mezzanine Loans								
Altisoure	Christiansted	VI		04/06/2017	5.000	75,000,000		104,166,667
0699999. Total - Mortgages in Good Standing - Mezzanine Loans				XXX	XXX	75,000,000	0	104,166,667
0899999. Total - Mortgages in Good Standing				XXX	XXX	95,310,000	1,233,401	166,466,667
3399999. Total Mortgages				XXX	XXX	95,310,000	1,233,401	166,466,667

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8 + 9 - 10 + 11)	Total Foreign Exchange Change in Book Value	Book Value / Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Mortgages Closed by Repayment																	
Chase Park Plaza Hotel	St. Louis	MO		08/11/2014	06/02/2017	31,481,618					0		31,481,618	31,481,618			0
Keystone	Oxford	CT		03/18/2016	05/03/2017	22,445,000					0		22,445,000	22,445,000			0
0199999. Total - Mortgages Closed by Repayment						53,926,618	0	0	0	0	0	0	53,926,618	53,926,618	0	0	0
Mortgages With Partial Repayments																	
4S Health Center	San Diego	CA		06/28/2013	06/12/2017	63,007					0		63,007	63,007			0
633 Folsom	San Francisco	CA		05/27/2010	06/12/2017	92,959					0		92,959	92,959			0
All Seasons	West Bloomfield	MI		03/28/2014	06/12/2017	111,285					0		111,285	111,285			0
Bella Roe Plaza	Reoland Park	KS		09/01/2010	06/12/2017	30,862					0		30,862	30,862			0
Ben Arnold Beverage	Ridgeway	SC		10/27/2014	06/12/2017	75,688					0		75,688	75,688			0
Biltmore Hotel	Coral Gables	FL		08/13/1999	06/12/2017	141,671					0		141,671	141,671			0
Convention Center Parking Garage	Philadelphia	PA		01/31/2012	06/12/2017	62,145					0		62,145	62,145			0
Embassy Jacksonville	Jacksonville	FL		10/10/2013	06/12/2017	56,990					0		56,990	56,990			0
Embassy Memphis	Memphis	TN		11/15/2013	06/12/2017	83,928					0		83,928	83,928			0
Embassy Suites New Orleans	New Orleans	LA		10/25/2012	06/12/2017	154,558					0		154,558	154,558			0
Franklin Marriot Cool Springs	Franklin	TN		09/24/2014	06/12/2017	97,230					0		97,230	97,230			0
Highland Dallas	Dallas	TX		12/18/2015	06/12/2017	84,194					0		84,194	84,194			0
Kiewit Energy Building	The Woodlands	TX		03/25/2015	06/12/2017	96,468					0		96,468	96,468			0
Las Fuentes	Prescott	AZ		05/29/2015	06/12/2017	104,040					0		104,040	104,040			0
L-3 Communications	Salt Lake City	UT		11/08/2013	06/12/2017	81,357					0		81,357	81,357			0
McHenry Row	Baltimore	MD		06/29/2012	06/12/2017	122,183					0		122,183	122,183			0
Miami Beach Marina	Miami	FL		11/22/2011	06/12/2017	164,869					0		164,869	164,869			0
Montauk Yacht Club	Montauk	NY		10/19/2012	06/12/2017	97,611					0		97,611	97,611			0
Mountain View	Tucson	AZ		06/30/2014	06/12/2017	83,366					0		83,366	83,366			0
OCWEN OWLIC	Cincinnati	OH		01/01/2006	06/07/2017	2,430					0		2,430	2,430			0

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8 + 9 - 10 + 11)	Total Foreign Exchange Change in Book Value	Book Value / Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Old Standard	Cincinnati	OH		01/01/2006	06/07/2017	21,017					0		21,017	21,017			0
One Greenway Centre	Franklin	TN		01/14/2011	06/12/2017	149,721					0		149,721	149,721			0
Palomar Commons	Carlsbad	CA		10/17/2013	06/12/2017	90,440					0		90,440	90,440			0
Pearland	Pearland	TX		12/06/2013	06/12/2017	60,916					0		60,916	60,916			0
Residence Inn Sacramento	Sacramento	CA		11/07/2013	06/12/2017	102,839					0		102,839	102,839			0
Sandestin	Destin	FL		07/31/2013	06/12/2017	265,253					0		265,253	265,253			0
Semoran Commercenter	Orlando	FL		05/17/2013	06/12/2017	75,852					0		75,852	75,852			0
Stop N' Go Center	Fargo	ND		03/18/2014	06/12/2017	43,843					0		43,843	43,843			0
UIndy Health Pavilion	Indianapolis	IN		09/11/2015	06/12/2017	196,703					0		196,703	196,703			0
Vaca Morada	New York	NY		10/26/2015	06/12/2017	10,923,630					0		10,923,630	10,923,630			0
Warner Brothers	Burbank	CA		11/12/2013	06/12/2017	59,943					0		59,943	59,943			0
Whispering Wind	Phoenix	AZ		05/17/2013	06/12/2017	53,729					0		53,729	53,729			0
Xactware Office Building	Lehi	UT		02/24/2014	06/12/2017	141,762					0		141,762	141,762			0
0299999. Total - Mortgages With Partial Repayments						13,992,486	0	0	0	0	0	0	13,992,486	13,992,486	0	0	0
0599999. Total Mortgages						67,919,104	0	0	0	0	0	0	67,919,104	67,919,104	0	0	0

SCHEDULE BA - PART 2

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

1	2	Location 3	Location 4	5	6	7	8	9	10	11	12	13
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Desig-nation	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made after Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated												
000000 00 0	ExWorks Capital Fund I, LP	Chicago	IL	ExWorks Capital Fund I, LP		04/17/2017		6,300,000	700,000			3.385
000000 00 0	ExWorks Capital Fund II Parallel Vehicle, LP	Chicago	IL	ExWorks Capital Fund II Parallel Vehicle, LP		06/22/2017		3,500,000				1.693
000000 00 0	MCC Senior Loan Strategy JV I LLC	New York	NY	MCC Senior Loan Strategy JV I LLC		07/16/2015			1,612,500			12.500
000000 00 0	NB Private Equity Credit Opportunities Fund LP	New York	NY	NB Private Equity Credit Opportunities Fund LP		06/07/2017		170,851				1.174
000000 00 0	Sierra Senior Loan Strategy JV I LLC	New York	NY	Sierra Senior Loan Strategy JV I LLC		07/16/2015			1,337,500			12.500
000000 00 0	Yukon Capital Partners II L.P.	Minneapolis	MN	Yukon Capital Partners II L.P.		07/17/2014	2		88,777			2.470
1399999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated								9,970,851	3,738,777	0	0	XXX
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated												
000000 00 0	Bridge Growth Partners L.P.	New York	NY	Bridge Growth Partners L.P.		07/15/2014	3		117,814			4.050
000000 00 0	Bridge Growth Partners L.P.-Accedian Holdings	New York	NY	Bridge Growth Partners L.P.-Accedian Holdings		05/19/2017		7,055,616				6.670
000000 00 0	Channel 51, LLC	Washington	DC	Channel 51, LLC		04/29/2016			1,690,414			0.310
000000 00 0	Cintrifuse Early Stage Capital Fund I, LLC	Cincinnati	OH	Cintrifuse Early Stage Capital Fund I, LLC		09/27/2013	1		70,496			2.460
000000 00 0	Energy Impact Fund LP	New York	NY	Energy Impact Fund LP		05/11/2017		1,458,052	318,609			2.188
000000 00 0	Greenspring Opportunities IV, LP	Owings Mills	MD	Greenspring Opportunities IV, LP		04/25/2016	1		838,249			1.080
000000 00 0	Harvest Intrexon Enterprise Fund I, LP	San Francisco	CA	Harvest Intrexon Enterprise Fund I, LP		09/04/2015			60,000			1.290
000000 00 0	L-A Saturn Acquisition, L.P.	Philadelphia	PA	L-A Saturn Acquisition, L.P.		01/16/2015			12,495			2.470
000000 00 0	LLR Equity Partners IV, L.P.	Philadelphia	PA	LLR Equity Partners IV, L.P.		03/14/2014	3		840,000			0.680
000000 00 0	Medley Credit Opportunity Delaware Fund, L.P.	New York	NY	Medley Credit Opportunity Delaware Fund, L.P.		07/15/2016	7		297,030			68.790
000000 00 0	Medley Real D (Annuity) LLC	New York	NY	Medley Real D (Annuity) LLC		03/21/2106	3		44,625			68.580
000000 00 0	NB Secondary Opportunities Fund IV L.P.	New York	NY	NB Secondary Opportunities Fund IV L.P.		04/19/2017	3	200,000				0.040
000000 00 0	NB Strategic Co-Investment Partners III L.P.	New York	NY	NB Strategic Co-Investment Partners III L.P.		01/28/2016	3		542,837			0.860
000000 00 0	OLG Investment Partners, L.P.	Atlanta	GA	Lucas Group IP, LP (OLG)		09/27/2013			7,304			66.400
000000 00 0	PWP Growth Equity Fund I LLP	New York	NY	PWP Growth Equity Fund I LLP		06/20/2014	3		240,175			2.070
000000 00 0	Snow, Phipps II, L.P.	Wilmington	DE	Snow, Phipps II, L.P.		05/09/2009	3		371,856			1.020
000000 00 0	Solamere Capital Fund II, LP	Boston	MA	Solamere Capital Fund II, LP		10/15/2013	3		453,600			1.800
000000 00 0	Solamere Capital Fund II-A, LP	Boston	MA	Solamere Capital Fund II-A, LP		12/06/2013	3		230,300			1.940
000000 00 0	Tritium Partners, LLC	Austin	TX	Tritium Partners, LLC		06/26/2015	3		99,226			2.390
1599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated								8,713,668	6,235,029	0	0	XXX
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			1,400,000			3.470
000000 00 0	Lubert-Adler Real Estate Fund VII-B, LP	Philadelphia	PA	Lubert-Adler Real Estate Fund VII-B, LP		04/07/2017		4,166,667				18.324
000000 00 0	Park Meadows CO Investors, LLC	Denver	CO	Park Meadows CO Investors, LLC		02/28/2017			217,924			40.000
000000 00 0	PRCP-Bucks Partners, LP	Philadelphia	PA	PRCP-Bucks Partners, LP		04/25/2017		200,000	6,271,837			40.000
000000 00 0	PRCP-Dallas Four Partners, LP	Dallas	TX	PRCP-Dallas Four Partners, LP		11/06/2015			591,646			40.000
000000 00 0	PRCP-Raleigh I Partners, LP	Raleigh	NC	PRCP-Raleigh I Partners, LP		04/20/2017		100,000	2,046,339			40.000
000000 00 0	TRG Southgate, L.P.	Dallas	TX	TRG Southgate, L.P.		11/09/2016			1,035,222			22.500
000000 00 0	Water Street O'Connor, L.P.	Atlanta	GA	Water Street O'Connor, L.P.		10/22/2015			1,176,861			37.500
1799999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated								4,466,667	12,739,830	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			2,954,858			50.000
000000 00 0	Galic Sorrento, LLC	Coral Gables	FL	Galic Sorrento, LLC		06/27/2012			57			65.000
1899999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Affiliated								0	2,954,915	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			612,783			1.120

SCHEDULE BA - PART 2

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

1	2	Location 3	Location 4	5	6	7	8	9	10	11	12	13
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Desig-nation	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made after Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
1999999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Mortgage Loans - Unaffiliated								0	612,783	0	0	XXX
Surplus Debentures - Unaffiliated												
30958P AA 1	Farmers Insurance Company Surplus Note 6.151	Omaha	NE	Transfer from Sch D		04/11/2017		16,655,300				0.045
309588 AE 1	Farmers Insurance Company Surplus Note 7.20	Los Angeles	CA	JEFFRIES		04/11/2017		4,996,076				0.029
677412 AF 5	Ohio National Surplus Note	Cincinnati	OH	JEFFRIES		07/31/2016			10,833,335			0.037
2399999. Total - Surplus Debentures - Unaffiliated								21,651,376	10,833,335	0	0	XXX
4499999. Subtotal - Unaffiliated								44,802,561	34,159,754	0	0	XXX
4599999. Subtotal - Affiliated								0	2,954,915	0	0	XXX
4699999. Totals								44,802,561	37,114,669	0	0	XXX

SCHEDULE BA - PART 3

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

1	2	Location 3	Location 4	5	6	7	8	Changes in Book/Adjusted Carrying Value 9	10	11	12	13	14	15	16	17	18	19	20
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V. (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated																			
000000 00 0	Monarch Capital Partners III, L.P.	New York	NY	Monarch Capital Partners III, L.P.	01/12/2015	04/21/2017	1,500,153					0		1,500,153	1,500,153			0	
000000 00 0	Vida Opportunity Fund, L.P.	Austin	TX	Vida Opportunity Fund, L.P.	12/05/2016	04/13/2017	202,710					0		202,710	202,710			0	
000000 00 0	Yukon Capital Partners II L.P.	Minneapolis	MN	Yukon Capital Partners II L.P.	07/17/2014	05/24/2017	378,683					0		378,683	378,683			0	331,965
1399999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated							2,081,547	0	0	0	0	0	0	2,081,547	2,081,547	0	0	0	331,965
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	05/23/2017	814,145					0		814,145	814,145			0	503,331
088577 ZZ 7	Bexion Pharmaceuticals, LLC	Cincinnati	OH	Transfer to Schedule D	07/31/2015	01/01/2017	319,134					0		319,134	319,134			0	
000000 00 0	DESRI VI, LLC	New York	NY	DESRI VI, LLC	12/17/2014	04/14/2017	1,073,528					0		1,073,528	1,073,528			0	
000000 00 0	Medley Credit Opportunity Delaware Fund, L.P.	New York	NY	Medley Credit Opportunity Delaware Fund, L.P.	07/15/2016	06/29/2017	187,125					0		187,125	187,125			0	
000000 00 0	OBC Investment Partners, L.P. (Bock & Clark)	Cincinnati	OH	OBC Investment Partners, L.P. (Bock & Clark)	07/31/2014	05/01/2017	1,230,150					0		1,230,150	1,230,150			0	2,438,773
000000 00 0	Snow, Phipps II, L.P.	Wilmington	DE	Snow, Phipps II, L.P.	05/09/2009	04/17/2017	146,345					0		146,345	146,345			0	85,657
000000 00 0	Snow, Phipps III, L.P.	Wilmington	DE	Snow, Phipps III, L.P.	06/08/2016	05/15/2017	215,424					0		215,424	215,424			0	7,327
000000 00 0	Solamere Capital Fund II, LP	Boston	MA	Solamere Capital Fund II, LP	10/15/2013	06/08/2017	270,387					0		270,387	270,387			0	
000000 00 0	Solamere Capital Fund II-A, LP	Boston	MA	Solamere Capital Fund II-A, LP	12/06/2013	06/08/2017	233,423					0		233,423	233,423			0	
854631 ZZ 4	Stanley Martin Community LLC	Reston	VA	Distribution	12/31/2012	05/18/2017						0			21,598		21,598	21,598	
000000 00 0	Vida Longevity Fund, LP	Austin	TX	Vida Longevity Fund, LP	04/01/2015	04/26/2017	387,600					0		387,600	387,600			0	
1599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated							4,877,261	0	0	0	0	0	0	4,877,261	4,898,859	0	21,598	21,598	3,035,088
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	06/26/2017	59,085					0		59,085	59,085			0	
1799999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated							59,085	0	0	0	0	0	0	59,085	59,085	0	0	0	0
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Affiliated																			
000000 00 0	GA KEY LIME, LLC.	Gurnee	IL	Distribution	11/19/2015	06/29/2017	16,824,799					0		16,824,799	20,784,667		3,959,868	3,959,868	
1899999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Affiliated							16,824,799	0	0	0	0	0	0	16,824,799	20,784,667	0	3,959,868	3,959,868	0

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 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	06/28/2017	201,330					0		201,330	201,330			0	
1999999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Mortgage Loans - Unaffiliated							201,330	0	0	0	0	0	0	201,330	201,330	0	0	0	0
4499999. Subtotal - Unaffiliated							7,219,222	0	0	0	0	0	0	7,219,222	7,240,820	0	21,598	21,598	3,367,053
4599999. Subtotal - Affiliated							16,824,799	0	0	0	0	0	0	16,824,799	20,784,667	0	3,959,868	3,959,868	0
4699999. Totals							24,044,021	0	0	0	0	0	0	24,044,021	28,025,487	0	3,981,466	3,981,466	3,367,053

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
Bonds - U.S. Special Revenue and Special Assessment									
45462T GC 0	IN BOND BANK TXBL A 3.366 08/01/2031		06/21/2017	STIFEL NICOLAUS		1,000,000	1,000,000		1FE
45462T GE 6	IN BOND BANK TXBL A 3.486 08/01/2033		06/21/2017	STIFEL NICOLAUS		1,000,000	1,000,000		1FE
57419R L6 0	MARYLAND ST CMNTY A 4.103 09/01/2032		04/07/2017	BANC OF AMERICA SECURITIES		24,950,000	24,950,000		1FE
57419R L7 8	MARYLAND ST CMNTY A 4.416 09/01/2037		04/07/2017	BANC OF AMERICA SECURITIES		19,840,000	19,840,000		1FE
613549 KM 5	MONTGOMERY CNTY OH REV PRERE 5.25 5/1/29		03/10/2017	Defeasement		1,782,215	1,740,000	32,734	4Z
613549 KN 3	MONTGOMERY CNTY OH UNREF B 5.25 5/1/29		03/10/2017	Defeasement		3,339,088	3,260,000	61,329	2FE
64986D EN 1	NEW YORK ST ENVRNMNTL B 3.516 06/15/2030		04/06/2017	JEFFERIES & CO		7,000,000	7,000,000		1FE
64986D EQ 4	NEW YORK ST ENVRNMNTL B 3.716 06/15/2032		04/06/2017	JEFFERIES & CO		3,000,000	3,000,000		1FE
64990C ZV 6	NY DORM AUTH TXBL B 3.779 07/01/2034		05/17/2017	WELLS FARGO BROKERAGE SERVICES		3,000,000	3,000,000		1FE
64990C ZW 4	NY DORM AUTH TXBL B 3.998 07/01/2039		05/17/2017	WELLS FARGO BROKERAGE SERVICES		7,000,000	7,000,000		1FE
709235 ZR 9	PA ST UNIV B TXBL 3.573 09/01/2037		04/20/2017	BARCLAYS CAPITAL		6,000,000	6,000,000		1FE
88213A KH 7	TEXAS ST A & M UNI 3.186 05/15/2030		06/07/2017	BANC OF AMERICA SECURITIES		2,500,000	2,500,000		1FE
88213A KJ 3	TEXAS ST A & M UNIV 3.286 05/15/2031		06/07/2017	BANC OF AMERICA SECURITIES		3,000,000	3,000,000		1FE
88213A KK 0	TEXAS ST A & M UNIV 3.386 05/15/2032		06/07/2017	BANC OF AMERICA SECURITIES		1,000,000	1,000,000		1FE
3199999. Total - Bonds - U.S. Special Revenue and Special Assessments						84,411,303	84,290,000	94,063	XXX
Bonds - Industrial and Miscellaneous									
000366 AA 2	AASET 2017-1A A ABS SNR 3.967 05/16/2042		05/25/2017	GOLDMAN SACHS		17,499,911	17,500,000		1FE
000823 AA 2	ABPCI 2017-1A A1 CLO SSNR FLT 07/20/2029	C	06/02/2017	NATIXIS		30,000,000	30,000,000		1FE
000823 AC 8	ABPCI 2017-1A A2 CLO MEZ FLT 07/20/2029	C	06/02/2017	NATIXIS		5,000,000	5,000,000		1FE
00176B AD 5	AMMC 2013-13A B3L CLO MEZ FLT 01/26/2026		05/09/2017	KGS Alpha		2,649,500	2,800,000	9,664	3AM
00176B AD 5	AMMC 2013-13A B3L CLO MEZ FLT 01/26/2026		05/19/2017	KGS Alpha		1,330,000	1,400,000	8,054	3AM
00176J AH 9	AMMC CLO 2015-16A XR FLT 04/14/29		03/30/2017	MITSUBISHI		200,000	200,000		1FE
00176J AK 2	AMMC CLO 2015-16A AR FLT 04/14/29		03/30/2017	MITSUBISHI		11,130,000	11,130,000		1FE
00176J AM 8	AMMC CLO 2015-16A BR MEZ FLT 04/14/29		03/30/2017	MITSUBISHI		1,936,000	1,936,000		1FE
00176J AP 1	AMMC CLO 2015-16A CR MEZ FLT 04/14/29		03/30/2017	MITSUBISHI		1,050,000	1,050,000		1FE
00176J AR 7	AMMC CLO 2015-16A DR MEZ FLT 04/14/29		03/30/2017	MITSUBISHI		1,050,000	1,050,000		2AM
00176K AE 3	AMMC CLO 2015-16A ER MEZ FLT 04/14/29		03/30/2017	MITSUBISHI		909,563	945,000		1AM
00190Y AV 7	ARES 2013-2A CR CLO MEZ FLT 07/28/29		06/09/2017	BANC OF AMERICA SECURITIES		5,000,000	5,000,000		1FE
00190Y AZ 8	ARES 2013-2A AR2 CLO SNR FLT 07/28/29		06/09/2017	BANC OF AMERICA SECURITIES		13,000,000	13,000,000		1FE
00214M AB 9	ARLFR 2014-1A A2 ABS SNR SEQ 3.97 06/44		05/04/2017	BANC OF AMERICA SECURITIES		4,122,413	4,220,000	11,169	1FE
00440F AA 2	ACE CAP TRUST II 9.70 04/01/2030		04/20/2017	JEFFERIES & CO		9,429,351	6,281,000	40,617	2FE
01448Q AA 8	ALESC 4A A1 CDO SSNR FLT 07/30/2034		05/17/2017	GUGGENHEIM CAPITAL MARKET		11,021,680	12,103,423	11,092	1FE
01448T AA 2	ALESC 5A A1 CDO SEQ SSNR FLT 12/23/2034		04/27/2017	CS FIRST BOSTON		4,970,694	5,445,471	9,900	1FE
0258M0 EL 9	AMERICAN EXPRESS MTN 3.30 05/03/2027		04/27/2017	GOLDMAN SACHS		9,877,400	10,000,000		1FE
033286 AN 5	ANCHC 2014-5A BR CLO MEZ FLT 10/15/26		04/07/2017	MORGAN STANLEY		8,750,000	8,750,000		1FE
03665J AA 6	ANTR 2017-1A A CLO SSNR FLT 07/20/2028		04/20/2017	DEUTSCHE BANK		12,000,000	12,000,000		1FE
03765D AN 0	APID 2014-18A A2AR CLO MEZ FLT 07/22/26		04/04/2017	MORGAN STANLEY		3,500,000	3,500,000		1FE
03765D AS 9	APID 2014-18A BR CLO MEZ FLT 07/22/26		04/04/2017	MORGAN STANLEY		5,000,000	5,000,000		1FE
042735 BF 6	ARROW ELECTRONICS 3.875 01/12/2028		06/01/2017	JP MORGAN SECURITIES INC		7,966,000	8,000,000		2FE
046265 AG 9	ASTORIA FINL 3.50 06/08/2020		06/05/2017	SANDLER & O'NEIL PARTNERS		18,000,000	18,000,000		2FE
04685A 2E 0	ATHENE GLOBAL FUNDING 3.00 07/01/2022		06/26/2017	DEUTSCHE BANK		9,972,400	10,000,000		1FE
052769 AE 6	AUTODESK INC 3.50 06/15/2027		06/05/2017	CITIGROUP		7,949,760	8,000,000		2FE
05348E BA 6	AVALONBAY COMMUN MTN 3.35 05/15/2027		05/03/2017	JP MORGAN SECURITIES INC		15,944,640	16,000,000		1FE
05352N AA 0	AVNT 2017-A A ABS SSNR 2.41 03/15/2021		04/26/2017	JP MORGAN SECURITIES INC		7,499,623	7,500,000		1FE
05525C AA 6	BAMLL 2013-FRR2 A PO MEZ 09/26/2022 RE		04/03/2017	AMHERST SECURITIES CORP		6,050,000	8,000,000		1AM

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
05525F AA 9	BAMLL 2013-FRR3 A PO MEZ 06/26/23 RE		06/09/2017	AMHERST SECURITIES CORP		6,024,641	8,217,754		1AM
05583W AA 1	BSPRT 2017-FL1 A CLO SSNR FLT 06/15/27	C	06/12/2017	JP MORGAN SECURITIES INC		4,000,000	4,000,000		1FE
05583W AC 7	BSPRT 2017-FL1 B CLO MEZ FLT 06/15/27	C	06/12/2017	JP MORGAN SECURITIES INC		2,400,000	2,400,000		1FE
05584@ AA 9	GE HUNTSVILLE CTL 3.47 08/15/2035		05/15/2017	Private Placement		3,802,548	3,802,548		1FE
05584A AA 8	HGVGI 2017-1A A ABS SNR 2.94 05/25/2029		04/04/2017	BANC OF AMERICA SECURITIES		4,998,734	5,000,000		1FE
05586* AA 9	GE SPARTANBURG CTL 3.97 07/15/2032		04/13/2017	Private Placement		5,640,164	5,640,164		1FE
05682Q AE 6	BCC 2017-1A A2 CLO SNR FLT 07/20/30	C	06/13/2017	CITIGROUP		3,525,000	3,525,000		1FE
05682Q AG 1	BCC 2017-1A B CLO MEZ FLT 07/20/2030	C	06/13/2017	CITIGROUP		8,000,000	8,000,000		1FE
06051G GL 7	BANK OF AMERICA CORP 3.705 04/24/2028		04/19/2017	BANC OF AMERICA SECURITIES		5,000,000	5,000,000		2FE
06738E AW 5	BARCLAYS PLC 4.836 05/09/2028	C	05/02/2017	BARCLAYS CAPITAL		10,000,000	10,000,000		2FE
09626Q AQ 0	BLUEM 2014-2A B2R CLO MEZ 3.14 07/20/26	C	06/26/2017	JP MORGAN SECURITIES INC		6,000,000	6,000,000		1FE
10922N AA 1	BRIGHTHOUSE FINANCIAL 3.70 06/22/2027		06/15/2017	JP MORGAN SECURITIES INC		22,980,910	23,000,000		2FE
114536 AA 3	BROOKSTONE HOLDING PIK 10.00 07/07/21		06/30/2017	Capitalized Interest		835	10,951		5*
12480V AG 0	CBAM 2017-1A B CLO MEZ FLT 07/20/30	C	06/08/2017	CITIGROUP		11,000,000	11,000,000		1FE
124857 AT 0	CBS CORP 3.375 02/15/2028		06/26/2017	BANC OF AMERICA SECURITIES		12,873,510	13,000,000		2FE
12528A AL 9	CFIP 2013-1A AR CLO SSNR FLT 04/20/29		04/11/2017	WELLS FARGO BROKERAGE SERVICES		10,000,000	10,000,000		1FE
12528C AQ 4	CFIP 2014-1A BR CLO MEZ FLT 07/13/2029	C	06/30/2017	WELLS FARGO BROKERAGE SERVICES		8,000,000	8,000,000		1FE
12544B AE 3	CWHL 2007-HY5 3A1 SEQ SSNR CSTR 09/37		05/23/2017	GUGGENHEIM CAPITAL MARKET		594,896	637,104	1,982	1FM
12636Y AA 0	CRH AMERICA FINANCE 3.40 05/09/2027		05/02/2017	HSBC SECURITIES		6,948,970	7,000,000		2FE
12673P AJ 4	CA INC 4.70 03/15/2027		04/28/2017	MORGAN STANLEY		5,276,700	5,000,000	30,028	2FE
12803P AB 4	CAJUN 2017-1A A2 ABS SNR 6.50 08/20/2047		05/26/2017	BARCLAYS CAPITAL		10,914,697	11,000,000		2AM
136385 AX 9	CANADIAN NATL RESOURCES 3.85 06/01/2027		05/23/2017	JP MORGAN SECURITIES INC		7,975,680	8,000,000		2FE
13875E AN 4	CANYC 2014-2A AJ CLO SNR FLT 04/15/29		04/07/2017	JP MORGAN SECURITIES INC		4,600,000	4,600,000		1FE
14149Y BJ 6	CARDINAL HEALTH 3.41 06/15/2027		06/01/2017	BANC OF AMERICA SECURITIES		5,000,000	5,000,000		2FE
14315J AE 9	CGMS 2017-2A A2A CLO MEZ FLT 07/20/31	C	05/18/2017	CITIGROUP		7,000,000	7,000,000		1FE
14315J AN 9	CGMS 2017-2A A2B CLO MEZ 3.90 07/20/31	C	05/18/2017	CITIGROUP		9,600,000	9,600,000		1FE
15135U AL 3	CENOVUS ENERGY 4.25 04/15/2027		04/04/2017	JP MORGAN SECURITIES INC		6,998,810	7,000,000		2FE
15136W AX 2	CECLO 2013-20A B2R CLO MEZ FLT 01/25/26		04/17/2017	BANC OF AMERICA SECURITIES		6,750,000	6,750,000		1FE
15673G AA 6	CERB 2017-2A A1 CLO SSNR FLT 07/15/29		05/17/2017	WELLS FARGO BROKERAGE SERVICES		32,000,000	32,000,000		1FE
15673G AE 8	CERB 2017-2A B CLO MEZ FLT 07/15/29		05/17/2017	WELLS FARGO BROKERAGE SERVICES		5,400,000	5,400,000		1FE
161175 BE 3	CHARTER COMM OPT 3.75 02/15/2028		06/27/2017	BANC OF AMERICA SECURITIES		9,916,600	10,000,000		2FE
172062 AF 8	CINCINNATI FINL 6.92 05/15/2028		04/26/2017	ROBERT W BAIRD CO		10,333,920	8,000,000	255,271	1FE
189754 AC 8	COACH INC 4.125 07/15/2027		06/06/2017	BANC OF AMERICA SECURITIES		9,985,800	10,000,000		2FE
22973@ AA 3	GREAT WEST 2015 4.62 12/15/2037		04/15/2017	Private Placement		1,106,781	1,106,781		1FE
22973@ AA 3	GREAT WEST 2015 4.62 12/15/2037		06/15/2017	Private Placement		769,517	769,517		1FE
23204G AC 4	CUSTOMERS BANCORP 3.95 06/30/2022		06/28/2017	SANDLER & O'NEIL PARTNERS		7,982,000	8,000,000		2FE
237194 AL 9	DARDEN RESTAURANTS 3.85 05/01/2027		04/10/2017	BANC OF AMERICA SECURITIES		11,994,840	12,000,000		2FE
25432G AC 3	DIME COMM BNCSHS 4.50 06/15/2027		06/08/2017	SANDLER & O'NEIL PARTNERS		20,000,000	20,000,000		2FE
25755T AH 3	DPABS 2017-1A A23 ABS SNR 4.118 07/47		06/12/2017	GUGGENHEIM CAPITAL MARKET		21,000,000	21,000,000		2AM
26224H AE 7	DRUGC 2017-1A A2 ABS SSNR 3.60 04/15/27		05/31/2017	GOLDMAN SACHS		5,999,003	6,000,000		2FE
26827E AA 3	ECAF 2015-1A A1 ABS SSNR 3.473 06/15/40	C	05/05/2017	BANC OF AMERICA SECURITIES		4,318,802	4,364,493	10,526	1FE
26827E AA 3	ECAF 2015-1A A1 ABS SSNR 3.473 06/15/40	C	05/05/2017	DEUTSCHE BANK		359,048	363,708	877	1FE
278265 AE 3	EATON VANCE CORP 3.50 04/06/2027		04/03/2017	MORGAN STANLEY		9,963,200	10,000,000		1FE
278642 AU 7	EBAY INC 3.60 06/05/2027		05/30/2017	GOLDMAN SACHS		8,992,530	9,000,000		2FE
28618X AA 0	ERL 2015-1A A1 ABS SNR 2.707 02/19/2045		05/05/2017	CS FIRST BOSTON		67,569	68,865	109	1FE
28618X AA 0	ERL 2015-1A A1 ABS SNR 2.707 02/19/2045		05/15/2017	BANC OF AMERICA SECURITIES		149,101	151,504	330	1FE

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
28851Q AA 1	ECLO 2017-1A A CLO SSNR FLT 07/15/27		05/17/2017	CITIGROUP		30,000,000	30,000,000		1FE
29250N AR 6	ENBRIDGE INC 3.70 07/15/2027	C	06/27/2017	JP MORGAN SECURITIES INC.		14,996,100	15,000,000		2FE
29273D AA 8	ENDO DAC/ENDO FIN LLC 5.875 10/15/2024	C	04/12/2017	CITIGROUP		200,000	200,000		3FE
29278G AA 6	ENEL FIN INTL NV 3.625 05/25/2027	C	05/22/2017	MORGAN STANLEY		6,929,300	7,000,000		2FE
29717P AR 8	ESSEX PORTFOLIO 3.625 05/01/2027		04/03/2017	WELLS FARGO BROKERAGE SERVICES		9,942,300	10,000,000		2FE
299897 AC 2	EVERETT SPINCO 4.75 04/15/2027		04/21/2017	JP MORGAN SECURITIES INC.		13,733,379	13,280,000	50,814	2FE
31307# AC 5	CORPUS CHRISTI (FDL) CTL 4.537 06/15/37		04/15/2017	Capitalized Interest		7,093	7,072		1
31307# AC 5	CORPUS CHRISTI (FDL) CTL 4.537 06/15/37		04/15/2017	Private Placement		612,099	612,099		1
31307# AC 5	CORPUS CHRISTI (FDL) CTL 4.537 06/15/37		05/15/2017	Capitalized Interest		9,441	9,413		1
31307# AC 5	CORPUS CHRISTI (FDL) CTL 4.537 06/15/37		06/15/2017	Capitalized Interest		9,477	9,448		1
31307# AE 1	CORPUS CHRISTI (FDL) CTL 5.00 08/17/2017		04/15/2017	Capitalized Interest		26,785	26,785		1FE
31307# AE 1	CORPUS CHRISTI (FDL) CTL 5.00 08/17/2017		04/15/2017	Private Placement		147,179	147,179		1FE
31307# AE 1	CORPUS CHRISTI (FDL) CTL 5.00 08/17/2017		05/15/2017	Capitalized Interest		27,510	27,510		1FE
31307# AE 1	CORPUS CHRISTI (FDL) CTL 5.00 08/17/2017		05/15/2017	Private Placement		1,406,377	1,406,377		1FE
31307# AE 1	CORPUS CHRISTI (FDL) CTL 5.00 08/17/2017		06/15/2017	Capitalized Interest		33,485	33,485		1FE
31307# AE 1	CORPUS CHRISTI (FDL) CTL 5.00 08/17/2017		06/15/2017	Private Placement		817,161	817,161		1FE
318685 AA 2	FIRST BANCSHARES 4.25 07/01/2022		06/22/2017	BREAN CAPITAL, LLC		8,000,000	8,000,000		1FE
319383 AC 9	FIRST BUSEY CORP 4.75 05/25/2027		05/18/2017	US BANCORP		10,000,000	10,000,000		2FE
320844 PD 9	FIRST MERIT BANK 4.27 11/25/2026		06/30/2017	BANC OF AMERICA SECURITIES		2,281,796	2,200,000	10,699	2FE
337932 AH 0	FIRSTENERGY CORP B 3.90 07/15/2027		06/19/2017	MORGAN STANLEY		9,966,700	10,000,000		2FE
33830J AA 3	GUYS 2017-1A A2 ABS SNR 4.60 07/25/2047		05/24/2017	GUGGENHEIM CAPITAL MARKET		11,000,000	11,000,000		2AM
35563C AY 4	FMMHR 2015-R1 C3 MEZ FLT 11/25/2052 RE		05/30/2017	HUNT		10,818,053	12,984,910	64,307	1AM
36249@ AA 1	GSA GTH CTL 4.56 05/15/2038		06/13/2017	Private Placement		8,000,000	8,000,000		4Z
38141G WL 4	GOLDMAN SACHS GP 3.691 06/05/2028		05/31/2017	GOLDMAN SACHS		9,000,000	9,000,000		1FE
38172X AG 4	GOCAP 2013-16A A1R CLO SSNR FLT 07/25/29	C	06/23/2017	WELLS FARGO BROKERAGE SERVICES		18,000,000	18,000,000		1FE
38172X AJ 8	GOCAP 2013-16A A2R CLO SNR FLT 07/25/29	C	06/23/2017	WELLS FARGO BROKERAGE SERVICES		18,500,000	18,500,000		1FE
391382 AB 4	GREAT-WEST LIFECO 4.15 06/03/2047		05/23/2017	WELLS FARGO BROKERAGE SERVICES		12,898,340	13,000,000		1FE
40538C AU 4	HLA 2014-1A B2R CLO MEZ 3.4109 04/18/26	C	06/16/2017	MIZUHO SEC USA		17,000,000	17,000,000		1Z
42225U AF 1	HEALTHCARE TRUST 3.75 07/01/2027		06/01/2017	WELLS FARGO BROKERAGE SERVICES		7,959,360	8,000,000		2FE
426927 AD 1	HERITAGE COMMERCE 5.25 06/01/2027		05/23/2017	SANDLER & O'NEIL PARTNERS		5,000,000	5,000,000		2FE
42806D BC 2	HERTZ 2016-4A A ABS SSNR 2.65 07/25/2022		05/16/2017	CS FIRST BOSTON		7,812,500	8,000,000	14,133	1FE
43739E CL 9	HMBT 2006-1 1A1 SEQ SNR FLT 04/25/2037		03/15/2017	CANTOR FITZGERALD & CO.				187	1Z
44929F AQ 5	ICG 2014-3A A1BR CLO SSNR 2.97 01/25/27		04/27/2017	CITIGROUP		7,000,000	7,000,000	22,322	1FE
45632@ AA 7	INDUSTRIAL PIPING 14.50 12/13/2018		05/31/2017	Capitalized Interest			56,429		5*
46617N AS 6	JFIN 2014-2A A1BR CLO SSNR 2.785 07/26	C	06/23/2017	JEFFERIES & CO.		17,500,000	17,500,000		1FE
46617N AW 7	JFIN 2014-2A A2BR CLO MEZ 3.444 07/20/26	C	06/23/2017	JEFFERIES & CO.		6,000,000	6,000,000		1Z
466247 UG 6	JPMMT 2005-A6 7A1 SEQ SNR FLT 08/25/2035		03/21/2017	CS FIRST BOSTON				22	1FM
46627M CY 1	JPALT 2006-A1 3A1 SEQ SSNR CSTR 03/25/36		04/06/2017	AMHERST SECURITIES CORP.		4,400,686	4,772,007	4,538	1FM
47048H AE 7	JTWN 2017-10A A2 CLO MEZ FLT 07/17/29	C	06/15/2017	BANC OF AMERICA SECURITIES		4,000,000	4,000,000		1FE
47760Q AA 1	JIMMY 2017-1A A2I ABS SNR 3.61 07/30/47		06/27/2017	BARCLAYS CAPITAL		9,000,000	9,000,000		2AM
47760Q AB 9	JIMMY 2017-1A A2II ABS SNR 4.846 07/47		06/27/2017	BARCLAYS CAPITAL		7,200,000	7,200,000		2AM
47805L AB 7	JOHN MARSHALL BK AI 5.75 07/15/2027		06/27/2017	SANDLER & O'NEIL PARTNERS		5,000,000	5,000,000		2FE
48274T AK 0	KVK 2015-1A BR CLO MEZ FLT 05/20/2027		05/10/2017	GOLDMAN SACHS		7,000,000	7,000,000		1FE
488401 AB 6	KEMPER 4.35 02/15/2025		06/12/2017	BANC OF AMERICA SECURITIES		13,155,090	13,000,000	194,783	2FE
50171@ AA 4	LAI/OLG FINANCE TL 14.00 06/30/2020		06/30/2017	Capitalized Interest		19,032	19,086		4
523278 ZZ 5	LECTRUS CORP 8.00 9/29/2017		05/01/2017	Capitalized Interest		3,790	3,790		4Z

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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)
523278 ZZ 5	LECTRUS CORP 8.00 9/29/2017		06/01/2017	Capitalized Interest		3,815	3,815		4Z
52327@ AA 3	LECTRUS CORP TL 17% PIK 11/15/2017		01/01/2017	Capitalized Interest		67,957	67,451		6
52327@ AA 3	LECTRUS CORP TL 17% PIK 11/15/2017		02/01/2017	Capitalized Interest		68,932	68,555		6
52327@ AA 3	LECTRUS CORP TL 17% PIK 11/15/2017		03/01/2017	Capitalized Interest		63,279	62,932		6
52327@ AA 3	LECTRUS CORP TL 17% PIK 11/15/2017		04/01/2017	Capitalized Interest		80,014	79,740		6
52327@ AA 3	LECTRUS CORP TL 17% PIK 11/15/2017		05/01/2017	Capitalized Interest		78,502	78,297		6
52327@ AA 3	LECTRUS CORP TL 17% PIK 11/15/2017		06/01/2017	Capitalized Interest		82,189	82,053		6
54303P AQ 8	LONGF 2013-1A ARR CLO SSNR FLT 04/15/29		04/07/2017	CITIGROUP		18,000,000	18,000,000		1FE
54303P AQ 8	LONGF 2013-1A ARR CLO SSNR FLT 04/15/29		05/04/2017	CITIGROUP		755,000	755,000	1,258	1FE
54303P AS 4	LONGF 2013-1A BRR CLO MEZ FLT 04/15/29		04/07/2017	CITIGROUP		8,250,000	8,250,000		1FE
543190 AB 8	LTRAN 2015-1A A2 ABS SSNR 4.06 01/15/45		05/04/2017	BANC OF AMERICA SECURITIES		6,225,347	6,360,000	17,214	1FE
543190 AB 8	LTRAN 2015-1A A2 ABS SSNR 4.06 01/15/45		06/16/2017	CANTOR FITZGERALD & CO		495,078	500,000	338	1FE
55281T AA 8	MCA 2017-1 A ABS SNR FLT 08/15/2028		06/21/2017	BARCLAYS CAPITAL		18,000,000	18,000,000		1FE
55281T AB 6	MCA 2017-1 B ABS MEZ FLT 08/15/2028		06/21/2017	BARCLAYS CAPITAL		8,000,000	8,000,000		2AM
55368@ AA 6	MSI LIGHTING TERM LOAN 15% 11/6/2017		04/30/2017	Capitalized Interest		41,683	83,365		5*
55368@ AA 6	MSI LIGHTING TERM LOAN 15% 11/6/2017		05/31/2017	Capitalized Interest		43,426	86,852		5*
55368@ AA 6	MSI LIGHTING TERM LOAN 15% 11/6/2017		06/30/2017	Capitalized Interest		42,382	84,764		5*
55818Y BE 0	MDPK 2015-17A B1R CLO MEZ FLT 07/21/2030	C	05/23/2017	MORGAN STANLEY		8,000,000	8,000,000		1FE
55818Y BL 4	MDPK 2015-17A B2R CLO MEZ 3.79 07/21/30	C	05/23/2017	MORGAN STANLEY		4,000,000	4,000,000		1FE
56501R AE 6	MANULIFE FIN CORP 4.061 02/24/2032		04/21/2017	MORGAN STANLEY		15,310,500	15,000,000	104,909	2FE
56501R AE 6	MANULIFE FIN CORP 4.061 02/24/2032		04/28/2017	MORGAN STANLEY		5,076,700	5,000,000	38,918	2FE
56577A AJ 1	MCLO 2014-7A A1R CLO SSNR FLT 10/28/2025		04/12/2017	CITIGROUP		17,500,000	17,500,000		1FE
576433 HM 1	MARM 2003-7 4A1 PT SNR FLT 01/25/2034		03/29/2017	AMHERST SECURITIES CORP		(3,637)	(3,740)	3	1Z
57772K AD 3	MAXIM INTEGRATED 3.45 06/15/27		06/08/2017	BANC OF AMERICA SECURITIES		7,993,920	8,000,000		2FE
59156R AJ 7	METLIFE INC 6.375 06/15/2034		05/23/2017	GOLDMAN SACHS		3,671,003	2,836,000	80,856	1FE
592173 AE 8	MET LIFE 7.80 11/01/2025		04/21/2017	ROBERT W BAIRD CO		4,537,750	3,500,000	132,708	1FE
592173 AE 8	MET LIFE 7.80 11/01/2025		04/25/2017	ROBERT W BAIRD CO		1,289,820	1,000,000	38,350	1FE
59523U AN 7	MID-AMERICA APTS LP 3.60 06/01/2027		05/02/2017	WELLS FARGO BROKERAGE SERVICES		4,979,000	5,000,000		2FE
59801W AC 0	MIDO 2017-7A A2 CLO SNR FLT 07/15/2029	C	06/02/2017	GOLDMAN SACHS		16,000,000	16,000,000		1Z
61743Z ZZ 2	MONROE CAP MGMT A-2 LIBOR+285 10/30/23		06/16/2017	Private Placement		47,262,865	47,400,000		1FE
617777 ZB 6	MORPHICK INC CONV 8.00 4/4/2018		04/03/2017	Private Placement		387,409	387,409		4Z
62952E AD 9	NYU HOSPITALS 4.168 07/01/2037		05/23/2017	BANC OF AMERICA SECURITIES		5,000,000	5,000,000		1FE
640222 ZZ 1	NATURE'S TREES INC TL L+5.25 06/01/2022		06/01/2017	Private Placement		4,044,444	4,044,444		2FE
64129J BA 7	NEUB 2013-14A B2R CLO MEZ 3.72 01/28/30		04/19/2017	DEUTSCHE BANK		8,000,000	8,000,000		1FE
647551 A@ 9	NEW MOUNTAIN FINANCE 4.76 07/15/2022		06/22/2017	INCAPITAL		17,000,000	17,000,000		2FE
665859 AS 3	NORTHERN TRST CORP 3.375 05/08/2032		05/03/2017	BANC OF AMERICA SECURITIES		7,000,000	7,000,000		1FE
665859 AS 3	NORTHERN TRST CORP 3.375 05/08/2032		06/29/2017	MORGAN STANLEY		10,033,900	10,000,000	53,438	1FE
66860G AC 8	WOODS 2017-15A B2 CLO MEZ 3.83 06/20/29	C	05/12/2017	BARCLAYS CAPITAL		4,999,153	5,000,000		1FE
67059T AE 5	NUSTAR LOGISTICS 5.625 04/28/2027		04/20/2017	MIZUHO SEC USA		5,000,000	5,000,000		3FE
67091C AS 1	NXTC 2014-1A B1R CLO MEZ FLT 04/23/2026		06/23/2017	WELLS FARGO BROKERAGE SERVICES		8,000,000	8,000,000		1FE
67097L AB 2	OCP 2017-13A A1B CLO SNR FLT 07/15/30		06/16/2017	NATIXIS		12,941,500	13,000,000		1Z
67097L AF 3	OCP 2017-13A A2B CLO MEZ 3.7982 07/30		06/16/2017	NATIXIS		10,500,000	10,500,000		1FE
67107F AQ 0	OZLM 2014-8A A1BR CLO SSNR 2.74 10/17/26		05/16/2017	BANC OF AMERICA SECURITIES		20,000,000	20,000,000		1FE
67107F AU 1	OZLM 2014-8A A2BR CLO MEZ 3.45 10/17/26		05/16/2017	BANC OF AMERICA SECURITIES		6,500,000	6,500,000		1FE
67590A BB 7	OCT14 2012-1A A1BR CLO SSNR FLT 07/15/29		05/09/2017	CITIGROUP		20,000,000	20,000,000		1FE
70176@ AB 5	HOME DEPOT AUSTIN TX CTL 4.80 01/15/2032		06/27/2017	Private Placement		15,112,500	15,000,000		1FE

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
71424# AA 3	PERMIAN HOLDCO 2 14.00 10/15/2021		06/30/2017	Capitalized Interest		1,300	1,300		5*
74040X AF 1	PRETSL 9A A3 CDO SNR FLT 04/03/2033		04/24/2017	RAYMOND JAMES & ASSOCIATES		1,348,641	1,423,368	1,901	1FE
74042E AA 2	PRETSL 17 A1 CDO SEQ SSNR FLT 06/23/35		04/04/2017	CS FIRST BOSTON		10,407,456	12,426,814	8,016	1FE
74042F AA 9	PRETSL 25A A1 CDO SSNR FLT 06/22/2037		05/01/2017	CANTOR FITZGERALD & CO		2,773,451	3,496,865	5,936	1FE
74042J AA 1	PRESTL 21A A1 CDO SEQ SSNR FLT 03/22/38		05/02/2017	CANTOR FITZGERALD & CO		5,467,717	6,607,513	11,962	1FE
74042J AA 1	PRESTL 21A A1 CDO SEQ SSNR FLT 03/22/38		06/01/2017	BANC OF AMERICA SECURITIES		1,698,203	2,043,719	6,391	1FE
74042M AA 4	PRETSL 22A A1 CDO SSNR FLT 09/22/2036		05/18/2017	AMHERST SECURITIES CORP		4,708,591	5,605,465	14,203	1FE
74042M AA 4	PRETSL 22A A1 CDO SSNR FLT 09/22/2036		05/25/2017	GUGGENHEIM CAPITAL MARKET		4,689,322	5,605,465	16,036	1FE
74043C AA 5	PRETSL 24A A1 CDO SSNR FLT 03/22/2037		06/09/2017	CS FIRST BOSTON		5,128,857	6,312,439	21,080	1AM
74432Q AQ 8	PRUDENTIAL FIN MTN 5.70 12/14/2036		05/01/2017	STIFEL NICOLAUS		8,982,600	7,500,000	166,250	1FE
74432Q BD 6	PRUDENTIAL FIN MTN 6.625 12/01/2037		06/01/2017	ROBERT W BAIRD CO		18,082,959	13,539,000	12,458	1FE
74929C AB 2	RBSSP 2010-2 1A2 MEZ FLT 10/26/2035 RE		03/17/2017	BANC OF AMERICA SECURITIES				8	1Z
755763 AA 7	READYCAP HOLDINGS LLC 7.50 02/15/2022		06/08/2017	SANDLER & O'NEIL PARTNERS		15,442,350	15,000,000	375,000	1FE
75902X AA 6	REGDIV 4A A1 CDO SSNR FLT 02/15/2034		11/17/2016	GUGGENHEIM CAPITAL MARKET				(5)	1FE
75973Q AA 5	RENAISSANCERE FINANCE 3.45 07/01/2027		06/26/2017	BARCLAYS CAPITAL		9,927,200	10,000,000		1FE
761118 FL 7	RALI 2005-QA9 CB3 SEQ SNR FLT 08/25/2035		04/28/2017	AMHERST SECURITIES CORP		6,255,391	6,575,969	1,380	1Z
780097 BE 0	ROYAL BK SCOTLND 3.498 05/15/2023	C	05/10/2017	MORGAN STANLEY		12,000,000	12,000,000		2FE
79588T AC 4	SAMMONS FINANCIAL 4.45 05/12/2027		05/09/2017	CITIGROUP		29,983,200	30,000,000		2FE
81881L AN 7	SHACK 2014-6A B2R CLO MEZ 3.46 07/17/26		04/07/2017	MORGAN STANLEY		7,500,000	7,500,000		1FE
81881V AU 9	SHACK 2014-5A B2R3 CLO MEZ 3.50 05/07/26		04/26/2017	MORGAN STANLEY		5,500,000	5,500,000		1FE
82817R AJ 0	SLVS 2014-1A B2R CLO MEZ 3.614 10/15/26	C	06/21/2017	BARCLAYS CAPITAL		9,999,794	10,000,000		1FE
83404J AA 4	SCLP 2017-3 A ABS SSNR 2.77 05/25/2026		05/11/2017	JP MORGAN SECURITIES INC		5,999,999	6,000,000		1FE
83608H AY 0	SNDPT 2013-2A C2R CLO MEZ 3.93 07/15/25		04/07/2017	MORGAN STANLEY		3,500,000	3,500,000		1FE
83608W AQ 4	SNDPT 2014-2A A1R CLO SSNR FLT 10/20/26		04/06/2017	CS FIRST BOSTON		8,000,000	8,000,000		1FE
85022W AA 2	SCFT 2016-AA A ABS SSNR 3.05 04/25/2029		05/11/2017	BANC OF AMERICA SECURITIES		27,118,931	26,967,240	47,979	1FE
85816B CQ 1	STCR 2015-1A BR CLO MEZ FLT 05/22/2029		05/12/2017	MIZUHO SEC USA		11,237,500	11,237,500		1FE
863579 J9 0	SARM 2005-22 1A4 SEQ SSNR FLT 12/25/2035		01/04/2017	BANC OF AMERICA SECURITIES				113	1FM
87233Q AC 2	TC PIPELINES LP 3.90 05/25/2027		05/22/2017	MITSUBISHI		5,000,000	5,000,000		2FE
87236Y AF 5	TD AMERITRADE 3.30 04/01/2027		04/24/2017	WELLS FARGO BROKERAGE SERVICES		11,975,040	12,000,000		1FE
872455 AU 4	TICP 2014-1A A2CR CLO MEZ 3.5398 04/26		04/04/2017	CITIGROUP		9,000,000	9,000,000		1FE
87248T AB 1	TICP 2017-7A AJ CLO SNR FLT 07/15/29	C	06/12/2017	BANC OF AMERICA SECURITIES		9,000,000	9,000,000		1FE
87248T AD 7	TICP 2017-7A B2 CLO MEZ 3.65 07/15/29	C	06/12/2017	BANC OF AMERICA SECURITIES		18,000,000	18,000,000		1FE
878237 AH 9	TECH DATA CORP 4.95 02/15/2027		04/28/2017	BANC OF AMERICA SECURITIES		1,755,819	1,704,000	21,790	2FE
881561 VY 7	TMTS 2005-12AL AF4 MEZ SEQ 5.385 07/36		03/08/2017	AMHERST SECURITIES CORP				(549)	1FM
88606W AA 0	TBOLT 2017-A A ABS SSNR 4.212 05/17/2032		04/25/2017	BANC OF AMERICA SECURITIES		10,749,545	10,750,000		1FE
89171D AD 9	TPMT 2015-1 A4 MEZ 4.25 10/25/2053		03/27/2017	BANC OF AMERICA SECURITIES				(7,708)	1FM
89172P AC 3	TPMT 2016-2 M1 MEZ 3.00 08/25/2055		06/01/2017	BANC OF AMERICA SECURITIES		14,559,375	15,000,000	6,250	1FM
89172Y AD 2	TPMT 2016-3 M2 MEZ 4.00 04/25/2056		05/02/2017	SANDLER & O'NEIL PARTNERS		5,750,592	5,747,000	2,554	1FM
89413G AA 6	TRAP 2007-12A A1 CDO SSNR FLT 04/06/2042	C	05/03/2017	CANTOR FITZGERALD & CO		4,348,277	5,231,010	6,695	1FE
89531F AE 7	TREST 2017-1A A2 CLO MEZ FLT 07/25/29	C	06/14/2017	NATIXIS		6,000,000	6,000,000		1Z
89656F AC 0	TRL 2013-1A A ABS SSNR 3.898 07/15/2043		05/04/2017	BANC OF AMERICA SECURITIES		1,127,099	1,146,445	2,979	1FE
90265E AM 2	UDR INC MTN 3.50 07/01/2027		06/07/2017	CITIGROUP		4,988,200	5,000,000		2FE
92257L AB 6	VCC 2017-1 AFX ABS SSNR 3.00 05/25/2047		05/08/2017	CITIGROUP		7,931,069	7,933,189	26,667	1FE
92331A AG 9	VENTR 2017-28A BF CLO MEZ 3.779 07/30	C	06/14/2017	JEFFERIES & CO		4,237,500	4,237,500		1FE
92915Q AE 3	VOYA 2017-3A A1B CLO SNR FLT 07/20/30	C	06/13/2017	CITIGROUP		7,000,000	7,000,000		1FE

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
94945P AA 3	WLKRG 2017-AA A ABS SNR 2.82 06/15/33		06/15/2017	BANC OF AMERICA SECURITIES		11,998,783	12,000,000		1FE
949772 AP 2	WFMBS 2005-18 2A11 SEQ SNR 5.50 01/25/36		05/22/2017	BANC OF AMERICA SECURITIES		2,314,375	2,300,000	8,433	1FM
95000U 2A 0	WELLS FARGO CO MTN 3.584 05/22/2028		05/15/2017	WELLS FARGO BROKERAGE SERVICES		3,000,000	3,000,000		1FE
95168Q AR 1	WSTC 2013-1A A2BR CLO MEZ 11/07/2025		04/28/2017	NOMURA SECURITIES INTL		15,000,000	15,000,000		1FE
965249 AH 8	WITEH 2014-9A B2R CLO MEZ 3.57 07/17/26	C	06/29/2017	BANC OF AMERICA SECURITIES		20,000,000	20,000,000		1FE
96949L AD 7	WILLIAMS PARTNER 3.75 06/15/2027		05/31/2017	BANC OF AMERICA SECURITIES		4,997,450	5,000,000		2FE
970648 AF 8	WILLIS NORTH AMERICA 3.60 05/15/2024		05/11/2017	BANC OF AMERICA SECURITIES		4,995,700	5,000,000		2FE
97988Q AA 2	WDMNT 2017-2A A CLO SSNR FLT 07/18/2028		05/25/2017	CITIGROUP		3,000,000	3,000,000		1FE
97988Q AC 8	WDMNT 2017-2A B CLO MEZ FLT 07/18/2028		05/25/2017	CITIGROUP		5,000,000	5,000,000		1FE
98310W AN 8	WYNDHAM WORLDWIDE 4.50 04/01/2027		04/19/2017	JP MORGAN SECURITIES INC		5,107,150	5,000,000	20,625	2FE
98886Y AR 9	ZAIS2 2014-2A A1BR CLO SSNR 2.92 07/26	C	04/10/2017	GOLDMAN SACHS		16,500,000	16,500,000		1FE
98886Y AS 7	ZAIS2 2014-2A A2R CLO MEZ FLT 07/25/26		04/10/2017	GOLDMAN SACHS		20,000,000	20,000,000		1FE
98887T AB 4	ZAIS6 2017-1A A2 CLO FLT 07/15/2029		05/03/2017	GOLDMAN SACHS		9,000,000	9,000,000		1FE
98887T AC 2	ZAIS6 2017-1A B CLO MEZ FLT 07/15/2029	C	05/03/2017	GOLDMAN SACHS		42,750,000	42,750,000		1FE
98954R AH 3	ZIGG 2014-1A AR CLO SSNR FLT 04/17/2029		04/12/2017	BANC OF AMERICA SECURITIES		3,000,000	3,000,000		1FE
98954R AJ 9	ZIGG 2014-1A B1R CLO MEZ FLT 04/17/2029		04/12/2017	BANC OF AMERICA SECURITIES		6,980,000	6,980,000		1FE
98954R AK 6	ZIGG 2014-1A B2R CLO MEZ 3.88 04/17/2029		04/12/2017	BANC OF AMERICA SECURITIES		16,000,000	16,000,000		1FE
BL2410 28 2	ENDO INTL B 1L L+425 04/12/2024		04/13/2017	JP MORGAN SECURITIES INC		2,786,000	2,800,000		3FE
3899999. Total - Bonds - Industrial and Miscellaneous						1,784,506,637	1,788,180,773	1,995,862	XXX
8399997. Total - Bonds - Part 3						1,868,917,940	1,872,470,773	2,089,924	XXX
8399999. Total - Bonds						1,868,917,940	1,872,470,773	2,089,924	XXX
Preferred Stocks - Industrial and Miscellaneous									
088555 ZC 4	BIDTELLECT SERIES B-1		06/26/2017	Private Placement	115,383.000	462,147			P4AZ
088577 ZZ 7	BEXION PHARMACEUTICALS A-1		01/01/2017	Exchanged	234.330	319,134			P4AZ
09069Z ZA 2	BIOWISH TECHNOLOGIES SERIES B		04/05/2017	Private Placement	1,525,571.000	811,671			P4AZ
09069Z ZB 0	BIOWISH TECHNOLOGIES SERIES C		04/05/2017	Exchanged	5,400,615.000	2,873,365			P4AZ
404280 BL 2	HSBC HOLDINGS 6.00 * (COCO)	C	05/15/2017	HSBC SECURITIES	5,000,000.000	5,000,000			P2UFE
49460Z ZZ 8	KINETIC SOCIAL LLC CONV SERIES B-1		04/17/2017	Private Placement	14,116,252.000	1,190,000			P4AZ
883999 ZZ 0	THIRD POLE SERIES A 8.00%		05/05/2017	Private Placement	70,000.000	1,400,000			P4AZ
8499999. Total - Preferred Stocks - Industrial and Miscellaneous						12,056,317	XXX	0	XXX
8999997. Total - Preferred Stocks - Part 3						12,056,317	XXX	0	XXX
8999999. Total - Preferred Stocks						12,056,317	XXX	0	XXX
Common Stocks - Industrial and Miscellaneous									
00177C AC 4	AMMC CLO 2017-20A SUB 0 04/17/29	C	03/08/2017	SG AMERICAS SECURITIES	7,800,000.000	7,020,000	XXX		U
08888Z 13 6	BIDTELLECT $.01 6/26/2027		06/26/2017	Private Placement	80,126.000	320,130	XXX		A
19625W 10 4	COLONY NORTHSTAR INC-CLASS A		04/06/2017	FRIEDMAN BILLINGS RAMSEY	120,000.000	1,517,160	XXX		L
19625W 10 4	COLONY NORTHSTAR INC-CLASS A		05/04/2017	STRATEGAS RESEARCH	150,000.000	1,906,200	XXX		L
29278N 10 3	ENERGY TRANSFER PARTNERS LP		04/28/2017	Stock Merger 29273R109	486,000.000	11,634,840	XXX		L
462651 ZZ 6	IRACORE INTERNATIONAL INC CL A		04/11/2017	Exchanged	1,176.000	488,040	XXX		A
81617J 30 1	SELECT ENERGY SERVICES INC-A		04/21/2017	FRIEDMAN BILLINGS RAMSEY	262,500.000	3,675,000	XXX		L
D18190 89 8	DEUTSCHE BANK AG-REGISTERED	D	03/30/2017	Exchanged		(51,464)	XXX		L
9099999. Total - Common Stocks - Industrial and Miscellaneous						26,509,905	XXX	0	XXX
Common Stocks - Parent, Subsidiaries and Affiliates									
36352@ 10 6	GALIC BROTHERS INC		06/30/2017	Capital Contribution		9,147,790	XXX		K
9199999. Total - Common Stocks - Parent, Subsidiaries and Affiliates						9,147,790	XXX	0	XXX
9799997. Total - Common Stocks - Part 3						35,657,695	XXX	0	XXX

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
9799999. Total - Common Stocks						35,657,695	XXX	0	XXX
9899999. Total - Preferred and Common Stocks						47,714,012	XXX	0	XXX
9999999. Total - Bonds, Preferred and Common Stocks						1,916,631,952	XXX	2,089,924	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 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
Bonds - U.S. Government																					
312931 A6 5	FGLMC A84529 PT 4.50 02/01/2039		06/15/2017	MBS Paydown		5,028	5,028	5,094	5,078		(18)		(18)		5,028			0	111	02/01/2039	1
31371K LU 3	FNCL 254239 PT 6.50 3/01/2032		06/25/2017	MBS Paydown		397	397	459	446		(31)		(31)		397			0	11	03/01/2032	1
31388T QZ 9	FNCL 614372 PT 7.0 1/01/2032		06/25/2017	MBS Paydown		268	268	307	299		(3)		(3)		268			0	8	01/01/2032	1
31416K WP 9	FNCL AA2453 PT 4.50 02/01/2039		06/25/2017	MBS Paydown		270	270	274	274		(2)		(2)		270			0	5	02/01/2039	1
36296J FT 7	GN 692378 PT 4.50 02/15/2039		06/15/2017	MBS Paydown		5,274	5,274	5,339	5,323		(54)		(54)		5,274			0	81	02/15/2039	1
36296T DP 5	GNSF 700410 PT 5.00 03/15/2039		06/15/2017	MBS Paydown		9,178	9,178	9,425	9,336		(6)		(6)		9,178			0	191	03/15/2039	1
383739 N8 8	GNR 2001-17 PG PAC 6.50 4/20/31		06/20/2017	MBS Paydown		4,769	4,769	4,975	4,883		(96)		(96)		4,769			0	128	04/20/2031	1
38373W 5C 8	GNR 2002-33 PG PAC 6.50 5/20/32		06/20/2017	MBS Paydown		30,419	30,419	32,112	31,388		(898)		(898)		30,419			0	838	05/20/2032	1
649085 AA 5	NEW VALEY GEN II5.572 05/01/20		05/01/2017	Sinking Fund Redemption		235,842	235,842	275,537	252,938		(3,061)		(3,061)		235,842			0	6,571	05/01/2020	1FE
690353 XM 4	OVERSEAS PRI INV 3.59 12/15/2030		06/15/2017	Sinking Fund Redemption		114,286	114,286	114,286	114,286				0		114,286			0	2,051	12/15/2030	1
83190A AB 9	SBA POOL 523402 6.54 PT 01/20/2035		06/15/2017	MBS Paydown		30,284	30,284	33,677	32,975		(1,896)		(1,896)		30,284			0	780	01/20/2035	1
0599999.	Total - Bonds - U.S. Government					436,014	436,014	481,485	457,226	0	(6,064)	0	(6,064)	0	436,014	0	0	0	10,774	XXX	XXX
Bonds - U.S. States, Territories and Possessions																					
882723 JR 1	TX ST PREREFUNDED 4.50 4/01/2033		04/01/2017	Call		435,000	435,000	431,834	432,149		2,851		2,851		435,000			0	9,788	04/01/2033	1
882723 ZW 2	TEXAS ST PREREF TRANS 4.50 4/01/2033		04/01/2017	Call		2,685,000	2,685,000	2,666,546	2,667,464		17,536		17,536		2,685,000			0	60,413	04/01/2033	1
882723 ZX 0	TEXAS ST UNREF TRANS 4.50 4/01/2033		04/01/2017	Call		8,860,000	8,860,000	8,799,106	8,802,136		57,864		57,864		8,860,000			0	199,350	04/01/2033	1FE
1799999.	Total - Bonds - U.S. States, Territories & Possessions					11,980,000	11,980,000	11,897,486	11,901,749	0	78,251	0	78,251	0	11,980,000	0	0	0	269,550	XXX	XXX
Bonds - U.S. Political Subdivisions of States																					
057507 HU 2	BAKERSFIELD CA SD-TXB 4.39 05/01/2026		05/01/2017	Sinking Fund Redemption		5,000	5,000	5,000	5,000				0		5,000			0	110	05/01/2026	1FE
167505 KK 1	CHICAGO IL BRD OF ED G 1.75 12/15/2025		06/28/2017	JEFFERIES & CO		2,600,000	5,000,000	3,697,250	4,073,000		43,514		43,514		4,116,514		(1,516,514)	(1,516,514)	43,750	12/15/2025	4FE
2499999.	Total - Bonds - U.S. Political Subdivisions of States					2,605,000	5,005,000	3,702,250	4,078,000	0	43,514	0	43,514	0	4,121,514	0	(1,516,514)	(1,516,514)	43,860	XXX	XXX
Bonds - U.S. Special Revenue and Special Assessment																					
01170R DA 7	ALASKA HSG A 2.80 12/01/2026		06/01/2017	Sinking Fund Redemption		415,000	415,000	415,000	415,000				0		415,000			0	5,810	12/01/2026	1FE
041083 VB 9	AR ST DEV FIN SFM A 3.10 07/01/2043		06/01/2017	MBS Paydown		334,496	334,496	334,496	334,496				0		334,496			0	4,269	07/01/2043	1FE
09089T AY 7	BIRMINGHAM AL B 6.00 04/01/2022		04/01/2017	Sinking Fund Redemption		95,000	95,000	95,000	95,000				0		95,000			0	2,850	04/01/2022	1FE
130333 CA 3	CA HSG FIN AGY A 2.90 02/01/2042		06/01/2017	MBS Paydown		192,840	192,840	192,840	192,840				0		192,840			0	2,398	02/01/2042	1FE
130333 CB 1	CA HSG FIN AGY B 2.90 02/01/2042		06/01/2017	MBS Paydown		183,353	183,353	182,895	182,964		126		126		183,353			0	2,348	02/01/2042	1FE
196479 XM 6	CO HSG & FIN A TXB 3.193 11/01/2027		05/01/2017	Partial Call		195,000	195,000	195,000	195,000		(0)		(0)		195,000			0	3,113	11/01/2027	1FE
25477P NF 8	DC HSG FIN AGY A REF 3.875 06/15/2045		06/15/2017	MBS Paydown		38,043	38,043	38,043	38,043				0		38,043			0	610	06/15/2045	1FE
296122 UT 9	ESCAMBIA CNTY FL SFM A 2.85 11/01/2038		06/01/2017	MBS Paydown		213,000	213,000	213,000	213,000				0		213,000			0	2,420	11/01/2038	1FE
312903 MA 2	FHR 119 H 7 PAC 7.5 1/15/2021		06/15/2017	MBS Paydown		566	566	567	566				0		566			0	18	01/15/2021	1
312909 3W 2	FHR 1250-J PAC1 7.00 5/15/2022		06/15/2017	MBS Paydown		1,063	1,063	1,091	1,067		(6)		(6)		1,063			0	27	05/15/2022	1
312915 QG 9	FHR 1491 I PAC 7.50 4/15/2023		06/15/2017	MBS Paydown		5,445	5,445	5,773	5,529		(12)		(12)		5,445			0	172	04/15/2023	1
313398 P7 8	FHR 2334 TD PAC 6.5 7/15/2031		06/15/2017	MBS Paydown		1,676	1,676	1,753	1,720		(5)		(5)		1,676			0	46	07/15/2031	1
313399 PS 0	FHR 2347 VP PAC 6.5 3/15/2020		06/15/2017	MBS Paydown		11,372	11,372	12,011	11,487		(89)		(89)		11,372			0	287	03/15/2020	1
31339D 2V 9	FHR 2418 MB SEQ 6.0 2/15/2022		06/15/2017	MBS Paydown		12,564	12,564	13,378	12,758		(100)		(100)		12,564			0	315	02/15/2022	1
31339D QZ 4	FHR 2416 PG PAC 6.0 2/15/2022		06/15/2017	MBS Paydown		58,062	58,062	62,303	58,891		(454)		(454)		58,062			0	1,465	02/15/2022	1
3133T3 BU 1	FHR 1644 K PAC 6.75 12/15/2023		06/15/2017	MBS Paydown		10,640	10,640	11,636	10,894		(185)		(185)		10,640			0	298	12/15/2023	1
3133TB 4G 2	FHR 1991 PG PAC 6.0 9/15/2027		06/15/2017	MBS Paydown		9,011	9,011	9,344	9,137		(92)		(92)		9,011			0	235	09/15/2027	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 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
3133TC HE 1	FHR 2018 PG PAC 6.35 1/15/2028		06/15/2017.	MBS Paydown		4,166	4,166	4,396	4,270		(82)		(82)		4,166			0	105	01/15/2028.	1
3133TD 3A 2	FHR 2037 HB SEQ 9.0 3/15/2028		06/15/2017.	MBS Paydown		4,069	4,069	4,450	4,258		(57)		(57)		4,069			0	150	03/15/2028.	1
3133TH S8 1	FHR 2118 PE PAC 6.50 1/15/2029		06/15/2017.	MBS Paydown		7,054	7,054	7,406	7,224		(63)		(63)		7,054			0	189	01/15/2029.	1
3133TS F2 4	FHR 2303 CK SCH 6.0 4/15/2031		06/15/2017.	MBS Paydown		20,756	20,756	21,434	21,102		(361)		(361)		20,756			0	610	04/15/2031.	1
3133TU S7 4	FHR 2357 QH PAC 6.50 9/15/2031		06/15/2017.	MBS Paydown		4,270	4,270	4,478	4,389		(82)		(82)		4,270			0	110	09/15/2031.	1
31340Y DB 2	FHR 88-12 A PAC 9.25 11/15/2019		06/15/2017.	MBS Paydown		21	21	23	21				0		21			0	1	11/15/2019.	1
31358F M5 5	FNR 1991-12 H PAC 7.0 2/25/2021		06/25/2017.	MBS Paydown		1,111	1,111	1,168	1,115		347		347		1,111			0	32	02/25/2021.	1
31358G 5J 2	FNR 91-65Z ZX 6.50 6/25/2021		06/25/2017.	MBS Paydown		2,082	2,082	2,270	2,746		(1,148)		(1,148)		2,082			0	52	06/25/2021.	1
31358K DY 1	FNR 1991-G36 ZBX 7.00 11/25/2021		06/25/2017.	MBS Paydown		2,269	2,269	2,634	2,534		503		503		2,269			0	72	11/25/2021.	1
31358N H3 9	FNR G92-29 J SCH 8.00 7/25/2022		06/25/2017.	MBS Paydown		8,146	8,146	8,242	8,127		(5)		(5)		8,146			0	275	07/25/2022.	1
31358N M5 8	FNR 92-119Z ZX 8.00 07-25-22		06/25/2017.	MBS Paydown		3,460	3,460	3,490	3,551		(2)		(2)		3,460			0	114	07/25/2022.	1
31358P EE 3	FNR 1992-117 M PAC 7.0 7/25/2022		06/25/2017.	MBS Paydown		4,119	4,119	4,420	4,185		(9)		(9)		4,119			0	118	07/25/2022.	1
31358Q ZE 8	FNR G92-59 D TAC 6.0 10/25/2022		06/25/2017.	MBS Paydown		1,084	1,084	1,158	1,094		(3)		(3)		1,084			0	27	10/25/2022.	1
31358R Y7 2	FNR G92-66 KB PAC 7.0 12/25/2022		06/25/2017.	MBS Paydown		10,764	10,764	11,681	10,957		(60)		(60)		10,764			0	300	12/25/2022.	1
31359D H5 5	FNR 1993-155 PJ PAC 7.0 9/25/2023		06/25/2017.	MBS Paydown		16,582	16,582	18,358	17,030		(176)		(176)		16,582			0	465	09/25/2023.	1
31359H NW 0	FNR 1994-63 PK PAC 7.0 4/25/2024		06/25/2017.	MBS Paydown		5,762	5,762	6,367	5,929		(106)		(106)		5,762			0	169	04/25/2024.	1
31359L ZF 5	FNR 1995-19 ED SEQ 6.50 1/25/2022		06/25/2017.	MBS Paydown		2,214	2,214	2,366	2,245		(17)		(17)		2,214			0	60	01/25/2022.	1
31359N 2W 0	FNR 1997-19 PG PAC 7.0 4/18/2027		06/18/2017.	MBS Paydown		9,468	9,468	10,203	9,599		(132)		(132)		9,468			0	310	04/18/2027.	1
31359V GF 4	FNR 1999-1 PJ PAC 6.50 2/25/2029		06/25/2017.	MBS Paydown		17,907	17,907	19,044	18,431		(332)		(332)		17,907			0	491	02/25/2029.	1
313603 BQ 4	FNR 1989-79 D PAC 9.0 11/25/2019		06/25/2017.	MBS Paydown		1,020	1,020	1,131	1,028		(33)		(33)		1,020			0	38	11/25/2019.	1
3137BL AR 9	FMMV M036 A 4.16 12/15/2029		06/15/2017.	Partial Call		115,000	115,000	118,163	117,609		(2,609)		(2,609)		115,000			0	2,340	12/15/2029.	1FE
313921 JK 5	FNR 2001-57 PD PAC 6.50 10/25/2031		06/25/2017.	MBS Paydown		3,448	3,448	3,636	3,553		(70)		(70)		3,448			0	95	10/25/2031.	1
31392B SC 1	FNR 2002-6 L SEQ 6.0 2/25/2032		06/25/2017.	MBS Paydown		2,837	2,837	2,950	2,895		(14)		(14)		2,837			0	71	02/25/2032.	1
31392C EM 2	FNW 02-W2 AF5 SEQ HEL STP 6/25/32		06/25/2017.	MBS Paydown		20,367	20,367	19,559	19,347		778		778		20,367			0	572	06/25/2032.	1
31392E PC 8	FNR 2002-58 PG PAC 6.0 9/25/2032		06/25/2017.	MBS Paydown		44,093	44,093	46,472	45,336		(1,184)		(1,184)		44,093			0	1,177	09/25/2032.	1
31392K 5C 6	FHR 2455 GK PAC 6.50 5/15/2032		06/15/2017.	MBS Paydown		39,655	39,655	42,170	41,033		(1,197)		(1,197)		39,655			0	1,129	05/15/2032.	1
31392K LR 5	FHR 2450 PH PAC 6.0 5/15/2022		06/15/2017.	MBS Paydown		120,653	120,653	128,763	122,388		(1,960)		(1,960)		120,653			0	3,064	05/15/2022.	1
31392M 5R 9	FHR 2448 TX PAC 6.0 5/15/2032		06/15/2017.	MBS Paydown		38,352	38,352	40,286	39,384		(903)		(903)		38,352			0	961	05/15/2032.	1
31393X VH 7	FNW 2004-W3 A6 PAC 5.50 5/25/2034		06/25/2017.	MBS Paydown		545,904	545,904	523,044	537,363		5,145		5,145		545,904			0	12,656	05/25/2034.	1
31395X 3F 0	FHR 3018 UG PAC 5.50 10/15/2034		06/15/2017.	MBS Paydown		24,208	24,208	23,618	23,888		139		139		24,208			0	553	10/15/2034.	1
34074M JB 8	FL HSG FIN CORP A 2.80 07/01/2041		06/01/2017.	MBS Paydown		278,611	278,611	278,611	278,611				0		278,611			0	3,379	07/01/2041.	1FE
34074M JC 6	FL HSG FIN B TXBL 2.80 07/01/2041		06/01/2017.	MBS Paydown		221,046	221,046	221,046	221,046				0		221,046			0	2,517	07/01/2041.	1FE
34074M KA 8	FL ST HSG FIN CORP C 4.00 7/01/2027		04/01/2017.	Partial Call		10,000	10,000	10,000	10,000				0		10,000			0	201	07/01/2027.	1FE
34074M ND 9	FL HSG FIN TXBL REF 1 3.125 07/01/2037		06/01/2017.	MBS Paydown		526,136	526,136	526,136	526,136				0		526,136			0	6,700	07/01/2037.	1FE
34074M PF 2	FL HSG FIN CORP A 2.45 01/01/2043		06/01/2017.	MBS Paydown		204,691	204,691	204,691	204,705		(4)		(4)		204,691			0	2,073	01/01/2043.	1FE
45201Y YL 5	IL HSG DEV AUTH B 2.75 06/01/2043		06/01/2017.	MBS Paydown		285,179	285,179	276,267	276,622		4,309		4,309		285,179			0	3,125	06/01/2043.	1FE
462467 NW 7	IA ST FIN SF MTGE SER 3 2.90 2/01/2042		06/01/2017.	Partial Call		230,000	230,000	840,436	229,076		924		924		230,000		(0)	(0)	2,676	02/01/2042.	1FE
49130T PS 9	KY HSG CORP A 3.00 11/01/2041		06/01/2017.	Partial Call		175,000	175,000	175,000	175,000				0		175,000			0	2,063	11/01/2041.	1FE
49130T PT 7	KY HSG CORP B 3.00 11/01/2041		06/01/2017.	Partial Call		185,000	185,000	185,000	185,000				0		185,000			0	1,994	11/01/2041.	1FE
56052E 5X 2	ME ST HSG AUTH REV C 3.843 11/15/2027		05/24/2017.	Partial Call		1,555,000	1,555,000	1,555,000	1,555,000				0		1,555,000			0	30,344	11/15/2027.	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 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
56052E 5Y 0	ME HSG AUTH REV C 4.319 11/15/2030		05/24/2017.	Partial Call		185,000	185,000	185,000	185,000				0		185,000			0	4,055	11/15/2030.	1FE
57419R D6 9	MD CMNTY DEV HSG A 3.50 09/01/2047		03/01/2017.	Paydown		220,000	220,000	227,812	227,164		6,842		6,842		220,000			0	3,871	09/01/2047.	1FE
57419R D6 9	MD CMNTY DEV HSG A 3.50 09/01/2047		06/30/2017.	Partial Call		760,000	760,000	786,988	784,747		(32,597)		(32,597)		760,000			0	14,510	09/01/2047.	1FE
57419R PL 3	MARYLAND CMNTY DEV E 2.857 09/01/2040		06/30/2017.	Partial Call		1,350,000	1,350,000	1,350,000	1,350,000				0		1,350,000			0	22,386	09/01/2040.	1FE
57586N MT 5	MA HSG FIN-C-TXBL 3.629 06/01/2023		05/01/2017.	Partial Call		5,000	5,000	5,000	5,000				0		5,000			0	3	06/01/2023.	1FE
57586N MU 2	MA HSG FIN-C-TXBL 3.729 12/01/2023		05/01/2017.	Partial Call		5,000	5,000	5,000	5,000				0		5,000			0	4	12/01/2023.	1FE
57586N MW 8	MA HSG FIN-C-TXBL 4.029 12/01/2027		05/01/2017.	Partial Call		15,000	15,000	15,000	15,000				0		15,000			0	11	12/01/2027.	1FE
57586N RP 8	MASS HSG FIN AGY A 3.495 12/01/2023		05/01/2017.	Partial Call		80,000	80,000	80,000	80,000				0		80,000			0	142	12/01/2023.	1FE
57586N RQ 6	MASS HSG FIN AGY A 4.145 12/01/2027		05/01/2017.	Partial Call		285,000	285,000	285,000	285,000				0		285,000			0	596	12/01/2027.	1FE
57586N RR 4	MASS HSG FIN AGY A 4.786 12/01/2032		05/01/2017.	Partial Call		60,000	60,000	60,000	60,000				0		60,000			0	140	12/01/2032.	1FE
57586N UR 0	MA ST HSG FIN A 4.375 01/15/2046		06/15/2017.	MBS Paydown		2,618,487	2,618,487	2,628,678	2,627,330		(8,724)		(8,724)		2,618,487			0	47,078	01/15/2046.	1FE
59334H FU 4	MIAMI-DADE CNTY TXBL A 2.875 11/01/2038		06/01/2017.	MBS Paydown		25,398	25,398	25,398	25,398				0		25,398			0	306	11/01/2038.	1FE
60416Q FW 9	MN HSG FIN REF 2.70 09/01/2041		06/01/2017.	MBS Paydown		152,722	152,722	148,904	149,031		428		428		152,722			0	1,671	09/01/2041.	1FE
60416Q GK 4	MN ST HSG FIN AGY D 2.73 08/01/2046		06/01/2017.	MBS Paydown		46,044	46,044	46,044	46,044				0		46,044			0	496	08/01/2046.	1FE
60636Y MJ 7	MO ST HSG DEV REF SER 1 4.20 01/01/2040		06/01/2017.	MBS Paydown		29,820	29,820	29,820	29,820				0		29,820			0	522	01/01/2040.	1FE
60636Y ML 2	MO HSG DEV REF TXBL 2 3.875 10/01/2036		06/01/2017.	MBS Paydown		34,211	34,211	34,211	34,211				0		34,211			0	553	10/01/2036.	1FE
60637B FA 3	MISSOURI HSG DEV C 2.97 08/01/2036		06/01/2017.	MBS Paydown		77,742	77,742	77,742	77,742				0		77,742			0	967	08/01/2036.	1FE
613549 KE 3	MONTGOMERY CNTY OH 5.25 05/01/2029		03/10/2017.	Defeasement		5,121,308	5,000,000	5,169,000	5,124,253		(2,945)		(2,945)		5,121,308			0	94,063	05/01/2029.	2FE
647200 2G 8	NM MTGE FIN B TXBL 2.75 08/01/2035		06/01/2017.	MBS Paydown		123,392	123,392	123,392	123,392				0		123,392			0	1,420	08/01/2035.	1FE
647200 4S 0	NEW MEXICO ST MTGE B 2.60 09/01/2040		06/01/2017.	Partial Call		230,000	230,000	230,000	230,000				0		230,000			0	2,578	09/01/2040.	1FE
64966N AA 5	NYC NY HSG DEV REV 5.60 12/01/2021		06/01/2017.	Sinking Fund Redemption		175,000	175,000	182,800	177,411		(346)		(346)		175,000			0	4,900	12/01/2021.	1FE
649705 JJ 0	EMPIRE INS NY IND DEV 8.80 9/18 (EMPI)		06/11/2017.	Sinking Fund Redemption		562,839	562,839	555,471	558,856		1,597		1,597		562,839			0	20,452	09/11/2018.	3
64972C BD 4	NYC HSG DEV A TXBL 3.05 06/15/2036		06/15/2017.	MBS Paydown		28,512	28,512	28,512	28,512				0		28,512			0	363	06/15/2036.	1FE
658207 MA 0	NC HSG FIN AGY 4.00 01/01/2030		06/01/2017.	Partial Call		90,000	90,000	90,000	90,000				0		90,000			0	1,823	01/01/2030.	1FE
658207 RW 7	NC ST FIN AGY TXBL 36 3.907 07/01/2029		06/01/2017.	Partial Call		870,000	870,000	870,000	869,987		13		13		870,000			0	22,155	07/01/2029.	1FE
67178K AA 8	OAK RIDGE IND DEV 5.78 12/15/32		06/15/2017.	Sinking Fund Redemption		30,591	30,591	28,700	29,021		1,536		1,536		30,591			0	884	12/15/2032.	1FE
677377 2P 7	OHIO ST HSG FIN AGY SF 2.65 11/01/2041		06/01/2017.	Partial Call		965,000	965,000	965,000	965,000		(0)		(0)		965,000			0	10,865	11/01/2041.	1FE
76221T DF 3	RI HSG & MTG FIN TXB 4.236 10/01/2029		04/01/2017.	Partial Call		65,000	65,000	65,000	65,000				0		65,000			0	1,377	10/01/2029.	1FE
76221T DH 9	RI HSG & MTG FIN TXB 2.913 10/01/2039		06/23/2017.	Partial Call		255,000	255,000	255,000	255,000				0		255,000			0	3,989	10/01/2039.	1FE
882750 NE 8	TX HSG & CMNTY AFFAIRS 2.875 07/01/2041		06/01/2017.	Partial Call		280,000	280,000	279,733	279,755		245		245		280,000			0	4,147	07/01/2041.	1FE
88275F NU 9	TEXAS ST DEPT OF HSG A 3.20 09/01/2039		06/01/2017.	Partial Call		125,000	125,000	125,000	125,090		(90)		(90)		125,000			0	2,066	09/01/2039.	1FE
92812U Q3 5	VA ST HSG DEV D 4.30 12/25/2043		06/25/2017.	MBS Paydown		277,495	277,495	277,495	277,492				0		277,495			0	4,691	12/25/2043.	1FE
92812U Q4 3	VA HSG DEV A 3.50 10/25/2037		06/25/2017.	MBS Paydown		599,360	599,360	599,360	599,360				0		599,360			0	8,891	10/25/2037.	1FE
92812U Q6 8	VA HSG DEV AUTH PT A 3.10 06/25/2041		06/25/2017.	MBS Paydown		319,184	319,184	319,184	319,184				0		319,184			0	4,289	06/25/2041.	1FE
92812U XA 1	VA ST HSG DEV A 6.00 3/25/2038		06/25/2017.	MBS Paydown		71,833	71,833	77,400	76,763		3,825		3,825		71,833			0	1,694	03/25/2038.	1FE
92812U XB 9	VIRGINIA ST HSG B 6.00 3/25/2038		06/25/2017.	MBS Paydown		104,409	104,409	112,501	111,564		(1,699)		(1,699)		104,409			0	2,664	03/25/2038.	1FE
92813T EE 6	VIRGINIA HSG AUTH SER A 3.25 08/25/2042		06/25/2017.	MBS Paydown		1,083,310	1,083,310	1,082,870	1,082,883		160		160		1,083,310			0	15,138	08/25/2042.	1FE
93978X EQ 9	WA HSG FIN A REF TXBL 3.00 09/01/2040		06/01/2017.	Partial Call		445,000	445,000	445,000	443,458		1,542		1,542		445,000			0	5,788	09/01/2040.	1FE
93978X ER 7	WA HSG FIN B REF TXBL 3.15 05/01/2041		06/01/2017.	Partial Call		815,000	815,000	815,000	815,000				0		815,000			0	11,274	05/01/2041.	1FE
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments					25,115,291	24,993,983	25,826,710	25,155,689	0	(29,496)	0	(29,496)	0	25,115,291	0	(0)	(0)	430,880	XXX	XXX

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 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
Bonds - Industrial and Miscellaneous																					
00077B 4W 0	AMAC 2002-9 A30 NAS 5.75 12/25/2032		06/25/2017.	MBS Paydown		335	335	338	323		2		2		335			0	8	12/25/2032.	1FM
000780 NL 6	AMAC 2003-12 2A SEQ 5.50 12/25/33		06/25/2017.	MBS Paydown		4,259	4,259	4,317	4,164		83		83		4,259			0	115	12/25/2033.	1FM
001406 AA 5	DCAL 2015-1A A1 ABS SEQ SNR 4.213 02/40		06/15/2017.	MBS Paydown		75,000	75,000	75,000	75,000				0		75,000			0	1,317	02/15/2040.	1FE
001752 AA 2	AMMC CLO 2012-10A E FLT 04/11/22		04/11/2017.	MBS Paydown		8,190,000	8,190,000	7,738,731	6,221,847		2,081,426		2,081,426		8,190,000			0	174,264	04/11/2022.	1AM
001752 AC 8	AMMC CLO 2012-10A F FLT 4/11/22		04/11/2017.	MBS Paydown		4,550,000	4,550,000	4,007,640	3,321,591		1,228,409		1,228,409		4,550,000			0	193,101	04/11/2022.	1AM
00176J AA 4	AMMC CLO 2015-16A A1 FLT 04/14/27		04/14/2017.	MBS Paydown		17,045,000	17,045,000	17,045,000	17,042,018		2,982		2,982		17,045,000			0	214,621	04/14/2027.	1FE
00176J AB 2	AMMC CLO 2015-16A AF SSNR 3.04 04/14/27		04/14/2017.	MBS Paydown		1,085,000	1,085,000	1,085,000	1,085,024		(24)		(24)		1,085,000			0	16,767	04/14/2027.	1FE
00176J AC 0	AMMC CLO 2015-16A AX FLT 04/14/27		04/14/2017.	MBS Paydown		150,000	150,000	150,000	149,983		19		19		150,000			0	1,773	04/14/2027.	1FE
00176J AD 8	AMMC CLO 2015-16A B1 MEZ FLT 04/14/27		04/14/2017.	MBS Paydown		1,785,000	1,785,000	1,785,000	1,784,553		447		447		1,785,000			0	28,897	04/14/2027.	1FE
00176J AE 6	AMMC CLO 2015-16A BF MEZ FLT 04/14/27		04/14/2017.	MBS Paydown		115,000	115,000	115,000	115,004		(4)		(4)		115,000			0	2,293	04/14/2027.	1FE
00176J AF 3	AMMC CLO 2015-16A C MEZ FLT 04/14/27		04/14/2017.	MBS Paydown		1,050,000	1,050,000	1,039,500	1,041,275		8,725		8,725		1,050,000			0	21,854	04/14/2027.	1FE
00176J AG 1	AMMC CLO 2015-16A D MEZ FLT 04/14/27		04/14/2017.	MBS Paydown		1,050,000	1,050,000	1,014,825	1,020,761		29,239		29,239		1,050,000			0	25,362	04/14/2027.	1AM
00176K AA 1	AMMC CLO 2015-16A E MEZ FLT 04/14/27		04/14/2017.	MBS Paydown		945,000	945,000	878,850	888,322		56,678		56,678		945,000			0	31,810	04/14/2027.	1AM
00190Y AG 0	ARES 2013-2A C CLO FLT 07/28/2025		06/22/2017.	Distribution		5,000,000	5,000,000	4,755,225	4,844,141		13,317		13,317		4,857,458		142,542	142,542	123,795	07/28/2025.	1Z
00191L AE 2	ARES 2013-3A B2 CLO MEZ 4.07 10/17/2024		04/06/2017.	Dissolution		7,000,000	7,000,000	7,000,000	7,000,000				0		7,000,000			0	133,745	10/17/2024.	1Z
00191L AJ 1	ARES 2013-3A C2 CLO MEZ 5.09 10/17/2024		04/06/2017.	Distribution		9,000,000	9,000,000	8,827,200	8,893,007		5,937		5,937		8,898,944		101,056	101,056	215,053	10/17/2024.	1Z
00192J AA 4	APS 2016-1 1A SEQ SSNR FLT 07/31/2057 RE		06/27/2017.	MBS Paydown		317,264	317,264	282,761	286,846		4,280		4,280		317,264			0	1,260	07/27/2057.	1FE
00213R AA 1	ARLFR 2012-1A A1 ABS FLT 12/15/2042		06/15/2017.	MBS Paydown		80,508	80,508	80,508	80,508				0		80,508			0	876	12/15/2042.	1FE
00214M AA 1	ARLFR 2014-1A A1 ABS SNR 2.92 06/15/2044		06/15/2017.	MBS Paydown		388,963	388,963	377,433	300,934		1,060		1,060		388,963			0	4,703	06/15/2044.	1FE
00248P AK 2	AVOCE 2014-1A A2B CLO MEZ SEQ 4.294 7/26		04/15/2017.	MBS Paydown		3,000,000	3,000,000	3,000,000	3,000,000				0		3,000,000			0	60,474	07/15/2026.	1Z
00249E AA 8	AA AIRCRAFT FIN 2013-1 3.596 11/01/2017		06/01/2017.	Sinking Fund Redemption		146,463	146,463	146,463	146,463				0		146,463			0	2,195	11/01/2017.	1FE
00432C CW 9	ACCSS 2005-B A3 ABS SNR FLT 07/25/2035		04/25/2017.	MBS Paydown		233,516	233,516	215,419	217,502		4,935		4,935		233,516			0	1,569	07/25/2035.	1FE
004375 FG 1	ACCR 2006-1 A4 SEQ SNR FLT 04/25/2036		06/25/2017.	MBS Paydown		848,704	848,704	727,510	764,938		39,269		39,269		848,704			0	4,308	04/25/2036.	1FM
004421 HR 7	ACE 2004-HE3 M2 MEZ FLT 11/25/2034		06/25/2017.	MBS Paydown		30,142	30,142	24,343	19,427		3,211		3,211		30,142			0	216	11/25/2034.	1FM
007036 GS 9	ARMT 2005-2 2A1 SEQ CSTR 06/25/2035		06/25/2017.	MBS Paydown		280,121	280,121	262,088	261,526		11,301		11,301		280,121			0	4,407	06/25/2035.	1FM
007036 SE 7	ARMT 2005-9 5A1 SEQ SSNR FLT 11/25/2035		06/25/2017.	MBS Paydown		144,056	144,056	100,491	106,912		12,891		12,891		144,056			0	781	11/25/2035.	1FM
00703Q AD 4	ARMT 2006-3 4A11 SEQ SSNR FLT 08/25/2036		06/25/2017.	MBS Paydown		408,364	408,364	290,321	288,591		14,113		14,113		408,364			0	1,726	08/25/2036.	1FM
009088 AA 3	AIR CANADA 2015-2AA 3.75 12/15/2027		06/15/2017.	Sinking Fund Redemption		168,775	168,775	168,775	168,775		(0)		(0)		168,775			0	3,165	12/15/2027.	1FE
009088 AB 1	AIR CANADA 2015-2A 4.125 12/15/2027		06/15/2017.	Sinking Fund Redemption		108,498	108,498	108,498	108,498		(0)		(0)		108,498			0	2,238	12/15/2027.	1FE
009089 AA 1	AIR CANADA 2013-1A 4.125 05/15/2025		05/15/2017.	Sinking Fund Redemption		71,542	71,542	71,542	71,542				0		71,542			0	1,476	05/15/2025.	1FE
00922K AA 8	AIR 2 US 8.027 10/01/2019	C	04/01/2017.	Sinking Fund Redemption		53,221	53,221	52,157	52,801		87		87		53,221			0	2,136	10/01/2019.	3FE
00936C AE 2	AIRLE 2006-2A B CLO MEZ FLT 12/20/2020		04/20/2017.	MBS Paydown		755,860	755,860	723,499	738,817		21,053		21,053		755,860			0	6,515	12/20/2020.	1FE
009503 AA 1	AIRSP 2007-1A G1 ABS SNR FLT 06/15/2032	C	06/15/2017.	MBS Paydown		82,532	82,532	67,160	75,212		5,084		5,084		82,532			0	384	06/15/2032.	1AM
009503 AB 9	AIRSP 2007-1A G2 ABS SNR FLT 06/15/2032	C	06/15/2017.	MBS Paydown		594,227	594,227	508,462	529,479		5,473		5,473		594,227			0	2,778	06/15/2032.	1FE
01447Y AA 2	ALESC 1A A1 CDO SSNR FLT 10/15/2033		04/15/2017.	MBS Paydown		76,013	76,013	72,212	73,423		5,900		5,900		76,013			0	611	10/15/2033.	1FE
01448M AA 7	ALESC 3A A1 CDO SSNR FLT 05/01/2034		04/15/2017.	MBS Paydown		15,191	15,191	13,506	13,552		1,196		1,196		15,191			0	112	05/01/2034.	1FE
01448Q AA 8	ALESC 4A A1 CDO SSNR FLT 07/30/2034		04/30/2017.	MBS Paydown		49,822	49,822	42,302	40,516		(21,472)		(21,472)		49,822			0	172	07/30/2034.	1FE
01448T AA 2	ALESC 5A A1 CDO SEQ SSNR FLT 12/23/2034		06/23/2017.	MBS Paydown		663,662	663,662	562,493	297,175		67,625		67,625		663,662			0	4,121	12/23/2034.	1FE
01448X AA 3	ALESC 6A A1 CDO SSNR FLT 03/23/2035		06/23/2017.	MBS Paydown		2,303,092	2,303,092	1,770,844	1,657,847		28,072		28,072		2,303,092			0	17,455	03/23/2035.	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
01448Y AB 9	ALESC 7A A1B CDO SSNR FLT 07/23/2035		06/23/2017.	MBS Paydown		170,340	170,340	147,131	149,096		(4,552)		(4,552)		170,340			0	1,273	07/23/2035.	1FE
014495 AB 1	ALESC 13A A1 CD0 SSNR FLT 09/23/2037		06/23/2017.	MBS Paydown		185,698	185,698	142,988	143,179		13,987		13,987		185,698			0	1,312	09/23/2037.	1FE
014498 AB 5	ALESC 14A A1 CDO SSNR FLT 09/23/2037		06/23/2017.	MBS Paydown		763,491	763,491	541,757	548,073		(90,480)		(90,480)		763,491			0	5,391	09/23/2037.	1AM
01449C AA 8	ALESC 8A A1A CDO SEQ SSNR FLT 12/23/2035		06/23/2017.	MBS Paydown		71,552	71,552	54,648	55,053		(35,030)		(35,030)		71,552			0	524	12/23/2035.	1AM
01449C AB 6	ALESC 8A A1B CDO SEQ SSNR FLT 12/23/35		06/23/2017.	MBS Paydown		111,800	111,800	87,693	88,511		(57,874)		(57,874)		111,800			0	824	12/23/2035.	1AM
01450A AA 8	ALESC 11A A1A CDO SEQ SSNR FLT 12/23/36		06/23/2017.	MBS Paydown		34	34	26	26		(31,089)		(31,089)		34			0	0	12/23/2036.	1FE
01450B AA 6	ALESC 15A A1 CDO SSNR FLT 12/23/2037		06/23/2017.	MBS Paydown		24,413	24,413	18,340	18,483		(7,103)		(7,103)		24,413			0	168	12/23/2037.	1AM
02146P AF 2	CWALT 2006-HY12 A5 NAS CSTR 08/25/2036		06/25/2017.	MBS Paydown		227,082	227,082	145,663	146,255		12,439		12,439		227,082			0	2,762	08/25/2036.	1FM
02146T AL 1	CWALT 2006-24CB A11 SEQ 5.75 06/25/2036		06/25/2017.	MBS Paydown		45,274	45,274	30,499	27,683		65		65		45,274			0	1,108	06/25/2036.	1FM
02146T AL 1	CWALT 2006-24CB A11 SEQ 5.75 06/25/2036		06/25/2017.	Pass-Through Loss			3,154	2,124					0					0		06/25/2036.	1FM
02150V AA 3	CWALT 2007-HY7C A1 SEQ SSNR FLT 08/25/37		05/25/2017.	Pass-Through Loss			(444)						0					0		08/25/2037.	1FM
02150V AA 3	CWALT 2007-HY7C A1 SEQ SSNR FLT 08/25/37		06/25/2017.	MBS Paydown		89,791	89,791	72,729	72,520		2,091		2,091		89,791			0	386	08/25/2037.	1FM
02376X AA 7	AM AIRLN 14-1 B 4.375 10/01/22		04/01/2017.	Sinking Fund Redemption		114,078	114,078	114,078	114,078				0		114,078			0	2,495	10/01/2022.	2FE
02377A AA 6	AM AIRLN 14-1 A 3.70 10/01/26		04/01/2017.	Sinking Fund Redemption		248,073	248,073	248,073	248,073				0		248,073			0	4,589	10/01/2026.	1FE
02554C AA 7	AMER EAGLE NW HSG-A 4.97 12/15/18		06/15/2017.	Sinking Fund Redemption		330,000	330,000	325,728	328,625		767		767		330,000			0	8,201	12/15/2018.	1FE
02554C AE 9	AMER EAGLE NW HSG-B-WA 5.27 12/15/18		06/15/2017.	Sinking Fund Redemption		65,000	65,000	63,589	64,516		241		241		65,000			0	1,713	12/15/2018.	1FE
02660L AA 8	AHMA 2006-4 1A11 SEQ SSNR FLT 10/25/2046		06/25/2017.	MBS Paydown		23,424	23,424	17,568	15,096		318		318		23,424			0	100	10/25/2046.	1FM
02660T CS 0	AHM 2004-4 4A SEQ FLT 02-25-2045		06/25/2017.	MBS Paydown		307,775	307,775	263,340	269,894		21,285		21,285		307,775			0	4,193	02/25/2045.	1FM
02660T DH 3	AHM 2005-1 6A SEQ FLT 06/25/2045		06/25/2017.	MBS Paydown		137,889	137,889	120,136	123,033		7,127		7,127		137,889			0	1,991	06/25/2045.	1FM
02660T EQ 2	AHM 2005-2 4A1 SEQ FLT 09/25/2045		06/25/2017.	MBS Paydown		159,850	159,850	137,100	139,367		6,245		6,245		159,850			0	2,029	09/25/2045.	1FM
02660V AE 8	AHMA 2005-1 3A11 SEQ SSNR FLT 11/25/2035		06/25/2017.	MBS Paydown		2,936	2,936	2,395	2,442		(1,437)		(1,437)		2,936			0	17	11/25/2035.	1FM
02665U AA 3	AH4R 2014-SFR2 A ABS SSNR 3.786 10/17/36		06/17/2017.	MBS Paydown		97,744	97,744	98,547	98,377		(94)		(94)		97,744			0	1,566	10/17/2036.	1FE
02665V AA 1	AH4R 2014-SFR1 A ABS SSNR FLT 06/17/2031		04/17/2017.	MBS Paydown		6,806,962	6,806,962	6,806,962	6,806,962				0		6,806,962			0	40,935	06/17/2031.	1FE
02665V AB 9	AH4R 2014-SFR1 B ABS MEZ SEQ FLT 06/31		04/17/2017.	MBS Paydown		3,000,000	3,000,000	3,000,000	3,000,000				0		3,000,000			0	21,570	06/17/2031.	1FE
02665X AA 7	AH4R 2014-SFR3 A ABS SSNR 3.678 12/17/36		06/17/2017.	MBS Paydown		189,990	189,990	191,957	191,693		(499)		(499)		189,990			0	2,784	12/17/2036.	1FE
02666A AA 6	AH4R 2015-SFR1 A ABS SEQ SNR 3.467 04/45		06/17/2017.	MBS Paydown		194,576	194,576	196,237	195,944		(65)		(65)		194,576			0	2,810	04/17/2052.	1FE
02666B AA 4	AH4R 2015-SFR2 A ABS SSNR 3.732 10/17/45		06/17/2017.	MBS Paydown		37,698	37,698	37,697	37,691		(2)		(2)		37,698			0	586	10/17/2045.	1FE
026929 AA 7	AHM 2006-3 11A1 SEQ SSNR FLT 12/25/2046		06/25/2017.	MBS Paydown		113,791	113,791	89,184	89,995		(3,297)		(3,297)		113,791			0	447	12/25/2046.	1FM
03072S RC 1	AMSI 2004-FR1W A6 SEQ STP 05/25/2034		06/25/2017.	MBS Paydown		81,982	81,982	79,522	80,032		192		192		81,982			0	1,588	05/25/2034.	1FM
031162 AV 2	AMGEN INC 5.85 06/01/2017		06/01/2017.	Maturity		6,000,000	6,000,000	6,556,080	6,034,658		(34,658)		(34,658)		6,000,000			0	175,500	06/01/2017.	2FE
03215P BN 8	AMRES 1997-1 A7 SEQ 7.61 03/25/27		06/25/2017.	MBS Paydown		8,564	8,564	8,554	8,564				0		8,564			0	215	03/25/2027.	1FM
03215P DM 8	AMRES 1998-1 A5 SEQ STP 10/25/27		06/25/2017.	MBS Paydown		78,421	78,421	78,470	78,421				0		78,421			0	2,339	10/25/2027.	1FM
03235T AA 5	ACEF 2014-1A A ABS 8.00 12/20/24		06/20/2017.	MBS Paydown		51,696	51,696	51,696	51,696				0		51,696			0	1,781	12/20/2024.	1AM
03763K AB 2	AASET 2014-1 A ABS SNR 5.125 12/15/2029		06/15/2017.	MBS Paydown		303,121	303,121	303,121	303,121				0		303,121			0	5,696	12/15/2029.	1FE
03765D AC 4	APID 2014-18A A2A CLO SEQ FLT 07/22/2026		04/22/2017.	MBS Paydown		3,500,000	3,500,000	3,467,450	3,477,374		22,626		22,626		3,500,000			0	51,517	07/22/2026.	1Z
03765D AE 0	APID 2014-18A B CLO MEZ FLT 07/22/2026		04/22/2017.	MBS Paydown		5,000,000	5,000,000	4,903,500	4,929,533		70,467		70,467		5,000,000			0	95,082	07/22/2026.	1Z
03765D AJ 9	APID 2014-18A A2B CLO SEQ 4.2 07/22/2026		04/22/2017.	MBS Paydown		11,000,000	11,000,000	11,000,000	11,000,000				0		11,000,000			0	231,000	07/22/2026.	1Z
03766K AA 1	AASET 2016-1A A ABS SNR 4.875 03/17/2036		06/15/2017.	MBS Paydown		262,500	262,500	258,758	259,197		367		367		262,500			0	5,332	03/17/2036.	1FE
038779 AA 2	ARBYS 2015-1A A2 ABS SEQ SNR 4.969 10/45		04/30/2017.	MBS Paydown		17,500	17,500	17,500	17,500		0		0		17,500			0	217	10/30/2045.	2AM
04249@ AD 3	ARMY & AIR FORCE 4.95 10/15/2024		06/15/2017.	Paydown		32,650	32,650	32,650	32,650				0		32,650			0	674	10/15/2024.	1

Statement as of June 30, 2017 of the **GREAT AMERICAN LIFE INSURANCE COMPANY**

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 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
042735 BA 7	ARROW ELECTRONIC 6 04/01/20		06/16/2017.	Cash Tender		3,304,080	3,000,000	2,999,070	2,999,651		349		349		3,000,000		304,080	304,080	127,500	04/01/2020.	2FE
04544P AD 1	ABSHE 2006-HE5 A4 SEQ FLT 07/25/2036		06/25/2017.	MBS Paydown		266,389	266,389	173,103	202,957		(2,640)		(2,640)		266,389			0	1,246	07/25/2036.	1FM
046265 AF 1	ASTORIA FINL 5.00 06/19/2017		06/19/2017.	Maturity		4,500,000	4,500,000	4,500,000	4,500,000				0		4,500,000			0	112,500	06/19/2017.	2FE
048677 AA 6	ATLANTIC MARINE 5.535 06/01/2022		06/01/2017.	Sinking Fund Redemption		65,250	65,250	71,123	68,866		(3,222)		(3,222)		65,250			0	1,806	06/01/2022.	1FE
05352N AA 0	AVNT 2017-A A ABS SSNR 2.41 03/15/2021		06/15/2017.	MBS Paydown		681,907	681,907	681,873			5		5		681,907			0	1,917	03/15/2021.	1FE
05363U AG 8	AVERY 2014-1A B2 CLO MEZ 4.325 04/25/26		04/25/2017.	MBS Paydown		5,000,000	5,000,000	5,000,000	5,000,000				0		5,000,000			0	108,125	04/25/2026.	1Z
054937 AG 2	BB&T CORPORATION 4.90 06/30/2017		06/30/2017.	Maturity		12,000,000	12,000,000	11,476,750	11,968,358		31,642		31,642		12,000,000			0	294,000	06/30/2017.	1FE
05531U AF 7	BCAP 2009-RR5 3A2 RR SUB 5.50 8/26/36		05/26/2017.	MBS Paydown		87,941	87,941	65,955	74,679		14,793		14,793		87,941			0	1,658	08/26/2036.	1FM
05531U AN 0	BCAP 2009-RR5 7A1 SEQ SSNR CSTR 6/26/35		06/26/2017.	MBS Paydown		168,193	168,193	164,408	164,709		3,347		3,347		168,193			0	4,017	06/26/2035.	1FM
05532C AN 9	BCAP 2009-RR8 4A1 SEQ SSNR CSTR 11/21/36		05/26/2017.	MBS Paydown		59,849	59,849	56,258	58,670		(3,093)		(3,093)		59,849			0	805	11/26/2036.	1FM
05532E BB 0	BCAP 2009-RR10 15A1 SEQ SSNR 5.50 3/36		06/26/2017.	MBS Paydown		94,892	94,892	93,468	94,155		(137)		(137)		94,892			0	2,135	03/26/2036.	1FM
05532E CE 3	BCAP 2009-RR10 9A2 MEZ SSUP 6.00 5/26/37		06/26/2017.	MBS Paydown		250,952	250,952	68,353	128,124		39,558		39,558		250,952			0	6,359	06/26/2037.	1FM
05532E CE 3	BCAP 2009-RR10 9A2 MEZ SSUP 6.00 5/26/37		06/26/2017.	Pass-Through Loss			18,811						0					0		06/26/2037.	1FM
05532M AG 2	BCAP 2009-RR15 4A2 MEZ 6.00 5/26/2036		04/26/2017.	Pass-Through Loss			5				54,606		54,606					0		05/26/2036.	1FM
05532M AG 2	BCAP 2009-RR15 4A2 MEZ 6.00 5/26/2036		06/26/2017.	MBS Paydown		243,019	243,019	127,011	141,612		(47,131)		(47,131)		243,019			0	7,618	05/26/2036.	1FM
05532T FD 9	BCAP 2010-RR1 3A13 SUB SSUP CSTR 12/35		06/20/2017.	MBS Paydown		883,318	883,318	874,484	877,455		6,143		6,143		883,318			0	11,600	12/20/2035.	1FM
05533C MC 9	BCAP 2010-RR6 20A8 SEQ WAC 11/26/2035		05/26/2017.	MBS Paydown		184,395	184,395	165,956	179,021		7,847		7,847		184,395			0	1,848	11/26/2035.	1FM
05533F AK 7	BCAP 2011-R11 2A1 SEQ 5.5 12/26/2035		06/26/2017.	MBS Paydown		220,646	220,646	218,991	217,363		497		497		220,646			0	5,047	12/26/2035.	1FM
05533F LR 0	BCAP 2011-R11 32A5 SEQ SSNR FLT 02/26/36		06/26/2017.	MBS Paydown		964,108	964,108	925,544	922,616		16,200		16,200		964,108			0	14,777	02/26/2036.	1FM
05533G CN 7	BCAP 2010-RR9 6A1 SEQ SSNR 6.00 10/26/35		06/26/2017.	MBS Paydown		176,813	176,813	167,531	170,423		485		485		176,813			0	4,422	10/26/2035.	1FM
05533H AK 3	BCAP 2010-RR10 1A10 SEQ CSTR 09/27/36 RE		06/27/2017.	MBS Paydown		939,376	939,376	908,847	924,182		13,560		13,560		939,376			0	13,651	09/27/2036.	1FM
05533N AJ 3	BCAP 2010-RR12 1A9 MEZ FLT 06/26/2037 RE		06/26/2017.	MBS Paydown		159,322	159,322	134,820	137,593		(736)		(736)		159,322			0	1,670	06/26/2037.	1FM
05533N AJ 3	BCAP 2010-RR12 1A9 MEZ FLT 06/26/2037 RE		06/26/2017.	Pass-Through Loss			(193)						0		(2,849)		2,849	2,849		06/26/2037.	1FM
05533N DJ 0	BCAP 2010-RR12 5A2 SUB CSTR 11/26/35 RE		06/26/2017.	MBS Paydown		1,381,878	1,381,878	1,064,046	1,226,752		113,727		113,727		1,381,878			0	19,117	11/26/2035.	1FM
05534D AU 9	BCAP 2012-RR1 4A1 SEQ SSNR CSTR 01/36 RE		06/26/2017.	MBS Paydown		908,752	908,752	799,702	833,565		37,916		37,916		908,752			0	12,136	01/26/2036.	1FM
055359 AC 7	BCRR 2009-1 2A1 SEQ SSNR CSTR 07/17/40		05/17/2017.	MBS Paydown		6,738,260	6,738,260	6,451,746	6,707,475		47,538		47,538		6,738,260			0	156,714	07/17/2040.	1FM
05536K BL 0	BCAP 2011-RR9 5A1 SEQ SSNR CSTR 01/47		06/26/2017.	MBS Paydown		1,135,202	1,135,202	1,057,157	1,135,129		(1,316)		(1,316)		1,135,202			0	16,176	01/26/2047.	1FM
05539B AD 6	BCAP 2012-RR3 1A44 SUB 4.5 12/26/2037 RE		05/26/2017.	MBS Paydown		126,195	126,195	115,311	121,731		(13,982)		(13,982)		126,195			0	1,894	12/26/2037.	1FM
05540X BK 8	BCAP 2012-RR4 5A5 SUB SSNR CSTR 05/36 RE		06/26/2017.	MBS Paydown		580,515	580,515	539,879	600,745		(7,051)		(7,051)		580,515			0	6,907	05/26/2036.	1FM
05540X BQ 5	BCAP 2012-RR4 6A1 SEQ SSNR CSTR 11/35 RE		06/26/2017.	MBS Paydown		1,257,222	1,257,222	1,106,355	1,138,696		73,393		73,393		1,257,222			0	17,292	11/26/2035.	1FM
05541D AU 0	BCAP 2012-RR8 4A3 SUB FLT 11/20/2036 RE		06/20/2017.	MBS Paydown		631,821	631,821	522,042	557,388		16,347		16,347		631,821			0	2,636	11/20/2036.	1FM
05545J AJ 8	BCAP 2015-RR3 4A1 SEQ SSNR FLT 02/37 RE		06/25/2017.	MBS Paydown		301,659	301,659	269,231	272,999		8,590		8,590		301,659			0	1,266	02/27/2037.	1AM
05567Y AA 7	BURLINGTON NORTH 4.967 04/01/2023		04/01/2017.	Sinking Fund Redemption		215,296	215,296	215,296	215,296				0		215,296			0	5,347	04/01/2023.	1FE
05568D AA 2	BNSF RAILWAY CO 2006-3 5.342 04/01/2024		04/01/2017.	Sinking Fund Redemption		168,106	168,106	162,492	164,663				0		168,106			0	4,490	04/01/2024.	1FE
05581J AA 2	BNSF RAILWAY CO 3.442 06/16/2028		06/16/2017.	Sinking Fund Redemption		94,033	94,033	94,033	94,033		0		0		94,033			0	1,618	06/16/2028.	1FE
05584A AA 8	HGVGI 2017-1A A ABS SNR 2.94 05/25/2029		06/25/2017.	MBS Paydown		278,500	278,500	278,429			(12)		(12)		278,500			0	1,257	05/25/2029.	1FE
058927 AG 9	BAFC 2006-A 3A2 PT SSNR FLT 02/20/2036		06/20/2017.	MBS Paydown		71,023	71,023	59,443	53,713		1,074		1,074		71,023			0	1,061	02/20/2036.	1FM
058927 AG 9	BAFC 2006-A 3A2 PT SSNR FLT 02/20/2036		06/20/2017.	Pass-Through Loss			15,676						0					0		02/20/2036.	1FM
058931 AD 8	BAFC 2006-3 2A1 SEQ SSNR 6.0 03/25/2036		05/25/2017.	MBS Paydown		76,304	76,304	56,186	50,378		(9,980)		(9,980)		76,304			0	1,602	03/25/2036.	1FM
058931 AD 8	BAFC 2006-3 2A1 SEQ SSNR 6.0 03/25/2036		06/25/2017.	Pass-Through Loss			464,695				(9,106)		(9,106)		(2,793)		2,793	2,793		03/25/2036.	1FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
058931 BL 9	BAFC 2006-3 5A8 SEQ 5.50 03/25/36		06/25/2017.	MBS Paydown		17,841	17,841	17,487	16,100		200		200		17,841			0	356	03/25/2036.	1FM
058931 BL 9	BAFC 2006-3 5A8 SEQ 5.50 03/25/36		06/25/2017.	Pass-Through Loss			3,554						0					0		03/25/2036.	1FM
059333 ZZ 0	BACKCOUNTRY.COM LIBOR+725 6/30/2020		04/03/2017.	Paydown		62,500	62,500	61,875	61,866		634		634		62,500			0	1,798	06/30/2020.	2FE
05946X H7 1	BAFC 2005-H 3A1 SEQ SSNR FLT 11/20/2035		06/20/2017.	MBS Paydown		796,627	796,627	722,635	724,307		47,857		47,857		796,627			0	12,172	11/20/2035.	4FM
05946X H7 1	BAFC 2005-H 3A1 SEQ SSNR FLT 11/20/2035		06/20/2017.	Pass-Through Loss			20,382	3,791					0		4,163		(4,163)	(4,163)		11/20/2035.	4FM
05946X Y7 2	BAFC 2005-8 2A8 NAS SSNR 5.75 01/25/2036		06/25/2017.	MBS Paydown		352,402	352,402	346,896	344,866		(742)		(742)		352,402			0	6,810	01/25/2036.	2FM
05946X YV 9	BAFC 2005-F 2A1 SEQ SNR FLT 09/20/2035		06/20/2017.	MBS Paydown		110,945	110,945	99,800			(556)		(556)		110,945			0	1,312	09/20/2035.	1FM
05946X YV 9	BAFC 2005-F 2A1 SEQ SNR FLT 09/20/2035		06/20/2017.	Pass-Through Loss			74,713						0					0		09/20/2035.	1FM
05948K ZB 8	BOAA 2005-4 CB2 SEQ SSNR FLT 05/25/2035		06/25/2017.	MBS Paydown		63,688	63,688	47,489	38,341		(1,150)		(1,150)		63,688			0	356	05/25/2035.	1FM
05948K ZB 8	BOAA 2005-4 CB2 SEQ SSNR FLT 05/25/2035		06/25/2017.	Pass-Through Loss			11,752						0					0		05/25/2035.	1FM
05948K ZF 9	BOAA 2005-4 CB6 SEQ FLT 5/25/2035		06/25/2017.	MBS Paydown		130,493	130,493	94,276	88,067		(1,469)		(1,469)		130,493			0	675	05/25/2035.	1FM
05948K ZF 9	BOAA 2005-4 CB6 SEQ FLT 5/25/2035		06/25/2017.	Pass-Through Loss			24,079						0					0		05/25/2035.	1FM
05948X 5S 6	BOAMS 2004-C 2A1 SEQ CSTR 04/25/34		06/25/2017.	MBS Paydown		48,711	48,711	43,292	43,085		2,041		2,041		48,711			0	716	04/25/2034.	1FM
05948X 5V 9	BOAMS 2004-C B1 MEZ FLT 04/25/2034		06/25/2017.	MBS Paydown		147,882	147,882	138,270	138,361		(1,806)		(1,806)		147,882			0	2,162	04/25/2034.	1FM
05948X T2 7	BOAMS 2004-A 2A2 PT SNR FLT 02/34		06/25/2017.	MBS Paydown		272,437	272,437	268,351	268,711		1,028		1,028		272,437			0	3,889	02/25/2034.	1FM
05949A H8 6	BOAMS 2005-A 2A1 PT SNR FLT 02/25/2035		06/25/2017.	MBS Paydown		200,463	200,463	193,823	194,387		632		632		200,463			0	2,907	02/25/2035.	1FM
05949A H9 4	BOAMS 2005-A 2A2 PT SSNR FLT 02/25/2035		06/25/2017.	MBS Paydown		250,343	250,343	243,771	244,359		605		605		250,343			0	3,630	02/25/2035.	1FM
05949C GW 0	BOAMS 2005-8 A9 PAC 5.50 9/25/35		06/25/2017.	MBS Paydown		126,090	126,090	121,586	108,181		914		914		126,090			0	2,849	09/25/2035.	1FM
05949C GW 0	BOAMS 2005-8 A9 PAC 5.50 9/25/35		06/25/2017.	Pass-Through Loss			14,685	12,081					0					0		09/25/2035.	1FM
05949C HM 1	BOAMS 2005-I 1A1 SEQ SSNR CSTR 10/25/35		06/25/2017.	MBS Paydown		26,625	26,625	23,401	23,670		(9,380)		(9,380)		26,625			0	353	10/25/2035.	1FM
05949C HM 1	BOAMS 2005-I 1A1 SEQ SSNR CSTR 10/25/35		06/25/2017.	Pass-Through Loss			743						0					0		10/25/2035.	1FM
05949C KS 4	BOAMS 2005-J 2A3 SEQ SSNR CSTR 11/35		06/25/2017.	MBS Paydown		6,422	6,422	5,951	6,217		(71)		(71)		6,422			0	89	11/25/2035.	1FM
05949C KS 4	BOAMS 2005-J 2A3 SEQ SSNR CSTR 11/35		06/25/2017.	Pass-Through Loss			73						0					0		11/25/2035.	1FM
05949C NN 2	BOAMS 2005-11 1A10 SEQ 6.00 12/25/2035		06/25/2017.	MBS Paydown		263,993	263,993	251,148	252,402		(2,430)		(2,430)		263,993			0	6,674	12/25/2035.	2FM
05949C NN 2	BOAMS 2005-11 1A10 SEQ 6.00 12/25/2035		06/25/2017.	Pass-Through Loss			22,592	21,493					0					0		12/25/2035.	2FM
05950M AJ 9	BAFC 2006-G 3A3 PT SSUP FLT 07/20/2036		06/20/2017.	MBS Paydown		699,843	699,843	670,975	671,588		10,923		10,923		699,843			0	9,827	07/20/2036.	1FM
05950P AF 0	BAFC 2006-H 2A3 PT SSNR FLT 09/20/2046		06/20/2017.	MBS Paydown		220,238	220,238	186,806	182,412		(11,450)		(11,450)		220,238			0	3,174	09/20/2046.	1FM
05950P AF 0	BAFC 2006-H 2A3 PT SSNR FLT 09/20/2046		06/20/2017.	Pass-Through Loss			3,986						0					0		09/20/2046.	1FM
05950T AC 9	BOAMS 2006-B 2A1 SEQ SSNR CSTR 11/20/46		06/20/2017.	MBS Paydown		219,912	219,912	181,837	181,809		15,233		15,233		219,912			0	3,562	11/20/2046.	1FM
05950T AC 9	BOAMS 2006-B 2A1 SEQ SSNR CSTR 11/20/46		06/20/2017.	Pass-Through Loss			12,454	10,298					0					0		11/20/2046.	1FM
05951F AB 0	BAFC 2007-1 TA1B SEQ AFC 1/25/2037		06/25/2017.	MBS Paydown		9,140	9,140	8,683	6,300		668		668		9,140			0	195	01/25/2037.	1FM
05951F AB 0	BAFC 2007-1 TA1B SEQ AFC 1/25/2037		06/25/2017.	Pass-Through Loss			4,455	4,233					0					0		01/25/2037.	1FM
05951K AN 3	BAFC 2006-7 1A12 SEQ SSNR 6.00 09/25/36		06/25/2017.	MBS Paydown		204,393	204,393	191,537			(5,015)		(5,015)		204,393			0	4,575	09/25/2036.	2FM
05951K AN 3	BAFC 2006-7 1A12 SEQ SSNR 6.00 09/25/36		06/25/2017.	Pass-Through Loss			33,222						0					0		09/25/2036.	2FM
05951U AC 5	BAFC 2006-8T2 A2 SEQ 5.7908 10/25/2036		06/25/2017.	MBS Paydown		1,219	1,219	1,158	895		(7)		(7)		1,219			0	25	10/25/2036.	1FM
05951U AC 5	BAFC 2006-8T2 A2 SEQ 5.7908 10/25/2036		06/25/2017.	Pass-Through Loss			356	495					0		(153)		153	153		10/25/2036.	1FM
05951V AV 1	BAFC 2006-I 6A1 SEQ SSNR FLT 10/20/2046		06/20/2017.	MBS Paydown		213,288	213,288	173,352	169,677		12,167		12,167		213,288			0	888	10/20/2046.	1FM
05951V AV 1	BAFC 2006-I 6A1 SEQ SSNR FLT 10/20/2046		06/20/2017.	Pass-Through Loss			55,289						0					0		10/20/2046.	1FM
059522 AA 0	BAFC 2007-C 6A1 SEQ SSNR FLT 05/20/2047		06/20/2017.	MBS Paydown		294,994	294,994	253,695	255,859		(3,979)		(3,979)		294,994			0	1,064	05/20/2047.	1FM
059522 AU 6	BAFC 2007-C 1A2 PT SSNR FLT 05/20/2036		06/20/2017.	MBS Paydown		973,307	973,307	875,060	870,361		40,648		40,648		973,307			0	12,228	05/20/2036.	1FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
059522 AU 6	BAFC 2007-C 1A2 PT SSNR FLT 05/20/2036		06/20/2017.	Pass-Through Loss			49,564						0					0		05/20/2036.	1FM
05952X AL 8	BAFC 2010-R4 2A4 SEQ SSUP 5.50 3/26/2037		05/26/2017.	Pass-Through Loss			92,903	67,000					0					0		03/26/2037.	3FM
05952X AL 8	BAFC 2010-R4 2A4 SEQ SSUP 5.50 3/26/2037		06/26/2017.	MBS Paydown		177,231	177,231	127,817	150,890		82,208		82,208		177,231			0	4,440	03/26/2037.	3FM
05953Y AH 4	BAFC 2007-4 TA1B SEQ STP 05/25/37		06/25/2017.	MBS Paydown		16,347	16,347	14,292	12,450		(1,213)		(1,213)		16,347			0	358	05/25/2037.	1FM
05953Y AH 4	BAFC 2007-4 TA1B SEQ STP 05/25/37		06/25/2017.	Pass-Through Loss			5,249	4,590					0					0		05/25/2037.	1FM
05954D AL 0	BAFC 2007-E 6A1 PT SSNR CSTR 09/20/37		06/20/2017.	MBS Paydown		1,193	1,193	1,034	988		(3,492)		(3,492)		1,193			0	25	09/20/2037.	1FM
05954D AL 0	BAFC 2007-E 6A1 PT SSNR CSTR 09/20/37		06/20/2017.	Pass-Through Loss			116	101					0					0		09/20/2037.	1FM
05954U AB 4	BAFC 2009-R9 1A2 SEQ SSNR 6.0 10/26/36		06/26/2017.	MBS Paydown		231,560	231,560	194,511	216,239		14,385		14,385		231,560			0	5,776	10/26/2036.	1FM
05955Q AA 4	BAFC 2009-R17 1A1 SEQ SSNR 6.00 8/26/37		06/26/2017.	MBS Paydown		543,037	543,037	515,885	534,897		1,529		1,529		543,037			0	13,623	08/26/2037.	1FM
05955T AA 8	BALL 2009-UB2 A4AA SEQ SSNR CSTR 2/24/51		04/24/2017.	MBS Paydown		1,616,691	1,616,691	1,641,194	1,609,909		29,959		29,959		1,616,691			0	33,745	02/24/2051.	1FE
05955T AC 4	BALL 2009-UB2 A4AB SEQ SSNR CSTR 12/49		06/24/2017.	MBS Paydown		1,674,255	1,674,255	1,652,421	1,663,184		(81,441)		(81,441)		1,674,255			0	41,989	12/24/2049.	1FE
05955T AL 4	BALL 2009-UB2 A4B3 SUB CSTR 06/24/2049		06/24/2017.	MBS Paydown		9,144,258	9,144,258	8,925,653	9,096,830		47,428		47,428		9,144,258			0	200,533	06/24/2049.	1FE
05955U AG 2	BALL 2010-UB3 A4A2 RR SEQ CSTR 5/15/46		04/15/2017.	MBS Paydown		5,354,636	5,354,636	5,061,804	5,328,503		46,973		46,973		5,354,636			0	105,059	05/15/2046.	1FE
05955U AQ 0	BALL 2010-UB3 A4B3 SUB CSTR 02/15/51		05/15/2017.	MBS Paydown		2,050,210	2,050,210	2,089,293	2,048,894		3,656		3,656		2,050,210			0	43,917	02/15/2051.	1FE
05955V AB 1	BAFC 2010-R1 1A2 SUB SSNR 5.5001/26/2036		06/26/2017.	MBS Paydown		280,276	280,276	267,664	275,504		3,721		3,721		280,276			0	5,912	01/26/2036.	1FM
05990E AD 2	BAFC 2012-R6 2A2 MEZ FLT 07/26/2036 RE		06/26/2017.	Pass-Through Loss			2,536				24		24		(1,349)		1,349	1,349		07/26/2036.	1AM
05990H AB 9	BAFC 2010-R2 1A2 SEQ 6.00 8/26/2037		04/26/2017.	MBS Paydown		122,955	122,955	114,656	119,673		5,321		5,321		122,955			0	2,459	08/26/2037.	1FM
05990H AH 6	BAFC 2010-R2 1A3 MEZ 6.00 8/26/2037		06/26/2017.	MBS Paydown		806,084	806,084	480,745	593,269		19,887		19,887		806,084			0	21,110	08/26/2037.	1FM
05990H AH 6	BAFC 2010-R2 1A3 MEZ 6.00 8/26/2037		06/26/2017.	Pass-Through Loss			77,412						0					0		08/26/2037.	1FM
05990H AQ 6	BAFC 2010-R2 3A4 MEZ FLT 07/26/2035 RE		06/26/2017.	MBS Paydown		717,921	717,921	697,954	698,735		8,422		8,422		717,921			0	9,761	07/26/2035.	1FM
05990H AT 0	BAFC 2010-R2 4A3 MEZ 6.25 8/26/2036		06/26/2017.	MBS Paydown		145,122	145,122	109,308	123,307		1,527		1,527		145,122			0	3,547	08/26/2036.	1FM
05990H AT 0	BAFC 2010-R2 4A3 MEZ 6.25 8/26/2036		06/26/2017.	Pass-Through Loss			16,852						0					0		08/26/2036.	1FM
067901 AB 4	BARRICK GOLD COR 6.95 04/01/19		06/20/2017.	Make Whole Call		1,885,954	1,731,000	1,704,914	1,723,468		7,532		7,532		1,731,000		154,954	154,954	86,552	04/01/2019.	2FE
07325D AF 1	BAYV 2006-C 1A5 NAS SNR 5.852 11/28/2036		06/28/2017.	MBS Paydown		214,103	214,103	214,103	214,103				0		214,103			0	4,257	11/28/2036.	1FM
07330T AA 0	BCRR 2009-2A 1A1 RR SEQ SSNR 6.50 7/40		05/17/2017.	MBS Paydown		1,504,446	1,504,446	1,438,258	1,498,580		6,444		6,444		1,504,446			0	38,646	07/17/2040.	1FM
07330T AB 8	BCRR 2009-2A 1A2 MEZ SSUP AFC 07/17/40		06/17/2017.	MBS Paydown		13,393,000	13,393,000	11,982,550	13,247,674		145,326		145,326		13,393,000			0	321,477	07/17/2040.	1FM
07384M Q8 8	BSARM 2004-3 2A SEQ SNR FLT 07/25/2034		06/25/2017.	MBS Paydown		210,412	210,412	211,073			(178)		(178)		210,412			0	2,219	07/25/2034.	1FM
07384M S7 8	BSARM 2004-5 2A SEQ SNR FLT 07/25/2034		06/25/2017.	MBS Paydown		287,800	287,800	289,055			177		177		287,800			0	4,005	07/25/2034.	1FM
07384M S8 6	BSARM 2004-5 3A SEQ SNR FLT 07/25/2034		06/25/2017.	MBS Paydown		366,862	366,862	371,784			(2,841)		(2,841)		366,862			0	4,914	07/25/2034.	1Z
07384Y KF 2	BSABS 2003-AC4 A SEQ 5.5 09/25/2033		06/25/2017.	MBS Paydown		298,452	298,452	301,623	300,400		(1,062)		(1,062)		298,452			0	6,796	09/25/2033.	1FM
07384Y TL 0	BSABS 2004-SD2 A4 SEQ SNR FLT 03/25/2044		06/25/2017.	MBS Paydown		231,626	231,626	234,232			(2,279)		(2,279)		231,626			0	3,607	03/25/2044.	1Z
07386H PD 7	BALTA 2004-12 2A1 SEQ SNR FLT 01/25/2035		06/25/2017.	MBS Paydown		108,815	108,815	99,837	99,627		5,803		5,803		108,815			0	1,479	01/25/2035.	1FM
07386H QZ 7	BALTA 2005-2 2A3 SEQ PT SNR FLT 04/25/35		06/25/2017.	MBS Paydown		298,894	298,894	253,313	249,878		5,856		5,856		298,894			0	4,113	04/25/2035.	1FM
07386H UG 4	BALTA 2005-5 21A1 SEQ SSNR FLT 07/25/35		06/25/2017.	MBS Paydown		2,633	2,633	2,396	2,404		85		85		2,633			0	31	07/25/2035.	1FM
07386R AA 7	BSABS 2007-HE4 1A1 SEQ SSNR FLT 05/25/37		04/14/2017.	Pass-Through Loss		24							0				24	24		05/25/2037.	1FM
07386R AA 7	BSABS 2007-HE4 1A1 SEQ SSNR FLT 05/25/37		04/26/2017.	Pass-Through Loss		190							0				190	190		05/25/2037.	1FM
07386R AA 7	BSABS 2007-HE4 1A1 SEQ SSNR FLT 05/25/37		05/26/2017.	Pass-Through Loss		102							0				102	102		05/25/2037.	1FM
073870 AG 2	BALTA 2007-2 2A1 SEQ SSNR CSTR 04/37		06/25/2017.	MBS Paydown		9,421	9,421	5,595	3,993		835		835		9,421			0	118	04/25/2037.	1FM
073870 AG 2	BALTA 2007-2 2A1 SEQ SSNR CSTR 04/37		06/25/2017.	Pass-Through Loss			53	31					0					0		04/25/2037.	1FM
073871 AX 3	BALTA 2006-4 23A2 SEQ SSNR CSTR 8/36		09/25/2013.	MBS Paydown				1,104					0					0		08/25/2036.	6FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
073879 GN 2	BSABS 2004-AC5 A2 SEQ FLT 10/25/2034		06/25/2017.	MBS Paydown		96,991	96,991	72,501	75,294		6,878		6,878		96,991			0	473	10/25/2034.	1FM
073879 M5 4	BSABS 2005-AC6 21A1 SEQ SNR 5.25 09/2020		06/25/2017.	MBS Paydown		111,598	111,598	112,924	112,509		760		760		111,598			0	2,624	09/25/2020.	1FM
073880 AG 1	BSARM 2007-1 3A1SEQ SSNR FLT 02/25/2047		06/25/2017.	MBS Paydown		609,917	609,917	500,423	499,880		70,374		70,374		609,917			0	8,429	02/25/2047.	1FM
073880 AG 1	BSARM 2007-1 3A1SEQ SSNR FLT 02/25/2047		06/25/2017.	Pass-Through Loss			38,462						0		(239)		239	239		02/25/2047.	1FM
07389N AC 9	BSABS 2006-SD4 2A1 SEQ SSNR FLT 10/25/36		06/25/2017.	MBS Paydown		41,802	41,802	37,530	37,598		(666)		(666)		41,802			0	580	10/25/2036.	1FM
08179X AA 3	BSP 2013-IIA A1 CLO FLT 07/15/2024		06/29/2017.	Distribution		14,000,000	14,000,000	13,951,000	13,981,961		4,559		4,559		13,986,520		13,480	13,480	219,182	07/15/2024.	1Z
08179X AC 9	BSP 2013-IIA A2A CLO FLT 07/15/2024		06/29/2017.	Distribution		2,000,000	2,000,000	2,000,000	2,000,000				0		2,000,000			0	40,520	07/15/2024.	1Z
09247X AC 5	BLK-CALL04/17 6.25 09/15/2017		04/19/2017.	Make Whole Call		12,243,968	12,000,000	11,903,520	11,991,054		8,946		8,946		12,000,000		243,968	243,968	445,833	09/15/2017.	1FE
09624W AF 3	BLUEM 2006-2A C CLO MEZ FLT 07/15/2018		06/01/2017.	MBS Paydown		1,497,186	1,497,186	1,474,728	1,482,510		20,062		20,062		1,497,186			0	13,574	07/15/2018.	2AM
09627D AJ 4	BLUEM 2013-4A B2 CLO MEZ 4.39 04/15/2025		04/15/2017.	MBS Paydown		8,500,000	8,500,000	8,500,000	8,500,000				0		8,500,000			0	186,575	04/15/2025.	1Z
09774X AU 6	BCM 1999-A A3 SEQ 5.98 01/15/2018		06/15/2017.	MBS Paydown		8,166	8,166	7,826	8,166		(4)		(4)		8,166			0	207	01/15/2018.	5AM
09774X BF 8	BCM 1999-B A5 SEQ 7.44 12/15/2029		06/15/2017.	MBS Paydown		8,695	8,695	8,695	4,150		6,706		6,706		8,695			0	263	12/15/2029.	6FE
110122 AQ 1	BRISTOL-MYER SQUIBB 6.125 05/01/2038		06/23/2017.	Cash Tender		4,708,468	3,463,000	4,411,204			(6,120)		(6,120)		4,405,084		303,384	303,384	136,692	05/01/2038.	1FE
11042A AA 2	BRITISH AIRWAYS 4.625 06/20/2024		06/20/2017.	Sinking Fund Redemption		165,859	165,859	166,050	165,990		(11)		(11)		165,859			0	3,831	06/20/2024.	1FE
11042B AA 0	BRITISH AIRWAYS 5.625 06/20/2020		06/20/2017.	Sinking Fund Redemption		197,118	197,118	197,118	197,118				0		197,118			0	5,544	06/20/2020.	2FE
11133T AA 1	BROADRIDGE FINAN 6.125 06/01/2017		06/01/2017.	Maturity		231,000	231,000	206,168	229,399		1,601		1,601		231,000			0	7,074	06/01/2017.	2FE
12189T AY 0	BURLINGTON NORTH 5.65 05/01/2017		05/01/2017.	Maturity		2,000,000	2,000,000	1,999,000	1,999,961		39		39		2,000,000			0	56,500	05/01/2017.	1FE
12479H AA 7	CAUTO 2011-1A A ABS 5.61 11/15/2039		04/15/2017.	MBS Paydown		7,425,187	7,425,187	7,422,791	7,424,425		765		765		7,425,187			0	141,165	11/15/2039.	1Z
12479K AA 0	CAUTO 2012-1A A ABS 4.70 07/01/2042		04/15/2017.	MBS Paydown		3,709,566	3,709,566	3,708,809	3,709,048		520		520		3,709,566			0	59,085	07/15/2042.	1Z
12479L AA 8	CAI 2012-1A A ABS 3.47 10/25/2027	C	06/25/2017.	MBS Paydown		692,625	692,625	677,011	678,372		1,862		1,862		692,625			0	9,971	10/25/2027.	1FE
12479L AC 4	CAI 2013-1A A ABS 3.35 03/27/2028	C	06/25/2017.	MBS Paydown		367,500	367,500	362,589	363,689		465		465		367,500			0	5,112	03/27/2028.	1FE
12479R AD 9	CAUTO 2017-1A A1 ABS SNR 3.87 04/15/2047		06/15/2017.	MBS Paydown		13,333	13,333	13,329			0		0		13,333			0	62	04/15/2047.	1FE
12479R AE 7	CAUTO 2017-1A A2 ABS SNR 4.18 04/15/2047		06/15/2017.	MBS Paydown		8,333	8,333	8,332			0		0		8,333			0	42	04/15/2047.	1FE
12489W EL 4	CBASS 2002-CB1 B1 SUB FLT 08/25/30		06/25/2017.	MBS Paydown		28,965	28,965	25,490	28,590		63		63		28,965			0	453	08/25/2030.	1FM
12489W JQ 8	CBASS 2004-CB4 A6 NAS SNR 5.872 05/25/35		06/25/2017.	MBS Paydown		13,773	13,773	13,738			(12)		(12)		13,773			0	222	05/25/2035.	1FM
12489W NN 0	CBASS 2005-CB6 A3 SEQ SNR 5.12 07/25/35		06/25/2017.	MBS Paydown		98,574	98,574	97,957	97,705		(674)		(674)		98,574			0	1,537	07/25/2035.	1FM
125278 AC 5	CGCMT 2010-RR2 JA4A SEQ SSNR 6.068 2/51		06/19/2017.	MBS Paydown		2,073,817	2,073,817	2,240,937	2,092,568		(12,293)		(12,293)		2,073,817			0	43,420	02/19/2051.	3AM
12527X AA 4	CGCMT 2010-RR3 MLSR SEQ CSTR 06/14/2050		04/14/2017.	MBS Paydown		1,379,505	1,379,505	1,474,184	1,382,545		(4,231)		(4,231)		1,379,505			0	26,537	06/14/2050.	1FE
12527X AB 2	CGCMT 2010-RR3 MLJR SUB CSTR 06/2050		05/14/2017.	MBS Paydown		7,898,500	7,898,500	7,973,783	7,901,072		(2,572)		(2,572)		7,898,500			0	180,528	06/14/2050.	1FE
125431 AH 9	CWHL 2006-HYB4 2A1 SSNR SEQ CSTR 36		06/20/2017.	MBS Paydown		5,711	5,711	5,587	3,388		(10,452)		(10,452)		5,711			0	73	06/20/2036.	1FM
125431 AH 9	CWHL 2006-HYB4 2A1 SSNR SEQ CSTR 36		06/20/2017.	Pass-Through Loss			11,823	11,567			(6,200)		(6,200)					0		06/20/2036.	1FM
12543K AM 6	COMMUNITY HEALTH TL G L+275 12/31/2019		06/30/2017.	Paydown		527,031	527,031	501,997			25,034		25,034		527,031			0	4,847	12/31/2019.	3FE
12543X AD 8	CWHL 2006-19 1A4 SEQ SSNR 6.0 01/25/37		06/25/2017.	MBS Paydown		295,075	295,075	265,063	238,964		(12,335)		(12,335)		295,075			0	7,450	01/25/2037.	1FM
12543X AD 8	CWHL 2006-19 1A4 SEQ SSNR 6.0 01/25/37		06/25/2017.	Pass-Through Loss			23,212						0					0		01/25/2037.	1FM
12544B AE 3	CWHL 2007-HY5 3A1 SEQ SSNR CSTR 09/37		06/25/2017.	MBS Paydown		36,279	36,279	27,255	14,922		(20,820)		(20,820)		36,279			0	550	09/25/2037.	1FM
125585 AF 6	CIT 1995-1 A5 SUB 9.05 8/15/2020		06/15/2017.	MBS Paydown		118,514	118,514	118,588	68,593		(1,830)		(1,830)		118,514			0	4,532	08/15/2020.	1AM
12558M AG 7	CITHE 2002-1 AF6 SEQ STP 02/25/2030		06/25/2017.	MBS Paydown		47,981	47,981	49,121	48,472		448		448		47,981			0	1,230	02/25/2030.	1FM
125634 AG 0	CLIF 2013-1A ABS 2.83 03/18/2028		06/18/2017.	MBS Paydown		125,000	125,000	124,982	124,988		1		1		125,000			0	1,474	03/18/2028.	1FE
125634 AL 9	CLIF 2013-3A A ABS 3.67 11/18/2028		06/18/2017.	MBS Paydown		59,113	59,113	59,109	59,110		0		0		59,113			0	904	11/18/2028.	1FE
125634 AN 5	CLIF 2014-1A A ABS PT SNR 3.29 06/18/29		06/18/2017.	MBS Paydown		156,834	156,834	156,769	156,729		10		10		156,834			0	2,155	06/18/2029.	1FE

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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 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
125634 AQ 8	CLIF 2014-2A A ABS SNR 3.38 10/18/2029		06/18/2017	MBS Paydown		733,718	733,718	715,985	716,771		1,589		1,589		733,718			0	10,297	10/18/2029	1FE
12563L AA 5	CLIF 2016-1A A ABS SNR 4.21 02/18/41		06/18/2017	MBS Paydown		231,714	231,714	231,691	231,693		2		2		231,714			0	4,080	02/18/2041	1FE
12566U AN 4	CMALT 2007-A2 1A13 SSNR SEQ 5.7 R4-2		06/25/2017	MBS Paydown		4,152	4,152	2,926	3,001		(84)		(84)		4,152			0	101	02/25/2037	1FM
12566U AN 4	CMALT 2007-A2 1A13 SSNR SEQ 5.7 R4-2		06/25/2017	Pass-Through Loss			2,702						0					0		02/25/2037	1FM
12566V AE 2	CMALT 2007-A4 1A5 SEQ SSNR 5.75 04/25/37		06/25/2017	MBS Paydown		56,601	56,601	46,180	44,667		(277)		(277)		56,601			0	1,360	04/25/2037	1FM
12566V AE 2	CMALT 2007-A4 1A5 SEQ SSNR 5.75 04/25/37		06/25/2017	Pass-Through Loss			12,712						0					0		04/25/2037	1FM
12639C AA 5	CSMC 2009-RR4 A4A SEQ 5.695 09/15/40		05/15/2017	Pass-Through Loss			0	0					0		0		(0)	(0)		09/15/2040	1FE
12639C AA 5	CSMC 2009-RR4 A4A SEQ 5.695 09/15/40		06/15/2017	MBS Paydown		6,999,872	6,999,872	5,915,712	6,922,055		99,916		99,916		6,999,872			0	153,621	09/15/2040	1FE
12640W AC 4	CSMC 2008-3R 1A2 MEZ FLT 07/26/2037 RE		06/25/2017	MBS Paydown		210,415	210,415	186,028	185,185		(891)		(891)		210,415			0	3,707	07/26/2037	5*
12640W AC 4	CSMC 2008-3R 1A2 MEZ FLT 07/26/2037 RE		06/25/2017	Pass-Through Loss			50,441						0					0		07/26/2037	5*
12641P AA 2	CSMC 2009-6R 1A1 EXC SEQ SSNR 5.75 1/36		05/26/2017	MBS Paydown		36,853	36,853	36,853	36,853				0		36,853			0	843	01/26/2036	1FM
12641P AD 6	CSMC 2009-6R 1A2 SUB SSUP 5.75 1/26/36		06/26/2017	MBS Paydown		367,888	367,888	367,888	366,512		22		22		367,888			0	9,726	01/26/2036	1FM
12641P AJ 3	CSMC 2009-6R 2A1 EXC SEQ SSNR 5.50 10/35		06/26/2017	MBS Paydown		804,287	804,287	804,287	801,034		2,680		2,680		804,287			0	17,079	10/26/2035	1FM
12641P AR 5	CSMC 2009-6R 2A6 MEZ SSUP 5.50 10/26/35		06/26/2017	Pass-Through Loss			57,547	33,982			(31)		(31)		(1,451)		1,451	1,451		10/26/2035	1FM
12641P AY 0	CSMC 2009-6R 4A2 SUB SSUP 5.50 11/26/35		06/26/2017	MBS Paydown		161,641	161,641	159,719	160,669		1,630		1,630		161,641			0	3,676	11/26/2035	1FM
12641P BC 7	CSMC 2009-6R 4A6 MEZ SSUP 5.50 11/26/35		06/26/2017	Pass-Through Loss			33,385	4,815			(4)		(4)		(151)		151	151		11/26/2035	1FM
12641P BJ 2	CSMC 2009-6R 6A1 EXC SEQ SSNR 5.50 9/35		06/26/2017	MBS Paydown		452,091	452,091	453,726	450,543		552		552		452,091			0	10,441	09/26/2035	1FM
12641P BR 4	CSMC 2009-6R 6A6 MEZ SSUP 5.50 9/26/35		06/26/2017	Pass-Through Loss			1,178	16,876			(42)		(42)					0		09/26/2035	1FM
12641P CA 0	CSMC 2009-6R 8A2 SUB SSUP 5.50 10/26/35		05/26/2017	MBS Paydown		92,703	92,703	92,703	92,703				0		92,703			0	2,141	10/26/2035	1FM
12641P CB 8	CSMC 2009-6R 8A3 SUB SSUP 5.50 10/26/35		06/26/2017	MBS Paydown		236,852	236,852	236,852	236,852				0		236,852			0	5,441	10/26/2035	1FM
12641P CG 7	CSMC 2009-6R 9A2 SUB SSUP CSTR 4/26/36		06/26/2017	MBS Paydown		21,817	21,817	21,817	21,781		16		16		21,817			0	284	04/26/2036	1FM
12641P CK 8	CSMC 2009-6R 9A5 MEZ SSUP CSTR 4/26/36		06/26/2017	Pass-Through Loss			2,383	2,375			(1)		(1)		(0)		0	0		04/26/2036	1FM
12641P CV 4	CSMC 2009-6R 11A2 SUB SSUP 5.50 1/26/36		06/26/2017	MBS Paydown		762,492	762,492	762,492	759,765		1,207		1,207		762,492			0	16,035	01/26/2036	1FM
12641P DC 5	CSMC 2009-6R 12A2 SUB SSUP 5.00 4/26/35		06/26/2017	MBS Paydown		240,486	240,486	235,174	239,383		2,219		2,219		240,486			0	4,997	04/26/2035	1FM
12641Q AA 0	CSMC 2009-7R 3A3 MEZ 6.00 9/26/37		06/26/2017	MBS Paydown		13,907	13,907	7,427	6,922		464		464		13,907			0	330	09/26/2037	1FM
12641Q AA 0	CSMC 2009-7R 3A3 MEZ 6.00 9/26/37		06/26/2017	Pass-Through Loss			1,897						0					0		09/26/2037	1FM
12641Q AE 2	CSMC 2009-7R 4A1 SEQ EXCH CSTR 7/26/37		06/26/2017	MBS Paydown		49,907	49,907	49,833	49,589		33		33		49,907			0	1,432	07/26/2037	1FM
12641Q AJ 1	CSMC 2009-7R 4A5 MEZ 6.00 7/26/2037		06/26/2017	Pass-Through Loss			28,328				(91)		(91)		(17)		17	17		07/26/2037	1FM
12641Q AN 2	CSMC 2009-7R 5A1 SEQ EXCH 5.50 11/26/35		06/26/2017	MBS Paydown		299,094	299,094	299,094	297,998		200		200		299,094			0	6,787	11/26/2035	1FM
12641Q AS 1	CSMC 2009-7R 5A5 MEZ 5.50 11/26/2035		04/26/2017	MBS Paydown		0	0	0					0		0			0		11/26/2035	1FM
12641Q AS 1	CSMC 2009-7R 5A5 MEZ 5.50 11/26/2035		06/26/2017	Pass-Through Loss			16,952	9,459			(3)		(3)		(155)		155	155		11/26/2035	1FM
12641Q AW 2	CSMC 2009-7R 6A1 SEQ EXCH 5.50 09/26/35		06/26/2017	MBS Paydown		708,655	708,655	708,655	706,355		337		337		708,655			0	17,640	09/26/2035	1FM
12641Q AY 8	CSMC 2009-7R 6A3 MEZ 5.50 9/26/35		06/26/2017	Pass-Through Loss			19,811	11,262			11		11		(35)		35	35		09/26/2035	1FM
12641Q BE 1	CSMC 2009-7R 7A3 SUB FLT 12/26/36		06/26/2017	MBS Paydown		313,242	313,242	220,069	280,904		35,501		35,501		313,242			0	7,645	12/26/2036	1FM
12641Q BF 8	CSMC 2009-7R 7A4 MEZ FLT 12/26/36		06/26/2017	MBS Paydown		0	0	0	0				0		0			0		12/26/2036	1FM
12641Q BF 8	CSMC 2009-7R 7A4 MEZ FLT 12/26/36		06/26/2017	Pass-Through Loss			(7,831)				(1)		(1)		(548)		548	548		12/26/2036	1FM
12641Q BQ 4	CSMC 2009-7R 8A6 MEZ STP 5/26/36		06/26/2017	MBS Paydown		14,129	14,129	11,729	5,785		97		97		14,129			0	149	05/26/2036	1FM
12641Q BV 3	CSMC 2009-7R 9A2 SUB 5.25 8/26/35		06/26/2017	MBS Paydown		234,801	234,801	231,618	234,801				0		234,801			0	4,749	08/26/2035	1FM
12641Q CH 3	CSMC 2009-7R 11A1 SEQ EXCH 2/26/35		06/26/2017	MBS Paydown		191,428	191,428	191,428	190,879		311		311		191,428			0	4,268	02/26/2035	1FM
12641Q CQ 3	CSMC 2009-7R 12A3 SUB 5.75 1/26/36		06/26/2017	MBS Paydown		135,860	135,860	135,860	135,461		83		83		135,860			0	3,034	01/26/2036	1FM

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CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
12641Q CS 9	CSMC 2009-7R 12A5 MEZ 5.75 1/26/36		06/26/2017	Pass-Through Loss			8,887	8,885			(23)		(23)					0		01/26/2036	1FM
12641Q CW 0	CSMC 2009-7R 13A1 SEQ EXCH 6.00 06/26/37		06/26/2017	MBS Paydown		97,996	97,996	98,485	97,981		(11)		(11)		97,996			0	2,602	06/26/2037	1FM
12641Q CZ 3	CSMC 2009-7R 13A4 MEZ 6.00 6/26/37		06/26/2017	Pass-Through Loss			7,399	5,269			254		254					0		06/26/2037	1FM
12641Q DM 1	CSMC 2009-7R 15A1 SEQ EXCH FLT 4/26/37		06/26/2017	MBS Paydown		75,984	75,984	67,630	69,933		2,135		2,135		75,984			0	1,749	04/26/2037	1FM
12641Q DQ 2	CSMC 2009-7R 15A4 SUB FLT 4/26/37		06/26/2017	Pass-Through Loss			8,695				(8)		(8)		(87)		87	87		04/26/2037	1FM
12641Q DR 0	CSMC 2009-7R 15A5 MEZ FLT 04/26/37		12/26/2016	MBS Paydown									0		25,438		(25,438)	(25,438)		04/26/2037	1FM
12641Q DR 0	CSMC 2009-7R 15A5 MEZ FLT 04/26/37		12/26/2016	Pass-Through Loss			8,101				25,438		25,438		0		(0)	(0)		04/26/2037	1FM
12641Q DV 1	CSMC 2009-7R 16A1 SEQ EXCH 5.75 2/26/36		06/26/2017	MBS Paydown		8,183	8,183	8,170	7,856		(5,215)		(5,215)		8,183			0	201	02/26/2036	1FM
12641Q DW 9	CSMC 2009-7R 16A2 MEZ 5.75 2/26/36		06/26/2017	Pass-Through Loss			13,157	10,023			(24)		(24)					0		02/26/2036	1FM
12641Q EA 6	CSMC 2009-7R 17A1 SEQ EXCH FLT 03/26/37		06/26/2017	MBS Paydown		89,785	89,785	89,785	85,659		2,076		2,076		89,785			0	185	03/26/2037	1FM
12641Q EK 4	CSMC 2009-7R 18A1 SEQ EXCH STP 3/26/37		06/26/2017	MBS Paydown		96,160	96,160	96,160	96,160		3		3		96,160			0	943	03/26/2037	1FM
12641Q EV 0	CSMC 2009-7R 1A1 SEQ EXCH 5.75 3/26/36		06/26/2017	MBS Paydown		352,484	352,484	352,484	351,473		107		107		352,484			0	9,886	03/26/2036	1FM
12641Q FC 1	CSMC 2009-7R 2A1 SEQ EXCH 5.50 8/26/35		06/26/2017	MBS Paydown		296,437	296,437	296,437	295,554		278		278		296,437			0	6,783	08/26/2035	1FM
12641R BN 9	CSMC 2009-8R 5A1 SEQ CSTR 5/26/2037		06/26/2017	MBS Paydown		163,586	163,586	161,333	157,687		2,797		2,797		163,586			0	3,040	05/26/2037	1FM
12641T AB 2	CSMC 2009-5R 1A2 SEQ SSUP CSTR 07/49 RE		05/26/2017	Pass-Through Loss			92,776	188			(27,242)		(27,242)		194		(194)	(194)		06/26/2036	1FM
12641T AB 2	CSMC 2009-5R 1A2 SEQ SSUP CSTR 07/49 RE		06/26/2017	MBS Paydown		1,250,235	1,250,235	953,119	963,802		263,347		263,347		1,250,235			0	19,029	06/26/2036	1FM
12642N BQ 0	CSMC 2009-15R 3A1 SEQ SSNR CSTR 3/26/36		06/26/2017	MBS Paydown		93,178	93,178	89,917	91,635		(18,014)		(18,014)		93,178			0	1,199	03/26/2036	1FM
12643K AQ 6	CSMC 2010-RR2 2A SEQ SSNR CSTR 9/15/39		05/15/2017	MBS Paydown		3,070,064	3,070,064	2,992,962	3,079,950		(23,327)		(23,327)		3,070,064			0	72,250	09/15/2039	1FE
12643K AW 3	CSMC 2010-RR2 2B SUB CSTR 09/15/39		06/15/2017	MBS Paydown		8,678,135	8,678,135	8,207,397	8,613,441		43,402		43,402		8,678,135			0	223,027	09/15/2039	1FE
12646U AK 4	CSMC 2013-IVR1 A2 SEQ SNR 3 0 3/25/2043		06/25/2017	MBS Paydown		133,470	133,470	124,794	125,480		(6,685)		(6,685)		133,470			0	1,700	03/25/2043	1FM
12646W AH 7	CSMC 2013-IVR2 A2 SEQ SNR 3.0 04/25/43		06/25/2017	MBS Paydown		244,073	244,073	228,055	229,177		1,448		1,448		244,073			0	3,230	04/25/2043	1FM
12646X AJ 1	CSMC 2013-IVR3 A2 SEQ SNR CSTR 05/25/43		06/25/2017	MBS Paydown		439,494	439,494	416,145	417,248		789		789		439,494			0	5,241	05/25/2043	1FM
12647G BZ 0	CSMC 2013-IVR4 A20 SEQ CSTR 07/25/2043		06/25/2017	MBS Paydown		63,349	63,349	61,874	61,973		191		191		63,349			0	905	07/25/2043	1FM
12647H BC 9	CSMC 2013-8R 4A2 MEZ FLT 12/27/2036 RE		06/28/2017	Pass-Through Loss			100,881				869		869					0		12/27/2036	1FM
12647H BJ 4	CSMC 2013-8R 5A1 SEQ FLT 12/27/2036 RE		06/27/2017	MBS Paydown		556,505	556,505	528,158	546,898		7,817		7,817		556,505			0	2,570	12/27/2036	1FM
12647P AK 4	CSMC 2013-7 A6 SEQ SNR 3.50 08/25/2043		06/25/2017	MBS Paydown		419,836	419,836	404,617	405,593		(11,927)		(11,927)		419,836			0	5,947	08/25/2043	1FM
126650 AN 0	CVS CAREMARK 6.204 10/10/25		06/10/2017	Sinking Fund Redemption		64,499	64,499	65,968	65,015		(50)		(50)		64,499			0	1,665	10/10/2025	2FE
126650 AW 0	CVS CAREMARK 5.298 01/11/27		06/10/2017	Sinking Fund Redemption		48,174	48,174	48,174	48,174				0		48,174			0	1,064	01/11/2027	2FE
126650 BQ 2	CVS CAREMARK 6.943 01/10/2030		06/10/2017	Sinking Fund Redemption		64,366	64,366	75,579	73,602		(392)		(392)		64,366			0	1,862	01/10/2030	2FE
126650 BV 1	CVS PT TRUST 5.773 01/10/2033		06/10/2017	Sinking Fund Redemption		40,514	40,514	41,500	41,305		(26)		(26)		40,514			0	975	01/10/2033	2FE
126650 BY 5	CVS CORP 5.926 01/10/2034		06/10/2017	Sinking Fund Redemption		98,430	98,430	99,806	99,556		(35)		(35)		98,430			0	2,432	01/10/2034	2FE
12665V AA 0	CVS PASS-THRU TR 2014 4.163 08/10/36		06/10/2017	Sinking Fund Redemption		62,221	62,221	62,221	62,221				0		62,221			0	1,080	08/11/2036	2FE
126670 JP 4	CWHL 2005-HYB9 1A1 SEQ SSNR FLT 02/20/36		04/20/2017	Pass-Through Loss			(1,399)						0		(1,385)		1,385	1,385		02/20/2036	1FM
126670 JP 4	CWHL 2005-HYB9 1A1 SEQ SSNR FLT 02/20/36		06/20/2017	MBS Paydown		58,121	58,121	50,736	50,498		(83)		(83)		58,121			0	768	02/20/2036	1FM
126670 NY 0	CWL 2005-16 2AF3 SEQ 5.669 5/25/2036		06/25/2017	MBS Paydown		33,331	33,331	32,160	21,062		2,944		2,944		33,331			0	661	05/25/2036	1FM
126670 NY 0	CWL 2005-16 2AF3 SEQ 5.669 5/25/2036		06/25/2017	Pass-Through Loss			1,450	2,017					0		(1,002)		1,002	1,002		05/25/2036	1FM
12667F 4N 2	CWALT 2005-7CB 2A3 NAS 5.5 04/25/2035		06/25/2017	MBS Paydown		290,320	290,320	252,941	251,518		(62)		(62)		290,320			0	6,707	04/25/2035	1FM
12667F 5E 1	CWALT 2005-6CB 1A3 SEQ SNR 5.25 04/25/35		06/25/2017	MBS Paydown		109,990	109,990	97,970	93,147		(2,844)		(2,844)		109,990			0	2,464	04/25/2035	1FM
12667F 5E 1	CWALT 2005-6CB 1A3 SEQ SNR 5.25 04/25/35		06/25/2017	Pass-Through Loss			13,783						0					0		04/25/2035	1FM
12667F EG 6	CWALT 2004-J2 3A3 PAC 5.50 4/25/2034		06/25/2017	MBS Paydown		129,049	129,049	128,142	128,499		51		51		129,049			0	3,060	04/25/2034	1FM

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CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
12667F LG 8	CWALT 2004-J5 1A6 NAS 5.687 7/25/2034		06/25/2017.	MBS Paydown		577	577	577	577				0		577			0	12	07/25/2034.	1FM
12667F RE 7	CWALT 2004-J6 1A1 SEQ 5.5 08/25/2024		06/25/2017.	MBS Paydown		197,872	197,872	200,840	198,947		(154)		(154)		197,872			0	4,782	08/25/2024.	1FM
12667F RG 2	CWALT 2004-J6 2A1 SEQ SNR 6.50 11/25/31		06/25/2017.	MBS Paydown		1,306	1,306	1,313			175		175		1,306			0	42	11/25/2031.	1FM
12667G AA 1	CWALT 2005-13CB A11 SEQ SNR FLT 05/35		06/25/2017.	MBS Paydown		676,494	676,494	572,513	568,222		(16,570)		(16,570)		676,494			0	3,784	05/25/2035.	1FM
12667G AA 1	CWALT 2005-13CB A11 SEQ SNR FLT 05/35		06/25/2017.	Pass-Through Loss			21,120						0		(6,934)		6,934	6,934		05/25/2035.	1FM
12667G AC 7	CWALT 2005-13CB A3 SEQ 5.5 5/25/35		06/25/2017.	MBS Paydown		84,273	84,273	76,437	67,961		2,085		2,085		84,273			0	1,912	05/25/2035.	1FM
12667G AC 7	CWALT 2005-13CB A3 SEQ 5.5 5/25/35		06/25/2017.	Pass-Through Loss			2,631	1,681					0					0		05/25/2035.	1FM
12668A 4C 6	CWALT 2005-IM1 A2 MEZ SSUP FLT 1/25/2036		06/25/2017.	MBS Paydown		18,325	18,325	12,112	7,472		(286,366)		(286,366)		18,325			0	105	01/25/2036.	1FM
12668A 4C 6	CWALT 2005-IM1 A2 MEZ SSUP FLT 1/25/2036		06/25/2017.	Pass-Through Loss			3,230	2,863					0					0		01/25/2036.	1FM
12668B YA 5	CWALT 2006-7CB 1A9 SEQ 6.0 5-25-36		06/25/2017.	MBS Paydown		17,592	17,592	15,205	7,998		813		813		17,592			0	457	05/25/2036.	1FM
12668B YA 5	CWALT 2006-7CB 1A9 SEQ 6.0 5-25-36		06/25/2017.	Pass-Through Loss			5,732	4,954					0					0		05/25/2036.	1FM
126694 BE 7	CWHL 2005-HYB6 1A1 SEQ SNR FLT 10/35		06/20/2017.	MBS Paydown		39,275	39,275	33,525	32,585		1,220		1,220		39,275			0	553	10/20/2035.	1FM
126694 BE 7	CWHL 2005-HYB6 1A1 SEQ SNR FLT 10/35		06/20/2017.	Pass-Through Loss			15,914						0					0		10/20/2035.	1FM
126694 D5 4	CWHL 2006-HYB2 3A1 SEQ SSNR FLT 04/20/36		06/20/2017.	MBS Paydown		316,708	316,708	278,545	275,523		4,813		4,813		316,708			0	4,100	04/20/2036.	1FM
126694 D7 0	CWHL 2006-HYB2 4A1 SEQ SSNR FLT 04/20/36		06/20/2017.	MBS Paydown		333,953	333,953	288,038	288,356		10,936		10,936		333,953			0	3,891	04/20/2036.	1FM
126694 D7 0	CWHL 2006-HYB2 4A1 SEQ SSNR FLT 04/20/36		06/20/2017.	Pass-Through Loss			147						0					0		04/20/2036.	1FM
126694 HP 6	CWHL 2005-25 A10 SCH 5.50 11/35 6R-4		06/25/2017.	MBS Paydown		17,020	17,020	13,874	12,905		164		164		17,020			0	400	11/25/2035.	1FM
126694 HP 6	CWHL 2005-25 A10 SCH 5.50 11/35 6R-4		06/25/2017.	Pass-Through Loss			3,515						0					0		11/25/2035.	1FM
126694 QJ 0	CWHL 2005-HYB8 4A1 SEQ SSNR FLT 12/20/35		06/20/2017.	MBS Paydown		638,684	638,684	578,456			29,665		29,665		638,684			0	4,500	12/20/2035.	1FM
126694 QJ 0	CWHL 2005-HYB8 4A1 SEQ SSNR FLT 12/20/35		06/20/2017.	Pass-Through Loss			19,694						0		(54)		54	54		12/20/2035.	1FM
126694 UJ 5	CWHL 2005-31 1A1 SEQ SSNR FLT 01/25/2036		04/25/2017.	Pass-Through Loss			12						0					0		01/25/2036.	1FM
126694 UJ 5	CWHL 2005-31 1A1 SEQ SSNR FLT 01/25/2036		06/25/2017.	MBS Paydown		200,392	200,392	173,418	172,330		5,493		5,493		200,392			0	2,771	01/25/2036.	1FM
12669D US 5	CWHL 2002-39 A18 PAC 5.75 2/25/2033		06/25/2017.	MBS Paydown		152,123	152,123	151,909	151,893		(228)		(228)		152,123			0	3,600	02/25/2033.	1FM
12669F V8 3	CWHL 2004-HYB4 3A SEQ SNR FLT 09/20/2034		06/20/2017.	MBS Paydown		716,071	716,071	717,175			(956)		(956)		716,071			0	8,538	09/20/2034.	1Z
12669F VH 3	CWHL 2004-6 2A1 SEQ SNR FLT 05/25/2034		06/25/2017.	MBS Paydown		245,035	245,035	245,490			(215)		(215)		245,035			0	2,531	05/25/2034.	1FM
12669G A5 0	CWHL 2005-HYB3 1A1 PT SNR FLT 06/20/2035		06/20/2017.	MBS Paydown		262,512	262,512	238,886	239,884		15,532		15,532		262,512			0	4,024	06/20/2035.	1FM
12669G BY 6	CWHL 2004-HYB7 1A1 SEQ SNR FLT 11/20/34		06/20/2017.	MBS Paydown		86,770	86,770	87,148			420		420		86,770			0	735	11/20/2034.	1FM
12669G BZ 3	CWHL 2004-HYB7 1A2 SEQ SNR FLT 11/20/34		06/20/2017.	MBS Paydown		252,727	252,727	253,829			1,229		1,229		252,727			0	2,142	11/20/2034.	1Z
12669G R4 5	CWHL 2005-15 A8 NAS 5.5 08/25/2035		05/25/2017.	Pass-Through Loss			(1,210)	80					0					0		08/25/2035.	1FM
12669G R4 5	CWHL 2005-15 A8 NAS 5.5 08/25/2035		06/25/2017.	MBS Paydown		155,963	155,963	145,936	138,871		(5,000)		(5,000)		155,963			0	3,522	08/25/2035.	1FM
12694* AA 4	CVS (NEW ALBANY IN) CTL 5.14 01/15/2041		06/15/2017.	Paydown		32,999	32,999	32,999	32,999		(0)		(0)		32,999			0	707	01/15/2041.	2FE
12697# AA 7	BGS THORTONS CTL 4.56 03/15/2042		06/15/2017.	Paydown		16,766	16,766	16,766	16,766		(0)		(0)		16,766			0	289	03/15/2042.	1FE
12803P AA 6	CAJUN 2011-1A A2 ABS 5.995 2/20/2041		05/20/2017.	MBS Paydown		162,500	162,500	162,500	162,500				0		162,500			0	4,838	02/20/2041.	3AM
12803P AA 6	CAJUN 2011-1A A2 ABS 5.995 2/20/2041		06/26/2017.	Distribution		7,987,500	7,987,500	7,987,500	7,987,500				0		7,987,500			0	356,742	02/20/2041.	3AM
141781 AX 2	CARGILL INC 6.00 11/27/2017		05/08/2017.	Cash Tender		4,102,240	4,000,000	3,981,000	3,997,778		2,222		2,222		4,000,000		102,240	102,240	107,333	11/27/2017.	1FE
14178V AB 4	CFCAT 2013-1A B ABS 2.75 11/15/2018		06/15/2017.	MBS Paydown		266,389	266,389	266,420	266,402		(2)		(2)		266,389			0	2,854	11/15/2018.	1FE
14309D AE 0	CARL 2007-10A C CLO MEZ SEQ FLT 04/19/22		04/19/2017.	MBS Paydown		3,600,000	3,600,000	3,352,781	3,458,402		141,598		141,598		3,600,000			0	29,128	04/19/2022.	1FE
144531 EW 6	CARR 2006-NC1 A3 SEQ FLT 01/25/2036		06/25/2017.	MBS Paydown		325,665	325,665	251,372	269,957		35,541		35,541		325,665			0	1,508	01/25/2036.	1FM
144531 FL 9	CARR 2006-OPT1 A3 SEQ FLT 02/25/2036		06/25/2017.	MBS Paydown		274,584	274,584	226,272	263,884		(2,912)		(2,912)		274,584			0	1,107	02/25/2036.	1FM
14574K AE 2	CAUTO 2010-1A A ABS 5.73 12/15/2038		04/15/2017.	MBS Paydown		10,827,564	10,827,564	10,897,497	10,840,656		(16,302)		(16,302)		10,827,564			0	210,253	12/15/2038.	1Z

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
14575H AA 6	CAUTO 2016-1A A ABS SNR 4.55 02/15/2046		06/15/2017.	MBS Paydown		98,022	98,022	97,986	97,990		2		2		98,022			0	1,868	02/15/2046.	1FE
14855G AB 7	CLAST 2014-1 A1 ABS SNR 5.25 02/15/29		04/03/2017.	Distribution		6,528,622	6,528,622	6,528,622	6,528,622				0		6,528,622			0	119,449	02/15/2029.	1FE
14855J AB 1	CLAST 2016-1 A ABS SSNR 4.45 08/15/2041		06/15/2017.	MBS Paydown		328,296	328,296	327,930	262,473		29		29		328,296			0	5,346	08/15/2041.	1FE
150323 AC 7	CEDF 2014-4A AF CLO SSNR 3.491 10/23/26		04/23/2017.	MBS Paydown		13,400,000	13,400,000	13,400,000	13,400,000				0		13,400,000			0	233,897	10/23/2026.	1Z
15032T AG 1	CEDF 2013-1A B2 CLO 3.351 03/09/2025		06/23/2017.	Distribution		6,000,000	6,000,000	5,940,000	5,969,590		3,976		3,976		5,973,566		26,434	26,434	108,349	03/09/2025.	1Z
15136W AG 9	CECLO 2013-20A B1 CLO MEZ FLT 01/25/2026		04/25/2017.	MBS Paydown		4,650,000	4,650,000	4,650,000	4,650,000				0		4,650,000			0	69,561	01/25/2026.	1Z
15136W AJ 3	CECLO 2013-20A B2 CLO MEZ 4.33 01/25/26		04/25/2017.	MBS Paydown		7,000,000	7,000,000	7,000,000	7,000,000				0		7,000,000			0	151,550	01/25/2026.	1Z
15137J AC 6	CECLO 2015-23A A2B CLO MEZ 3.9 04/17/26		06/15/2017.	Distribution		5,000,000	5,000,000	5,000,000	5,000,000				0		5,000,000			0	128,917	04/17/2026.	1FE
156700 AL 0	CENTURYLINK INC N 6.00 04/01/2017		04/01/2017.	Maturity		5,000,000	5,000,000	4,969,200	4,998,993		1,007		1,007		5,000,000			0	150,000	04/01/2017.	3FE
161546 CW 4	CFAB 2002-3 1A5 5.407 06/25/32		06/25/2017.	MBS Paydown		133,582	133,582	132,252	132,471		178		178		133,582			0	3,443	06/25/2032.	1FM
16162W NB 1	CHASE 2005-S3 A1 NAS SSNR 5.50 11/25/35		06/25/2017.	MBS Paydown		667,550	667,550	667,654			(5,011)		(5,011)		667,550			0	9,525	11/25/2035.	3FM
16162W PV 5	CHASE 2005-A2 1A1 SEQ SSNR CSTR 01/36		06/25/2017.	MBS Paydown		26,092	26,092	23,240	20,694		1,275		1,275		26,092			0	371	01/25/2036.	1FM
16162W PV 5	CHASE 2005-A2 1A1 SEQ SSNR CSTR 01/36		06/25/2017.	Pass-Through Loss			574						0		(27)		27	27		01/25/2036.	1FM
16162X AD 9	CHASE 2006-S3 1A4 SEQ SSNR FLT 1136		06/25/2017.	MBS Paydown		28,855	28,855	25,288	24,458		10,516		10,516		28,855			0	777	11/25/2036.	4FM
16877# AA 0	VA CHARLOTTE CTL A1 3.652 01/05/2036		06/05/2017.	Paydown		83,370	83,370	83,474	83,223		(3)		(3)		83,370			0	1,093	01/05/2036.	1
17307G AL 2	CMLTI 2003-UST1 PO1 0 12-25-18		06/25/2017.	MBS Paydown		15	15	11	7		(43)		(43)		15			0		12/25/2018.	1FM
17307G E8 7	CMLTI 2005-8 1A4A SEQ SSNR FLT 10/25/35		06/25/2017.	MBS Paydown		581,345	581,345	491,262	483,302		30,673		30,673		581,345			0	7,893	10/25/2035.	1FM
17307G E8 7	CMLTI 2005-8 1A4A SEQ SSNR FLT 10/25/35		06/25/2017.	Pass-Through Loss			68,042						0		(93)		93	93		10/25/2035.	1FM
17307G ED 6	CMLTI 2004-HYB2 3A SEQ CSTR 03/25/2034		06/25/2017.	MBS Paydown		314,893	314,893	284,978	286,057		(58)		(58)		314,893			0	4,235	03/25/2034.	1FM
17307G FM 5	CMLTI 2004-RR2 A2 SEQ SSNR CSTR 05/25/34		06/25/2017.	MBS Paydown		91,584	91,584	85,288	87,344		(10,502)		(10,502)		91,584			0	1,090	05/25/2034.	1FM
17307G RE 0	CMLTI 2005-2 1A4 SEQ FLT 05/25/2035		06/25/2017.	MBS Paydown		93,805	93,805	87,326	87,368		1,000		1,000		93,805			0	1,196	05/25/2035.	1FM
17307G U2 2	CMLTI 2005-10 1A5A SEQ SSNR FLT 12/25/35		06/25/2017.	MBS Paydown		277,444	277,444	222,380	221,036		20,203		20,203		277,444			0	4,898	12/25/2035.	1FM
17307G U2 2	CMLTI 2005-10 1A5A SEQ SSNR FLT 12/25/35		06/25/2017.	Pass-Through Loss			570						0					0		12/25/2035.	1FM
17307G VN 5	CMLTI 2005-WF2 AF7 SEQ STP 8/25/2035		06/25/2017.	MBS Paydown		6,414	6,414	5,340	3,720		1,131		1,131		6,414			0	146	08/25/2035.	1FM
17307G W9 5	CMLTI 2005-11 A3 SEQ SNR FLT 11/25/2035		06/25/2017.	MBS Paydown		74,806	74,806	72,399	72,426		730		730		74,806			0	892	11/25/2035.	1FM
17309A AD 1	CMALT 2006-A1 1A4 NAS 5.75 04/25/36		06/25/2017.	MBS Paydown		103,730	103,730	95,745	91,698		1,715		1,715		103,730			0	2,642	04/25/2036.	1FM
17309A AD 1	CMALT 2006-A1 1A4 NAS 5.75 04/25/36		06/25/2017.	Pass-Through Loss			38,252						0					0		04/25/2036.	1FM
17309A AF 6	CMALT 2006-A1 1A6 SEQ 6.0 04/25/2036		06/25/2017.	MBS Paydown		143,107	143,107	131,762	119,551		(3,548)		(3,548)		143,107			0	3,804	04/25/2036.	1FM
17309A AF 6	CMALT 2006-A1 1A6 SEQ 6.0 04/25/2036		06/25/2017.	Pass-Through Loss			52,772						0					0		04/25/2036.	1FM
17309L AD 7	CMLTI 2006-HE2 A2C SEQ FLT 08/25/2036		06/25/2017.	MBS Paydown		367,568	367,568	304,082	358,674		15,986		15,986		367,568			0	1,584	08/25/2036.	1FM
17309N AD 3	CRMSI 2006-1 A4 SEQ 5.939 7/25/2036		06/25/2017.	MBS Paydown		708,307	708,307	688,280	704,739		2,141		2,141		708,307			0	15,609	07/25/2036.	1FM
17310E AD 0	CRMSI 2006-2 A4 SEQ 5.775 09/25/36		06/25/2017.	MBS Paydown		242,985	242,985	226,487	239,605		(19,944)		(19,944)		242,985			0	5,982	09/25/2036.	1FM
17311Q BK 5	CGCMT 2007-C6 A4 SEQ CSTR 12/10/49		06/10/2017.	MBS Paydown		9,955,815	9,955,815	9,893,408	9,942,388		22,776		22,776		9,955,815			0	232,190	12/10/2049.	1FM
17312H AF 6	CRMSI 2007-2 A6 NAS 6.265 6/25/2037		06/25/2017.	MBS Paydown		298,286	298,286	287,125	287,762		3,341		3,341		298,286			0	6,563	06/25/2037.	1FM
17312V AA 6	CMLTI 2007-6 1A1A SEQ SSNR CSTR 3/25/37		06/25/2017.	MBS Paydown		8,155	8,155	2,702	2,540		(6,292)		(6,292)		8,155			0	101	03/25/2037.	1FM
17312V AA 6	CMLTI 2007-6 1A1A SEQ SSNR CSTR 3/25/37		06/25/2017.	Pass-Through Loss			2,751				165,310		165,310					0		03/25/2037.	1FM
17314Q AD 9	CMLTI 2009-11 2A2 RR MEZ SSNR CSTR 1/36		06/25/2017.	MBS Paydown		153,148	153,148	52,070	62,819		33,798		33,798		153,148			0	3,831	01/25/2036.	1FM
17315C AP 2	CMLTI 2009-3 5A2 SUB SSNR 6.00 2/25/2037		06/25/2017.	MBS Paydown		359,938	359,938	357,239	359,724				0		359,938			0	9,110	02/25/2037.	1FM
17315N AD 5	CMLTI 2009-8 2A1 SEQ 6.1 04/25/2037		06/25/2017.	MBS Paydown		269,670	269,670	269,670	268,342		262		262		269,670			0	6,420	04/25/2037.	1FM
17315X AD 3	CMLTI 2009-9 2A1 RR SEQ SSNR CSTR 11/35		06/25/2017.	MBS Paydown		497,995	497,995	479,677	487,319		(71,120)		(71,120)		497,995			0	5,933	11/25/2035.	1FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
17315X AF 8	CMLTI 2009-9 2A3 SEQ SSUP CSTR 11/35 RE		05/25/2017.	Pass-Through Loss			79,010				294		294					0		11/25/2035.	1FM
17316A AQ 3	CMLTI 2009-10 4A1 SEQ SSNR 6.00 05/25/37		06/25/2017.	MBS Paydown		184,691	184,691	181,921	183,026		644		644		184,691			0	4,800	05/25/2037.	1FM
17322N AA 2	CMLTI 2014-J1 A1 SEQ SSNR 3.50 06/25/44		06/25/2017.	MBS Paydown		165,084	165,084	165,754	165,716		491		491		165,084			0	2,728	06/25/2044.	1FM
17322N AD 6	CMLTI 2014-J1 A2 SEQ SNR SSUP 3.5 06/44		06/25/2017.	MBS Paydown		54,028	54,028	53,708	53,356		(83)		(83)		54,028			0	893	06/25/2044.	1FM
20267U AA 7	CBSLT 2016-B A1 ABS SNR 2.73 10/25/2040		06/25/2017.	MBS Paydown		414,496	414,496	414,384	414,389		39		39		414,496			0	4,245	10/25/2040.	1FE
20825C AU 8	CONOCOPHILLIPS 6 01/15/20		06/21/2017.	Make Whole Call		11,043,700	10,000,000	9,924,700	9,974,021		25,979		25,979		10,000,000		1,043,700	1,043,700	560,000	01/15/2020.	2FE
210382 AA 5	CONSTELLIS GROUP INC 9.75 05/15/2020		05/08/2017.	Make Whole Call		4,837,349	4,500,000	4,478,085	4,275,458		224,542		224,542		4,500,000		337,349	337,349	210,844	05/15/2020.	4FE
21075W CJ 2	CONHE 1996-1 A7 SEQ 7.00 3/15/2027		06/15/2017.	MBS Paydown		4,020	4,020	4,017	1,252				0		4,020			0	114	03/15/2027.	1FM
210795 QB 9	CONTL AIRLINES 12-2 A 4.00 10/29/2024		04/29/2017.	Sinking Fund Redemption		248,835	248,835	250,701	250,351		(75)		(75)		248,835			0		10/29/2024.	1FE
210795 QC 7	CONTL AIRLINES 12-2 B 5.50 10/29/2020		04/29/2017.	Sinking Fund Redemption		45,099	45,099	45,099	45,099				0		45,099			0		10/29/2020.	2FE
21079N AA 9	CONTL AIRLINES 5.983 04/19/22		04/19/2017.	Sinking Fund Redemption		142,444	142,444	140,886	141,609		54		54		142,444			0	4,261	04/19/2022.	2FE
22541Q CZ 3	CSFB 2003-AR15 4M2 MEZ FLT 06/25/2033		06/25/2017.	MBS Paydown		261,812	261,812	261,812			24		24		261,812			0	1,472	06/25/2033.	1Z
22541Q FV 9	CSFB 2003-17 1A4 NAS 5.50 06/25/33		06/25/2017.	MBS Paydown		100,678	100,678	101,615	101,051		(14)		(14)		100,678			0	2,021	06/25/2033.	1FM
22541S ES 3	HEMT 2004-2 M2 MEZ FLT 08/25/2034		06/25/2017.	MBS Paydown		65,012	65,012	55,097	64,351		(1,352)		(1,352)		65,012			0	684	08/25/2034.	1FM
225458 LD 8	CSFB 2005-3 6A1 SEQ 5.75 07/25/2035		06/25/2017.	MBS Paydown		161,698	161,698	142,699	142,433		(14,004)		(14,004)		161,698			0	3,279	07/25/2035.	1FM
2254W0 FJ 9	CSFB 2003-1 1A1 SEQ 7.00 2/25/2033		06/25/2017.	MBS Paydown		48,790	48,790	50,558	50,115		(903)		(903)		48,790			0	1,315	02/25/2033.	1FM
227170 AE 7	CRNN 2013-1A A ABS 3.08 04/18/2028	C	06/18/2017.	MBS Paydown		183,250	183,250	180,983	181,118		246		246		183,250			0	2,346	04/18/2028.	1FE
227170 AF 4	CRNN 2014-1A A ABS SNR 3.04 08/18/29	C	06/18/2017.	MBS Paydown		280,374	280,374	271,350	271,653		967		967		280,374			0	3,551	08/18/2029.	1FE
227170 AG 2	CRNN 2014-2A A ABS SNR 3.27 11/18/2029	C	06/18/2017.	MBS Paydown		194,444	194,444	194,384	194,397		5		5		194,444			0	2,649	11/18/2029.	1FE
228452 AB 4	CRNPT 2012-1A A1LB CLO FLT 11/21/2022		05/20/2017.	MBS Paydown		2,335,944	2,335,944	2,338,983	2,335,944				0		2,335,944			0	28,258	11/21/2022.	1FE
22944P AA 5	CSMC 2013-TH1 A1 SEQ SSNR 2.13 02/25/43		06/25/2017.	MBS Paydown		193,833	193,833	174,056	174,147		(28,465)		(28,465)		193,833			0	1,765	02/25/2043.	1FM
22960* AA 0	OCHSNER CLINIC FOUNDATION 5.26 12/15/28		06/15/2017.	Paydown		170,064	170,064	170,064	170,064				0		170,064			0	3,729	12/15/2028.	1
22965@ AA 3	WAG EDINA MN CTL 4.59 7/15/2037		06/15/2017.	Paydown		35,518	35,518	35,873	35,847		(8)		(8)		35,518			0	680	07/15/2037.	2
22969* AA 1	WAL-MART GREENVILLE CTL 3.52 12/15/2029		06/15/2017.	Paydown		105,464	105,464	106,519	106,410		(46)		(46)		105,464			0	1,547	12/15/2029.	1FE
22970* AA 8	BNSF RAILWAY SER 2015 4.07 05/15/2034		06/15/2017.	Paydown		88,146	88,146	88,146	88,146				0		88,146			0	1,504	05/15/2034.	1FE
22973@ AA 3	GREAT WEST 2015 4.62 12/15/2037		06/15/2017.	Paydown		20,465	20,465	20,465	17,685				0		20,465			0	385	12/15/2037.	1FE
22977@ AA 9	CRIC BLUE BELL LLC CTL 3.87 12/15/2038		06/15/2017.	Paydown		44,471	44,471	44,471	44,471				0		44,471			0	717	12/15/2038.	1
229899 AA 7	CULLEN/FROST BNKRS V/R 02/15/2017		02/15/2017.	Maturity									0					0	64	02/15/2017.	2FE
232422 AD 7	CWL 2006-7 2A3 SEQ FLT 04/25/46		06/25/2017.	MBS Paydown		173,857	173,857	116,799	94,400		91,848		91,848		173,857			0	779	04/25/2046.	1FM
23242L AB 9	CWHEL 2006-F 2A1A SEQ FLT 7/15/2036		06/15/2017.	MBS Paydown		45,436	45,436	31,749	37,183		(12,805)		(12,805)		45,436			0	187	07/15/2036.	1FM
23245G AB 7	CWALT 2006-OC9 A2A SEQ SSNR FLT 12/25/36		06/25/2017.	MBS Paydown		88,320	88,320	67,227	47,495		12,471		12,471		88,320			0	344	12/25/2046.	1FM
23245G AB 7	CWALT 2006-OC9 A2A SEQ SSNR FLT 12/25/36		06/25/2017.	Pass-Through Loss			7,246	5,522					0		(2,843)		2,843	2,843		12/25/2046.	1FM
23248A AJ 0	CWL 2007-SEA1 2A1 SEQ FLT 05/25/47		06/25/2017.	MBS Paydown		38,999	38,999	24,179	24,685		(30,765)		(30,765)		38,999			0	201	05/25/2047.	1FM
233046 AC 5	DNKN 2015-1A A2I ABS SNR 3.262 02/20/45		05/20/2017.	MBS Paydown		25,000	25,000	25,000	25,000				0		25,000			0	408	02/20/2045.	2AM
233046 AD 3	DNKN 2015-1A A2II ABS SNR 3.98 02/20/45		05/20/2017.	MBS Paydown		37,500	37,500	37,500	37,500				0		37,500			0	746	02/20/2045.	2AM
23305Y AC 3	DBUBS 2011-LC3A A3 SEQ 4.638 04/10/21		06/10/2017.	MBS Paydown		820,659	820,659	828,848	821,322		(1,108)		(1,108)		820,659			0	15,869	08/10/2044.	1FM
23332U AD 6	DSLA 2004-AR1 A2B SEQ SSNR FLT 09/19/44		06/19/2017.	MBS Paydown		29,022	29,022	25,458	25,450		(15,383)		(15,383)		29,022			0	204	09/19/2044.	1FM
23341B AC 9	DRB 2016-B A2 ABS SNR 2.89 06/25/2040		06/25/2017.	MBS Paydown		398,987	398,987	398,866	398,873		39		39		398,987			0	4,407	06/25/2040.	1FE
247358 AA 2	DELTA AIR 2012-1 4 05/07/20		05/07/2017.	Sinking Fund Redemption		193,446	193,446	193,446	193,446				0		193,446			0	4,594	05/07/2020.	1FE
24736T AA 5	DELTA AIR LINES 09-1A 7.75 12/17/2019		06/17/2017.	Sinking Fund Redemption		165,270	165,270	165,270	165,284		(3)		(3)		165,270			0	6,404	12/17/2019.	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 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
24763L FN 5	DELHE 1999-2 A7F NAS 7.03 08/15/30		04/15/2017.	MBS Paydown		3,608	3,608	3,489	3,375				0		3,608			0	49	08/15/2030.	1FM
25150M AC 0	DBALT 2007-RMP1 A2 SEQ SSNR FLT 12/25/36		06/25/2017.	MBS Paydown		56,964	56,964	44,859	46,940		(5,009)		(5,009)		56,964			0	68	12/25/2036.	1FM
25150N AB 0	DBALT 2006-AR5 1A2 SEQ SSNR FLT 10/25/36		06/25/2017.	MBS Paydown		157,053	157,053	83,631	79,747		9,895		9,895		157,053			0	669	10/25/2036.	1FM
25150R AD 7	DBALT 2006-AR6 A4 SEQ SNR FLT 02/25/2037		06/25/2017.	MBS Paydown		392,813	392,813	354,127	354,637		12,119		12,119		392,813			0	1,745	02/25/2037.	1FM
25150R AD 7	DBALT 2006-AR6 A4 SEQ SNR FLT 02/25/2037		06/25/2017.	Pass-Through Loss			11,309						0					0		02/25/2037.	1FM
251510 CV 3	DBALT 2005-1 1A1 SEQ FLT 02/25/2035		06/25/2017.	MBS Paydown		131,735	131,735	95,672	97,911		(5,598)		(5,598)		131,735			0	762	02/25/2035.	1FM
251510 EP 4	DBALT 2005-3 5A1 SEQ FLT 6/25/2035		06/25/2017.	MBS Paydown		257,394	257,394	193,191	195,392		12,204		12,204		257,394			0	1,340	06/25/2035.	1FM
251510 LM 3	DBALT 2006-AR1 5A1 SEQ SSNR FLT 02/25/36		06/25/2017.	MBS Paydown		18,271	18,271	15,770	15,837		(2,232)		(2,232)		18,271			0	254	02/25/2036.	1FM
251510 MD 2	DBALT 2006-AB1 A1A SEQ 5.431 02/25/36		06/25/2017.	MBS Paydown		18,987	18,987	18,976	12,361		(831)		(831)		18,987			0	327	02/25/2036.	1FM
251510 MD 2	DBALT 2006-AB1 A1A SEQ 5.431 02/25/36		06/25/2017.	Pass-Through Loss			1,087	1,966					0		(715)		715	715		02/25/2036.	1FM
251510 MD 2	DBALT 2006-AB1 A1A SEQ 5.431 02/25/36		06/25/2017.	MBS Paydown		13,562	13,562	13,554	8,829		(594)		(594)		13,562			0	234	02/25/2036.	1FM
251510 MD 2	DBALT 2006-AB1 A1A SEQ 5.431 02/25/36		06/25/2017.	Pass-Through Loss			777	1,405					0		(511)		511	511		02/25/2036.	1FM
25157F AJ 3	DMSI 2005-WF1 1A3 SUP CSTR 06/26/2035 RE		06/26/2017.	MBS Paydown		96,126	96,126	89,235	90,979		4,721		4,721		96,126			0	1,287	06/26/2035.	1FM
25264V AA 7	DHAL 2015-1 A ABS SNR 3.81 07/14/2028	C	06/14/2017.	MBS Paydown		409,407	409,407	409,306	409,322		30		30		409,407			0	6,206	07/14/2028.	1FE
256853 AA 0	DOLPHIN ENERGY 5.888 06/15/2019	C	06/15/2017.	Sinking Fund Redemption		458,500	458,500	457,354	458,151		102		102		458,500			0	13,498	06/15/2019.	1FE
258257 AA 2	DORIC NIMROD AIR 2012-1B 6.50 05/30/2021	C	05/30/2017.	Sinking Fund Redemption		121,802	121,802	121,802	121,802				0		121,802			0		05/30/2021.	2FE
258258 AA 0	DORIC NIMROD AIR 2012-1A 5.125 11/30/24	C	05/30/2017.	Sinking Fund Redemption		167,022	167,022	167,022	167,022				0		167,022			0	4,280	11/30/2022.	1FE
26067* AA 3	DOW CHEMICAL CTL 5.18 3/15/2034		06/15/2017.	Paydown		98,079	98,079	98,520	98,464		(11)		(11)		98,079			0	2,118	03/15/2034.	2
26208L AA 6	HONK 2015-1A A2 ABS SNR 5.216 07/20/2045		04/20/2017.	MBS Paydown		35,000	35,000	35,000	35,000				0		35,000			0	913	07/20/2045.	2AM
26223N AE 5	DRUG 2012-1 A2 ABS 5.80 07/15/2024		04/15/2017.	MBS Paydown		147,692	147,692	147,667	147,681		3		3		147,692			0	4,283	07/15/2024.	2AM
26223U AD 1	DRUGB 2014-1 A2 ABS SNR PT 3.484 07/23		04/15/2017.	MBS Paydown		426,466	426,466	426,459	426,466				0		426,466			0	7,429	07/15/2023.	2AM
26224H AA 5	DRUGC 2016-1A A ABS 3.979 04/15/2027		04/15/2017.	MBS Paydown		373,281	373,281	373,277	373,274		1		1		373,281			0	7,426	04/15/2027.	2AM
26827E AA 3	ECAF 2015-1A A1 ABS SSNR 3.473 06/15/40	C	06/15/2017.	MBS Paydown		387,629	387,629	382,452	231,788		960		960		387,629			0	3,940	06/15/2040.	1FE
26827E AC 9	ECAF 2015-1A A2 ABS SNR 4.947 06/15/2040	C	04/15/2017.	MBS Paydown		124,054	124,054	124,054	124,054				0		124,054			0	2,046	06/15/2040.	1FE
26845# AA 8	EDX SUPPLY CHA SEN SEC NT 3.50 1/15/2019		04/15/2017.	Paydown		164,448	164,448	164,448	164,448				0		164,448			0	2,878	01/15/2019.	1
26971H AB 8	EGLE 2014-1A A2 ABS SNR SEQ 4.31 12/39	C	06/15/2017.	MBS Paydown		87,500	87,500	87,495	87,496		0		0		87,500			0	1,571	12/15/2039.	1FE
278265 AC 7	EV-CALL05/17 6.50 10/02/2017		05/06/2017.	Make Whole Call		3,222,844	3,156,000	3,151,645	3,155,568		432		432		3,156,000		66,844	66,844	121,944	10/02/2017.	1FE
28108P AA 4	ESLFT 2012-A AP ABS FLT 10/01/2025		04/01/2017.	MBS Paydown		128,784	128,784	129,428	128,784				0		128,784			0	2,489	10/01/2025.	1FE
28108P AB 2	ESLFT 2012-A AT ABS FLT 10/01/2025		04/01/2017.	MBS Paydown		131,745	131,745	131,967	131,745				0		131,745			0	2,376	10/01/2025.	1FE
28618W AA 2	ERL 2014-1A A1 ABS SNR 2.299 04/19/2044		06/19/2017.	MBS Paydown		173,370	173,370	167,627	168,295		900		900		173,370			0	1,663	04/19/2044.	1FE
28618X AA 0	ERL 2015-1A A1 ABS SNR 2.707 02/19/2045		06/19/2017.	MBS Paydown		7,730	7,730	7,600			13		13		7,730			0	26	02/19/2045.	1FE
28618X AD 4	ERL 2016-1A A1 ABS SEQ SNR 3.968 03/46		06/19/2017.	MBS Paydown		182,060	182,060	182,067	182,067		(1)		(1)		182,060			0	3,005	03/19/2046.	1FE
29736R AB 6	ESTEE LAUDER CO 5.55 05/15/2017		05/15/2017.	Maturity		10,000,000	10,000,000	9,958,400	9,998,043		1,957		1,957		10,000,000			0	277,500	05/15/2017.	1FE
30605X AA 1	FWAY 2012-1 A2 ABS 4.21 10/15/2042		06/15/2017.	MBS Paydown		90,361	90,361	90,743	90,537		(24)		(24)		90,361			0	1,585	10/15/2042.	1FE
30605X AC 7	FWAY 2015-1A A2 ABS PT SNR 4.213 11/42		06/15/2017.	MBS Paydown		15,000	15,000	15,000	15,000				0		15,000			0	263	11/15/2042.	1FE
31307# AA 9	CORPUS CHRISTI (FDL) CTL 4.537 2/15/35		06/15/2017.	Paydown		25,800	25,800	25,804	25,803		(0)		(0)		25,800			0	487	02/15/2035.	1
313747 AT 4	FEDERAL RLTY INVS TRST 2.75 06/01/2023		05/17/2017.	KEYBANK CAPITAL MARKET		4,912,300	5,000,000	4,905,060	4,936,038		3,552		3,552		4,939,590		(27,290)	(27,290)		06/01/2023.	1FE
313747 AT 4	FEDERAL RLTY INVS TRST 2.75 06/01/2023		05/18/2017.	KEYBANK CAPITAL MARKET		3,929,240	4,000,000	3,820,400	3,878,239		6,768		6,768		3,885,007		44,233	44,233	117,868	06/01/2023.	1FE
316817 AA 3	57TH ST MTGE 7.125 6/01/2017		06/01/2017.	Maturity		1	1	1	1				0		1			0	753	06/01/2017.	1FE
316817 AA 3	57TH ST MTGE 7.125 6/01/2017		06/01/2017.	Sinking Fund Redemption		159,727	159,727	152,446	159,523		325		325		159,727			0	4,041	06/01/2017.	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
32027L AE 5	FFML 2006-FF14 A5 SEQ SNR FLT 10/25/2036		06/25/2017	MBS Paydown		125,956	125,956	110,271	112,461		1,628		1,628		125,956			0	545	10/25/2036	1FM
32027N RU 7	FFML 2005-FF5 M2 MEZ FLT 03/25/2035		06/25/2017	MBS Paydown		120,230	120,230	97,988	116,924		229		229		120,230			0	831	03/25/2035	1FM
32027N ZL 8	FFML 2006-FFH1 A4 SEQ FLT 01/25/2036		06/25/2017	MBS Paydown		398,459	398,459	307,810	371,990		5,779		5,779		398,459			0	1,892	01/25/2036	1FM
32028H AD 5	FFML 2006-FF10 A4 SEQ FLT 07/25/2036		06/25/2017	MBS Paydown		343,762	343,762	320,314	334,007		(5,038)		(5,038)		343,762			0	1,434	07/25/2036	1FM
32051G FM 2	FHAMS 2005-FA1 1A2 SEQ 5.50 03/25/2035		04/25/2017	MBS Paydown		5,278	5,278	5,179	5,238		123		123		5,278			0	97	03/25/2035	1FM
32051G NS 0	FHAMS 2005-FA4 1A1 SEQ SSNR FLT 06/25/35		06/25/2017	MBS Paydown		144,386	144,386	109,287	105,848		(145)		(145)		144,386			0	856	06/25/2035	1FM
32051G NS 0	FHAMS 2005-FA4 1A1 SEQ SSNR FLT 06/25/35		06/25/2017	Pass-Through Loss			15,194						0					0		06/25/2035	1FM
32051G SQ 9	FHAMS 2005-AA7 2A1 SEQ SSNR CSTR 09/35		06/25/2017	MBS Paydown		510,468	510,468	443,368	430,754		35,535		35,535		510,468			0	6,343	09/25/2035	1FM
32051G SQ 9	FHAMS 2005-AA7 2A1 SEQ SSNR CSTR 09/35		06/25/2017	Pass-Through Loss			42,589						0					0		09/25/2035	1FM
32051G XQ 3	FHASI 2005-AR5 2A1 SEQ SSNR FLT 11/25/35		06/25/2017	MBS Paydown		170,918	170,918	160,642	154,910		912		912		170,918			0	2,369	11/25/2035	1FM
32051G XQ 3	FHASI 2005-AR5 2A1 SEQ SSNR FLT 11/25/35		06/25/2017	Pass-Through Loss			142,308						0					0		11/25/2035	1FM
32051G XV 2	FHASI 2005-AR5 4A1 SEQ SNR CSTR 11/25/35		05/25/2017	Pass-Through Loss			253,573	118,670					0		112,372		(112,372)	(112,372)		11/25/2035	1FM
32051G XV 2	FHASI 2005-AR5 4A1 SEQ SNR CSTR 11/25/35		06/25/2017	MBS Paydown		545,495	545,495	537,532	476,537		41,753		41,753		545,495			0	7,297	11/25/2035	1FM
32051G Y2 5	FHASI 2006-AR1 2A1 SEQ SSNR CSTR 05/36		06/25/2017	MBS Paydown		152,182	152,182	95,875	106,986		(2,425)		(2,425)		152,182			0	1,820	05/25/2036	1FM
32051G Y2 5	FHASI 2006-AR1 2A1 SEQ SSNR CSTR 05/36		06/25/2017	Pass-Through Loss			20	12					0		0		(0)	(0)		05/25/2036	1FM
32051S AA 7	FHAMS 2006-RE2 A1 SEQ FLT 04/25/2035		06/25/2017	MBS Paydown		61,783	61,783	42,686	42,234		(7,225)		(7,225)		61,783			0	343	04/25/2035	1FM
32051S AA 7	FHAMS 2006-RE2 A1 SEQ FLT 04/25/2035		06/25/2017	Pass-Through Loss			(2,156)						0		(1,806)		1,806	1,806		04/25/2035	1FM
32056J AA 2	FHASI 2007-AR3 1A1 SEQ SSNR CSTR 11/37		06/25/2017	MBS Paydown		856,854	856,854	565,747	583,719		75,929		75,929		856,854			0	9,888	11/25/2037	1FM
32056J AA 2	FHASI 2007-AR3 1A1 SEQ SSNR CSTR 11/37		06/25/2017	Pass-Through Loss			34,071						0		(1,199)		1,199	1,199		11/25/2037	1FM
32113J CF 0	FNLC 2005-4 A3 SEQ FLT 02/25/2036		06/25/2017	MBS Paydown		386,850	386,850	298,358	367,620		39,618		39,618		386,850			0	1,907	02/25/2036	1FM
347466 AE 4	IRWIN LAND LLC 5.3 12/15/35		06/15/2017	Sinking Fund Redemption		157,678	157,678	148,286	150,213		241		241		157,678			0	4,178	12/15/2035	2FE
34959W AA 7	FCBSL 2013-1A A CLO FLT 01/19/2025		04/19/2017	MBS Paydown		871,222	871,222	871,222	871,222				0		871,222			0	9,383	01/19/2025	1FE
34960B AC 6	FCBSL 2013-2A A1F CLO SSNR FLT 10/19/25		04/19/2017	MBS Paydown		15,000,000	15,000,000	14,925,000	14,963,346		36,654		36,654		15,000,000			0	185,823	10/19/2025	1Z
34960B AG 7	FCBSL 2013-2A B2 CLO MEZ 4.16 10/19/2025		04/19/2017	MBS Paydown		7,500,000	7,500,000	7,500,000	7,500,000				0		7,500,000			0	156,000	10/19/2025	1Z
35563C AY 4	FMMHR 2015-R1 C3 MEZ FLT 11/25/2052 RE		06/25/2017	MBS Paydown		16,051	16,051	13,372			78		78		16,051			0	74	11/25/2052	1AM
360271 AH 3	FULTON FINANCIAL 5.75 05/01/2017		05/01/2017	Maturity		1,000,000	1,000,000	861,250	992,749		7,251		7,251		1,000,000			0	28,750	05/01/2017	2FE
36157N FL 3	GECMS 1997-HE4 A6 SEQ 7.17 12/25/28		06/25/2017	MBS Paydown		3,979	3,979	4,095	4,076		240		240		3,979			0	79	12/25/2028	5FM
36157N FL 3	GECMS 1997-HE4 A6 SEQ 7.17 12/25/28		06/25/2017	Pass-Through Loss			10,480	10,983			(117)		(117)		4,773		(4,773)	(4,773)		12/25/2028	5FM
361856 CQ 8	GMACM 2003-HE2 A5 NAS STP 04/25/2033		06/25/2017	MBS Paydown		871	871	686	824		40		40		871			0	16	04/25/2033	1FM
36185M AJ 1	GMACM 2005-AF1 A2 SEQ SNR FLT 07/25/35		06/25/2017	MBS Paydown		43,936	43,936	37,057			(1,263)		(1,263)		43,936			0	212	07/25/2035	1FM
36185N 6N 5	GMACM 2005-AR2 2A SEQ SNR FLT 05/25/2035		06/25/2017	MBS Paydown		106,284	106,284	100,306	100,256		2,405		2,405		106,284			0	1,775	05/25/2035	1FM
36190F AD 2	GSMSC 2009-3R 2A1 SEQ SSNR CSTR 07/25/35		06/25/2017	MBS Paydown		147,006	147,006	139,692	145,887		847		847		147,006			0	2,262	07/25/2035	1FM
36191Y BA 5	GSMS 2011-GC5 A3 SEQ SSNR 3.817 08/2044		06/10/2017	MBS Paydown		25,788	25,788	26,045	25,895		816		816		25,788			0	492	08/10/2044	1FM
3622EA AA 8	GSAA 2007-3 1A1A SEQ SSNR FLT 03/25/2047		06/25/2017	MBS Paydown		681,991	681,991	452,400	451,551		66,709		66,709		681,991			0	2,680	03/25/2047	1FM
362341 4A 4	GSR 2006-AR1 2A1 SEQ SSNR FLT 01/25/2036		06/25/2017	MBS Paydown		54,682	54,682	52,119	52,178		(928)		(928)		54,682			0	811	01/25/2036	1FM
362341 4A 4	GSR 2006-AR1 2A1 SEQ SSNR FLT 01/25/2036		06/25/2017	Pass-Through Loss			(1,401)						0		(69)		69	69		01/25/2036	1FM
362341 BR 9	GSAMP 2005-HE3 M2 MEZ FLT 06/25/2035		06/25/2017	MBS Paydown		295,291	295,291	289,385	292,608		1,043		1,043		295,291			0	2,112	06/25/2035	1FM
362341 FN 4	GSR 2005-AR4 3A5 SEQ SNR FLT 07/25/2035		06/25/2017	MBS Paydown		367,966	367,966	344,353	341,282		3,919		3,919		367,966			0	5,061	07/25/2035	1FM
362341 FN 4	GSR 2005-AR4 3A5 SEQ SNR FLT 07/25/2035		06/25/2017	Pass-Through Loss			44,492						0		(233)		233	233		07/25/2035	1FM
362341 XC 8	GSR 2005-AR7 4A1 SEQ SSNR FLT 11/25/2035		06/25/2017	MBS Paydown		190,371	190,371	163,303	161,966		3,189		3,189		190,371			0	2,717	11/25/2035	1FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
362341 XC 8	GSR 2005-AR7 4A1 SEQ SSNR FLT 11/25/2035		06/25/2017.	Pass-Through Loss			(4,393)						0		(4,546)		4,546	4,546		11/25/2035.	1FM
362341 XE 4	GSR 2005-AR7 5A1 SEQ SSNR FLT 11/25/2035		06/25/2017.	MBS Paydown		27,145	27,145	23,861	23,851		(14,280)		(14,280)		27,145			0	317	11/25/2035.	1FM
362341 XE 4	GSR 2005-AR7 5A1 SEQ SSNR FLT 11/25/2035		06/25/2017.	Pass-Through Loss			(5,807)						0		(7,094)		7,094	7,094		11/25/2035.	1FM
362341 XG 9	GSR 2005-AR7 6A1 SEQ SNR FLT 11/25/2035		06/25/2017.	MBS Paydown		190,081	190,081	180,768	182,184		661		661		190,081			0	2,498	11/25/2035.	1FM
362405 AB 8	GSAMP 2006-SD2 A2 SEQ FLT 05/25/2046		06/25/2017.	MBS Paydown		257,780	257,780	182,291	214,539		17,771		17,771		257,780			0	1,164	05/25/2046.	1FM
36242D 4W 0	GSR 2005-AR3 6A1 SEQ SSNR FLT 05/25/2035		06/25/2017.	MBS Paydown		100,560	100,560	94,489	94,549		(1,516)		(1,516)		100,560			0	1,370	05/25/2035.	1FM
36242D BZ 5	GSR 2004-9 B1 MEZ FLT 08/25/2034		06/25/2017.	MBS Paydown		190,619	190,619	185,139			(2,355)		(2,355)		190,619			0	2,359	08/25/2034.	1FM
36242D FS 7	GSR 2004-11 2A1 SEQ SNR FLT 09/25/2034		06/25/2017.	MBS Paydown		209,491	209,491	210,600			1,420		1,420		209,491			0	2,533	09/25/2034.	1FM
36242D FX 6	GSR 2004-11 3A1 SEQ SNR FLT 09/25/2034		06/25/2017.	MBS Paydown		14,374	14,374	14,398			435		435		14,374			0	157	09/25/2034.	1FM
36242D H4 8	GSR 2005-AR2 1A1 SEQ SNR FLT 04/25/2035		06/25/2017.	MBS Paydown		213,747	213,747	196,113	196,857		(998)		(998)		213,747			0	3,067	04/25/2035.	1FM
36242D H9 7	GSR 2005-AR2 4A1 SEQ SNR FLT 04/25/2035		06/25/2017.	MBS Paydown		647,747	647,747	629,529	629,905		2,984		2,984		647,747			0	9,236	04/25/2035.	1FM
36242D QY 2	GSR 2004-15F 2A2 TAC SNR 5.00 12/25/34		06/25/2017.	MBS Paydown		36,978	36,978	37,059	37,060		76		76		36,978			0	755	12/25/2034.	1FM
36244S AD 0	GSAA 2006-13 AF4 SEQ STP 07/25/2036		06/25/2017.	MBS Paydown		193,687	193,687	133,644	102,303		(1,685)		(1,685)		193,687			0	2,680	07/25/2036.	1FM
36248# AA 0	GSA (ANCHORAGE, AK) CTL 3.50 11/15/2030		06/15/2017.	Paydown		281,517	281,517	284,051	283,899		(108)		(108)		281,517			0	4,107	11/15/2030.	1FE
362480 AD 7	GSCC 2006-2 A1 SEQ SNR FLT 05/25/2036		06/25/2017.	MBS Paydown		110,762	110,762	84,334	82,210		431		431		110,762			0	502	05/25/2036.	1FM
362480 AD 7	GSCC 2006-2 A1 SEQ SNR FLT 05/25/2036		06/25/2017.	Pass-Through Loss			29,709						0					0		05/25/2036.	1FM
36248F AG 7	GSMS 2011-GC3 A4 SEQ 4.753 03/10/44		06/10/2017.	MBS Paydown		286,086	286,086	291,734	288,598		(2,833)		(2,833)		286,086			0	5,667	03/10/2044.	1FM
362631 AB 9	GSR 2006-OA1 2A1 SEQ SSNR FLT 08/25/2046		06/25/2017.	MBS Paydown		238,803	238,803	190,147	216,692		21,818		21,818		238,803			0	1,042	08/25/2046.	1FM
362669 AV 5	GSR 2007-4F 6A1 SEQ 6.0 06/25/22027		06/25/2017.	MBS Paydown		15,498	15,498	14,365	12,661		(1,170)		(1,170)		15,498			0	386	06/25/2027.	1FM
362669 AV 5	GSR 2007-4F 6A1 SEQ 6.0 06/25/22027		06/25/2017.	Pass-Through Loss			3,486	3,231					0					0		06/25/2027.	1FM
36298G AA 7	GSPA MONETIZATION TR 6.422 10/09/2029		06/09/2017.	Sinking Fund Redemption		105,617	105,617	107,095	106,640		(39)		(39)		105,617			0	2,827	10/09/2029.	2FE
36828Q QH 2	GECMC 2005-C4 AJ MEZ SEQ CSTR 11/2045		06/10/2017.	MBS Paydown		194,487	194,487	185,144	189,463		(30,305)		(30,305)		194,487			0	4,907	11/10/2045.	1FM
37247D AK 2	GENWORTH HOLDINGS 6.515 05/22/2018		05/01/2017.	BANC OF AMERICA SECURITIES		3,985,000	4,000,000	4,150,000	4,046,594		(11,099)		(11,099)		4,035,495		(50,495)	(50,495)	117,270	05/22/2018.	3FE
37952U AB 9	SEACO 2013-1A A ABS 2.98 04/17/2028	C	06/17/2017.	MBS Paydown		468,750	468,750	462,089	464,101		536		536		468,750			0	5,796	04/17/2028.	1FE
37952U AC 7	SEACO 2013-2A A ABS 3.67 11/17/2028	C	06/17/2017.	MBS Paydown		87,500	87,500	87,493	87,495		1		1		87,500			0	1,338	11/17/2028.	1FE
37952U AD 5	SEACO 2014-1A A1 ABS SNR 3.19 07/17/24	C	06/17/2017.	MBS Paydown		385,875	385,875	380,423	380,528		507		507		385,875			0	5,118	07/17/2029.	1FE
37954T AA 2	GSFI 2015-1 B1 ABS SNR 2.74 01/18/2030	C	06/18/2017.	MBS Paydown		225,561	225,561	225,554	225,561				0		225,561			0	2,643	01/18/2030.	2AM
38141G ES 9	GOLDMAN SACHS GP 5.95 01/15/27		06/08/2017.	Cash Tender		558,017	470,000	428,617	439,911		30,089		30,089		470,000		88,017	88,017	19,203	01/15/2027.	2FE
393505 HU 9	GT 1995-6 B1 SUB 7.70 9/15/2026		06/15/2017.	MBS Paydown		51,609	51,609	52,052	51,609				0		51,609			0	1,667	09/15/2026.	2AM
39678W AA 6	GCSP 2005-1 A SEQ CSTR 9-25-34		06/25/2017.	MBS Paydown		47,016	47,016	46,781	46,854		96		96		47,016			0	985	09/25/2034.	1FM
40066N AA 4	GUANAY FI LTD 6.00 12/15/2020	C	06/15/2017.	Sinking Fund Redemption		238,791	238,791	238,951	238,867		(15)		(15)		238,791			0	7,156	12/15/2020.	3FE
40423X AA 0	NZES 2016-PLS2 A ABS SNR 5.683 07/25/21		06/25/2017.	MBS Paydown		1,004,438	1,004,438	1,004,438	1,004,435		1		1		1,004,438			0	23,750	07/25/2021.	2AM
40442L AB 1	H2 2015-1A AFX CDO SEQ SSNR 3.3526 06/49		06/24/2017.	MBS Paydown		3,444,689	3,444,689	3,444,685	3,444,683		(11)		(11)		3,444,689			0	46,091	06/24/2049.	1FE
40538B AG 7	HLA 2014-2A B CLO MEZ FLT 04/28/2025		04/28/2017.	MBS Paydown		17,000,000	17,000,000	16,999,063			938		938		17,000,000			0	208,476	04/28/2025.	1Z
41161G AC 7	HVMLT 2006-8 2A1A SEQ SSNR FLT 08/21/36		06/21/2017.	MBS Paydown		8,546	8,546	6,025	6,082		(636)		(636)		8,546			0	35	07/21/2036.	1FM
41161P EX 7	HVMLT 2004-5 2A6 SEQ CSTR 06/19/2034		06/19/2017.	MBS Paydown		70,811	70,811	56,826	65,948		749		749		70,811			0	919	06/19/2034.	1FM
41161P EZ 2	HVMLT 2004-5 3A SEQ SNR FLT 06/19/2034		06/19/2017.	MBS Paydown		41,722	41,722	41,538			(810)		(810)		41,722			0	392	06/19/2034.	1FM
41161P FV 0	HVMLT 2004-6 5A SEQ SNR FLT 08/19/2034		06/19/2017.	MBS Paydown		13,946	13,946	14,138			3,789		3,789		13,946			0	161	08/19/2034.	1FM
41161P MV 2	HVMLT 2005-4 1A SEQ SNR FLT 07/19/2035		05/19/2017.	MBS Paydown		86,132	86,132	76,547	76,610		1,710		1,710		86,132			0	1,195	07/19/2035.	6FE
41161P MV 2	HVMLT 2005-4 1A SEQ SNR FLT 07/19/2035		06/19/2017.	Pass-Through Loss			10,082				(879)		(879)		(109)		109	109		07/19/2035.	6FE

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 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
41161P TN 3	HVMLT 2005-10 2A1A SEQ SSNR FLT 11/35		06/19/2017	MBS Paydown		99,787	99,787	69,816	65,145		10,490		10,490		99,787			0	485	11/19/2035	1FM
41161P UK 7	HVMLT 2005-11 2A1A SEQ SSNR FLT 08/19/45		06/19/2017	MBS Paydown		63,188	63,188	44,565	48,951		(3,467)		(3,467)		63,188			0	272	08/19/2045	1FM
41161V AC 4	HVMLT 2006-7 2A1A SEQ SSNR FLT 09/19/46		05/19/2017	Pass-Through Loss			4,266	3,029					0					0		09/19/2046	1FM
41161V AC 4	HVMLT 2006-7 2A1A SEQ SSNR FLT 09/19/46		06/19/2017	MBS Paydown		15,195	15,195	10,788	8,673		(594)		(594)		15,195			0	63	09/19/2046	1FM
411707 AA 0	HNGRY 2013-1A A2 ABS 4.474 03/20/2043		06/20/2017	MBS Paydown		305,405	305,405	304,509	296,930		738		738		305,405			0	6,822	03/20/2043	2AM
42249# AA 7	HEALTHPARTNERS INC 2013 4.61 5/15/2030		05/15/2017	Paydown		552,324	552,324	552,324	552,324				0		552,324			0	12,731	05/15/2030	1
42982A AG 6	HLM 5A-2015 B2 CLO MEZ 4.57 01/29/2026		06/15/2017	Distribution		3,000,000	3,000,000	3,000,000	3,000,000				0		3,000,000			0	86,449	01/29/2026	1Z
43132Q AE 3	HLDN 2014-2A B2 CLO MEZ 4.44 07/19/2026		04/19/2017	MBS Paydown		4,000,000	4,000,000	3,964,000	3,975,539		24,461		24,461		4,000,000			0	88,800	07/19/2026	1Z
43132R AE 1	HLDN 2013-1A B2 CLO MEZ 4.65 01/17/2026		04/17/2017	MBS Paydown		8,000,000	8,000,000	8,000,000	8,000,000				0		8,000,000			0	186,000	01/17/2026	1Z
437084 PQ 3	HEAT 2005-7 2A4 SEQ FLT 01/25/2036		06/25/2017	MBS Paydown		314,505	314,505	266,936	309,444		4,470		4,470		314,505			0	1,712	01/25/2036	1FM
43710K AC 0	HEAT 2007-2 2A2 SEQ FLT 07/25/2037		06/25/2017	MBS Paydown		693,184	693,184	413,600	601,315		34,929		34,929		693,184			0	2,793	07/25/2037	1FM
43710M AA 0	RFMS2 2007-HSA1 A SEQ FLT 02/25/2037		06/25/2017	MBS Paydown		20,769	20,769	14,279	3,852		7,597		7,597		20,769			0	89	02/25/2037	1FM
437303 AA 8	HPA 2016-2 A ABS SSNR FLT 10/17/2033		06/17/2017	MBS Paydown		349,389	349,389	346,704	346,857		1,477		1,477		349,389			0	3,008	10/17/2033	1FE
43739E AP 2	HMBT 2005-1 A1 SEQ SSNR FLT 03/25/2035		06/25/2017	MBS Paydown		227,316	227,316	207,000			3,617		3,617		227,316			0	1,041	03/25/2035	1FM
43739E CL 9	HMBT 2006-1 1A1 SEQ SNR FLT 04/25/2037		06/25/2017	MBS Paydown		49,823	49,823	41,326			701		701		49,823			0	316	04/25/2037	1Z
43739E CL 9	HMBT 2006-1 1A1 SEQ SNR FLT 04/25/2037		06/25/2017	Pass-Through Loss			20,805						0					0		04/25/2037	1Z
43739H AA 8	HMBT 2006-2 A1 SEQ SNR FLT 12/25/2036		06/25/2017	MBS Paydown		1,547,713	1,547,713	1,353,625	1,370,616		81,110		81,110		1,547,713			0	6,765	12/25/2036	1FM
437690 AX 8	HMAC 2004-3 AV3 SEQ SSUP FLT 07/25/34		06/25/2017	MBS Paydown		208,898	208,898	181,741	195,685		7,582		7,582		208,898			0	1,906	07/25/2034	1FM
44929F AJ 1	ICG 2014-3A A1B CLO SSNR 3.32 01/25/2027		05/30/2017	Distribution		7,000,000	7,000,000	6,888,700	6,926,787		7,968		7,968		6,934,755		65,245	65,245	137,122	01/25/2027	1Z
44983K AF 1	INGIM 2006-3A C CLO MEZ FLT 12/13/2020	C	04/16/2017	MBS Paydown		1,640,000	1,640,000	1,594,900	1,622,968		17,032		17,032		1,640,000			0	19,905	12/13/2020	1FE
44984R AB 4	PRETSL 4A A2 CDO SSNR FLT 06/24/2034		06/24/2017	MBS Paydown		3,204,697	3,204,697	2,952,327	2,833,349		382,327		382,327		3,204,697			0	29,386	06/24/2034	1FE
45112A AA 5	ICONX 2012-1A A ABS 4.229 01/25/2043		04/25/2017	MBS Paydown		131,852	131,852	131,852	131,853		(0)		(0)		131,852			0	2,788	01/25/2043	1AM
45254N JB 4	IMM 2004-4 2A1 SEQ STP 9/25/2034		06/25/2017	MBS Paydown		59,431	59,431	57,182	56,149		(262)		(262)		59,431			0	1,120	09/25/2034	1FM
45254N KX 4	IMM 2004-9 1A1 SEQ SSNR FLT 01/25/2035		06/25/2017	MBS Paydown		8,477	8,477	7,756			(1,087)		(1,087)		8,477			0	49	01/25/2035	1FM
45254N MZ 7	IMM 2005-2 1A2 SEQ SSUP FLT 04/25/2035		06/25/2017	MBS Paydown		226,271	226,271	183,844	193,195		7,775		7,775		226,271			0	1,372	04/25/2035	1FM
45254N NT 0	IMM 2005-3 M1 MEZ FLT 08/25/2035		06/25/2017	MBS Paydown		64,407	64,407	32,238	5,706		17,663		17,663		64,407			0	399	08/25/2035	1FM
45254T TN 4	IMSA 2006-1 2A1 SEQ FLT 5/25/36		06/25/2017	MBS Paydown		3,587	3,587	2,511	2,731		(246)		(246)		3,587			0	17	05/25/2036	1FM
453666 ZZ 5	IMPACT SALES LLC L+700 12/30/2021		06/30/2017	Paydown		11,250	11,250	11,250	11,250		0		0		11,250			0	459	12/30/2021	2FE
453667 ZZ 3	IMPACT SALES LLC DD L+700 12/30/2021		03/31/2017	Commitment Fee		2,063							0		2,063			0		12/30/2021	2FE
453667 ZZ 3	IMPACT SALES LLC DD L+700 12/30/2021		06/30/2017	Paydown		516	516	516			5		5		516			0	11	12/30/2021	2FE
45632@ AA 7	INDUSTRIAL PIPING 14.50 12/13/2018		06/30/2017	Paydown		241,204							0		241,204			0		12/13/2018	5*
45660K AA 9	INDX 2006-AR39 A1 SEQ SSNR FLT 2/25/2037		06/25/2017	MBS Paydown		292,584	292,584	235,713	239,652		14,208		14,208		292,584			0	1,265	02/25/2037	1FM
45660L CK 3	INDX 2005-AR2 1A1 SEQ SSNR FLT 02/25/35		06/25/2017	MBS Paydown		327,736	327,736	237,959	233,419		25,778		25,778		327,736			0	2,141	02/25/2035	1FM
45660L CK 3	INDX 2005-AR2 1A1 SEQ SSNR FLT 02/25/35		06/25/2017	Pass-Through Loss			41,965						0		(7,727)		7,727	7,727		02/25/2035	1FM
45660L DB 2	INDX 2005-AR1 1A1 SEQ SNR FLT 03/25/2035		06/25/2017	MBS Paydown		19,024	19,024	18,882			39		39		19,024			0	132	03/25/2035	1FM
45660L PK 9	RAST 2005-A6CB A9 SEQ SSUP 5.50 6/25/35		05/25/2017	Pass-Through Loss			4,545	2,333					0		357		(357)	(357)		06/25/2035	1FM
45660L PK 9	RAST 2005-A6CB A9 SEQ SSUP 5.50 6/25/35		06/25/2017	MBS Paydown		1,423	1,423	707	40		16,440		16,440		1,423			0	53	06/25/2035	1FM
45660L V9 7	INDX 2005-AR31 1A1 SEQ SSNR FLT 01/25/36		06/25/2017	MBS Paydown		90,497	90,497	80,723	78,226		4,248		4,248		90,497			0	1,319	01/25/2036	1FM
45660L V9 7	INDX 2005-AR31 1A1 SEQ SSNR FLT 01/25/36		06/25/2017	Pass-Through Loss			47,162						0		(8)		8	8		01/25/2036	1FM
45660N SJ 5	RAST 2003-A7 A12 PT TAC 5.50 07/25/2033		06/25/2017	MBS Paydown		53,121	53,121	53,553			(21)		(21)		53,121			0	160	07/25/2033	1FM

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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 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
45660N W6 8	RAST 2004-R2 A3 Z 5.50 08/25/2034 RE		06/25/2017.	MBS Paydown		160,322	160,322	167,737	167,321		(5,747)		(5,747)		160,322			0	3,429	08/25/2034.	3FM
45660N X9 1	INDX 2004-AR6 5A2 SEQ SSUP CSTR 10/34		06/25/2017.	MBS Paydown		40,518	40,518	33,225	33,523		1,680		1,680		40,518			0	556	10/25/2034.	1FM
456618 AF 4	INDX 2006-AR8 A3A SEQ SSNR FLT 07/25/46		06/25/2017.	MBS Paydown		65,902	65,902	56,439	56,094		147		147		65,902			0	323	07/25/2046.	1FM
456618 AF 4	INDX 2006-AR8 A3A SEQ SSNR FLT 07/25/46		06/25/2017.	Pass-Through Loss			2,436						0					0		07/25/2046.	1FM
45661X AB 8	INDX 2006-AR13 A2 SEQ SSNR FLT 07-25-36		06/25/2017.	MBS Paydown		213,709	213,709	128,092	134,102		21,874		21,874		213,709			0	938	07/25/2036.	1FM
46184# AA 5	INVISION DIV LIBOR+900 6/30/2020		06/30/2017.	Paydown		43,750	43,750	43,313	43,433		31		31		43,750			0	2,506	06/30/2020.	4
462651 AA 8	IRACORE INTL IN 9.50 06/01/2018		04/11/2017.	Exchanged		488,040	1,000,000	1,000,000	515,000				0		515,000		(26,960)	(26,960)		06/01/2018.	6FE
46615P AE 4	JFIN 2007-1A C CLO MEZ FLT 07/20/2021		04/20/2017.	MBS Paydown		3,258,868	3,258,868	3,157,028	3,218,855		52,413		52,413		3,258,868			0	34,898	07/20/2021.	1FE
46616M AA 8	HENDR 2010-3A A ABS 3.82 12/15/2048		06/15/2017.	MBS Paydown		74,810	74,810	74,795	74,569		27		27		74,810			0	1,179	12/15/2048.	1FE
46616M AB 6	HENDR 2010-3A B ABS 6.85 12/15/2050		06/15/2017.	MBS Paydown		28,878	28,878	28,877	28,878				0		28,878			0	816	12/15/2050.	1FE
46616P AA 1	HENDR 2011-1A A ABS 4.70 10/15/2056		06/15/2017.	MBS Paydown		112,864	112,864	112,835	112,829		0		0		112,864			0	2,202	10/15/2056.	1FE
46616Q AA 9	HENDR 2011-2A A ABS 4.94 09/15/56		06/15/2017.	MBS Paydown		97,679	97,679	97,623	97,613		6		6		97,679			0	1,944	09/15/2056.	1FE
46616V AA 8	HENDR 2012-1A A ABS 4.21 02/16/2065		06/15/2017.	MBS Paydown		68,572	68,572	68,557	69,033		0		0		68,572			0	1,185	02/16/2065.	1FE
46617A AA 3	HENDR 2012-3A A ABS SSNR 3.22 09/15/2065		06/15/2017.	MBS Paydown		97,279	97,279	96,304	96,327		72		72		97,279			0	1,277	09/15/2065.	1FE
46617F AA 2	HENDR 2013-1A A ABS 3.22 03/15/2067		06/15/2017.	MBS Paydown		113,559	113,559	113,480	113,488		(6)		(6)		113,559			0	1,485	04/15/2067.	1FE
46617J AA 4	HENDR 2013-2A A ABS 4.21 03/15/2062		06/15/2017.	MBS Paydown		121,355	121,355	121,326	121,327		6		6		121,355			0	2,057	03/15/2062.	1FE
46617L AA 9	HENDR 2013-3A A ABS 4.08 07/15/41		06/15/2017.	MBS Paydown		208,161	208,161	207,993	207,988		36		36		208,161			0	3,540	01/17/2073.	1FE
46617T AA 2	HENDR 2014-1A A ABS SNR 3.96 03/15/2063		06/15/2017.	MBS Paydown		144,137	144,137	144,056	144,060		8		8		144,137			0	2,383	03/15/2063.	1FE
46618A AA 2	HENDR 2014-2A A ABS 3.61 01/17/2073		06/15/2017.	MBS Paydown		186,670	186,670	187,728	187,746		(9)		(9)		186,670			0	2,635	01/17/2073.	1FE
46618H AA 7	HENDR 2014-3A A ABS SNR 3.50 06/15/2077		06/15/2017.	MBS Paydown		185,107	185,107	184,546	184,564		(31)		(31)		185,107			0	2,680	06/15/2077.	1FE
46618L AA 8	HENDR 2015-1A A ABS SSNR 3.26 09/15/2072		06/15/2017.	MBS Paydown		410,040	410,040	406,233	406,392		(379)		(379)		410,040			0	5,437	09/15/2072.	1FE
46619R AA 4	HENDR 2015-2A A ABS SSNR 3.87 03/15/2058		06/15/2017.	MBS Paydown		83,849	83,849	83,978	83,969		(16)		(16)		83,849			0	1,301	03/15/2058.	1FE
46619X AA 1	HENDR 2015-3A A ABS SSNR 4.08 03/17/70		06/15/2017.	MBS Paydown		78,054	78,054	77,986	77,989		(2)		(2)		78,054			0	1,224	03/17/2070.	1FE
466247 L6 8	JPMMT 2006-A2 IIB1 MEZ SEQ CSTR 08/25/34		06/25/2017.	MBS Paydown		79,967	79,967	76,219	76,776		(2,852)		(2,852)		79,967			0	1,048	08/25/2034.	1FM
466247 QP 1	JPMMT 2005-A3 7CA1 SEQ SSNR FLT 06/25/35		06/25/2017.	MBS Paydown		90,031	90,031	82,941	82,549		263		263		90,031			0	1,246	06/25/2035.	1FM
466247 RP 0	JPMMT 2005-A4 2A1 SEQ CSTR 7/25/2035		06/25/2017.	MBS Paydown		484,685	484,685	430,158	433,654		(3,480)		(3,480)		484,685			0	6,874	07/25/2035.	1FM
466247 UG 6	JPMMT 2005-A6 7A1 SEQ SNR FLT 08/25/2035		06/25/2017.	MBS Paydown		106,749	106,749	104,514			(1,020)		(1,020)		106,749			0	571	08/25/2035.	1FM
46625Y CV 3	JPMCC 2004-LN2 A2 SEQ 5.115 07/15/41		06/15/2017.	MBS Paydown		114,488	114,488	115,260	114,488				0		114,488			0	2,441	07/15/2041.	1FM
46626L FL 9	JPMAC 2006-FRE1 A3 SEQ FLT 05/25/2035		06/25/2017.	MBS Paydown		374,481	374,481	351,427	364,412		60		60		374,481			0	1,503	05/25/2035.	1FM
46627M AD 9	JPALT 2005-S1 1A4 SEQ SSNR 6.0 12/25/35		06/25/2017.	MBS Paydown		49,913	49,913	48,019	34,560		450		450		49,913			0	1,268	12/25/2035.	1FM
46627M AD 9	JPALT 2005-S1 1A4 SEQ SSNR 6.0 12/25/35		06/25/2017.	Pass-Through Loss			16,327	15,710					0		(4)		4	4		12/25/2035.	1FM
46627M CU 9	JPALT 2006-A1 2A1 SEQ SSNR CSTR 03/36		06/25/2017.	MBS Paydown		20,950	20,950	20,944	15,009		213		213		20,950			0	293	03/25/2036.	1FM
46627M CU 9	JPALT 2006-A1 2A1 SEQ SSNR CSTR 03/36		06/25/2017.	Pass-Through Loss			4,232	4,232					0		(1)		1	1		03/25/2036.	1FM
46627M CY 1	JPALT 2006-A1 3A1 SEQ SSNR CSTR 03/25/36		06/25/2017.	MBS Paydown		511,228	511,228	430,834	344,506		(16,724)		(16,724)		511,228			0	5,927	03/25/2036.	1FM
46627M EC 7	JPALT 2006-S1 1A6 NAS 5.75 3/25/36		05/25/2017.	Pass-Through Loss			6,598	6,171					0					0		03/25/2036.	1FM
46627M EC 7	JPALT 2006-S1 1A6 NAS 5.75 3/25/36		06/25/2017.	MBS Paydown		65,496	65,496	61,256	48,462		(3,295)		(3,295)		65,496			0	1,554	03/25/2036.	1FM
46628G AE 9	JPALT 2006-A2 1A5 SEQ SSUP FLT 05/25/36		08/31/2013.	Book Value Adjustment		21,660					107,877		107,877		107,877		(86,217)	(86,217)		05/25/2036.	1FM
46628G AE 9	JPALT 2006-A2 1A5 SEQ SSUP FLT 05/25/36		04/07/2017.	Pass-Through Loss		11,258					11,258		11,258		11,258			0		05/25/2036.	1FM
46628G AE 9	JPALT 2006-A2 1A5 SEQ SSUP FLT 05/25/36		05/31/2017.	Pass-Through Loss		28,430					28,430		28,430		28,430			0		05/25/2036.	1FM
46628G AE 9	JPALT 2006-A2 1A5 SEQ SSUP FLT 05/25/36		06/27/2017.	Pass-Through Loss		20,687					20,687		20,687		20,687			0		05/25/2036.	1FM

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
46628K AC 4	JPMMT 2006-A3 2A1 SEQ SNR 2.8202 05/36		06/25/2017.	MBS Paydown		51,652	51,652	44,346	43,289		1,330		1,330		51,652			0	693	05/25/2036.	1FM
46628K AC 4	JPMMT 2006-A3 2A1 SEQ SNR 2.8202 05/36		06/25/2017.	Pass-Through Loss			10,514						0		(23)		23	23		05/25/2036.	1FM
46628L AB 4	JPMMT 2006-A4 1A2 SEQ SSNR CSTR 6/36		06/25/2017.	MBS Paydown		11,002	11,002	8,594	8,398		380		380		11,002			0	151	06/25/2036.	1FM
46628L AB 4	JPMMT 2006-A4 1A2 SEQ SSNR CSTR 6/36		06/25/2017.	Pass-Through Loss			1,672						0		(232)		232	232		06/25/2036.	1FM
46628V AH 9	JPALT 2006-S3 A5 SEQ SSNR STP 08/25/36		06/25/2017.	Pass-Through Loss			169,171				(1,112)		(1,112)					0		08/25/2036.	1FM
46629H AB 2	JPMAC 2006-NC2 A1B SEQ FLT 07/25/2036		06/25/2017.	MBS Paydown		161,978	161,978	128,368	140,878		(2,522)		(2,522)		161,978			0	665	07/25/2036.	1FM
466300 AL 4	JPMRR 2009-11 2A1 SEQ 6.0 11/26/36		06/26/2017.	MBS Paydown		292,673	292,673	300,813	295,021		(1,507)		(1,507)		292,673			0	7,339	11/26/2036.	1FM
466308 AE 3	JPALT 2008-R3 3A1 SEQ SSNR 1.8518 5/37RE		06/26/2017.	MBS Paydown		81,411	81,411	73,677			1,099		1,099		81,411			0	999	05/26/2037.	1FM
46630G AN 5	JPMMT 2007-A1 4A2 SEQ SSNR CSTR 07/25/35		06/25/2017.	MBS Paydown		21,696	21,696	20,286	20,523		375		375		21,696			0	298	07/25/2035.	1FM
46630J AE 9	JPMCC 2007-LDPX AM MEZ 5.464 01/15/2049		06/15/2017.	MBS Paydown		5,364,686	5,364,686	5,274,354	5,279,768		76,238		76,238		5,364,686			0	116,603	01/15/2049.	1FM
46630P AP 0	JPMMT 2007-A2 3A1 SEQ SSNR CSTR 04/25/37		05/25/2017.	Pass-Through Loss			520	506					0					0		04/25/2037.	1FM
46630P AP 0	JPMMT 2007-A2 3A1 SEQ SSNR CSTR 04/25/37		06/25/2017.	MBS Paydown		3,889	3,889	3,784	2,951		123		123		3,889			0	48	04/25/2037.	1FM
46631B AJ 4	JPMCC 2007-LD11 AM MEZ 5.7428 06/49		06/15/2017.	MBS Paydown		2,065,551	2,065,551	2,075,233	2,072,248		(10,232)		(10,232)		2,065,551			0	59,679	06/15/2049.	1FM
46631N DT 3	JPMMT 2007-S3 1A90 SEQ SSNR 7.00 8/25/37		06/25/2017.	MBS Paydown		6,271	6,271	5,324	5,204		1,353		1,353		6,271			0	185	08/25/2037.	1FM
46631N DT 3	JPMMT 2007-S3 1A90 SEQ SSNR 7.00 8/25/37		06/25/2017.	Pass-Through Loss			430						0					0		08/25/2037.	1FM
46632H AD 3	JPMCC 2007-LD12 A4 SEQ 5.882 02/15/2051		06/15/2017.	MBS Paydown		18,021,121	18,021,121	17,854,150	17,996,242		21,985		21,985		18,021,121			0	483,432	02/15/2051.	1FM
46632T AA 3	JPMMT 2008-R2 1A1 SEQ SSNR CSTR 7/27/37		06/27/2017.	MBS Paydown		698,408	698,408	562,210	592,530		(41,630)		(41,630)		698,408			0	7,754	07/27/2037.	1FM
46632Y AA 2	JPMMT 2008-R3 1A1 SEQ CSTR 06/26/2036		06/26/2017.	MBS Paydown		380,737	380,737	331,598	355,275		12,735		12,735		380,737			0	5,193	06/26/2036.	1FM
46632Y AB 0	JPMMT 2008-R3 1A2 MEZ CSTR 06/26/36		06/26/2017.	Pass-Through Loss			57,845	8,392			(94)		(94)					0		06/26/2036.	1FM
46632Y AC 8	JPMMT 2008-R3 2A16 SEQ 6.25 08/26/37 RE		06/26/2017.	MBS Paydown		783,266	783,266	685,358	568,780		(452,741)		(452,741)		783,266			0	19,985	08/26/2037.	1FM
46632Y AD 6	JPMMT 2008-R3 2A2 MEZ 6.25 08/26/37 RE		06/26/2017.	Pass-Through Loss			134,884	66,727			(1,674)		(1,674)					0		08/26/2037.	1FM
46633A AA 3	JPMMT 2008-R4 1A1 SEQ SSNR CSTR 03/26/37		06/26/2017.	MBS Paydown		191,339	191,339	146,613	166,198		9,779		9,779		191,339			0	2,544	03/26/2037.	1FM
46633A AC 9	JPMMT 2008-R4 2A1 SEQ SSNR CSTR 11/36 RE		06/26/2017.	MBS Paydown		49,845	49,845	38,661	49,845				0		49,845			0	1,248	11/26/2036.	1FM
46633M AM 1	JPMRR 2009-6 2A2 Z MEZ CSTR 04/26/35RE		06/26/2017.	MBS Paydown		128,355	128,355	13,126			213,683		213,683		213,683		(85,329)	(85,329)	1,481	04/26/2035.	1FM
46633M AM 1	JPMRR 2009-6 2A2 Z MEZ CSTR 04/26/35RE		06/26/2017.	Pass-Through Loss			7,049	721					0					0		04/26/2035.	1FM
46633P AC 6	JPMRR 2009-7 2A1 SEQ SSNR 6.0 2/27/2037		05/27/2017.	MBS Paydown		112,644	112,644	113,746	112,644				0		112,644			0	2,720	02/27/2037.	1FM
46633P AU 6	JPMRR 2009-7 11A1 SEQ SSNR CSTR 09/36 RE		06/27/2017.	MBS Paydown		99,437	99,437	95,940	96,622		1,304		1,304		99,437			0	1,385	09/27/2036.	1FM
46634B BY 7	JPMRR 2009-12 4A1 SEQ 5.75 12/26/35		06/26/2017.	MBS Paydown		45,715	45,715	45,201	45,120		(16,485)		(16,485)		45,715			0	946	12/26/2035.	1FM
46634D AW 8	JPMRR 2010-1 3A1 SEQ SSNR 6.00 4/26/37		06/26/2017.	MBS Paydown		554,407	554,407	554,407	554,407				0		554,407			0	12,838	04/26/2037.	1FM
46634D AX 6	JPMRR 2010-1 3A2 RR MEZ SSNR 6.00 4/37		06/26/2017.	Pass-Through Loss			55,900				606		606					0		04/26/2037.	1FM
46634F AZ 6	JPMRR 2010-2 3A6 NAS EX 6.00 07/26/2036		03/26/2017.	MBS Paydown		16,873	16,873	15,155	15,847		1,979		1,979		16,873			0	445	07/26/2036.	1FM
46634F BA 0	JPMRR 2010-2 3A7 NAS EX 6.00 7/26/2036		06/26/2017.	MBS Paydown		761,693	761,693	619,598	737,336		12,858		12,858		761,693			0	18,669	07/26/2036.	1FM
46634V AA 6	JPMCC 2010-RR1 JPA SEQ CSTR 06/20/49		04/20/2017.	MBS Paydown		419,991	419,991	463,171	421,051		(283)		(283)		419,991			0	9,310	06/20/2049.	1FE
46634V BG 2	JPMCC 2010-RR1 WBB SEQ CSTR 06/2049 RE		04/20/2017.	MBS Paydown		8,226,334	8,226,334	8,155,639	8,195,897		32,522		32,522		8,226,334			0	158,531	06/20/2049.	1FE
46635B AJ 0	JPMRR 2010-7 1A9 SEQ SSNR CSTR 3/26/2039		06/26/2017.	MBS Paydown		973,845	973,845	957,818	965,447		6,406		6,406		973,845			0	22,232	03/26/2039.	1FM
46636V AC 0	JPMCC 2011-C5 A3 SEQ 4.1712 08/15/2046		06/15/2017.	MBS Paydown		4,024	4,024	4,064	4,041		(24)		(24)		4,024			0	70	08/15/2046.	1FM
46637D AA 3	JPMRR 2012-1 1A1 SEQ SSNR FLT 6/26/35 RE		06/26/2017.	MBS Paydown		538,642	538,642	500,263	515,062		(6,334)		(6,334)		538,642			0	6,868	06/26/2035.	1FM
46637D AC 9	JPMRR 2012-1 2A1 SEQ SSNR 3.25 05/47 RE		06/26/2017.	MBS Paydown		1,105,579	1,105,579	1,028,188	1,072,930		38,583		38,583		1,105,579			0	15,258	05/26/2047.	1FM
46645A AB 7	JPMRR 2015-4 1A2 SEQ SSNR FLT 06/47 RE		06/25/2017.	MBS Paydown		428,159	428,159	392,300	397,056		3,352		3,352		428,159			0	1,665	06/26/2047.	1AM
472320 AA 8	JMAC 2008-R1 A SEQ SSNR 11.125 06/25/47		06/25/2017.	MBS Paydown		342,177	342,177	313,343	252,183		21,632		21,632		342,177			0	8,737	06/25/2047.	1FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
472321 AA 6	JMAC 2008-R2 1A1 SEQ CSTR 10/25/2035		06/26/2017.	MBS Paydown		163,181	163,181	125,063	140,195		14,386		14,386		163,181			0	4,896	10/25/2035.	1FM
472321 AC 2	JMAC 2008-R2 2A1 SEQ CSTR 01/25/37		06/26/2017.	MBS Paydown		355,923	355,923	307,608	338,680		8,517		8,517		355,923			0	4,799	01/25/2037.	1FM
472321 AG 3	JMAC 2008-R2 1A3 MEZ CSTR 10/25/35		06/26/2017.	Pass-Through Loss			155,406	39,808			(237)		(237)					0		10/25/2035.	1FM
472321 AJ 7	JMAC 2008-R2 3A1 SEQ CSTR 01/25/2039		06/26/2017.	MBS Paydown		661,286	661,286	558,602	617,747		17,568		17,568		661,286			0	7,619	01/25/2039.	1FM
472321 AK 4	JMAC 2008-R2 3A2 SUB CSTR 01/25/39		06/26/2017.	Pass-Through Loss			14,119	6,526			57		57		(968)		968	968		01/25/2039.	1FM
472321 AN 8	JMAC 2008-R2 2A4 SEQ CSTR 01/25/37		06/26/2017.	Pass-Through Loss			57,160	11,759					0		(8)		8	8		01/25/2037.	1FM
47232A AA 6	JMAC 2008-R3 1A1 SEQ CSTR 03/20/2036		06/20/2017.	MBS Paydown		383,662	383,662	353,269	376,924		4,731		4,731		383,662			0	5,565	03/20/2036.	1FM
47232A AD 0	JMAC 2008-R3 2A1 SEQ CSTR 06/25/2036		06/25/2017.	MBS Paydown		540,903	540,903	518,760	538,821		1,169		1,169		540,903			0	7,638	06/25/2036.	1FM
47232A AH 1	JMAC 2008-R3 3A2 MEZ CSTR 05/25/2037		06/25/2017.	MBS Paydown		289,997	289,997	56,958	83,598		117,478		117,478		289,997			0	3,983	05/25/2037.	1FM
47232A AH 1	JMAC 2008-R3 3A2 MEZ CSTR 05/25/2037		06/25/2017.	Pass-Through Loss			8,733	1,715					0		(6,654)		6,654	6,654		05/25/2037.	1FM
47232A AN 8	JMAC 2008-R3 1A4 SEQ CSTR 3/20/2036		06/20/2017.	Pass-Through Loss			11,536						0					0		03/20/2036.	1FM
47232C AH 7	JMAC 2009-R1 4A2 MEZ CSTR 06/21/2037 RE		06/21/2017.	Pass-Through Loss			2,650				44		44					0		06/21/2037.	1FM
47232D AG 7	JMAC 2009-R5 2A2 SUB SSUP CSTR 09/26/36		06/26/2017.	MBS Paydown		155,346	155,346	153,768	153,020		711		711		155,346			0	4,178	09/26/2036.	1FM
47232D AL 6	JMAC 2009-R5 2A6 MEZ SSUP CSTR 9/26/36		06/26/2017.	Pass-Through Loss			11,265	2,888			(3)		(3)					0		09/26/2036.	1FM
47232D AN 2	JMAC 2009-R5 3A2 SUB SSUP CSTR 1/26/2047		06/26/2017.	MBS Paydown		208,966	208,966	201,360	206,046		1,028		1,028		208,966			0	3,089	01/26/2047.	1FM
47232D AS 1	JMAC 2009-R5 3A6 MEZ SSUP CSTR 1/26/47		06/26/2017.	Pass-Through Loss			102,072				(9)		(9)					0		01/26/2047.	1FM
47232D AU 6	JMAC 2009-R5 4A2 SUB SSUP CSTR 9/26/36		06/26/2017.	MBS Paydown		230,475	230,475	216,768	223,445		1,747		1,747		230,475			0	4,921	09/26/2036.	1FM
47232D AV 4	JMAC 2009-R5 4A3 MEZ SSUP CSTR 9/26/36		04/26/2017.	Pass-Through Loss			23,951	9,218			(13)		(13)					0		09/26/2036.	1FM
47232D AX 0	JMAC 2009-R5 5A2 SUB SSUP CSTR 1/26/36		06/26/2017.	MBS Paydown		123,772	123,772	125,915	122,684		324		324		123,772			0	2,350	01/26/2036.	1FM
47232D BC 5	JMAC 2009-R5 6A1 SEQ SSNR CSTR 2/26/37		06/26/2017.	MBS Paydown		111,526	111,526	102,490	111,398		108		108		111,526			0	3,012	02/26/2037.	1FM
47232D BG 6	JMAC 2009-R5 6A5 MEZ SSUP CSTR 2/26/37		06/26/2017.	Pass-Through Loss			43,504	6,820			(570)		(570)					0		02/26/2037.	6FM
47232D BJ 0	JMAC 2009-R5 7A2 SUB SSUP CSTR 9/26/36		06/26/2017.	MBS Paydown		39,605	39,605	39,605	33,567		4,243		4,243		39,605			0	187	09/26/2036.	1FM
47232D BM 3	JMAC 2009-R5 7A5 SUB SSUP CSTR 9/26/36		06/26/2017.	Pass-Through Loss			10,137	1,150			(0)		(0)					0		09/26/2036.	1FM
47232D BQ 4	JMAC 2009-R5 8A2 SUB SSUP CSTR 7/26/37		06/26/2017.	MBS Paydown		90,491	90,491	88,742	89,936		70		70		90,491			0	2,394	07/26/2037.	1FM
47232D BT 8	JMAC 2009-R5 8A5 SUB SSUP CSTR 7/26/37		06/26/2017.	Pass-Through Loss			40,563	20,870			(288)		(288)					0		07/26/2037.	1FM
47232D BW 1	JMAC 2009-R5 9A2 SUB SSUP CSTR 6/26/37		04/26/2017.	MBS Paydown		51,501	51,501	27,118	50,342		2,286		2,286		51,501			0	1,084	06/26/2037.	1FM
47232D BX 9	JMAC 2009-R5 9A3 SUB SSUP CSTR 6/26/37		06/26/2017.	MBS Paydown		106,580	106,580	43,930	86,388		3,548		3,548		106,580			0	2,537	06/26/2037.	1FM
47232D BZ 4	JMAC 2009-R5 9A5 MEZ SSUP CSTR 6/26/37		06/26/2017.	Pass-Through Loss			4,670	311			29		29					0		06/26/2037.	1FM
47232D CB 6	JMAC 2009-R5 10A2 SUB SSUP CSTR 2/26/47		06/26/2017.	MBS Paydown		188,669	188,669	107,861	179,858		533		533		188,669			0	2,747	02/26/2047.	1FM
47232D CE 0	JMAC 2009-R5 10A5 SUB SSUP CSTR 2/26/47		06/26/2017.	Pass-Through Loss			167,417	64,229			49		49					0		02/26/2047.	1FM
47232D CH 3	JMAC 2009-R5 11A2 SUB SSUP CSTR 5/21/36		06/21/2017.	MBS Paydown		217,400	217,400	217,400	163,313		41,216		41,216		217,400			0	2,537	05/21/2036.	1FM
47232D CP 5	JMAC 2009-R5 12A2 SUB SSUP CSTR 12/26/36		04/26/2017.	MBS Paydown		8,582	8,582	8,582	8,568		1,678		1,678		8,582			0	172	12/26/2036.	1FM
47232D CQ 3	JMAC 2009-R5 12A3 SUB SSUP CSTR 12/26/36		06/26/2017.	MBS Paydown		17,172	17,172	15,163	13,646		(205)		(205)		17,172			0	406	12/26/2036.	1FM
47232D CT 7	JMAC 2009-R5 12A6 MEZ SSUP CSTR 12/26/36		05/26/2017.	Pass-Through Loss			116				(2)		(2)					0		12/26/2036.	1FM
47232D CV 2	JMAC 2009-R5 13A2 SUB SSUP CSTR 4/26/47		06/26/2017.	MBS Paydown		132,708	132,708	124,793	132,498		99		99		132,708			0	1,810	04/26/2047.	1FM
47232D CY 6	JMAC 2009-R5 13A5 MEZ SSUP CSTR 4/26/47		06/26/2017.	Pass-Through Loss			29,384	6,855			(40)		(40)		(672)		672	672		04/26/2047.	1FM
47232D CZ 3	JMAC 2009-R5 14A1 SEQ SSNR CSTR 6/26/37		06/26/2017.	MBS Paydown		233,829	233,829	229,258	227,362		1,009		1,009		233,829			0	5,518	06/26/2037.	1FM
47232D DB 5	JMAC 2009-R5 14A3 MEZ SSUP CSTR 6/26/37		06/26/2017.	Pass-Through Loss			21,334				(15)		(15)					0		06/26/2037.	1FM
47232D DD 1	JMAC 2009-R5 15A2 SUB SSUP CSTR 8/26/37		06/26/2017.	MBS Paydown		353,949	353,949	349,225	351,949		772		772		353,949			0	9,250	08/26/2037.	1FM
47232D DF 6	JMAC 2009-R5 15A4 MEZ SSUP CSTR 8/26/37		06/26/2017.	Pass-Through Loss			26,402				(1,253)		(1,253)		(9,598)		9,598	9,598		08/26/2037.	1FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
47232D DG 4	JMAC 2009-R5 16A1 SEQ SSNR CSTR 8/26/37		06/26/2017.	MBS Paydown		413,883	413,883	411,279	410,220		253		253		413,883			0	12,119	08/26/2037.	1FM
47232D DN 9	JMAC 2009-R5 16A5 MEZ SSUP CSTR 8/37		05/26/2017.	MBS Paydown									0					0	(7)	08/26/2037.	1FM
47232D DN 9	JMAC 2009-R5 16A5 MEZ SSUP CSTR 8/37		06/26/2017.	Pass-Through Loss			28,383						0					0		08/26/2037.	1FM
47232D DR 0	JMAC 2009-R5 17A3 SUB SSUP CSTR 9/26/35		06/26/2017.	MBS Paydown		591,512	591,512	363,201	503,679		41,194		41,194		591,512			0	7,639	09/26/2035.	1FM
47232D DS 8	JMAC 2009-R5 17A4 MEZ SSUP CSTR 9/26/35		06/26/2017.	Pass-Through Loss			111,480				580		580					0		09/26/2035.	1FM
47232D DX 7	JMAC 2009-R5 18A3 SUB SSUP CSTR 4/37		06/26/2017.	MBS Paydown		206,341	206,341	99,316	184,758		20,362		20,362		206,341			0	2,823	04/26/2037.	1FM
47232D EA 6	JMAC 2009-R5 18A6 MEZ SSUP CSTR 4/37		06/26/2017.	Pass-Through Loss			107				(26)		(26)					0		04/26/2037.	1FM
47232D EF 5	JMAC 2009-R5 19A5 SUB SSUP CSTR 6/26/37		06/26/2017.	MBS Paydown		78,720	78,720	25,128	77,942		590		590		78,720			0	1,289	06/26/2037.	1FM
47232D EG 3	JMAC 2009-R5 20A1 SEQ SSNR CSTR 2/26/37		06/26/2017.	MBS Paydown		310,328	310,328	310,328	309,530		440		440		310,328			0	4,064	02/26/2037.	1FM
47232D EL 2	JMAC 2009-R5 20A5 MEZ SSUP CSTR 2/26/37		06/26/2017.	Pass-Through Loss			(898)				1		1		(95)		95	95		02/26/2037.	1FM
47232D EM 0	JMAC 2009-R5 21A1 SEQ SSNR CSTR 5/26/37		12/26/2016.	MBS Paydown		2	2	2					0		2		(0)	(0)	(0)	05/26/2037.	1FM
47232D EQ 1	JMAC 2009-R5 21A2 SUB SSUP CSTR 5/26/37		06/26/2017.	MBS Paydown		125,553	125,553	76,753	103,354		(21,046)		(21,046)		125,553			0	1,447	05/26/2037.	1FM
47232D EV 0	JMAC 2009-R5 22A2 SUB SSUP CSTR 8/26/37		06/26/2017.	MBS Paydown		457,548	457,548	255,944	390,292		61,899		61,899		457,548			0	5,735	08/26/2037.	1FM
47232D EY 4	JMAC 2009-R5 22A5 MEZ SSUP CSTR 8/26/37		06/26/2017.	Pass-Through Loss			12,191	7,794			(3)		(3)					0		08/26/2037.	1FM
47232D FC 1	JMAC 2009-R5 23A2 SUB SSUP CSTR 11/26/36		06/26/2017.	MBS Paydown		489,352	489,352	489,352	456,854		7,620		7,620		489,352			0	4,700	11/26/2036.	1FM
47232D FJ 6	JMAC 2009-R5 24A4 SUB SSUP CSTR 12/26/36		06/26/2017.	MBS Paydown		113,799	113,799	113,799	83,477		4,218		4,218		113,799			0	1,803	12/26/2036.	1FM
47232D FM 9	JMAC 2009-R5 19A6 MEZ SSUP CSTR 6/26/37		06/26/2017.	Pass-Through Loss			(243)	23			7		7		(206)		206	206		06/26/2037.	1FM
47232Q AA 1	JMAC 2009-R2 1A SEQ CSTR 11-37 RE		06/26/2017.	MBS Paydown		462,328	462,328	449,997	425,574		(4,562)		(4,562)		462,328			0	8,601	11/26/2037.	1FM
47232V AA 0	JMAC 2009-R4 1A1 SEQ SSNR 6.00 02/26/37		06/26/2017.	MBS Paydown		26,489	26,489	26,489	26,129		29		29		26,489			0	670	02/26/2037.	1FM
47232V AD 4	JMAC 2009-R4 1A4 SUB SSUP 6.00 02/26/37		06/26/2017.	Pass-Through Loss			17,234	4,741					0					0		02/26/2037.	1FM
47232V AE 2	JMAC 2009-R4 1A5 MEZ SSUP 6.00 02/26/37		02/26/2017.	MBS Paydown									0		0		(0)	(0)	57	02/26/2037.	1FM
47232V AE 2	JMAC 2009-R4 1A5 MEZ SSUP 6.00 02/26/37		02/26/2017.	Pass-Through Loss			4,435	3,485					0					0		02/26/2037.	1FM
47232V AF 9	JMAC 2009-R4 2A1 SEQ SSNR 5.75 02/26/37		06/26/2017.	MBS Paydown		37,372	37,372	37,336	36,898		39		39		37,372			0	900	02/26/2037.	1FM
47232V AJ 1	JMAC 2009-R4 2A4 SUB SSUP 5.75 02/26/37		06/26/2017.	Pass-Through Loss			24,314	18,911			(129)		(129)					0		02/26/2037.	1FM
47232V AK 8	JMAC 2009-R4 2A5 MEZ SSUP 5.75 02/26/37		02/26/2017.	MBS Paydown									0					0	81	02/26/2037.	1FM
47232V AK 8	JMAC 2009-R4 2A5 MEZ SSUP 5.75 02/26/37		02/26/2017.	Pass-Through Loss			6,679	2,552			(21)		(21)		12		(12)	(12)		02/26/2037.	1FM
47232V AL 6	JMAC 2009-R4 3A1 SEQ SSNR 6.25 07/26/37		06/26/2017.	MBS Paydown		46,509	46,509	46,509	45,362		(239)		(239)		46,509			0	1,285	07/26/2037.	1FM
47232V AP 7	JMAC 2009-R4 3A4 SUB SSUP 6.25 07/26/37		06/26/2017.	Pass-Through Loss			14,204	14,204			(2)		(2)					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)					0		(4,005)			0		07/26/2037.	1FM
47232V AQ 5	JMAC 2009-R4 3A5 MEZ SSUP 6.25 07/26/37		02/26/2017.	Pass-Through Loss			4,005	0			(4,005)		(4,005)		0		(0)	(0)		07/26/2037.	1FM
47232V AR 3	JMAC 2009-R4 4A1 SEQ SSNR 6.00 09/26/36		06/26/2017.	MBS Paydown		83,200	83,200	78,976	77,009		3,148		3,148		83,200			0	1,987	09/26/2036.	1FM
47232V AU 6	JMAC 2009-R4 4A4 SUB SSUP 6.00 09/26/36		06/26/2017.	Pass-Through Loss			10,309				(54)		(54)					0		09/26/2036.	1FM
47232V AV 4	JMAC 2009-R4 4A5 MEZ SSUP 6.00 09/26/36		09/26/2016.	MBS Paydown							4,826		4,826					0		09/26/2036.	6FM
47232V AV 4	JMAC 2009-R4 4A5 MEZ SSUP 6.00 09/26/36		09/26/2016.	Pass-Through Loss							(4,826)		(4,826)					0		09/26/2036.	6FM
47232V AW 2	JMAC 2009-R4 5A1 SEQ SSNR CSTR 9/26/35		06/26/2017.	MBS Paydown		154,084	154,084	141,054	146,687		5,153		5,153		154,084			0	1,908	09/26/2035.	1FM
47232V BA 9	JMAC 2009-R4 5A5 MEZ SSUP CSTR 09/26/35		06/26/2017.	Pass-Through Loss			12,856				(0)		(0)					0		09/26/2035.	6FM
47232V BB 7	JMAC 2009-R4 6A1 SEQ SSNR FLT 09/26/35		06/26/2017.	MBS Paydown		232,624	232,624	200,307	215,793		9,149		9,149		232,624			0	1,175	09/26/2035.	1FM
47232V BE 1	JMAC 2009-R4 6A4 SUB SSUP FLT 09/26/35		06/26/2017.	Pass-Through Loss			71,757	7,045			(0)		(0)					0		09/26/2035.	1FM
47232V BM 3	JMAC 2009-R4 8A1 SEQ SSNR 5.50 11/26/36		06/26/2017.	MBS Paydown		68,461	68,461	68,461	68,022		219		219		68,461			0	1,581	11/26/2036.	1FM

Statement as of June 30, 2017 of the **GREAT AMERICAN LIFE INSURANCE COMPANY**

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
47232V BQ 4	JMAC 2009-R4 8A4 MEZ SSUP 5.50 11/26/36		06/26/2017.	Pass-Through Loss			3,658	1,527			(0)		(0)					0		11/26/2036.	1FM
47232V BY 7	JMAC 2009-R4 9A6 MEZ SSUP CSTR 11/26/37		06/26/2017.	MBS Paydown		282,169	282,169	71,189	253,442		64,886		64,886		282,169			0	4,266	11/26/2037.	1FM
47232V BY 7	JMAC 2009-R4 9A6 MEZ SSUP CSTR 11/26/37		06/26/2017.	Pass-Through Loss			17,783	4,245					0		12,821		(12,821)	(12,821)		11/26/2037.	1FM
47232V CA 8	JMAC 2009-R4 10A2 SUB SSUP 6.00 07/26/36		06/26/2017.	MBS Paydown		61,823	61,823	61,823	61,728		17		17		61,823			0	1,720	07/26/2036.	1FM
47232V CE 0	JMAC 2009-R4 10A6 MEZ SSUP 6.00 07/26/36		06/26/2017.	Pass-Through Loss			15,356	2,831			(0)		(0)					0		07/26/2036.	1FM
47232V CG 5	JMAC 2009-R4 11A2 SUB SSUP 5.8368 04/37		06/26/2017.	MBS Paydown		66,376	66,376	66,376	65,669		305		305		66,376			0	839	04/26/2037.	1FM
47232V CM 2	JMAC 2009-R4 12A1 SEQ SSNR 5.50 11/26/35		06/26/2017.	MBS Paydown		121,954	121,954	121,759	121,525		57		57		121,954			0	2,653	11/26/2035.	1FM
47232V CP 5	JMAC 2009-R4 12A3 MEZ SSUP 5.50 11/26/35		06/26/2017.	Pass-Through Loss			30,755	20,537			(37)		(37)					0		11/26/2035.	1FM
47232V CR 1	JMAC 2009-R4 13A2 SUB SSUP 5.85 05/26/36		06/26/2017.	MBS Paydown		101,816	101,816	89,366	94,581		5,147		5,147		101,816			0	2,056	05/26/2036.	1FM
47232V CU 4	JMAC 2009-R4 13A5 MEZ SSUP 5.85 05/26/36		06/26/2017.	Pass-Through Loss			24,739	7,312			(319)		(319)		(11,832)		11,832	11,832		05/26/2036.	1FM
47232V CV 2	JMAC 2009-R4 14A1 SEQ SSNR 6.50 11/26/36		04/26/2017.	MBS Paydown		88,723	88,723	86,292	87,300		(38)		(38)		88,723			0	1,913	11/26/2036.	1FM
47232V DB 5	JMAC 2009-R4 14A5 MEZ SSUP 6.50 11/26/36		06/26/2017.	Pass-Through Loss			20,076	3,363			(8)		(8)		(1,077)		1,077	1,077		11/26/2036.	1FM
47232V DC 3	JMAC 2009-R4 15A1 SEQ SSNR 5.25 09/26/35		06/26/2017.	MBS Paydown		249,951	249,951	248,545	248,485		436		436		249,951			0	5,430	09/26/2035.	1FM
47232V DE 9	JMAC 2009-R4 15A3 MEZ SSUP 5.25 09/26/35		06/26/2017.	Pass-Through Loss			35,585	20,917			96		96					0		09/26/2035.	1FM
47232V DJ 8	JMAC 2009-R4 16A2 SUB SSUP 6.00 04/26/36		05/26/2017.	MBS Paydown		42,015	42,015	26,034	38,421		1,996		1,996		42,015			0	1,068	04/26/2036.	1FM
47232V DM 1	JMAC 2009-R4 16A5 MEZ SSUP 6.00 04/26/36		04/26/2017.	Pass-Through Loss			9,343	1,208			(33)		(33)					0		04/26/2036.	1FM
47232V DP 4	JMAC 2009-R4 17A2 SUB SSUP 5.75 02/26/36		06/26/2017.	MBS Paydown		549,802	549,802	549,802	523,559				0		549,802			0	12,917	02/26/2036.	1FM
47232V DR 0	JMAC 2009-R4 18A1 SEQ SSNR 6.00 04/26/36		06/26/2017.	MBS Paydown		128,799	128,799	128,799	126,148		(3,988)		(3,988)		128,799			0	3,199	04/26/2036.	1FM
47232V DV 1	JMAC 2009-R4 18A5 MEZ SSUP 6.00 04/26/36		06/26/2017.	Pass-Through Loss			15,581	6,157					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									0					0	(3)	07/26/2036.	1FM
47232V DX 7	JMAC 2009-R4 19A2 SUB SSUP 6.00 07/26/36		06/26/2017.	MBS Paydown		64,359	64,359	52,162	53,847		(19,716)		(19,716)		64,359			0	1,640	07/26/2036.	1FM
47232V DY 5	JMAC 2009-R4 19A3 MEZ SSUP 6.00 07/26/36		06/26/2017.	Pass-Through Loss			9,223	7,274			(103)		(103)					0		07/26/2036.	1FM
47232V DZ 2	JMAC 2009-R4 20A1 SEQ SSNR 6.00 03/26/36		06/26/2017.	MBS Paydown		125,517	125,517	125,517	122,912		777		777		125,517			0	3,130	03/26/2036.	1FM
47232V EB 4	JMAC 2009-R4 20A3 MEZ SSUP 6.00 03/26/36		06/26/2017.	Pass-Through Loss			13,655	3,522					0					0		03/26/2036.	1FM
47232V ED 0	JMAC 2009-R4 21A2 SUB SSUP 6.00 03/26/37		06/26/2017.	MBS Paydown		51,035	51,035	51,446	50,917		(10)		(10)		51,035			0	1,281	03/26/2037.	1FM
47232V EH 1	JMAC 2009-R4 21A6 MEZ SSUP 6.00 03/26/37		06/26/2017.	Pass-Through Loss			12,245	12,344			(17)		(17)					0		03/26/2037.	1FM
47232V EK 4	JMAC 2009-R4 22A2 SUB SSUP 5.75 04/26/37		06/26/2017.	MBS Paydown		23,810	23,810	24,167	23,737		8		8		23,810			0	567	04/26/2037.	1FM
47232V EN 8	JMAC 2009-R4 22A5 SUB SSUP 5.75 04/26/37		06/26/2017.	Pass-Through Loss			14,285	14,499			(51)		(51)					0		04/26/2037.	1FM
47232V ET 5	JMAC 2009-R4 23A4 SUB SSUP 5.75 01/26/36		06/26/2017.	MBS Paydown		146,477	146,477	145,658	145,785		155		155		146,477			0	3,270	01/26/2036.	1FM
47232V EV 0	JMAC 2009-R4 23A6 MEZ SSUP 5.75 1/26/36		06/26/2017.	Pass-Through Loss			62,876	58,071			(29)		(29)					0		01/26/2036.	1FM
47232V EX 6	JMAC 2009-R4 24A2 SUB SSUP 5.50 02/26/36		06/26/2017.	MBS Paydown		36,218	36,218	36,218	36,079		85		85		36,218			0	831	02/26/2036.	1FM
47232V FA 5	JMAC 2009-R4 24A5 SUB SSUP 5.50 02/26/36		06/26/2017.	Pass-Through Loss			13,628	13,628			(28)		(28)					0		02/26/2036.	1FM
47232V FE 7	JMAC 2009-R4 25A3 MEZ SSUP 5.25 1/26/36		06/26/2017.	MBS Paydown		10,589	10,589	10,272	9,016		(359)		(359)		10,589			0	189	01/26/2036.	1FM
47232V FE 7	JMAC 2009-R4 25A3 MEZ SSUP 5.25 1/26/36		06/26/2017.	Pass-Through Loss			899	872					0					0		01/26/2036.	1FM
47232V FH 0	JMAC 2009-R4 26A3 SUB SSUP 5.75 01/26/36		06/26/2017.	MBS Paydown		120,819	120,819	120,819	120,579		110		110		120,819			0	2,374	01/26/2036.	1FM
47232V FJ 6	JMAC 2009-R4 26A4 MEZ SSUP 5.75 1/26/36		06/26/2017.	Pass-Through Loss			10,256	10,115			(27)		(27)					0		01/26/2036.	1FM
47232V FP 2	JMAC 2009-R4 28A1SEQ SSNR 5.95 11/26/36		06/26/2017.	MBS Paydown		674,229	674,229	436,813	596,898		6,549		6,549		674,229			0	9,976	11/26/2036.	1FM
47232V FV 9	JMAC 2009-R4 29A2 SUB SSUP 2.0833 01/47		06/26/2017.	MBS Paydown		152,546	152,546	117,389	107,918		1,857		1,857		152,546			0	802	01/26/2047.	1FM
47232V FW 7	JMAC 2009-R4 30A1 SEQ SSNR CSTR 07/37		06/26/2017.	MBS Paydown		120,058	120,058	120,058	118,267		836		836		120,058			0	1,433	07/26/2037.	1FM
47232V GA 4	JMAC 2009-R4 30A5 MEZ SSUP CSTR 07/37		06/26/2017.	Pass-Through Loss			9,869	2,437			7		7		(24)		24	24		07/26/2037.	1FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortizatio n) / Accretion	Current Year's Other-Than-Temporary Impairment Recognize d	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchang e Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
47232V GE 6	JMAC 2009-R4 31A4 SUB SSUP 5.75 2/26/36		06/26/2017.	MBS Paydown		46,435	46,435	46,435	46,397		74		74		46,435			0	1,072	02/26/2036.	1FM
47232V GG 1	JMAC 2009-R4 31A6 MEZ SSUP 5.75 2/26/36		06/26/2017.	Pass-Through Loss			12,377	9,510			(63)		(63)					0		02/26/2036.	1FM
47232V GJ 5	JMAC 2009-R4 32A2 SUB SSUP 6.50 3/26/36		06/26/2017.	MBS Paydown		203,665	203,665	200,987	198,510		(12,620)		(12,620)		203,665			0	5,956	03/26/2036.	1FM
47232V GM 8	JMAC 2009-R4 32A5 SUB SSUP 6.50 03/26/36		06/26/2017.	Pass-Through Loss			29,907	6,249			(112)		(112)					0		03/26/2036.	1FM
47232V GR 7	JMAC 2009-R4 29A3 MEZ SSUP 2.0833 01/47		06/26/2017.	Pass-Through Loss			34,625	2,774			(0)		(0)		(496)		496	496		01/26/2047.	1FM
47233A AW 7	JMAC 2009-R7 11A1 SEQ SSNR CSTR 03/26/37		06/26/2017.	MBS Paydown		167,126	167,126	154,173	163,785		(23,069)		(23,069)		167,126			0	2,094	03/26/2037.	1FM
47233C AA 1	JMAC 2009-R9 1A1 SEQ SSNR CSTR 8/26/46		06/26/2017.	MBS Paydown		37,586	37,586	34,740	37,115		459		459		37,586			0	416	08/26/2046.	1FM
47233D AA 9	JMAC 2009-R11 1A1 SEQ SSNR 6.00 9/26/36		06/26/2017.	MBS Paydown		547,491	547,491	514,642	547,491		(554)		(554)		547,491			0	14,044	09/26/2036.	1FM
481165 AJ 7	JOY GLOBAL INC 5.125 10/15/2021		04/10/2017.	Consent Fee		20,000							0		20,000			0		10/15/2021.	1FE
48124X AC 1	JPMCC 2009-RR2 MLA SEQ CSTR 6/17/2050		04/17/2017.	MBS Paydown		4,248,480	4,248,480	3,918,205	4,224,918		(1,540,387)		(1,540,387)		4,248,480			0	80,256	06/17/2050.	1Z
493268 AY 2	KSLT 2000-B A2 ABS FLT 07/25/29		04/25/2017.	MBS Paydown		26,953	26,953	21,832	26,950		(29,739)		(29,739)		26,953			0	173	07/25/2029.	1FE
493268 BY 1	KSLT 2004-A 2A2 ABS FLT 10/28/2041		04/27/2017.	MBS Paydown		277,711	277,711	259,486	263,945		16,667		16,667		277,711			0	1,770	10/28/2041.	1FE
49803X AA 1	KITE REALTY GROUP 4.00 10/01/2026		06/13/2017.	BANC OF AMERICA SECURITIES		2,873,970	3,000,000	2,987,970	2,988,239		464		464		2,988,703		(114,733)	(114,733)	71,042	10/01/2026.	2FE
49803X AA 1	KITE REALTY GROUP 4.00 10/01/2026		06/20/2017.	BANC OF AMERICA SECURITIES		1,431,720	1,500,000	1,493,985	1,494,119		242		242		1,494,361		(62,641)	(62,641)	35,521	10/01/2026.	2FE
49803X AA 1	KITE REALTY GROUP 4.00 10/01/2026		06/23/2017.	WELLS FARGO BROKERAGE SERV		3,352,335	3,500,000	3,485,965	3,486,278		580		580		3,486,859		(134,524)	(134,524)	130,382	10/01/2026.	2FE
50219J AB 6	LSTRZ 2015-9 A2 SEQ SNR FLT 10/01/2020		05/23/2017.	Distribution		5,000,000	5,000,000	4,847,000	4,938,670		31,158		31,158		4,969,828		30,172	30,172	103,521	10/01/2020.	1AM
50219P AA 4	LSTRZ 2016-1 A1 SEQ SSNR FLT 01/01/2021		05/01/2017.	MBS Paydown		106,823	106,823	104,158	105,357		699		699		106,823			0	1,129	01/01/2021.	1FE
50219P AA 4	LSTRZ 2016-1 A1 SEQ SSNR FLT 01/01/2021		05/23/2017.	Distribution		3,255,549	3,255,549	3,174,311	3,210,859		18,645		18,645		3,227,153		28,397	28,397	43,936	01/01/2021.	1FE
50543L AA 0	LAFL 2016-1A A1 ABS SSNR 4.3 01/15/2042		06/15/2017.	MBS Paydown		218,750	218,750	214,506	214,537		258		258		218,750			0	3,919	01/15/2042.	1FE
515074 AA 0	LANDMARK LEASING 6.20 10/01/2022		04/01/2017.	Sinking Fund Redemption		355,866	355,866	360,974	354,246		109		109		355,866			0	11,032	10/01/2022.	1FE
52518R BE 5	LSSC 2002-GE1 A SEQ CSTR 7/26/24		06/26/2017.	MBS Paydown		4,367	4,367	4,169	4,367				0		4,367			0		07/26/2024.	5*
52520M AE 3	LMT 2005-1 2A2 SEQ SSNR 5.50 11/25/2035		06/25/2017.	MBS Paydown		399,722	399,722	377,974	354,862		13,062		13,062		399,722			0	9,835	11/25/2035.	1FM
52520M AE 3	LMT 2005-1 2A2 SEQ SSNR 5.50 11/25/2035		06/25/2017.	Pass-Through Loss			10						0		(5)		5	5		11/25/2035.	1FM
52520M CE 1	LMT 2005-2 3A7 SEQ 5.50 12/25/2035		06/25/2017.	MBS Paydown		47,585	47,585	34,557	34,212		958		958		47,585			0	1,076	12/25/2035.	1FM
52520M CE 1	LMT 2005-2 3A7 SEQ 5.50 12/25/2035		06/25/2017.	Pass-Through Loss			1,757	1,334					0					0		12/25/2035.	1FM
525221 EM 5	LXS 2005-7N 1A1A SEQ SSNR FLT 12/25/2035		06/25/2017.	MBS Paydown		150,626	150,626	110,472	119,779		(4,482)		(4,482)		150,626			0	678	12/25/2035.	1FM
525221 GM 3	LXS 2005-9N 1A1 SEQ SSNR FLT 02/25/2036		06/25/2017.	MBS Paydown		762,375	762,375	650,163	651,776		38,786		38,786		762,375			0	3,650	02/25/2036.	1FM
52522G AB 0	LXS 2006-18N A2A SEQ SNR FLT 12/25/2036		06/25/2017.	MBS Paydown		9,590	9,590		8,187		3		3		8,038		1,552	1,552	140	12/25/2036.	1FM
52522G AB 0	LXS 2006-18N A2A SEQ SNR FLT 12/25/2036		06/25/2017.	Pass-Through Loss			(10,785)						0		(10,785)		10,785	10,785		12/25/2036.	1FM
52523M AD 2	LXS 2006-15 A4 SEQ SSNR FLT 10/25/2036		06/25/2017.	MBS Paydown		117,051	117,051	70,699	75,937		(5,029)		(5,029)		117,051			0	485	10/25/2036.	1FM
52523M AD 2	LXS 2006-15 A4 SEQ SSNR FLT 10/25/2036		06/25/2017.	Pass-Through Loss			13,639						0		(1,324)		1,324	1,324		10/25/2036.	1FM
525241 AL 9	LXS 2007-1 WF1 SEQ 7.00 01/25/2037		05/25/2017.	MBS Paydown		10,891	10,891	7,056	6,741		(2,231)		(2,231)		10,891			0	335	01/25/2037.	1FM
525241 AL 9	LXS 2007-1 WF1 SEQ 7.00 01/25/2037		06/25/2017.	Pass-Through Loss			26,925	17,444			(3,470)		(3,470)					0		01/25/2037.	1FM
525248 AC 4	LXS 2007-5H 1APO PO 0.0 5/25/2037		05/31/2017.	Book Value Adjustment									0		18,215		(18,215)	(18,215)		05/25/2037.	1FM
525248 AC 4	LXS 2007-5H 1APO PO 0.0 5/25/2037		06/25/2017.	MBS Paydown		37,815	37,815	11,421	2,801		57,617		57,617		37,815			0		05/25/2037.	1FM
525248 AC 4	LXS 2007-5H 1APO PO 0.0 5/25/2037		06/25/2017.	Pass-Through Loss			40,227	12,173					0		(18,176)		18,176	18,176		05/25/2037.	1FM
52525F AA 1	LMT 2008-6 1A1 SEQ SSNR CSTR 7/25/2047		06/25/2017.	MBS Paydown		1,420,331	1,420,331	1,252,888	1,323,282		117,300		117,300		1,420,331			0	29,659	07/25/2047.	1FM
52602E AD 4	LENDER PROC SRV 5.75 04/15/2023		04/26/2017.	Make Whole Call		3,463,420	3,304,000	3,485,720	3,346,244		(15,272)		(15,272)		3,330,972		132,448	132,448	100,795	04/15/2023.	2FE
526107 AC 1	LENNOX INTL INC 4.90 05/15/17		05/15/2017.	Maturity		6,000,000	6,000,000	5,995,320	5,999,717		283		283		6,000,000			0	147,000	05/15/2017.	2FE
542514 EV 2	LBMLT 2004-1 M2 MEZ FLT 02/25/2034		06/25/2017.	MBS Paydown		22,789	22,789	22,300	21,899		(11)		(11)		22,789			0	161	02/25/2034.	1FM

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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 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
543190 AA 0	LTRAN 2015-1A A1 ABS SNR 2.98 01/15/2045		06/15/2017	MBS Paydown		639,597	639,597	618,874	613,509		1,791		1,791		639,597			0	7,872	01/15/2045	1FE
54910K AA 9	LSTRZ 2015-7 A SEQ SNR FLT 07/01/20		05/01/2017	MBS Paydown		163,156	163,156	161,525	162,173		854		854		163,156			0	1,785	07/01/2020	1FE
54910K AA 9	LSTRZ 2015-7 A SEQ SNR FLT 07/01/20		05/23/2017	Distribution		4,327,593	4,327,593	4,284,317	4,301,512		22,796		22,796		4,322,173		5,419	5,419	58,447	07/01/2020	1FE
54910L AA 7	LSTRZ 2015-8 A1 SEQ SNR FLT 08/01/20 RE		05/01/2017	MBS Paydown		669,470	669,470	668,738	584,428		1,565		1,565		669,470			0	6,145	08/01/2020	1FE
54910L AA 7	LSTRZ 2015-8 A1 SEQ SNR FLT 08/01/20 RE		05/23/2017	Distribution		3,105,942	3,105,942	3,102,545	2,711,397		(646)		(646)		3,089,975		15,968	15,968	41,225	08/01/2020	1FE
55265K 6U 8	MASTR 2004-1 5A18 PAC 5.50 2/25/34		06/25/2017	MBS Paydown		57,124	57,124	56,981	56,979		34		34		57,124			0	1,310	02/25/2034	1FM
55265K 7C 7	MASTR 2004-1 B1 MEZ FLT 02/25/2034		06/25/2017	MBS Paydown		15,758	15,758	15,507	15,496		2,247		2,247		15,758			0	357	02/25/2034	4FM
55265K XJ 3	MASTR 2003-5 2A1 SEQ 5.0 6/25/2018		03/25/2017	MBS Paydown									0					0	628	06/25/2018	1FM
55274Q AK 1	MASTR 2006-2 1A10 SEQ SSNR FLT 06/25/36		06/25/2017	MBS Paydown		244,908	244,908	223,958	205,763		2,449		2,449		244,908			0	5,729	06/25/2036	1FM
55274Q AK 1	MASTR 2006-2 1A10 SEQ SSNR FLT 06/25/36		06/25/2017	Pass-Through Loss			72,752				(509)		(509)					0		06/25/2036	1FM
55279Y AA 1	MCA 2014-1 A ABS SNR PT FLT 08/15/2024		05/15/2017	MBS Paydown		247,102	247,102	247,102	247,102				0		247,102			0	3,690	08/15/2024	1FE
55312H AA 7	MMCAP 17A A1 CDO SSNR FLT 12/01/35		06/01/2017	MBS Paydown		3,244	3,244	2,757	2,758		(1,476)		(1,476)		3,244			0	22	12/01/2035	1FE
56844X AE 9	MARNR 2015-1A B2 CLO MEZ 3.68 04/20/2023		04/20/2017	MBS Paydown		6,000,000	6,000,000	6,000,000	6,000,000				0		6,000,000			0	110,400	04/20/2023	1Z
571903 AG 8	MARRIOTT INTL 6.375 06/15/2017		06/15/2017	Maturity		9,000,000	9,000,000	8,955,090	8,997,261		2,739		2,739		9,000,000			0	286,875	06/15/2017	2FE
576431 AJ 9	MARM 2007-1 2A1 SEQ SSNR CSTR 11/25/36		05/25/2017	Pass-Through Loss			5,469	4,402					0					0		11/25/2036	1FM
576431 AJ 9	MARM 2007-1 2A1 SEQ SSNR CSTR 11/25/36		06/25/2017	MBS Paydown		76,032	76,032	61,198	49,882		15,438		15,438		76,032			0	1,091	11/25/2036	1FM
576433 C5 3	MARM 2005-6 5A2 PT SNR FLT 07/25/2035		05/25/2017	MBS Paydown		16,958	16,958	14,270	14,153		(10,844)		(10,844)		16,958			0	172	07/25/2035	1FM
576433 C5 3	MARM 2005-6 5A2 PT SNR FLT 07/25/2035		06/25/2017	Pass-Through Loss			4,399				(9,077)		(9,077)					0		07/25/2035	1FM
576433 D5 2	MARM 2005-7 3A1 PT SSNR FLT 09/25/2035		06/25/2017	MBS Paydown		82,163	82,163	66,346	66,412		4,624		4,624		82,163			0	1,108	09/25/2035	1FM
576433 GM 2	MARM 2003-6 6A1 SEQ SNR FLT 12/25/2033		06/25/2017	MBS Paydown		240,659	240,659	231,634	232,789		(2,480)		(2,480)		240,659			0	4,066	12/25/2033	1FM
576433 HM 1	MARM 2003-7 4A1 PT SNR FLT 01/25/2034		06/25/2017	MBS Paydown		7,459	7,459	7,254			(1,522)		(1,522)		7,459			0	29	01/25/2034	1Z
576433 QD 1	MARM 2004-7 5A1 PT SSNR FLT 07/25/2034		06/25/2017	MBS Paydown		97,078	97,078	92,224	92,158		2,488		2,488		97,078			0	1,012	07/25/2034	1FM
576433 XA 9	MARM 2005-1 3A1 PT SNR FLT 02/25/2035		06/25/2017	MBS Paydown		145,950	145,950	138,652			4,766		4,766		145,950			0	924	02/25/2035	1FM
576434 HM 9	MALT 2003-7 7A4 5.75 11/25/2033		06/25/2017	MBS Paydown		80,492	80,492	83,285	80,657		(9)		(9)		80,492			0	1,736	11/25/2033	1FM
576434 J7 0	MALT 2005-2 4A3 SEQ FLT 03/25/2035		06/25/2017	MBS Paydown		122,171	122,171	101,555	108,245		(24,055)		(24,055)		122,171			0	638	03/25/2035	1FM
576434 W5 9	MALT 2005-6 3A1 SEQ SSNR 5.5 11/25/2020		06/25/2017	MBS Paydown		102,841	102,841	100,720	98,445		(504)		(504)		102,841			0	2,567	11/25/2020	3FM
57643L LC 8	MABS 2005-AB1 A4 SEQ SNR 5.648 11/2035		06/25/2017	MBS Paydown		331,279	331,279	322,517	319,177		11,187		11,187		331,279			0	5,899	11/25/2035	1FM
57643M LZ 5	MASTR 2006-1 1A3 PAC SSNR 5.75 5/25/36		06/25/2017	MBS Paydown		89,436	89,436	87,340	77,338		1,930		1,930		89,436			0	2,267	05/25/2036	1FM
57645T AA 5	MARM 2007-HF2 A1 SEQ SNR FLT 09/25/2037		06/25/2017	MBS Paydown		1,509,975	1,509,975	1,324,423	1,387,481		46,848		46,848		1,509,975			0	7,246	09/25/2037	1FM
589929 RJ 9	GNABS 1998-GN2 M1 7.155 07/27		06/25/2017	MBS Paydown		29,138	29,138	29,135	29,138				0		29,138			0	722	07/25/2027	1FM
589929 TP 3	MLMI 1999-H1 A5 NAS STP 5/20/2028		06/20/2017	MBS Paydown		20,054	20,054	20,050	20,054				0		20,054			0	608	05/20/2028	1FM
59020U V7 7	MLMI 2005-A9 1A1 SEQ SSNR FLT 12/25/2035		06/25/2017	MBS Paydown		24,110	24,110	22,618	22,669		(3,385)		(3,385)		24,110			0	322	12/25/2035	1FM
59020U W4 3	MLMI 2005-A9 4A1 SEQ SSNR CSTR 12/25/35		06/25/2017	MBS Paydown		159,437	159,437	135,389	127,374		4,507		4,507		159,437			0	2,389	12/25/2035	1FM
59020U W4 3	MLMI 2005-A9 4A1 SEQ SSNR CSTR 12/25/35		06/25/2017	Pass-Through Loss			4,240						0					0		12/25/2035	1FM
59020U ZE 8	MLMI 2005-A6 1A1 SEQ SNR FLT 08/25/2035		06/25/2017	MBS Paydown		2,090,464	2,090,464	1,948,704	1,970,193		38,736		38,736		2,090,464			0	9,867	08/25/2035	1FM
59020U ZZ 1	MLCC 2005-2 1A SEQ FLT 10/25/2035		06/25/2017	MBS Paydown		46,937	46,937	40,836	41,750		1,866		1,866		46,937			0	484	10/25/2035	1FM
59023N AW 8	MLMI 2006-AF2 PO 0 10/25/36		06/25/2017	MBS Paydown		2,873	2,873	1,724					0				2,873	2,873		10/25/2036	1FM
59023P AB 9	MLCC 2006-3 2A1 SEQ SSNR CSTR 10/25/36		06/25/2017	MBS Paydown		97,415	97,415	87,186	87,376		(5,247)		(5,247)		97,415			0	1,209	10/25/2036	1FM
595481 AA 0	MDST 2005-1 A SEQ 5.745 01/15/40		06/15/2017	MBS Paydown		44,826	44,826	43,033	43,808		41		41		44,826			0	1,055	01/15/2040	1AM
59549W AA 1	MDST 11 A1 4.864 07/15/2038		06/15/2017	MBS Paydown		87,497	87,497	87,494	87,496		0		0		87,497			0	1,757	07/15/2038	2AM

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1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
59560W AA 5	MDST 2010-1 A SEQ 3.50 12/15/2045		06/15/2017.	MBS Paydown		235,110	235,110	234,596	234,222		17		17		235,110			0	3,338	12/15/2045.	1FE
604668 AC 7	MRMX 2014-1A A2 ABS SNR 3.34 07/20/2026		04/20/2017.	MBS Paydown		240,000	240,000	239,987	239,989		1		1		240,000			0	4,008	07/20/2026.	2AM
60688H AA 3	MMCAPS 18A A1 CDO SSNR FLT 12/26/2039		06/26/2017.	MBS Paydown		(15,944)	(15,944)	(12,267)	(12,283)		(3,510)		(3,510)		(15,944)			0	(22)	12/26/2039.	1FE
61690P AM 3	MSRR 2013-R7 6B MEZ FLT 12/26/2046 RE		06/25/2017.	MBS Paydown		2,409,874	2,409,874	2,110,960	2,131,829		121,355		121,355		2,409,874			0	10,733	12/26/2046.	1FM
61690P AM 3	MSRR 2013-R7 6B MEZ FLT 12/26/2046 RE		06/25/2017.	Pass-Through Loss			143,503						0					0		12/26/2046.	1FM
617458 AE 4	MSC 2011-C1 A3 SEQ 4.7 09/15/2047		06/15/2017.	MBS Paydown		1,559,340	1,559,340	1,574,929	1,563,469		(6,281)		(6,281)		1,559,340			0	63,492	09/15/2047.	1FM
61746W UV 0	MSDWC 2002-WL1 1A4 SEQ 5.50 7/25/17		05/25/2017.	MBS Paydown		51	51	52	49		13		13		51			0	1	07/25/2017.	1FM
61748H AW 1	MSM 2004-5AR 4A SEQ SNR FLT 07/25/2034		06/25/2017.	MBS Paydown		286,305	286,305	289,520			1,080		1,080		286,305			0	3,582	07/25/2034.	1FM
61748H FK 2	MSM 2004-10AR B1 MEZ FLT 11/25/2034		06/25/2017.	MBS Paydown		59,700	59,700	56,594	56,741		1,038		1,038		59,700			0	807	11/25/2034.	1FM
61748H UF 6	MSM 2006-1AR 1A1 PT SNR FLT 02/36		06/25/2017.	MBS Paydown		98,006	98,006	73,473	73,076		2,577		2,577		98,006			0	395	02/25/2036.	1FM
61748H UF 6	MSM 2006-1AR 1A1 PT SNR FLT 02/36		06/25/2017.	Pass-Through Loss			3,017						0					0		02/25/2036.	1FM
61749L AP 6	MSM 2006-8AR 5A4 SEQ CSTR 6/25/2036		06/25/2017.	MBS Paydown		401,488	401,488	293,839	302,318		35,285		35,285		401,488			0	5,738	06/25/2036.	1FM
61749L BM 2	MSM 2006-8AR 6A2 SEQ SSUP CSTR 06/25/36		06/25/2017.	MBS Paydown		122,436	122,436	95,041	56,781		63,064		63,064		122,436			0	1,532	06/25/2036.	1FM
61751D AE 4	MSM 2006-17XS A3A SEQ STP 10/25/46		06/25/2017.	MBS Paydown		114,039	114,039	77,261	57,699		(6,378)		(6,378)		114,039			0	1,369	10/25/2046.	1FM
61751M AU 8	MSM 2007-10XS A18 SEQ SNR 6.0 07/25/2047		06/25/2017.	MBS Paydown		587,577	587,577	535,246	522,151		14,594		14,594		587,577			0	7,263	07/25/2047.	1FM
61751Q AB 1	MSHEL 2007-1 A2 SEQ FLT 12/25/2036		06/25/2017.	MBS Paydown		81,562	81,562	46,745	27,005		(33,743)		(33,743)		81,562			0	314	12/25/2036.	1FM
617526 AD 0	MSAC 2007-HE1 A2B SEQ FLT 11/25/2036		06/25/2017.	MBS Paydown		142,896	142,896	89,310	83,965		(13,649)		(13,649)		142,896			0	589	11/25/2036.	1FM
61754J AF 5	MSC 2007-T27 A4 SEQ CSTR 6/11/42		05/11/2017.	MBS Paydown		2,240,809	2,240,809	2,221,027	2,236,565		8,131		8,131		2,240,809			0	45,762	06/11/2042.	1FM
61755F AA 3	MSST 2007-1 A1 SEQ FLT 06/25/2037		04/25/2017.	MBS Paydown		18,870	18,870	17,146	18,870				0		18,870			0	378	06/25/2037.	1FM
61758M AA 5	MSRR 2009-R2 1A1A SEQ SSNR 6.00 04/36 RE		06/26/2017.	MBS Paydown		535,789	535,789	556,414	536,663		(12,383)		(12,383)		535,789			0	13,763	04/26/2036.	1FM
61758Q AH 1	MSRR 2010-R1 2B SEQ CSTR 07/26/2035 RE		06/26/2017.	MBS Paydown		1,509,944	1,509,944	1,353,288	1,452,046		(1,278)		(1,278)		1,509,944			0	22,494	07/26/2035.	1FM
61758Q AN 8	MSRR 2010-R1 3B SUB CSTR 07/26/2035 RE		06/26/2017.	MBS Paydown		5,010	5,010	4,208	4,668		(273)		(273)		5,010			0	81	07/26/2035.	1FM
61758V AP 2	MSRR 2010-R2 3B1 RR SUB 6.50 10/26/37		06/26/2017.	MBS Paydown		168,708	168,708	155,211	162,947		5,069		5,069		168,708			0	4,046	10/26/2037.	1FM
61759D AP 1	MSRR 2010-R3 2BA SUB 5.5 10/26/2035		06/26/2017.	MBS Paydown		895,783	895,783	852,113	887,285		3,849		3,849		895,783			0	22,889	10/26/2035.	1FM
61759X AC 6	MSRR 2010-R8 1C MEZ SSUP CSTR 01/26/2037		06/26/2017.	MBS Paydown		73,917	73,917	50,081	55,332		(1,069)		(1,069)		73,917			0	2,193	01/26/2037.	1FM
61759X AC 6	MSRR 2010-R8 1C MEZ SSUP CSTR 01/26/2037		06/26/2017.	Pass-Through Loss			32,397	21,950					0					0		01/26/2037.	1FM
61760R BA 9	MSC 2011-C3 A3 SEQ 4.054 07/15/2049		06/15/2017.	MBS Paydown		164,729	164,729	166,371	165,023		(73)		(73)		164,729			0	2,784	07/15/2049.	1FM
61915R AK 2	MHL 2005-3 A1 SEQ SSNR FLT 8/25/2035		06/25/2017.	MBS Paydown		4,681	4,681	2,692	3,276		60		60		4,681			0	29	08/25/2035.	1FM
61915R AU 0	MHL 2005-5 A1 SEQ SSNR 12/25/2035		06/25/2017.	MBS Paydown		220,450	220,450	142,190	161,824		31,793		31,793		220,450			0	1,039	12/25/2035.	1FM
628788 AA 9	NORWEGIAN AIR 16-1 4.875 05/10/2028	C	05/10/2017.	Sinking Fund Redemption		118,622	118,622	118,622	118,620		0		0		118,622			0	2,891	05/10/2028.	2FE
62942K AA 4	NRPMT 2013-1 A1 SEQ SNR 3.25 07/25/2043		06/25/2017.	MBS Paydown		834,494	834,494	797,896	799,909		637		637		834,494			0	11,975	07/25/2043.	1FM
62946A AA 2	NPRL 2016-1A A1 ABS SNR 4.164 04/20/2046		06/20/2017.	MBS Paydown		294,583	294,583	294,583	294,582		0		0		294,583			0	5,113	04/20/2046.	1FE
631103 AE 8	NASDAQ OMX GROUP 5 01/16/18		05/26/2017.	Make Whole Call		6,141,559	6,000,000	5,950,140	5,991,485		8,515		8,515		6,000,000		141,559	141,559	271,250	01/16/2018.	2FE
63534P AG 2	NATL CITY BANK BKNT 5.80 06/07/2017		06/07/2017.	Maturity		10,000,000	10,000,000	9,965,500	9,998,061		1,939		1,939		10,000,000			0	290,000	06/07/2017.	1FE
637432 HT 5	NATL RURAL UTIL 5.45 04/10/2017		04/10/2017.	Maturity		15,000,000	15,000,000	14,863,350	14,995,133		4,867		4,867		15,000,000			0	408,750	04/10/2017.	1FE
63860H AC 3	NSTR 2007-A AV3 SEQ FLT 03/25/2037		06/25/2017.	MBS Paydown		720,607	720,607	674,701	709,440		10,937		10,937		720,607			0	2,781	03/25/2037.	1FM
63939E AB 9	NAVSL 2015-AA A2A ABS 2.65 12/15/2028		06/15/2017.	MBS Paydown		49,995	49,995	49,976	49,983		12		12		49,995			0	662	12/15/2028.	1FE
64129G AA 4	NEUB 2012-13A A1 CLO FLT 01/23/24		04/23/2017.	MBS Paydown		5,047,770	5,047,770	5,047,770	5,047,770				0		5,047,770			0	60,774	01/23/2024.	1FE
64129J AL 4	NEUB 2013-14A B2 CLO MEZ 3.158 04/28/25		04/28/2017.	MBS Paydown		8,000,000	8,000,000	8,027,500	8,016,457		(16,457)		(16,457)		8,000,000			0	126,320	04/28/2025.	1Z
643529 AC 4	NCAMT 2006-ALT2 AF3 SEQ 5.9217 10/15/36		06/25/2017.	MBS Paydown		79,903	79,903	53,135	38,505		(190)		(190)		79,903			0	975	10/25/2036.	1FM

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1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
643529 AD 2	NCAMT 2006-ALT2 AF4 SEQ 5.9944 10/25/36	..	06/25/2017.	MBS Paydown		36,455	36,455	24,242	17,579		(88)		(88)		36,455			0	445	10/25/2036.	1FM
65106F AB 8	NCMT 2007-1 2A1 SEQ FLT 04/25/2037	..	05/25/2017.	MBS Paydown		643,314	643,314	554,018	618,820		33,076		33,076		643,314			0	2,308	04/25/2037.	1FM
65444# AA 1	MARSH & MCLENNAN COS CTL 3.48 7/11/2024	..	06/11/2017.	Paydown		102,179	102,179	102,179	102,179				0		102,179			0	1,482	07/01/2024.	1
65463P AD 9	NIPSCO CAP MRKTS MTN 7.82 04/03/2017	..	04/03/2017.	Maturity		7,000,000	7,000,000	7,170,660	7,004,913		(4,913)		(4,913)		7,000,000			0	301,070	04/03/2017.	2FE
65535V KX 5	NAA 2005-WF1 2A5 NAS 5.159 03/25/2035	..	06/25/2017.	MBS Paydown		26,023	26,023	26,453	26,422		110		110		26,023			0	545	03/25/2035.	1FM
65535V MJ 4	NAA 2005-AR3 1A1 SEQ SSNR FLT 07/25/2035	..	06/25/2017.	MBS Paydown		130,951	130,951	108,853	109,204		11,294		11,294		130,951			0	696	07/25/2035.	1FM
65535V NL 8	NAA 2005-AR4 5A3 SEQ SSNR FLT 08/25/2035	..	06/25/2017.	MBS Paydown		219,386	219,386	151,102	151,985		10,407		10,407		219,386			0	1,051	08/25/2035.	1FM
65535Y AB 8	NAA 2006-S2 A2 SEQ 5.81 04/25/2036	..	06/25/2017.	MBS Paydown		39,238	39,238	13,476	30,677		7,873		7,873		39,238			0	985	04/25/2036.	1FM
65535Y AB 8	NAA 2006-S2 A2 SEQ 5.81 04/25/2036	..	06/25/2017.	Pass-Through Loss			(834)	66					0		(684)		684	684		04/25/2036.	1FM
65536M AC 1	NHELI 2006-HE2 A3 SEQ FLT 03/25/2036	..	06/25/2017.	MBS Paydown		354,426	354,426	279,490	327,058		10,787		10,787		354,426			0	1,468	03/25/2036.	1FM
65539C AK 2	NMRR 2011-4RA 1A10 MEZ FLT 12/26/36RE	..	06/26/2017.	Pass-Through Loss			(463)						0		(407)		407	407		12/26/2036.	1FM
65539W AA 0	NMRR 2012-1R A SEQ SSNR FLT 08/47 RE	..	06/27/2017.	MBS Paydown		1,336,111	1,336,111	1,108,972	1,269,312		50,099		50,099		1,336,111			0	7,453	08/27/2047.	1FM
655664 AK 6	NORDSTROM INC. 6.25 01/15/2018	..	04/06/2017.	Make Whole Call		8,294,240	8,000,000	7,882,370	7,983,733		16,267		16,267		8,000,000		294,240	294,240	362,500	01/15/2018.	2FE
656569 AK 6	NORTEL NETWORKS V/R 07/15/2011	..	06/22/2017.	Distribution		541,906							0				541,906	541,906		07/15/2011.	6
656569 AK 6	NORTEL NETWORKS V/R 07/15/2011	..	06/22/2017.	Book Value Adjustment									0		541,906		(541,906)	(541,906)		07/15/2011.	6
667294 AW 2	NORTHWEST AIRLINE 7.041 04/01/22	..	04/01/2017.	Sinking Fund Redemption		15,865	15,865	16,288	16,109		(12)		(12)		15,865			0	559	04/01/2022.	2FE
667294 AY 8	NORTHWEST AIR 017.691 04/01/17	..	04/01/2017.	Maturity		117,575	117,575	114,635	117,351		223		223		117,575			0	4,521	04/01/2017.	3FE
667294 BE 1	NORTHWEST AIRLINE 7.027 11/01/19	..	05/01/2017.	Sinking Fund Redemption		188,411	188,411	188,411	188,416		(1)		(1)		188,411			0	6,620	11/01/2019.	1FE
66859J AC 5	WOODS 2012-9A A CLO FLT 01/18/2024	..	04/18/2017.	MBS Paydown		998,094	998,094	998,094	998,094				0		998,094			0	11,968	01/18/2024.	1FE
66859N AC 6	WOODS 2014-11A B2 CLO MEZ 4.63 04/15/25	..	04/15/2017.	MBS Paydown		5,000,000	5,000,000	5,000,000	5,000,000				0		5,000,000			0	115,750	04/15/2025.	1Z
67087T DE 8	OAK 2002-A A3 ABS SEQ 6.03 05/15/24	..	06/15/2017.	MBS Paydown		37,135	37,135	37,133	12,385		10,829		10,829		37,135			0	933	05/15/2024.	1AM
67107F AC 1	OZLM 2014-8A A1B CLO SSNR 3.38 10/17/26	..	05/30/2017.	Distribution		20,000,000	20,000,000	19,886,000	19,933,060		8,368		8,368		19,941,428		58,572	58,572	418,744	10/17/2026.	1Z
67107F AG 2	OZLM 2014-8A A2B CLO 4.39 10/17/26	..	05/30/2017.	Distribution		6,500,000	6,500,000	6,460,350	6,473,222		2,194		2,194		6,475,416		24,584	24,584	176,758	10/17/2026.	1Z
67108W AL 3	OZLM 2014-7A A2B CLO MEZ 4.249 07/17/26	..	04/17/2017.	MBS Paydown		7,500,000	7,500,000	7,481,250	7,488,581		11,419		11,419		7,500,000			0	159,338	07/17/2026.	1Z
67108W AN 9	OZLM 2014-7A B2 CLO MEZ 5.35 07/17/2026	..	04/17/2017.	MBS Paydown		5,375,000	5,375,000	5,357,800	5,363,918		11,082		11,082		5,375,000			0	143,781	07/17/2026.	1Z
67112P AA 6	SYNERGY 1608 10.00 08/30/2020	..	06/30/2017.	Paydown		47,529	47,529	42,610			573		573		47,529			0	2,264	08/20/2020.	6*
674135 EM 6	OAK 1999-A M2 MEZ V/R 04/15/2029	..	06/15/2017.	Pass-Through Loss		0	14,391	13,542					0		6,682		(6,682)	(6,682)		04/15/2029.	6FE
67576G AA 5	ODBERECHT OFFSHORE DRILL 6.75 10/01/2022	C	06/14/2017.	BARCLAYS CAPITAL		1,165,929	3,307,600	3,307,402	502,366				0		453,854		712,075	712,075	70,862	10/01/2022.	6FE
677071 AA 0	OHANA MILITARY 5.471 10/01/21	..	04/01/2017.	Sinking Fund Redemption		195,000	195,000	194,035	196,589		112		112		195,000			0	5,334	10/01/2021.	1FE
677071 AF 9	OHANA MILITARY 5.675 10/01/2026	..	04/01/2017.	Sinking Fund Redemption		86,518	86,518	87,563	87,161		(26)		(26)		86,518			0	2,455	10/01/2026.	1FE
677071 AM 4	OHANA MILITARY 5.462 10/01/2026	..	04/01/2017.	Sinking Fund Redemption		57,422	57,422	59,111	58,548		(47)		(47)		57,422			0	1,568	10/01/2026.	1FE
68383N BN 2	OPMAC 2005-3 A2 SEQ SSUP FLT 07-25-2035	..	06/25/2017.	MBS Paydown		205,234	205,234	157,774	177,677		16,072		16,072		205,234			0	1,014	07/25/2035.	1FM
68389F JW 5	OOMLT 2005-5 A3 SEQ FLT 12/25/2035	..	06/25/2017.	MBS Paydown		160,072	160,072	138,062	155,427		143		143		160,072			0	747	12/25/2035.	1FM
68403B AB 1	OOMLT 2007-FXD2 2A1 SEQ SSNR 5.9 03/2037	..	06/25/2017.	MBS Paydown		25,834	25,834	25,883	25,834				0		25,834			0	490	03/25/2037.	1FM
68504R AA 6	ONGLT 2014-AA A ABS SNR 2.29 07/09/2029	..	06/09/2017.	MBS Paydown		187,515	187,515	187,482	187,489		9		9		187,515			0	1,760	07/09/2029.	1FE
68764W AA 0	SYNERGY 1657 10.00 8/30/2020	..	06/30/2017.	Paydown		438,431	438,431	410,158			3,559		3,559		438,431			0	20,465	08/30/2020.	6*
69318F AB 4	PBF HOLDING CO LLC 8.25 02/15/2020	..	06/21/2017.	Call		3,061,890	3,000,000	2,958,800	2,980,689		19,311		19,311		3,000,000		61,890	61,890	210,375	02/15/2020.	4FE
693456 AA 3	PMTLT 2013-J1 A1 SEQ SNR 3.5 09/25/2043	..	06/25/2017.	MBS Paydown		858,382	858,382	836,386	836,004		9,286		9,286		858,382			0	12,893	09/25/2043.	1FM
69352M AJ 9	GHAWK 2007-1A B CLO MEZ FLT 04/18/2021	..	04/18/2017.	MBS Paydown		4,968,626	4,968,626	4,721,969	4,932,105		36,521		36,521		4,968,626			0	38,702	04/18/2021.	1FE
70338A 10 3	PATRONS' 03-IIIA 5.646 11/17/2018	..	05/17/2017.	Sinking Fund Redemption		99,438	99,438	99,438	99,438				0		99,438			0	2,339	11/17/2018.	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 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
70454B AN 9	PEABODY ENERGY TL LIBOR+325 9/24/2020		04/03/2017	Paydown		38,765	38,765	38,765					0		38,765			0	40,241	09/24/2020	6*
709599 AE 4	PENSKE TRUCK LEASING 3.75 05/11/2017		05/11/2017	Maturity		5,000,000	5,000,000	4,996,400	4,999,718		282		282		5,000,000			0	93,750	05/11/2017	2FE
709629 AJ 8	PENTAIR FINANCE 5.00 05/15/2021	C	05/26/2017	Cash Tender		8,767,440	8,000,000	9,057,520	8,567,735		(52,233)		(52,233)		8,515,502		251,938	251,938	212,222	05/15/2021	2FE
709629 AP 4	PENTAIR FINANCE 4.65 09/15/2025	C	05/26/2017	Cash Tender		5,451,000	5,000,000	4,984,200	4,985,849		14,151		14,151		5,000,000		451,000	451,000	162,104	09/15/2025	2FE
73316P JD 3	POPLR 2005-6 A3 SEQ CSTR 1/25/2036		06/25/2017	MBS Paydown		175,042	175,042	175,042	162,158		7,808		7,808		175,042			0	3,044	01/25/2036	1FM
73316Q AB 4	POPLR 2006-D A2 SEQ FLT 11/25/2046		06/25/2017	MBS Paydown		132,738	132,738	124,608	131,590		(3,098)		(3,098)		132,738			0	575	11/25/2046	1FM
74040X AB 0	PRETSL 9A A2 CDO SNR FLT 04/03/2033		04/03/2017	MBS Paydown		546,084	546,084	507,858	509,238		12,240		12,240		546,084			0	4,903	04/03/2033	1FE
74040X AF 1	PRETSL 9A A3 CDO SNR FLT 04/03/2033		04/03/2017	MBS Paydown		501,416	501,416	436,941	442,279		19,572		19,572		501,416			0	4,479	04/03/2033	1FE
74040Y AA 0	PRETSL 10A A1 CDO FLT 07/03/2033		04/03/2017	MBS Paydown		387,886	387,886	370,750	372,201		2,169		2,169		387,886			0	3,208	07/03/2033	1FE
74041A AA 1	PRETSL 13A A1 CDO SSNR FLT 03/24/34		06/24/2017	MBS Paydown		1,586,315	1,586,315	1,383,664	1,381,060		128,912		128,912		1,586,315			0	12,841	03/24/2034	1FE
74041C AA 7	PRETSL 15A A1 CDO SSNR FLT 09/26/2034		06/26/2017	MBS Paydown		66,552	66,552	50,936	50,448		(11,056)		(11,056)		66,552			0	520	09/26/2034	1FE
74041N AA 3	PRETSL 12A A1 CDO SEQ SSNR FLT 12/24/33		06/24/2017	MBS Paydown		200,297	200,297	172,958	177,596		(14,841)		(14,841)		200,297			0	1,781	12/24/2033	1FE
74041N AL 9	PRETSL 12A A1W CDO SSNR FLT 12/24/2033		06/24/2017	MBS Paydown		7,652	7,652	6,395	6,408		(396)		(396)		7,652			0	62	12/24/2033	1FE
74041U AA 7	PRETSL 14A A1 CDO SEQ SSNR FLT 06/24/34		06/24/2017	MBS Paydown		73,654	73,654	59,402	60,082		(27,884)		(27,884)		73,654			0	575	06/24/2034	1FE
74041W AA 3	PRETSL 11A A1 CDO SSNR FLT 09/24/2033		06/24/2017	MBS Paydown		681,725	681,725	601,090	535,732		35,355		35,355		681,725			0	5,602	09/24/2033	1FE
74042E AA 2	PRETSL 17 A1 CDO SEQ SSNR FLT 06/23/35		06/23/2017	MBS Paydown		327,963	327,963	263,936	107,004		(10,473)		(10,473)		327,963			0	1,792	06/23/2035	1FE
74042F AA 9	PRETSL 25A A1 CDO SSNR FLT 06/22/2037		06/22/2017	MBS Paydown		56,645	56,645	42,861	28,636		(27,358)		(27,358)		56,645			0	326	06/22/2037	1FE
74042H AA 5	PRETSL 19A A1 CDO SEQ SSNR FLT 12/22/35		06/22/2017	MBS Paydown		163,719	163,719	122,499	123,620		(113,337)		(113,337)		163,719			0	1,157	12/22/2035	1FE
74042J AA 1	PRESTL 21A A1 CDO SEQ SSNR FLT 03/22/38		06/22/2017	MBS Paydown		118,744	118,744	92,063	62,885		(57,268)		(57,268)		118,744			0	720	03/22/2038	1FE
74042M AA 4	PRETSL 22A A1 CDO SSNR FLT 09/22/2036		06/22/2017	MBS Paydown		748,948	748,948	591,656	277,463		4,848		4,848		748,948			0	4,019	09/22/2036	1FE
74042W AA 2	PRETSL 18A A1 CDO SSNR FLT 09/23/2035		06/23/2017	MBS Paydown		682,043	682,043	553,534	556,961		2,289		2,289		682,043			0	4,861	09/23/2035	1FE
74043A AC 5	PRETSL 23A AFP CDO SSNR FLT 12/22/36		06/22/2017	MBS Paydown		52,469	52,469	44,049	477		(91,739)		(91,739)		52,469			0	285	12/22/2036	1AM
74043C AA 5	PRETSL 24A A1 CDO SSNR FLT 03/22/2037		06/22/2017	MBS Paydown		304,461	304,461	232,564	168,208		(15,844)		(15,844)		304,461			0	1,846	03/22/2037	1AM
74160M HK 1	PRIME 2005-2 1A2 SEQ 5.00 07/25/20		06/25/2017	MBS Paydown		16,087	16,087	16,197	16,138		135		135		16,087			0	336	07/25/2020	1FM
74922M AA 9	RALI 2006-QA6 A1 SEQ SNR FLT 07/36		05/31/2017	Book Value Adjustment									0		3,805		(3,805)	(3,805)		07/25/2036	1FM
74922M AA 9	RALI 2006-QA6 A1 SEQ SNR FLT 07/36		06/25/2017	MBS Paydown		123,060	123,060	106,292	106,953		1,310		1,310		123,060			0	531	07/25/2036	1FM
74922M AA 9	RALI 2006-QA6 A1 SEQ SNR FLT 07/36		06/25/2017	Pass-Through Loss			1,108	(3,798)					0		(3,805)		3,805	3,805		07/25/2036	1FM
74922Q AA 0	RALI 2006-QA8 A1 SEQ SSNR FLT 09/25/2036		06/25/2017	MBS Paydown		46,550	46,550	35,966	39,987		2,625		2,625		46,550			0	199	09/25/2036	1FM
74922Q AA 0	RALI 2006-QA8 A1 SEQ SSNR FLT 09/25/2036		06/25/2017	Pass-Through Loss			(3,104)						0					0		09/25/2036	1FM
749239 AD 1	RAMP 2006-RZ5 A2 SEQ FLT 08/25/2046		06/25/2017	MBS Paydown		488,770	488,770	449,195	477,275		3,463		3,463		488,770			0	1,941	08/25/2046	1FM
74923G AC 7	RALI 2007-QA1 A3 SEQ SSNR FLT 01/25/2037		06/25/2017	MBS Paydown		160,395	160,395	124,586	126,379		(6,250)		(6,250)		160,395			0	688	01/25/2037	1FM
74923G AC 7	RALI 2007-QA1 A3 SEQ SSNR FLT 01/25/2037		06/25/2017	Pass-Through Loss			(1,328)						0					0		01/25/2037	1FM
74927B AK 6	RBSSP 2009-8 7A1 SEQ SSNR CSTR 9/26/37		06/26/2017	MBS Paydown		9,073	9,073	9,787	9,351		146		146		9,073			0	684	09/26/2037	1FM
74927D BY 1	RBSSP 2010-4 11A55 SEQ SSNR 5.50 10/37		06/26/2017	MBS Paydown		318,184	318,184	316,206	316,775		203		203		318,184			0	6,961	10/26/2037	1FM
74928D AV 7	RBSSP 2009-1 7A2 Z MEZ CSTR 6/26/2037		06/26/2017	MBS Paydown		483,122	483,122	223,381	278,619				0		483,122			0	5,144	06/26/2037	1FM
74928D AV 7	RBSSP 2009-1 7A2 Z MEZ CSTR 6/26/2037		06/26/2017	Pass-Through Loss			21,287	9,842					0					0		06/26/2037	1FM
74928F AY 6	RBSSP 2009-3 6A3 Z MEZ CSTR 03/26/2036		05/26/2017	MBS Paydown		133,404	133,404	76,158	48,847				0		133,404			0	2,742	03/26/2036	1FM
74928F AY 6	RBSSP 2009-3 6A3 Z MEZ CSTR 03/26/2036		06/26/2017	Pass-Through Loss			13,549						0					0		03/26/2036	1FM
74928H AU 0	RBSCF 2010-RR3 MSCB SUB SSUP CSTR 06/49		06/16/2017	MBS Paydown		5,000,000	5,000,000	5,133,594	5,002,023		(2,023)		(2,023)		5,000,000			0	149,674	06/16/2049	1FE
74928H BM 7	RBSCF 2010-RR3 WBTB SUB CSTR 02/16/2051		05/16/2017	MBS Paydown		5,469,421	5,469,421	5,656,578	5,471,470		4,871		4,871		5,469,421			0	117,240	02/16/2051	1FE

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
74928R AB 0	RBSSP 2009-10 1A2 RR MEZ CSTR 8/26/35		06/26/2017	MBS Paydown		108,442	108,442	73,198	104,021		1,499		1,499		108,442			0	2,523	08/26/2035	1FM
74928R AE 4	RBSSP 2009-10 3A1 RR SEQ SSNR CSTR 12/35		06/26/2017	MBS Paydown		99,679	99,679	87,718	91,423		(11,803)		(11,803)		99,679			0	1,846	12/26/2035	1FM
74928U AL 1	RBSSP 2009-12 5A1 RR SEQ SSNR CSTR 08/36		06/26/2017	MBS Paydown		387,767	387,767	376,134	380,715		5,327		5,327		387,767			0	4,082	08/25/2036	1FM
74928U AM 9	RBSSP 2009-12 5A2 SEQ SSUP CSTR 08/36 RE		06/26/2017	Pass-Through Loss			13,149				136		136		(2,669)		2,669	2,669		08/25/2036	1FM
74928U AS 6	RBSSP 2009-12 7A1 RR SEQ SSNR CSTR 10/36		05/26/2017	MBS Paydown		76,315	76,315	73,644	74,823		1,934		1,934		76,315			0	872	10/25/2036	1FM
74928U AW 7	RBSSP 2009-12 8A1 RR SEQ SSNR CSTR 6/36		06/26/2017	MBS Paydown		208,227	208,227	205,635	205,716		(23,344)		(23,344)		208,227			0	2,845	06/25/2036	1FM
74928U AX 5	RBSSP 2009-12 8A2 RR MEZ CSTR 06/25/2036		06/26/2017	Pass-Through Loss			7,817				(91)		(91)					0		06/25/2036	1FM
74928X BB 6	RBSSP 2009-6 3A2 MEZ CSTR 01-36 RE		05/26/2017	Pass-Through Loss			1,580						0					0		01/26/2036	1FM
74928X BB 6	RBSSP 2009-6 3A2 MEZ CSTR 01-36 RE		06/26/2017	MBS Paydown		1,153,362	1,153,362	898,212	442,297		37,389		37,389		1,153,362			0	13,108	01/26/2036	1FM
74930A AA 5	RBSCF 2010-RR4 CMLA SEQ SSNR CSTR 12/49		06/16/2017	MBS Paydown		4,069,240	4,069,240	4,429,706	4,081,956		(15,705)		(15,705)		4,069,240			0	108,512	12/16/2049	1FE
74930A BE 6	RBSCF 2010-RR4 CSCA SEQ SSNR 5.695 9/40		06/16/2017	MBS Paydown		7,579,959	7,579,959	8,090,979	7,609,813		(38,952)		(38,952)		7,579,959			0	164,125	09/16/2040	1FE
74930N AQ 2	RBSSP 2011-3 3A7 SUB 9.8224 07/26/37		06/26/2017	MBS Paydown		325,420	325,420	263,412	254,365		11,115		11,115		325,420			0	8,313	07/26/2037	1FM
74930N AQ 2	RBSSP 2011-3 3A7 SUB 9.8224 07/26/37		06/26/2017	Pass-Through Loss			28,352						0					0		07/26/2037	1FM
74930V AA 9	RBSSP 2011-6 A1 SEQ SSNR CSTR 05/26/2036		06/26/2017	MBS Paydown		575,301	575,301	553,727	563,982		6,505		6,505		575,301			0	7,914	05/26/2036	1FM
74930X AX 5	RBSSP 2012-1 5A1 SEQ SSNR CSTR 12/2035RE		06/27/2017	MBS Paydown		778,052	778,052	756,655	763,721		29,333		29,333		778,052			0	10,475	12/27/2035	1FM
74931J AD 9	RBSSP 2012-3 2A2 Z SEQ FLT 02/26/2036 RE		06/26/2017	MBS Paydown		1,106,986	1,106,986	942,044	1,106,304				0		1,106,986			0	5,475	02/26/2036	1FM
74931N AA 6	RBSSP 2012-5 1A1 SEQ 6.27 11/26/2036 RE		06/26/2017	MBS Paydown		180,222	180,222	179,096	175,370		1,803		1,803		180,222			0	4,815	11/26/2036	1FM
74931T AG 0	RBSSP 2012-6 4A1 SEQ SSNR FLT 01/36 RE		06/25/2017	MBS Paydown		152,653	152,653	142,349	145,136		2,323		2,323		152,653			0	778	01/26/2036	1FM
74932H AC 4	RBSSP 2013-5 2A1 SEQ SSNR FLT 07/2033 RE		06/27/2017	MBS Paydown		178,197	178,197	156,813	167,671		4,380		4,380		178,197			0	1,122	07/26/2033	1FM
74951P DQ 8	RESIF 2005-A B3 SEQ FLT 03/10/2037		06/10/2017	MBS Paydown		617,828	617,828	273,879	253,209		144,357		144,357		617,828			0	3,294	03/10/2037	1FM
749574 AC 3	RFMSI 2006-SA2 2A1SEQ CSTR 08/25/36		06/25/2017	MBS Paydown		94,827	94,827	65,725	51,765		11,124		11,124		94,827			0	1,521	08/25/2036	1FM
749574 AC 3	RFMSI 2006-SA2 2A1SEQ CSTR 08/25/36		06/25/2017	Pass-Through Loss			8,817						0					0		08/25/2036	1FM
74958T AB 9	RFMSI 2007-SA3 2A1 SEQ SSNR FLT 7/27/37		06/25/2017	MBS Paydown		112,927	112,927	96,775	95,234		(1,081)		(1,081)		112,927			0	2,248	07/27/2037	1FM
74958T AB 9	RFMSI 2007-SA3 2A1 SEQ SSNR FLT 7/27/37		06/25/2017	Pass-Through Loss			(425)						0		(5,050)		5,050	5,050		07/27/2037	1FM
74958W AC 0	RFMSI 2007-SA1 2A2 SEQ CSTR 5.6206 02/37		06/25/2017	MBS Paydown		55,619	55,619	29,993	21,263		6,476		6,476		55,619			0	903	02/25/2037	1FM
74958W AC 0	RFMSI 2007-SA1 2A2 SEQ CSTR 5.6206 02/37		06/25/2017	Pass-Through Loss			10,923						0					0		02/25/2037	1FM
75086# AA 3	GSA RAINIER 4.82 6/15/2036		06/15/2017	Paydown		52,508	52,508	52,508	52,508				0		52,508			0	1,055	06/15/2036	1
75114R AD 7	RALI 2006-QA3 A1 SEQ FLT 04/25/36		06/25/2017	MBS Paydown		1,175,450	1,175,450	1,009,356	1,065,335		51,073		51,073		1,175,450			0	5,061	04/25/2036	1FM
75114R AD 7	RALI 2006-QA3 A1 SEQ FLT 04/25/36		06/25/2017	Pass-Through Loss			19,669	14,184					0					0		04/25/2036	1FM
75115B AC 3	RALI 2006-QA5 2A1 SEQ SSNR FLT 07/25/36		06/25/2017	MBS Paydown		148,981	148,981	122,860	116,875		637		637		148,981			0	3,227	07/25/2036	1FM
75115B AC 3	RALI 2006-QA5 2A1 SEQ SSNR FLT 07/25/36		06/25/2017	Pass-Through Loss			44,456						0					0		07/25/2036	1FM
75156V AD 7	RAMP 2006-RS3 A4 SEQ SNR FLT 05/25/2036		06/25/2017	MBS Paydown		332,606	332,606	262,085	263,933		23,756		23,756		332,606			0	1,621	05/25/2036	1FM
75156V AD 7	RAMP 2006-RS3 A4 SEQ SNR FLT 05/25/2036		06/25/2017	Pass-Through Loss			18,591						0					0		05/25/2036	1FM
75406E AD 3	RASC 2006-KS4 A4 SEQ FLT 06/25/36		06/25/2017	MBS Paydown		496,504	496,504	245,765	410,232		7,124		7,124		496,504			0	2,361	06/25/2036	1FM
75406W AC 5	RASC 2006-KS6 A3 SEQ FLT 8/25/2036		06/25/2017	MBS Paydown		588,474	588,474	461,952	562,028		21,423		21,423		588,474			0	2,381	08/25/2036	1FM
755920 AF 2	ROCS-NSC-1998-1 6.375 05/15/2017		05/15/2017	Maturity		98,465	98,465	97,684	98,432		33		33		98,465			0	3,139	05/15/2017	2FE
756109 AP 9	REALTY INCOME 4.65 08/01/2023		05/18/2017	US BANCORP		2,172,160	2,000,000	1,995,500	1,996,854		163		163		1,997,017		175,143	175,143	46,500	08/01/2023	2FE
756109 AP 9	REALTY INCOME 4.65 08/01/2023		05/19/2017	KEYBANK CAPITAL MARKET		2,168,920	2,000,000	1,995,500	1,996,854		164		164		1,997,019		171,901	171,901	85,250	08/01/2023	2FE
75884R AS 2	REGENCY CENTERS 4.80 04/15/2021		05/17/2017	KEYBANK CAPITAL MARKET		1,072,560	1,000,000	998,600	999,350		54		54		999,404		73,156	73,156	28,933	04/15/2021	2FE
75903A AB 3	REGDIV 2015-1 A1B CDO SSNR 5.251 01/36		04/25/2017	MBS Paydown		61,804	61,804	58,405	58,527		(756)		(756)		61,804			0	1,623	01/25/2036	2AM

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 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
759676 AF 6	RAMC 2006-2 AF3 SEQ STP 8/25/36		06/25/2017.	MBS Paydown		7,177	7,177	6,459	4,398		7,043		7,043		7,177			0	170	08/25/2036.	1FM
75971F AY 9	RAMC 2007-3W AF6 SEQ STP 9/25/2037		06/25/2017.	MBS Paydown		30,562	30,562	22,005	23,275		3,307		3,307		30,562			0	512	09/25/2037.	1FM
759950 FX 1	RAMC 2005-4 A3 SEQ STP 2/25/36		06/25/2017.	MBS Paydown		586,985	586,985	543,430	574,777		(741)		(741)		586,985			0	10,533	02/25/2036.	1FM
760985 7F 2	RAMP 2004-RS7 AI6 NAS 5.22 7/25/34		06/25/2017.	MBS Paydown		41,160	41,160	38,523	22,422		4,435		4,435		41,160			0	807	07/25/2034.	1FM
760985 7F 2	RAMP 2004-RS7 AI6 NAS 5.22 7/25/34		06/25/2017.	Pass-Through Loss			461	338					0					0		07/25/2034.	1FM
760985 GQ 8	RAMP 2002-RS1 AI5 NAS 5.91* 01/25/32		06/25/2017.	MBS Paydown		12,646	12,646	12,643	12,646				0		12,646			0	323	01/25/2032.	1FM
760985 M7 3	RAMP 2004-RS1 AI6A SEQ STP 01/25/34		06/25/2017.	MBS Paydown		47,936	47,936	44,940	46,131		571		571		47,936			0	1,166	01/25/2034.	1FM
760985 M8 1	RAMP 2004-RS1 AI6B SEQ STP 01/25/2034		06/25/2017.	MBS Paydown		10,895	10,895	9,805	10,243		365		365		10,895			0	265	01/25/2034.	1FM
760985 UA 7	RAMP 2003-RS3 AI4 SEQ 5.67 4/25/33		06/25/2017.	MBS Paydown		68,717	68,717	68,682	62,690		(39)		(39)		68,717			0	1,811	04/25/2033.	1FM
760985 V3 2	RAMP 2004-RS3 AI4 SEQ CSTR 03/25/2034		04/25/2017.	MBS Paydown		1,644,508	1,644,508	1,467,723	1,504,289		143,774		143,774		1,644,508			0	33,303	03/25/2034.	1FM
760985 WY 3	RAMP 2003-RS5 AI5 SEQ 4.87 06/25/33		06/25/2017.	MBS Paydown		178,239	178,239	178,135	177,794		(105)		(105)		178,239			0	3,694	06/25/2033.	1FM
760985 WZ 0	RAMP 2003-RS5 AI6 NAS 4.02 4/25/33		06/25/2017.	MBS Paydown		5,417	5,417	5,218	3,121		(118)		(118)		5,417			0	84	04/25/2033.	1FM
760985 WZ 0	RAMP 2003-RS5 AI6 NAS 4.02 4/25/33		06/25/2017.	MBS Paydown		5,417	5,417	5,218	3,121		(118)		(118)		5,417			0	84	04/25/2033.	1FM
760985 XK 2	RAMP 2003-RS6 AI5 SEQ 5.42 7/25/33		06/25/2017.	MBS Paydown		144,437	144,437	144,403	133,866		(60)		(60)		144,437			0	3,469	07/25/2033.	1FM
76110H E8 8	RALI 2004-QS15 A5 NAS 5.5 11/25/2034		06/25/2017.	MBS Paydown		155,528	155,528	150,863	151,502		1,964		1,964		155,528			0	3,528	11/25/2034.	1FM
76110H H8 5	RALI 2004-QA6 NB4 SEQ SNR FLT 12/25/2034		05/25/2017.	MBS Paydown		47,301	47,301	40,372	39,472	865	1,355		2,220		47,301			0	721	12/26/2034.	6FE
76110H H8 5	RALI 2004-QA6 NB4 SEQ SNR FLT 12/25/2034		06/25/2017.	Pass-Through Loss			20,851			381	(1,196)		(815)					0		12/26/2034.	6FE
76110H J6 7	RALI 2004-QS16 1A2 SEQ 5.50 12/15/2034		06/25/2017.	MBS Paydown		783,238	783,238	738,202	750,479		6,113		6,113		783,238			0	18,334	12/25/2034.	1FM
76110H T9 0	RALI 2005-QA2 NB2 SEQ CSTR 02/25/2035		06/25/2017.	MBS Paydown		209,818	209,818	157,246	152,439		6,874		6,874		209,818			0	2,941	02/25/2035.	1FM
76110H T9 0	RALI 2005-QA2 NB2 SEQ CSTR 02/25/2035		06/25/2017.	Pass-Through Loss			3,626	2,216					0					0		02/25/2035.	1FM
76110V HJ 0	RFMS2 2001-HI4 A7 SEQ STP 10/25/26		06/25/2017.	MBS Paydown		14,197	14,197	14,270	14,197				0		14,197			0	419	10/25/2026.	1FM
76110V RX 8	RFMS2 2005-HS1 AI4 SEQ STP 9/25/35		06/25/2017.	MBS Paydown		111,580	111,580	111,541	37,496		16,912		16,912		111,580			0	3,000	09/25/2035.	1FM
76110V TE 8	RFMS2 2006-HSA1 A3 SEQ CSTR 2/25/36		04/25/2017.	MBS Paydown		127,010	127,010	127,128	22,590		142,670		142,670		292,422		(165,411)	(165,411)	1,791	02/25/2036.	1FM
76110V TE 8	RFMS2 2006-HSA1 A3 SEQ CSTR 2/25/36		04/25/2017.	Pass-Through Loss			(8,830)	427					0		(160,496)		160,496	160,496		02/25/2036.	1FM
76110V TE 8	RFMS2 2006-HSA1 A3 SEQ CSTR 2/25/36		07/31/2014.	Book Value Adjustment									0		7,817		(7,817)	(7,817)		02/25/2036.	1FM
76110W XS 0	RASC 2004-KS4 AI6 NAS 4.43 05/25/2034		06/25/2017.	MBS Paydown		50,853	50,853	43,477	39,401		(7,328)		(7,328)		50,853			0	926	05/25/2034.	1FM
76110W XS 0	RASC 2004-KS4 AI6 NAS 4.43 05/25/2034		06/25/2017.	Pass-Through Loss			2,924						0		(0)		0	0		05/25/2034.	1FM
761118 BU 1	RALI 2005-QA8 NB2 SEQ SNR FLT 07/25/2035		05/25/2017.	Pass-Through Loss			26,004						0					0		07/25/2035.	1FM
761118 BU 1	RALI 2005-QA8 NB2 SEQ SNR FLT 07/25/2035		06/25/2017.	MBS Paydown		235,677	235,677	195,660	195,981		7,973		7,973		235,677			0	3,158	07/25/2035.	1FM
761118 FL 7	RALI 2005-QA9 CB3 SEQ SNR FLT 08/25/2035		06/25/2017.	MBS Paydown		115,874	115,874	110,225			(18)		(18)		115,874			0	365	08/25/2035.	1Z
761118 FL 7	RALI 2005-QA9 CB3 SEQ SNR FLT 08/25/2035		06/25/2017.	Pass-Through Loss			2,543						0					0		08/25/2035.	1Z
761118 FM 5	RALI 2005-QA9 NB4 SEQ SSNR FLT 08/25/35		06/25/2017.	MBS Paydown		602,281	602,281	516,949	507,651		14,214		14,214		602,281			0	11,322	08/25/2035.	1FM
761118 FM 5	RALI 2005-QA9 NB4 SEQ SSNR FLT 08/25/35		06/25/2017.	Pass-Through Loss			81,625						0					0		08/25/2035.	1FM
761118 KH 0	RALI 2005-QS15 2A SEQ 6.0 10/25/35		06/25/2017.	MBS Paydown		30,090	30,090	27,536	23,507		2,502		2,502		30,090			0	636	10/25/2035.	1FM
761118 KH 0	RALI 2005-QS15 2A SEQ 6.0 10/25/35		06/25/2017.	Pass-Through Loss			9,427	7,511					0					0		10/25/2035.	1FM
761118 UQ 9	RALI 2006-QS2 1A9 SEQ 5.50 2/25/36		06/25/2017.	MBS Paydown		7,371	7,371	6,826	5,342		5		5		7,371			0	170	02/25/2036.	1FM
761118 UQ 9	RALI 2006-QS2 1A9 SEQ 5.50 2/25/36		06/25/2017.	Pass-Through Loss			2,773	2,569					0					0		02/25/2036.	1FM
76111X L7 6	RFMSI 2006-S2 A1 PAC SSNR 5.75 7R-16		06/25/2017.	MBS Paydown		481	481	454	418		1,619		1,619		481			0	12	02/25/2036.	1FM
76111X L7 6	RFMSI 2006-S2 A1 PAC SSNR 5.75 7R-16		06/25/2017.	Pass-Through Loss			774						0					0		02/25/2036.	1FM
76111X LE 1	RFMSI 2004-SA1 A3 SEQ SNR FLT 07/25/2034		06/25/2017.	MBS Paydown		22,774	22,774	23,016			1,831		1,831		22,774			0	266	07/25/2034.	1Z

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
76111X TE 3	RFMSI 2005-SA1 2A SEQ 2.9425 03/25/2035	..	06/25/2017.	MBS Paydown		483,817	483,817	454,548	455,913		15,324		15,324		483,817			0	7,897	03/25/2035.	1FM
76111X TF 0	RFMSI 2005-SA1 3A SEQ CSTR 03/25/2035	..	06/25/2017.	MBS Paydown		252,364	252,364	247,106	247,723		1,602		1,602		252,364			0	2,981	03/25/2035.	1FM
76112B C5 7	RAMP 2005-EFC4 M2 MEZ FLT 09/25/35	..	06/25/2017.	MBS Paydown		475,234	475,234	281,576	439,802		(11,230)		(11,230)		475,234			0	2,591	09/25/2035.	1FM
76112B H4 5	RAMP 2005-EFC5 M1 MEZ FLT 10/25/35	..	06/25/2017.	MBS Paydown		436,205	436,205	302,372	410,596		37,482		37,482		436,205			0	2,179	10/25/2035.	1FM
76112B KC 3	RAMP 2005-RS2 M2 MEZ FLT 02/25/35	..	06/25/2017.	MBS Paydown		445,032	445,032	293,721	434,990		16,988		16,988		445,032			0	3,028	02/25/2035.	1FM
76112B NM 8	GMACM 2005-AA1 1A1 PT SNR FLT 05/18/2035	..	06/18/2017.	MBS Paydown		1,222,018	1,222,018	1,119,674	1,119,408		18,590		18,590		1,222,018			0	18,377	05/18/2035.	1FM
76112B SE 1	RAAC 2005-SP1 1A5 PAC 5.0 9/25/34	..	06/25/2017.	MBS Paydown		184,731	184,731	178,388	182,726		1,758		1,758		184,731			0	3,385	09/25/2034.	1FM
76117W AB 5	RESOLUTE FOREST 5.875 05/15/2023	..	05/25/2017.	OPPENHEIMER & CO.		297,000	300,000	246,750	253,361		2,299		2,299		255,661		41,339	41,339	8,813	05/15/2023.	4FE
76117W AB 5	RESOLUTE FOREST 5.875 05/15/2023	..	05/25/2017.	STIFEL NICOLAUS		2,172,500	2,200,000	1,809,500	1,857,983		16,862		16,862		1,874,844		297,656	297,656	64,625	05/15/2023.	4FE
76117W AB 5	RESOLUTE FOREST 5.875 05/15/2023	..	05/26/2017.	GMP SECURITIES		792,000	800,000	658,000	675,630		6,132		6,132		681,762		110,238	110,238	23,500	05/15/2023.	4FE
76117W AB 5	RESOLUTE FOREST 5.875 05/15/2023	..	05/26/2017.	MORGAN STANLEY		396,000	400,000	329,000	337,815		3,066		3,066		340,881		55,119	55,119	11,750	05/15/2023.	4FE
76117W AB 5	RESOLUTE FOREST 5.875 05/15/2023	..	05/31/2017.	OPPENHEIMER & CO.		738,750	750,000	611,594	628,843		6,110		6,110		634,952		103,798	103,798	151,513	05/15/2023.	4FE
76117W AB 5	RESOLUTE FOREST 5.875 05/15/2023	..	06/01/2017.	OPPENHEIMER & CO.		5,488,000	5,600,000	4,410,075	4,556,682		51,946		51,946		4,608,628		879,372	879,372	114,328	05/15/2023.	4FE
76117W AB 5	RESOLUTE FOREST 5.875 05/15/2023	..	06/02/2017.	OPPENHEIMER & CO.		1,080,750	1,100,000	830,500	861,368		11,687		11,687		873,055		207,695	207,695	25,816	05/15/2023.	4FE
76126C DE 9	CBBC-CCE 98-1 7.00 5/15/2018	..	05/15/2017.	Sinking Fund Redemption		371,227	371,227	377,940	371,455		(110)		(110)		371,227			0	12,297	05/15/2018.	1
77356P AA 0	RCTF 2004-1A A1 ABS 5.22 05/17/2021	..	05/15/2017.	MBS Paydown		102,484	102,484	102,364	102,467		(0)		(0)		102,484			0	2,651	05/17/2021.	1FE
78249L AB 6	RUSSELL INVEST TL B 1L L+575 04/14/2023	..	06/30/2017.	Paydown		12,500	12,500	11,750	11,797		735		735		12,500			0	427	04/14/2023.	3FE
78386N BC 2	SACO 1999-03 BA 1B1 SUB CSTR 4/25/39	..	06/25/2017.	MBS Paydown		33,601	33,601	32,714	33,085		(8,233)		(8,233)		33,601			0	839	04/25/2039.	2FM
78410T AA 4	SCFET 2017-1A A ABS SSNR 3.77 01/20/2023	..	06/20/2017.	MBS Paydown		1,539,357	1,539,357	1,539,032			228		228		1,539,357			0	10,412	01/20/2023.	1FE
78443C BN 3	SLMA 2004-B A3 ABS FLT 03/15/2024	..	06/15/2017.	MBS Paydown		1,146,853	1,146,853	911,748	1,057,487		30,585		30,585		1,146,853			0	7,924	03/15/2024.	1FE
78444V AB 7	SLCLT 2010-B A2 ABS FLT 7/15/2042	..	06/15/2017.	MBS Paydown		433,011	433,011	433,011	433,011				0		433,011			0	7,472	07/15/2042.	1FE
78445M AB 6	SLMA 2010-A 2A ABS FLT 5/16/44	..	06/15/2017.	MBS Paydown		557,425	557,425	557,425	557,425				0		557,425			0	9,539	05/16/2044.	1FE
78446D AB 5	SLMA 2011-A A2 ABS 4.37 4/17/2028	..	06/15/2017.	MBS Paydown		2,135,921	2,135,921	2,192,715	2,144,466		4,818		4,818		2,135,921			0	38,372	04/17/2028.	1FE
78446T AB 0	SLMA 2011-C A2A ABS FLT 10/17/2044	..	06/15/2017.	MBS Paydown		1,681,636	1,681,636	1,681,636	1,681,636				0		1,681,636			0	28,900	10/17/2044.	1FE
78446V AB 5	SLMA 2012-A A2 ABS 3.83 01/17/2045	..	06/15/2017.	MBS Paydown		572,481	572,481	572,472	572,481				0		572,481			0	9,054	01/17/2045.	1FE
78447B AB 8	SLMA 2012-C A2 ABS 3.31 10/15/2046	..	06/15/2017.	MBS Paydown		1,854,749	1,854,749	1,854,512	1,862,968		(51,646)		(51,646)		1,854,749			0	25,316	10/15/2046.	1FE
78447F AB 9	SLMA 2012-E A2A ABS SSNR 2.09 06/15/2045	..	06/15/2017.	MBS Paydown		656,600	656,600	656,436	656,576		0		0		656,600			0	5,676	06/15/2045.	1FE
78447R AB 3	SLMA 2013-A A2A ABS 1.77 05/17/2027	..	06/15/2017.	MBS Paydown		46,922	46,922	46,909	46,920		(14)		(14)		46,922			0	415	05/17/2027.	1FE
78471D AA 5	SCLP 2016-1A A ABS SSNR 3.26 08/25/2025	..	06/25/2017.	MBS Paydown		950,069	950,069	949,965	949,975		27		27		950,069			0	12,900	08/25/2025.	1FE
78471F AA 0	SCLP 2016-3 A ABS SSNR 3.05 12/26/25	..	06/25/2017.	MBS Paydown		1,023,670	1,023,670	1,023,649	1,023,661		4		4		1,023,670			0	12,338	12/26/2025.	1FE
78473T AJ 9	STARM 2007-2 4A1 SEQ SSNR FLT 04/25/37	..	05/25/2017.	Pass-Through Loss			71,491						0					0		04/25/2037.	1FM
78473T AJ 9	STARM 2007-2 4A1 SEQ SSNR FLT 04/25/37	..	06/25/2017.	MBS Paydown		223,608	223,608	180,197	178,856		1,076		1,076		223,608			0	3,028	04/25/2037.	1FM
805564 KR 1	SAST 2002-1 AF6 NAS 6.303 10/25/2030	..	06/25/2017.	MBS Paydown		1,823	1,823	1,827			(52)		(52)		1,823			0	27	10/25/2030.	1FM
81375F CM 3	SASI 1993-7 TA6 6.25 12/25/2023	..	06/25/2017.	MBS Paydown		53	53	53	53		0		0		53			0	1	12/25/2023.	1FM
81378E AA 1	SABR 2007-BR4 A2A SEQ FLT 05/25/2037	..	06/25/2017.	MBS Paydown		189,956	189,956	83,162	54,044		(51,176)		(51,176)		189,956			0	722	05/25/2037.	1FM
81745A AB 3	SEMT 2013-5 A2 SEQ CSTR 05/25/2043	..	06/25/2017.	MBS Paydown		311,752	311,752	295,141	296,441		(5,936)		(5,936)		311,752			0	4,079	05/25/2043.	1FM
81745C AA 1	SEMT 2013-7 A1 SEQ SNR CSTR 06/25/2043	..	06/25/2017.	MBS Paydown		307,615	307,615	277,193	278,826		4,446		4,446		307,615			0	2,849	06/25/2043.	1FM
81745J AA 6	SEMT 2013-11 A1 SEQ SNR 3.50 09/25/2043	..	06/25/2017.	MBS Paydown		332,510	332,510	328,042	328,401		984		984		332,510			0	4,561	09/25/2043.	1FM
81745M AA 9	SEMT 2013-2 A SEQ SNR CSTR 02/25/2043	..	06/25/2017.	MBS Paydown		220,012	220,012	197,087	197,811		(13,490)		(13,490)		220,012			0	1,601	02/25/2043.	1FM
81745R AB 6	SEMT 2013-3 A2 SEQ SNR CSTR 03/25/43	..	06/25/2017.	MBS Paydown		491,040	491,040	454,008	453,265		4,128		4,128		491,040			0	5,141	03/25/2043.	1FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
81788Y AA 1	767-3-25285 & 25392 TRUST 5.25 10/05/22		06/05/2017.	Paydown		213,447	213,447	213,447	213,447				0		213,447			0	4,672	10/05/2022.	2FE
81881L AC 1	SHACK 2014-6A B2 CLO MEZ SEQ 4.41 07/26		04/17/2017.	MBS Paydown		5,000,000	5,000,000	4,954,500	4,969,714		30,286		30,286		5,000,000			0	110,250	07/17/2026.	1Z
81881U AJ 6	SHACK 2013-4A B2 CLO 4.41 01/13/25		04/13/2017.	MBS Paydown		8,500,000	8,500,000	8,500,000	8,500,000				0		8,500,000			0	187,425	01/13/2025.	1Z
82321U AA 1	SHNTN 2015-1A A ABS SNR 4.75 10/15/2042		06/15/2017.	MBS Paydown		208,138	208,138	206,140	206,348		158		158		208,138			0	4,090	10/15/2042.	1FE
824348 AY 2	SHERWIN- WILLIAMS 7.25 06/15/2019		06/02/2017.	Consent Fee		4,000							0		4,000			0		06/15/2019.	2FE
824348 BA 3	SHERWIN-WILLIAMS 4.20 01/15/2022		06/02/2017.	Consent Fee		3,000							0		3,000			0		01/15/2022.	2FE
824348 BE 5	SHERWIN-WILLIAMS 3.95 01/15/2026		06/02/2017.	Consent Fee		5,000							0		5,000			0		01/15/2026.	2FE
82650A AA 6	SRFC 2012-3A A ABS 1.87 08/20/2029		06/20/2017.	MBS Paydown		25,963	25,963	25,959	25,961		1		1		25,963			0	201	08/20/2029.	1FE
82817* AA 9	SILVER SPRINGS CTL III-A1 3.81 1/5/2029		06/05/2017.	Paydown		114,486	114,486	114,486	114,486				0		114,486			0	1,818	01/05/2029.	1
82817@ AA 7	SILVER SPRINGS CTL IV-A1 3.89 1/5/2029		06/05/2017.	Paydown		51,595	51,595	51,595	51,595				0		51,595			0	837	01/05/2029.	1
82838U AA 7	SVLF 2012-D A ABS 3.0 03/17/2025		04/15/2017.	MBS Paydown		872,772	872,772	872,870	883,759		(13,707)		(13,707)		872,772			0	8,735	03/17/2025.	1FE
828807 CD 7	SIMON PROP GP LP 5.65 02/01/20		06/26/2017.	Make Whole Call		3,301,076	3,000,000	2,988,630	2,995,814		4,186		4,186		3,000,000		301,076	301,076	153,021	02/01/2020.	1FE
828807 CF 2	SIMON PROP GP LP 4.375 03/01/2021		05/17/2017.	JEFFERIES & CO.		3,206,340	3,000,000	3,238,335	3,124,040		(11,074)		(11,074)		3,112,966		93,374	93,374	63,304	03/01/2021.	1FE
828807 CS 4	SIMON PROP GP LP 3.375 10/01/2024		05/17/2017.	JEFFERIES & CO.		3,044,400	3,000,000	2,994,120	2,995,343		207		207		2,995,550		48,850	48,850	50,625	10/01/2024.	1FE
828807 CS 4	SIMON PROP GP LP 3.375 10/01/2024		05/19/2017.	KEYBANK CAPITAL MARKET		3,038,850	3,000,000	2,994,120	2,995,343		210		210		2,995,553		43,297	43,297	56,772	10/01/2024.	1FE
828807 CS 4	SIMON PROP GP LP 3.375 10/01/2024		05/23/2017.	KEYBANK CAPITAL MARKET		2,026,000	2,000,000	1,996,080	1,996,895		142		142		1,997,038		28,962	28,962	50,458	10/01/2024.	1FE
83149U AB 7	SLMA 2011-B A2 ABS 3.74 02/15/2029		06/15/2017.	MBS Paydown		453,869	453,869	453,682	454,471		(10)		(10)		453,869			0	7,010	02/15/2029.	1FE
83402Q AA 0	SCLP 2016-2A A ABS SSNR 3.09 10/27/2025		06/25/2017.	MBS Paydown		1,737,402	1,737,402	1,737,130	1,737,178		109		109		1,737,402			0	22,481	10/27/2025.	1FE
83404J AA 4	SCLP 2017-3 A ABS SSNR 2.77 05/25/2026		06/25/2017.	MBS Paydown		178,760	178,760	178,759			0		0		178,760			0	1	05/25/2026.	1FE
83405A AA 2	SCLP 2017-1 A ABS SSNR 3.28 01/26/2026		06/25/2017.	MBS Paydown		1,494,211	1,494,211	1,494,083			28		28		1,494,211			0	16,237	01/26/2026.	1FE
83416W AA 1	SOLAR STAR FUND 5.375 06/30/2035		06/30/2017.	Sinking Fund Redemption		13,085	13,085	13,085	13,085				0		13,085			0	352	06/30/2035.	2FE
83416W AB 9	SOLAR STAR FUND 3.95 06/30/2035		06/30/2017.	Sinking Fund Redemption		44,040	44,040	44,040	44,040				0		44,040			0	1,761	06/30/2035.	2FE
83417E AA 0	SOCTY 2014-1 A ABS 4.59 04/20/2044		06/20/2017.	MBS Paydown		29,003	29,003	28,999	28,998		1		1		29,003			0	552	04/20/2044.	2AM
83608G AL 0	SNDPT 2013-1A A1F CLO 2.246 04/26/2025		04/26/2017.	MBS Paydown		18,015	18,015	18,015	18,015				0		18,015			0	202	04/26/2025.	1FE
83608H AC 8	SNDPT 2013-2A A1 CLO FLT 07/15/2025		04/15/2017.	MBS Paydown		11,000,000	11,000,000	10,971,400	10,988,254		11,746		11,746		11,000,000			0	127,950	07/15/2025.	1FE
83608H AL 8	SNDPT 2013-2A C2 CLO 5.17 07/15/2025		04/15/2017.	MBS Paydown		3,500,000	3,500,000	3,377,500	3,424,985		75,015		75,015		3,500,000			0	90,475	07/15/2025.	1Z
83608X AC 3	SNDPT 2014-2A A1 CLO FLT 10/20/2026		04/20/2017.	MBS Paydown		5,000,000	5,000,000	4,962,500	4,976,894		23,106		23,106		5,000,000			0	58,514	10/20/2026.	1FE
83608X AE 9	SNDPT 2014-2A A2 CLO 3.44 10/20/2026		04/20/2017.	MBS Paydown		10,000,000	10,000,000	10,000,000	10,000,000				0		10,000,000			0	172,000	10/20/2026.	1FE
83611M HM 3	SVHE 2005-B M2 MEZ STP 5/25/2035		06/25/2017.	MBS Paydown		110,796	110,796	60,523	29,027		28,028		28,028		110,796			0	2,954	05/25/2035.	1FM
84858D AA 6	SPIRIT AIR 2015-1 A 4.10 10/01/2029		04/01/2017.	Sinking Fund Redemption		181,436	181,436	181,436	181,447		(0)		(0)		181,436			0	3,719	04/01/2028.	1FE
85022W AA 2	SCFT 2016-AA A ABS SSNR 3.05 04/25/2029		06/25/2017.	MBS Paydown		1,477,452	1,477,452	1,485,762			960		960		1,477,452			0	5,663	04/25/2029.	1FE
85235* AA 6	ST LOUIS CNTY CTL 3.79 12/15/2036		06/15/2017.	Paydown		120,035	120,035	120,035	120,035		(0)		(0)		120,035			0	1,732	12/15/2036.	1FE
85431T AC 0	STAND 2007-1A A2L CLO MEZ FLT 04/27/2021		04/27/2017.	MBS Paydown		1,181,744	1,181,744	1,133,049	1,174,128		7,798		7,798		1,181,744			0	8,129	04/27/2021.	1FE
855541 AC 2	STARM 2007-S1 3A1 SEQ CSTR 01/25/2037		06/25/2017.	MBS Paydown		400,873	400,873	365,309	362,709		8,993		8,993		400,873			0	5,569	01/25/2037.	1FM
855541 AC 2	STARM 2007-S1 3A1 SEQ CSTR 01/25/2037		06/25/2017.	Pass-Through Loss			52,125						0					0		01/25/2037.	1FM
86212V AA 2	STR 2016-1A A1 ABS SNR 3.96 10/20/2046		06/20/2017.	MBS Paydown		46,301	46,301	46,277	46,277		1		1		46,301			0	764	10/20/2046.	1FE
86213B AA 5	STR 2014-1A A1 ABS 4.21 04/20/2044		06/20/2017.	MBS Paydown		4,375	4,375	4,375	4,375		0		0		4,375			0	77	04/20/2044.	1FE
86213C AA 3	STR 2015-1A A1 ABS SNR 3.75 04/20/2045		06/20/2017.	MBS Paydown		10,375	10,375	10,389	10,386		(1)		(1)		10,375			0	162	04/20/2045.	1FE
86213C AB 1	STR 2015-1A A2 ABS SNR 4.17 04/20/2045		06/20/2017.	MBS Paydown		26,250	26,250	26,119	26,133		5		5		26,250			0	456	04/20/2045.	1FE
863222 ZZ 1	STRIPES 2013 1 LIBOR + 350 4/5/2023		06/20/2017.	Partial Call		387,260	387,260	390,365	387,328		(68)		(68)		387,260			0	7,128	04/05/2023.	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 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
863572 LV 3	SASC 1996-4 A SEQ CSTR 09/25/2031		06/25/2017	MBS Paydown		10,710	10,710	10,040	10,129		(838)		(838)		10,710			0	390	09/25/2031	1FM
863576 EQ 3	SASC 2006-OW1 A4 SEQ FLT 12/25/2035		06/25/2017	MBS Paydown		491,144	491,144	326,055	405,862		41,211		41,211		491,144			0	2,743	12/25/2035	1FM
863579 C3 0	SARM 2005-21 6A3 SEQ SSNR FLT 11/25/2035		06/25/2017	MBS Paydown		342,436	342,436	300,555	291,584		16,484		16,484		342,436			0	4,669	11/25/2035	1FM
863579 C3 0	SARM 2005-21 6A3 SEQ SSNR FLT 11/25/2035		06/25/2017	Pass-Through Loss			(769)						0		(1,221)		1,221	1,221		11/25/2035	1FM
863579 J9 0	SARM 2005-22 1A4 SEQ SSNR FLT 12/25/2035		06/25/2017	MBS Paydown		100,063	100,063	89,616			1,949		1,949		100,063			0	1,194	12/25/2035	1FM
863579 J9 0	SARM 2005-22 1A4 SEQ SSNR FLT 12/25/2035		06/25/2017	Pass-Through Loss			12,533						0					0		12/25/2035	1FM
863579 RP 5	SARM 2005-11 1A1 SEQ SSNR FLT 05/25/2035		06/25/2017	MBS Paydown		17,039	17,039	14,952	14,962		(12,869)		(12,869)		17,039			0	220	05/25/2035	4AM
863579 SU 3	SARM 2005-12 3A1 SEQ SSNR CSTR 06/25/35		06/25/2017	MBS Paydown		180,746	180,746	138,825	138,456		16,498		16,498		180,746			0	2,449	06/25/2035	1FM
863579 UL 0	SARM 2005-15 1A1 SEQ SSNR CSTR 07/25/35		06/25/2017	MBS Paydown		82,183	82,183	62,414	59,362		3,991		3,991		82,183			0	1,113	07/25/2035	1FM
863579 UL 0	SARM 2005-15 1A1 SEQ SSNR CSTR 07/25/35		06/25/2017	Pass-Through Loss			10,554						0		(143)		143	143		07/25/2035	1FM
863579 UU 0	SARM 2005-15 4A1 PT SSNR FLT 07/25/2035		06/25/2017	MBS Paydown		237,509	237,509	208,154	203,635		3,220		3,220		237,509			0	3,121	07/25/2035	1FM
863579 UU 0	SARM 2005-15 4A1 PT SSNR FLT 07/25/2035		06/25/2017	Pass-Through Loss			21,748						0					0		07/25/2035	1FM
863579 VH 8	SARM 2005-17 1A1 SEQ SSNR FLT 08/25/2035		05/25/2017	Pass-Through Loss			(28)						0		(45)		45	45		08/25/2035	1FM
863579 VH 8	SARM 2005-17 1A1 SEQ SSNR FLT 08/25/2035		06/25/2017	MBS Paydown		347,211	347,211	310,995	306,828		31,463		31,463		347,211			0	5,581	08/25/2035	1FM
863579 VW 5	SARM 2005-17 5A2 SEQ SSNR CSTR 08/35		06/25/2017	MBS Paydown		206,082	206,082	144,257	132,406		20,587		20,587		206,082			0	1,167	08/25/2035	1FM
863579 VW 5	SARM 2005-17 5A2 SEQ SSNR CSTR 08/35		06/25/2017	Pass-Through Loss			23,663	16,564					0					0		08/25/2035	1FM
863579 XR 4	SARM 2005-18 8A1 SEQ SSNR CSTR 09/25/35		06/25/2017	MBS Paydown		427,310	427,310	386,051	76,519		(28,107)		(28,107)		427,310			0	3,510	09/25/2035	1FM
863579 ZL 5	SARM 2005-20 3A3 SEQ SNR FLT 10/25/2035		06/25/2017	MBS Paydown		251,984	251,984	213,399	211,671		8,973		8,973		251,984			0	2,720	10/25/2035	1FM
863579 ZL 5	SARM 2005-20 3A3 SEQ SNR FLT 10/25/2035		06/25/2017	Pass-Through Loss			26,252						0					0		10/25/2035	1FM
86358E A8 9	SAIL 2006-1 A3 SEQ FLT 01/25/2036		06/25/2017	MBS Paydown		313,233	313,233	237,078	290,963		15,563		15,563		313,233			0	1,368	01/25/2036	1FM
86358R DX 2	SASC 2001-SB1 A5 SEQ 3.375 8/25/31		06/25/2017	MBS Paydown		174,245	174,245	156,180	163,661		(1,451)		(1,451)		174,245			0	2,469	08/25/2031	1FM
86358R XY 8	SASC 2002-AL1 A2 SEQ 3.45 02/25/32		06/25/2017	MBS Paydown		200,067	200,067	157,582	168,998		6,030		6,030		200,067			0	2,827	02/25/2032	2AM
86358R XZ 5	SASC 2002-AL1 A3 SEQ 3.45 2/25/32		06/25/2017	MBS Paydown		261,409	261,409	235,991	240,714		6,395		6,395		261,409			0	3,696	02/25/2032	4AM
86358R YB 7	SASC 2002-AL1 APO PO 02/25/2032		06/25/2017	MBS Paydown		48,421	48,421	34,450	39,593		2,908		2,908		48,421			0		02/25/2032	1AM
86358R YB 7	SASC 2002-AL1 APO PO 02/25/2032		06/25/2017	Pass-Through Loss			487	5,113					0		452		(452)	(452)		02/25/2032	1AM
86359A ME 0	SASC 2003-AL1 A SEQ 3.3565 4/25/31		06/25/2017	MBS Paydown		89,000	89,000	77,609	80,300		3,168		3,168		89,000			0	1,219	04/25/2031	1AM
86359A MG 5	SASC 2003-AL1 APO 4/25/31		06/25/2017	MBS Paydown		14,576	14,576	10,266	12,241		(284)		(284)		14,576			0		04/25/2031	1FM
86359A WR 0	SASC 2003-AL2 A SEQ 3.3565 1/25/2031		06/25/2017	MBS Paydown		539,483	539,483	468,186	489,163		10,076		10,076		539,483			0	7,724	01/25/2031	1AM
86359A WT 6	SASC 2003-AL2 APO 0.00 01/25/2031		06/25/2017	MBS Paydown		91,899	91,899	71,452	78,782		985		985		91,899			0		01/25/2031	1AM
86359B 4U 2	SASC 2005-4XS 1A4A SEQ 5.33 03/25/2035		06/25/2017	MBS Paydown		627,248	627,248	586,477	608,697		7,852		7,852		627,248			0	13,139	03/25/2035	1FM
86359B LE 9	SARM 2004-2 4A1 SEQ CSTR 03/25/34		06/25/2017	MBS Paydown		29,999	29,999	28,912	28,720		(405)		(405)		29,999			0	391	03/25/2034	1FM
86359B YF 2	SARM 2004-10 4A SEQ SNR FLT 08/25/2034		06/25/2017	MBS Paydown		826,461	826,461	829,802			(1,664)		(1,664)		826,461			0	7,883	08/25/2034	1FM
86359F AB 8	SASC 2006-S2 A2 SEQ 5.50 6/25/36		06/25/2017	MBS Paydown		25,982	25,982	20,201	3,625		8,522		8,522		25,982			0	367	06/25/2036	1FM
86359L NA 3	SAMI 2005-AR6 2A1 SEQ SSNR FLT 09/25/45		06/25/2017	MBS Paydown		277,763	277,763	195,493	215,042		24,665		24,665		277,763			0	1,244	09/25/2045	1FM
86359Y AG 6	SASC 2006-BC1 A5 SEQ FLT 03/25/2036		06/25/2017	MBS Paydown		315,979	315,979	224,345	265,712		22,678		22,678		315,979			0	1,341	03/25/2036	1FM
86360B AG 3	SARM 2006-4 4A1 PT SSNR FLT 05/25/2036		06/25/2017	MBS Paydown		460,150	460,150	370,239	369,338		51,125		51,125		460,150			0	6,358	05/25/2036	1FM
86360B AG 3	SARM 2006-4 4A1 PT SSNR FLT 05/25/2036		06/25/2017	Pass-Through Loss			50						0		(111)		111	111		05/25/2036	1FM
86360B AJ 7	SARM 2006-4 5A1 SEQ SSNR CSTR 05/25/2036		06/25/2017	MBS Paydown		79,572	79,572	65,581	63,332		1,093		1,093		79,572			0	1,114	05/25/2036	1FM
86360B AJ 7	SARM 2006-4 5A1 SEQ SSNR CSTR 05/25/2036		06/25/2017	Pass-Through Loss			12,441						0					0		05/25/2036	1FM
863619 AB 8	SASC 2007-OSI A2 SEQ FLT 06/25/2037		06/25/2017	MBS Paydown		216,011	216,011	204,131	214,646		(1,820)		(1,820)		216,011			0	929	06/25/2037	1FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
86611# AA 4	SUMMIT INC 18.00 1/31/2018		05/02/2017	Book Value Adjustment		5,067							0				5,067	5,067		01/31/2018	6Z
86611# AA 4	SUMMIT INC 18.00 1/31/2018		05/11/2017	Book Value Adjustment		7,000							0				7,000	7,000		01/31/2018	6Z
86611# AA 4	SUMMIT INC 18.00 1/31/2018		05/26/2017	Book Value Adjustment		7,000							0				7,000	7,000		01/31/2018	6Z
86611# AA 4	SUMMIT INC 18.00 1/31/2018		05/26/2017	Book Value Adjustment									0		19,067		(19,067)	(19,067)		01/31/2018	6Z
86722T AA 0	SUNCOR ENERGY INC 6.10 06/01/2018		04/26/2017	Make Whole Call		15,760,350	15,000,000	15,405,452	15,107,454		(11,106)		(11,106)		15,096,348		664,002	664,002	368,542	06/01/2018	2FE
86909# AA 5	SUSQUEHANNA CTL 5.73 12/23/2036		06/23/2017	Paydown		19,403	19,403	19,403	19,403				0		19,403			0	464	12/23/2036	1
869507 AA 1	SPSS 2017-1A A ABS SSNR 4.19 01/15/2071		06/15/2017	MBS Paydown		29,070	29,070	29,055			1		1		29,070			0	403	01/15/2071	1FE
87155M AA 9	SYMP 2007-5A A1 CLO FLT 01/15/2024		04/15/2017	MBS Paydown		2,055,768	2,055,768	2,011,440	2,054,772		1,561		1,561		2,055,768			0	17,676	01/15/2024	1FE
87157V AA 7	SYMP 2013-11A A CLO FLT 01/17/2025		04/17/2017	MBS Paydown		2,242,933	2,242,933	2,242,933	2,242,933				0		2,242,933			0	25,522	01/17/2025	1FE
87157V AA 7	SYMP 2013-11A A CLO FLT 01/17/2025		06/27/2017	Distribution		3,757,067	3,757,067	3,757,067	3,757,067				0		3,757,067			0	60,968	01/17/2025	1FE
871928 AJ 6	IBM-TIERS 97 7.35 6/01/2017		06/01/2017	Maturity		596,509	596,509	604,879	596,856		(348)		(348)		596,509			0	21,922	06/01/2017	1FE
872455 AG 5	TICP 2014-1A A2C CLO MEZ 4.397 04/26/26		04/26/2017	MBS Paydown		7,500,000	7,500,000	7,500,000	7,500,000				0		7,500,000			0	164,888	04/26/2026	1Z
87247C AJ 2	TICP 2014-2A A1B CLO 3.528 07/26/2026		04/20/2017	MBS Paydown		17,000,000	17,000,000	17,000,000	17,000,000				0		17,000,000			0	299,880	07/20/2026	1Z
87247C AL 7	TICP 2014-2A A2B CLO 4.317 07/26/2026		04/20/2017	MBS Paydown		1,600,000	1,600,000	1,600,000	1,600,000				0		1,600,000			0	34,536	07/20/2026	1FE
87266H AA 6	TFINS 2016-1A A CDO SNR FLT 01/20/2038		04/20/2017	MBS Paydown		75,842	75,842	68,068	68,442		2,612		2,612		75,842			0	1,575	01/20/2038	1FE
87342R AA 2	BELL 2016-1A A2I ABS SNR 3.832 05/25/46		05/25/2017	MBS Paydown		30,000	30,000	30,000	30,000		(0)		(0)		30,000			0	575	05/25/2046	2AM
87342R AB 0	BELL 2016-1A A2II ABS SNR 4.377 05/25/46		05/25/2017	MBS Paydown		30,000	30,000	30,000	30,000		(0)		(0)		30,000			0	657	05/25/2046	2AM
87342R AC 8	BELL 2016-1A A23 ABS SNR 4.97 05/25/2046		05/25/2017	MBS Paydown		22,000	22,000	21,998	21,999		0		0		22,000			0	547	05/25/2046	2AM
874074 AA 5	TAL 2017-1A A ABS SNR 4.50 04/21/2042		06/20/2017	MBS Paydown		114,591	114,591	115,981			(42)		(42)		114,591			0	846	04/20/2042	1FE
87407P AA 8	TAL 2013-1A A ABS SNR 2.83 02/22/2038		06/20/2017	MBS Paydown		655,000	655,000	648,824	649,297		683		683		655,000			0	8,504	02/22/2038	1FE
87407P AE 0	TAL 2013-2A A ABS 3.55 11/20/2038		06/20/2017	MBS Paydown		430,875	430,875	427,133	427,285		383		383		430,875			0	6,889	11/20/2038	1FE
87407P AJ 9	TAL 2014-1A A ABS SNR 3.51 02/22/2039		06/20/2017	MBS Paydown		250,000	250,000	245,468	245,571		453		453		250,000			0	3,959	02/22/2039	1FE
87407P AP 5	TAL 2014-2A A2 ABS SEQ SNR 3.33 05/20/39		06/20/2017	MBS Paydown		84,289	84,289	83,953	83,982		37		37		84,289			0	1,274	05/20/2039	1FE
87407P AR 1	TAL 2014-3A A ABS SNR 3.27 11/21/2039		06/20/2017	MBS Paydown		150,000	150,000	149,949	149,959		4		4		150,000			0	2,231	11/21/2039	1FE
87425E AL 7	TALISMAN ENERGY 7.75 06/01/2019		06/15/2017	BARCLAYS CAPITAL		2,194,100	2,000,000	1,991,920	1,997,450		459		459		1,997,909		196,191	196,191	85,681	06/01/2019	2FE
878091 BC 0	TEACHERS INS & ANN 6.85 12/16/2039		05/09/2017	Cash Tender		7,650,505	5,494,000	7,064,218	7,063,160		(13,544)		(13,544)		7,049,616		600,889	600,889	37,223	12/16/2039	1FE
87819# AA 2	TD BK MIAMI CTL 3.79 1/15/2038		06/15/2017	Paydown		22,806	22,806	22,806	22,806				0		22,806			0	360	01/15/2038	1
878888 ZZ 2	TECH FUNDING LLC 2013 TL 3.483 2/25/2018		05/25/2017	Paydown		649,393	649,393	625,262	641,177		5,021		5,021		649,393			0	7,038	02/15/2018	3FE
881561 LE 2	TMTS 2004-11HE A SEQ FLT 10/25/2035		06/25/2017	MBS Paydown		17,158	17,158	13,747	14,928		(7,899)		(7,899)		17,158			0	110	10/25/2035	1FM
881561 LR 3	TMTS 2004-19HE A1 SEQ FLT 10/25/2034		05/25/2017	MBS Paydown		29,971	29,971	22,066	24,503		(16,354)		(16,354)		29,971			0	164	10/25/2034	1FM
881561 VY 7	TMTS 2005-12AL AF4 MEZ SEQ 5.385 07/36		06/25/2017	MBS Paydown		306,131	306,131	295,579	192,097		2,273		2,273		306,131			0	3,163	07/25/2036	1FM
881561 XJ 8	TMTS 2005-14HE AF2 SEQ STP 8/25/2036		06/25/2017	MBS Paydown		136,931	136,931	132,823	136,081		(31,220)		(31,220)		136,931			0	2,792	08/25/2036	1FM
88156E AB 2	TMTS 2006-17HE A2B1 SEQ SNR FLT 01/25/38		06/25/2017	MBS Paydown		778,695	778,695	671,947	680,668		15,630		15,630		778,695			0	3,701	01/25/2038	1FM
88156E AB 2	TMTS 2006-17HE A2B1 SEQ SNR FLT 01/25/38		06/25/2017	Pass-Through Loss			(490)						0					0		01/25/2038	1FM
88156P AY 7	TMTS 2006-7 2A2 SEQ FLT 08/25/2037		06/25/2017	MBS Paydown		905,604	905,604	697,315	840,946		62,924		62,924		905,604			0	3,830	08/25/2037	1FM
88157V AB 3	TMTS 2007-6ALT A2 SEQ CSTR 08/25/2038		06/25/2017	MBS Paydown		97,872	97,872	50,893	61,185		28,024		28,024		97,872			0	562	08/25/2038	1FM
88314R AA 4	TMCL 2013-1A A ABS SEQ 3.9 09/20/2038	C	04/20/2017	MBS Paydown		6,337,500	6,337,500	6,305,747	6,310,268		28,239		28,239		6,337,500			0	82,390	09/20/2038	1FE
88314R AC 0	TMCL 2014-1A A ABS SNR 3.27 10/20/2039	C	04/20/2017	MBS Paydown		7,280,000	7,280,000	7,275,783	7,276,474		3,638		3,638		7,280,000			0	88,371	10/20/2039	1FE
883203 BX 8	TEXTRON INC 3.65 03/15/2027		04/21/2017	CREDIT AGRICOLE CIB		4,007,040	4,000,000	3,994,960			67		67		3,995,027		12,013	12,013	10,139	03/15/2027	2FE
885220 DX 8	TMST 2003-4 M1 MEZ FLT 09/25/2043		06/25/2017	MBS Paydown		66,350	66,350	56,066	56,374		(10,371)		(10,371)		66,350			0	396	09/25/2043	1FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
885220 GK 3	TMST 2004-4 5A SEQ CSTR 12/25/2044		06/25/2017.	MBS Paydown		233,214	233,214	221,844	207,533		7,220		7,220		233,214			0	2,816	12/25/2044.	1FM
88522R AB 0	TMST 2006-5 A2 SEQ FLT 10/25/46		06/25/2017.	MBS Paydown		30,713	30,713	20,345	15,826		497		497		30,713			0	433	10/25/2046.	5FM
88522R AB 0	TMST 2006-5 A2 SEQ FLT 10/25/46		06/25/2017.	Pass-Through Loss			140,072	92,784					0					0		10/25/2046.	5FM
88606W AA 0	TBOLT 2017-A A ABS SSNR 4.212 05/17/2032		06/15/2017.	MBS Paydown		63,988	63,988	63,985			0		0		63,988			0	314	05/17/2032.	1FE
89289U AA 6	TRAL 2013-1A A CLO FLT 04/20/2025		04/20/2017.	MBS Paydown		635,613	635,613	633,007	634,643		(1,175)		(1,175)		635,613			0	6,860	04/20/2025.	1FE
894126 AB 7	TRAP 2003-4A A1B CDO SEQ SSNR FLT 05/34		05/24/2017.	MBS Paydown		129,794	129,794	105,388	102,280		9,848		9,848		129,794			0	1,369	05/24/2034.	1FE
894128 AB 3	TRAP 2003-2A A1B CDO SSNR FLT 10/05/2033		04/05/2017.	MBS Paydown		892,742	892,742	866,239	815,359		77,383		77,383		892,742			0	9,603	10/05/2033.	1FE
894128 AC 1	TRAP 2003-2A B CDO MEZ FLT 10/05/2033		04/05/2017.	MBS Paydown		2,942,620	2,942,620	2,714,567	2,738,012		219,331		219,331		2,942,620			0	28,976	10/05/2033.	1FE
89412W AA 2	TRAP 2004-7A A1 CDO SSNR FLT 01/25/2035		04/25/2017.	MBS Paydown		77,168	77,168	65,599	10,568		(31,462)		(31,462)		77,168			0	484	01/25/2035.	1FE
89413A AA 9	TRAP 2005-9A A1 CDO SSNR FLT 01/27/2040		04/27/2017.	MBS Paydown		15,137	15,137	13,472			(965)		(965)		15,137			0	52	01/27/2040.	1AM
89655Y AA 4	TRL 2009-1A A ABS 6.657 11/16/2039		06/16/2017.	MBS Paydown		106,139	106,139	108,461	107,984		(88)		(88)		106,139			0	2,948	11/16/2039.	1FE
89656C AA 1	TRL 2010-1A A ABS 5.194 10/16/2040		06/16/2017.	MBS Paydown		125,829	125,829	131,173	120,093		(171)		(171)		125,829			0	2,679	10/16/2040.	1FE
89656F AA 4	TRL 2012-1A A1 ABS 2.266 01/15/43		06/15/2017.	MBS Paydown		89,279	89,279	86,273	86,422		352		352		89,279			0	843	01/15/2043.	1FE
89656F AC 0	TRL 2013-1A A ABS SSNR 3.898 07/15/2043		06/15/2017.	MBS Paydown		12,965	12,965	12,747			(36)		(36)		12,965			0	63	07/15/2043.	1FE
89690E AA 5	TRMF 2011-1A A1A ABS 4.37 07/15/41		06/15/2017.	MBS Paydown		186,758	186,758	186,758	186,758				0		186,758			0	3,403	07/15/2041.	1FE
89690E AB 3	TRMF 2011-1A A1B ABS SNR FLT 07/15/2041		06/15/2017.	MBS Paydown		42,445	42,445	42,445	42,439		2		2		42,445			0	597	07/15/2041.	1FE
89690E AD 9	TRMF 2014-1A A1 ABS SEQ SNR 2.863 04/44		06/15/2017.	MBS Paydown		76,142	76,142	75,617	75,671		48		48		76,142			0	879	04/15/2044.	1FE
89707Y AA 2	TROPC 2004-4A A1L CDO SSNR FLT 04/15/35		04/15/2017.	MBS Paydown		40,243	40,243	31,244	31,245		(282,301)		(282,301)		40,243			0	281	04/15/2035.	1FE
90272* AA 0	UNITED HEALTH CARE CTL 3.50 5/15/2033		06/15/2017.	Paydown		37,757	37,757	37,757	37,757				0		37,757			0	516	05/15/2033.	1
902752 AA 2	UIRC-GSA V LLC 2015-A 4.71 12/05/2035		06/05/2017.	Sinking Fund Redemption		99,048	99,048	99,048	99,048		(0)		(0)		99,048			0	1,945	12/05/2035.	1
902753 AA 0	UIRC-GSA IV LLC 5.00 12/05/2034		06/05/2017.	Sinking Fund Redemption		77,715	77,715	77,715	77,715				0		77,715			0	1,620	12/05/2034.	1
902756 AA 3	UIRC-GSA III LLC 5.36 12/05/33		06/05/2017.	Paydown		289,720	289,720	289,720	289,720				0		289,720			0	6,474	12/05/2033.	1
903329 AA 8	USCAP 1A A1 CDO SSNR FLT 05/01/2034		05/01/2017.	MBS Paydown		19,775	19,775	16,079	16,156		(6,263)		(6,263)		19,775			0	157	05/01/2034.	1FE
90342B AA 1	USCAP 3A A1 CDO SSNR FLT 12/01/2035		06/01/2017.	MBS Paydown		5,561	5,561	4,678	4,516		(24,179)		(24,179)		5,561			0	41	12/01/2035.	1FE
90342W AA 5	USCAP 2006-5A A1 CDO SSNR FLT 10/10/2040		04/10/2017.	MBS Paydown		18,616	18,616	15,451			(3,663)		(3,663)		18,616			0	60	10/10/2040.	1AM
903436 AA 1	US AIR 2011-1 A 7.125 10/22/23		04/22/2017.	Sinking Fund Redemption		72,163	72,163	72,163	72,163				0		72,163			0	2,571	10/22/2023.	1FE
90345W AA 2	US AIR 2012-1A 5.9 10/01/24		04/01/2017.	Sinking Fund Redemption		116,113	116,113	116,113	116,113				0		116,113			0	3,425	10/01/2024.	1FE
90346W AA 1	US AIRWAYS 2013-1A 3.95 11/15/2025		05/15/2017.	Sinking Fund Redemption		134,082	134,082	133,747	133,817		15		15		134,082			0	2,648	11/15/2025.	1FE
90390K AA 2	USCAP 2A A1 CDO SSNR FLT 08/01/2034		05/01/2017.	MBS Paydown		2,067,385	2,067,385	1,846,626	1,855,050		200,330		200,330		2,067,385			0	15,284	08/01/2034.	1FE
908594 AC 8	UNION TANK CAR CO 4.71 05/15/2020		05/15/2017.	Sinking Fund Redemption		818,182	818,182	818,182	818,175		1		1		818,182			0	19,268	05/15/2020.	1
90932L AA 5	UNITED AIR 2015-1 AA 3.45 6/01/2029		06/01/2017.	Sinking Fund Redemption		290,119	290,119	290,119	290,122		(0)		(0)		290,119			0	5,005	06/01/2029.	1FE
90932P AA 6	UNITED AIR 2014-1 A 4.00 04/11/2026		04/11/2017.	Sinking Fund Redemption		164,859	164,859	164,859	164,859				0		164,859			0	3,297	04/11/2026.	1FE
913275 AC 7	UNITRIN INC 6.00 05/15/2017		05/15/2017.	Maturity		13,000,000	13,000,000	12,381,360	12,965,514		34,486		34,486		13,000,000			0	390,000	05/15/2017.	2FE
91845# AA 2	VERIZON CTL 3.812 05/15/2035		06/15/2017.	Paydown		60,206	60,206	60,206	60,206				0		60,206			0	960	05/15/2035.	2
91854* AA 4	VZ (IRVING TX) CTL 3.62 08/15/2036		06/15/2017.	Paydown		55,535	55,535	55,535	55,535				0		55,535			0	838	08/15/2036.	2
92257L AB 6	VCC 2017-1 AFX ABS SSNR 3.00 05/25/2047		06/25/2017.	MBS Paydown		83,805	83,805	83,782			(117)		(117)		83,805			0	421	05/25/2047.	1FE
92258N AB 1	VCC 2016-1 AFX ABS SSNR 3.5337 04/25/46		06/25/2017.	MBS Paydown		390,317	390,317	390,317	390,177		(261)		(261)		390,317			0	5,852	04/25/2046.	1FE
92329X AJ 7	VENTR 2014-16A A2F CLO SEQ 4.395 04/2026		04/15/2017.	MBS Paydown		7,500,000	7,500,000	7,500,000	7,500,000				0		7,500,000			0	164,813	04/15/2026.	1Z
92535V AA 0	VBTOW 2016-2A A ABS SNR 5.193 10/15/2046		06/15/2017.	MBS Paydown		22,503	22,503	22,502	22,502		0		0		22,503			0	487	10/15/2046.	2AM
92765Y AA 5	VIRGIN AUSTRALIA 2013 1A 5.00 10/23/2023	C	04/23/2017.	Sinking Fund Redemption		513,374	513,374	513,374	513,374				0		513,374			0	12,834	10/23/2023.	2FE

Statement as of June 30, 2017 of the **GREAT AMERICAN LIFE INSURANCE COMPANY**

SCHEDULE D - PART 4

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

1 CUSIP Identification	2 Description	3 Foreign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/Adjusted Carrying Value	Change in Book/Adjusted Carrying Value: 11 Unrealized Valuation Increase (Decrease)	12 Current Year's (Amortization) / Accretion	13 Current Year's Other-Than-Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.	16 Book/Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest / Stock Dividends Received During Year	21 Stated Contractual Maturity Date	22 NAIC Designation or Market Indicator (a)
929227 4T 0	WAMU 2003-S4 2A1 NAS SNR 5.5 06/25/2033		06/25/2017	MBS Paydown		138,938	138,938	139,502	138,966		465		465		138,938			0	3,198	06/25/2033	1FM
92922F 3N 6	WAMU 2005-AR12 1A8 SEQ SSNR FLT 10/25/35		06/25/2017	MBS Paydown		480,807	480,807	454,062	455,395		5,718		5,718		480,807			0	6,048	10/25/2035	1FM
92922F 7C 6	WAMU 2005-AR16 2A1 SEQ SSNR FLT 12/25/35		06/25/2017	MBS Paydown		65,917	65,917	56,128	55,908		(140)		(140)		65,917			0	676	12/25/2035	1FM
92922F 7C 6	WAMU 2005-AR16 2A1 SEQ SSNR FLT 12/25/35		06/25/2017	Pass-Through Loss			601						0					0		12/25/2035	1FM
92922F GY 8	WAMU 2003-S11 3A3 SEQ SNR FLT 11/25/2033		06/25/2017	MBS Paydown		46,077	46,077	46,178			123		123		46,077			0	368	11/25/2033	1FM
92922F J5 8	WAMU 2005-AR6 2A1C SEQ SSUP FLT 04/25/45		06/25/2017	MBS Paydown		546,822	546,822	454,717	459,832		10,545		10,545		546,822			0	2,439	04/25/2045	1FM
92925C CC 4	WAMU 2006-AR1 1A1A SEQ SSNR FLT 1/25/46		06/25/2017	MBS Paydown		42,838	42,838	34,592	30,285		1,872		1,872		42,838			0	294	01/25/2046	1FM
92925V AF 7	WAMU 2007-HY1 2A3 SEQ SSNR CSTR 02/37		06/25/2017	MBS Paydown		388,026	388,026	346,226	349,273		3,991		3,991		388,026			0	4,703	02/25/2037	1FM
92925V AF 7	WAMU 2007-HY1 2A3 SEQ SSNR CSTR 02/37		06/25/2017	Pass-Through Loss			(1,197)						0		(1,186)		1,186	1,186		02/25/2037	1FM
92935J BA 2	WFRBS 2011-C2 A3 SEQ SSNR 4.498 2/15/44		06/15/2017	MBS Paydown		241,803	241,803	244,215	241,222		(98)		(98)		241,803			0	4,535	02/15/2044	1FM
92937W AA 2	WCP ISSUER LLC 3.819 08/15/2020		06/15/2017	Sinking Fund Redemption		26,526	26,526	26,526	26,526				0		26,526			0	422	08/15/2020	1FE
92977Y BW 0	WMLT 2005-B 2A4 SEQ SSNR FLT 10/20/2035		06/20/2017	MBS Paydown		62,735	62,735	57,801	57,402	22	1,091		1,113		62,735			0	833	10/20/2035	6FE
92977Y BW 0	WMLT 2005-B 2A4 SEQ SSNR FLT 10/20/2035		06/20/2017	Pass-Through Loss			15,797			6			6					0		10/20/2035	6FE
92990G AG 8	WAMU 2007-HY5 2A5 SEQ SSNR FLT 05/25/37		06/25/2017	MBS Paydown		461,182	461,182	343,200	338,617		(171,415)		(171,415)		461,182			0	4,587	05/25/2037	1FM
92990G AG 8	WAMU 2007-HY5 2A5 SEQ SSNR FLT 05/25/37		06/25/2017	Pass-Through Loss			13,178						0					0		05/25/2037	1FM
92990G AJ 2	WAMU 2007-HY5 3A1 SEQ SSNR FLT 05/25/37		06/25/2017	MBS Paydown		241,138	241,138	216,326	214,243		4,693		4,693		241,138			0	4,113	05/25/2037	1FM
92990G AJ 2	WAMU 2007-HY5 3A1 SEQ SSNR FLT 05/25/37		06/25/2017	Pass-Through Loss			10,228						0		(112)		112	112		05/25/2037	1FM
93147# AA 3	WALGREENS (MARICOPA) CTL 4.51 10/31/2034		06/15/2017	Paydown		31,745	31,745	31,745	31,745				0		31,745			0	597	10/31/2034	2
933636 AA 0	WAMU 2007-HY4 1A1 SEQ SSNR FLT 04/25/37		06/25/2017	MBS Paydown		150,380	150,380	130,855	131,359		2,626		2,626		150,380			0	1,628	04/25/2037	1FM
933636 AA 0	WAMU 2007-HY4 1A1 SEQ SSNR FLT 04/25/37		06/25/2017	Pass-Through Loss			587						0					0		04/25/2037	1FM
933636 AG 7	WAMU 2007-HY4 3A1 SEQ SSNR FLT 04/25/37		06/25/2017	MBS Paydown		378,725	378,725	359,088			(2,743)		(2,743)		378,725			0	4,190	04/25/2037	1Z
933636 AG 7	WAMU 2007-HY4 3A1 SEQ SSNR FLT 04/25/37		06/25/2017	Pass-Through Loss			(446)						0		(532)		532	532		04/25/2037	1Z
933636 AL 6	WAMU 2007-HY4 5A1 SEQ SSNR CSTR 11/25/36		06/25/2017	MBS Paydown		292,446	292,446	261,629	262,553		52		52		292,446			0	2,807	11/25/2036	1FM
93363E AB 1	WAMU 2006-AR10 1A2 SEQ SSNR FLT 09/25/36		06/25/2017	MBS Paydown		80,683	80,683	76,079			(704)		(704)		80,683			0	809	09/25/2036	1FM
93363E AB 1	WAMU 2006-AR10 1A2 SEQ SSNR FLT 09/25/36		06/25/2017	Pass-Through Loss			9,501						0					0		09/25/2036	1FM
93363N AB 1	WAMU 2006-AR12 1A2 SEQ SNR FLT 10/25/36		06/25/2017	MBS Paydown		80,235	80,235	75,193			(656)		(656)		80,235			0	362	10/25/2036	1FM
93363N AB 1	WAMU 2006-AR12 1A2 SEQ SNR FLT 10/25/36		06/25/2017	Pass-Through Loss			26,130						0					0		10/25/2036	1FM
93363P AA 8	WAMU 2006-AR14 1A1 SEQ SSNR FLT 11/25/36		06/25/2017	MBS Paydown		122,526	122,526	112,532	112,145		766		766		122,526			0	1,264	11/25/2036	1FM
93363P AA 8	WAMU 2006-AR14 1A1 SEQ SSNR FLT 11/25/36		06/25/2017	Pass-Through Loss			13,439						0		(11)		11	11		11/25/2036	1FM
93363P AC 4	WAMU 2006-AR14 1A3 SEQ SSNR FLT 11/25/36		06/25/2017	MBS Paydown		1,350,854	1,350,854	1,251,693	1,247,336		5,641		5,641		1,350,854			0	13,935	11/25/2036	1FM
93363P AC 4	WAMU 2006-AR14 1A3 SEQ SSNR FLT 11/25/36		06/25/2017	Pass-Through Loss			148,164						0		(1,104)		1,104	1,104		11/25/2036	1FM
93363P AD 2	WAMU 2006-AR14 1A4 SEQ SSNR FLT 11/25/36		06/25/2017	MBS Paydown		20,852	20,852	18,832	18,776		193		193		20,852			0	215	11/25/2036	1FM
93363P AD 2	WAMU 2006-AR14 1A4 SEQ SSNR FLT 11/25/36		06/25/2017	Pass-Through Loss			2,287						0		(2)		2	2		11/25/2036	1FM
939336 QT 3	WAMMS 2003-MS2 3A5 SEQ 5.0 3/25/18		06/25/2017	MBS Paydown		6,461	6,461	6,299	6,430		17		17		6,461			0	132	03/25/2018	1FM
939336 TX 1	WAMMS 2003-MS7 P PO 3/25/2033		06/25/2017	MBS Paydown		197	197	126			197		197		197			0		03/25/2033	1FM
939336 X9 9	WAMU 2005-AR1 A2B MEZ SEQ FLT 01/25/2045		06/25/2017	MBS Paydown		262,367	262,367	231,539	230,860		(10,198)		(10,198)		262,367			0	1,842	01/25/2045	1FM
93934N AR 6	WMALT 2006-5 2CB2 SEQ FLT 07/25/2036		06/25/2017	MBS Paydown		19,631	19,631	15,509	8,176		1,313		1,313		19,631			0	113	07/25/2036	1FM
93934N AR 6	WMALT 2006-5 2CB2 SEQ FLT 07/25/2036		06/25/2017	Pass-Through Loss			7,615	6,016					0					0		07/25/2036	1FM
949773 AF 2	WFMBS 2007-6 A6 PT SSNR 6.00 05/25/2037		06/25/2017	MBS Paydown		535,318	535,318	540,187			(17,974)		(17,974)		535,318			0	11,256	05/25/2037	4FM
949773 AF 2	WFMBS 2007-6 A6 PT SSNR 6.00 05/25/2037		06/25/2017	Pass-Through Loss			67,679						0					0		05/25/2037	4FM

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 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
9497EU AD 9	WFHET 2006-1 A4 SEQ FLT 05/25/2036		06/25/2017	MBS Paydown		175,471	175,471	147,834	173,348		1,849		1,849		175,471			0	805	05/25/2036	1FM
94980G AR 2	WFHET 2004-2 M4 MEZ FLT 5/25/2034		06/25/2017	MBS Paydown		69,934	69,934	48,255	52,535		17,569		17,569		69,934			0	759	10/25/2034	1FM
94980M AE 8	WFMBS 2004-P B1 MEZ NAS FLT 09/25/2034		06/25/2017	MBS Paydown		405,525	405,525	390,318	405,802		26		26		405,525			0	4,970	09/25/2034	1FM
94981S AN 4	WFMBS 2005-16 A10 PAC 5.75 1/25/2036		06/25/2017	MBS Paydown		68,853	68,853	69,464	62,506		(1,078)		(1,078)		68,853			0	1,779	01/25/2036	1FM
94981S AN 4	WFMBS 2005-16 A10 PAC 5.75 1/25/2036		06/25/2017	Pass-Through Loss			251	253					0					0		01/25/2036	1FM
94982A AA 0	WFMBS 2004-Y 1A1 SEQ SNR FLT 11/25/2034		06/25/2017	MBS Paydown		713,873	713,873	721,889			(4,078)		(4,078)		713,873			0	8,163	11/25/2034	1FM
949837 BQ 0	WFMBS 2007-10 1A39 PT INV 7/25/2037		05/31/2017	Book Value Adjustment									0		(64)		64	64		07/25/2037	1FM
949837 BQ 0	WFMBS 2007-10 1A39 PT INV 7/25/2037		06/25/2017	MBS Paydown		74,955	74,955	80,764	22,520		20,987		20,987		74,955			0	10,799	07/25/2037	1FM
949837 BQ 0	WFMBS 2007-10 1A39 PT INV 7/25/2037		06/25/2017	Pass-Through Loss			6,531	7,037					0		62		(62)	(62)		07/25/2037	1FM
94983K AE 9	WFMBS 2006-AR2 2A3 SEQ SSNR CSTR 3/36		06/25/2017	MBS Paydown		87,957	87,957	67,287	71,740		(120)		(120)		87,957			0	1,111	03/25/2036	1FM
94983Q AN 6	WFMBS 2006-3 APO PO 3/25/2036		06/25/2017	MBS Paydown		848	848	484	254		(2,797)		(2,797)		848			0		03/25/2036	1FM
94983Q AN 6	WFMBS 2006-3 APO PO 3/25/2036		06/25/2017	Pass-Through Loss			5						0					0		03/25/2036	1FM
94983T AJ 9	WFMBS 2006-AR6 5A1 SEQ SSNR CSTR 03/36		06/25/2017	MBS Paydown		177,938	177,938	157,698	157,278		10,868		10,868		177,938			0	2,524	03/25/2036	1FM
94984D AC 8	WFMBS 2006-AR13 A3SEQ SSNR FLT 09/25/36		06/25/2017	MBS Paydown		184,502	184,502	170,802	172,494		3,028		3,028		184,502			0	2,390	09/25/2036	1FM
94984D AC 8	WFMBS 2006-AR13 A3SEQ SSNR FLT 09/25/36		06/25/2017	Pass-Through Loss			6,767						0		(55)		55	55		09/25/2036	1FM
94984F AH 2	WFMBS 2006-11 A8 PT SNR 6.00 09/25/2036		05/31/2017	Book Value Adjustment									0		(1,020)		1,020	1,020		09/25/2036	3FM
94984F AH 2	WFMBS 2006-11 A8 PT SNR 6.00 09/25/2036		06/25/2017	MBS Paydown		11,647	11,647	11,152			(103)		(103)		11,647			0	227	09/25/2036	3FM
94984F AH 2	WFMBS 2006-11 A8 PT SNR 6.00 09/25/2036		06/25/2017	Pass-Through Loss			1,386	1,327					0		1,386		(1,386)	(1,386)		09/25/2036	3FM
94984L AA 4	WFMBS 2006-AR17 A1 SEQ SSNR FLT 10/25/36		06/25/2017	MBS Paydown		765,036	765,036	724,686	721,842		17,949		17,949		765,036			0	10,391	10/25/2036	1FM
94984L AA 4	WFMBS 2006-AR17 A1 SEQ SSNR FLT 10/25/36		06/25/2017	Pass-Through Loss			41,442						0					0		10/25/2036	1FM
94985A AA 7	WFMBS 2006-AR15 A1 SEQ SSNR CSTR 10/36		06/25/2017	MBS Paydown		136,752	136,752	130,136	128,665		2,660		2,660		136,752			0	1,786	10/25/2036	1FM
94985A AA 7	WFMBS 2006-AR15 A1 SEQ SSNR CSTR 10/36		06/25/2017	Pass-Through Loss			11,628						0		(198)		198	198		10/25/2036	1FM
94986L AJ 3	WFMBS 2007-16 1APO PO 12/28/2037		06/25/2017	MBS Paydown		51,815	51,815	41,614	38,192		5,416		5,416		51,815			0		12/28/2037	1FM
94986M AA 0	WFMBS 2007-AR10 1A1SEQ SSNR CSTR 1/25/38		06/25/2017	MBS Paydown		219,053	219,053	220,285	218,703		(11,474)		(11,474)		219,053			0	5,785	01/25/2038	1FM
94986V AB 8	WFRR 2010-C32 A3B SUB CSTR 05/16/17		04/16/2017	MBS Paydown		6,969,535	6,969,535	7,044,131	6,958,267		12,734		12,734		6,969,535			0	134,311	05/16/2017	1FE
95058X AA 6	WEN 2015-1A A2I ABS SNR 3.371 06/15/2045		06/15/2017	MBS Paydown		10,000	10,000	9,999			0		0		10,000			0	169	06/15/2045	2AM
95058X AB 4	WEN 2015-1A A2II ABS SEQ SNR 4.08 06/45		06/15/2017	MBS Paydown		42,500	42,500	42,500	42,500				0		42,500			0	867	06/15/2045	2AM
95058X AC 2	WEN 2015-1A A23 ABS SEQ SNR 4.497 06/45		06/15/2017	MBS Paydown		54,375	54,375	53,917	41,197		18		18		54,375			0	1,222	06/15/2045	2AM
95168Q AE 0	WSTC 2013-1A A2B CLO 4.066 11/07/2025		05/07/2017	MBS Paydown		12,000,000	12,000,000	11,906,400	11,944,838		55,162		55,162		12,000,000			0	245,315	11/07/2025	1Z
95259# AA 2	WALGREEN CO-W DUNDE IL 6.69 12/15/18		06/15/2017	Paydown		54,058	54,058	58,278	55,146		(230)		(230)		54,058			0	1,508	12/15/2018	2
96032X AA 5	WESTR 2014-1A A ABS SSNR PT 2.15 12/26		06/20/2017	MBS Paydown		417,966	417,966	416,366	415,573		117		117		417,966			0	3,738	12/20/2026	1FE
96033C AA 0	WESTR 2016-1A A ABS SSNR 3.50 12/20/2028		06/20/2017	MBS Paydown		689,166	689,166	686,690	686,869		127		127		689,166			0	10,036	12/20/2028	1FE
96033C AB 8	WESTR 2016-1A B ABS MEZ 4.50 12/20/2028		06/20/2017	MBS Paydown		424,102	424,102	421,402	421,652		109		109		424,102			0	7,940	12/20/2028	2AM
96033D AA 8	WESTR 2017-1A A ABS SSNR 3.05 12/20/2030		06/20/2017	MBS Paydown		566,407	566,407	565,721			8		8		566,407			0	1,623	12/20/2030	1FE
96033D AB 6	WESTR 2017-1A B ABS MEZ 4.05 12/20/2030		06/20/2017	MBS Paydown		169,922	169,922	169,670			3		3		169,922			0	646	12/20/2030	2AM
96033L AA 0	WESTR 2015-2A A ABS SEQ SSNR 3.2 07/28		06/20/2017	MBS Paydown		577,437	577,437	576,671	576,607		115		115		577,437			0	7,662	07/20/2028	1FE
961548 AS 3	WESTVACO CORP 7.50 06/15/2027		06/15/2017	Sinking Fund Redemption		636,000	636,000	643,956	641,455		(5,455)		(5,455)		636,000			0	23,850	06/15/2027	2FE
96174T AC 8	WESTW 2007-2A C CLO MEZ FLT 04/25/2022		04/25/2017	MBS Paydown		2,500,000	2,500,000	2,378,125	2,416,515		83,485		83,485		2,500,000			0	20,968	04/25/2022	1FE
96174T AE 4	WESTW 2007-2A A2 CLO MEZ SEQ FLT 04/22		04/25/2017	MBS Paydown		3,000,000	3,000,000	2,880,000	2,946,796		53,204		53,204		3,000,000			0	19,853	04/25/2022	1FE
966629 AA 5	WHITNEY NATL BK BKNT 5.875 04/01/2017		04/01/2017	Maturity		10,000,000	10,000,000	9,933,000	9,997,565		2,435		2,435		10,000,000			0	293,750	04/01/2017	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	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
96928* CQ 8	WALGREEN-IDAHO FALLS ID 6.66 6/15/2033		06/15/2017.	Paydown		27,132	27,132	27,132	27,132				0		27,132			0	753	06/15/2033.	2
96928* CR 6	WALGREEN-CHICAGO 6.66 5/15/2034		06/15/2017.	Paydown		33,219	33,219	33,219	33,219				0		33,219			0	923	05/15/2034.	2
96928* CU 9	LOWES WM BLAIR PASS 5.90 02/15/2029		04/21/2017.	Paydown		11,525,420	9,570,658	9,660,841	9,632,248		(62,461)		(62,461)		9,570,658		1,954,763	1,954,763	197,589	02/15/2029.	1
96928* CX 3	HD WM BLAIR SER 2010-A 6.19 1/15/2035		06/15/2017.	Paydown		52,653	52,653	53,184	53,070		(10)		(10)		52,653			0	1,359	01/15/2035.	1
96928* DA 2	VET AFFAIR HENDERSON NV 5.37 8/15/2031		06/15/2017.	Paydown		146,823	146,823	148,405	147,952		(44)		(44)		146,823			0	3,287	08/15/2031.	1
96928* DE 4	KOHL'S CORP CTL 5.80 1/25/2029		06/25/2017.	Paydown		206,298	206,298	208,216	207,633		(69)		(69)		206,298			0	4,989	01/25/2029.	2
96928* DJ 3	FRANKLIN COUNTY OH 5.25 9/15/2031		06/15/2017.	Paydown		103,959	103,959	103,959	103,959				0		103,959			0	2,275	09/15/2031.	1
96928* DZ 7	BANK OF AMERICA 2011-D 5.60 10/15/2029		06/15/2017.	Paydown		106,802	106,802	107,783	107,504		(30)		(30)		106,802			0	2,494	10/15/2029.	1
96928* EN 3	VET AFFAIRS MANSFIELD OH 4.16 2/15/2034		06/15/2017.	Paydown		90,195	90,195	91,166	90,932		(25)		(25)		90,195			0	1,564	02/15/2034.	1
96928* EZ 6	VHA CTL SERIES 2012-I 5.04 9/15/2033		06/15/2017.	Paydown		60,498	60,498	60,498	60,498				0		60,498			0	1,271	09/15/2033.	2
96928* FH 5	LA FARGE CTL SER 2013-D 6.17 4/15/2025		06/15/2017.	Paydown		190,373	190,373	190,373	190,373				0		190,373			0	4,898	04/15/2025.	2
96928* FK 8	CA HIGHWAY PATROL CTL F 5.93 11/15/2032		06/15/2017.	Paydown		64,599	64,599	64,599	64,599				0		64,599			0	1,597	11/15/2032.	1
96928* FQ 5	GSA PORTLAND OR CTL 4.01 9/15/2033		06/15/2017.	Paydown		94,300	94,300	94,300	94,300				0		94,300			0	1,576	09/15/2033.	1
96928* FV 4	BCBS OF NC CTL 4.09% 09/15/2044		06/15/2017.	Paydown		47,267	47,267	47,267	47,267				0		47,267			0	806	09/15/2044.	1
96928* FX 0	SUMMIT COUNTY 4.01% 02/15/2036		06/15/2017.	Paydown		174,075	174,075	174,075	174,075				0		174,075			0	2,910	02/15/2036.	1
96928* FY 8	WAGS (FAIRBANKS, AK) CTL 4.51 01/15/2035		06/15/2017.	Paydown		64,470	64,470	64,470	64,470				0		64,470			0	1,212	01/15/2035.	2FE
96928@ AA 3	SOUTH CAROLINA CTL 4.00 6/15/2023		06/15/2017.	Paydown		149,495	149,495	149,495	149,495				0		149,495			0	2,493	06/15/2023.	1
96930@ AA 9	WAGS (FRANKLIN NJ) CTL 4.37 08/15/2035		06/15/2017.	Paydown		50,398	50,398	50,398	50,398				0		50,398			0	1,102	08/15/2035.	2FE
97652P AL 5	WIN 2014-1 A11 SEQ SSUP 3.50 06/27/2044		06/20/2017.	MBS Paydown		273,408	273,408	271,699	271,731		308		308		273,408			0	4,143	06/20/2044.	1FM
98886Y AC 2	ZAIS2 2014-2A A1B CLO SSNR 3.57 07/25/26		04/25/2017.	MBS Paydown		14,500,000	14,500,000	14,500,000	14,500,000				0		14,500,000			0	258,825	07/25/2026.	1FE
98954R AB 6	ZIGG 2014-1A A2 CLO SSNR 3.44 10/17/2026		05/10/2017.	Distribution		16,500,000	16,500,000	16,458,750	16,474,568		2,760		2,760		16,477,327		22,673	22,673	320,063	10/17/2026.	1Z
98954R AD 2	ZIGG 2014-1A B2 CLO MEZ 4.57 10/17/2026		05/10/2017.	Distribution		3,500,000	3,500,000	3,461,500	3,472,385		1,952		1,952		3,474,337		25,663	25,663	90,194	10/17/2026.	1Z
G0014F AB 9	AABS 2013-1 A ABS SNR 4.875 01/15/2038	D	06/15/2017.	MBS Paydown		291,128	291,128	290,668	291,171		(25)		(25)		291,128			0	5,987	01/15/2038.	1FE
G0620B AB 4	ATLSS 2014-1 A ABS SNR 4.875 12/15/2039		06/15/2017.	MBS Paydown		156,000	156,000	156,000	156,000				0		156,000			0	3,169	12/15/2039.	1FE
G3600K AB 2	FLOATEL INTL TL B LIBOR+500 06/13/2020	D	06/30/2017.	Paydown		8,514	8,514	6,626	3,680				0		8,514			0	261	06/13/2020.	5FE
G7256K AB 0	PROP 2017-1 A ABS SSNR 5.30 03/15/42		06/15/2017.	MBS Paydown		170,400	170,400	170,298			(334)		(334)		170,400			0	2,233	03/15/2042.	1FE
G7739P AF 7	CABLE&WIRELES (SABLE) B1 L+475 12/02/22	D	05/26/2017.	Paydown		3,000,000	3,000,000	2,889,146	1,587,427		105,843		105,843		3,000,000			0	68,682	12/02/2022.	3FE
Q3930A AC 2	FMG TL LIBOR + 275 6/30/2019	D	05/19/2017.	Paydown		1,797,194	1,797,194	1,604,030	1,678,531		121,252		121,252		1,797,194			0	48,162	06/30/2019.	2FE
3899999.	Total - Bonds - Industrial and Miscellaneous					1,191,593,413	1,188,403,770	1,155,041,258	1,110,221,460	1,273	7,504,264	0	7,505,537	0	1,180,900,583	0	10,692,830	10,692,830	24,910,019	XXX	XXX
8399997.	Total - Bonds - Part 4					1,231,729,719	1,230,818,768	1,196,949,189	1,151,814,123	1,273	7,590,469	0	7,591,743	0	1,222,553,402	0	9,176,316	9,176,316	25,665,083	XXX	XXX
8399999.	Total - Bonds					1,231,729,719	1,230,818,768	1,196,949,189	1,151,814,123	1,273	7,590,469	0	7,591,743	0	1,222,553,402	0	9,176,316	9,176,316	25,665,083	XXX	XXX
Preferred Stocks - Industrial and Miscellaneous																					
03834@ 12 0	APRECIA PHARM CONV A-1 8.00 1/13/2021		04/28/2017.	Private Placement	5,790,603.000	1,548,986		6,195,945	6,195,945			3,300,644	(3,300,644)		2,895,302		(1,346,315)	(1,346,315)		XXX	P5*A
09069@ 12 3	BIOWISH TECHNOLOGIES SERIES A		04/05/2017.	Exchanged	5,400,615.000	2,873,365		1,968,085	1,968,085				0		1,968,085		905,280	905,280		XXX	P5*A
8499999.	Total - Preferred Stocks - Industrial and Miscellaneous					4,422,351	XXX	8,164,031	8,164,031	0	0	3,300,644	(3,300,644)	0	4,863,387	0	(441,036)	(441,036)	0	XXX	XXX
8999997.	Total - Preferred Stocks - Part 4					4,422,351	XXX	8,164,031	8,164,031	0	0	3,300,644	(3,300,644)	0	4,863,387	0	(441,036)	(441,036)	0	XXX	XXX
8999999.	Total - Preferred Stocks					4,422,351	XXX	8,164,031	8,164,031	0	0	3,300,644	(3,300,644)	0	4,863,387	0	(441,036)	(441,036)	0	XXX	XXX
Common Stocks - Industrial and Miscellaneous																					
001743 AE 3	AMMC CLO 2016-18A SUB 0 05/26/28		05/31/2017.	Distribution of Funds		74,933	XXX						0		74,933			0		XXX	U
001748 AD 4	AMMC 2014-14A SUB 0 07/27/26		04/30/2017.	Distribution of Funds		105,597	XXX						0		105,597			0		XXX	U

Statement as of June 30, 2017 of the **GREAT AMERICAN LIFE INSURANCE COMPANY**

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
001752 AE 4	AMMC CLO 2012-10A SUB 04/11/22		04/30/2017.	Distribution of Funds		4,811,641	XXX						0		4,811,641			0		XXX	U
001752 AE 4	AMMC CLO 2012-10A SUB 04/11/22		06/15/2017.	Distribution	15,860,000.000	4,789,027	XXX	13,764,969	8,564,400	1,382,259			1,382,259		5,135,018		(345,991)	(345,991)	703,142	XXX	U
00175N AC 2	AMMC CLO 2014-15A SUB 0 12/09/26		06/30/2017.	Distribution of Funds		41,631	XXX						0		41,631			0		XXX	U
00176B AF 0	AMMC CLO 2013-13A SUB 0 01/24/26		04/30/2017.	Distribution of Funds		148,858	XXX						0		148,858			0		XXX	U
00176E AE 7	AMMC CLO 2013-12A SUB 0 05/10/25		05/31/2017.	Distribution of Funds		79,442	XXX						0		79,442			0		XXX	U
00176K AC 7	AMMC CLO 2014-15A SUB 0 12/09/26		04/30/2017.	Distribution of Funds		159,311	XXX						0		159,311			0		XXX	U
00176M AC 3	AMMC 2015-17A SUB 0 11/15/27		05/31/2017.	Distribution of Funds		112,972	XXX						0		112,972			0		XXX	U
00177C AC 4	AMMC CLO 2017-20A SUB 0 04/17/29	C	03/27/2017.	Private Placement	7,800,000.000	7,020,000	XXX	7,020,000					0		7,020,000			0		XXX	U
03938L 20 3	ARCELORMITTAL	C	05/22/2017.	Stock Split 1.0 for 3.0	266,667.000		XXX		1,946,669				0					0		XXX	L
29273R 10 9	ENERGY TRANSFER PARTNERS LP		04/28/2017.	Stock Merger 86764L108	324,000.000	11,634,840	XXX	11,371,561	11,602,440	(230,879)			(230,879)		11,371,561		263,279	263,279	341,820	XXX	U
82735Q 10 2	SILVER BAY REALTY TRUST CORP		05/09/2017.	Legacy Merger	1,220.000	26,230	XXX	19,764	20,911	(1,147)			(1,147)		19,764		6,466	6,466	317	XXX	U
86181Q 30 0	STONEGATE MORTGAGE CORP		06/01/2017.	Merger	1,266,281.000	10,130,248	XXX	16,521,823	7,559,698	(658,466)			(658,466)		6,901,231		3,229,017	3,229,017		XXX	U
9099999.	Total - Common Stocks - Industrial and Miscellaneous					39,134,730	XXX	48,698,117	29,694,117	491,767	0	0	491,767	0	35,981,960	0	3,152,770	3,152,770	1,045,279	XXX	XXX
9799997.	Total - Common Stocks - Part 4					39,134,730	XXX	48,698,117	29,694,117	491,767	0	0	491,767	0	35,981,960	0	3,152,770	3,152,770	1,045,279	XXX	XXX
9799999.	Total - Common Stocks					39,134,730	XXX	48,698,117	29,694,117	491,767	0	0	491,767	0	35,981,960	0	3,152,770	3,152,770	1,045,279	XXX	XXX
9899999.	Total - Preferred and Common Stocks					43,557,081	XXX	56,862,147	37,858,148	491,767	0	3,300,644	(2,808,877)	0	40,845,346	0	2,711,734	2,711,734	1,045,279	XXX	XXX
9999999.	Total - Bonds, Preferred and Common Stocks					1,275,286,799	XXX	1,253,811,336	1,189,672,271	493,040	7,590,469	3,300,644	4,782,866	0	1,263,398,749	0	11,888,051	11,888,051	26,710,362	XXX	XXX

(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues: 13.

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Options - Hedging Other - Call Options and Warrants																						
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	07/15/2016	07/14/2017		1,868,552	2,150.0300	63,782			117,116	*#	117,116	88,807		(31,891)			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			119,925	*#	119,925	96,023		(31,708)			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			93,555	*#	93,555	66,084		(18,009)			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			260,879	*#	260,879	166,814		(47,601)			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			194,382	*#	194,382	123,651		(31,543)			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			222,282	*#	222,282	171,625		(61,822)			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		69,927	*#	69,927	47,730		(15,855)			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		98,246	*#	98,246	54,165		(22,041)			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		61,971	*#	61,971	12,822		(16,383)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	04/17/2017	04/13/2018		2,018,202	2,345.6200		57,716		84,839	*#	84,839	36,742		(9,619)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	05/12/2017	05/11/2018		1,853,756	2,399.0200		47,908		55,371	*#	55,371	11,456		(3,992)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	06/09/2017	06/08/2018		1,767,107	2,432.3700		47,397		47,383	*#	47,383	(14)					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			394,170	*#	394,170	144,182		(62,365)			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			269,443	*#	269,443	77,595		(44,579)			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			557,897	*#	557,897	158,935		(83,745)			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			478,206	*#	478,206	155,555		(80,822)			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			430,149	*#	430,149	176,093		(70,039)			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			477,390	*#	477,390	215,947		(80,840)			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			544,259	*#	544,259	246,758		(88,294)			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			467,189	*#	467,189	230,734		(81,167)			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			554,023	*#	554,023	247,536		(94,483)			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			378,511	*#	378,511	167,759		(65,970)			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			273,846	*#	273,846	134,625		(50,849)			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			372,490	*#	372,490	174,176		(68,533)			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			0	*#	0	68,466		(91,507)			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			796,192	*#	796,192	561,998		(111,261)			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			3,755,964	*#	3,755,964	1,822,896		(884,393)			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			1,016,282	*#	1,016,282	936,958		(173,600)			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			2,372,859	*#	2,372,859	1,315,966		(612,713)			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			1,971,054	*#	1,971,054	1,080,811		(521,939)			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			3,818,191	*#	3,818,191	2,128,001		(972,222)			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			2,511,134	*#	2,511,134	1,391,534		(649,040)			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			2,626,041	*#	2,626,041	1,451,893		(682,654)			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			2,389,639	*#	2,389,639	1,319,454		(624,347)			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			2,231,004	*#	2,231,004	1,234,137		(589,696)			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			2,113,082	*#	2,113,082	1,165,824		(561,096)			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			2,796,509	*#	2,796,509	1,529,160		(745,357)			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			419,578	*#	419,578	199,652		(78,124)			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			3,312	*#	3,312	89,248		(137,919)			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			599,192	*#	599,192	453,636		(98,752)			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			3,364,201	*#	3,364,201	2,545,800		(733,540)			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			1,088,907	*#	1,088,907	920,379		(156,852)			1	B

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate of Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization) / Accretion	20 Adjustment to Carrying Value of Hedged Items	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	07/21/2016	07/20/2017		52,587,084	2,173.0200	1,116,690			2,134,445	*#	2,134,445	1,385,908		(558,345)			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			2,450,943	*#	2,450,943	1,640,829		(615,571)			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			3,172,129	*#	3,172,129	2,106,396		(805,239)			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			2,823,287	*#	2,823,287	1,869,468		(720,149)			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			2,804,471	*#	2,804,471	1,849,974		(720,041)			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			2,421,939	*#	2,421,939	1,590,456		(624,924)			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			2,543,806	*#	2,543,806	1,642,497		(670,706)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	07/21/2016	07/20/2017		68,667,432	2,173.0200	1,551,061			2,989,275	*#	2,989,275	1,954,340		(775,530)			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			311,540	*#	311,540	165,881		(60,931)			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			9,453	*#	9,453	97,872		(139,271)			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			535,615	*#	535,615	406,324		(91,275)			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			4,684,115	*#	4,684,115	3,754,732		(1,019,919)			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			691,432	*#	691,432	615,384		(240,345)			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			3,218,935	*#	3,218,935	2,135,897		(851,752)			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			1,453,296	*#	1,453,296	946,793		(393,278)			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			4,493,434	*#	4,493,434	3,047,211		(1,154,696)			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			2,299,991	*#	2,299,991	1,551,296		(595,548)			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			3,289,709	*#	3,289,709	2,209,064		(857,754)			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			2,742,914	*#	2,742,914	1,836,361		(717,626)			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			2,535,626	*#	2,535,626	1,677,553		(673,757)			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			2,192,082	*#	2,192,082	1,458,678		(577,572)			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			1,922,885	*#	1,922,885	1,265,076		(513,862)			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			2,200,400	*#	2,200,400	1,446,211		(588,912)			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			2,577,262	*#	2,577,262	1,722,224		(676,093)			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			385,553	*#	385,553	206,100		(76,751)			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			16,922	*#	16,922	102,805		(137,533)			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			532,759	*#	532,759	405,728		(96,467)			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			3,527,259	*#	3,527,259	2,730,559		(787,768)			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			818,882	*#	818,882	644,949		(180,109)			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			2,418,124	*#	2,418,124	1,599,629		(660,745)			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			1,955,639	*#	1,955,639	1,296,033		(534,751)			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			3,304,437	*#	3,304,437	2,240,809		(873,045)			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			3,235,797	*#	3,235,797	2,178,116		(865,473)			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			2,745,227	*#	2,745,227	1,842,574		(736,647)			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			2,316,873	*#	2,316,873	1,546,974		(624,624)			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			2,481,541	*#	2,481,541	1,650,499		(674,644)			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			1,982,013	*#	1,982,013	1,306,173		(544,708)			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			1,436,390	*#	1,436,390	939,532		(398,329)			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			270,164	*#	270,164	144,913		(55,071)			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			12,629	*#	12,629	69,655		(98,827)			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			571,687	*#	571,687	434,671		(106,422)			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			3,813,222	*#	3,813,222	2,967,994		(845,983)			1	B

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate of Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization) / Accretion	20 Adjustment to Carrying Value of Hedged Items	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	09/07/2016	09/06/2017		17,665,104	2,186.4800	358,602			480,743	*#	480,743	402,063		(179,301)			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			3,642,911	*#	3,642,911	2,481,002		(997,462)			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			1,401,818	*#	1,401,818	939,918		(399,925)			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			1,977,754	*#	1,977,754	1,331,312		(558,923)			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			2,952,196	*#	2,952,196	1,993,829		(820,182)			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			2,103,789	*#	2,103,789	1,417,020		(592,676)			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			1,943,422	*#	1,943,422	1,311,656		(546,403)			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			2,567,075	*#	2,567,075	1,741,112		(711,076)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	09/07/2016	09/06/2017		70,186,008	2,186.4800	1,629,210			2,916,384	*#	2,916,384	1,972,193		(814,605)			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			2,823,568	*#	2,823,568	1,917,644		(779,553)			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			272,912	*#	272,912	141,235		(57,795)			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			43,309	*#	43,309	106,745		(132,856)			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			590,052	*#	590,052	416,456		(99,887)			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			3,709,113	*#	3,709,113	2,355,978		(907,724)			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			1,008,876	*#	1,008,876	770,479		(188,087)			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			1,495,446	*#	1,495,446	930,228		(441,470)			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			2,207,434	*#	2,207,434	1,378,787		(644,146)			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			2,525,859	*#	2,525,859	1,578,940		(734,544)			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			2,473,012	*#	2,473,012	1,546,946		(716,511)			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			2,440,200	*#	2,440,200	1,529,433		(702,621)			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			2,583,022	*#	2,583,022	1,621,375		(739,505)			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			3,502,449	*#	3,502,449	2,205,335		(994,093)			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			2,539,339	*#	2,539,339	1,583,851		(745,078)			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			356,829	*#	356,829	172,369		(75,419)			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			143,834	*#	143,834	151,583		(122,793)			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			638,949	*#	638,949	448,147		(102,594)			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			4,335,565	*#	4,335,565	2,962,742		(978,847)			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			657,084	*#	657,084	521,063		(213,032)			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			2,812,319	*#	2,812,319	1,781,945		(805,098)			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			2,968,201	*#	2,968,201	1,889,527		(839,731)			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			2,002,782	*#	2,002,782	1,272,562		(569,218)			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			3,377,454	*#	3,377,454	2,135,155		(973,144)			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			1,198,586	*#	1,198,586	754,750		(348,911)			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			1,816,384	*#	1,816,384	1,154,722		(515,697)			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			4,242,234	*#	4,242,234	2,706,365		(1,192,980)			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			2,846,530	*#	2,846,530	1,819,910		(795,884)			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			1,587,428	*#	1,587,428	1,017,392		(440,712)			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			2,025,325	*#	2,025,325	1,286,231		(576,250)			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			329,118	*#	329,118	161,484		(69,056)			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			85,024	*#	85,024	98,538		(84,434)			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			509,345	*#	509,345	347,188		(78,503)			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			3,267,275	*#	3,267,275	1,975,018		(733,933)			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			728,437	*#	728,437	537,932		(144,732)			1	B

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	10/21/2016	10/20/2017		61,662,781	2,141.3400	1,378,769			2,410,446	*#	2,410,446	1,464,926		(689,385)			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			1,349,865	*#	1,349,865	827,941		(373,260)			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			2,820,483	*#	2,820,483	1,725,372		(785,427)			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			2,821,157	*#	2,821,157	1,724,831		(793,259)			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			3,284,290	*#	3,284,290	2,002,519		(930,334)			1	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			3,317,466	*#	3,317,466	2,015,946		(940,818)			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			2,700,313	*#	2,700,313	1,636,245		(773,750)			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			1,126,974	*#	1,126,974	680,953		(325,198)			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			391,610	*#	391,610	184,921		(80,989)			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			93,985	*#	93,985	126,884		(135,389)			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			834,977	*#	834,977	546,023		(136,297)			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			4,872,738	*#	4,872,738	2,748,405		(1,392,745)			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			1,097,912	*#	1,097,912	806,968		(282,924)			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			2,255,916	*#	2,255,916	1,319,830		(708,902)			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			3,305,289	*#	3,305,289	1,944,252		(1,018,263)			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			2,662,361	*#	2,662,361	1,565,425		(822,870)			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			3,718,898	*#	3,718,898	2,184,307		(1,154,781)			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			2,622,705	*#	2,622,705	1,538,981		(814,006)			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			2,486,487	*#	2,486,487	1,457,891		(776,738)			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			5,539,851	*#	5,539,851	3,241,196		(1,730,203)			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			1,629,060	*#	1,629,060	951,063		(517,395)			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			3,456,403	*#	3,456,403	2,020,154		(1,090,779)			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			531,322	*#	531,322	239,163		(116,706)			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			350,340	*#	350,340	301,943		(160,348)			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			623,005	*#	623,005	464,025		(129,236)			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			3,941,082	*#	3,941,082	2,789,775		(966,159)			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			744,191	*#	744,191	509,784		(205,665)			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			2,526,200	*#	2,526,200	1,672,765		(771,747)			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			3,331,075	*#	3,331,075	2,223,217		(992,760)			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			7,183,241	*#	7,183,241	4,781,064		(2,154,695)			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			2,891,684	*#	2,891,684	1,920,974		(871,630)			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			2,050,253	*#	2,050,253	1,359,098		(620,818)			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			1,296,724	*#	1,296,724	851,995		(402,000)			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			2,405,454	*#	2,405,454	1,593,383		(734,045)			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			2,346,731	*#	2,346,731	1,547,293		(722,765)			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			442,814	*#	442,814	225,528		(98,691)			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			480,171	*#	480,171	368,597		(162,535)			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			1,010,488	*#	1,010,488	801,226		(256,923)			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			3,299,269	*#	3,299,269	2,561,464		(859,594)			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			636,624	*#	636,624	453,691		(189,538)			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			1,876,345	*#	1,876,345	1,298,000		(628,112)			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			2,105,442	*#	2,105,442	1,459,320		(701,796)			1	B

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate of Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization) / Accretion	20 Adjustment to Carrying Value of Hedged Items	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BNP PARIBAS NY	12/07/2016	12/06/2017		83,267,395	2,212.2300	2,439,797			3,716,016	*#	3,716,016	2,590,577		(1,219,898)			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			3,612,674	*#	3,612,674	2,514,957		(1,190,361)			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			3,699,479	*#	3,699,479	2,573,688		(1,218,639)			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			1,189,304	*#	1,189,304	821,660		(400,445)			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			2,638,125	*#	2,638,125	1,834,086		(871,738)			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			2,389,979	*#	2,389,979	1,659,343		(792,961)			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			462,415	*#	462,415	239,455		(110,936)			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			478,212	*#	478,212	327,657		(138,943)			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			576,886	*#	576,886	481,694		(162,064)			1	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			2,812,441	*#	2,812,441	2,330,233		(731,256)			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			466,308	*#	466,308	309,252		(150,451)			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			2,335,553	*#	2,335,553	1,735,158		(791,953)			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			2,827,772	*#	2,827,772	2,097,669		(965,858)			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			3,739,149	*#	3,739,149	2,771,694		(1,269,411)			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			976,667	*#	976,667	719,704		(337,662)			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			1,959,061	*#	1,959,061	1,447,582		(676,005)			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			1,658,664	*#	1,658,664	1,227,062		(570,534)			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			1,781,649	*#	1,781,649	1,319,262		(611,757)			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			2,553,330	*#	2,553,330	1,892,340		(874,346)			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			332,926	*#	332,926	186,592		(83,876)			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		471,730	*#	471,730	277,489		(138,744)			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		709,025	*#	709,025	482,867		(161,542)			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		2,857,986	*#	2,857,986	1,995,311		(616,196)			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		585,242	*#	585,242	353,485		(165,541)			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		2,143,077	*#	2,143,077	1,280,721		(615,969)			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		1,168,674	*#	1,168,674	699,493		(335,129)			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		731,386	*#	731,386	438,967		(208,871)			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		2,530,624	*#	2,530,624	1,521,896		(720,520)			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		3,778,515	*#	3,778,515	2,273,756		(1,074,828)			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		419,356	*#	419,356	249,432		(121,375)			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		4,049,901	*#	4,049,901	2,442,255		(1,148,318)			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		2,551,419	*#	2,551,419	1,543,809		(719,721)			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		288,939	*#	288,939	132,571		(60,141)			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		276,107	*#	276,107	127,101		(106,433)			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		552,137	*#	552,137	381,519		(121,870)			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		2,415,381	*#	2,415,381	1,712,147		(502,310)			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		572,640	*#	572,640	351,025		(158,296)			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		1,912,795	*#	1,912,795	1,147,891		(546,360)			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		552,881	*#	552,881	330,088		(159,138)			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		1,728,369	*#	1,728,369	1,041,250		(490,800)			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		1,992,370	*#	1,992,370	1,204,663		(562,648)			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		3,272,180	*#	3,272,180	1,984,005		(920,125)			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		3,714,862	*#	3,714,862	2,257,305		(1,041,112)			1	B

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	01/23/2017	01/20/2018		62,233,894	2,271.3100		1,693,983		2,530,066	*#	2,530,066	1,541,909		(705,826)			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		234,252	*#	234,252	109,343		(48,042)			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		299,627	*#	299,627	75,404		(112,112)			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		13,845	*#	13,845	7,132		(3,356)			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		851,541	*#	851,541	510,305		(170,618)			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		2,822,762	*#	2,822,762	1,769,537		(526,612)			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		707,478	*#	707,478	355,770		(175,854)			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		1,627,808	*#	1,627,808	853,025		(387,391)			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		799,326	*#	799,326	416,160		(191,583)			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		2,966,689	*#	2,966,689	1,571,366		(697,662)			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		3,528,387	*#	3,528,387	1,864,718		(831,834)			1	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		2,998,656	*#	2,998,656	1,581,699		(708,479)			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		2,117,885	*#	2,117,885	1,115,832		(501,027)			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		3,252,537	*#	3,252,537	1,700,839		(775,849)			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		1,705,381	*#	1,705,381	894,891		(405,245)			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		462,157	*#	462,157	184,705		(79,272)			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		267,739	*#	267,739	65,607		(101,066)			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		31,376	*#	31,376	10,853		(10,262)			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		623,404	*#	623,404	255,870		(183,767)			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		1,539,469	*#	1,539,469	667,317		(436,076)			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		667,361	*#	667,361	301,592		(182,885)			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		1,623,466	*#	1,623,466	716,119		(453,673)			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		1,098,658	*#	1,098,658	486,304		(306,177)			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		1,575,789	*#	1,575,789	692,878		(441,455)			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		1,447,688	*#	1,447,688	633,154		(407,267)			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		1,761,966	*#	1,761,966	768,103		(496,932)			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		2,145,056	*#	2,145,056	933,544		(605,756)			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		2,140,761	*#	2,140,761	930,772		(604,995)			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		2,053,262	*#	2,053,262	892,316		(580,473)			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		428,923	*#	428,923	132,395		(84,722)			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		20,015	*#	20,015	5,839		(4,725)			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		305,435	*#	305,435	79,075		(75,454)			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		47,732	*#	47,732	13,950		(11,261)			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		520,806	*#	520,806	159,453		(120,451)			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		36,317	*#	36,317	14,721		(7,199)			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		1,468,434	*#	1,468,434	442,946		(341,829)			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		453,243	*#	453,243	137,675		(105,189)			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		1,297,433	*#	1,297,433	425,558		(290,625)			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		1,272,589	*#	1,272,589	421,537		(283,684)			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		1,183,950	*#	1,183,950	390,628		(264,441)			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		2,427,640	*#	2,427,640	806,512		(540,376)			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		2,231,688	*#	2,231,688	732,691		(499,666)			1	B

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate of Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization) / Accretion	20 Adjustment to Carrying Value of Hedged Items	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	03/07/2017	03/06/2018		48,218,793	2,375.3100		1,291,774		1,438,688	*#	1,438,688	469,858		(322,944)			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		2,309,448	*#	2,309,448	760,501		(516,316)			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		859,165	*#	859,165	279,952		(193,071)			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		725,333	*#	725,333	241,625		(161,236)			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		299,725	*#	299,725	68,938		(46,157)			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		336,532	*#	336,532	48,441		(96,030)			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		58,179	*#	58,179	24,213		(11,322)			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		691,594	*#	691,594	285,214		(135,460)			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		43,126	*#	43,126	16,824		(8,767)			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		1,494,943	*#	1,494,943	566,228		(309,571)			1	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		575,866	*#	575,866	191,398		(128,156)			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		2,296,819	*#	2,296,819	795,610		(500,403)			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		911,684	*#	911,684	316,547		(198,379)			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		1,640,009	*#	1,640,009	566,430		(357,860)			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		1,872,119	*#	1,872,119	650,456		(407,221)			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		1,316,284	*#	1,316,284	455,625		(286,886)			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		2,354,716	*#	2,354,716	816,989		(512,576)			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		2,390,701	*#	2,390,701	826,735		(521,322)			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		1,612,708	*#	1,612,708	560,512		(350,732)			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		331,706	*#	331,706	85,931		(49,155)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	SOCIETE GENERALE	04/07/2017	04/06/2018		14,921,653	119.1800		389,380		286,184	*#	286,184	(38,300)		(64,897)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES	04/07/2017	04/06/2018		3,499,968	79.0500		82,954		87,464	*#	87,464	18,335		(13,826)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	SOCIETE GENERALE	04/07/2017	04/06/2018		16,099,770	806.7000		642,235		816,534	*#	816,534	281,339		(107,039)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES	04/07/2017	04/06/2018		1,419,390	429.0900		49,631		56,004	*#	56,004	14,645		(8,272)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	04/07/2017	04/06/2018		85,400,080	2,357.4900		1,700,402		2,121,585	*#	2,121,585	704,584		(283,400)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	JP MORGAN CHASE	04/07/2017	04/06/2018		24,942,972	2,357.4900		613,597		726,628	*#	726,628	215,297		(102,266)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	SOCIETE GENERALE	04/07/2017	04/06/2018		115,308,048	2,357.4900		2,923,432		3,377,151	*#	3,377,151	940,958		(487,239)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	SOCIETE GENERALE	04/07/2017	04/06/2018		31,803,859	2,357.4900		608,559		700,901	*#	700,901	193,769		(101,427)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	SOCIETE GENERALE	04/07/2017	04/06/2018		57,071,847	2,357.4900		1,610,365		1,862,706	*#	1,862,706	520,735		(268,394)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	SOCIETE GENERALE	04/07/2017	04/06/2018		48,383,891	2,357.4900		1,278,202		1,476,003	*#	1,476,003	410,834		(213,034)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	SOCIETE GENERALE	04/07/2017	04/06/2018		50,729,429	2,357.4900		1,133,159		1,306,417	*#	1,306,417	362,118		(188,860)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	SOCIETE GENERALE	04/07/2017	04/06/2018		30,428,092	2,357.4900		753,381		868,597	*#	868,597	240,779		(125,564)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	SOCIETE GENERALE	04/07/2017	04/06/2018		80,286,314	2,357.4900		1,952,081		2,251,742	*#	2,251,742	625,007		(325,347)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	SOCIETE GENERALE	04/07/2017	04/06/2018		112,552,134	2,357.4900		2,362,292		2,721,768	*#	2,721,768	753,191		(393,715)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	SOCIETE GENERALE	04/07/2017	04/06/2018		56,301,924	2,357.4900		1,320,444		1,522,190	*#	1,522,190	421,820		(220,074)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	SOCIETE GENERALE	04/07/2017	04/06/2018		55,814,386	2,357.4900		1,234,906		1,422,887	*#	1,422,887	393,799		(205,818)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	04/07/2017	10/06/2018		7,072,470	2,357.4900		261,733		298,139	*#	298,139	65,488		(29,081)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	04/21/2017	04/20/2018		13,147,246	121.9600		313,697		205,250	*#	205,250	(56,164)		(52,283)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MERRILL LYNCH	04/21/2017	04/20/2018		2,077,230	80.9000		42,109		40,240	*#	40,240	5,149		(7,018)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	04/21/2017	04/20/2018		11,117,644	806.1400		444,491		577,132	*#	577,132	206,723		(74,082)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES	04/21/2017	04/20/2018		1,421,816	431.7800		51,249		51,041	*#	51,041	8,333		(8,542)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MERRILL LYNCH	04/21/2017	04/20/2018		66,674,959	2,355.8400		1,313,778		1,666,222	*#	1,666,222	571,407		(218,963)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	SOCIETE GENERALE	04/21/2017	04/20/2018		21,578,813	2,355.8400		552,418		644,742	*#	644,742	184,394		(92,070)			1	B

Statement as of June 30, 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 Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	04/21/2017	04/20/2018		71,617,536	2,355.8400		1,582,448		1,837,091	*#	1,837,091	518,384		(263,741)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	04/21/2017	04/20/2018		29,212,416	2,355.8400		558,548		647,455	*#	647,455	181,998		(93,091)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	04/21/2017	04/20/2018		86,223,744	2,355.8400		1,806,364		2,097,597	*#	2,097,597	592,294		(301,061)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	04/21/2017	04/20/2018		81,747,648	2,355.8400		1,913,504		2,224,438	*#	2,224,438	629,852		(318,917)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	04/21/2017	04/20/2018		66,905,856	2,355.8400		1,639,368		1,905,882	*#	1,905,882	539,742		(273,228)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	04/21/2017	04/20/2018		89,286,336	2,355.8400		2,262,789		2,633,020	*#	2,633,020	747,362		(377,132)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	04/21/2017	04/20/2018		79,391,808	2,355.8400		2,159,638		2,516,213	*#	2,516,213	716,515		(359,940)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	04/21/2017	10/20/2018		6,596,352	2,355.8400		254,196		292,500	*#	292,500	66,548		(28,244)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	05/08/2017	05/06/2018		16,600,348	117.0100		394,402		373,664	*#	373,664	12,129		(32,867)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	05/08/2017	05/06/2018		2,823,933	78.6700		58,510		73,915	*#	73,915	20,280		(4,876)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	05/08/2017	05/06/2018		11,517,824	821.0000		467,868		484,884	*#	484,884	56,005		(38,989)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES	05/08/2017	05/06/2018		1,452,648	432.9900		50,558		50,827	*#	50,827	4,482		(4,213)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CREDIT SUISSE	05/08/2017	05/06/2018		79,266,155	2,399.2900		1,480,734		1,598,481	*#	1,598,481	241,141		(123,394)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	JP MORGAN CHASE	05/08/2017	05/06/2018		25,187,922	2,399.2900		604,510		655,187	*#	655,187	101,053		(50,376)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	05/08/2017	05/06/2018		88,053,943	2,399.2900		2,091,320		2,212,130	*#	2,212,130	295,087		(174,277)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	05/08/2017	05/06/2018		36,469,208	2,399.2900		683,912		722,743	*#	722,743	95,824		(56,993)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	05/08/2017	05/06/2018		45,317,858	2,399.2900		1,168,036		1,235,700	*#	1,235,700	165,000		(97,336)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	05/08/2017	05/06/2018		65,740,546	2,399.2900		1,505,197		1,593,335	*#	1,593,335	213,571		(125,433)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	05/08/2017	05/06/2018		91,888,903	2,399.2900		2,271,859		2,408,167	*#	2,408,167	325,630		(189,322)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	05/08/2017	05/06/2018		55,183,670	2,399.2900		1,193,797		1,262,536	*#	1,262,536	168,222		(99,483)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	05/08/2017	05/06/2018		38,841,563	2,399.2900		937,815		992,767	*#	992,767	133,103		(78,151)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	05/08/2017	05/06/2018		51,344,806	2,399.2900		1,410,350		1,494,745	*#	1,494,745	201,924		(117,529)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	05/08/2017	05/06/2018		53,264,238	2,399.2900		1,152,273		1,218,622	*#	1,218,622	162,371		(96,023)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	05/08/2017	05/06/2018		94,532,026	2,399.2900		1,941,404		2,053,293	*#	2,053,293	273,672		(161,784)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	SOCIETE GENERALE	05/08/2017	11/06/2018		9,171,424	2,399.2900		351,867		369,764	*#	369,764	37,446		(19,548)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	SOCIETE GENERALE	05/22/2017	05/20/2018		13,873,419	119.4000		334,635		262,239	*#	262,239	(44,510)		(27,886)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	05/22/2017	05/20/2018		2,744,932	78.5100		62,933		73,307	*#	73,307	15,618		(5,244)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	05/22/2017	05/20/2018		10,957,307	815.0000		486,827		514,283	*#	514,283	68,025		(40,569)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES	05/22/2017	05/20/2018		1,172,803	431.3400		43,966		45,086	*#	45,086	4,784		(3,664)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MERRILL LYNCH	05/22/2017	05/20/2018		71,552,594	2,381.7300		1,488,895		1,632,542	*#	1,632,542	267,722		(124,075)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	05/22/2017	05/20/2018		23,920,046	2,381.7300		617,137		682,948	*#	682,948	117,239		(51,428)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	05/22/2017	05/20/2018		88,021,209	2,381.7300		2,194,867		2,357,511	*#	2,357,511	345,550		(182,906)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	05/22/2017	05/20/2018		41,527,055	2,381.7300		1,193,995		1,281,771	*#	1,281,771	187,276		(99,500)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	05/22/2017	05/20/2018		47,269,023	2,381.7300		1,280,497		1,375,033	*#	1,375,033	201,244		(106,708)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	05/22/2017	05/20/2018		73,514,746	2,381.7300		1,896,414		2,037,620	*#	2,037,620	299,241		(158,034)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MERRILL LYNCH	05/22/2017	05/20/2018		23,564,811	2,381.7300		458,982		491,880	*#	491,880	71,147		(38,249)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	05/22/2017	05/20/2018		48,835,309	2,381.7300		1,195,801		1,284,906	*#	1,284,906	188,755		(99,650)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	05/22/2017	05/20/2018		53,042,057	2,381.7300		1,252,041		1,344,882	*#	1,344,882	197,177		(104,337)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	05/22/2017	05/20/2018		106,598,009	2,381.7300		2,394,028		2,573,210	*#	2,573,210	378,685		(199,502)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	05/22/2017	05/20/2018		62,095,353	2,381.7300		1,329,387		1,422,053	*#	1,422,053	203,448		(110,782)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	SOCIETE GENERALE	05/22/2017	11/20/2018		6,378,205	2,381.7300		251,569		269,524	*#	269,524	31,932		(13,976)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	06/07/2017	06/06/2018		16,495,242	123.1000		375,196		254,482	*#	254,482	(120,715)					1	B

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	06/07/2017	06/06/2018		3,078,814	79.2900		69,117		76,161	*#	76,161	7,044					1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	06/07/2017	06/06/2018		12,176,660	831.2800		517,078		459,320	*#	459,320	(57,758)					1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES	06/07/2017	06/06/2018		2,645,559	437.0800		96,394		82,874	*#	82,874	(13,521)					1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MERRILL LYNCH	06/07/2017	06/06/2018		77,072,223	2,429.3300		1,519,662		1,335,243	*#	1,335,243	(184,419)					1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	06/07/2017	06/06/2018		20,248,940	2,429.3300		490,024		487,702	*#	487,702	(2,322)					1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	06/07/2017	06/06/2018		54,834,992	2,429.3300		1,481,404		1,355,114	*#	1,355,114	(126,290)					1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	06/07/2017	06/06/2018		68,753,489	2,429.3300		1,603,275		1,469,479	*#	1,469,479	(133,796)					1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	06/07/2017	06/06/2018		58,712,862	2,429.3300		1,409,256		1,290,539	*#	1,290,539	(118,717)					1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	06/07/2017	06/06/2018		94,451,219	2,429.3300		2,328,106		2,132,724	*#	2,132,724	(195,382)					1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	06/07/2017	06/06/2018		101,677,444	2,429.3300		2,621,323		2,395,764	*#	2,395,764	(225,559)					1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	06/07/2017	06/06/2018		52,193,113	2,429.3300		1,170,479		1,072,642	*#	1,072,642	(97,838)					1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	06/07/2017	06/06/2018		38,986,131	2,429.3300		1,133,156		1,035,476	*#	1,035,476	(97,680)					1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	06/07/2017	06/06/2018		47,187,526	2,429.3300		915,263		839,330	*#	839,330	(75,933)					1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	06/07/2017	06/06/2018		119,741,621	2,429.3300		2,546,320		2,335,571	*#	2,335,571	(210,749)					1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	06/07/2017	12/06/2018		9,012,184	2,429.3300		366,114		350,472	*#	350,472	(15,643)					1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	06/21/2017	06/20/2018		14,428,804	118.1800		352,845		309,867	*#	309,867	(42,978)					1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	06/21/2017	06/20/2018		3,165,865	81.0600		69,129		63,906	*#	63,906	(5,223)					1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	06/21/2017	06/20/2018		10,748,884	833.9200		436,957		396,911	*#	396,911	(40,046)					1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES	06/21/2017	06/20/2018		2,464,289	438.0600		84,766		75,915	*#	75,915	(8,851)					1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MERRILL LYNCH	06/21/2017	06/20/2018		76,277,069	2,437.0300		1,509,591		1,338,987	*#	1,338,987	(170,604)					1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	JP MORGAN CHASE	06/21/2017	06/20/2018		21,766,826	2,437.0300		544,171		546,493	*#	546,493	2,322					1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	06/21/2017	06/20/2018		61,169,453	2,437.0300		1,370,315		1,237,073	*#	1,237,073	(133,241)					1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	JP MORGAN CHASE	06/21/2017	06/20/2018		48,165,618	2,437.0300		1,372,812		1,249,661	*#	1,249,661	(123,151)					1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	JP MORGAN CHASE	06/21/2017	06/20/2018		67,310,779	2,437.0300		1,782,595		1,623,782	*#	1,623,782	(158,813)					1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	JP MORGAN CHASE	06/21/2017	06/20/2018		82,517,570	2,437.0300		2,093,748		1,912,814	*#	1,912,814	(180,934)					1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	JP MORGAN CHASE	06/21/2017	06/20/2018		63,915,739	2,437.0300		1,557,878		1,419,971	*#	1,419,971	(137,906)					1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	JP MORGAN CHASE	06/21/2017	06/20/2018		48,358,483	2,437.0300		1,157,851		1,055,403	*#	1,055,403	(102,447)					1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	06/21/2017	06/20/2018		45,085,055	2,437.0300		1,051,063		948,180	*#	948,180	(102,882)					1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	06/21/2017	06/20/2018		85,296,050	2,437.0300		1,812,797		1,637,319	*#	1,637,319	(175,478)					1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	06/21/2017	06/20/2018		33,387,311	2,437.0300		646,561		584,524	*#	584,524	(62,037)					1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	06/21/2017	12/20/2018		8,994,691	2,437.0300		362,367		341,583	*#	341,583	(20,784)					1	B
0089999. Total-Purchased Options-Hedging Other-Call Options and Warrants										195,464,472	193,295,218	0	573,858,435	XX	573,858,435	298,862,905	0	(134,896,494)	0	0	XXX	XXX
0149999. Total-Purchased Options-Hedging Other										195,464,472	193,295,218	0	573,858,435	XX	573,858,435	298,862,905	0	(134,896,494)	0	0	XXX	XXX
0369999. Total-Purchased Options-Call Options and Warrants										195,464,472	193,295,218	0	573,858,435	XX	573,858,435	298,862,905	0	(134,896,494)	0	0	XXX	XXX
0429999. Total-Purchased Options										195,464,472	193,295,218	0	573,858,435	XX	573,858,435	298,862,905	0	(134,896,494)	0	0	XXX	XXX
Swaps - Hedging Effective - Interest Rate																						
RECEIVE SWAPTIONS *PAY VARIABLE* INTEREST RATE SWAPS	FLOATING RATE MBS 1mL	D1	C	MORGAN STANLEY	06/26/2017	08/25/2019		153,000,000	1.2161			279,334	(686,068)		(686,068)	(376,637)					1	D
RECEIVE SWAPTIONS *PAY VARIABLE* INTEREST RATE SWAPS	FLOATING RATE MBS 1mL	D1	C	MORGAN STANLEY	06/26/2017	12/26/2023		123,000,000	1.2161			300,834	(3,486,683)		(3,486,683)	436,021					1	D
RECEIVE SWAPTIONS *PAY VARIABLE* INTEREST RATE SWAPS	FLOATING RATE MBS 1mL	D1	C	MORGAN STANLEY	06/26/2017	12/26/2023		93,000,000	1.2161			226,276	(1,229,527)		(1,229,527)	4,322					1	D
RECEIVE SWAPTIONS *PAY VARIABLE* INTEREST RATE SWAPS	FLOATING RATE CLO 3mL	D1	C	MORGAN STANLEY	04/17/2017	04/15/2020		177,000,000	1.1584			226,783	(865,358)		(865,358)	(61,946)					1	D

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
RECEIVE SWAPTIONS *PAY VARIABLE* INTEREST RATE SWAPS	FLOATING RATE TRUST PREFERRED CDO 3mL	D1	C	MORGAN STANLEY	06/23/2017	06/23/2030		113,000,000	1.2894			795,424	1,320,206		1,320,206	478,629					1	D
RECEIVE SWAPTIONS *PAY VARIABLE* INTEREST RATE SWAPS	FLOATING RATE TRUST PREFERRED CDO 3mL	D1	C	MORGAN STANLEY	06/23/2017	06/23/2030		278,000,000	1.2894			723,995	(13,241,305)		(13,241,305)	2,103,614					1	D
RECEIVE SWAPTIONS *PAY VARIABLE* INTEREST RATE SWAPS	FLOATING RATE TRUST PREFERRED CDO 3mL	D1	C	MORGAN STANLEY	04/03/2017	04/03/2027		54,000,000	1.1476			272,790	(316,741)		(316,741)	205,071					1	D
0859999. Total-Swaps-Hedging Effective-Interest Rate										0	0	2,825,436	(18,505,476)	XX	(18,505,476)	2,789,075	0	0	0	0	XXX	XXX
0909999. Total-Swaps-Hedging Effective										0	0	2,825,436	(18,505,476)	XX	(18,505,476)	2,789,075	0	0	0	0	XXX	XXX
1159999. Total-Swaps-Interest Rate										0	0	2,825,436	(18,505,476)	XX	(18,505,476)	2,789,075	0	0	0	0	XXX	XXX
1209999. Total-Swaps										0	0	2,825,436	(18,505,476)	XX	(18,505,476)	2,789,075	0	0	0	0	XXX	XXX
1399999. Total-Hedging Effective										0	0	2,825,436	(18,505,476)	XX	(18,505,476)	2,789,075	0	0	0	0	XXX	XXX
1409999. Total-Hedging Other										195,464,472	193,295,218	0	573,858,435	XX	573,858,435	298,862,905	0	(134,896,494)	0	0	XXX	XXX
1449999. TOTAL										195,464,472	193,295,218	2,825,436	555,352,958	XX	555,352,958	301,651,980	0	(134,896,494)	0	0	XXX	XXX

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

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

NONE

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

1	2	3	4	Book Adjusted Carrying Value 5	Book Adjusted Carrying Value 6	Book Adjusted Carrying Value 7	Fair Value 8	Fair Value 9	Fair Value 10	11	12
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	63,230,000	66,453,483		3,223,483	66,453,483		3,223,483		0
BNP PARIBAS NY	Y	Y	58,027,479	56,905,285		0	56,905,285		0		0
CITIBANK	Y	Y	60,484,000	59,713,778		0	59,713,778		0		0
CREDIT SUISSE	Y	Y	49,964,000	49,521,157		0	49,521,157		0		0
JP MORGAN CHASE	Y	Y	7,510,000	11,471,518		3,961,518	11,471,518		3,961,518		0
MERRILL LYNCH	Y	Y	43,570,000	43,140,755		0	43,140,755		0		0
MORGAN STANLEY	Y	Y	89,579,841	225,701,773	(19,825,682)	116,296,250	225,701,773	(19,825,682)	116,296,250		0
ROYAL BANK OF CANADA	Y	Y	9,600,000	9,794,584		194,584	9,794,584		194,584		0
SOCIETE GENERALE	Y	Y	21,240,000	20,495,882		0	20,495,882		0		0
UBS SECURITIES	Y	Y	230,000	548,668		318,668	548,668		318,668		0
WELLS FARGO	Y	Y	32,250,000	31,431,758		0	31,431,758		0		0
0299999. Total NAIC 1 Designation			435,685,320	575,178,640	(19,825,682)	123,994,502	575,178,640	(19,825,682)	123,994,502	0	0
0999999. Gross Totals			435,685,320	575,178,640	(19,825,682)	123,994,502	575,178,640	(19,825,682)	123,994,502	0	0
1. Offset per SSAP No. 64											
2. Net after right of offset per SSAP No. 64				575,178,640	(19,825,682)						

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
Collateral Pledged to Reporting Entity								
BARCLAYS	CASH		BANK OF NEW YORK (141001)	63,230,000	63,230,000	XXX		
BNP PARIBAS NY	CASH		BANK OF NEW YORK (141001)	58,027,479	58,027,479	XXX		
CITIBANK	CASH		BANK OF NEW YORK (141001)	60,484,000	60,484,000	XXX		
CREDIT SUISSE	CASH		BANK OF NEW YORK (141001)	49,964,000	49,964,000	XXX		
JP MORGAN CHASE	CASH		BANK OF NEW YORK (141001)	7,510,000	7,510,000	XXX		
MERRILL LYNCH	CASH		BANK OF NEW YORK (141001)	43,570,000	43,570,000	XXX		
MORGAN STANLEY	CASH		BANK OF NEW YORK (141001)	29,330,000	29,330,000	XXX		
MORGAN STANLEY	CASH		MORGAN STANLEY (0617HNJR4)	60,249,841	60,249,841	XXX		
ROYAL BANK OF CANADA	CASH		BANK OF NEW YORK (141001)	9,600,000	9,600,000	XXX		
SOCIETE GENERALE	CASH		BANK OF NEW YORK (141001)	21,240,000	21,240,000	XXX		
UBS SECURITIES	CASH		BANK OF NEW YORK (141001)	230,000	230,000	XXX		
WELLS FARGO	CASH		BANK OF NEW YORK (141001)	32,250,000	32,250,000	XXX		
0299999. Totals				435,685,320	435,685,320	XXX	XXX	XXX

Sch. DL - Pt. 1
NONE

Sch. DL - Pt. 2
NONE

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1		2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
						6	7	8	
Depository		Code	Rate of Interest	Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	First Month	Second Month	Third Month	*
Open Depositories									
Bank of New York	New York, NY		0.100	85		50,260,226	35,577,570	38,224,105	XXX
Charleston Harbor	Charleston, SC					484,246	707,360	540,005	XXX
Community Bank of the Bay	Oakland, CA		0.300	23		100,000	100,000	100,000	XXX
Skipjack Cove	Georgetown, MD					196,455	209,143	147,503	XXX
Sailfish Marina	Palm Beach Shores, FL					603,253	988,956	606,765	XXX
PNC Bank	Pittsburgh, PA					(32,175,761)	21,219,846	(32,358,413)	XXX
Wells Fargo Bank / Norwest Bank	Phoenix, AZ					353,075	269,468	332,638	XXX
Bay Bridge Marina	Stevensville, MD					252,338	292,134	191,660	XXX
Mountain View Grand	Whitefield, NH					1,772,180	1,569,625	1,375,206	XXX
Huntington Bank	Columbus, OH					22,577	21,240	19,850	XXX
Federal Home Loan Bank - Cincinnati	Cincinnati, OH		0.540	33,987	9,827	39,064,620	31,113,212	10,267,729	XXX
0199999. Total Open Depositories		XXX	XXX	34,095	9,827	60,933,208	92,068,554	19,447,048	XXX
0399999. Total Cash on Deposit		XXX	XXX	34,095	9,827	60,933,208	92,068,554	19,447,048	XXX
0599999. Total Cash		XXX	XXX	34,095	9,827	60,933,208	92,068,554	19,447,048	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

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

NONE