



QUARTERLY STATEMENT

As of June 30, 2017
of the Condition and Affairs of the

ANNUITY INVESTORS LIFE INSURANCE COMPANY

NAIC Group Code.....0084, 0084 (Current Period) (Prior Period)	NAIC Company Code..... 93661	Employer's ID Number..... 31-1021738
Organized under the Laws of OH	State of Domicile or Port of Entry OH	Country of Domicile US
Incorporated/Organized..... November 13, 1981	Commenced Business..... December 21, 1981	
Statutory Home Office	301 East Fourth Street..... Cincinnati OH US 45202 (Street and Number) (City or Town, State, Country and Zip Code)	
Main Administrative Office	301 East Fourth Street..... Cincinnati OH US 45202 (Street and Number) (City or Town, State, Country and Zip Code)	513-357-3300 (Area Code) (Telephone Number)
Mail Address	Post Office Box 5423..... Cincinnati OH US 45202 (Street and Number or P. O. Box) (City or Town, State, Country and Zip Code)	
Primary Location of Books and Records	301 East Fourth Street..... Cincinnati OH US 45202 (Street and Number) (City or Town, State, Country and Zip Code)	513-357-3300 (Area Code) (Telephone Number)
Internet Web Site Address	www.gaig.com	
Statutory Statement Contact	Robert Mayhew Earle II (Name) rearle@gaig.com (E-Mail Address)	513-412-1735 (Area Code) (Telephone Number) (Extension) 513-412-1673 (Fax Number)

OFFICERS

Name	Title	Name	Title
1. Stephen Craig Lindner	President	2. Mark Francis Muething	Secretary
3. Christopher Patrick Miliano	Treasurer		
OTHER			
Eugene Michael Breen	Appointed Actuary	John Paul Gruber	Senior Vice President
Michael Harrison Haney	Vice President	Adrienne Susan Kessling	Senior Vice President
Rebecca Jane Schriml	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)
Mark Francis Muething	Christopher Patrick Miliano	Christopher
1. (Printed Name)	2. (Printed Name)	3. (Printed Name)
Secretary	Treasurer	Treasurer
(Title)	(Title)	(Title)
Subscribed and sworn to before me	a. Is this an original filing?	Yes [X] No []
This _____ day of August 2017	b. If no:	1. State the amendment number
		2. Date filed
		3. Number of pages attached

Statement as of June 30, 2017 of the **ANNUITY INVESTORS LIFE INSURANCE COMPANY**

ASSETS

	Current Statement Date			4
	1	2	3	
	Assets	Nonadmitted Assets	Net Admitted Assets (Cols. 1 - 2)	December 31 Prior Year Net Admitted Assets
1. Bonds.....	2,343,325,662		2,343,325,662	2,306,190,528
2. Stocks:				
2.1 Preferred stocks.....	1,000,000		1,000,000	1,000,000
2.2 Common stocks.....	6,277,268		6,277,268	5,572,735
3. Mortgage loans on real estate:				
3.1 First liens.....			0	
3.2 Other than first liens.....			0	
4. Real estate:				
4.1 Properties occupied by the company (less \$.....0 encumbrances).....			0	
4.2 Properties held for the production of income (less \$.....0 encumbrances).....			0	
4.3 Properties held for sale (less \$.....0 encumbrances).....			0	
5. Cash (\$.....(4,283,269)), cash equivalents (\$.....0) and short-term investments (\$.....69,502,334).....	65,219,065		65,219,065	41,153,485
6. Contract loans (including \$.....0 premium notes).....	57,922,897		57,922,897	58,267,375
7. Derivatives.....	14,832,934		14,832,934	13,410,710
8. Other invested assets.....	10,947,955		10,947,955	10,991,476
9. Receivables for securities.....	42,157		42,157	198,449
10. Securities lending reinvested collateral assets.....			0	
11. Aggregate write-ins for invested assets.....	0	0	0	0
12. Subtotals, cash and invested assets (Lines 1 to 11).....	2,499,567,938	0	2,499,567,938	2,436,784,758
13. Title plants less \$.....0 charged off (for Title insurers only).....			0	
14. Investment income due and accrued.....	24,765,576		24,765,576	24,379,511
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection.....			0	
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$.....0 earned but unbilled premiums).....	197,775	197,775	0	
15.3 Accrued retrospective premiums (\$.....0) and contracts subject to redetermination (\$.....0).....			0	
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers.....			0	
16.2 Funds held by or deposited with reinsured companies.....			0	
16.3 Other amounts receivable under reinsurance contracts.....			0	
17. Amounts receivable relating to uninsured plans.....			0	
18.1 Current federal and foreign income tax recoverable and interest thereon.....			0	
18.2 Net deferred tax asset.....	693,174		693,174	834,098
19. Guaranty funds receivable or on deposit.....	6,518		6,518	152,647
20. Electronic data processing equipment and software.....			0	
21. Furniture and equipment, including health care delivery assets (\$.....0).....			0	
22. Net adjustment in assets and liabilities due to foreign exchange rates.....			0	
23. Receivables from parent, subsidiaries and affiliates.....	63,297		63,297	389,077
24. Health care (\$.....0) and other amounts receivable.....			0	
25. Aggregate write-ins for other than invested assets.....	796,419	46,962	749,457	822,770
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25).....	2,526,090,697	244,737	2,525,845,960	2,463,362,861
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts.....	620,173,996		620,173,996	600,064,488
28. Total (Lines 26 and 27).....	3,146,264,693	244,737	3,146,019,956	3,063,427,349

DETAILS OF WRITE-INS				
1101.			0	
1102.			0	
1103.			0	
1198. Summary of remaining write-ins for Line 11 from overflow page.....	0	0	0	0
1199. Totals (Lines 1101 thru 1103 plus 1198) (Line 11 above).....	0	0	0	0
2501. Accrued contractual fee income.....	485,775		485,775	545,323
2502. Receivable for marketing reallocation.....	202,182		202,182	215,947
2503. Funds held as collateral.....	40,000		40,000	40,000
2598. Summary of remaining write-ins for Line 25 from overflow page.....	68,462	46,962	21,500	21,500
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....	796,419	46,962	749,457	822,770

Statement as of June 30, 2017 of the **ANNUITY INVESTORS LIFE INSURANCE COMPANY**
LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31 Prior Year
1. Aggregate reserve for life contracts \$.....2,167,990,122 less \$.....0 included in Line 6.3 (including \$.....0 Modco Reserve).....	2,167,990,122	2,144,628,572
2. Aggregate reserve for accident and health contracts (including \$.....0 Modco Reserve).....	.....	.....
3. Liability for deposit-type contracts (including \$.....0 Modco Reserve).....	27,311,416	27,736,679
4. Contract claims:		
4.1 Life.....	5,295,034	4,553,982
4.2 Accident and health.....	.....	.....
5. Policyholders' dividends \$.....0 and coupons \$.....0 due and unpaid.....	.....	.....
6. Provision for policyholders' dividends and coupons payable in following calendar year - estimated amounts:		
6.1 Dividends apportioned for payment (including \$.....0 Modco).....	.....	.....
6.2 Dividends not yet apportioned (including \$.....0 Modco).....	.....	.....
6.3 Coupons and similar benefits (including \$.....0 Modco).....	.....	.....
7. Amount provisionally held for deferred dividend policies not included in Line 6.....	.....	.....
8. Premiums and annuity considerations for life and accident and health contracts received in advance less \$.....0 discount; including \$.....0 accident and health premiums.....	.....	.....
9. Contract liabilities not included elsewhere:		
9.1 Surrender values on canceled contracts.....	.....	.....
9.2 Provision for experience rating refunds, including the liability of \$.....0 accident and health experience rating refunds of which \$.....0 is for medical loss ratio rebate per the Public Health Service Act.....	.....	.....
9.3 Other amounts payable on reinsurance, including \$.....0 assumed and \$.....0 ceded.....	.....	.....
9.4 Interest Maintenance Reserve.....	5,365,535	4,904,652
10. Commissions to agents due or accrued - life and annuity contracts \$.....0, accident and health \$.....0 and deposit-type contract funds \$.....0.....	.....	.....461,842
11. Commissions and expense allowances payable on reinsurance assumed.....	.....	.....
12. General expenses due or accrued.....	886,185	858,348
13. Transfers to Separate Accounts due or accrued (net) (including \$.....(5,134,736) accrued for expense allowances recognized in reserves, net of reinsured allowances).....	(5,134,736)	(5,470,708)
14. Taxes, licenses and fees due or accrued, excluding federal income taxes.....	637,530	688,771
15.1 Current federal and foreign income taxes, including \$.....0 on realized capital gains (losses).....	237,894	1,213,895
15.2 Net deferred tax liability.....	.....	.....
16. Unearned investment income.....	.....	.....
17. Amounts withheld or retained by company as agent or trustee.....	67,936	70,202
18. Amounts held for agents' account, including \$.....563,570 agents' credit balances.....	563,570	221,218
19. Remittances and items not allocated.....	800,550	822,860
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.....	13,105,640	11,826,055
24.02 Reinsurance in unauthorized and certified (\$.....0) companies.....	.....	.....
24.03 Funds held under reinsurance treaties with unauthorized and certified (\$.....0) reinsurers.....	.....	.....
24.04 Payable to parent, subsidiaries and affiliates.....	1,317,258	.....
24.05 Drafts outstanding.....	.....	.....
24.06 Liability for amounts held under uninsured plans.....	.....	.....
24.07 Funds held under coinsurance.....	.....	.....
24.08 Derivatives.....	.....	.....
24.09 Payable for securities.....	25,874,304	1,006,435
24.10 Payable for securities lending.....	.....	.....
24.11 Capital notes \$.....0 and interest thereon \$.....0.....	.....	.....
25. Aggregate write-ins for liabilities.....	432,744	392,923
26. Total liabilities excluding Separate Accounts business (Lines 1 to 25).....	2,244,750,982	2,193,915,726
27. From Separate Accounts statement.....	620,173,996	600,064,488
28. Total liabilities (Lines 26 and 27).....	2,864,924,978	2,793,980,214
29. Common capital stock.....	2,500,000	2,500,000
30. Preferred capital stock.....	.....	.....
31. Aggregate write-ins for other-than-special surplus funds.....	0	0
32. Surplus notes.....	.....	.....
33. Gross paid in and contributed surplus.....	171,550,000	171,550,000
34. Aggregate write-ins for special surplus funds.....	0	0
35. Unassigned funds (surplus).....	107,044,978	95,397,135
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).....	278,594,978	266,947,135
38. Totals of Lines 29, 30 and 37.....	281,094,978	269,447,135
39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3).....	3,146,019,956	3,063,427,349
DETAILS OF WRITE-INS		
2501. Unclaimed property.....	392,744	352,923
2502. Liability for funds held as collateral.....	40,000	40,000
2503. ....	.....	.....
2598. Summary of remaining write-ins for Line 25 from overflow page.....	0	0
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....	432,744	392,923
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.....	104,560,764	101,835,463	193,427,696
2. Considerations for supplementary contracts with life contingencies.....			
3. Net investment income.....	59,743,879	52,975,129	111,165,758
4. Amortization of Interest Maintenance Reserve (IMR).....	676,252	504,540	1,109,745
5. Separate Accounts net gain from operations excluding unrealized gains or losses.....			
6. Commissions and expense allowances on reinsurance ceded.....			
7. Reserve adjustments on reinsurance ceded.....			
8. Miscellaneous Income:			
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts.....	4,132,711	3,945,471	8,058,541
8.2 Charges and fees for deposit-type contracts.....	275,147	325,975	517,993
8.3 Aggregate write-ins for miscellaneous income.....	1,347,102	1,439,896	2,880,146
9. Totals (Lines 1 to 8.3).....	170,735,855	161,026,474	317,159,879
10. Death benefits.....			
11. Matured endowments (excluding guaranteed annual pure endowments).....			
12. Annuity benefits.....	7,616,915	10,468,450	19,541,896
13. Disability benefits and benefits under accident and health contracts.....			
14. Coupons, guaranteed annual pure endowments and similar benefits.....			
15. Surrender benefits and withdrawals for life contracts.....	132,729,378	109,258,842	235,999,120
16. Group conversions.....			
17. Interest and adjustments on contract or deposit-type contract funds.....	4,173,198	4,252,399	7,070,425
18. Payments on supplementary contracts with life contingencies.....			
19. Increase in aggregate reserves for life and accident and health contracts.....	23,361,550	23,020,093	34,569,006
20. Totals (Lines 10 to 19).....	167,881,041	146,999,784	297,180,447
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only).....	7,473,600	6,911,850	13,347,388
22. Commissions and expense allowances on reinsurance assumed.....			
23. General insurance expenses.....	7,061,736	7,459,919	15,007,518
24. Insurance taxes, licenses and fees, excluding federal income taxes.....	236,234	287,643	1,072,187
25. Increase in loading on deferred and uncollected premiums.....			
26. Net transfers to or (from) Separate Accounts net of reinsurance.....	(29,667,921)	(16,128,468)	(40,826,803)
27. Aggregate write-ins for deductions.....	0	0	0
28. Totals (Lines 20 to 27).....	152,984,690	145,530,728	285,780,737
29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28).....	17,751,165	15,495,746	31,379,142
30. Dividends to policyholders.....			
31. Net gain from operations after dividends to policyholders and before federal income taxes (Line 29 minus Line 30).....	17,751,165	15,495,746	31,379,142
32. Federal and foreign income taxes incurred (excluding tax on capital gains).....	6,420,205	5,821,708	12,582,665
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).....	11,330,960	9,674,038	18,796,477
34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of \$.....14,387 (excluding taxes of \$.....612,304 transferred to the IMR).....	(195,624)	(692,068)	44,111
35. Net income (Line 33 plus Line 34).....	11,135,336	8,981,970	18,840,588
CAPITAL AND SURPLUS ACCOUNT			
36. Capital and surplus, December 31, prior year.....	269,447,135	245,567,406	245,567,406
37. Net income (Line 35).....	11,135,336	8,981,970	18,840,588
38. Change in net unrealized capital gains (losses) less capital gains tax of \$.....296,916.....	1,438,933	3,328,856	6,149,655
39. Change in net unrealized foreign exchange capital gain (loss).....			
40. Change in net deferred income tax.....	142,204	89,234	865,113
41. Change in nonadmitted assets.....	210,955	(178,622)	(180,497)
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.....	(1,279,585)	(950,144)	(1,795,130)
45. Change in treasury stock.....			
46. Surplus (contributed to) withdrawn from Separate Accounts during period.....			
47. Other changes in surplus in Separate Accounts Statement.....			
48. Change in surplus notes.....			
49. Cumulative effect of changes in accounting principles.....			
50. Capital changes:			
50.1 Paid in.....			
50.2 Transferred from surplus (Stock Dividend).....			
50.3 Transferred to surplus.....			
51. Surplus adjustment:			
51.1 Paid in.....			
51.2 Transferred to capital (Stock Dividend).....			
51.3 Transferred from capital.....			
51.4 Change in surplus as a result of reinsurance.....			
52. Dividends to stockholders.....			
53. Aggregate write-ins for gains and losses in surplus.....	0	0	0
54. Net change in capital and surplus (Lines 37 through 53).....	11,647,843	11,271,294	23,879,729
55. Capital and surplus as of statement date (Lines 36 + 54).....	281,094,978	256,838,700	269,447,135
DETAILS OF WRITE-INS			
08.301. Marketing reallocation.....	669,198	681,377	1,405,905
08.302. Contractual rider fee income.....	487,941	554,883	1,101,798
08.303. Contractual annual maintenance and surrender charge fees.....	189,879	203,636	372,230
08.398. Summary of remaining write-ins for Line 8.3 from overflow page.....	84	0	213
08.399. Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above).....	1,347,102	1,439,896	2,880,146
2701.			
2702.			
2703.			
2798. Summary of remaining write-ins for Line 27 from overflow page.....	0	0	0
2799. Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above).....	0	0	0
5301.			
5302.			
5303.			
5398. Summary of remaining write-ins for Line 53 from overflow page.....	0	0	0
5399. Totals (Lines 5301 thru 5303 plus 5398) (Line 53 above).....	0	0	0

Statement as of June 30, 2017 of the **ANNUITY INVESTORS LIFE INSURANCE COMPANY**

CASH FLOW

	1 Current Year to Date	2 Prior Year To Date	3 Prior Year Ended December 31
CASH FROM OPERATIONS			
1. Premiums collected net of reinsurance.....	104,560,764	101,799,149	193,427,696
2. Net investment income.....	61,220,927	54,311,572	113,074,275
3. Miscellaneous income.....	5,539,361	5,354,795	10,805,259
4. Total (Lines 1 through 3).....	171,321,052	161,465,516	317,307,230
5. Benefit and loss related payments.....	139,605,241	119,389,020	255,670,621
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts.....	(30,003,893)	(16,595,582)	(41,769,088)
7. Commissions, expenses paid and aggregate write-ins for deductions.....	15,228,944	14,511,262	28,555,511
8. Dividends paid to policyholders.....			
9. Federal and foreign income taxes paid (recovered) net of \$.....626,691 tax on capital gains (losses).....	8,022,897	8,108,816	14,346,340
10. Total (Lines 5 through 9).....	132,853,189	125,413,516	256,803,384
11. Net cash from operations (Line 4 minus Line 10).....	38,467,863	36,052,000	60,503,846
CASH FROM INVESTMENTS			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds.....	207,783,348	186,947,180	387,475,737
12.2 Stocks.....			198,449
12.3 Mortgage loans.....			
12.4 Real estate.....			
12.5 Other invested assets.....			
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments.....			
12.7 Miscellaneous proceeds.....			
12.8 Total investment proceeds (Lines 12.1 to 12.7).....	207,783,348	186,947,180	387,674,186
13. Cost of investments acquired (long-term only):			
13.1 Bonds.....	240,400,713	190,273,172	403,773,357
13.2 Stocks.....		133,206	133,206
13.3 Mortgage loans.....			
13.4 Real estate.....			
13.5 Other invested assets.....			10,999,070
13.6 Miscellaneous applications.....	(20,672,078)	466,802	10,627,051
13.7 Total investments acquired (Lines 13.1 to 13.6).....	219,728,635	190,873,180	425,532,684
14. Net increase or (decrease) in contract loans and premium notes.....	(344,478)	(1,068,893)	(979,000)
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14).....	(11,600,809)	(2,857,107)	(36,879,498)
CASH FROM FINANCING AND MISCELLANEOUS SOURCES			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes.....			
16.2 Capital and paid in surplus, less treasury stock.....			
16.3 Borrowed funds.....			
16.4 Net deposits on deposit-type contracts and other insurance liabilities.....	(4,323,314)	(4,922,470)	(9,687,273)
16.5 Dividends to stockholders.....			
16.6 Other cash provided (applied).....	1,521,840	2,018,735	(953,095)
17. Net cash from financing and miscellaneous sources (Lines 16.1 through 16.4 minus Line 16.5 plus Line 16.6).....	(2,801,474)	(2,903,735)	(10,640,368)
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).....	24,065,580	30,291,159	12,983,980
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year.....	41,153,485	28,169,505	28,169,505
19.2 End of period (Line 18 plus Line 19.1).....	65,219,065	58,460,664	41,153,485

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

20.0001			
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Statement as of June 30, 2017 of the

ANNUITY INVESTORS LIFE INSURANCE COMPANY

EXHIBIT 1

DIRECT PREMIUMS AND DEPOSIT-TYPE CONTRACTS

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1. Industrial life.....			
2. Ordinary life insurance.....			
3. Ordinary individual annuities.....	94,243,677	89,061,058	168,499,979
4. Credit life (group and individual).....			
5. Group life insurance.....			
6. Group annuities.....	10,317,087	12,774,405	24,927,717
7. A&H - group.....			
8. A&H - credit (group and individual).....			
9. A&H - other.....			
10. Aggregate of all other lines of business.....	0	0	0
11. Subtotal.....	104,560,764	101,835,463	193,427,696
12. Deposit-type contracts.....		48,300	48,300
13. Total.....	104,560,764	101,883,763	193,475,996

DETAILS OF WRITE-INS

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

NOTES TO FINANCIAL STATEMENTS

Note 1 – Summary of Significant Accounting Policies

A. Accounting Practices

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

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

Net Income	State of Domicile	June 30, 2017	December 31, 2016
(1) State basis	Ohio	\$ 11,135,336	\$ 18,840,588
(2) State prescribed practices that increase/(decrease) NAIC SAP	Ohio	-	-
(3) State permitted practices that increase/(decrease) NAIC SAP	Ohio	-	-
(4) NAIC SAP		<u>\$ 11,135,336</u>	<u>\$ 18,840,588</u>
Surplus			
(5) Statutory surplus state basis	Ohio	\$ 281,094,978	\$ 269,447,135
(6) State prescribed practices that increase/(decrease) NAIC SAP	Ohio	-	-
(7) State permitted practices that increase/(decrease) NAIC SAP	Ohio	-	-
(8) NAIC SAP		<u>\$ 281,094,978</u>	<u>\$ 269,447,135</u>

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
45660LPK9	11,384	237	10,729	655	655	6/30/2017
32051GXQ3	431,937	422,415	7,067	424,870	424,870	6/30/2017
Total			<u>\$ 17,796</u>			

- (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 | \$828,978 |
| 2. 12 months or longer | 895,100 |
- b. The aggregate related fair value of securities with unrealized losses:
- | | |
|------------------------|--------------|
| 1. Less than 12 months | \$79,659,319 |
| 2. 12 months or longer | 31,886,185 |

- (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.

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

F. Real Estate – Not applicable.

NOTES TO FINANCIAL STATEMENTS

- 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	-	-	\$ -	\$ -	\$ -	\$ -
(2) LB&SS - AC	1	1	1	-	49	5
(3) Preferred Stock - AC	-	-	-	-	-	-
(4) Preferred Stock - FV	-	-	-	-	-	-
(5) Total (1+2+3+4)	1	1	\$ 1	\$ -	\$ 49	\$ 5

AC - Amortized Cost

FV - Fair Value

Note 6 – Joint Ventures, Partnerships and Limited Liability Companies

Not applicable.

Note 7 – Investment Income

No significant change.

Note 8 – Derivative Instruments

No significant change.

Note 9 – Income Taxes

No significant change.

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

No significant change.

Note 11 – Debt

Not applicable.

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

No significant change.

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

No significant change.

Note 14 – Contingencies

No significant change.

Note 15 – Leases

Not applicable.

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

Not applicable.

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

The Company has no reportable transactions.

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

Not applicable.

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

Not applicable.

NOTES TO FINANCIAL STATEMENTS

Note 20 – Fair Value Measurements

- A.
- (1) Fair Value Measurements at Reporting Date

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

	Level 1	Level 2	Level 3	Total
Assets at fair value				
Bonds:				
U.S. Government and government agencies	\$ -	\$ -	\$ -	\$ -
States, municipalities and political subdivisions	-	-	-	-
Foreign government	-	-	-	-
Residential mortgage-backed securities	-	-	-	-
Commerical mortgage-backed securities	-	-	-	-
Asset-backed securities	-	-	-	-
All other bonds	-	191,107	-	191,107
Total bonds	-	191,107	-	191,107
Non-affiliated preferred stock	-	-	-	-
Non-affiliated common stock	6,276,779	489	-	6,277,268
Equity index call options	-	14,832,934	-	14,832,934
Variable annuity assets (separate accounts) (a)	-	620,173,996	-	620,173,996
Total assets accounted for at fair value	\$ 6,276,779	\$ 635,198,526	\$ -	\$ 641,475,305

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

There were no transfers between Level 1 and Level 2.

- (2) The Company does not have any Level 3 securities carried at fair value.
- (3) Fair Value Recognition of Transfers Between Levels

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

- (4) Inputs and Techniques Used in Estimating Fair Value

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

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

Level 3 - Valuations derived from market valuation techniques generally consistent with those used to estimate the fair value of Level 2 financial instruments in which one or more significant inputs are unobservable or when the market for a security exhibits significantly less liquidity relative to markets supporting Level 2 fair value measurements. The unobservable inputs may include management's own assumptions about the assumptions market participants would use based on the best information available in the circumstances. The Company does not have any Level 3 assets or liabilities carried at fair value at June 30, 2017.

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

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

- B. The Company has no additional fair value disclosures.

NOTES TO FINANCIAL STATEMENTS

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

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	Level 1	Level 2	Level 3
Bonds:					
U.S. Government and government agencies	\$ 6,861,033	\$ 6,533,372	\$ 1,486,652	\$ 5,374,381	\$ -
States, municipalities and political subdivisions	389,110,810	375,320,033	-	389,110,810	-
Foreign government	-	-	-	-	-
Residential mortgage-backed securities	181,552,400	158,306,709	-	175,068,306	6,484,094
Commercial mortgage-backed securities	81,322,935	77,737,319	-	79,834,606	1,488,329
Asset-backed securities	301,215,447	299,627,859	-	289,666,858	11,548,589
All other bonds	1,479,867,369	1,425,800,370	-	1,464,187,488	15,679,881
Total bonds	\$ 2,439,929,994	\$ 2,343,325,662	\$ 1,486,652	\$ 2,403,242,449	\$ 35,200,893
Non-affiliated preferred stock	1,060,000	1,000,000	1,060,000	-	-
Non-affiliated common stock	6,277,268	6,277,268	6,276,779	489	-
Other investments	12,061,936	-	-	12,061,936	-
Equity index call options	14,832,934	14,832,934	-	14,832,934	-
Variable annuity assets (separate accounts)	620,173,996	620,173,996	-	620,173,996	-
Policy loans	57,922,897	57,922,897	-	-	57,922,897
Total financial assets	\$ 3,152,259,025	\$ 3,043,532,757	\$ 8,823,431	\$ 3,050,311,804	\$ 93,123,790

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

Note 21 – Other Items

No significant change.

Note 22 – Events Subsequent

No significant change.

Note 23 – Reinsurance

Not applicable.

Note 24 – Retrospectively Rated Contracts & Contracts Subject to Redetermination

Not applicable.

Note 25 – Change in Incurred Losses and Loss Adjustment Expenses

Not applicable.

Note 26 – Intercompany Pooling Arrangements

Not applicable.

Note 27 – Structured Settlements

Not applicable.

Note 28 – Health Care Receivables

Not applicable.

Note 29 – Participating Policies

Not applicable.

Note 30 – Premium Deficiency Reserves

Not applicable.

Note 31 – Reserves for Life Contracts and Annuity Contracts

No significant change.

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.

NOTES TO FINANCIAL STATEMENTS

Note 34 – Separate Accounts

No significant change.

Note 35 – Loss/Claim Adjustment Expenses

No significant change.

Statement as of June 30, 2017 of the **ANNUITY INVESTORS LIFE INSURANCE COMPANY**

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

- 1.1

Did the reporting entity experience any material transactions requiring the filing of Disclosure of Material Transactions with the State of Domicile, as required by the Model Act?

Yes [☐] No [☒]
- 1.2

If yes, has the report been filed with the domiciliary state?

Yes [☐] No [☐]

- 2.1

Has any change been made during the year of this statement in the charter, by-laws, articles of incorporation, or deed of settlement of the reporting entity?

Yes [☐] No [☒]

- 2.2

If yes, date of change:

- 3.1

Is the reporting entity a member of an Insurance Holding Company System consisting of two or more affiliated persons, one or more of which is an insurer? If yes, complete Schedule Y, Parts 1 and 1A.

Yes [☒] No [☐]
- 3.2

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

Yes [☒] No [☐]
- 3.3

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

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 [☒]
- 4.2

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

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

5.

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

Yes [☐] No [☒] N/A [☐]

- 6.1

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

12/31/2016
- 6.2

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

12/31/2011
- 6.3

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

10/26/2012

- 6.4

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

- 6.5

Have all financial statement adjustments within the latest financial examination report been accounted for in a subsequent financial statement filed with Departments?

Yes [☐] No [☐] N/A [☒]
- 6.6

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

Yes [☐] No [☐] N/A [☒]
- 7.1

Has this reporting entity had any Certificates of Authority, licenses or registrations (including corporate registration, if applicable) suspended or revoked by any governmental entity during the reporting period?

Yes [☐] No [☒]
- 7.2

If yes, give full information:

- 8.1

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

Yes [☐] No [☒]
- 8.2

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

- 8.3

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

Yes [☒] No [☐]

- 8.4

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

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

- 9.1

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

Yes [☒] No [☐]

(a)

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

(b)

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

(c)

Compliance with applicable governmental laws, rules and regulations;

(d)

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

(e)

Accountability for adherence to the code.

- 9.11

If the response to 9.1 is No, please explain:

- 9.2

Has the code of ethics for senior managers been amended?

Yes [☐] No [☒]

- 9.21

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

- 9.3

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

Yes [☐] No [☒]

- 9.31

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

Statement as of June 30, 2017 of the **ANNUITY INVESTORS LIFE INSURANCE COMPANY**

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

FINANCIAL

- 10.1 Does the reporting entity report any amounts due from parent, subsidiaries or affiliates on Page 2 of this statement?
- Yes ☐ No ☒
- 10.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount:
- \$0

INVESTMENT

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

12. Amount of real estate and mortgages held in other invested assets in Schedule BA:
- \$0
13. Amount of real estate and mortgages held in short-term investments:
- \$0
- 14.1 Does the reporting entity have any investments in parent, subsidiaries and affiliates?
- Yes ☐ No ☒
- 14.2 If yes, please complete the following:

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

- 15.1 Has the reporting entity entered into any hedging transactions reported on Schedule DB?
- Yes ☒ No ☐
- 15.2 If yes, has a comprehensive description of the hedging program been made available to the domiciliary state?
- Yes ☒ No ☐
- If no, attach a description with this statement.

16. For the reporting entity's security lending program, state the amount of the following as of current statement date:
- 16.1 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2:
- \$0
- 16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2:
- \$0
- 16.3 Total payable for securities lending reported on the liability page:
- \$0
17. Excluding items in Schedule E-Part 3-Special Deposits, real estate, mortgage loans and investments held physically in the reporting entity's offices, vaults or safety deposit boxes, were all stocks, bonds and other securities, owned throughout the current year held pursuant to a custodial agreement with a qualified bank or trust company in accordance with Section 1, III - General Examination Considerations, F. Outsourcing of Critical Functions, Custodial or Safekeeping Agreements of the NAIC *Financial Condition Examiners Handbook*?
- Yes ☒ No ☐

- 17.1 For all agreements that comply with the requirements of the NAIC *Financial Condition Examiners Handbook*, complete the following:
- | 1 | 2 |
|-------------------------|-----------------------------------|
| Name of Custodian(s) | 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 | 2 | 3 |
|---------|-------------|-------------------------|
| Name(s) | Location(s) | Complete Explanation(s) |
| | | |

- 17.3 Have there been any changes, including name changes, in the custodian(s) identified in 17.1 during the current quarter?
- Yes ☐ No ☒

- 17.4 If yes, give full and complete information relating thereto:
- | 1 | 2 | 3 | 4 |
|---------------|---------------|----------------|--------|
| Old Custodian | New Custodian | Date of Change | 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	2
Name of Firm or Individual	Affiliation
American Money Management Corporation	A

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

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

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

- 18.1 Have all the filing requirements of the *Purposes and Procedures Manual of the NAIC Investment Analysis Office* been followed?
- Yes ☒ No ☐
- 18.2 If no, list exceptions:

Statement as of June 30, 2017 of the

ANNUITY INVESTORS LIFE INSURANCE COMPANY

GENERAL INTERROGATORIES (continued)

PART 2 - LIFE & HEALTH

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

1.1 Long-term mortgages in good standing

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

1.12 Residential mortgages..... \$.....

1.13 Commercial mortgages..... \$.....

1.14 Total mortgages in good standing..... \$.....0

1.2 Long-term mortgages in good standing with restructured terms

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

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

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

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

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

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

1.4 Long-term mortgage loans in process of foreclosure

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

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

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

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

1.5 Total mortgage loans (Lines 1.14 + 1.21 + 1.34 + 1.44) (Page 2, Column 3, Lines 3.1 + 3.2) \$.....0

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

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

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

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

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

2. Operating Percentages:

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

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

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

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

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

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

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

Statement as of June 30, 2017 of the

ANNUITY INVESTORS LIFE INSURANCE COMPANY

SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

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

NONE

Statement as of June 30, 2017 of the

ANNUITY INVESTORS LIFE INSURANCE COMPANY

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		266,787			266,787		
2. Alaska.....	AK	L		146,897			146,897		
3. Arizona.....	AZ	L		850,959			850,959		
4. Arkansas.....	AR	L		90,990			90,990		
5. California.....	CA	L		19,964,428			19,964,428		
6. Colorado.....	CO	L		332,121			332,121		
7. Connecticut.....	CT	L		2,016,671			2,016,671		
8. Delaware.....	DE	L		16,127			16,127		
9. District of Columbia.....	DC	L		18,318			18,318		
10. Florida.....	FL	L		11,080,966			11,080,966		
11. Georgia.....	GA	L		492,604			492,604		
12. Hawaii.....	HI	L		1,213,140			1,213,140		
13. Idaho.....	ID	L		403,485			403,485		
14. Illinois.....	IL	L		3,412,536			3,412,536		
15. Indiana.....	IN	L		937,874			937,874		
16. Iowa.....	IA	L		689,637			689,637		
17. Kansas.....	KS	L		248,405			248,405		
18. Kentucky.....	KY	L		721,095			721,095		
19. Louisiana.....	LA	L		196,610			196,610		
20. Maine.....	ME	L		652,887			652,887		
21. Maryland.....	MD	L		541,981			541,981		
22. Massachusetts.....	MA	L		3,200,560			3,200,560		
23. Michigan.....	MI	L		4,993,361			4,993,361		
24. Minnesota.....	MN	L		1,095,767			1,095,767		
25. Mississippi.....	MS	L		110,405			110,405		
26. Missouri.....	MO	L		532,266			532,266		
27. Montana.....	MT	L		279,093			279,093		
28. Nebraska.....	NE	L		141,310			141,310		
29. Nevada.....	NV	L		1,833,085			1,833,085		
30. New Hampshire.....	NH	L		239,747			239,747		
31. New Jersey.....	NJ	L		4,221,192			4,221,192		
32. New Mexico.....	NM	L		138,281			138,281		
33. New York.....	NY	N		37,168			37,168		
34. North Carolina.....	NC	L		8,397,186			8,397,186		
35. North Dakota.....	ND	L		152,573			152,573		
36. Ohio.....	OH	L		12,866,106			12,866,106		
37. Oklahoma.....	OK	L		92,531			92,531		
38. Oregon.....	OR	L		267,083			267,083		
39. Pennsylvania.....	PA	L		1,536,547			1,536,547		
40. Rhode Island.....	RI	L		1,263,642			1,263,642		
41. South Carolina.....	SC	L		699,327			699,327		
42. South Dakota.....	SD	L		14,671			14,671		
43. Tennessee.....	TN	L		2,247,493			2,247,493		
44. Texas.....	TX	L		9,964,206			9,964,206		
45. Utah.....	UT	L		2,585,884			2,585,884		
46. Vermont.....	VT	N		74,619			74,619		
47. Virginia.....	VA	L		475,904			475,904		
48. Washington.....	WA	L		2,144,230			2,144,230		
49. West Virginia.....	WV	L		41,539			41,539		
50. Wisconsin.....	WI	L		542,080			542,080		
51. Wyoming.....	WY	L		38,778			38,778		
52. American Samoa.....	AS	N					0		
53. Guam.....	GU	N					0		
54. Puerto Rico.....	PR	N					0		
55. US Virgin Islands.....	VI	N					0		
56. Northern Mariana Islands.....	MP	N					0		
57. Canada.....	CAN	N					0		
58. Aggregate Other Alien.....	OT	XXX	0	39,612	0	0	39,612	0	
59. Subtotal.....	(a). 49		0	104,560,764	0	0	104,560,764	0	
90. Reporting entity contributions for employee benefit plans.....	XXX						0		
91. Dividends or refunds applied to purchase paid-up additions and annuities.....	XXX						0		
92. Dividends or refunds applied to shorten endowment or premium paying period.....	XXX						0		
93. Premium or annuity considerations waived under disability or other contract provisions.....	XXX						0		
94. Aggregate other amounts not allocable by State.....	XXX		0	0	0	0	0	0	
95. Totals (Direct Business).....	XXX		0	104,560,764	0	0	104,560,764	0	
96. Plus Reinsurance Assumed.....	XXX						0		
97. Totals (All Business).....	XXX		0	104,560,764	0	0	104,560,764	0	
98. Less Reinsurance Ceded.....	XXX						0		
99. Totals (All Business) less Reinsurance Ceded.....	XXX		0	104,560,764	0	0	104,560,764	0	
DETAILS OF WRITE-INS									
58001. Other Alien.....	XXX			39,612			39,612		
58002.	XXX						0		
58003.	XXX						0		
58998. Summary of remaining write-ins for line 58 from overflow page.....	XXX		0	0	0	0	0	0	
58999. Total (Lines 58001 thru 58003 plus 58998) (Line 58 above).....	XXX		0	39,612	0	0	39,612	0	
9401.	XXX						0		
9402.	XXX						0		
9403.	XXX						0		
9498. Summary of remaining write-ins for line 94 from overflow page.....	XXX		0	0	0	0	0	0	
9499. Total (Lines 9401 thru 9403 plus 9498) (Line 94 above).....	XXX		0	0	0	0	0	0	

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

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

	Domiciliary Location	FEIN	NAIC Co. Code
American Financial Group, Inc.	OH	31-1544320	
American Financial Capital Trust II	DE	31-6549738	
American Financial Capital Trust III	DE	16-6543606	
American Financial Capital Trust IV	DE	16-6543609	
American Financial Enterprises, Inc.	CT	31-0996797	
American Money Management Corporation	OH	31-0828578	
American Real Estate Capital Company, LLC	OH	27-1577326	
Mid-Market Capital Partners, LLC	DE	27-2829629	
APU Holding Company	OH	41-2112001	
American Premier Underwriters, Inc.	PA	23-6000765	
The Associates of the Jersey Company	NJ	23-6297584	
Cal Coal, Inc.	IL	37-1094159	
Great Southwest Corporation	DE	95-2802826	
The Indianapolis Union Railway Company	IN	35-6001691	
Lehigh Valley Railroad Company	PA	13-6400464	
Pennsylvania Lehigh Oil & Gas Holdings LLC	PA	46-1665396	
Magnolia Alabama Holdings, Inc.	DE	20-1548213	
Magnolia Alabama Holdings LLC	AL	20-1574094	
Michigan Oil & Gas Holdings, LLC	MI	46-1852532	
Ohio Oil & Gas Holdings, LLC	OH	46-1480078	
The Owasco River Railway, Inc.	NY	13-6021353	
PCC Real Estate, Inc.	NY	31-1236926	
PCC Technical Industries, Inc.	DE	76-0080537	
PCC Maryland Realty Corp.	MD	31-1388401	
Penn Central Energy Management Company	DE	06-1209709	
Penn Towers, Inc.	PA	23-1537928	
Pennsylvania Oil & Gas Holdings, LLC	PA	46-3246684	
Pennsylvania-Reading Seashore Lines (66.67%)	NJ	23-6000766	
Pittsburgh and Cross Creek Railroad Company (83%)	PA	23-6207599	
Terminal Realty Penn Co.	DC	23-1707450	
Waynesburg Southern Railroad Company	PA	23-1675796	
GAI Insurance Company, Ltd. *	BMU	98-1073776	
Great American Specialty & Affinity Limited	GBR		
Hangar Acquisition Corp.	OH	31-1446308	
Premier Lease & Loan Services Insurance Agency, Inc.	WA	91-1242743	
Premier Lease & Loan Services of Canada, Inc.	WA	91-1508644	
Risiko Management Corporation	DE	31-1262960	
Dixie Terminal Corporation	OH	31-0823725	
GAI Holding Bermuda Ltd. ^	BMU	98-0606803	
GAI Indemnity, Ltd. #	GBR	98-0556144	
Neon Capital Limited	GBR		
Neon Holdings (U.K.) Limited	GBR		
Lavenham Underwriting Limited #	GBR	98-0412245	
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	
QQAAgency of Texas, Inc.	TX	34-1947042	
Great American Advisors, Inc.	OH	31-1395344	
Great American Life Insurance Company *	OH	13-1935920	63312
Annuity Investors Life Insurance Company *	OH	31-1021738	93661
Bay Bridge Marina Hemingway's Restaurant, LLC (85%)	MD	27-4078277	
Bay Bridge Marina Management, LLC (85%)	MD	27-0513333	
Brothers Management, LLC (99%)	FL	20-1246122	
Charleston Harbor Fishing, LLC	SC	81-3737639	
GA Key Lime, LLC ^	OH	47-5618395	
GALIC - Bay Bridge Marina, LLC	MD	20-4604276	
GALIC 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, Compañía de Seguros, S.A. de C.V. *	MEX		
Financiadora de Primas Condor, S.A. de C.V. (99%)	MEX		
Farmers Crop Insurance Alliance, Inc.	KS	39-1404033	
FCIA Management Company, Inc.	NY	13-3628555	
Foreign Credit Insurance Association @	NY		
GAI Mexico Holdings, LLC	DE	81-0814136	
GAI Warranty Company	OH	31-1753938	
GAI Warranty Company of Florida	FL	31-1765544	
GAI Warranty Company of Canada Inc.	CAN		
Global Premier Finance Company	OH	61-1329718	
Great American Agency of Texas, Inc.	TX	74-2693636	
Great American Alliance Insurance Company *	OH	95-1542353	26832
Great American Assurance Company *	OH	15-6020948	26344
Great American Casualty Insurance Company *	OH	61-0983091	39896
Great American Contemporary Insurance Company *	OH	36-4079497	10646
Great American E & S Insurance Company *	DE	31-0954439	37532
Great American Fidelity Insurance Company *	DE	31-1036473	41858
Great American Insurance Agency, Inc.	OH	31-1652643	
Great American Insurance Company of New York *	NY	13-5539046	22136
Great American Lloyd's Insurance Company * @	TX	31-0974853	38024
Great American Lloyd's, Inc.	TX	31-1073664	
Great American Management Services, Inc.	OH	31-0856644	
Great American Protection Insurance Company *	OH	31-1288778	38580
Great American Re Inc.	DE	31-0918893	
Great American Security Insurance Company *	OH	31-1209419	31135
Great American Spirit Insurance Company *	OH	31-1237970	33723
Insurance (GB) Limited *	GBR		
Key Largo Group, Inc.	FL	59-1263251	
PLLS Canada Insurance Brokers Inc. (49%)	CAN	871850814	
Professional Risk Brokers, Inc.	IL	31-1293064	
One East Fourth, Inc.	OH	31-0686194	
Pioneer Carpet Mills, Inc.	OH	31-0883227	
TEJ Holdings, Inc.	OH	31-1119320	
Three East Fourth, Inc.	OH	31-0728327	

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

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
Members															
Q13			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	
			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	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

Q13.1

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
			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.....	UIP.....	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.....	UDP.....	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.....	RE.....	Great American Life Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc. ....N.....		
			27-4078277				Bay Bridge Marina Hemingway's Restaurant, LLC.....	MD.....	NIA.....	Great American Life Insurance Company.....	Ownership.....	...85.000	American Financial Group, Inc. ....N.....		
			27-0513333				Bay Bridge Marina Management, LLC.....	MD.....	NIA.....	Great American Life Insurance Company.....	Ownership.....	...85.000	American Financial Group, Inc. ....N.....		
			20-1246122				Brothers Management, LLC.....	FL.....	NIA.....	Great American Life Insurance Company.....	Ownership.....	...99.000	American Financial Group, Inc. ....Y.....		
			81-3737639				Charleston Harbor Fishing, LLC.....	SC.....	NIA.....	Great American Life Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc. ....N.....		
			47-5618395				GA Key Lime, LLC.....	OH.....	NIA.....	Great American Life Insurance Company.....	Ownership.....	...50.000	American Financial Group, Inc. ....N.....	2...	
			47-5618395				GA Key Lime, LLC.....	OH.....	NIA.....	Great American Insurance Company.....	Ownership.....	...50.000	American Financial Group, Inc. ....N.....	2...	
			20-4604276				GALIC - Bay Bridge Marina, LLC.....	MD.....	NIA.....	Great American Life Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc. ....N.....		
			31-1391777				GALIC Brothers, Inc.....	OH.....	NIA.....	Great American Life Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc. ....Y.....		
			26-3260520				Manhattan National Holding Corporation.....	OH.....	NIA.....	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.....	IA.....	Manhattan National Holding Corporation.....	Ownership.....	...100.000	American Financial Group, Inc. ....N.....		
			52-2179330				Skipjack Marina Corp.....	MD.....	NIA.....	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.....		
			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.....		

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
Q13.2			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.....	
			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, Compañía 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, Compañía de Seguros, S.A. de C.V.....	Ownership.....	...99.000	American Financial Group, Inc.	N.....	
			39-1404033				Farmers Crop Insurance Alliance, Inc.....	KS.....	NIA.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc.	Y.....	
			13-3628555				FCIA Management Company, Inc.....	NY.....	NIA.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc.	Y.....	
							Foreign Credit Insurance Association.....	NY.....	OTH.....	Great American Insurance Company.....	Management.....	.....	American Financial Group, Inc.	N.....	3...
			81-0814136				GAI Mexico Holdings, LLC.....	DE.....	NIA.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc.	N.....	
			31-1753938				GAI Warranty Company.....	OH.....	NIA.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc.	Y.....	
			31-1765544				GAI Warranty Company of Florida.....	FL.....	NIA.....	GAI Warranty Company.....	Ownership.....	...100.000	American Financial Group, Inc.	N.....	
							GAI Warranty Company of Canada Inc.....	CAN.....	NIA.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc.	Y.....	
			61-1329718				Global Premier Finance Company.....	OH.....	NIA.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc.	Y.....	
			74-2693636				Great American Agency of Texas, Inc.....	TX.....	NIA.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc.	Y.....	
	0084	American Financial Group, Inc.	26832...	95-1542353			Great American Alliance Insurance Company.....	OH.....	IA.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc.	N.....	
	0084	American Financial Group, Inc.	26344...	15-6020948			Great American Assurance Company.....	OH.....	IA.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc.	N.....	
	0084	American Financial Group, Inc.	39896...	61-0983091			Great American Casualty Insurance Company.....	OH.....	IA.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc.	N.....	
	0084	American Financial Group, Inc.	10646...	36-4079497			Great American Contemporary Insurance Company.....	OH.....	IA.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc.	N.....	
	0084	American Financial Group, Inc.	37532...	31-0954439			Great American E & S Insurance Company.....	DE.....	IA.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc.	N.....	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
0084	American Financial Group, Inc.	41858...	31-1036473	.....	.....	.....	Great American Fidelity Insurance Company.....	DE.....	IA.....	Great American Insurance Company.....	Ownership.....	100.000	American Financial Group, Inc.	N.....	.....
.....	.....	.....	31-1652643	.....	.....	.....	Great American Insurance Agency, Inc.....	OH.....	NIA.....	Great American Insurance Company.....	Ownership.....	100.000	American Financial Group, Inc.	Y.....	.....
0084	American Financial Group, Inc.	22136...	13-5539046	.....	.....	.....	Great American Insurance Company of New York.....	NY.....	IA.....	Great American Insurance Company.....	Ownership.....	100.000	American Financial Group, Inc.	N.....	.....
0084	American Financial Group, Inc.	38024...	31-0974853	.....	.....	.....	Great American Lloyd's Insurance Company.....	TX.....	IA.....	Great American Insurance Company.....	Other.....	.....	American Financial Group, Inc.	N.....	4...
.....	.....	.....	31-1073664	.....	.....	.....	Great American Lloyd's, Inc.....	TX.....	NIA.....	Great American Insurance Company.....	Ownership.....	100.000	American Financial Group, Inc.	Y.....	.....
.....	.....	.....	31-0856644	.....	.....	.....	Great American Management Services, Inc.....	OH.....	NIA.....	Great American Insurance Company.....	Ownership.....	100.000	American Financial Group, Inc.	Y.....	.....
0084	American Financial Group, Inc.	38580...	31-1288778	.....	.....	.....	Great American Protection Insurance Company.....	OH.....	IA.....	Great American Insurance Company.....	Ownership.....	100.000	American Financial Group, Inc.	N.....	.....
.....	.....	.....	31-0918893	.....	.....	.....	Great American Re Inc.....	DE.....	NIA.....	Great American Insurance Company.....	Ownership.....	100.000	American Financial Group, Inc.	Y.....	.....
0084	American Financial Group, Inc.	31135...	31-1209419	.....	.....	.....	Great American Security Insurance Company.....	OH.....	IA.....	Great American Insurance Company.....	Ownership.....	100.000	American Financial Group, Inc.	N.....	.....
0084	American Financial Group, Inc.	33723...	31-1237970	.....	.....	.....	Great American Spirit Insurance Company.....	OH.....	IA.....	Great American Insurance Company.....	Ownership.....	100.000	American Financial Group, Inc.	N.....	.....
.....	.....	.....	AA-1120817	.....	.....	.....	Insurance (GB) Limited.....	GBR.....	IA.....	Great American Insurance Company.....	Ownership.....	100.000	American Financial Group, Inc.	Y.....	.....
.....	.....	.....	59-1263251	.....	.....	.....	Key Largo Group, Inc.....	FL.....	NIA.....	Great American Insurance Company.....	Ownership.....	100.000	American Financial Group, Inc.	Y.....	.....
.....	.....	.....	871850814	.....	.....	.....	PLLS Canada Insurance Brokers Inc.....	CAN.....	NIA.....	Great American Insurance Company.....	Ownership.....	49.000	American Financial Group, Inc.	Y.....	.....
.....	.....	.....	31-1293064	.....	.....	.....	Professional Risk Brokers, Inc.....	IL.....	NIA.....	Great American Insurance Company.....	Ownership.....	100.000	American Financial Group, Inc.	Y.....	.....
.....	.....	.....	31-0686194	.....	.....	.....	One East Fourth, Inc.....	OH.....	NIA.....	American Financial Group, Inc.....	Ownership.....	100.000	American Financial Group, Inc.	N.....	.....
.....	.....	.....	31-0883227	.....	.....	.....	Pioneer Carpet Mills, Inc.....	OH.....	NIA.....	American Financial Group, Inc.....	Ownership.....	100.000	American Financial Group, Inc.	N.....	.....
.....	.....	.....	31-1119320	.....	.....	.....	TEJ Holdings, Inc.....	OH.....	NIA.....	American Financial Group, Inc.....	Ownership.....	100.000	American Financial Group, Inc.	N.....	.....
.....	.....	.....	31-0728327	.....	.....	.....	Three East Fourth, Inc.....	OH.....	NIA.....	American Financial Group, Inc.....	Ownership.....	100.000	American Financial Group, Inc.	N.....	.....

Aster Explanation

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

Statement as of June 30, 2017 of the

ANNUITY INVESTORS LIFE INSURANCE COMPANY

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

Explanations:

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



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. Other assets.....	68,462	46,962	21,500	21,500
2597. Summary of remaining write-ins for Line 25.....	68,462	46,962	21,500	21,500

Additional Write-ins for Summary of Operations:

		1	2	3
		Current Year to Date	Prior Year to Date	Prior Year Ended December 31
08.304.	Miscellaneous income.....	84	.....	.....213
08.397.	Summary of remaining write-ins for Line 8.3.....	84	0	213

Statement as of June 30, 2017 of the **ANNUITY INVESTORS LIFE INSURANCE COMPANY**
SCHEDULE A - VERIFICATION

Real Estate

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

SCHEDULE B - VERIFICATION

Mortgage Loans

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

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

	1	2
	Year to Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	10,991,476	
2. Cost of acquired:		
2.1 Actual cost at time of acquisition.....		8,469,500
2.2 Additional investment made after acquisition.....		2,529,570
3. Capitalized deferred interest and other.....		
4. Accrual of discount.....		
5. Unrealized valuation increase (decrease).....		
6. Total gain (loss) on disposals.....		
7. Deduct amounts received on disposals.....		
8. Deduct amortization of premium and depreciation.....	43,521	7,594
9. Total foreign exchange change in book/adjusted carrying value.....		
10. Deduct current year's other-than-temporary impairment recognized.....		
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10).....	10,947,955	10,991,476
12. Deduct total nonadmitted amounts.....		
13. Statement value at end of current period (Line 11 minus Line 12).....	10,947,955	10,991,476

SCHEDULE D - VERIFICATION

Bonds and Stocks

	1	2
	Year to Date	Prior Year Ended December 31
1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year.....	2,312,763,262	2,286,152,264
2. Cost of bonds and stocks acquired.....	240,400,713	403,906,563
3. Accrual of discount.....	4,145,483	9,096,086
4. Unrealized valuation increase (decrease).....	848,331	573,140
5. Total gain (loss) on disposals.....	1,749,439	4,027,541
6. Deduct consideration for bonds and stocks disposed of.....	207,783,348	387,674,186
7. Deduct amortization of premium.....	1,339,713	2,850,765
8. Total foreign exchange change in book/adjusted carrying value.....		
9. Deduct current year's other-than-temporary impairment recognized.....	181,237	467,380
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	2,350,602,930	2,312,763,262
11. Deduct total nonadmitted amounts.....		
12. Statement value at end of current period (Line 10 minus Line 11).....	2,350,602,930	2,312,763,262

SCHEDULE D - PART 1B

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

NAIC Designation	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. NAIC 1 (a).....	1,593,066,729	188,068,292	174,405,735	4,502,237	1,593,066,729	1,611,231,523		1,607,236,369
2. NAIC 2 (a).....	746,992,057	40,744,780	22,024,889	836,990	746,992,057	766,548,938		699,747,783
3. NAIC 3 (a).....	36,334,724		2,685,288	(3,983,438)	36,334,724	29,665,998		37,430,767
4. NAIC 4 (a).....	6,182,343		2,001,796	11,987	6,182,343	4,192,534		6,117,518
5. NAIC 5 (a).....	997,797			98	997,797	997,895		1,166,144
6. NAIC 6 (a).....	199,793			(8,686)	199,793	191,107		208,480
7. Total Bonds.....	2,383,773,443	228,813,072	201,117,708	1,359,188	2,383,773,443	2,412,827,995	0	2,351,907,061
PREFERRED STOCK								
8. NAIC 1.....						0		
9. NAIC 2.....	1,000,000				1,000,000	1,000,000		1,000,000
10. NAIC 3.....						0		
11. NAIC 4.....						0		
12. NAIC 5.....						0		
13. NAIC 6.....						0		
14. Total Preferred Stock.....	1,000,000	0	0	0	1,000,000	1,000,000	0	1,000,000
15. Total Bonds and Preferred Stock.....	2,384,773,443	228,813,072	201,117,708	1,359,188	2,384,773,443	2,413,827,995	0	2,352,907,061

(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 \$....69,502,334; NAIC 2 \$.....0; NAIC 3 \$.....0; NAIC 4 \$.....0; NAIC 5 \$.....0; NAIC 6 \$.....0.

Statement as of June 30, 2017 of the

ANNUITY INVESTORS LIFE INSURANCE COMPANY

SCHEDULE DA - PART 1

Short-Term Investments

	1 Book/Adjusted Carrying Value	2 Par Value	3 Actual Cost	4 Interest Collected Year To Date	5 Paid for Accrued Interest Year To Date
9199999.....	69,502,334	XXX.....	69,502,334	110,365	.....

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.....	45,716,534	33,207,439
2. Cost of short-term investments acquired.....	213,442,490	376,088,315
3. Accrual of discount.....	.....	.....
4. Unrealized valuation increase (decrease).....	.....	.....
5. Total gain (loss) on disposals.....	.....	.....
6. Deduct consideration received on disposals.....	189,656,690	363,579,220
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).....	69,502,334	45,716,534
11. Deduct total nonadmitted amounts.....	.....	.....
12. Statement value at end of current period (Line 10 minus Line 11).....	69,502,334	45,716,534

Statement as of June 30, 2017 of the **ANNUITY INVESTORS LIFE INSURANCE COMPANY**
SCHEDULE DB - PART A - VERIFICATION

Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book/adjusted carrying value, December 31, prior year (Line 9, prior year).....	13,410,710
2.	Cost paid/(consideration received) on additions.....	5,160,069
3.	Unrealized valuation increase/(decrease).....	1,088,073
4.	Total gain (loss) on termination recognized.....	
5.	Considerations received/(paid) on terminations.....	
6.	Amortization.....	(4,825,917)
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).....	14,832,934
10.	Deduct nonadmitted assets.....	
11.	Statement value at end of current period (Line 9 minus Line 10).....	14,832,934

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

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

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

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

Statement as of June 30, 2017 of the

ANNUITY INVESTORS LIFE INSURANCE COMPANY

SCHEDULE DB - VERIFICATION

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

Book/Adjusted Carrying Value Check	
1. Part A, Section 1, Column 14.....	14,832,934
2. Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance.....	
3. Total (Line 1 plus Line 2).....	14,832,934
4. Part D, Section 1, Column 5.....	14,832,934
5. Part D, Section 1, Column 6.....	
6. Total (Line 3 minus Line 4 minus Line 5).....	0
Fair Value Check	
7. Part A, Section 1, Column 16.....	14,832,934
8. Part B, Section 1, Column 13.....	
9. Total (Line 7 plus Line 8).....	14,832,934
10. Part D, Section 1, Column 8.....	14,832,934
11. Part D, Section 1, Column 9.....	
12. Total (Line 9 minus Line 10 minus Line 11).....	0
Potential Exposure Check	
13. Part A, Section 1, Column 21.....	
14. Part B, Section 1, Column 20.....	
15. Part D, Section 1, Column 11.....	
16. Total (Line 13 plus Line 14 minus Line 15).....	0

Sch. E - Verification
NONE

Sch. A - Pt. 2
NONE

Sch. A - Pt. 3
NONE

Sch. B - Pt. 2
NONE

Sch. B - Pt. 3
NONE

Sch. BA - Pt. 2
NONE

Sch. BA - Pt. 3
NONE

SCHEDULE D - PART 3

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

1			2		3	4	5		6	7	8	9	10
CUSIP Identification			Description		Foreign	Date Acquired	Name of Vendor		Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
Bonds - U.S. Special Revenue and Special Assessment													
57419R	L6	0	MARYLAND ST CMNTY A 4.103 09/01/2032.....		.....	04/07/2017.....	BANC OF AMERICA SECURITIES.....		.....	2,000,000	2,000,000	.....	1FE.....
57419R	L7	8	MARYLAND ST CMNTY A 4.416 09/01/2037.....		.....	04/07/2017.....	BANC OF AMERICA SECURITIES.....		.....	2,000,000	2,000,000	.....	1FE.....
64990C	ZW	4	NY DORM AUTH TXBL B 3.998 07/01/2039.....		.....	05/17/2017.....	WELLS FARGO BROKERAGE SERVICES.....		.....	1,000,000	1,000,000	.....	1FE.....
88213A	KJ	3	TEXAS ST A & M UNIV 3.286 05/15/2031.....		.....	06/07/2017.....	BANC OF AMERICA SECURITIES.....		.....	2,000,000	2,000,000	.....	1FE.....
3199999	Total - Bonds - U.S. Special Revenue and Special Assessments.....				.....				.....	7,000,000	7,000,000	0	XXX.....
Bonds - Industrial and Miscellaneous													
000366	AA	2	AASET 2017-1A A ABS SNR 3.967 05/16/2042.....		.....	05/30/2017.....	MORGAN STANLEY.....		.....	3,510,938	3,500,000	.....	1FE.....
000823	AA	2	ABPCI 2017-1A A1 CLO SSNR FLT 07/20/2029.....		C.....	06/02/2017.....	NATIXIS.....		.....	2,000,000	2,000,000	.....	1FE.....
000823	AC	8	ABPCI 2017-1A A2 CLO MEZ FLT 07/20/2029.....		C.....	06/02/2017.....	NATIXIS.....		.....	1,000,000	1,000,000	.....	1FE.....
00190Y	AV	7	ARES 2013-2A CR CLO MEZ FLT 07/28/29.....		.....	06/09/2017.....	BANC OF AMERICA SECURITIES.....		.....	1,041,250	1,041,250	.....	1FE.....
00190Y	AZ	8	ARES 2013-2A AR2 CLO SNR FLT 07/28/29.....		.....	06/09/2017.....	BANC OF AMERICA SECURITIES.....		.....	2,000,000	2,000,000	.....	1FE.....
042735	BF	6	ARROW ELECTRONICS 3.875 01/12/2028.....		.....	06/01/2017.....	JP MORGAN SECURITIES INC.....		.....	1,991,500	2,000,000	.....	2FE.....
046265	AG	9	ASTORIA FINL 3.50 06/08/2020.....		.....	06/05/2017.....	SANDLER & O'NEIL PARTNERS.....		.....	2,000,000	2,000,000	.....	2FE.....
052769	AE	6	AUTODESK INC 3.50 06/15/2027.....		.....	06/05/2017.....	CITIGROUP.....		.....	1,987,440	2,000,000	.....	2FE.....
05348E	BA	6	AVALONBAY COMMUN MTN 3.35 05/15/2027.....		.....	05/03/2017.....	JP MORGAN SECURITIES INC.....		.....	3,986,160	4,000,000	.....	1FE.....
10922N	AA	1	BRIGHTHOUSE FINANCIAL 3.70 06/22/2027.....		.....	06/15/2017.....	JP MORGAN SECURITIES INC.....		.....	1,998,340	2,000,000	.....	2FE.....
12480V	AG	0	CBAM 2017-1A B CLO MEZ FLT 07/20/30.....		C.....	06/08/2017.....	CITIGROUP.....		.....	1,000,000	1,000,000	.....	1FE.....
124857	AT	0	CBS CORP 3.375 02/15/2028.....		.....	06/26/2017.....	BANC OF AMERICA SECURITIES.....		.....	1,980,540	2,000,000	.....	2FE.....
12803P	AB	4	CAJUN 2017-1A A2 ABS SNR 6.50 08/20/2047.....		.....	05/26/2017.....	BARCLAYS CAPITAL.....		.....	1,984,490	2,000,000	.....	2AM.....
136385	AX	9	CANADIAN NATL RESOURCES 3.85 06/01/2027.....		.....	05/23/2017.....	JP MORGAN SECURITIES INC.....		.....	1,993,920	2,000,000	.....	2FE.....
14315J	AE	9	CGMS 2017-2A A2A CLO MEZ FLT 07/20/31.....		C.....	05/18/2017.....	CITIGROUP.....		.....	1,000,000	1,000,000	.....	1FE.....
14315J	AN	9	CGMS 2017-2A A2B CLO MEZ 3.90 07/20/31.....		C.....	05/18/2017.....	CITIGROUP.....		.....	1,000,000	1,000,000	.....	1FE.....
15673G	AA	6	CERB 2017-2A A1 CLO SSNR FLT 07/15/29.....		.....	05/17/2017.....	WELLS FARGO BROKERAGE SERVICES.....		.....	4,000,000	4,000,000	.....	1FE.....
15673G	AE	8	CERB 2017-2A B CLO MEZ FLT 07/15/29.....		.....	05/17/2017.....	WELLS FARGO BROKERAGE SERVICES.....		.....	1,000,000	1,000,000	.....	1FE.....
25432G	AC	3	DIME COMM BNCSHS 4.50 06/15/2027.....		.....	06/08/2017.....	SANDLER & O'NEIL PARTNERS.....		.....	2,000,000	2,000,000	.....	2FE.....
25755T	AH	3	DPABS 2017-1A A23 ABS SNR 4.118 07/47.....		.....	06/12/2017.....	GUGGENHEIM CAPITAL MARKET.....		.....	3,000,000	3,000,000	.....	2AM.....
278642	AU	7	EBAY INC 3.60 06/05/2027.....		.....	05/30/2017.....	GOLDMAN SACHS.....		.....	999,170	1,000,000	.....	2FE.....
28851Q	AA	1	ECLO 2017-1A A CLO SSNR FLT 07/15/27.....		.....	05/17/2017.....	CITIGROUP.....		.....	2,000,000	2,000,000	.....	1FE.....
33830J	AA	3	GUYS 2017-1A A2 ABS SNR 4.60 07/25/2047.....		.....	05/24/2017.....	GUGGENHEIM CAPITAL MARKET.....		.....	1,000,000	1,000,000	.....	2AM.....
38141G	WL	4	GOLDMAN SACHS GP 3.691 06/05/2028.....		.....	05/31/2017.....	GOLDMAN SACHS.....		.....	1,000,000	1,000,000	.....	1FE.....
38172X	AG	4	GOCAP 2013-16A A1R CLO SSNR FLT 07/25/29.....		C.....	06/23/2017.....	WELLS FARGO BROKERAGE SERVICES.....		.....	2,000,000	2,000,000	.....	1FE.....
38172X	AJ	8	GOCAP 2013-16A A2R CLO SNR FLT 07/25/29.....		C.....	06/23/2017.....	WELLS FARGO BROKERAGE SERVICES.....		.....	1,000,000	1,000,000	.....	1FE.....
391382	AB	4	GREAT-WEST LIFECO 4.15 06/03/2047.....		.....	05/23/2017.....	WELLS FARGO BROKERAGE SERVICES.....		.....	1,984,360	2,000,000	.....	1FE.....
40432B	AA	7	HALO 2007-2 1A1 SEQ SSNR 5.50 09/25/2037.....		.....	04/25/2017.....	BREAN CAPITAL, LLC.....		.....	219,963	223,030	920	1FM.....
40538C	AU	4	HLA 2014-1A B2R CLO MEZ 3.4109 04/18/26.....		C.....	06/16/2017.....	MIZUHO SEC USA.....		.....	2,000,000	2,000,000	.....	1Z.....
42225U	AF	1	HEALTHCARE TRUST 3.75 07/01/2027.....		.....	06/01/2017.....	WELLS FARGO BROKERAGE SERVICES.....		.....	1,989,840	2,000,000	.....	2FE.....
46617N	AS	6	JFIN 2014-2A A1BR CLO SSNR 2.785 07/26.....		C.....	06/23/2017.....	JEFFERIES & CO.....		.....	1,500,000	1,500,000	.....	1FE.....
46627M	CY	1	JPALT 2006-A1 3A1 SEQ SSNR CSTR 03/25/36.....		.....	04/06/2017.....	AMHERST SECURITIES CORP.....		.....	634,004	687,500	654	1FM.....
47760Q	AA	1	JIMMY 2017-1A A2I ABS SNR 3.61 07/30/47.....		.....	06/27/2017.....	BARCLAYS CAPITAL.....		.....	1,000,000	1,000,000	.....	2AM.....
47760Q	AB	9	JIMMY 2017-1A A2II ABS SNR 4.846 07/47.....		.....	06/27/2017.....	BARCLAYS CAPITAL.....		.....	800,000	800,000	.....	2AM.....
488401	AB	6	KEMPER 4.35 02/15/2025.....		.....	06/12/2017.....	BANC OF AMERICA SECURITIES.....		.....	2,023,860	2,000,000	29,967	2FE.....
55281T	AA	8	MCA 2017-1 A ABS SNR FLT 08/15/2028.....		.....	06/21/2017.....	BARCLAYS CAPITAL.....		.....	2,000,000	2,000,000	.....	1FE.....
55281T	AB	6	MCA 2017-1 B ABS MEZ FLT 08/15/2028.....		.....	06/21/2017.....	BARCLAYS CAPITAL.....		.....	1,000,000	1,000,000	.....	2AM.....
55818Y	BE	0	MDPK 2015-17A B1R CLO MEZ FLT 07/21/2030.....		C.....	05/23/2017.....	MORGAN STANLEY.....		.....	1,000,000	1,000,000	.....	1FE.....
57772K	AD	3	MAXIM INTEGRATED 3.45 06/15/27.....		.....	06/08/2017.....	BANC OF AMERICA SECURITIES.....		.....	1,998,480	2,000,000	.....	2FE.....
59801W	AC	0	MIDO 2017-7A A2 CLO SNR FLT 07/15/2029.....		C.....	06/02/2017.....	GOLDMAN SACHS.....		.....	2,000,000	2,000,000	.....	1Z.....
62952E	AD	9	NYU HOSPITALS 4.168 07/01/2037.....		.....	05/23/2017.....	BANC OF AMERICA SECURITIES.....		.....	1,000,000	1,000,000	.....	1FE.....

QE04

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
64129J BA 7	NEUB 2013-14A B2R CLO MEZ 3.72 01/28/30.....		04/19/2017.....	DEUTSCHE BANK.....		1,500,000	1,500,000		1FE.....
647551 A@ 9	NEW MOUNTAIN FINANCE 4.76 07/15/2022.....		06/22/2017.....	INCAPITAL.....		3,000,000	3,000,000		2FE.....
67091C AS 1	NXTC 2014-1A B1R CLO MEZ FLT 04/23/2026.....		06/23/2017.....	WELLS FARGO BROKERAGE SERVICES.....		1,000,000	1,000,000		1FE.....
67097L AB 2	OCP 2017-13A A1B CLO SNR FLT 07/15/30.....		06/16/2017.....	NATIXIS.....		1,493,250	1,500,000		1Z.....
67097L AF 3	OCP 2017-13A A2B CLO MEZ 3.7982 07/30.....		06/16/2017.....	NATIXIS.....		1,000,000	1,000,000		1FE.....
67107F AQ 0	OZLM 2014-8A A1BR CLO SSNR 2.74 10/17/26.....		05/16/2017.....	BANC OF AMERICA SECURITIES.....		1,000,000	1,000,000		1FE.....
67107F AU 1	OZLM 2014-8A A2BR CLO MEZ 3.45 10/17/26.....		05/16/2017.....	BANC OF AMERICA SECURITIES.....		500,000	500,000		1FE.....
67590A BB 7	OCT14 2012-1A A1BR CLO SSNR FLT 07/15/29.....		05/09/2017.....	CITIGROUP.....		2,000,000	2,000,000		1FE.....
74432Q BD 6	PRUDENTIAL FIN MTN 6.625 12/01/2037.....		06/01/2017.....	ROBERT W BAIRD CO.....		1,335,620	1,000,000	920	1FE.....
780097 BE 0	ROYAL BK SCOTLND 3.498 05/15/2023.....	C.....	05/10/2017.....	MORGAN STANLEY.....		3,000,000	3,000,000		2FE.....
79588T AC 4	SAMMONS FINANCIAL 4.45 05/12/2027.....		05/09/2017.....	CITIGROUP.....		4,997,200	5,000,000		2FE.....
85022W AA 2	SCFT 2016-AA A ABS SSNR 3.05 04/25/2029.....		05/11/2017.....	BANC OF AMERICA SECURITIES.....		1,694,933	1,685,453	2,999	1FE.....
87248T AB 1	TICP 2017-7A AJ CLO SNR FLT 07/15/29.....	C.....	06/12/2017.....	BANC OF AMERICA SECURITIES.....		1,100,000	1,100,000		1FE.....
87248T AD 7	TICP 2017-7A B2 CLO MEZ 3.65 07/15/29.....	C.....	06/12/2017.....	BANC OF AMERICA SECURITIES.....		2,000,000	2,000,000		1FE.....
92257L AB 6	VCC 2017-1 AFX ABS SSNR 3.00 05/25/2047.....		05/08/2017.....	CITIGROUP.....		991,384	991,649	3,333	1FE.....
92915Q AE 3	VOYA 2017-3A A1B CLO SNR FLT 07/20/30.....	C.....	06/13/2017.....	CITIGROUP.....		1,000,000	1,000,000		1FE.....
95168Q AR 1	WSTC 2013-1A A2BR CLO MEZ 11/07/2025.....		04/28/2017.....	NOMURA SECURITIES INTL.....		1,000,000	1,000,000		1FE.....
98886Y AR 9	ZAIS2 2014-2A A1BR CLO SSNR 2.92 07/26.....	C.....	04/10/2017.....	GOLDMAN SACHS.....		1,000,000	1,000,000		1FE.....
3899999.	Total - Bonds - Industrial and Miscellaneous.....					99,236,642	99,028,881	38,793	XXX.....
8399997.	Total - Bonds - Part 3.....					106,236,642	106,028,881	38,793	XXX.....
8399999.	Total - Bonds.....					106,236,642	106,028,881	38,793	XXX.....
9999999.	Total - Bonds, Preferred and Common Stocks.....					106,236,642	XXX	38,793	XXX.....

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

SCHEDULE D - PART 4

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

1	2			3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
												11	12	13	14	15							
CUSIP Identification	Description			F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
Bonds - U.S. Government																							
31383S	RS	1	FNCL 511797 PT 6.0 5/01/2031.....	..	06/25/2017.	MBS Paydown.....		184	184	184	182	.....	.....(1)	.....	.....(1)	.....	.....184	.....	.....	.....0	5	05/01/2031.	1.....
31406J	2L	6	FNCL 811779 PT 5.0 1/1/2035.....	..	06/25/2017.	MBS Paydown.....		1,144	1,144	1,163	961	.....	.....(2)	.....	.....(2)	.....	.....1,144	.....	.....	.....0	22	01/01/2035.	1.....
649085	AA	5	NEW VALEY GEN II 5.572 05/01/20.....	..	05/01/2017.	Sinking Fund Redemption.....		157,228	157,228	162,615	158,361	.....	.....(199)	.....	.....(199)	.....	.....157,228	.....	.....	.....0	4,380	05/01/2020.	1FE.....
690353	XM	4	OVERSEAS PRI INV 3.59 12/15/2030.....	..	06/15/2017.	Sinking Fund Redemption.....		28,571	28,571	28,571	28,571	.....	.....	.....	.....0	.....	.....28,571	.....	.....	.....0	513	12/15/2030.	1.....
0599999. Total - Bonds - U.S. Government.....								187,128	187,128	192,533	188,075	0	(202)	0	(202)	0	187,128	0	0	0	4,920	XXX	XXX
Bonds - U.S. Special Revenue and Special Assessment																							
130333	CA	3	CA HSG FIN AGY A 2.90 02/01/2042.....	..	06/01/2017.	MBS Paydown.....		45,374	45,374	45,374	45,374	.....	.....	.....	.....0	.....	.....45,374	.....	.....	.....0	564	02/01/2042.	1FE.....
130333	CB	1	CA HSG FIN AGY B 2.90 02/01/2042.....	..	06/01/2017.	MBS Paydown.....		40,520	40,520	40,419	40,434	.....	.....28	.....	.....28	.....	.....40,520	.....	.....	.....0	519	02/01/2042.	1FE.....
31395X	3F	0	FHR 3018 UG PAC 5.50 10/15/2034.....	..	06/15/2017.	MBS Paydown.....		24,208	24,208	23,618	24,060	.....	.....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.....		42,863	42,863	42,863	42,863	.....	.....	.....	.....0	.....	.....42,863	.....	.....	.....0	520	07/01/2041.	1FE.....
34074M	JC	6	FL HSG FIN B TXBL 2.80 07/01/2041.....	..	06/01/2017.	MBS Paydown.....		40,190	40,190	40,190	40,190	.....	.....	.....	.....0	.....	.....40,190	.....	.....	.....0	458	07/01/2041.	1FE.....
462467	NW	7	IA ST FIN SF MTGE SER 3 2.90 2/01/2042.....	..	06/01/2017.	Partial Call.....		30,000	30,000	105,000	30,000	.....	.....	.....	.....0	.....	.....30,000	.....	.....	.....0	375	02/01/2042.	1FE.....
49130T	PS	9	KY HSG CORP A 3.00 11/01/2041.....	..	05/01/2017.	Partial Call.....		10,000	10,000	10,000	10,000	.....	.....	.....	.....0	.....	.....10,000	.....	.....	.....0	113	11/01/2041.	1FE.....
49130T	PT	7	KY HSG CORP B 3.00 11/01/2041.....	..	06/01/2017.	Partial Call.....		20,000	20,000	20,000	20,000	.....	.....	.....	.....0	.....	.....20,000	.....	.....	.....0	238	11/01/2041.	1FE.....
57586N	UR	0	MA ST HSG FIN A 4.375 01/15/2046.....	..	06/15/2017.	MBS Paydown.....		212,696	212,696	213,582	213,465	.....	.....(759)	.....	.....(759)	.....	.....212,696	.....	.....	.....0	3,821	01/15/2046.	1FE.....
647200	4S	0	NEW MEXICO ST MTGE B 2.60 09/01/2040.....	..	06/01/2017.	Partial Call.....		25,000	25,000	25,000	25,000	.....	.....	.....	.....0	.....	.....25,000	.....	.....	.....0	271	09/01/2040.	1FE.....
64972C	BD	4	NYC HSG DEV A TXBL 3.05 06/15/2036.....	..	06/15/2017.	MBS Paydown.....		6,738	6,738	6,738	6,738	.....	.....	.....	.....0	.....	.....6,738	.....	.....	.....0	86	06/15/2036.	1FE.....
658207	MA	0	NC HSG FIN AGY 4.00 01/01/2030.....	..	06/01/2017.	Partial Call.....		50,000	50,000	50,000	50,000	.....	.....	.....	.....0	.....	.....50,000	.....	.....	.....0	1,028	01/01/2030.	1FE.....
677377	2P	7	OHIO ST HSG FIN AGY SF 2.65 11/01/2041.....	..	06/01/2017.	Partial Call.....		105,000	105,000	105,000	105,000	.....	.....(0)	.....	.....(0)	.....	.....105,000	.....	.....	.....0	1,215	11/01/2041.	1FE.....
882750	NE	8	TX HSG & CMNTY AFFAIRS 2.875 07/01/2041.....	..	06/01/2017.	Partial Call.....		15,000	15,000	15,000	15,000	.....	.....	.....	.....0	.....	.....15,000	.....	.....	.....0	220	07/01/2041.	1FE.....
88275F	NU	9	TEXAS ST DEPT OF HSG A 3.20 09/01/2039.....	..	06/01/2017.	Partial Call.....		20,000	20,000	20,000	20,014	.....	.....(14)	.....	.....(14)	.....	.....20,000	.....	.....	.....0	325	09/01/2039.	1FE.....
92812U	Q3	5	VA ST HSG DEV D 4.30 12/25/2043.....	..	06/25/2017.	MBS Paydown.....		50,454	50,454	50,454	50,453	.....	.....	.....	.....0	.....	.....50,454	.....	.....	.....0	853	12/25/2043.	1FE.....
92812U	Q4	3	VA HSG DEV A 3.50 10/25/2037.....	..	06/25/2017.	MBS Paydown.....		54,487	54,487	54,487	54,487	.....	.....	.....	.....0	.....	.....54,487	.....	.....	.....0	808	10/25/2037.	1FE.....
92812U	Q6	8	VA HSG DEV AUTH PT A 3.10 06/25/2041.....	..	06/25/2017.	MBS Paydown.....		60,797	60,797	60,797	60,797	.....	.....	.....	.....0	.....	.....60,797	.....	.....	.....0	817	06/25/2041.	1FE.....
92813T	EE	6	VIRGINIA HSG AUTH SER A 3.25 08/25/2042.....	..	06/25/2017.	MBS Paydown.....		69,001	69,001	69,001	69,000	.....	.....	.....	.....0	.....	.....69,001	.....	.....	.....0	966	08/25/2042.	1FE.....
3199999. Total - Bonds - U.S. Special Revenue and Special Assessments.....								922,327	922,327	997,522	922,875	0	(607)	0	(607)	0	922,327	0	0	0	13,747	XXX	XXX
Bonds - Industrial and Miscellaneous																							
00190Y	AG	0	ARES 2013-2A C CLO FLT 07/28/2025.....	..	06/22/2017.	Distribution.....		1,000,000	1,000,000	951,045	968,828	.....	.....2,663	.....	.....2,663	.....	.....971,492	.....	.....28,508	28,508	24,759	07/28/2025.	1Z.....
00191L	AE	2	ARES 2013-3A B2 CLO MEZ 4.07 10/17/2024.....	..	04/06/2017.	Dissolution.....		1,500,000	1,500,000	1,500,000	1,500,000	.....	.....	.....	.....0	.....	.....1,500,000	.....	.....	.....0	28,660	10/17/2024.	1Z.....
00191L	AJ	1	ARES 2013-3A C2 CLO MEZ 5.09 10/17/2024.....	..	04/06/2017.	Distribution.....		1,000,000	1,000,000	980,800	988,112	.....	.....660	.....	.....660	.....	.....988,772	.....	.....11,228	11,228	23,895	10/17/2024.	1Z.....
00192J	AA	4	APS 2016-1 1A SEQ SSNR FLT 07/31/2057 RE.....	..	06/27/2017.	MBS Paydown.....		62,245	62,245	55,476	56,277	.....	.....840	.....	.....840	.....	.....62,245	.....	.....	.....0	247	07/27/2057.	1FE.....
00213R	AA	1	ARLFR 2012-1A A1 ABS FLT 12/15/2042.....	..	06/15/2017.	MBS Paydown.....		20,127	20,127	20,127	20,127	.....	.....	.....	.....0	.....	.....20,127	.....	.....	.....0	219	12/15/2042.	1FE.....

SCHEDULE D - PART 4

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

QE05.1

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
				Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	11	12	13	14	15	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)
00214M AA 1	ARLFR 2014-1A A1 ABS SNR 2.92 06/15/2044		..	06/15/2017.	MBS Paydown.....		39,921	39,921	38,738	38,813	.....	.....109	.....	.....109	.....	.....39,921	.....	.....	.....0	483	06/15/2044.	1FE.....
	AA AIRCRAFT FIN 2013-1 3.596 11/01/2017		..	06/01/2017.	Sinking Fund Redemption.....		36,616	36,616	36,616	36,616	.....	.....	.....	.....0	.....	.....36,616	.....	.....	.....0	549	11/01/2017.	1FE.....
	004375 FG 1		..	06/25/2017.	MBS Paydown.....		56,020	56,020	48,930	50,053	.....	.....2,796	.....	.....2,796	.....	.....56,020	.....	.....	.....0	285	04/25/2036.	1FM.....
	007036 GS 9		..	06/25/2017.	MBS Paydown.....		41,742	41,742	39,055	38,971	.....	.....1,684	.....	.....1,684	.....	.....41,742	.....	.....	.....0	657	06/25/2035.	1FM.....
	02660L AA 8		..	06/25/2017.	MBS Paydown.....		7,808	7,808	5,856	5,032	.....	.....106	.....	.....106	.....	.....7,808	.....	.....	.....0	34	10/25/2046.	1FM.....
	02665U AA 3		..	06/17/2017.	MBS Paydown.....		4,443	4,443	4,443	4,441	.....	.....(1)	.....	.....(1)	.....	.....4,443	.....	.....	.....0	71	10/17/2036.	1FE.....
	02665X AA 7		..	06/17/2017.	MBS Paydown.....		17,818	17,818	17,974	17,954	.....	.....(41)	.....	.....(41)	.....	.....17,818	.....	.....	.....0	261	12/17/2036.	1FE.....
	02666A AA 6		..	06/17/2017.	MBS Paydown.....		11,218	11,218	11,218	11,212	.....	.....(0)	.....	.....(0)	.....	.....11,218	.....	.....	.....0	162	04/17/2052.	1FE.....
	02666B AA 4		..	06/17/2017.	MBS Paydown.....		2,094	2,094	2,094	2,094	.....	.....(0)	.....	.....(0)	.....	.....2,094	.....	.....	.....0	33	10/17/2045.	1FE.....
	031162 AV 2		..	06/01/2017.	Maturity.....		3,000,000	3,000,000	3,278,040	3,017,329	.....	.....(17,329)	.....	.....(17,329)	.....	.....3,000,000	.....	.....	.....0	87,750	06/01/2017.	2FE.....
	042735 BA 7		..	06/16/2017.	Cash Tender.....		2,202,720	2,000,000	1,999,380	1,999,768	.....	.....232	.....	.....232	.....	.....2,000,000	.....	.....202,720	202,720	85,000	04/01/2020.	2FE.....
	05363U AG 8		..	04/25/2017.	MBS Paydown.....		1,000,000	1,000,000	1,000,000	1,000,000	.....	.....	.....	.....0	.....	.....1,000,000	.....	.....	.....0	21,625	04/25/2026.	1Z.....
	05531U AN 0		..	06/26/2017.	MBS Paydown.....		35,558	35,558	34,758	34,822	.....	.....708	.....	.....708	.....	.....35,558	.....	.....	.....0	849	06/26/2035.	1FM.....
	05532C AN 9		..	05/26/2017.	MBS Paydown.....		14,929	14,929	14,033	14,635	.....	.....(771)	.....	.....(771)	.....	.....14,929	.....	.....	.....0	201	11/26/2036.	1FM.....
	05532E BB 0		..	06/26/2017.	MBS Paydown.....		23,167	23,167	22,819	22,987	.....	.....(33)	.....	.....(33)	.....	.....23,167	.....	.....	.....0	521	03/26/2036.	1FM.....
	05533C DH 8		..	06/26/2017.	MBS Paydown.....		645,352	645,352	623,572	639,974	.....	.....2,326	.....	.....2,326	.....	.....645,352	.....	.....	.....0	19,807	02/26/2037.	1FM.....
	05533G CN 7		..	06/26/2017.	MBS Paydown.....		35,695	35,695	33,821	34,405	.....	.....98	.....	.....98	.....	.....35,695	.....	.....	.....0	893	10/26/2035.	1FM.....
	05533N AJ 3		..	06/26/2017.	MBS Paydown.....		27,689	27,689	23,431	23,913	.....	.....(128)	.....	.....(128)	.....	.....27,689	.....	.....	.....0	290	06/26/2037.	1FM.....
	05533N AJ 3		..	06/26/2017.	Pass-Through Loss.....		.....	.....(34)	.....	.....	.....	.....	.....	.....0	.....	.....(495)	.....	.....495	495	.....	06/26/2037.	1FM.....
	05534D AU 9		..	06/26/2017.	MBS Paydown.....		159,505	159,505	140,364	146,308	.....	.....6,655	.....	.....6,655	.....	.....159,505	.....	.....	.....0	2,130	01/26/2036.	1FM.....
	055359 AC 7		..	05/17/2017.	MBS Paydown.....		2,064,648	2,064,648	1,944,054	2,052,272	.....	.....19,293	.....	.....19,293	.....	.....2,064,648	.....	.....	.....0	48,015	07/17/2040.	1FM.....
	05539B AD 6		..	05/26/2017.	MBS Paydown.....		17,936	17,936	16,389	17,301	.....	.....(1,987)	.....	.....(1,987)	.....	.....17,936	.....	.....	.....0	269	12/26/2037.	1FM.....
	05540X BK 8		..	06/26/2017.	MBS Paydown.....		55,584	55,584	51,693	57,521	.....	.....(675)	.....	.....(675)	.....	.....55,584	.....	.....	.....0	661	05/26/2036.	1FM.....

SCHEDULE D - PART 4

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

QE05.2

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
				F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary 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)
CUSIP Identification	Description																					
05540X BQ 5	BCAP 2012-RR4 6A1 SEQ SSNR CSTR 11/35 RE		..	06/26/2017.	MBS Paydown.....		166,873	166,873	146,848	151,141		9,742		9,742		166,873			0	2,295	11/26/2035.	1FM.....
05541D AU 0	BCAP 2012-RR8 4A3 SUB FLT 11/20/2036 RE		..	06/20/2017.	MBS Paydown.....		61,181	61,181	50,551	53,974		1,583		1,583		61,181			0	255	11/20/2036.	1FM.....
058931 AD 8	BAFC 2006-3 2A1 SEQ SSNR 6.0 03/25/2036		..	05/25/2017.	MBS Paydown.....		19,285	19,285	14,200	12,732		(2,522)		(2,522)		19,285			0	405	03/25/2036.	1FM.....
058931 AD 8	BAFC 2006-3 2A1 SEQ SSNR 6.0 03/25/2036		..	06/25/2017.	Pass-Through Loss.....			117,446				(2,301)		(2,301)		(706)		706	706		03/25/2036.	1FM.....
05948K ZF 9	BOAA 2005-4 CB6 SEQ FLT 5/25/2035.....		..	06/25/2017.	MBS Paydown.....		25,310	25,310	20,521	18,484		(259)		(259)		25,310			0	131	05/25/2035.	1FM.....
05948K ZF 9	BOAA 2005-4 CB6 SEQ FLT 5/25/2035.....		..	06/25/2017.	Pass-Through Loss.....			4,670	3,787					0					0		05/25/2035.	1FM.....
05949A H8 6	BOAMS 2005-A 2A1 PT SNR FLT 02/25/2035		..	06/25/2017.	MBS Paydown.....		32,816	32,816	31,729	31,821		103		103		32,816			0	476	02/25/2035.	1FM.....
05949A H9 4	BOAMS 2005-A 2A2 PT SSNR FLT 02/25/2035		..	06/25/2017.	MBS Paydown.....		28,714	28,714	27,960	28,027		69		69		28,714			0	416	02/25/2035.	1FM.....
05949C GW 0	BOAMS 2005-8 A9 PAC 5.50 9/25/35.....		..	06/25/2017.	MBS Paydown.....		18,287	18,287	17,596	15,616		70		70		18,287			0	414	09/25/2035.	1FM.....
05949C GW 0	BOAMS 2005-8 A9 PAC 5.50 9/25/35.....		..	06/25/2017.	Pass-Through Loss.....			2,130	2,049					0					0		09/25/2035.	1FM.....
05949C HM 1	BOAMS 2005-I 1A1 SEQ SSNR CSTR 10/25/35		..	06/25/2017.	MBS Paydown.....		10,650	10,650	9,360	9,468		(3,752)		(3,752)		10,650			0	141	10/25/2035.	1FM.....
05949C HM 1	BOAMS 2005-I 1A1 SEQ SSNR CSTR 10/25/35		..	06/25/2017.	Pass-Through Loss.....			297						0					0		10/25/2035.	1FM.....
05949C KS 4	BOAMS 2005-J 2A3 SEQ SSNR CSTR 11/35		..	06/25/2017.	MBS Paydown.....		3,601	3,601	3,337	3,486		(40)		(40)		3,601			0	50	11/25/2035.	1FM.....
05949C KS 4	BOAMS 2005-J 2A3 SEQ SSNR CSTR 11/35		..	06/25/2017.	Pass-Through Loss.....			41						0					0		11/25/2035.	1FM.....
05951F AB 0	BAFC 2007-1 TA1B SEQ AFC 1/25/2037.....		..	06/25/2017.	MBS Paydown.....		14,396	14,396	13,676	9,971		1,018		1,018		14,396			0	306	01/25/2037.	1FM.....
05951F AB 0	BAFC 2007-1 TA1B SEQ AFC 1/25/2037.....		..	06/25/2017.	Pass-Through Loss.....			7,017	6,666					0					0		01/25/2037.	1FM.....
05951U AC 5	BAFC 2006-8T2 A2 SEQ 5.7908 10/25/2036		..	06/25/2017.	MBS Paydown.....		610	610	579	448		(3)		(3)		610			0	13	10/25/2036.	1FM.....
05951U AC 5	BAFC 2006-8T2 A2 SEQ 5.7908 10/25/2036		..	06/25/2017.	Pass-Through Loss.....			178	248					0		(77)		77	77		10/25/2036.	1FM.....
059522 AU 6	BAFC 2007-C 1A2 PT SSNR FLT 05/20/2036		..	06/20/2017.	MBS Paydown.....		121,663	121,663	109,383	108,795		5,081		5,081		121,663			0	1,528	05/20/2036.	1FM.....
059522 AU 6	BAFC 2007-C 1A2 PT SSNR FLT 05/20/2036		..	06/20/2017.	Pass-Through Loss.....			6,195						0					0		05/20/2036.	1FM.....
05953Y AH 4	BAFC 2007-4 TA1B SEQ STP 05/25/37.....		..	06/25/2017.	MBS Paydown.....		4,087	4,087	3,573	3,112		(303)		(303)		4,087			0	90	05/25/2037.	1FM.....
05953Y AH 4	BAFC 2007-4 TA1B SEQ STP 05/25/37.....		..	06/25/2017.	Pass-Through Loss.....			1,312	1,147					0					0		05/25/2037.	1FM.....
05955Q AA 4	BAFC 2009-R17 1A1 SEQ SSNR 6.00 8/26/37		..	06/26/2017.	MBS Paydown.....		100,254	100,254	95,241	98,751		282		282		100,254			0	2,515	08/26/2037.	1FM.....
05955T AA 8	BALL 2009-UB2 A4AA SEQ SSNR CSTR 2/24/51		..	04/24/2017.	MBS Paydown.....		316,309	316,309	322,202	315,034		5,729		5,729		316,309			0	6,638	02/24/2051.	1FE.....
05955T AC 4	BALL 2009-UB2 A4AB SEQ SSNR CSTR 12/49		..	06/24/2017.	MBS Paydown.....		334,851	334,851	325,133	332,036		(15,631)		(15,631)		334,851			0	8,561	12/24/2049.	1FE.....
05955T AL 4	BALL 2009-UB2 A4B3 SUB CSTR 06/24/2049		..	06/24/2017.	MBS Paydown.....		2,000,000	2,000,000	1,952,188	1,989,627		10,373		10,373		2,000,000			0	43,860	06/24/2049.	1FE.....

SCHEDULE D - PART 4

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

QE05.3

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
											11	12	13	14	15							
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
05955U AG 2	BALL 2010-UB3 A4A2 RR SEQ CSTR 5/15/46		..	04/15/2017.	MBS Paydown.....		1,338,659	1,338,659	1,265,451	1,332,126		11,743		11,743		1,338,659			0	26,265	05/15/2046.	1FE.....
05990H AB 9	BAFC 2010-R2 1A2 SEQ 6.00 8/26/2037...		..	04/26/2017.	MBS Paydown.....		32,289	32,289	30,109	31,427		1,397		1,397		32,289			0	646	08/26/2037.	1FM.....
05990H AH 6	BAFC 2010-R2 1A3 MEZ 6.00 8/26/2037...		..	06/26/2017.	MBS Paydown.....		207,509	207,509	123,758	152,724		5,114		5,114		207,509			0	5,434	08/26/2037.	1FM.....
05990H AH 6	BAFC 2010-R2 1A3 MEZ 6.00 8/26/2037...		..	06/26/2017.	Pass-Through Loss.....		19,928							0					0		08/26/2037.	1FM.....
05990H AQ 6	BAFC 2010-R2 3A4 MEZ FLT 07/26/2035 RE		..	06/26/2017.	MBS Paydown.....		104,162	104,162	101,265	101,378		1,222		1,222		104,162			0	1,416	07/26/2035.	1FM.....
07330T AA 0	BCRR 2009-2A 1A1 RR SEQ SSNR 6.50 7/40		..	05/17/2017.	MBS Paydown.....		376,112	376,112	346,096	373,328		2,946		2,946		376,112			0	9,644	07/17/2040.	1FM.....
07384M S7 8	BSARM 2004-5 2A SEQ SNR FLT 07/25/2034		..	06/25/2017.	MBS Paydown.....		50,788	50,788	51,010			31		31		50,788			0	707	07/25/2034.	1FM.....
07384Y KF 2	BSABS 2003-AC4 A SEQ 5.5 09/25/2033...		..	06/25/2017.	MBS Paydown.....		63,954	63,954	64,633	64,371		(228)		(228)		63,954			0	1,456	09/25/2033.	1FM.....
08179X AA 3	BSP 2013-IIA A1 CLO FLT 07/15/2024.....		..	06/29/2017.	Distribution.....		1,000,000	1,000,000	996,500	998,711		326		326		999,037		963	963	15,656	07/15/2024.	1Z.....
09247X AC 5	BLK-CALL04/17 6.25 09/15/2017.....		..	04/19/2017.	Make Whole Call.....		4,081,323	4,000,000	3,967,840	3,997,018		2,982		2,982		4,000,000		81,323	81,323	148,611	09/15/2017.	1FE.....
09627D AJ 4	BLUEM 2013-4A B2 CLO MEZ 4.39 04/15/2025		..	04/15/2017.	MBS Paydown.....		1,000,000	1,000,000	1,000,000	1,000,000				0		1,000,000			0	21,950	04/15/2025.	1Z.....
11133T AA 1	BROADRIDGE FINAN 6.125 06/01/2017..		..	06/01/2017.	Maturity.....		462,000	462,000	457,717	461,765		235		235		462,000			0	14,149	06/01/2017.	2FE.....
12479H AA 7	CAUTO 2011-1A A ABS 5.61 11/15/2039...		..	04/15/2017.	MBS Paydown.....		1,856,297	1,856,297	1,855,698	1,856,106		191		191		1,856,297			0	35,291	11/15/2039.	1Z.....
12479L AA 8	CAI 2012-1A A ABS 3.47 10/25/2027.....		C	06/25/2017.	MBS Paydown.....		12,500	12,500	12,215	12,236		35		35		12,500			0	181	10/25/2027.	1FE.....
12479L AC 4	CAI 2013-1A A ABS 3.35 03/27/2028.....		C	06/25/2017.	MBS Paydown.....		25,000	25,000	24,250	24,301		85		85		25,000			0	349	03/27/2028.	1FE.....
12479R AD 9	CAUTO 2017-1A A1 ABS SNR 3.87 04/15/2047		..	06/15/2017.	MBS Paydown.....		1,667	1,667	1,666			0		0		1,667			0	8	04/15/2047.	1FE.....
125278 AC 5	CGCMT 2010-RR2 JA4A SEQ SSNR 6.068 2/51		..	06/19/2017.	MBS Paydown.....		377,607	377,607	408,037	381,021		(2,238)		(2,238)		377,607			0	7,906	02/19/2051.	3AM.....
12527X AB 2	CGCMT 2010-RR3 MLJR SUB CSTR 06/2050		..	05/14/2017.	MBS Paydown.....		2,000,000	2,000,000	2,019,063	2,000,651		(651)		(651)		2,000,000			0	45,712	06/14/2050.	1FE.....
125431 AH 9	CWHL 2006-HYB4 2A1 SSNR SEQ CSTR 36		..	06/20/2017.	MBS Paydown.....		1,224	1,224	1,197	726		(2,240)		(2,240)		1,224			0	16	06/20/2036.	1FM.....
125431 AH 9	CWHL 2006-HYB4 2A1 SSNR SEQ CSTR 36		..	06/20/2017.	Pass-Through Loss.....			2,534	2,479			(1,329)		(1,329)					0		06/20/2036.	1FM.....
125634 AJ 4	CLIF 2013-2A NOTE ABS 3.22 06/18/28.....		..	06/18/2017.	MBS Paydown.....		50,000	50,000	49,982	49,987		1		1		50,000			0	671	06/18/2028.	1FE.....
125634 AL 9	CLIF 2013-3A A ABS 3.67 11/18/2028.....		..	06/18/2017.	MBS Paydown.....		14,778	14,778	14,777	14,777		0		0		14,778			0	226	11/18/2028.	1FE.....
125634 AQ 8	CLIF 2014-2A A ABS SNR 3.38 10/18/2029		..	06/18/2017.	MBS Paydown.....		95,455	95,455	93,333	93,463		187		187		95,455			0	1,340	10/18/2029.	1FE.....
12639C AA 5	CSMC 2009-RR4 A4A SEQ 5.695 09/15/40		..	06/15/2017.	MBS Paydown.....		1,621,561	1,621,561	1,370,409	1,603,534		23,146		23,146		1,621,561			0	35,587	09/15/2040.	1FE.....
12641P AA 2	CSMC 2009-6R 1A1 EXC SEQ SSNR 5.75 1/36		..	05/26/2017.	MBS Paydown.....		5,528	5,528	5,528	5,528				0		5,528			0	127	01/26/2036.	1FM.....
12641P AD 6	CSMC 2009-6R 1A2 SUB SSUP 5.75 1/26/36		..	06/26/2017.	MBS Paydown.....		55,183	55,183	55,183	54,977		3		3		55,183			0	1,456	01/26/2036.	1FM.....
12641P AJ 3	CSMC 2009-6R 2A1 EXC SEQ SSNR 5.50 10/35		..	06/26/2017.	MBS Paydown.....		161,981	161,981	161,981	161,325		540		540		161,981			0	3,451	10/26/2035.	1FM.....

SCHEDULE D - PART 4

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

QE05.4

1	2			3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
												11	12	13	14	15							
CUSIP Identification	Description			F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
12641P AR 5	CSMC 2009-6R 2A6 MEZ SSUP 5.50 10/26/35			..	06/26/2017.	Pass-Through Loss.....			11,590	7,137			(0)		(0)		(281)		281	281		10/26/2035.	1FM.....
12641P AY 0	CSMC 2009-6R 4A2 SUB SSUP 5.50 11/26/35			..	06/26/2017.	MBS Paydown.....		17,020	17,020	17,020	16,956		82		82		17,020			0	397	11/26/2035.	1FM.....
12641P BC 7	CSMC 2009-6R 4A6 MEZ SSUP 5.50 11/26/35			..	06/26/2017.	Pass-Through Loss.....			3,515	567			(0)		(0)		(16)		16	16		11/26/2035.	1FM.....
12641P BJ 2	CSMC 2009-6R 6A1 EXC SEQ SSNR 5.50 9/35			..	06/26/2017.	MBS Paydown.....		62,088	62,088	62,088	61,851		98		98		62,088			0	1,449	09/26/2035.	1FM.....
12641P BR 4	CSMC 2009-6R 6A6 MEZ SSUP 5.50 9/26/35			..	06/26/2017.	Pass-Through Loss.....			162	2,489			(1)		(1)					0		09/26/2035.	1FM.....
12641P CA 0	CSMC 2009-6R 8A2 SUB SSUP 5.50 10/26/35			..	05/26/2017.	MBS Paydown.....		27,266	27,266	27,266	27,266				0		27,266			0	539	10/26/2035.	1FM.....
12641P CB 8	CSMC 2009-6R 8A3 SUB SSUP 5.50 10/26/35			..	06/26/2017.	MBS Paydown.....		69,662	69,662	69,662	69,662				0		69,662			0	1,625	10/26/2035.	1FM.....
12641P CV 4	CSMC 2009-6R 11A2 SUB SSUP 5.50 1/26/36			..	06/26/2017.	MBS Paydown.....		78,531	78,531	78,531	78,250		124		124		78,531			0	1,682	01/26/2036.	1FM.....
12641P DC 5	CSMC 2009-6R 12A2 SUB SSUP 5.00 4/26/35			..	06/26/2017.	MBS Paydown.....		17,797	17,797	17,797	17,739		122		122		17,797			0	372	04/26/2035.	1FM.....
12641Q AA 0	CSMC 2009-7R 3A3 MEZ 6.00 9/26/37.....			..	06/26/2017.	MBS Paydown.....		8,850	8,850	5,957	6,049		125		125		8,850			0	210	09/26/2037.	1FM.....
12641Q AA 0	CSMC 2009-7R 3A3 MEZ 6.00 9/26/37.....			..	06/26/2017.	Pass-Through Loss.....			1,207	813					0					0		09/26/2037.	1FM.....
12641Q AE 2	CSMC 2009-7R 4A1 SEQ EXCH CSTR 7/26/37			..	06/26/2017.	MBS Paydown.....		2,740	2,740	2,740	2,722		2		2		2,740			0	79	07/26/2037.	1FM.....
12641Q AJ 1	CSMC 2009-7R 4A5 MEZ 6.00 7/26/2037..			..	06/26/2017.	Pass-Through Loss.....			1,555				(11)		(11)		(1)		1	1		07/26/2037.	1FM.....
12641Q AN 2	CSMC 2009-7R 5A1 SEQ EXCH 5.50 11/26/35			..	06/26/2017.	MBS Paydown.....		52,781	52,781	52,781	52,588		35		35		52,781			0	1,198	11/26/2035.	1FM.....
12641Q AS 1	CSMC 2009-7R 5A5 MEZ 5.50 11/26/2035			..	06/26/2017.	Pass-Through Loss.....			2,992	1,669			(1)		(1)		(27)		27	27		11/26/2035.	1FM.....
12641Q AW 2	CSMC 2009-7R 6A1 SEQ EXCH 5.50 09/26/35			..	06/26/2017.	MBS Paydown.....		51,473	51,473	51,473	51,306		24		24		51,473			0	1,281	09/26/2035.	1FM.....
12641Q AY 8	CSMC 2009-7R 6A3 MEZ 5.50 9/26/35.....			..	06/26/2017.	Pass-Through Loss.....		1,439	818				1		1		(3)		3	3		09/26/2035.	1FM.....
12641Q BE 1	CSMC 2009-7R 7A3 SUB FLT 12/26/36.....			..	06/26/2017.	MBS Paydown.....		21,854	21,854	15,230	19,580		2,497		2,497		21,854			0	575	12/26/2036.	1FM.....
12641Q BF 8	CSMC 2009-7R 7A4 MEZ FLT 12/26/36.....			..	06/26/2017.	Pass-Through Loss.....			(546)				0		0					0		12/26/2036.	1FM.....
12641Q BV 3	CSMC 2009-7R 9A2 SUB 5.25 8/26/35.....			..	06/26/2017.	MBS Paydown.....		44,210	44,210	44,210	44,210				0		44,210			0	899	08/26/2035.	1FM.....
12641Q CH 3	CSMC 2009-7R 11A1 SEQ EXCH 2/26/35..			..	06/26/2017.	MBS Paydown.....		29,911	29,911	29,911	29,825		49		49		29,911			0	668	02/26/2035.	1FM.....
12641Q CQ 3	CSMC 2009-7R 12A3 SUB 5.75 1/26/36.....			..	06/26/2017.	MBS Paydown.....		15,096	15,096	15,096	15,051		9		9		15,096			0	347	01/26/2036.	1FM.....
12641Q CS 9	CSMC 2009-7R 12A5 MEZ 5.75 1/26/36.....			..	06/26/2017.	Pass-Through Loss.....			987	987			(3)		(3)					0		01/26/2036.	1FM.....
12641Q CW 0	CSMC 2009-7R 13A1 SEQ EXCH 6.00 06/26/37			..	06/26/2017.	MBS Paydown.....		24,499	24,499	24,499	24,499				0		24,499			0	655	06/26/2037.	1FM.....
12641Q CZ 3	CSMC 2009-7R 13A4 MEZ 6.00 6/26/37.....			..	06/26/2017.	Pass-Through Loss.....			1,850	1,505			7		7					0		06/26/2037.	1FM.....
12641Q DG 4	CSMC 2009-7R 14A5 SUB 5.75 4/26/37.....			..	06/26/2017.	MBS Paydown.....		40,373	40,373	40,373	40,163		361		361		40,373			0	554	04/26/2037.	1FM.....
12641Q DV 1	CSMC 2009-7R 16A1 SEQ EXCH 5.75 2/26/36			..	06/26/2017.	MBS Paydown.....		1,203	1,203	1,204	1,155		(770)		(770)		1,203			0	30	02/26/2036.	1FM.....

SCHEDULE D - PART 4

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

QE05.5

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22	
				F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary 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)
CUSIP Identification	Description																						
12641Q	DW	9	CSMC 2009-7R 16A2 MEZ 5.75 2/26/36.....	..	06/26/2017.	Pass-Through Loss.....		1,935	1,928									0			02/26/2036.	1FM.....	
12641Q	EA	6	CSMC 2009-7R 17A1 SEQ EXCH FLT 03/26/37	..	06/26/2017.	MBS Paydown.....		44,893	44,893	44,893	42,830		1,038		1,038		44,893		0	94		03/26/2037.	1FM.....
12641Q	EK	4	CSMC 2009-7R 18A1 SEQ EXCH STP 3/26/37	..	06/26/2017.	MBS Paydown.....		48,080	48,080	48,080	48,080		1		1		48,080		0	472		03/26/2037.	1FM.....
12641Q	EV	0	CSMC 2009-7R 1A1 SEQ EXCH 5.75 3/26/36	..	06/26/2017.	MBS Paydown.....		58,528	58,528	58,528	58,360		18		18		58,528		0	1,642		03/26/2036.	1FM.....
12641Q	FC	1	CSMC 2009-7R 2A1 SEQ EXCH 5.50 8/26/35	..	06/26/2017.	MBS Paydown.....		126,161	126,161	126,161	125,785		118		118		126,161		0	2,887		08/26/2035.	1FM.....
12641T	AB	2	CSMC 2009-5R 1A2 SEQ SSUP CSTR 07/49 RE	..	05/26/2017.	Pass-Through Loss.....		15,463	31				(4,636)		(4,636)		32		(32)	(32)		06/26/2036.	1FM.....
12641T	AB	2	CSMC 2009-5R 1A2 SEQ SSUP CSTR 07/49 RE	..	06/26/2017.	MBS Paydown.....		208,373	208,373	158,853	160,002		44,511		44,511		208,373		0	3,172		06/26/2036.	1FM.....
12643K	AQ	6	CSMC 2010-RR2 2A SEQ SSNR CSTR 9/15/39	..	05/15/2017.	MBS Paydown.....		472,318	472,318	444,938	473,090		(2,716)		(2,716)		472,318		0	10,981		09/15/2039.	1FE.....
12646U	AK	4	CSMC 2013-IVR1 A2 SEQ SNR 3.0 3/25/2043	..	06/25/2017.	MBS Paydown.....		25,719	25,719	24,047	24,179		(1,288)		(1,288)		25,719		0	328		03/25/2043.	1FM.....
12646W	AH	7	CSMC 2013-IVR2 A2 SEQ SNR 3.0 04/25/43	..	06/25/2017.	MBS Paydown.....		42,820	42,820	40,010	40,207		254		254		42,820		0	567		04/25/2043.	1FM.....
12647H	BJ	4	CSMC 2013-8R 5A1 SEQ FLT 12/27/2036 RE	..	06/27/2017.	MBS Paydown.....		296,802	296,802	281,684	291,679		4,169		4,169		296,802		0	1,366		12/27/2036.	1FM.....
12647P	AK	4	CSMC 2013-7 A6 SEQ SNR 3.50 08/25/2043	..	06/25/2017.	MBS Paydown.....		57,250	57,250	55,175	55,308		(1,626)		(1,626)		57,250		0	811		08/25/2043.	1FM.....
126650	AW	0	CVS CAREMARK 5.298 01/11/27.....	..	06/10/2017.	Sinking Fund Redemption.....		19,270	19,270	19,270	19,270				0		19,270		0	426		01/11/2027.	2FE.....
126670	JP	4	CWHL 2005-HYB9 1A1 SEQ SSNR FLT 02/20/36	..	04/20/2017.	Pass-Through Loss.....			(203)						0		(201)		201	201		02/20/2036.	1FM.....
126670	JP	4	CWHL 2005-HYB9 1A1 SEQ SSNR FLT 02/20/36	..	06/20/2017.	MBS Paydown.....		8,423	8,423	7,353	7,319		(12)		(12)		8,423		0	111		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.....		37,412	37,412	32,596	32,002		(48)		(48)		37,412		0	864		04/25/2035.	1FM.....
12667F	5E	1	CWALT 2005-6CB 1A3 SEQ SNR 5.25 04/25/35	..	06/25/2017.	MBS Paydown.....		27,497	27,497	24,492	23,287		(711)		(711)		27,497		0	616		04/25/2035.	1FM.....
12667F	5E	1	CWALT 2005-6CB 1A3 SEQ SNR 5.25 04/25/35	..	06/25/2017.	Pass-Through Loss.....			3,446						0				0			04/25/2035.	1FM.....
12667G	AC	7	CWALT 2005-13CB A3 SEQ 5.5 5/25/35.....	..	06/25/2017.	MBS Paydown.....		25,282	25,282	22,931	20,388		626		626		25,282		0	573		05/25/2035.	1FM.....
12667G	AC	7	CWALT 2005-13CB A3 SEQ 5.5 5/25/35.....	..	06/25/2017.	Pass-Through Loss.....			789	504					0				0			05/25/2035.	1FM.....
126694	D5	4	CWHL 2006-HYB2 3A1 SEQ SSNR FLT 04/20/36	..	06/20/2017.	MBS Paydown.....		82,799	82,799	72,832	72,054		1,237		1,237		82,799		0	1,072		04/20/2036.	1FM.....
126694	D7	0	CWHL 2006-HYB2 4A1 SEQ SSNR FLT 04/20/36	..	06/20/2017.	MBS Paydown.....		64,172	64,172	55,349	55,410		2,101		2,101		64,172		0	748		04/20/2036.	1FM.....

SCHEDULE D - PART 4

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

QE05.6

1			2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
													11	12	13	14	15							
CUSIP Identification			Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
126694	D7	0	CWHL 2006-HYB2 4A1 SEQ SSNR FLT 04/20/36	..	06/20/2017.	Pass-Through Loss.....				28						0					0		04/20/2036.	1FM.....
12669D	US	5	CWHL 2002-39 A18 PAC 5.75 2/25/2033.....	..	06/25/2017.	MBS Paydown.....		10,896	10,896	10,799	10,823			34		34		10,896			0	261	02/25/2033.	1FM.....
12669F	V8	3	CWHL 2004-HYB4 3A SEQ SNR FLT 09/20/2034	..	06/20/2017.	MBS Paydown.....		95,798	95,798	95,946				(129)		(129)		95,798			0	1,142	09/20/2034.	1Z.....
12669G	R4	5	CWHL 2005-15 A8 NAS 5.5 08/25/2035.....	..	05/25/2017.	Pass-Through Loss.....				(465)	31					0					0		08/25/2035.	1FM.....
12669G	R4	5	CWHL 2005-15 A8 NAS 5.5 08/25/2035.....	..	06/25/2017.	MBS Paydown.....		59,986	59,986	56,129	53,412			(1,923)		(1,923)		59,986			0	1,354	08/25/2035.	1FM.....
12803P	AA	6	CAJUN 2011-1A A2 ABS 5.995 2/20/2041.	..	05/20/2017.	MBS Paydown.....		44,318	44,318	44,318	44,318					0		44,318			0	1,320	02/20/2041.	3AM.....
12803P	AA	6	CAJUN 2011-1A A2 ABS 5.995 2/20/2041.	..	06/26/2017.	Distribution.....		2,178,409	2,178,409	2,178,409	2,178,409					0		2,178,409		0	0	97,293	02/20/2041.	3AM.....
144531	EW	6	CARR 2006-NC1 A3 SEQ FLT 01/25/2036	..	06/25/2017.	MBS Paydown.....		81,416	81,416	62,843	67,489			8,885		8,885		81,416			0	376	01/25/2036.	1FM.....
144531	FL	9	CARR 2006-OPT1 A3 SEQ FLT 02/25/2036	..	06/25/2017.	MBS Paydown.....		57,097	57,097	47,040	54,872			(605)		(605)		57,097			0	230	02/25/2036.	1FM.....
14574K	AE	2	CAUTO 2010-1A A ABS 5.73 12/15/2038.....	..	04/15/2017.	MBS Paydown.....		902,297	902,297	902,241	902,289			10		10		902,297			0	17,521	12/15/2038.	1Z.....
14575H	AA	6	CAUTO 2016-1A A ABS SNR 4.55 02/15/2046	..	06/15/2017.	MBS Paydown.....		7,002	7,002	6,999	6,999			0		0		7,002			0	133	02/15/2046.	1FE.....
14855G	AB	7	CLAST 2014-1 A1 ABS SNR 5.25 02/15/29	..	04/03/2017.	Distribution.....		1,632,155	1,632,155	1,632,155	1,632,155					0		1,632,155			0	29,862	02/15/2029.	1FE.....
150323	AC	7	CEDF 2014-4A AF CLO SSNR 3.491 10/23/26	..	04/23/2017.	MBS Paydown.....		2,000,000	2,000,000	2,000,000	2,000,000					0		2,000,000			0	34,910	10/23/2026.	1Z.....
15032T	AG	1	CEDF 2013-1A B2 CLO 3.351 03/09/2025.	..	06/23/2017.	Distribution.....		1,000,000	1,000,000	990,000	994,932			663		663		995,594		4,406	4,406	18,058	03/09/2025.	1Z.....
15137J	AC	6	CECLO 2015-23A A2B CLO MEZ 3.9 04/17/26	..	06/15/2017.	Distribution.....		1,000,000	1,000,000	1,000,000	1,000,000					0		1,000,000			0	25,783	04/17/2026.	1FE.....
161546	CW	4	CFAB 2002-3 1A5 5.407 06/25/32.....	..	06/25/2017.	MBS Paydown.....		26,716	26,716	26,715	26,660			(21)		(21)		26,716			0	689	06/25/2032.	1FM.....
16162W	PV	5	CHASE 2005-A2 1A1 SEQ SSNR CSTR 01/36	..	06/25/2017.	MBS Paydown.....		9,784	9,784	8,715	7,760			478		478		9,784			0	139	01/25/2036.	1FM.....
16162W	PV	5	CHASE 2005-A2 1A1 SEQ SSNR CSTR 01/36	..	06/25/2017.	Pass-Through Loss.....				215						0		(10)		10	10		01/25/2036.	1FM.....
16162X	AD	9	CHASE 2006-S3 1A4 SEQ SSNR FLT 1136	..	06/25/2017.	MBS Paydown.....		1,796	1,796	1,567	1,523			655		655		1,796			0	48	11/25/2036.	4FM.....
16163C	AG	7	CHASE 2006-A1 2A2 SEQ SSNR CSTR 09/25/36	..	06/25/2017.	MBS Paydown.....		31,341	31,341	24,532	23,747			(800)		(800)		31,341			0	431	09/25/2036.	1FM.....
16163C	AG	7	CHASE 2006-A1 2A2 SEQ SSNR CSTR 09/25/36	..	06/25/2017.	Pass-Through Loss.....				8,374	6,555					0					0		09/25/2036.	1FM.....
17307G	ED	6	CMLTI 2004-HYB2 3A SEQ CSTR 03/25/2034	..	06/25/2017.	MBS Paydown.....		33,589	33,589	30,398	30,513			(6)		(6)		33,589			0	452	03/25/2034.	1FM.....
17309L	AD	7	CMLTI 2006-HE2 A2C SEQ FLT 08/25/2036	..	06/25/2017.	MBS Paydown.....		26,956	26,956	22,205	26,341			1,105		1,105		26,956			0	121	08/25/2036.	1FM.....
17309N	AD	3	CRMSI 2006-1 A4 SEQ 5.939 7/25/2036.....	..	06/25/2017.	MBS Paydown.....		163,455	163,455	160,594	162,946			306		306		163,455			0	3,609	07/25/2036.	1FM.....
17310E	AD	0	CRMSI 2006-2 A4 SEQ 5.775 09/25/36.....	..	06/25/2017.	MBS Paydown.....		58,551	58,551	50,646	57,173			(4,622)		(4,622)		58,551			0	1,464	09/25/2036.	1FM.....
17311Q	BK	5	CGCMT 2007-C6 A4 SEQ CSTR 12/10/49.	..	06/10/2017.	MBS Paydown.....		1,756,908	1,756,908	1,732,362	1,753,476			5,466		5,466		1,756,908			0	40,858	12/10/2049.	1FM.....

SCHEDULE D - PART 4

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

QE05.7

1	2			3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
												11	12	13	14	15							
CUSIP Identification	Description			F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
17312H AF 6	CRMSI 2007-2 A6 NAS 6.265 6/25/2037.....			..	06/25/2017.	MBS Paydown.....		59,657	59,657	57,370	57,552	.....	.....668	.....	.....668	.....	.....59,657	.....	.....	.....0	1,311	06/25/2037.	1FM.....
17315N AD 5	CMLTI 2009-8 2A1 SEQ 6.1 04/25/2037.....			..	06/25/2017.	MBS Paydown.....		67,418	67,418	67,418	67,085	.....	.....65	.....	.....65	.....	.....67,418	.....	.....	.....0	1,605	04/25/2037.	1FM.....
17315X AD 3	CMLTI 2009-9 2A1 RR SEQ SSNR CSTR 11/35			..	06/25/2017.	MBS Paydown.....		38,731	38,731	37,182	37,836	.....	.....(5,481)	.....	.....(5,481)	.....	.....38,731	.....	.....	.....0	467	11/25/2035.	1FM.....
17315X AF 8	CMLTI 2009-9 2A3 SEQ SSUP CSTR 11/35 RE			..	05/25/2017.	Pass-Through Loss.....		.....	.....6,145	.....	.....	.....	.....23	.....	.....23	.....	.....	.....	.....	.....0	.....	11/25/2035.	1FM.....
17316A AQ 3	CMLTI 2009-10 4A1 SEQ SSNR 6.00 05/25/37			..	06/25/2017.	MBS Paydown.....		50,086	50,086	49,334	49,634	.....	.....175	.....	.....175	.....	.....50,086	.....	.....	.....0	1,302	05/25/2037.	1FM.....
20267U AA 7	CBSLT 2016-B A1 ABS SNR 2.73 10/25/2040			..	06/25/2017.	MBS Paydown.....		82,899	82,899	82,877	82,878	.....	.....8	.....	.....8	.....	.....82,899	.....	.....	.....0	849	10/25/2040.	1FE.....
20825C AU 8	CONOCOPHILLIPS 6 01/15/20.....			..	06/21/2017.	Make Whole Call.....		5,521,850	5,000,000	4,962,350	4,987,011	.....	.....12,989	.....	.....12,989	.....	.....5,000,000	.....	.....521,850	521,850	280,000	01/15/2020.	2FE.....
22541Q FV 9	CSFB 2003-17 1A4 NAS 5.50 06/25/33.....			..	06/25/2017.	MBS Paydown.....		11,844	11,844	11,924	11,860	.....	.....(0)	.....	.....(0)	.....	.....11,844	.....	.....	.....0	238	06/25/2033.	1FM.....
227170 AE 7	CRNN 2013-1A A ABS 3.08 04/18/2028.....			C	06/18/2017.	MBS Paydown.....		25,000	25,000	25,000	25,000	.....	.....	.....	.....0	.....	.....25,000	.....	.....	.....0	321	04/18/2028.	1FE.....
228452 AB 4	CRNPT 2012-1A A1LB CLO FLT 11/21/2022			..	05/20/2017.	MBS Paydown.....		143,017	143,017	143,017	143,017	.....	.....	.....	.....0	.....	.....143,017	.....	.....	.....0	1,794	11/21/2022.	1FE.....
22944P AA 5	CSMC 2013-TH1 A1 SEQ SSNR 2.13 02/25/43			..	06/25/2017.	MBS Paydown.....		59,641	59,641	53,556	53,584	.....	.....(8,758)	.....	.....(8,758)	.....	.....59,641	.....	.....	.....0	543	02/25/2043.	1FM.....
232422 AD 7	CWL 2006-7 2A3 SEQ FLT 04/25/46.....			..	06/25/2017.	MBS Paydown.....		115,905	115,905	77,866	62,933	.....	.....61,232	.....	.....61,232	.....	.....115,905	.....	.....	.....0	510	04/25/2046.	1FM.....
23245G AB 7	CWALT 2006-OC9 A2A SEQ SSNR FLT 12/25/36			..	06/25/2017.	MBS Paydown.....		44,160	44,160	33,614	23,747	.....	.....6,236	.....	.....6,236	.....	.....44,160	.....	.....	.....0	170	12/25/2046.	1FM.....
23245G AB 7	CWALT 2006-OC9 A2A SEQ SSNR FLT 12/25/36			..	06/25/2017.	Pass-Through Loss.....		.....	.....3,623	2,761	.....	.....	.....	.....	.....0	(1,421)	.....	.....	.....1,421	1,421	.....	12/25/2046.	1FM.....
233046 AD 3	DNKN 2015-1A A2II ABS SNR 3.98 02/20/45			..	05/20/2017.	MBS Paydown.....		7,500	7,500	7,500	7,500	.....	.....	.....	.....0	.....	.....7,500	.....	.....	.....0	149	02/20/2045.	2AM.....
23305Y AC 3	DBUBS 2011-LC3A A3 SEQ 4.638 04/10/21			..	06/10/2017.	MBS Paydown.....		54,529	54,529	55,073	54,613	.....	.....(74)	.....	.....(74)	.....	.....54,529	.....	.....	.....0	1,054	08/10/2044.	1FM.....
23341B AC 9	DRB 2016-B A2 ABS SNR 2.89 06/25/2040			..	06/25/2017.	MBS Paydown.....		46,940	46,940	46,925	46,926	.....	.....5	.....	.....5	.....	.....46,940	.....	.....	.....0	518	06/25/2040.	1FE.....
24763L FN 5	DELHE 1999-2 A7F NAS 7.03 08/15/30.....			..	04/15/2017.	MBS Paydown.....		902	902	902	902	.....	.....	.....	.....0	.....	.....902	.....	.....	.....0	12	08/15/2030.	1FM.....
25150R AD 7	DBALT 2006-AR6 A4 SEQ SNR FLT 02/25/2037			..	06/25/2017.	MBS Paydown.....		159,033	159,033	143,371	143,578	.....	.....4,907	.....	.....4,907	.....	.....159,033	.....	.....	.....0	707	02/25/2037.	1FM.....
25150R AD 7	DBALT 2006-AR6 A4 SEQ SNR FLT 02/25/2037			..	06/25/2017.	Pass-Through Loss.....		.....	.....4,578	.....	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....0	.....	02/25/2037.	1FM.....
251510 DQ 3	DBALT 2005-2 2A1 SEQ FLT 3/25/2020.....			..	06/25/2017.	MBS Paydown.....		12,859	12,859	11,027	11,819	.....	.....427	.....	.....427	.....	.....12,859	.....	.....	.....0	61	03/25/2020.	1FM.....
256853 AA 0	DOLPHIN ENERGY 5.888 06/15/2019.....			C	06/15/2017.	Sinking Fund Redemption.....		196,500	196,500	196,009	196,351	.....	.....44	.....	.....44	.....	.....196,500	.....	.....	.....0	5,785	06/15/2019.	1FE.....
26224H AA 5	DRUGC 2016-1A A ABS 3.979 04/15/2027			..	04/15/2017.	MBS Paydown.....		44,794	44,794	44,793	44,793	.....	.....0	.....	.....0	.....	.....44,794	.....	.....	.....0	891	04/15/2027.	2AM.....
26441Y AQ 0	DRE-CALL06/17 6.50 01/15/2018.....			..	06/03/2017.	Make Whole Call.....		961,577	932,000	931,515	931,927	.....	.....73	.....	.....73	.....	.....932,000	.....	.....29,577	29,577	53,512	01/15/2018.	2FE.....
313747 AT 4	FEDERAL RLTY INVS TRST 2.75 06/01/2023			..	05/18/2017.	KEYBANK CAPITAL MARKET.....		982,310	1,000,000	987,490	991,620	.....	.....471	.....	.....471	.....	.....992,091	.....	.....(9,781)	(9,781)	13,139	06/01/2023.	1FE.....
316817 AA 3	57TH ST MTGE 7.125 6/01/2017.....			..	06/01/2017.	Maturity.....		0	0	0	0	.....	.....	.....	.....0	.....	.....0	.....	.....	.....0	64	06/01/2017.	1FE.....
316817 AA 3	57TH ST MTGE 7.125 6/01/2017.....			..	06/01/2017.	Sinking Fund Redemption.....		31,945	31,945	28,353	31,834	.....	.....178	.....	.....178	.....	.....31,945	.....	.....	.....0	886	06/01/2017.	1FE.....
32027L AE 5	FFML 2006-FF14 A5 SEQ SNR FLT 10/25/2036			..	06/25/2017.	MBS Paydown.....		58,881	58,881	52,588	53,105	.....	.....699	.....	.....699	.....	.....58,881	.....	.....	.....0	255	10/25/2036.	1FM.....

SCHEDULE D - PART 4

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

QE05.8

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
											11	12	13	14	15							
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
32051G XQ 3	FHASI 2005-AR5 2A1 SEQ SSNR FLT 11/25/35		..	06/25/2017.	MBS Paydown.....		27,240	27,240	25,602	24,689	.....	.....145	.....	.....145	.....	.....27,240	.....	.....	.....0	381	11/25/2035.	1FM.....
32051G XQ 3	FHASI 2005-AR5 2A1 SEQ SSNR FLT 11/25/35		..	06/25/2017.	Pass-Through Loss.....			22,680						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.....			31,697	14,834					0		14,046		(14,046)	(14,046)		11/25/2035.	1FM.....
32051G XV 2	FHASI 2005-AR5 4A1 SEQ SNR CSTR 11/25/35		..	06/25/2017.	MBS Paydown.....		68,187	68,187	67,191	59,567		5,219		5,219		68,187			0	912	11/25/2035.	1FM.....
32052D AG 6	FHAMS 2006-FA8 1A7 SEQ 6.00 02/25/37		..	06/25/2017.	MBS Paydown.....		5,865	5,865	4,435	907		1,752		1,752		5,865			0	149	02/25/2037.	1FM.....
32052D AG 6	FHAMS 2006-FA8 1A7 SEQ 6.00 02/25/37		..	06/25/2017.	Pass-Through Loss.....			567						0					0		02/25/2037.	1FM.....
32113J CF 0	FNLC 2005-4 A3 SEQ FLT 02/25/2036.....		..	06/25/2017.	MBS Paydown.....		59,515	59,515	45,901	56,557		6,095		6,095		59,515			0	298	02/25/2036.	1FM.....
347466 AE 4	IRWIN LAND LLC 5.3 12/15/35.....		..	06/15/2017.	Sinking Fund Redemption.....		35,992	35,992	33,901	34,332		54		54		35,992			0	954	12/15/2035.	2FE.....
34959W AA 7	FCBSL 2013-1A A CLO FLT 01/19/2025.....		..	04/19/2017.	MBS Paydown.....		145,204	145,204	145,204	145,204				0		145,204			0	1,564	01/19/2025.	1FE.....
34960B AG 7	FCBSL 2013-2A B2 CLO MEZ 4.16 10/19/2025		..	04/19/2017.	MBS Paydown.....		1,000,000	1,000,000	1,000,000	1,000,000				0		1,000,000			0	20,800	10/19/2025.	1Z.....
361856 CP 0	GMACM 2003-HE2 A4 SEQ STP 4/25/2033		..	06/25/2017.	MBS Paydown.....		74,274	74,274	73,485	61,298		(1,619)		(1,619)		74,274			0	1,537	04/25/2033.	1FM.....
36191Y BA 5	GSMS 2011-GC5 A3 SEQ SSNR 3.817 08/2044		..	06/10/2017.	MBS Paydown.....		3,223	3,223	3,256	3,237		102		102		3,223			0	62	08/10/2044.	1FM.....
3622E8 AB 1	GSAA 2006-15 AF2 SEQ 5.6788 09/25/2036		..	06/25/2017.	MBS Paydown.....		16,308	16,308	10,274	6,713		(733)		(733)		16,308			0	219	09/25/2036.	1FM.....
362341 4A 4	GSR 2006-AR1 2A1 SEQ SSNR FLT 01/25/2036		..	06/25/2017.	MBS Paydown.....		20,264	20,264	19,314	19,336		(344)		(344)		20,264			0	300	01/25/2036.	1FM.....
362341 4A 4	GSR 2006-AR1 2A1 SEQ SSNR FLT 01/25/2036		..	06/25/2017.	Pass-Through Loss.....			(519)						0		(26)		26	26		01/25/2036.	1FM.....
362405 AB 8	GSAMP 2006-SD2 A2 SEQ FLT 05/25/2046		..	06/25/2017.	MBS Paydown.....		42,428	42,428	30,018	35,304		2,928		2,928		42,428			0	196	05/25/2046.	1FM.....
36242D FS 7	GSR 2004-11 2A1 SEQ SNR FLT 09/25/2034		..	06/25/2017.	MBS Paydown.....		48,344	48,344	48,600			328		328		48,344			0	585	09/25/2034.	1FM.....
36242D PG 2	GSR 2004-14 3A2 SEQ CSTR 12/25/2034.		..	06/25/2017.	MBS Paydown.....		94,497	94,497	92,951	92,469		973		973		94,497			0	1,199	12/25/2034.	1FM.....
36248F AG 7	GSMS 2011-GC3 A4 SEQ 4.753 03/10/44.		..	06/10/2017.	MBS Paydown.....		28,586	28,586	29,142	28,833		(279)		(279)		28,586			0	566	03/10/2044.	1FM.....
36298G AA 7	GSPA MONETIZATION TR 6.422 10/09/2029		..	06/09/2017.	Sinking Fund Redemption.....		15,088	15,088	15,430	15,325		(9)		(9)		15,088			0	404	10/09/2029.	2FE.....
37952U AB 9	SEACO 2013-1A A ABS 2.98 04/17/2028...		C	06/17/2017.	MBS Paydown.....		37,500	37,500	37,241	37,319		21		21		37,500			0	464	04/17/2028.	1FE.....
37952U AC 7	SEACO 2013-2A A ABS 3.67 11/17/2028...		C	06/17/2017.	MBS Paydown.....		25,000	25,000	24,998	24,999		0		0		25,000			0	382	11/17/2028.	1FE.....
37952U AD 5	SEACO 2014-1A A1 ABS SNR 3.19 07/17/24		C	06/17/2017.	MBS Paydown.....		50,000	50,000	49,990	49,992		1		1		50,000			0	665	07/17/2029.	1FE.....

SCHEDULE D - PART 4

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

QE05.9

1	2			3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
												11	12	13	14	15							
CUSIP Identification	Description			F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
39678W AA 6	GCSP 2005-1 A SEQ CSTR 9-25-34.....			C	06/25/2017.	MBS Paydown.....		9,403	9,403	9,356	9,371	.....	.....19	.....	.....19	.....	.....9,403	.....	.....	.....0	197	09/25/2034.	1FM.....
40066N AA 4	GUANAY FI LTD 6.00 12/15/2020.....				06/15/2017.	Sinking Fund Redemption.....		84,954	84,954	85,316	85,125	.....	.....(35)	.....	.....(35)	.....	.....84,954	.....	.....	.....0	2,535	12/15/2020.	3FE.....
40423X AA 0	NZES 2016-PLS2 A ABS SNR 5.683 07/25/21			..	06/25/2017.	MBS Paydown.....		111,604	111,604	111,604	111,604	.....	.....0	.....	.....0	.....	.....111,604	.....	.....	.....0	2,639	07/25/2021.	2AM.....
40432B AA 7	HALO 2007-2 1A1 SEQ SSNR 5.50 09/25/2037			..	06/25/2017.	MBS Paydown.....		19,603	19,603	18,426	9,946	.....	.....2,469	.....	.....2,469	.....	.....19,603	.....	.....	.....0	274	09/25/2037.	1FM.....
40442L AB 1	H2 2015-1A AFX CDO SEQ SSNR 3.3526 06/49			..	06/24/2017.	MBS Paydown.....		382,743	382,743	382,743	382,743	.....	.....(1)	.....	.....(1)	.....	.....382,743	.....	.....	.....0	5,121	06/24/2049.	1FE.....
411707 AA 0	HNGRY 2013-1A A2 ABS 4.474 03/20/2043			..	06/20/2017.	MBS Paydown.....		28,812	28,812	28,812	28,812	.....	.....	.....	.....0	.....	.....28,812	.....	.....	.....0	645	03/20/2043.	2AM.....
43132Q AE 3	HLDN 2014-2A B2 CLO MEZ 4.44 07/19/2026			..	04/19/2017.	MBS Paydown.....		500,000	500,000	495,500	496,942	.....	.....3,058	.....	.....3,058	.....	.....500,000	.....	.....	.....0	11,100	07/19/2026.	1Z.....
437084 PQ 3	HEAT 2005-7 2A4 SEQ FLT 01/25/2036....			..	06/25/2017.	MBS Paydown.....		78,626	78,626	66,734	77,361	.....	.....1,118	.....	.....1,118	.....	.....78,626	.....	.....	.....0	434	01/25/2036.	1FM.....
437303 AA 8	HPA 2016-2 A ABS SSNR FLT 10/17/2033			..	06/17/2017.	MBS Paydown.....		87,347	87,347	86,676	86,714	.....	.....369	.....	.....369	.....	.....87,347	.....	.....	.....0	752	10/17/2033.	1FE.....
45112A AA 5	ICONX 2012-1A A ABS 4.229 01/25/2043..			..	04/25/2017.	MBS Paydown.....		16,482	16,482	16,482	16,482	.....	.....(0)	.....	.....(0)	.....	.....16,482	.....	.....	.....0	349	01/25/2043.	1AM.....
45254N MZ 7	IMM 2005-2 1A2 SEQ SSUP FLT 04/25/2035			..	06/25/2017.	MBS Paydown.....		31,573	31,573	26,521	27,776	.....	.....912	.....	.....912	.....	.....31,573	.....	.....	.....0	192	04/25/2035.	1FM.....
45254N NT 0	IMM 2005-3 M1 MEZ FLT 08/25/2035.....			..	06/25/2017.	MBS Paydown.....		16,102	16,102	8,059	1,427	.....	.....4,416	.....	.....4,416	.....	.....16,102	.....	.....	.....0	99	08/25/2035.	1FM.....
45660L PK 9	RAST 2005-A6CB A9 SEQ SSUP 5.50 6/25/35			..	05/25/2017.	Pass-Through Loss.....		.....	.....1,462	750	.....	.....	.....	.....	.....0	.....	.....116	.....	.....(116)	(116)	.....	06/25/2035.	1FM.....
45660L PK 9	RAST 2005-A6CB A9 SEQ SSUP 5.50 6/25/35			..	06/25/2017.	MBS Paydown.....		458	458	227	13	.....	.....5,293	.....	.....5,293	.....	.....458	.....	.....	.....0	17	06/25/2035.	1FM.....
46616M AA 8	HENDR 2010-3A A ABS 3.82 12/15/2048..			..	06/15/2017.	MBS Paydown.....		18,703	18,703	18,699	18,642	.....	.....7	.....	.....7	.....	.....18,703	.....	.....	.....0	295	12/15/2048.	1FE.....
46616P AA 1	HENDR 2011-1A A ABS 4.70 10/15/2056..			..	06/15/2017.	MBS Paydown.....		32,247	32,247	32,238	32,237	.....	.....0	.....	.....0	.....	.....32,247	.....	.....	.....0	629	10/15/2056.	1FE.....
46617A AA 3	HENDR 2012-3A A ABS SSNR 3.22 09/15/2065			..	06/15/2017.	MBS Paydown.....		24,320	24,320	24,076	24,082	.....	.....18	.....	.....18	.....	.....24,320	.....	.....	.....0	319	09/15/2065.	1FE.....
46617F AA 2	HENDR 2013-1A A ABS 3.22 03/15/2067..			..	06/15/2017.	MBS Paydown.....		14,942	14,942	14,932	14,933	.....	.....(1)	.....	.....(1)	.....	.....14,942	.....	.....	.....0	195	04/15/2067.	1FE.....
46617J AA 4	HENDR 2013-2A A ABS 4.21 03/15/2062..			..	06/15/2017.	MBS Paydown.....		30,339	30,339	30,332	30,332	.....	.....1	.....	.....1	.....	.....30,339	.....	.....	.....0	514	03/15/2062.	1FE.....
46617L AA 9	HENDR 2013-3A A ABS 4.08 07/15/41.....			..	06/15/2017.	MBS Paydown.....		32,025	32,025	31,999	31,998	.....	.....6	.....	.....6	.....	.....32,025	.....	.....	.....0	545	01/17/2073.	1FE.....
46617T AA 2	HENDR 2014-1A A ABS SNR 3.96 03/15/2063			..	06/15/2017.	MBS Paydown.....		16,015	16,015	16,006	16,007	.....	.....1	.....	.....1	.....	.....16,015	.....	.....	.....0	265	03/15/2063.	1FE.....
46618A AA 2	HENDR 2014-2A A ABS 3.61 01/17/2073..			..	06/15/2017.	MBS Paydown.....		22,400	22,400	22,386	22,391	.....	.....0	.....	.....0	.....	.....22,400	.....	.....	.....0	317	01/17/2073.	1FE.....
46618H AA 7	HENDR 2014-3A A ABS SNR 3.50 06/15/2077			..	06/15/2017.	MBS Paydown.....		16,381	16,381	16,374	16,374	.....	.....(0)	.....	.....(0)	.....	.....16,381	.....	.....	.....0	237	06/15/2077.	1FE.....
46618L AA 8	HENDR 2015-1A A ABS SSNR 3.26 09/15/2072			..	06/15/2017.	MBS Paydown.....		83,984	83,984	83,237	83,269	.....	.....(74)	.....	.....(74)	.....	.....83,984	.....	.....	.....0	1,114	09/15/2072.	1FE.....
46619R AA 4	HENDR 2015-2A A ABS SSNR 3.87 03/15/2058			..	06/15/2017.	MBS Paydown.....		10,062	10,062	10,082	10,080	.....	.....(2)	.....	.....(2)	.....	.....10,062	.....	.....	.....0	156	03/15/2058.	1FE.....

SCHEDULE D - PART 4

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

QE05.10

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
											11	12	13	14	15							
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary 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)
466247 RP 0	JPMMT 2005-A4 2A1 SEQ CSTR 7/25/2035		..	06/25/2017.	MBS Paydown.....		83,928	83,928	74,486	75,092	.....	.....(603)	.....	.....(603)	.....	.....83,928	.....	.....	.....0	1,190	07/25/2035.	1FM.....
46625Y CV 3	JPMCC 2004-LN2 A2 SEQ 5.115 07/15/41		..	06/15/2017.	MBS Paydown.....		42,758	42,758	43,105	42,758	.....	.....	.....	.....0	.....	.....42,758	.....	.....	.....0	915	07/15/2041.	1FM.....
46627M AD 9	JPALT 2005-S1 1A4 SEQ SSNR 6.0 12/25/35		..	06/25/2017.	MBS Paydown.....		8,808	8,808	8,474	6,099	.....	.....79	.....	.....79	.....	.....8,808	.....	.....	.....0	224	12/25/2035.	1FM.....
46627M AD 9	JPALT 2005-S1 1A4 SEQ SSNR 6.0 12/25/35		..	06/25/2017.	Pass-Through Loss.....		.....	.....2,881	2,772	.....	.....	.....	.....	.....0	(1)	.....	.....	.....1	1	.....	12/25/2035.	1FM.....
46627M CY 1	JPALT 2006-A1 3A1 SEQ SSNR CSTR 03/25/36		..	06/25/2017.	MBS Paydown.....		76,667	76,667	64,497	52,033	.....	.....(2,518)	.....	.....(2,518)	.....	.....76,667	.....	.....	.....0	896	03/25/2036.	1FM.....
46627M EC 7	JPALT 2006-S1 1A6 NAS 5.75 3/25/36.....		..	05/25/2017.	Pass-Through Loss.....		.....	.....4,399	4,114	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....0	.....	03/25/2036.	1FM.....
46627M EC 7	JPALT 2006-S1 1A6 NAS 5.75 3/25/36.....		..	06/25/2017.	MBS Paydown.....		43,664	43,664	40,837	32,117	.....	.....(2,093)	.....	.....(2,093)	.....	.....43,664	.....	.....	.....0	1,036	03/25/2036.	1FM.....
46628L AB 4	JPMMT 2006-A4 1A2 SEQ SSNR CSTR 6/36		..	06/25/2017.	MBS Paydown.....		15,787	15,787	12,625	8,928	.....	.....1,697	.....	.....1,697	.....	.....15,787	.....	.....	.....0	217	06/25/2036.	1FM.....
46628L AB 4	JPMMT 2006-A4 1A2 SEQ SSNR CSTR 6/36		..	06/25/2017.	Pass-Through Loss.....		.....	.....2,399	2,184	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....0	.....	06/25/2036.	1FM.....
46628V AH 9	JPALT 2006-S3 A5 SEQ SSNR STP 08/25/36		..	06/25/2017.	Pass-Through Loss.....		.....	.....61,728	.....	.....	.....	.....(406)	.....	.....(406)	.....	.....	.....	.....	.....0	.....	08/25/2036.	1FM.....
46629H AB 2	JPMAC 2006-NC2 A1B SEQ FLT 07/25/2036		..	06/25/2017.	MBS Paydown.....		38,566	38,566	30,564	33,542	.....	.....(600)	.....	.....(600)	.....	.....38,566	.....	.....	.....0	158	07/25/2036.	1FM.....
46630J AE 9	JPMCC 2007-LDPX AM MEZ 5.464 01/15/2049		..	06/15/2017.	MBS Paydown.....		315,570	315,570	310,047	310,369	.....	.....4,689	.....	.....4,689	.....	.....315,570	.....	.....	.....0	7,345	01/15/2049.	1FM.....
46630P AP 0	JPMMT 2007-A2 3A1 SEQ SSNR CSTR 04/25/37		..	05/25/2017.	Pass-Through Loss.....		.....	.....137	133	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....0	.....	04/25/2037.	1FM.....
46630P AP 0	JPMMT 2007-A2 3A1 SEQ SSNR CSTR 04/25/37		..	06/25/2017.	MBS Paydown.....		1,023	1,023	996	780	.....	.....32	.....	.....32	.....	.....1,023	.....	.....	.....0	13	04/25/2037.	1FM.....
46632H AD 3	JPMCC 2007-LD12 A4 SEQ 5.882 02/15/2051		..	06/15/2017.	MBS Paydown.....		820,746	820,746	875,633	823,432	.....	.....(3,629)	.....	.....(3,629)	.....	.....820,746	.....	.....	.....0	22,017	02/15/2051.	1FM.....
46632T AA 3	JPMMT 2008-R2 1A1 SEQ SSNR CSTR 7/27/37		..	06/27/2017.	MBS Paydown.....		81,973	81,973	64,861	68,654	.....	.....(4,262)	.....	.....(4,262)	.....	.....81,973	.....	.....	.....0	910	07/27/2037.	1FM.....
46633A AA 3	JPMMT 2008-R4 1A1 SEQ SSNR CSTR 03/26/37		..	06/26/2017.	MBS Paydown.....		95,669	95,669	73,307	83,099	.....	.....4,889	.....	.....4,889	.....	.....95,669	.....	.....	.....0	1,272	03/26/2037.	1FM.....
46633A AC 9	JPMMT 2008-R4 2A1 SEQ SSNR CSTR 11/36 RE		..	06/26/2017.	MBS Paydown.....		24,875	24,875	19,293	24,875	.....	.....	.....	.....0	.....	.....24,875	.....	.....	.....0	623	11/26/2036.	1FM.....
46634B BY 7	JPMRR 2009-12 4A1 SEQ 5.75 12/26/35...		..	06/26/2017.	MBS Paydown.....		9,630	9,630	9,521	9,504	.....	.....(3,472)	.....	.....(3,472)	.....	.....9,630	.....	.....	.....0	199	12/26/2035.	1FM.....
46634D AW 8	JPMRR 2010-1 3A1 SEQ SSNR 6.00 4/26/37		..	06/26/2017.	MBS Paydown.....		167,119	167,119	167,119	167,119	.....	.....	.....	.....0	.....	.....167,119	.....	.....	.....0	3,870	04/26/2037.	1FM.....
46634D AX 6	JPMRR 2010-1 3A2 RR MEZ SSNR 6.00 4/37		..	06/26/2017.	Pass-Through Loss.....		.....	.....22,388	.....	.....	.....	.....	.....	.....243	.....	.....	.....	.....	.....0	.....	04/26/2037.	1FM.....
46634F AZ 6	JPMRR 2010-2 3A6 NAS EX 6.00 07/26/2036		..	04/01/2017.	Prior Period Adjustment.....		3,566	3,566	3,201	3,347	.....	.....433	.....	.....433	.....	.....3,566	.....	.....	.....0	126	07/26/2036.	1FM.....
46634F BA 0	JPMRR 2010-2 3A7 NAS EX 6.00 7/26/2036		..	06/26/2017.	MBS Paydown.....		160,931	160,931	130,779	155,760	.....	.....2,730	.....	.....2,730	.....	.....160,931	.....	.....	.....0	3,927	07/26/2036.	1FM.....
46634V BG 2	JPMCC 2010-RR1 WBB SEQ CSTR 06/2049 RE		..	04/20/2017.	MBS Paydown.....		2,763,915	2,763,915	2,740,163	2,753,689	.....	.....10,927	.....	.....10,927	.....	.....2,763,915	.....	.....	.....0	53,264	06/20/2049.	1FE.....

SCHEDULE D - PART 4

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

QE05.11

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
											11	12	13	14	15							
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
46635B AJ 0	JPMRR 2010-7 1A9 SEQ SSNR CSTR 3/26/2039		..	06/26/2017.	MBS Paydown.....		119,902	119,902	117,929	118,868	.....	.....789	.....	.....789	.....	.....119,902	.....	.....	.....0	2,737	03/26/2039.	1FM.....
46636V AC 0	JPMCC 2011-C5 A3 SEQ 4.1712 08/15/2046		..	06/15/2017.	MBS Paydown.....		671	671	677	674	.....	.....(4)	.....	.....(4)	.....	.....671	.....	.....	.....0	12	08/15/2046.	1FM.....
46637D AA 3	JPMRR 2012-1 1A1 SEQ SSNR FLT 6/26/35 RE		..	06/26/2017.	MBS Paydown.....		129,941	129,941	120,682	124,252	.....	.....(1,528)	.....	.....(1,528)	.....	.....129,941	.....	.....	.....0	1,657	06/26/2035.	1FM.....
472320 AA 8	JMAC 2008-R1 A SEQ SSNR 11.125 06/25/47		..	06/25/2017.	MBS Paydown.....		138,373	138,373	127,569	101,980	.....	.....8,748	.....	.....8,748	.....	.....138,373	.....	.....	.....0	3,534	06/25/2047.	1FM.....
472321 AC 2	JMAC 2008-R2 2A1 SEQ CSTR 01/25/37..		..	06/26/2017.	MBS Paydown.....		45,346	45,346	39,191	43,149	.....	.....1,085	.....	.....1,085	.....	.....45,346	.....	.....	.....0	611	01/25/2037.	1FM.....
472321 AJ 7	JMAC 2008-R2 3A1 SEQ CSTR 01/25/2039		..	06/26/2017.	MBS Paydown.....		111,735	111,735	88,360	101,855	.....	.....3,999	.....	.....3,999	.....	.....111,735	.....	.....	.....0	1,296	01/25/2039.	1FM.....
472321 AK 4	JMAC 2008-R2 3A2 SUB CSTR 01/25/39..		..	06/26/2017.	Pass-Through Loss.....		2,373	2,373	1,147	.....	.....	.....10	.....	.....10	.....	.....(164)	.....	.....164	164	.....	01/25/2039.	1FM.....
472321 AN 8	JMAC 2008-R2 2A4 SEQ CSTR 01/25/37..		..	06/26/2017.	Pass-Through Loss.....		7,282	7,282	1,498	.....	.....	.....	.....	.....0	.....	.....(1)	.....	.....1	1	.....	01/25/2037.	1FM.....
47232D AG 7	JMAC 2009-R5 2A2 SUB SSUP CSTR 09/26/36		..	06/26/2017.	MBS Paydown.....		21,576	21,576	21,576	21,384	.....	.....51	.....	.....51	.....	.....21,576	.....	.....	.....0	582	09/26/2036.	1FM.....
47232D AL 6	JMAC 2009-R5 2A6 MEZ SSUP CSTR 9/26/36		..	06/26/2017.	Pass-Through Loss.....		1,565	1,565	425	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....0	.....	09/26/2036.	1FM.....
47232D AN 2	JMAC 2009-R5 3A2 SUB SSUP CSTR 1/26/2047		..	06/26/2017.	MBS Paydown.....		124,756	124,756	124,756	123,701	.....	.....347	.....	.....347	.....	.....124,756	.....	.....	.....0	1,872	01/26/2047.	1FM.....
47232D AS 1	JMAC 2009-R5 3A6 MEZ SSUP CSTR 1/26/47		..	06/26/2017.	Pass-Through Loss.....		60,939	60,939	.....	.....	.....	.....(5)	.....	.....(5)	.....	.....	.....	.....	.....0	.....	01/26/2047.	1FM.....
47232D AU 6	JMAC 2009-R5 4A2 SUB SSUP CSTR 9/26/36		..	06/26/2017.	MBS Paydown.....		31,804	31,804	30,154	31,052	.....	.....175	.....	.....175	.....	.....31,804	.....	.....	.....0	681	09/26/2036.	1FM.....
47232D AV 4	JMAC 2009-R5 4A3 MEZ SSUP CSTR 9/26/36		..	04/26/2017.	Pass-Through Loss.....		3,305	3,305	1,476	.....	.....	.....(1)	.....	.....(1)	.....	.....	.....	.....	.....0	.....	09/26/2036.	1FM.....
47232D AX 0	JMAC 2009-R5 5A2 SUB SSUP CSTR 1/26/36		..	06/26/2017.	MBS Paydown.....		24,631	24,631	25,058	24,415	.....	.....64	.....	.....64	.....	.....24,631	.....	.....	.....0	468	01/26/2036.	1FM.....
47232D BJ 0	JMAC 2009-R5 7A2 SUB SSUP CSTR 9/26/36		..	06/26/2017.	MBS Paydown.....		49,506	49,506	49,506	41,955	.....	.....5,306	.....	.....5,306	.....	.....49,506	.....	.....	.....0	233	09/26/2036.	1FM.....
47232D BM 3	JMAC 2009-R5 7A5 SUB SSUP CSTR 9/26/36		..	06/26/2017.	Pass-Through Loss.....		12,671	12,671	1,437	.....	.....	.....(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.....		53,211	53,211	52,151	52,879	.....	.....42	.....	.....42	.....	.....53,211	.....	.....	.....0	1,408	07/26/2037.	1FM.....
47232D BT 8	JMAC 2009-R5 8A5 SUB SSUP CSTR 7/26/37		..	06/26/2017.	Pass-Through Loss.....		23,852	23,852	14,499	.....	.....	.....(243)	.....	.....(243)	.....	.....	.....	.....	.....0	.....	07/26/2037.	1FM.....
47232D CH 3	JMAC 2009-R5 11A2 SUB SSUP CSTR 5/21/36		..	06/21/2017.	MBS Paydown.....		61,045	61,045	61,045	45,857	.....	.....11,573	.....	.....11,573	.....	.....61,045	.....	.....	.....0	712	05/21/2036.	1FM.....
47232D CV 2	JMAC 2009-R5 13A2 SUB SSUP CSTR 4/26/47		..	06/26/2017.	MBS Paydown.....		33,177	33,177	33,177	33,124	.....	.....25	.....	.....25	.....	.....33,177	.....	.....	.....0	472	04/26/2047.	1FM.....
47232D CY 6	JMAC 2009-R5 13A5 MEZ SSUP CSTR 4/26/47		..	06/26/2017.	Pass-Through Loss.....		7,346	7,346	4,147	.....	.....	.....(11)	.....	.....(11)	.....	.....(182)	.....	.....182	182	.....	04/26/2047.	1FM.....

SCHEDULE D - PART 4

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

QE05.12

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
											11	12	13	14	15							
CUSIP Identification			F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
47232D	CZ	3		06/26/2017.	MBS Paydown.....		50,106	50,106	49,127	48,720		216		216		50,106			0	1,182	06/26/2037.	1FM.....
47232D	DB	5		06/26/2017.	Pass-Through Loss.....			4,572				(4)		(4)					0		06/26/2037.	1FM.....
47232D	DD	1		06/26/2017.	MBS Paydown.....		70,790	70,790	69,845	70,390		154		154		70,790			0	1,850	08/26/2037.	1FM.....
47232D	DF	6		06/26/2017.	Pass-Through Loss.....			5,280				(263)		(263)		(2,007)		2,007	2,007		08/26/2037.	1FM.....
47232D	DG	4		06/26/2017.	MBS Paydown.....		25,084	25,084	25,084	25,016		13		13		25,084			0	737	08/26/2037.	1FM.....
47232D	DN	9		06/26/2017.	Pass-Through Loss.....			1,720						0					0		08/26/2037.	1FM.....
47232D	DR	0		06/26/2017.	MBS Paydown.....		150,085	150,085	91,857	127,656		10,519		10,519		150,085			0	1,938	09/26/2035.	1FM.....
47232D	DS	8		06/26/2017.	Pass-Through Loss.....			28,286				147		147					0		09/26/2035.	1FM.....
47232D	DX	7		06/26/2017.	MBS Paydown.....		25,616	25,616	10,780	22,731		2,724		2,724		25,616			0	363	04/26/2037.	1FM.....
47232D	EA	6		06/26/2017.	Pass-Through Loss.....			13				(0)		(0)					0		04/26/2037.	1FM.....
47232D	EF	5		06/26/2017.	MBS Paydown.....		59,040	59,040	18,846	58,457		442		442		59,040			0	967	06/26/2037.	1FM.....
47232D	FJ	6		06/26/2017.	MBS Paydown.....		35,936	35,936	35,936	26,361		1,332		1,332		35,936			0	570	12/26/2036.	1FM.....
47232D	FM	9		06/26/2017.	Pass-Through Loss.....			(182)	17			5		5		(154)		154	154		06/26/2037.	1FM.....
47232Q	AA	1		06/26/2017.	MBS Paydown.....		53,873	53,873	52,358	49,509		(547)		(547)		53,873			0	1,003	11/26/2037.	1FM.....
47232V	AA	0		06/26/2017.	MBS Paydown.....		8,304	8,304	8,304	8,191		9		9		8,304			0	210	02/26/2037.	1FM.....
47232V	AD	4		06/26/2017.	Pass-Through Loss.....			5,402	1,486					0					0		02/26/2037.	1FM.....
47232V	AE	2		04/01/2017.	Pass-Through Loss.....			1,390	1,092					0		0		(0)	(0)	18	02/26/2037.	1FM.....
47232V	AF	9		06/26/2017.	MBS Paydown.....		29,067	29,067	29,067	28,695		30		30		29,067			0	700	02/26/2037.	1FM.....
47232V	AJ	1		06/26/2017.	Pass-Through Loss.....			18,911	18,911			(85)		(85)					0		02/26/2037.	1FM.....
47232V	AK	8		04/01/2017.	Pass-Through Loss.....			5,195	4,827			(86)		(86)		0		(0)	(0)	63	02/26/2037.	1FM.....
47232V	BY	7		06/26/2017.	MBS Paydown.....		44,089	44,089	11,187	39,600		10,138		10,138		44,089			0	668	11/26/2037.	1FM.....
47232V	BY	7		06/26/2017.	Pass-Through Loss.....			2,779	667					0		2,003		(2,003)	(2,003)		11/26/2037.	1FM.....

SCHEDULE D - PART 4

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

QE05.13

1			2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
													11	12	13	14	15							
CUSIP Identification			Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary 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	CA	8		JMAC 2009-R4 10A2 SUB SSUP 6.00 07/26/36	..	06/26/2017.	MBS Paydown.....		17,664	17,664	17,664	17,636	.....	.....5	.....	.....5	.....	.....17,664	.....	.....	.....0	492	07/26/2036.	1FM.....
47232V	CE	0		JMAC 2009-R4 10A6 MEZ SSUP 6.00 07/26/36	..	06/26/2017.	Pass-Through Loss.....			4,388	809		.....	.....(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.....		22,374	22,374	22,374	22,130	.....	.....106	.....	.....106	.....	.....22,374			0	283	04/26/2037.	1FM.....
47232V	CM	2		JMAC 2009-R4 12A1 SEQ SSNR 5.50 11/26/35	..	06/26/2017.	MBS Paydown.....		33,260	33,260	33,260	33,173	.....	.....23	.....	.....23	.....	.....33,260			0	725	11/26/2035.	1FM.....
47232V	CP	5		JMAC 2009-R4 12A3 MEZ SSUP 5.50 11/26/35	..	06/26/2017.	Pass-Through Loss.....			8,388	6,161		.....	.....(8)	.....	.....(8)	.....				.....0		11/26/2035.	1FM.....
47232V	CR	1		JMAC 2009-R4 13A2 SUB SSUP 5.85 05/26/36	..	06/26/2017.	MBS Paydown.....		18,754	18,754	18,754	18,630	.....	.....37	.....	.....37	.....	.....18,754			0	385	05/26/2036.	1FM.....
47232V	CU	4		JMAC 2009-R4 13A5 MEZ SSUP 5.85 05/26/36	..	06/26/2017.	Pass-Through Loss.....			4,557	2,300		.....	.....(29)	.....	.....(29)	.....	.....(3,626)		3,626	3,626		05/26/2036.	1FM.....
47232V	DC	3		JMAC 2009-R4 15A1 SEQ SSNR 5.25 09/26/35	..	06/26/2017.	MBS Paydown.....		50,343	50,343	50,343	50,274	.....	.....(44)	.....	.....(44)	.....	.....50,343			0	1,100	09/26/2035.	1FM.....
47232V	DE	9		JMAC 2009-R4 15A3 MEZ SSUP 5.25 09/26/35	..	06/26/2017.	Pass-Through Loss.....			7,167	5,275		.....	.....19	.....	.....19	.....				.....0		09/26/2035.	1FM.....
47232V	DJ	8		JMAC 2009-R4 16A2 SUB SSUP 6.00 04/26/36	..	05/26/2017.	MBS Paydown.....		5,729	5,729	3,136	5,135	.....	.....332	.....	.....332	.....	.....5,729			0	147	04/26/2036.	1FM.....
47232V	DM	1		JMAC 2009-R4 16A5 MEZ SSUP 6.00 04/26/36	..	04/26/2017.	Pass-Through Loss.....			1,274	242		.....	.....(4)	.....	.....(4)	.....				.....0		04/26/2036.	1FM.....
47232V	DP	4		JMAC 2009-R4 17A2 SUB SSUP 5.75 02/26/36	..	06/26/2017.	MBS Paydown.....		90,906	90,906	90,906	86,567	.....	.....	.....	.....0	.....	.....90,906			0	2,139	02/26/2036.	1FM.....
47232V	DR	0		JMAC 2009-R4 18A1 SEQ SSNR 6.00 04/26/36	..	06/26/2017.	MBS Paydown.....		27,600	27,600	27,600	27,032	.....	.....(855)	.....	.....(855)	.....	.....27,600			0	685	04/26/2036.	1FM.....
47232V	DV	1		JMAC 2009-R4 18A5 MEZ SSUP 6.00 04/26/36	..	06/26/2017.	Pass-Through Loss.....			3,339	1,319		.....	.....(6)	.....	.....(6)	.....				.....0		04/26/2036.	1FM.....
47232V	DX	7		JMAC 2009-R4 19A2 SUB SSUP 6.00 07/26/36	..	06/26/2017.	MBS Paydown.....		9,779	9,779	8,218	8,307	.....	.....(3,120)	.....	.....(3,120)	.....	.....9,779			0	250	07/26/2036.	1FM.....
47232V	DY	5		JMAC 2009-R4 19A3 MEZ SSUP 6.00 07/26/36	..	06/26/2017.	Pass-Through Loss.....			1,401	1,352		.....	.....(19)	.....	.....(19)	.....				.....0		07/26/2036.	1FM.....
47232V	DZ	2		JMAC 2009-R4 20A1 SEQ SSNR 6.00 03/26/36	..	06/26/2017.	MBS Paydown.....		31,379	31,379	31,379	30,728	.....	.....194	.....	.....194	.....	.....31,379			0	779	03/26/2036.	1FM.....
47232V	EB	4		JMAC 2009-R4 20A3 MEZ SSUP 6.00 03/26/36	..	06/26/2017.	Pass-Through Loss.....			3,414	880		.....	.....	.....	.....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.....		10,207	10,207	10,289	10,183	.....	.....(2)	.....	.....(2)	.....	.....10,207			0	256	03/26/2037.	1FM.....
47232V	EH	1		JMAC 2009-R4 21A6 MEZ SSUP 6.00 03/26/37	..	06/26/2017.	Pass-Through Loss.....			2,449	2,469		.....	.....(3)	.....	.....(3)	.....				.....0		03/26/2037.	1FM.....
47232V	EK	4		JMAC 2009-R4 22A2 SUB SSUP 5.75 04/26/37	..	06/26/2017.	MBS Paydown.....		17,857	17,857	18,127	17,803	.....	.....6	.....	.....6	.....	.....17,857			0	425	04/26/2037.	1FM.....
47232V	EN	8		JMAC 2009-R4 22A5 SUB SSUP 5.75 04/26/37	..	06/26/2017.	Pass-Through Loss.....			10,714	10,876		.....	.....(39)	.....	.....(39)	.....				.....0		04/26/2037.	1FM.....

SCHEDULE D - PART 4

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

QE05.14

1	2			3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
												11	12	13	14	15							
CUSIP Identification	Description			F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
47232V ET 5	JMAC 2009-R4 23A4 SUB SSUP 5.75	01/26/36	..	06/26/2017.	MBS Paydown.....			20,016	20,016	20,016	19,946	.....	.....15	.....	.....15	.....	.....20,016	.....	.....	.....0	448	01/26/2036.	1FM.....
47232V EV 0	JMAC 2009-R4 23A6 MEZ SSUP 5.75	1/26/36	..	06/26/2017.	Pass-Through Loss.....			8,592	8,517	.....	.....	.....	.....(4)	.....	.....(4)	.....	.....	.....	.....0	.....	.....	01/26/2036.	1FM.....
47232V EX 6	JMAC 2009-R4 24A2 SUB SSUP 5.50	02/26/36	..	06/26/2017.	MBS Paydown.....			9,399	9,399	9,399	9,363	.....	.....22	.....	.....22	.....	.....9,399	.....	.....	.....0	216	02/26/2036.	1FM.....
47232V FA 5	JMAC 2009-R4 24A5 SUB SSUP 5.50	02/26/36	..	06/26/2017.	Pass-Through Loss.....			3,537	3,537	.....	.....	.....	.....(7)	.....	.....(7)	.....	.....	.....	.....0	.....	.....	02/26/2036.	1FM.....
47232V FV 9	JMAC 2009-R4 29A2 SUB SSUP 2.0833	01/47	..	06/26/2017.	MBS Paydown.....			47,049	47,049	36,206	33,285	.....	.....573	.....	.....573	.....	.....47,049	.....	.....	.....0	247	01/26/2047.	1FM.....
47232V GJ 5	JMAC 2009-R4 32A2 SUB SSUP 6.50	3/26/36	..	06/26/2017.	MBS Paydown.....			33,757	33,757	33,757	32,902	.....	.....(2,092)	.....	.....(2,092)	.....	.....33,757	.....	.....	.....0	994	03/26/2036.	1FM.....
47232V GM 8	JMAC 2009-R4 32A5 SUB SSUP 6.50	03/26/36	..	06/26/2017.	Pass-Through Loss.....			4,957	1,164	.....	.....	.....	.....(14)	.....	.....(14)	.....	.....	.....	.....0	.....	.....	03/26/2036.	1FM.....
47232V GR 7	JMAC 2009-R4 29A3 MEZ SSUP 2.0833	01/47	..	06/26/2017.	Pass-Through Loss.....			10,679	855	.....	.....	.....	.....(0)	.....	.....(0)	.....	.....(153)	.....	.....153	153	.....	01/26/2047.	1FM.....
47233A AW 7	JMAC 2009-R7 11A1 SEQ SSNR CSTR	03/26/37	..	06/26/2017.	MBS Paydown.....			46,900	46,900	43,266	45,963	.....	.....(6,474)	.....	.....(6,474)	.....	.....46,900	.....	.....	.....0	588	03/26/2037.	1FM.....
47233D AA 9	JMAC 2009-R11 1A1 SEQ SSNR 6.00	9/26/36	..	06/26/2017.	MBS Paydown.....			248,005	248,005	233,125	248,005	.....	.....(251)	.....	.....(251)	.....	.....248,005	.....	.....	.....0	6,362	09/26/2036.	1FM.....
481165 AJ 7	JOY GLOBAL INC 5.125 10/15/2021.....		..	04/10/2017.	Consent Fee.....			5,000	.....	.....	.....	.....	.....	.....	.....0	.....	.....5,000	.....	.....	.....0	.....	10/15/2021.	1FE.....
48124X AC 1	JPMCC 2009-RR2 MLA SEQ CSTR	6/17/2050	..	04/17/2017.	MBS Paydown.....			414,972	414,972	379,699	412,534	.....	.....(150,253)	.....	.....(150,253)	.....	.....414,972	.....	.....	.....0	7,983	06/17/2050.	1Z.....
49803X AA 1	KITE REALTY GROUP 4.00 10/01/2026.....		..	06/13/2017.	BANC OF AMERICA SECURITIES			1,436,985	1,500,000	1,493,985	1,494,119	.....	.....232	.....	.....232	.....	.....1,494,351	.....	.....(57,366)	(57,366)	37,083	10/01/2026.	2FE.....
49803X AA 1	KITE REALTY GROUP 4.00 10/01/2026.....		..	06/20/2017.	BANC OF AMERICA SECURITIES			334,068	350,000	348,597	348,628	.....	.....56	.....	.....56	.....	.....348,684	.....	.....(14,616)	(14,616)	8,653	10/01/2026.	2FE.....
49803X AA 1	KITE REALTY GROUP 4.00 10/01/2026.....		..	06/23/2017.	WELLS FARGO BROKERAGE SERVICES			1,101,482	1,150,000	1,145,389	1,145,491	.....	.....191	.....	.....191	.....	.....1,145,682	.....	.....(44,201)	(44,201)	42,736	10/01/2026.	2FE.....
50219P AA 4	LSTRZ 2016-1 A1 SEQ SSNR FLT	01/01/2021	..	05/01/2017.	MBS Paydown.....			11,869	11,869	11,573	11,706	.....	.....78	.....	.....78	.....	.....11,869	.....	.....	.....0	125	01/01/2021.	1FE.....
50219P AA 4	LSTRZ 2016-1 A1 SEQ SSNR FLT	01/01/2021	..	05/23/2017.	Distribution.....			361,728	361,728	352,701	356,762	.....	.....2,072	.....	.....2,072	.....	.....358,573	.....	.....3,155	3,155	4,882	01/01/2021.	1FE.....
50543L AA 0	LAFL 2016-1A A1 ABS SSNR 4.3	01/15/2042	..	06/15/2017.	MBS Paydown.....			31,250	31,250	30,644	30,648	.....	.....37	.....	.....37	.....	.....31,250	.....	.....	.....0	560	01/15/2042.	1FE.....
515074 AA 0	LANDMARK LEASING 6.20 10/01/2022.....		..	04/01/2017.	Sinking Fund Redemption.....			77,927	77,927	76,953	77,391	.....	.....36	.....	.....36	.....	.....77,927	.....	.....	.....0	2,416	10/01/2022.	1FE.....
52520M AE 3	LMT 2005-1 2A2 SEQ SSNR 5.50	11/25/2035	..	06/25/2017.	MBS Paydown.....			47,390	47,390	44,811	42,071	.....	.....1,549	.....	.....1,549	.....	.....47,390	.....	.....	.....0	1,166	11/25/2035.	1FM.....
52520M AE 3	LMT 2005-1 2A2 SEQ SSNR 5.50	11/25/2035	..	06/25/2017.	Pass-Through Loss.....			1	.....	.....	.....	.....	.....	.....	.....0	.....	.....(1)	.....	.....1	1	.....	11/25/2035.	1FM.....
525221 GM 3	LXS 2005-9N 1A1 SEQ SSNR FLT	02/25/2036	..	06/25/2017.	MBS Paydown.....			133,663	133,663	113,990	114,273	.....	.....6,800	.....	.....6,800	.....	.....133,663	.....	.....	.....0	640	02/25/2036.	1FM.....
525241 AL 9	LXS 2007-1 WF1 SEQ 7.00 01/25/2037.....		..	05/25/2017.	MBS Paydown.....			3,630	3,630	2,352	2,247	.....	.....(744)	.....	.....(744)	.....	.....3,630	.....	.....	.....0	112	01/25/2037.	1FM.....
525241 AL 9	LXS 2007-1 WF1 SEQ 7.00 01/25/2037.....		..	06/25/2017.	Pass-Through Loss.....			8,975	5,815	.....	.....	.....	.....(1,156)	.....	.....(1,156)	.....	.....	.....	.....0	.....	.....	01/25/2037.	1FM.....
52525F AA 1	LMT 2008-6 1A1 SEQ SSNR CSTR	7/25/2047	..	06/25/2017.	MBS Paydown.....			288,260	288,260	250,787	266,740	.....	.....26,050	.....	.....26,050	.....	.....288,260	.....	.....	.....0	6,057	07/25/2047.	1FM.....

SCHEDULE D - PART 4

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

QE05.15

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
				F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
CUSIP Identification		Description																				
526107 AC 1		LENNOX INTL INC 4.90 05/15/17.....	..	05/15/2017.	Maturity.....	1,000,000	1,000,000	999,220	999,953	.....	.....47	.....	.....47	.....	.....1,000,000	.....	.....	.....0	24,500	05/15/2017.	2FE.....	
543190 AA 0		LTRAN 2015-1A A1 ABS SNR 2.98 01/15/2045	..	06/15/2017.	MBS Paydown.....	50,873	50,873	49,291	49,366	.....	.....137	.....	.....137	.....	.....50,873	.....	.....	.....0	632	01/15/2045.	1FE.....	
54910L AA 7		LSTRZ 2015-8 A1 SEQ SNR FLT 08/01/20 RE	..	05/01/2017.	MBS Paydown.....	83,684	83,684	83,579	83,490	.....	.....229	.....	.....229	.....	.....83,684	.....	.....	.....0	798	08/01/2020.	1FE.....	
54910L AA 7		LSTRZ 2015-8 A1 SEQ SNR FLT 08/01/20 RE	..	05/23/2017.	Distribution.....	388,243	388,243	387,757	387,342	.....	.....130	.....	.....130	.....	.....386,147	.....	.....2,095	2,095	5,240	08/01/2020.	1FE.....	
576434 HM 9		MALT 2003-7 7A4 5.75 11/25/2033.....	..	06/25/2017.	MBS Paydown.....	154,347	154,347	154,878	153,808	.....	.....174	.....	.....174	.....	.....154,347	.....	.....	.....0	3,329	11/25/2033.	1FM.....	
57643M LZ 5		MASTR 2006-1 1A3 PAC SSNR 5.75 5/25/36	..	06/25/2017.	MBS Paydown.....	12,777	12,777	12,507	11,048	.....	.....276	.....	.....276	.....	.....12,777	.....	.....	.....0	325	05/25/2036.	1FM.....	
57645T AA 5		MARM 2007-HF2 A1 SEQ SNR FLT 09/25/2037	..	06/25/2017.	MBS Paydown.....	206,685	206,685	186,920	192,367	.....	.....5,486	.....	.....5,486	.....	.....206,685	.....	.....	.....0	995	09/25/2037.	1FM.....	
59020U W4 3		MLMI 2005-A9 4A1 SEQ SSNR CSTR 12/25/35	..	06/25/2017.	MBS Paydown.....	79,719	79,719	67,694	63,606	.....	.....2,282	.....	.....2,282	.....	.....79,719	.....	.....	.....0	1,195	12/25/2035.	1FM.....	
59020U W4 3		MLMI 2005-A9 4A1 SEQ SSNR CSTR 12/25/35	..	06/25/2017.	Pass-Through Loss.....	.....	.....2,120	.....	.....	.....	.....	.....0	.....	.....	.....0	.....	.....	.....0	.....	12/25/2035.	1FM.....	
617458 AE 4		MSC 2011-C1 A3 SEQ 4.7 09/15/2047.....	..	06/15/2017.	MBS Paydown.....	485,994	485,994	490,853	487,281	.....	.....(1,958)	.....	.....(1,958)	.....	.....485,994	.....	.....	.....0	19,788	09/15/2047.	1FM.....	
61751D AE 4		MSM 2006-17XS A3A SEQ STP 10/25/46..	..	06/25/2017.	MBS Paydown.....	17,986	17,986	12,185	9,100	.....	.....(1,006)	.....	.....(1,006)	.....	.....17,986	.....	.....	.....0	216	10/25/2046.	1FM.....	
61751M AU 8		MSM 2007-10XS A18 SEQ SNR 6.0 07/25/2047	..	06/25/2017.	MBS Paydown.....	103,029	103,029	93,853	91,557	.....	.....2,559	.....	.....2,559	.....	.....103,029	.....	.....	.....0	1,274	07/25/2047.	1FM.....	
61754J AF 5		MSC 2007-T27 A4 SEQ CSTR 6/11/42.....	..	05/11/2017.	MBS Paydown.....	896,324	896,324	888,411	894,626	.....	.....3,253	.....	.....3,253	.....	.....896,324	.....	.....	.....0	18,305	06/11/2042.	1FM.....	
61755F AA 3		MSST 2007-1 A1 SEQ FLT 06/25/2037.....	..	04/25/2017.	MBS Paydown.....	1,127	1,127	996	1,127	.....	.....	.....	.....0	.....	.....1,127	.....	.....	.....0	20	06/25/2037.	1FM.....	
61758M AA 5		MSRR 2009-R2 1A1A SEQ SSNR 6.00 04/36 RE	..	06/26/2017.	MBS Paydown.....	165,896	165,896	172,287	166,170	.....	.....(3,836)	.....	.....(3,836)	.....	.....165,896	.....	.....	.....0	4,262	04/26/2036.	1FM.....	
61758Q AH 1		MSRR 2010-R1 2B SEQ CSTR 07/26/2035 RE	..	06/26/2017.	MBS Paydown.....	235,717	235,717	211,262	226,679	.....	.....(200)	.....	.....(200)	.....	.....235,717	.....	.....	.....0	3,511	07/26/2035.	1FM.....	
61758V AP 2		MSRR 2010-R2 3B1 RR SUB 6.50 10/26/37	..	06/26/2017.	MBS Paydown.....	42,177	42,177	38,803	40,737	.....	.....1,267	.....	.....1,267	.....	.....42,177	.....	.....	.....0	1,012	10/26/2037.	1FM.....	
61915R AB 2		MHL 2005-2 1A2 SEQ SSUP FLT 05/25/35	..	06/25/2017.	MBS Paydown.....	27,992	27,992	15,396	19,103	.....	.....(444)	.....	.....(444)	.....	.....27,992	.....	.....	.....0	169	05/25/2035.	1FM.....	
62942K AA 4		NRPMT 2013-1 A1 SEQ SNR 3.25 07/25/2043	..	06/25/2017.	MBS Paydown.....	81,414	81,414	77,750	78,050	.....	.....64	.....	.....64	.....	.....81,414	.....	.....	.....0	1,171	07/25/2043.	1FM.....	
64129G AA 4		NEUB 2012-13A A1 CLO FLT 01/23/24.....	..	04/23/2017.	MBS Paydown.....	420,647	420,647	420,647	420,647	.....	.....	.....	.....0	.....	.....420,647	.....	.....	.....0	5,065	01/23/2024.	1FE.....	
64129J AL 4		NEUB 2013-14A B2 CLO MEZ 3.158 04/28/25	..	04/28/2017.	MBS Paydown.....	2,000,000	2,000,000	2,006,875	2,004,114	.....	.....(4,114)	.....	.....(4,114)	.....	.....2,000,000	.....	.....	.....0	31,580	04/28/2025.	1Z.....	
643528 AB 8		NCAMT 2006-ALT1 AF2 SEQ 5.90 7/25/36	..	06/25/2017.	MBS Paydown.....	3,240	3,240	2,988	1,873	.....	.....(70)	.....	.....(70)	.....	.....3,240	.....	.....	.....0	41	07/25/2036.	1FM.....	
643529 AC 4		NCAMT 2006-ALT2 AF3 SEQ 5.9217 10/15/36	..	06/25/2017.	MBS Paydown.....	9,400	9,400	6,251	4,524	.....	.....(22)	.....	.....(22)	.....	.....9,400	.....	.....	.....0	115	10/25/2036.	1FM.....	
643529 AD 2		NCAMT 2006-ALT2 AF4 SEQ 5.9944 10/25/36	..	06/25/2017.	MBS Paydown.....	4,700	4,700	3,126	2,269	.....	.....(12)	.....	.....(12)	.....	.....4,700	.....	.....	.....0	57	10/25/2036.	1FM.....	
65536M AC 1		NHELI 2006-HE2 A3 SEQ FLT 03/25/2036	..	06/25/2017.	MBS Paydown.....	75,948	75,948	59,366	69,821	.....	.....2,411	.....	.....2,411	.....	.....75,948	.....	.....	.....0	314	03/25/2036.	1FM.....	

SCHEDULE D - PART 4

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

QE05.16

1	2			3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
												11	12	13	14	15							
CUSIP Identification	Description			F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
65538P AA 6	NAA 2007-1 1A1A SEQ STP 3/25/2047.....			..	06/25/2017.	MBS Paydown.....		7,379	7,379	7,354	3,811		(86)		(86)		7,379			0	143	03/25/2047.	1FM.....
65538P AA 6	NAA 2007-1 1A1A SEQ STP 3/25/2047.....			..	06/25/2017.	Pass-Through Loss.....			2,483	2,475					0					0		03/25/2047.	1FM.....
	NMRR 2011-4RA 1A10 MEZ FLT 12/26/36RE			..	06/26/2017.	Pass-Through Loss.....				(93)					0		(81)		81	81		12/26/2036.	1FM.....
667294 AW 2	NORTHWEST AIRLINE 7.041 04/01/22.....			..	04/01/2017.	Sinking Fund Redemption.....		1,356	1,356	1,390	1,376		(1)		(1)		1,356			0	48	04/01/2022.	2FE.....
66859J AC 5	WOODS 2012-9A A CLO FLT 01/18/2024..			..	04/18/2017.	MBS Paydown.....		166,349	166,349	166,349	166,349				0		166,349			0	1,995	01/18/2024.	1FE.....
66859N AC 6	WOODS 2014-11A B2 CLO MEZ 4.63 04/15/25			..	04/15/2017.	MBS Paydown.....		1,000,000	1,000,000	1,000,000	1,000,000				0		1,000,000			0	23,150	04/15/2025.	1Z.....
	OZLM 2014-8A A1B CLO SSNR 3.38 10/17/26			..	05/30/2017.	Distribution.....		1,000,000	1,000,000	994,300	996,653		418		418		997,071		2,929	2,929	20,937	10/17/2026.	1Z.....
67107F AG 2	OZLM 2014-8A A2B CLO 4.39 10/17/26.....			..	05/30/2017.	Distribution.....		500,000	500,000	496,950	497,940		169		169		498,109		1,891	1,891	13,597	10/17/2026.	1Z.....
	OPMAC 2005-3 A2 SEQ SSUP FLT 07-25-2035			..	06/25/2017.	MBS Paydown.....		51,308	51,308	39,443	44,419		4,018		4,018		51,308			0	253	07/25/2035.	1FM.....
	ONGLT 2014-AA A ABS SNR 2.29 07/09/2029			..	06/09/2017.	MBS Paydown.....		37,503	37,503	37,496	37,498		2		2		37,503			0	352	07/09/2029.	1FE.....
69318F AB 4	PBF HOLDING CO LLC 8.25 02/15/2020....			..	06/21/2017.	Call.....		2,041,260	2,000,000	1,971,300	1,986,544		13,456		13,456		2,000,000		41,260	41,260	140,250	02/15/2020.	4FE.....
	PMTLT 2013-J1 A1 SEQ SNR 3.5 09/25/2043			..	06/25/2017.	MBS Paydown.....		145,699	145,699	141,965	141,901		1,576		1,576		145,699			0	2,188	09/25/2043.	1FM.....
709629 AJ 8	PENTAIR FINANCE 5.00 05/15/2021.....			C	05/26/2017.	Cash Tender.....		2,191,860	2,000,000	2,264,380	2,141,934		(13,058)		(13,058)		2,128,875		62,985	62,985	53,056	05/15/2021.	2FE.....
744593 AC 8	STEER-IBM-Z2 6.415 06/01/18.....			..	06/01/2017.	Sinking Fund Redemption.....		60,285	60,285	58,440	59,738		187		187		60,285			0	1,934	06/01/2018.	1FE.....
749239 AD 1	RAMP 2006-RZ5 A2 SEQ FLT 08/25/2046..			..	06/25/2017.	MBS Paydown.....		56,768	56,768	52,439	55,539		371		371		56,768			0	231	08/25/2046.	1FM.....
74927D BY 1	RBSSP 2010-4 11A55 SEQ SSNR 5.50 10/37			..	06/26/2017.	MBS Paydown.....		47,972	47,972	47,672	47,759		31		31		47,972			0	1,050	10/26/2037.	1FM.....
74928D AV 7	RBSSP 2009-1 7A2 Z MEZ CSTR 6/26/2037			..	06/26/2017.	MBS Paydown.....		166,663	166,663	77,060	93,544				0		166,663			0	1,774	06/26/2037.	1FM.....
74928D AV 7	RBSSP 2009-1 7A2 Z MEZ CSTR 6/26/2037			..	06/26/2017.	Pass-Through Loss.....			7,343	3,395					0					0		06/26/2037.	1FM.....
74928F AY 6	RBSSP 2009-3 6A3 Z MEZ CSTR 03/26/2036			..	05/26/2017.	MBS Paydown.....		42,870	42,870	24,474	15,697				0		42,870			0	881	03/26/2036.	1FM.....
74928F AY 6	RBSSP 2009-3 6A3 Z MEZ CSTR 03/26/2036			..	06/26/2017.	Pass-Through Loss.....			4,354						0					0		03/26/2036.	1FM.....
74928H BM 7	RBSCF 2010-RR3 WBTB SUB CSTR 02/16/2051			..	05/16/2017.	MBS Paydown.....		1,367,355	1,367,355	1,414,144	1,367,867		1,218		1,218		1,367,355			0	29,310	02/16/2051.	1FE.....
74928U AL 1	RBSSP 2009-12 5A1 RR SEQ SSNR CSTR 08/36			..	06/26/2017.	MBS Paydown.....		92,073	92,073	89,311	90,399		1,265		1,265		92,073			0	969	08/25/2036.	1FM.....
74928U AM 9	RBSSP 2009-12 5A2 SEQ SSUP CSTR 08/36 RE			..	06/26/2017.	Pass-Through Loss.....			3,122				32		32		(634)		634	634		08/25/2036.	1FM.....
74928U AS 6	RBSSP 2009-12 7A1 RR SEQ SSNR CSTR 10/36			..	05/26/2017.	MBS Paydown.....		23,129	23,129	22,320	22,677		586		586		23,129			0	264	10/25/2036.	1FM.....
74930A BE 6	RBSCF 2010-RR4 CSCA SEQ SSNR 5.695 9/40			..	06/16/2017.	MBS Paydown.....		1,217,615	1,217,615	1,295,048	1,221,808		(5,569)		(5,569)		1,217,615			0	26,722	09/16/2040.	1FE.....

SCHEDULE D - PART 4

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

QE05.17

1		2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22		
											11	12	13	14	15									
CUSIP Identification		Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary 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)		
74930V	AA	9		RBSSP 2011-6 A1 SEQ SSNR CSTR 05/26/2036	..	06/26/2017	MBS Paydown.....		114,979	114,979	110,667	112,717		1,300		1,300		114,979			0	1,582	05/26/2036	1FM.....
74951P	DQ	8		RESIF 2005-A B3 SEQ FLT 03/10/2037.....	..	06/10/2017	MBS Paydown.....		163,209	163,209	69,636	66,587		38,256		38,256		163,209			0	870	03/10/2037	1FM.....
755920	AF	2		ROCS-NSC-1998-1 6.375 05/15/2017.....	..	05/15/2017	Maturity.....		43,762	43,762	43,207	43,736		26		26		43,762			0	1,395	05/15/2017	2FE.....
756109	AP	9		REALTY INCOME 4.65 08/01/2023.....	..	05/19/2017	KEYBANK CAPITAL MARKET.....		1,084,460	1,000,000	997,750	998,427		82		82		998,509		85,951	85,951	30,548	08/01/2023	2FE.....
75884R	AS	2		REGENCY CENTERS 4.80 04/15/2021.....	..	05/17/2017	KEYBANK CAPITAL MARKET.....		2,145,120	2,000,000	1,997,200	1,998,700		108		108		1,998,808		146,312	146,312	57,867	04/15/2021	2FE.....
75971F	AY	9		RAMC 2007-3W AF6 SEQ STP 9/25/2037.....	..	06/25/2017	MBS Paydown.....		8,732	8,732	6,287	6,650		945		945		8,732			0	146	09/25/2037	1FM.....
760985	7F	2		RAMP 2004-RS7 AI6 NAS 5.22 7/25/34.....	..	06/25/2017	MBS Paydown.....		10,976	10,976	10,975	5,958		1,188		1,188		10,976			0	219	07/25/2034	1FM.....
760985	7F	2		RAMP 2004-RS7 AI6 NAS 5.22 7/25/34.....	..	06/25/2017	Pass-Through Loss.....			123	123					0					0		07/25/2034	1FM.....
760985	UA	7		RAMP 2003-RS3 AI4 SEQ 5.67 4/25/33.....	..	06/25/2017	MBS Paydown.....		11,453	11,453	11,447	10,353		(6)		(6)		11,453			0	302	04/25/2033	1FM.....
76110H	J6	7		RALI 2004-QS16 1A2 SEQ 5.50 12/15/2034	..	06/25/2017	MBS Paydown.....		195,809	195,809	184,550	187,620		1,528		1,528		195,809			0	4,583	12/25/2034	1FM.....
761118	KH	0		RALI 2005-QS15 2A SEQ 6.0 10/25/35.....	..	06/25/2017	MBS Paydown.....		7,991	7,991	7,342	6,311		758		758		7,991			0	169	10/25/2035	1FM.....
761118	KH	0		RALI 2005-QS15 2A SEQ 6.0 10/25/35.....	..	06/25/2017	Pass-Through Loss.....			2,504	2,300					0					0		10/25/2035	1FM.....
761118	UQ	9		RALI 2006-QS2 1A9 SEQ 5.50 2/25/36.....	..	06/25/2017	MBS Paydown.....		6,523	6,523	6,519	4,741		9		9		6,523			0	151	02/25/2036	1FM.....
761118	UQ	9		RALI 2006-QS2 1A9 SEQ 5.50 2/25/36.....	..	06/25/2017	Pass-Through Loss.....			2,454	2,453					0					0		02/25/2036	1FM.....
76111X	TE	3		RFMSI 2005-SA1 2A SEQ 2.9425 03/25/2035	..	06/25/2017	MBS Paydown.....		58,666	58,666	55,182	55,397		1,791		1,791		58,666			0	972	03/25/2035	1FM.....
76112B	C5	7		RAMP 2005-EFC4 M2 MEZ FLT 09/25/35..	..	06/25/2017	MBS Paydown.....		126,048	126,048	74,683	116,650		(2,979)		(2,979)		126,048			0	687	09/25/2035	1FM.....
76112B	NM	8		GMACM 2005-AA1 1A1 PT SNR FLT 05/18/2035	..	06/18/2017	MBS Paydown.....		222,185	222,185	203,577	203,529		3,380		3,380		222,185			0	3,341	05/18/2035	1FM.....
76112B	SE	1		RAAC 2005-SP1 1A5 PAC 5.0 9/25/34.....	..	06/25/2017	MBS Paydown.....		94,359	94,359	91,119	93,335		898		898		94,359			0	1,729	09/25/2034	1FM.....
77356P	AA	0		RCTF 2004-1A A1 ABS 5.22 05/17/2021.....	..	05/15/2017	MBS Paydown.....		34,161	34,161	34,121	34,156		(0)		(0)		34,161			0	892	05/17/2021	1FE.....
78444V	AB	7		SLCLT 2010-B A2 ABS FLT 7/15/2042.....	..	06/15/2017	MBS Paydown.....		108,253	108,253	108,253	108,253				0		108,253			0	1,883	07/15/2042	1FE.....
78445M	AB	6		SLMA 2010-A 2A ABS FLT 5/16/44.....	..	06/15/2017	MBS Paydown.....		98,369	98,369	98,369	98,369				0		98,369			0	1,683	05/16/2044	1FE.....
78447R	AB	3		SLMA 2013-A A2A ABS 1.77 05/17/2027...	..	06/15/2017	MBS Paydown.....		7,820	7,820	7,818	7,820		(2)		(2)		7,820			0	69	05/17/2027	1FE.....
78471D	AA	5		SCLP 2016-1A A ABS SSNR 3.26 08/25/2025	..	06/25/2017	MBS Paydown.....		126,676	126,676	126,662	126,663		4		4		126,676			0	1,720	08/25/2025	1FE.....
78471F	AA	0		SCLP 2016-3 A ABS SSNR 3.05 12/26/25..	..	06/25/2017	MBS Paydown.....		136,489	136,489	136,487	136,488		1		1		136,489			0	1,645	12/26/2025	1FE.....
81745A	AB	3		SEMT 2013-5 A2 SEQ CSTR 05/25/2043..	..	06/25/2017	MBS Paydown.....		42,512	42,512	40,247	40,424		(810)		(810)		42,512			0	556	05/25/2043	1FM.....
81745J	AA	6		SEMT 2013-11 A1 SEQ SNR 3.50 09/25/2043	..	06/25/2017	MBS Paydown.....		63,652	63,652	62,797	62,865		188		188		63,652			0	873	09/25/2043	1FM.....
81745M	AA	9		SEMT 2013-2 A SEQ SNR CSTR 02/25/2043	..	06/25/2017	MBS Paydown.....		37,361	37,361	33,469	33,594		(2,289)		(2,289)		37,361			0	272	02/25/2043	1FM.....
81881U	AJ	6		SHACK 2013-4A B2 CLO 4.41 01/13/25.....	..	04/13/2017	MBS Paydown.....		1,500,000	1,500,000	1,500,000	1,500,000				0		1,500,000			0	33,075	01/13/2025	1Z.....
824348	BA	3		SHERWIN-WILLIAMS 4.20 01/15/2022.....	..	06/02/2017	Consent Fee.....		1,000							0		1,000			0		01/15/2022	2FE.....
82838U	AA	7		SVLF 2012-D A ABS 3.0 03/17/2025.....	..	04/15/2017	MBS Paydown.....		83,121	83,121	82,895	84,061		(1,190)		(1,190)		83,121			0	831	03/17/2025	1FE.....
828807	CD	7		SIMON PROP GP LP 5.65 02/01/20.....	..	06/26/2017	Make Whole Call.....		2,200,717	2,000,000	1,992,420	1,997,209		2,791		2,791		2,000,000		200,717	200,717	102,014	02/01/2020	1FE.....
83402Q	AA	0		SCLP 2016-2A A ABS SSNR 3.09 10/27/2025	..	06/25/2017	MBS Paydown.....		434,350	434,350	434,282	434,295		27		27		434,350			0	5,620	10/27/2025	1FE.....

SCHEDULE D - PART 4

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

QE05.18

1			2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
												11	12	13	14	15							
CUSIP Identification			Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
83405A	AA	2	SCLP 2017-1 A ABS SSNR 3.28 01/26/2026	..	06/25/2017.	MBS Paydown.....		258,997	258,997	258,974				5		5	258,997			0	2,814	01/26/2026.	1FE.....
83608G	AL	0	SNDPT 2013-1A A1F CLO 2.246 04/26/2025	..	04/26/2017.	MBS Paydown.....		2,772	2,772	2,772	2,772					0	2,772			0	31	04/26/2025.	1FE.....
83608X	AC	3	SNDPT 2014-2A A1 CLO FLT 10/20/2026.	..	04/20/2017.	MBS Paydown.....		1,000,000	1,000,000	992,500	995,379		4,621		4,621		1,000,000			0	11,703	10/20/2026.	1FE.....
83608X	AE	9	SNDPT 2014-2A A2 CLO 3.44 10/20/2026.	..	04/20/2017.	MBS Paydown.....		2,000,000	2,000,000	2,000,000	2,000,000				0		2,000,000			0	34,400	10/20/2026.	1FE.....
84858D	AA	6	SPIRIT AIR 2015-1 A 4.10 10/01/2029.....	..	04/01/2017.	Sinking Fund Redemption.....		36,287	36,287	36,287	36,289		(0)		(0)		36,287			0	744	04/01/2028.	1FE.....
85022W	AA	2	SCFT 2016-AA A ABS SSNR 3.05 04/25/2029	..	06/25/2017.	MBS Paydown.....		92,341	92,341	92,860			60		60		92,341			0	354	04/25/2029.	1FE.....
855541	AC	2	STARM 2007-S1 3A1 SEQ CSTR 01/25/2037	..	06/25/2017.	MBS Paydown.....		42,937	42,937	39,128	38,850		963		963		42,937			0	597	01/25/2037.	1FM.....
855541	AC	2	STARM 2007-S1 3A1 SEQ CSTR 01/25/2037	..	06/25/2017.	Pass-Through Loss.....				5,583					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.....		6,614	6,614	6,611	6,611		0		0		6,614			0	109	10/20/2046.	1FE.....
86213C	AB	1	STR 2015-1A A2 ABS SNR 4.17 04/20/2045	..	06/20/2017.	MBS Paydown.....		1,250	1,250	1,230	1,232		1		1		1,250			0	22	04/20/2045.	1FE.....
863579	VW	5	SARM 2005-17 5A2 SEQ SSNR CSTR 08/35	..	06/25/2017.	MBS Paydown.....		35,904	35,904	25,133	23,068		3,587		3,587		35,904			0	203	08/25/2035.	1FM.....
863579	VW	5	SARM 2005-17 5A2 SEQ SSNR CSTR 08/35	..	06/25/2017.	Pass-Through Loss.....				4,123	2,886				0					0		08/25/2035.	1FM.....
86359B	YF	2	SARM 2004-10 4A SEQ SNR FLT 08/25/2034	..	06/25/2017.	MBS Paydown.....		190,722	190,722	191,493			(384)		(384)		190,722			0	1,819	08/25/2034.	1FM.....
86359Y	AG	6	SASC 2006-BC1 A5 SEQ FLT 03/25/2036.	..	06/25/2017.	MBS Paydown.....		78,995	78,995	56,086	66,428		5,670		5,670		78,995			0	334	03/25/2036.	1FM.....
86360B	AJ	7	SARM 2006-4 5A1 SEQ SSNR CSTR 05/25/2036	..	06/25/2017.	MBS Paydown.....		21,811	21,811	17,976	17,359		300		300		21,811			0	305	05/25/2036.	1FM.....
86360B	AJ	7	SARM 2006-4 5A1 SEQ SSNR CSTR 05/25/2036	..	06/25/2017.	Pass-Through Loss.....				3,410					0					0		05/25/2036.	1FM.....
869507	AA	1	SPSS 2017-1A A ABS SSNR 4.19 01/15/2071	..	06/15/2017.	MBS Paydown.....		4,153	4,153	4,151			0		0		4,153			0	58	01/15/2071.	1FE.....
87155M	AA	9	SYMP 2007-5A A1 CLO FLT 01/15/2024...	..	04/15/2017.	MBS Paydown.....		353,335	353,335	345,716	353,164		268		268		353,335			0	3,038	01/15/2024.	1FE.....
87157V	AA	7	SYMP 2013-11A A CLO FLT 01/17/2025...	..	04/17/2017.	MBS Paydown.....		373,822	373,822	373,822	373,822				0		373,822			0	4,254	01/17/2025.	1FE.....
87157V	AA	7	SYMP 2013-11A A CLO FLT 01/17/2025...	..	06/27/2017.	Distribution.....		626,178	626,178	626,178	626,178				0		626,178			0	10,161	01/17/2025.	1FE.....
872455	AG	5	TICP 2014-1A A2C CLO MEZ 4.397 04/26/26	..	04/26/2017.	MBS Paydown.....		1,500,000	1,500,000	1,500,000	1,500,000				0		1,500,000			0	32,978	04/26/2026.	1Z.....
87247C	AJ	2	TICP 2014-2A A1B CLO 3.528 07/26/2026	..	04/20/2017.	MBS Paydown.....		1,000,000	1,000,000	1,000,000	1,000,000				0		1,000,000			0	17,640	07/20/2026.	1Z.....
87247C	AL	7	TICP 2014-2A A2B CLO 4.317 07/26/2026	..	04/20/2017.	MBS Paydown.....		1,000,000	1,000,000	1,000,000	1,000,000				0		1,000,000			0	21,585	07/20/2026.	1FE.....
87266H	AA	6	TFINS 2016-1A A CDO SNR FLT 01/20/2038	..	04/20/2017.	MBS Paydown.....		8,427	8,427	7,563	7,605		290		290		8,427			0	175	01/20/2038.	1FE.....

SCHEDULE D - PART 4

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

QE05.19

1	2			3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
												11	12	13	14	15							
CUSIP Identification	Description			F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
87407P AA 8	TAL 2013-1A A ABS SNR 2.83	02/22/2038	..	06/20/2017	MBS Paydown.....			72,500	72,500	72,550	72,533		(4)		(4)		72,500			0	943	02/22/2038	1FE.....
87407P AE 0	TAL 2013-2A A ABS 3.55	11/20/2038	..	06/20/2017	MBS Paydown.....			50,000	50,000	49,845	49,858		15		15		50,000			0	801	11/20/2038	1FE.....
878091 BC 0	TEACHERS INS & ANN 6.85	12/16/2039	..	05/09/2017	Cash Tender.....			1,272,763	914,000	1,175,102	1,174,926		(2,252)		(2,252)		1,172,675		100,089	100,089	22,731	12/16/2039	1FE.....
88156E AB 2	TMTS 2006-17HE A2B1 SEQ SNR FLT	01/25/38	..	06/25/2017	MBS Paydown.....			54,838	54,838	46,811	47,544		1,154		1,154		54,838			0	262	01/25/2038	1FM.....
88156E AB 2	TMTS 2006-17HE A2B1 SEQ SNR FLT	01/25/38	..	06/25/2017	Pass-Through Loss.....				(35)						0					0		01/25/2038	1FM.....
	TMTS 2007-6ALT A2 SEQ CSTR	08/25/2038	..	06/25/2017	MBS Paydown.....			29,777	29,777	15,484	18,615		8,526		8,526		29,777			0	171	08/25/2038	1FM.....
883203 BX 8	TEXTRON INC 3.65	03/15/2027	..	04/21/2017	CREDIT AGRICOLE CIB.....			1,001,760	1,000,000	998,740			17		17		998,757		3,003	3,003	2,535	03/15/2027	2FE.....
89289U AA 6	TRAL 2013-1A A CLO FLT	04/20/2025	..	04/20/2017	MBS Paydown.....			97,787	97,787	97,386	97,637		(181)		(181)		97,787			0	1,055	04/20/2025	1FE.....
89655Y AA 4	TRL 2009-1A A ABS 6.657	11/16/2039	..	06/16/2017	MBS Paydown.....			13,267	13,267	13,267	13,267				0		13,267			0	369	11/16/2039	1FE.....
89656C AA 1	TRL 2010-1A A ABS 5.194	10/16/2040	..	06/16/2017	MBS Paydown.....			38,642	38,642	40,076	39,779		(46)		(46)		38,642			0	836	10/16/2040	1FE.....
89656F AA 4	TRL 2012-1A A1 ABS 2.266	01/15/43	..	06/15/2017	MBS Paydown.....			11,160	11,160	10,784	10,803		44		44		11,160			0	105	01/15/2043	1FE.....
89690E AA 5	TRMF 2011-1A A1A ABS 4.37	07/15/41	..	06/15/2017	MBS Paydown.....			20,374	20,374	20,378	20,378		(1)		(1)		20,374			0	371	07/15/2041	1FE.....
89690E AD 9	TRMF 2014-1A A1 ABS SEQ SNR 2.863	04/44	..	06/15/2017	MBS Paydown.....			14,857	14,857	14,742	14,753		11		11		14,857			0	172	04/15/2044	1FE.....
908594 AC 8	UNION TANK CAR CO 4.71	05/15/2020	..	05/15/2017	Sinking Fund Redemption.....			90,909	90,909	90,909	90,908		0		0		90,909			0	2,141	05/15/2020	1.....
90932L AA 5	UNITED AIR 2015-1 AA 3.45	6/01/2029	..	06/01/2017	Sinking Fund Redemption.....			72,530	72,530	72,530	72,531		(0)		(0)		72,530			0	1,251	06/01/2029	1FE.....
90932P AA 6	UNITED AIR 2014-1 A 4.00	04/11/2026	..	04/11/2017	Sinking Fund Redemption.....			27,476	27,476	27,476	27,476				0		27,476			0	550	04/11/2026	1FE.....
92257L AB 6	VCC 2017-1 AFX ABS SSNR 3.00	05/25/2047	..	06/25/2017	MBS Paydown.....			10,476	10,476	10,473			(15)		(15)		10,476			0	53	05/25/2047	1FE.....
92329X AJ 7	VENTR 2014-16A A2F CLO SEQ 4.395	04/2026	..	04/15/2017	MBS Paydown.....			1,500,000	1,500,000	1,500,000	1,500,000				0		1,500,000			0	32,963	04/15/2026	1Z.....
92765Y AA 5	VIRGIN AUSTRALIA 2013 1A 5.00	10/23/2023	C	04/23/2017	Sinking Fund Redemption.....			68,450	68,450	68,450	68,450				0		68,450			0	1,711	10/23/2023	2FE.....
92925V AF 7	WAMU 2007-HY1 2A3 SEQ SSNR CSTR	02/37	..	06/25/2017	MBS Paydown.....			52,785	52,785	48,158	48,371		458		458		52,785			0	640	02/25/2037	1FM.....
92925V AF 7	WAMU 2007-HY1 2A3 SEQ SSNR CSTR	02/37	..	06/25/2017	Pass-Through Loss.....				(163)						0		(164)		164	164		02/25/2037	1FM.....
93363P AC 4	WAMU 2006-AR14 1A3 SEQ SSNR FLT	11/25/36	..	06/25/2017	MBS Paydown.....			216,137	216,137	200,271	199,574		903		903		216,137			0	2,230	11/25/2036	1FM.....
93363P AC 4	WAMU 2006-AR14 1A3 SEQ SSNR FLT	11/25/36	..	06/25/2017	Pass-Through Loss.....				23,706						0		(177)		177	177		11/25/2036	1FM.....
93934N AR 6	WMALT 2006-5 2CB2 SEQ FLT	07/25/2036	..	06/25/2017	MBS Paydown.....			9,816	9,816	7,754	4,088		657		657		9,816			0	57	07/25/2036	1FM.....
93934N AR 6	WMALT 2006-5 2CB2 SEQ FLT	07/25/2036	..	06/25/2017	Pass-Through Loss.....				3,808	3,008					0					0		07/25/2036	1FM.....
94980G AR 2	WFHET 2004-2 M4 MEZ FLT	5/25/2034	..	06/25/2017	MBS Paydown.....			11,686	11,686	8,063	8,778		2,936		2,936		11,686			0	126	10/25/2034	1FM.....
94983T AJ 9	WFMB5 2006-AR6 5A1 SEQ SSNR CSTR	03/36	..	06/25/2017	MBS Paydown.....			22,242	22,242	19,712	19,660		1,358		1,358		22,242			0	316	03/25/2036	1FM.....

SCHEDULE D - PART 4

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

QE05.20

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
											11	12	13	14	15							
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary 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)
94986L	AJ	3	WFMB	06/25/2017	MBS Paydown.....		24,316	24,316	19,529	17,922		2,542		2,542		24,316			0		12/28/2037	1FM.....
95168Q	AE	0	WSTC	05/07/2017	MBS Paydown.....		1,500,000	1,500,000	1,488,300	1,493,105		6,895		6,895		1,500,000			0	30,664	11/07/2025	1Z.....
96032X	AA	5	WESTR	06/20/2017	MBS Paydown.....		62,695	62,695	62,455	62,336		18		18		62,695			0	561	12/20/2026	1FE.....
96033C	AA	0	WESTR	06/20/2017	MBS Paydown.....		53,013	53,013	52,822	52,836		10		10		53,013			0	772	12/20/2028	1FE.....
96033C	AB	8	WESTR	06/20/2017	MBS Paydown.....		26,506	26,506	26,338	26,353		7		7		26,506			0	496	12/20/2028	2AM.....
96033L	AA	0	WESTR	06/20/2017	MBS Paydown.....		64,160	64,160	64,075	64,068		13		13		64,160			0	851	07/20/2028	1FE.....
961548	AS	3	WESTVACO CORP	06/15/2017	Sinking Fund Redemption.....		98,000	98,000	99,226	98,841		(841)		(841)		98,000			0	3,675	06/15/2027	2FE.....
96928*	CQ	8	WALGREEN-IDAHO FALLS	06/15/2017	Paydown.....		6,783	6,783	6,783	6,783				0		6,783			0	188	06/15/2033	2.....
96928*	CR	6	WALGREEN-CHICAGO	06/15/2017	Paydown.....		8,305	8,305	8,305	8,305				0		8,305			0	231	05/15/2034	2.....
97652P	AL	5	WIN	06/20/2017	MBS Paydown.....		36,850	36,850	36,620	36,624		42		42		36,850			0	558	06/20/2044	1FM.....
98886Y	AC	2	ZAIS2	04/25/2017	MBS Paydown.....		1,000,000	1,000,000	1,000,000	1,000,000				0		1,000,000			0	17,850	07/25/2026	1FE.....
98954R	AB	6	ZIGG	05/10/2017	Distribution.....		1,000,000	1,000,000	997,500	998,459		167		167		998,626		1,374	1,374	19,398	10/17/2026	1Z.....
3899999.	Total - Bonds - Industrial and Miscellaneous.....						111,456,452	110,459,234	108,543,036	106,949,316	0	265,954	0	265,954	0	110,054,668	0	1,401,784	1,401,784	2,780,744	XXX	XXX
8399997.	Total - Bonds - Part 4.....						112,565,907	111,568,689	109,733,091	108,060,266	0	265,145	0	265,145	0	111,164,123	0	1,401,784	1,401,784	2,799,411	XXX	XXX
8399999.	Total - Bonds.....						112,565,907	111,568,689	109,733,091	108,060,266	0	265,145	0	265,145	0	111,164,123	0	1,401,784	1,401,784	2,799,411	XXX	XXX
9999999.	Total - Bonds, Preferred and Common Stocks.....						112,565,907	XXX	109,733,091	108,060,266	0	265,145	0	265,145	0	111,164,123	0	1,401,784	1,401,784	2,799,411	XXX	XXX

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

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Options - Hedging Other - Call Options and Warrants																						
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	A.....	MORGAN STANLEY.....	07/07/2016	07/06/2017	.....	1,889,757	2,099.7300	41,026	.....	.....	77,465	*#	77,465	42,477	.....	(20,513)	.....	.....	.....	1.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	A.....	BARCLAYS.....	07/07/2016	07/06/2017	.....	1,154,145	2,099.7300	30,094	.....	.....	58,273	*#	58,273	32,318	.....	(15,047)	.....	.....	.....	1.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	A.....	MORGAN STANLEY.....	07/07/2016	07/06/2017	.....	9,868,731	2,099.7300	202,496	.....	.....	379,873	*#	379,873	207,718	.....	(101,248)	.....	.....	.....	1.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	A.....	MORGAN STANLEY.....	07/07/2016	07/06/2017	.....	1,076,160	2,099.7300	24,570	.....	.....	46,266	*#	46,266	25,526	.....	(12,285)	.....	.....	.....	1.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	A.....	WELLS FARGO.....	07/07/2016	07/06/2017	.....	3,742,201	2,099.7300	83,694	.....	.....	177,721	*#	177,721	86,254	.....	(41,847)	.....	.....	.....	1.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	A.....	MORGAN STANLEY.....	07/21/2016	07/20/2017	.....	1,521,114	2,173.0200	41,835	.....	.....	83,284	*#	83,284	55,756	.....	(20,917)	.....	.....	.....	1.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	A.....	MORGAN STANLEY.....	07/21/2016	07/20/2017	.....	3,042,228	2,173.0200	64,602	.....	.....	123,480	*#	123,480	80,177	.....	(32,301)	.....	.....	.....	1.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	A.....	MORGAN STANLEY.....	07/21/2016	07/20/2017	.....	11,734,308	2,173.0200	235,949	.....	.....	447,445	*#	447,445	288,908	.....	(117,974)	.....	.....	.....	1.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	A.....	MORGAN STANLEY.....	07/21/2016	07/20/2017	.....	869,208	2,173.0200	19,634	.....	.....	37,839	*#	37,839	24,738	.....	(9,817)	.....	.....	.....	1.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	A.....	MERRILL LYNCH.....	07/21/2016	07/20/2017	.....	4,552,517	2,173.0200	93,249	.....	.....	213,833	*#	213,833	161,814	.....	(46,625)	.....	.....	.....	1.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	A.....	MORGAN STANLEY.....	08/08/2016	08/06/2017	.....	1,528,009	2,182.8700	34,464	.....	.....	65,123	*#	65,123	43,212	.....	(17,232)	.....	.....	.....	1.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	A.....	MORGAN STANLEY.....	08/08/2016	08/06/2017	.....	1,528,009	2,182.8700	31,692	.....	.....	59,296	*#	59,296	39,011	.....	(15,846)	.....	.....	.....	1.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	A.....	MORGAN STANLEY.....	08/08/2016	08/06/2017	.....	1,309,722	2,182.8700	26,871	.....	.....	50,199	*#	50,199	32,993	.....	(13,435)	.....	.....	.....	1.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	A.....	MORGAN STANLEY.....	08/08/2016	08/06/2017	.....	1,528,009	2,182.8700	41,989	.....	.....	81,699	*#	81,699	55,404	.....	(20,994)	.....	.....	.....	1.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	A.....	MORGAN STANLEY.....	08/08/2016	08/06/2017	.....	12,442,359	2,182.8700	232,299	.....	.....	429,212	*#	429,212	279,623	.....	(116,149)	.....	.....	.....	1.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	A.....	MERRILL LYNCH.....	08/08/2016	08/06/2017	.....	3,967,276	2,182.8700	81,077	.....	.....	186,178	*#	186,178	149,238	.....	(40,538)	.....	.....	.....	1.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	A.....	CITIBANK.....	08/22/2016	08/20/2017	.....	1,267,684	2,183.8700	26,743	.....	.....	48,654	*#	48,654	32,063	.....	(13,371)	.....	.....	.....	1.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	A.....	CREDIT SUISSE.....	08/22/2016	08/20/2017	.....	1,220,899	2,183.8700	27,198	.....	.....	49,733	*#	49,733	32,959	.....	(13,599)	.....	.....	.....	1.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	A.....	CITIBANK.....	08/22/2016	08/20/2017	.....	9,891,707	2,183.8700	192,411	.....	.....	346,920	*#	346,920	226,918	.....	(96,205)	.....	.....	.....	1.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	A.....	CREDIT SUISSE.....	08/22/2016	08/20/2017	.....	986,843	2,183.8700	22,865	.....	.....	42,052	*#	42,052	27,969	.....	(11,433)	.....	.....	.....	1.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	A.....	CREDIT SUISSE.....	08/22/2016	08/20/2017	.....	3,358,382	2,183.8700	70,370	.....	.....	157,543	*#	157,543	121,959	.....	(35,185)	.....	.....	.....	1.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	A.....	MORGAN STANLEY.....	09/07/2016	09/06/2017	.....	1,093,240	2,186.4800	29,337	.....	.....	53,572	*#	53,572	36,485	.....	(14,669)	.....	.....	.....	1.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	A.....	CITIBANK.....	09/07/2016	09/06/2017	.....	10,202,998	2,186.4800	194,962	.....	.....	341,691	*#	341,691	229,104	.....	(97,481)	.....	.....	.....	1.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	A.....	CITIBANK.....	09/07/2016	09/06/2017	.....	1,308,173	2,186.4800	28,000	.....	.....	49,696	*#	49,696	33,473	.....	(14,000)	.....	.....	.....	1.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	A.....	MORGAN STANLEY.....	09/07/2016	09/06/2017	.....	1,311,888	2,186.4800	29,013	.....	.....	51,595	*#	51,595	34,823	.....	(14,506)	.....	.....	.....	1.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	A.....	MERRILL LYNCH.....	09/07/2016	09/06/2017	.....	2,975,724	2,186.4800	60,509	.....	.....	136,370	*#	136,370	106,142	.....	(30,254)	.....	.....	.....	1.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	A.....	CREDIT SUISSE.....	09/21/2016	09/20/2017	.....	12,082,127	2,139.7600	245,001	.....	.....	414,961	*#	414,961	258,123	.....	(122,501)	.....	.....	.....	1.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	A.....	CREDIT SUISSE.....	09/21/2016	09/20/2017	.....	1,308,551	2,139.7600	28,852	.....	.....	49,167	*#	49,167	30,667	.....	(14,426)	.....	.....	.....	1.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	A.....	CREDIT SUISSE.....	09/21/2016	09/20/2017	.....	2,053,521	2,139.7600	49,261	.....	.....	84,697	*#	84,697	52,945	.....	(24,631)	.....	.....	.....	1.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	A.....	ROYAL BANK OF CANADA.....	09/21/2016	09/20/2017	.....	3,733,149	2,139.7600	87,477	.....	.....	178,723	*#	178,723	113,523	.....	(43,739)	.....	.....	.....	1.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	A.....	CITIBANK.....	10/07/2016	10/06/2017	.....	1,232,285	2,160.7700	26,120	.....	.....	45,326	*#	45,326	28,654	.....	(13,060)	.....	.....	.....	1.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	A.....	CITIBANK.....	10/07/2016	10/06/2017	.....	2,415,204	2,160.7700	57,229	.....	.....	100,679	*#	100,679	63,971	.....	(28,614)	.....	.....	.....	1.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	A.....	CITIBANK.....	10/07/2016	10/06/2017	.....	1,419,760	2,160.7700	31,716	.....	.....	55,395	*#	55,395	35,099	.....	(15,858)	.....	.....	.....	1.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	A.....	CREDIT SUISSE.....	10/07/2016	10/06/2017	.....	11,380,797	2,160.7700	219,898	.....	.....	377,698	*#	377,698	237,837	.....	(109,949)	.....	.....	.....	1.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	A.....	MORGAN STANLEY.....	10/07/2016	10/06/2017	.....	4,102,448	2,160.7700	86,766	.....	.....	192,155	*#	192,155	131,310	.....	(43,383)	.....	.....	.....	1.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	A.....	MERRILL LYNCH.....	10/21/2016	10/20/2017	.....	997,987	2,141.3400	21,071	.....	.....	36,767	*#	36,767	22,279	.....	(10,535)	.....	.....	.....	1.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	A.....	CITIBANK.....	10/21/2016	10/20/2017	.....	12,790,548	2,141.3400	245,258	.....	.....	424,971	*#	424,971	256,781	.....	(122,629)	.....	.....	.....	1.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	A.....	MORGAN STANLEY.....	10/21/2016	10/20/2017	.....	1,313,468	2,141.3400	29,369	.....	.....	51,344	*#	51,344	31,204	.....	(14,685)	.....	.....	.....	1.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	A.....	MERRILL LYNCH.....	10/21/2016	10/20/2017	.....	3,740,183	2,141.3400	78,687	.....	.....	175,147	*#	175,147	105,874	.....	(39,344)	.....	.....	.....	1.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	A.....	BARCLAYS.....	11/07/2016	11/06/2017	.....	1,700,407	2,085.1800	52,533	.....	.....	85,261	*#	85,261	50,152	.....	(26,266)	.....	.....	.....	1.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	A.....	MERRILL LYNCH.....	11/07/2016	11/06/2017	.....	11,972,942	2,085.1800	259,420	.....	.....	408,403	*#	408,403	238,430	.....	(129,710)	.....	.....	.....	1.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	A.....	MORGAN STANLEY.....	11/07/2016	11/06/2017	.....	1,251,108	2,085.1800	29,481	.....	.....	46,708	*#	46,708	27,299	.....	(14,740)	.....	.....	.....	1.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	A.....	MORGAN STANLEY.....	11/07/2016	11/06/2017	.....	1,668,144	2,085.1800	41,547	.....	.....	66,107	*#	66,107	38,676	.....	(20,774)	.....	.....	.....	1.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	A.....	WELLS FARGO.....	11/07/2016	11/06/2017	.....	4,474,738	2,085.1800	122,277	.....	.....	213,904	*#	213,904	120,649	.....	(61,139)	.....	.....	.....	1.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	A.....	BNP PARIBAS NY.....	11/21/2016	11/20/2017	.....	1,098,592	2,181.9000	26,469	.....	.....	43,321	*#	43,321	28,686	.....	(13,235)	.....	.....	.....	1.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	A.....	BNP PARIBAS NY.....	11/21/2016	11/20/2017	.....	1,387,972	2,181.9000	30,413	.....	.....	49,374	*#	49,374	32,554	.....	(15,207)	.....	.....	.....	1.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	A.....	BNP PARIBAS NY.....	11/21/2016	11/20/2017	.....	11,343,379	2,181.9000	228,905	.....	.....	369,188	*#	369,188	242,570	.....	(114,453)	.....	.....	.....	1.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	A.....	BNP PARIBAS NY.....	11/21/2016	11/20/2017	.....	1,356,329	2,181.9000	32,996	.....	.....	54,064	*#	54,064	35,812	.....	(16,498)	.....	.....	.....	1.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	A.....	WELLS FARGO.....	11/21/2016	11/20/2017	.....	3,250,067	2,181.9000	76,414	.....	.....	155,852	*#	155,852	110,323	.....	(38,207)	.....	.....	.....	1.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	A.....	BNP PARIBAS NY.....	12/07/2016	12/06/2017	.....	1,779,058	2,212.2300	39,156	.....	.....	58,485	*#	58,485	40,458	.....	(19,578)	.....	.....	.....	1.....

QE06

SCHEDULE DB - PART A - SECTION 1

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

QE06.1

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B/A/C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BNP PARIBAS NY	12/07/2016	12/06/2017		2,378,663	2,212.2300	60,396			91,016	#	91,016	63,192		(30,198)				1
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BNP PARIBAS NY	12/07/2016	12/06/2017		11,905,060	2,212.2300	241,574			358,732	#	358,732	247,839		(120,787)				1
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CREDIT SUISSE	12/07/2016	12/06/2017		4,072,693	2,212.2300	95,842			183,929	#	183,929	142,797		(47,921)				1
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY	12/21/2016	12/20/2017		12,716,256	2,270.7600	240,880			348,365	#	348,365	256,710		(120,440)				1
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS	12/21/2016	12/20/2017		1,721,090	2,270.7600	35,881			51,991	#	51,991	38,417		(17,940)				1
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS	12/21/2016	12/20/2017		925,626	2,270.7600	20,557			29,881	#	29,881	22,106		(10,278)				1
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS	12/21/2016	12/20/2017		1,118,294	2,270.7600	29,337			43,207	#	43,207	32,028		(14,669)				1
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MERRILL LYNCH	12/21/2016	12/20/2017		3,657,592	2,270.7600	72,982			140,347	#	140,347	116,283		(36,491)				1
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY	01/09/2017	01/06/2018		1,138,490	2,276.9800		28,347		41,522	#	41,522	24,986		(11,811)				1
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BNP PARIBAS NY	01/09/2017	01/06/2018		1,179,056	2,276.9800		27,077		39,505	#	39,505	23,710		(11,282)				1
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY	01/09/2017	01/06/2018		12,978,786	2,276.9800		237,201		341,476	#	341,476	203,109		(98,834)				1
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BNP PARIBAS NY	01/09/2017	01/06/2018		1,582,222	2,276.9800		32,506		47,123	#	47,123	28,161		(13,544)				1
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CREDIT SUISSE	01/09/2017	01/06/2018		3,979,431	2,276.9800		78,785		152,256	#	152,256	106,298		(32,827)				1
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY	01/23/2017	01/20/2018		9,993,764	2,271.3100		182,663		264,421	#	264,421	157,868		(76,109)				1
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY	01/23/2017	01/20/2018		1,135,655	2,271.3100		25,062		36,774	#	36,774	22,154		(10,443)				1
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY	01/23/2017	01/20/2018		1,362,786	2,271.3100		33,801		50,084	#	50,084	30,367		(14,084)				1
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY	01/23/2017	01/20/2018		908,524	2,271.3100		18,666		27,228	#	27,228	16,340		(7,777)				1
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CREDIT SUISSE	01/23/2017	01/20/2018		3,624,571	2,271.3100		69,450		139,146	#	139,146	98,634		(28,937)				1
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY	02/07/2017	02/06/2018		2,980,328	2,292.5600		66,968		93,940	#	93,940	49,295		(22,323)				1
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY	02/07/2017	02/06/2018		917,024	2,292.5600		18,962		26,497	#	26,497	13,856		(6,321)				1
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY	02/07/2017	02/06/2018		13,984,616	2,292.5600		263,607		366,608	#	366,608	190,870		(87,869)				1
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MERRILL LYNCH	02/07/2017	02/06/2018		3,528,807	2,292.5600		69,112		123,485	#	123,485	77,411		(23,037)				1
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY	02/21/2017	02/20/2018		9,639,756	2,351.1600		193,127		231,000	#	231,000	102,248		(64,376)				1
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY	02/21/2017	02/20/2018		1,410,696	2,351.1600		31,533		37,519	#	37,519	16,497		(10,511)				1
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY	02/21/2017	02/20/2018		1,175,580	2,351.1600		29,697		35,099	#	35,099	15,301		(9,899)				1
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	WELLS FARGO	02/21/2017	02/20/2018		1,199,711	2,351.1600		33,968		40,051	#	40,051	17,406		(11,323)				1
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY	02/21/2017	02/20/2018		1,175,580	2,351.1600		24,927		29,734	#	29,734	13,116		(8,309)				1
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CREDIT SUISSE	02/21/2017	02/20/2018		3,727,345	2,351.1600		78,457		92,326	#	92,326	40,021		(26,153)				1
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY	03/07/2017	03/06/2018		1,425,186	2,375.3100		33,765		37,757	#	37,757	12,433		(8,441)				1
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY	03/07/2017	03/06/2018		1,187,655	2,375.3100		25,557		28,662	#	28,662	9,494		(6,389)				1
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY	03/07/2017	03/06/2018		10,688,895	2,375.3100		198,784		223,561	#	223,561	74,473		(49,696)				1
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY	03/07/2017	03/06/2018		1,187,655	2,375.3100		24,232		27,216	#	27,216	9,042		(6,058)				1
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CREDIT SUISSE	03/07/2017	03/06/2018		3,213,896	2,375.3100		63,539		68,238	#	68,238	20,584		(15,885)				1
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY	03/21/2017	03/20/2018		11,392,656	2,373.4700		211,604		243,116	#	243,116	84,413		(52,901)				1
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY	03/21/2017	03/20/2018		1,661,429	2,373.4700		35,192		40,447	#	40,447	14,053		(8,798)				1
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY	03/21/2017	03/20/2018		2,373,470	2,373.4700		53,374		61,223	#	61,223	21,192		(13,344)				1
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CREDIT SUISSE	03/21/2017	03/20/2018		4,053,609	2,373.4700		73,131		88,289	#	88,289	33,441		(18,283)				1
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	SOCIETE GENERALE	04/07/2017	04/06/2018		11,691,964	2,357.4900		223,723		257,670	#	257,670	71,235		(37,287)				1
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	SOCIETE GENERALE	04/07/2017	04/06/2018		1,292,275	2,357.4900		28,866		33,280	#	33,280	9,224		(4,811)				1
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	SOCIETE GENERALE	04/07/2017	04/06/2018		1,453,017	2,357.4900		32,148		37,042	#	37,042	10,252		(5,358)				1
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	SOCIETE GENERALE	04/07/2017	04/06/2018		2,618,321	2,357.4900		54,954		63,317	#	63,317	17,522		(9,159)				1
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	SOCIETE GENERALE	04/07/2017	04/06/2018		1,042,753	2,357.4900		29,422		34,033	#	34,033	9,515		(4,904)				1
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS	04/07/2017	04/06/2018		4,685,117	2,357.4900		93,285		116,392	#	116,392	38,654		(15,548)				1
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY	04/21/2017	04/20/2018		9,658,944	2,355.8400		184,681		214,078	#	214,078	60,177		(30,780)				1
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY	04/21/2017	04/20/2018		1,884,672	2,355.8400		44,115		51,284	#	51,284	14,521		(7,353)				1
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY	04/21/2017	04/20/2018		1,649,088	2,355.8400		41,793		48,631	#	48,631	13,804		(6,965)				1
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY	04/21/2017	04/20/2018		1,177,920	2,355.8400		32,042		37,333	#	37,333	10,631		(5,340)				1
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY	04/21/2017	04/20/2018		3,533,760	2,355.8400		74,031		85,967	#	85,967	24,274		(12,339)				1
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MERRILL LYNCH	04/21/2017	04/20/2018		4,042,805	2,355.8400		79,660		101,031	#	101,031	34,647		(13,277)				1
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY	05/08/2017	05/06/2018		3,598,935	2,399.2900		73,911		78,171	#	78,171	10,419		(6,159)				1
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY	05/08/2017	05/06/2018		10,316,947	2,399.2900		193,475		204,460	#	204,460	27,108		(16,123)				1

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	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	A.....	MORGAN STANLEY.....	05/08/2017	05/06/2018	.....	1,199,645	2,399.2900	.....	28,492	.....	30,138	*#	30,138	4,020	.....	(2,374)	.....	.....	.....	1.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	A.....	MORGAN STANLEY.....	05/08/2017	05/06/2018	.....	1,439,574	2,399.2900	.....	39,543	.....	41,909	*#	41,909	5,661	.....	(3,295)	.....	.....	.....	1.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	A.....	WELLS FARGO.....	05/08/2017	05/06/2018	.....	1,027,541	2,399.2900	.....	25,405	.....	26,929	*#	26,929	3,641	.....	(2,117)	.....	.....	.....	1.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	A.....	MORGAN STANLEY.....	05/08/2017	05/06/2018	.....	1,439,574	2,399.2900	.....	32,961	.....	34,891	*#	34,891	4,677	.....	(2,747)	.....	.....	.....	1.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	A.....	CREDIT SUISSE.....	05/08/2017	05/06/2018	.....	5,562,374	2,399.2900	.....	103,908	.....	112,171	*#	112,171	16,922	.....	(8,659)	.....	.....	.....	1.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	A.....	BARCLAYS.....	05/22/2017	05/20/2018	.....	1,116,144	2,381.7300	.....	32,092	.....	34,451	*#	34,451	5,033	.....	(2,674)	.....	.....	.....	1.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	A.....	BARCLAYS.....	05/22/2017	05/20/2018	.....	1,881,523	2,381.7300	.....	48,536	.....	52,150	*#	52,150	7,659	.....	(4,045)	.....	.....	.....	1.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	A.....	WELLS FARGO.....	05/22/2017	05/20/2018	.....	2,598,876	2,381.7300	.....	55,639	.....	59,517	*#	59,517	8,515	.....	(4,637)	.....	.....	.....	1.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	A.....	MERRILL LYNCH.....	05/22/2017	05/20/2018	.....	8,960,358	2,381.7300	.....	174,525	.....	187,034	*#	187,034	27,053	.....	(14,544)	.....	.....	.....	1.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	A.....	BARCLAYS.....	05/22/2017	05/20/2018	.....	1,550,064	2,381.7300	.....	34,812	.....	37,418	*#	37,418	5,507	.....	(2,901)	.....	.....	.....	1.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	A.....	MERRILL LYNCH.....	05/22/2017	05/20/2018	.....	4,316,997	2,381.7300	.....	89,830	.....	98,497	*#	98,497	16,152	.....	(7,486)	.....	.....	.....	1.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	A.....	CITIBANK.....	06/07/2017	06/06/2018	.....	3,104,880	2,429.3300	.....	66,026	.....	60,561	*#	60,561	(5,465)	.....	.....	.....	.....	.....	1.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	A.....	CITIBANK.....	06/07/2017	06/06/2018	.....	1,022,052	2,429.3300	.....	23,833	.....	21,844	*#	21,844	(1,989)	.....	.....	.....	.....	.....	1.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	A.....	CITIBANK.....	06/07/2017	06/06/2018	.....	2,682,446	2,429.3300	.....	77,967	.....	71,246	*#	71,246	(6,721)	.....	.....	.....	.....	.....	1.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	A.....	CITIBANK.....	06/07/2017	06/06/2018	.....	1,108,800	2,429.3300	.....	26,614	.....	24,372	*#	24,372	(2,242)	.....	.....	.....	.....	.....	1.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	A.....	CITIBANK.....	06/07/2017	06/06/2018	.....	1,279,118	2,429.3300	.....	32,977	.....	30,139	*#	30,139	(2,837)	.....	.....	.....	.....	.....	1.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	A.....	CITIBANK.....	06/07/2017	06/06/2018	.....	10,189,036	2,429.3300	.....	197,630	.....	181,234	*#	181,234	(16,396)	.....	.....	.....	.....	.....	1.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	A.....	MERRILL LYNCH.....	06/07/2017	06/06/2018	.....	5,759,572	2,429.3300	.....	113,564	.....	99,782	*#	99,782	(13,782)	.....	.....	.....	.....	.....	1.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	A.....	JP MORGAN CHASE.....	06/21/2017	06/20/2018	.....	1,431,055	2,437.0300	.....	42,866	.....	37,129	*#	37,129	(5,737)	.....	.....	.....	.....	.....	1.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	A.....	JP MORGAN CHASE.....	06/21/2017	06/20/2018	.....	1,053,097	2,437.0300	.....	30,248	.....	24,412	*#	24,412	(5,836)	.....	.....	.....	.....	.....	1.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	A.....	MORGAN STANLEY.....	06/21/2017	06/20/2018	.....	1,705,921	2,437.0300	.....	39,770	.....	35,877	*#	35,877	(3,893)	.....	.....	.....	.....	.....	1.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	A.....	MORGAN STANLEY.....	06/21/2017	06/20/2018	.....	3,411,842	2,437.0300	.....	72,512	.....	65,493	*#	65,493	(7,019)	.....	.....	.....	.....	.....	1.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	A.....	MORGAN STANLEY.....	06/21/2017	06/20/2018	.....	9,504,417	2,437.0300	.....	184,057	.....	166,397	*#	166,397	(17,660)	.....	.....	.....	.....	.....	1.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	A.....	MORGAN STANLEY.....	06/21/2017	06/20/2018	.....	1,705,921	2,437.0300	.....	38,216	.....	34,500	*#	34,500	(3,716)	.....	.....	.....	.....	.....	1.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	A.....	MERRILL LYNCH.....	06/21/2017	06/20/2018	.....	4,994,531	2,437.0300	.....	98,846	.....	87,675	*#	87,675	(11,171)	.....	.....	.....	.....	.....	1.....
0089999. Total-Purchased Options-Hedging Other-Call Options and Warrants.....										4,910,712	5,160,069	0	14,832,934	XX	14,832,934	7,619,445	0	(3,441,800)	0	0	XXX	XXX
0149999. Total-Purchased Options-Hedging Other.....										4,910,712	5,160,069	0	14,832,934	XX	14,832,934	7,619,445	0	(3,441,800)	0	0	XXX	XXX
0369999. Total-Purchased Options-Call Options and Warrants.....										4,910,712	5,160,069	0	14,832,934	XX	14,832,934	7,619,445	0	(3,441,800)	0	0	XXX	XXX
0429999. Total-Purchased Options.....										4,910,712	5,160,069	0	14,832,934	XX	14,832,934	7,619,445	0	(3,441,800)	0	0	XXX	XXX
1409999. Total-Hedging Other.....										4,910,712	5,160,069	0	14,832,934	XX	14,832,934	7,619,445	0	(3,441,800)	0	0	XXX	XXX
1449999. TOTAL.....										4,910,712	5,160,069	0	14,832,934	XX	14,832,934	7,619,445	0	(3,441,800)	0	0	XXX	XXX

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SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

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

NONE

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

1	2	3	4	Book Adjusted Carrying Value			Fair Value			11	12
				5	6	7	8	9	10		
Description of Exchange, Counterparty or Central Clearinghouse	Master Agreement (Y or N)	Credit Support Annex (Y or N)	Fair Value of Acceptable Collateral	Contracts with Book/Adjusted Carrying Value > 0	Contracts with Book/Adjusted Carrying Value < 0	Exposure Net of Collateral	Contracts with Fair Value > 0	Contracts with Fair Value < 0	Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
NAIC 1 Designation											
BARCLAYS.....	Y.....	Y.....		509,024	.....	.....509,024	509,024	.....	.....509,024	.....	.....0
BNP PARIBAS NY.....	Y.....	Y.....		1,110,810	.....	.....1,110,810	1,110,810	.....	.....1,110,810	.....	.....0
CITIBANK.....	Y.....	Y.....		1,802,728	.....	.....1,802,728	1,802,728	.....	.....1,802,728	.....	.....0
CREDIT SUISSE.....	Y.....	Y.....		2,012,206	.....	.....2,012,206	2,012,206	.....	.....2,012,206	.....	.....0
JP MORGAN CHASE.....	Y.....	Y.....		61,540	.....	.....61,540	61,540	.....	.....61,540	.....	.....0
MERRILL LYNCH.....	Y.....	N.....		1,994,547	.....	.....1,994,547	1,994,547	.....	.....1,994,547	.....	.....0
MORGAN STANLEY.....	Y.....	Y.....	40,000	6,064,041	.....	.....6,024,041	6,064,041	.....	.....6,024,041	.....	.....0
ROYAL BANK OF CANADA.....	Y.....	Y.....		178,723	.....	.....178,723	178,723	.....	.....178,723	.....	.....0
SOCIETE GENERALE.....	Y.....	Y.....		425,342	.....	.....425,342	425,342	.....	.....425,342	.....	.....0
WELLS FARGO.....	Y.....	N.....		673,973	.....	.....673,973	673,973	.....	.....673,973	.....	.....0
0299999. Total NAIC 1 Designation.....			40,000	14,832,934	0	14,792,934	14,832,934	0	14,792,934	0	0
0999999. Gross Totals.....			40,000	14,832,934	0	14,792,934	14,832,934	0	14,792,934	0	0
1. Offset per SSAP No. 64.....											
2. Net after right of offset per SSAP No. 64.....				14,832,934	0						

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

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

Sch. DL - Pt. 1
NONE

Sch. DL - Pt. 2
NONE

Statement as of June 30, 2017 of the **ANNUITY INVESTORS LIFE INSURANCE COMPANY**

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1	2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
					6	7	8	
Depository	Code	Rate of Interest	Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	First Month	Second Month	Third Month	*
Open Depositories								
PNC Bank..... Pittsburgh, PA.....					(3,358,957)	3,311,731	(4,419,880)	XXX
The Bank of New York Mellon..... New York, NY.....		0.100	6	3	6,642	24,895	36,611	XXX
The Neighborhood National Bank..... National City, CA.....		0.200	33	50	100,000	100,000	100,000	XXX
0199999. Total Open Depositories.....	XXX	XXX	39	53	(3,252,315)	3,436,626	(4,283,269)	XXX
0399999. Total Cash on Deposit.....	XXX	XXX	39	53	(3,252,315)	3,436,626	(4,283,269)	XXX
0599999. Total Cash.....	XXX	XXX	39	53	(3,252,315)	3,436,626	(4,283,269)	XXX

Statement as of June 30, 2017 of the

ANNUITY INVESTORS LIFE INSURANCE COMPANY

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

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

NONE