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# 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<br>*(Street and Number) (City or Town, State, Country and Zip Code)* | |
| Main Administrative Office | 301 East Fourth Street….. Cincinnati ..... OH ..... US ..... 45202<br>*(Street and Number) (City or Town, State, Country and Zip Code)* | 513-357-3300<br>*(Area Code) (Telephone Number)* |
| Mail Address | Post Office Box 5423….. Cincinnati ..... OH ..... US ..... 45202<br>*(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<br>*(Street and Number) (City or Town, State, Country and Zip Code)* | 513-357-3300<br>*(Area Code) (Telephone Number)* |
| Internet Web Site Address | www.gaig.com | |
| Statutory Statement Contact | Robert Mayhew Earle II<br>*(Name)* | 513-412-1735<br>*(Area Code) (Telephone Number) (Extension)* |
| | rearle@gaig.com<br>*(E-Mail Address)* | 513-412-1673<br>*(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
This ________ day of August 2017

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

# ASSETS

| | Current Statement Date 1 Assets | 2 Nonadmitted Assets | 3 Net Admitted Assets (Cols. 1 - 2) | 4 December 31 Prior Year Net Admitted Assets |
|---|---|---|---|---|
| 1. Bonds | 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**

| | 1 | 2 | 3 | 4 |
|---|---|---|---|---|
| 1101. | | | 0 | |
| 1102. | | | 0 | |
| 1103. | | | 0 | |
| 1198. Summary of remaining write-ins for Line 11 from overflow page | 0 | 0 | 0 | 0 |
| 1199. Totals (Lines 1101 thru 1103 plus 1198) (Line 11 above) | 0 | 0 | 0 | 0 |
| 2501. Accrued contractual fee income | 485,775 | | 485,775 | 545,323 |
| 2502. Receivable for marketing reallowance | 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 |

# LIABILITIES, SURPLUS AND OTHER FUNDS

| | 1<br>Current<br>Statement Date | 2<br>December 31<br>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<br>Current<br>Year to Date | 2<br>Prior<br>Year to Date | 3<br>Prior Year Ended<br>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 reallowance | 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 |

# CASH FLOW

| | | 1<br>Current Year to Date | 2<br>Prior Year To Date | 3<br>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 | | | | |

# EXHIBIT 1

## DIRECT PREMIUMS AND DEPOSIT-TYPE CONTRACTS

| | 1<br>Current Year<br>To Date | 2<br>Prior Year<br>To Date | 3<br>Prior Year<br>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 | | $ 11,135,336 | $ 18,840,588 |
| **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 | | $ 281,094,978 | $ 269,447,135 |

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 | | | $ 17,796 | | | |

(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.

# GENERAL INTERROGATORIES

## PART 1 - COMMON INTERROGATORIES

### GENERAL

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

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

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

2.2 If yes, date of change:

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

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

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

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

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

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

| 1<br>Name of Entity | 2<br>NAIC Company Code | 3<br>State of Domicile |
|---|---|---|
| | | |

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

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

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

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

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

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

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

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

7.2 If yes, give full information:

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

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

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

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

| 1<br>Affiliate Name | 2<br>Location (City, State) | 3<br>FRB | 4<br>OCC | 5<br>FDIC | 6<br>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 [ X ] No [ ]

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

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

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

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

(e) Accountability for adherence to the code.

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

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

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

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

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

# GENERAL INTERROGATORIES

## PART 1 - COMMON INTERROGATORIES

## FINANCIAL

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

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

## INVESTMENT

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

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

12. Amount of real estate and mortgages held in other invested assets in Schedule BA: $ 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 [ X ]

14.2 If yes, please complete the following:

| | | 1<br>Prior Year End Book/Adjusted Carrying Value | 2<br>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 [ X ] No [ ]

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

If no, attach a description with this statement.

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

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

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

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

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

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

| 1<br>Name of Custodian(s) | 2<br>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<br>Name(s) | 2<br>Location(s) | 3<br>Complete Explanation(s) |
|---|---|---|
| | | |

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

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

| 1<br>Old Custodian | 2<br>New Custodian | 3<br>Date of Change | 4<br>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<br>Name of Firm or Individual | 2<br>Affiliation |
|---|---|
| American Money Management Corporation | A |

17.5097 For those firms/individuals listed in the table for Question 17.5, do any firms/individuals unaffiliated with the reporting entity (i.e., designated with a "U") manage more than 10% of the reporting entity's assets? Yes [ ] No [ X ]

17.5098 For firms/individuals unaffiliated with the reporting entity (i.e., designated with a "U") listed in the table for Question 17.5, does the total assets under management aggregate to more than 50% of the reporting entity's assets? Yes [ ] No [ X ]

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

| 1<br>Central Registration Depository Number | 2<br>Name of Firm or Individual | 3<br>Legal Entity Identifier (LEI) | 4<br>Registered With | 5<br>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 [ X ] No [ ]

18.2 If no, list exceptions:

# GENERAL INTERROGATORIES (continued)

## PART 2 - LIFE & HEALTH

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

| | | Amount |
|---|---|---|
| 1.1 | Long-term mortgages in good standing | |
| 1.11 | Farm mortgages | $ |
| 1.12 | Residential mortgages | $ |
| 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 | $ |

# SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

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

**NONE**

# SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

Current Year to Date - Allocated by States and Territories

| | 1 | Direct Business Only | | | | | |
|---|---|---|---|---|---|---|---|
| | | Life Contracts | | 4 | 5 | 6 | 7 |
| | | 2 | 3 | | | | |
| States, Etc. | Active Status | Life Insurance Premiums | Annuity Considerations | A&H Insurance Premiums, Including Policy Membership and Other Fees | Other Considerations | Total Columns 2 through 5 | Deposit-Type Contracts |
| 1. Alabama AL | L | | 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 | |
| — — Risico Management Corporation | DE | 31-1262960 | |
| — Dixie Terminal Corporation | OH | 31-0823725 | |
| — GAI Holding Bermuda Ltd. ^ | BMU | 98-0606803 | |
| — — GAI Indemnity, Ltd. # | GBR | 98-0556144 | |
| — — Neon Capital Limited | GBR | | |
| — — — Neon Holdings (U.K.) Limited | GBR | | |
| — — — — Lavenham Underwriting Limited # | GBR | 98-0412245 | |
| — — — — Neon Management Services Limited | GBR | | |
| — — — — Neon Service Company (U.K.) Limited | GBR | | |
| — — — — — Marketform Australia Pty Limited | AUS | | |
| — — — — — Studio Marketform SRL | ITA | | |
| — — — — Neon Underwriting Bermuda Limited | BMU | | |
| — — — — Neon Underwriting Limited | GBR | | |
| — — — — Sampford Underwriting Limited # | GBR | 98-0431601 | |
| — — — — Tarian Agency Limited (59%) | GBR | | |

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

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

| | Domiciliary Location | FEIN | NAIC Co. Code |
|---|---|---|---|
| American Financial Group, Inc. | OH | 31-1544320 | |
| Great American Financial Resources, Inc. ^ | DE | 06-1356481 | |
| AAG Insurance Agency, Inc. | KY | 31-1422717 | |
| Ceres Group, Inc. | DE | 34-1017531 | |
| Continental General Corporation | NE | 47-0717079 | |
| QQAgency of Texas, Inc. | TX | 34-1947042 | |
| Great American Advisors, Inc. | OH | 31-1395344 | |
| Great American Life Insurance Company * | OH | 13-1935920 | 63312 |
| Annuity Investors Life Insurance Company * | OH | 31-1021738 | 93661 |
| Bay Bridge Marina Hemingway's Restaurant, LLC (85%) | MD | 27-4078277 | |
| Bay Bridge Marina Management, LLC (85%) | MD | 27-0513333 | |
| Brothers Management, LLC (99%) | FL | 20-1246122 | |
| Charleston Harbor Fishing, LLC | SC | 81-3737639 | |
| GA Key Lime, LLC ^ | OH | 47-5618395 | |
| GALIC - Bay Bridge Marina, LLC | MD | 20-4604276 | |
| GALIC Brothers, Inc. | OH | 31-1391777 | |
| Manhattan National Holding Corporation | OH | 26-3260520 | |
| Manhattan National Life Insurance Company * | OH | 45-0252531 | 67083 |
| Skipjack Marina Corp. | MD | 52-2179330 | |
| Great American Holding, Inc. | OH | 42-1575938 | |
| Agricultural Services, LLC | OH | 27-3062314 | |
| American Empire Surplus Lines Insurance Company * | DE | 31-0912199 | 35351 |
| American Empire Insurance Company * | OH | 31-0973761 | 37990 |
| American Empire Underwriters, Inc. | TX | 59-1671722 | |
| GAI Australia Pty Ltd | AUS | | |
| Great American International Insurance Designated Activity Company * | IRL | | |
| Mid-Continent Casualty Company * | OH | 73-0556513 | 23418 |
| Mid-Continent Assurance Company * | OH | 73-1406844 | 15380 |
| Mid-Continent Excess and Surplus Insurance Company * | DE | 38-3803661 | 13794 |
| Mid-Continent Specialty Insurance Services, Inc. | OK | 30-0571535 | |
| Oklahoma Surety Company * | OH | 73-0773259 | 23426 |
| National Interstate Corporation | OH | 34-1607394 | |
| American Highways Insurance Agency, Inc. | OH | 34-1899058 | |
| Explorer RV Insurance Agency, Inc. | OH | 31-1548235 | |
| Hudson Indemnity, Ltd. * | CYM | 98-0191335 | |
| Hudson Management Group, Ltd. | VIR | 66-0660039 | |
| National Interstate Insurance Agency, Inc. | OH | 34-1607396 | |
| Commercial For Hire Transportation Purchasing Group @ | SC | | |
| National Interstate Insurance Company * | OH | 34-1607395 | 32620 |
| National Interstate Insurance Company of Hawaii, Inc. * | OH | 99-0345306 | 11051 |
| TransProtection Service Company | MO | 43-1254631 | |
| Triumphe Casualty Company * | OH | 95-3623282 | 41106 |
| Vanliner Insurance Company * | MO | 86-0114294 | 21172 |
| Safety Claims & Litigation Services, LLC | MT | 20-5546054 | |
| Safety, Claims and Litigation Services, LLC | OH | 46-4570914 | |
| Republic Indemnity Company of America * | CA | 95-2801326 | 22179 |
| Republic Indemnity Company of California * | CA | 31-1054123 | 43753 |
| Summit Consulting, LLC | FL | 59-1683711 | |
| Heritage Summit Healthcare, LLC | FL | 59-3385208 | |
| Summit Holding Southeast, Inc. | FL | 59-3409855 | |
| Bridgefield Employers Insurance Company* | FL | 59-1835212 | 10701 |
| Bridgefield Casualty Insurance Company* | FL | 59-3269531 | 10335 |

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

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

| | Domiciliary Location | FEIN | NAIC Co. Code |
|---|---|---|---|
| American Financial Group, Inc. | OH | 31-1544320 | |
| —— Great American Insurance Company * | OH | 31-0501234 | 16691 |
| —— —— American Signature Underwriters, Inc. | OH | 31-1463075 | |
| —— —— Brothers Property Corporation | OH | 59-2840291 | |
| —— —— —— Brothers Pennsylvanian Corporation | PA | 25-1754638 | |
| —— —— —— Brothers Property Management Corporation | OH | 59-2840294 | |
| —— —— Crescent Centre Apartments ^ | OH | 20-4498054 | |
| —— —— Crop Managers Insurance Agency, Inc. | KS | 31-1277904 | |
| —— —— Dempsey & Siders Agency, Inc. | OH | 31-0589001 | |
| —— —— Eden Park Insurance Brokers, Inc. | CA | 31-1341668 | |
| —— —— El Aguila, Compañia de Seguros, S.A. de C.V. * | MEX | | |
| —— —— —— Financiadora de Primas Condor, S.A. de C.V. (99%) | MEX | | |
| —— —— Farmers Crop Insurance Alliance, Inc. | KS | 39-1404033 | |
| —— —— FCIA Management Company, Inc. | NY | 13-3628555 | |
| —— —— Foreign Credit Insurance Association @ | NY | | |
| —— —— GAI Mexico Holdings, LLC | DE | 81-0814136 | |
| —— —— GAI Warranty Company | OH | 31-1753938 | |
| —— —— —— GAI Warranty Company of Florida | FL | 31-1765544 | |
| —— —— GAI Warranty Company of Canada Inc. | CAN | | |
| —— —— Global Premier Finance Company | OH | 61-1329718 | |
| —— —— Great American Agency of Texas, Inc. | TX | 74-2693636 | |
| —— —— Great American Alliance Insurance Company * | OH | 95-1542353 | 26832 |
| —— —— Great American Assurance Company * | OH | 15-6020948 | 26344 |
| —— —— Great American Casualty Insurance Company * | OH | 61-0983091 | 39896 |
| —— —— Great American Contemporary Insurance Company * | OH | 36-4079497 | 10646 |
| —— —— Great American E & S Insurance Company * | DE | 31-0954439 | 37532 |
| —— —— Great American Fidelity Insurance Company * | DE | 31-1036473 | 41858 |
| —— —— Great American Insurance Agency, Inc. | OH | 31-1652643 | |
| —— —— Great American Insurance Company of New York * | NY | 13-5539046 | 22136 |
| —— —— Great American Lloyd's Insurance Company * @ | TX | 31-0974853 | 38024 |
| —— —— Great American Lloyd's, Inc. | TX | 31-1073664 | |
| —— —— Great American Management Services, Inc. | OH | 31-0856644 | |
| —— —— Great American Protection Insurance Company * | OH | 31-1288778 | 38580 |
| —— —— Great American Re Inc. | DE | 31-0918893 | |
| —— —— Great American Security Insurance Company * | OH | 31-1209419 | 31135 |
| —— —— Great American Spirit Insurance Company * | OH | 31-1237970 | 33723 |
| —— —— Insurance (GB) Limited * | GBR | | |
| —— —— Key Largo Group, Inc. | FL | 59-1263251 | |
| —— —— PLLS Canada Insurance Brokers Inc. (49%) | CAN | 871850814 | |
| —— —— Professional Risk Brokers, Inc. | IL | 31-1293064 | |
| —— One East Fourth, Inc. | OH | 31-0686194 | |
| —— Pioneer Carpet Mills, Inc. | OH | 31-0883227 | |
| —— TEJ Holdings, Inc. | OH | 31-1119320 | |
| —— Three East Fourth, Inc. | OH | 31-0728327 | |

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

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

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

# 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) | * |
| | | | 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, Compañia de Seguros, S.A. de C.V. | MEX | IA | Great American Insurance Company | Ownership | 100.000 | American Financial Group, Inc. | Y | |
| | | | | | | | Financiadora de Primas Condor, S.A. de C.V. | MEX | NIA | El Aguila, Compañia de Seguros, S.A. de C.V. | Ownership | 99.000 | American Financial Group, Inc. | N | |
| | | | 39-1404033 | | | | Farmers Crop Insurance Alliance, Inc. | KS | NIA | Great American Insurance Company | Ownership | 100.000 | American Financial Group, Inc. | Y | |
| | | | 13-3628555 | | | | FCIA Management Company, Inc. | NY | NIA | Great American Insurance Company | Ownership | 100.000 | American Financial Group, Inc. | Y | |
| | | | | | | | Foreign Credit Insurance Association | NY | OTH | Great American Insurance Company | Management | | American Financial Group, Inc. | N | 3 |
| | | | 81-0814136 | | | | GAI Mexico Holdings, LLC | DE | NIA | Great American Insurance Company | Ownership | 100.000 | American Financial Group, Inc. | N | |
| | | | 31-1753938 | | | | GAI Warranty Company | OH | NIA | Great American Insurance Company | Ownership | 100.000 | American Financial Group, Inc. | Y | |
| | | | 31-1765544 | | | | GAI Warranty Company of Florida | FL | NIA | GAI Warranty Company | Ownership | 100.000 | American Financial Group, Inc. | N | |
| | | | | | | | GAI Warranty Company of Canada Inc. | CAN | NIA | Great American Insurance Company | Ownership | 100.000 | American Financial Group, Inc. | Y | |
| | | | 61-1329718 | | | | Global Premier Finance Company | OH | NIA | Great American Insurance Company | Ownership | 100.000 | American Financial Group, Inc. | Y | |
| | | | 74-2693636 | | | | Great American Agency of Texas, Inc. | TX | NIA | Great American Insurance Company | Ownership | 100.000 | American Financial Group, Inc. | Y | |
| 0084 | American Financial Group, Inc. | 26832 | 95-1542353 | | | | Great American Alliance Insurance Company | OH | IA | Great American Insurance Company | Ownership | 100.000 | American Financial Group, Inc. | N | |
| 0084 | American Financial Group, Inc. | 26344 | 15-6020948 | | | | Great American Assurance Company | OH | IA | Great American Insurance Company | Ownership | 100.000 | American Financial Group, Inc. | N | |
| 0084 | American Financial Group, Inc. | 39896 | 61-0983091 | | | | Great American Casualty Insurance Company | OH | IA | Great American Insurance Company | Ownership | 100.000 | American Financial Group, Inc. | N | |
| 0084 | American Financial Group, Inc. | 10646 | 36-4079497 | | | | Great American Contemporary Insurance Company | OH | IA | Great American Insurance Company | Ownership | 100.000 | American Financial Group, Inc. | N | |
| 0084 | American Financial Group, Inc. | 37532 | 31-0954439 | | | | Great American E & S Insurance Company | DE | IA | Great American Insurance Company | Ownership | 100.000 | American Financial Group, Inc. | N | |

# SCHEDULE Y

## PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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

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

# SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

**Explanations:**

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

**Bar Code:**

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

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

* 9 3 6 6 1 2 0 1 7 3 6 5 0 0 0 0 2 *

* 9 3 6 6 1 2 0 1 7 4 4 8 0 0 0 0 2 *

* 9 3 6 6 1 2 0 1 7 4 4 5 0 0 0 0 2 *

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

# Overflow Page for Write-Ins

**Additional Write-ins for Assets:**

| | Current Statement Date<br>1<br>Assets | <br>2<br>Nonadmitted Assets | <br>3<br>Net Admitted Assets (Cols. 1 - 2) | 4<br>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<br>Current Year to Date | 2<br>Prior Year to Date | 3<br>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 |

# SCHEDULE A - VERIFICATION

Real Estate

| | 1<br>Year to Date | 2<br>Prior Year Ended<br>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 |

NONE

# SCHEDULE B - VERIFICATION

Mortgage Loans

| | 1<br>Year to Date | 2<br>Prior Year Ended<br>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 |

NONE

# SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

| | 1<br>Year to Date | 2<br>Prior Year Ended<br>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<br>Year to Date | 2<br>Prior Year Ended<br>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 |

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

# SCHEDULE D - PART 1B

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

| NAIC Designation | 1<br>Book/Adjusted Carrying Value Beginning of Current Quarter | 2<br>Acquisitions During Current Quarter | 3<br>Dispositions During Current Quarter | 4<br>Non-Trading Activity During Current Quarter | 5<br>Book/Adjusted Carrying Value End of First Quarter | 6<br>Book/Adjusted Carrying Value End of Second Quarter | 7<br>Book/Adjusted Carrying Value End of Third Quarter | 8<br>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.

# SCHEDULE DA - PART 1

Short-Term Investments

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

# SCHEDULE DA - VERIFICATION

Short-Term Investments

| | 1<br>Year To Date | 2<br>Prior Year Ended<br>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 |

# 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 | | 0 | 0 | |
| 3.2 | Add: | | | | |
| | Change in adjustment to basis of hedged item: | | | | |
| 3.21 | Section 1, Column 17, current year to date minus | | | | |
| 3.22 | Section 1, Column 17, prior year | | 0 | | |
| | Change in amount recognized: | | | | |
| 3.23 | Section 1, Column 19, current year to date minus | | | | |
| 3.24 | Section 1, Column 19, prior year | | 0 | 0 | |
| 3.3 | Subtotal (Line 3.1 minus Line 3.2) | | | | 0 |
| 4.1 | Cumulative variation margin on terminated contracts during the year | | | | |
| 4.2 | Less: | | | | |
| 4.21 | Amount used to adjust basis of hedged item | | | | |
| 4.22 | Amount recognized | | 0 | | |
| 4.3 | Subtotal (Line 4.1 minus Line 4.2) | | | | 0 |
| 5. | Dispositions gains (losses) on contracts terminated in prior year: | | | | |
| 5.1 | Total gain (loss) recognized for terminations in prior year | | | | |
| 5.2 | Total gain (loss) adjusted into the hedged item(s) for the terminations in prior year | | | | |
| 6. | Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3.3 - 4.3 - 5.1 - 5.2) | | | | 0 |
| 7. | Deduct nonadmitted assets | | | | |
| 8. | Statement value at end of current period (Line 6 minus Line 7) | | | | 0 |

**NONE**

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

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

# SCHEDULE DB - VERIFICATION

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

| | | |
|---|---|---|
| | Book/Adjusted Carrying Value Check | |
| 1. Part A, Section 1, Column 14 | 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<br>CUSIP Identification | 2<br>Description | 3<br>Foreign | 4<br>Date Acquired | 5<br>Name of Vendor | 6<br>Number of Shares of Stock | 7<br>Actual Cost | 8<br>Par Value | 9<br>Paid for Accrued Interest and Dividends | 10<br>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 |

# SCHEDULE D - PART 3

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

| 1<br>CUSIP Identification | 2<br>Description | 3<br>Foreign | 4<br>Date Acquired | 5<br>Name of Vendor | 6<br>Number of Shares of Stock | 7<br>Actual Cost | 8<br>Par Value | 9<br>Paid for Accrued Interest and Dividends | 10<br>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 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| CUSIP Identification | Description | Foreign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consideration | Par Value | Actual Cost | Prior Year Book/Adjusted Carrying Value | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in B./A.C.V. (11+12-13) | Total Foreign Exchange Change in B./A.C.V. | Book/Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest / Stock Dividends Received During Year | Stated Contractual Maturity Date | NAIC Designation or Market Indicator (a) |
| **Bonds - U.S. Government** | | | | | | | | | | | | | | | | | | | | | |
| 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 II5.572 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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change in Book/Adjusted Carrying Value 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| CUSIP Identification | Description | Foreign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consideration | Par Value | Actual Cost | Prior Year Book/Adjusted Carrying Value | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in B./A.C.V. (11+12-13) | Total Foreign Exchange Change in B./A.C.V. | Book/Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest / Stock Dividends Received During Year | Stated Contractual Maturity Date | NAIC Designation or Market Indicator (a) |
| 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 |
| 00249E AA 8 | 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 | ACCR 2006-1 A4 SEQ SNR FLT 04/25/2036 | .. | 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 | ARMT 2005-2 2A1 SEQ CSTR 06/25/2035 | .. | 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 | AHMA 2006-4 1A11 SEQ SSNR FLT 10/25/2046 | .. | 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 | AH4R 2014-SFR2 A ABS SSNR 3.786 10/17/36 | .. | 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 | AH4R 2014-SFR3 A ABS SSNR 3.678 12/17/36 | .. | 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 | AH4R 2015-SFR1 A ABS SEQ SNR 3.467 04/45 | .. | 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 | AH4R 2015-SFR2 A ABS SSNR 3.732 10/17/45 | .. | 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 | AMGEN INC 5.85 06/01/2017 | .. | 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 | ARROW ELECTRONIC 6 04/01/20 | .. | 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 | AVERY 2014-1A B2 CLO MEZ 4.325 04/25/26 | .. | 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 | BCAP 2009-RR5 7A1 SEQ SSNR CSTR 6/26/35 | .. | 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 | BCAP 2009-RR8 4A1 SEQ SSNR CSTR 11/21/36 | .. | 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 | BCAP 2009-RR10 15A1 SEQ SSNR 5.50 3/36 | .. | 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 | BCAP 2010-RR6 7A3 SUB SSUP 6.00 2/26/37 | .. | 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 | BCAP 2010-RR9 6A1 SEQ SSNR 6.00 10/26/35 | .. | 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 | BCAP 2010-RR12 1A9 MEZ FLT 06/26/2037 RE | .. | 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 | BCAP 2010-RR12 1A9 MEZ FLT 06/26/2037 RE | .. | 06/26/2017. | Pass-Through Loss | | | (34) | | | | | | 0 | | (495) | | 495 | 495 | | 06/26/2037. | 1FM |
| 05534D AU 9 | BCAP 2012-RR1 4A1 SEQ SSNR CSTR 01/36 RE | .. | 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 | BCRR 2009-1 2A1 SEQ SSNR CSTR 07/17/40 | .. | 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 | BCAP 2012-RR3 1A44 SUB 4.5 12/26/2037 RE | .. | 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 | BCAP 2012-RR4 5A5 SUB SSNR CSTR 05/36 RE | .. | 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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change in Book/Adjusted Carrying Value 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| CUSIP Identification | Description | Foreign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consideration | Par Value | Actual Cost | Prior Year Book/Adjusted Carrying Value | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in B./A.C.V. (11+12-13) | Total Foreign Exchange Change in B./A.C.V. | Book/Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest / Stock Dividends Received During Year | Stated Contractual Maturity Date | NAIC Designation or Market Indicator (a) |
| 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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change in Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | | |
| CUSIP Identification | Description | Foreign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consideration | Par Value | Actual Cost | Prior Year Book/Adjusted Carrying Value | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in B./A.C.V. (11+12-13) | Total Foreign Exchange Change in B./A.C.V. | Book/Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest / Stock Dividends Received During Year | Stated Contractual Maturity Date | NAIC Designation or Market Indicator (a) |
| 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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change in Book/Adjusted Carrying Value 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| CUSIP Identification | Description | Foreign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consideration | Par Value | Actual Cost | Prior Year Book/Adjusted Carrying Value | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in B./A.C.V. (11+12-13) | Total Foreign Exchange Change in B./A.C.V. | Book/Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest / Stock Dividends Received During Year | Stated Contractual Maturity Date | NAIC Designation or Market Indicator (a) |
| 12641P 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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change in Book/Adjusted Carrying Value 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| CUSIP Identification | Description | Foreign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consideration | Par Value | Actual Cost | Prior Year Book/Adjusted Carrying Value | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in B./A.C.V. (11+12-13) | Total Foreign Exchange Change in B./A.C.V. | Book/Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest / Stock Dividends Received During Year | Stated Contractual Maturity Date | NAIC Designation or Market Indicator (a) |
| 12641Q DW 9 | CSMC 2009-7R 16A2 MEZ 5.75 2/26/36.... | .. | 06/26/2017. | Pass-Through Loss | | | 1,935 | 1,928 | | | (4) | | (4) | | | | | 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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change in Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | | |
| CUSIP Identification | Description | Foreign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consideration | Par Value | Actual Cost | Prior Year Book/Adjusted Carrying Value | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in B./A.C.V. (11+12-13) | Total Foreign Exchange Change in B./A.C.V. | Book/Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest / Stock Dividends Received During Year | Stated Contractual Maturity Date | NAIC Designation or Market Indicator (a) |
| 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 | 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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change in Book/Adjusted Carrying Value 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| CUSIP Identification | Description | Foreign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consideration | Par Value | Actual Cost | Prior Year Book/Adjusted Carrying Value | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in B./A.C.V. (11+12-13) | Total Foreign Exchange Change in B./A.C.V. | Book/Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest / Stock Dividends Received During Year | Stated Contractual Maturity Date | NAIC Designation or Market Indicator (a) |
| 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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change in Book/Adjusted Carrying Value 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| CUSIP Identification | Description | Foreign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consideration | Par Value | Actual Cost | Prior Year Book/Adjusted Carrying Value | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in B./A.C.V. (11+12-13) | Total Foreign Exchange Change in B./A.C.V. | Book/Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest / Stock Dividends Received During Year | Stated Contractual Maturity Date | NAIC Designation or Market Indicator (a) |
| 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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change in Book/Adjusted Carrying Value 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| CUSIP Identification | Description | Foreign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consideration | Par Value | Actual Cost | Prior Year Book/Adjusted Carrying Value | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in B./A.C.V. (11+12-13) | Total Foreign Exchange Change in B./A.C.V. | Book/Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest / Stock Dividends Received During Year | Stated Contractual Maturity Date | NAIC Designation or Market Indicator (a) |
| 39678W AA 6 | GCSP 2005-1 A SEQ CSTR 9-25-34 | | 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 | C | 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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change in Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | | |
| CUSIP Identification | Description | Foreign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consideration | Par Value | Actual Cost | Prior Year Book/Adjusted Carrying Value | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in B./A.C.V. (11+12-13) | Total Foreign Exchange Change in B./A.C.V. | Book/Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest / Stock Dividends Received During Year | Stated Contractual Maturity Date | NAIC Designation or Market Indicator (a) |
| 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 | | 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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change in Book/Adjusted Carrying Value 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| CUSIP Identification | Description | Foreign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consideration | Par Value | Actual Cost | Prior Year Book/Adjusted Carrying Value | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in B./A.C.V. (11+12-13) | Total Foreign Exchange Change in B./A.C.V. | Book/Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest / Stock Dividends Received During Year | Stated Contractual Maturity Date | NAIC Designation or Market Indicator (a) |
| 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 | 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 | 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 | 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 | | | | (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 | 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 | 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 | 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 | 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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change in Book/Adjusted Carrying Value 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| CUSIP Identification | Description | Foreign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consideration | Par Value | Actual Cost | Prior Year Book/Adjusted Carrying Value | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in B./A.C.V. (11+12-13) | Total Foreign Exchange Change in B./A.C.V. | Book/Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest / Stock Dividends Received During Year | Stated Contractual Maturity Date | NAIC Designation or Market Indicator (a) |
| 47232D CZ 3 | JMAC 2009-R5 14A1 SEQ SSNR CSTR 6/26/37 | | 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 | JMAC 2009-R5 14A3 MEZ SSUP CSTR 6/26/37 | | 06/26/2017. | Pass-Through Loss | | | 4,572 | | | | (4) | | (4) | | | | | 0 | | 06/26/2037. | 1FM |
| 47232D DD 1 | JMAC 2009-R5 15A2 SUB SSUP CSTR 8/26/37 | | 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 | JMAC 2009-R5 15A4 MEZ SSUP CSTR 8/26/37 | | 06/26/2017. | Pass-Through Loss | | | 5,280 | | | | (263) | | (263) | | (2,007) | | 2,007 | 2,007 | | 08/26/2037. | 1FM |
| 47232D DG 4 | JMAC 2009-R5 16A1 SEQ SSNR CSTR 8/26/37 | | 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 | JMAC 2009-R5 16A5 MEZ SSUP CSTR 8/37 | | 06/26/2017. | Pass-Through Loss | | | 1,720 | | | | | | 0 | | | | | 0 | | 08/26/2037. | 1FM |
| 47232D DR 0 | JMAC 2009-R5 17A3 SUB SSUP CSTR 9/26/35 | | 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 | JMAC 2009-R5 17A4 MEZ SSUP CSTR 9/26/35 | | 06/26/2017. | Pass-Through Loss | | | 28,286 | | | | 147 | | 147 | | | | | 0 | | 09/26/2035. | 1FM |
| 47232D DX 7 | JMAC 2009-R5 18A3 SUB SSUP CSTR 4/37 | | 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 | JMAC 2009-R5 18A6 MEZ SSUP CSTR 4/37 | | 06/26/2017. | Pass-Through Loss | | | 13 | | | | (0) | | (0) | | | | | 0 | | 04/26/2037. | 1FM |
| 47232D EF 5 | JMAC 2009-R5 19A5 SUB SSUP CSTR 6/26/37 | | 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 | JMAC 2009-R5 24A4 SUB SSUP CSTR 12/26/36 | | 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 | JMAC 2009-R5 19A6 MEZ SSUP CSTR 6/26/37 | | 06/26/2017. | Pass-Through Loss | | | (182) | 17 | | | 5 | | 5 | | (154) | | 154 | 154 | | 06/26/2037. | 1FM |
| 47232Q AA 1 | JMAC 2009-R2 1A SEQ CSTR 11-37 RE... | | 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 | JMAC 2009-R4 1A1 SEQ SSNR 6.00 02/26/37 | | 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 | JMAC 2009-R4 1A4 SUB SSUP 6.00 02/26/37 | | 06/26/2017. | Pass-Through Loss | | | 5,402 | 1,486 | | | | | 0 | | | | | 0 | | 02/26/2037. | 1FM |
| 47232V AE 2 | JMAC 2009-R4 1A5 MEZ SSUP 6.00 02/26/37 | | 04/01/2017. | Pass-Through Loss | | | 1,390 | 1,092 | | | | | 0 | | 0 | | (0) | (0) | 18 | 02/26/2037. | 1FM |
| 47232V AF 9 | JMAC 2009-R4 2A1 SEQ SSNR 5.75 02/26/37 | | 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 | JMAC 2009-R4 2A4 SUB SSUP 5.75 02/26/37 | | 06/26/2017. | Pass-Through Loss | | | 18,911 | 18,911 | | | (85) | | (85) | | | | | 0 | | 02/26/2037. | 1FM |
| 47232V AK 8 | JMAC 2009-R4 2A5 MEZ SSUP 5.75 02/26/37 | | 04/01/2017. | Pass-Through Loss | | | 5,195 | 4,827 | | | (86) | | (86) | | 0 | | (0) | (0) | 63 | 02/26/2037. | 1FM |
| 47232V BY 7 | JMAC 2009-R4 9A6 MEZ SSUP CSTR 11/26/37 | | 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 | JMAC 2009-R4 9A6 MEZ SSUP CSTR 11/26/37 | | 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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change in Book/Adjusted Carrying Value 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| CUSIP Identification | Description | Foreign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consideration | Par Value | Actual Cost | Prior Year Book/Adjusted Carrying Value | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in B./A.C.V. (11+12-13) | Total Foreign Exchange Change in B./A.C.V. | Book/Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest / Stock Dividends Received During Year | Stated Contractual Maturity Date | NAIC Designation or Market Indicator (a) |
| 47232V 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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change in Book/Adjusted Carrying Value 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| CUSIP Identification | Description | Foreign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consideration | Par Value | Actual Cost | Prior Year Book/Adjusted Carrying Value | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in B./A.C.V. (11+12-13) | Total Foreign Exchange Change in B./A.C.V. | Book/Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest / Stock Dividends Received During Year | Stated Contractual Maturity Date | NAIC Designation or Market Indicator (a) |
| 47232V 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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change in Book/Adjusted Carrying Value 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| CUSIP Identification | Description | Foreign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consideration | Par Value | Actual Cost | Prior Year Book/Adjusted Carrying Value | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in B./A.C.V. (11+12-13) | Total Foreign Exchange Change in B./A.C.V. | Book/Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest / Stock Dividends Received During Year | Stated Contractual Maturity Date | NAIC Designation or Market Indicator (a) |
| 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 | | 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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change in Book/Adjusted Carrying Value 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| CUSIP Identification | Description | Foreign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consideration | Par Value | Actual Cost | Prior Year Book/Adjusted Carrying Value | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in B./A.C.V. (11+12-13) | Total Foreign Exchange Change in B./A.C.V. | Book/Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest / Stock Dividends Received During Year | Stated Contractual Maturity Date | NAIC Designation or Market Indicator (a) |
| 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 |
| 65539C AK 2 | 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 |
| 67107F AC 1 | 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 |
| 68383N BN 2 | 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 |
| 68504R AA 6 | 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 |
| 693456 AA 3 | 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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change in Book/Adjusted Carrying Value 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| CUSIP Identification | Description | Foreign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consideration | Par Value | Actual Cost | Prior Year Book/Adjusted Carrying Value | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in B./A.C.V. (11+12-13) | Total Foreign Exchange Change in B./A.C.V. | Book/Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest / Stock Dividends Received During Year | Stated Contractual Maturity Date | NAIC Designation or Market Indicator (a) |
| 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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change in Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | | |
| CUSIP Identification | Description | Foreign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consideration | Par Value | Actual Cost | Prior Year Book/Adjusted Carrying Value | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in B./A.C.V. (11+12-13) | Total Foreign Exchange Change in B./A.C.V. | Book/Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest / Stock Dividends Received During Year | Stated Contractual Maturity Date | NAIC Designation or Market Indicator (a) |
| 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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change in Book/Adjusted Carrying Value 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| CUSIP Identification | Description | Foreign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consideration | Par Value | Actual Cost | Prior Year Book/Adjusted Carrying Value | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in B./A.C.V. (11+12-13) | Total Foreign Exchange Change in B./A.C.V. | Book/Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest / Stock Dividends Received During Year | Stated Contractual Maturity Date | NAIC Designation or Market Indicator (a) |
| 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 |
| 88157V AB 3 | 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 | WFMBS 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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change in Book/Adjusted Carrying Value 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| CUSIP Identification | Description | Foreign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consideration | Par Value | Actual Cost | Prior Year Book/Adjusted Carrying Value | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in B./A.C.V. (11+12-13) | Total Foreign Exchange Change in B./A.C.V. | Book/Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest / Stock Dividends Received During Year | Stated Contractual Maturity Date | NAIC Designation or Market Indicator (a) |
| 94986L AJ 3 | WFMBS 2007-16 1APO PO 12/28/2037..... | .. | 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 2013-1A A2B CLO 4.066 11/07/2025 | .. | 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 2014-1A A ABS SSNR PT 2.15 12/26 | .. | 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 2016-1A A ABS SSNR 3.50 12/20/2028 | .. | 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 2016-1A B ABS MEZ 4.50 12/20/2028 | .. | 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 2015-2A A ABS SEQ SSNR 3.2 07/28 | .. | 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 7.50 06/15/2027........ | .. | 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 ID 6.66 6/15/2033 | .. | 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 6.66 5/15/2034..... | .. | 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 2014-1 A11 SEQ SSUP 3.50 06/27/2044 | .. | 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 2014-2A A1B CLO SSNR 3.57 07/25/26 | .. | 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 2014-1A A2 CLO SSNR 3.44 10/17/2026 | .. | 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.

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

# SCHEDULE DB - PART A - SECTION 1

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule / Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate of Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid | Current Year Initial Cost of Premium (Received) Paid | Current Year Income | Book/Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amortization) / Accretion | Adjustment to Carrying Value of Hedged Items | Potential Exposure | Credit Quality of Reference Entity | Hedge Effectiveness at Inception and at Year-end (b) |
| **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 |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule / Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate of Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid | 12<br>Current Year Initial Cost of Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amortization) / Accretion | 20<br>Adjustment to Carrying Value of Hedged Items | 21<br>Potential Exposure | 22<br>Credit Quality of Reference Entity | 23<br>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 | Code | Fair Value | Unrealized Valuation Increase (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amortization) / Accretion | Adjustment to Carrying Value of Hedged Items | Potential Exposure | Credit Quality of Reference Entity | Hedge Effectiveness at Inception and at Year-end (b) |
| S&P 500 CALL OPTIONS | EQUITY INDEX 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 |

# 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<br>Exchange, Counterparty or Central Clearinghouse | 2<br>Type of Asset Pledged | 3<br>CUSIP Identification | 4<br>Description | 5<br>Fair Value | 6<br>Par Value | 7<br>Book/Adjusted Carrying Value | 8<br>Maturity Date | 9<br>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

# 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 |

# SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

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

**NONE**