63312201720100103

QUARTERLY STATEMENT

As of September 30, 2017

of the Condition and Affairs of the

GREAT AMERICAN LIFE INSURANCE COMPANY

NAIC Group Code.....0084, 0084 (Current Period) (Prior Period) | NAIC Company Code..... 63312 | Employer's ID Number..... 13-1935920

Organized under the Laws of OH | State of Domicile or Port of Entry OH | Country of Domicile US

Incorporated/Organized..... December 29, 1961 | Commenced Business..... August 13, 1963

Statutory Home Office: 301 East Fourth Street….. Cincinnati ..... OH ..... US 45202
(Street and Number) (City or Town, State, Country and Zip Code)

Main Administrative Office: 301 East Fourth Street….. Cincinnati ..... OH ..... US ..... 45202 — 513-357-3300
(Street and Number) (City or Town, State, Country and Zip Code) (Area Code) (Telephone Number)

Mail Address: Post Office Box 5420….. Cincinnati ..... OH ..... US 45202
(Street and Number or P. O. Box) (City or Town, State, Country and Zip Code)

Primary Location of Books and Records: 301 East Fourth Street….. Cincinnati ..... OH ..... US ..... 45202 — 513-357-3300
(Street and Number) (City or Town, State, Country and Zip Code) (Area Code) (Telephone Number)

Internet Web Site Address: www.gaig.com

Statutory Statement Contact: Robert Mayhew Earle II — 513-412-1735
(Name) (Area Code) (Telephone Number) (Extension)

rearle@gaig.com — 513-412-1673
(E-Mail Address) (Fax Number)

OFFICERS

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

OTHER

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

DIRECTORS OR TRUSTEES

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

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

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

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

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

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

ASSETS

	Current Statement Date 1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 December 31 Prior Year Net Admitted Assets
1. Bonds	26,731,096,074		26,731,096,074	24,914,680,637
2. Stocks:				
2.1 Preferred stocks	67,098,828		67,098,828	59,426,687
2.2 Common stocks	895,905,159	1,000	895,904,159	852,042,509
3. Mortgage loans on real estate:				
3.1 First liens	922,479,867		922,479,867	890,163,721
3.2 Other than first liens			0	
4. Real estate:				
4.1 Properties occupied by the company (less $..........0 encumbrances)			0	
4.2 Properties held for the production of income (less $..........0 encumbrances)	88,618,262		88,618,262	87,885,464
4.3 Properties held for sale (less $..........0 encumbrances)			0	
5. Cash ($.....50,853,704), cash equivalents ($..........0) and short-term investments ($.....822,569,022)	873,422,726		873,422,726	436,319,508
6. Contract loans (including $..........0 premium notes)	103,951,558		103,951,558	108,451,305
7. Derivatives	614,697,167		614,697,167	479,454,184
8. Other invested assets	860,396,835		860,396,835	503,012,067
9. Receivables for securities	1,955,230		1,955,230	1,597,045
10. Securities lending reinvested collateral assets			0	
11. Aggregate write-ins for invested assets	0	0	0	0
12. Subtotals, cash and invested assets (Lines 1 to 11)	31,159,621,706	1,000	31,159,620,706	28,333,033,127
13. Title plants less $..........0 charged off (for Title insurers only)			0	
14. Investment income due and accrued	258,455,149	385,007	258,070,142	239,030,109
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	1,627,526	12,393	1,615,133	1,352,287
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $..........0 earned but unbilled premiums)	9,661,029	1,688,670	7,972,359	8,717,714
15.3 Accrued retrospective premiums ($..........0) and contracts subject to redetermination ($..........0)			0	
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	2,701,229		2,701,229	1,953,724
16.2 Funds held by or deposited with reinsured companies			0	
16.3 Other amounts receivable under reinsurance contracts	5,775,861		5,775,861	5,089,809
17. Amounts receivable relating to uninsured plans			0	
18.1 Current federal and foreign income tax recoverable and interest thereon			0	
18.2 Net deferred tax asset	56,715,462		56,715,462	58,779,885
19. Guaranty funds receivable or on deposit	577,019		577,019	1,094,126
20. Electronic data processing equipment and software	1,478,129		1,478,129	2,183,770
21. Furniture and equipment, including health care delivery assets ($..........0)			0	
22. Net adjustment in assets and liabilities due to foreign exchange rates			0	
23. Receivables from parent, subsidiaries and affiliates	1,681,853		1,681,853	45,477
24. Health care ($..........0) and other amounts receivable			0	
25. Aggregate write-ins for other than invested assets	653,093,854	3,100,151	649,993,703	650,225,718
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25)	32,151,388,817	5,187,221	32,146,201,596	29,301,505,746
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts			0	
28. Total (Lines 26 and 27)	32,151,388,817	5,187,221	32,146,201,596	29,301,505,746

DETAILS OF WRITE-INS

	1	2	3	4
1101.			0	
1102.			0	
1103.			0	
1198. Summary of remaining write-ins for Line 11 from overflow page	0	0	0	0
1199. Totals (Lines 1101 thru 1103 plus 1198) (Line 11 above)	0	0	0	0
2501. Funds held as collateral	374,107,449		374,107,449	380,001,368
2502. Company-owned life insurance	187,569,332		187,569,332	183,182,384
2503. Accrued contractual fee income	27,780,068		27,780,068	26,907,013
2598. Summary of remaining write-ins for Line 25 from overflow page	63,637,005	3,100,151	60,536,854	60,134,953
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above)	653,093,854	3,100,151	649,993,703	650,225,718

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31 Prior Year
1.	Aggregate reserve for life contracts $.....27,429,045,674 less $..........0 included in Line 6.3 (including $.....18,496,659 Modco Reserve)	27,429,045,674	24,977,541,700
2.	Aggregate reserve for accident and health contracts (including $.........0 Modco Reserve)	38,686,986	36,491,647
3.	Liability for deposit-type contracts (including $..........0 Modco Reserve)	1,342,642,971	1,341,690,862
4.	Contract claims:		
	4.1 Life	147,121,553	139,230,981
	4.2 Accident and health	317,097	236,036
5.	Policyholders' dividends $..........0 and coupons $..........0 due and unpaid		
6.	Provision for policyholders' dividends and coupons payable in following calendar year - estimated amounts:		
	6.1 Dividends apportioned for payment (including $..........0 Modco)		
	6.2 Dividends not yet apportioned (including $..........0 Modco)		
	6.3 Coupons and similar benefits (including $..........0 Modco)		
7.	Amount provisionally held for deferred dividend policies not included in Line 6		
8.	Premiums and annuity considerations for life and accident and health contracts received in advance less $..........0 discount; including $.....23,862 accident and health premiums	346,824	293,614
9.	Contract liabilities not included elsewhere:		
	9.1 Surrender values on canceled contracts		
	9.2 Provision for experience rating refunds, including the liability of $..........0 accident and health experience rating refunds of which $..........0 is for medical loss ratio rebate per the Public Health Service Act		
	9.3 Other amounts payable on reinsurance, including $..........0 assumed and $.....265,238 ceded	265,238	218,444
	9.4 Interest Maintenance Reserve	70,198,403	71,284,054
10.	Commissions to agents due or accrued - life and annuity contracts $.....4,305,073, accident and health $..........0 and deposit-type contract funds $..........0	4,305,073	5,549,150
11.	Commissions and expense allowances payable on reinsurance assumed		
12.	General expenses due or accrued	20,525,496	22,654,507
13.	Transfers to Separate Accounts due or accrued (net) (including $..........0 accrued for expense allowances recognized in reserves, net of reinsured allowances)		
14.	Taxes, licenses and fees due or accrued, excluding federal income taxes	7,410,579	7,064,334
15.1	Current federal and foreign income taxes, including $..........0 on realized capital gains (losses)	3,957,772	9,706,779
15.2	Net deferred tax liability		
16.	Unearned investment income	460,662	479,130
17.	Amounts withheld or retained by company as agent or trustee		188,830
18.	Amounts held for agents' account, including $.....1,296,172 agents' credit balances	1,296,172	1,064,292
19.	Remittances and items not allocated	37,986,739	42,624,553
20.	Net adjustment in assets and liabilities due to foreign exchange rates		
21.	Liability for benefits for employees and agents if not included above		
22.	Borrowed money $..........0 and interest thereon $..........0		
23.	Dividends to stockholders declared and unpaid		
24.	Miscellaneous liabilities:		
	24.01 Asset valuation reserve	291,174,538	245,189,537
	24.02 Reinsurance in unauthorized and certified ($..........0) companies		
	24.03 Funds held under reinsurance treaties with unauthorized and certified ($..........0) reinsurers		
	24.04 Payable to parent, subsidiaries and affiliates	5,011,414	383,837
	24.05 Drafts outstanding		
	24.06 Liability for amounts held under uninsured plans		
	24.07 Funds held under coinsurance		
	24.08 Derivatives	20,531,576	22,136,128
	24.09 Payable for securities	204,422,663	5,521,439
	24.10 Payable for securities lending		
	24.11 Capital notes $..........0 and interest thereon $..........0		
25.	Aggregate write-ins for liabilities	392,428,426	395,547,122
26.	Total liabilities excluding Separate Accounts business (Lines 1 to 25)	30,018,135,856	27,325,096,976
27.	From Separate Accounts statement		
28.	Total liabilities (Lines 26 and 27)	30,018,135,856	27,325,096,976
29.	Common capital stock	2,512,500	2,512,500
30.	Preferred capital stock		
31.	Aggregate write-ins for other-than-special surplus funds	0	0
32.	Surplus notes		
33.	Gross paid in and contributed surplus	810,564,066	810,021,951
34.	Aggregate write-ins for special surplus funds	0	0
35.	Unassigned funds (surplus)	1,314,989,174	1,163,874,319
36.	Less treasury stock, at cost:		
	36.1 .....0.000 shares common (value included in Line 29 $..........0)		
	36.2 .....0.000 shares preferred (value included in Line 30 $..........0)		
37.	Surplus (Total Lines 31 + 32 + 33 + 34 + 35 - 36) (including $..........0 in Separate Accounts Statement)	2,125,553,240	1,973,896,270
38.	Totals of Lines 29, 30 and 37	2,128,065,740	1,976,408,770
39.	Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	32,146,201,596	29,301,505,746

DETAILS OF WRITE-INS

2501.	Liability for funds held as collateral	374,107,449	380,001,368
2502.	Unclaimed property	11,758,270	7,539,412
2503.	Accounts payable	5,500,763	6,493,603
2598.	Summary of remaining write-ins for Line 25 from overflow page	1,061,944	1,512,739
2599.	Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above)	392,428,426	395,547,122
3101.			
3102.			
3103.			
3198.	Summary of remaining write-ins for Line 31 from overflow page	0	0
3199.	Totals (Lines 3101 thru 3103 plus 3198) (Line 31 above)	0	0
3401.			
3402.			
3403.			
3498.	Summary of remaining write-ins for Line 34 from overflow page	0	0
3499.	Totals (Lines 3401 thru 3403 plus 3498) (Line 34 above)	0	0

SUMMARY OF OPERATIONS

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
1. Premiums and annuity considerations for life and accident and health contracts	3,273,770,411	3,177,950,377	4,241,839,805
2. Considerations for supplementary contracts with life contingencies			
3. Net investment income	1,248,383,978	834,715,082	1,185,149,008
4. Amortization of Interest Maintenance Reserve (IMR)	14,787,165	14,342,286	19,806,354
5. Separate Accounts net gain from operations excluding unrealized gains or losses			
6. Commissions and expense allowances on reinsurance ceded	5,059,470	5,028,729	6,479,606
7. Reserve adjustments on reinsurance ceded	(1,826,051)	(1,590,369)	(1,853,216)
8. Miscellaneous Income:			
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts			
8.2 Charges and fees for deposit-type contracts	5,820,305	6,006,086	8,277,135
8.3 Aggregate write-ins for miscellaneous income	50,138,670	45,257,642	61,663,078
9. Totals (Lines 1 to 8.3)	4,596,133,948	4,081,709,833	5,521,361,770
10. Death benefits	15,532,807	18,871,208	23,718,210
11. Matured endowments (excluding guaranteed annual pure endowments)	1,982,741	94,783	397,675
12. Annuity benefits	414,275,421	383,923,102	489,807,898
13. Disability benefits and benefits under accident and health contracts	1,726,941	1,574,203	2,127,619
14. Coupons, guaranteed annual pure endowments and similar benefits			
15. Surrender benefits and withdrawals for life contracts	988,095,927	1,046,306,747	1,378,857,697
16. Group conversions	814	961	961
17. Interest and adjustments on contract or deposit-type contract funds	104,110,112	100,491,607	132,525,728
18. Payments on supplementary contracts with life contingencies	3,498	3,102	4,136
19. Increase in aggregate reserves for life and accident and health contracts	2,453,699,314	2,043,747,837	2,799,836,659
20. Totals (Lines 10 to 19)	3,979,427,575	3,595,013,550	4,827,276,583
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	188,172,079	180,073,349	241,270,606
22. Commissions and expense allowances on reinsurance assumed	491,003	662,779	834,262
23. General insurance expenses	67,801,380	59,749,559	79,475,811
24. Insurance taxes, licenses and fees, excluding federal income taxes	6,213,019	6,364,186	8,469,723
25. Increase in loading on deferred and uncollected premiums	(379,869)	(570,783)	(294,082)
26. Net transfers to or (from) Separate Accounts net of reinsurance			
27. Aggregate write-ins for deductions	0	0	0
28. Totals (Lines 20 to 27)	4,241,725,187	3,841,292,640	5,157,032,903
29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	354,408,761	240,417,193	364,328,867
30. Dividends to policyholders	9,331	12,703	16,661
31. Net gain from operations after dividends to policyholders and before federal income taxes (Line 29 minus Line 30)	354,399,430	240,404,490	364,312,206
32. Federal and foreign income taxes incurred (excluding tax on capital gains)	130,859,122	135,766,723	181,718,961
33. Net gain from operations after dividends to policyholders and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	223,540,308	104,637,767	182,593,245
34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $.....7,663,226 (excluding taxes of $.....7,377,738 transferred to the IMR)	(22,791,349)	(32,341,263)	(34,649,367)
35. Net income (Line 33 plus Line 34)	200,748,959	72,296,504	147,943,878
CAPITAL AND SURPLUS ACCOUNT			
36. Capital and surplus, December 31, prior year	1,976,408,770	1,721,338,724	1,721,338,724
37. Net income (Line 35)	200,748,959	72,296,504	147,943,878
38. Change in net unrealized capital gains (losses) less capital gains tax of $.....15,650,046	118,607,518	223,978,077	245,476,256
39. Change in net unrealized foreign exchange capital gain (loss)			
40. Change in net deferred income tax	(453,916)	2,529,297	(233,375)
41. Change in nonadmitted assets	14,360,566	31,043,324	29,630,979
42. Change in liability for reinsurance in unauthorized and certified companies			
43. Change in reserve on account of change in valuation basis, (increase) or decrease			
44. Change in asset valuation reserve	(45,985,001)	(34,032,185)	(59,501,431)
45. Change in treasury stock			
46. Surplus (contributed to) withdrawn from Separate Accounts during period			
47. Other changes in surplus in Separate Accounts Statement			
48. Change in surplus notes			
49. Cumulative effect of changes in accounting principles			(4,607)
50. Capital changes:			
50.1 Paid in			
50.2 Transferred from surplus (Stock Dividend)			
50.3 Transferred to surplus			
51. Surplus adjustment:			
51.1 Paid in		16,435,633	31,435,633
51.2 Transferred to capital (Stock Dividend)			
51.3 Transferred from capital			
51.4 Change in surplus as a result of reinsurance	(1,163,271)	(696,738)	(784,012)
52. Dividends to stockholders	(135,000,000)	(50,000,000)	(140,000,000)
53. Aggregate write-ins for gains and losses in surplus	542,115	803,286	1,106,725
54. Net change in capital and surplus (Lines 37 through 53)	151,656,970	262,357,198	255,070,046
55. Capital and surplus as of statement date (Lines 36 + 54)	2,128,065,740	1,983,695,922	1,976,408,770

DETAILS OF WRITE-INS

08.301.	Contractual rider fee income	42,507,790	38,189,717	51,865,556
08.302.	Interest on company-owned life insurance	4,386,948	4,312,223	5,944,430
08.303.	Reinsurance experience refund	3,224,259	2,735,981	3,828,473
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page	19,673	19,721	24,619
08.399.	Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above)	50,138,670	45,257,642	61,663,078
2701.				
2702.				
2703.				
2798.	Summary of remaining write-ins for Line 27 from overflow page	0	0	0
2799.	Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)	0	0	0
5301.	Employee and agent stock option contribution	542,115	803,286	1,106,725
5302.				
5303.				
5398.	Summary of remaining write-ins for Line 53 from overflow page	0	0	0
5399.	Totals (Lines 5301 thru 5303 plus 5398) (Line 53 above)	542,115	803,286	1,106,725

CASH FLOW

		1 Current Year to Date	2 Prior Year To Date	3 Prior Year Ended December 31
	CASH FROM OPERATIONS			
1.	Premiums collected net of reinsurance	3,274,468,633	3,179,760,204	4,243,393,167
2.	Net investment income	1,415,607,713	981,466,767	1,386,798,421
3.	Miscellaneous income	46,038,223	40,624,270	53,932,956
4.	Total (Lines 1 through 3)	4,736,114,569	4,201,851,241	5,684,124,544
5.	Benefit and loss related payments	1,415,033,279	1,438,190,937	1,887,774,625
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts			
7.	Commissions, expenses paid and aggregate write-ins for deductions	262,929,101	241,595,259	321,739,936
8.	Dividends paid to policyholders	9,331	12,703	16,661
9.	Federal and foreign income taxes paid (recovered) net of $.....15,040,964 tax on capital gains (losses)	151,649,093	165,993,320	220,707,855
10.	Total (Lines 5 through 9)	1,829,620,804	1,845,792,219	2,430,239,077
11.	Net cash from operations (Line 4 minus Line 10)	2,906,493,765	2,356,059,022	3,253,885,467
	CASH FROM INVESTMENTS			
12.	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds	3,236,956,367	2,356,946,136	3,468,365,546
	12.2 Stocks	86,652,368	93,052,940	110,507,295
	12.3 Mortgage loans	138,830,382	159,094,155	202,873,497
	12.4 Real estate	1,101,481	4,495,925	5,393,194
	12.5 Other invested assets	80,822,580	36,637,056	98,950,638
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments			
	12.7 Miscellaneous proceeds			
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	3,544,363,178	2,650,226,212	3,886,090,170
13.	Cost of investments acquired (long-term only):			
	13.1 Bonds	4,983,882,147	4,303,521,488	5,648,982,954
	13.2 Stocks	93,460,731	85,620,556	114,427,121
	13.3 Mortgage loans	171,219,851	183,106,074	213,205,181
	13.4 Real estate	4,279,433	7,153,882	7,854,650
	13.5 Other invested assets	434,990,525	202,754,776	335,842,035
	13.6 Miscellaneous applications	97,708,327	289,154,146	438,881,242
	13.7 Total investments acquired (Lines 13.1 to 13.6)	5,785,541,014	5,071,310,922	6,759,193,182
14.	Net increase or (decrease) in contract loans and premium notes	(4,499,747)	(5,241,226)	(6,993,257)
15.	Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(2,236,678,090)	(2,415,843,484)	(2,866,109,755)
	CASH FROM FINANCING AND MISCELLANEOUS SOURCES			
16.	Cash provided (applied):			
	16.1 Surplus notes, capital notes			
	16.2 Capital and paid in surplus, less treasury stock			15,000,000
	16.3 Borrowed funds			
	16.4 Net deposits on deposit-type contracts and other insurance liabilities	(86,010,723)	68,182,729	36,431,585
	16.5 Dividends to stockholders	135,000,000	50,000,000	140,000,000
	16.6 Other cash provided (applied)	(11,701,734)	(49,790,908)	(72,881,340)
17.	Net cash from financing and miscellaneous sources (Lines 16.1 through 16.4 minus Line 16.5 plus Line 16.6)	(232,712,457)	(31,608,179)	(161,449,755)
	RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
18.	Net change in cash, cash equivalents and short-term investments (Line 11 plus Line 15 plus Line 17)	437,103,218	(91,392,640)	226,325,957
19.	Cash, cash equivalents and short-term investments:			
	19.1 Beginning of year	436,319,508	209,993,551	209,993,551
	19.2 End of period (Line 18 plus Line 19.1)	873,422,726	118,600,911	436,319,508

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

20.0001	Exchanges	75,948,684	66,361,922	72,748,602
20.0002	Transferred from long-term debt securities to other invested assets	103,113,479	7,000,000	7,000,000
20.0003	Capitalized interest	1,522,722	1,622,070	2,173,352
20.0004	Transferred from short-term to long-term debt securities	859,039		
20.0005	Securities acquired from dividends/return of capital contribution	116,473		
20.0006	Correction of current year transaction	38,765		
20.0007	Transferred from short-term to equity securities	7,992		
20.0008	Transferred from other invested assets to equity			2,000,001
20.0009	Securities acquired as capital contributions			16,435,633

EXHIBIT 1

DIRECT PREMIUMS AND DEPOSIT-TYPE CONTRACTS

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1. Industrial life			
2. Ordinary life insurance	27,597,848	28,940,407	39,131,739
3. Ordinary individual annuities	3,250,277,358	3,153,369,634	4,208,855,050
4. Credit life (group and individual)			
5. Group life insurance		(20,510)	(26,430)
6. Group annuities	8,533,087	10,252,471	13,450,690
7. A&H - group	51,783	52,399	75,638
8. A&H - credit (group and individual)			
9. A&H - other	5,343,084	5,816,231	7,559,573
10. Aggregate of all other lines of business	0	0	0
11. Subtotal	3,291,803,160	3,198,410,633	4,269,046,259
12. Deposit-type contracts	11,619,681	11,339,119	19,093,895
13. Total	3,303,422,841	3,209,749,752	4,288,140,154

DETAILS OF WRITE-INS

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

NOTES TO FINANCIAL STATEMENTS

Note 1 – Summary of Significant Accounting Policies

A. Accounting Practices

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

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

Net Income	2017	2016
(1) State basis	$ 200,748,959	$ 147,943,878
(2) State prescribed practices that increase/(decrease) NAIC SAP	-	-
(3) State permitted practices that increase/(decrease) NAIC SAP	-	-
(4) NAIC SAP	$ 200,748,959	$ 147,943,878
Surplus		
(5) Statutory surplus state basis	$ 2,128,065,740	$ 1,976,408,770
(6) State prescribed practices that increase/(decrease) NAIC SAP	-	-
(7) State permitted practices that increase/(decrease) NAIC SAP	-	-
(8) NAIC SAP	$ 2,128,065,740	$ 1,976,408,770

B & C – No significant changes.

Note 2 – Accounting Changes and Corrections of Errors

Not applicable.

Note 3 – Business Combinations and Goodwill

Not applicable.

Note 4 – Discontinued Operations

Not applicable.

Note 5 – Investments

A, B & C – No significant changes.

D. Loan-Backed Securities

(1) The Company uses dealer-modeled prepayment assumptions for mortgage-backed and asset-backed securities at the date of purchase to determine the effective yields; significant changes in estimated cash flows from the original purchase assumptions are accounted for on a prospective basis.

(2) The Company does not currently hold any aggregate loan-backed securities with a recognized other-than-temporary impairment ("OTTI") in which the Company has the intent to sell or the inability or lack of intent to retain the investment in the security for a period of time to recover the amortized cost basis.

(3) The following table shows each security with a credit-related OTTI charge recognized during the period:

CUSIP	Amortized Cost Before OTTI	Present Value of Projected Cash Flows	OTTI Charge Recognized in Income Statement	Amortized Cost After OTTI	Fair Value at Time of OTTI	Date Reported
16162XAD9	$ 1,082,403	$ 1,028,228	$ 36,460	$ 1,045,943	$ 1,045,943	3/31/2017
45660LPK9	35,545	736	33,508	2,037	2,037	6/30/2017
88522RAB0	316,523	268,338	81,740	234,783	234,783	6/30/2017
32051GXQ3	2,710,192	2,650,442	44,339	2,665,853	2,665,853	6/30/2017
57430U301	6,241,957	4,329,413	1,912,543	4,329,413	3,294,021	9/30/2017
Total			$ 2,108,590			

(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	$ 12,493,362
2. 12 Months or Longer	16,286,975

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

1. Less than 12 Months	$ 934,301,179
2. 12 Months or Longer	328,235,675

(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 September 30, 2017. The Company has the intent to hold securities in an unrealized loss position until they recover in value or mature.

NOTES TO FINANCIAL STATEMENTS

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

F. Real Estate – No significant change.

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 – No significant change.

L. 5* Securities

Investment	Number of 5* Securities		Aggregate BACV		Aggregate Fair Value	
	Current Year	Prior Year	Current Year	Prior Year	Current Year	Prior Year
(1) Bonds - AC	5	3	$ 6,058,947	$ 5,122,251	$ 1,999,563	$ 5,343,542
(2) LB&SS - AC	4	5	6,878,703	7,580,730	8,976,034	8,920,631
(3) Preferred Stock - AC	4	-	4,328,668	-	8,342,643	-
(4) Preferred Stock - FV	1	-	1,500,000	-	-	-
(5) Total (1+2+3+4)	14	8	$ 18,766,318	$ 12,702,981	$ 19,318,240	$ 14,264,173

AC - Amortized Cost FV - Fair Value

M. Short Sales – Not applicable.

N. Prepayment Penalty and Acceleration Fees

	General Account	Separate Account
(1) Number of CUSIPS	2	0
(2) Aggregate amount of investment income	$ 2,530,676	$ -

Note 6 – Joint Ventures, Partnerships and Limited Liability Companies

No significant change.

Note 7 – Investment Income

No significant change.

Note 8 – Derivative Instruments

No significant change.

NOTES TO FINANCIAL STATEMENTS

Note 9 – Income Taxes

A. Deferred tax assets and deferred tax liabilities

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

	09-2017			12-2016			Change		
	Ordinary	Capital	Total	Ordinary	Capital	Total	Ordinary	Capital	Total
a. Gross deferred tax assets	$ 103,722,897	$ 16,344,782	$ 120,067,679	$ 101,994,828	$ 18,764,242	$ 120,759,070	$ 1,728,069	$ (2,419,460)	$ (691,391)
b. Statutory valuation allowance adjustment	-	-	-	-	-	-	-	-	-
c. Adjusted gross deferred tax assets	103,722,897	16,344,782	120,067,679	101,994,828	18,764,242	120,759,070	1,728,069	(2,419,460)	(691,391)
d. Deferred tax assets nonadmitted	33,214,781	(33,214,781)	-	32,487,553	(18,448,014)	14,039,539	727,228	(14,766,767)	(14,039,539)
e. Subtotal net admitted deferred tax asset	70,508,116	49,559,563	120,067,679	69,507,275	37,212,256	106,719,531	1,000,841	12,347,307	13,348,148
f. Deferred tax liabilities	29,254,157	34,098,060	63,352,217	29,491,632	18,448,014	47,939,646	(237,475)	15,650,046	15,412,571
g. Net admitted deferred tax assets/(net deferred tax liability)	$ 41,253,959	$ 15,461,503	$ 56,715,462	$ 40,015,643	$ 18,764,242	$ 58,779,885	$ 1,238,316	$ (3,302,739)	$ (2,064,423)

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

	09-2017			12-2016			Change		
	Ordinary	Capital	Total	Ordinary	Capital	Total	Ordinary	Capital	Total
a. Federal income taxes paid in prior years recoverable through loss carrybacks	$ 41,253,959	$ 16,344,782	$ 57,598,741	$ 40,015,643	$ 18,764,242	$ 58,779,885	$ 1,238,316	$ (2,419,460)	$ (1,181,144)
b. Adjusted gross deferred tax assets expected to be realized (excluding the amount of deferred tax assets from 2(a) above) after application of the threshold limitation. (The lesser of 2(b)1 and 2(b)2 below)	-	-	-	-	-	-	-	-	-
1. Adjusted gross deferred tax assets expected to be realized following the balance sheet date	-	-	-	-	-	-	-	-	-
2. Adjusted gross deferred tax assets allowed per limitation threshold	XXX	XXX	305,110,837	XXX	XXX	287,316,767	XXX	XXX	17,794,070
c. Adjusted gross deferred tax assets (excluding the amount of deferred tax assets from 2(a) and 2(b) above) offset by gross deferred tax liabilities	29,254,157	33,214,781	62,468,938	29,491,632	18,448,014	47,939,646	(237,475)	14,766,767	14,529,292
d. Deferred tax assets admitted as the result of application of SSAP No. 101	$ 70,508,116	$ 49,559,563	$ 120,067,679	$ 69,507,275	$ 37,212,256	$ 106,719,531	$ 1,000,841	$ 12,347,307	$ 13,348,148

(3) Other admissibility criteria:

	09-2017	12-2016
a. Ratio percentage used to determine recovery period and threshold limitation amount	844%	773%
b. Amount of adjusted capital and surplus used to determine recovery period and threshold limitation in 2(b)2 above	$ 2,034,072,244	$ 1,915,445,116

(4) Impact of tax planning strategies:

	09-2017		12-2016		Change	
	Ordinary	Capital	Ordinary	Capital	Ordinary	Capital
a. Determination of adjusted gross deferred tax assets and net admitted deferred tax assets, by tax character as a percentage						
1. Adjusted gross DTAs amount from Note 9A1(c)	$ 103,722,897	$ 16,344,782	$ 101,994,828	$ 18,764,242	$ 1,728,069	$ (2,419,460)
2. Percentage of adjusted gross DTAs by tax character attributable to the impact of tax planning strategies	0%	16.9%	0%	16.5%	0%	0.4%
3. Net admitted adjusted gross DTAs amount from Note 9A1(e)	70,508,116	49,559,563	69,507,275	37,212,256	1,000,841	12,347,307
4. Percentage of net admitted adjusted gross DTAs by tax character admitted because of the impact of tax planning strategies	0%	16.9%	0%	20.4%	0%	-3.5%

b. Does the company's tax planning strategies include the use of reinsurance? Yes [ ] No [X]

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

NOTES TO FINANCIAL STATEMENTS

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

(1) Current income tax:

	09-2017	12-2016	Change
a. Federal	$ 130,852,807	$ 181,718,961	$ (50,866,154)
b. Foreign	6,315	-	6,315
c. Subtotal	130,859,122	181,718,961	(50,859,839)
d. Federal income tax (benefit) expense on net capital gains	15,040,964	(2,924,783)	17,965,747
e. Utilization of capital loss carry-forwards	-	-	-
f. Other	-	-	-
g. Federal and foreign income taxes incurred	$ 145,900,086	$ 178,794,178	$ (32,894,092)

(2) Deferred tax assets:

		09-2017	12-2016	Change
a.	Ordinary			
1	Discounting of unpaid losses	$ -	$ -	$ -
2	Unearned premium reserve	-	-	-
3	Policyholder reserve	24,096,553	24,228,669	(132,116)
4	Investments	-	-	-
5	Deferred acquisition costs	68,268,478	65,186,875	3,081,603
6	Policyholder dividends accrual	-	-	-
7	Fixed assets	-	-	-
8	Compensation and benefits accrual	46,745	38,345	8,400
9	Pension accrual	910,120	912,664	(2,544)
10	Receivables - nonadmitted	1,815,178	1,927,537	(112,359)
11	Net operating loss carry-forward	-	-	-
12	Tax credit carry-forward	-	-	-
13	Other	2,094,371	2,704,112	(609,741)
14	Accruals	6,491,452	6,996,626	(505,174)
15	Amortization of intangibles	-	-	-
16	Underwriting expenses	-	-	-
99	Subtotal	$ 103,722,897	$ 101,994,828	$ 1,728,069
b.	Statutory valuation allowance adjustment	-	-	-
c.	Nonadmitted	33,214,781	32,487,553	727,228
d.	Admitted ordinary deferred tax assets	$ 70,508,116	$ 69,507,275	$ 1,000,841
e.	Capital			
1	Investments	$ 16,344,432	$ 18,763,892	$ (2,419,460)
2	Net capital loss carry-forward	-	-	-
3	Real estate	-	-	-
4	Other	-	-	-
5	Non-insurance subsidiaries	350	350	-
99	Subtotal	$ 16,344,782	$ 18,764,242	$ (2,419,460)
f.	Statutory valuation allowance adjustment	-	-	-
g.	Nonadmitted	(33,214,781)	(18,448,014)	(14,766,767)
h.	Admitted capital deferred tax assets	$ 49,559,563	$ 37,212,256	$ 12,347,307
i.	Admitted deferred tax assets	$ 120,067,679	$ 106,719,531	$ 13,348,148

(3) Deferred tax liabilities:

		09-2017	12-2016	Change
a.	Ordinary			
1	Investments	$ 2,006,705	$ 1,194,418	$ 812,287
2	Fixed assets	5,431,458	5,486,126	(54,668)
3	Deferred and uncollected premium	3,363,124	3,535,340	(172,216)
4	Policyholder reserves	16,841,687	17,783,989	(942,302)
5	Other	800,991	640,244	160,747
6	Policy loans	810,192	851,515	(41,323)
99	Subtotal	$ 29,254,157	$ 29,491,632	$ (237,475)
b.	Capital			
1	Investments	$ 34,098,060	$ 18,448,014	$ 15,650,046
2	Real estate	-	-	-
3	Other	-	-	-
99	Subtotal	$ 34,098,060	$ 18,448,014	$ 15,650,046
c.	Deferred tax liabilities	$ 63,352,217	$ 47,939,646	$ 15,412,571

	09-2017	12-2016	Change
(4) Net deferred tax assets/(liabilities)	$ 56,715,462	$ 58,779,885	$ (2,064,423)

NOTES TO FINANCIAL STATEMENTS

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

	09-2017	12-2016
Provision computed at statutory rate (operations and realized gains/losses)	$ 120,947,188	$ 115,003,457
Permanent differences:		
Interest expense	-	(4,730)
Dividend exclusion	(68,164)	(79,242)
Stock options	(849,017)	(258,422)
Company-owned life insurance	(1,535,432)	(2,080,550)
Tax exempt interest	(388,319)	(505,842)
Provision to return adjustments	(445,975)	376,154
Other	(268,278)	(92,377)
Total permanent differences	(3,555,185)	(2,645,009)
Timing adjustments:		
Investment differences	(2,304,445)	6,936,011
Reserves	565,189	(12,203,618)
DAC tax adjustment	3,081,603	3,619,055
Legal services	345,192	312,219
Deferred and uncollected premiums	172,216	455,462
Accounts payable	(595,348)	304,809
Provision to return (primarily investment-related items)	(1,293,204)	1,617,732
Fixed assets	700,537	(402,112)
Bonus expense	(314,306)	117,633
Other	(383,187)	431,532
Total timing adjustments	(25,753)	1,188,723
Other adjustments		
Unrealized on options	28,634,671	65,369,104
FICA tax credit	(100,835)	(135,611)
Other	-	13,514
Total other adjustments	28,533,836	65,247,007
Federal income tax expense on operations and realized gains/losses	$ 145,900,086	$ 178,794,178
Gross change in deferred tax asset:		
Timing adjustments	25,753	(1,188,723)
Impact of non-admitted assets	112,359	(70,890)
Unrealized gains/losses	15,650,046	18,972,432
Software development	315,794	1,061,850
Other	10	431,138
Total change in deferred tax asset recorded directly to surplus	16,103,962	19,205,807
Total statutory income tax expense	$ 162,004,048	$ 197,999,985

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

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

Period	Ordinary	Capital	Total
2017	$ 135,365,521	$ 12,267,429	$ 147,632,950
2016	$ 164,455,424	$ 11,591,009	$ 176,046,433
2015	$ 68,847,053	$ -	$ 68,847,053

(3) At September 30, 2017, the Company had no deposits to disclose under Section 6603 of the Internal Revenue Service Code.

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

(2) Tax allocation agreement – No significant change.

G. Federal or Foreign Income Tax Loss Contingencies

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

NOTES TO FINANCIAL STATEMENTS

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

No significant change.

Note 11 – Debt

A. The Company has no capital notes or reverse repurchase agreements outstanding.

B. Federal Home Loan Bank Agreements

(1) The Company became a member of the Federal Home Loan Bank ("FHLB") on August 14, 2009. Through its association with the FHLB and by purchasing a set amount of FHLB stock, the Company can enter into deposit contracts. The Company owned $43,700,000 of FHLB stock at September 30, 2017 and December 31, 2016, respectively. The Company also posted collateral to the FHLB of assets with a fair value of approximately $1,114,393,492 as of September 30, 2017. The Company's FHLB borrowing capacity is based on the Company's estimate of collateral eligible to be pledged with the FHLB. The deposit contract liabilities and related assets are accounted for in the Company's general account.

(2) FHLB Capital Stock

a. The Company held 250,000 shares of Class B membership stock at September 30, 2017 and December 31, 2016, respectively. The Company held 187,000 shares of activity stock at September 30, 2017 and December 31, 2016, respectively.

b. The Company has no membership stock eligible for redemption.

(3) Collateral Pledged to FHLB

a. The amount of collateral pledged to the FHLB at September 30, 2017 was $1,114,393,492. The total aggregate borrowing from the FHLB at September 30, 2017 was $935,000,000.

b. The maximum amount of collateral pledged to the FHLB during the period was $1,114,393,492 (fair value) and $1,074,340,182 (carrying amount) at September 30, 2017. The amount borrowed from the FHLB at the time of maximum collateral was $935,000,000.

(4) Borrowing from FHLB

a. The Company has accessed a total of $935,000,000 as part of the funding agreement with the FHLB.

b. The maximum amount of borrowings from the FHLB was $935,000,000 at September 30, 2017 and December 31, 2016, respectively.

c. The current borrowings are not subject to prepayment penalties.

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

No significant change.

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

No significant change.

Note 14 – Contingencies

No significant change.

Note 15 – Leases

Not applicable.

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

No significant change.

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

The Company has no reportable transactions.

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

Not applicable.

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

Not applicable.

NOTES TO FINANCIAL STATEMENTS

Note 20 – Fair Value Measurements

A.

(1) Fair Value Measurements at Reporting Date

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

	Level 1	Level 2	Level 3	Total
Assets at fair value				
Bonds:				
U.S. Government and government agencies	$ -	$ -	$ 7,629,493	$ 7,629,493
States, municipalities and political subdivisions	-	-	-	-
Foreign government	-	-	-	-
Residential MBS	-	23,979	298,895	322,874
Commerical MBS	-	-	1,182,696	1,182,696
All other bonds	-	943,589	11,940,436	12,884,025
Total bonds	-	967,568	21,051,520	22,019,088
Non-affiliated preferred stock	-	-	-	-
Non-affiliated common stock	372,310,365	6,525,594	218,530,170	597,366,129
Equity index call options	-	613,533,950	-	613,533,950
Interest rate swaps	-	1,163,217	-	1,163,217
Total assets at fair value	$ 372,310,365	$ 622,190,329	$ 239,581,690	$ 1,234,082,384

All transfers between fair value levels occur at the end of each quarter. Transfers between Level 1 and Level 2 were a result of increases or decreases in trade frequency. During 2017 there was 1 common stock with a fair value amount of $1,066,250 transferred from level 2 to level 1.

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

	Beginning Balance at 6/30/2017	Transfers into Level 3	Transfers out of Level 3	Total Gains and (losses) included in Net Income	Total Gains and (losses) included in Surplus	Purchases	Sales	Ending Balance at 9/30/2017
U.S Government and government agencies	$ 7,629,493	$ -	$ -	$ -	$ -	$ -	$ -	$ 7,629,493
States, municipalities and political subdivisions	-	-	-	-	-	-	-	-
Residential MBS	234,783	208,147	-	1,528	(118,218)	-	(27,345)	298,895
Asset backed securities	-	1,182,696	-	-	-	-	-	1,182,696
All other bonds	12,413,000	-	-	90,667	(38,160)	-	(525,071)	11,940,436
Non-affiliated preferred stock	-	-	-	-	-	-	-	-
Non-affiliated common stock	230,268,409	-	-	(7,557,221)	(4,318,905)	137,887	-	218,530,170
Total	$ 250,545,685	$ 1,390,843	$ -	$ (7,465,026)	$ (4,475,283)	$ 137,887	$ (552,416)	$ 239,581,690

(3) Fair Value Recognition of Transfers Between Levels

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

(4) Inputs and Techniques Used in Estimating Fair Value

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

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

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

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

(5) Derivative Assets and Liabilities

a. The Company’s derivative assets/liabilities are reported on a gross basis (see 20-A-(1)).

b. The Company has no gross or net derivative assets/liabilities measured at fair value in the Level 3 category.

B. The Company has no additional fair value disclosures.

NOTES TO FINANCIAL STATEMENTS

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

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	Level 1	Level 2	Level 3
Financial Assets:					
Bonds:					
U.S. Government and government agencies	$ 34,260,298	$ 33,083,103	$ 1,117,016	$ 25,506,384	$ 7,636,898
States, municipalities and political subdivisions	3,940,439,012	3,775,001,418	-	3,865,585,758	74,853,254
Foreign government	12,786,250	11,231,561	-	12,786,250	-
Residential MBS	2,249,383,260	1,996,435,821	-	2,137,534,523	111,848,737
Commercial MBS	832,205,175	793,127,809	-	799,384,183	32,820,992
Asset backed securties	5,379,164,352	5,266,127,699	-	5,073,100,601	306,063,751
All other bonds	15,414,071,492	14,856,088,663	9,110,320	14,622,631,582	782,329,590
Total bonds	$ 27,862,309,839	$ 26,731,096,074	$ 10,227,336	$ 26,536,529,281	$ 1,315,553,222
Non affiliated preferred stock	76,486,966	67,098,828	24,656,104	30,357,120	21,473,742
Non affiliated common stock	597,366,129	597,366,129	372,310,365	6,525,594	218,530,170
Other investments	251,219,215	237,411,764	-	251,219,215	-
Mortgage loans	919,394,001	922,479,867	-	-	919,394,001
Equity index call options	613,533,950	613,533,950	-	613,533,950	-
Interest rate swaps	1,163,217	1,163,217	-	1,163,217	-
Policy loans	103,951,558	103,951,558	-	-	103,951,558
Total financial assets	$ 30,425,424,875	$ 29,274,101,387	$ 407,193,805	$ 27,439,328,377	$ 2,578,902,693

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

Note 21 – Other Items

No significant change.

Note 22 – Events Subsequent

No significant change.

Note 23 – Reinsurance

No significant change.

Note 24 – Retrospectively Rated Contracts & Contracts Subject to Redetermination

Not applicable.

Note 25 – Change in Incurred Losses and Loss Adjustment Expenses

Reserves on accident and health contracts for incurred and loss adjustment expenses attributable to insured events of prior years developed as anticipated as of September 30, 2017. Original estimates are increased or decreased as additional information becomes known regarding individual claims. However, no significant trends or unanticipated events were noted as of September 30, 2017. None of the Company's accident and health contracts are subject to retrospective rating or experience refunds.

Note 26 – Intercompany Pooling Arrangements

Not applicable.

Note 27 – Structured Settlements

Not applicable.

Note 28 – Health Care Receivables

Not applicable.

Note 29 – Participating Policies

No significant change.

Note 30 – Premium Deficiency Reserves

Not applicable.

Note 31 – Reserves for Life Contracts and Annuity Contracts

No significant change.

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

No significant change.

Note 33 – Premiums and Annuity Considerations Deferred and Uncollected

No significant change.

Note 34 – Separate Accounts

Not applicable.

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 [ ] No [X]

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

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

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

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

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

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

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

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

6.4 By what department or departments?
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 Affiliate Name	2 Location (City, State)	3 FRB	4 OCC	5 FDIC	6 SEC
American Money Management Corporation	Cincinnati, OH	NO	NO	NO	YES
Great American Advisors	Cincinnati, OH	NO	NO	NO	YES

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

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

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

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

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

(e) Accountability for adherence to the code.

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

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

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

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

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

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

FINANCIAL

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

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

INVESTMENT

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

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

12. Amount of real estate and mortgages held in other invested assets in Schedule BA: $ 233,318,516

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

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

14.2 If yes, please complete the following:

		1 Prior Year End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
14.21	Bonds	$ 0	$ 0
14.22	Preferred Stock	0	0
14.23	Common Stock	281,015,440	298,539,028
14.24	Short-Term Investments	0	0
14.25	Mortgage Loans on Real Estate	0	0
14.26	All Other	13,683,250	0
14.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 294,698,690	$ 298,539,028
14.28	Total Investment in Parent included in Lines 14.21 to 14.26 above	$ 0	$ 0

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

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

If no, attach a description with this statement.

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

18.2 If no, list exceptions:
90368#AA1 UST-ALDETEC HOLDING CO 10.50 07/17/2020; 617777ZB6 MORPHICK INC CONV 8.00 4/4/2018

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	$157,142,617
1.13	Commercial mortgages	$765,337,250
1.14	Total mortgages in good standing	$922,479,867
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)	$922,479,867
1.6	Long-term mortgages foreclosed, properties transferred to real estate in current quarter	
1.61	Farm mortgages	$
1.62	Residential mortgages	$
1.63	Commercial mortgages	$
1.64	Total mortgages foreclosed and transferred to real estate	$0

2. Operating Percentages:

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

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

SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsurer	5 Domiciliary Jurisdiction	6 Type of Reinsurance Ceded	7 Type of Reinsurer	8 Certified Reinsurer Rating (1 through 6)	9 Effective Date of Certified Reinsurer 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	283,828	88,494,768	80,169		88,858,764	93,497
2. Alaska AK	L	12,888	617,963			630,850	
3. Arizona AZ	L	547,705	58,018,425	11,190		58,577,320	1,503,318
4. Arkansas AR	L	189,897	17,535,009	4,455		17,729,362	
5. California CA	L	5,846,253	275,990,694	10,952		281,847,899	77,842
6. Colorado CO	L	311,184	37,031,176	97,619		37,439,978	66,390
7. Connecticut CT	L	427,584	55,271,946	5,696		55,705,226	536,406
8. Delaware DE	L	70,687	17,566,938			17,637,625	
9. District of Columbia DC	L	33,928	4,699,601			4,733,529	
10. Florida FL	L	2,293,455	249,983,383	298,216		252,575,054	58,381
11. Georgia GA	L	1,014,645	91,193,526	102,329		92,310,500	91,671
12. Hawaii HI	L	253,131	17,297,264			17,550,395	28,459
13. Idaho ID	L	111,058	14,458,535	5,215		14,574,808	
14. Illinois IL	L	1,034,345	90,810,973	123,569		91,968,887	
15. Indiana IN	L	286,987	102,765,359	171,017		103,223,363	
16. Iowa IA	L	130,812	31,947,022	168,335		32,246,169	27,970
17. Kansas KS	L	189,649	14,866,050	204,672		15,260,371	
18. Kentucky KY	L	220,063	42,686,395	387,206		43,293,664	411,095
19. Louisiana LA	L	280,343	93,061,384	1,749		93,343,476	
20. Maine ME	L	120,105	16,289,898	7,547		16,417,549	
21. Maryland MD	L	729,675	63,381,860			64,111,535	474,834
22. Massachusetts MA	L	568,437	43,401,440	4,234		43,974,111	3,124,924
23. Michigan MI	L	258,039	120,664,523	14,341		120,936,903	226,257
24. Minnesota MN	L	427,174	54,958,671	1,295		55,387,140	421,056
25. Mississippi MS	L	183,672	29,824,497	5,400		30,013,569	
26. Missouri MO	L	407,640	168,908,174	192,937		169,508,751	
27. Montana MT	L	18,329	3,145,847	6,987		3,171,162	
28. Nebraska NE	L	171,689	8,604,960	87,258		8,863,906	
29. Nevada NV	L	363,353	19,939,075	6,794		20,309,222	
30. New Hampshire NH	L	79,249	10,181,782	65,483		10,326,513	979,412
31. New Jersey NJ	L	806,579	133,026,002	11,720		133,844,301	177,090
32. New Mexico NM	L	224,792	5,478,500			5,703,293	
33. New York NY	N	244,985	14,577,524	5,294		14,827,803	
34. North Carolina NC	L	1,095,811	125,998,790	1,234,532		128,329,133	188,726
35. North Dakota ND	L	46,079	12,379,772			12,425,851	
36. Ohio OH	L	732,251	146,147,529	66,746		146,946,526	512,390
37. Oklahoma OK	L	566,358	10,494,094	146,232		11,206,684	
38. Oregon OR	L	139,602	35,617,208	56,929		35,813,739	
39. Pennsylvania PA	L	1,226,769	192,024,164	33,672		193,284,605	699,950
40. Rhode Island RI	L	75,715	23,421,450	1,100		23,498,266	
41. South Carolina SC	L	487,402	74,445,198	454,451		75,387,051	965,129
42. South Dakota SD	L	48,314	6,742,773	4,934		6,796,020	18,269
43. Tennessee TN	L	545,289	134,910,891	333,342		135,789,521	78,815
44. Texas TX	L	3,028,466	163,627,397	215,298		166,871,161	710,592
45. Utah UT	L	134,524	42,823,984	49,330		43,007,838	38,531
46. Vermont VT	L	36,950	5,185,851	10,449		5,233,250	
47. Virginia VA	L	1,103,247	126,314,540	174,233		127,592,020	
48. Washington WA	L	477,540	83,409,361	160,748		84,047,649	108,677
49. West Virginia WV	L	108,143	16,047,229	6,243		16,161,614	
50. Wisconsin WI	L	298,095	59,049,055	280,406		59,627,556	
51. Wyoming WY	L	25,326	3,490,873			3,516,199	
52. American Samoa AS	N					0	
53. Guam GU	L	91,526				91,526	
54. Puerto Rico PR	N	1,716				1,716	
55. US Virgin Islands VI	L	3,448				3,448	
56. Northern Mariana Islands MP	N					0	
57. Canada CAN	N	3,761				3,761	
58. Aggregate Other Alien OT	XXX	45,186	1,122	0	0	46,308	0
59. Subtotal	(a) 52	28,463,679	3,258,810,445	5,310,320	0	3,292,584,444	11,619,681
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	132,326		109,642		241,968	
94. Aggregate other amounts not allocable by State	XXX	0	0	0	0	0	0
95. Totals (Direct Business)	XXX	28,596,005	3,258,810,445	5,419,962	0	3,292,826,412	11,619,681
96. Plus Reinsurance Assumed	XXX	3,935,583	625,858	2,322,339		6,883,780	
97. Totals (All Business)	XXX	32,531,588	3,259,436,303	7,742,301	0	3,299,710,192	11,619,681
98. Less Reinsurance Ceded	XXX	19,566,302	28,391	5,419,962		25,014,656	605
99. Totals (All Business) less Reinsurance Ceded	XXX	12,965,286	3,259,407,912	2,322,339	0	3,274,695,537	11,619,076
DETAILS OF WRITE-INS							
58001. Other Alien	XXX	45,186	1,122			46,308	
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	45,186	1,122	0	0	46,308	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 Sapphire Underwriting Limited	GGY		
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	36-4670968	
— — — 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 Real Estate Holdings, LLC	FL	82-2462705	
— — Summit Holding Southeast, Inc.	FL	59-3409855	
— — — Bridgefield Employers Insurance Company*	FL	59-1835212	10701
— — — — Bridgefield Casualty Insurance Company*	FL	59-3269531	10335

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

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

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

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SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Y/N)	16 *
Members															
			31-1544320		0000944707	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	

SCHEDULE Y

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			31-1262960				Risico Management Corporation	DE	NIA	APU Holding Company	Ownership	100.000	American Financial Group, Inc.	N	
			31-0823725				Dixie Terminal Corporation	OH	NIA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	N	
			98-0606803				GAI Holding Bermuda Ltd.	BMU	NIA	American Financial Group, Inc.	Ownership	69.990	American Financial Group, Inc.	N	2
			98-0606803				GAI Holding Bermuda Ltd.	BMU	NIA	GAI Australia Pty Ltd.	Ownership	30.010	American Financial Group, Inc.	N	2
			98-0556144				GAI Indemnity, Ltd.	GBR	IA	GAI Holding Bermuda Ltd.	Ownership	100.000	American Financial Group, Inc.	N	
							Neon Capital Limited	GBR	NIA	GAI Holding Bermuda Ltd.	Ownership	100.000	American Financial Group, Inc.	N	
							Neon Holdings (U.K.) Limited	GBR	NIA	Neon Capital Limited	Ownership	100.000	American Financial Group, Inc.	N	
			98-0412245				Lavenham Underwriting Limited	GBR	IA	Neon Holdings (U.K.) Limited	Ownership	100.000	American Financial Group, Inc.	N	
							Neon Management Services Limited	GBR	NIA	Neon Holdings (U.K.) Limited	Ownership	100.000	American Financial Group, Inc.	N	
							Neon Sapphire Underwriting Limited	GGY	NIA	Neon Holdings (U.K.) Limited	Ownership	100.000	American Financial Group, Inc.	N	
							Neon Service Company (U.K.) Limited	GBR	NIA	Neon Holdings (U.K.) Limited	Ownership	100.000	American Financial Group, Inc.	N	
							Marketform Australia Pty Limited	AUS	NIA	Neon Service Company (U.K.) Limited	Ownership	100.000	American Financial Group, Inc.	N	
							Studio Marketform SRL	ITA	NIA	Neon Service Company (U.K.) Limited	Ownership	100.000	American Financial Group, Inc.	N	
							Neon Underwriting Bermuda Limited	BMU	NIA	Neon Holdings (U.K.) Limited	Ownership	100.000	American Financial Group, Inc.	N	
							Neon Underwriting Limited	GBR	NIA	Neon Holdings (U.K.) Limited	Ownership	100.000	American Financial Group, Inc.	N	
			98-0431601				Sampford Underwriting Limited	GBR	IA	Neon Holdings (U.K.) Limited	Ownership	100.000	American Financial Group, Inc.	N	
							Tarian Agency Limited	GBR	NIA	Neon Holdings (U.K.) Limited	Ownership	59.000	American Financial Group, Inc.	N	
			06-1356481				Great American Financial Resources, Inc.	DE	UDP	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	N	1
			31-1422717				AAG Insurance Agency, Inc.	KY	NIA	Great American Financial Resources, Inc.	Ownership	100.000	American Financial Group, Inc.	N	
			34-1017531				Ceres Group, Inc.	DE	NIA	Great American Financial Resources, Inc.	Ownership	100.000	American Financial Group, Inc.	N	
			47-0717079				Continental General Corporation	NE	NIA	Ceres Group, Inc.	Ownership	100.000	American Financial Group, Inc.	N	
			34-1947042				QQAgency of Texas, Inc.	TX	NIA	Ceres Group, Inc.	Ownership	100.000	American Financial Group, Inc.	N	
			31-1395344				Great American Advisors, Inc.	OH	NIA	Great American Financial Resources, Inc.	Ownership	100.000	American Financial Group, Inc.	N	
0084	American Financial Group, Inc.	63312	13-1935920				Great American Life Insurance Company	OH	RE	Great American Financial Resources, Inc.	Ownership	100.000	American Financial Group, Inc.	N	
0084	American Financial Group, Inc.	93661	31-1021738				Annuity Investors Life Insurance Company	OH	DS	Great American Life Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	
			27-4078277				Bay Bridge Marina Hemingway's Restaurant, LLC	MD	DS	Great American Life Insurance Company	Ownership	85.000	American Financial Group, Inc.	N	
			27-0513333				Bay Bridge Marina Management, LLC	MD	DS	Great American Life Insurance Company	Ownership	85.000	American Financial Group, Inc.	N	
			20-1246122				Brothers Management, LLC	FL	DS	Great American Life Insurance Company	Ownership	99.000	American Financial Group, Inc.	Y	
			81-3737639				Charleston Harbor Fishing, LLC	SC	DS	Great American Life Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	
			47-5618395				GA Key Lime, LLC	OH	DS	Great American Life Insurance Company	Ownership	50.000	American Financial Group, Inc.	N	2
			47-5618395				GA Key Lime, LLC	OH	DS	Great American Insurance Company	Ownership	50.000	American Financial Group, Inc.	N	2
			20-4604276				GALIC - Bay Bridge Marina, LLC	MD	DS	Great American Life Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	
			31-1391777				GALIC Brothers, Inc.	OH	DS	Great American Life Insurance Company	Ownership	100.000	American Financial Group, Inc.	Y	
			26-3260520				Manhattan National Holding Corporation	OH	DS	Great American Life Insurance Company	Ownership	100.000	American Financial Group, Inc.	Y	
0084	American Financial Group, Inc.	67083	45-0252531				Manhattan National Life Insurance Company	OH	DS	Manhattan National Holding Corporation	Ownership	100.000	American Financial Group, Inc.	N	
			52-2179330				Skipjack Marina Corp.	MD	DS	Great American Life Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	

SCHEDULE Y

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			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.	N	
			34-1899058				American Highways Insurance Agency, Inc.	OH	NIA	National Interstate Corporation	Ownership	100.000	American Financial Group, Inc.	N	
			31-1548235				Explorer RV Insurance Agency, Inc.	OH	NIA	National Interstate Corporation	Ownership	100.000	American Financial Group, Inc.	N	
			98-0191335				Hudson Indemnity, Ltd.	CYM	IA	National Interstate Corporation	Ownership	100.000	American Financial Group, Inc.	N	
			66-0660039				Hudson Management Group, Ltd.	VIR	NIA	National Interstate Corporation	Ownership	100.000	American Financial Group, Inc.	N	
			34-1607396				National Interstate Insurance Agency, Inc.	OH	NIA	National Interstate Corporation	Ownership	100.000	American Financial Group, Inc.	N	
			36-4670968				Commercial For Hire Transportation Purchasing Group	SC	NIA	National Interstate Insurance Agency, Inc.	Management		American Financial Group, Inc.	N	5
0084	American Financial Group, Inc.	32620	34-1607395				National Interstate Insurance Company	OH	IA	National Interstate Corporation	Ownership	100.000	American Financial Group, Inc.	N	
0084	American Financial Group, Inc.	11051	99-0345306				National Interstate Insurance Company of Hawaii, Inc.	OH	IA	National Interstate Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	
			43-1254631				TransProtection Service Company	MO	NIA	National Interstate Insurance Company	Ownership	100.000	American Financial Group, Inc.	Y	
0084	American Financial Group, Inc.	41106	95-3623282				Triumphe Casualty Company	OH	IA	National Interstate Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	
0084	American Financial Group, Inc.	21172	86-0114294				Vanliner Insurance Company	MO	IA	National Interstate Insurance Company	Ownership	100.000	American Financial Group, Inc.	Y	
			20-5546054				Safety Claims & Litigation Services, LLC	MT	NIA	National Interstate Corporation	Ownership	100.000	American Financial Group, Inc.	N	
			46-4570914				Safety, Claims and Litigation Services, LLC	OH	NIA	National Interstate Corporation	Ownership	100.000	American Financial Group, Inc.	N	
0084	American Financial Group, Inc.	22179	95-2801326				Republic Indemnity Company of America	CA	IA	Great American Holding, Inc.	Ownership	100.000	American Financial Group, Inc.	N	
0084	American Financial Group, Inc.	43753	31-1054123				Republic Indemnity Company of California	CA	IA	Republic Indemnity Company of America	Ownership	100.000	American Financial Group, Inc.	N	
			59-1683711				Summit Consulting, LLC	FL	NIA	Great American Holding, Inc.	Ownership	100.000	American Financial Group, Inc.	N	
			59-3385208				Heritage Summit Healthcare, LLC	FL	NIA	Summit Consulting, LLC	Ownership	100.000	American Financial Group, Inc.	N	
			82-2462705				Summit Real Estate Holdings, 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	

SCHEDULE Y

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			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.	Y	
			31-1753938				GAI Warranty Company	OH	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	Y	
			31-1765544				GAI Warranty Company of Florida	FL	NIA	GAI Warranty Company	Ownership	100.000	American Financial Group, Inc.	N	
							GAI Warranty Company of Canada Inc.	CAN	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	Y	
			61-1329718				Global Premier Finance Company	OH	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	Y	
			74-2693636				Great American Agency of Texas, Inc.	TX	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	Y	
0084	American Financial Group, Inc.	26832	95-1542353				Great American Alliance Insurance Company	OH	IA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	
0084	American Financial Group, Inc.	26344	15-6020948				Great American Assurance Company	OH	IA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	
0084	American Financial Group, Inc.	39896	61-0983091				Great American Casualty Insurance Company	OH	IA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	
0084	American Financial Group, Inc.	10646	36-4079497				Great American Contemporary Insurance Company	OH	IA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	
0084	American Financial Group, Inc.	37532	31-0954439				Great American E & S Insurance Company	DE	IA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	
0084	American Financial Group, Inc.	41858	31-1036473				Great American Fidelity Insurance Company	DE	IA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	
			31-1652643				Great American Insurance Agency, Inc.	OH	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	Y	
0084	American Financial Group, Inc.	22136	13-5539046				Great American Insurance Company of New York	NY	IA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	
0084	American Financial Group, Inc.	38024	31-0974853				Great American Lloyd's Insurance Company	TX	IA	Great American Insurance Company	Other		American Financial Group, Inc.	N	4
			31-1073664				Great American Lloyd's, Inc.	TX	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	Y	
			31-0856644				Great American Management Services, Inc.	OH	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	Y	
0084	American Financial Group, Inc.	38580	31-1288778				Great American Protection Insurance Company	OH	IA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	
			31-0918893				Great American Re Inc.	DE	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	Y	
0084	American Financial Group, Inc.	31135	31-1209419				Great American Security Insurance Company	OH	IA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	
0084	American Financial Group, Inc.	33723	31-1237970				Great American Spirit Insurance Company	OH	IA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	
			AA-1120817				Insurance (GB) Limited	GBR	IA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	Y	
			59-1263251				Key Largo Group, Inc.	FL	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	Y	
			871850814				PLLS Canada Insurance Brokers Inc.	CAN	NIA	Great American Insurance Company	Ownership	49.000	American Financial Group, Inc.	Y	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Y/N)	16 *
			31-1293064				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.

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Overflow Page for Write-Ins

Additional Write-ins for Assets:

	Current Statement Date 1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 December 31, Prior Year Net Admitted Assets
2504. Interest rate swap collateral receivable	60,389,011		60,389,011	60,066,411
2505. Inventory and prepaid assets on real estate holdings	2,727,631	2,727,631	0	
2506. Accounts receivable	520,363	372,520	147,843	68,542
2597. Summary of remaining write-ins for Line 25	63,637,005	3,100,151	60,536,854	60,134,953

Additional Write-ins for Liabilities:

	1 Current Statement Date	2 December 31 Prior Year
2504. Unfunded commitment fee liability	1,061,944	1,512,739
2597. Summary of remaining write-ins for Line 25	1,061,944	1,512,739

Additional Write-ins for Summary of Operations:

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
08.304. Miscellaneous income	19,673	19,721	24,619
08.397. Summary of remaining write-ins for Line 8.3	19,673	19,721	24,619

SCHEDULE A - VERIFICATION

Real Estate

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	87,885,464	85,183,351
2. Cost of acquired:		
2.1 Actual cost at time of acquisition		
2.2 Additional investment made after acquisition	4,279,433	7,854,650
3. Current year change in encumbrances		
4. Total gain (loss) on disposals	797,682	3,533,874
5. Deduct amounts received on disposals	1,101,481	5,393,194
6. Total foreign exchange change in book/adjusted carrying value		
7. Deduct current year's other-than-temporary impairment recognized		
8. Deduct current year's depreciation	3,242,836	3,293,218
9. Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8)	88,618,262	87,885,464
10. Deduct total nonadmitted amounts		
11. Statement value at end of current period (Line 9 minus Line 10)	88,618,262	87,885,464

SCHEDULE B - VERIFICATION

Mortgage Loans

	1 Year to Date	2 Prior Year Ended December 31
1. Book value/recorded investment excluding accrued interest, December 31 of prior year	890,163,721	879,669,374
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	159,869,223	188,773,316
2.2 Additional investment made after acquisition	11,350,628	24,431,865
3. Capitalized deferred interest and other		
4. Accrual of discount	109,271	162,663
5. Unrealized valuation increase (decrease)		
6. Total gain (loss) on disposals	(182,594)	
7. Deduct amounts received on disposals	138,830,382	202,873,497
8. Deduct amortization of premium and mortgage interest points and commitment fees		
9. Total foreign exchange change in book value/recorded investment excluding accrued interest		
10. Deduct current year's other-than-temporary impairment recognized		
11. Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	922,479,867	890,163,721
12. Total valuation allowance		
13. Subtotal (Line 11 plus Line 12)	922,479,867	890,163,721
14. Deduct total nonadmitted amounts		
15. Statement value at end of current period (Line 13 minus Line 14)	922,479,867	890,163,721

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	503,012,067	249,371,554
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	249,447,133	139,522,958
2.2 Additional investment made after acquisition	185,543,392	196,319,077
3. Capitalized deferred interest and other		
4. Accrual of discount		
5. Unrealized valuation increase (decrease)	(1,657,234)	15,758,309
6. Total gain (loss) on disposals	6,280,438	1,514,721
7. Deduct amounts received on disposals	80,822,580	98,950,638
8. Deduct amortization of premium and depreciation	1,406,382	81,427
9. Total foreign exchange change in book/adjusted carrying value		
10. Deduct current year's other-than-temporary impairment recognized		442,487
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	860,396,835	503,012,067
12. Deduct total nonadmitted amounts		
13. Statement value at end of current period (Line 11 minus Line 12)	860,396,835	503,012,067

SCHEDULE D - VERIFICATION

Bonds and Stocks

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year	25,826,150,833	23,504,708,589
2. Cost of bonds and stocks acquired	5,084,789,477	5,798,962,898
3. Accrual of discount	86,794,871	76,442,011
4. Unrealized valuation increase (decrease)	52,175,258	85,085,689
5. Total gain (loss) on disposals	34,677,112	51,702,519
6. Deduct consideration for bonds and stocks disposed of	3,332,718,979	3,614,229,720
7. Deduct amortization of premium	22,125,331	4,287,979
8. Total foreign exchange change in book/adjusted carrying value		
9. Deduct current year's other-than-temporary impairment recognized	35,643,181	72,233,174
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	27,694,100,060	25,826,150,833
11. Deduct total nonadmitted amounts	1,000	1,000
12. Statement value at end of current period (Line 10 minus Line 11)	27,694,099,060	25,826,149,833

SCHEDULE D - PART 1B

Showing the Acquisitions, Dispositions and Non-Trading Activity

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

NAIC Designation	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. NAIC 1 (a)	18,842,891,783	1,573,591,321	1,610,748,398	(5,893,301)	18,278,696,365	18,842,891,783	18,799,841,405	17,673,718,948
2. NAIC 2 (a)	7,937,993,052	335,800,513	141,645,419	(11,998,396)	7,550,266,500	7,937,993,052	8,120,149,750	6,978,519,206
3. NAIC 3 (a)	408,519,991	40,995,177	15,408,958	34,664,780	484,433,993	408,519,991	468,770,990	475,601,162
4. NAIC 4 (a)	111,953,279	8,964,895	19,570,503	4,361,128	124,368,259	111,953,279	105,708,799	126,480,115
5. NAIC 5 (a)	28,639,999	5,079,412	2,054,034	(5,232,049)	31,700,588	28,639,999	26,433,328	38,796,556
6. NAIC 6 (a)	41,639,132	250,830	4,359,747	(4,769,391)	40,580,933	41,639,132	32,760,824	35,139,995
7. Total Bonds	27,371,637,236	1,964,682,148	1,793,787,059	11,132,771	26,510,046,638	27,371,637,236	27,553,665,096	25,328,255,982
PREFERRED STOCK								
8. NAIC 1	10,000,040				10,000,042	10,000,040	10,000,040	10,000,037
9. NAIC 2	35,875,924	4,260,000		1,206	30,874,364	35,875,924	40,137,130	30,872,833
10. NAIC 3	1,000,000				1,000,000	1,000,000	1,000,000	1,000,000
11. NAIC 4	11,148,771	873,478		(389,259)	10,455,841	11,148,771	11,632,990	15,553,817
12. NAIC 5	5,299,409	140,000		(1,110,741)	3,799,409	5,299,409	4,328,668	2,000,000
13. NAIC 6							0	
14. Total Preferred Stock	63,324,143	5,273,478	0	(1,498,794)	56,129,655	63,324,143	67,098,828	59,426,687
15. Total Bonds and Preferred Stock	27,434,961,380	1,969,955,626	1,793,787,059	9,633,978	26,566,176,294	27,434,961,380	27,620,763,924	25,387,682,669

(a) Book/Adjusted Carrying Value column for the end of the current reporting period includes the following amount of short-term and cash equivalent bonds by NAIC designation:
NAIC 1 $.....822,569,022; NAIC 2 $..........0; NAIC 3 $..........0; NAIC 4 $..........0; NAIC 5 $..........0; NAIC 6 $..........0.

SCHEDULE DA - PART 1

Short-Term Investments

	1 Book/Adjusted Carrying Value	2 Par Value	3 Actual Cost	4 Interest Collected Year To Date	5 Paid for Accrued Interest Year To Date
9199999	822,569,022	XXX	822,569,022	3,605,650	

SCHEDULE DA - VERIFICATION

Short-Term Investments

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	413,575,345	205,471,189
2. Cost of short-term investments acquired	3,196,275,616	3,870,466,256
3. Accrual of discount		
4. Unrealized valuation increase (decrease)		
5. Total gain (loss) on disposals	21,671	
6. Deduct consideration received on disposals	2,787,288,831	3,662,358,400
7. Deduct amortization of premium	14,779	3,700
8. Total foreign exchange change in book/adjusted carrying value		
9. Deduct current year's other-than-temporary impairment recognized		
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	822,569,022	413,575,345
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	822,569,022	413,575,345

SCHEDULE DB - PART A - VERIFICATION

Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book/adjusted carrying value, December 31, prior year (Line 9, prior year)	457,318,056
2.	Cost paid/(consideration received) on additions	299,519,826
3.	Unrealized valuation increase/(decrease)	116,968,168
4.	Total gain (loss) on termination recognized	
5.	Considerations received/(paid) on terminations	
6.	Amortization	(279,640,459)
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)	594,165,590
10.	Deduct nonadmitted assets	
11.	Statement value at end of current period (Line 9 minus Line 10)	594,165,590

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	594,165,590	
2. Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance		
3. Total (Line 1 plus Line 2)		594,165,590
4. Part D, Section 1, Column 5	614,697,167	
5. Part D, Section 1, Column 6	(20,531,576)	
6. Total (Line 3 minus Line 4 minus Line 5)		0
	Fair Value Check	
7. Part A, Section 1, Column 16	594,165,590	
8. Part B, Section 1, Column 13		
9. Total (Line 7 plus Line 8)		594,165,590
10. Part D, Section 1, Column 8	614,697,167	
11. Part D, Section 1, Column 9	(20,531,576)	
12. Total (Line 9 minus Line 10 minus Line 11)		0
	Potential Exposure Check	
13. Part A, Section 1, Column 21		
14. Part B, Section 1, Column 20		
15. Part D, Section 1, Column 11		
16. Total (Line 13 plus Line 14 minus Line 15)		0

SCHEDULE E- VERIFICATION

Cash Equivalents

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

NONE

SCHEDULE A - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Description of Property	City	State	Date Acquired	Name of Vendor	Actual Cost at Time of Acquisition	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Additional Investment Made After Acquisition
Acquired by Purchase								
Building, Land, and Improvements	Georgetown	MD	07/30/1999	Skipjack Cove Resort				11,467
Building, Land, and Improvements	Palm Beach	FL	07/16/2004	Sailfish Marina Resort				332,997
Building, Land, and Improvements	Charleston	SC	05/01/2002	Charleston Harbor Resort and Marina				752,602
Building, Land, and Improvements	Stevenville	MD	05/22/2002	Bay Bridge Marina				21,581
Building, Land, and Improvements	Whitefield	NH	06/01/2005	Mountain View Grand Resort LLC				506,420
0199999. Totals					0	0	0	1,625,067
0399999. Totals					0	0	0	1,625,067

SCHEDULE A - PART 3

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

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

NONE

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
Mortgages in Good Standing - Commercial Mortgages - All Other								
Marriott Lincolnshire	Lincolnshire	IL		01/28/2016	5.273		4,617,227	27,700,000
Miami Beach Marina	Miami	FL		08/28/2017	5.000	16,997,724		32,368,007
Miami Beach Marina Future	Miami	FL		08/28/2017	5.000	17,002,276		32,376,651
0599999. Total - Mortgages in Good Standing - Commercial Mortgages - All Other				XXX	XXX	34,000,000	4,617,227	92,444,658
Mortgages in Good Standing - Mezzanine Loans								
Vaca Morada	New York	NY		09/26/2017	3.750	12,359,223		16,478,964
0699999. Total - Mortgages in Good Standing - Mezzanine Loans				XXX	XXX	12,359,223	0	16,478,964
0899999. Total - Mortgages in Good Standing				XXX	XXX	46,359,223	4,617,227	108,923,622
3399999. Total Mortgages				XXX	XXX	46,359,223	4,617,227	108,923,622

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8 + 9 - 10 + 11)	Total Foreign Exchange Change in Book Value	Book Value / Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Mortgages Closed by Repayment																	
Bella Roe Plaza	Reoland Park	KS		09/01/2010	07/03/2017	6,585,139					0		6,585,139	6,585,139			0
Miami Beach Marina	Miami	FL		11/22/2011	08/28/2017	30,659,099					0		30,659,099	30,659,099			0
Vaca Morada	New York	NY		10/26/2015	09/26/2017	7,542,631					0		7,542,631	7,542,631			0
0199999. Total - Mortgages Closed by Repayment						44,786,869	0	0	0	0	0	0	44,786,869	44,786,869	0	0	0
Mortgages With Partial Repayments																	
4S Health Center	San Diego	CA		06/28/2013	09/12/2017	63,702					0		63,702	63,702			0
633 Folsom	San Francisco	CA		05/27/2010	09/12/2017	94,390					0		94,390	94,390			0
All Seasons	West Bloomfield	MI		03/28/2014	09/12/2017	88,530					0		88,530	88,530			0
Ben Arnold Beverage	Ridgeway	SC		10/27/2014	09/12/2017	76,593					0		76,593	76,593			0
Biltmore Hotel	Coral Gables	FL		08/13/1999	09/12/2017	143,833					0		143,833	143,833			0
Chatham Bars Inn	Cape Cod	MA		05/06/2016	09/12/2017	119,964					0		119,964	119,964			0
Convention Center Parking Garage	Philadelphia	PA		01/31/2012	09/12/2017	63,127					0		63,127	63,127			0
Embassy Jacksonville	Jacksonville	FL		10/10/2013	09/12/2017	57,733					0		57,733	57,733			0
Embassy Memphis	Memphis	TN		11/15/2013	09/12/2017	85,022					0		85,022	85,022			0
Embassy Suites New Orleans	New Orleans	LA		10/25/2012	09/12/2017	11,817,983					0		11,817,983	11,817,983			0
Franklin Marriot Cool Springs	Franklin	TN		09/24/2014	09/12/2017	98,433					0		98,433	98,433			0
Highland Dallas	Dallas	TX		12/18/2015	09/12/2017	85,258					0		85,258	85,258			0
Kiewit Energy Building	The Woodlands	TX		03/25/2015	09/12/2017	97,596					0		97,596	97,596			0
Las Fuentes	Prescott	AZ		05/29/2015	09/12/2017	105,257					0		105,257	105,257			0
L-3 Communications	Salt Lake City	UT		11/08/2013	09/12/2017	82,412					0		82,412	82,412			0
McHenry Row	Baltimore	MD		06/29/2012	09/12/2017	123,772					0		123,772	123,772			0
Montauk Yacht Club	Montauk	NY		10/19/2012	09/12/2017	99,204					0		99,204	99,204			0
Mountain View	Tucson	AZ		06/30/2014	09/12/2017	84,396					0		84,396	84,396			0

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8 + 9 - 10 + 11)	Total Foreign Exchange Change in Book Value	Book Value / Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
OCWEN OWLIC	Cincinnati	OH		01/01/2006	09/08/2017	2,479					0		2,479	2,479			0
Old Standard	Cincinnati	OH		01/01/2006	09/08/2017	66,935					0		66,935	66,935		(129,998)	(129,998)
One Greenway Centre	Franklin	TN		01/14/2011	09/12/2017	152,055					0		152,055	152,055			0
Palomar Commons	Carlsbad	CA		10/17/2013	09/12/2017	91,645					0		91,645	91,645			0
Pearland	Pearland	TX		12/06/2013	09/12/2017	61,662					0		61,662	61,662			0
Residence Inn Sacramento	Sacramento	CA		11/07/2013	09/12/2017	104,246					0		104,246	104,246			0
Sandestin	Destin	FL		07/31/2013	09/12/2017	298,762					0		298,762	298,762			0
Semoran Commercenter	Orlando	FL		05/17/2013	09/12/2017	76,736					0		76,736	76,736			0
Stop N' Go Center	Fargo	ND		03/18/2014	09/12/2017	44,431					0		44,431	44,431			0
UIndy Health Pavilion	Indianapolis	IN		09/11/2015	09/12/2017	199,225					0		199,225	199,225			0
Warner Brothers	Burbank	CA		11/12/2013	09/12/2017	60,716					0		60,716	60,716			0
Whispering Wind	Phoenix	AZ		05/17/2013	09/12/2017	54,355					0		54,355	54,355			0
Xactware Office Building	Lehi	UT		02/24/2014	09/12/2017	143,489					0		143,489	143,489			0
0299999. Total - Mortgages With Partial Repayments						14,743,938	0	0	0	0	0	0	14,743,938	14,743,938	0	(129,998)	(129,998)
0599999. Total Mortgages						59,530,807	0	0	0	0	0	0	59,530,807	59,530,807	0	(129,998)	(129,998)

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4									
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Desig-nation	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made after Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated												
000000 00 0	ExWorks Capital Fund II Parallel Vehicle, LP	Chicago	IL	ExWorks Capital Fund II Parallel Vehicle, LP		06/22/2017			31,500,000			70.000
000000 00 0	MCC Senior Loan Strategy JV I LLC	New York	NY	MCC Senior Loan Strategy JV I LLC		07/16/2015			225,000			12.500
000000 00 0	Monarch Capital Partners III, L.P.	New York	NY	Monarch Capital Partners III, L.P.		01/12/2015			825,477			3.060
000000 00 0	NB Private Equity Credit Opportunities Fund LP	New York	NY	NB Private Equity Credit Opportunities Fund LP		06/07/2017			8,039			1.330
000000 00 0	Vida Insurance Credit Opportunity Fund II, LP	Austin	TX	Vida Insurance Credit Opportunity Fund II, LP		08/02/2017		3,214,795	6,594,494			2.330
000000 00 0	Yukon Capital Partners II L.P.	Minneapolis	MN	Yukon Capital Partners II L.P.		07/17/2014	2		336,028			2.370
000000 00 0	Yukon Capital Partners III L.P.	Minneapolis	MN	Yukon Capital Partners III L.P.		07/18/2017	2	549,620	582,319			1.400
1399999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated								3,764,415	40,071,357	0	0	XXX
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated												
000000 00 0	A&M Capital Opportunities Fund, LP	Greenwich	CT	A&M Capital Opportunities Fund, LP		10/21/2016	3		844,468			2.340
000000 00 0	AMMC CLO 21 UBS WAREHOUSE	George Town	CYM	UBS Securities LLC		07/10/2017		40,158,553	3,250,000			65.000
000000 00 0	Arclight Energy Partners Fund VI, LP	Boston	MA	Arclight Energy Partners Fund VI, LP		08/04/2015	3		1,171,196			0.250
000000 00 0	Bridge Growth Partners L.P.	New York	NY	Bridge Growth Partners L.P.		07/15/2014	3		2,951,957			4.070
000000 00 0	Bridge Growth Partners L.P.-Accedian Holdings	New York	NY	Bridge Growth Partners L.P.-Accedian Holdings		05/19/2017	3		(55,616)			
000000 00 0	Bridge Growth Partners- Aggregator, LLC	New York	NY	Bridge Growth Partners- Aggregator, LLC		09/29/2017	3	7,000,000				4.120
000000 00 0	Cincy Tech Fund IV, LLC	Cincinnati	OH	Cincy Tech Fund IV, LLC		03/18/2016	1		236,145			6.750
000000 00 0	Cintrifuse Syndicate Fund I, LLC	Cincinnati	OH	Cintrifuse Syndicate Fund I, LLC		04/29/2013	1		75,255			2.460
000000 00 0	Cintrifuse Syndicate Fund II, LLC	Cincinnati	OH	Cintrifuse Syndicate Fund II, LLC		09/18/2017	1	3,031				4.670
000000 00 0	Energy Impact Fund LP	New York	NY	Energy Impact Fund LP		05/11/2017			120,133			70.000
000000 00 0	Greenspring Opportunities VIII LP	Owings Mills	MD	Greenspring Opportunities VIII LP		07/14/2017	1	100,929				0.565
000000 00 0	Gryphon Partners IV, L.P.	San Francisco	CA	Gryphon Partners IV, L.P.		12/06/2016	3		741,931			0.480
000000 00 0	Medley Real D (Annuity) LLC	New York	NY	Medley Real D (Annuity) LLC		03/21/2106	3		17,850			68.390
000000 00 0	NB Secondary Opportunities Fund III L.P.	New York	NY	NB Secondary Opportunities Fund III L.P.		08/19/2013	3		2,205,000			0.890
000000 00 0	NB Strategic Co-Investment Partners II L.P.	New York	NY	NB Strategic Co Investment Partners II LP		04/29/2013	3		28,555			0.910
000000 00 0	NB Strategic Co-Investment Partners III L.P.	New York	NY	NB Strategic Co-Investment Partners III L.P.		01/28/2016	3		226,703			0.860
000000 00 0	OVIP, L.P.	Cincinnati	OH	OVIP, L.P.		07/27/2017		428,750				70.000
000000 00 0	Snow, Phipps L.P.	Wilmington	DE	Snow, Phipps L.P.		02/06/2007	3		40,996			1.535
000000 00 0	Snow Phipps II, L.P.	Wilmington	DE	Snow Phipps II, L.P.		01/08/2010	3		153,394			1.016
000000 00 0	Snow Phipps III, L.P.	Wilmington	DE	Snow Phipps III, L.P.		06/08/2016	3		1,314,402			1.110
000000 00 0	Solamere Capital Fund II, LP	Boston	MA	Solamere Capital Fund II, LP		10/15/2013	3		122,500			1.800
000000 00 0	Tritium Partners, LLC	Austin	TX	Tritium Partners, LLC		06/26/2015	3		598,715			2.430
1599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated								47,691,263	14,043,584	0	0	XXX
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated												
000000 00 0	Park Meadows CO Investors, LLC	Denver	CO	Park Meadows CO Investors, LLC		02/28/2017			38,395			39.860
000000 00 0	PRCP-Arcadia Partners, LP	Seattle	WA	PRCP-Arcadia Partners, LP		10/26/2016			102,400			40.000
000000 00 0	PRCP-Avondale Partners, LP	Phoenix	AZ	PRCP-Avondale Partners, LP		09/23/2016			166,800			40.000
000000 00 0	PRCP-CS Partners II, LP	Colorado Springs	CO	PRCP-CS Partners II, LP		09/15/2017		200,000				40.000
000000 00 0	PRCP-Phoenix III Partners, LP	Phoenix	AZ	PRCP-Phoenix III Partners, LP		08/03/2017		1,947,940	14,339,523			40.000
000000 00 0	Righetti Ranch, L.P.	San Luis Obispo	CA	Righetti Ranch, L.P.		06/26/2015			203,193			62.220
000000 00 0	TRG Southgate, L.P.	Dallas	TX	TRG Southgate, L.P.		11/09/2016			389,707			22.500
1799999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated								2,147,940	15,240,018	0	0	XXX
Surplus Debentures - Unaffiliated												
309588 AE 1	Farmers Surplus Note 7.20	Omaha	NE	Jeffries & Company		04/11/2017			2,648,460			4.362
401378 AA 2	Guardian Life Insurance Company Surplus Note 7.375	New York	NY	Transfer from Sch D		01/01/2017		11,334,075				2.005

SCHEDULE BA - PART 2

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

1	2	Location 3	4	5	6	7	8	9	10	11	12	13
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Desig-nation	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made after Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
401378 AC 8	Guardian Life Insurance Company Surplus Note 4.85	New York	NY	Transfer from Schedule D		01/01/2017		4,951,750				1.428
53079Q AC 1	Liberty Mutual Insurance Company Surplus Note 7.875	Boston	MA	Transfer from Schedule D		01/01/2017		10,302,869				3.606
575797 AG 3	Massachusetts Mutual Life Insurance Company Surplus Note 8.875	Springfield	MA	Transfer from Schedule D		01/01/2017		5,021,027				0.452
575767 AL 2	Massachusetts Mutual Life Insurance Company Surplus Note 4.90	Springfield	MA	Transfer from Schedule D		01/01/2017		4,954,950				1.053
592173 AE 8	Metropolitan Life Insurance Company Surplus Note 7.80	New York	NY	Transfer from Schedule D		01/01/2017		5,827,570				1.800
638671 AE 7	Nationwide Mutual Insurance Company Surplus Note 7.875	Columbus	OH	Transfer from Schedule D		01/01/2017		22,245,806				5.416
64952G AF 5	New York Life Insurance Company Surplus Note 6.75	New York	NY	Transfer from Schedule D		01/01/2017		15,603,248				1.180
694475 AA 2	Pacific Life Insurance Company Surplus Note 9.25	Newport Beach	CA	Transfer from Schedule D		01/01/2017		12,593,897				1.326
694606 AA 2	Pacific Life Insurance Company Surplus Note 7.90	Newport Beach	CA	Transfer from Schedule D		01/01/2017		7,313,880				4.000
707567 AC 7	Penn Mutual Life Insurance Company Surplus Note 7.625	Horsham	PA	Transfer from Schedule D		01/01/2017		17,255,905				6.510
743917 AH 9	Prudential Insurance Company Surplus Note 8.30	Newark	NJ	Transfer from Schedule D		01/01/2017		8,303,668				1.827
80529E AA 1	Savings Bank Life Insurance Company Surplus Note 6.50	Woburn	MA	Transfer from Schedule D		01/01/2017		5,500,000				9.595
878091 BC 0	Teachers Insurance and Annuity Association Surplus Note 6.85	New York	NY	Transfer from Schedule D		01/01/2017		7,713,864				0.025
2399999. Total - Surplus Debentures - Unaffiliated								138,922,510	2,648,460	0	0	XXX
4499999. Subtotal - Unaffiliated								192,526,129	72,003,419	0	0	XXX
4699999. Totals								192,526,129	72,003,419	0	0	XXX

SCHEDULE BA - PART 3

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

1	2	Location 3	4	5	6	7	8	Changes in Book/Adjusted Carrying Value 9	10	11	12	13	14	15	16	17	18	19	20
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V. (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated																			
000000 00 0	NB Private Equity Credit Opportunities Fund LP	New York	NY	NB Private Equity Credit Opportunities Fund LP	06/07/2017	09/11/2017	57,952					0		57,952	57,952			0	6,606
000000 00 0	Vida Opportunity Fund, L.P.	Austin	TX	Correction from prior quarter	12/05/2016	09/30/2017	(202,710)					0		(202,710)	(202,710)			0	202,710
1399999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated							(144,758)	0	0	0	0	0	0	(144,758)	(144,758)	0	0	0	209,316
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated																			
000000 00 0	A&M Capital Opportunities Fund, LP	Greenwich	CT	A&M Capital Opportunities Fund, LP	10/21/2016	09/08/2017	245,649					0		245,649	245,649			0	17,121
000000 00 0	Arclight Energy Partners Fund VI, LP	Boston	MA	Arclight Energy Partners Fund VI, LP	08/04/2015	09/28/2017	551,721					0		551,721	551,721			0	150,473
000000 00 0	Cintrifuse Syndicate Fund I, LLC	Cincinnati	OH	Cintrifuse Syndicate Fund I, LLC	04/29/2013	09/18/2017	8,950					0		8,950	8,950			0	33,476
000000 00 0	DESRI VI, LLC	New York	NY	Correction from prior quarter	12/17/2014	09/30/2017	34,024					0		34,024	34,024			0	
000000 00 0	Energy Impact Fund LP	New York	NY	Correction from prior quarter	05/11/2017	09/30/2017	168,676					0		168,676	168,676			0	9,403
000000 00 0	L-A Saturn Acquisition, L.P.	Philadelphia	PA	L-A Saturn Acquisition, L.P.	01/16/2015	07/19/2017	308,425					0		308,425	308,425			0	142,231
000000 00 0	Medley Credit Opportunity Delaware Fund, L.P.	New York	NY	Medley Credit Opportunity Delaware Fund, L.P.	07/15/2016	08/30/2017	282,064					0		282,064	282,064			0	
000000 00 0	NB Secondary Opportunities Fund III L.P.	New York	NY	NB Secondary Opportunities Fund III L.P.	08/19/2013	09/28/2017	767,031					0		767,031	767,031			0	1,431,303
000000 00 0	NB Strategic Co-Investment Partners II L.P.	New York	NY	NB Strategic Co Investment Partners II LP	04/29/2013	09/26/2017	308,849					0		308,849	308,849			0	927,438
000000 00 0	Snow, Phipps L.P.	Wilmington	DE	Snow, Phipps L.P.	02/06/2007	08/15/2017	255,447					0		255,447	255,447			0	909,111
000000 00 0	Snow Phipps II, L.P.	Wilmington	DE	Snow Phipps II, L.P.	01/08/2010	08/15/2017	504,743					0		504,743	504,743			0	1,574,648
000000 00 0	Solamere Capital Fund II, LP	Boston	MA	Solamere Capital Fund II, LP	10/15/2013	09/14/2017	242,245					0		242,245	242,245			0	

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

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Changes in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V. (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
000000 00 0	Solamere Capital Fund II-A, LP	Boston	MA.	Solamere Capital Fund II-A, LP	12/06/2013	09/14/2017	286,253					0		286,253	286,253			0	
000000 00 0	Vida Longevity Fund, LP	Austin	TX..	Correction from prior quarter	04/01/2015	09/30/2017	(387,600)					0		(387,600)	(387,600)			0	387,600
1599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated							3,576,477	0	0	0	0	0	0	3,576,477	3,576,477	0	0	0	5,582,804
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated																			
000000 00 0	L-A Laramar Urban Neighborhood Fund, L.P.	Philadelphia	PA..	L-A Laramar Urban Neighborhood Fund, L.P.	10/15/2015	09/20/2017	49,504					0		49,504	49,504			0	
1799999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated							49,504	0	0	0	0	0	0	49,504	49,504	0	0	0	0
Surplus Debentures - Unaffiliated																			
878091 BC 0	Teachers Insurance and Annuity Association Surplus Note 6.85..	New York	NY..	Tender Offer	01/01/2017	08/31/2017	7,049,616					0		7,049,616	7,650,505		600,889	600,889	
2399999. Total - Surplus Debentures - Unaffiliated							7,049,616	0	0	0	0	0	0	7,049,616	7,650,505	0	600,889	600,889	0
4499999. Subtotal - Unaffiliated							10,530,838	0	0	0	0	0	0	10,530,838	11,131,727	0	600,889	600,889	5,792,120
4699999. Totals							10,530,838	0	0	0	0	0	0	10,530,838	11,131,727	0	600,889	600,889	5,792,120

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
Bonds - U.S. Special Revenue and Special Assessment									
60637B ML 1	MO HSG DEV REF TXBL C 2.40 06/01/2044		09/29/2017	RBC CAPITAL MARKETS		19,232,016	19,878,053	2,650	1FE
64972C M6 7	NYC HSG TXBL REMIC A 3.098 10/01/2046		09/29/2017	JEFFERIES & CO		15,000,000	15,000,000		1FE
677561 JU 7	OHIO ST HOSP FAC B 3.70 01/01/2043		08/09/2017	JP MORGAN SECURITIES INC		4,000,000	4,000,000		1FE
914760 8A 4	UNIV OKLA REF TXBL A 3.566 07/01/2029		07/12/2017	WELLS FARGO BROKERAGE SERVICES		2,410,000	2,410,000		1FE
914760 8C 0	UNIV OKLA REF TXBL A 3.766 07/01/2031		07/12/2017	WELLS FARGO BROKERAGE SERVICES		3,660,000	3,660,000		1FE
914760 8D 8	UNIV OKLA REF TXBL A 3.866 07/01/2032		07/12/2017	WELLS FARGO BROKERAGE SERVICES		1,800,000	1,800,000		1FE
914760 8E 6	UNIV OKLA REF TXBL A 4.029 07/01/2036		07/12/2017	WELLS FARGO BROKERAGE SERVICES		1,000,000	1,000,000		1FE
3199999. Total - Bonds - U.S. Special Revenue and Special Assessments						47,102,016	47,748,053	2,650	XXX
Bonds - Industrial and Miscellaneous									
001406 AA 5	DCAL 2015-1A A1 ABS SEQ SNR 4.213 02/40		09/27/2017	STIFEL NICOLAUS		202,340	203,869	334	1FE
001748 AF 9	AMMC 2014-14A B2L1 CLO MEZ FLT 07/25/29		07/10/2017	MITSUBISHI		350,000	350,000		3AM
001748 AH 5	AMMC 2014-14A B2L2 CLO MEZ FLT 07/25/29		07/10/2017	MITSUBISHI		334,250	350,000		1AM
00175L AE 2	AMMC 2014-14A X CLO FLT 07/25/2029		07/10/2017	MITSUBISHI		241,000	241,000		1FE
00175L AG 7	AMMC 2014-14A A1LR CLO SSNR FLT 07/25/29		07/10/2017	MITSUBISHI		7,263,000	7,263,000		1FE
00175L AJ 1	AMMC 2014-14A A2LR CLO MEZ FLT 07/25/29		07/10/2017	MITSUBISHI		1,453,000	1,453,000		1FE
00175L AL 6	AMMC 2014-14A A3LR CLO MEZ FLT 07/25/29		07/10/2017	MITSUBISHI		581,000	581,000		1FE
00175L AN 2	AMMC 2014-14A B1LR CLO MEZ FLT 07/25/29		07/10/2017	MITSUBISHI		669,000	669,000		2AM
00176B AH 6	AMMC CLO 2013-13A B2L1 MEZ FLT 07/24/29		06/23/2017	MITSUBISHI		251,550	258,000		2AM
00176B AK 9	AMMC CLO 2013-13A B2L2 MEZ FLT 07/29		06/23/2017	MITSUBISHI		258,000	258,000		3AM
00176B AM 5	AMMC CLO 2013-13A B3LR MEZ FLT 07/29		06/23/2017	MITSUBISHI		237,360	258,000		1AM
00176D AE 9	AMMC CLO 2013-13A X FLT 7/24/2029		06/23/2017	MITSUBISHI		133,000	133,000		1FE
00176D AG 4	AMMC CLO 2013-13A A1LR SSNR FLT 07/29		06/23/2017	MITSUBISHI		6,064,000	6,064,000		1FE
00176D AJ 8	AMMC CLO 2013-13A A2LR MEZ FLT 07/29		06/23/2017	MITSUBISHI		1,225,000	1,225,000		1FE
00176D AL 3	AMMC CLO 2013-13A A3LR MEZ FLT 07/29		06/23/2017	MITSUBISHI		503,000	503,000		1FE
00176D AN 9	AMMC CLO 2013-13A B1LR MEZ FLT 07/29		06/23/2017	MITSUBISHI		601,000	601,000		2AM
00182E BF 5	ANZ NZ INTL/LDN 3.45 07/17/2027	C	07/11/2017	RBC CAPITAL MARKETS		7,983,200	8,000,000		1FE
005055 ZZ 4	ACCRUENT LLC TL L+475 07/28/2023		07/28/2017	Private Placement		2,986,917	3,053,256		3FE
005065 ZZ 3	ACCRUENT LLC DDTL L+375 07/28/2023		08/07/2017	Private Placement		1,206,370	1,218,196		3FE
01310T AT 6	ALBERTSON'S LLC B5 L+300 12/21/2022		08/31/2017	CS FIRST BOSTON		1,950,000	2,000,000		3FE
01310T AT 6	ALBERTSON'S LLC B5 L+300 12/21/2022		08/31/2017	UBS WARBURG		1,950,000	2,000,000		3FE
01310T AT 6	ALBERTSON'S LLC B5 L+300 12/21/2022		09/05/2017	CS FIRST BOSTON		975,000	1,000,000		3FE
01310T AT 6	ALBERTSON'S LLC B5 L+300 12/21/2022		09/12/2017	CITIGROUP		2,865,000	3,000,000		3FE
01310T AT 6	ALBERTSON'S LLC B5 L+300 12/21/2022		09/22/2017	CITIGROUP		1,932,500	2,000,000		3FE
01447Y AA 2	ALESC 1A A1 CDO SSNR FLT 10/15/2033		08/16/2017	BANC OF AMERICA SECURITIES		2,100,952	2,110,184	3,987	1FE
01448A AA 3	ALESC 2A A1 CDO SSNR FLT 01/30/2034		07/25/2017	BANC OF AMERICA SECURITIES		16,781,984	17,124,473	72,404	1FE
01448X AA 3	ALESC 6A A1 CDO SSNR FLT 03/23/2035		08/10/2017	BANC OF AMERICA SECURITIES		545,608	597,313	1,547	1FE
01448X AA 3	ALESC 6A A1 CDO SSNR FLT 03/23/2035		08/10/2017	GUGGENHEIM CAPITAL MARKET		2,736,442	2,986,566	7,736	1FE
03879B AC 1	ARCLO 2016-FL1A B CLO MEZ FLT 09/15/2026		09/15/2017	JP MORGAN SECURITIES INC		375,000	375,000	174	2AM
04010L AU 7	ARES CAPITAL CORP 3.50 02/10/2023		08/07/2017	BANC OF AMERICA SECURITIES		17,985,780	18,000,000		2FE
04539W AB 7	ASSABET VALLEY AI 5.50 08/01/2027		07/24/2017	SANDLER & O'NEIL PARTNERS		4,250,000	4,250,000		2FE
05586* AA 9	GE SPARTANBURG CTL 3.97 07/15/2032		07/15/2017	Private Placement		5,640,164	5,640,164		1FE
05587* AA 8	FEDEX GROUND CTL 4.26 03/15/2037		09/15/2017	Private Placement		9,900,000	9,900,000		1FE
059523 AX 8	BAFC 2007-5 7A1 PT SSNR FLT 07/25/2047		09/26/2017	CS FIRST BOSTON		4,029,269	7,748,594	9,515	1FM
059666 ZZ 3	BAKEMARK HOLDINGS TL L+525 08/17/2023		08/17/2017	Private Placement		2,377,048	2,450,565		3FE
06406Y AA 0	BANK OF NY MELLON MTN 3.30 08/23/2029		08/16/2017	CS FIRST BOSTON		8,000,000	8,000,000		1FE
066836 AB 3	BAPTIST HEALTH 2017 4.342 11/15/2041		07/06/2017	WELLS FARGO BROKERAGE SERVICES		5,145,200	5,000,000	33,771	1FE

SCHEDULE D - PART 3

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

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07384D AB 8	BELK INC TL B 1L L+475 12/10/2022		08/09/2017	MORGAN STANLEY		1,252,800	1,500,000		4FE
07384D AB 8	BELK INC TL B 1L L+475 12/10/2022		08/11/2017	MORGAN STANLEY		1,252,500	1,500,000		4FE
09256B AJ 6	BLACKSTONE HOLDINGS 3.15 10/02/2027		09/25/2017	BANC OF AMERICA SECURITIES		3,983,680	4,000,000		1FE
12544B AE 3	CWHL 2007-HY5 3A1 SEQ SSNR CSTR 09/37		05/23/2017	GUGGENHEIM CAPITAL MARKET				(10)	1FM
12641Q CZ 3	CSMC 2009-7R 13A4 MEZ 6.00 6/26/37		08/26/2017	Capital Interest		2,167	125		1FM
12667G AC 7	CWALT 2005-13CB A3 SEQ 5.5 5/25/35		09/01/2017	ODEON CAPITAL GROUP LLC		180,447	187,224	172	1FM
136069 VX 6	CAN IMPERIAL BK BKNT 2.1010/05/2020		09/28/2017	WELLS FARGO BROKERAGE SERVICES		9,991,900	10,000,000		1FE
14040H BN 4	CAPITAL ONE FINANCIAL 3.75 03/09/2027		07/06/2017	GOLDMAN SACHS		8,592,749	8,618,000	109,520	2FE
14855L AB 6	CLAST 2017-1 A ABS SNR 3.967 07/15/42		07/07/2017	DEUTSCHE BANK		19,999,948	20,000,000	19,835	1FE
15673K AA 7	CERB 2017-3A A CLO SSNR FLT 10/15/2029		09/13/2017	WELLS FARGO BROKERAGE SERVICES		13,000,000	13,000,000		1FE
16282F AC 5	CATALINA MARKETING TL B L+350 04/09/2021		08/24/2017	Private Placement		1,290,000	1,500,000		4FE
189754 AC 8	COACH INC 4.125 07/15/2027		07/06/2017	JEFFERIES & CO		4,107,387	4,159,000	10,008	2FE
189754 AC 8	COACH INC 4.125 07/15/2027		07/06/2017	MIZUHO SEC USA		1,481,385	1,500,000	3,609	2FE
19624R AA 4	COLONY CAP INC 5.00 04/15/2023		09/13/2017	GOLDMAN SACHS		2,584,375	2,500,000	52,083	2
19624R AA 4	COLONY CAP INC 5.00 04/15/2023		09/13/2017	WELLS FARGO BROKERAGE SERVICES		4,133,200	4,000,000	83,333	2
19624R AA 4	COLONY CAP INC 5.00 04/15/2023		09/19/2017	GOLDMAN SACHS		5,160,000	5,000,000	108,333	2
19624R AA 4	COLONY CAP INC 5.00 04/15/2023		09/21/2017	GOLDMAN SACHS		5,156,250	5,000,000	111,111	2
200250 ZZ 4	COMMAND ALKON TL L+500 08/21/2023		09/01/2017	Private Placement		3,698,246	3,750,000		3FE
21051A AA 9	CLUB 2017-P1 A ABS SSNR 2.42 09/15/2023		09/15/2017	CITIGROUP		6,999,789	7,000,000		1FE
22284H AC 7	COV 2017-1A B CLO MEZ FLT 10/15/2029		08/09/2017	WELLS FARGO BROKERAGE SERVICES		5,000,000	5,000,000		1FE
22284H AJ 2	COV 2017-1A C2 CLO MEZ 4.539 10/15/2029		08/09/2017	WELLS FARGO BROKERAGE SERVICES		4,998,386	5,000,000		1FE
233046 AE 1	DNKN 2017-1A A2I ABS SNR 3.629 11/20/47		09/14/2017	GUGGENHEIM CAPITAL MARKET		18,000,000	18,000,000		2AM
233046 AF 8	DNKN 2017-1A A2II ABS SNR 4.03 11/20/47		09/14/2017	GUGGENHEIM CAPITAL MARKET		21,000,000	21,000,000		2AM
245333 ZZ 5	DECOPAC INC L+4.25 09/26/2024 AR		09/29/2017	Private Placement		3,674,196	3,750,000		3FE
25389J AR 7	DIGITAL REALTY TRUST 3.70 08/15/2027		08/02/2017	CITIGROUP		7,993,920	8,000,000		2FE
25470D AQ 2	DISCOVERY COMMUNICATIONS 2.95 03/20/2023		09/07/2017	GOLDMAN SACHS		4,993,700	5,000,000		2FE
25470D AR 0	DISCOVERY COMMUNICATIONS 3.95 03/20/2028		09/07/2017	GOLDMAN SACHS		7,971,440	8,000,000		2FE
26884L AF 6	EQT CORP 3.90 10/01/2027		09/27/2017	CITIGROUP		12,989,340	13,000,000		2FE
288522 AA 3	ELLINGTON FINANCIAL 5.25 09/01/2022		08/15/2017	SANDLER & O'NEIL PARTNERS		40,000,000	40,000,000		1FE
302508 AQ 9	FMR CORP 7.57 06/15/2029		09/21/2017	KEYBANK CAPITAL MARKET		5,063,049	3,690,000	77,593	1FE
30292R AJ 3	FREMF 2015-K46 B MEZ 3.8184 04/25/2048		09/20/2017	BANC OF AMERICA SECURITIES		4,621,563	4,600,000	10,246	1FM
31307# AE 1	CORPUS CHRISTI (FDL) CTL 5.00 08/17/2017		07/15/2017	Capitalized Interest		37,029	37,029		1FE
31307# AE 1	CORPUS CHRISTI (FDL) CTL 5.00 08/17/2017		08/15/2017	Capitalized Interest		37,184	37,184		1FE
32052E AA 7	FHASI 2006-AR3 1A1 SEQ SSNR FLT 11/25/36		08/15/2017	FIRST TENNESSEE		259,915	309,423	386	1FM
333333 ZZ 8	ECCRINE SYS CONV 8.00 12/10/2018		09/08/2017	Private Placement		700,000	700,000		4Z
357666 ZZ 2	FRONTLINE TECH L+650 09/15/2023 AR		09/18/2017	Private Placement		2,974,009	3,135,246		3FE
360444 ZZ 9	FWR HOLDING CORP L+600 08/25/2023		08/21/2017	Private Placement		1,943,256	2,010,610		3FE
375222 ZZ 2	GLOBAL FRANCHISE GRP L+575 12/18/2019 AR		09/15/2017	Private Placement		3,204,855	3,237,227		3FE
38141G WL 4	GOLDMAN SACHS GP 3.691 06/05/2028		07/06/2017	GOLDMAN SACHS		7,000,980	7,000,000	25,837	1FE
38141G WQ 3	GOLDMAN SACHS GROUP 3.272 09/29/2025		09/26/2017	GOLDMAN SACHS		23,000,000	23,000,000		1FE
38175J AA 5	GOCAP 2013-17A A1R CLO SSNR FLT 10/25/30		08/07/2017	Greensledge Capital Market		14,000,000	14,000,000		1FE
38175J AC 1	GOCAP 2013-17A A2R1 CLO MEZ FLT 10/25/30		08/07/2017	Greensledge Capital Market		7,200,000	7,200,000		1FE
38175L AC 6	GOCAP 2014-18A BR CLO MEZ FLT 10/25/2029	C	09/29/2017	WELLS FARGO BROKERAGE SERVICES		10,000,000	10,000,000		1FE
401378 AC 8	GUARDIAN LIFE INS 4.85 01/24/2077		01/17/2017	CS FIRST BOSTON		(4,951,750)	(5,000,000)		1FE
44409M AA 4	HUDSON PACIFIC 3.95 11/01/2027		09/25/2017	WELLS FARGO BROKERAGE SERVICES		9,981,500	10,000,000		2FE
45632@ AA 7	INDUSTRIAL PIPING 14.50 12/13/2018		01/31/2017	Capitalized Interest			2,058		5*

SCHEDULE D - PART 3

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

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45632@ AA 7	INDUSTRIAL PIPING 14.50 12/13/2018		02/28/2017	Capitalized Interest			46,197		5*
45632@ AA 7	INDUSTRIAL PIPING 14.50 12/13/2018		03/31/2017	Capitalized Interest			51,683		5*
45632@ AA 7	INDUSTRIAL PIPING 14.50 12/13/2018		04/30/2017	Capitalized Interest			2,900		5*
45632@ AA 7	INDUSTRIAL PIPING 14.50 12/13/2018		05/31/2017	Capitalized Interest			3,718		5*
45632@ AA 7	INDUSTRIAL PIPING 14.50 12/13/2018		06/30/2017	Capitalized Interest			58,949		5*
45632@ AA 7	INDUSTRIAL PIPING 14.50 12/13/2018		07/31/2017	Capitalized Interest			58,412		5*
45632@ AA 7	INDUSTRIAL PIPING 14.50 12/13/2018		08/31/2017	Capitalized Interest			59,242		5*
45632@ AA 7	INDUSTRIAL PIPING 14.50 12/13/2018		09/30/2017	Capitalized Interest			112,663		5*
46620V AA 2	HENDR 2017-2A A ABS SSNR 3.53 09/15/2072		08/01/2017	BARCLAYS CAPITAL		9,995,487	10,000,000		1FE
46647P AJ 5	JPMORGAN CHASE 3.882 07/24/2038		07/17/2017	JP MORGAN SECURITIES INC		10,000,000	10,000,000		1FE
48250R AZ 9	KKR 12 B2R CLO MEZ 3.421 07/15/2027		07/20/2017	MIZUHO SEC USA		12,500,000	12,500,000		1FE
48274W AE 7	KVK 2016-1A D CLO MEZ FLT 01/15/2029		01/26/2017	BANC OF AMERICA SECURITIES				866	3AM
488401 AB 6	KEMPER 4.35 02/15/2025		09/19/2017	CITIGROUP		10,216,500	10,000,000	43,500	2FE
521865 AY 1	LEAR CORP 3.80 09/15/2027		08/14/2017	BANC OF AMERICA SECURITIES		7,943,520	8,000,000		2FE
523278 ZZ 5	LECTRUS CORP 8.00 9/29/2017		07/01/2017	Capitalized Interest		3,717	3,717		4Z
523278 ZZ 5	LECTRUS CORP 8.00 9/29/2017		08/01/2017	Capitalized Interest		3,867	3,867		4Z
523278 ZZ 5	LECTRUS CORP 8.00 9/29/2017		09/01/2017	Capitalized Interest		3,894	3,894		4Z
523278 ZZ 5	LECTRUS CORP 8.00 9/29/2017		09/28/2017	Capitalized Interest		3,667	3,667		4Z
52327@ AA 3	LECTRUS CORP TL 17% PIK 11/15/2017		07/01/2017	Capitalized Interest		80,646	80,569		6
52327@ AA 3	LECTRUS CORP TL 17% PIK 11/15/2017		08/01/2017	Capitalized Interest		84,515	84,434		6
52327@ AA 3	LECTRUS CORP TL 17% PIK 11/15/2017		09/01/2017	Capitalized Interest		85,670	85,670		6
53079Q AC 1	LIBERTY MUTUAL INS 7.875 10/15/2026		01/09/2017	FIRST TENNESSEE		(10,302,869)	(8,185,000)	(155,771)	2FE
55279H AQ 3	MANUF & TRADERS TRUST CO 3.40 08/17/2027		08/14/2017	JP MORGAN SECURITIES INC		6,997,620	7,000,000		1FE
55280H AL 1	MCFCL 2014-1A AR CLO SSNR FLT 10/20/2029		09/26/2017	WELLS FARGO BROKERAGE SERVICES		27,637,500	27,637,500		1FE
55280H AN 7	MCFCL 2014-1A BR CLO MEZ FLT 10/20/2029		09/26/2017	WELLS FARGO BROKERAGE SERVICES		5,125,000	5,125,000		1FE
55281F AA 8	MCFCL 2017-3A A CLO SSNR FLT 10/20/2029		08/09/2017	WELLS FARGO BROKERAGE SERVICES		14,000,000	14,000,000		1FE
55281F AC 4	MCFCL 2017-3A B CLO MEZ FLT 10/20/2029		08/09/2017	WELLS FARGO BROKERAGE SERVICES		2,750,000	2,750,000		1FE
55368@ AA 6	MSI LIGHTING TERM LOAN 15% 11/6/2017		02/28/2017	Capitalized Interest		(4,427)	(8,854)		5*
55368@ AA 6	MSI LIGHTING TERM LOAN 15% 11/6/2017		07/31/2017	Capitalized Interest		44,155	88,310		5*
55368@ AA 6	MSI LIGHTING TERM LOAN 15% 11/6/2017		08/31/2017	Capitalized Interest		44,530	89,060		5*
55368@ AA 6	MSI LIGHTING TERM LOAN 15% 11/6/2017		09/30/2017	Capitalized Interest		43,459	86,919		5*
559079 AK 4	MAGELLAN HEALTH 4.40 09/22/2024		09/15/2017	JP MORGAN SECURITIES INC		11,977,080	12,000,000		2FE
56501R AE 6	MANULIFE FIN CORP 4.061 02/24/2032		08/03/2017	MORGAN STANLEY		5,089,950	5,000,000	92,501	2FE
56501R AE 6	MANULIFE FIN CORP 4.061 02/24/2032		09/29/2017	GOLDMAN SACHS		5,063,050	5,000,000	21,997	2FE
56578J AC 6	MCLO 2017-10A A1B CLO SSNR FLT 11/15/29		08/09/2017	MITSUBISHI		4,500,000	4,500,000		1FE
575767 AG 3	MASS MUTUAL LIFE 8.875 06/01/2039		01/30/2017	JEFFERIES & CO		(7,851,773)	(5,130,000)	(77,146)	1FE
575767 AL 2	MASS MUTUAL LIFE 4.90 04/01/2077		03/20/2017	CITIGROUP		(4,954,950)	(5,000,000)		1FE
592173 AE 8	MET LIFE 7.80 11/01/2025		04/21/2017	ROBERT W BAIRD CO		(4,537,750)	(3,500,000)	(132,708)	1FE
592173 AE 8	MET LIFE 7.80 11/01/2025		04/25/2017	ROBERT W BAIRD CO		(1,289,820)	(1,000,000)	(38,350)	1FE
59284M AC 8	MEXICO CITY ARPT 3.875 04/30/2028	C	09/13/2017	JP MORGAN SECURITIES INC		9,939,300	10,000,000		2FE
600323 ZZ 5	MINISTRY BRANDS DDTL L+500 12/02/2022		08/23/2017	Private Placement		556,925	556,925		3FE
600323 ZZ 5	MINISTRY BRANDS DDTL L+500 12/02/2022		09/20/2017	Private Placement		127,384	127,384		3FE
61033R AA 1	MCMML 2017-1A A CLO SSNR FLT 04/22/2029	C	09/22/2017	BNP PARIBAS		18,500,000	18,500,000		1FE
61743Z ZZ 2	MONROE CAP MGMT A-2 LIBOR+285 10/30/23		08/10/2017	Private Placement		8,709,677	8,709,677		1FE
61743Z ZZ 2	MONROE CAP MGMT A-2 LIBOR+285 10/30/23		08/25/2017	Private Placement		1,625,806	1,625,806		1FE
61743Z ZZ 2	MONROE CAP MGMT A-2 LIBOR+285 10/30/23		08/31/2017	Private Placement		499,355	499,355		1FE

SCHEDULE D - PART 3

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

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61743Z ZZ 2	MONROE CAP MGMT A-2 LIBOR+285 10/30/23		09/01/2017	Private Placement		720,000	720,000		1FE
61743Z ZZ 2	MONROE CAP MGMT A-2 LIBOR+285 10/30/23		09/19/2017	Private Placement		1,393,548	1,393,548		1FE
61743Z ZZ 2	MONROE CAP MGMT A-2 LIBOR+285 10/30/23		09/29/2017	Private Placement		1,277,419	1,277,419		1FE
61744Y AK 4	MORGAN STANLEY 3.591 07/22/2028		07/19/2017	MORGAN STANLEY		10,000,000	10,000,000		1FE
628312 AB 6	MUTUAL OF OMAHA 6.95 10/15/2040		09/27/2017	STIFEL NICOLAUS		2,682,540	2,000,000	63,322	1FE
631707 AJ 5	NCC 2017-IA A1B CLO SSNR 3.2781 10/15/29		07/26/2017	NATIXIS		11,000,000	11,000,000		1FE
636180 BN 0	NATIONAL FUEL GAS 3.95 09/15/2027		09/18/2017	BANC OF AMERICA SECURITIES		3,972,680	4,000,000		2FE
636333 ZZ 2	NATIONAL IPA TL L+550 09/19/2022		09/01/2017	Private Placement		1,914,418	1,943,572		3FE
64952G AF 5	NEW YORK LIFE 6.75 11/15/2039		01/05/2017	GOLDMAN SACHS		(2,190,224)	(1,620,000)	(16,706)	1FE
667274 AB 0	NORTHWELL HEALTHCARE 3.391 11/01/2027		09/19/2017	CITIGROUP		6,000,000	6,000,000		1FE
67103H AF 4	O'REILLY AUTOMOTIVE INC 3.60 09/01/2027		08/10/2017	BANC OF AMERICA SECURITIES		17,472,000	17,500,000		2FE
67107K AR 7	OCP 2014-7A A1BR CLO SSNR 2.66 10/20/26	C	09/15/2017	NATIXIS		6,000,000	6,000,000		1FE
67107K AT 3	OCP 2014-7A A2BR CLO MEZ 3.29 10/20/2026	C	09/15/2017	NATIXIS		2,100,000	2,100,000		1FE
67575N AY 9	OMART 2017-T1 AT1 ABS SSNR 2.4989 09/48		09/08/2017	CS FIRST BOSTON		17,999,991	18,000,000		1FE
67740Q AG 1	OHIO NAT FINAN 6.625 05/01/2031		07/28/2017	STIFEL NICOLAUS		2,525,800	2,000,000	33,493	2FE
682680 AS 2	ONEOK INC 4.00 07/13/2027		07/10/2017	CITIGROUP		4,992,250	5,000,000		2FE
686330 AJ 0	ORIX CORP 3.70 07/18/2027	C	07/10/2017	JP MORGAN SECURITIES INC		12,973,090	13,000,000		1FE
694606 AA 2	PACIFIC LIFE INSUR DTC 7.90 12/30/2023		01/11/2017	ROBERT W BAIRD CO		(7,313,880)	(6,000,000)	(22,383)	1FE
70437Y AF 8	PAYLESS INC A1-EXIT L+800 02/10/2022		08/10/2017	Exchanged		859,039	859,039		5FE
70437Y AG 6	PAYLESS INC A2-EXIT L+900 08/10/2022		08/10/2017	Exchanged		2,144,752	2,144,752		5FE
704888 ZZ 2	PDI HOLDINGS TL L+475 08/25/2023		08/25/2017	Private Placement		2,995,714	3,057,554		3FE
71424# AA 3	PERMIAN HOLDCO 2 14.00 10/15/2021		09/30/2017	Capitalized Interest		1,345	1,345		5*
71755V AB 5	PA ENERGY TL B 1L L+125 04/04/2018		07/31/2017	Private Placement		1,946,559	2,150,894		5FE
74041P AB 6	PRETSL 8A A2 CDO SSNR FLT 01/03/2033		08/02/2017	CS FIRST BOSTON		2,283,283	2,491,987	5,014	1AM
74041W AB 1	PRETSL 11A A2 CDO MEZ FLT 09/24/33		08/18/2017	BANC OF AMERICA SECURITIES		152,150	179,000	605	1AM
74042M AA 4	PRETSL 22A A1 CDO SSNR FLT 09/22/2036		09/07/2017	CS FIRST BOSTON		6,953,062	8,019,679	28,610	1FE
74043A AC 5	PRETSL 23A AFP CDO SSNR FLT 12/22/36		08/03/2017	GUGGENHEIM CAPITAL MARKET		9,643,104	11,148,097	21,039	1AM
74052B AA 5	PREMIER HEALTH 2.911 11/15/2026		09/28/2017	RAYMOND JAMES & ASSOCIATES		4,789,800	5,000,000	55,390	1FE
741503 BC 9	PRICELINE GROUP 3.55 03/15/2028		08/10/2017	WELLS FARGO BROKERAGE SERVICES		12,989,340	13,000,000		2FE
74368C AJ 3	PROTECTIVE LIFE GLOBAL 2.161 09/25/2020		09/20/2017	DEUTSCHE BANK		13,000,000	13,000,000		1FE
744320 AW 2	PRUDENTIAL FINANCIAL INC 4.50 09/15/2047		09/12/2017	MORGAN STANLEY		10,000,000	10,000,000		2FE
74432Q AK 1	PRUDENTIAL FIN MTN D 5.90 03/17/2036		08/10/2017	CANTOR FITZGERALD & CO		12,378,700	10,000,000	245,833	1FE
75574T AA 2	RCMT 2017-FL1 A CLO SSNR FLT 05/25/2034		08/02/2017	JP MORGAN SECURITIES INC		16,899,486	16,899,486		1FE
78411E AC 2	SPECIALTYCARE INC TL 1L L+425 09/05/2023		09/06/2017	Private Placement		1,828,288	1,875,167		4FE
80282K AN 6	SANTANDER HOLDINGS 4.40 07/13/2027		07/10/2017	BARCLAYS CAPITAL		16,968,720	17,000,000		2FE
83405L AA 8	SCLP 2017-5 A1 ABS SSNR 2.14 09/25/2026		09/15/2017	GOLDMAN SACHS		19,999,150	20,000,000		1FE
85917W AA 0	STERLING BANCORP 7.00 04/15/2026		08/04/2017	SANDLER & O'NEIL PARTNERS		2,601,800	2,500,000	57,847	2FE
866100 ZZ 6	SUMMIT COMPANIES L+625 08/31/2022		08/30/2017	Private Placement		4,355,556	4,355,556		2FE
87238Q AE 3	TCP CAPITAL CORP 4.125 08/11/2022		08/04/2017	BANC OF AMERICA SECURITIES		22,931,230	23,000,000		2FE
87240P AA 9	TCPW 2017-1A A1 CLO SSNR FLT 08/20/2029		08/01/2017	NATIXIS		23,000,000	23,000,000		1FE
87240P AC 5	TCPW 2017-1A A2 CLO MEZ FLT 08/20/2029		08/01/2017	NATIXIS		1,500,000	1,500,000		1FE
87422V AC 2	TALEN ENERGY SUPPLY 6.50 09/15/2024		08/04/2017	Exchanged		2,100,000	3,000,000		4FE
89214P BD 0	TOWNBANK PORTS VA 4.50 07/30/2027		07/12/2017	SANDLER & O'NEIL PARTNERS		25,000,000	25,000,000		2FE
89289U AQ 1	TRAL 2013-1A AR CLO SSNR FLT 07/20/2029		07/19/2017	JEFFERIES & CO		13,000,000	13,000,000		1FE
89656F AC 0	TRL 2013-1A A ABS SSNR 3.898 07/15/2043		09/25/2017	BANC OF AMERICA SECURITIES		14,343,462	14,066,527	18,277	1FE
89690E AG 2	TRMF 2017-1A A2 ABS SNR 3.736 08/15/2047		07/21/2017	CS FIRST BOSTON		9,999,536	10,000,000		1FE
90187B AA 9	TWO HARBORS 6.25 01/15/2022		09/15/2017	STIFEL NICOLAUS		5,857,500	5,500,000	61,111	2Z

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
903329 AA 8	USCAP 1A A1 CDO SSNR FLT 05/01/2034		07/05/2017	SANDLER & O'NEIL PARTNERS		5,679,497	6,336,956	21,736	1FE
903329 AC 4	USCAP 1A A2 CDO MEZ FLT 05/01/2034		09/08/2017	GUGGENHEIM CAPITAL MARKET		3,690,000	4,000,000	10,223	1FE
90342B AA 1	USCAP 3A A1 CDO SSNR FLT 12/01/2035		07/05/2017	SANDLER & O'NEIL PARTNERS		3,322,951	3,733,653	6,802	1FE
90390K AA 2	USCAP 2A A1 CDO SSNR FLT 08/01/2034		07/05/2017	SANDLER & O'NEIL PARTNERS		2,923,063	3,177,242	10,685	1FE
921814 AA 7	VANDERBILT UMC 2017 4.172 07/01/2037		07/12/2017	BANC OF AMERICA SECURITIES		3,500,000	3,500,000		1FE
92331D AG 3	VENTR 2017-28AA BF CLO MEZ 3.923 10/29		07/07/2017	JEFFERIES & CO		9,000,000	9,000,000		1FE
92343V EA 8	VERIZON COMM INC 4.50 08/10/2033		08/01/2017	MORGAN STANLEY		12,963,340	13,000,000		2FE
92557G AS 7	VIBR 2013-2A A2BR CLO MEZ 3.2 07/24/2024		07/13/2017	MORGAN STANLEY		6,000,000	6,000,000		1FE
928563 AC 9	VMWARE INC 3.90 08/21/2027		08/16/2017	JP MORGAN SECURITIES INC		7,973,120	8,000,000		2FE
936444 ZZ 4	VISUAL EDGE TECHNOLOGY L+575 08/31/2023		08/31/2017	Private Placement		2,642,838	2,708,333		3FE
936666 ZZ 2	VISUAL EDGE TECH DD L+575 08/31/2023 AR		09/29/2017	Private Placement		412,500	416,667		3FE
96038# AA 8	WESTIN ST LOUIS CTL 4.453 07/15/2047		08/10/2017	Private Placement		10,041,285	10,041,285		1FE
97063Q AA 0	WESTF 2017-A A ABS SSNR 4.69 08/15/2042		07/28/2017	BANC OF AMERICA SECURITIES		9,991,487	10,000,000		1FE
981811 AF 9	WORTHINGTON INDUSTRIES 4.30 08/01/2032		07/25/2017	JP MORGAN SECURITIES INC		6,993,070	7,000,000		2FE
3899999. Total - Bonds - Industrial and Miscellaneous						1,011,027,374	1,025,397,732	1,097,313	XXX
8399997. Total - Bonds - Part 3						1,058,129,390	1,073,145,784	1,099,963	XXX
8399999. Total - Bonds						1,058,129,390	1,073,145,784	1,099,963	XXX
Preferred Stocks - Industrial and Miscellaneous									
088555 ZC 4	BIDTELLECT SERIES B-1		08/25/2017	Private Placement	45,925.000	173,478			P4AZ
088577 ZZ 7	BEXION PHARMACEUTICALS A-1		03/06/2017	Private Placement	23,198.670				P5*A
088577 ZZ 7	BEXION PHARMACEUTICALS A-1		07/21/2017	Private Placement	10,200.000	140,000			P5*A
10924B AA 5	BRIGHTHOUSE A 6.50		08/23/2017	JEFFERIES & CO		4,260,000	4,000,000.00	44,056	P2UFE
173333 ZZ 1	LOSANT IoT INC SERIES A		08/02/2017	Private Placement	1,070,173.000	700,000			P4AZ
61775@ 12 9	MORPHICK INC SERIES A 8.00%		01/01/2017	Private Placement	2,000,000.000				RP5*A
8499999. Total - Preferred Stocks - Industrial and Miscellaneous						5,273,478	XXX	44,056	XXX
8999997. Total - Preferred Stocks - Part 3						5,273,478	XXX	44,056	XXX
8999999. Total - Preferred Stocks						5,273,478	XXX	44,056	XXX
Common Stocks - Industrial and Miscellaneous									
08888Z 13 6	BIDTELLECT $.01 6/26/2027		08/25/2017	Private Placement	36,600.000	137,887	XXX		A
267475 10 1	DYCOM INDUSTRIES INC		08/30/2017	STIFEL NICOLAUS	10,000.000	754,440	XXX		L
29278N 10 3	ENERGY TRANSFER PARTNERS LP		07/12/2017	ISI GROUP	75,000.000	1,514,993	XXX		L
29278N 10 3	ENERGY TRANSFER PARTNERS LP		08/08/2017	ISI GROUP	50,000.000	969,340	XXX		L
29278N 10 3	ENERGY TRANSFER PARTNERS LP		08/16/2017	STIFEL NICOLAUS	80,000.000	1,461,584	XXX		L
29278N 10 3	ENERGY TRANSFER PARTNERS LP		08/18/2017	ISI GROUP	65,000.000	1,193,361	XXX		L
29278N 10 3	ENERGY TRANSFER PARTNERS LP		08/21/2017	ISI GROUP	18,550.000	334,980	XXX		L
704999 ZZ 7	PAYLESS HOLDINGS LLC		08/10/2017	Exchanged	97,617.000	2,342,808	XXX		A
829226 10 9	SINCLAIR BROADCAST GROUP A		09/21/2017	CORNERSTONE MACRO	10,000.000	284,743	XXX		L
829226 10 9	SINCLAIR BROADCAST GROUP A		09/22/2017	CORNERSTONE MACRO	10,000.000	291,697	XXX		L
829226 10 9	SINCLAIR BROADCAST GROUP A		09/25/2017	CORNERSTONE MACRO	10,000.000	294,091	XXX		L
829226 10 9	SINCLAIR BROADCAST GROUP A		09/27/2017	ISI GROUP	28,750.000	856,612	XXX		L
896047 50 3	TRIBUNE MEDIA CO - A		09/21/2017	CORNERSTONE MACRO	36,006.000	1,452,777	XXX		L
896047 50 3	TRIBUNE MEDIA CO - A		09/22/2017	CORNERSTONE MACRO	15,000.000	606,230	XXX		L
896047 50 3	TRIBUNE MEDIA CO - A		09/27/2017	ISI GROUP	30,547.000	1,240,175	XXX		L
9099999. Total - Common Stocks - Industrial and Miscellaneous						13,735,717	XXX	0	XXX
Common Stocks - Parent, Subsidiaries and Affiliates									
36352@ 10 6	GALIC BROTHERS INC		08/31/2017	Capital Contribution		646,000	XXX		K

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
9199999. Total - Common Stocks - Parent, Subsidiaries and Affiliates						646,000	XXX	0	XXX
9799997. Total - Common Stocks - Part 3						14,381,717	XXX	0	XXX
9799999. Total - Common Stocks						14,381,717	XXX	0	XXX
9899999. Total - Preferred and Common Stocks						19,655,195	XXX	44,056	XXX
9999999. Total - Bonds, Preferred and Common Stocks						1,077,784,585	XXX	1,144,019	XXX

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

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
Bonds - U.S. Government																					
312931 A6 5	FGLMC A84529 PT 4.50 02/01/2039		09/15/2017	MBS Paydown		7,428	7,428	7,527	7,503		(98)		(98)		7,428			0	214	02/01/2039	1
31371K LU 3	FNCL 254239 PT 6.50 3/01/2032		09/25/2017	MBS Paydown		507	507	587	570		(55)		(55)		507			0	23	03/01/2032	1
31388T QZ 9	FNCL 614372 PT 7.0 1/01/2032		09/25/2017	MBS Paydown		274	274	313	305		(5)		(5)		274			0	13	01/01/2032	1
31416K WP 9	FNCL AA2453 PT 4.50 02/01/2039		09/25/2017	MBS Paydown		1,253	1,253	1,270	1,269		(18)		(18)		1,253			0	41	02/01/2039	1
36296J FT 7	GN 692378 PT 4.50 02/15/2039		09/15/2017	MBS Paydown		445	445	451	449		(2)		(2)		445			0	13	02/15/2039	1
36296T DP 5	GNSF 700410 PT 5.00 03/15/2039		09/15/2017	MBS Paydown		2,812	2,812	2,887	2,860		(49)		(49)		2,812			0	94	03/15/2039	1
383739 N8 8	GNR 2001-17 PG PAC 6.50 4/20/31		09/20/2017	MBS Paydown		4,939	4,939	5,153	5,057		(102)		(102)		4,939			0	208	04/20/2031	1
38373W 5C 8	GNR 2002-33 PG PAC 6.50 5/20/32		09/20/2017	MBS Paydown		27,069	27,069	28,575	27,931		(792)		(792)		27,069			0	1,175	05/20/2032	1
478045 AA 5	TVA JOHN SEVIER COMB 4.626 01/15/2042		07/15/2017	Sinking Fund Redemption		31,468	31,468	31,468	31,468				0		31,468			0	1,456	01/15/2042	1FE
690353 RX 7	OVERSEAS PRIV INV 4.44 2/27/27		08/27/2017	Sinking Fund Redemption		70,734	70,734	70,734	70,734				0		70,734			0	3,193	02/27/2027	1
690353 XM 4	OVERSEAS PRI INV 3.59 12/15/2030		09/15/2017	Sinking Fund Redemption		114,286	114,286	114,286	114,286				0		114,286			0	3,077	12/15/2030	1
83190A AB 9	SBA POOL 523402 6.54 PT 01/20/2035		09/15/2017	MBS Paydown		30,850	30,850	34,306	33,591		(2,826)		(2,826)		30,850			0	1,361	01/20/2035	1
841215 AA 4	SOUTHAVEN CMBD CYL TVA 3.846 08/15/2033		08/15/2017	Sinking Fund Redemption		188,375	188,375	188,375	188,375				0		188,375			0	7,245	08/15/2033	1FE
0599999. Total - Bonds - U.S. Government						480,439	480,439	485,931	484,398	0	(3,947)	0	(3,947)	0	480,439	0	0	0	18,111	XXX	XXX
Bonds - U.S. States, Territories and Possessions																					
452152 GR 6	ILLINOIS BABS 6.20 7/01/2021		07/01/2017	Sinking Fund Redemption		2,400,000	2,400,000	2,421,550	2,412,069		(12,069)		(12,069)		2,400,000			0	147,663	07/01/2021	2FE
1799999. Total - Bonds - U.S. States, Territories & Possessions						2,400,000	2,400,000	2,421,550	2,412,069	0	(12,069)	0	(12,069)	0	2,400,000	0	0	0	147,663	XXX	XXX
Bonds - U.S. Special Revenue and Special Assessment																					
041083 VB 9	AR ST DEV FIN SFM A 3.10 07/01/2043		09/01/2017	MBS Paydown		174,370	174,370	174,370	174,370				0		174,370			0	3,511	07/01/2043	1FE
100873 AE 8	BOSTON MA HSG 5.21 01/01/2018		07/01/2017	Sinking Fund Redemption		305,000	305,000	305,000	305,000				0		305,000			0	15,891	01/01/2018	1FE
130333 CA 3	CA HSG FIN AGY A 2.90 02/01/2042		09/01/2017	MBS Paydown		163,986	163,986	163,986	163,986				0		163,986			0	2,978	02/01/2042	1FE
130333 CB 1	CA HSG FIN AGY B 2.90 02/01/2042		09/01/2017	MBS Paydown		161,043	161,043	160,640	160,701		98		98		161,043			0	3,083	02/01/2042	1FE
196479 XM 6	CO HSG & FIN A TXB 3.193 11/01/2027		08/01/2017	Partial Call		45,000	45,000	45,000	45,000		(0)		(0)		45,000			0	727	11/01/2027	1FE
25477P NF 8	DC HSG FIN AGY A REF 3.875 06/15/2045		09/15/2017	MBS Paydown		41,509	41,509	41,509	41,509				0		41,509			0	1,073	06/15/2045	1FE
296122 UT 9	ESCAMBIA CNTY FL SFM A 2.85 11/01/2038		09/01/2017	MBS Paydown		288,000	288,000	288,000	288,000				0		288,000			0	5,372	11/01/2038	1FE
312903 MA 2	FHR 119 H 7 PAC 7.5 1/15/2021		09/15/2017	MBS Paydown		710	710	710	710				0		710			0	37	01/15/2021	1
312909 3W 2	FHR 1250-J PAC1 7.00 5/15/2022		09/15/2017	MBS Paydown		472	472	484	474		(1)		(1)		472			0	23	05/15/2022	1
312915 QG 9	FHR 1491 I PAC 7.50 4/15/2023		09/15/2017	MBS Paydown		4,394	4,394	4,658	4,461		(21)		(21)		4,394			0	219	04/15/2023	1
313398 P7 8	FHR 2334 TD PAC 6.5 7/15/2031		09/15/2017	MBS Paydown		1,647	1,647	1,723	1,691		(4)		(4)		1,647			0	71	07/15/2031	1
313399 PS 0	FHR 2347 VP PAC 6.5 3/15/2020		09/15/2017	MBS Paydown		11,656	11,656	12,311	11,774		(108)		(108)		11,656			0	514	03/15/2020	1
31339D 2V 9	FHR 2418 MB SEQ 6.0 2/15/2022		09/15/2017	MBS Paydown		14,943	14,943	15,911	15,174		(165)		(165)		14,943			0	598	02/15/2022	1
31339D QZ 4	FHR 2416 PG PAC 6.0 2/15/2022		09/15/2017	MBS Paydown		58,966	58,966	63,273	59,808		(546)		(546)		58,966			0	2,359	02/15/2022	1
3133T3 BU 1	FHR 1644 K PAC 6.75 12/15/2023		09/15/2017	MBS Paydown		9,722	9,722	10,632	9,954		(177)		(177)		9,722			0	436	12/15/2023	1
3133TB 4G 2	FHR 1991 PG PAC 6.0 9/15/2027		09/15/2017	MBS Paydown		6,586	6,586	6,829	6,677		(56)		(56)		6,586			0	262	09/15/2027	1
3133TC HE 1	FHR 2018 PG PAC 6.35 1/15/2028		09/15/2017	MBS Paydown		3,225	3,225	3,402	3,305		(59)		(59)		3,225			0	139	01/15/2028	1
3133TD 3A 2	FHR 2037 HB SEQ 9.0 3/15/2028		09/15/2017	MBS Paydown		4,241	4,241	4,638	4,438		(108)		(108)		4,241			0	260	03/15/2028	1
3133TH S8 1	FHR 2118 PE PAC 6.50 1/15/2029		09/15/2017	MBS Paydown		11,645	11,645	12,226	11,926		(193)		(193)		11,645			0	483	01/15/2029	1
3133TS F2 4	FHR 2303 CK SCH 6.0 4/15/2031		09/15/2017	MBS Paydown		8,446	8,446	8,722	8,587		(127)		(127)		8,446			0	367	04/15/2031	1
3133TU S7 4	FHR 2357 QH PAC 6.50 9/15/2031		09/15/2017	MBS Paydown		7,950	7,950	8,337	8,171		(198)		(198)		7,950			0	330	09/15/2031	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
31340Y DB 2	FHR 88-12 A PAC 9.25 11/15/2019		09/15/2017.	MBS Paydown		15	15	17	15				0		15			0	1	11/15/2019.	1
31358F M5 5	FNR 1991-12 H PAC 7.0 2/25/2021		09/25/2017.	MBS Paydown		427	427	449	429		(0)		(0)		427			0	20	02/25/2021.	1
31358G 5J 2	FNR 91-65Z ZX 6.50 6/25/2021		09/25/2017.	MBS Paydown		1,129	1,129	1,231	1,489		(1,948)		(1,948)		1,129			0	48	06/25/2021.	1
31358K DY 1	FNR 1991-G36 ZBX 7.00 11/25/2021		09/25/2017.	MBS Paydown		2,130	2,130	2,473	2,379		353		353		2,130			0	99	11/25/2021.	1
31358N H3 9	FNR G92-29 J SCH 8.00 7/25/2022		09/25/2017.	MBS Paydown		5,192	5,192	5,253	5,180		4		4		5,192			0	278	07/25/2022.	1
31358N M5 8	FNR 92-119Z ZX 8.00 07-25-22		09/25/2017.	MBS Paydown		3,593	3,593	3,624	3,687		(2)		(2)		3,593			0	196	07/25/2022.	1
31358P EE 3	FNR 1992-117 M PAC 7.0 7/25/2022		09/25/2017.	MBS Paydown		3,323	3,323	3,566	3,376		(7)		(7)		3,323			0	155	07/25/2022.	1
31358Q ZE 8	FNR G92-59 D TAC 6.0 10/25/2022		09/25/2017.	MBS Paydown		984	984	1,051	993		(4)		(4)		984			0	39	10/25/2022.	1
31358R Y7 2	FNR G92-66 KB PAC 7.0 12/25/2022		09/25/2017.	MBS Paydown		10,236	10,236	11,107	10,419		(129)		(129)		10,236			0	468	12/25/2022.	1
31359D H5 5	FNR 1993-155 PJ PAC 7.0 9/25/2023		09/25/2017.	MBS Paydown		14,088	14,088	15,597	14,468		(126)		(126)		14,088			0	660	09/25/2023.	1
31359H NW 0	FNR 1994-63 PK PAC 7.0 4/25/2024		09/25/2017.	MBS Paydown		5,773	5,773	6,379	5,940		(118)		(118)		5,773			0	261	04/25/2024.	1
31359L ZF 5	FNR 1995-19 ED SEQ 6.50 1/25/2022		09/25/2017.	MBS Paydown		1,965	1,965	2,099	1,992		(16)		(16)		1,965			0	84	01/25/2022.	1
31359N 2W 0	FNR 1997-19 PG PAC 7.0 4/18/2027		09/18/2017.	MBS Paydown		3,349	3,349	3,609	3,395		(22)		(22)		3,349			0	156	04/18/2027.	1
31359V GF 4	FNR 1999-1 PJ PAC 6.50 2/25/2029		09/25/2017.	MBS Paydown		27,798	27,798	29,562	28,611		(686)		(686)		27,798			0	1,170	02/25/2029.	1
313603 BQ 4	FNR 1989-79 D PAC 9.0 11/25/2019		09/25/2017.	MBS Paydown		1,356	1,356	1,504	1,367		(3)		(3)		1,356			0	84	11/25/2019.	1
3137BL AR 9	FMMV M036 A 4.16 12/15/2029		09/15/2017.	Partial Call		95,000	95,000	97,613	97,155		(2,155)		(2,155)		95,000			0	2,929	12/15/2029.	1FE
313921 JK 5	FNR 2001-57 PD PAC 6.50 10/25/2031		09/25/2017.	MBS Paydown		4,646	4,646	4,899	4,787		(113)		(113)		4,646			0	198	10/25/2031.	1
31392B SC 1	FNR 2002-6 L SEQ 6.0 2/25/2032		09/25/2017.	MBS Paydown		21,035	21,035	21,874	21,468		(471)		(471)		21,035			0	841	02/25/2032.	1
31392C EM 2	FNW 02-W2 AF5 SEQ HEL STP 6/25/32		09/25/2017.	MBS Paydown		7,154	7,154	6,870	6,796		241		241		7,154			0	315	06/25/2032.	1
31392E PC 8	FNR 2002-58 PG PAC 6.0 9/25/2032		09/25/2017.	MBS Paydown		34,066	34,066	35,904	35,027		(875)		(875)		34,066			0	1,357	09/25/2032.	1
31392K 5C 6	FHR 2455 GK PAC 6.50 5/15/2032		09/15/2017.	MBS Paydown		71,711	71,711	76,259	74,203		(2,437)		(2,437)		71,711			0	3,235	05/15/2032.	1
31392K LR 5	FHR 2450 PH PAC 6.0 5/15/2022		09/15/2017.	MBS Paydown		112,543	112,543	120,108	114,161		(1,002)		(1,002)		112,543			0	4,549	05/15/2022.	1
31392M 5R 9	FHR 2448 TX PAC 6.0 5/15/2032		09/15/2017.	MBS Paydown		30,684	30,684	32,231	31,510		(692)		(692)		30,684			0	1,247	05/15/2032.	1
31393X VH 7	FNW 2004-W3 A6 PAC 5.50 5/25/2034		09/25/2017.	MBS Paydown		644,343	644,343	617,361	634,262		7,139		7,139		644,343			0	22,464	05/25/2034.	1
31395X 3F 0	FHR 3018 UG PAC 5.50 10/15/2034		09/15/2017.	MBS Paydown		16,787	16,787	16,378	16,566		649		649		16,787			0	595	10/15/2034.	1
34074M JB 8	FL HSG FIN CORP A 2.80 07/01/2041		09/01/2017.	MBS Paydown		267,035	267,035	267,035	267,035				0		267,035			0	4,788	07/01/2041.	1FE
34074M JC 6	FL HSG FIN B TXBL 2.80 07/01/2041		09/01/2017.	MBS Paydown		261,167	261,167	261,167	261,167				0		261,167			0	4,775	07/01/2041.	1FE
34074M KA 8	FL ST HSG FIN CORP C 4.00 7/01/2027		07/01/2017.	Partial Call		55,000	55,000	55,000	55,000				0		55,000			0	2,204	07/01/2027.	1FE
34074M LW 9	FL HSG FIN CORP A 3.20 07/01/2030		07/01/2017.	Partial Call		40,000	40,000	40,000	40,000				0		40,000			0	1,280	07/01/2030.	1FE
34074M ND 9	FL HSG FIN TXBL REF 1 3.125 07/01/2037		09/01/2017.	MBS Paydown		376,579	376,579	376,579	376,579				0		376,579			0	7,692	07/01/2037.	1FE
34074M PF 2	FL HSG FIN CORP A 2.45 01/01/2043		09/01/2017.	MBS Paydown		136,324	136,324	136,324	136,333		0		0		136,324			0	2,293	01/01/2043.	1FE
34160P CY 3	FLORIDA ST 5.086 08/01/2017		08/01/2017.	Maturity		4,000,000	4,000,000	4,000,000	4,000,000				0		4,000,000			0	203,440	08/01/2017.	1FE
45201Y F2 8	IL HSG DEV A TXBL 4.18 08/01/2029		08/01/2017.	Partial Call		1,440,000	1,440,000	1,440,000	1,440,006		(6)		(6)		1,440,000			0	60,192	08/01/2029.	1FE
45201Y YL 5	IL HSG DEV AUTH B 2.75 06/01/2043		09/01/2017.	MBS Paydown		78,461	78,461	76,009	76,107		(1,145)		(1,145)		78,461			0	1,423	06/01/2043.	1FE
462467 NW 7	IA ST FIN SF MTGE SER 3 2.90 2/01/2042		09/01/2017.	Partial Call		180,000	180,000	154,451	180,000				0		180,000			0	3,637	02/01/2042.	1FE
49130T PR 1	KY ST HSG CORP A 4.25 07/01/2033		09/22/2017.	Partial Call		200,000	200,000	209,100	204,918		(4,918)		(4,918)		200,000			0	8,841	07/01/2033.	1FE
49130T PS 9	KY HSG CORP A 3.00 11/01/2041		09/01/2017.	Partial Call		120,000	120,000	120,000	120,000				0		120,000			0	2,500	11/01/2041.	1FE
49130T PT 7	KY HSG CORP B 3.00 11/01/2041		09/01/2017.	Partial Call		220,000	220,000	220,000	220,000				0		220,000			0	4,545	11/01/2041.	1FE
49130T UQ 7	KY HSG CORP A 3.86 01/01/2034		09/22/2017.	Partial Call		70,000	70,000	70,000	70,000		(0)		(0)		70,000			0	2,802	01/01/2034.	1FE
57419R D6 9	MD CMNTY DEV HSG A 3.50 09/01/2047		08/22/2017.	Partial Call		340,000	340,000	352,073	351,071		(11,309)		(11,309)		340,000			0	6,596	09/01/2047.	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)
57419R PL 3	MARYLAND CMNTY DEV E 2.857 09/01/2040		08/22/2017	Partial Call		15,000	15,000	15,000	15,000				0		15,000			0	249	09/01/2040	1FE
57429L AL 0	MARYLAND TRANS REV 6.48 7/01/22		07/01/2017	Sinking Fund Redemption		760,000	760,000	830,751	792,169		(32,169)		(32,169)		760,000			0	48,863	07/01/2022	1FE
57586N RP 8	MASS HSG FIN AGY A 3.495 12/01/2023		07/17/2017	Partial Call		50,000	50,000	50,000	50,000				0		50,000			0	982	12/01/2023	1FE
57586N RQ 6	MASS HSG FIN AGY A 4.145 12/01/2027		07/17/2017	Partial Call		175,000	175,000	175,000	175,000				0		175,000			0	4,079	12/01/2027	1FE
57586N RR 4	MASS HSG FIN AGY A 4.786 12/01/2032		07/17/2017	Partial Call		55,000	55,000	55,000	55,000				0		55,000			0	1,500	12/01/2032	1FE
57586N UR 0	MA ST HSG FIN A 4.375 01/15/2046		09/15/2017	MBS Paydown		335,695	335,695	337,002	336,829		(896)		(896)		335,695			0	8,739	01/15/2046	1FE
59334H FU 4	MIAMI-DADE CNTY TXBL A 2.875 11/01/2038		09/01/2017	MBS Paydown		128,999	128,999	128,999	128,999		(0)		(0)		128,999			0	2,491	11/01/2038	1FE
60416Q FW 9	MN HSG FIN REF 2.70 09/01/2041		09/01/2017	MBS Paydown		271,874	271,874	265,078	265,303		3,790		3,790		271,874			0	4,892	09/01/2041	1FE
60416Q GK 4	MN ST HSG FIN AGY D 2.73 08/01/2046		09/01/2017	MBS Paydown		77,349	77,349	77,349	77,349				0		77,349			0	1,430	08/01/2046	1FE
60636Y MJ 7	MO ST HSG DEV REF SER 1 4.20 01/01/2040		09/01/2017	MBS Paydown		30,241	30,241	30,241	30,241				0		30,241			0	847	01/01/2040	1FE
60636Y ML 2	MO HSG DEV REF TXBL 2 3.875 10/01/2036		09/01/2017	MBS Paydown		34,694	34,694	34,694	34,694				0		34,694			0	897	10/01/2036	1FE
60637B FA 3	MISSOURI HSG DEV C 2.97 08/01/2036		09/01/2017	MBS Paydown		94,290	94,290	94,290	94,290				0		94,290			0	1,802	08/01/2036	1FE
647200 2G 8	NM MTGE FIN B TXBL 2.75 08/01/2035		09/01/2017	MBS Paydown		69,028	69,028	69,028	69,028				0		69,028			0	1,306	08/01/2035	1FE
647200 4S 0	NEW MEXICO ST MTGE B 2.60 09/01/2040		09/01/2017	Partial Call		200,000	200,000	200,000	200,000				0		200,000			0	3,337	09/01/2040	1FE
649705 JJ 0	EMPIRE INS NY IND DEV 8.80 9/18 (EMPI)		09/11/2017	Sinking Fund Redemption		575,306	575,306	567,774	571,235		2,784		2,784		575,306			0	33,360	09/11/2018	3
64972C BD 4	NYC HSG DEV A TXBL 3.05 06/15/2036		09/15/2017	MBS Paydown		3,069,919	3,069,919	3,069,919	3,069,919				0		3,069,919			0	65,377	06/15/2036	1FE
649883 XV 2	NY MTGE AGY 183 4.45 10/01/2029		08/10/2017	Partial Call		180,000	180,000	180,000	180,000				0		180,000			0	4,552	10/01/2029	1FE
658207 MA 0	NC HSG FIN AGY 4.00 01/01/2030		07/01/2017	Sinking Fund Redemption		110,000	110,000	110,000	110,000				0		110,000			0	4,442	01/01/2030	1FE
658207 MA 0	NC HSG FIN AGY 4.00 01/01/2030		09/01/2017	Partial Call		70,000	70,000	70,000	70,000				0		70,000			0	2,832	01/01/2030	1FE
658207 RW 7	NC ST FIN AGY TXBL 36 3.907 07/01/2029		08/01/2017	Partial Call		565,000	565,000	565,000	564,992		8		8		565,000			0	27,711	07/01/2029	1FE
658207 RW 7	NC ST FIN AGY TXBL 36 3.907 07/01/2029		09/01/2017	Call		110,000	110,000	110,000	109,998		2		2		110,000			0	6,256	07/01/2029	1FE
677377 2N 2	OH HSG FIN AGY 1 7.50 07/01/2035		09/01/2017	Partial Call		93,575	93,575	93,575	93,575		0		0		93,575			0	5,264	07/01/2035	1
677377 2P 7	OHIO ST HSG FIN AGY SF 2.65 11/01/2041		09/01/2017	Partial Call		895,000	895,000	895,000	895,000		(0)		(0)		895,000			0	15,966	11/01/2041	1FE
83755N FY 3	SD HSG DEV TXBL 1 3.77 11/01/2035		08/15/2017	Partial Call		545,000	545,000	545,000	545,000				0		545,000			0	11,352	11/01/2035	1FE
83756C ML 6	SD HSG DEV AUTH TXBL A 3.80 05/01/2031		08/15/2017	Partial Call		35,000	35,000	35,000	35,000		0		0		35,000			0	879	05/01/2031	1FE
882750 NE 8	TX HSG & CMNTY AFFAIRS 2.875 07/01/2041		09/01/2017	Partial Call		200,000	200,000	199,809	199,825		175		175		200,000			0	5,885	07/01/2041	1FE
88275F NU 9	TEXAS ST DEPT OF HSG A 3.20 09/01/2039		09/01/2017	Partial Call		130,000	130,000	130,000	130,094		(94)		(94)		130,000			0	2,912	09/01/2039	1FE
91528N AA 9	UNM SANDOVAL REG MD 4.50 07/20/2036		07/20/2017	Sinking Fund Redemption		160,000	160,000	160,000	160,000				0		160,000			0	7,200	07/20/2036	1FE
92812U Q3 5	VA ST HSG DEV D 4.30 12/25/2043		09/25/2017	MBS Paydown		138,735	138,735	138,735	138,734				0		138,735			0	3,959	12/25/2043	1FE
92812U Q4 3	VA HSG DEV A 3.50 10/25/2037		09/25/2017	MBS Paydown		633,849	633,849	633,849	633,849				0		633,849			0	14,828	10/25/2037	1FE
92812U Q6 8	VA HSG DEV AUTH PT A 3.10 06/25/2041		09/25/2017	MBS Paydown		455,246	455,246	455,246	455,246				0		455,246			0	9,563	06/25/2041	1FE
92812U XA 1	VA ST HSG DEV A 6.00 3/25/2038		09/25/2017	MBS Paydown		122,449	122,449	131,939	130,853		(736)		(736)		122,449			0	4,989	03/25/2038	1FE
92812U XB 9	VIRGINIA ST HSG B 6.00 3/25/2038		09/25/2017	MBS Paydown		100,278	100,278	108,050	107,150		(2,015)		(2,015)		100,278			0	3,980	03/25/2038	1FE
92813T EE 6	VIRGINIA HSG AUTH SER A 3.25 08/25/2042		09/25/2017	MBS Paydown		1,177,029	1,177,029	1,176,551	1,176,566		192		192		1,177,029			0	25,318	08/25/2042	1FE
93978X EQ 9	WA HSG FIN A REF TXBL 3.00 09/01/2040		09/01/2017	Partial Call		780,000	780,000	780,000	777,297		2,703		2,703		780,000			0	15,375	09/01/2040	1FE
93978X ER 7	WA HSG FIN B REF TXBL 3.15 05/01/2041		09/01/2017	Partial Call		590,000	590,000	590,000	590,000				0		590,000			0	12,390	05/01/2041	1FE
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments					23,260,956	23,260,956	23,334,996	23,311,839	0	(47,720)	0	(47,720)	0	23,260,956	0	0	0	762,994	XXX	XXX
Bonds - Industrial and Miscellaneous																					
000366 AA 2	AASET 2017-1A A ABS SNR 3.967 05/16/2042		09/16/2017	MBS Paydown		397,250	397,250	397,248			2		2		397,250			0	3,058	05/16/2042	1FE
00077B 4W 0	AMAC 2002-9 A30 NAS 5.75 12/25/2032		09/25/2017	MBS Paydown		330	330	332	318		3		3		330			0	13	12/25/2032	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)
000780 NL 6	AMAC 2003-12 2A SEQ 5.50 12/25/33		09/25/2017.	MBS Paydown		2,001	2,001	2,028	1,956		40		40		2,001			0	67	12/25/2033.	1FM
00084Q AA 9	ACASC 2013-1A A1 CLO FLT 04/20/25		07/20/2017.	MBS Paydown		1,438,268	1,438,268	1,438,268	1,438,268				0		1,438,268			0	24,017	04/20/2025.	1FE
001406 AA 5	DCAL 2015-1A A1 ABS SEQ SNR 4.213 02/40		09/15/2017.	MBS Paydown		75,000	75,000	75,000	75,000				0		75,000			0	2,107	02/15/2040.	1FE
00164T AA 6	AMC EAST COMM LLC 5.74 01/15/2028		07/15/2017.	Sinking Fund Redemption		196,081	196,081	205,662	201,853		(454)		(454)		196,081			0	11,243	01/15/2028.	1FE
001752 AA 2	AMMC CLO 2012-10A E FLT 04/11/22		04/11/2017.	MBS Paydown		0	0	0	0		(113,273)		(113,273)		0			0	173,317	04/11/2022.	1AM
00175L AD 4	AMMC CLO 2014-14A B1L MEZ FLT 07/27/26		07/25/2017.	MBS Paydown		3,500,000	3,500,000	3,304,000	3,340,993		159,007		159,007		3,500,000			0	121,421	07/27/2026.	1AM
00176B AD 5	AMMC 2013-13A B3L CLO MEZ FLT 01/26/2026		07/24/2017.	MBS Paydown		4,200,000	4,200,000	3,979,500			220,500		220,500		4,200,000			0	73,289	01/26/2026.	3AM
00192J AA 4	APS 2016-1 1A SEQ SSNR FLT 07/31/2057 RE		09/27/2017.	MBS Paydown		425,483	425,483	379,211	384,690		15,540		15,540		425,483			0	2,982	07/27/2057.	1FE
001990 AH 3	ASG 2010-2 G65 SEQ CSTR 01/28/2037 RE		09/28/2017.	MBS Paydown		174,074	174,074	134,690	162,248		(296)		(296)		174,074			0	3,205	01/28/2037.	1FM
00213R AA 1	ARLFR 2012-1A A1 ABS FLT 12/15/2042		09/15/2017.	MBS Paydown		79,197	79,197	79,197	79,197				0		79,197			0	1,442	12/15/2042.	1FE
00214M AA 1	ARLFR 2014-1A A1 ABS SNR 2.92 06/15/2044		09/15/2017.	MBS Paydown		376,911	376,911	365,739	291,610		1,743		1,743		376,911			0	7,310	06/15/2044.	1FE
00249E AA 8	AA AIRCRAFT FIN 2013-1 3.596 11/01/2017		09/01/2017.	Sinking Fund Redemption		146,463	146,463	146,463	146,463				0		146,463			0	3,511	11/01/2017.	1FE
00432C CW 9	ACCSS 2005-B A3 ABS SNR FLT 07/25/2035		07/25/2017.	MBS Paydown		215,830	215,830	199,103	201,029		4,474		4,474		215,830			0	2,283	07/25/2035.	1FE
004375 FG 1	ACCR 2006-1 A4 SEQ SNR FLT 04/25/2036		09/25/2017.	MBS Paydown		1,837,191	1,837,191	1,574,842	1,655,864		62,574		62,574		1,837,191			0	15,515	04/25/2036.	1FM
004421 HR 7	ACE 2004-HE3 M2 MEZ FLT 11/25/2034		09/25/2017.	MBS Paydown		36,290	36,290	29,308	23,389		2,172		2,172		36,290			0	375	11/25/2034.	1FM
005055 ZZ 4	ACCRUENT LLC TL L+475 07/28/2023		09/29/2017.	Paydown		7,633	7,633	7,467			166		166		7,633			0	1	07/28/2023.	3FE
007036 GS 9	ARMT 2005-2 2A1 SEQ CSTR 06/25/2035		09/25/2017.	MBS Paydown		382,779	382,779	358,138	357,370		19,774		19,774		382,779			0	8,933	06/25/2035.	1FM
007036 SE 7	ARMT 2005-9 5A1 SEQ SSNR FLT 11/25/2035		09/25/2017.	MBS Paydown		101,684	101,684	70,933	75,466		2,104		2,104		101,684			0	962	11/25/2035.	1FM
00703Q AD 4	ARMT 2006-3 4A11 SEQ SSNR FLT 08/25/2036		09/25/2017.	MBS Paydown		452,954	452,954	322,022	320,103		30,016		30,016		452,954			0	3,396	08/25/2036.	1FM
009090 AA 9	AIR CANADA 2015-1A 3.60 03/15/2027		09/15/2017.	Sinking Fund Redemption		325,681	325,681	325,681	325,679		0		0		325,681			0	11,725	03/15/2027.	1FE
009090 AB 7	AIR CANADA 2015-1B 3.875 03/15/2023		09/15/2017.	Sinking Fund Redemption		103,772	103,772	103,772	103,771		0		0		103,772			0	4,021	03/15/2023.	2FE
00936C AE 2	AIRLE 2006-2A B CLO MEZ FLT 12/20/2020		07/20/2017.	MBS Paydown		594,141	594,141	568,704	580,744		9,386		9,386		594,141			0	7,984	12/20/2020.	1FE
009503 AA 1	AIRSP 2007-1A G1 ABS SNR FLT 06/15/2032	C	09/15/2017.	MBS Paydown		88,065	88,065	71,663	80,254		6,571		6,571		88,065			0	719	06/15/2032.	1AM
009503 AB 9	AIRSP 2007-1A G2 ABS SNR FLT 06/15/2032	C	09/15/2017.	MBS Paydown		634,066	634,066	542,550	564,977		8,211		8,211		634,066			0	5,201	06/15/2032.	1FE
01310T AT 6	ALBERTSON'S LLC B5 L+300 12/21/2022		09/29/2017.	Paydown		20,000	20,000	19,350			2		2		20,000			0	19	12/21/2022.	3FE
01447Y AA 2	ALESC 1A A1 CDO SSNR FLT 10/15/2033		07/15/2017.	MBS Paydown		29,909	29,909	28,413	28,890		455		455		29,909			0	378	10/15/2033.	1FE
01448A AA 3	ALESC 2A A1 CDO SSNR FLT 01/30/2034		07/30/2017.	MBS Paydown		5,884,688	5,884,688	5,766,994			106,116		106,116		5,884,688			0	25,739	01/30/2034.	1FE
01448M AA 7	ALESC 3A A1 CDO SSNR FLT 05/01/2034		07/15/2017.	MBS Paydown		22,567	22,567	20,064	20,131		2,064		2,064		22,567			0	262	05/01/2034.	1FE
01448Q AA 8	ALESC 4A A1 CDO SSNR FLT 07/30/2034		07/30/2017.	MBS Paydown		97,183	97,183	86,104	31,612		12,514		12,514		97,183			0	687	07/30/2034.	1FE
01448T AA 2	ALESC 5A A1 CDO SEQ SSNR FLT 12/23/2034		09/23/2017.	MBS Paydown		49,386	49,386	41,858	22,114		(28,677)		(28,677)		49,386			0	536	12/23/2034.	1FE
01448X AA 3	ALESC 6A A1 CDO SSNR FLT 03/23/2035		09/23/2017.	MBS Paydown		79,188	79,188	65,117	36,274		1,054		1,054		79,188			0	762	03/23/2035.	1FE
01448Y AB 9	ALESC 7A A1B CDO SSNR FLT 07/23/2035		09/23/2017.	MBS Paydown		203,372	203,372	175,662	178,008		11,985		11,985		203,372			0	2,417	07/23/2035.	1FE
014495 AB 1	ALESC 13A A1 CD0 SSNR FLT 09/23/2037		09/23/2017.	MBS Paydown		432,616	432,616	333,114	333,561		64,476		64,476		432,616			0	4,875	09/23/2037.	1FE
014498 AB 5	ALESC 14A A1 CDO SSNR FLT 09/23/2037		09/23/2017.	MBS Paydown		2,973,909	2,973,909	2,110,222	2,134,824		549,717		549,717		2,973,909			0	33,387	09/23/2037.	1AM
01449C AA 8	ALESC 8A A1A CDO SEQ SSNR FLT 12/23/2035		09/23/2017.	MBS Paydown		2,695,188	2,695,188	2,058,450	2,073,698		593,892		593,892		2,695,188			0	30,764	12/23/2035.	1AM
01449C AB 6	ALESC 8A A1B CDO SEQ SSNR FLT 12/23/35		09/23/2017.	MBS Paydown		4,211,231	4,211,231	3,303,184	3,333,987		56,612		56,612		4,211,231			0	49,394	12/23/2035.	1AM
01449T AA 1	ALESC 9A A1 CDO SEQ SSNR FLT 06/23/2036		09/23/2017.	MBS Paydown		3,079,753	3,079,753	2,248,245	2,271,576		28,256		28,256		3,079,753			0	35,366	06/23/2036.	1AM
01450A AA 8	ALESC 11A A1A CDO SEQ SSNR FLT 12/23/36		09/23/2017.	MBS Paydown		428,571	428,571	322,500	325,261		71,772		71,772		428,571			0	4,862	12/23/2036.	1FE
01450B AA 6	ALESC 15A A1 CDO SSNR FLT 12/23/2037		09/23/2017.	MBS Paydown		25,192	25,192	18,925	19,073		(7,114)		(7,114)		25,192			0	276	12/23/2037.	1AM
02146P AF 2	CWALT 2006-HY12 A5 NAS CSTR 08/25/2036		09/25/2017.	MBS Paydown		160,853	160,853	103,180	103,599		(9,747)		(9,747)		160,853			0	3,368	08/25/2036.	1FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
02146T AL 1	CWALT 2006-24CB A11 SEQ 5.75 06/25/2036	..	09/25/2017.	MBS Paydown		44,372	44,372	29,892	27,131		333		333		44,372			0	1,707	06/25/2036.	1FM
02146T AL 1	CWALT 2006-24CB A11 SEQ 5.75 06/25/2036	..	09/25/2017.	Pass-Through Loss			15,116	10,183					0					0		06/25/2036.	1FM
02150V AA 3	CWALT 2007-HY7C A1 SEQ SSNR FLT 08/25/37	..	08/25/2017.	Pass-Through Loss			(1,214)						0					0		08/25/2037.	1FM
02150V AA 3	CWALT 2007-HY7C A1 SEQ SSNR FLT 08/25/37	..	09/25/2017.	MBS Paydown		115,857	115,857	93,806	93,573		11,088		11,088		115,857			0	843	08/25/2037.	1FM
023654 AW 6	AMER WEST AIR 1999-1 7.93 01/02/2019	..	07/02/2017.	Sinking Fund Redemption		126,425	126,425	133,220	127,965		(769)		(769)		126,425			0	10,025	01/02/2019.	2FE
02377B AB 2	AM AIRLN 15-2 AA 3.60 09/22/2027	..	09/22/2017.	Sinking Fund Redemption		307,896	307,896	307,896	307,895		0		0		307,896			0	11,084	09/22/2027.	1FE
02377U AB 0	AMER AIRLINES 2013-2 4.95 01/15/2023	..	07/15/2017.	Sinking Fund Redemption		190,180	190,180	190,180	190,180				0		190,180			0	9,414	01/15/2023.	2FE
02580E CC 5	AMER EXPR BK FSB 6.00 09/13/17	..	09/13/2017.	Maturity		7,000,000	7,000,000	6,958,280	6,996,203		3,797		3,797		7,000,000			0	420,000	09/13/2017.	1FE
025816 AX 7	AMERICAN EXPRESS 6.15 08/28/2017	..	08/28/2017.	Maturity		6,000,000	6,000,000	5,999,270	5,999,937		63		63		6,000,000			0	369,000	08/28/2017.	1FE
02581F YE 3	AMER EXPR CENTUR 6.00 09/13/17	..	09/13/2017.	Maturity		4,000,000	4,000,000	3,990,200	3,999,111		889		889		4,000,000			0	240,000	09/13/2017.	1FE
02635P TQ 6	AMER GENL FIN MTN 6.50 09/15/2017	..	09/15/2017.	Maturity		1,000,000	1,000,000	820,000	919,372		80,628		80,628		1,000,000			0	65,000	09/15/2017.	4FE
02660L AA 8	AHMA 2006-4 1A11 SEQ SSNR FLT 10/25/2046	..	09/25/2017.	MBS Paydown		27,054	27,054	20,291	17,435		1,037		1,037		27,054			0	212	10/25/2046.	1FM
02660T CS 0	AHM 2004-4 4A SEQ FLT 02-25-2045	..	09/25/2017.	MBS Paydown		176,899	176,899	151,359	155,126		6,190		6,190		176,899			0	3,921	02/25/2045.	1FM
02660T DH 3	AHM 2005-1 6A SEQ FLT 06/25/2045	..	09/25/2017.	MBS Paydown		122,472	122,472	106,704	109,277		6,347		6,347		122,472			0	2,796	06/25/2045.	1FM
02660T EQ 2	AHM 2005-2 4A1 SEQ FLT 09/25/2045	..	09/25/2017.	MBS Paydown		132,137	132,137	113,330	115,205		5,809		5,809		132,137			0	2,483	09/25/2045.	1FM
02660V AE 8	AHMA 2005-1 3A11 SEQ SSNR FLT 11/25/2035	..	09/25/2017.	MBS Paydown		9,468	9,468	7,723	7,875		(121)		(121)		9,468			0	90	11/25/2035.	1FM
02665U AA 3	AH4R 2014-SFR2 A ABS SSNR 3.786 10/17/36	..	09/17/2017.	MBS Paydown		97,462	97,462	98,264	98,094		(114)		(114)		97,462			0	2,483	10/17/2036.	1FE
02665X AA 7	AH4R 2014-SFR3 A ABS SSNR 3.678 12/17/36	..	09/17/2017.	MBS Paydown		164,543	164,543	166,246	166,018		(278)		(278)		164,543			0	4,080	12/17/2036.	1FE
02666A AA 6	AH4R 2015-SFR1 A ABS SEQ SNR 3.467 04/45	..	09/17/2017.	MBS Paydown		213,753	213,753	215,577	215,255		(281)		(281)		213,753			0	4,883	04/17/2052.	1FE
02666B AA 4	AH4R 2015-SFR2 A ABS SSNR 3.732 10/17/45	..	09/17/2017.	MBS Paydown		37,698	37,698	37,697	37,691		(3)		(3)		37,698			0	938	10/17/2045.	1FE
026929 AA 7	AHM 2006-3 11A1 SEQ SSNR FLT 12/25/2046	..	09/25/2017.	MBS Paydown		223,852	223,852	175,444	177,039		22,126		22,126		223,852			0	1,999	12/25/2046.	1FM
03072S JC 0	AMSI 2003-8 AF4 SEQ 5.32 10/25/33	..	09/25/2017.	MBS Paydown		60,362	60,362	60,356	60,163		(18)		(18)		60,362			0	2,486	10/25/2033.	1FM
03072S RC 1	AMSI 2004-FR1W A6 SEQ STP 05/25/2034	..	09/25/2017.	MBS Paydown		79,823	79,823	77,428	77,924		173		173		79,823			0	2,417	05/25/2034.	1FM
03215P BN 8	AMRES 1997-1 A7 SEQ 7.61 03/25/27	..	09/25/2017.	MBS Paydown		12,753	12,753	12,739	12,753				0		12,753			0	550	03/25/2027.	1FM
03215P DM 8	AMRES 1998-1 A5 SEQ STP 10/25/27	..	09/25/2017.	MBS Paydown		49,596	49,596	49,627	49,596				0		49,596			0	2,445	10/25/2027.	1FM
03235T AA 5	ACEF 2014-1A A ABS 8.00 12/20/24	..	09/20/2017.	MBS Paydown		35,240	35,240	35,240	35,240				0		35,240			0	1,902	12/20/2024.	1AM
03763K AB 2	AASET 2014-1 A ABS SNR 5.125 12/15/2029	..	09/15/2017.	MBS Paydown		121,240	121,240	121,240	121,240				0		121,240			0	4,142	12/15/2029.	1FE
03766K AA 1	AASET 2016-1A A ABS SNR 4.875 03/17/2036	..	09/15/2017.	MBS Paydown		262,500	262,500	258,758	259,197		616		616		262,500			0	8,531	03/17/2036.	1FE
03789X AA 6	DIN 2014-1 A2 ABS 4.277 09/05/44	..	08/25/2017.	Banc Of America Securities		6,889,805	7,000,000	7,000,000	7,000,000				0		7,000,000		(110,195)	(110,195)	162,302	09/05/2044.	2AM
038779 AA 2	ARBYS 2015-1A A2 ABS SEQ SNR 4.969 10/45	..	07/30/2017.	MBS Paydown		17,500	17,500	17,500	17,500		0		0		17,500			0	653	10/30/2045.	2AM
04249@ AD 3	ARMY & AIR FORCE 4.95 10/15/2024	..	09/15/2017.	Paydown		33,056	33,056	33,056	33,056				0		33,056			0	1,091	10/15/2024.	1
04544P AD 1	ABSHE 2006-HE5 A4 SEQ FLT 07/25/2036	..	09/25/2017.	MBS Paydown		180,423	180,423	117,241	137,461		(53,410)		(53,410)		180,423			0	1,339	07/25/2036.	1FM
05178T AA 9	AURORA MILITARY 5.82 07/15/2034	..	07/15/2017.	Sinking Fund Redemption		14,600	14,600	14,600	14,600				0		14,600			0	850	07/15/2034.	1FE
05352N AA 0	AVNT 2017-A A ABS SSNR 2.41 03/15/2021	..	09/15/2017.	MBS Paydown		2,247,152	2,247,152	2,247,039			65		65		2,247,152			0	15,161	03/15/2021.	1FE
05531U AN 0	BCAP 2009-RR5 7A1 SEQ SSNR CSTR 6/26/35	..	09/26/2017.	MBS Paydown		110,478	110,478	107,992	108,190		3,479		3,479		110,478			0	4,137	06/26/2035.	1FM
05532E BB 0	BCAP 2009-RR10 15A1 SEQ SSNR 5.50 3/36	..	09/26/2017.	MBS Paydown		105,637	105,637	104,053	104,817		65		65		105,637			0	3,926	03/26/2036.	1FM
05532E CE 3	BCAP 2009-RR10 9A2 MEZ SSUP 6.00 5/26/37	..	09/26/2017.	MBS Paydown		206,649	206,649	56,787	105,505		32,472		32,472		206,649			0	8,252	06/26/2037.	1FM
05532E CE 3	BCAP 2009-RR10 9A2 MEZ SSUP 6.00 5/26/37	..	09/26/2017.	Pass-Through Loss			20,137						0					0		06/26/2037.	1FM
05532M AG 2	BCAP 2009-RR15 4A2 MEZ 6.00 5/26/2036	..	09/26/2017.	MBS Paydown		232,828	232,828	122,309	135,673		62,251		62,251		232,828			0	10,199	05/26/2036.	1FM
05532M AG 2	BCAP 2009-RR15 4A2 MEZ 6.00 5/26/2036	..	09/26/2017.	Pass-Through Loss			87,158						0					0		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					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)
05532T FD 9	BCAP 2010-RR1 3A13 SUB SSUP CSTR 12/35		09/20/2017.	MBS Paydown		644,714	644,714	638,267	640,435		7,480		7,480		644,714			0	15,246	12/20/2035.	1FM
05533C MC 9	BCAP 2010-RR6 20A8 SEQ WAC 11/26/2035		08/26/2017.	MBS Paydown		54,962	54,962	49,466	53,361		276		276		54,962			0	764	11/26/2035.	1FM
05533D AG 1	BCAP 2010-RR7 1A7 SUB CSTR 04/26/2035 RE		09/26/2017.	MBS Paydown		136,679	136,679	113,700	120,852		(89,874)		(89,874)		136,679			0	3,120	04/26/2035.	1FM
05533F AK 7	BCAP 2011-R11 2A1 SEQ 5.5 12/26/2035		09/26/2017.	MBS Paydown		210,945	210,945	209,363	207,807		1,449		1,449		210,945			0	7,718	12/26/2035.	1FM
05533F LR 0	BCAP 2011-R11 32A5 SEQ SSNR FLT 02/26/36		09/26/2017.	MBS Paydown		526,502	526,502	505,442	503,844		(379)		(379)		526,502			0	12,402	02/26/2036.	1FM
05533G CN 7	BCAP 2010-RR9 6A1 SEQ SSNR 6.00 10/26/35		09/26/2017.	MBS Paydown		176,953	176,953	167,663	170,557		1,140		1,140		176,953			0	7,075	10/26/2035.	1FM
05533H AK 3	BCAP 2010-RR10 1A10 SEQ CSTR 09/27/36 RE		09/27/2017.	MBS Paydown		308,704	308,704	298,672	303,711		4,568		4,568		308,704			0	7,111	09/27/2036.	1FM
05533N AJ 3	BCAP 2010-RR12 1A9 MEZ FLT 06/26/2037 RE		09/26/2017.	MBS Paydown		229,165	229,165	195,409	197,911		5,860		5,860		229,165			0	4,214	06/26/2037.	1FM
05533N AJ 3	BCAP 2010-RR12 1A9 MEZ FLT 06/26/2037 RE		09/26/2017.	Pass-Through Loss			92,948						0					0		06/26/2037.	1FM
05533N DJ 0	BCAP 2010-RR12 5A2 SUB CSTR 11/26/35 RE		09/26/2017.	MBS Paydown		1,192,418	1,192,418	918,162	1,058,560		141,468		141,468		1,192,418			0	25,435	11/26/2035.	1FM
05534D AU 9	BCAP 2012-RR1 4A1 SEQ SSNR CSTR 01/36 RE		09/26/2017.	MBS Paydown		437,677	437,677	385,156	401,465		8,337		8,337		437,677			0	9,637	01/26/2036.	1FM
05539B AD 6	BCAP 2012-RR3 1A44 SUB 4.5 12/26/2037 RE		09/26/2017.	MBS Paydown		340,522	340,522	311,152	328,475		(15,379)		(15,379)		340,522			0	9,882	12/26/2037.	1FM
05540X BK 8	BCAP 2012-RR4 5A5 SUB SSNR CSTR 05/36 RE		09/26/2017.	MBS Paydown		785,847	785,847	730,837	813,231		(12,517)		(12,517)		785,847			0	14,965	05/26/2036.	1FM
05540X BQ 5	BCAP 2012-RR4 6A1 SEQ SSNR CSTR 11/35 RE		09/26/2017.	MBS Paydown		1,059,098	1,059,098	932,006	959,250		77,811		77,811		1,059,098			0	22,360	11/26/2035.	1FM
05541D AU 0	BCAP 2012-RR8 4A3 SUB FLT 11/20/2036 RE		09/20/2017.	MBS Paydown		679,954	679,954	561,812	599,850		30,629		30,629		679,954			0	5,425	11/20/2036.	1FM
055451 AU 2	BHP FINANCE USA 3.85 09/30/2023	C	09/12/2017.	Cash Tender		4,369,320	4,000,000	3,995,080	3,996,479		3,521		3,521		4,000,000		369,320	369,320	146,300	09/30/2023.	1FE
05545J AJ 8	BCAP 2015-RR3 4A1 SEQ SSNR FLT 02/37 RE		09/25/2017.	MBS Paydown		273,941	273,941	244,493	247,915		8,567		8,567		273,941			0	2,070	02/27/2037.	1AM
05584@ AA 9	GE HUNTSVILLE CTL 3.47 08/15/2035		09/15/2017.	Paydown		37,072	37,072	37,072	22,007				0		37,072			0	796	08/15/2035.	1FE
05584A AA 8	HGVGI 2017-1A A ABS SNR 2.94 05/25/2029		09/25/2017.	MBS Paydown		333,549	333,549	333,465			16		16		333,549			0	3,526	05/25/2029.	1FE
05586* AA 9	GE SPARTANBURG CTL 3.97 07/15/2032		09/15/2017.	Paydown		47,477	47,477	47,477					0		47,477			0	476	07/15/2032.	1FE
05874P AA 4	BALLY 2013-1A A1.CLO FLT 05/20/2025		08/20/2017.	MBS Paydown		192,946	192,946	192,946	192,946				0		192,946			0	3,255	05/20/2025.	1FE
058927 AG 9	BAFC 2006-A 3A2 PT SSNR FLT 02/20/2036		09/20/2017.	MBS Paydown		38,786	38,786	32,834	29,333		(1,430)		(1,430)		38,786			0	906	02/20/2036.	1FM
058927 AG 9	BAFC 2006-A 3A2 PT SSNR FLT 02/20/2036		09/20/2017.	Pass-Through Loss			5,443						0					0		02/20/2036.	1FM
058931 AD 8	BAFC 2006-3 2A1 SEQ SSNR 6.0 03/25/2036		09/25/2017.	Pass-Through Loss			27,499				(59,607)		(59,607)					0		03/25/2036.	1FM
058931 BL 9	BAFC 2006-3 5A8 SEQ 5.50 03/25/36		08/25/2017.	Pass-Through Loss			1,444						0					0		03/25/2036.	1FM
058931 BL 9	BAFC 2006-3 5A8 SEQ 5.50 03/25/36		09/25/2017.	MBS Paydown		18,018	18,018	17,924	16,259		117		117		18,018			0	679	03/25/2036.	1FM
059333 ZZ 0	BACKCOUNTRY.COM LIBOR+725 6/30/2020		08/11/2017.	Paydown		4,169,224	4,169,224	4,127,532	4,126,913		42,311		42,311		4,169,224			0	244,925	06/30/2020.	2FE
05946X H7 1	BAFC 2005-H 3A1 SEQ SSNR FLT 11/20/2035		09/20/2017.	MBS Paydown		47,587	47,587	43,308	43,267		(20,158)		(20,158)		47,587			0	1,069	11/20/2035.	4FM
05946X H7 1	BAFC 2005-H 3A1 SEQ SSNR FLT 11/20/2035		09/20/2017.	Pass-Through Loss			191	174					0		191		(191)	(191)		11/20/2035.	4FM
05946X Y7 2	BAFC 2005-8 2A8 NAS SSNR 5.75 01/25/2036		09/25/2017.	MBS Paydown		380,530	380,530	376,230	372,393		(1,156)		(1,156)		380,530			0	13,999	01/25/2036.	2FM
05946X Y7 2	BAFC 2005-8 2A8 NAS SSNR 5.75 01/25/2036		09/25/2017.	Pass-Through Loss			48,913						0					0		01/25/2036.	2FM
05946X YV 9	BAFC 2005-F 2A1 SEQ SNR FLT 09/20/2035		09/20/2017.	MBS Paydown		356,731	356,731	319,060			12,678		12,678		356,731			0	7,071	09/20/2035.	1FM
05946X YV 9	BAFC 2005-F 2A1 SEQ SNR FLT 09/20/2035		09/20/2017.	Pass-Through Loss			28,061						0		2,696		(2,696)	(2,696)		09/20/2035.	1FM
05948K ZB 8	BOAA 2005-4 CB2 SEQ SSNR FLT 05/25/2035		09/25/2017.	MBS Paydown		57,966	57,966	43,590	34,897		(2,158)		(2,158)		57,966			0	563	05/25/2035.	1FM
05948K ZB 8	BOAA 2005-4 CB2 SEQ SSNR FLT 05/25/2035		09/25/2017.	Pass-Through Loss			7,797						0					0		05/25/2035.	1FM
05948K ZF 9	BOAA 2005-4 CB6 SEQ FLT 5/25/2035		09/25/2017.	MBS Paydown		118,769	118,769	86,534	80,155		(3,706)		(3,706)		118,769			0	1,072	05/25/2035.	1FM
05948K ZF 9	BOAA 2005-4 CB6 SEQ FLT 5/25/2035		09/25/2017.	Pass-Through Loss			15,976						0					0		05/25/2035.	1FM
05948X 5S 6	BOAMS 2004-C 2A1 SEQ CSTR 04/25/34		09/25/2017.	MBS Paydown		69,912	69,912	62,134	61,837		5,162		5,162		69,912			0	1,677	04/25/2034.	1FM
05948X 5V 9	BOAMS 2004-C B1 MEZ FLT 04/25/2034		09/25/2017.	MBS Paydown		209,542	209,542	195,922	196,052		4,690		4,690		209,542			0	5,000	04/25/2034.	1FM
05948X T2 7	BOAMS 2004-A 2A2 PT SNR FLT 02/34		09/25/2017.	MBS Paydown		240,802	240,802	237,190	237,508		1,310		1,310		240,802			0	5,624	02/25/2034.	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)
05949A H8 6	BOAMS 2005-A 2A1 PT SNR FLT 02/25/2035		09/25/2017	MBS Paydown		75,353	75,353	72,857	73,069		(3,158)		(3,158)		75,353			0	1,873	02/25/2035	1FM
05949A H9 4	BOAMS 2005-A 2A2 PT SSNR FLT 02/25/2035		09/25/2017	MBS Paydown		94,103	94,103	91,633	91,854		(3,077)		(3,077)		94,103			0	2,339	02/25/2035	1FM
05949C GW 0	BOAMS 2005-8 A9 PAC 5.50 9/25/35		08/25/2017	MBS Paydown		178,783	178,783	172,516	153,389		(1,779)		(1,779)		178,783			0	6,022	09/25/2035	1FM
05949C GW 0	BOAMS 2005-8 A9 PAC 5.50 9/25/35		09/25/2017	Pass-Through Loss			15,228	12,528			1,282		1,282					0		09/25/2035	1FM
05949C HM 1	BOAMS 2005-I 1A1 SEQ SSNR CSTR 10/25/35		09/25/2017	MBS Paydown		26,009	26,009	22,865	23,122		(9,342)		(9,342)		26,009			0	556	10/25/2035	1FM
05949C HM 1	BOAMS 2005-I 1A1 SEQ SSNR CSTR 10/25/35		09/25/2017	Pass-Through Loss			894						0					0		10/25/2035	1FM
05949C KS 4	BOAMS 2005-J 2A3 SEQ SSNR CSTR 11/35		09/25/2017	MBS Paydown		7,291	7,291	6,787	7,059		(33)		(33)		7,291			0	176	11/25/2035	1FM
05949C KS 4	BOAMS 2005-J 2A3 SEQ SSNR CSTR 11/35		09/25/2017	Pass-Through Loss			756						0					0		11/25/2035	1FM
05949C NN 2	BOAMS 2005-11 1A10 SEQ 6.00 12/25/2035		09/25/2017	MBS Paydown		64,306	64,306	61,177	61,483		7,528		7,528		64,306			0	2,321	12/25/2035	2FM
05949C NN 2	BOAMS 2005-11 1A10 SEQ 6.00 12/25/2035		09/25/2017	Pass-Through Loss			45,825	43,596					0					0		12/25/2035	2FM
05950M AJ 9	BAFC 2006-G 3A3 PT SSUP FLT 07/20/2036		09/20/2017	MBS Paydown		573,902	573,902	550,228	550,731		7,868		7,868		573,902			0	12,572	07/20/2036	1FM
05950P AF 0	BAFC 2006-H 2A3 PT SSNR FLT 09/20/2046		09/20/2017	MBS Paydown		521,836	521,836	446,454	432,210		28,525		28,525		521,836			0	11,856	09/20/2046	1FM
05950P AF 0	BAFC 2006-H 2A3 PT SSNR FLT 09/20/2046		09/20/2017	Pass-Through Loss			106,015						0					0		09/20/2046	1FM
05950T AC 9	BOAMS 2006-B 2A1 SEQ SSNR CSTR 11/20/46		08/20/2017	MBS Paydown		58,567	58,567	48,427	48,419		2,334		2,334		58,567			0	1,389	11/20/2046	1FM
05950T AC 9	BOAMS 2006-B 2A1 SEQ SSNR CSTR 11/20/46		09/20/2017	Pass-Through Loss			49,187	40,671			(2,126)		(2,126)					0		11/20/2046	1FM
05951F AB 0	BAFC 2007-1 TA1B SEQ AFC 1/25/2037		09/25/2017	MBS Paydown		2,753	2,753	2,616	1,898		(213)		(213)		2,753			0	73	01/25/2037	1FM
05951F AB 0	BAFC 2007-1 TA1B SEQ AFC 1/25/2037		09/25/2017	Pass-Through Loss			1,499	1,424					0					0		01/25/2037	1FM
05951K AN 3	BAFC 2006-7 1A12 SEQ SSNR 6.00 09/25/36		09/25/2017	MBS Paydown		154,831	154,831	146,479			(4,695)		(4,695)		154,831			0	5,418	09/25/2036	2FM
05951K AN 3	BAFC 2006-7 1A12 SEQ SSNR 6.00 09/25/36		09/25/2017	Pass-Through Loss			7,964						0					0		09/25/2036	2FM
05951U AC 5	BAFC 2006-8T2 A2 SEQ 5.7908 10/25/2036		09/25/2017	MBS Paydown		1,964	1,964	1,859	1,442		48		48		1,964			0	60	10/25/2036	1FM
05951U AC 5	BAFC 2006-8T2 A2 SEQ 5.7908 10/25/2036		09/25/2017	Pass-Through Loss			677	640					0					0		10/25/2036	1FM
05951V AV 1	BAFC 2006-I 6A1 SEQ SSNR FLT 10/20/2046		09/20/2017	MBS Paydown		167,822	167,822	137,792	133,507		8,439		8,439		167,822			0	1,275	10/20/2046	1FM
059522 AA 0	BAFC 2007-C 6A1 SEQ SSNR FLT 05/20/2047		09/20/2017	MBS Paydown		629,799	629,799	541,627	546,248		51,494		51,494		629,799			0	4,773	05/20/2047	1FM
059522 AU 6	BAFC 2007-C 1A2 PT SSNR FLT 05/20/2036		09/20/2017	MBS Paydown		960,375	960,375	866,518	858,797		45,785		45,785		960,375			0	20,118	05/20/2036	1FM
059522 AU 6	BAFC 2007-C 1A2 PT SSNR FLT 05/20/2036		09/20/2017	Pass-Through Loss			26,175						0					0		05/20/2036	1FM
05952X AL 8	BAFC 2010-R4 2A4 SEQ SSUP 5.50 3/26/2037		09/26/2017	MBS Paydown		163,453	163,453	117,880	139,160		97,108		97,108		163,453			0	5,707	03/26/2037	3FM
05953Y AH 4	BAFC 2007-4 TA1B SEQ STP 05/25/37		09/25/2017	MBS Paydown		16,960	16,960	14,828	12,916		(587)		(587)		16,960			0	585	05/25/2037	1FM
05953Y AH 4	BAFC 2007-4 TA1B SEQ STP 05/25/37		09/25/2017	Pass-Through Loss			6,638	5,803					0					0		05/25/2037	1FM
05954D AL 0	BAFC 2007-E 6A1 PT SSNR CSTR 09/20/37		09/20/2017	MBS Paydown		1,742	1,742	1,510	1,443		(5,035)		(5,035)		1,742			0	58	09/20/2037	1FM
05954D AL 0	BAFC 2007-E 6A1 PT SSNR CSTR 09/20/37		09/20/2017	Pass-Through Loss			54	47					0					0		09/20/2037	1FM
05954U AB 4	BAFC 2009-R9 1A2 SEQ SSNR 6.0 10/26/36		09/26/2017	MBS Paydown		295,099	295,099	247,883	275,573		19,652		19,652		295,099			0	11,391	10/26/2036	1FM
05955Q AA 4	BAFC 2009-R17 1A1 SEQ SSNR 6.00 8/26/37		09/26/2017	MBS Paydown		765,780	765,780	727,491	754,301		8,501		8,501		765,780			0	30,595	08/26/2037	1FM
05955T AC 4	BALL 2009-UB2 A4AB SEQ SSNR CSTR 12/49		09/24/2017	MBS Paydown		966,582	966,582	953,977	960,190		104,692		104,692		966,582			0	36,444	12/24/2049	1FE
05955V AB 1	BAFC 2010-R1 1A2 SUB SSNR 5.5001/26/2036		09/26/2017	MBS Paydown		926,523	926,523	884,830	910,749		13,969		13,969		926,523			0	35,148	01/26/2036	1FM
05990E AD 2	BAFC 2012-R6 2A2 MEZ FLT 07/26/2036 RE		09/26/2017	MBS Paydown		1,555	1,555	1,347			253		253		1,555			0	13	07/26/2036	1AM
05990E AD 2	BAFC 2012-R6 2A2 MEZ FLT 07/26/2036 RE		09/26/2017	Pass-Through Loss			3,255				54		54					0		07/26/2036	1AM
05990H AH 6	BAFC 2010-R2 1A3 MEZ 6.00 8/26/2037		09/26/2017	MBS Paydown		1,009,580	1,009,580	607,020	743,039		105,031		105,031		1,009,580			0	40,314	08/26/2037	1FM
05990H AH 6	BAFC 2010-R2 1A3 MEZ 6.00 8/26/2037		09/26/2017	Pass-Through Loss			102,080						0					0		08/26/2037	1FM
05990H AQ 6	BAFC 2010-R2 3A4 MEZ FLT 07/26/2035 RE		09/26/2017	MBS Paydown		457,666	457,666	444,937	445,435		3,380		3,380		457,666			0	9,703	07/26/2035	1FM
05990H AT 0	BAFC 2010-R2 4A3 MEZ 6.25 8/26/2036		09/26/2017	MBS Paydown		149,315	149,315	113,094	126,869		1,490		1,490		149,315			0	6,547	08/26/2036	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					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)
05990H AT 0	BAFC 2010-R2 4A3 MEZ 6.25 8/26/2036		09/26/2017.	Pass-Through Loss			11,854						0					0		08/26/2036.	1FM
06051G GL 7	BANK OF AMERICA CORP 3.705 04/24/2028		09/19/2017.	CITIGROUP		2,040,160	2,000,000	2,000,000					0		2,000,000		40,160	40,160	12,103	04/24/2028.	2FE
067901 AQ 1	BARRICK GOLD CORP 4.10 05/01/2023		09/21/2017.	Make Whole Call		2,068,568	1,882,000	1,878,180	1,879,401		2,599		2,599		1,882,000		186,568	186,568	68,588	05/01/2023.	2FE
07325D AF 1	BAYV 2006-C 1A5 NAS SNR 5.852 11/28/2036		09/28/2017.	MBS Paydown		62,986	62,986	62,986	62,986				0		62,986			0	1,921	11/28/2036.	1FM
07384M Q8 8	BSARM 2004-3 2A SEQ SNR FLT 07/25/2034		09/25/2017.	MBS Paydown		120,206	120,206	120,584			244		244		120,206			0	2,356	07/25/2034.	1FM
07384M S7 8	BSARM 2004-5 2A SEQ SNR FLT 07/25/2034		09/25/2017.	MBS Paydown		298,222	298,222	299,522			(465)		(465)		298,222			0	6,399	07/25/2034.	1FM
07384M S8 6	BSARM 2004-5 3A SEQ SNR FLT 07/25/2034		09/25/2017.	MBS Paydown		186,926	186,926	189,434			(402)		(402)		186,926			0	4,404	07/25/2034.	1Z
07384Y KF 2	BSABS 2003-AC4 A SEQ 5.5 09/25/2033		09/25/2017.	MBS Paydown		197,045	197,045	199,139	198,331		(273)		(273)		197,045			0	7,305	09/25/2033.	1FM
07384Y TL 0	BSABS 2004-SD2 A4 SEQ SNR FLT 03/25/2044		09/25/2017.	MBS Paydown		18,625	18,625	18,834			541		541		18,625			0	515	03/25/2044.	1Z
07386H PD 7	BALTA 2004-12 2A1 SEQ SNR FLT 01/25/2035		09/25/2017.	MBS Paydown		12,105	12,105	11,106	11,082		(2,635)		(2,635)		12,105			0	254	01/25/2035.	1FM
07386H QZ 7	BALTA 2005-2 2A3 SEQ PT SNR FLT 04/25/35		09/25/2017.	MBS Paydown		302,496	302,496	256,365	252,889		11,286		11,286		302,496			0	6,449	04/25/2035.	1FM
07386H UG 4	BALTA 2005-5 21A1 SEQ SSNR FLT 07/25/35		09/25/2017.	MBS Paydown		2,629	2,629	2,392	2,400		92		92		2,629			0	62	07/25/2035.	1FM
07386R AA 7	BSABS 2007-HE4 1A1 SEQ SSNR FLT 05/25/37		07/26/2017.	Pass-Through Loss		14							0				14	14		05/25/2037.	1FM
07386R AA 7	BSABS 2007-HE4 1A1 SEQ SSNR FLT 05/25/37		09/26/2017.	Pass-Through Loss		231							0				231	231		05/25/2037.	1FM
073870 AG 2	BALTA 2007-2 2A1 SEQ SSNR CSTR 04/37		08/25/2017.	Pass-Through Loss			285	169					0					0		04/25/2037.	1FM
073870 AG 2	BALTA 2007-2 2A1 SEQ SSNR CSTR 04/37		09/25/2017.	MBS Paydown		9,112	9,112	5,411	3,861		1,270		1,270		9,112			0	181	04/25/2037.	1FM
073879 GN 2	BSABS 2004-AC5 A2 SEQ FLT 10/25/2034		09/25/2017.	MBS Paydown		62,698	62,698	46,867	48,672		(124)		(124)		62,698			0	506	10/25/2034.	1FM
073879 M5 4	BSABS 2005-AC6 21A1 SEQ SNR 5.25 09/2020		09/25/2017.	MBS Paydown		165,843	165,843	167,813	167,196		887		887		165,843			0	5,578	09/25/2020.	1FM
073880 AG 1	BSARM 2007-1 3A1SEQ SSNR FLT 02/25/2047		09/25/2017.	MBS Paydown		379,862	379,862	314,118	311,329		29,042		29,042		379,862			0	9,846	02/25/2047.	1FM
073880 AG 1	BSARM 2007-1 3A1SEQ SSNR FLT 02/25/2047		09/25/2017.	Pass-Through Loss			(6,785)						0					0		02/25/2047.	1FM
07389N AC 9	BSABS 2006-SD4 2A1 SEQ SSNR FLT 10/25/36		09/25/2017.	MBS Paydown		107,379	107,379	96,407	96,581		1,874		1,874		107,379			0	2,299	10/25/2036.	1FM
09624W AF 3	BLUEM 2006-2A C CLO MEZ FLT 07/15/2018		09/01/2017.	MBS Paydown		52,814	52,814	52,022	52,296		(4,869)		(4,869)		52,814			0	749	07/15/2018.	2AM
09626Q AJ 6	BLUEM 2014-2A B2 CLO MEZ 4.085 07/20/26		07/20/2017.	MBS Paydown		6,000,000	6,000,000	6,000,000	6,000,000				0		6,000,000			0	183,825	07/20/2026.	1Z
09751W AA 9	BOLDINI LTD 3.6 07/19/35	C	07/19/2017.	Sinking Fund Redemption		175,000	175,000	177,510	176,858		(101)		(101)		175,000			0	6,281	07/19/2035.	1FE
09774X AU 6	BCM 1999-A A3 SEQ 5.98 01/15/2018		09/15/2017.	MBS Paydown		7,207	7,207	6,907	7,207		(3)		(3)		7,207			0	290	01/15/2018.	5AM
09774X BF 8	BCM 1999-B A5 SEQ 7.44 12/15/2029		09/15/2017.	MBS Paydown		4,936	4,936	4,936	2,356		5,396		5,396		4,936			0	234	12/15/2029.	6FE
11042A AA 2	BRITISH AIRWAYS 4.625 06/20/2024		09/20/2017.	Sinking Fund Redemption		170,056	170,056	170,252	170,190		(18)		(18)		170,056			0	5,888	06/20/2024.	1FE
11042B AA 0	BRITISH AIRWAYS 5.625 06/20/2020		09/20/2017.	Sinking Fund Redemption		197,118	197,118	197,118	197,118				0		197,118			0	8,316	06/20/2020.	2FE
118230 AE 1	BUCKEYE PARTNERS 5.125 07/01/2017		07/01/2017.	Maturity		5,000,000	5,000,000	4,990,700	4,999,490		510		510		5,000,000			0	256,250	07/01/2017.	2FE
12189P AD 4	BNSF 98-C TRUST 6.23 07/02/2018		07/02/2017.	Sinking Fund Redemption		36,881	36,881	33,828	36,881				0		36,881			0	2,298	07/02/2018.	1FE
12189P AE 2	BURLINGTON NORTH 7.16 01/02/20		07/02/2017.	Sinking Fund Redemption		10,732	10,732	11,886	10,732				0		10,732			0	768	01/02/2020.	1FE
12189P AJ 1	BNSF 01-1 TRUST 6.727 07/15/2022		07/15/2017.	Sinking Fund Redemption		5,942	5,942	6,999	6,194		(63)		(63)		5,942			0	400	07/15/2022.	1FE
12189P AL 6	BUR NTH/SAN FA 5.943 01/15/2022		07/15/2017.	Sinking Fund Redemption		390	390	390	390		0		0		390			0	23	01/15/2022.	1FE
12479L AA 8	CAI 2012-1A A ABS 3.47 10/25/2027	C	09/25/2017.	MBS Paydown		692,625	692,625	677,011	678,372		3,034		3,034		692,625			0	15,946	10/25/2027.	1FE
12479L AC 4	CAI 2013-1A A ABS 3.35 03/27/2028	C	09/25/2017.	MBS Paydown		367,500	367,500	362,589	363,689		757		757		367,500			0	8,175	03/27/2028.	1FE
12479R AD 9	CAUTO 2017-1A A1 ABS SNR 3.87 04/15/2047		09/15/2017.	MBS Paydown		20,000	20,000	19,994			0		0		20,000			0	255	04/15/2047.	1FE
12479R AE 7	CAUTO 2017-1A A2 ABS SNR 4.18 04/15/2047		09/15/2017.	MBS Paydown		12,500	12,500	12,498			0		0		12,500			0	172	04/15/2047.	1FE
12489W EL 4	CBASS 2002-CB1 B1 SUB FLT 08/25/30		09/25/2017.	MBS Paydown		9,530	9,530	8,386	9,406		(504)		(504)		9,530			0	248	08/25/2030.	1FM
12489W JQ 8	CBASS 2004-CB4 A6 NAS SNR 5.872 05/25/35		09/25/2017.	MBS Paydown		15,747	15,747	15,708			(20)		(20)		15,747			0	442	05/25/2035.	1FM
12489W NN 0	CBASS 2005-CB6 A3 SEQ SNR 5.12 07/25/35		09/25/2017.	MBS Paydown		50,268	50,268	49,954	49,825		(1,168)		(1,168)		50,268			0	1,284	07/25/2035.	1FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
125278 AC 5	CGCMT 2010-RR2 JA4A SEQ SSNR 6.068 2/51		09/19/2017.	MBS Paydown		2,897,691	2,897,691	3,131,204	2,923,891		(15,662)		(15,662)		2,897,691			0	125,117	02/19/2051.	3AM
125278 AC 5	CGCMT 2010-RR2 JA4A SEQ SSNR 6.068 2/51		09/19/2017.	Pass-Through Loss			0	0					0		0		(0)	(0)		02/19/2051.	3AM
125431 AH 9	CWHL 2006-HYB4 2A1 SSNR SEQ CSTR 36		09/20/2017.	MBS Paydown		91,822	91,822	89,828	54,473		11,441		11,441		91,822			0	2,193	06/20/2036.	1FM
125431 AH 9	CWHL 2006-HYB4 2A1 SSNR SEQ CSTR 36		09/20/2017.	Pass-Through Loss			9,950	9,734					0					0		06/20/2036.	1FM
12543K AM 6	COMMUNITY HEALTH TL G L+275 12/31/2019		09/29/2017.	Paydown		635,691	635,691	605,496			30,195		30,195		635,691			0	9,960	12/31/2019.	3FE
12543X AD 8	CWHL 2006-19 1A4 SEQ SSNR 6.0 01/25/37		09/25/2017.	MBS Paydown		259,361	259,361	233,901	210,041		(9,413)		(9,413)		259,361			0	10,381	01/25/2037.	1FM
12543X AD 8	CWHL 2006-19 1A4 SEQ SSNR 6.0 01/25/37		09/25/2017.	Pass-Through Loss			19,171						0					0		01/25/2037.	1FM
12544B AE 3	CWHL 2007-HY5 3A1 SEQ SSNR CSTR 09/37		09/25/2017.	MBS Paydown		10,096	10,096	7,676	3,947		(31,143)		(31,143)		10,096			0	227	09/25/2037.	1FM
125585 AF 6	CIT 1995-1 A5 SUB 9.05 8/15/2020		09/15/2017.	MBS Paydown		94,376	94,376	94,435	54,623		(1,704)		(1,704)		94,376			0	5,752	08/15/2020.	1AM
12558M AG 7	CITHE 2002-1 AF6 SEQ STP 02/25/2030		09/25/2017.	MBS Paydown		39,621	39,621	40,562	40,026		441		441		39,621			0	1,695	02/25/2030.	1FM
125634 AG 0	CLIF 2013-1A ABS 2.83 03/18/2028		09/18/2017.	MBS Paydown		125,000	125,000	124,982	124,988		2		2		125,000			0	2,358	03/18/2028.	1FE
125634 AL 9	CLIF 2013-3A A ABS 3.67 11/18/2028		09/18/2017.	MBS Paydown		59,113	59,113	59,109	59,110		1		1		59,113			0	1,446	11/18/2028.	1FE
125634 AN 5	CLIF 2014-1A A ABS PT SNR 3.29 06/18/29		09/18/2017.	MBS Paydown		153,221	153,221	153,158	153,119		17		17		153,221			0	3,346	06/18/2029.	1FE
125634 AQ 8	CLIF 2014-2A A ABS SNR 3.38 10/18/2029		09/18/2017.	MBS Paydown		733,718	733,718	715,985	716,771		2,639		2,639		733,718			0	16,468	10/18/2029.	1FE
12563L AA 5	CLIF 2016-1A A ABS SNR 4.21 02/18/41		09/18/2017.	MBS Paydown		218,844	218,844	218,821	218,823		3		3		218,844			0	6,084	02/18/2041.	1FE
12566U AN 4	CMALT 2007-A2 1A13 SSNR SEQ 5.7 R4-2		09/25/2017.	MBS Paydown		6,930	6,930	4,955	5,009		174		174		6,930			0	273	02/25/2037.	1FM
12566U AN 4	CMALT 2007-A2 1A13 SSNR SEQ 5.7 R4-2		09/25/2017.	Pass-Through Loss			1,143						0		(32)		32	32		02/25/2037.	1FM
12566V AE 2	CMALT 2007-A4 1A5 SEQ SSNR 5.75 04/25/37		09/25/2017.	MBS Paydown		49,740	49,740	40,901	39,252		(265)		(265)		49,740			0	1,867	04/25/2037.	1FM
12566V AE 2	CMALT 2007-A4 1A5 SEQ SSNR 5.75 04/25/37		09/25/2017.	Pass-Through Loss			24,528						0					0		04/25/2037.	1FM
12639C AA 5	CSMC 2009-RR4 A4A SEQ 5.695 09/15/40		07/15/2017.	MBS Paydown		368,332	368,332	311,284	364,237		15,514		15,514		368,332			0	12,235	09/15/2040.	1FE
12639C AG 2	CSMC 2009-RR4 A4B SUB 5.695 09/15/40		08/15/2017.	MBS Paydown		8,660,000	8,660,000	8,535,513	8,629,868		30,132		30,132		8,660,000			0	295,391	09/15/2040.	1FE
12640W AC 4	CSMC 2008-3R 1A2 MEZ FLT 07/26/2037 RE		09/25/2017.	MBS Paydown		133,941	133,941	119,574	117,880		(1,077)		(1,077)		133,941			0	3,688	07/26/2037.	5*
12640W AC 4	CSMC 2008-3R 1A2 MEZ FLT 07/26/2037 RE		09/25/2017.	Pass-Through Loss			2,820						0		(1,781)		1,781	1,781		07/26/2037.	5*
12641P AD 6	CSMC 2009-6R 1A2 SUB SSUP 5.75 1/26/36		09/26/2017.	MBS Paydown		584,201	584,201	584,201	582,016		638		638		584,201			0	22,149	01/26/2036.	1FM
12641P AJ 3	CSMC 2009-6R 2A1 EXC SEQ SSNR 5.50 10/35		08/26/2017.	MBS Paydown		224,564	224,564	224,564	223,656		3,197		3,197		224,564			0	8,833	10/26/2035.	1FM
12641P AM 6	CSMC 2009-6R 2A2 SUB SSUP 5.50 10/26/35		09/26/2017.	MBS Paydown		245,661	245,661	245,661	244,846		(85)		(85)		245,661			0	9,719	10/26/2035.	1FM
12641P AR 5	CSMC 2009-6R 2A6 MEZ SSUP 5.50 10/26/35		09/26/2017.	Pass-Through Loss			39,674	23,586			(54)		(54)					0		10/26/2035.	1FM
12641P AY 0	CSMC 2009-6R 4A2 SUB SSUP 5.50 11/26/35		07/26/2017.	MBS Paydown		16,671	16,671	16,473	16,570		176		176		16,671			0	640	11/26/2035.	1FM
12641P AZ 7	CSMC 2009-6R 4A3 SUB SSUP 5.50 11/26/35		09/26/2017.	MBS Paydown		145,051	145,051	142,393	143,968		364		364		145,051			0	5,593	11/26/2035.	1FM
12641P BC 7	CSMC 2009-6R 4A6 MEZ SSUP 5.50 11/26/35		07/26/2017.	Pass-Through Loss			15	2					0					0		11/26/2035.	1FM
12641P BJ 2	CSMC 2009-6R 6A1 EXC SEQ SSNR 5.50 9/35		09/26/2017.	MBS Paydown		156,968	156,968	157,536	156,431		621		621		156,968			0	5,867	09/26/2035.	1FM
12641P BR 4	CSMC 2009-6R 6A6 MEZ SSUP 5.50 9/26/35		07/26/2017.	Pass-Through Loss			(8)						0					0		09/26/2035.	1FM
12641P CB 8	CSMC 2009-6R 8A3 SUB SSUP 5.50 10/26/35		09/26/2017.	MBS Paydown		646,933	646,933	646,933	646,933				0		646,933			0	22,386	10/26/2035.	1FM
12641P CG 7	CSMC 2009-6R 9A2 SUB SSUP CSTR 4/26/36		09/26/2017.	MBS Paydown		14,505	14,505	14,505	14,481		63		63		14,505			0	324	04/26/2036.	1FM
12641P CH 5	CSMC 2009-6R 9A3 SUB SSUP CSTR 4/26/36		09/26/2017.	MBS Paydown		1,964	1,964	1,964	1,961		(1)		(1)		1,964			0	48	04/26/2036.	1FM
12641P CK 8	CSMC 2009-6R 9A5 MEZ SSUP CSTR 4/26/36		09/26/2017.	Pass-Through Loss			1,588	1,600			(1)		(1)		(18)		18	18		04/26/2036.	1FM
12641P CV 4	CSMC 2009-6R 11A2 SUB SSUP 5.50 1/26/36		09/26/2017.	MBS Paydown		312,061	312,061	312,061	310,945		2,277		2,277		312,061			0	11,377	01/26/2036.	1FM
12641P DC 5	CSMC 2009-6R 12A2 SUB SSUP 5.00 4/26/35		08/26/2017.	MBS Paydown		187,919	187,919	183,767	187,056		1,925		1,925		187,919			0	6,197	04/26/2035.	1FM
12641P DD 3	CSMC 2009-6R 12A3 SUB SSUP 5.00 4/26/35		08/26/2017.	MBS Paydown		398,441	398,441	388,896	395,611		920		920		398,441			0	13,199	04/26/2035.	1FM
12641Q AA 0	CSMC 2009-7R 3A3 MEZ 6.00 9/26/37		09/26/2017.	MBS Paydown		7,128	7,128	3,828	3,548		(1,106)		(1,106)		7,128			0	291	09/26/2037.	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)
12641Q AA 0	CSMC 2009-7R 3A3 MEZ 6.00 9/26/37	..	09/26/2017.	Pass-Through Loss			741						0					0		09/26/2037.	1FM
12641Q AE 2	CSMC 2009-7R 4A1 SEQ EXCH CSTR 7/26/37	..	09/26/2017.	MBS Paydown		177,643	177,643	177,382	176,514		805		805		177,643			0	6,678	07/26/2037.	1FM
12641Q AJ 1	CSMC 2009-7R 4A5 MEZ 6.00 7/26/2037	..	09/26/2017.	Pass-Through Loss			(297)						0		(352)		352	352		07/26/2037.	1FM
12641Q AN 2	CSMC 2009-7R 5A1 SEQ EXCH 5.50 11/26/35	..	09/26/2017.	MBS Paydown		174,832	174,832	174,832	174,191		223		223		174,832			0	6,220	11/26/2035.	1FM
12641Q AS 1	CSMC 2009-7R 5A5 MEZ 5.50 11/26/2035	..	09/26/2017.	Pass-Through Loss			41,617	23,705			147		147		(1,255)		1,255	1,255		11/26/2035.	1FM
12641Q AW 2	CSMC 2009-7R 6A1 SEQ EXCH 5.50 09/26/35	..	09/26/2017.	MBS Paydown		522,343	522,343	522,343	520,648		527		527		522,343			0	19,707	09/26/2035.	1FM
12641Q AY 8	CSMC 2009-7R 6A3 MEZ 5.50 9/26/35	..	09/26/2017.	Pass-Through Loss			15,359	9,330			19		19		(648)		648	648		09/26/2035.	1FM
12641Q BE 1	CSMC 2009-7R 7A3 SUB FLT 12/26/36	..	08/26/2017.	MBS Paydown		167,633	167,633	117,771	150,327		25,075		25,075		167,633			0	6,875	12/26/2036.	1FM
12641Q BF 8	CSMC 2009-7R 7A4 MEZ FLT 12/26/36	..	08/26/2017.	MBS Paydown		4,069	4,069	716	1,072		1,807		1,807		4,069			0	163	12/26/2036.	1FM
12641Q BF 8	CSMC 2009-7R 7A4 MEZ FLT 12/26/36	..	09/26/2017.	Pass-Through Loss			(241)				1		1		(18)		18	18		12/26/2036.	1FM
12641Q BQ 4	CSMC 2009-7R 8A6 MEZ STP 5/26/36	..	09/26/2017.	MBS Paydown		6,874	6,874	5,707	2,815		(12)		(12)		6,874			0	131	05/26/2036.	1FM
12641Q BV 3	CSMC 2009-7R 9A2 SUB 5.25 8/26/35	..	09/26/2017.	MBS Paydown		239,244	239,244	236,001	239,244				0		239,244			0	7,962	08/26/2035.	1FM
12641Q CH 3	CSMC 2009-7R 11A1 SEQ EXCH 2/26/35	..	09/26/2017.	MBS Paydown		243,236	243,236	243,236	242,539		255		255		243,236			0	8,982	02/26/2035.	1FM
12641Q CQ 3	CSMC 2009-7R 12A3 SUB 5.75 1/26/36	..	09/26/2017.	MBS Paydown		57,917	57,917	57,917	57,747		131		131		57,917			0	2,237	01/26/2036.	1FM
12641Q CS 9	CSMC 2009-7R 12A5 MEZ 5.75 1/26/36	..	09/26/2017.	Pass-Through Loss			(7)						0					0		01/26/2036.	1FM
12641Q CW 0	CSMC 2009-7R 13A1 SEQ EXCH 6.00 06/26/37	..	09/26/2017.	MBS Paydown		44,850	44,850	45,073	44,842		4		4		44,850			0	1,828	06/26/2037.	1FM
12641Q CZ 3	CSMC 2009-7R 13A4 MEZ 6.00 6/26/37	..	09/26/2017.	Pass-Through Loss			3,413	2,430			7		7					0		06/26/2037.	1FM
12641Q DM 1	CSMC 2009-7R 15A1 SEQ EXCH FLT 4/26/37	..	09/26/2017.	MBS Paydown		71,439	71,439	63,585	65,750		2,090		2,090		71,439			0	2,959	04/26/2037.	1FM
12641Q DQ 2	CSMC 2009-7R 15A4 SUB FLT 4/26/37	..	09/26/2017.	Pass-Through Loss			22,827				(25)		(25)					0		04/26/2037.	1FM
12641Q DV 1	CSMC 2009-7R 16A1 SEQ EXCH 5.75 2/26/36	..	09/26/2017.	MBS Paydown		56,787	56,787	56,694	54,517		(1,671)		(1,671)		56,787			0	2,047	02/26/2036.	1FM
12641Q DW 9	CSMC 2009-7R 16A2 MEZ 5.75 2/26/36	..	09/26/2017.	Pass-Through Loss			5,338	4,067			(14)		(14)					0		02/26/2036.	1FM
12641Q EA 6	CSMC 2009-7R 17A1 SEQ EXCH FLT 03/26/37	..	09/26/2017.	MBS Paydown		78,862	78,862	78,862	75,238		1,902		1,902		78,862			0	217	03/26/2037.	1FM
12641Q EK 4	CSMC 2009-7R 18A1 SEQ EXCH STP 3/26/37	..	09/26/2017.	MBS Paydown		84,461	84,461	84,461	84,461		2		2		84,461			0	1,031	03/26/2037.	1FM
12641Q EV 0	CSMC 2009-7R 1A1 SEQ EXCH 5.75 3/26/36	..	09/26/2017.	MBS Paydown		285,959	285,959	285,959	285,138		376		376		285,959			0	11,180	03/26/2036.	1FM
12641Q FC 1	CSMC 2009-7R 2A1 SEQ EXCH 5.50 8/26/35	..	09/26/2017.	MBS Paydown		45,116	45,116	45,116	44,982		310		310		45,116			0	1,657	08/26/2035.	1FM
12641R BN 9	CSMC 2009-8R 5A1 SEQ CSTR 5/26/2037	..	09/26/2017.	MBS Paydown		155,641	155,641	153,497	150,029		7,110		7,110		155,641			0	4,029	05/26/2037.	1FM
12641T AB 2	CSMC 2009-5R 1A2 SEQ SSUP CSTR 07/49 RE	..	09/26/2017.	MBS Paydown		287,530	287,530	219,199	221,656		(85,506)		(85,506)		287,530			0	6,464	06/26/2036.	1FM
12642N BQ 0	CSMC 2009-15R 3A1 SEQ SSNR CSTR 3/26/36	..	09/26/2017.	MBS Paydown		111,498	111,498	107,595	109,651		2,499		2,499		111,498			0	2,275	03/26/2036.	1FM
12643J AW 6	CSMC 2010-RR1 2B SEQ 5.695 09/15/2040 RE	..	08/15/2017.	MBS Paydown		6,070,000	6,070,000	6,259,688	6,081,352		(11,352)		(11,352)		6,070,000			0	207,049	09/15/2040.	1FE
12643K AW 3	CSMC 2010-RR2 2B SUB CSTR 09/15/39	..	07/15/2017.	MBS Paydown		3,362,865	3,362,865	3,180,450	3,337,796		46,361		46,361		3,362,865			0	143,100	09/15/2039.	1FE
12646U AK 4	CSMC 2013-IVR1 A2 SEQ SNR 3 0 3/25/2043	..	09/25/2017.	MBS Paydown		236,155	236,155	220,805	222,019		(154)		(154)		236,155			0	4,687	03/25/2043.	1FM
12646W AH 7	CSMC 2013-IVR2 A2 SEQ SNR 3.0 04/25/43	..	09/25/2017.	MBS Paydown		309,492	309,492	289,181	290,604		5,572		5,572		309,492			0	6,037	04/25/2043.	1FM
12646X AJ 1	CSMC 2013-IVR3 A2 SEQ SNR CSTR 05/25/43	..	09/25/2017.	MBS Paydown		570,595	570,595	540,282	541,713		6,640		6,640		570,595			0	10,509	05/25/2043.	1FM
12647G BZ 0	CSMC 2013-IVR4 A20 SEQ CSTR 07/25/2043	..	09/25/2017.	MBS Paydown		66,724	66,724	65,171	65,275		335		335		66,724			0	1,509	07/25/2043.	1FM
12647H BC 9	CSMC 2013-8R 4A2 MEZ FLT 12/27/2036 RE	..	09/28/2017.	Pass-Through Loss			(57,927)						0					0		12/27/2036.	1FM
12647H BJ 4	CSMC 2013-8R 5A1 SEQ FLT 12/27/2036 RE	..	09/27/2017.	MBS Paydown		639,670	639,670	607,087	628,628		13,466		13,466		639,670			0	5,197	12/27/2036.	1FM
12647P AK 4	CSMC 2013-7 A6 SEQ SNR 3.50 08/25/2043	..	09/25/2017.	MBS Paydown		420,988	420,988	405,727	406,706		(10,378)		(10,378)		420,988			0	9,319	08/25/2043.	1FM
126650 AN 0	CVS CAREMARK 6.204 10/10/25	..	09/10/2017.	Sinking Fund Redemption		65,504	65,504	66,996	66,029		(87)		(87)		65,504			0	2,705	10/10/2025.	2FE
126650 AW 0	CVS CAREMARK 5.298 01/11/27	..	09/10/2017.	Sinking Fund Redemption		48,815	48,815	48,815	48,815		(0)		(0)		48,815			0	1,725	01/11/2027.	2FE
126650 BQ 2	CVS CAREMARK 6.943 01/10/2030	..	09/10/2017.	Sinking Fund Redemption		65,490	65,490	76,898	74,886		(679)		(679)		65,490			0	3,030	01/10/2030.	2FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
126650 BV 1	CVS PT TRUST 5.773 01/10/2033	..	09/10/2017.	Sinking Fund Redemption		41,060	41,060	42,059	41,862		(44)		(44)		41,060			0	1,773	01/10/2033.	2FE
126650 BY 5	CVS CORP 5.926 01/10/2034	..	09/10/2017.	Sinking Fund Redemption		99,895	99,895	101,292	101,038		(61)		(61)		99,895			0	3,947	01/10/2034.	2FE
12665V AA 0	CVS PASS-THRU TR 2014 4.163 08/10/36	..	09/10/2017.	Sinking Fund Redemption		62,871	62,871	62,871	62,871				0		62,871			0	1,745	08/11/2036.	2FE
126670 JP 4	CWHL 2005-HYB9 1A1 SEQ SSNR FLT 02/20/36	..	08/20/2017.	Pass-Through Loss			120						0					0		02/20/2036.	1FM
126670 JP 4	CWHL 2005-HYB9 1A1 SEQ SSNR FLT 02/20/36	..	09/20/2017.	MBS Paydown		115,421	115,421	100,731	100,283		706		706		115,421			0	2,327	02/20/2036.	1FM
126670 NY 0	CWL 2005-16 2AF3 SEQ 5.669 5/25/2036	..	09/25/2017.	MBS Paydown		24,673	24,673	23,782	15,591		583		583		24,673			0	756	05/25/2036.	1FM
126670 NY 0	CWL 2005-16 2AF3 SEQ 5.669 5/25/2036	..	09/25/2017.	Pass-Through Loss			2,551	2,458					0					0		05/25/2036.	1FM
12667F 4N 2	CWALT 2005-7CB 2A3 NAS 5.5 04/25/2035	..	09/25/2017.	MBS Paydown		328,995	328,995	286,637	285,025		1,548		1,548		328,995			0	12,106	04/25/2035.	1FM
12667F 4N 2	CWALT 2005-7CB 2A3 NAS 5.5 04/25/2035	..	09/25/2017.	Pass-Through Loss			597						0					0		04/25/2035.	1FM
12667F 5E 1	CWALT 2005-6CB 1A3 SEQ SNR 5.25 04/25/35	..	09/25/2017.	MBS Paydown		159,989	159,989	143,016	135,491		861		861		159,989			0	5,623	04/25/2035.	1FM
12667F 5E 1	CWALT 2005-6CB 1A3 SEQ SNR 5.25 04/25/35	..	09/25/2017.	Pass-Through Loss			18,869						0					0		04/25/2035.	1FM
12667F EG 6	CWALT 2004-J2 3A3 PAC 5.50 4/25/2034	..	09/25/2017.	MBS Paydown		121,360	121,360	120,508	120,843		85		85		121,360			0	4,547	04/25/2034.	1FM
12667F LG 8	CWALT 2004-J5 1A6 NAS 5.687 7/25/2034	..	09/25/2017.	MBS Paydown		647	647	647	647				0		647			0	26	07/25/2034.	1FM
12667F RE 7	CWALT 2004-J6 1A1 SEQ 5.5 08/25/2024	..	09/25/2017.	MBS Paydown		204,160	204,160	207,222	205,269		(500)		(500)		204,160			0	7,860	08/25/2024.	1FM
12667F RG 2	CWALT 2004-J6 2A1 SEQ SNR 6.50 11/25/31	..	09/25/2017.	MBS Paydown		2,064	2,064	2,074			170		170		2,064			0	100	11/25/2031.	1FM
12667G AA 1	CWALT 2005-13CB A11 SEQ SNR FLT 05/35	..	09/25/2017.	MBS Paydown		703,370	703,370	595,339	590,797		(7,150)		(7,150)		703,370			0	6,951	05/25/2035.	1FM
12667G AA 1	CWALT 2005-13CB A11 SEQ SNR FLT 05/35	..	09/25/2017.	Pass-Through Loss			19,507						0		(2,456)		2,456	2,456		05/25/2035.	1FM
12667G AA 1	CWALT 2005-13CB A11 SEQ SNR FLT 05/35	..	09/30/2017.	Book Value Adjustment									0		9,391		(9,391)	(9,391)		05/25/2035.	1FM
12667G AC 7	CWALT 2005-13CB A3 SEQ 5.5 5/25/35	..	09/25/2017.	MBS Paydown		87,621	87,621	79,455	70,661		373		373		87,621			0	3,095	05/25/2035.	1FM
12667G AC 7	CWALT 2005-13CB A3 SEQ 5.5 5/25/35	..	09/25/2017.	Pass-Through Loss			2,430	1,298					0		(350)		350	350		05/25/2035.	1FM
12668A 4C 6	CWALT 2005-IM1 A2 MEZ SSUP FLT 1/25/2036	..	09/25/2017.	MBS Paydown		1,722,256	1,722,256	399,843	702,258	0	(1,036,530)		(1,036,530)		1,722,256			0	7,753	01/25/2036.	1FM
12668A 4C 6	CWALT 2005-IM1 A2 MEZ SSUP FLT 1/25/2036	..	09/25/2017.	Pass-Through Loss			(2,643,756)	41,615		(0)			(0)					0		01/25/2036.	1FM
12668B YA 5	CWALT 2006-7CB 1A9 SEQ 6.0 5-25-36	..	09/25/2017.	MBS Paydown		9,329	9,329	8,061	4,242		(138)		(138)		9,329			0	366	05/25/2036.	1FM
12668B YA 5	CWALT 2006-7CB 1A9 SEQ 6.0 5-25-36	..	09/25/2017.	Pass-Through Loss			1,075	1,182					0					0		05/25/2036.	1FM
126694 BE 7	CWHL 2005-HYB6 1A1 SEQ SNR FLT 10/35	..	09/20/2017.	MBS Paydown		54,555	54,555	47,261	45,262		3,276		3,276		54,555			0	1,213	10/20/2035.	1FM
126694 BE 7	CWHL 2005-HYB6 1A1 SEQ SNR FLT 10/35	..	09/20/2017.	Pass-Through Loss			19,769						0					0		10/20/2035.	1FM
126694 D5 4	CWHL 2006-HYB2 3A1 SEQ SSNR FLT 04/20/36	..	09/20/2017.	MBS Paydown		60,428	60,428	53,146	52,570		(16,913)		(16,913)		60,428			0	1,284	04/20/2036.	1FM
126694 D7 0	CWHL 2006-HYB2 4A1 SEQ SSNR FLT 04/20/36	..	09/20/2017.	MBS Paydown		274,501	274,501	236,764	237,022		25,647		25,647		274,501			0	6,300	04/20/2036.	1FM
126694 D7 0	CWHL 2006-HYB2 4A1 SEQ SSNR FLT 04/20/36	..	09/20/2017.	Pass-Through Loss			121,073						0					0		04/20/2036.	1FM
126694 HP 6	CWHL 2005-25 A10 SCH 5.50 11/35 6R-4	..	07/25/2017.	Pass-Through Loss			0						0					0		11/25/2035.	1FM
126694 HP 6	CWHL 2005-25 A10 SCH 5.50 11/35 6R-4	..	09/25/2017.	MBS Paydown		17,030	17,030	13,917	12,912		159		159		17,030			0	653	11/25/2035.	1FM
126694 QJ 0	CWHL 2005-HYB8 4A1 SEQ SSNR FLT 12/20/35	..	09/20/2017.	MBS Paydown		198,820	198,820	180,415			(17,112)		(17,112)		198,820			0	3,430	12/20/2035.	1FM
126694 QJ 0	CWHL 2005-HYB8 4A1 SEQ SSNR FLT 12/20/35	..	09/20/2017.	Pass-Through Loss			21,342						0		54		(54)	(54)		12/20/2035.	1FM
126694 UJ 5	CWHL 2005-31 1A1 SEQ SSNR FLT 01/25/2036	..	07/25/2017.	Pass-Through Loss			(60)						0		(52)		52	52		01/25/2036.	1FM
126694 UJ 5	CWHL 2005-31 1A1 SEQ SSNR FLT 01/25/2036	..	09/25/2017.	MBS Paydown		25,292	25,292	21,887	21,750		(15,702)		(15,702)		25,292			0	559	01/25/2036.	1FM
12669D US 5	CWHL 2002-39 A18 PAC 5.75 2/25/2033	..	09/25/2017.	MBS Paydown		158,857	158,857	158,633	158,617		(205)		(205)		158,857			0	5,311	02/25/2033.	1FM
12669F V8 3	CWHL 2004-HYB4 3A SEQ SNR FLT 09/20/2034	..	09/20/2017.	MBS Paydown		331,596	331,596	332,108			297		297		331,596			0	5,331	09/20/2034.	1Z
12669F VH 3	CWHL 2004-6 2A1 SEQ SNR FLT 05/25/2034	..	09/25/2017.	MBS Paydown		90,088	90,088	90,255			232		232		90,088			0	1,825	05/25/2034.	1FM
12669G A5 0	CWHL 2005-HYB3 1A1 PT SNR FLT 06/20/2035	..	09/20/2017.	MBS Paydown		117,458	117,458	106,887	107,334		3,628		3,628		117,458			0	2,334	06/20/2035.	1FM
12669G BY 6	CWHL 2004-HYB7 1A1 SEQ SNR FLT 11/20/34	..	09/20/2017.	MBS Paydown		152,937	152,937	153,604			(93)		(93)		152,937			0	2,567	11/20/2034.	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)
12669G BZ 3	CWHL 2004-HYB7 1A2 SEQ SNR FLT 11/20/34		09/20/2017.	MBS Paydown		445,448	445,448	447,391			(268)		(268)		445,448			0	7,477	11/20/2034.	1Z
12669G R4 5	CWHL 2005-15 A8 NAS 5.5 08/25/2035		09/25/2017.	MBS Paydown		149,870	149,870	140,112	133,446		(6,103)		(6,103)		149,870			0	5,572	08/25/2035.	1FM
12669G R4 5	CWHL 2005-15 A8 NAS 5.5 08/25/2035		09/25/2017.	Pass-Through Loss			(2,190)	10					0					0		08/25/2035.	1FM
12694* AA 4	CVS (NEW ALBANY IN) CTL 5.14 01/15/2041		09/15/2017.	Paydown		33,425	33,425	33,425	33,425		(0)		(0)		33,425			0	1,146	01/15/2041.	2FE
12697# AA 7	BGS THORTONS CTL 4.56 03/15/2042		09/15/2017.	Paydown		16,958	16,958	16,958	16,958		(0)		(0)		16,958			0	486	03/15/2042.	1FE
12803P AB 4	CAJUN 2017-1A A2 ABS SNR 6.50 08/20/2047		08/20/2017.	MBS Paydown		82,500	82,500	81,860			15		15		82,500			0	804	08/20/2047.	2AM
14040H AR 6	CAPITAL ONE FINL 6.75 09/15/2017		09/15/2017.	Maturity		5,000,000	5,000,000	4,988,600	4,998,953		1,047		1,047		5,000,000			0	337,500	09/15/2017.	2FE
141781 G# 5	CARGILL INC 7.28 06-30-23		06/30/2017.	Paydown		394,737	394,737	462,261	423,928		(3,974)		(3,974)		394,737			0	13,912	06/30/2023.	1
144531 EW 6	CARR 2006-NC1 A3 SEQ FLT 01/25/2036		09/25/2017.	MBS Paydown		255,689	255,689	197,360	211,951		30,188		30,188		255,689			0	1,877	01/25/2036.	1FM
144531 FL 9	CARR 2006-OPT1 A3 SEQ FLT 02/25/2036		09/25/2017.	MBS Paydown		140,283	140,283	115,601	134,816		(8,431)		(8,431)		140,283			0	1,054	02/25/2036.	1FM
14575H AA 6	CAUTO 2016-1A A ABS SNR 4.55 02/15/2046		09/15/2017.	MBS Paydown		99,376	99,376	99,340	99,343		3		3		99,376			0	3,024	02/15/2046.	1FE
14855J AB 1	CLAST 2016-1 A ABS SSNR 4.45 08/15/2041		09/15/2017.	MBS Paydown		329,874	329,874	329,506	263,735		61		61		329,874			0	9,043	08/15/2041.	1FE
14855L AB 6	CLAST 2017-1 A ABS SNR 3.967 07/15/42		09/15/2017.	MBS Paydown		278,000	278,000	277,999			0		0		278,000			0	1,382	07/15/2042.	1FE
150326 AC 0	CEDF 2014-3A AF CLO SEQ SSNR 3.347 05/26		08/20/2017.	MBS Paydown		20,000,000	20,000,000	20,000,000	20,000,000				0		20,000,000			0	502,050	05/20/2026.	1FE
150326 AG 1	CEDF 2014-3A BF CLO MEZ 4.464 05/20/2026		08/20/2017.	MBS Paydown		5,000,000	5,000,000	5,000,000	5,000,000				0		5,000,000			0	167,400	05/20/2026.	1FE
161546 CW 4	CFAB 2002-3 1A5 5.407 06/25/32		09/25/2017.	MBS Paydown		188,936	188,936	187,055	187,364		593		593		188,936			0	7,172	06/25/2032.	1FM
16162W NB 1	CHASE 2005-S3 A1 NAS SSNR 5.50 11/25/35		09/25/2017.	MBS Paydown		395,988	395,988	396,050			5,420		5,420		395,988			0	11,166	11/25/2035.	3FM
16162W PV 5	CHASE 2005-A2 1A1 SEQ SSNR CSTR 01/36		09/25/2017.	MBS Paydown		16,229	16,229	14,485	12,872		(486)		(486)		16,229			0	359	01/25/2036.	1FM
16162W PV 5	CHASE 2005-A2 1A1 SEQ SSNR CSTR 01/36		09/25/2017.	Pass-Through Loss			877						0					0		01/25/2036.	1FM
16162X AD 9	CHASE 2006-S3 1A4 SEQ SSNR FLT 1136		09/25/2017.	MBS Paydown		22,554	22,554	19,766	19,117		17,571		17,571		22,554			0	955	11/25/2036.	4FM
16877# AA 0	VA CHARLOTTE CTL A1 3.652 01/05/2036		09/05/2017.	Paydown		84,133	84,133	84,239	83,985		(5)		(5)		84,133			0	2,042	01/05/2036.	1
171232 AE 1	CHUBB CORP 6.80 11/15/2031		08/22/2017.	Consent Fee		27,550							0		27,550			0		11/15/2031.	1FE
172967 GT 2	CITIGROUP INC 3.50 05/15/2023		09/19/2017.	JP MORGAN SECURITIES INC		2,040,180	2,000,000	1,989,140	1,992,648		753		753		1,993,401		46,779	46,779	47,250	05/15/2023.	2FE
17307G AL 2	CMLTI 2003-UST1 PO1 0 12-25-18		09/25/2017.	MBS Paydown		15	15	11	7		(12)		(12)		15			0		12/25/2018.	1FM
17307G E8 7	CMLTI 2005-8 1A4A SEQ SSNR FLT 10/25/35		09/25/2017.	MBS Paydown		521,156	521,156	441,800	433,264		13,573		13,573		521,156			0	12,052	10/25/2035.	1FM
17307G E8 7	CMLTI 2005-8 1A4A SEQ SSNR FLT 10/25/35		09/25/2017.	Pass-Through Loss			(593)						0					0		10/25/2035.	1FM
17307G ED 6	CMLTI 2004-HYB2 3A SEQ CSTR 03/25/2034		09/25/2017.	MBS Paydown		213,954	213,954	193,628	194,361		(6,389)		(6,389)		213,954			0	4,778	03/25/2034.	1FM
17307G FM 5	CMLTI 2004-RR2 A2 SEQ SSNR CSTR 05/25/34		09/25/2017.	MBS Paydown		104,471	104,471	97,289	99,634		5,648		5,648		104,471			0	2,196	05/25/2034.	1FM
17307G RE 0	CMLTI 2005-2 1A4 SEQ FLT 05/25/2035		09/25/2017.	MBS Paydown		195,070	195,070	181,598	181,683		8,910		8,910		195,070			0	4,228	05/25/2035.	1FM
17307G U2 2	CMLTI 2005-10 1A5A SEQ SSNR FLT 12/25/35		09/25/2017.	MBS Paydown		354,874	354,874	284,850	282,724		35,773		35,773		354,874			0	9,368	12/25/2035.	1FM
17307G U2 2	CMLTI 2005-10 1A5A SEQ SSNR FLT 12/25/35		09/25/2017.	Pass-Through Loss			3,993						0					0		12/25/2035.	1FM
17307G VN 5	CMLTI 2005-WF2 AF7 SEQ STP 8/25/2035		09/25/2017.	MBS Paydown		5,930	5,930	4,937	3,440		1,111		1,111		5,930			0	214	08/25/2035.	1FM
17307G W9 5	CMLTI 2005-11 A3 SEQ SNR FLT 11/25/2035		09/25/2017.	MBS Paydown		71,899	71,899	69,584	69,611		905		905		71,899			0	1,396	11/25/2035.	1FM
17309A AD 1	CMALT 2006-A1 1A4 NAS 5.75 04/25/36		09/25/2017.	MBS Paydown		137,341	137,341	127,583	121,411		(1,858)		(1,858)		137,341			0	5,693	04/25/2036.	1FM
17309A AD 1	CMALT 2006-A1 1A4 NAS 5.75 04/25/36		09/25/2017.	Pass-Through Loss			8,697						0					0		04/25/2036.	1FM
17309A AF 6	CMALT 2006-A1 1A6 SEQ 6.0 04/25/2036		09/25/2017.	MBS Paydown		189,477	189,477	175,578	158,288		(3,413)		(3,413)		189,477			0	8,196	04/25/2036.	1FM
17309A AF 6	CMALT 2006-A1 1A6 SEQ 6.0 04/25/2036		09/25/2017.	Pass-Through Loss			11,999						0					0		04/25/2036.	1FM
17309L AD 7	CMLTI 2006-HE2 A2C SEQ FLT 08/25/2036		09/25/2017.	MBS Paydown		262,133	262,133	216,858	255,790		10,452		10,452		262,133			0	1,916	08/25/2036.	1FM
17309N AD 3	CRMSI 2006-1 A4 SEQ 5.939 7/25/2036		09/25/2017.	MBS Paydown		616,751	616,751	599,313	613,645		2,769		2,769		616,751			0	21,515	07/25/2036.	1FM
17310E AD 0	CRMSI 2006-2 A4 SEQ 5.775 09/25/36		09/25/2017.	MBS Paydown		341,684	341,684	318,485	336,931		12,371		12,371		341,684			0	12,660	09/25/2036.	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)
17312H AF 6	CRMSI 2007-2 A6 NAS 6.265 6/25/2037		09/25/2017.	MBS Paydown		259,714	259,714	249,997	250,551		4,361		4,361		259,714			0	9,017	06/25/2037.	1FM
17312V AA 6	CMLTI 2007-6 1A1A SEQ SSNR CSTR 3/25/37		09/25/2017.	MBS Paydown		17,876	17,876	5,945	5,569		(7,892)		(7,892)		17,876			0	361	03/25/2037.	1FM
17312V AA 6	CMLTI 2007-6 1A1A SEQ SSNR CSTR 3/25/37		09/25/2017.	Pass-Through Loss			1,272						0					0		03/25/2037.	1FM
17314Q AD 9	CMLTI 2009-11 2A2 RR MEZ SSNR CSTR 1/36		09/25/2017.	MBS Paydown		48,798	48,798	16,591	20,016		(6,350)		(6,350)		48,798			0	2,010	01/25/2036.	1FM
17315C AP 2	CMLTI 2009-3 5A2 SUB SSNR 6.00 2/25/2037		09/25/2017.	MBS Paydown		600,713	600,713	596,208	600,355				0		600,713			0	24,352	02/25/2037.	1FM
17315N AD 5	CMLTI 2009-8 2A1 SEQ 6.1 04/25/2037		09/25/2017.	MBS Paydown		278,075	278,075	278,075	276,706		340		340		278,075			0	10,369	04/25/2037.	1FM
17315Q AV 8	CMLTI 2010-4 4A4 MEZ CSTR 10/25/2035 RE		09/25/2017.	MBS Paydown		45,276	45,276	35,542	37,733		(25,459)		(25,459)		45,276			0	1,883	10/25/2035.	1FM
17315X AD 3	CMLTI 2009-9 2A1 RR SEQ SSNR CSTR 11/35		07/25/2017.	MBS Paydown		456,207	456,207	439,427	446,428		93,888		93,888		456,207			0	8,861	11/25/2035.	1FM
17315X AE 1	CMLTI 2009-9 2A2 RR SUB SSNR CSTR 11/35		09/25/2017.	MBS Paydown		711,928	711,928	193,728	273,362		257,684		257,684		711,928			0	16,361	11/25/2035.	1FM
17315X AF 8	CMLTI 2009-9 2A3 SEQ SSUP CSTR 11/35 RE		07/25/2017.	Pass-Through Loss			44				0		0					0		11/25/2035.	1FM
17316A AQ 3	CMLTI 2009-10 4A1 SEQ SSNR 6.00 05/25/37		09/25/2017.	MBS Paydown		307,030	307,030	302,424	304,262		1,334		1,334		307,030			0	12,341	05/25/2037.	1FM
17322N AA 2	CMLTI 2014-J1 A1 SEQ SSNR 3.50 06/25/44		09/25/2017.	MBS Paydown		182,445	182,445	183,186	183,143		317		317		182,445			0	4,620	06/25/2044.	1FM
17322N AD 6	CMLTI 2014-J1 A2 SEQ SNR SSUP 3.5 06/44		09/25/2017.	MBS Paydown		59,710	59,710	59,356	58,968		(42)		(42)		59,710			0	1,512	06/25/2044.	1FM
20035C AB 6	COMERICA BANK 5.20 08/22/2017		08/22/2017.	Maturity		9,000,000	9,000,000	8,843,400	8,988,470		11,530		11,530		9,000,000			0	468,000	08/22/2017.	2FE
20267U AA 7	CBSLT 2016-B A1 ABS SNR 2.73 10/25/2040		09/25/2017.	MBS Paydown		767,247	767,247	767,039	767,047		100		100		767,247			0	13,445	10/25/2040.	1FE
207597 DY 8	CONN LIGHT & PWR C 5.75 09/01/2017		09/01/2017.	Maturity		2,000,000	2,000,000	1,995,280	1,999,589		411		411		2,000,000			0	115,000	09/01/2017.	1FE
21075W CJ 2	CONHE 1996-1 A7 SEQ 7.00 3/15/2027		09/15/2017.	MBS Paydown		1,632	1,632	1,631	508				0		1,632			0	69	03/15/2027.	1FM
212168 AA 6	CONTINENTAL WIND 6.00 02/28/2033		08/31/2017.	Sinking Fund Redemption		241,291	241,291	241,291	241,291				0		241,291			0	14,703	02/28/2033.	2FE
22541Q CZ 3	CSFB 2003-AR15 4M2 MEZ FLT 06/25/2033		09/25/2017.	MBS Paydown		26,842	26,842	26,842			34		34		26,842			0	458	06/25/2033.	1Z
22541Q FV 9	CSFB 2003-17 1A4 NAS 5.50 06/25/33		09/25/2017.	MBS Paydown		159,750	159,750	161,237	160,342		(1,031)		(1,031)		159,750			0	5,972	06/25/2033.	1FM
22541S ES 3	HEMT 2004-2 M2 MEZ FLT 08/25/2034		09/25/2017.	MBS Paydown		106,429	106,429	90,199	105,347		1,526		1,526		106,429			0	1,818	08/25/2034.	1FM
22541S PJ 1	CSFB 2004-AR6 CB1 MEZ FLT 10/25/2034		09/25/2017.	MBS Paydown		242,944	242,944	193,141	193,891		31,813		31,813		242,944			0	3,528	10/25/2034.	1FM
225458 LD 8	CSFB 2005-3 6A1 SEQ 5.75 07/25/2035		09/25/2017.	MBS Paydown		396,541	396,541	349,948	349,296		13,598		13,598		396,541			0	15,147	07/25/2035.	1FM
2254W0 FJ 9	CSFB 2003-1 1A1 SEQ 7.00 2/25/2033		09/25/2017.	MBS Paydown		26,380	26,380	27,337	27,097		(785)		(785)		26,380			0	1,232	02/25/2033.	1FM
227170 AE 7	CRNN 2013-1A A ABS 3.08 04/18/2028	C	09/18/2017.	MBS Paydown		183,250	183,250	180,983	181,118		408		408		183,250			0	3,753	04/18/2028.	1FE
227170 AF 4	CRNN 2014-1A A ABS SNR 3.04 08/18/29	C	09/18/2017.	MBS Paydown		280,374	280,374	271,349	271,653		1,606		1,606		280,374			0	5,682	08/18/2029.	1FE
227170 AG 2	CRNN 2014-2A A ABS SNR 3.27 11/18/2029	C	09/18/2017.	MBS Paydown		194,444	194,444	194,384	194,397		8		8		194,444			0	4,239	11/18/2029.	1FE
228452 AB 4	CRNPT 2012-1A A1LB CLO FLT 11/21/2022		08/20/2017.	MBS Paydown		2,473,141	2,473,141	2,476,359	2,473,141				0		2,473,141			0	44,691	11/21/2022.	1FE
22944P AA 5	CSMC 2013-TH1 A1 SEQ SSNR 2.13 02/25/43		09/25/2017.	MBS Paydown		335,117	335,117	300,925	301,082		(9,002)		(9,002)		335,117			0	4,783	02/25/2043.	1FM
22960* AA 0	OCHSNER CLINIC FOUNDATION 5.26 12/15/28		09/15/2017.	Paydown		172,310	172,310	172,310	172,310				0		172,310			0	6,045	12/15/2028.	1
22965@ AA 3	WAG EDINA MN CTL 4.59 7/15/2037		09/15/2017.	Paydown		35,927	35,927	36,286	36,260		(14)		(14)		35,927			0	1,100	07/15/2037.	2
22969* AA 1	WAL-MART GREENVILLE CTL 3.52 12/15/2029		09/15/2017.	Paydown		106,395	106,395	107,459	107,349		(78)		(78)		106,395			0	2,497	12/15/2029.	1FE
22970* AA 8	BNSF RAILWAY SER 2015 4.07 05/15/2034		09/15/2017.	Paydown		94,077	94,077	94,077	94,077				0		94,077			0	2,553	05/15/2034.	1FE
22973@ AA 3	GREAT WEST 2015 4.62 12/15/2037		09/15/2017.	Paydown		37,290	37,290	37,290	29,720				0		37,290			0	1,078	12/15/2037.	1FE
22977@ AA 9	CRIC BLUE BELL LLC CTL 3.87 12/15/2038		09/15/2017.	Paydown		44,902	44,902	44,902	44,902				0		44,902			0	1,159	12/15/2038.	1
232422 AD 7	CWL 2006-7 2A3 SEQ FLT 04/25/46		08/25/2017.	MBS Paydown		76,354	76,354	51,295	41,458		58,749		58,749		76,354			0	523	04/25/2046.	1FM
23242L AB 9	CWHEL 2006-F 2A1A SEQ FLT 7/15/2036		09/15/2017.	MBS Paydown		59,971	59,971	41,905	49,077		(6,454)		(6,454)		59,971			0	446	07/15/2036.	1FM
23245G AB 7	CWALT 2006-OC9 A2A SEQ SSNR FLT 12/25/36		09/25/2017.	MBS Paydown		124,848	124,848	95,024	67,137		42,227		42,227		124,848			0	903	12/25/2046.	1FM
23245G AB 7	CWALT 2006-OC9 A2A SEQ SSNR FLT 12/25/36		09/25/2017.	Pass-Through Loss			2,208	1,862					0		1,285		(1,285)	(1,285)		12/25/2046.	1FM
23248A AJ 0	CWL 2007-SEA1 2A1 SEQ FLT 05/25/47		09/25/2017.	MBS Paydown		203,599	203,599	126,231	128,873		42,886		42,886		203,599			0	1,521	05/25/2047.	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)
233046 AC 5	DNKN 2015-1A A2I ABS SNR 3.262 02/20/45		08/20/2017.	MBS Paydown		25,000	25,000	25,000	25,000				0		25,000			0	612	02/20/2045.	2AM
233046 AD 3	DNKN 2015-1A A2II ABS SNR 3.98 02/20/45		08/20/2017.	MBS Paydown		37,500	37,500	37,500	37,500				0		37,500			0	1,119	02/20/2045.	2AM
23305Y AC 3	DBUBS 2011-LC3A A3 SEQ 4.638 04/10/21		09/10/2017.	MBS Paydown		14,287,088	14,287,088	14,429,650	14,298,629		(45,338)		(45,338)		14,287,088			0	389,311	08/10/2044.	1FM
23332U AD 6	DSLA 2004-AR1 A2B SEQ SSNR FLT 09/19/44		09/19/2017.	MBS Paydown		135,908	135,908	119,216	119,181		450		450		135,908			0	1,565	09/19/2044.	1FM
23341B AC 9	DRB 2016-B A2 ABS SNR 2.89 06/25/2040		09/25/2017.	MBS Paydown		500,602	500,602	500,450	500,458		74		74		500,602			0	9,755	06/25/2040.	1FE
247367 BH 7	DELTA AIR LINES 6.821 08/10/2022		08/10/2017.	Sinking Fund Redemption		92,665	92,665	92,665	92,658		1		1		92,665			0	6,321	08/10/2022.	1FE
24736X AA 6	DELTA AIR LINES 15-1AA 3.625 07/30/2027		07/30/2017.	Sinking Fund Redemption		153,409	153,409	153,409	153,406		0		0		153,409			0	5,561	07/30/2027.	1FE
24736Y AA 4	DELTA AIR LINES 15-1A 3.875 07/30/2027		07/30/2017.	Sinking Fund Redemption		76,705	76,705	76,705	76,704		0		0		76,705			0	2,972	07/30/2027.	1FE
24823B AA 8	DEN10 2013-1A A1L CLO SSNR FLT 04/28/25		07/26/2017.	MBS Paydown		4,588,951	4,588,951	4,594,687			(5,278)		(5,278)		4,588,951			0	51,901	04/28/2025.	1FE
25150M AC 0	DBALT 2007-RMP1 A2 SEQ SSNR FLT 12/25/36		09/25/2017.	MBS Paydown		145,438	145,438	114,532	119,844		2,801		2,801		145,438			0	294	12/25/2036.	1FM
25150N AB 0	DBALT 2006-AR5 1A2 SEQ SSNR FLT 10/25/36		09/25/2017.	MBS Paydown		172,122	172,122	91,655	87,399		12,044		12,044		172,122			0	1,133	10/25/2036.	1FM
25150R AD 7	DBALT 2006-AR6 A4 SEQ SNR FLT 02/25/2037		09/25/2017.	MBS Paydown		397,437	397,437	359,088	358,812		16,914		16,914		397,437			0	2,946	02/25/2037.	1FM
25150R AD 7	DBALT 2006-AR6 A4 SEQ SNR FLT 02/25/2037		09/25/2017.	Pass-Through Loss			3,204						0					0		02/25/2037.	1FM
251510 CV 3	DBALT 2005-1 1A1 SEQ FLT 02/25/2035		09/25/2017.	MBS Paydown		168,470	168,470	122,351	125,215		9,184		9,184		168,470			0	1,654	02/25/2035.	1FM
251510 EP 4	DBALT 2005-3 5A1 SEQ FLT 6/25/2035		09/25/2017.	MBS Paydown		294,614	294,614	221,127	223,646		8,255		8,255		294,614			0	2,450	06/25/2035.	1FM
251510 LM 3	DBALT 2006-AR1 5A1 SEQ SSNR FLT 02/25/36		09/25/2017.	MBS Paydown		17,659	17,659	15,242	15,307		(2,756)		(2,756)		17,659			0	395	02/25/2036.	1FM
251510 MD 2	DBALT 2006-AB1 A1A SEQ 5.431 02/25/36		09/25/2017.	MBS Paydown		25,653	25,653	25,618	16,701		1,834		1,834		25,653			0	685	02/25/2036.	1FM
251510 MD 2	DBALT 2006-AB1 A1A SEQ 5.431 02/25/36		09/25/2017.	Pass-Through Loss			4,080	4,077					0		(2)		2	2		02/25/2036.	1FM
251510 MD 2	DBALT 2006-AB1 A1A SEQ 5.431 02/25/36		09/25/2017.	MBS Paydown		18,324	18,324	18,298	11,929		1,310		1,310		18,324			0	489	02/25/2036.	1FM
251510 MD 2	DBALT 2006-AB1 A1A SEQ 5.431 02/25/36		09/25/2017.	Pass-Through Loss			2,914	2,912					0		(1)		1	1		02/25/2036.	1FM
25157F AJ 3	DMSI 2005-WF1 1A3 SUP CSTR 06/26/2035 RE		09/26/2017.	MBS Paydown		137,513	137,513	127,656	130,150		12,838		12,838		137,513			0	2,821	06/26/2035.	1FM
25264V AA 7	DHAL 2015-1 A ABS SNR 3.81 07/14/2028	C	09/14/2017.	MBS Paydown		316,877	316,877	316,799	316,811		2		2		316,877			0	8,049	07/14/2028.	1FE
25755T AC 4	DPABS 2012-1A A2 ABS 5.216 01/25/2042		07/25/2017.	MBS Paydown		9,247,000	9,247,000	9,247,000	9,247,000				0		9,247,000			0	364,422	01/25/2042.	2AM
26067* AA 3	DOW CHEMICAL CTL 5.18 3/15/2034		09/15/2017.	Paydown		99,354	99,354	99,801	99,744		(19)		(19)		99,354			0	3,432	03/15/2034.	2
26208L AA 6	HONK 2015-1A A2 ABS SNR 5.216 07/20/2045		07/20/2017.	MBS Paydown		35,000	35,000	35,000	35,000				0		35,000			0	1,369	07/20/2045.	2AM
26223N AE 5	DRUG 2012-1 A2 ABS 5.80 07/15/2024		07/15/2017.	MBS Paydown		102,564	102,564	102,546	102,556		4		4		102,564			0	4,462	07/15/2024.	2AM
26223U AD 1	DRUGB 2014-1 A2 ABS SNR PT 3.484 07/23		07/15/2017.	MBS Paydown		273,054	273,054	273,050	273,054				0		273,054			0	7,135	07/15/2023.	2AM
26224H AA 5	DRUGC 2016-1A A ABS 3.979 04/15/2027		07/15/2017.	MBS Paydown		530,152	530,152	530,145	530,142		3		3		530,152			0	15,821	04/15/2027.	2AM
26224H AE 7	DRUGC 2017-1A A2 ABS SSNR 3.60 04/15/27		07/15/2017.	MBS Paydown		464,010	464,010	463,932			(1)		(1)		464,010			0	1,763	04/15/2027.	2FE
26827E AA 3	ECAF 2015-1A A1 ABS SSNR 3.473 06/15/40	C	09/15/2017.	MBS Paydown		697,750	697,750	688,879	318,368		4,558		4,558		697,750			0	10,896	06/15/2040.	1FE
26827E AC 9	ECAF 2015-1A A2 ABS SNR 4.947 06/15/2040	C	07/15/2017.	MBS Paydown		453,984	453,984	453,984	453,984				0		453,984			0	13,101	06/15/2040.	1FE
26845# AA 8	EDX SUPPLY CHA SEN SEC NT 3.50 1/15/2019		07/15/2017.	Paydown		165,887	165,887	165,887	165,887				0		165,887			0	4,355	01/15/2019.	1
26971H AB 8	EGLE 2014-1A A2 ABS SNR SEQ 4.31 12/39	C	09/15/2017.	MBS Paydown		87,500	87,500	87,495	87,496		1		1		87,500			0	2,514	12/15/2039.	1FE
28108P AA 4	ESLFT 2012-A AP ABS FLT 10/01/2025		07/01/2017.	MBS Paydown		122,515	122,515	123,128	122,515				0		122,515			0	3,669	10/01/2025.	1FE
28108P AB 2	ESLFT 2012-A AT ABS FLT 10/01/2025		07/01/2017.	MBS Paydown		131,883	131,883	132,106	131,883				0		131,883			0	3,681	10/01/2025.	1FE
28618W AA 2	ERL 2014-1A A1 ABS SNR 2.299 04/19/2044		09/19/2017.	MBS Paydown		176,026	176,026	170,195	170,873		1,512		1,512		176,026			0	2,700	04/19/2044.	1FE
28618X AA 0	ERL 2015-1A A1 ABS SNR 2.707 02/19/2045		09/19/2017.	MBS Paydown		11,613	11,613	11,418			35		35		11,613			0	109	02/19/2045.	1FE
28618X AD 4	ERL 2016-1A A1 ABS SEQ SNR 3.968 03/46		09/19/2017.	MBS Paydown		173,122	173,122	173,128	173,128		(1)		(1)		173,122			0	4,652	03/19/2046.	1FE
28932M AA 3	ELM RD GEN STA 5.209 02/11/2030		08/11/2017.	Sinking Fund Redemption		149,937	149,937	149,937	149,937				0		149,937			0	7,810	02/11/2030.	1FE
29268B AE 1	ENEL FIN INTL 5.125 10/07/2019	C	08/02/2017.	Make Whole Call		6,437,160	6,000,000	5,973,600	5,991,304		8,696		8,696		6,000,000		437,160	437,160	251,979	10/07/2019.	2FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
294429 AF 2	EQUIFAX INC 6.30 07/01/2017		07/01/2017.	Maturity		7,000,000	7,000,000	6,984,530	6,998,981		1,019		1,019		7,000,000			0	441,000	07/01/2017.	2FE
30257G AA 9	FPL ENERGY NATL 5.608 03/10/24		09/10/2017.	Sinking Fund Redemption		93,037	93,037	92,764	93,038				0		93,037			0	5,145	03/10/2024.	3FE
30605X AA 1	FWAY 2012-1 A2 ABS 4.21 10/15/2042		09/15/2017.	MBS Paydown		90,361	90,361	90,743	90,537		(39)		(39)		90,361			0	2,536	10/15/2042.	1FE
30605X AC 7	FWAY 2015-1A A2 ABS PT SNR 4.213 11/42		09/15/2017.	MBS Paydown		15,000	15,000	15,000	15,000				0		15,000			0	421	11/15/2042.	1FE
31307# AA 9	CORPUS CHRISTI (FDL) CTL 4.537 2/15/35		09/15/2017.	Paydown		26,094	26,094	26,098	26,097		(0)		(0)		26,094			0	789	02/15/2035.	1
31307# AC 5	CORPUS CHRISTI (FDL) CTL 4.537 06/15/37		09/15/2017.	Paydown		14,973	14,973	14,974	7,399				0		14,973			0	361	06/15/2037.	1
31307# AE 1	CORPUS CHRISTI (FDL) CTL 5.00 08/17/2017		08/17/2017.	Maturity		8,961,225	8,961,225	8,961,166	2,736,793		55		55		8,961,225			0	206,893	08/17/2017.	1FE
31620M AK 2	FIDELITY NATIONAL 3.50 04/15/2023		07/25/2017.	Cash Tender		2,461,632	2,363,000	2,344,285	2,350,468		12,532		12,532		2,363,000		98,632	98,632	52,210	04/15/2023.	2FE
31620M AM 8	FIDELITY NATIONAL 3.875 06/05/2024		07/25/2017.	Cash Tender		4,628,619	4,375,000	4,358,463	4,362,137		12,863		12,863		4,375,000		253,619	253,619	101,935	06/05/2024.	2FE
31620M AR 7	FIDELITY NATIONAL 5.00 10/15/2025		07/25/2017.	Cash Tender		9,724,474	8,664,000	8,718,571	8,712,834		5,857		5,857		8,718,691		1,005,783	1,005,783	208,637	10/15/2025.	2FE
32027L AE 5	FFML 2006-FF14 A5 SEQ SNR FLT 10/25/2036		09/25/2017.	MBS Paydown		124,961	124,961	109,399	111,572		2,193		2,193		124,961			0	932	10/25/2036.	1FM
32027N RU 7	FFML 2005-FF5 M2 MEZ FLT 03/25/2035		09/25/2017.	MBS Paydown		152,458	152,458	124,253	148,265		2,048		2,048		152,458			0	1,828	03/25/2035.	1FM
32027N ZL 8	FFML 2006-FFH1 A4 SEQ FLT 01/25/2036		09/25/2017.	MBS Paydown		222,418	222,418	171,818	207,643		(5,949)		(5,949)		222,418			0	1,936	01/25/2036.	1FM
32028H AD 5	FFML 2006-FF10 A4 SEQ FLT 07/25/2036		09/25/2017.	MBS Paydown		580,267	580,267	540,686	563,801		4,748		4,748		580,267			0	4,345	07/25/2036.	1FM
32051G NS 0	FHAMS 2005-FA4 1A1 SEQ SSNR FLT 06/25/35		09/25/2017.	MBS Paydown		126,566	126,566	96,277	92,784		448		448		126,566			0	1,312	06/25/2035.	1FM
32051G NS 0	FHAMS 2005-FA4 1A1 SEQ SSNR FLT 06/25/35		09/25/2017.	Pass-Through Loss			6,330						0					0		06/25/2035.	1FM
32051G SQ 9	FHAMS 2005-AA7 2A1 SEQ SSNR CSTR 09/35		09/25/2017.	MBS Paydown		648,119	648,119	566,458	546,909		57,005		57,005		648,119			0	13,285	09/25/2035.	1FM
32051G SQ 9	FHAMS 2005-AA7 2A1 SEQ SSNR CSTR 09/35		09/25/2017.	Pass-Through Loss			30,264						0		(3,037)		3,037	3,037		09/25/2035.	1FM
32051G XQ 3	FHASI 2005-AR5 2A1 SEQ SSNR FLT 11/25/35		09/25/2017.	MBS Paydown		173,988	173,988	165,671	157,693		4,993		4,993		173,988			0	3,207	11/25/2035.	1FM
32051G XQ 3	FHASI 2005-AR5 2A1 SEQ SSNR FLT 11/25/35		09/25/2017.	Pass-Through Loss			(18)	20					0					0		11/25/2035.	1FM
32051G XV 2	FHASI 2005-AR5 4A1 SEQ SNR CSTR 11/25/35		09/25/2017.	MBS Paydown		33,238	33,238	32,763	29,036		(7,766)		(7,766)		33,238			0	675	11/25/2035.	1FM
32051G Y2 5	FHASI 2006-AR1 2A1 SEQ SSNR CSTR 05/36		09/25/2017.	MBS Paydown		48,410	48,410	30,493	34,033		15,316		15,316		48,410			0	944	05/25/2036.	1FM
32051G Y2 5	FHASI 2006-AR1 2A1 SEQ SSNR CSTR 05/36		09/25/2017.	Pass-Through Loss			(3,021)	0					0		(2,126)		2,126	2,126		05/25/2036.	1FM
32051S AA 7	FHAMS 2006-RE2 A1 SEQ FLT 04/25/2035		09/25/2017.	MBS Paydown		119,039	119,039	82,252	81,372		3,669		3,669		119,039			0	1,127	04/25/2035.	1FM
32051S AA 7	FHAMS 2006-RE2 A1 SEQ FLT 04/25/2035		09/25/2017.	Pass-Through Loss			6,164						0					0		04/25/2035.	1FM
32052E AA 7	FHASI 2006-AR3 1A1 SEQ SSNR FLT 11/25/36		09/25/2017.	MBS Paydown		829	829	696			(194)		(194)		829			0	2	11/25/2036.	1FM
32052E AA 7	FHASI 2006-AR3 1A1 SEQ SSNR FLT 11/25/36		09/25/2017.	Pass-Through Loss			6	5					0		6		(6)	(6)		11/25/2036.	1FM
32056J AA 2	FHASI 2007-AR3 1A1 SEQ SSNR CSTR 11/37		09/25/2017.	MBS Paydown		1,156,302	1,156,302	765,153	787,714		96,283		96,283		1,156,302			0	23,789	11/25/2037.	1FM
32056J AA 2	FHASI 2007-AR3 1A1 SEQ SSNR CSTR 11/37		09/25/2017.	Pass-Through Loss			2,741						0					0		11/25/2037.	1FM
32113J CF 0	FNLC 2005-4 A3 SEQ FLT 02/25/2036		08/25/2017.	MBS Paydown		221,436	221,436	170,782	210,428		9,821		9,821		221,436			0	1,667	02/25/2036.	1FM
33803W AA 7	FISHERS LANE 3.666 08/05/2030		09/05/2017.	Sinking Fund Redemption		200,534	200,534	200,534	200,534				0		200,534			0	4,903	08/05/2030.	1FE
341099 CG 2	FLORIDA PWR CORP A 5.80 09/15/2017		09/15/2017.	Maturity		4,000,000	4,000,000	3,989,240	3,999,021		979		979		4,000,000			0	232,000	09/15/2017.	1FE
34417M AA 5	FOCUS 2017-1A A2I ABS SNR 3.857 04/30/47		07/30/2017.	MBS Paydown		30,000	30,000	30,000			0		0		30,000			0	366	04/30/2047.	2AM
34417M AB 3	FOCUS 2017-1A A2II ABS SNR 5.093 04/47		07/30/2017.	MBS Paydown		15,000	15,000	15,000			0		0		15,000			0	242	04/30/2047.	2AM
34959W AA 7	FCBSL 2013-1A A CLO FLT 01/19/2025		07/19/2017.	MBS Paydown		1,728,724	1,728,724	1,728,724	1,728,724				0		1,728,724			0	28,838	01/19/2025.	1FE
35563C AY 4	FMMHR 2015-R1 C3 MEZ FLT 11/25/2052 RE		09/25/2017.	MBS Paydown		52,556	52,556	43,786			(322)		(322)		52,556			0	818	11/25/2052.	1AM
36157N FL 3	GECMS 1997-HE4 A6 SEQ 7.17 12/25/28		08/25/2017.	Pass-Through Loss			6	6					0		5		(5)	(5)		12/25/2028.	5FM
36157N FL 3	GECMS 1997-HE4 A6 SEQ 7.17 12/25/28		09/25/2017.	MBS Paydown		4,617	4,617	4,745	4,730		482		482		4,617			0	145	12/25/2028.	5FM
361856 CQ 8	GMACM 2003-HE2 A5 NAS STP 04/25/2033		09/25/2017.	MBS Paydown		502	502	396	475		41		41		502			0	15	04/25/2033.	1FM
36185M AJ 1	GMACM 2005-AF1 A2 SEQ SNR FLT 07/25/35		09/25/2017.	MBS Paydown		42,268	42,268	35,651			(1,035)		(1,035)		42,268			0	390	07/25/2035.	1FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
36185N 6N 5	GMACM 2005-AR2 2A SEQ SNR FLT 05/25/2035		09/25/2017	MBS Paydown		59,440	59,440	56,097	56,069		263		263		59,440			0	1,600	05/25/2035	1FM
36190F AD 2	GSMSC 2009-3R 2A1 SEQ SSNR CSTR 07/25/35		09/25/2017	MBS Paydown		37,940	37,940	36,053	37,652		216		216		37,940			0	1,039	07/25/2035	1FM
36191Y BA 5	GSMS 2011-GC5 A3 SEQ SSNR 3.817 08/2044		09/10/2017	MBS Paydown		411,138	411,138	415,234	412,845		973		973		411,138			0	10,430	08/10/2044	1FM
3622EA AA 8	GSAA 2007-3 1A1A SEQ SSNR FLT 03/25/2047		09/25/2017	MBS Paydown		673,158	673,158	446,540	445,702		71,693		71,693		673,158			0	4,502	03/25/2047	1FM
362341 4A 4	GSR 2006-AR1 2A1 SEQ SSNR FLT 01/25/2036		09/25/2017	MBS Paydown		58,610	58,610	55,893	55,925		(387)		(387)		58,610			0	1,365	01/25/2036	1FM
362341 4A 4	GSR 2006-AR1 2A1 SEQ SSNR FLT 01/25/2036		09/25/2017	Pass-Through Loss			3,679						0					0		01/25/2036	1FM
362341 BR 9	GSAMP 2005-HE3 M2 MEZ FLT 06/25/2035		09/25/2017	MBS Paydown		166,425	166,425	163,097	164,913		70		70		166,425			0	2,127	06/25/2035	1FM
362341 FN 4	GSR 2005-AR4 3A5 SEQ SNR FLT 07/25/2035		09/25/2017	MBS Paydown		354,674	354,674	332,635	328,953		3,844		3,844		354,674			0	7,323	07/25/2035	1FM
362341 FN 4	GSR 2005-AR4 3A5 SEQ SNR FLT 07/25/2035		09/25/2017	Pass-Through Loss			(10,171)						0					0		07/25/2035	1FM
362341 XC 8	GSR 2005-AR7 4A1 SEQ SSNR FLT 11/25/2035		09/25/2017	MBS Paydown		195,754	195,754	167,813	166,546		4,072		4,072		195,754			0	4,592	11/25/2035	1FM
362341 XC 8	GSR 2005-AR7 4A1 SEQ SSNR FLT 11/25/2035		09/25/2017	Pass-Through Loss			(1,726)						0		(1,659)		1,659	1,659		11/25/2035	1FM
362341 XE 4	GSR 2005-AR7 5A1 SEQ SSNR FLT 11/25/2035		09/25/2017	MBS Paydown		180,480	180,480	158,258	158,574		1,742		1,742		180,480			0	3,696	11/25/2035	1FM
362341 XE 4	GSR 2005-AR7 5A1 SEQ SSNR FLT 11/25/2035		09/25/2017	Pass-Through Loss			(8,689)						0		(7,841)		7,841	7,841		11/25/2035	1FM
362341 XE 4	GSR 2005-AR7 5A1 SEQ SSNR FLT 11/25/2035		09/30/2017	Book Value Adjustment									0		14,935		(14,935)	(14,935)		11/25/2035	1FM
362341 XG 9	GSR 2005-AR7 6A1 SEQ SSNR FLT 11/25/2035		09/25/2017	MBS Paydown		266,976	266,976	253,895	255,885		5,263		5,263		266,976			0	5,434	11/25/2035	1FM
362405 AB 8	GSAMP 2006-SD2 A2 SEQ FLT 05/25/2046		08/25/2017	MBS Paydown		1,049,629	1,049,629	742,253	873,562		237,311		237,311		1,049,629			0	7,633	05/25/2046	1FM
36242D 4W 0	GSR 2005-AR3 6A1 SEQ SSNR FLT 05/25/2035		09/25/2017	MBS Paydown		96,819	96,819	90,974	91,031		(980)		(980)		96,819			0	2,302	05/25/2035	1FM
36242D BZ 5	GSR 2004-9 B1 MEZ FLT 08/25/2034		09/25/2017	MBS Paydown		235,920	235,920	229,138			(651)		(651)		235,920			0	4,475	08/25/2034	1FM
36242D FS 7	GSR 2004-11 2A1 SEQ SNR FLT 09/25/2034		09/25/2017	MBS Paydown		243,664	243,664	244,953			906		906		243,664			0	4,934	09/25/2034	1FM
36242D FX 6	GSR 2004-11 3A1 SEQ SNR FLT 09/25/2034		09/25/2017	MBS Paydown		13,860	13,860	13,883			439		439		13,860			0	280	09/25/2034	1FM
36242D H4 8	GSR 2005-AR2 1A1 SEQ SNR FLT 04/25/2035		09/25/2017	MBS Paydown		178,370	178,370	163,654	164,275		(2,960)		(2,960)		178,370			0	3,882	04/25/2035	1FM
36242D H9 7	GSR 2005-AR2 4A1 SEQ SNR FLT 04/25/2035		09/25/2017	MBS Paydown		714,426	714,426	694,333	694,748		9,297		9,297		714,426			0	17,931	04/25/2035	1FM
36242D QY 2	GSR 2004-15F 2A2 TAC SNR 5.00 12/25/34		09/25/2017	MBS Paydown		13,429	13,429	13,459	13,459		240		240		13,429			0	405	12/25/2034	1FM
36244S AD 0	GSAA 2006-13 AF4 SEQ STP 07/25/2036		09/25/2017	MBS Paydown		291,473	291,473	201,116	153,951		12,941		12,941		291,473			0	5,646	07/25/2036	1FM
36248# AA 0	GSA (ANCHORAGE, AK) CTL 3.50 11/15/2030		09/15/2017	Paydown		283,998	283,998	286,554	286,400		(183)		(183)		283,998			0	6,628	11/15/2030	1FE
362480 AD 7	GSCC 2006-2 A1 SEQ SNR FLT 05/25/2036		09/25/2017	MBS Paydown		127,219	127,219	97,186	94,425		1,679		1,679		127,219			0	984	05/25/2036	1FM
362480 AD 7	GSCC 2006-2 A1 SEQ SNR FLT 05/25/2036		09/25/2017	Pass-Through Loss			(577)						0					0		05/25/2036	1FM
36248F AG 7	GSMS 2011-GC3 A4 SEQ 4.753 03/10/44		09/10/2017	MBS Paydown		290,360	290,360	296,093	292,910		(2,873)		(2,873)		290,360			0	9,163	03/10/2044	1FM
36249@ AA 1	GSA GTH CTL 4.56 05/15/2038		09/15/2017	Paydown		66,985	66,985	66,985			(0)		(0)		66,985			0	527	05/15/2038	1
362631 AB 9	GSR 2006-OA1 2A1 SEQ SSNR FLT 08/25/2046		08/25/2017	MBS Paydown		101,908	101,908	81,145	92,473		13,530		13,530		101,908			0	677	08/25/2046	1FM
362669 AV 5	GSR 2007-4F 6A1 SEQ 6.0 06/25/22027		09/25/2017	MBS Paydown		41,439	41,439	38,409	33,853		(1,481)		(1,481)		41,439			0	1,641	06/25/2027	1FM
362669 AV 5	GSR 2007-4F 6A1 SEQ 6.0 06/25/22027		09/25/2017	Pass-Through Loss			3,314	3,072					0					0		06/25/2027	1FM
36298G AA 7	GSPA MONETIZATION TR 6.422 10/09/2029		09/09/2017	Sinking Fund Redemption		107,321	107,321	108,823	108,362		(67)		(67)		107,321			0	4,594	10/09/2029	2FE
36318W AA 8	GALXY 2013-15A A CLO FLT 04/15/2025		07/15/2017	MBS Paydown		121,959	121,959	121,959	121,959				0		121,959			0	2,099	04/15/2025	1FE
36828Q QH 2	GECMC 2005-C4 AJ MEZ SEQ CSTR 11/2045		09/10/2017	MBS Paydown		243,969	243,969	232,248	237,666		(7,520)		(7,520)		243,969			0	9,377	11/10/2045	1FM
37952U AB 9	SEACO 2013-1A A ABS 2.98 04/17/2028	C	09/17/2017	MBS Paydown		468,750	468,750	462,089	464,101		893		893		468,750			0	9,270	04/17/2028	1FE
37952U AC 7	SEACO 2013-2A A ABS 3.67 11/17/2028	C	09/17/2017	MBS Paydown		87,500	87,500	87,493	87,495		1		1		87,500			0	2,141	11/17/2028	1FE
37952U AD 5	SEACO 2014-1A A1 ABS SNR 3.19 07/17/24	C	09/17/2017	MBS Paydown		385,875	385,875	380,423	380,528		845		845		385,875			0	8,186	07/17/2029	1FE
37954T AA 2	GSFI 2015-1 B1 ABS SNR 2.74 01/18/2030	C	09/18/2017	MBS Paydown		224,327	224,327	224,320	224,327				0		224,327			0	4,168	01/18/2030	2AM
393505 HU 9	GT 1995-6 B1 SUB 7.70 9/15/2026		09/15/2017	MBS Paydown		45,505	45,505	45,896	45,505				0		45,505			0	2,326	09/15/2026	2AM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
39678W AA 6	GCSP 2005-1 A SEQ CSTR 9-25-34		09/25/2017.	MBS Paydown		33,341	33,341	33,175	33,227		172		172		33,341			0	1,135	09/25/2034.	1FM
40066N AA 4	GUANAY FI LTD 6.00 12/15/2020	C	09/15/2017.	Sinking Fund Redemption		238,958	238,958	239,119	239,034		(24)		(24)		238,958			0	10,737	12/15/2020.	3FE
40423X AA 0	NZES 2016-PLS2 A ABS SNR 5.683 07/25/21		09/25/2017.	MBS Paydown		14,875,370	14,875,370	14,875,370	14,875,331		44		44		14,875,370			0	629,388	07/25/2021.	2AM
40429C GD 8	HSBC FIN CORP 6.676 01/15/21		09/20/2017.	Cash Tender		14,323,000	14,323,000	13,906,057	14,122,013		200,987		200,987		14,323,000			0	3,054,856	01/15/2021.	1FE
40442L AB 1	H2 2015-1A AFX CDO SEQ SSNR 3.3526 06/49		09/24/2017.	MBS Paydown		7,239	7,239	7,239	7,239		0		0		7,239			0	143	06/24/2049.	1FE
40538C AJ 9	HLA 2014-1A B2 CLO MEZ 4.644 04/18/2026		07/18/2017.	MBS Paydown		16,000,000	16,000,000	16,000,000	16,000,000				0		16,000,000			0	557,280	04/18/2026.	1Z
41161G AC 7	HVMLT 2006-8 2A1A SEQ SSNR FLT 08/21/36		09/21/2017.	MBS Paydown		17,783	17,783	12,537	12,656		1,673		1,673		17,783			0	146	07/21/2036.	1FM
41161P EX 7	HVMLT 2004-5 2A6 SEQ CSTR 06/19/2034		09/19/2017.	MBS Paydown		155,655	155,655	124,913	144,964		7,854		7,854		155,655			0	2,951	06/19/2034.	1FM
41161P EZ 2	HVMLT 2004-5 3A SEQ SNR FLT 06/19/2034		09/19/2017.	MBS Paydown		35,951	35,951	35,793			(872)		(872)		35,951			0	624	06/19/2034.	1FM
41161P FV 0	HVMLT 2004-6 5A SEQ SNR FLT 08/19/2034		09/19/2017.	MBS Paydown		13,318	13,318	13,501			3,778		3,778		13,318			0	277	08/19/2034.	1FM
41161P MV 2	HVMLT 2005-4 1A SEQ SNR FLT 07/19/2035		08/19/2017.	MBS Paydown		5,594	5,594	5,004	4,975		(1,623)		(1,623)		5,594			0	130	07/19/2035.	6FE
41161P TN 3	HVMLT 2005-10 2A1A SEQ SSNR FLT 11/35		09/19/2017.	MBS Paydown		91,304	91,304	63,880	59,607		8,546		8,546		91,304			0	753	11/19/2035.	1FM
41161P UK 7	HVMLT 2005-11 2A1A SEQ SSNR FLT 08/19/45		09/19/2017.	MBS Paydown		66,069	66,069	46,597	51,183		(840)		(840)		66,069			0	590	08/19/2045.	1FM
41161V AC 4	HVMLT 2006-7 2A1A SEQ SSNR FLT 09/19/46		09/19/2017.	MBS Paydown		15,720	15,720	11,161	8,972		(403)		(403)		15,720			0	127	09/19/2046.	1FM
41161V AC 4	HVMLT 2006-7 2A1A SEQ SSNR FLT 09/19/46		09/19/2017.	Pass-Through Loss			3,918	2,782					0					0		09/19/2046.	1FM
411707 AA 0	HNGRY 2013-1A A2 ABS 4.474 03/20/2043		09/20/2017.	MBS Paydown		352,668	352,668	351,633	342,881		839		839		352,668			0	11,555	03/20/2043.	2AM
401378 AA 2	GUARDIAN LIFE INS 7.375 09/30/2039		01/01/2017.	Transfer to Schedule BA		11,334,075	8,019,000	11,368,857					0		11,334,075			0	149,493	09/30/2039.	1FE
419838 AA 5	HAWAIIAN AIRLINES A 3.90 01/15/2026		07/15/2017.	Sinking Fund Redemption		151,991	151,991	151,991	151,991				0		151,991			0	5,928	01/15/2026.	1FE
42217K AT 3	HEALTH CARE REIT 4.70 09/15/2017		09/15/2017.	Maturity		8,000,000	8,000,000	7,976,800	7,997,318		2,682		2,682		8,000,000			0	376,000	09/15/2017.	2FE
42770Q AA 0	HERO 2014-2A A ABS SNR PT 3.99 09/21/40		09/20/2017.	MBS Paydown		669,355	669,355	668,900	668,812		339		339		669,355			0	26,707	09/21/2040.	1FE
42770R AA 8	HERO 2014-1A ABS 4.75 09/20/2038		09/20/2017.	MBS Paydown		419,193	419,193	419,189	419,193				0		419,193			0	19,912	09/20/2038.	1FE
437084 PQ 3	HEAT 2005-7 2A4 SEQ FLT 01/25/2036		09/25/2017.	MBS Paydown		285,664	285,664	242,457	281,067		7,208		7,208		285,664			0	2,538	01/25/2036.	1FM
43710K AC 0	HEAT 2007-2 2A2 SEQ FLT 07/25/2037		09/25/2017.	MBS Paydown		651,694	651,694	388,844	565,324		33,108		33,108		651,694			0	5,203	07/25/2037.	1FM
43710M AA 0	RFMS2 2007-HSA1 A SEQ FLT 02/25/2037		09/25/2017.	MBS Paydown		17,689	17,689	12,161	3,281		6,038		6,038		17,689			0	122	02/25/2037.	1FM
437303 AA 8	HPA 2016-2 A ABS SSNR FLT 10/17/2033		09/17/2017.	MBS Paydown		177,962	177,962	176,595	176,672		150		150		177,962			0	2,428	10/17/2033.	1FE
43739E AP 2	HMBT 2005-1 A1 SEQ SSNR FLT 03/25/2035		09/25/2017.	MBS Paydown		164,416	164,416	149,721			(892)		(892)		164,416			0	1,415	03/25/2035.	1FM
43739E CL 9	HMBT 2006-1 1A1 SEQ SNR FLT 04/25/2037		09/25/2017.	MBS Paydown		119,740	119,740	100,110			5,600		5,600		119,740			0	1,389	04/25/2037.	1Z
43739E CL 9	HMBT 2006-1 1A1 SEQ SNR FLT 04/25/2037		09/25/2017.	Pass-Through Loss			16,719						0		(2,271)		2,271	2,271		04/25/2037.	1Z
43739H AA 8	HMBT 2006-2 A1 SEQ SNR FLT 12/25/2036		09/25/2017.	MBS Paydown		1,556,313	1,556,313	1,361,146	1,378,232		100,297		100,297		1,556,313			0	11,679	12/25/2036.	1FM
437690 AX 8	HMAC 2004-3 AV3 SEQ SSUP FLT 07/25/34		09/25/2017.	MBS Paydown		225,091	225,091	195,829	210,854		10,896		10,896		225,091			0	3,276	07/25/2034.	1FM
44329H AG 9	HP COMM LLC 5.02 03/15/2023		09/15/2017.	Sinking Fund Redemption		265,661	265,661	260,262	263,434		441		441		265,661			0	13,263	03/15/2023.	1FE
44329H AS 3	HP COMM LLC 5.32 03/15/2023		09/15/2017.	Sinking Fund Redemption		43,544	43,544	42,834	43,253		57		57		43,544			0	2,317	03/15/2023.	1FE
443510 AE 2	HUBBELL INC 5.95 06/01/18		09/02/2017.	Make Whole Call		10,328,300	10,000,000	9,948,260	9,990,678		9,495		9,495		10,000,173		328,127	328,127	447,903	06/01/2018.	1FE
45112A AA 5	ICONX 2012-1A A ABS 4.229 01/25/2043		07/25/2017.	MBS Paydown		1,505,475	1,505,475	1,505,475	1,505,489		(14)		(14)		1,505,475			0	48,448	01/25/2043.	1AM
45254N JB 4	IMM 2004-4 2A1 SEQ STP 9/25/2034		09/25/2017.	MBS Paydown		31,620	31,620	30,424	29,874		(1,821)		(1,821)		31,620			0	914	09/25/2034.	1FM
45254N KX 4	IMM 2004-9 1A1 SEQ SSNR FLT 01/25/2035		09/25/2017.	MBS Paydown		21,481	21,481	19,655			51		51		21,481			0	214	01/25/2035.	1FM
45254N MZ 7	IMM 2005-2 1A2 SEQ SSUP FLT 04/25/2035		09/25/2017.	MBS Paydown		125,904	125,904	102,296	107,499		(8,919)		(8,919)		125,904			0	1,410	04/25/2035.	1FM
45254N NT 0	IMM 2005-3 M1 MEZ FLT 08/25/2035		08/25/2017.	Pass-Through Loss			(1,487)						0		(330)		330	330		08/25/2035.	1FM
45254N NT 0	IMM 2005-3 M1 MEZ FLT 08/25/2035		09/25/2017.	MBS Paydown		41,096	41,096	20,559	3,641		541		541		41,096			0	444	08/25/2035.	1FM
45254T TN 4	IMSA 2006-1 2A1 SEQ FLT 5/25/36		09/25/2017.	MBS Paydown		2,386	2,386	1,670	1,816		(565)		(565)		2,386			0	21	05/25/2036.	1FM

SCHEDULE D - PART 4

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453666 ZZ 5	IMPACT SALES LLC L+700 12/30/2021		09/29/2017.	Paydown		11,250	11,250	11,250	11,250		0		0		11,250			0	698	12/30/2021.	2FE
453667 ZZ 3	IMPACT SALES LLC DD L+700 12/30/2021		09/29/2017.	Paydown		516	516	516			5		5		516			0	22	12/30/2021.	2FE
45632@ AA 7	INDUSTRIAL PIPING 14.50 12/13/2018		06/29/2017.	Paydown			241,204	217,506	11,138				0		(100,452)		100,452	100,452		12/13/2018.	5*
45660K AA 9	INDX 2006-AR39 A1 SEQ SSNR FLT 2/25/2037		09/25/2017.	MBS Paydown		278,333	278,333	224,232	227,979		14,742		14,742		278,333			0	2,098	02/25/2037.	1FM
45660K AA 9	INDX 2006-AR39 A1 SEQ SSNR FLT 2/25/2037		09/25/2017.	Pass-Through Loss			545	439					0		545		(545)	(545)		02/25/2037.	1FM
45660L CK 3	INDX 2005-AR2 1A1 SEQ SSNR FLT 02/25/35		09/25/2017.	MBS Paydown		240,978	240,978	175,827	171,628		17,230		17,230		240,978			0	2,559	02/25/2035.	1FM
45660L CK 3	INDX 2005-AR2 1A1 SEQ SSNR FLT 02/25/35		09/25/2017.	Pass-Through Loss			26,071						0		(8,272)		8,272	8,272		02/25/2035.	1FM
45660L DB 2	INDX 2005-AR1 1A1 SEQ SNR FLT 03/25/2035		09/25/2017.	MBS Paydown		10,488	10,488	10,409			(7)		(7)		10,488			0	162	03/25/2035.	1FM
45660L PK 9	RAST 2005-A6CB A9 SEQ SSUP 5.50 6/25/35		09/25/2017.	MBS Paydown		1,852	1,852	904	53		34,851		34,851		1,852			0	99	06/25/2035.	1FM
45660L PK 9	RAST 2005-A6CB A9 SEQ SSUP 5.50 6/25/35		09/25/2017.	Pass-Through Loss			(1,811)	1					0		(5,859)		5,859	5,859		06/25/2035.	1FM
45660L V9 7	INDX 2005-AR31 1A1 SEQ SSNR FLT 01/25/36		08/25/2017.	Pass-Through Loss			(71)						0		(65)		65	65		01/25/2036.	1FM
45660L V9 7	INDX 2005-AR31 1A1 SEQ SSNR FLT 01/25/36		09/25/2017.	MBS Paydown		21,271	21,271	19,075	18,387		(2,415)		(2,415)		21,271			0	420	01/25/2036.	1FM
45660N SJ 5	RAST 2003-A7 A12 PT TAC 5.50 07/25/2033		09/25/2017.	MBS Paydown		47,420	47,420	47,805			(144)		(144)		47,420			0	1,026	07/25/2033.	1FM
45660N W6 8	RAST 2004-R2 A3 Z 5.50 08/25/2034 RE		09/25/2017.	MBS Paydown		98,170	98,170	102,711	102,456		(3,211)		(3,211)		98,170			0	3,548	08/25/2034.	3FM
45660N X9 1	INDX 2004-AR6 5A2 SEQ SSUP CSTR 10/34		09/25/2017.	MBS Paydown		32,629	32,629	26,756	26,996		877		877		32,629			0	762	10/25/2034.	1FM
456618 AF 4	INDX 2006-AR8 A3A SEQ SSNR FLT 07/25/46		09/25/2017.	MBS Paydown		107,429	107,429	92,248	91,440		6,646		6,646		107,429			0	867	07/25/2046.	1FM
456618 AF 4	INDX 2006-AR8 A3A SEQ SSNR FLT 07/25/46		09/25/2017.	Pass-Through Loss			13,369						0					0		07/25/2046.	1FM
45661X AB 8	INDX 2006-AR13 A2 SEQ SSNR FLT 07/25/36		09/25/2017.	MBS Paydown		157,201	157,201	94,222	98,644		5,340		5,340		157,201			0	1,367	07/25/2036.	1FM
459200 GJ 4	IBM CORP 5.70 09/14/2017		09/14/2017.	Maturity		3,000,000	3,000,000	3,279,480	3,028,243		(28,243)		(28,243)		3,000,000			0	171,000	09/14/2017.	1FE
46184# AA 5	INVISION DIV LIBOR+900 6/30/2020		09/30/2017.	Paydown		43,750	43,750	43,313	43,433		53		53		43,750			0	3,244	06/30/2020.	4
46615P AE 4	JFIN 2007-1A C CLO MEZ FLT 07/20/2021		07/20/2017.	MBS Paydown		5,741,132	5,741,132	5,561,722	5,670,642		58,090		58,090		5,741,132			0	100,343	07/20/2021.	1FE
46616M AA 8	HENDR 2010-3A A ABS 3.82 12/15/2048		09/15/2017.	MBS Paydown		78,365	78,365	78,349	78,112		(8)		(8)		78,365			0	1,995	12/15/2048.	1FE
46616M AB 6	HENDR 2010-3A B ABS 6.85 12/15/2050		09/15/2017.	MBS Paydown		30,250	30,250	30,249	30,250				0		30,250			0	1,381	12/15/2050.	1FE
46616P AA 1	HENDR 2011-1A A ABS 4.70 10/15/2056		09/15/2017.	MBS Paydown		140,876	140,876	140,839	140,832		6		6		140,876			0	4,427	10/15/2056.	1FE
46616Q AA 9	HENDR 2011-2A A ABS 4.94 09/15/56		09/15/2017.	MBS Paydown		147,752	147,752	147,667	147,652		22		22		147,752			0	4,966	09/15/2056.	1FE
46616V AA 8	HENDR 2012-1A A ABS 4.21 02/16/2065		09/15/2017.	MBS Paydown		87,335	87,335	87,315	87,921		2		2		87,335			0	2,518	02/16/2065.	1FE
46617A AA 3	HENDR 2012-3A A ABS SSNR 3.22 09/15/2065		09/15/2017.	MBS Paydown		98,767	98,767	97,777	97,800		108		108		98,767			0	2,121	09/15/2065.	1FE
46617F AA 2	HENDR 2013-1A A ABS 3.22 03/15/2067		09/15/2017.	MBS Paydown		129,795	129,795	129,705	129,714		(8)		(8)		129,795			0	2,800	04/15/2067.	1FE
46617J AA 4	HENDR 2013-2A A ABS 4.21 03/15/2062		09/15/2017.	MBS Paydown		150,868	150,868	150,833	150,834		(102)		(102)		150,868			0	4,188	03/15/2062.	1FE
46617L AA 9	HENDR 2013-3A A ABS 4.08 07/15/41		09/15/2017.	MBS Paydown		223,330	223,330	223,149	223,144		62		62		223,330			0	6,054	01/17/2073.	1FE
46617N AJ 6	JFIN 2014-2A A1B CLO SEQ SSNR 3.227 7/26		07/20/2017.	MBS Paydown		17,500,000	17,500,000	17,500,000	17,500,000				0		17,500,000			0	423,544	07/20/2026.	1Z
46617N AL 1	JFIN 2014-2A A2B CLO MEZ 4.476 07/17/26		07/20/2017.	MBS Paydown		6,000,000	6,000,000	6,000,000	6,000,000				0		6,000,000			0	201,420	07/20/2026.	1Z
46617T AA 2	HENDR 2014-1A A ABS SNR 3.96 03/15/2063		09/15/2017.	MBS Paydown		176,830	176,830	176,730	176,735		13		13		176,830			0	4,670	03/15/2063.	1FE
46618A AA 2	HENDR 2014-2A A ABS 3.61 01/17/2073		09/15/2017.	MBS Paydown		217,872	217,872	219,106	219,128		(307)		(307)		217,872			0	5,307	01/17/2073.	1FE
46618H AA 7	HENDR 2014-3A A ABS SNR 3.50 06/15/2077		09/15/2017.	MBS Paydown		198,468	198,468	197,867	197,886		(2)		(2)		198,468			0	4,657	06/15/2077.	1FE
46618L AA 8	HENDR 2015-1A A ABS SSNR 3.26 09/15/2072		09/15/2017.	MBS Paydown		566,000	566,000	560,745	560,964		1,075		1,075		566,000			0	11,962	09/15/2072.	1FE
46619R AA 4	HENDR 2015-2A A ABS SSNR 3.87 03/15/2058		09/15/2017.	MBS Paydown		163,144	163,144	163,395	163,378		19		19		163,144			0	4,297	03/15/2058.	1FE
46619X AA 1	HENDR 2015-3A A ABS SSNR 4.08 03/17/70		09/15/2017.	MBS Paydown		157,809	157,809	157,671	157,676		18		18		157,809			0	4,206	03/17/2070.	1FE
46620J AA 9	HENDR 2017-1A A ABS SSNR 3.99 08/15/2062		09/15/2017.	MBS Paydown		33,205	33,205	33,179			(13)		(13)		33,205			0	603	08/16/2060.	1FE
466247 L6 8	JPMMT 2006-A2 IIB1 MEZ SEQ CSTR 08/25/34		09/25/2017.	MBS Paydown		85,519	85,519	81,511	82,106		(2,576)		(2,576)		85,519			0	1,846	08/25/2034.	1FM

SCHEDULE D - PART 4

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466247 QP 1	JPMMT 2005-A3 7CA1 SEQ SSNR FLT 06/25/35		09/25/2017.	MBS Paydown		63,555	63,555	58,550	58,273		196		196		63,555			0	1,434	06/25/2035.	1FM
466247 RP 0	JPMMT 2005-A4 2A1 SEQ CSTR 7/25/2035		09/25/2017.	MBS Paydown		230,436	230,436	204,512	206,174		23,400		23,400		230,436			0	5,556	07/25/2035.	1FM
466247 UG 6	JPMMT 2005-A6 7A1 SEQ SNR FLT 08/25/2035		09/25/2017.	MBS Paydown		224,284	224,284	219,588			674		674		224,284			0	3,417	08/25/2035.	1FM
46625Y CV 3	JPMCC 2004-LN2 A2 SEQ 5.115 07/15/41		09/15/2017.	MBS Paydown		78,692	78,692	79,222	78,692				0		78,692			0	2,709	07/15/2041.	1FM
46626L FL 9	JPMAC 2006-FRE1 A3 SEQ FLT 05/25/2035		09/25/2017.	MBS Paydown		352,811	352,811	331,091	343,325		1,449		1,449		352,811			0	2,739	05/25/2035.	1FM
46627M AD 9	JPALT 2005-S1 1A4 SEQ SSNR 6.0 12/25/35		09/25/2017.	MBS Paydown		57,444	57,444	55,264	39,775		9,003		9,003		57,444			0	2,339	12/25/2035.	1FM
46627M AD 9	JPALT 2005-S1 1A4 SEQ SSNR 6.0 12/25/35		09/25/2017.	Pass-Through Loss			15,731	15,134					0					0		12/25/2035.	1FM
46627M CU 9	JPALT 2006-A1 2A1 SEQ SSNR CSTR 03/36		09/25/2017.	MBS Paydown		28,622	28,622	28,615	20,506		1,128		1,128		28,622			0	667	03/25/2036.	1FM
46627M CU 9	JPALT 2006-A1 2A1 SEQ SSNR CSTR 03/36		09/25/2017.	Pass-Through Loss			4,346	4,344					0					0		03/25/2036.	1FM
46627M CY 1	JPALT 2006-A1 3A1 SEQ SSNR CSTR 03/25/36		09/25/2017.	MBS Paydown		787,150	787,150	670,160	472,799		17,740		17,740		787,150			0	16,081	03/25/2036.	1FM
46627M EC 7	JPALT 2006-S1 1A6 NAS 5.75 3/25/36		09/25/2017.	MBS Paydown		23,634	23,634	22,104	17,488		2,941		2,941		23,634			0	897	03/25/2036.	1FM
46627M EC 7	JPALT 2006-S1 1A6 NAS 5.75 3/25/36		09/25/2017.	Pass-Through Loss			15,578	14,570					0					0		03/25/2036.	1FM
46628G AE 9	JPALT 2006-A2 1A5 SEQ SSUP FLT 05/25/36		05/05/2017.	Book Value Adjustment							21,660		21,660		21,660		(21,660)	(21,660)		05/25/2036.	1FM
46628G AE 9	JPALT 2006-A2 1A5 SEQ SSUP FLT 05/25/36		07/26/2017.	Book Value Adjustment		19,443					19,443		19,443		19,443			0		05/25/2036.	1FM
46628G AE 9	JPALT 2006-A2 1A5 SEQ SSUP FLT 05/25/36		08/28/2017.	Book Value Adjustment		13,887					13,887		13,887		13,887			0		05/25/2036.	1FM
46628G AE 9	JPALT 2006-A2 1A5 SEQ SSUP FLT 05/25/36		09/26/2017.	Book Value Adjustment		15,658					15,658		15,658		15,658			0		05/25/2036.	1FM
46628K AC 4	JPMMT 2006-A3 2A1 SEQ SNR 2.8202 05/36		09/25/2017.	MBS Paydown		54,939	54,939	47,841	46,043		2,427		2,427		54,939			0	1,205	05/25/2036.	1FM
46628K AC 4	JPMMT 2006-A3 2A1 SEQ SNR 2.8202 05/36		09/25/2017.	Pass-Through Loss			6,373						0					0		05/25/2036.	1FM
46628L AB 4	JPMMT 2006-A4 1A2 SEQ SSNR CSTR 6/36		09/25/2017.	MBS Paydown		8,881	8,881	6,968	6,779		32		32		8,881			0	211	06/25/2036.	1FM
46628L AB 4	JPMMT 2006-A4 1A2 SEQ SSNR CSTR 6/36		09/25/2017.	Pass-Through Loss			859						0					0		06/25/2036.	1FM
46628V AH 9	JPALT 2006-S3 A5 SEQ SSNR STP 08/25/36		09/25/2017.	Pass-Through Loss			246,267				(1,467)		(1,467)					0		08/25/2036.	1FM
46629H AB 2	JPMAC 2006-NC2 A1B SEQ FLT 07/25/2036		09/25/2017.	MBS Paydown		217,742	217,742	172,560	189,377		9,676		9,676		217,742			0	1,758	07/25/2036.	1FM
466300 AL 4	JPMRR 2009-11 2A1 SEQ 6.0 11/26/36		09/26/2017.	MBS Paydown		342,611	342,611	352,140	345,360		(3,435)		(3,435)		342,611			0	14,087	11/26/2036.	1FM
466308 AE 3	JPALT 2008-R3 3A1 SEQ SSNR 1.8518 5/37RE		09/26/2017.	MBS Paydown		79,410	79,410	71,866			557		557		79,410			0	1,685	05/26/2037.	1FM
46630G AN 5	JPMMT 2007-A1 4A2 SEQ SSNR CSTR 07/25/35		09/25/2017.	MBS Paydown		22,921	22,921	21,432	21,682		669		669		22,921			0	505	07/25/2035.	1FM
46630J AE 9	JPMCC 2007-LDPX AM MEZ 5.464 01/15/2049		09/15/2017.	MBS Paydown		86,444	86,444	84,989	85,076		1,577		1,577		86,444			0	3,393	01/15/2049.	1FM
46630P AP 0	JPMMT 2007-A2 3A1 SEQ SSNR CSTR 04/25/37		08/25/2017.	Pass-Through Loss			428	417					0					0		04/25/2037.	1FM
46630P AP 0	JPMMT 2007-A2 3A1 SEQ SSNR CSTR 04/25/37		09/25/2017.	MBS Paydown		4,368	4,368	4,251	3,315		324		324		4,368			0	94	04/25/2037.	1FM
46631B AJ 4	JPMCC 2007-LD11 AM MEZ 5.7428 06/49		09/15/2017.	MBS Paydown		2,901,395	2,901,395	2,914,996	2,910,802		(10,481)		(10,481)		2,901,395			0	102,450	06/15/2049.	1FM
46631N DT 3	JPMMT 2007-S3 1A90 SEQ SSNR 7.00 8/25/37		09/25/2017.	MBS Paydown		3,803	3,803	3,235	3,156		4,953		4,953		3,803			0	179	08/25/2037.	1FM
46631N DT 3	JPMMT 2007-S3 1A90 SEQ SSNR 7.00 8/25/37		09/25/2017.	Pass-Through Loss			1,152						0					0		08/25/2037.	1FM
46632H AD 3	JPMCC 2007-LD12 A4 SEQ 5.882 02/15/2051		06/15/2017.	MBS Paydown									0					0	1,002	02/15/2051.	1FM
46632T AA 3	JPMMT 2008-R2 1A1 SEQ SSNR CSTR 7/27/37		09/27/2017.	MBS Paydown		713,553	713,553	574,401	605,379		104,438		104,438		713,553			0	12,810	07/27/2037.	1FM
46632Y AA 2	JPMMT 2008-R3 1A1 SEQ CSTR 06/26/2036		09/26/2017.	MBS Paydown		307,346	307,346	267,680	286,792		10,719		10,719		307,346			0	7,259	06/26/2036.	1FM
46632Y AB 0	JPMMT 2008-R3 1A2 MEZ CSTR 06/26/36		08/26/2017.	Pass-Through Loss			29,705	3,777			335		335					0		06/26/2036.	1FM
46632Y AC 8	JPMMT 2008-R3 2A16 SEQ 6.25 08/26/37 RE		09/26/2017.	MBS Paydown		309,612	309,612	270,911	224,830		(159,761)		(159,761)		309,612			0	13,201	08/26/2037.	1FM
46632Y AD 6	JPMMT 2008-R3 2A2 MEZ 6.25 08/26/37 RE		09/26/2017.	Pass-Through Loss			134,770	66,671			(273)		(273)					0		08/26/2037.	1FM
46633A AA 3	JPMMT 2008-R4 1A1 SEQ SSNR CSTR 03/26/37		09/26/2017.	MBS Paydown		158,729	158,729	121,626	137,873		9,706		9,706		158,729			0	3,408	03/26/2037.	1FM
46633A AC 9	JPMMT 2008-R4 2A1 SEQ SSNR CSTR 11/36 RE		09/26/2017.	MBS Paydown		173,447	173,447	134,530	173,447				0		173,447			0	5,916	11/26/2036.	1FM
46633M AM 1	JPMRR 2009-6 2A2 Z MEZ CSTR 04/26/35RE		09/26/2017.	MBS Paydown		175,067	175,067	17,903			174,939		174,939		174,939		128	128	4,332	04/26/2035.	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)
46633M AM 1	JPMRR 2009-6 2A2 Z MEZ CSTR 04/26/35RE		09/26/2017.	Pass-Through Loss			9,698	992					0					0		04/26/2035.	1FM
46633P AC 6	JPMRR 2009-7 2A1 SEQ SSNR 6.0 2/27/2037		09/27/2017.	MBS Paydown		73,913	73,913	74,636	73,913				0		73,913			0	3,268	02/27/2037.	1FM
46633P AU 6	JPMRR 2009-7 11A1 SEQ SSNR CSTR 09/36 RE		09/27/2017.	MBS Paydown		78,821	78,821	76,050	76,590		996		996		78,821			0	1,824	09/27/2036.	1FM
46634B BY 7	JPMRR 2009-12 4A1 SEQ 5.75 12/26/35		09/26/2017.	MBS Paydown		48,622	48,622	48,075	47,989		19,201		19,201		48,622			0	1,679	12/26/2035.	1FM
46634D AW 8	JPMRR 2010-1 3A1 SEQ SSNR 6.00 4/26/37		09/26/2017.	MBS Paydown		435,867	435,867	435,867	435,867				0		435,867			0	15,543	04/26/2037.	1FM
46634D AX 6	JPMRR 2010-1 3A2 RR MEZ SSNR 6.00 4/37		09/26/2017.	Pass-Through Loss			16,120				387		387					0		04/26/2037.	1FM
46634F BA 0	JPMRR 2010-2 3A7 NAS EX 6.00 7/26/2036		09/26/2017.	MBS Paydown		519,981	519,981	422,979	503,354		15,854		15,854		519,981			0	19,237	07/26/2036.	1FM
46635B AJ 0	JPMRR 2010-7 1A9 SEQ SSNR CSTR 3/26/2039		09/26/2017.	MBS Paydown		622,592	622,592	612,345	617,223		6,078		6,078		622,592			0	22,407	03/26/2039.	1FM
46636V AC 0	JPMCC 2011-C5 A3 SEQ 4.1712 08/15/2046		09/15/2017.	MBS Paydown		167,388	167,388	169,061	168,110		(987)		(987)		167,388			0	4,893	08/15/2046.	1FM
46637D AA 3	JPMRR 2012-1 1A1 SEQ SSNR FLT 6/26/35 RE		09/26/2017.	MBS Paydown		1,120,120	1,120,120	1,040,312	1,071,085		34,161		34,161		1,120,120			0	24,280	06/26/2035.	1FM
46645A AB 7	JPMRR 2015-4 1A2 SEQ SSNR FLT 06/47 RE		09/25/2017.	MBS Paydown		211,051	211,051	193,375	195,720		(12,261)		(12,261)		211,051			0	1,683	06/26/2047.	1AM
472320 AA 8	JMAC 2008-R1 A SEQ SSNR 11.125 06/25/47		09/25/2017.	MBS Paydown		504,310	504,310	461,814	371,675		79,484		79,484		504,310			0	23,978	06/25/2047.	1FM
472321 AA 6	JMAC 2008-R2 1A1 SEQ CSTR 10/25/2035		09/26/2017.	MBS Paydown		634,942	634,942	486,624	545,505		66,152		66,152		634,942			0	26,775	10/25/2035.	1FM
472321 AC 2	JMAC 2008-R2 2A1 SEQ CSTR 01/25/37		09/26/2017.	MBS Paydown		405,141	405,141	350,144	385,513		14,613		14,613		405,141			0	9,329	01/25/2037.	1FM
472321 AG 3	JMAC 2008-R2 1A3 MEZ CSTR 10/25/35		09/26/2017.	Pass-Through Loss			51,041	13,074			(123)		(123)					0		10/25/2035.	1FM
472321 AJ 7	JMAC 2008-R2 3A1 SEQ CSTR 01/25/2039		09/26/2017.	MBS Paydown		408,362	408,362	344,952	381,476		4,420		4,420		408,362			0	7,997	01/25/2039.	1FM
472321 AK 4	JMAC 2008-R2 3A2 SUB CSTR 01/25/39		09/26/2017.	Pass-Through Loss			6,110	8,323			234		234		(4,243)		4,243	4,243		01/25/2039.	1FM
472321 AN 8	JMAC 2008-R2 2A4 SEQ CSTR 01/25/37		09/26/2017.	Pass-Through Loss			84,380	17,365					0		(540)		540	540		01/25/2037.	1FM
47232A AA 6	JMAC 2008-R3 1A1 SEQ CSTR 03/20/2036		09/20/2017.	MBS Paydown		283,317	283,317	260,873	278,341		3,353		3,353		283,317			0	6,843	03/20/2036.	1FM
47232A AD 0	JMAC 2008-R3 2A1 SEQ CSTR 06/25/2036		09/25/2017.	MBS Paydown		459,929	459,929	441,100	458,159		944		944		459,929			0	10,666	06/25/2036.	1FM
47232A AH 1	JMAC 2008-R3 3A2 MEZ CSTR 05/25/2037		09/25/2017.	MBS Paydown		80,089	80,089	15,730	23,087		(53,884)		(53,884)		80,089			0	1,862	05/25/2037.	1FM
47232A AH 1	JMAC 2008-R3 3A2 MEZ CSTR 05/25/2037		09/25/2017.	Pass-Through Loss			82,037	16,113					0					0		05/25/2037.	1FM
47232A AN 8	JMAC 2008-R3 1A4 SEQ CSTR 3/20/2036		09/20/2017.	Pass-Through Loss			15,500						0					0		03/20/2036.	1FM
47232C AH 7	JMAC 2009-R1 4A2 MEZ CSTR 06/21/2037 RE		09/21/2017.	MBS Paydown		315,118	315,118	259,048	259,606		52,742		52,742		315,118			0	7,655	06/21/2037.	1FM
47232C AH 7	JMAC 2009-R1 4A2 MEZ CSTR 06/21/2037 RE		09/21/2017.	Pass-Through Loss			226,677				6,144		6,144		(4,926)		4,926	4,926		06/21/2037.	1FM
47232D AG 7	JMAC 2009-R5 2A2 SUB SSUP CSTR 09/26/36		09/26/2017.	MBS Paydown		150,434	150,434	148,905	148,181		986		986		150,434			0	6,762	09/26/2036.	1FM
47232D AL 6	JMAC 2009-R5 2A6 MEZ SSUP CSTR 9/26/36		09/26/2017.	Pass-Through Loss			67,620	17,337			(25)		(25)					0		09/26/2036.	1FM
47232D AN 2	JMAC 2009-R5 3A2 SUB SSUP CSTR 1/26/2047		09/26/2017.	MBS Paydown		290,648	290,648	280,068	286,587		4,221		4,221		290,648			0	6,941	01/26/2047.	1FM
47232D AS 1	JMAC 2009-R5 3A6 MEZ SSUP CSTR 1/26/47		09/26/2017.	Pass-Through Loss			12,759				(1)		(1)					0		01/26/2047.	1FM
47232D AU 6	JMAC 2009-R5 4A2 SUB SSUP CSTR 9/26/36		09/26/2017.	MBS Paydown		261,205	261,205	245,670	253,237		3,343		3,343		261,205			0	7,977	09/26/2036.	1FM
47232D AV 4	JMAC 2009-R5 4A3 MEZ SSUP CSTR 9/26/36		09/26/2017.	Pass-Through Loss			42,825	17,945			(40)		(40)		(2,611)		2,611	2,611		09/26/2036.	1FM
47232D AX 0	JMAC 2009-R5 5A2 SUB SSUP CSTR 1/26/36		09/26/2017.	MBS Paydown		110,014	110,014	111,919	109,047		429		429		110,014			0	3,117	01/26/2036.	1FM
47232D BC 5	JMAC 2009-R5 6A1 SEQ SSNR CSTR 2/26/37		09/26/2017.	MBS Paydown		45,490	45,490	41,805	45,438		857		857		45,490			0	2,048	02/26/2037.	1FM
47232D BD 3	JMAC 2009-R5 6A2 SUB SSUP CSTR 2/26/37		09/26/2017.	MBS Paydown		74,324	74,324	36,121	71,654		1,838		1,838		74,324			0	3,345	02/26/2037.	1FM
47232D BG 6	JMAC 2009-R5 6A5 MEZ SSUP CSTR 2/26/37		09/26/2017.	Pass-Through Loss			162,796	25,522			(4,467)		(4,467)					0		02/26/2037.	6FM
47232D BJ 0	JMAC 2009-R5 7A2 SUB SSUP CSTR 9/26/36		09/26/2017.	MBS Paydown		31,157	31,157	31,157	26,407		3,671		3,671		31,157			0	277	09/26/2036.	1FM
47232D BM 3	JMAC 2009-R5 7A5 SUB SSUP CSTR 9/26/36		09/26/2017.	Pass-Through Loss			7,713	875			(0)		(0)					0		09/26/2036.	1FM
47232D BQ 4	JMAC 2009-R5 8A2 SUB SSUP CSTR 7/26/37		09/26/2017.	MBS Paydown		118,162	118,162	115,877	117,437		201		201		118,162			0	5,032	07/26/2037.	1FM
47232D BT 8	JMAC 2009-R5 8A5 SUB SSUP CSTR 7/26/37		09/26/2017.	Pass-Through Loss			47,406	24,391			(589)		(589)					0		07/26/2037.	1FM
47232D BX 9	JMAC 2009-R5 9A3 SUB SSUP CSTR 6/26/37		09/26/2017.	MBS Paydown		61,990	61,990	25,551	50,246		(343)		(343)		61,990			0	2,340	06/26/2037.	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					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
47232D BZ 4	JMAC 2009-R5 9A5 MEZ SSUP CSTR 6/26/37	..	09/26/2017.	Pass-Through Loss			4,637	309			60		60					0		06/26/2037.	1FM
47232D CB 6	JMAC 2009-R5 10A2 SUB SSUP CSTR 2/26/47	..	09/26/2017.	MBS Paydown		169,682	169,682	97,006	161,759		4,583		4,583		169,682			0	3,767	02/26/2047.	1FM
47232D CE 0	JMAC 2009-R5 10A5 SUB SSUP CSTR 2/26/47	..	09/26/2017.	Pass-Through Loss			14,012	5,375			15		15					0		02/26/2047.	1FM
47232D CH 3	JMAC 2009-R5 11A2 SUB SSUP CSTR 5/21/36	..	09/21/2017.	MBS Paydown		174,758	174,758	174,758	131,280		38,853		38,853		174,758			0	3,591	05/21/2036.	1FM
47232D CQ 3	JMAC 2009-R5 12A3 SUB SSUP CSTR 12/26/36	..	09/26/2017.	MBS Paydown		20,877	20,877	18,435	16,591		1,312		1,312		20,877			0	928	12/26/2036.	1FM
47232D CT 7	JMAC 2009-R5 12A6 MEZ SSUP CSTR 12/26/36	..	09/26/2017.	Pass-Through Loss			1,789				(60)		(60)					0		12/26/2036.	1FM
47232D CV 2	JMAC 2009-R5 13A2 SUB SSUP CSTR 4/26/47	..	09/26/2017.	MBS Paydown		66,823	66,823	62,837	66,717		107		107		66,823			0	1,355	04/26/2047.	1FM
47232D CY 6	JMAC 2009-R5 13A5 MEZ SSUP CSTR 4/26/47	..	09/26/2017.	Pass-Through Loss			4,069	949			(7)		(7)					0		04/26/2047.	1FM
47232D CZ 3	JMAC 2009-R5 14A1 SEQ SSNR CSTR 6/26/37	..	09/26/2017.	MBS Paydown		76,627	76,627	75,129	74,508		(269)		(269)		76,627			0	2,721	06/26/2037.	1FM
47232D DB 5	JMAC 2009-R5 14A3 MEZ SSUP CSTR 6/26/37	..	09/26/2017.	Pass-Through Loss			(4,533)						0					0		06/26/2037.	1FM
47232D DD 1	JMAC 2009-R5 15A2 SUB SSUP CSTR 8/26/37	..	09/26/2017.	MBS Paydown		276,124	276,124	272,439	274,564		1,685		1,685		276,124			0	10,593	08/26/2037.	1FM
47232D DF 6	JMAC 2009-R5 15A4 MEZ SSUP CSTR 8/26/37	..	07/26/2017.	Pass-Through Loss			(8,937)						0		(311,413)		311,413	311,413		08/26/2037.	1FM
47232D DF 6	JMAC 2009-R5 15A4 MEZ SSUP CSTR 8/26/37	..	09/30/2017.	Book Value Adjustment									0		321,011		(321,011)	(321,011)		08/26/2037.	1FM
47232D DG 4	JMAC 2009-R5 16A1 SEQ SSNR CSTR 8/26/37	..	09/26/2017.	MBS Paydown		250,995	250,995	249,416	248,773		(327)		(327)		250,995			0	11,756	08/26/2037.	1FM
47232D DN 9	JMAC 2009-R5 16A5 MEZ SSUP CSTR 8/37	..	09/26/2017.	Pass-Through Loss			76,036						0					0		08/26/2037.	1FM
47232D DR 0	JMAC 2009-R5 17A3 SUB SSUP CSTR 9/26/35	..	09/26/2017.	MBS Paydown		429,718	429,718	263,856	365,910		29,069		29,069		429,718			0	9,065	09/26/2035.	1FM
47232D DS 8	JMAC 2009-R5 17A4 MEZ SSUP CSTR 9/26/35	..	09/26/2017.	Pass-Through Loss			95,490				896		896		(4,592)		4,592	4,592		09/26/2035.	1FM
47232D DS 8	JMAC 2009-R5 17A4 MEZ SSUP CSTR 9/26/35	..	09/30/2017.	Book Value Adjustment									0		4,592		(4,592)	(4,592)		09/26/2035.	1FM
47232D DX 7	JMAC 2009-R5 18A3 SUB SSUP CSTR 4/37	..	07/26/2017.	MBS Paydown		174,584	174,584	84,031	156,323		36,503		36,503		174,584			0	3,635	04/26/2037.	1FM
47232D DY 5	JMAC 2009-R5 18A4 SUB SSUP CSTR 4/26/37	..	09/26/2017.	MBS Paydown		637,582	637,582	227,193	443,472		166,470		166,470		637,582			0	14,469	04/26/2037.	1FM
47232D EA 6	JMAC 2009-R5 18A6 MEZ SSUP CSTR 4/37	..	08/26/2017.	Pass-Through Loss			14,605				(816)		(816)					0		04/26/2037.	1FM
47232D EF 5	JMAC 2009-R5 19A5 SUB SSUP CSTR 6/26/37	..	09/26/2017.	MBS Paydown		53,569	53,569	17,099	53,039		625		625		53,569			0	1,099	06/26/2037.	1FM
47232D EG 3	JMAC 2009-R5 20A1 SEQ SSNR CSTR 2/26/37	..	09/26/2017.	MBS Paydown		369,465	369,465	369,465	368,515		1,106		1,106		369,465			0	7,548	02/26/2037.	1FM
47232D EL 2	JMAC 2009-R5 20A5 MEZ SSUP CSTR 2/26/37	..	09/26/2017.	Pass-Through Loss			(12,551)				0		0		(472)		472	472		02/26/2037.	1FM
47232D EQ 1	JMAC 2009-R5 21A2 SUB SSUP CSTR 5/26/37	..	09/26/2017.	MBS Paydown		554,490	554,490	338,972	456,449		76,014		76,014		554,490			0	8,901	05/26/2037.	1FM
47232D ET 5	JMAC 2009-R5 21A5 MEZ SSUP CSTR 5/26/37	..	07/26/2017.	Pass-Through Loss			(80,373)						0		(24,103)		24,103	24,103		05/26/2037.	1FM
47232D ET 5	JMAC 2009-R5 21A5 MEZ SSUP CSTR 5/26/37	..	09/30/2017.	Book Value Adjustment									0		24,103		(24,103)	(24,103)		05/26/2037.	1FM
47232D EV 0	JMAC 2009-R5 22A2 SUB SSUP CSTR 8/26/37	..	09/26/2017.	MBS Paydown		348,072	348,072	194,705	296,908		66,013		66,013		348,072			0	7,741	08/26/2037.	1FM
47232D EY 4	JMAC 2009-R5 22A5 MEZ SSUP CSTR 8/26/37	..	09/26/2017.	Pass-Through Loss			245	157			(0)		(0)					0		08/26/2037.	1FM
47232D FC 1	JMAC 2009-R5 23A2 SUB SSUP CSTR 11/26/36	..	09/26/2017.	MBS Paydown		475,135	475,135	475,135	443,582		28,210		28,210		475,135			0	9,457	11/26/2036.	1FM
47232D FJ 6	JMAC 2009-R5 24A4 SUB SSUP CSTR 12/26/36	..	09/26/2017.	MBS Paydown		96,685	96,685	96,685	70,923		2,600		2,600		96,685			0	2,514	12/26/2036.	1FM
47232D FM 9	JMAC 2009-R5 19A6 MEZ SSUP CSTR 6/26/37	..	08/26/2017.	Pass-Through Loss			8,378	1,632			589		589		2,891		(2,891)	(2,891)		06/26/2037.	1FM
47232Q AA 1	JMAC 2009-R2 1A SEQ CSTR 11-37 RE	..	09/26/2017.	MBS Paydown		974,373	974,373	948,387	896,914		26,740		26,740		974,373			0	27,345	11/26/2037.	1FM
47232V AA 0	JMAC 2009-R4 1A1 SEQ SSNR 6.00 02/26/37	..	09/26/2017.	MBS Paydown		44,209	44,209	44,209	43,607		320		320		44,209			0	1,792	02/26/2037.	1FM
47232V AD 4	JMAC 2009-R4 1A4 SUB SSUP 6.00 02/26/37	..	09/26/2017.	Pass-Through Loss			7,290	2,006					0					0		02/26/2037.	1FM
47232V AF 9	JMAC 2009-R4 2A1 SEQ SSNR 5.75 02/26/37	..	09/26/2017.	MBS Paydown		62,371	62,371	62,311	61,580		419		419		62,371			0	2,397	02/26/2037.	1FM
47232V AJ 1	JMAC 2009-R4 2A4 SUB SSUP 5.75 02/26/37	..	09/26/2017.	Pass-Through Loss			10,285	8,000			(89)		(89)					0		02/26/2037.	1FM
47232V AL 6	JMAC 2009-R4 3A1 SEQ SSNR 6.25 07/26/37	..	09/26/2017.	MBS Paydown		64,230	64,230	64,230	62,645		275		275		64,230			0	2,473	07/26/2037.	1FM
47232V AP 7	JMAC 2009-R4 3A4 SUB SSUP 6.25 07/26/37	..	09/26/2017.	Pass-Through Loss			19,246	19,246			(3)		(3)					0		07/26/2037.	1FM
47232V AR 3	JMAC 2009-R4 4A1 SEQ SSNR 6.00 09/26/36	..	09/26/2017.	MBS Paydown		108,819	108,819	103,295	100,721		6,872		6,872		108,819			0	4,206	09/26/2036.	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)
47232V AU 6	JMAC 2009-R4 4A4 SUB SSUP 6.00 09/26/36		09/26/2017.	Pass-Through Loss			19,409				(186)		(186)					0		09/26/2036.	1FM
47232V AW 2	JMAC 2009-R4 5A1 SEQ SSNR CSTR 9/26/35		09/26/2017.	MBS Paydown		195,634	195,634	179,090	186,242		8,137		8,137		195,634			0	3,983	09/26/2035.	1FM
47232V AZ 5	JMAC 2009-R4 5A4 SUB SSUP CSTR 09/26/35		09/26/2017.	Pass-Through Loss			1,437	861			1		1					0		09/26/2035.	1FM
47232V BA 9	JMAC 2009-R4 5A5 MEZ SSUP CSTR 09/26/35		09/26/2017.	Pass-Through Loss			7,698	43,776			(0)		(0)		(0)		0	0	411	09/26/2035.	6FM
47232V BB 7	JMAC 2009-R4 6A1 SEQ SSNR FLT 09/26/35		09/26/2017.	MBS Paydown		167,250	167,250	144,016	155,149		4,409		4,409		167,250			0	1,569	09/26/2035.	1FM
47232V BE 1	JMAC 2009-R4 6A4 SUB SSUP FLT 09/26/35		09/26/2017.	Pass-Through Loss			27,411	2,691			(0)		(0)					0		09/26/2035.	1FM
47232V BM 3	JMAC 2009-R4 8A1 SEQ SSNR 5.50 11/26/36		09/26/2017.	MBS Paydown		42,657	42,657	42,657	42,384		206		206		42,657			0	1,477	11/26/2036.	1FM
47232V BQ 4	JMAC 2009-R4 8A4 MEZ SSUP 5.50 11/26/36		09/26/2017.	Pass-Through Loss			6,209	2,591			1		1					0		11/26/2036.	1FM
47232V BY 7	JMAC 2009-R4 9A6 MEZ SSUP CSTR 11/26/37		09/26/2017.	MBS Paydown		262,278	262,278	65,440	235,576		(3,773)		(3,773)		262,278			0	6,028	11/26/2037.	1FM
47232V BY 7	JMAC 2009-R4 9A6 MEZ SSUP CSTR 11/26/37		09/26/2017.	Pass-Through Loss			(38,911)	161					0		544		(544)	(544)		11/26/2037.	1FM
47232V CA 8	JMAC 2009-R4 10A2 SUB SSUP 6.00 07/26/36		08/26/2017.	MBS Paydown		25,263	25,263	25,263	25,224		212		212		25,263			0	1,116	07/26/2036.	1FM
47232V CB 6	JMAC 2009-R4 10A3 SUB SSUP 6.00 07/26/36		09/26/2017.	MBS Paydown		12,811	12,811	12,811	12,760		(1)		(1)		12,811			0	528	07/26/2036.	1FM
47232V CE 0	JMAC 2009-R4 10A6 MEZ SSUP 6.00 07/26/36		09/26/2017.	Pass-Through Loss			10,177	1,876			(0)		(0)					0		07/26/2036.	1FM
47232V CG 5	JMAC 2009-R4 11A2 SUB SSUP 5.8368 04/37		09/26/2017.	MBS Paydown		33,003	33,003	33,003	32,651		36		36		33,003			0	767	04/26/2037.	1FM
47232V CM 2	JMAC 2009-R4 12A1 SEQ SSNR 5.50 11/26/35		09/26/2017.	MBS Paydown		198,733	198,733	198,415	198,033		113		113		198,733			0	7,495	11/26/2035.	1FM
47232V CP 5	JMAC 2009-R4 12A3 MEZ SSUP 5.50 11/26/35		09/26/2017.	Pass-Through Loss			29,592	20,873			(70)		(70)		(707)		707	707		11/26/2035.	1FM
47232V CR 1	JMAC 2009-R4 13A2 SUB SSUP 5.85 05/26/36		09/26/2017.	MBS Paydown		71,527	71,527	62,780	66,445		176		176		71,527			0	2,640	05/26/2036.	1FM
47232V CU 4	JMAC 2009-R4 13A5 MEZ SSUP 5.85 05/26/36		08/26/2017.	Pass-Through Loss			12,787	4,252			(197)		(197)					0		05/26/2036.	1FM
47232V CV 2	JMAC 2009-R4 14A1 SEQ SSNR 6.50 11/26/36		09/26/2017.	MBS Paydown		50,656	50,656	49,268	49,844		(398)		(398)		50,656			0	2,462	11/26/2036.	1FM
47232V DB 5	JMAC 2009-R4 14A5 MEZ SSUP 6.50 11/26/36		09/26/2017.	Pass-Through Loss			5,934	957			(7)		(7)		(54)		54	54		11/26/2036.	1FM
47232V DC 3	JMAC 2009-R4 15A1 SEQ SSNR 5.25 09/26/35		09/26/2017.	MBS Paydown		30,780	30,780	30,607	30,600		(399)		(399)		30,780			0	1,114	09/26/2035.	1FM
47232V DE 9	JMAC 2009-R4 15A3 MEZ SSUP 5.25 09/26/35		09/26/2017.	Pass-Through Loss			35,016	20,611			28		28		(10)		10	10		09/26/2035.	1FM
47232V DJ 8	JMAC 2009-R4 16A2 SUB SSUP 6.00 04/26/36		09/26/2017.	MBS Paydown		55,596	55,596	34,449	50,839		1,803		1,803		55,596			0	2,369	04/26/2036.	1FM
47232V DM 1	JMAC 2009-R4 16A5 MEZ SSUP 6.00 04/26/36		09/26/2017.	Pass-Through Loss			45,367	5,865			(425)		(425)					0		04/26/2036.	1FM
47232V DP 4	JMAC 2009-R4 17A2 SUB SSUP 5.75 02/26/36		09/26/2017.	MBS Paydown		733,694	733,694	733,694	698,674				0		733,694			0	29,070	02/26/2036.	1FM
47232V DQ 2	JMAC 2009-R4 17A3 MEZ SSUP 5.75 02/26/36		09/26/2017.	Pass-Through Loss			68,659	58,322			(185)		(185)					0		02/26/2036.	1FM
47232V DR 0	JMAC 2009-R4 18A1 SEQ SSNR 6.00 04/26/36		09/26/2017.	MBS Paydown		82,357	82,357	82,357	80,661		(279)		(279)		82,357			0	3,354	04/26/2036.	1FM
47232V DV 1	JMAC 2009-R4 18A5 MEZ SSUP 6.00 04/26/36		09/26/2017.	Pass-Through Loss			8,922	3,526					0					0		04/26/2036.	1FM
47232V DX 7	JMAC 2009-R4 19A2 SUB SSUP 6.00 07/26/36		09/26/2017.	MBS Paydown		56,663	56,663	45,925	47,409		(6,587)		(6,587)		56,663			0	2,333	07/26/2036.	1FM
47232V DY 5	JMAC 2009-R4 19A3 MEZ SSUP 6.00 07/26/36		09/26/2017.	Pass-Through Loss			17,016	13,459			(288)		(288)		(4)		4	4		07/26/2036.	1FM
47232V DZ 2	JMAC 2009-R4 20A1 SEQ SSNR 6.00 03/26/36		09/26/2017.	MBS Paydown		74,198	74,198	74,198	72,658		(112)		(112)		74,198			0	3,042	03/26/2036.	1FM
47232V EB 4	JMAC 2009-R4 20A3 MEZ SSUP 6.00 03/26/36		09/26/2017.	Pass-Through Loss			14,151	3,650					0					0		03/26/2036.	1FM
47232V ED 0	JMAC 2009-R4 21A2 SUB SSUP 6.00 03/26/37		09/26/2017.	MBS Paydown		36,870	36,870	37,167	36,785		17		17		36,870			0	1,560	03/26/2037.	1FM
47232V EH 1	JMAC 2009-R4 21A6 MEZ SSUP 6.00 03/26/37		09/26/2017.	Pass-Through Loss			11,893	11,989			(28)		(28)					0		03/26/2037.	1FM
47232V EK 4	JMAC 2009-R4 22A2 SUB SSUP 5.75 04/26/37		09/26/2017.	MBS Paydown		20,215	20,215	20,518	20,153		15		15		20,215			0	757	04/26/2037.	1FM
47232V EN 8	JMAC 2009-R4 22A5 SUB SSUP 5.75 04/26/37		09/26/2017.	Pass-Through Loss			9,641	9,785			(53)		(53)					0		04/26/2037.	1FM
47232V ET 5	JMAC 2009-R4 23A4 SUB SSUP 5.75 01/26/36		09/26/2017.	MBS Paydown		195,631	195,631	194,538	194,707		402		402		195,631			0	7,487	01/26/2036.	1FM
47232V EV 0	JMAC 2009-R4 23A6 MEZ SSUP 5.75 1/26/36		09/26/2017.	Pass-Through Loss			84,939	78,448			(55)		(55)					0		01/26/2036.	1FM
47232V EX 6	JMAC 2009-R4 24A2 SUB SSUP 5.50 02/26/36		09/26/2017.	MBS Paydown		46,344	46,344	46,344	46,165		220		220		46,344			0	1,814	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 CUSIP Identification	2 Description	3 Foreign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/Adjusted Carrying Value	Change in Book/Adjusted Carrying Value: 11 Unrealized Valuation Increase (Decrease)	12 Current Year's (Amortization) / Accretion	13 Current Year's Other-Than-Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.	16 Book/Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest / Stock Dividends Received During Year	21 Stated Contractual Maturity Date	22 NAIC Designation or Market Indicator (a)
47232V FA 5	JMAC 2009-R4 24A5 SUB SSUP 5.50 02/26/36		09/26/2017.	Pass-Through Loss			17,460	17,460			(57)		(57)					0		02/26/2036.	1FM
47232V FE 7	JMAC 2009-R4 25A3 MEZ SSUP 5.25 1/26/36		09/26/2017.	MBS Paydown		7,832	7,832	7,597	6,669		(358)		(358)		7,832			0	255	01/26/2036.	1FM
47232V FE 7	JMAC 2009-R4 25A3 MEZ SSUP 5.25 1/26/36		09/26/2017.	Pass-Through Loss			1,782	1,729					0					0		01/26/2036.	1FM
47232V FH 0	JMAC 2009-R4 26A3 SUB SSUP 5.75 01/26/36		09/26/2017.	MBS Paydown		89,360	89,360	89,360	89,182		140		140		89,360			0	3,183	01/26/2036.	1FM
47232V FJ 6	JMAC 2009-R4 26A4 MEZ SSUP 5.75 1/26/36		09/26/2017.	Pass-Through Loss			20,334	20,055			(35)		(35)					0		01/26/2036.	1FM
47232V FP 2	JMAC 2009-R4 28A1SEQ SSNR 5.95 11/26/36		09/26/2017.	MBS Paydown		578,128	578,128	374,552	511,819		4,890		4,890		578,128			0	10,334	11/26/2036.	1FM
47232V FV 9	JMAC 2009-R4 29A2 SUB SSUP 2.0833 01/47		09/26/2017.	MBS Paydown		181,995	181,995	140,051	128,752		20,111		20,111		181,995			0	1,502	01/26/2047.	1FM
47232V FW 7	JMAC 2009-R4 30A1 SEQ SSNR CSTR 07/37		09/26/2017.	MBS Paydown		130,450	130,450	130,450	128,504		2,100		2,100		130,450			0	2,577	07/26/2037.	1FM
47232V GA 4	JMAC 2009-R4 30A5 MEZ SSUP CSTR 07/37		09/26/2017.	Pass-Through Loss			15,926	3,760			18		18					0		07/26/2037.	1FM
47232V GE 6	JMAC 2009-R4 31A4 SUB SSUP 5.75 2/26/36		07/26/2017.	MBS Paydown		17,031	17,031	17,031	17,017		180		180		17,031			0	692	02/26/2036.	1FM
47232V GF 3	JMAC 2009-R4 31A5 SUB SSUP 5.75 2/26/36		09/26/2017.	MBS Paydown		10,399	10,399	9,644	7,667		(4,621)		(4,621)		10,399			0	382	02/26/2036.	1FM
47232V GG 1	JMAC 2009-R4 31A6 MEZ SSUP 5.75 2/26/36		09/26/2017.	Pass-Through Loss			10,091	7,754			(36)		(36)					0		02/26/2036.	1FM
47232V GJ 5	JMAC 2009-R4 32A2 SUB SSUP 6.50 3/26/36		08/26/2017.	MBS Paydown		135,530	135,530	133,749	132,101		(8,939)		(8,939)		135,530			0	5,199	03/26/2036.	1FM
47232V GM 8	JMAC 2009-R4 32A5 SUB SSUP 6.50 03/26/36		09/26/2017.	Pass-Through Loss			27,883	5,826			(163)		(163)					0		03/26/2036.	1FM
47232V GR 7	JMAC 2009-R4 29A3 MEZ SSUP 2.0833 01/47		09/26/2017.	Pass-Through Loss			778	340			(0)		(0)		(4,946)		4,946	4,946		01/26/2047.	1FM
47233A AW 7	JMAC 2009-R7 11A1 SEQ SSNR CSTR 03/26/37		09/26/2017.	MBS Paydown		152,715	152,715	140,880	149,662		9,848		9,848		152,715			0	3,107	03/26/2037.	1FM
47233C AA 1	JMAC 2009-R9 1A1 SEQ SSNR CSTR 8/26/46		09/26/2017.	MBS Paydown		21,012	21,012	19,421	20,748		446		446		21,012			0	425	08/26/2046.	1FM
47233D AA 9	JMAC 2009-R11 1A1 SEQ SSNR 6.00 9/26/36		09/26/2017.	MBS Paydown		111,471	111,471	104,783	111,471		(113)		(113)		111,471			0	4,836	09/26/2036.	1FM
48124X AC 1	JPMCC 2009-RR2 MLA SEQ CSTR 6/17/2050		04/17/2017.	MBS Paydown		3	3	3	3		1,611,695		1,611,695		3			0	2,610	06/17/2050.	1Z
48250R AU 0	KKR 12 B2 CLO MEZ SEQ 4.205 07/15/2027		08/15/2017.	Distribution		12,500,000	12,500,000	12,500,000	12,500,000				0		12,500,000			0	439,481	07/15/2027.	1Z
493268 AY 2	KSLT 2000-B A2 ABS FLT 07/25/29		07/25/2017.	MBS Paydown		21,242	21,242	17,206	21,240		1,945		1,945		21,242			0	215	07/25/2029.	1FE
50543L AA 0	LAFL 2016-1A A1 ABS SSNR 4.3 01/15/2042		09/15/2017.	MBS Paydown		218,750	218,750	214,506	214,537		432		432		218,750			0	6,271	01/15/2042.	1FE
52518R BE 5	LSSC 2002-GE1 A SEQ CSTR 7/26/24		09/26/2017.	MBS Paydown		4,021	4,021	3,839	4,021				0		4,021			0		07/26/2024.	5*
52520M AE 3	LMT 2005-1 2A2 SEQ SSNR 5.50 11/25/2035		07/25/2017.	Pass-Through Loss			(11,120)						0					0		11/25/2035.	1FM
52520M AE 3	LMT 2005-1 2A2 SEQ SSNR 5.50 11/25/2035		09/25/2017.	MBS Paydown		296,382	296,382	280,002	263,119		7,913		7,913		296,382			0	10,391	11/25/2035.	1FM
52520M CE 1	LMT 2005-2 3A7 SEQ 5.50 12/25/2035		08/25/2017.	Pass-Through Loss			874	634					0					0		12/25/2035.	1FM
52520M CE 1	LMT 2005-2 3A7 SEQ 5.50 12/25/2035		09/25/2017.	MBS Paydown		53,020	53,020	38,502	38,120		(631)		(631)		53,020			0	2,016	12/25/2035.	1FM
525221 EM 5	LXS 2005-7N 1A1A SEQ SSNR FLT 12/25/2035		09/25/2017.	MBS Paydown		129,106	129,106	94,688	102,666		(8,250)		(8,250)		129,106			0	1,127	12/25/2035.	1FM
525221 GM 3	LXS 2005-9N 1A1 SEQ SSNR FLT 02/25/2036		09/25/2017.	MBS Paydown		936,809	936,809	798,923	800,905		70,904		70,904		936,809			0	7,751	02/25/2036.	1FM
52522G AB 0	LXS 2006-18N A2A SEQ SNR FLT 12/25/2036		08/25/2017.	Pass-Through Loss			(5,244)						0		(5,244)		5,244	5,244		12/25/2036.	1FM
52522G AB 0	LXS 2006-18N A2A SEQ SNR FLT 12/25/2036		09/25/2017.	MBS Paydown		7,991	7,991		6,822		0		0		7,991			0	10	12/25/2036.	1FM
52523M AD 2	LXS 2006-15 A4 SEQ SSNR FLT 10/25/2036		09/25/2017.	MBS Paydown		106,541	106,541	64,703	69,119		(3,474)		(3,474)		106,541			0	820	10/25/2036.	1FM
52523M AD 2	LXS 2006-15 A4 SEQ SSNR FLT 10/25/2036		09/25/2017.	Pass-Through Loss			12,373						0					0		10/25/2036.	1FM
525241 AL 9	LXS 2007-1 WF1 SEQ 7.00 01/25/2037		09/25/2017.	MBS Paydown		12,113	12,113	7,848	7,498		(6,512)		(6,512)		12,113			0	475	01/25/2037.	1FM
525241 AL 9	LXS 2007-1 WF1 SEQ 7.00 01/25/2037		09/25/2017.	Pass-Through Loss			2,553	1,752					0		(106)		106	106		01/25/2037.	1FM
525248 AC 4	LXS 2007-5H 1APO PO 0.0 5/25/2037		09/25/2017.	MBS Paydown		26,077	26,077	7,876	1,932		(15,770)		(15,770)		26,077			0		05/25/2037.	1FM
525248 AC 4	LXS 2007-5H 1APO PO 0.0 5/25/2037		09/25/2017.	Pass-Through Loss			20,947	6,326					0		(10,372)		10,372	10,372		05/25/2037.	1FM
525248 AC 4	LXS 2007-5H 1APO PO 0.0 5/25/2037		09/30/2017.	Book Value Adjustment									0		10,332		(10,332)	(10,332)		05/25/2037.	1FM
52525F AA 1	LMT 2008-6 1A1 SEQ SSNR CSTR 7/25/2047		07/25/2017.	MBS Paydown		231,638	231,638	204,330	215,810		21,210		21,210		231,638			0	8,864	07/25/2047.	1FM
526602 AA 5	LEONARD WOOD FAM 5.124 07-15-20		07/15/2017.	Sinking Fund Redemption		162,995	162,995	162,995	162,995				0		162,995			0	8,220	07/15/2020.	2FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
542514 EV 2	LBMLT 2004-1 M2 MEZ FLT 02/25/2034		09/25/2017.	MBS Paydown		25,183	25,183	24,642	24,199		193		193		25,183			0	302	02/25/2034.	1FM
543190 AA 0	LTRAN 2015-1A A1 ABS SNR 2.98 01/15/2045		09/15/2017.	MBS Paydown		646,954	646,954	625,993	620,566		3,040		3,040		646,954			0	12,763	01/15/2045.	1FE
548661 CN 5	LOWES COMPANIES 6.10 09/15/2017		09/15/2017.	Maturity		13,000,000	13,000,000	13,024,320	13,002,233		(2,233)		(2,233)		13,000,000			0	793,000	09/15/2017.	1FE
55265K 6U 8	MASTR 2004-1 5A18 PAC 5.50 2/25/34		09/25/2017.	MBS Paydown		367,441	367,441	366,522	366,507		1,501		1,501		367,441			0	12,712	02/25/2034.	1FM
55265K 7C 7	MASTR 2004-1 B1 MEZ FLT 02/25/2034		09/25/2017.	MBS Paydown		59,806	59,806	58,853	58,810		889		889		59,806			0	2,120	02/25/2034.	4FM
55274Q AK 1	MASTR 2006-2 1A10 SEQ SSNR FLT 06/25/36		09/25/2017.	MBS Paydown		83,971	83,971	77,663	70,549		341		341		83,971			0	3,436	06/25/2036.	1FM
55274Q AK 1	MASTR 2006-2 1A10 SEQ SSNR FLT 06/25/36		09/25/2017.	Pass-Through Loss			36						0					0		06/25/2036.	1FM
55279Y AA 1	MCA 2014-1 A ABS SNR PT FLT 08/15/2024		08/15/2017.	MBS Paydown		73,919	73,919	73,919	73,919				0		73,919			0	1,705	08/15/2024.	1FE
55281T AA 8	MCA 2017-1 A ABS SNR FLT 08/15/2028		08/15/2017.	MBS Paydown		2,309,370	2,309,370	2,309,370			2		2		2,309,370			0	8,915	08/15/2028.	1FE
55281T AB 6	MCA 2017-1 B ABS MEZ FLT 08/15/2028		08/15/2017.	MBS Paydown		1,026,506	1,026,506	1,026,506			(2)		(2)		1,026,506			0	5,332	08/15/2028.	2AM
55312H AA 7	MMCAP 17A A1 CDO SSNR FLT 12/01/35		09/01/2017.	MBS Paydown		55,902	55,902	47,516	47,533		4,850		4,850		55,902			0	601	12/01/2035.	1FE
55818K AL 5	MDPK 2013-11A C CLO FLT 10/23/2025		09/07/2017.	Distribution		2,000,000	2,000,000	1,937,400	1,962,254		5,869		5,869		1,968,123		31,877	31,877	67,416	10/23/2025.	1FE
576431 AJ 9	MARM 2007-1 2A1 SEQ SSNR CSTR 11/25/36		09/25/2017.	MBS Paydown		90,572	90,572	72,902	59,422		21,468		21,468		90,572			0	2,173	11/25/2036.	1FM
576431 AJ 9	MARM 2007-1 2A1 SEQ SSNR CSTR 11/25/36		09/25/2017.	Pass-Through Loss			(907)						0					0		11/25/2036.	1FM
576433 C5 3	MARM 2005-6 5A2 PT SNR FLT 07/25/2035		09/25/2017.	MBS Paydown		270,217	270,217	227,711	225,522		19,043		19,043		270,217			0	4,762	07/25/2035.	1FM
576433 C5 3	MARM 2005-6 5A2 PT SNR FLT 07/25/2035		09/25/2017.	Pass-Through Loss			345						0					0		07/25/2035.	1FM
576433 D5 2	MARM 2005-7 3A1 PT SSNR FLT 09/25/2035		09/25/2017.	MBS Paydown		5,021	5,021	4,054	4,058		(1,295)		(1,295)		5,021			0	110	09/25/2035.	1FM
576433 GM 2	MARM 2003-6 6A1 SEQ SNR FLT 12/25/2033		09/25/2017.	MBS Paydown		465,763	465,763	448,296	450,532		6,690		6,690		465,763			0	11,223	12/25/2033.	1FM
576433 HM 1	MARM 2003-7 4A1 PT SNR FLT 01/25/2034		09/25/2017.	MBS Paydown		11,209	11,209	10,901			(2,167)		(2,167)		11,209			0	116	01/25/2034.	1Z
576433 QD 1	MARM 2004-7 5A1 PT SSNR FLT 07/25/2034		09/25/2017.	MBS Paydown		6,720	6,720	6,384	6,379		(2,505)		(2,505)		6,720			0	142	07/25/2034.	1FM
576433 XA 9	MARM 2005-1 3A1 PT SNR FLT 02/25/2035		09/25/2017.	MBS Paydown		11,646	11,646	11,064			(1,786)		(1,786)		11,646			0	213	02/25/2035.	1FM
576434 HM 9	MALT 2003-7 7A4 5.75 11/25/2033		09/25/2017.	MBS Paydown		149,994	149,994	155,199	150,300		(813)		(813)		149,994			0	5,239	11/25/2033.	1FM
576434 J7 0	MALT 2005-2 4A3 SEQ FLT 03/25/2035		09/25/2017.	MBS Paydown		207,908	207,908	172,823	184,208		(11,637)		(11,637)		207,908			0	1,903	03/25/2035.	1FM
576434 W5 9	MALT 2005-6 3A1 SEQ SSNR 5.5 11/25/2020		09/25/2017.	MBS Paydown		53,098	53,098	52,003	50,828		(963)		(963)		53,098			0	1,948	11/25/2020.	3FM
57643L LC 8	MABS 2005-AB1 A4 SEQ SNR 5.648 11/2035		09/25/2017.	MBS Paydown		1,115,317	1,115,317	1,085,820	1,074,575		21,916		21,916		1,115,317			0	26,307	11/25/2035.	1FM
57643M LZ 5	MASTR 2006-1 1A3 PAC SSNR 5.75 5/25/36		09/25/2017.	MBS Paydown		56,183	56,183	54,866	48,583		5,289		5,289		56,183			0	2,238	05/25/2036.	1FM
57645T AA 5	MARM 2007-HF2 A1 SEQ SNR FLT 09/25/2037		09/25/2017.	MBS Paydown		1,255,070	1,255,070	1,100,842	1,153,254		39,718		39,718		1,255,070			0	11,428	09/25/2037.	1FM
575767 AG 3	MASS MUTUAL LIFE 8.875 06/01/2039		01/01/2017.	Transfer to Schedule BA		9,085,984	6,154,000	9,088,366					0		9,085,984			0	45,514	06/01/2039.	1FE
575767 AG 3	MASS MUTUAL LIFE 8.875 06/01/2039		03/24/2017.	Cash Tender		(11,916,729)	(7,891,000)	(11,934,436)			16,751		16,751		(11,916,729)			0	(896,568)	06/01/2039.	1FE
589929 RJ 9	GNABS 1998-GN2 M1 7.155 07/27		09/25/2017.	MBS Paydown		6,037	6,037	6,037	6,037				0		6,037			0	279	07/25/2027.	1FM
589929 TP 3	MLMI 1999-H1 A5 NAS STP 5/20/2028		08/20/2017.	MBS Paydown		4,249	4,249	4,248	4,249				0		4,249			0	179	05/20/2028.	1FM
59020U V7 7	MLMI 2005-A9 1A1 SEQ SSNR FLT 12/25/2035		09/25/2017.	MBS Paydown		270,374	270,374	253,645	254,216		8,399		8,399		270,374			0	6,226	12/25/2035.	1FM
59020U W4 3	MLMI 2005-A9 4A1 SEQ SSNR CSTR 12/25/35		09/25/2017.	MBS Paydown		85,587	85,587	72,732	68,375		1,131		1,131		85,587			0	1,741	12/25/2035.	1FM
59020U W4 3	MLMI 2005-A9 4A1 SEQ SSNR CSTR 12/25/35		09/25/2017.	Pass-Through Loss			5						0					0		12/25/2035.	1FM
59020U ZE 8	MLMI 2005-A6 1A1 SEQ SNR FLT 08/25/2035		09/25/2017.	MBS Paydown		2,331,800	2,331,800	2,173,675	2,197,645		72,580		72,580		2,331,800			0	19,391	08/25/2035.	1FM
59020U ZZ 1	MLCC 2005-2 1A SEQ FLT 10/25/2035		09/25/2017.	MBS Paydown		46,481	46,481	40,438	41,344		1,903		1,903		46,481			0	772	10/25/2035.	1FM
59023N AW 8	MLMI 2006-AF2 PO 0 10/25/36		09/25/2017.	MBS Paydown		1,340	1,340	804			11,922		11,922		11,922		(10,582)	(10,582)		10/25/2036.	1FM
59023P AB 9	MLCC 2006-3 2A1 SEQ SSNR CSTR 10/25/36		09/25/2017.	MBS Paydown		64,882	64,882	58,070	58,196		(5,411)		(5,411)		64,882			0	1,492	10/25/2036.	1FM
59048@ AA 6	MESA AIRLINES 2015-1A-0 4.75 7/15/29		07/15/2017.	Paydown		149,394	149,394	149,394	149,402		(1)		(1)		149,394			0	7,096	07/15/2029.	1FE
59156R BS 6	METLIFE CAP TRUST X 9.25 04/08/2038		08/31/2017.	Consent Fee		5,000							0		5,000			0		04/08/2038.	2FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
595481 AA 0	MDST 2005-1 A SEQ 5.745 01/15/40		09/15/2017.	MBS Paydown		60,777	60,777	58,346	59,397		432		432		60,777			0	2,327	01/15/2040.	1AM
59549W AA 1	MDST 11 A1 4.864 07/15/2038		09/15/2017.	MBS Paydown		61,377	61,377	61,375	61,377		(0)		(0)		61,377			0	2,024	07/15/2038.	2AM
59560W AA 5	MDST 2010-1 A SEQ 3.50 12/15/2045		09/15/2017.	MBS Paydown		162,588	162,588	162,232	161,974		37		37		162,588			0	3,733	12/15/2045.	1FE
59748T AA 7	MIDLAND COGEN 6.00 03/15/2025		09/15/2017.	Sinking Fund Redemption		255,500	255,500	255,500	255,500				0		255,500			0	15,330	03/15/2025.	2FE
59748T AB 5	MIDLAND COGEN VENTURE 5.25 03/15/2025		09/15/2017.	Sinking Fund Redemption		333,456	333,456	333,456	333,456				0		333,456			0	17,506	03/15/2025.	2FE
600323 ZZ 5	MINISTRY BRANDS DDTL L+500 12/02/2022		08/23/2017.	Commitment Fee		6,896							0		6,896			0		12/02/2022.	3FE
600323 ZZ 5	MINISTRY BRANDS DDTL L+500 12/02/2022		09/20/2017.	Commitment Fee		1,577							0		1,577			0		12/02/2022.	3FE
604668 AC 7	MRMX 2014-1A A2 ABS SNR 3.34 07/20/2026		07/20/2017.	MBS Paydown		265,600	265,600	265,585	265,588		3		3		265,600			0	6,653	07/20/2026.	2AM
60688H AA 3	MMCAPS 18A A1 CDO SSNR FLT 12/26/2039		09/26/2017.	MBS Paydown		67,524	67,524	51,953	52,019		(32,217)		(32,217)		67,524			0	620	12/26/2039.	1FE
610332 AE 8	MCBSL 2015-1A B CLO MEZ FLT 05/22/2027		08/22/2017.	MBS Paydown		5,192,000	5,192,000	5,196,868			(4,868)		(4,868)		5,192,000			0	127,803	05/22/2027.	1FE
61690P AM 3	MSRR 2013-R7 6B MEZ FLT 12/26/2046 RE		09/25/2017.	MBS Paydown		1,580,601	1,580,601	1,395,894	1,398,235		58,414		58,414		1,580,601			0	12,616	12/26/2046.	1FM
61690P AM 3	MSRR 2013-R7 6B MEZ FLT 12/26/2046 RE		09/25/2017.	Pass-Through Loss			6,324						0					0		12/26/2046.	1FM
61743Z ZZ 2	MONROE CAP MGMT A-2 LIBOR+285 10/30/23		07/19/2017.	Consent Fee		25,656							0		25,656			0		10/30/2023.	1FE
61743Z ZZ 2	MONROE CAP MGMT A-2 LIBOR+285 10/30/23		08/07/2017.	Paydown		5,953,548	5,953,548	5,936,324			20,085		20,085		5,953,548			0	19,411	10/30/2023.	1FE
617446 V7 1	MORGAN STANLEY SER F 6.25 08/28/2017 MTN		08/28/2017.	Maturity		5,000,000	5,000,000	4,439,015	4,945,875		54,125		54,125		5,000,000			0	312,500	08/28/2017.	1FE
617458 AE 4	MSC 2011-C1 A3 SEQ 4.7 09/15/2047		09/15/2017.	MBS Paydown		215,084	215,084	217,234	215,654		(252)		(252)		215,084			0	11,989	09/15/2047.	1FM
61748H AW 1	MSM 2004-5AR 4A SEQ SNR FLT 07/25/2034		09/25/2017.	MBS Paydown		663,786	663,786	671,239			(6,005)		(6,005)		663,786			0	12,400	07/25/2034.	1FM
61748H FK 2	MSM 2004-10AR B1 MEZ FLT 11/25/2034		09/25/2017.	MBS Paydown		50,699	50,699	48,061	48,186		181		181		50,699			0	1,114	11/25/2034.	1FM
61748H UF 6	MSM 2006-1AR 1A1 PT SNR FLT 02/36		09/25/2017.	MBS Paydown		131,592	131,592	98,996	98,119		9,896		9,896		131,592			0	1,096	02/25/2036.	1FM
61748H UF 6	MSM 2006-1AR 1A1 PT SNR FLT 02/36		09/25/2017.	Pass-Through Loss			15,072						0					0		02/25/2036.	1FM
61749L AP 6	MSM 2006-8AR 5A4 SEQ CSTR 6/25/2036		09/25/2017.	MBS Paydown		65,108	65,108	47,651	49,026		(96,752)		(96,752)		65,108			0	1,319	06/25/2036.	1FM
61749L BM 2	MSM 2006-8AR 6A2 SEQ SSUP CSTR 06/25/36		09/25/2017.	MBS Paydown		2,287	2,287	1,775	1,060		(2,211)		(2,211)		2,287			0	46	06/25/2036.	1FM
61751D AE 4	MSM 2006-17XS A3A SEQ STP 10/25/46		09/25/2017.	MBS Paydown		242,755	242,755	164,466	122,825		20,440		20,440		242,755			0	3,710	10/25/2046.	1FM
61751M AU 8	MSM 2007-10XS A18 SEQ SNR 6.0 07/25/2047		09/25/2017.	MBS Paydown		559,172	559,172	509,370	496,909		12,829		12,829		559,172			0	8,035	07/25/2047.	1FM
61751Q AB 1	MSHEL 2007-1 A2 SEQ FLT 12/25/2036		09/25/2017.	MBS Paydown		73,607	73,607	42,186	24,372		(36,128)		(36,128)		73,607			0	542	12/25/2036.	1FM
617526 AD 0	MSAC 2007-HE1 A2B SEQ FLT 11/25/2036		09/25/2017.	MBS Paydown		152,582	152,582	95,364	89,656		(5,684)		(5,684)		152,582			0	1,087	11/25/2036.	1FM
61758M AA 5	MSRR 2009-R2 1A1A SEQ SSNR 6.00 04/36 RE		09/26/2017.	MBS Paydown		628,973	628,973	653,185	629,998		(19,536)		(19,536)		628,973			0	24,528	04/26/2036.	1FM
61758Q AH 1	MSRR 2010-R1 2B SEQ CSTR 07/26/2035 RE		09/26/2017.	MBS Paydown		3,659,310	3,659,310	3,279,656	3,518,996		122,009		122,009		3,659,310			0	79,832	07/26/2035.	1FM
61758Q AN 8	MSRR 2010-R1 3B SUB CSTR 07/26/2035 RE		09/26/2017.	MBS Paydown		439,559	439,559	369,230	409,593		5,523		5,523		439,559			0	9,689	07/26/2035.	1FM
61758V AP 2	MSRR 2010-R2 3B1 RR SUB 6.50 10/26/37		09/26/2017.	MBS Paydown		317,344	317,344	291,956	306,506		9,838		9,838		317,344			0	15,072	10/26/2037.	1FM
61758V AQ 0	MSRR 2010-R2 3B2 RR MEZ 6.50 10/26/37		07/26/2017.	Pass-Through Loss			16,349	6,776			304		304					0		10/26/2037.	1FM
61759D AP 1	MSRR 2010-R3 2BA SUB 5.5 10/26/2035		09/26/2017.	MBS Paydown		609,264	609,264	579,563	603,485		4,154		4,154		609,264			0	22,099	10/26/2035.	1FM
61759X AC 6	MSRR 2010-R8 1C MEZ SSUP CSTR 01/26/2037		09/26/2017.	MBS Paydown		353,989	353,989	239,838	264,989		1,587		1,587		353,989			0	14,737	01/26/2037.	1FM
61759X AC 6	MSRR 2010-R8 1C MEZ SSUP CSTR 01/26/2037		09/26/2017.	Pass-Through Loss			31,694	21,473					0					0		01/26/2037.	1FM
61760R BA 9	MSC 2011-C3 A3 SEQ 4.054 07/15/2049		09/15/2017.	MBS Paydown		167,035	167,035	168,700	167,333		(381)		(381)		167,035			0	4,498	07/15/2049.	1FM
61915R AK 2	MHL 2005-3 A1 SEQ SSNR FLT 8/25/2035		09/25/2017.	MBS Paydown		3,459	3,459	1,989	2,421		949		949		3,459			0	36	08/25/2035.	1FM
61915R AU 0	MHL 2005-5 A1 SEQ SSNR 12/25/2035		09/25/2017.	MBS Paydown		226,894	226,894	146,347	166,555		37,584		37,584		226,894			0	1,966	12/25/2035.	1FM
62856R AA 3	MIH BV 6.375 07/28/2017	C	07/28/2017.	Maturity		2,000,000	2,000,000	2,000,000	2,000,000				0		2,000,000			0	127,500	07/28/2017.	2FE
62942K AA 4	NRPMT 2013-1 A1 SEQ SNR 3.25 07/25/2043		09/25/2017.	MBS Paydown		641,009	641,009	612,897	614,443		(7,023)		(7,023)		641,009			0	13,295	07/25/2043.	1FM
62946A AA 2	NPRL 2016-1A A1 ABS SNR 4.164 04/20/2046		09/20/2017.	MBS Paydown		296,436	296,436	296,436	296,436		0		0		296,436			0	8,231	04/20/2046.	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)
63860H AC 3	NSTR 2007-A AV3 SEQ FLT 03/25/2037		08/25/2017.	MBS Paydown		712,590	712,590	667,195	701,547		16,490		16,490		712,590			0	4,916	03/25/2037.	1FM
638671 AE 7	NATIONWIDE MUTL 144A 7.875 04/01/2033		01/01/2017.	Transfer to Schedule BA		22,245,806	16,250,000	22,351,225					0		22,245,806			0	319,922	04/01/2033.	1FE
63939E AB 9	NAVSL 2015-AA A2A ABS 2.65 12/15/2028		09/15/2017.	MBS Paydown		212,025	212,025	211,947	211,974		51		51		212,025			0	3,743	12/15/2028.	1FE
640222 ZZ 1	NATURE'S TREES INC TL L+5.25 06/01/2022		09/29/2017.	Paydown		10,111	10,111	10,111					0		10,111			0	217	06/01/2022.	2FE
64129G AA 4	NEUB 2012-13A A1 CLO FLT 01/23/24		07/23/2017.	MBS Paydown		6,952,230	6,952,230	6,952,230	6,952,230				0		6,952,230			0	128,924	01/23/2024.	1FE
64129G AE 6	NEUB 2012-13A C3 CLO FLT 01/23/24		07/23/2017.	MBS Paydown		6,000,000	6,000,000	5,700,000	5,814,824		185,176		185,176		6,000,000			0	176,330	01/23/2024.	1FE
643529 AC 4	NCAMT 2006-ALT2 AF3 SEQ 5.9217 10/15/36		09/25/2017.	MBS Paydown		84,149	84,149	55,959	40,551		(501)		(501)		84,149			0	1,608	10/25/2036.	1FM
643529 AD 2	NCAMT 2006-ALT2 AF4 SEQ 5.9944 10/25/36		09/25/2017.	MBS Paydown		38,392	38,392	25,531	18,513		(233)		(233)		38,392			0	734	10/25/2036.	1FM
64952G AF 5	NEW YORK LIFE 6.75 11/15/2039		01/01/2017.	Transfer to Schedule BA		13,413,024	10,175,000	13,417,976					0		13,413,024			0	87,759	11/15/2039.	1FE
650119 AA 8	NEW YORK UNIV 5.236 07/01/32		07/01/2017.	Sinking Fund Redemption		314,000	314,000	317,879	317,169		(3,169)		(3,169)		314,000			0	16,359	07/01/2032.	1FE
651577 AE 8	NMRK 2013-1A A3 CLO 2.43 06/02/2025		09/02/2017.	MBS Paydown		701,410	701,410	691,941	697,892		846		846		701,410			0	12,783	06/02/2025.	1FE
65444# AA 1	MARSH & MCLENNAN COS CTL 3.48 7/11/2024		09/11/2017.	Paydown		106,251	106,251	106,251	106,251				0		106,251			0	2,470	07/01/2024.	1
65535V KX 5	NAA 2005-WF1 2A5 NAS 5.159 03/25/2035		09/25/2017.	MBS Paydown		43,767	43,767	44,489	44,437		(413)		(413)		43,767			0	1,529	03/25/2035.	1FM
65535V MJ 4	NAA 2005-AR3 1A1 SEQ SSNR FLT 07/25/2035		09/25/2017.	MBS Paydown		48,223	48,223	40,086	40,215		(1,503)		(1,503)		48,223			0	370	07/25/2035.	1FM
65535V NL 8	NAA 2005-AR4 5A3 SEQ SSNR FLT 08/25/2035		09/25/2017.	MBS Paydown		251,958	251,958	173,536	174,551		16,664		16,664		251,958			0	2,020	08/25/2035.	1FM
65535Y AB 8	NAA 2006-S2 A2 SEQ 5.81 04/25/2036		09/25/2017.	MBS Paydown		34,729	34,729	11,649	27,153		9,715		9,715		34,729			0	1,350	04/25/2036.	1FM
65535Y AB 8	NAA 2006-S2 A2 SEQ 5.81 04/25/2036		09/25/2017.	Pass-Through Loss			(511)						0		(424)		424	424		04/25/2036.	1FM
65536M AC 1	NHELI 2006-HE2 A3 SEQ FLT 03/25/2036		09/25/2017.	MBS Paydown		350,140	350,140	276,111	323,103		17,159		17,159		350,140			0	2,731	03/25/2036.	1FM
65539C AK 2	NMRR 2011-4RA 1A10 MEZ FLT 12/26/36RE		09/26/2017.	Pass-Through Loss			4,488				109		109		(707)		707	707		12/26/2036.	1FM
65539W AA 0	NMRR 2012-1R A SEQ SSNR FLT 08/47 RE		09/27/2017.	MBS Paydown		1,391,960	1,391,960	1,155,327	1,322,369		78,439		78,439		1,391,960			0	13,570	08/27/2047.	1FM
656569 AK 6	NORTEL NETWORKS V/R 07/15/2011		07/11/2017.	Distribution		616,188							0		616,188			0		07/15/2011.	6
656569 AK 6	NORTEL NETWORKS V/R 07/15/2011		08/18/2017.	Book Value Adjustment		236,153					34,797		34,797		236,153			0		07/15/2011.	6
66859J AC 5	WOODS 2012-9A A CLO FLT 01/18/2024		07/18/2017.	MBS Paydown		5,001,906	5,001,906	5,001,906	5,001,906				0		5,001,906			0	92,581	01/18/2024.	1FE
67087T DE 8	OAK 2002-A A3 ABS SEQ 6.03 05/15/24		09/15/2017.	MBS Paydown		24,927	24,927	24,925	8,313		1,503		1,503		24,927			0	996	05/15/2024.	1AM
67109U AE 2	OZLM 2015-11A A2B CLO MEZ 4.17 01/30/27		08/18/2017.	Distribution		6,000,000	6,000,000	6,000,000	6,000,000				0		6,000,000			0	200,160	01/30/2027.	1FE
67109U AN 2	OZLM 2015-11A A1B CLO SSNR 3.28 01/30/27		08/18/2017.	Distribution		9,000,000	9,000,000	8,991,000	8,994,039		1,017		1,017		8,995,055		4,945	4,945	236,160	01/30/2027.	1Z
67112P AA 6	SYNERGY 1608 10.00 08/30/2020		09/30/2017.	Paydown		86,639	86,639	77,674			1,599		1,599		86,639			0	5,438	08/20/2020.	6*
674135 EM 6	OAK 1999-A M2 MEZ V/R 04/15/2029		09/15/2017.	Pass-Through Loss			1,537	8,726					0		(7,735)		7,735	7,735		04/15/2029.	6FE
67575N AL 7	OMART 2015-T3 AT3 ABS SSNR 3.211 11/47		09/15/2017.	MBS Paydown		4,000,000	4,000,000	3,999,965	3,999,985		15		15		4,000,000			0	96,330	11/15/2047.	1FE
67590E AE 4	OCT15 2013-1A B2 CLO 3.507 01/19/2025		07/19/2017.	MBS Paydown		7,000,000	7,000,000	6,838,125	6,913,579		86,421		86,421		7,000,000			0	184,118	01/19/2025.	1Z
678858 BB 6	OKLA GAS & ELEC 6.50 07/15/2017		07/15/2017.	Maturity		15,320,000	15,320,000	16,433,151	15,394,150		(74,150)		(74,150)		15,320,000			0	995,800	07/15/2017.	1FE
68383N BN 2	OPMAC 2005-3 A2 SEQ SSUP FLT 07/25/2035		09/25/2017.	MBS Paydown		218,455	218,455	167,938	189,123		21,911		21,911		218,455			0	1,869	07/25/2035.	1FM
68389F JW 5	OOMLT 2005-5 A3 SEQ FLT 12/25/2035		09/25/2017.	MBS Paydown		196,995	196,995	169,908	191,278		3,893		3,893		196,995			0	1,536	12/25/2035.	1FM
68403B AB 1	OOMLT 2007-FXD2 2A1 SEQ SSNR 5.9 03/2037		09/25/2017.	MBS Paydown		46,389	46,389	46,476	46,389				0		46,389			0	1,250	03/25/2037.	1FM
68504R AA 6	ONGLT 2014-AA A ABS SNR 2.29 07/09/2029		09/09/2017.	MBS Paydown		182,531	182,531	182,499	182,506		12		12		182,531			0	2,811	07/09/2029.	1FE
68764W AA 0	SYNERGY 1657 10.00 8/30/2020		08/30/2017.	Paydown		438,431	438,431	410,158			5,399		5,399		438,431			0	26,014	08/30/2020.	6*
693456 AA 3	PMTLT 2013-J1 A1 SEQ SNR 3.5 09/25/2043		09/25/2017.	MBS Paydown		797,782	797,782	777,339	776,984		8,684		8,684		797,782			0	18,656	09/25/2043.	1FM
69349L AC 2	PNC BANK NA 4.875 09/21/2017		09/21/2017.	Maturity		5,000,000	5,000,000	4,853,000	4,988,369		11,631		11,631		5,000,000			0	243,750	09/21/2017.	1FE
69352J AN 7	PPL ENERGY SUPPLY 4.60 12/15/2021		08/04/2017.	Exchanged		2,100,000	3,000,000	2,999,040	2,999,467		58		58		2,999,525		(899,525)	(899,525)	87,783	12/15/2021.	4FE
69352M AJ 9	GHAWK 2007-1A B CLO MEZ FLT 04/18/2021		07/18/2017.	MBS Paydown		3,781,374	3,781,374	3,593,656	3,753,580		27,794		27,794		3,781,374			0	52,136	04/18/2021.	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)
69403W AA 5	PACIFIC BEACON MIL HSG 5.379 07/15/2026		07/15/2017.	Sinking Fund Redemption		286,163	286,163	315,656	306,695		(2,024)		(2,024)		286,163			0	15,393	07/15/2026.	1FE
694475 AA 2	PACIFIC LIFE INSURANCE 9.25 06/15/2039		01/01/2017.	Transfer to Schedule BA		12,593,897	8,235,000	12,609,597					0		12,593,897			0	33,855	06/15/2039.	1FE
70437Y AB 7	PAYLESS INC TL B 1L L+400 03/11/2021		08/10/2017.	Exchanged		4,479,568	5,430,203	2,497,893	2,790,335		96,669		96,669		2,887,004		1,592,564	1,592,564	68,632	03/11/2021.	6Z
705011 AA 2	PEARSON FUNDING 3.75 05/08/2022	C	08/15/2017.	Cash Tender		6,225,000	6,000,000	5,961,900	5,977,827		22,173		22,173		6,000,000		225,000	225,000	173,125	05/08/2022.	2FE
707567 AC 7	PENN MUTUAL LIFE 7.625 06/15/2040		01/01/2017.	Transfer to Schedule BA		17,255,905	13,020,000	17,273,894					0		17,255,905			0	248,194	06/15/2040.	1FE
71755V AB 5	PA ENERGY TL B 1L L+125 04/04/2018		09/29/2017.	Paydown		5,616	5,616	5,082			534		534		5,616			0	45	04/04/2018.	5FE
72447X AC 1	PITNEY BOWES INC MTN 5.75 09/15/2017		09/15/2017.	Maturity		151,000	151,000	149,193	150,836		164		164		151,000			0	8,683	09/15/2017.	2FE
73316P JD 3	POPLR 2005-6 A3 SEQ CSTR 1/25/2036		09/25/2017.	MBS Paydown		147,749	147,749	147,749	136,874		7,034		7,034		147,749			0	3,906	01/25/2036.	1FM
73316Q AB 4	POPLR 2006-D A2 SEQ FLT 11/25/2046		09/25/2017.	MBS Paydown		205,966	205,966	193,351	204,184		3,892		3,892		205,966			0	1,538	11/25/2046.	1FM
74040X AB 0	PRETSL 9A A2 CDO SNR FLT 04/03/2033		07/03/2017.	MBS Paydown		387,582	387,582	360,451	361,430		3,529		3,529		387,582			0	5,486	04/03/2033.	1FE
74040X AF 1	PRETSL 9A A3 CDO SNR FLT 04/03/2033		07/03/2017.	MBS Paydown		415,192	415,192	366,317	313,907		5,644		5,644		415,192			0	5,309	04/03/2033.	1FE
74040Y AA 0	PRETSL 10A A1 CDO FLT 07/03/2033		07/03/2017.	MBS Paydown		121,303	121,303	115,944	116,397		(8,916)		(8,916)		121,303			0	1,592	07/03/2033.	1FE
74041A AA 1	PRETSL 13A A1 CDO SSNR FLT 03/24/34		09/24/2017.	MBS Paydown		9,184,825	9,184,825	8,011,468	7,996,396		322,595		322,595		9,184,825			0	108,936	03/24/2034.	1FE
74041C AA 7	PRETSL 15A A1 CDO SSNR FLT 09/26/2034		09/26/2017.	MBS Paydown		59,053	59,053	45,197	44,763		(15,137)		(15,137)		59,053			0	726	09/26/2034.	1FE
74041N AA 3	PRETSL 12A A1 CDO SEQ SSNR FLT 12/24/33		09/24/2017.	MBS Paydown		101,717	101,717	87,833	90,189		(26,351)		(26,351)		101,717			0	1,410	12/24/2033.	1FE
74041N AL 9	PRETSL 12A A1W CDO SSNR FLT 12/24/2033		09/24/2017.	MBS Paydown		3,886	3,886	3,248	3,254		(1,031)		(1,031)		3,886			0	49	12/24/2033.	1FE
74041P AB 6	PRETSL 8A A2 CDO SSNR FLT 01/03/2033		07/03/2017.	MBS Paydown		2,164,049	2,164,049	1,642,144	1,660,822		12,264		12,264		2,164,049			0	31,059	01/03/2033.	1AM
74041U AA 7	PRETSL 14A A1 CDO SEQ SSNR FLT 06/24/34		09/24/2017.	MBS Paydown		1,798,131	1,798,131	1,450,180	1,466,779		39,198		39,198		1,798,131			0	21,502	06/24/2034.	1FE
74041W AA 3	PRETSL 11A A1 CDO SSNR FLT 09/24/2033		09/24/2017.	MBS Paydown		205,999	205,999	181,634	161,884		(21,240)		(21,240)		205,999			0	2,693	09/24/2033.	1FE
74042E AA 2	PRETSL 17 A1 CDO SEQ SSNR FLT 06/23/35		09/23/2017.	MBS Paydown		1,744,947	1,744,947	1,404,288	569,323		22,035		22,035		1,744,947			0	16,906	06/23/2035.	1FE
74042F AA 9	PRETSL 25A A1 CDO SSNR FLT 06/22/2037		09/22/2017.	MBS Paydown		57,386	57,386	43,422	29,010		(26,687)		(26,687)		57,386			0	556	06/22/2037.	1FE
74042H AA 5	PRETSL 19A A1 CDO SEQ SSNR FLT 12/22/35		09/22/2017.	MBS Paydown		1,482,351	1,482,351	1,109,136	1,119,283		20,646		20,646		1,482,351			0	16,461	12/22/2035.	1FE
74042J AA 1	PRETSL 21A A1 CDO SEQ SSNR FLT 03/22/38		09/22/2017.	MBS Paydown		113,624	113,624	88,093	60,173		(58,862)		(58,862)		113,624			0	1,152	03/22/2038.	1FE
74042M AA 4	PRETSL 22A A1 CDO SSNR FLT 09/22/2036		09/22/2017.	MBS Paydown		124,900	124,900	101,270	33,761		(641)		(641)		124,900			0	996	09/22/2036.	1FE
74042T AA 9	PRETSL 27A A1 CDO SSNR FLT 12/22/2037		09/22/2017.	MBS Paydown		67,368	67,368	47,158	47,358		(28,033)		(28,033)		67,368			0	725	12/22/2037.	1FE
74042W AA 2	PRETSL 18A A1 CDO SSNR FLT 09/23/2035		09/23/2017.	MBS Paydown		1,099,059	1,099,059	891,977	897,499		31,157		31,157		1,099,059			0	12,193	09/23/2035.	1FE
74043A AC 5	PRETSL 23A AFP CDO SSNR FLT 12/22/36		09/22/2017.	MBS Paydown		26,931	26,931	22,866	153		(112,138)		(112,138)		26,931			0	191	12/22/2036.	1AM
74043C AA 5	PRETSL 24A A1 CDO SSNR FLT 03/22/2037		09/22/2017.	MBS Paydown		83,452	83,452	63,745	46,105		1,140		1,140		83,452			0	836	03/22/2037.	1AM
74160M HK 1	PRIME 2005-2 1A2 SEQ 5.00 07/25/20		09/25/2017.	MBS Paydown		16,547	16,547	16,661	16,600		96		96		16,547			0	553	07/25/2020.	1FM
743917 AH 9	PRUDENTIAL INS 8.30 07/01/2025		01/01/2017.	Transfer to Schedule BA		8,303,668	6,395,000	8,305,698					0		8,303,668			0	265,393	07/01/2025.	1FE
744482 BH 2	PUB SVC NEW HAMP N 6.15 09/01/2017		09/01/2017.	Maturity		3,000,000	3,000,000	2,985,000	2,998,675		1,325		1,325		3,000,000			0	184,500	09/01/2017.	1FE
74922M AA 9	RALI 2006-QA6 A1 SEQ SNR FLT 07/36		09/25/2017.	MBS Paydown		161,466	161,466	139,566	140,332		8,905		8,905		161,466			0	1,298	07/25/2036.	1FM
74922M AA 9	RALI 2006-QA6 A1 SEQ SNR FLT 07/36		09/25/2017.	Pass-Through Loss			1,422						0					0		07/25/2036.	1FM
74922Q AA 0	RALI 2006-QA8 A1 SEQ SSNR FLT 09/25/2036		09/25/2017.	MBS Paydown		45,807	45,807	35,295	39,348		2,873		2,873		45,807			0	354	09/25/2036.	1FM
74922Q AA 0	RALI 2006-QA8 A1 SEQ SSNR FLT 09/25/2036		09/25/2017.	Pass-Through Loss			658						0					0		09/25/2036.	1FM
749239 AD 1	RAMP 2006-RZ5 A2 SEQ FLT 08/25/2046		09/25/2017.	MBS Paydown		745,824	745,824	685,436	728,283		16,805		16,805		745,824			0	5,766	08/25/2046.	1FM
74923G AC 7	RALI 2007-QA1 A3 SEQ SSNR FLT 01/25/2037		08/25/2017.	Pass-Through Loss			(911)						0					0		01/25/2037.	1FM
74923G AC 7	RALI 2007-QA1 A3 SEQ SSNR FLT 01/25/2037		09/25/2017.	MBS Paydown		293,296	293,296	227,745	231,097		30,340		30,340		293,296			0	2,152	01/25/2037.	1FM
74927B AK 6	RBSSP 2009-8 7A1 SEQ SSNR CSTR 9/26/37		09/26/2017.	MBS Paydown		69,738	69,738	75,230	71,876		(2,481)		(2,481)		69,738			0	7,547	09/26/2037.	1FM
74927D BY 1	RBSSP 2010-4 11A5 SEQ SSNR 5.50 10/37		09/26/2017.	MBS Paydown		401,332	401,332	398,836	399,554		592		592		401,332			0	14,813	10/26/2037.	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					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)
74928D AV 7	RBSSP 2009-1 7A2 Z MEZ CSTR 6/26/2037		09/26/2017	MBS Paydown		208,011	208,011	96,178	119,961				0		208,011			0	3,688	06/26/2037	1FM
74928F AY 6	RBSSP 2009-3 6A3 Z MEZ CSTR 03/26/2036		09/26/2017	MBS Paydown		134,699	134,699	77,783	49,322				0		134,699			0	5,619	03/26/2036	1FM
74928F AY 6	RBSSP 2009-3 6A3 Z MEZ CSTR 03/26/2036		09/26/2017	Pass-Through Loss			59,703						0					0		03/26/2036	1FM
74928R AB 0	RBSSP 2009-10 1A2 RR MEZ CSTR 8/26/35		09/26/2017	MBS Paydown		36,385	36,385	24,560	34,902		455		455		36,385			0	1,413	08/26/2035	1FM
74928R AE 4	RBSSP 2009-10 3A1 RR SEQ SSNR CSTR 12/35		09/26/2017	MBS Paydown		106,616	106,616	93,822	97,785		(9,780)		(9,780)		106,616			0	3,454	12/26/2035	1FM
74928U AL 1	RBSSP 2009-12 5A1 RR SEQ SSNR CSTR 08/36		09/26/2017	MBS Paydown		171,123	171,123	165,989	168,010		2,422		2,422		171,123			0	3,560	08/25/2036	1FM
74928U AM 9	RBSSP 2009-12 5A2 SEQ SSUP CSTR 08/36 RE		09/26/2017	Pass-Through Loss			2				1		1		(50)		50	50		08/25/2036	1FM
74928U AW 7	RBSSP 2009-12 8A1 RR SEQ SSNR CSTR 6/36		09/26/2017	MBS Paydown		95,807	95,807	94,614	94,651		4,529		4,529		95,807			0	2,289	06/25/2036	1FM
74928U AX 5	RBSSP 2009-12 8A2 RR MEZ CSTR 06/25/2036		09/26/2017	Pass-Through Loss			15,096				437		437					0		06/25/2036	1FM
74928X BB 6	RBSSP 2009-6 3A2 MEZ CSTR 01-36 RE		09/26/2017	MBS Paydown		1,183,463	1,183,463	922,363	453,840		46,404		46,404		1,183,463			0	24,597	01/26/2036	1FM
74928X BB 6	RBSSP 2009-6 3A2 MEZ CSTR 01-36 RE		09/26/2017	Pass-Through Loss			43,225						0					0		01/26/2036	1FM
74929F BK 4	RBSSP 2010-3 9A2 MEZ SSUP 5.5 02/35 RE		09/26/2017	MBS Paydown		912,510	912,510	755,102	832,011		(27,928)		(27,928)		912,510			0	32,126	02/26/2035	1FM
74930A AA 5	RBSCF 2010-RR4 CMLA SEQ SSNR CSTR 12/49		07/16/2017	MBS Paydown		2,731,160	2,731,160	2,973,095	2,739,695		(3,779)		(3,779)		2,731,160			0	109,578	12/16/2049	1FE
74930A AG 2	RBSCF 2010-RR4 CMLB SUB SSUP CSTR 12/49		09/16/2017	MBS Paydown		12,595,062	12,595,062	12,754,741	12,588,578		(5,743)		(5,743)		12,595,062			0	485,363	12/16/2049	1FE
74930A BE 6	RBSCF 2010-RR4 CSCA SEQ SSNR 5.695 9/40		07/16/2017	MBS Paydown		376,671	376,671	402,065	378,154		9,104		9,104		376,671			0	14,753	09/16/2040	1FE
74930A BL 0	RBSCF 2010-RR4 CSCB SEQ 5.695 09/40 RE		08/16/2017	MBS Paydown		4,857,000	4,857,000	4,982,599	4,862,423		(5,423)		(5,423)		4,857,000			0	165,658	09/16/2040	1FE
74930E BB 4	RBSSP 2010-12 7A2 MEZ SSUP 5.5 12/35 RE		09/27/2017	MBS Paydown		882,247	882,247	579,749	693,466		(50,234)		(50,234)		882,247			0	32,047	12/27/2035	1FM
74930N AQ 2	RBSSP 2011-3 3A7 SUB 9.8224 07/26/37		09/26/2017	MBS Paydown		224,346	224,346	182,598	175,360		1,712		1,712		224,346			0	8,829	07/26/2037	1FM
74930N AQ 2	RBSSP 2011-3 3A7 SUB 9.8224 07/26/37		09/26/2017	Pass-Through Loss			22,333						0					0		07/26/2037	1FM
74930V AA 9	RBSSP 2011-6 A1 SEQ SSNR CSTR 05/26/2036		09/26/2017	MBS Paydown		617,356	617,356	594,205	605,210		12,905		12,905		617,356			0	13,616	05/26/2036	1FM
74930X AX 5	RBSSP 2012-1 5A1 SEQ SSNR CSTR 12/2035RE		07/27/2017	MBS Paydown		125,237	125,237	121,793	122,930		(6,826)		(6,826)		125,237			0	2,480	12/27/2035	1FM
74931J AD 9	RBSSP 2012-3 2A2 Z SEQ FLT 02/26/2036 RE		08/26/2017	MBS Paydown		633,647	633,647	539,233	633,256		1,827		1,827		633,647			0	4,766	02/26/2036	1FM
74931N AA 6	RBSSP 2012-5 1A1 SEQ 6.27 11/26/2036 RE		09/26/2017	MBS Paydown		160,309	160,309	159,307	155,993		2,453		2,453		160,309			0	6,622	11/26/2036	1FM
74931T AG 0	RBSSP 2012-6 4A1 SEQ SSNR FLT 01/36 RE		09/25/2017	MBS Paydown		111,719	111,719	104,178	106,217		979		979		111,719			0	998	01/26/2036	1FM
74932H AC 4	RBSSP 2013-5 2A1 SEQ SSNR FLT 07/2033 RE		09/27/2017	MBS Paydown		294,964	294,964	259,569	277,540		14,664		14,664		294,964			0	2,996	07/26/2033	1FM
74951P DQ 8	RESIF 2005-A B3 SEQ FLT 03/10/2037		09/10/2017	MBS Paydown		357,726	357,726	158,578	146,609		6,878		6,878		357,726			0	3,599	03/10/2037	1FM
749574 AC 3	RFMSI 2006-SA2 2A1SEQ CSTR 08/25/36		09/25/2017	MBS Paydown		44,962	44,962	31,464	24,544		2,233		2,233		44,962			0	1,274	08/25/2036	1FM
749574 AC 3	RFMSI 2006-SA2 2A1SEQ CSTR 08/25/36		09/25/2017	Pass-Through Loss			4,945						0		(0)		0	0		08/25/2036	1FM
74958T AB 9	RFMSI 2007-SA3 2A1 SEQ SSNR FLT 7/27/37		09/25/2017	MBS Paydown		152,423	152,423	130,892	128,542		(2,140)		(2,140)		152,423			0	4,409	07/27/2037	1FM
74958T AB 9	RFMSI 2007-SA3 2A1 SEQ SSNR FLT 7/27/37		09/25/2017	Pass-Through Loss			17,278						0					0		07/27/2037	1FM
74958W AC 0	RFMSI 2007-SA1 2A2 SEQ CSTR 5.6206 02/37		09/25/2017	MBS Paydown		12,826	12,826	6,956	4,903		(14,208)		(14,208)		12,826			0	373	02/25/2037	1FM
74958W AC 0	RFMSI 2007-SA1 2A2 SEQ CSTR 5.6206 02/37		09/25/2017	Pass-Through Loss			12,387						0					0		02/25/2037	1FM
75086# AA 3	GSA RAINIER 4.82 6/15/2036		09/15/2017	Paydown		51,024	51,024	51,024	51,024				0		51,024			0	1,640	06/15/2036	1
75114R AD 7	RALI 2006-QA3 A1 SEQ FLT 04/25/36		09/25/2017	MBS Paydown		1,367,106	1,367,106	1,174,108	1,239,038		76,306		76,306		1,367,106			0	10,821	04/25/2036	1FM
75114R AD 7	RALI 2006-QA3 A1 SEQ FLT 04/25/36		09/25/2017	Pass-Through Loss			15,047	10,993					0		(183)		183	183		04/25/2036	1FM
75115B AC 3	RALI 2006-QA5 2A1 SEQ SSNR FLT 07/25/36		09/25/2017	MBS Paydown		180,776	180,776	151,046	141,818		7,863		7,863		180,776			0	6,472	07/25/2036	1FM
75115B AC 3	RALI 2006-QA5 2A1 SEQ SSNR FLT 07/25/36		09/25/2017	Pass-Through Loss			30,496				(3,556)		(3,556)					0		07/25/2036	1FM
75156V AD 7	RAMP 2006-RS3 A4 SEQ SNR FLT 05/25/2036		09/25/2017	MBS Paydown		216,565	216,565	171,058	171,851		1,298		1,298		216,565			0	1,885	05/25/2036	1FM
75156V AD 7	RAMP 2006-RS3 A4 SEQ SNR FLT 05/25/2036		09/25/2017	Pass-Through Loss			17,269						0		(72)		72	72		05/25/2036	1FM
75406E AD 3	RASC 2006-KS4 A4 SEQ FLT 06/25/36		09/25/2017	MBS Paydown		488,121	488,121	241,616	403,306		36,474		36,474		488,121			0	3,890	06/25/2036	1FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
75406W AC 5	RASC 2006-KS6 A3 SEQ FLT 8/25/2036		09/25/2017.	MBS Paydown		490,006	490,006	384,654	467,984		27,891		27,891		490,006			0	3,612	08/25/2036.	1FM
75574T AA 2	RCMT 2017-FL1 A CLO SSNR FLT 05/25/2034		09/25/2017.	MBS Paydown		1,306,749	1,306,749	1,306,749			12		12		1,306,749			0	3,099	05/25/2034.	1FE
75887F AE 6	REGT4 2014-1A B CLO MEZ FLT 07/25/2026		07/06/2017.	Distribution		16,000,000	16,000,000	15,870,400	15,881,078		11,978		11,978		15,893,056		106,944	106,944	341,896	07/25/2026.	1Z
75902X AA 6	REGDIV 4A A1 CDO SSNR FLT 02/15/2034		08/15/2017.	MBS Paydown		711,146	711,146	598,252	599,964		85,193		85,193		711,146			0	8,453	02/15/2034.	1FE
75903A AB 3	REGDIV 2005-1 A1B CDO SSNR 5.251 01/36		07/25/2017.	MBS Paydown		24,408	24,408	23,066	23,114		(3,965)		(3,965)		24,408			0	961	01/25/2036.	2AM
759676 AF 6	RAMC 2006-2 AF3 SEQ STP 8/25/36		09/25/2017.	MBS Paydown		2,708	2,708	2,437	1,659		7,358		7,358		2,708			0	96	08/25/2036.	1FM
75971F AY 9	RAMC 2007-3W AF6 SEQ STP 9/25/2037		09/25/2017.	MBS Paydown		66,467	66,467	47,856	50,618		9,828		9,828		66,467			0	1,755	09/25/2037.	1FM
759950 FX 1	RAMC 2005-4 A3 SEQ STP 2/25/36		09/25/2017.	MBS Paydown		476,455	476,455	441,101	466,546		(662)		(662)		476,455			0	13,141	02/25/2036.	1FM
760985 7F 2	RAMP 2004-RS7 AI6 NAS 5.22 7/25/34		09/25/2017.	MBS Paydown		207,208	207,208	194,016	112,875		91,364		91,364		207,208			0	7,979	07/25/2034.	1FM
760985 GQ 8	RAMP 2002-RS1 AI5 NAS 5.91* 01/25/32		09/25/2017.	MBS Paydown		4,350	4,350	4,349	4,350				0		4,350			0	171	01/25/2032.	1FM
760985 M7 3	RAMP 2004-RS1 AI6A SEQ STP 01/25/34		09/25/2017.	MBS Paydown		24,718	24,718	23,173	23,787		(146)		(146)		24,718			0	904	01/25/2034.	1FM
760985 M8 1	RAMP 2004-RS1 AI6B SEQ STP 01/25/2034		09/25/2017.	MBS Paydown		5,618	5,618	5,056	5,282		99		99		5,618			0	205	01/25/2034.	1FM
760985 UA 7	RAMP 2003-RS3 AI4 SEQ 5.67 4/25/33		09/25/2017.	MBS Paydown		61,744	61,744	61,713	56,328		(87)		(87)		61,744			0	2,523	04/25/2033.	1FM
760985 WY 3	RAMP 2003-RS5 AI5 SEQ 4.87 06/25/33		09/25/2017.	MBS Paydown		134,819	134,819	134,741	134,483		(40)		(40)		134,819			0	4,952	06/25/2033.	1FM
760985 WZ 0	RAMP 2003-RS5 AI6 NAS 4.02 4/25/33		09/25/2017.	MBS Paydown		3,481	3,481	3,353	2,006		(160)		(160)		3,481			0	96	04/25/2033.	1FM
760985 WZ 0	RAMP 2003-RS5 AI6 NAS 4.02 4/25/33		09/25/2017.	MBS Paydown		3,481	3,481	3,353	2,006		(160)		(160)		3,481			0	96	04/25/2033.	1FM
760985 XK 2	RAMP 2003-RS6 AI5 SEQ 5.42 7/25/33		09/25/2017.	MBS Paydown		168,371	168,371	168,332	156,049		199		199		168,371			0	6,541	07/25/2033.	1FM
76110H E8 8	RALI 2004-QS15 A5 NAS 5.5 11/25/2034		09/25/2017.	MBS Paydown		181,771	181,771	176,318	177,066		2,786		2,786		181,771			0	6,561	11/25/2034.	1FM
76110H H8 5	RALI 2004-QA6 NB4 SEQ SNR FLT 12/25/2034		09/25/2017.	MBS Paydown		60,625	60,625	53,589	50,592	1,108	318		1,426		60,625			0	1,737	12/26/2034.	6FE
76110H H8 5	RALI 2004-QA6 NB4 SEQ SNR FLT 12/25/2034		09/25/2017.	Pass-Through Loss			11,426			209	(2,640)		(2,431)					0		12/26/2034.	6FE
76110H J6 7	RALI 2004-QS16 1A2 SEQ 5.50 12/15/2034		09/25/2017.	MBS Paydown		507,615	507,615	478,427	486,384		(4,668)		(4,668)		507,615			0	18,016	12/25/2034.	1FM
76110H T9 0	RALI 2005-QA2 NB2 SEQ CSTR 02/25/2035		09/25/2017.	MBS Paydown		27,271	27,271	20,443	19,813		(41,055)		(41,055)		27,271			0	682	02/25/2035.	1FM
76110H T9 0	RALI 2005-QA2 NB2 SEQ CSTR 02/25/2035		09/25/2017.	Pass-Through Loss			2,702	1,652										0		02/25/2035.	1FM
76110V HJ 0	RFMS2 2001-HI4 A7 SEQ STP 10/25/26		09/25/2017.	MBS Paydown		12,576	12,576	12,641	12,576				0		12,576			0	607	10/25/2026.	1FM
76110V RX 8	RFMS2 2005-HS1 AI4 SEQ STP 9/25/35		09/25/2017.	MBS Paydown		162,017	162,017	161,960	54,445		12,631		12,631		162,017			0	6,038	09/25/2035.	1FM
76110W XS 0	RASC 2004-KS4 AI6 NAS 4.43 05/25/2034		09/25/2017.	MBS Paydown		56,480	56,480	48,484	43,761		(2,616)		(2,616)		56,480			0	1,761	05/25/2034.	1FM
76110W XS 0	RASC 2004-KS4 AI6 NAS 4.43 05/25/2034		09/25/2017.	Pass-Through Loss			(457)						0		(955)		955	955		05/25/2034.	1FM
761118 BU 1	RALI 2005-QA8 NB2 SEQ SNR FLT 07/25/2035		09/25/2017.	MBS Paydown		529,907	529,907	442,461	440,652		46,897		46,897		529,907			0	13,738	07/25/2035.	1FM
761118 BU 1	RALI 2005-QA8 NB2 SEQ SNR FLT 07/25/2035		09/25/2017.	Pass-Through Loss			845						0					0		07/25/2035.	1FM
761118 FL 7	RALI 2005-QA9 CB3 SEQ SNR FLT 08/25/2035		09/25/2017.	MBS Paydown		464,893	464,893	443,005			(310)		(310)		464,893			0	4,724	08/25/2035.	1Z
761118 FL 7	RALI 2005-QA9 CB3 SEQ SNR FLT 08/25/2035		09/25/2017.	Pass-Through Loss			20,556						0					0		08/25/2035.	1Z
761118 FM 5	RALI 2005-QA9 NB4 SEQ SSNR FLT 08/25/35		09/25/2017.	MBS Paydown		206,236	206,236	179,121	173,833		(14,692)		(14,692)		206,236			0	4,846	08/25/2035.	1FM
761118 FM 5	RALI 2005-QA9 NB4 SEQ SSNR FLT 08/25/35		09/25/2017.	Pass-Through Loss			104,295						0					0		08/25/2035.	1FM
761118 KH 0	RALI 2005-QS15 2A SEQ 6.0 10/25/35		09/25/2017.	MBS Paydown		149,848	149,848	137,244	117,065		(7,457)		(7,457)		149,848			0	6,682	10/25/2035.	1FM
761118 KH 0	RALI 2005-QS15 2A SEQ 6.0 10/25/35		09/25/2017.	Pass-Through Loss			5,169	4,119					0					0		10/25/2035.	1FM
761118 UQ 9	RALI 2006-QS2 1A9 SEQ 5.50 2/25/36		09/25/2017.	MBS Paydown		9,431	9,431	8,735	6,836		17		17		9,431			0	373	02/25/2036.	1FM
761118 UQ 9	RALI 2006-QS2 1A9 SEQ 5.50 2/25/36		09/25/2017.	Pass-Through Loss			3,553	3,291					0					0		02/25/2036.	1FM
76111X L7 6	RFMSI 2006-S2 A1 PAC SSNR 5.75 7R-16		09/25/2017.	MBS Paydown		3,340	3,340	3,163	2,899		1,242		1,242		3,340			0	122	02/25/2036.	1FM
76111X L7 6	RFMSI 2006-S2 A1 PAC SSNR 5.75 7R-16		09/25/2017.	Pass-Through Loss			314						0					0		02/25/2036.	1FM
76111X LE 1	RFMSI 2004-SA1 A3 SEQ SNR FLT 07/25/2034		07/25/2017.	MBS Paydown		2,164,026	2,164,026	2,186,973			(26,260)		(26,260)		2,164,026			0	38,149	07/25/2034.	1Z

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
76111X TE 3	RFMSI 2005-SA1 2A SEQ 2.9425 03/25/2035		09/25/2017	MBS Paydown		485,626	485,626	456,248	457,618		19,467		19,467		485,626			0	9,862	03/25/2035	1FM
76111X TF 0	RFMSI 2005-SA1 3A SEQ CSTR 03/25/2035		09/25/2017	MBS Paydown		157,782	157,782	154,494	154,880		682		682		157,782			0	3,312	03/25/2035	1FM
76112B C5 7	RAMP 2005-EFC4 M2 MEZ FLT 09/25/35		09/25/2017	MBS Paydown		796,793	796,793	472,100	737,386		37,812		37,812		796,793			0	7,838	09/25/2035	1FM
76112B H4 5	RAMP 2005-EFC5 M1 MEZ FLT 10/25/35		09/25/2017	MBS Paydown		204,248	204,248	141,582	192,257		18,628		18,628		204,248			0	1,852	10/25/2035	1FM
76112B KC 3	RAMP 2005-RS2 M2 MEZ FLT 02/25/35		08/25/2017	MBS Paydown		245,641	245,641	162,123	240,098		9,377		9,377		245,641			0	2,487	02/25/2035	1FM
76112B NM 8	GMACM 2005-AA1 1A1 PT SNR FLT 05/18/2035		09/18/2017	MBS Paydown		992,399	992,399	909,286	909,069		9,953		9,953		992,399			0	22,690	05/18/2035	1FM
76112B SE 1	RAAC 2005-SP1 1A5 PAC 5.0 9/25/34		09/25/2017	MBS Paydown		79,374	79,374	76,648	78,512		1,480		1,480		79,374			0	2,358	09/25/2034	1FM
76117W AB 5	RESOLUTE FOREST 5.875 05/15/2023		09/26/2017	OPPENHEIMER & CO.		99,000	100,000	75,500	78,306		1,853		1,853		80,159		18,841	18,841	2,381	05/15/2023	4FE
76126C DE 9	CBBC-CCE 98-1 7.00 5/15/2018		08/09/2017	Consent Fee		2,994							0		2,994			0		05/15/2018	1
77356P AA 0	RCTF 2004-1A A1 ABS 5.22 05/17/2021		08/15/2017	MBS Paydown		134,836	134,836	134,679	134,813		10		10		134,836			0	5,192	05/17/2021	1FE
78249L AB 6	RUSSELL INVEST TL B 1L L+575 04/14/2023		09/29/2017	Paydown		12,500	12,500	11,750	11,797		735		735		12,500			0	629	04/14/2023	3FE
78386N BC 2	SACO 1999-03 BA 1B1 SUB CSTR 4/25/39		09/25/2017	MBS Paydown		18,031	18,031	17,555	17,754		(252)		(252)		18,031			0	710	04/25/2039	2FM
78410T AA 4	SCFET 2017-1A A ABS SSNR 3.77 01/20/2023		09/20/2017	MBS Paydown		652,804	652,804	652,666			27		27		652,804			0	11,440	01/20/2023	1FE
78412F AL 8	SPN-CALL09/17 6.375 05/01/2019		09/18/2017	Call		5,250,000	5,250,000	5,250,000	5,234,000		16,000		16,000		5,250,000			0	294,711	05/01/2019	3FE
78442F EN 4	SLM CORP 4.625 09/25/2017		09/25/2017	Maturity		7,000,000	7,000,000	6,922,510	6,987,563		12,437		12,437		7,000,000			0	323,750	09/25/2017	4FE
78443C BN 3	SLMA 2004-B A3 ABS FLT 03/15/2024		09/15/2017	MBS Paydown		1,101,955	1,101,955	876,054	1,016,087		35,343		35,343		1,101,955			0	11,978	03/15/2024	1FE
78445M AB 6	SLMA 2010-A 2A ABS FLT 5/16/44		09/15/2017	MBS Paydown		519,476	519,476	519,476	519,476				0		519,476			0	14,733	05/16/2044	1FE
78446D AB 5	SLMA 2011-A A2 ABS 4.37 4/17/2028		09/15/2017	MBS Paydown		2,029,766	2,029,766	2,083,737	2,037,886		(45,042)		(45,042)		2,029,766			0	58,696	04/17/2028	1FE
78446T AB 0	SLMA 2011-C A2A ABS FLT 10/17/2044		09/15/2017	MBS Paydown		1,550,886	1,550,886	1,550,886	1,550,886				0		1,550,886			0	44,004	10/17/2044	1FE
78446V AB 5	SLMA 2012-A A2 ABS 3.83 01/17/2045		09/15/2017	MBS Paydown		542,359	542,359	542,351	542,359				0		542,359			0	13,822	01/17/2045	1FE
78447B AB 8	SLMA 2012-C A2 ABS 3.31 10/15/2046		09/15/2017	MBS Paydown		1,792,692	1,792,692	1,792,463	1,800,636		2,620		2,620		1,792,692			0	39,538	10/15/2046	1FE
78447F AB 9	SLMA 2012-E A2A ABS SSNR 2.09 06/15/2045		09/15/2017	MBS Paydown		607,363	607,363	607,211	607,341		7		7		607,363			0	8,491	06/15/2045	1FE
78447R AB 3	SLMA 2013-A A2A ABS 1.77 05/17/2027		09/15/2017	MBS Paydown		901,889	901,889	901,635	901,843		7		7		901,889			0	10,656	05/17/2027	1FE
78447V AC 2	SLMA 2013-B A2B ABS FLT 05/15/2030		09/15/2017	MBS Paydown		336,597	336,597	336,597	336,597				0		336,597			0	5,308	06/17/2030	1FE
78471D AA 5	SCLP 2016-1A A ABS SSNR 3.26 08/25/2025		09/25/2017	MBS Paydown		977,949	977,949	977,843	977,853		43		43		977,949			0	21,335	08/25/2025	1FE
78471F AA 0	SCLP 2016-3 A ABS SSNR 3.05 12/26/25		09/25/2017	MBS Paydown		695,503	695,503	695,489	695,497		4		4		695,503			0	14,018	12/26/2025	1FE
78473T AJ 9	STARM 2007-2 4A1 SEQ SSNR FLT 04/25/37		08/25/2017	Pass-Through Loss			40,848						0					0		04/25/2037	1FM
78473T AJ 9	STARM 2007-2 4A1 SEQ SSNR FLT 04/25/37		09/25/2017	MBS Paydown		448,992	448,992	378,270	359,133		24,973		24,973		448,992			0	11,847	04/25/2037	1FM
803168 AC 7	SRANC 2013-1A A1F CLO 3.29 10/26/24		08/25/2017	Distribution		25,000,000	25,000,000	25,000,000	25,000,000				0		25,000,000			0	683,132	10/26/2024	1Z
805564 KR 1	SAST 2002-1 AF6 NAS 6.303 10/25/2030		09/25/2017	MBS Paydown		882	882	884			(52)		(52)		882			0	27	10/25/2030	1FM
80851Q DA 9	SCHWAB CHARLES MTN 6.375 09/01/2017		09/01/2017	Maturity		10,000,000	10,000,000	10,179,544	10,020,961		(20,961)		(20,961)		10,000,000			0	637,500	09/01/2017	1FE
81180W AL 5	SEAGATE HDD CAYMAN 4.75 01/01/2025	C	07/12/2017	RBC CAPITAL MARKETS		3,750,000	3,750,000	3,750,000	3,750,000				0		3,750,000			0	181,094	01/01/2025	2FE
81180W AR 2	SEAGATE HDD CAYMAN 4.875 06/01/2027	C	07/06/2017	STIFEL NICOLAUS		1,980,000	2,000,000	1,994,360	1,994,999		197		197		1,995,196		(15,196)	(15,196)	53,083	06/01/2027	2FE
81180W AR 2	SEAGATE HDD CAYMAN 4.875 06/01/2027	C	07/12/2017	RBC CAPITAL MARKETS		2,966,250	3,000,000	2,991,540	2,992,498		306		306		2,992,804		(26,554)	(26,554)	98,313	06/01/2027	2FE
81375F CM 3	SASI 1993-7 TA6 6.25 12/25/2023		09/25/2017	MBS Paydown		54	54	54	54		0		0		54			0	2	12/25/2023	1FM
81378E AA 1	SABR 2007-BR4 A2A SEQ FLT 05/25/2037		09/25/2017	MBS Paydown		172,691	172,691	75,604	49,132		(72,045)		(72,045)		172,691			0	1,249	05/25/2037	1FM
81745A AB 3	SEMT 2013-5 A2 SEQ CSTR 05/25/2043		09/25/2017	MBS Paydown		340,948	340,948	322,782	324,203		(4,150)		(4,150)		340,948			0	7,015	05/25/2043	1FM
81745C AA 1	SEMT 2013-7 A1 SEQ SNR CSTR 06/25/2043		09/25/2017	MBS Paydown		172,687	172,687	155,608	156,526		(8,058)		(8,058)		172,687			0	2,746	06/25/2043	1FM
81745J AA 6	SEMT 2013-11 A1 SEQ SNR 3.50 09/25/2043		09/25/2017	MBS Paydown		477,529	477,529	471,113	471,628		2,842		2,842		477,529			0	11,063	09/25/2043	1FM
81745M AA 9	SEMT 2013-2 A SEQ SNR CSTR 02/25/2043		09/25/2017	MBS Paydown		419,609	419,609	375,887	377,268		10,419		10,419		419,609			0	5,197	02/25/2043	1FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
81745R AB 6	SEMT 2013-3 A2 SEQ SNR CSTR 03/25/43		09/25/2017.	MBS Paydown		697,529	697,529	644,924	643,869		21,708		21,708		697,529			0	11,512	03/25/2043.	1FM
81788Y AA 1	767-3-25285 & 25392 TRUST 5.25 10/05/22		09/05/2017.	Paydown		216,261	216,261	216,261	216,261				0		216,261			0	7,572	10/05/2022.	2FE
82321U AA 1	SHNTN 2015-1A A ABS SNR 4.75 10/15/2042		09/15/2017.	MBS Paydown		608,156	608,156	602,318	602,927		2,641		2,641		608,156			0	19,488	10/15/2042.	1FE
82650A AA 6	SRFC 2012-3A A ABS 1.87 08/20/2029		09/20/2017.	MBS Paydown		22,379	22,379	22,375	22,377		1		1		22,379			0	277	08/20/2029.	1FE
82817* AA 9	SILVER SPRINGS CTL III-A1 3.81 1/5/2029		09/05/2017.	Paydown		115,580	115,580	115,580	115,580				0		115,580			0	2,937	01/05/2029.	1
82817@ AA 7	SILVER SPRINGS CTL IV-A1 3.89 1/5/2029		09/05/2017.	Paydown		52,098	52,098	52,098	52,098				0		52,098			0	1,351	01/05/2029.	1
82922T AA 7	SINAI HEALTH SYS 3.034 01/20/2036		07/20/2017.	Sinking Fund Redemption		65,000	65,000	65,000	65,000				0		65,000			0	1,972	01/20/2036.	1FE
83149U AB 7	SLMA 2011-B A2 ABS 3.74 02/15/2029		09/15/2017.	MBS Paydown		428,477	428,477	428,300	429,045		(2)		(2)		428,477			0	10,676	02/15/2029.	1FE
83402Q AA 0	SCLP 2016-2A A ABS SSNR 3.09 10/27/2025		09/25/2017.	MBS Paydown		1,336,718	1,336,718	1,336,509	1,336,547		107		107		1,336,718			0	27,336	10/27/2025.	1FE
83404J AA 4	SCLP 2017-3 A ABS SSNR 2.77 05/25/2026		09/25/2017.	MBS Paydown		667,670	667,670	667,670			0		0		667,670			0	5,063	05/25/2026.	1FE
83405A AA 2	SCLP 2017-1 A ABS SSNR 3.28 01/26/2026		09/25/2017.	MBS Paydown		1,564,621	1,564,621	1,564,488			55		55		1,564,621			0	29,710	01/26/2026.	1FE
83417E AA 0	SOCTY 2014-1 A ABS 4.59 04/20/2044		09/20/2017.	MBS Paydown		31,438	31,438	31,434	31,433		1		1		31,438			0	962	04/20/2044.	2AM
83417F AA 7	SOCTY 2014-2 A ABS PT 4.02 07/20/2044		07/20/2017.	MBS Paydown		94,739	94,739	94,737	94,739				0		94,739			0	3,808	07/20/2044.	2AM
83417P AA 5	SOCTY 2015-1 A ABS SEQ SNR 4.18 08/45		08/20/2017.	MBS Paydown		33,698	33,698	33,681	33,682		10		10		33,698			0	1,409	08/21/2045.	1FE
83608G AL 0	SNDPT 2013-1A A1F CLO 2.246 04/26/2025		07/26/2017.	MBS Paydown		978,050	978,050	978,050	978,050				0		978,050			0	16,478	04/26/2025.	1FE
83611M HM 3	SVHE 2005-B M2 MEZ STP 5/25/2035		09/25/2017.	MBS Paydown		96,021	96,021	52,451	25,156		22,321		22,321		96,021			0	4,060	05/25/2035.	1FM
83611M HM 3	SVHE 2005-B M2 MEZ STP 5/25/2035		09/25/2017.	Pass-Through Loss			20,180	11,023					0					0		05/25/2035.	1FM
84474Y AA 4	SOUTHWEST AIR 6.15 08/01/22		08/01/2017.	Sinking Fund Redemption		290,436	290,436	291,197	290,734		(50)		(50)		290,436			0	17,696	08/01/2022.	1FE
845743 BM 4	SOUTHWN PUB SERV SER G 8.75 12/01/2018		08/30/2017.	Make Whole Call		7,605,153	7,000,000	6,942,180	6,984,888		15,112		15,112		7,000,000		605,153	605,153	457,674	12/01/2018.	1FE
84755T AD 9	SPECTRA ENERGY 5.65 03/01/20		07/13/2017.	Cash Tender		2,177,640	2,000,000	1,995,760	1,998,457		1,543		1,543		2,000,000		177,640	177,640	97,933	03/01/2020.	2FE
85022W AA 2	SCFT 2016-AA A ABS SSNR 3.05 04/25/2029		09/25/2017.	MBS Paydown		2,023,817	2,023,817	2,035,201			(588)		(588)		2,023,817			0	20,449	04/25/2029.	1FE
85235* AA 6	ST LOUIS CNTY CTL 3.79 12/15/2036		09/15/2017.	Paydown		121,176	121,176	121,176	121,176		(0)		(0)		121,176			0	2,897	12/15/2036.	1FE
855030 AM 4	STAPLES INC 4.375 01/12/2023		09/12/2017.	Cash Tender		6,378,750	6,300,000	6,317,528	6,311,086		3,275		3,275		6,314,362		64,389	64,389	327,513	01/12/2023.	4FE
855541 AC 2	STARM 2007-S1 3A1 SEQ CSTR 01/25/2037		07/25/2017.	Pass-Through Loss			(72)						0		(67)		67	67		01/25/2037.	1FM
855541 AC 2	STARM 2007-S1 3A1 SEQ CSTR 01/25/2037		09/25/2017.	MBS Paydown		289,134	289,134	266,105	261,608		2,466		2,466		289,134			0	6,676	01/25/2037.	1FM
86212V AA 2	STR 2016-1A A1 ABS SNR 3.96 10/20/2046		09/20/2017.	MBS Paydown		46,766	46,766	46,741	46,741		2		2		46,766			0	1,235	10/20/2046.	1FE
86213B AA 5	STR 2014-1A A1 ABS 4.21 04/20/2044		09/20/2017.	MBS Paydown		4,375	4,375	4,375	4,375		0		0		4,375			0	123	04/20/2044.	1FE
86213C AA 3	STR 2015-1A A1 ABS SNR 3.75 04/20/2045		09/20/2017.	MBS Paydown		10,375	10,375	10,389	10,386		(1)		(1)		10,375			0	259	04/20/2045.	1FE
86213C AB 1	STR 2015-1A A2 ABS SNR 4.17 04/20/2045		09/20/2017.	MBS Paydown		26,250	26,250	26,119	26,133		8		8		26,250			0	730	04/20/2045.	1FE
863222 ZZ 1	STRIPES 2013 1 LIBOR + 350 4/5/2023		09/20/2017.	Partial Call		394,069	394,069	397,229	394,138		(69)		(69)		394,069			0	11,902	04/05/2023.	2FE
863572 LV 3	SASC 1996-4 A SEQ CSTR 09/25/2031		09/25/2017.	MBS Paydown		12,070	12,070	11,315	11,416		622		622		12,070			0	698	09/25/2031.	1FM
863576 EQ 3	SASC 2006-OW1 A4 SEQ FLT 12/25/2035		09/25/2017.	MBS Paydown		343,345	343,345	227,936	283,726		20,528		20,528		343,345			0	3,307	12/25/2035.	1FM
863579 C3 0	SARM 2005-21 6A3 SEQ SSNR FLT 11/25/2035		08/25/2017.	Pass-Through Loss			(24)						0		(96)		96	96		11/25/2035.	1FM
863579 C3 0	SARM 2005-21 6A3 SEQ SSNR FLT 11/25/2035		09/25/2017.	MBS Paydown		662,789	662,789	581,619	564,364		39,170		39,170		662,789			0	15,485	11/25/2035.	1FM
863579 J9 0	SARM 2005-22 1A4 SEQ SSNR FLT 12/25/2035		09/25/2017.	MBS Paydown		99,941	99,941	89,790			1,413		1,413		99,941			0	2,030	12/25/2035.	1FM
863579 J9 0	SARM 2005-22 1A4 SEQ SSNR FLT 12/25/2035		09/25/2017.	Pass-Through Loss			2,536						0		(39)		39	39		12/25/2035.	1FM
863579 RP 5	SARM 2005-11 1A1 SEQ SSNR FLT 05/25/2035		09/25/2017.	MBS Paydown		106,338	106,338	93,312	93,376		343		343		106,338			0	2,303	05/25/2035.	4AM
863579 SU 3	SARM 2005-12 3A1 SEQ SSNR CSTR 06/25/35		09/25/2017.	MBS Paydown		93,644	93,644	71,925	71,734		(16,457)		(16,457)		93,644			0	2,196	06/25/2035.	1FM
863579 UL 0	SARM 2005-15 1A1 SEQ SSNR CSTR 07/25/35		09/25/2017.	MBS Paydown		41,676	41,676	31,712	30,103		(530)		(530)		41,676			0	936	07/25/2035.	1FM
863579 UL 0	SARM 2005-15 1A1 SEQ SSNR CSTR 07/25/35		09/25/2017.	Pass-Through Loss			117						0		(1)		1	1		07/25/2035.	1FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
863579 UU 0	SARM 2005-15 4A1 PT SSNR FLT 07/25/2035		09/25/2017	MBS Paydown		199,472	199,472	175,457	171,023		1,198		1,198		199,472			0	4,587	07/25/2035	1FM
863579 UU 0	SARM 2005-15 4A1 PT SSNR FLT 07/25/2035		09/25/2017	Pass-Through Loss			9,548						0		(1,892)		1,892	1,892		07/25/2035	1FM
863579 VH 8	SARM 2005-17 1A1 SEQ SSNR FLT 08/25/2035		09/25/2017	MBS Paydown		43,686	43,686	39,129	38,605		(1,593)		(1,593)		43,686			0	970	08/25/2035	1FM
863579 VW 5	SARM 2005-17 5A2 SEQ SSNR CSTR 08/35		09/25/2017	MBS Paydown		339,968	339,968	237,978	218,426		43,003		43,003		339,968			0	2,877	08/25/2035	1FM
863579 VW 5	SARM 2005-17 5A2 SEQ SSNR CSTR 08/35		09/25/2017	Pass-Through Loss			143,984	100,789					0					0		08/25/2035	1FM
863579 XR 4	SARM 2005-18 8A1 SEQ SSNR CSTR 09/25/35		09/25/2017	MBS Paydown		855,451	855,451	772,853	153,187		17,944		17,944		855,451			0	12,427	09/25/2035	1FM
863579 ZL 5	SARM 2005-20 3A3 SEQ SNR FLT 10/25/2035		08/25/2017	Pass-Through Loss			50,478						0					0		10/25/2035	1FM
863579 ZL 5	SARM 2005-20 3A3 SEQ SNR FLT 10/25/2035		09/25/2017	MBS Paydown		306,969	306,969	263,959	257,860		20,586		20,586		306,969			0	7,055	10/25/2035	1FM
86358E A8 9	SAIL 2006-1 A3 SEQ FLT 01/25/2036		09/25/2017	MBS Paydown		277,837	277,837	210,288	258,084		17,484		17,484		277,837			0	2,148	01/25/2036	1FM
86358R DX 2	SASC 2001-SB1 A5 SEQ 3.375 8/25/31		09/25/2017	MBS Paydown		270,365	270,365	242,336	253,944		5,872		5,872		270,365			0	6,282	08/25/2031	1FM
86358R XY 8	SASC 2002-AL1 A2 SEQ 3.45 02/25/32		09/25/2017	MBS Paydown		229,399	229,399	180,685	193,774		11,001		11,001		229,399			0	5,308	02/25/2032	2AM
86358R XZ 5	SASC 2002-AL1 A3 SEQ 3.45 2/25/32		09/25/2017	MBS Paydown		237,360	237,360	214,281	218,569		8,594		8,594		237,360			0	5,392	02/25/2032	4AM
86358R YB 7	SASC 2002-AL1 APO PO 02/25/2032		09/25/2017	MBS Paydown		33,529	33,529	23,700	27,416		497		497		33,475		54	54		02/25/2032	1AM
86358R YB 7	SASC 2002-AL1 APO PO 02/25/2032		09/25/2017	Pass-Through Loss			(485)	490					0		(398)		398	398		02/25/2032	1AM
86359A ME 0	SASC 2003-AL1 A SEQ 3.3565 4/25/31		09/25/2017	MBS Paydown		72,666	72,666	63,365	65,562		4,162		4,162		72,666			0	1,623	04/25/2031	1AM
86359A MG 5	SASC 2003-AL1 APO 4/25/31		09/25/2017	MBS Paydown		13,777	13,777	9,703	11,570		(210)		(210)		13,777			0		04/25/2031	1FM
86359A WR 0	SASC 2003-AL2 A SEQ 3.3565 1/25/2031		09/25/2017	MBS Paydown		500,525	500,525	434,376	453,838		10,483		10,483		500,525			0	11,070	01/25/2031	1AM
86359A WT 6	SASC 2003-AL2 APO 0.00 01/25/2031		09/25/2017	MBS Paydown		61,461	61,461	47,786	52,688		1,539		1,539		61,461			0		01/25/2031	1AM
86359B 4U 2	SASC 2005-4XS 1A4A SEQ 5.33 03/25/2035		09/25/2017	MBS Paydown		431,692	431,692	403,632	418,924		3,402		3,402		431,692			0	14,722	03/25/2035	1FM
86359B LE 9	SARM 2004-2 4A1 SEQ CSTR 03/25/34		09/25/2017	MBS Paydown		87,670	87,670	84,492	83,932		1,705		1,705		87,670			0	1,943	03/25/2034	1FM
86359B YF 2	SARM 2004-10 4A SEQ SNR FLT 08/25/2034		09/25/2017	MBS Paydown		105,916	105,916	106,344			2,783		2,783		105,916			0	1,921	08/25/2034	1FM
86359F AB 8	SASC 2006-S2 A2 SEQ 5.50 6/25/36		09/25/2017	MBS Paydown		22,127	22,127	17,204	3,087		5,877		5,877		22,127			0	350	06/25/2036	1FM
86359L NA 3	SAMI 2005-AR6 2A1 SEQ SSNR FLT 09/25/45		09/25/2017	MBS Paydown		102,063	102,063	71,833	79,016		(14,895)		(14,895)		102,063			0	843	09/25/2045	1FM
86359Y AG 6	SASC 2006-BC1 A5 SEQ FLT 03/25/2036		09/25/2017	MBS Paydown		366,313	366,313	260,082	308,039		38,268		38,268		366,313			0	2,990	03/25/2036	1FM
86360B AG 3	SARM 2006-4 4A1 PT SSNR FLT 05/25/2036		07/25/2017	Pass-Through Loss			1,510						0					0		05/25/2036	1FM
86360B AG 3	SARM 2006-4 4A1 PT SSNR FLT 05/25/2036		09/25/2017	MBS Paydown		21,802	21,802	17,546	17,500		(25,694)		(25,694)		21,802			0	461	05/25/2036	1FM
86360B AJ 7	SARM 2006-4 5A1 SEQ SSNR CSTR 05/25/2036		09/25/2017	MBS Paydown		67,310	67,310	55,637	53,572		252		252		67,310			0	1,477	05/25/2036	1FM
86360B AJ 7	SARM 2006-4 5A1 SEQ SSNR CSTR 05/25/2036		09/25/2017	Pass-Through Loss			2,342						0		(1,469)		1,469	1,469		05/25/2036	1FM
863619 AB 8	SASC 2007-OSI A2 SEQ FLT 06/25/2037		09/25/2017	MBS Paydown		302,287	302,287	285,661	300,376		3,815		3,815		302,287			0	2,039	06/25/2037	1FM
86611# AA 4	SUMMIT INC 18.00 1/31/2018		08/31/2017	Book Value Adjustment		14,000							0		14,000			0		01/31/2018	6Z
867914 AZ 6	SUNTRUST BANKS 6.00 09/11/2017		09/11/2017	Maturity		5,000,000	5,000,000	4,999,600	4,999,965		35		35		5,000,000			0	300,000	09/11/2017	2FE
867914 AZ 6	SUNTRUST BANKS 6.00 09/11/2017		09/11/2017	Maturity		500,000	500,000	499,960	499,997		3		3		500,000			0	30,000	09/11/2017	2FE
86909# AA 5	SUSQUEHANNA CTL 5.73 12/23/2036		09/23/2017	Paydown		19,682	19,682	19,682	19,682				0		19,682			0	752	12/23/2036	1
869507 AA 1	SPSS 2017-1A A ABS SSNR 4.19 01/15/2071		08/15/2017	MBS Paydown		5,489	5,489	5,486			2		2		5,489			0	114	01/15/2071	1FE
87155M AA 9	SYMP 2007-5A A1 CLO FLT 01/15/2024		07/15/2017	MBS Paydown		1,541,034	1,541,034	1,507,806	1,540,288		3,731		3,731		1,541,034			0	20,685	01/15/2024	1FE
87244B AA 6	TGIF 2017-1A A2 ABS SNR 6.202 04/30/2047		07/30/2017	MBS Paydown		73,750	73,750	73,598			6		6		73,750			0	1,880	04/30/2047	2AM
87244D AA 2	WINDR 2013-1A A1 CLO FLT 04/20/2025		07/20/2017	MBS Paydown		7,500,000	7,500,000	7,463,250	7,487,406		12,594		12,594		7,500,000			0	123,531	04/20/2025	1FE
87266H AA 6	TFINS 2016-1A A CDO SNR FLT 01/20/2038		07/20/2017	MBS Paydown		53,584	53,584	48,091	48,356		503		503		53,584			0	1,574	01/20/2038	1FE
87305N AV 0	TTX CO 5.453 01/02/22		07/02/2017	Sinking Fund Redemption		2,680	2,680	2,680	2,680				0		2,680			0	89	01/02/2022	1
87305N AW 8	TTX CO A2 5.503 01/02/2022		07/02/2017	Sinking Fund Redemption		800	800	800	800				0		800			0	22	01/02/2022	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
87342R AA 2	BELL 2016-1A A2I ABS SNR 3.832 05/25/46	..	08/25/2017.	MBS Paydown		30,000	30,000	30,000	30,000		(0)		(0)		30,000			0	862	05/25/2046.	2AM
87342R AB 0	BELL 2016-1A A2II ABS SNR 4.377 05/25/46	..	08/25/2017.	MBS Paydown		30,000	30,000	30,000	30,000		(0)		(0)		30,000			0	985	05/25/2046.	2AM
87342R AC 8	BELL 2016-1A A23 ABS SNR 4.97 05/25/2046	..	08/25/2017.	MBS Paydown		22,000	22,000	21,998	21,999		0		0		22,000			0	820	05/25/2046.	2AM
874074 AA 5	TAL 2017-1A A ABS SNR 4.50 04/21/2042	..	09/20/2017.	MBS Paydown		191,886	191,886	194,214			(162)		(162)		191,886			0	3,203	04/20/2042.	1FE
87407P AA 8	TAL 2013-1A A ABS SNR 2.83 02/22/2038	..	09/20/2017.	MBS Paydown		655,000	655,000	648,824	649,297		1,128		1,128		655,000			0	13,112	02/22/2038.	1FE
87407P AE 0	TAL 2013-2A A ABS 3.55 11/20/2038	..	09/20/2017.	MBS Paydown		430,875	430,875	427,133	427,285		633		633		430,875			0	10,696	11/20/2038.	1FE
87407P AJ 9	TAL 2014-1A A ABS SNR 3.51 02/22/2039	..	09/20/2017.	MBS Paydown		250,000	250,000	245,468	245,571		748		748		250,000			0	6,146	02/22/2039.	1FE
87407P AP 5	TAL 2014-2A A2 ABS SEQ SNR 3.33 05/20/39	..	09/20/2017.	MBS Paydown		84,289	84,289	83,953	83,982		60		60		84,289			0	1,975	05/20/2039.	1FE
87407P AR 1	TAL 2014-3A A ABS SNR 3.27 11/21/2039	..	09/20/2017.	MBS Paydown		150,000	150,000	149,949	149,959		6		6		150,000			0	3,458	11/21/2039.	1FE
878091 BC 0	TEACHERS INS & ANN 6.85 12/16/2039	..	01/01/2017.	Transfer to Schedule BA		7,713,864	6,000,000	7,715,020					0		7,713,864			0	17,125	12/16/2039.	1FE
878091 BC 0	TEACHERS INS & ANN 6.85 12/16/2039	..	05/09/2017.	Cash Tender		(7,650,505)	(5,494,000)	(7,064,218)			13,544		13,544		(7,049,616)		(600,889)	(600,889)	(37,223)	12/16/2039.	1FE
87819# AA 2	TD BK MIAMI CTL 3.79 1/15/2038	..	09/15/2017.	Paydown		23,023	23,023	23,023	23,023				0		23,023			0	582	01/15/2038.	1
878888 ZZ 2	TECH FUNDING LLC 2013 TL 3.483 2/25/2018	..	08/25/2017.	Paydown		655,047	655,047	630,707	646,760		8,257		8,257		655,047			0	20,376	02/15/2018.	3FE
881561 LE 2	TMTS 2004-11HE A SEQ FLT 10/25/2035	..	09/25/2017.	MBS Paydown		38,254	38,254	30,651	33,283		3,519		3,519		38,254			0	441	10/25/2035.	1FM
881561 VY 7	TMTS 2005-12AL AF4 MEZ SEQ 5.385 07/36	..	09/25/2017.	MBS Paydown		227,016	227,016	219,192	142,452		357		357		227,016			0	6,462	07/25/2036.	1FM
881561 XJ 8	TMTS 2005-14HE AF2 SEQ STP 8/25/2036	..	09/25/2017.	MBS Paydown		113,359	113,359	109,958	112,655		11,313		11,313		113,359			0	3,513	08/25/2036.	1FM
88156E AB 2	TMTS 2006-17HE A2B1 SEQ SNR FLT 01/25/38	..	07/25/2017.	Pass-Through Loss			(48)						0					0		01/25/2038.	1FM
88156E AB 2	TMTS 2006-17HE A2B1 SEQ SNR FLT 01/25/38	..	09/25/2017.	MBS Paydown		460,013	460,013	396,936	402,103		(34,354)		(34,354)		460,013			0	3,658	01/25/2038.	1FM
88156P AY 7	TMTS 2006-7 2A2 SEQ FLT 08/25/2037	..	09/25/2017.	MBS Paydown		479,946	479,946	369,559	445,679		38,783		38,783		479,946			0	3,668	08/25/2037.	4FE
88157V AB 3	TMTS 2007-6ALT A2 SEQ CSTR 08/25/2038	..	09/25/2017.	MBS Paydown		81,381	81,381	42,318	50,875		22,100		22,100		81,381			0	731	08/25/2038.	1FM
885220 DX 8	TMST 2003-4 M1 MEZ FLT 09/25/2043	..	09/25/2017.	MBS Paydown		109,601	109,601	92,613	93,122		1,111		1,111		109,601			0	1,270	09/25/2043.	1FM
885220 GK 3	TMST 2004-4 5A SEQ CSTR 12/25/2044	..	09/25/2017.	MBS Paydown		290,870	290,870	276,690	258,841		8,797		8,797		290,870			0	5,691	12/25/2044.	1FM
88522R AB 0	TMST 2006-5 A2 SEQ FLT 10/25/46	..	09/25/2017.	MBS Paydown		27,345	27,345	18,113	14,090		719		719		27,345			0	711	10/25/2046.	5FM
88522R AB 0	TMST 2006-5 A2 SEQ FLT 10/25/46	..	09/25/2017.	Pass-Through Loss			2,673	1,771					0					0		10/25/2046.	5FM
88606W AA 0	TBOLT 2017-A A ABS SSNR 4.212 05/17/2032	..	09/15/2017.	MBS Paydown		191,964	191,964	191,956			1		1		191,964			0	2,291	05/17/2032.	1FE
89054X AB 1	TOPAZ SOLAR FARM 4.875 09/30/2039	..	09/30/2017.	Sinking Fund Redemption		155,375	155,375	155,375	155,375				0		155,375			0	3,787	09/30/2039.	2FE
89288B AE 1	TRAL 2007-1A B CLO MEZ FLT 04/16/2022	..	07/16/2017.	MBS Paydown		3,000,000	3,000,000	2,887,500	3,000,000				0		3,000,000			0	39,130	04/16/2022.	1FE
89289U AA 6	TRAL 2013-1A A CLO FLT 04/20/2025	..	07/20/2017.	MBS Paydown		3,607,545	3,607,545	3,592,754	3,602,042		4,777		4,777		3,607,545			0	60,240	04/20/2025.	1FE
89289U AA 6	TRAL 2013-1A A CLO FLT 04/20/2025	..	08/08/2017.	Distribution		8,756,842	8,756,842	8,720,939	8,743,483		5,570		5,570		8,746,183		10,660	10,660	157,718	04/20/2025.	1FE
89400P AE 3	TRANSURBAN FIN 4.125 02/02/2026	C	08/04/2017.	Consent Fee		10,000							0		10,000			0		02/02/2026.	2FE
89412M AC 0	TRAP 2003-3A A1B CDO SSNR FLT 01/20/2034	..	07/20/2017.	MBS Paydown		59,227	59,227	54,785	54,953		3,126		3,126		59,227			0	1,213	01/20/2034.	1FE
89412W AA 2	TRAP 2004-7A A1 CDO SSNR FLT 01/25/2035	..	07/25/2017.	MBS Paydown		76,387	76,387	64,935	10,461		(30,710)		(30,710)		76,387			0	781	01/25/2035.	1FE
89413A AA 9	TRAP 2005-9A A1 CDO SSNR FLT 01/27/2040	..	07/27/2017.	MBS Paydown		131,173	131,173	116,744			(3,709)		(3,709)		131,173			0	946	01/27/2040.	1AM
89413G AA 6	TRAP 2007-12A A1 CDO SSNR FLT 04/06/2042	C	07/06/2017.	MBS Paydown		28,328	28,328	23,548			(2,514)		(2,514)		28,328			0	103	04/06/2042.	1FE
89655Y AA 4	TRL 2009-1A A ABS 6.657 11/16/2039	..	09/16/2017.	MBS Paydown		110,248	110,248	112,659	112,163		(150)		(150)		110,248			0	4,894	11/16/2039.	1FE
89656C AA 1	TRL 2010-1A A ABS 5.194 10/16/2040	..	09/16/2017.	MBS Paydown		128,565	128,565	134,025	122,704		(293)		(293)		128,565			0	4,405	10/16/2040.	1FE
89656F AA 4	TRL 2012-1A A1 ABS 2.266 01/15/43	..	09/15/2017.	MBS Paydown		90,634	90,634	87,582	87,733		599		599		90,634			0	1,370	01/15/2043.	1FE
89656F AC 0	TRL 2013-1A A ABS SSNR 3.898 07/15/2043	..	09/15/2017.	MBS Paydown		17,024	17,024	16,736			(84)		(84)		17,024			0	217	07/15/2043.	1FE
89690E AA 5	TRMF 2011-1A A1A ABS 4.37 07/15/41	..	08/15/2017.	MBS Paydown		3,997,246	3,997,246	3,997,246	3,997,246				0		3,997,246			0	116,224	07/15/2041.	1FE
89690E AB 3	TRMF 2011-1A A1B ABS SNR FLT 07/15/2041	..	08/15/2017.	MBS Paydown		908,465	908,465	908,465	908,342		131		131		908,465			0	21,061	07/15/2041.	1Z

SCHEDULE D - PART 4

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

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CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
89690E AD 9	TRMF 2014-1A A1 ABS SEQ SNR 2.863 04/44		08/15/2017.	MBS Paydown		15,285,985	15,285,985	15,180,661	15,191,544		96,029		96,029		15,285,985			0	353,414	04/15/2044.	1Z
89707Y AA 2	TROPC 2004-4A A1L CDO SSNR FLT 04/15/35		07/15/2017.	MBS Paydown		56,334	56,334	43,737	43,737		(1,350)		(1,350)		56,334			0	619	04/15/2035.	1FE
90253@ AA 1	UNDER ARMOUR PORTLAND CTL 4.87 02/15/32		09/15/2017.	Paydown		102,358	102,358	103,382			(39)		(39)		102,358			0	2,147	02/15/2032.	1FE
90272* AA 0	UNITED HEALTH CARE CTL 3.50 5/15/2033		09/15/2017.	Paydown		39,115	39,115	39,115	39,115				0		39,115			0	913	05/15/2033.	1
902752 AA 2	UIRC-GSA V LLC 2015-A 4.71 12/05/2035		09/05/2017.	Sinking Fund Redemption		100,219	100,219	100,219	100,219		(0)		(0)		100,219			0	3,148	12/05/2035.	1
902753 AA 0	UIRC-GSA IV LLC 5.00 12/05/2034		09/05/2017.	Sinking Fund Redemption		78,691	78,691	78,691	78,691				0		78,691			0	2,624	12/05/2034.	1
902756 AA 3	UIRC-GSA III LLC 5.36 12/05/33		09/05/2017.	Paydown		293,619	293,619	293,619	293,619				0		293,619			0	10,496	12/05/2033.	1
902756 AA 3	UIRC-GSA III LLC 5.36 12/05/33		09/11/2017.	Distribution		27,672,512	25,921,980	25,921,980	25,921,980				0		25,921,980		1,750,532	1,750,532	1,065,221	12/05/2033.	1
903329 AA 8	USCAP 1A A1 CDO SSNR FLT 05/01/2034		08/01/2017.	MBS Paydown		2,065,909	2,065,909	1,811,258	396,228		236,230		236,230		2,065,909			0	13,125	05/01/2034.	1FE
90332U AE 3	US AIRWAYS PASS-THR 991A 8.36 01/20/19		07/20/2017.	Sinking Fund Redemption		468,839	468,839	479,388	468,839				0		468,839			0	39,195	01/20/2019.	2FE
90342B AA 1	USCAP 3A A1 CDO SSNR FLT 12/01/2035		09/01/2017.	MBS Paydown		36,373	36,373	31,483	14,813		680		680		36,373			0	292	12/01/2035.	1FE
90342W AA 5	USCAP 2006-5A A1 CDO SSNR FLT 10/10/2040		07/10/2017.	MBS Paydown		60,034	60,034	49,828			(969)		(969)		60,034			0	411	10/10/2040.	1AM
90390K AA 2	USCAP 2A A1 CDO SSNR FLT 08/01/2034		08/01/2017.	MBS Paydown		1,453,073	1,453,073	1,314,542	746,639		122,540		122,540		1,453,073			0	12,489	08/01/2034.	1FE
907833 AE 7	UNION PACIFIC RR 6.7 02/23/19		08/23/2017.	Sinking Fund Redemption		87,296	87,296	84,037	86,859		324		324		87,296			0	5,849	02/23/2019.	1FE
90783X AA 9	UNION PACIFIC RR 6.176 01/02/31		07/02/2017.	Sinking Fund Redemption		109,618	109,618	109,618	109,604		1		1		109,618			0	6,770	01/02/2031.	1FE
909287 AA 2	UAL 2007 PT TRUST 6.636 07/02/22		07/02/2017.	Sinking Fund Redemption		88,767	88,767	84,977	86,540		256		256		88,767			0	5,855	07/02/2022.	3FE
909319 AA 3	UNITED AIR 2013-1 A 4.30 08/15/2025		08/15/2017.	Sinking Fund Redemption		174,418	174,418	174,418	174,418				0		174,418			0	7,500	08/15/2025.	1FE
90932Q AA 4	UNITED AIR 2014-2 A 3.75 09/03/2026		09/03/2017.	Sinking Fund Redemption		113,957	113,957	113,957	113,957				0		113,957			0	4,273	09/03/2026.	1FE
91845# AA 2	VERIZON CTL 3.812 05/15/2035		09/15/2017.	Paydown		62,800	62,800	62,800	62,800				0		62,800			0	1,596	05/15/2035.	2
91854* AA 4	VZ (IRVING TX) CTL 3.62 08/15/2036		09/15/2017.	Paydown		57,005	57,005	57,005	57,005				0		57,005			0	1,385	08/15/2036.	2
91911T AJ 2	VALE OVERSEAS LTD 5.625 09/15/2019	C	09/28/2017.	Make Whole Call		1,074,899	1,000,000	992,320	997,480		2,520		2,520		1,000,000		74,899	74,899	58,281	09/15/2019.	2FE
91911T AL 7	VALE OVERSEAS 4.625 09/15/2020	C	09/18/2017.	Cash Tender		6,225,000	6,000,000	5,941,800	5,975,207		24,793		24,793		6,000,000		225,000	225,000	459,813	09/15/2020.	2FE
92257L AB 6	VCC 2017-1 AFX ABS SSNR 3.00 05/25/2047		09/25/2017.	MBS Paydown		426,365	426,365	426,251			(3,344)		(3,344)		426,365			0	4,387	05/25/2047.	1FE
92258N AB 1	VCC 2016-1 AFX ABS SSNR 3.5337 04/25/46		09/25/2017.	MBS Paydown		369,558	369,558	369,558	369,426		(193)		(193)		369,558			0	8,577	04/25/2046.	1FE
92329N AJ 9	VENTR 2013-13A C2 CLO FLT 06/10/2025		09/10/2017.	MBS Paydown		6,000,000	6,000,000	5,940,000	5,963,587		36,413		36,413		6,000,000			0	195,579	06/10/2025.	1Z
92535V AA 0	VBTOW 2016-2A A ABS SNR 5.193 10/15/2046		09/15/2017.	MBS Paydown		22,503	22,503	22,502	22,502		0		0		22,503			0	779	10/15/2046.	2AM
92557G AL 2	VIBR 2013-2A A2B CLO 4.03 07/24/24		07/24/2017.	MBS Paydown		6,000,000	6,000,000	5,836,200	5,903,826		96,174		96,174		6,000,000			0	181,350	07/24/2024.	1Z
92765Y AA 5	VIRGIN AUSTRALIA 2013 1A 5.00 10/23/2023	C	07/23/2017.	Sinking Fund Redemption		520,433	520,433	520,433	520,433				0		520,433			0	19,516	10/23/2023.	2FE
92912E AC 7	VALEANT PHARMA 6.75 08/15/2018		08/15/2017.	Call		1,965,000	1,965,000	1,757,250	1,818,558		146,442		146,442		1,965,000			0	179,390	08/15/2018.	5FE
929227 4T 0	WAMU 2003-S4 2A1 NAS SNR 5.5 06/25/2033		09/25/2017.	MBS Paydown		161,374	161,374	162,030	161,407		272		272		161,374			0	6,560	06/25/2033.	1FM
92922F 3N 6	WAMU 2005-AR12 1A8 SEQ SSNR FLT 10/25/35		09/25/2017.	MBS Paydown		498,934	498,934	471,181	472,564		9,432		9,432		498,934			0	9,267	10/25/2035.	1FM
92922F 7C 6	WAMU 2005-AR16 2A1 SEQ SSNR FLT 12/25/35		09/25/2017.	MBS Paydown		265,565	265,565	226,224	225,239		21,627		21,627		265,565			0	4,805	12/25/2035.	1FM
92922F 7C 6	WAMU 2005-AR16 2A1 SEQ SSNR FLT 12/25/35		09/25/2017.	Pass-Through Loss			581						0					0		12/25/2035.	1FM
92922F GY 8	WAMU 2003-S11 3A3 SEQ SNR FLT 11/25/2033		09/25/2017.	MBS Paydown		5,713	5,713	5,726			269		269		5,713			0	86	11/25/2033.	1FM
92922F J5 8	WAMU 2005-AR6 2A1C SEQ SSUP FLT 04/25/45		09/25/2017.	MBS Paydown		591,973	591,973	492,263	497,800		7,105		7,105		591,973			0	6,092	04/25/2045.	1FM
92925C CC 4	WAMU 2006-AR1 1A1A SEQ SSNR FLT 1/25/46		09/25/2017.	MBS Paydown		51,552	51,552	41,628	36,444		4,689		4,689		51,552			0	620	01/25/2046.	1FM
92925V AF 7	WAMU 2007-HY1 2A3 SEQ SSNR CSTR 02/37		09/25/2017.	MBS Paydown		525,340	525,340	468,714	472,873		21,449		21,449		525,340			0	10,396	02/25/2037.	1FM
92925V AF 7	WAMU 2007-HY1 2A3 SEQ SSNR CSTR 02/37		09/25/2017.	Pass-Through Loss			57,405						0		(3,103)		3,103	3,103		02/25/2037.	1FM
92935J BA 2	WFRBS 2011-C2 A3 SEQ SSNR 4.498 2/15/44		09/15/2017.	Prepayment penalty		300,578							0				300,578	300,578		02/15/2044.	1FM
92935J BA 2	WFRBS 2011-C2 A3 SEQ SSNR 4.498 2/15/44		09/15/2017.	MBS Paydown		3,558,769	3,558,769	3,594,278	3,550,224		3,245		3,245		3,558,769			0	119,109	02/15/2044.	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)
92937W AA 2	WCP ISSUER LLC 3.819 08/15/2020		09/15/2017	Sinking Fund Redemption		35,368	35,368	35,368	35,368				0		35,368			0	929	08/15/2020	1FE
92977Y BW 0	WMLT 2005-B 2A4 SEQ SSNR FLT 10/20/2035		09/20/2017	MBS Paydown		17,912	17,912	16,802	16,390	6	(695)		(689)		17,912			0	410	10/20/2035	6FE
92977Y BW 0	WMLT 2005-B 2A4 SEQ SSNR FLT 10/20/2035		09/20/2017	Pass-Through Loss			2,070			1			1					0		10/20/2035	6FE
92990G AG 8	WAMU 2007-HY5 2A5 SEQ SSNR FLT 05/25/37		09/25/2017	MBS Paydown		1,163,713	1,163,713	866,338	854,441		37,894		37,894		1,163,713			0	23,402	05/25/2037	1FM
92990G AG 8	WAMU 2007-HY5 2A5 SEQ SSNR FLT 05/25/37		09/25/2017	Pass-Through Loss			(22,426)						0		(26,451)		26,451	26,451		05/25/2037	1FM
92990G AG 8	WAMU 2007-HY5 2A5 SEQ SSNR FLT 05/25/37		09/30/2017	Book Value Adjustment									0		26,451		(26,451)	(26,451)		05/25/2037	1FM
92990G AJ 2	WAMU 2007-HY5 3A1 SEQ SSNR FLT 05/25/37		09/25/2017	MBS Paydown		29,832	29,832	26,806	26,505		(13,202)		(13,202)		29,832			0	721	05/25/2037	1FM
92990G AJ 2	WAMU 2007-HY5 3A1 SEQ SSNR FLT 05/25/37		09/25/2017	Pass-Through Loss			(373)						0		(578)		578	578		05/25/2037	1FM
93147# AA 3	WALGREENS (MARICOPA) CTL 4.51 10/31/2034		09/15/2017	Paydown		32,104	32,104	32,104	32,104				0		32,104			0	966	10/31/2034	2
933636 AA 0	WAMU 2007-HY4 1A1 SEQ SSNR FLT 04/25/37		09/25/2017	MBS Paydown		149,608	149,608	130,223	130,685		4,244		4,244		149,608			0	2,692	04/25/2037	1FM
933636 AA 0	WAMU 2007-HY4 1A1 SEQ SSNR FLT 04/25/37		09/25/2017	Pass-Through Loss			5,377						0					0		04/25/2037	1FM
933636 AG 7	WAMU 2007-HY4 3A1 SEQ SSNR FLT 04/25/37		09/25/2017	MBS Paydown		515,227	515,227	488,544			9,291		9,291		515,227			0	10,305	04/25/2037	1Z
933636 AG 7	WAMU 2007-HY4 3A1 SEQ SSNR FLT 04/25/37		09/25/2017	Pass-Through Loss			1,230						0					0		04/25/2037	1Z
933636 AL 6	WAMU 2007-HY4 5A1 SEQ SSNR CSTR 11/25/36		09/25/2017	MBS Paydown		283,950	283,950	254,028	254,925		3,957		3,957		283,950			0	5,648	11/25/2036	1FM
93363E AB 1	WAMU 2006-AR10 1A2 SEQ SSNR FLT 09/25/36		09/25/2017	MBS Paydown		123,098	123,098	116,550			1,204		1,204		123,098			0	2,200	09/25/2036	1FM
93363E AB 1	WAMU 2006-AR10 1A2 SEQ SSNR FLT 09/25/36		09/25/2017	Pass-Through Loss			(499)						0		(792)		792	792		09/25/2036	1FM
93363N AB 1	WAMU 2006-AR12 1A2 SEQ SNR FLT 10/25/36		09/25/2017	MBS Paydown		111,699	111,699	105,530			1,506		1,506		111,699			0	1,404	10/25/2036	1FM
93363N AB 1	WAMU 2006-AR12 1A2 SEQ SNR FLT 10/25/36		09/25/2017	Pass-Through Loss			(2,704)						0		(2,624)		2,624	2,624		10/25/2036	1FM
93363P AA 8	WAMU 2006-AR14 1A1 SEQ SSNR FLT 11/25/36		09/25/2017	MBS Paydown		111,180	111,180	102,819	101,760		1,292		1,292		111,180			0	1,996	11/25/2036	1FM
93363P AA 8	WAMU 2006-AR14 1A1 SEQ SSNR FLT 11/25/36		09/25/2017	Pass-Through Loss			5,965						0					0		11/25/2036	1FM
93363P AC 4	WAMU 2006-AR14 1A3 SEQ SSNR FLT 11/25/36		09/25/2017	MBS Paydown		1,225,770	1,225,770	1,143,646	1,131,837		12,142		12,142		1,225,770			0	22,006	11/25/2036	1FM
93363P AC 4	WAMU 2006-AR14 1A3 SEQ SSNR FLT 11/25/36		09/25/2017	Pass-Through Loss			65,765						0					0		11/25/2036	1FM
93363P AD 2	WAMU 2006-AR14 1A4 SEQ SSNR FLT 11/25/36		09/25/2017	MBS Paydown		18,921	18,921	17,207	17,038		262		262		18,921			0	340	11/25/2036	1FM
93363P AD 2	WAMU 2006-AR14 1A4 SEQ SSNR FLT 11/25/36		09/25/2017	Pass-Through Loss			1,015						0					0		11/25/2036	1FM
939336 QT 3	WAMMS 2003-MS2 3A5 SEQ 5.0 3/25/18		09/25/2017	MBS Paydown		4,335	4,335	4,227	4,314		20		20		4,335			0	144	03/25/2018	1FM
939336 TX 1	WAMMS 2003-MS7 P PO 3/25/2033		09/25/2017	MBS Paydown		239	239	153			239		239		239			0		03/25/2033	1FM
939336 X9 9	WAMU 2005-AR1 A2B MEZ SEQ FLT 01/25/2045		09/25/2017	MBS Paydown		298,665	298,665	263,572	262,799		(1,324)		(1,324)		298,665			0	3,531	01/25/2045	1FM
93934N AR 6	WMALT 2006-5 2CB2 SEQ FLT 07/25/2036		09/25/2017	MBS Paydown		7,132	7,132	5,635	2,971		(38)		(38)		7,132			0	72	07/25/2036	1FM
93934N AR 6	WMALT 2006-5 2CB2 SEQ FLT 07/25/2036		09/25/2017	Pass-Through Loss			5,244	4,143					0					0		07/25/2036	1FM
94945P AA 3	WLKRG 2017-AA A ABS SNR 2.82 06/15/33		09/15/2017	MBS Paydown		596,962	596,962	596,902			22		22		596,962			0	2,449	06/15/2033	1FE
94974B FJ 4	WELLS FARGO CO 3.45 02/13/2023		09/19/2017	US BANCORP		3,078,600	3,000,000	2,998,230	2,998,847		124		124		2,998,970		79,630	79,630	114,425	02/13/2023	1FE
949773 AF 2	WFMBS 2007-6 A6 PT SSNR 6.00 05/25/2037		09/25/2017	MBS Paydown		333,565	333,565	340,120			(7,161)		(7,161)		333,565			0	11,275	05/25/2037	4FM
949773 AF 2	WFMBS 2007-6 A6 PT SSNR 6.00 05/25/2037		09/25/2017	Pass-Through Loss			46,206						0					0		05/25/2037	4FM
9497EU AD 9	WFHET 2006-1 A4 SEQ FLT 05/25/2036		09/25/2017	MBS Paydown		168,084	168,084	141,611	166,051		4,246		4,246		168,084			0	1,276	05/25/2036	1FM
94980G AR 2	WFHET 2004-2 M4 MEZ FLT 5/25/2034		09/25/2017	MBS Paydown		58,040	58,040	40,048	43,601		(30,405)		(30,405)		58,040			0	1,085	10/25/2034	1FM
94980M AE 8	WFMBS 2004-P B1 MEZ NAS FLT 09/25/2034		09/25/2017	MBS Paydown		309,144	309,144	297,551	309,355		149		149		309,144			0	6,433	09/25/2034	1FM
94981S AN 4	WFMBS 2005-16 A10 PAC 5.75 1/25/2036		09/25/2017	MBS Paydown		53,539	53,539	54,014	48,604		(1,357)		(1,357)		53,539			0	2,048	01/25/2036	1FM
94981S AN 4	WFMBS 2005-16 A10 PAC 5.75 1/25/2036		09/25/2017	Pass-Through Loss			5,551	5,601					0					0		01/25/2036	1FM
94982A AA 0	WFMBS 2004-Y 1A1 SEQ SNR FLT 11/25/2034		09/25/2017	MBS Paydown		516,848	516,848	522,652			(2,474)		(2,474)		516,848			0	8,905	11/25/2034	1FM
949837 BQ 0	WFMBS 2007-10 1A39 PT INV 7/25/2037		09/25/2017	MBS Paydown		51,674	51,674	55,679	15,525		4,538		4,538		51,674			0	11,263	07/25/2037	1FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					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)
949837 BQ 0	WFMBS 2007-10 1A39 PT INV 7/25/2037		09/25/2017	Pass-Through Loss			5,144	5,543					0		(374)		374	374		07/25/2037	1FM
949837 BQ 0	WFMBS 2007-10 1A39 PT INV 7/25/2037		09/30/2017	Book Value Adjustment									0		376		(376)	(376)		07/25/2037	1FM
94983K AE 9	WFMBS 2006-AR2 2A3 SEQ SSNR CSTR 3/36		09/25/2017	MBS Paydown		81,999	81,999	62,729	66,881		14,639		14,639		81,999			0	1,671	03/25/2036	1FM
94983Q AN 6	WFMBS 2006-3 APO PO 3/25/2036		09/25/2017	MBS Paydown		1,338	1,338	764	401		(1,307)		(1,307)		1,338			0		03/25/2036	1FM
94983Q AN 6	WFMBS 2006-3 APO PO 3/25/2036		09/25/2017	Pass-Through Loss			15						0					0		03/25/2036	1FM
94983T AJ 9	WFMBS 2006-AR6 5A1 SEQ SSNR CSTR 03/36		09/25/2017	MBS Paydown		448,721	448,721	397,679	396,620		46,919		46,919		448,721			0	8,898	03/25/2036	1FM
94984D AC 8	WFMBS 2006-AR13 A3SEQ SSNR FLT 09/25/36		09/25/2017	MBS Paydown		224,501	224,501	208,389	209,890		5,980		5,980		224,501			0	4,770	09/25/2036	1FM
94984D AC 8	WFMBS 2006-AR13 A3SEQ SSNR FLT 09/25/36		09/25/2017	Pass-Through Loss			5,655						0					0		09/25/2036	1FM
94984F AH 2	WFMBS 2006-11 A8 PT SNR 6.00 09/25/2036		09/25/2017	MBS Paydown		7,048	7,048	6,749			10		10		7,048			0	240	09/25/2036	3FM
94984F AH 2	WFMBS 2006-11 A8 PT SNR 6.00 09/25/2036		09/25/2017	Pass-Through Loss			1,098	1,052					0		1,098		(1,098)	(1,098)		09/25/2036	3FM
94984L AA 4	WFMBS 2006-AR17 A1 SEQ SSNR FLT 10/25/36		09/25/2017	MBS Paydown		715,463	715,463	681,689	675,068		18,885		18,885		715,463			0	14,590	10/25/2036	1FM
94984L AA 4	WFMBS 2006-AR17 A1 SEQ SSNR FLT 10/25/36		09/25/2017	Pass-Through Loss			2,628	122					0		122		(122)	(122)		10/25/2036	1FM
94985A AA 7	WFMBS 2006-AR15 A1 SEQ SSNR CSTR 10/36		09/25/2017	MBS Paydown		44,766	44,766	42,942	42,119		(20)		(20)		44,766			0	899	10/25/2036	1FM
94985A AA 7	WFMBS 2006-AR15 A1 SEQ SSNR CSTR 10/36		09/25/2017	Pass-Through Loss			188						0					0		10/25/2036	1FM
94986L AJ 3	WFMBS 2007-16 1APO PO 12/28/2037		09/25/2017	MBS Paydown		66,589	66,589	53,480	49,082		15,627		15,627		66,589			0		12/28/2037	1FM
94986M AA 0	WFMBS 2007-AR10 1A1SEQ SSNR CSTR 1/25/38		09/25/2017	MBS Paydown		323,965	323,965	325,787	323,446		507		507		323,965			0	13,842	01/25/2038	1FM
95058X AA 6	WEN 2015-1A A2I ABS SNR 3.371 06/15/2045		09/15/2017	MBS Paydown		10,000	10,000	9,999			0		0		10,000			0	253	06/15/2045	2AM
95058X AB 4	WEN 2015-1A A2II ABS SEQ SNR 4.08 06/45		09/15/2017	MBS Paydown		42,500	42,500	42,500	42,500				0		42,500			0	1,301	06/15/2045	2AM
95058X AC 2	WEN 2015-1A A23 ABS SEQ SNR 4.497 06/45		09/15/2017	MBS Paydown		54,375	54,375	53,917	41,197		29		29		54,375			0	1,833	06/15/2045	2AM
95259# AA 2	WALGREEN CO-W DUNDE IL 6.69 12/15/18		09/15/2017	Paydown		54,968	54,968	59,259	56,074		(393)		(393)		54,968			0	2,453	12/15/2018	2
96032X AA 5	WESTR 2014-1A A ABS SSNR PT 2.15 12/26		09/20/2017	MBS Paydown		432,727	432,727	431,070	430,248		351		351		432,727			0	6,168	12/20/2026	1FE
96033C AA 0	WESTR 2016-1A A ABS SSNR 3.50 12/20/2028		09/20/2017	MBS Paydown		687,950	687,950	685,478	685,657		366		366		687,950			0	16,056	12/20/2028	1FE
96033C AB 8	WESTR 2016-1A B ABS MEZ 4.50 12/20/2028		09/20/2017	MBS Paydown		423,354	423,354	420,659	420,908		388		388		423,354			0	12,704	12/20/2028	2AM
96033D AA 8	WESTR 2017-1A A ABS SSNR 3.05 12/20/2030		09/20/2017	MBS Paydown		578,570	578,570	577,869			62		62		578,570			0	5,631	12/20/2030	1FE
96033D AB 6	WESTR 2017-1A B ABS MEZ 4.05 12/20/2030		09/20/2017	MBS Paydown		173,571	173,571	173,313			24		24		173,571			0	2,243	12/20/2030	2AM
96033L AA 0	WESTR 2015-2A A ABS SEQ SSNR 3.2 07/28		09/20/2017	MBS Paydown		523,070	523,070	522,376	522,318		185		185		523,070			0	11,132	07/20/2028	1FE
96038# AA 8	WESTIN ST LOUIS CTL 4.453 07/15/2047		09/15/2017	Paydown		35,250	35,250	35,250			(0)		(0)		35,250			0	32	07/15/2047	1FE
962166 AV 6	WEYERHAEUSER CO 6.95 08/01/2017		08/01/2017	Maturity		798,000	798,000	909,975	804,753		(6,753)		(6,753)		798,000			0	55,461	08/01/2017	2FE
96928* CQ 8	WALGREEN-IDAHO FALLS ID 6.66 6/15/2033		09/15/2017	Paydown		27,586	27,586	27,586	27,586				0		27,586			0	1,225	06/15/2033	2
96928* CR 6	WALGREEN-CHICAGO 6.66 5/15/2034		09/15/2017	Paydown		33,775	33,775	33,775	33,775				0		33,775			0	1,500	05/15/2034	2
96928* CX 3	HD WM BLAIR SER 2010-A 6.19 1/15/2035		09/15/2017	Paydown		53,472	53,472	54,011	53,895		(17)		(17)		53,472			0	2,208	01/15/2035	1
96928* DA 2	VET AFFAIR HENDERSON NV 5.37 8/15/2031		09/15/2017	Paydown		148,803	148,803	150,407	149,947		(74)		(74)		148,803			0	5,329	08/15/2031	1
96928* DE 4	KOHL'S CORP CTL 5.80 1/25/2029		09/25/2017	Paydown		209,304	209,304	211,250	210,658		(115)		(115)		209,304			0	8,096	01/25/2029	2
96928* DJ 3	FRANKLIN COUNTY OH 5.25 9/15/2031		09/15/2017	Paydown		105,350	105,350	105,350	105,350				0		105,350			0	3,689	09/15/2031	1
96928* DZ 7	BANK OF AMERICA 2011-D 5.60 10/15/2029		09/15/2017	Paydown		108,304	108,304	109,300	109,016		(50)		(50)		108,304			0	4,045	10/15/2029	1
96928* EN 3	VET AFFAIRS MANSFIELD OH 4.16 2/15/2034		09/15/2017	Paydown		91,136	91,136	92,117	91,881		(42)		(42)		91,136			0	2,528	02/15/2034	1
96928* EZ 6	VHA CTL SERIES 2012-I 5.04 9/15/2033		09/15/2017	Paydown		61,264	61,264	61,264	61,264				0		61,264			0	2,059	09/15/2033	2
96928* FH 5	LA FARGE CTL SER 2013-D 6.17 4/15/2025		09/15/2017	Paydown		196,713	196,713	196,713	196,713				0		196,713			0	8,112	04/15/2025	2
96928* FK 8	CA HIGHWAY PATROL CTL F 5.93 11/15/2032		09/15/2017	Paydown		65,562	65,562	65,562	65,562				0		65,562			0	2,593	11/15/2032	1
96928* FQ 5	GSA PORTLAND OR CTL 4.01 9/15/2033		09/15/2017	Paydown		95,248	95,248	95,248	95,248				0		95,248			0	2,547	09/15/2033	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
96928* FV 4	BCBS OF NC CTL 4.09% 09/15/2044		09/15/2017	Paydown		47,752	47,752	47,752	47,752				0		47,752			0	1,302	09/15/2044	1
96928* FX 0	SUMMIT COUNTY 4.01% 02/15/2036		09/15/2017	Paydown		175,826	175,826	175,826	175,826				0		175,826			0	4,702	02/15/2036	1
96928* FY 8	WAGS (FAIRBANKS, AK) CTL 4.51 01/15/2035		09/15/2017	Paydown		65,199	65,199	65,199	65,199				0		65,199			0	1,961	01/15/2035	2FE
96928@ AA 3	SOUTH CAROLINA CTL 4.00 6/15/2023		09/15/2017	Paydown		150,327	150,327	150,327	150,327				0		150,327			0	4,010	06/15/2023	1
96930@ AA 9	WAGS (FRANKLIN NJ) CTL 4.37 08/15/2035		09/15/2017	Paydown		50,950	50,950	50,950	50,950				0		50,950			0	1,671	08/15/2035	2FE
97063Q AA 0	WESTF 2017-A A ABS SSNR 4.69 08/15/2042		09/15/2017	MBS Paydown		37,500	37,500	37,468			1		1		37,500			0	205	08/15/2042	1FE
97652P AL 5	WIN 2014-1 A11 SEQ SSUP 3.50 06/27/2044		09/20/2017	MBS Paydown		221,220	221,220	219,837	219,864		143		143		221,220			0	5,240	06/20/2044	1FM
BL2410 28 2	ENDO INTL B 1L L+425 04/12/2024		09/29/2017	Paydown		7,000	7,000	6,965			35		35		7,000			0	156	04/12/2024	3FE
G0014F AB 9	AABS 2013-1 A ABS SNR 4.875 01/15/2038	D	09/15/2017	MBS Paydown		200,730	200,730	200,413	200,760		(14)		(14)		200,730			0	6,711	01/15/2038	1FE
G0620B AB 4	ATLSS 2014-1 A ABS SNR 4.875 12/15/2039		09/15/2017	MBS Paydown		157,000	157,000	157,000	157,000				0		157,000			0	5,098	12/15/2039	1FE
G3600K AB 2	FLOATEL INTL TL B LIBOR+500 06/13/2020	D	09/29/2017	Paydown		8,514	8,514	6,626	3,680				0		8,514			0	397	06/13/2020	5FE
G7256K AB 0	PROP 2017-1 A ABS SSNR 5.30 03/15/42		09/15/2017	MBS Paydown		170,475	170,475	170,373			(311)		(311)		170,475			0	4,493	03/15/2042	1FE
3899999.	Total - Bonds - Industrial and Miscellaneous					990,755,233	965,556,646	954,521,426	809,390,889	1,324	8,930,142	0	8,931,467	0	984,264,004	0	6,491,229	6,491,229	31,813,092	XXX	XXX
8399997.	Total - Bonds - Part 4					1,016,896,627	991,698,040	980,763,903	835,599,196	1,324	8,866,406	0	8,867,730	0	1,010,405,399	0	6,491,229	6,491,229	32,741,860	XXX	XXX
8399999.	Total - Bonds					1,016,896,627	991,698,040	980,763,903	835,599,196	1,324	8,866,406	0	8,867,730	0	1,010,405,399	0	6,491,229	6,491,229	32,741,860	XXX	XXX
Common Stocks - Industrial and Miscellaneous																					
001748 AD 4	AMMC 2014-14A SUB 0 07/27/26		07/31/2017	Distribution of Funds		7,346	XXX						0		7,346			0		XXX	U
001750 AB 4	AMMC CLO 2011-9A 01-15-22		07/31/2017	Distribution of Funds		7,161,015	XXX						0		7,161,015			0		XXX	U
001752 AE 4	AMMC CLO 2012-10A SUB 04/11/22		06/15/2017	Distribution			XXX						0					0	27,333	XXX	U
00176K AC 7	AMMC CLO 2014-15A SUB 0 12/09/26		07/31/2017	Distribution of Funds		115,061	XXX						0		115,061			0		XXX	U
00176M AC 3	AMMC 2015-17A SUB 0 11/15/27		08/31/2017	Distribution of Funds		62,278	XXX						0		62,278			0		XXX	U
00177C AC 4	AMMC CLO 2017-20A SUB 0 04/17/29	C	07/31/2017	Distribution of Funds		41,418	XXX						0		41,418			0		XXX	U
00287Y 10 9	ABBVIE INC		09/14/2017	ISI GROUP	154,000.000	13,639,834	XXX	8,323,007	9,643,480	(1,320,473)			(1,320,473)		8,323,007		5,316,827	5,316,827	295,680	XXX	L
037833 10 0	APPLE INC		09/14/2017	CORNERSTONE MACRO	40,000.000	6,343,037	XXX	3,397,449	4,632,800	(1,235,351)			(1,235,351)		3,397,449		2,945,588	2,945,588	42,392	XXX	L
14309L 10 2	CARLYLE GROUP LP		09/26/2017	ISI GROUP	66,000.000	1,572,077	XXX	1,672,292	1,006,500	24,420			24,420		1,030,920		541,157	541,157	44,406	XXX	L
14309L 10 2	CARLYLE GROUP LP		09/27/2017	ISI GROUP	56,000.000	1,321,166	XXX	1,392,143	854,000	20,720			20,720		874,720		446,446	446,446	6,189	XXX	L
14309L 10 2	CARLYLE GROUP LP		09/28/2017	CORNERSTONE MACRO	31,764.000	745,913	XXX	709,917	484,401	11,753			11,753		496,154		249,759	249,759	17,839	XXX	L
14309L 10 2	CARLYLE GROUP LP		09/29/2017	CORNERSTONE MACRO	18,000.000	423,228	XXX	390,618	274,500	6,660			6,660		281,160		142,068	142,068	13,025	XXX	L
354613 10 1	FRANKLIN RESOURCES INC		07/26/2017	ISI GROUP	50,000.000	2,363,210	XXX	1,968,068	1,979,000	(10,932)			(10,932)		1,968,068		395,142	395,142	28,192	XXX	L
9099999.	Total - Common Stocks - Industrial and Miscellaneous					33,795,584	XXX	17,853,494	18,874,681	(2,503,203)	0	0	(2,503,203)	0	23,758,596	0	10,036,988	10,036,988	475,057	XXX	XXX
9799997.	Total - Common Stocks - Part 4					33,795,584	XXX	17,853,494	18,874,681	(2,503,203)	0	0	(2,503,203)	0	23,758,596	0	10,036,988	10,036,988	475,057	XXX	XXX
9799999.	Total - Common Stocks					33,795,584	XXX	17,853,494	18,874,681	(2,503,203)	0	0	(2,503,203)	0	23,758,596	0	10,036,988	10,036,988	475,057	XXX	XXX
9899999.	Total - Preferred and Common Stocks					33,795,584	XXX	17,853,494	18,874,681	(2,503,203)	0	0	(2,503,203)	0	23,758,596	0	10,036,988	10,036,988	475,057	XXX	XXX
9999999.	Total - Bonds, Preferred and Common Stocks					1,050,692,212	XXX	998,617,397	854,473,877	(2,501,879)	8,866,406	0	6,364,527	0	1,034,163,995	0	16,528,217	16,528,217	33,216,917	XXX	XXX

(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues: 6.

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate of Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization) / Accretion	20 Adjustment to Carrying Value of Hedged Items	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Purchased Options - Hedging Other - Call Options and Warrants																						
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	10/14/2016	10/13/2017		2,607,240	2,139.4100	95,203			284,837	*#	284,837	214,572		(71,402)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	11/11/2016	11/10/2017		1,952,761	2,159.0400	63,086			215,266	*#	215,266	160,307		(47,315)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	12/09/2016	12/08/2017		3,201,507	2,230.4300	123,644			271,018	*#	271,018	251,271		(92,733)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	01/13/2017	01/12/2018		1,279,612	2,275.3200		38,051		93,162	*#	93,162	80,478		(25,368)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	02/10/2017	02/09/2018		1,905,313	2,294.2400		66,123		134,679	*#	134,679	107,128		(38,572)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	03/10/2017	03/09/2018		1,966,716	2,363.1200		65,531		89,075	*#	89,075	56,309		(32,766)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	04/17/2017	04/13/2018		2,018,202	2,345.6200		57,716		120,540	*#	120,540	86,872		(24,048)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	05/12/2017	05/11/2018		1,853,756	2,399.0200		47,908		78,022	*#	78,022	46,083		(15,969)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	06/09/2017	06/08/2018		1,767,107	2,432.3700		47,397		63,968	*#	63,968	28,420		(11,849)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	07/14/2017	07/13/2018		1,811,861	2,443.0200		52,094		69,821	*#	69,821	26,410		(8,682)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	08/11/2017	08/10/2018		1,849,189	2,474.1400		43,836		61,774	*#	61,774	21,591		(3,653)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	09/15/2017	09/14/2018		1,338,028	2,492.2900		39,530		47,440	*#	47,440	7,910					1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MERRILL LYNCH	04/07/2016	10/06/2017		7,758,251	2,066.6600	264,883			577,880	*#	577,880	324,526		(132,441)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	04/21/2016	10/20/2017		6,727,680	2,102.4000	243,501			507,037	*#	507,037	311,166		(121,751)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BNP PARIBAS NY	05/09/2016	11/06/2017		7,840,453	2,057.1400	283,449			592,109	*#	592,109	332,863		(141,725)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BNP PARIBAS NY	05/23/2016	11/20/2017		5,446,916	2,052.3200	197,911			403,900	*#	403,900	226,133		(98,955)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	06/07/2016	12/06/2017		4,218,820	2,109.4100	152,548			306,603	*#	306,603	192,806		(76,274)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BNP PARIBAS NY	06/21/2016	12/20/2017		5,601,827	2,083.2500	205,600			411,178	*#	411,178	247,131		(102,800)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	07/07/2016	01/06/2018		6,509,163	2,099.7300	234,373			465,965	*#	465,965	285,101		(117,187)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	07/21/2016	01/20/2018		5,215,248	2,173.0200	182,794			360,943	*#	360,943	245,750		(91,397)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	08/08/2016	02/06/2018		6,985,184	2,182.8700	230,253			446,889	*#	446,889	305,811		(115,127)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CREDIT SUISSE	08/22/2016	02/20/2018		4,916,272	2,183.8700	165,214			312,845	*#	312,845	215,130		(82,607)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	09/07/2016	03/06/2018		5,247,552	2,186.4800	173,386			316,695	*#	316,695	213,915		(86,693)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CREDIT SUISSE	09/21/2016	03/20/2018		6,572,562	2,139.7600	226,257			403,855	*#	403,855	257,104		(113,129)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	10/07/2016	10/06/2017		12,193,654	119.6600	245,585			209,858	*#	209,858	279,004		(184,189)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	10/07/2016	10/06/2017		5,232,719	738.0300	205,188			878,402	*#	878,402	738,897		(153,891)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	10/07/2016	10/06/2017		92,562,955	2,160.7700	1,957,694			4,349,630	*#	4,349,630	3,466,230		(1,468,271)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	10/07/2016	10/06/2017		20,192,624	2,160.7700	426,064			1,157,970	*#	1,157,970	1,128,466		(319,548)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	10/07/2016	10/06/2017		68,302,858	2,160.7700	1,679,462			3,243,767	*#	3,243,767	2,584,958		(1,259,597)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	10/07/2016	10/06/2017		91,822,685	2,160.7700	1,946,287			3,672,207	*#	3,672,207	2,916,480		(1,459,715)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	10/07/2016	10/06/2017		31,454,232	2,160.7700	881,423			1,745,376	*#	1,745,376	1,395,696		(661,067)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	10/07/2016	10/06/2017		59,485,359	2,160.7700	1,591,767			3,122,385	*#	3,122,385	2,493,707		(1,193,825)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	10/07/2016	10/06/2017		92,908,790	2,160.7700	2,385,959			4,644,553	*#	4,644,553	3,705,174		(1,789,469)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	10/07/2016	10/06/2017		43,114,798	2,160.7700	1,031,393			1,982,902	*#	1,982,902	1,579,089		(773,545)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	10/07/2016	10/06/2017		48,044,844	2,160.7700	1,138,435			2,185,623	*#	2,185,623	1,740,012		(853,826)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	10/07/2016	10/06/2017		49,108,392	2,160.7700	1,152,499			2,209,456	*#	2,209,456	1,758,487		(864,375)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	10/07/2016	10/06/2017		72,079,190	2,160.7700	1,610,195			3,062,781	*#	3,062,781	2,434,956		(1,207,647)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CREDIT SUISSE	10/07/2016	10/06/2017		36,115,752	2,160.7700	697,822			1,299,919	*#	1,299,919	1,030,539		(523,367)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CREDIT SUISSE	10/07/2016	04/06/2018		6,209,493	2,160.7700	207,168			375,057	*#	375,057	241,950		(103,584)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BNP PARIBAS NY	10/21/2016	10/20/2017		8,254,679	120.7400	168,867			110,748	*#	110,748	166,480		(126,651)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MERRILL LYNCH	10/21/2016	10/20/2017		3,967,232	733.7800	157,007			691,668	*#	691,668	568,763		(117,755)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MERRILL LYNCH	10/21/2016	10/20/2017		69,771,330	2,141.3400	1,467,865			3,277,171	*#	3,277,171	2,351,880		(1,100,899)			1	B

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	10/21/2016	10/20/2017		13,526,357	2,141.3400	289,464			1,389,790	*#	1,389,790	1,271,651		(217,098)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	10/21/2016	10/20/2017		61,662,781	2,141.3400	1,378,769			2,616,176	*#	2,616,176	2,015,348		(1,034,077)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	10/21/2016	10/20/2017		26,651,442	2,141.3400	746,520			1,476,227	*#	1,476,227	1,140,933		(559,890)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	10/21/2016	10/20/2017		58,755,163	2,141.3400	1,570,854			3,078,753	*#	3,078,753	2,376,356		(1,178,141)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	10/21/2016	10/20/2017		61,611,768	2,141.3400	1,586,517			3,074,868	*#	3,074,868	2,375,171		(1,189,888)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	10/21/2016	10/20/2017		76,167,483	2,141.3400	1,860,667			3,573,440	*#	3,573,440	2,756,835		(1,395,500)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	10/21/2016	10/20/2017		33,919,085	2,141.3400	650,395			1,219,122	*#	1,219,122	935,700		(487,797)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	10/21/2016	10/20/2017		80,263,345	2,141.3400	1,881,635			3,605,498	*#	3,605,498	2,774,387		(1,411,226)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MERRILL LYNCH	10/21/2016	10/20/2017		73,296,254	2,141.3400	1,547,500			2,926,948	*#	2,926,948	2,249,754		(1,160,625)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MERRILL LYNCH	10/21/2016	04/20/2018		7,284,703	2,141.3400	242,967			441,838	*#	441,838	275,643		(121,483)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BNP PARIBAS NY	11/07/2016	11/06/2017		14,903,527	124.3900	270,777			77,992	*#	77,992	178,585		(203,083)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MERRILL LYNCH	11/07/2016	11/06/2017		5,406,785	716.8200	272,595			1,090,810	*#	1,090,810	870,004		(204,446)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	11/07/2016	11/06/2017		101,934,860	2,085.1800	2,785,490			4,887,128	*#	4,887,128	3,459,167		(2,089,118)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	11/07/2016	11/06/2017		22,633,882	2,085.1800	565,847			1,425,734	*#	1,425,734	1,276,252		(424,385)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	11/07/2016	11/06/2017		57,433,985	2,085.1800	1,553,476			2,654,445	*#	2,654,445	2,014,218		(1,165,107)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	11/07/2016	11/06/2017		92,581,992	2,085.1800	2,181,559			3,681,662	*#	3,681,662	2,790,802		(1,636,169)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	11/07/2016	11/06/2017		65,919,337	2,085.1800	2,036,526			3,536,913	*#	3,536,913	2,685,008		(1,527,395)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	11/07/2016	11/06/2017		54,583,500	2,085.1800	1,645,740			2,847,518	*#	2,847,518	2,162,017		(1,234,305)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	11/07/2016	11/06/2017		56,967,597	2,085.1800	1,628,013			2,802,419	*#	2,802,419	2,125,698		(1,221,009)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MERRILL LYNCH	11/07/2016	11/06/2017		132,153,315	2,085.1800	3,460,407			5,911,091	*#	5,911,091	4,477,538		(2,595,305)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	11/07/2016	11/06/2017		56,925,414	2,085.1800	1,417,804			2,404,989	*#	2,404,989	1,823,353		(1,063,353)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MERRILL LYNCH	11/07/2016	11/06/2017		47,758,329	2,085.1800	1,034,789			1,733,215	*#	1,733,215	1,313,916		(776,092)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MERRILL LYNCH	11/07/2016	11/06/2017		79,984,274	2,085.1800	2,309,562			3,974,346	*#	3,974,346	3,017,147		(1,732,172)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	11/07/2016	05/06/2018		9,383,310	2,085.1800	350,119			587,272	*#	587,272	353,466		(175,059)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	11/21/2016	11/20/2017		13,048,850	115.1500	320,697			568,877	*#	568,877	600,654		(240,523)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	11/21/2016	11/20/2017		5,717,917	747.2800	258,472			872,222	*#	872,222	777,860		(193,854)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	11/21/2016	11/20/2017		82,185,701	2,181.9000	1,932,319			3,979,557	*#	3,979,557	3,311,329		(1,449,239)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	11/21/2016	11/20/2017		16,519,263	2,181.9000	411,330			1,038,044	*#	1,038,044	906,469		(308,497)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BNP PARIBAS NY	11/21/2016	11/20/2017		48,830,661	2,181.9000	1,241,636			2,277,453	*#	2,277,453	1,896,707		(931,227)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BNP PARIBAS NY	11/21/2016	11/20/2017		65,969,481	2,181.9000	1,445,530			2,591,293	*#	2,591,293	2,153,238		(1,084,147)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BNP PARIBAS NY	11/21/2016	11/20/2017		67,807,247	2,181.9000	1,985,520			3,726,735	*#	3,726,735	3,115,257		(1,489,140)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BNP PARIBAS NY	11/21/2016	11/20/2017		155,467,258	2,181.9000	4,309,391			8,012,367	*#	8,012,367	6,687,537		(3,232,043)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BNP PARIBAS NY	11/21/2016	11/20/2017		65,568,363	2,181.9000	1,743,261			3,218,721	*#	3,218,721	2,683,826		(1,307,446)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BNP PARIBAS NY	11/21/2016	11/20/2017		60,347,151	2,181.9000	1,468,090			2,666,637	*#	2,666,637	2,221,589		(1,101,068)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BNP PARIBAS NY	11/21/2016	11/20/2017		64,062,213	2,181.9000	1,543,495			2,799,376	*#	2,799,376	2,331,814		(1,157,621)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BNP PARIBAS NY	11/21/2016	11/20/2017		39,842,078	2,181.9000	804,000			1,428,569	*#	1,428,569	1,184,840		(603,000)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BNP PARIBAS NY	11/21/2016	05/20/2018		8,273,556	2,181.9000	296,072			507,470	*#	507,470	339,529		(148,036)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	12/07/2016	12/06/2017		13,171,832	111.4300	325,070			640,774	*#	640,774	610,467		(243,802)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	12/07/2016	12/06/2017		10,534,692	757.3300	513,847			1,443,943	*#	1,443,943	1,363,142		(385,385)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CREDIT SUISSE	12/07/2016	12/06/2017		73,054,942	2,212.2300	1,719,188			3,426,068	*#	3,426,068	3,118,060		(1,289,391)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	12/07/2016	12/06/2017		16,339,491	2,212.2300	379,076			785,748	*#	785,748	697,584		(284,307)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BNP PARIBAS NY	12/07/2016	12/06/2017		57,076,563	2,212.2300	1,256,225			2,196,524	*#	2,196,524	1,932,234		(942,169)			1	B

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate of Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization) / Accretion	20 Adjustment to Carrying Value of Hedged Items	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BNP PARIBAS NY	12/07/2016	12/06/2017		83,267,395	2,212.2300	2,439,797			4,418,801	*#	4,418,801	3,903,310		(1,829,848)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BNP PARIBAS NY	12/07/2016	12/06/2017		85,194,193	2,212.2300	2,380,722			4,282,392	*#	4,282,392	3,779,856		(1,785,542)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BNP PARIBAS NY	12/07/2016	12/06/2017		88,015,334	2,212.2300	2,437,278			4,383,011	*#	4,383,011	3,866,540		(1,827,959)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BNP PARIBAS NY	12/07/2016	12/06/2017		65,085,532	2,212.2300	1,743,475			3,119,119	*#	3,119,119	2,750,948		(1,307,607)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BNP PARIBAS NY	12/07/2016	12/06/2017		62,460,829	2,212.2300	1,585,922			2,817,139	*#	2,817,139	2,482,983		(1,189,442)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BNP PARIBAS NY	12/07/2016	12/06/2017		59,166,708	2,212.2300	1,403,592			2,473,124	*#	2,473,124	2,177,900		(1,052,694)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BNP PARIBAS NY	12/07/2016	12/06/2017		39,468,785	2,212.2300	800,891			1,387,608	*#	1,387,608	1,220,187		(600,668)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BNP PARIBAS NY	12/07/2016	06/06/2018		9,266,769	2,212.2300	332,807			537,259	*#	537,259	369,767		(166,403)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	12/21/2016	12/20/2017		11,012,273	107.7900	277,886			584,303	*#	584,303	503,219		(208,415)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BNP PARIBAS NY	12/21/2016	12/20/2017		7,929,908	777.0200	324,128			859,854	*#	859,854	845,694		(243,096)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MERRILL LYNCH	12/21/2016	12/20/2017		73,295,372	2,270.7600	1,462,512			3,397,482	*#	3,397,482	3,280,903		(1,096,884)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	12/21/2016	12/20/2017		14,606,894	2,270.7600	300,902			640,660	*#	640,660	558,829		(225,677)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	12/21/2016	12/20/2017		76,432,551	2,270.7600	1,931,716			3,524,235	*#	3,524,235	3,277,060		(1,448,787)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	12/21/2016	12/20/2017		51,379,968	2,270.7600	1,141,068			2,049,012	*#	2,049,012	1,902,677		(855,801)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	12/21/2016	12/20/2017		52,950,373	2,270.7600	1,223,514			2,206,419	*#	2,206,419	2,049,910		(917,635)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	12/21/2016	12/20/2017		64,851,961	2,270.7600	1,352,011			2,411,231	*#	2,411,231	2,237,754		(1,014,008)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	12/21/2016	12/20/2017		72,263,130	2,270.7600	1,748,691			3,172,052	*#	3,172,052	2,948,234		(1,311,519)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	12/21/2016	12/20/2017		57,117,186	2,270.7600	1,583,905			2,933,703	*#	2,933,703	2,729,284		(1,187,929)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	12/21/2016	12/20/2017		96,777,859	2,270.7600	2,538,823			4,675,191	*#	4,675,191	4,342,442		(1,904,117)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	12/21/2016	12/20/2017		35,650,932	2,270.7600	675,323			1,196,344	*#	1,196,344	1,108,212		(506,492)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	12/21/2016	06/20/2018		7,131,608	2,270.7600	251,627			397,615	*#	397,615	293,219		(125,814)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	01/09/2017	01/06/2018		13,056,514	111.7500		332,985		618,150	*#	618,150	507,155		(221,990)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	01/09/2017	01/06/2018		9,953,110	779.1500		387,701		1,050,489	*#	1,050,489	921,256		(258,467)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CREDIT SUISSE	01/09/2017	01/06/2018		74,697,402	2,276.9800		1,478,871		3,529,242	*#	3,529,242	3,036,285		(985,914)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	JP MORGAN CHASE	01/09/2017	01/06/2018		18,224,670	2,276.9800		397,298		677,799	*#	677,799	545,366		(264,865)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	01/09/2017	01/06/2018		103,602,590	2,276.9800		2,579,586		4,703,673	*#	4,703,673	3,843,811		(1,719,724)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BNP PARIBAS NY	01/09/2017	01/06/2018		71,956,343	2,276.9800		1,478,326		2,635,852	*#	2,635,852	2,143,076		(985,550)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	01/09/2017	01/06/2018		63,300,044	2,276.9800		1,727,331		3,200,209	*#	3,200,209	2,624,432		(1,151,554)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	01/09/2017	01/06/2018		106,334,966	2,276.9800		2,755,964		5,057,255	*#	5,057,255	4,138,601		(1,837,309)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BNP PARIBAS NY	01/09/2017	01/06/2018		71,969,720	2,276.9800		1,729,248		3,142,483	*#	3,142,483	2,566,067		(1,152,832)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BNP PARIBAS NY	01/09/2017	01/06/2018		21,828,759	2,276.9800		501,290		905,462	*#	905,462	738,366		(334,193)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	01/09/2017	01/06/2018		37,114,774	2,276.9800		804,311		1,441,638	*#	1,441,638	1,173,534		(536,207)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	01/09/2017	01/06/2018		15,938,860	2,276.9800		291,299		512,820	*#	512,820	415,721		(194,200)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BNP PARIBAS NY	01/09/2017	07/06/2018		6,295,294	2,276.9800		216,508		345,360	*#	345,360	225,077		(96,226)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	01/23/2017	01/20/2018		10,064,505	115.0500		255,440		401,708	*#	401,708	316,562		(170,293)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	01/23/2017	01/20/2018		7,463,042	777.2100		292,488		808,262	*#	808,262	710,766		(194,992)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CREDIT SUISSE	01/23/2017	01/20/2018		62,917,366	2,271.3100		1,205,544		2,940,132	*#	2,940,132	2,538,284		(803,696)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	01/23/2017	01/20/2018		17,347,533	2,271.3100		379,911		751,952	*#	751,952	625,315		(253,274)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	01/23/2017	01/20/2018		20,896,052	2,271.3100		381,931		669,630	*#	669,630	542,320		(254,620)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	01/23/2017	01/20/2018		63,823,811	2,271.3100		1,311,264		2,329,102	*#	2,329,102	1,892,014		(874,176)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	01/23/2017	01/20/2018		56,782,750	2,271.3100		1,350,355		2,446,262	*#	2,446,262	1,996,144		(900,237)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	01/23/2017	01/20/2018		89,035,352	2,271.3100		2,208,301		4,029,126	*#	4,029,126	3,293,026		(1,472,201)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	01/23/2017	01/20/2018		96,757,806	2,271.3100		2,498,669		4,587,486	*#	4,587,486	3,754,596		(1,665,780)			1	B

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	01/23/2017	01/20/2018		62,233,894	2,271.3100		1,693,983		3,137,292	*#	3,137,292	2,572,631		(1,129,322)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	01/23/2017	01/20/2018		53,375,785	2,271.3100		1,177,919		2,112,624	*#	2,112,624	1,719,984		(785,279)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	01/23/2017	07/20/2018		4,996,882	2,271.3100		172,951		278,565	*#	278,565	182,481		(76,867)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BNP PARIBAS NY	02/07/2017	02/06/2018		14,826,432	117.7000		336,335		438,866	*#	438,866	298,726		(196,195)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	02/07/2017	02/06/2018		441,911	77.2400		10,069		13,317	*#	13,317	9,122		(5,874)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	02/07/2017	02/06/2018		12,662,847	784.4800		511,854		1,251,763	*#	1,251,763	1,038,490		(298,581)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MERRILL LYNCH	02/07/2017	02/06/2018		80,665,276	2,292.5600		1,579,837		3,655,088	*#	3,655,088	2,996,823		(921,572)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	JP MORGAN CHASE	02/07/2017	02/06/2018		21,981,751	2,292.5600		527,562		773,617	*#	773,617	553,800		(307,745)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	02/07/2017	02/06/2018		54,104,416	2,292.5600		1,215,735		2,119,353	*#	2,119,353	1,612,797		(709,179)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	02/07/2017	02/06/2018		112,564,696	2,292.5600		2,327,547		4,023,277	*#	4,023,277	3,053,466		(1,357,736)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	02/07/2017	02/06/2018		84,824,720	2,292.5600		2,125,436		3,753,443	*#	3,753,443	2,867,845		(1,239,837)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	02/07/2017	02/06/2018		95,599,752	2,292.5600		2,495,503		4,430,053	*#	4,430,053	3,390,260		(1,455,710)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	02/07/2017	02/06/2018		62,128,376	2,292.5600		1,503,080		2,644,565	*#	2,644,565	2,018,282		(876,797)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	02/07/2017	02/06/2018		53,875,160	2,292.5600		1,162,174		2,018,214	*#	2,018,214	1,533,975		(677,935)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	02/07/2017	02/06/2018		30,491,048	2,292.5600		574,749		984,247	*#	984,247	744,768		(335,270)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	02/07/2017	02/06/2018		76,571,504	2,292.5600		2,092,985		3,738,709	*#	3,738,709	2,866,632		(1,220,908)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	02/07/2017	08/06/2018		9,628,752	2,292.5600		356,724		558,381	*#	558,381	340,383		(138,726)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	02/21/2017	02/20/2018		13,166,182	117.6800		303,198		389,999	*#	389,999	263,667		(176,866)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	02/21/2017	02/20/2018		1,243,702	78.7800		30,785		27,538	*#	27,538	14,711		(17,958)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	02/21/2017	02/20/2018		12,501,041	804.5300		551,300		936,605	*#	936,605	706,897		(321,591)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CREDIT SUISSE	02/21/2017	02/20/2018		62,150,995	2,351.1600		1,308,228		2,470,034	*#	2,470,034	1,924,939		(763,133)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	02/21/2017	02/20/2018		20,097,221	2,351.1600		548,654		795,122	*#	795,122	566,516		(320,048)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	02/21/2017	02/20/2018		64,186,668	2,351.1600		1,361,020		2,163,918	*#	2,163,918	1,596,827		(793,928)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	02/21/2017	02/20/2018		51,020,172	2,351.1600		1,221,801		1,958,709	*#	1,958,709	1,449,625		(712,717)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	02/21/2017	02/20/2018		45,847,620	2,351.1600		918,532		1,454,604	*#	1,454,604	1,071,883		(535,810)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	02/21/2017	02/20/2018		59,014,116	2,351.1600		1,490,795		2,400,652	*#	2,400,652	1,779,487		(869,630)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	02/21/2017	02/20/2018		69,594,336	2,351.1600		1,817,269		2,935,816	*#	2,935,816	2,178,620		(1,060,073)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	02/21/2017	02/20/2018		67,886,059	2,351.1600		1,814,984		2,939,647	*#	2,939,647	2,183,404		(1,058,741)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	02/21/2017	02/20/2018		61,504,528	2,351.1600		1,741,420		2,843,663	*#	2,843,663	2,118,071		(1,015,828)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	02/21/2017	02/20/2018		59,249,232	2,351.1600		1,324,366		2,113,878	*#	2,113,878	1,562,059		(772,547)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	02/21/2017	08/20/2018		10,114,884	2,351.1600		381,250		537,823	*#	537,823	304,837		(148,264)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES	03/02/2017	02/20/2018		481,307	426.2600		18,902		22,296	*#	22,296	12,845		(9,451)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	03/07/2017	03/06/2018		13,343,836	116.7200		301,814		418,287	*#	418,287	267,380		(150,907)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	03/07/2017	03/06/2018		1,930,058	79.2700		45,044		40,680	*#	40,680	18,158		(22,522)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	03/07/2017	03/06/2018		11,753,030	812.8000		481,805		786,276	*#	786,276	545,374		(240,902)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES	03/07/2017	03/06/2018		851,750	426.1800		28,794		40,618	*#	40,618	26,220		(14,397)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CREDIT SUISSE	03/07/2017	03/06/2018		69,161,053	2,375.3100		1,367,317		2,325,627	*#	2,325,627	1,641,968		(683,659)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	JP MORGAN CHASE	03/07/2017	03/06/2018		18,454,266	2,375.3100		420,757		466,738	*#	466,738	256,360		(210,379)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	03/07/2017	03/06/2018		48,218,793	2,375.3100		1,291,774		1,930,030	*#	1,930,030	1,284,143		(645,887)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	03/07/2017	03/06/2018		34,679,526	2,375.3100		644,943		949,646	*#	949,646	627,174		(322,472)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	03/07/2017	03/06/2018		80,760,540	2,375.3100		1,998,663		2,975,834	*#	2,975,834	1,976,503		(999,332)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	03/07/2017	03/06/2018		105,938,826	2,375.3100		2,161,504		3,195,875	*#	3,195,875	2,115,123		(1,080,752)			1	B

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate of Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization) / Accretion	20 Adjustment to Carrying Value of Hedged Items	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	03/07/2017	03/06/2018		45,130,890	2,375.3100		1,162,500		1,735,336	*#	1,735,336	1,154,086		(581,250)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	03/07/2017	03/06/2018		46,318,545	2,375.3100		1,057,762		1,569,859	*#	1,569,859	1,040,978		(528,881)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	03/07/2017	03/06/2018		27,078,534	2,375.3100		772,284		1,158,644	*#	1,158,644	772,502		(386,142)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	03/07/2017	03/06/2018		87,173,877	2,375.3100		2,065,263		3,069,972	*#	3,069,972	2,037,340		(1,032,632)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	03/07/2017	03/06/2018		52,731,882	2,375.3100		1,134,735		1,680,862	*#	1,680,862	1,113,494		(567,368)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	03/07/2017	09/06/2018		7,495,757	2,375.3100		276,944		367,781	*#	367,781	183,151		(92,315)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	SOCIETE GENERALE	03/21/2017	03/20/2018		15,379,231	117.5100		384,121		456,326	*#	456,326	264,266		(192,060)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	03/21/2017	03/20/2018		2,058,258	78.1700		45,289		52,584	*#	52,584	29,940		(22,644)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BNP PARIBAS NY	03/21/2017	03/20/2018		15,164,247	812.1700		541,840		1,035,779	*#	1,035,779	764,859		(270,920)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES	03/21/2017	03/20/2018		1,029,290	427.0800		35,068		48,107	*#	48,107	30,573		(17,534)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CREDIT SUISSE	03/21/2017	03/20/2018		68,636,958	2,373.4700		1,238,286		2,349,653	*#	2,349,653	1,730,511		(619,143)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	03/21/2017	03/20/2018		23,301,087	2,373.4700		512,624		676,724	*#	676,724	420,412		(256,312)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	03/21/2017	03/20/2018		51,029,605	2,373.4700		1,147,545		1,730,696	*#	1,730,696	1,156,923		(573,773)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	03/21/2017	03/20/2018		74,052,264	2,373.4700		2,001,611		3,062,331	*#	3,062,331	2,061,525		(1,000,806)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	03/21/2017	03/20/2018		42,722,460	2,373.4700		793,516		1,184,553	*#	1,184,553	787,796		(396,758)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	03/21/2017	03/20/2018		55,539,198	2,373.4700		1,402,928		2,138,810	*#	2,138,810	1,437,346		(701,464)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	03/21/2017	03/20/2018		85,682,267	2,373.4700		2,085,288		3,161,014	*#	3,161,014	2,118,370		(1,042,644)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	03/21/2017	03/20/2018		88,055,737	2,373.4700		2,050,302		3,103,846	*#	3,103,846	2,078,695		(1,025,151)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	03/21/2017	03/20/2018		70,966,753	2,373.4700		1,431,439		2,141,014	*#	2,141,014	1,425,295		(715,719)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	03/21/2017	03/20/2018		76,900,428	2,373.4700		1,628,884		2,452,077	*#	2,452,077	1,637,635		(814,442)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	03/21/2017	09/20/2018		8,069,798	2,373.4700		294,930		405,872	*#	405,872	209,252		(98,310)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	SOCIETE GENERALE	04/07/2017	04/06/2018		14,921,653	119.1800		389,380		372,452	*#	372,452	145,314		(162,242)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES	04/07/2017	04/06/2018		3,499,968	79.0500		82,954		75,639	*#	75,639	27,249		(34,564)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	SOCIETE GENERALE	04/07/2017	04/06/2018		16,099,770	806.7000		642,235		1,205,839	*#	1,205,839	831,203		(267,598)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES	04/07/2017	04/06/2018		1,419,390	429.0900		49,631		62,212	*#	62,212	33,261		(20,680)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	04/07/2017	04/06/2018		85,400,080	2,357.4900		1,700,402		3,161,880	*#	3,161,880	2,169,979		(708,501)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	JP MORGAN CHASE	04/07/2017	04/06/2018		24,942,972	2,357.4900		613,597		750,273	*#	750,273	392,341		(255,665)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	SOCIETE GENERALE	04/07/2017	04/06/2018		30,428,092	2,357.4900		753,381		1,119,021	*#	1,119,021	679,548		(313,909)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	SOCIETE GENERALE	04/07/2017	04/06/2018		48,383,891	2,357.4900		1,278,202		1,910,896	*#	1,910,896	1,165,278		(532,584)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	SOCIETE GENERALE	04/07/2017	04/06/2018		50,729,429	2,357.4900		1,133,159		1,671,305	*#	1,671,305	1,010,295		(472,150)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	SOCIETE GENERALE	04/07/2017	04/06/2018		56,301,924	2,357.4900		1,320,444		1,953,647	*#	1,953,647	1,183,388		(550,185)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	SOCIETE GENERALE	04/07/2017	04/06/2018		57,071,847	2,357.4900		1,610,365		2,424,486	*#	2,424,486	1,485,107		(670,985)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	SOCIETE GENERALE	04/07/2017	04/06/2018		80,286,314	2,357.4900		1,952,081		2,897,313	*#	2,897,313	1,758,599		(813,367)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	SOCIETE GENERALE	04/07/2017	04/06/2018		112,552,134	2,357.4900		2,362,292		3,468,096	*#	3,468,096	2,090,093		(984,288)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	SOCIETE GENERALE	04/07/2017	04/06/2018		55,814,386	2,357.4900		1,234,906		1,819,111	*#	1,819,111	1,098,749		(514,544)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	SOCIETE GENERALE	04/07/2017	04/06/2018		115,308,048	2,357.4900		2,923,432		4,358,897	*#	4,358,897	2,653,561		(1,218,097)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	SOCIETE GENERALE	04/07/2017	04/06/2018		31,803,859	2,357.4900		608,559		888,140	*#	888,140	533,147		(253,566)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	04/07/2017	10/06/2018		7,072,470	2,357.4900		261,733		359,711	*#	359,711	170,682		(72,704)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	04/21/2017	04/20/2018		13,147,246	121.9600		313,697		238,644	*#	238,644	55,654		(130,707)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MERRILL LYNCH	04/21/2017	04/20/2018		2,077,230	80.9000		42,109		32,322	*#	32,322	7,759		(17,546)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	04/21/2017	04/20/2018		11,117,644	806.1400		444,491		846,587	*#	846,587	587,301		(185,204)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES	04/21/2017	04/20/2018		1,421,816	431.7800		51,249		56,401	*#	56,401	26,506		(21,354)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MERRILL LYNCH	04/21/2017	04/20/2018		66,674,959	2,355.8400		1,313,778		2,458,854	*#	2,458,854	1,692,484		(547,408)			1	B

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate of Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization) / Accretion	20 Adjustment to Carrying Value of Hedged Items	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	SOCIETE GENERALE	04/21/2017	04/20/2018		21,578,813	2,355.8400		552,418		733,086	*#	733,086	410,842		(230,174)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	04/21/2017	04/20/2018		29,212,416	2,355.8400		558,548		815,371	*#	815,371	489,551		(232,728)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	04/21/2017	04/20/2018		86,223,744	2,355.8400		1,806,364		2,656,263	*#	2,656,263	1,602,550		(752,652)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	04/21/2017	04/20/2018		71,617,536	2,355.8400		1,582,448		2,334,094	*#	2,334,094	1,410,999		(659,353)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	04/21/2017	04/20/2018		66,905,856	2,355.8400		1,639,368		2,438,479	*#	2,438,479	1,482,181		(683,070)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	04/21/2017	04/20/2018		89,286,336	2,355.8400		2,262,789		3,377,107	*#	3,377,107	2,057,146		(942,829)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	04/21/2017	04/20/2018		79,391,808	2,355.8400		2,159,638		3,244,760	*#	3,244,760	1,984,972		(899,849)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	04/21/2017	04/20/2018		81,747,648	2,355.8400		1,913,504		2,837,157	*#	2,837,157	1,720,947		(797,293)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	04/21/2017	10/20/2018		6,596,352	2,355.8400		254,196		352,606	*#	352,606	169,020		(70,610)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	05/08/2017	05/06/2018		16,600,348	117.0100		394,402		501,493	*#	501,493	238,559		(131,467)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	05/08/2017	05/06/2018		2,823,933	78.6700		58,510		64,944	*#	64,944	25,937		(19,503)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	05/08/2017	05/06/2018		11,517,824	821.0000		467,868		716,921	*#	716,921	405,009		(155,956)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES	05/08/2017	05/06/2018		1,452,648	432.9900		50,558		56,032	*#	56,032	22,327		(16,853)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CREDIT SUISSE	05/08/2017	05/06/2018		79,266,155	2,399.2900		1,480,734		2,436,967	*#	2,436,967	1,449,812		(493,578)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	JP MORGAN CHASE	05/08/2017	05/06/2018		25,187,922	2,399.2900		604,510		635,687	*#	635,687	232,680		(201,503)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	05/08/2017	05/06/2018		45,317,858	2,399.2900		1,168,036		1,653,419	*#	1,653,419	874,728		(389,345)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	05/08/2017	05/06/2018		88,053,943	2,399.2900		2,091,320		2,953,554	*#	2,953,554	1,559,340		(697,107)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	05/08/2017	05/06/2018		38,841,563	2,399.2900		937,815		1,327,011	*#	1,327,011	701,801		(312,605)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	05/08/2017	05/06/2018		94,532,026	2,399.2900		1,941,404		2,717,618	*#	2,717,618	1,423,348		(647,135)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	05/08/2017	05/06/2018		53,264,238	2,399.2900		1,152,273		1,617,679	*#	1,617,679	849,496		(384,091)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	05/08/2017	05/06/2018		55,183,670	2,399.2900		1,193,797		1,675,973	*#	1,675,973	880,109		(397,932)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	05/08/2017	05/06/2018		65,740,546	2,399.2900		1,505,197		2,122,493	*#	2,122,493	1,119,028		(501,732)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	05/08/2017	05/06/2018		51,344,806	2,399.2900		1,410,350		1,998,517	*#	1,998,517	1,058,284		(470,117)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	05/08/2017	05/06/2018		91,888,903	2,399.2900		2,271,859		3,224,395	*#	3,224,395	1,709,822		(757,286)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	05/08/2017	05/06/2018		36,469,208	2,399.2900		683,912		951,953	*#	951,953	496,012		(227,971)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	SOCIETE GENERALE	05/08/2017	11/06/2018		9,171,424	2,399.2900		351,867		457,510	*#	457,510	183,836		(78,193)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	SOCIETE GENERALE	05/22/2017	05/20/2018		13,873,419	119.4000		334,635		335,224	*#	335,224	112,133		(111,545)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	05/22/2017	05/20/2018		2,744,932	78.5100		62,933		64,749	*#	64,749	22,794		(20,978)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	05/22/2017	05/20/2018		10,957,307	815.0000		486,827		752,233	*#	752,233	427,682		(162,276)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES	05/22/2017	05/20/2018		1,172,803	431.3400		43,966		49,839	*#	49,839	20,529		(14,655)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MERRILL LYNCH	05/22/2017	05/20/2018		71,552,594	2,381.7300		1,488,895		2,428,072	*#	2,428,072	1,435,475		(496,298)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	05/22/2017	05/20/2018		23,920,046	2,381.7300		617,137		734,215	*#	734,215	322,791		(205,712)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	05/22/2017	05/20/2018		53,042,057	2,381.7300		1,252,041		1,748,167	*#	1,748,167	913,472		(417,347)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MERRILL LYNCH	05/22/2017	05/20/2018		23,564,811	2,381.7300		458,982		632,257	*#	632,257	326,268		(152,994)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	05/22/2017	05/20/2018		62,095,353	2,381.7300		1,329,387		1,837,233	*#	1,837,233	950,975		(443,129)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	05/22/2017	05/20/2018		106,598,009	2,381.7300		2,394,028		3,334,749	*#	3,334,749	1,738,731		(798,009)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	05/22/2017	05/20/2018		48,835,309	2,381.7300		1,195,801		1,674,175	*#	1,674,175	876,975		(398,600)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	05/22/2017	05/20/2018		88,021,209	2,381.7300		2,194,867		3,075,341	*#	3,075,341	1,612,097		(731,622)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	05/22/2017	05/20/2018		73,514,746	2,381.7300		1,896,414		2,664,233	*#	2,664,233	1,399,957		(632,138)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	05/22/2017	05/20/2018		47,269,023	2,381.7300		1,280,497		1,804,066	*#	1,804,066	950,401		(426,832)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	05/22/2017	05/20/2018		41,527,055	2,381.7300		1,193,995		1,689,255	*#	1,689,255	893,259		(397,998)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	SOCIETE GENERALE	05/22/2017	11/20/2018		6,378,205	2,381.7300		251,569		328,741	*#	328,741	133,076		(55,904)			1	B

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	06/07/2017	06/06/2018		16,495,242	123.1000		375,196		291,110	*#	291,110	9,712		(93,799)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	06/07/2017	06/06/2018		3,078,814	79.2900		69,117		65,496	*#	65,496	13,658		(17,279)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	06/07/2017	06/06/2018		12,176,660	831.2800		517,078		670,224	*#	670,224	282,416		(129,269)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES	06/07/2017	06/06/2018		2,645,559	437.0800		96,394		89,356	*#	89,356	17,060		(24,099)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MERRILL LYNCH	06/07/2017	06/06/2018		77,072,223	2,429.3300		1,519,662		1,972,664	*#	1,972,664	832,918		(379,915)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	06/07/2017	06/06/2018		20,248,940	2,429.3300		490,024		444,580	*#	444,580	77,061		(122,506)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	06/07/2017	06/06/2018		38,986,131	2,429.3300		1,133,156		1,377,333	*#	1,377,333	527,466		(283,289)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	06/07/2017	06/06/2018		58,712,862	2,429.3300		1,409,256		1,707,842	*#	1,707,842	650,900		(352,314)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	06/07/2017	06/06/2018		94,451,219	2,429.3300		2,328,106		2,823,993	*#	2,823,993	1,077,913		(582,027)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	06/07/2017	06/06/2018		101,677,444	2,429.3300		2,621,323		3,175,510	*#	3,175,510	1,209,518		(655,331)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	06/07/2017	06/06/2018		68,753,489	2,429.3300		1,603,275		1,943,563	*#	1,943,563	741,106		(400,819)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	06/07/2017	06/06/2018		54,834,992	2,429.3300		1,481,404		1,798,462	*#	1,798,462	687,409		(370,351)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	06/07/2017	06/06/2018		52,193,113	2,429.3300		1,170,479		1,417,709	*#	1,417,709	539,849		(292,620)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	06/07/2017	06/06/2018		47,187,526	2,429.3300		915,263		1,106,701	*#	1,106,701	420,254		(228,816)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	06/07/2017	06/06/2018		119,741,621	2,429.3300		2,546,320		3,084,492	*#	3,084,492	1,174,752		(636,580)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	06/07/2017	12/06/2018		9,012,184	2,429.3300		366,114		441,706	*#	441,706	136,610		(61,019)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	06/21/2017	06/20/2018		14,428,804	118.1800		352,845		393,680	*#	393,680	129,047		(88,211)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	06/21/2017	06/20/2018		3,165,865	81.0600		69,129		52,252	*#	52,252	405		(17,282)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	06/21/2017	06/20/2018		10,748,884	833.9200		436,957		577,275	*#	577,275	249,557		(109,239)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES	06/21/2017	06/20/2018		2,464,289	438.0600		84,766		81,711	*#	81,711	18,137		(21,191)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MERRILL LYNCH	06/21/2017	06/20/2018		76,277,069	2,437.0300		1,509,591		1,973,661	*#	1,973,661	841,468		(377,398)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	JP MORGAN CHASE	06/21/2017	06/20/2018		21,766,826	2,437.0300		544,171		540,070	*#	540,070	131,942		(136,043)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	JP MORGAN CHASE	06/21/2017	06/20/2018		48,165,618	2,437.0300		1,372,812		1,661,707	*#	1,661,707	632,099		(343,203)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	JP MORGAN CHASE	06/21/2017	06/20/2018		67,310,779	2,437.0300		1,782,595		2,154,328	*#	2,154,328	817,382		(445,649)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	06/21/2017	06/20/2018		85,296,050	2,437.0300		1,812,797		2,161,879	*#	2,161,879	802,281		(453,199)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	06/21/2017	06/20/2018		33,387,311	2,437.0300		646,561		770,970	*#	770,970	286,050		(161,640)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	JP MORGAN CHASE	06/21/2017	06/20/2018		63,915,739	2,437.0300		1,557,878		1,879,956	*#	1,879,956	711,547		(389,469)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	JP MORGAN CHASE	06/21/2017	06/20/2018		48,358,483	2,437.0300		1,157,851		1,396,735	*#	1,396,735	528,347		(289,463)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	JP MORGAN CHASE	06/21/2017	06/20/2018		82,517,570	2,437.0300		2,093,748		2,535,064	*#	2,535,064	964,753		(523,437)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	06/21/2017	06/20/2018		61,169,453	2,437.0300		1,370,315		1,634,736	*#	1,634,736	607,000		(342,579)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	06/21/2017	06/20/2018		45,085,055	2,437.0300		1,051,063		1,253,876	*#	1,253,876	465,578		(262,766)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	06/21/2017	12/20/2018		8,994,691	2,437.0300		362,367		431,101	*#	431,101	129,129		(60,394)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	07/07/2017	07/06/2018		12,765,840	116.4700		278,400		393,375	*#	393,375	161,375		(46,400)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BNP PARIBAS NY	07/07/2017	07/06/2018		3,003,802	78.3200		68,268		70,564	*#	70,564	13,674		(11,378)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	07/07/2017	07/06/2018		11,088,165	824.5800		501,709		691,070	*#	691,070	272,979		(83,618)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES	07/07/2017	07/06/2018		1,791,938	433.2400		68,491		75,509	*#	75,509	18,434		(11,415)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MERRILL LYNCH	07/07/2017	07/06/2018		79,090,190	2,409.7500		1,758,873		2,425,809	*#	2,425,809	960,081		(293,145)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	JP MORGAN CHASE	07/07/2017	07/06/2018		19,718,009	2,409.7500		524,499		516,852	*#	516,852	79,769		(87,417)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	07/07/2017	07/06/2018		66,144,541	2,409.7500		1,599,162		1,972,626	*#	1,972,626	639,991		(266,527)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	07/07/2017	07/06/2018		70,080,903	2,409.7500		1,613,773		1,984,880	*#	1,984,880	640,069		(268,962)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	07/07/2017	07/06/2018		54,108,375	2,409.7500		1,341,847		1,661,083	*#	1,661,083	542,877		(223,641)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	07/07/2017	07/06/2018		87,787,635	2,409.7500		1,917,685		2,352,879	*#	2,352,879	754,808		(319,614)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	JP MORGAN CHASE	07/07/2017	07/06/2018		63,990,724	2,409.7500		1,640,563		2,019,620	*#	2,019,620	652,484		(273,427)			1	B

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	07/07/2017	07/06/2018		20,994,730	2,409.7500		411,923		504,172	*#	504,172	160,903		(68,654)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	JP MORGAN CHASE	07/07/2017	07/06/2018		94,391,858	2,409.7500		2,503,798		3,086,465	*#	3,086,465	999,966		(417,300)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	JP MORGAN CHASE	07/07/2017	07/06/2018		74,898,811	2,409.7500		2,052,005		2,533,218	*#	2,533,218	823,214		(342,001)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	JP MORGAN CHASE	07/07/2017	07/06/2018		64,575,568	2,409.7500		1,892,180		2,343,968	*#	2,343,968	767,152		(315,363)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	07/07/2017	01/06/2019		5,715,808	2,409.7500		211,198		259,114	*#	259,114	71,382		(23,466)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	07/21/2017	07/20/2018		14,738,004	118.2400		355,238		397,020	*#	397,020	100,988		(59,206)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	07/21/2017	07/20/2018		2,235,973	80.2800		50,134		40,578	*#	40,578	(1,200)		(8,356)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	07/21/2017	07/20/2018		10,614,891	846.3800		429,045		489,881	*#	489,881	132,343		(71,508)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES	07/21/2017	07/20/2018		1,361,643	438.3900		51,273		47,070	*#	47,070	4,342		(8,546)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CREDIT SUISSE	07/21/2017	07/20/2018		72,171,159	2,473.4500		1,377,801		1,592,354	*#	1,592,354	444,186		(229,634)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	07/21/2017	07/20/2018		18,570,416	2,473.4500		467,974		428,941	*#	428,941	38,962		(77,996)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	07/21/2017	07/20/2018		78,903,055	2,473.4500		1,638,518		1,838,136	*#	1,838,136	472,704		(273,086)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	07/21/2017	07/20/2018		64,062,355	2,473.4500		1,472,006		1,651,033	*#	1,651,033	424,362		(245,334)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	07/21/2017	07/20/2018		53,673,865	2,473.4500		1,485,890		1,668,560	*#	1,668,560	430,318		(247,648)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	07/21/2017	07/20/2018		35,865,025	2,473.4500		944,156		1,058,982	*#	1,058,982	272,185		(157,359)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	07/21/2017	07/20/2018		116,252,150	2,473.4500		2,921,248		3,272,418	*#	3,272,418	838,045		(486,875)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	07/21/2017	07/20/2018		58,373,420	2,473.4500		1,418,223		1,588,374	*#	1,588,374	406,521		(236,371)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	07/21/2017	07/20/2018		53,426,520	2,473.4500		1,263,475		1,415,585	*#	1,415,585	362,689		(210,579)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	07/21/2017	07/20/2018		63,072,975	2,473.4500		1,380,167		1,548,217	*#	1,548,217	398,077		(230,028)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	07/21/2017	07/20/2018		18,056,185	2,473.4500		338,386		378,910	*#	378,910	96,922		(56,398)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	07/21/2017	01/20/2019		3,957,520	2,473.4500		140,279		157,667	*#	157,667	32,975		(15,587)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	08/07/2017	08/06/2018		16,181,529	119.6500		374,616		378,776	*#	378,776	35,378		(31,218)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	08/07/2017	08/06/2018		1,984,470	80.5000		43,880		34,679	*#	34,679	(5,544)		(3,657)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	08/07/2017	08/06/2018		9,853,990	847.5400		405,710		456,256	*#	456,256	84,356		(33,809)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES	08/07/2017	08/06/2018		1,216,820	438.6700		45,415		42,834	*#	42,834	1,203		(3,785)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	08/07/2017	08/06/2018		98,219,448	2,476.8300		1,972,851		2,186,628	*#	2,186,628	378,181		(164,404)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	JP MORGAN CHASE	08/07/2017	08/06/2018		23,467,828	2,476.8300		596,083		560,392	*#	560,392	13,982		(49,674)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	08/07/2017	08/06/2018		59,939,286	2,476.8300		1,424,514		1,552,687	*#	1,552,687	246,883		(118,709)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	08/07/2017	08/06/2018		63,902,214	2,476.8300		1,419,109		1,545,854	*#	1,545,854	245,004		(118,259)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	08/07/2017	08/06/2018		123,346,134	2,476.8300		2,624,670		2,860,484	*#	2,860,484	454,536		(218,722)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	08/07/2017	08/06/2018		48,545,868	2,476.8300		944,606		1,026,502	*#	1,026,502	160,612		(78,717)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	08/07/2017	08/06/2018		52,013,430	2,476.8300		1,280,248		1,397,185	*#	1,397,185	223,624		(106,687)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	08/07/2017	08/06/2018		42,106,110	2,476.8300		991,342		1,080,547	*#	1,080,547	171,817		(82,612)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	08/07/2017	08/06/2018		66,874,410	2,476.8300		1,500,234		1,634,316	*#	1,634,316	259,102		(125,019)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	08/07/2017	08/06/2018		108,485,154	2,476.8300		2,784,550		3,041,584	*#	3,041,584	489,079		(232,046)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	08/07/2017	08/06/2018		69,103,557	2,476.8300		1,927,449		2,109,952	*#	2,109,952	343,123		(160,621)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	08/07/2017	08/06/2018		85,946,001	2,476.8300		2,171,325		2,369,523	*#	2,369,523	379,142		(180,944)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	08/07/2017	02/06/2019		8,522,959	2,476.8300		304,639		336,588	*#	336,588	48,874		(16,924)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	08/21/2017	08/20/2018		15,531,949	122.3000		356,867		293,114	*#	293,114	(34,014)		(29,739)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	08/21/2017	08/20/2018		1,665,799	79.1800		38,921		34,360	*#	34,360	(1,317)		(3,243)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	08/21/2017	08/20/2018		8,880,964	829.9900		374,396		533,728	*#	533,728	190,531		(31,200)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES	08/21/2017	08/20/2018		674,605	435.9000		24,978		27,289	*#	27,289	4,393		(2,082)			1	B

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	08/21/2017	08/20/2018		74,981,544	2,425.5500		1,633,763		2,179,620	*#	2,179,620	682,004		(136,147)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	08/21/2017	08/20/2018		19,041,645	2,425.5500		481,754		526,808	*#	526,808	85,201		(40,146)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	08/21/2017	08/20/2018		65,974,960	2,425.5500		1,471,634		1,818,995	*#	1,818,995	469,997		(122,636)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	08/21/2017	08/20/2018		31,774,705	2,425.5500		908,409		1,129,475	*#	1,129,475	296,766		(75,701)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	08/21/2017	08/20/2018		53,604,655	2,425.5500		1,443,444		1,791,332	*#	1,791,332	468,175		(120,287)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	08/21/2017	08/20/2018		75,192,050	2,425.5500		1,928,020		2,389,952	*#	2,389,952	622,600		(160,668)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	08/21/2017	08/20/2018		64,034,520	2,425.5500		1,627,407		2,017,698	*#	2,017,698	525,908		(135,617)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	08/21/2017	08/20/2018		51,664,215	2,425.5500		1,268,931		1,570,630	*#	1,570,630	407,443		(105,744)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	08/21/2017	08/20/2018		53,119,545	2,425.5500		1,246,202		1,540,258	*#	1,540,258	397,906		(103,850)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	08/21/2017	08/20/2018		48,511,000	2,425.5500		1,071,484		1,323,553	*#	1,323,553	341,359		(89,290)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	08/21/2017	08/20/2018		86,349,580	2,425.5500		1,823,582		2,255,957	*#	2,255,957	584,340		(151,965)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	08/21/2017	08/20/2018		33,230,035	2,425.5500		640,259		788,657	*#	788,657	201,753		(53,355)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	08/21/2017	02/20/2019		6,853,003	2,425.5500		249,251		305,387	*#	305,387	69,983		(13,847)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	09/07/2017	09/06/2018		14,508,704	126.8100		339,806		210,581	*#	210,581	(129,226)					1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	09/07/2017	09/06/2018		2,503,387	81.2000		56,727		41,462	*#	41,462	(15,265)					1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	09/07/2017	09/06/2018		12,068,497	843.6700		498,950		617,684	*#	617,684	118,734					1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES	09/07/2017	09/06/2018		1,408,306	438.5300		50,367		53,450	*#	53,450	3,083					1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	09/07/2017	09/06/2018		85,173,423	2,465.5400		1,853,714		2,082,600	*#	2,082,600	228,886					1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	09/07/2017	09/06/2018		21,573,322	2,465.5400		519,917		514,658	*#	514,658	(5,259)					1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	09/07/2017	09/06/2018		55,228,096	2,465.5400		1,482,526		1,614,148	*#	1,614,148	131,622					1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	09/07/2017	09/06/2018		89,992,210	2,465.5400		2,036,124		2,208,727	*#	2,208,727	172,604					1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	09/07/2017	09/06/2018		41,914,180	2,465.5400		1,177,832		1,284,404	*#	1,284,404	106,573					1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	09/07/2017	09/06/2018		113,661,394	2,465.5400		2,951,977		3,212,717	*#	3,212,717	260,740					1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	09/07/2017	09/06/2018		82,842,144	2,465.5400		2,040,669		2,220,080	*#	2,220,080	179,411					1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	09/07/2017	09/06/2018		117,852,812	2,465.5400		2,800,325		3,041,150	*#	3,041,150	240,825					1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	09/07/2017	09/06/2018		81,116,266	2,465.5400		1,741,535		1,886,953	*#	1,886,953	145,418					1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	09/07/2017	09/06/2018		42,407,288	2,465.5400		839,948		909,014	*#	909,014	69,066					1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	09/07/2017	03/06/2019		5,683,604	2,465.5400		209,775		233,870	*#	233,870	24,095					1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BNP PARIBAS NY	09/21/2017	09/20/2018		15,153,145	123.6200		316,252		278,555	*#	278,555	(37,698)					1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	09/21/2017	09/20/2018		2,196,720	80.8100		44,581		38,139	*#	38,139	(6,442)					1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	09/21/2017	09/20/2018		10,015,817	858.2000		386,068		424,275	*#	424,275	38,207					1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES	09/21/2017	09/20/2018		809,937	440.6900		28,907		28,795	*#	28,795	(112)					1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MERRILL LYNCH	09/21/2017	09/20/2018		79,247,152	2,508.2400		1,601,220		1,642,143	*#	1,642,143	40,923					1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	09/21/2017	09/20/2018		22,933,598	2,508.2400		541,233		546,492	*#	546,492	5,259					1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MERRILL LYNCH	09/21/2017	09/20/2018		83,871,073	2,508.2400		1,901,966		1,861,199	*#	1,861,199	(40,767)					1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MERRILL LYNCH	09/21/2017	09/20/2018		35,433,682	2,508.2400		990,579		976,769	*#	976,769	(13,810)					1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MERRILL LYNCH	09/21/2017	09/20/2018		42,658,581	2,508.2400		1,141,875		1,123,056	*#	1,123,056	(18,819)					1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MERRILL LYNCH	09/21/2017	09/20/2018		105,303,064	2,508.2400		2,733,084		2,683,378	*#	2,683,378	(49,706)					1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MERRILL LYNCH	09/21/2017	09/20/2018		69,685,276	2,508.2400		1,736,131		1,700,827	*#	1,700,827	(35,304)					1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MERRILL LYNCH	09/21/2017	09/20/2018		85,019,920	2,508.2400		2,027,674		1,981,824	*#	1,981,824	(45,849)					1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	09/21/2017	09/20/2018		75,841,349	2,508.2400		1,632,792		1,596,511	*#	1,596,511	(36,280)					1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	09/21/2017	09/20/2018		31,741,811	2,508.2400		623,765		608,854	*#	608,854	(14,912)					1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	09/21/2017	03/20/2019		7,264,110	2,508.2400		264,095		272,685	*#	272,685	8,590					1	B

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate of Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization) / Accretion	20 Adjustment to Carrying Value of Hedged Items	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
0089999. Total-Purchased Options-Hedging Other-Call Options and Warrants										104,950,585	299,519,826	0	613,533,950	XX	613,533,950	373,787,861	0	(172,543,689)	0	0	XXX	XXX
0149999. Total-Purchased Options-Hedging Other										104,950,585	299,519,826	0	613,533,950	XX	613,533,950	373,787,861	0	(172,543,689)	0	0	XXX	XXX
0369999. Total-Purchased Options-Call Options and Warrants										104,950,585	299,519,826	0	613,533,950	XX	613,533,950	373,787,861	0	(172,543,689)	0	0	XXX	XXX
0429999. Total-Purchased Options										104,950,585	299,519,826	0	613,533,950	XX	613,533,950	373,787,861	0	(172,543,689)	0	0	XXX	XXX
Swaps - Hedging Effective - Interest Rate																						
RECEIVE SWAPTIONS *PAY VARIABLE* INTEREST RATE SWAPS	FLOATING RATE MBS 1mL	D1	C	MORGAN STANLEY	09/25/2017	08/25/2019		139,000,000	1.2372			269,075	(710,358)		(710,358)	(400,927)					1	D
RECEIVE SWAPTIONS *PAY VARIABLE* INTEREST RATE SWAPS	FLOATING RATE MBS 1mL	D1	C	MORGAN STANLEY	09/25/2017	12/26/2023		116,000,000	1.2372			336,490	(3,397,851)		(3,397,851)	524,853					1	D
RECEIVE SWAPTIONS *PAY VARIABLE* INTEREST RATE SWAPS	FLOATING RATE MBS 1mL	D1	C	MORGAN STANLEY	09/25/2017	12/26/2023		90,000,000	1.2372			255,825	(1,245,255)		(1,245,255)	(11,405)					1	D
RECEIVE SWAPTIONS *PAY VARIABLE* INTEREST RATE SWAPS	FLOATING RATE CLO 3mL	D1	C	MORGAN STANLEY	07/17/2017	04/15/2020		166,000,000	1.3036			234,952	(1,030,506)		(1,030,506)	(227,093)					1	D
RECEIVE SWAPTIONS *PAY VARIABLE* INTEREST RATE SWAPS	FLOATING RATE CLO 3mL	D1	C	MORGAN STANLEY	07/17/2017	04/15/2024		400,000,000	1.3036			547,729	(710,929)		(710,929)	(710,929)					1	D
RECEIVE SWAPTIONS *PAY VARIABLE* INTEREST RATE SWAPS	FLOATING RATE TRUST PREFERRED CDO 3mL	D1	C	MORGAN STANLEY	09/25/2017	06/23/2030		112,000,000	1.3283			1,109,751	1,163,217		1,163,217	321,641					1	D
RECEIVE SWAPTIONS *PAY VARIABLE* INTEREST RATE SWAPS	FLOATING RATE TRUST PREFERRED CDO 3mL	D1	C	MORGAN STANLEY	09/25/2017	06/23/2030		272,000,000	1.3283			930,338	(13,168,496)		(13,168,496)	2,176,423					1	D
RECEIVE SWAPTIONS *PAY VARIABLE* INTEREST RATE SWAPS	FLOATING RATE TRUST PREFERRED CDO 3mL	D1	C	MORGAN STANLEY	07/03/2017	04/03/2027		53,000,000	1.2986			372,335	(268,182)		(268,182)	253,630					1	D
0859999. Total-Swaps-Hedging Effective-Interest Rate										0	0	4,056,495	(19,368,360)	XX	(19,368,360)	1,926,193	0	0	0	0	XXX	XXX
0909999. Total-Swaps-Hedging Effective										0	0	4,056,495	(19,368,360)	XX	(19,368,360)	1,926,193	0	0	0	0	XXX	XXX
1159999. Total-Swaps-Interest Rate										0	0	4,056,495	(19,368,360)	XX	(19,368,360)	1,926,193	0	0	0	0	XXX	XXX
1209999. Total-Swaps										0	0	4,056,495	(19,368,360)	XX	(19,368,360)	1,926,193	0	0	0	0	XXX	XXX
1399999. Total-Hedging Effective										0	0	4,056,495	(19,368,360)	XX	(19,368,360)	1,926,193	0	0	0	0	XXX	XXX
1409999. Total-Hedging Other										104,950,585	299,519,826	0	613,533,950	XX	613,533,950	373,787,861	0	(172,543,689)	0	0	XXX	XXX
1449999. TOTAL										104,950,585	299,519,826	4,056,495	594,165,590	XX	594,165,590	375,714,054	0	(172,543,689)	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	61,160,000	67,586,899		6,426,899	67,586,899		6,426,899		0
BNP PARIBAS NY	Y	Y	62,805,449	64,152,298		1,346,849	64,152,298		1,346,849		0
CITIBANK	Y	Y	62,548,000	63,038,162		490,162	63,038,162		490,162		0
CREDIT SUISSE	Y	Y	23,364,000	23,461,753		97,753	23,461,753		97,753		0
JP MORGAN CHASE	Y	Y	21,760,000	24,532,488		2,772,488	24,532,488		2,772,488		0
MERRILL LYNCH	Y	Y	49,380,000	51,570,372		2,190,372	51,570,372		2,190,372		0
MORGAN STANLEY	Y	Y	89,379,011	252,917,481	(20,531,576)	143,006,894	252,917,481	(20,531,576)	143,006,894		0
SOCIETE GENERALE	Y	Y	25,150,000	26,400,089		1,250,089	26,400,089		1,250,089		0
UBS SECURITIES	Y	Y	230,000	857,158		627,158	857,158		627,158		0
WELLS FARGO	Y	Y	38,720,000	40,180,467		1,460,467	40,180,467		1,460,467		0
0299999. Total NAIC 1 Designation			434,496,460	614,697,167	(20,531,576)	159,669,130	614,697,167	(20,531,576)	159,669,130	0	0
0999999. Gross Totals			434,496,460	614,697,167	(20,531,576)	159,669,130	614,697,167	(20,531,576)	159,669,130	0	0
1. Offset per SSAP No. 64											
2. Net after right of offset per SSAP No. 64				614,697,167	(20,531,576)						

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

1	2	3	4	5	6	7	8	9
Exchange, Counterparty or Central Clearinghouse	Type of Asset Pledged	CUSIP Identification	Description	Fair Value	Par Value	Book/Adjusted Carrying Value	Maturity Date	Type of Margin (I, V or IV)
Collateral Pledged to Reporting Entity								
BARCLAYS	CASH		BANK OF NEW YORK (141001)	61,160,000	61,160,000	XXX		
BNP PARIBAS NY	CASH		BANK OF NEW YORK (141001)	62,805,449	62,805,449	XXX		
CITIBANK	CASH		BANK OF NEW YORK (141001)	62,548,000	62,548,000	XXX		
CREDIT SUISSE	CASH		BANK OF NEW YORK (141001)	23,364,000	23,364,000	XXX		
JP MORGAN CHASE	CASH		BANK OF NEW YORK (141001)	21,760,000	21,760,000	XXX		
MERRILL LYNCH	CASH		BANK OF NEW YORK (141001)	49,380,000	49,380,000	XXX		
MORGAN STANLEY	CASH		BANK OF NEW YORK (141001)	28,990,000	28,990,000	XXX		
MORGAN STANLEY	CASH		MORGAN STANLEY (0617HNJR4)	60,389,011	60,389,011	XXX		
SOCIETE GENERALE	CASH		BANK OF NEW YORK (141001)	25,150,000	25,150,000	XXX		
UBS SECURITIES	CASH		BANK OF NEW YORK (141001)	230,000	230,000	XXX		
WELLS FARGO	CASH		BANK OF NEW YORK (141001)	38,720,000	38,720,000	XXX		
0299999. Totals				434,496,460	434,496,460	XXX	XXX	XXX

Sch. DL - Pt. 1
NONE

Sch. DL - Pt. 2
NONE

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1		2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
						6	7	8	
Depository		Code	Rate of Interest	Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	First Month	Second Month	Third Month	*
Open Depositories									
Bank of New York	New York, NY		0.100	839		37,419,520	23,014,492	28,430,423	XXX
Charleston Harbor	Charleston, SC		VAR			459,796	839,519	1,243,688	XXX
Community Bank of the Bay	Oakland, CA		0.300	126		100,000	100,000	100,000	XXX
Skipjack Cove	Georgetown, MD		VAR			60,426	38,658	13,585	XXX
Sailfish Marina	Palm Beach Shores, FL		VAR			562,671	607,766	615,679	XXX
PNC Bank	Pittsburgh, PA					(10,572,052)	(903,482)	(7,033,596)	XXX
Wells Fargo Bank / Norwest Bank	Phoenix, AZ					241,636	190,589	163,805	XXX
Bay Bridge Marina	Stevensville, MD					225,077	313,608	414,273	XXX
Mountain View Grand	Whitefield, NH					1,207,078	1,122,770	1,433,493	XXX
Huntington Bank	Columbus, OH					18,462	17,111	15,706	XXX
Federal Home Loan Bank - Cincinnati	Cincinnati, OH		0.830	43,157	9,533	31,217,049	12,986,269	25,456,649	XXX
0199999. Total Open Depositories		XXX	XXX	44,121	9,533	60,939,664	38,327,300	50,853,704	XXX
0399999. Total Cash on Deposit		XXX	XXX	44,121	9,533	60,939,664	38,327,300	50,853,704	XXX
0599999. Total Cash		XXX	XXX	44,121	9,533	60,939,664	38,327,300	50,853,704	XXX

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

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

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

NONE