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QUARTERLY STATEMENT

As of September 30, 2017

of the Condition and Affairs of the

ANNUITY INVESTORS LIFE INSURANCE COMPANY

NAIC Group Code.....0084, 0084 (Current Period) (Prior Period) | NAIC Company Code..... 93661 | Employer's ID Number..... 31-1021738

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

Incorporated/Organized..... November 13, 1981 | Commenced Business..... December 21, 1981

Statutory Home Office	301 East Fourth Street….. Cincinnati ..... OH ..... US ..... 45202 *(Street and Number) (City or Town, State, Country and Zip Code)*	
Main Administrative Office	301 East Fourth Street….. Cincinnati ..... OH ..... US ..... 45202 *(Street and Number) (City or Town, State, Country and Zip Code)*	513-357-3300 *(Area Code) (Telephone Number)*
Mail Address	Post Office Box 5423….. Cincinnati ..... OH ..... US ..... 45202 *(Street and Number or P. O. Box) (City or Town, State, Country and Zip Code)*	
Primary Location of Books and Records	301 East Fourth Street….. Cincinnati ..... OH ..... US ..... 45202 *(Street and Number) (City or Town, State, Country and Zip Code)*	513-357-3300 *(Area Code) (Telephone Number)*
Internet Web Site Address	www.gaig.com	
Statutory Statement Contact	Robert Mayhew Earle II *(Name)*	513-412-1735 *(Area Code) (Telephone Number) (Extension)*
	rearle@gaig.com *(E-Mail Address)*	513-412-1673 *(Fax Number)*

OFFICERS

Name	Title	Name	Title
1. Stephen Francis Lindner	President	2. Mark Francis Muething	Secretary
3. Christopher Patrick Miliano	Treasurer		

OTHER

Eugene Michael Breen	Appointed Actuary	John Paul Gruber	Senior Vice President
Michael Harrison Haney	Vice President	Adrienne Susan Kessling	Senior Vice President
Rebecca Jane Schriml	Vice President	Brian Patrick Sponaugle	Vice President

DIRECTORS OR TRUSTEES

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

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

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

(Signature)	(Signature)	(Signature)
Mark Francis Muething	Christopher Patrick Miliano	John Paul Gruber
1. (Printed Name)	2. (Printed Name)	3. (Printed Name)
Secretary	Treasurer	Senior 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	2,332,460,289		2,332,460,289	2,306,190,528
2. Stocks:				
2.1 Preferred stocks	1,000,000		1,000,000	1,000,000
2.2 Common stocks	6,376,339		6,376,339	5,572,735
3. Mortgage loans on real estate:				
3.1 First liens			0	
3.2 Other than first liens			0	
4. Real estate:				
4.1 Properties occupied by the company (less $..........0 encumbrances)			0	
4.2 Properties held for the production of income (less $..........0 encumbrances)			0	
4.3 Properties held for sale (less $..........0 encumbrances)			0	
5. Cash ($.....(3,598,131)), cash equivalents ($..........0) and short-term investments ($.....81,908,534)	78,310,403		78,310,403	41,153,485
6. Contract loans (including $..........0 premium notes)	57,334,450		57,334,450	58,267,375
7. Derivatives	15,853,279		15,853,279	13,410,710
8. Other invested assets	19,266,994		19,266,994	10,991,476
9. Receivables for securities	8,686		8,686	198,449
10. Securities lending reinvested collateral assets			0	
11. Aggregate write-ins for invested assets	0	0	0	0
12. Subtotals, cash and invested assets (Lines 1 to 11)	2,510,610,440	0	2,510,610,440	2,436,784,758
13. Title plants less $..........0 charged off (for Title insurers only)			0	
14. Investment income due and accrued	24,312,173		24,312,173	24,379,511
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection			0	
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $..........0 earned but unbilled premiums)	196,853	196,853	0	
15.3 Accrued retrospective premiums ($..........0) and contracts subject to redetermination ($..........0)			0	
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers			0	
16.2 Funds held by or deposited with reinsured companies			0	
16.3 Other amounts receivable under reinsurance contracts			0	
17. Amounts receivable relating to uninsured plans			0	
18.1 Current federal and foreign income tax recoverable and interest thereon	724,615		724,615	
18.2 Net deferred tax asset	1,182,503	97,526	1,084,977	834,098
19. Guaranty funds receivable or on deposit	6,518		6,518	152,647
20. Electronic data processing equipment and software			0	
21. Furniture and equipment, including health care delivery assets ($..........0)			0	
22. Net adjustment in assets and liabilities due to foreign exchange rates			0	
23. Receivables from parent, subsidiaries and affiliates	21,910		21,910	389,077
24. Health care ($..........0) and other amounts receivable			0	
25. Aggregate write-ins for other than invested assets	873,703	26,860	846,843	822,770
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25)	2,537,928,715	321,239	2,537,607,476	2,463,362,861
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts	628,386,268		628,386,268	600,064,488
28. Total (Lines 26 and 27)	3,166,314,983	321,239	3,165,993,744	3,063,427,349

DETAILS OF WRITE-INS

1101.			0	
1102.			0	
1103.			0	
1198. Summary of remaining write-ins for Line 11 from overflow page	0	0	0	0
1199. Totals (Lines 1101 thru 1103 plus 1198) (Line 11 above)	0	0	0	0
2501. Accrued contractual fee income	562,590		562,590	545,323
2502. Receivable for marketing reallowance	222,753		222,753	215,947
2503. Funds held as collateral	40,000		40,000	40,000
2598. Summary of remaining write-ins for Line 25 from overflow page	48,360	26,860	21,500	21,500
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above)	873,703	26,860	846,843	822,770

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31 Prior Year
1.	Aggregate reserve for life contracts $.....2,181,302,450 less $..........0 included in Line 6.3 (including $..........0 Modco Reserve)	2,181,302,450	2,144,628,572
2.	Aggregate reserve for accident and health contracts (including $.........0 Modco Reserve)		
3.	Liability for deposit-type contracts (including $..........0 Modco Reserve)	27,230,821	27,736,679
4.	Contract claims:		
	4.1 Life	4,885,679	4,553,982
	4.2 Accident and health		
5.	Policyholders' dividends $..........0 and coupons $..........0 due and unpaid		
6.	Provision for policyholders' dividends and coupons payable in following calendar year - estimated amounts:		
	6.1 Dividends apportioned for payment (including $..........0 Modco)		
	6.2 Dividends not yet apportioned (including $..........0 Modco)		
	6.3 Coupons and similar benefits (including $..........0 Modco)		
7.	Amount provisionally held for deferred dividend policies not included in Line 6		
8.	Premiums and annuity considerations for life and accident and health contracts received in advance less $..........0 discount; including $..........0 accident and health premiums		
9.	Contract liabilities not included elsewhere:		
	9.1 Surrender values on canceled contracts		
	9.2 Provision for experience rating refunds, including the liability of $..........0 accident and health experience rating refunds of which $..........0 is for medical loss ratio rebate per the Public Health Service Act		
	9.3 Other amounts payable on reinsurance, including $..........0 assumed and $..........0 ceded		
	9.4 Interest Maintenance Reserve	5,387,401	4,904,652
10.	Commissions to agents due or accrued - life and annuity contracts $.....521,673, accident and health $..........0 and deposit-type contract funds $..........0	521,673	461,842
11.	Commissions and expense allowances payable on reinsurance assumed		
12.	General expenses due or accrued	928,348	858,348
13.	Transfers to Separate Accounts due or accrued (net) (including $.....(4,914,996) accrued for expense allowances recognized in reserves, net of reinsured allowances)	(4,914,996)	(5,470,708)
14.	Taxes, licenses and fees due or accrued, excluding federal income taxes	710,388	688,771
15.1	Current federal and foreign income taxes, including $..........0 on realized capital gains (losses)		1,213,895
15.2	Net deferred tax liability		
16.	Unearned investment income		
17.	Amounts withheld or retained by company as agent or trustee	36,203	70,202
18.	Amounts held for agents' account, including $.....455,728 agents' credit balances	455,728	221,218
19.	Remittances and items not allocated	1,907,848	822,860
20.	Net adjustment in assets and liabilities due to foreign exchange rates		
21.	Liability for benefits for employees and agents if not included above		
22.	Borrowed money $..........0 and interest thereon $..........0		
23.	Dividends to stockholders declared and unpaid		
24.	Miscellaneous liabilities:		
	24.01 Asset valuation reserve	13,015,039	11,826,055
	24.02 Reinsurance in unauthorized and certified ($..........0) companies		
	24.03 Funds held under reinsurance treaties with unauthorized and certified ($..........0) reinsurers		
	24.04 Payable to parent, subsidiaries and affiliates	1,457,272	
	24.05 Drafts outstanding		
	24.06 Liability for amounts held under uninsured plans		
	24.07 Funds held under coinsurance		
	24.08 Derivatives		
	24.09 Payable for securities	17,021,778	1,006,435
	24.10 Payable for securities lending		
	24.11 Capital notes $..........0 and interest thereon $..........0		
25.	Aggregate write-ins for liabilities	469,465	392,923
26.	Total liabilities excluding Separate Accounts business (Lines 1 to 25)	2,250,415,097	2,193,915,726
27.	From Separate Accounts statement	628,386,268	600,064,488
28.	Total liabilities (Lines 26 and 27)	2,878,801,365	2,793,980,214
29.	Common capital stock	2,500,000	2,500,000
30.	Preferred capital stock		
31.	Aggregate write-ins for other-than-special surplus funds	0	0
32.	Surplus notes		
33.	Gross paid in and contributed surplus	171,550,000	171,550,000
34.	Aggregate write-ins for special surplus funds	0	0
35.	Unassigned funds (surplus)	113,142,379	95,397,135
36.	Less treasury stock, at cost:		
	36.1 .....0.000 shares common (value included in Line 29 $..........0)		
	36.2 .....0.000 shares preferred (value included in Line 30 $..........0)		
37.	Surplus (Total Lines 31 + 32 + 33 + 34 + 35 - 36) (including $..........0 in Separate Accounts Statement)	284,692,379	266,947,135
38.	Totals of Lines 29, 30 and 37	287,192,379	269,447,135
39.	Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	3,165,993,744	3,063,427,349

DETAILS OF WRITE-INS

2501.	Unclaimed property	429,465	352,923
2502.	Liability for funds held as collateral	40,000	40,000
2503.			
2598.	Summary of remaining write-ins for Line 25 from overflow page	0	0
2599.	Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above)	469,465	392,923
3101.			
3102.			
3103.			
3198.	Summary of remaining write-ins for Line 31 from overflow page	0	0
3199.	Totals (Lines 3101 thru 3103 plus 3198) (Line 31 above)	0	0
3401.			
3402.			
3403.			
3498.	Summary of remaining write-ins for Line 34 from overflow page	0	0
3499.	Totals (Lines 3401 thru 3403 plus 3498) (Line 34 above)	0	0

SUMMARY OF OPERATIONS

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
1. Premiums and annuity considerations for life and accident and health contracts	160,559,990	148,798,718	193,427,696
2. Considerations for supplementary contracts with life contingencies			
3. Net investment income	89,434,106	82,113,253	111,165,758
4. Amortization of Interest Maintenance Reserve (IMR)	1,056,437	779,656	1,109,745
5. Separate Accounts net gain from operations excluding unrealized gains or losses			
6. Commissions and expense allowances on reinsurance ceded			
7. Reserve adjustments on reinsurance ceded			
8. Miscellaneous Income:			
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	6,256,962	6,019,621	8,058,541
8.2 Charges and fees for deposit-type contracts	477,615	413,052	517,993
8.3 Aggregate write-ins for miscellaneous income	2,065,704	2,123,241	2,880,146
9. Totals (Lines 1 to 8.3)	259,850,814	240,247,541	317,159,879
10. Death benefits			
11. Matured endowments (excluding guaranteed annual pure endowments)			
12. Annuity benefits	12,522,356	15,185,310	19,541,896
13. Disability benefits and benefits under accident and health contracts			
14. Coupons, guaranteed annual pure endowments and similar benefits			
15. Surrender benefits and withdrawals for life contracts	197,934,724	173,190,169	235,999,120
16. Group conversions			
17. Interest and adjustments on contract or deposit-type contract funds	6,633,539	5,700,757	7,070,425
18. Payments on supplementary contracts with life contingencies			
19. Increase in aggregate reserves for life and accident and health contracts	36,673,878	28,632,834	34,569,006
20. Totals (Lines 10 to 19)	253,764,497	222,709,070	297,180,447
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	11,461,138	10,091,641	13,347,388
22. Commissions and expense allowances on reinsurance assumed			
23. General insurance expenses	11,572,765	11,638,676	15,007,518
24. Insurance taxes, licenses and fees, excluding federal income taxes	369,736	1,002,518	1,072,187
25. Increase in loading on deferred and uncollected premiums			
26. Net transfers to or (from) Separate Accounts net of reinsurance	(42,864,535)	(27,844,995)	(40,826,803)
27. Aggregate write-ins for deductions	0	0	0
28. Totals (Lines 20 to 27)	234,303,601	217,596,910	285,780,737
29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	25,547,213	22,650,631	31,379,142
30. Dividends to policyholders			
31. Net gain from operations after dividends to policyholders and before federal income taxes (Line 29 minus Line 30)	25,547,213	22,650,631	31,379,142
32. Federal and foreign income taxes incurred (excluding tax on capital gains)	7,829,882	8,946,016	12,582,665
33. Net gain from operations after dividends to policyholders and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	17,717,331	13,704,615	18,796,477
34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $.....483,713 (excluding taxes of $.....828,792 transferred to the IMR)	(1,623,383)	(1,480)	44,111
35. Net income (Line 33 plus Line 34)	16,093,948	13,703,135	18,840,588
CAPITAL AND SURPLUS ACCOUNT			
36. Capital and surplus, December 31, prior year	269,447,135	245,567,406	245,567,406
37. Net income (Line 35)	16,093,948	13,703,135	18,840,588
38. Change in net unrealized capital gains (losses) less capital gains tax of $.....324,749	2,046,461	5,562,926	6,149,655
39. Change in net unrealized foreign exchange capital gain (loss)			
40. Change in net deferred income tax	659,366	247,385	865,113
41. Change in nonadmitted assets	134,454	(7,699)	(180,497)
42. Change in liability for reinsurance in unauthorized and certified companies			
43. Change in reserve on account of change in valuation basis, (increase) or decrease			
44. Change in asset valuation reserve	(1,188,985)	(1,308,464)	(1,795,130)
45. Change in treasury stock			
46. Surplus (contributed to) withdrawn from Separate Accounts during period			
47. Other changes in surplus in Separate Accounts Statement			
48. Change in surplus notes			
49. Cumulative effect of changes in accounting principles			
50. Capital changes:			
50.1 Paid in			
50.2 Transferred from surplus (Stock Dividend)			
50.3 Transferred to surplus			
51. Surplus adjustment:			
51.1 Paid in			
51.2 Transferred to capital (Stock Dividend)			
51.3 Transferred from capital			
51.4 Change in surplus as a result of reinsurance			
52. Dividends to stockholders			
53. Aggregate write-ins for gains and losses in surplus	0	0	0
54. Net change in capital and surplus (Lines 37 through 53)	17,745,244	18,197,283	23,879,729
55. Capital and surplus as of statement date (Lines 36 + 54)	287,192,379	263,764,689	269,447,135

DETAILS OF WRITE-INS

08.301. Marketing reallowance	1,026,162	1,052,050	1,405,905
08.302. Contractual rider fee income	770,832	799,539	1,101,798
08.303. Contractual annual maintenance and surrender charge fees	268,564	271,549	372,230
08.398. Summary of remaining write-ins for Line 8.3 from overflow page	146	103	213
08.399. Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above)	2,065,704	2,123,241	2,880,146
2701.			
2702.			
2703.			
2798. Summary of remaining write-ins for Line 27 from overflow page	0	0	0
2799. Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)	0	0	0
5301.			
5302.			
5303.			
5398. Summary of remaining write-ins for Line 53 from overflow page	0	0	0
5399. Totals (Lines 5301 thru 5303 plus 5398) (Line 53 above)	0	0	0

CASH FLOW

		1 Current Year to Date	2 Prior Year To Date	3 Prior Year Ended December 31
	CASH FROM OPERATIONS			
1.	Premiums collected net of reinsurance	160,559,990	148,785,794	193,427,696
2.	Net investment income	92,624,827	84,525,069	113,074,275
3.	Miscellaneous income	8,305,400	8,059,127	10,805,259
4.	Total (Lines 1 through 3)	261,490,217	241,369,990	317,307,230
5.	Benefit and loss related payments	210,125,383	188,192,942	255,670,621
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	(43,420,247)	(28,573,281)	(41,769,088)
7.	Commissions, expenses paid and aggregate write-ins for deductions	23,186,676	21,961,719	28,555,511
8.	Dividends paid to policyholders			
9.	Federal and foreign income taxes paid (recovered) net of $.....1,312,505 tax on capital gains (losses)	11,080,897	10,570,901	14,346,340
10.	Total (Lines 5 through 9)	200,972,709	192,152,281	256,803,384
11.	Net cash from operations (Line 4 minus Line 10)	60,517,508	49,217,709	60,503,846
	CASH FROM INVESTMENTS			
12.	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds	297,005,924	262,685,098	387,475,737
	12.2 Stocks			198,449
	12.3 Mortgage loans			
	12.4 Real estate			
	12.5 Other invested assets	1,272,763		
	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)	298,278,687	262,685,098	387,674,186
13.	Cost of investments acquired (long-term only):			
	13.1 Bonds	318,000,181	304,109,042	403,773,357
	13.2 Stocks		133,206	133,206
	13.3 Mortgage loans			
	13.4 Real estate			
	13.5 Other invested assets	9,591,706		10,999,070
	13.6 Miscellaneous applications	(9,010,975)	5,302,862	10,627,051
	13.7 Total investments acquired (Lines 13.1 to 13.6)	318,580,912	309,545,110	425,532,684
14.	Net increase or (decrease) in contract loans and premium notes	(932,925)	(1,157,529)	(979,000)
15.	Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(19,369,300)	(45,702,482)	(36,879,498)
	CASH FROM FINANCING AND MISCELLANEOUS SOURCES			
16.	Cash provided (applied):			
	16.1 Surplus notes, capital notes			
	16.2 Capital and paid in surplus, less treasury stock			
	16.3 Borrowed funds			
	16.4 Net deposits on deposit-type contracts and other insurance liabilities	(6,661,782)	(7,406,982)	(9,687,273)
	16.5 Dividends to stockholders			
	16.6 Other cash provided (applied)	2,670,493	2,180,814	(953,095)
17.	Net cash from financing and miscellaneous sources (Lines 16.1 through 16.4 minus Line 16.5 plus Line 16.6)	(3,991,289)	(5,226,168)	(10,640,368)
	RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
18.	Net change in cash, cash equivalents and short-term investments (Line 11 plus Line 15 plus Line 17)	37,156,918	(1,710,941)	12,983,980
19.	Cash, cash equivalents and short-term investments:			
	19.1 Beginning of year	41,153,485	28,169,505	28,169,505
	19.2 End of period (Line 18 plus Line 19.1)	78,310,403	26,458,563	41,153,485

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

20.0001	Exchanges	1,400,000		
20.0002	Capitalized interest	573		
20.0003	Transferred from long-term debt securities to other invested assets	9,723,908		

EXHIBIT 1

DIRECT PREMIUMS AND DEPOSIT-TYPE CONTRACTS

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1. Industrial life			
2. Ordinary life insurance			
3. Ordinary individual annuities	143,615,083	127,516,301	168,499,979
4. Credit life (group and individual)			
5. Group life insurance			
6. Group annuities	16,944,907	21,282,417	24,927,717
7. A&H - group			
8. A&H - credit (group and individual)			
9. A&H - other			
10. Aggregate of all other lines of business	0	0	0
11. Subtotal	160,559,990	148,798,718	193,427,696
12. Deposit-type contracts		48,300	48,300
13. Total	160,559,990	148,847,018	193,475,996

DETAILS OF WRITE-INS

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

NOTES TO FINANCIAL STATEMENTS

Note 1 – Summary of Significant Accounting Policies

A. Accounting Practices

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

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

Net Income	State of Domicile	September 30, 2017	December 31, 2016
(1) State basis	Ohio	$ 16,093,948	$ 18,840,588
(2) State prescribed practices that increase/(decrease) NAIC SAP	Ohio	-	-
(3) State permitted practices that increase/(decrease) NAIC SAP	Ohio	-	-
(4) NAIC SAP		$ 16,093,948	$ 18,840,588
Surplus			
(5) Statutory surplus state basis	Ohio	$ 287,192,379	$ 269,447,135
(6) State prescribed practices that increase/(decrease) NAIC SAP	Ohio	-	-
(7) State permitted practices that increase/(decrease) NAIC SAP	Ohio	-	-
(8) NAIC SAP		$ 287,192,379	$ 269,447,135

B & C – No significant changes.

Note 2 – Accounting Changes and Corrections of Errors

Not applicable.

Note 3 – Business Combinations and Goodwill

Not applicable.

Note 4 – Discontinued Operations

Not applicable.

Note 5 – Investments

A, B & C – No significant changes.

D. Loan-Backed Securities

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

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

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

CUSIP	Amortized Cost Before OTTI	Present Value of Projected Cash Flows	OTTI Charge Recognized in Income Statement	Amortized Cost After OTTI	Fair Value at Time of OTTI	Date Reported
16162XAD9	67,387	64,014	2,270	65,117	65,117	3/31/2017
45660LPK9	11,384	237	10,729	655	655	6/30/2017
32051GXQ3	431,937	422,415	7,067	424,870	424,870	6/30/2017
57430U301	1,554,945	1,087,356	467,589	1,087,356	823,505	9/30/2017
Total			$ 487,655			

(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	$443,390
2. 12 months or longer	985,040

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

1. Less than 12 months	$57,309,844
2. 12 months or longer	29,545,376

(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 – Not applicable.

G. Low Income Housing Tax Credits – Not applicable.

H. Restricted Assets – No significant change.

I. Working Capital Finance Investments – Not applicable.

J. Offsetting and Netting of Assets and Liabilities – Not applicable.

K. Structured Notes – Not applicable.

L. 5* Securities

Investment	Number of 5* Securities		Aggregate BACV		Aggregate Fair Value	
	Current Year	Prior Year	Current Year	Prior Year	Current Year	Prior Year
(1) Bonds - AC	-	-	$ -	$ -	$ -	$ -
(2) LB&SS - AC	1	1	1	-	49	5
(3) Preferred Stock - AC	-	-	-	-	-	-
(4) Preferred Stock - FV	-	-	-	-	-	-
(5) Total (1+2+3+4)	1	1	$ 1	$ -	$ 49	$ 5

AC - Amortized Cost FV - Fair Value

M. Short Sales – Not applicable

N. Prepayment Penalty and Acceleration Fees

	General Account	Separate Account
(1) Number of CUSIPS	1	0
(2) Aggregate amount of investment income	$ 135,000	$ -

Note 6 – Joint Ventures, Partnerships and Limited Liability Companies

Not applicable.

Note 7 – Investment Income

No significant change.

Note 8 – Derivative Instruments

No significant change.

Note 9 – Income Taxes

No significant change.

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

No significant change.

Note 11 – Debt

Not applicable.

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

No significant change.

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

No significant change.

Note 14 – Contingencies

No significant change.

Note 15 – Leases

Not applicable.

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

No significant change.

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

The Company has no reportable transactions.

NOTES TO FINANCIAL STATEMENTS

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.

Note 20 – Fair Value Measurements

A.

(1) Fair Value Measurements at Reporting Date

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

	Level 1	Level 2	Level 3	Total
Assets at fair value				
Bonds:				
U.S. Government and government agencies	$ -	$ -	$ -	$ -
States, municipalities and political subdivisions	-	-	-	-
Foreign government	-	-	-	-
Residential mortgage-backed securities	-	-	-	-
Commerical mortgage-backed securities	-	-	-	-
Asset-backed securities	-	-	-	-
All other bonds	-	171,562	-	171,562
Total bonds	-	171,562	-	171,562
Non-affiliated preferred stock	-	-	-	-
Non-affiliated common stock	6,375,974	365	-	6,376,339
Equity index call options	-	15,853,279	-	15,853,279
Variable annuity assets (separate accounts) (a)	-	628,386,268	-	628,386,268
Total assets accounted for at fair value	$ 6,375,974	$ 644,411,474	$ -	$ 650,787,448

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

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

(2) The Company does not have any Level 3 securities carried at fair value.

(3) Fair Value Recognition of Transfers Between Levels

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

(4) Inputs and Techniques Used in Estimating Fair Value

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

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

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

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

(5) Derivative Assets and Liabilities

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

NOTES TO FINANCIAL STATEMENTS

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.

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	$ 6,635,873	$ 6,338,956	$ 1,484,434	$ 5,151,439	$ -
States, municipalities and political subdivisions	389,467,248	375,067,373	-	389,467,248	-
Foreign government	-	-	-	-	-
Residential mortgage-backed securities	170,421,266	146,581,694	-	164,005,604	6,415,662
Commercial mortgage-backed securities	77,211,439	73,716,611	-	76,801,831	409,608
Asset-backed securities	304,134,532	301,394,337	-	303,311,027	823,505
All other bonds	1,487,860,293	1,429,361,318	-	1,472,713,823	15,146,470
Total bonds	$ 2,435,730,651	$ 2,332,460,289	$ 1,484,434	$ 2,411,450,972	$ 22,795,245
Non-affiliated preferred stock	1,072,500	1,000,000	1,072,500	-	-
Non-affiliated common stock	6,376,339	6,376,339	6,375,974	365	-
Other investments	20,798,468	19,266,994	-	20,798,468	-
Equity index call options	15,853,279	15,853,279	-	15,853,279	-
Variable annuity assets (separate accounts)	628,386,268	628,386,268	-	628,386,268	-
Policy loans	57,334,450	57,334,450	-	-	57,334,450
Total financial assets	$ 3,165,551,955	$ 3,060,677,619	$ 8,932,908	$ 3,076,489,352	$ 80,129,695

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

Note 21 – Other Items

No significant change.

Note 22 – Events Subsequent

No significant change.

Note 23 – Reinsurance

Not applicable.

Note 24 – Retrospectively Rated Contracts & Contracts Subject to Redetermination

Not applicable.

Note 25 – Change in Incurred Losses and Loss Adjustment Expenses

Not applicable.

Note 26 – Intercompany Pooling Arrangements

Not applicable.

Note 27 – Structured Settlements

Not applicable.

Note 28 – Health Care Receivables

Not applicable.

Note 29 – Participating Policies

Not applicable.

Note 30 – Premium Deficiency Reserves

Not applicable.

Note 31 – Reserves for Life Contracts and Annuity Contracts

No significant change.

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

No significant change.

NOTES TO FINANCIAL STATEMENTS

Note 33 – Premiums and Annuity Considerations Deferred and Uncollected

No significant change.

Note 34 – Separate Accounts

No significant change.

Note 35 – Loss/Claim Adjustment Expenses

No significant change.

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

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

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

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

2.2 If yes, date of change:

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

3.2 Have there been any substantial changes in the organizational chart since the prior quarter end? Yes [ ] 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
Great American Advisors	Cincinnati, OH	NO	NO	NO	YES
American Money Management Corporation	Cincinnati, OH	NO	NO	NO	YES

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

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

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

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

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

(e) Accountability for adherence to the code.

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

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

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

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

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

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

FINANCIAL

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

10.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount: $ 21,910

INVESTMENT

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

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

12. Amount of real estate and mortgages held in other invested assets in Schedule BA: $ 0

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

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

14.2 If yes, please complete the following:

		1 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	0	0
14.24	Short-Term Investments	0	0
14.25	Mortgage Loans on Real Estate	0	0
14.26	All Other	0	0
14.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 0	$ 0
14.28	Total Investment in Parent included in Lines 14.21 to 14.26 above	$ 0	$ 0

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

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

If no, attach a description with this statement.

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

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

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

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

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

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

1 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 [X] No [ ]

18.2 If no, list exceptions:

GENERAL INTERROGATORIES (continued)

PART 2 - LIFE & HEALTH

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

		Amount
1.1	Long-term mortgages in good standing	
1.11	Farm mortgages	$
1.12	Residential mortgages	$
1.13	Commercial mortgages	$
1.14	Total mortgages in good standing	$0
1.2	Long-term mortgages in good standing with restructured terms	
1.21	Total mortgages in good standing with restructured terms	$
1.3	Long-term mortgage loans upon which interest is overdue more than three months	
1.31	Farm mortgages	$
1.32	Residential mortgages	$
1.33	Commercial mortgages	$
1.34	Total mortgages with interest overdue more than three months	$0
1.4	Long-term mortgage loans in process of foreclosure	
1.41	Farm mortgages	$
1.42	Residential mortgages	$
1.43	Commercial mortgages	$
1.44	Total mortgages in process of foreclosure	$0
1.5	Total mortgage loans (Lines 1.14 + 1.21 + 1.34 + 1.44) (Page 2, Column 3, Lines 3.1 + 3.2)	$0
1.6	Long-term mortgages foreclosed, properties transferred to real estate in current quarter	
1.61	Farm mortgages	$
1.62	Residential mortgages	$
1.63	Commercial mortgages	$
1.64	Total mortgages foreclosed and transferred to real estate	$0

2. Operating Percentages:

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

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

SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

1 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		733,679			733,679	
2. Alaska AK	L		165,673			165,673	
3. Arizona AZ	L		1,580,726			1,580,726	
4. Arkansas AR	L		131,471			131,471	
5. California CA	L		28,154,577			28,154,577	
6. Colorado CO	L		417,523			417,523	
7. Connecticut CT	L		2,770,140			2,770,140	
8. Delaware DE	L		27,515			27,515	
9. District of Columbia DC	L		21,678			21,678	
10. Florida FL	L		16,974,933			16,974,933	
11. Georgia GA	L		687,929			687,929	
12. Hawaii HI	L		1,704,623			1,704,623	
13. Idaho ID	L		519,597			519,597	
14. Illinois IL	L		5,244,779			5,244,779	
15. Indiana IN	L		1,615,316			1,615,316	
16. Iowa IA	L		939,377			939,377	
17. Kansas KS	L		303,379			303,379	
18. Kentucky KY	L		1,238,477			1,238,477	
19. Louisiana LA	L		284,967			284,967	
20. Maine ME	L		1,082,433			1,082,433	
21. Maryland MD	L		823,503			823,503	
22. Massachusetts MA	L		4,915,866			4,915,866	
23. Michigan MI	L		8,214,425			8,214,425	
24. Minnesota MN	L		1,330,431			1,330,431	
25. Mississippi MS	L		140,075			140,075	
26. Missouri MO	L		601,472			601,472	
27. Montana MT	L		350,521			350,521	
28. Nebraska NE	L		186,039			186,039	
29. Nevada NV	L		2,389,777			2,389,777	
30. New Hampshire NH	L		372,459			372,459	
31. New Jersey NJ	L		5,198,566			5,198,566	
32. New Mexico NM	L		198,701			198,701	
33. New York NY	N		49,047			49,047	
34. North Carolina NC	L		14,591,109			14,591,109	
35. North Dakota ND	L		196,168			196,168	
36. Ohio OH	L		21,851,911			21,851,911	
37. Oklahoma OK	L		128,851			128,851	
38. Oregon OR	L		300,738			300,738	
39. Pennsylvania PA	L		2,873,829			2,873,829	
40. Rhode Island RI	L		1,613,729			1,613,729	
41. South Carolina SC	L		1,761,903			1,761,903	
42. South Dakota SD	L		22,388			22,388	
43. Tennessee TN	L		2,961,786			2,961,786	
44. Texas TX	L		15,813,087			15,813,087	
45. Utah UT	L		3,541,189			3,541,189	
46. Vermont VT	N		79,260			79,260	
47. Virginia VA	L		940,415			940,415	
48. Washington WA	L		3,391,210			3,391,210	
49. West Virginia WV	L		75,976			75,976	
50. Wisconsin WI	L		951,806			951,806	
51. Wyoming WY	L		53,849			53,849	
52. American Samoa AS	N					0	
53. Guam GU	N					0	
54. Puerto Rico PR	N					0	
55. US Virgin Islands VI	N					0	
56. Northern Mariana Islands MP	N					0	
57. Canada CAN	N					0	
58. Aggregate Other Alien OT	XXX	0	41,112	0	0	41,112	0
59. Subtotal	(a) 49	0	160,559,990	0	0	160,559,990	0
90. Reporting entity contributions for employee benefit plans	XXX					0	
91. Dividends or refunds applied to purchase paid-up additions and annuities	XXX					0	
92. Dividends or refunds applied to shorten endowment or premium paying period	XXX					0	
93. Premium or annuity considerations waived under disability or other contract provisions	XXX					0	
94. Aggregate other amounts not allocable by State	XXX	0	0	0	0	0	0
95. Totals (Direct Business)	XXX	0	160,559,990	0	0	160,559,990	0
96. Plus Reinsurance Assumed	XXX					0	
97. Totals (All Business)	XXX	0	160,559,990	0	0	160,559,990	0
98. Less Reinsurance Ceded	XXX					0	
99. Totals (All Business) less Reinsurance Ceded	XXX	0	160,559,990	0	0	160,559,990	0

DETAILS OF WRITE-INS

58001. Other Alien	XXX		41,112			41,112	
58002.	XXX					0	
58003.	XXX					0	
58998. Summary of remaining write-ins for line 58 from overflow page	XXX	0	0	0	0	0	0
58999. Total (Lines 58001 thru 58003 plus 58998) (Line 58 above)	XXX	0	41,112	0	0	41,112	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	

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

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 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	
			31-1262960				Risico Management Corporation	DE	NIA	APU Holding Company	Ownership	100.000	American Financial Group, Inc.	N	
			31-0823725				Dixie Terminal Corporation	OH	NIA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	N	
			98-0606803				GAI Holding Bermuda Ltd.	BMU	NIA	American Financial Group, Inc.	Ownership	69.990	American Financial Group, Inc.	N	2
			98-0606803				GAI Holding Bermuda Ltd.	BMU	NIA	GAI Australia Pty Ltd.	Ownership	30.010	American Financial Group, Inc.	N	2
			98-0556144				GAI Indemnity, Ltd.	GBR	IA	GAI Holding Bermuda Ltd.	Ownership	100.000	American Financial Group, Inc.	N	
							Neon Capital Limited	GBR	NIA	GAI Holding Bermuda Ltd.	Ownership	100.000	American Financial Group, Inc.	N	
							Neon Holdings (U.K.) Limited	GBR	NIA	Neon Capital Limited	Ownership	100.000	American Financial Group, Inc.	N	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 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 *
			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	UIP	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	N	1
			31-1422717				AAG Insurance Agency, Inc.	KY	NIA	Great American Financial Resources, Inc.	Ownership	100.000	American Financial Group, Inc.	N	
			34-1017531				Ceres Group, Inc.	DE	NIA	Great American Financial Resources, Inc.	Ownership	100.000	American Financial Group, Inc.	N	
			47-0717079				Continental General Corporation	NE	NIA	Ceres Group, Inc.	Ownership	100.000	American Financial Group, Inc.	N	
			34-1947042				QQAgency of Texas, Inc.	TX	NIA	Ceres Group, Inc.	Ownership	100.000	American Financial Group, Inc.	N	
			31-1395344				Great American Advisors, Inc.	OH	NIA	Great American Financial Resources, Inc.	Ownership	100.000	American Financial Group, Inc.	N	
0084	American Financial Group, Inc.	63312	13-1935920				Great American Life Insurance Company	OH	UDP	Great American Financial Resources, Inc.	Ownership	100.000	American Financial Group, Inc.	N	
0084	American Financial Group, Inc.	93661	31-1021738				Annuity Investors Life Insurance Company	OH	RE	Great American Life Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	
			27-4078277				Bay Bridge Marina Hemingway's Restaurant, LLC	MD	NIA	Great American Life Insurance Company	Ownership	85.000	American Financial Group, Inc.	N	
			27-0513333				Bay Bridge Marina Management, LLC	MD	NIA	Great American Life Insurance Company	Ownership	85.000	American Financial Group, Inc.	N	
			20-1246122				Brothers Management, LLC	FL	NIA	Great American Life Insurance Company	Ownership	99.000	American Financial Group, Inc.	Y	
			81-3737639				Charleston Harbor Fishing, LLC	SC	NIA	Great American Life Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	
			47-5618395				GA Key Lime, LLC	OH	NIA	Great American Life Insurance Company	Ownership	50.000	American Financial Group, Inc.	N	2
			47-5618395				GA Key Lime, LLC	OH	NIA	Great American Insurance Company	Ownership	50.000	American Financial Group, Inc.	N	2
			20-4604276				GALIC - Bay Bridge Marina, LLC	MD	NIA	Great American Life Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	
			31-1391777				GALIC Brothers, Inc.	OH	NIA	Great American Life Insurance Company	Ownership	100.000	American Financial Group, Inc.	Y	
			26-3260520				Manhattan National Holding Corporation	OH	NIA	Great American Life Insurance Company	Ownership	100.000	American Financial Group, Inc.	Y	
0084	American Financial Group, Inc.	67083	45-0252531				Manhattan National Life Insurance Company	OH	IA	Manhattan National Holding Corporation	Ownership	100.000	American Financial Group, Inc.	N	
			52-2179330				Skipjack Marina Corp.	MD	NIA	Great American Life Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	
			42-1575938				Great American Holding, Inc.	OH	NIA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	N	
			27-3062314				Agricultural Services, LLC	OH	NIA	Great American Holding, Inc.	Ownership	100.000	American Financial Group, Inc.	N	
0084	American Financial Group, Inc.	35351	31-0912199				American Empire Surplus Lines Insurance Company	DE	IA	Great American Holding, Inc.	Ownership	100.000	American Financial Group, Inc.	N	
0084	American Financial Group, Inc.	37990	31-0973761				American Empire Insurance Company	OH	IA	American Empire Surplus Lines Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	
			59-1671722				American Empire Underwriters, Inc.	TX	NIA	American Empire Insurance Company	Ownership	100.000	American Financial Group, Inc.	Y	
							GAI Australia Pty Ltd.	AUS	NIA	Great American Holding, Inc.	Ownership	100.000	American Financial Group, Inc.	N	
			AA-1784136				Great American International Insurance Designated Activity Company	IRL	IA	Great American Holding, Inc.	Ownership	100.000	American Financial Group, Inc.	N	
0084	American Financial Group, Inc.	23418	73-0556513				Mid-Continent Casualty Company	OH	IA	Great American Holding, Inc.	Ownership	100.000	American Financial Group, Inc.	N	
0084	American Financial Group, Inc.	15380	73-1406844				Mid-Continent Assurance Company	OH	IA	Mid-Continent Casualty Company	Ownership	100.000	American Financial Group, Inc.	N	
0084	American Financial Group, Inc.	13794	38-3803661				Mid-Continent Excess and Surplus Insurance Company	DE	IA	Mid-Continent Casualty Company	Ownership	100.000	American Financial Group, Inc.	N	
			30-0571535				Mid-Continent Specialty Insurance Services, Inc.	OK	NIA	Mid-Continent Casualty Company	Ownership	100.000	American Financial Group, Inc.	Y	
0084	American Financial Group, Inc.	23426	73-0773259				Oklahoma Surety Company	OH	IA	Mid-Continent Casualty Company	Ownership	100.000	American Financial Group, Inc.	N	
			34-1607394				National Interstate Corporation	OH	NIA	Great American Holding, Inc.	Ownership	100.000	American Financial Group, Inc.	N	
			34-1899058				American Highways Insurance Agency, Inc.	OH	NIA	National Interstate Corporation	Ownership	100.000	American Financial Group, Inc.	N	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 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 *
			31-1548235				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	
			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	

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 *
0084	American Financial Group, Inc.	10646...	36-4079497				Great American Contemporary Insurance Company	OH	IA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	
0084	American Financial Group, Inc.	37532...	31-0954439				Great American E & S Insurance Company	DE	IA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	
0084	American Financial Group, Inc.	41858...	31-1036473				Great American Fidelity Insurance Company	DE	IA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	
			31-1652643				Great American Insurance Agency, Inc.	OH	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	Y	
0084	American Financial Group, Inc.	22136...	13-5539046				Great American Insurance Company of New York	NY	IA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	
0084	American Financial Group, Inc.	38024...	31-0974853				Great American Lloyd's Insurance Company	TX	IA	Great American Insurance Company	Other		American Financial Group, Inc.	N	4...
			31-1073664				Great American Lloyd's, Inc.	TX	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	Y	
			31-0856644				Great American Management Services, Inc.	OH	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	Y	
0084	American Financial Group, Inc.	38580...	31-1288778				Great American Protection Insurance Company	OH	IA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	
			31-0918893				Great American Re Inc.	DE	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	Y	
0084	American Financial Group, Inc.	31135...	31-1209419				Great American Security Insurance Company	OH	IA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	
0084	American Financial Group, Inc.	33723...	31-1237970				Great American Spirit Insurance Company	OH	IA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	
			AA-1120817				Insurance (GB) Limited	GBR	IA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	Y	
			59-1263251				Key Largo Group, Inc.	FL	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	Y	
			871850814				PLLS Canada Insurance Brokers Inc.	CAN	NIA	Great American Insurance Company	Ownership	49.000	American Financial Group, Inc.	Y	
			31-1293064				Professional Risk Brokers, Inc.	IL	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	Y	
			31-0686194				One East Fourth, Inc.	OH	NIA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	N	
			31-0883227				Pioneer Carpet Mills, Inc.	OH	NIA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	N	
			31-1119320				TEJ Holdings, Inc.	OH	NIA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	N	
			31-0728327				Three East Fourth, Inc.	OH	NIA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	N	

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

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			4
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	December 31, Prior Year Net Admitted Assets
2504. Other assets	48,360	26,860	21,500	21,500
2597. Summary of remaining write-ins for Line 25	48,360	26,860	21,500	21,500

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	146	103	213
08.397. Summary of remaining write-ins for Line 8.3	146	103	213

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

NONE

SCHEDULE B - VERIFICATION

Mortgage Loans

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

NONE

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	10,991,476	
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	9,591,706	8,469,500
2.2 Additional investment made after acquisition		2,529,570
3. Capitalized deferred interest and other		
4. Accrual of discount		
5. Unrealized valuation increase (decrease)		
6. Total gain (loss) on disposals	100,089	
7. Deduct amounts received on disposals	1,272,763	
8. Deduct amortization of premium and depreciation	143,514	7,594
9. Total foreign exchange change in book/adjusted carrying value		
10. Deduct current year's other-than-temporary impairment recognized		
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	19,266,994	10,991,476
12. Deduct total nonadmitted amounts		
13. Statement value at end of current period (Line 11 minus Line 12)	19,266,994	10,991,476

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	2,312,763,262	2,286,152,264
2. Cost of bonds and stocks acquired	319,400,181	403,906,563
3. Accrual of discount	6,093,706	9,096,086
4. Unrealized valuation increase (decrease)	927,857	573,140
5. Total gain (loss) on disposals	1,777,045	4,027,541
6. Deduct consideration for bonds and stocks disposed of	298,405,924	387,674,186
7. Deduct amortization of premium	2,070,674	2,850,765
8. Total foreign exchange change in book/adjusted carrying value		
9. Deduct current year's other-than-temporary impairment recognized	648,826	467,380
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	2,339,836,627	2,312,763,262
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	2,339,836,627	2,312,763,262

SCHEDULE D - PART 1B

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

	1	2	3	4	5	6	7	8
NAIC Designation	Book/Adjusted Carrying Value Beginning of Current Quarter	Acquisitions During Current Quarter	Dispositions During Current Quarter	Non-Trading Activity During Current Quarter	Book/Adjusted Carrying Value End of First Quarter	Book/Adjusted Carrying Value End of Second Quarter	Book/Adjusted Carrying Value End of Third Quarter	Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. NAIC 1 (a)	1,611,231,523	136,172,627	148,294,372	2,610,521	1,593,066,729	1,611,231,523	1,601,720,299	1,607,236,369
2. NAIC 2 (a)	766,548,938	34,929,040	19,545,183	(7,642,869)	746,992,057	766,548,938	774,289,926	699,747,783
3. NAIC 3 (a)	29,665,998		650,327	5,073,998	36,334,724	29,665,998	34,089,669	37,430,767
4. NAIC 4 (a)	4,192,534	1,400,000	3,201,087	707,925	6,182,343	4,192,534	3,099,372	6,117,518
5. NAIC 5 (a)	997,895			99	997,797	997,895	997,994	1,166,144
6. NAIC 6 (a)	191,107			(19,545)	199,793	191,107	171,562	208,480
7. Total Bonds	2,412,827,995	172,501,667	171,690,969	730,129	2,383,773,443	2,412,827,995	2,414,368,822	2,351,907,061
PREFERRED STOCK								
8. NAIC 1							0	
9. NAIC 2	1,000,000				1,000,000	1,000,000	1,000,000	1,000,000
10. NAIC 3							0	
11. NAIC 4							0	
12. NAIC 5							0	
13. NAIC 6							0	
14. Total Preferred Stock	1,000,000	0	0	0	1,000,000	1,000,000	1,000,000	1,000,000
15. Total Bonds and Preferred Stock	2,413,827,995	172,501,667	171,690,969	730,129	2,384,773,443	2,413,827,995	2,415,368,822	2,352,907,061

(a) Book/Adjusted Carrying Value column for the end of the current reporting period includes the following amount of short-term and cash equivalent bonds by NAIC designation:
NAIC 1 $.....81,908,534; 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	81,908,534	XXX	81,908,534	250,691	

SCHEDULE DA - VERIFICATION

Short-Term Investments

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	45,716,534	33,207,439
2. Cost of short-term investments acquired	306,944,690	376,088,315
3. Accrual of discount		
4. Unrealized valuation increase (decrease)		
5. Total gain (loss) on disposals		
6. Deduct consideration received on disposals	270,752,690	363,579,220
7. Deduct amortization of premium		
8. Total foreign exchange change in book/adjusted carrying value		
9. Deduct current year's other-than-temporary impairment recognized		
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	81,908,534	45,716,534
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	81,908,534	45,716,534

SCHEDULE DB - PART A - VERIFICATION

Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book/adjusted carrying value, December 31, prior year (Line 9, prior year)	13,410,710
2.	Cost paid/(consideration received) on additions	8,002,117
3.	Unrealized valuation increase/(decrease)	1,816,144
4.	Total gain (loss) on termination recognized	
5.	Considerations received/(paid) on terminations	
6.	Amortization	(7,375,692)
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)	15,853,279
10.	Deduct nonadmitted assets	
11.	Statement value at end of current period (Line 9 minus Line 10)	15,853,279

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	15,853,279	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance		
3.	Total (Line 1 plus Line 2)		15,853,279
4.	Part D, Section 1, Column 5	15,853,279	
5.	Part D, Section 1, Column 6		
6.	Total (Line 3 minus Line 4 minus Line 5)		0
		Fair Value Check	
7.	Part A, Section 1, Column 16	15,853,279	
8.	Part B, Section 1, Column 13		
9.	Total (Line 7 plus Line 8)		15,853,279
10.	Part D, Section 1, Column 8	15,853,279	
11.	Part D, Section 1, Column 9		
12.	Total (Line 9 minus Line 10 minus Line 11)		0
		Potential Exposure Check	
13.	Part A, Section 1, Column 21		
14.	Part B, Section 1, Column 20		
15.	Part D, Section 1, Column 11		
16.	Total (Line 13 plus Line 14 minus Line 15)		0

Sch. E - Verification
NONE

Sch. A - Pt. 2
NONE

Sch. A - Pt. 3
NONE

Sch. B - Pt. 2
NONE

Sch. B - Pt. 3
NONE

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
Surplus Debentures - Unaffiliated												
694475 AA 2	Pacific Life Insurance Company Surplus Note	Newport Beach	CA	Transfer from Schedule D		01/01/2017		3,058,627				0.322
707567 AC 7	Penn Mutual Life Insurance Company Surplus Note	Horsham	PA	Transfer from Schedule D		01/01/2017		2,650,677				1.000
743917 AH 9	Prudential Insurance Company Surplus Note	Newark	NJ	Transfer from Schedule D		01/01/2017		2,596,925				0.571
878091 BC 0	Teachers Insurance and Annuity Association Surplus Note	New York	NY	Transfer from Schedule D		01/01/2017		1,285,478				0.004
2399999. Total - Surplus Debentures - Unaffiliated								9,591,706	0	0	0	XXX
4499999. Subtotal - Unaffiliated								9,591,706	0	0	0	XXX
4699999. Totals								9,591,706	0	0	0	XXX

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Changes in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V. (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
Surplus Debentures - Unaffiliated																			
878091 BC 0	Teachers Insurance and Annuity Association Surplus Note	New York	NY	Tender Offer	01/01/2017	08/31/2017	1,272,763					0		1,272,763	1,172,675		100,089	100,089	27,815
2399999. Total - Surplus Debentures - Unaffiliated							1,272,763	0	0	0	0	0	0	1,272,763	1,172,675	0	100,089	100,089	27,815
4499999. Subtotal - Unaffiliated							1,272,763	0	0	0	0	0	0	1,272,763	1,172,675	0	100,089	100,089	27,815
4699999. Totals							1,272,763	0	0	0	0	0	0	1,272,763	1,172,675	0	100,089	100,089	27,815

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									
677561 JU 7	OHIO ST HOSP FAC B 3.70 01/01/2043		08/09/2017	JP MORGAN SECURITIES INC.		2,000,000	2,000,000		1FE
3199999. Total - Bonds - U.S. Special Revenue and Special Assessments						2,000,000	2,000,000	0	XXX
Bonds - Industrial and Miscellaneous									
00182E BF 5	ANZ NZ INTL/LDN 3.45 07/17/2027	C	07/11/2017	RBC CAPITAL MARKETS		1,995,800	2,000,000		1FE
01448A AA 3	ALESC 2A A1 CDO SSNR FLT 01/30/2034		07/25/2017	BANC OF AMERICA SECURITIES		4,195,496	4,281,118	18,101	1FE
04010L AU 7	ARES CAPITAL CORP 3.50 02/10/2023		08/07/2017	BANC OF AMERICA SECURITIES		1,998,420	2,000,000		2FE
06406Y AA 0	BANK OF NY MELLON MTN 3.30 08/23/2029		08/16/2017	CS FIRST BOSTON		2,000,000	2,000,000		1FE
09256B AJ 6	BLACKSTONE HOLDINGS 3.15 10/02/2027		09/25/2017	BANC OF AMERICA SECURITIES		995,920	1,000,000		1FE
12641Q CZ 3	CSMC 2009-7R 13A4 MEZ 6.00 6/26/37		08/26/2017	Capital Interest		573	31		1FM
15673K AA 7	CERB 2017-3A A CLO SSNR FLT 10/15/2029		09/13/2017	WELLS FARGO BROKERAGE SERVICES		2,000,000	2,000,000		1FE
21051A AA 9	CLUB 2017-P1 A ABS SSNR 2.42 09/15/2023		09/15/2017	CITIGROUP		999,970	1,000,000		1FE
233046 AE 1	DNKN 2017-1A A2I ABS SNR 3.629 11/20/47		09/14/2017	GUGGENHEIM CAPITAL MARKET		2,000,000	2,000,000		2AM
233046 AF 8	DNKN 2017-1A A2II ABS SNR 4.03 11/20/47		09/14/2017	GUGGENHEIM CAPITAL MARKET		4,000,000	4,000,000		2AM
25389J AR 7	DIGITAL REALTY TRUST 3.70 08/15/2027		08/02/2017	CITIGROUP		1,998,480	2,000,000		2FE
25470D AR 0	DISCOVERY COMMUNICATIONS 3.95 03/20/2028		09/07/2017	GOLDMAN SACHS		1,992,860	2,000,000		2FE
26884L AF 6	EQT CORP 3.90 10/01/2027		09/27/2017	CITIGROUP		1,998,360	2,000,000		2FE
38141G WQ 3	GOLDMAN SACHS GROUP 3.272 09/29/2025		09/26/2017	GOLDMAN SACHS		2,000,000	2,000,000		1FE
44409M AA 4	HUDSON PACIFIC 3.95 11/01/2027		09/25/2017	WELLS FARGO BROKERAGE SERVICES		1,996,300	2,000,000		2FE
48250R AZ 9	KKR 12 B2R CLO MEZ 3.421 07/15/2027		07/20/2017	MIZUHO SEC USA		1,500,000	1,500,000		1FE
521865 AY 1	LEAR CORP 3.80 09/15/2027		08/14/2017	BANC OF AMERICA SECURITIES		1,985,880	2,000,000		2FE
55280H AL 1	MCFCL 2014-1A AR CLO SSNR FLT 10/20/2029		09/26/2017	WELLS FARGO BROKERAGE SERVICES		3,000,000	3,000,000		1FE
559079 AK 4	MAGELLAN HEALTH 4.40 09/22/2024		09/15/2017	JP MORGAN SECURITIES INC.		2,994,270	3,000,000		2FE
631707 AJ 5	NCC 2017-IA A1B CLO SSNR 3.2781 10/15/29		07/26/2017	NATIXIS		1,000,000	1,000,000		1FE
636180 BN 0	NATIONAL FUEL GAS 3.95 09/15/2027		09/18/2017	BANC OF AMERICA SECURITIES		993,170	1,000,000		2FE
67103H AF 4	O'REILLY AUTOMOTIVE INC 3.60 09/01/2027		08/10/2017	BANC OF AMERICA SECURITIES		1,996,800	2,000,000		2FE
67107K AR 7	OCP 2014-7A A1BR CLO SSNR 2.66 10/20/26	C	09/15/2017	NATIXIS		1,000,000	1,000,000		1FE
686330 AJ 0	ORIX CORP 3.70 07/18/2027	C	07/10/2017	JP MORGAN SECURITIES INC.		1,995,860	2,000,000		1FE
741503 BC 9	PRICELINE GROUP 3.55 03/15/2028		08/10/2017	WELLS FARGO BROKERAGE SERVICES		1,998,360	2,000,000		2FE
74368C AJ 3	PROTECTIVE LIFE GLOBAL 2.161 09/25/2020		09/20/2017	DEUTSCHE BANK		2,000,000	2,000,000		1FE
74432Q AK 1	PRUDENTIAL FIN MTN D 5.90 03/17/2036		08/10/2017	CANTOR FITZGERALD & CO.		2,475,740	2,000,000	49,167	1FE
75574T AA 2	RCMT 2017-FL1 A CLO SSNR FLT 05/25/2034		08/02/2017	JP MORGAN SECURITIES INC.		1,999,939	1,999,939		1FE
80282K AN 6	SANTANDER HOLDINGS 4.40 07/13/2027		07/10/2017	BARCLAYS CAPITAL		2,994,480	3,000,000		2FE
83405L AA 8	SCLP 2017-5 A1 ABS SSNR 2.14 09/25/2026		09/15/2017	GOLDMAN SACHS		2,999,873	3,000,000		1FE
87238Q AE 3	TCP CAPITAL CORP 4.125 08/11/2022		08/04/2017	BANC OF AMERICA SECURITIES		1,994,020	2,000,000		2FE
87240P AA 9	TCPW 2017-1A A1 CLO SSNR FLT 08/20/2029		08/01/2017	NATIXIS		2,000,000	2,000,000		1FE
87422V AC 2	TALEN ENERGY SUPPLY 6.50 09/15/2024		08/04/2017	Exchanged		1,400,000	2,000,000		4FE
89289U AQ 1	TRAL 2013-1A AR CLO SSNR FLT 07/20/2029		07/19/2017	JEFFERIES & CO.		2,000,000	2,000,000		1FE
89656F AC 0	TRL 2013-1A A ABS SSNR 3.898 07/15/2043		09/25/2017	BANC OF AMERICA SECURITIES		2,511,257	2,462,771	3,200	1FE
92331D AG 3	VENTR 2017-28AA BF CLO MEZ 3.923 10/29		07/07/2017	JEFFERIES & CO.		1,000,000	1,000,000		1FE
92343V EA 8	VERIZON COMM INC 4.50 08/10/2033		08/01/2017	MORGAN STANLEY		1,994,360	2,000,000		2FE
92557G AS 7	VIBR 2013-2A A2BR CLO MEZ 3.2 07/24/2024		07/13/2017	MORGAN STANLEY		1,000,000	1,000,000		1FE
928563 AC 9	VMWARE INC 3.90 08/21/2027		08/16/2017	JP MORGAN SECURITIES INC.		1,993,280	2,000,000		2FE
3899999. Total - Bonds - Industrial and Miscellaneous						76,999,467	77,243,860	70,468	XXX
8399997. Total - Bonds - Part 3						78,999,467	79,243,860	70,468	XXX
8399999. Total - Bonds						78,999,467	79,243,860	70,468	XXX
9999999. Total - Bonds, Preferred and Common Stocks						78,999,467	XXX	70,468	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																					
31383S RS 1	FNCL 511797 PT 6.0 5/01/2031		09/25/2017.	MBS Paydown		187	187	187	185		(1)		(1)		187			0	7	05/01/2031.	1
31406J 2L 6	FNCL 811779 PT 5.0 1/1/2035		09/25/2017.	MBS Paydown		641	641	652	538		(23)		(23)		641			0	22	01/01/2035.	1
63252F AA 7	NATIONAL ARCHIVE 8.50 09/01/2019		09/01/2017.	Sinking Fund Redemption		116,977	116,977	124,700	118,364		(609)		(609)		116,977			0	9,943	09/01/2019.	1FE
690353 RX 7	OVERSEAS PRIV INV 4.44 2/27/27		08/27/2017.	Sinking Fund Redemption		47,156	47,156	47,156	47,156				0		47,156			0	2,129	02/27/2027.	1
690353 XM 4	OVERSEAS PRI INV 3.59 12/15/2030		09/15/2017.	Sinking Fund Redemption		28,571	28,571	28,571	28,571				0		28,571			0	769	12/15/2030.	1
0599999. Total - Bonds - U.S. Government						193,533	193,533	201,266	194,814	0	(633)	0	(633)	0	193,533	0	0	0	12,870	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		400,000	400,000	399,884	399,934		66		66		400,000			0	24,800	07/01/2021.	2FE
1799999. Total - Bonds - U.S. States, Territories & Possessions						400,000	400,000	399,884	399,934	0	66	0	66	0	400,000	0	0	0	24,800	XXX	XXX
Bonds - U.S. Special Revenue and Special Assessment																					
130333 CA 3	CA HSG FIN AGY A 2.90 02/01/2042		09/01/2017.	MBS Paydown		38,585	38,585	38,585	38,585				0		38,585			0	701	02/01/2042.	1FE
130333 CB 1	CA HSG FIN AGY B 2.90 02/01/2042		09/01/2017.	MBS Paydown		35,590	35,590	35,501	35,514		22		22		35,590			0	681	02/01/2042.	1FE
31395X 3F 0	FHR 3018 UG PAC 5.50 10/15/2034		09/15/2017.	MBS Paydown		16,787	16,787	16,378	16,685		174		174		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		41,082	41,082	41,082	41,082				0		41,082			0	737	07/01/2041.	1FE
34074M JC 6	FL HSG FIN B TXBL 2.80 07/01/2041		09/01/2017.	MBS Paydown		47,485	47,485	47,485	47,485				0		47,485			0	868	07/01/2041.	1FE
462467 NW 7	IA ST FIN SF MTGE SER 3 2.90 2/01/2042		09/01/2017.	Partial Call		30,000	30,000	30,000	30,000				0		30,000			0	592	02/01/2042.	1FE
49130T PS 9	KY HSG CORP A 3.00 11/01/2041		09/01/2017.	Partial Call		30,000	30,000	30,000	30,000				0		30,000			0	625	11/01/2041.	1FE
49130T PT 7	KY HSG CORP B 3.00 11/01/2041		09/01/2017.	Partial Call		30,000	30,000	30,000	30,000				0		30,000			0	588	11/01/2041.	1FE
57429L AL 0	MARYLAND TRANS REV 6.48 7/01/22		07/01/2017.	Sinking Fund Redemption		90,000	90,000	97,104	92,851		(2,851)		(2,851)		90,000			0	5,832	07/01/2022.	1FE
57586N UR 0	MA ST HSG FIN A 4.375 01/15/2046		09/15/2017.	MBS Paydown		27,268	27,268	27,382	27,367		(78)		(78)		27,268			0	710	01/15/2046.	1FE
647200 4S 0	NEW MEXICO ST MTGE B 2.60 09/01/2040		09/01/2017.	Partial Call		25,000	25,000	25,000	25,000				0		25,000			0	444	09/01/2040.	1FE
64972C BD 4	NYC HSG DEV A TXBL 3.05 06/15/2036		09/15/2017.	MBS Paydown		725,446	725,446	725,446	725,446				0		725,446			0	15,449	06/15/2036.	1FE
658207 MA 0	NC HSG FIN AGY 4.00 01/01/2030		07/01/2017.	Sinking Fund Redemption		50,000	50,000	50,000	50,000				0		50,000			0	2,042	01/01/2030.	1FE
658207 MA 0	NC HSG FIN AGY 4.00 01/01/2030		09/01/2017.	Partial Call		10,000	10,000	10,000	10,000				0		10,000			0	409	01/01/2030.	1FE
677377 2P 7	OHIO ST HSG FIN AGY SF 2.65 11/01/2041		09/01/2017.	Partial Call		125,000	125,000	125,000	125,000		(0)		(0)		125,000			0	2,275	11/01/2041.	1FE
882750 NE 8	TX HSG & CMNTY AFFAIRS 2.875 07/01/2041		09/01/2017.	Partial Call		25,000	25,000	25,000	25,000				0		25,000			0	730	07/01/2041.	1FE
88275F NU 9	TEXAS ST DEPT OF HSG A 3.20 09/01/2039		09/01/2017.	Partial Call		25,000	25,000	25,000	25,018		(18)		(18)		25,000			0	494	09/01/2039.	1FE
91528N AA 9	UNM SANDOVAL REG MD 4.50 07/20/2036		07/20/2017.	Sinking Fund Redemption		35,000	35,000	35,000	35,000				0		35,000			0	1,575	07/20/2036.	1FE
92812U Q3 5	VA ST HSG DEV D 4.30 12/25/2043		09/25/2017.	MBS Paydown		25,225	25,225	25,225	25,224				0		25,225			0	720	12/25/2043.	1FE
92812U Q4 3	VA HSG DEV A 3.50 10/25/2037		09/25/2017.	MBS Paydown		57,623	57,623	57,623	57,623				0		57,623			0	1,348	10/25/2037.	1FE
92812U Q6 8	VA HSG DEV AUTH PT A 3.10 06/25/2041		09/25/2017.	MBS Paydown		86,713	86,713	86,713	86,713				0		86,713			0	1,821	06/25/2041.	1FE
92813T EE 6	VIRGINIA HSG AUTH SER A 3.25 08/25/2042		09/25/2017.	MBS Paydown		74,970	74,970	74,970	74,969				0		74,970			0	1,615	08/25/2042.	1FE
3199999. Total - Bonds - U.S. Special Revenue and Special Assessments.						1,651,774	1,651,774	1,658,493	1,654,562	0	(2,751)	0	(2,751)	0	1,651,774	0	0	0	40,850	XXX	XXX
Bonds - Industrial and Miscellaneous																					

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)
000366 AA 2	AASET 2017-1A A ABS SNR 3.967 05/16/2042		09/16/2017.	MBS Paydown		79,450	79,450	79,698			(10)		(10)		79,450			0	612	05/16/2042.	1FE
00164T AA 6	AMC EAST COMM LLC 5.74 01/15/2028		07/15/2017.	Sinking Fund Redemption		56,023	56,023	58,634	57,578		(122)		(122)		56,023			0	3,216	01/15/2028.	1FE
00192J AA 4	APS 2016-1 1A SEQ SSNR FLT 07/31/2057 RE		09/27/2017.	MBS Paydown		83,477	83,477	74,399	75,474		3,049		3,049		83,477			0	585	07/27/2057.	1FE
00213R AA 1	ARLFR 2012-1A A1 ABS FLT 12/15/2042		09/15/2017.	MBS Paydown		19,799	19,799	19,799	19,799				0		19,799			0	360	12/15/2042.	1FE
00214M AA 1	ARLFR 2014-1A A1 ABS SNR 2.92 06/15/2044		09/15/2017.	MBS Paydown		38,684	38,684	37,538	37,610		178		178		38,684			0	751	06/15/2044.	1FE
00249E AA 8	AA AIRCRAFT FIN 2013-1 3.596 11/01/2017		09/01/2017.	Sinking Fund Redemption		36,616	36,616	36,616	36,616				0		36,616			0	878	11/01/2017.	1FE
004375 FG 1	ACCR 2006-1 A4 SEQ SNR FLT 04/25/2036		09/25/2017.	MBS Paydown		121,267	121,267	105,919	108,349		4,453		4,453		121,267			0	1,029	04/25/2036.	1FM
007036 GS 9	ARMT 2005-2 2A1 SEQ CSTR 06/25/2035		09/25/2017.	MBS Paydown		57,040	57,040	53,368	53,253		2,947		2,947		57,040			0	1,331	06/25/2035.	1FM
01448A AA 3	ALESC 2A A1 CDO SSNR FLT 01/30/2034		07/30/2017.	MBS Paydown		1,471,172	1,471,172	1,441,748			26,529		26,529		1,471,172			0	6,435	01/30/2034.	1FE
02377B AB 2	AM AIRLN 15-2 AA 3.60 09/22/2027		09/22/2017.	Sinking Fund Redemption		47,369	47,369	47,369	47,369		0		0		47,369			0	1,705	09/22/2027.	1FE
02377U AB 0	AMER AIRLINES 2013-2 4.95 01/15/2023.		07/15/2017.	Sinking Fund Redemption		31,697	31,697	31,697	31,697				0		31,697			0	1,569	01/15/2023.	2FE
02580E CC 5	AMER EXPR BK FSB 6.00 09/13/17		09/13/2017.	Maturity		1,000,000	1,000,000	997,550	999,778		222		222		1,000,000			0	60,000	09/13/2017.	1FE
025816 AX 7	AMERICAN EXPRESS 6.15 08/28/2017		08/28/2017.	Maturity		1,000,000	1,000,000	997,420	999,778		222		222		1,000,000			0	61,500	08/28/2017.	1FE
02581F YE 3	AMER EXPR CENTUR 6.00 09/13/17		09/13/2017.	Maturity		1,000,000	1,000,000	997,550	999,778		222		222		1,000,000			0	60,000	09/13/2017.	1FE
02635P TQ 6	AMER GENL FIN MTN 6.50 09/15/2017		09/15/2017.	Maturity		500,000	500,000	499,785	499,950		50		50		500,000			0	32,500	09/15/2017.	4FE
02660L AA 8	AHMA 2006-4 1A11 SEQ SSNR FLT 10/25/2046		09/25/2017.	MBS Paydown		9,018	9,018	6,764	5,812		346		346		9,018			0	71	10/25/2046.	1FM
02665U AA 3	AH4R 2014-SFR2 A ABS SSNR 3.786 10/17/36		09/17/2017.	MBS Paydown		4,430	4,430	4,430	4,429		(1)		(1)		4,430			0	113	10/17/2036.	1FE
02665X AA 7	AH4R 2014-SFR3 A ABS SSNR 3.678 12/17/36		09/17/2017.	MBS Paydown		15,432	15,432	15,567	15,550		(23)		(23)		15,432			0	383	12/17/2036.	1FE
02666A AA 6	AH4R 2015-SFR1 A ABS SEQ SNR 3.467 04/45		09/17/2017.	MBS Paydown		12,324	12,324	12,323	12,317		(2)		(2)		12,324			0	282	04/17/2052.	1FE
02666B AA 4	AH4R 2015-SFR2 A ABS SSNR 3.732 10/17/45		09/17/2017.	MBS Paydown		2,094	2,094	2,094	2,094		(0)		(0)		2,094			0	52	10/17/2045.	1FE
05531U AN 0	BCAP 2009-RR5 7A1 SEQ SSNR CSTR 6/26/35		09/26/2017.	MBS Paydown		23,357	23,357	22,831	22,873		736		736		23,357			0	875	06/26/2035.	1FM
05532E BB 0	BCAP 2009-RR10 15A1 SEQ SSNR 5.50 3/36		09/26/2017.	MBS Paydown		25,790	25,790	25,403	25,590		16		16		25,790			0	959	03/26/2036.	1FM
05533C DH 8	BCAP 2010-RR6 7A3 SUB SSUP 6.00 2/26/37		09/26/2017.	MBS Paydown		375,061	375,061	362,403	371,936		1,997		1,997		375,061			0	17,414	02/26/2037.	1FM
05533D AG 1	BCAP 2010-RR7 1A7 SUB CSTR 04/26/2035 RE		09/26/2017.	MBS Paydown		21,643	21,643	18,004	19,137		(14,231)		(14,231)		21,643			0	494	04/26/2035.	1FM
05533G CN 7	BCAP 2010-RR9 6A1 SEQ SSNR 6.00 10/26/35		09/26/2017.	MBS Paydown		35,723	35,723	33,847	34,432		230		230		35,723			0	1,428	10/26/2035.	1FM

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

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
05533N AJ 3	BCAP 2010-RR12 1A9 MEZ FLT 06/26/2037 RE		09/26/2017.	MBS Paydown		39,827	39,827	33,960	34,395		1,018		1,018		39,827			0	732	06/26/2037.	1FM
05533N AJ 3	BCAP 2010-RR12 1A9 MEZ FLT 06/26/2037 RE		09/26/2017.	Pass-Through Loss			16,154						0					0		06/26/2037.	1FM
05534D AU 9	BCAP 2012-RR1 4A1 SEQ SSNR CSTR 01/36 RE		09/26/2017.	MBS Paydown		76,821	76,821	67,603	70,465		1,463		1,463		76,821			0	1,692	01/26/2036.	1FM
05539B AD 6	BCAP 2012-RR3 1A44 SUB 4.5 12/26/2037 RE		09/26/2017.	MBS Paydown		48,397	48,397	44,223	46,685		(2,186)		(2,186)		48,397			0	1,404	12/26/2037.	1FM
05540X BK 8	BCAP 2012-RR4 5A5 SUB SSNR CSTR 05/36 RE		09/26/2017.	MBS Paydown		75,244	75,244	69,977	77,866		(1,198)		(1,198)		75,244			0	1,433	05/26/2036.	1FM
05540X BQ 5	BCAP 2012-RR4 6A1 SEQ SSNR CSTR 11/35 RE		09/26/2017.	MBS Paydown		140,576	140,576	123,707	127,323		10,328		10,328		140,576			0	2,968	11/26/2035.	1FM
05541D AU 0	BCAP 2012-RR8 4A3 SUB FLT 11/20/2036 RE		09/20/2017.	MBS Paydown		65,842	65,842	54,402	58,086		2,966		2,966		65,842			0	525	11/20/2036.	1FM
055451 AU 2	BHP FINANCE USA 3.85 09/30/2023	C	09/12/2017.	Cash Tender		1,092,330	1,000,000	998,770	999,120		880		880		1,000,000		92,330	92,330	36,575	09/30/2023.	1FE
05874P AA 4	BALLY 2013-1A A1.CLO FLT 05/20/2025		08/20/2017.	MBS Paydown		29,684	29,684	29,684	29,684				0		29,684			0	501	05/20/2025.	1FE
058931 AD 8	BAFC 2006-3 2A1 SEQ SSNR 6.0 03/25/2036		09/25/2017.	Pass-Through Loss			6,950				(15,065)		(15,065)					0		03/25/2036.	1FM
05948K ZF 9	BOAA 2005-4 CB6 SEQ FLT 5/25/2035		09/25/2017.	MBS Paydown		23,036	23,036	18,677	16,823		(567)		(567)		23,036			0	208	05/25/2035.	1FM
05948K ZF 9	BOAA 2005-4 CB6 SEQ FLT 5/25/2035		09/25/2017.	Pass-Through Loss			3,099	2,589					0					0		05/25/2035.	1FM
05949A H8 6	BOAMS 2005-A 2A1 PT SNR FLT 02/25/2035		09/25/2017.	MBS Paydown		12,335	12,335	11,927	11,961		(517)		(517)		12,335			0	307	02/25/2035.	1FM
05949A H9 4	BOAMS 2005-A 2A2 PT SSNR FLT 02/25/2035		09/25/2017.	MBS Paydown		10,793	10,793	10,510	10,535		(353)		(353)		10,793			0	268	02/25/2035.	1FM
05949C GW 0	BOAMS 2005-8 A9 PAC 5.50 9/25/35		08/25/2017.	MBS Paydown		25,929	25,929	24,950	22,142		(186)		(186)		25,929			0	877	09/25/2035.	1FM
05949C GW 0	BOAMS 2005-8 A9 PAC 5.50 9/25/35		09/25/2017.	Pass-Through Loss			2,209	2,125			153		153					0		09/25/2035.	1FM
05949C HM 1	BOAMS 2005-I 1A1 SEQ SSNR CSTR 10/25/35		09/25/2017.	MBS Paydown		10,404	10,404	9,146	9,249		(3,737)		(3,737)		10,404			0	222	10/25/2035.	1FM
05949C HM 1	BOAMS 2005-I 1A1 SEQ SSNR CSTR 10/25/35		09/25/2017.	Pass-Through Loss			357						0					0		10/25/2035.	1FM
05949C KS 4	BOAMS 2005-J 2A3 SEQ SSNR CSTR 11/35		09/25/2017.	MBS Paydown		4,089	4,089	3,806	3,958		(19)		(19)		4,089			0	99	11/25/2035.	1FM
05949C KS 4	BOAMS 2005-J 2A3 SEQ SSNR CSTR 11/35		09/25/2017.	Pass-Through Loss			424						0					0		11/25/2035.	1FM
05951F AB 0	BAFC 2007-1 TA1B SEQ AFC 1/25/2037		09/25/2017.	MBS Paydown		4,336	4,336	4,120	3,003		(326)		(326)		4,336			0	114	01/25/2037.	1FM
05951F AB 0	BAFC 2007-1 TA1B SEQ AFC 1/25/2037		09/25/2017.	Pass-Through Loss			2,361	2,243					0					0		01/25/2037.	1FM
05951U AC 5	BAFC 2006-8T2 A2 SEQ 5.7908 10/25/2036		09/25/2017.	MBS Paydown		982	982	929	721		24		24		982			0	30	10/25/2036.	1FM
05951U AC 5	BAFC 2006-8T2 A2 SEQ 5.7908 10/25/2036		09/25/2017.	Pass-Through Loss			338	320					0					0		10/25/2036.	1FM
059522 AU 6	BAFC 2007-C 1A2 PT SSNR FLT 05/20/2036		09/20/2017.	MBS Paydown		120,047	120,047	108,315	107,350		5,723		5,723		120,047			0	2,515	05/20/2036.	1FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 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)
059522 AU 6	BAFC 2007-C 1A2 PT SSNR FLT 05/20/2036		09/20/2017.	Pass-Through Loss			3,272						0					0		05/20/2036.	1FM
05953Y AH 4	BAFC 2007-4 TA1B SEQ STP 05/25/37		09/25/2017.	MBS Paydown		4,240	4,240	3,707	3,229		(147)		(147)		4,240			0	146	05/25/2037.	1FM
05953Y AH 4	BAFC 2007-4 TA1B SEQ STP 05/25/37		09/25/2017.	Pass-Through Loss			1,659	1,451					0					0		05/25/2037.	1FM
05955Q AA 4	BAFC 2009-R17 1A1 SEQ SSNR 6.00 8/26/37		09/26/2017.	MBS Paydown		141,377	141,377	134,308	139,257		1,569		1,569		141,377			0	5,648	08/26/2037.	1FM
05955T AC 4	BALL 2009-UB2 A4AB SEQ SSNR CSTR 12/49		09/24/2017.	MBS Paydown		193,316	193,316	187,706	191,691		21,550		21,550		193,316			0	7,270	12/24/2049.	1FE
05990H AH 6	BAFC 2010-R2 1A3 MEZ 6.00 8/26/2037		09/26/2017.	MBS Paydown		259,895	259,895	156,264	191,280		27,016		27,016		259,895			0	10,378	08/26/2037.	1FM
05990H AH 6	BAFC 2010-R2 1A3 MEZ 6.00 8/26/2037		09/26/2017.	Pass-Through Loss			26,278						0					0		08/26/2037.	1FM
05990H AQ 6	BAFC 2010-R2 3A4 MEZ FLT 07/26/2035 RE		09/26/2017.	MBS Paydown		66,402	66,402	64,555	64,627		490		490		66,402			0	1,408	07/26/2035.	1FM
07384M S7 8	BSARM 2004-5 2A SEQ SNR FLT 07/25/2034		09/25/2017.	MBS Paydown		52,627	52,627	52,857			(82)		(82)		52,627			0	1,129	07/25/2034.	1FM
07384Y KF 2	BSABS 2003-AC4 A SEQ 5.5 09/25/2033		09/25/2017.	MBS Paydown		42,224	42,224	42,673	42,500		(59)		(59)		42,224			0	1,565	09/25/2033.	1FM
09751W AA 9	BOLDINI LTD 3.6 07/19/35	C	07/19/2017.	Sinking Fund Redemption		25,000	25,000	25,000	25,000				0		25,000			0	900	07/19/2035.	1FE
12479L AA 8	CAI 2012-1A A ABS 3.47 10/25/2027	C	09/25/2017.	MBS Paydown		12,500	12,500	12,215	12,236		56		56		12,500			0	289	10/25/2027.	1FE
12479L AC 4	CAI 2013-1A A ABS 3.35 03/27/2028	C	09/25/2017.	MBS Paydown		25,000	25,000	24,250	24,301		139		139		25,000			0	558	03/27/2028.	1FE
12479R AD 9	CAUTO 2017-1A A1 ABS SNR 3.87 04/15/2047		09/15/2017.	MBS Paydown		2,500	2,500	2,499			0		0		2,500			0	32	04/15/2047.	1FE
125278 AC 5	CGCMT 2010-RR2 JA4A SEQ SSNR 6.068 2/51		09/19/2017.	MBS Paydown		527,620	527,620	570,139	532,391		(2,852)		(2,852)		527,620			0	22,782	02/19/2051.	3AM
125431 AH 9	CWHL 2006-HYB4 2A1 SSNR SEQ CSTR 36		09/20/2017.	MBS Paydown		19,676	19,676	19,249	11,673		2,452		2,452		19,676			0	470	06/20/2036.	1FM
125431 AH 9	CWHL 2006-HYB4 2A1 SSNR SEQ CSTR 36		09/20/2017.	Pass-Through Loss			2,132	2,086					0					0		06/20/2036.	1FM
125634 AJ 4	CLIF 2013-2A NOTE ABS 3.22 06/18/28		09/18/2017.	MBS Paydown		50,000	50,000	49,982	49,987		2		2		50,000			0	1,073	06/18/2028.	1FE
125634 AL 9	CLIF 2013-3A A ABS 3.67 11/18/2028		09/18/2017.	MBS Paydown		14,778	14,778	14,777	14,777		0		0		14,778			0	362	11/18/2028.	1FE
125634 AQ 8	CLIF 2014-2A A ABS SNR 3.38 10/18/2029		09/18/2017.	MBS Paydown		95,455	95,455	93,333	93,463		310		310		95,455			0	2,143	10/18/2029.	1FE
12639C AA 5	CSMC 2009-RR4 A4A SEQ 5.695 09/15/40		07/15/2017.	MBS Paydown		85,326	85,326	72,111	84,378		3,594		3,594		85,326			0	2,834	09/15/2040.	1FE
12639C AG 2	CSMC 2009-RR4 A4B SUB 5.695 09/15/40		08/15/2017.	MBS Paydown		1,000,000	1,000,000	985,625	996,521		3,480		3,480		1,000,000			0	34,110	09/15/2040.	1FE
12641P AD 6	CSMC 2009-6R 1A2 SUB SSUP 5.75 1/26/36		09/26/2017.	MBS Paydown		87,630	87,630	87,630	87,302		96		96		87,630			0	3,316	01/26/2036.	1FM
12641P AJ 3	CSMC 2009-6R 2A1 EXC SEQ SSNR 5.50 10/35		08/26/2017.	MBS Paydown		45,226	45,226	45,226	45,043		644		644		45,226			0	1,768	10/26/2035.	1FM
12641P AM 6	CSMC 2009-6R 2A2 SUB SSUP 5.50 10/26/35		09/26/2017.	MBS Paydown		49,475	49,475	49,475	49,311		(17)		(17)		49,475			0	1,959	10/26/2035.	1FM
12641P AR 5	CSMC 2009-6R 2A6 MEZ SSUP 5.50 10/26/35		09/26/2017.	Pass-Through Loss			7,990	4,954			(11)		(11)					0		10/26/2035.	1FM
12641P AY 0	CSMC 2009-6R 4A2 SUB SSUP 5.50 11/26/35		07/26/2017.	MBS Paydown		1,755	1,755	1,755	1,749		42		42		1,755			0	56	11/26/2035.	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					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)
12641P AZ 7	CSMC 2009-6R 4A3 SUB SSUP 5.50 11/26/35		09/26/2017	MBS Paydown		15,273	15,273	15,273	15,223		(3)		(3)		15,273			0	592	11/26/2035	1FM
12641P BC 7	CSMC 2009-6R 4A6 MEZ SSUP 5.50 11/26/35		07/26/2017	Pass-Through Loss			2	0					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		21,557	21,557	21,557	21,475		93		93		21,557			0	808	09/26/2035	1FM
12641P BR 4	CSMC 2009-6R 6A6 MEZ SSUP 5.50 9/26/35		07/26/2017	Pass-Through Loss			(1)						0		(1)		1	1		09/26/2035	1FM
12641P CB 8	CSMC 2009-6R 8A3 SUB SSUP 5.50 10/26/35		09/26/2017	MBS Paydown		190,274	190,274	190,274	190,274				0		190,274			0	6,716	10/26/2035	1FM
12641P CV 4	CSMC 2009-6R 11A2 SUB SSUP 5.50 1/26/36		09/26/2017	MBS Paydown		32,140	32,140	32,140	32,025		234		234		32,140			0	1,198	01/26/2036	1FM
12641P DC 5	CSMC 2009-6R 12A2 SUB SSUP 5.00 4/26/35		08/26/2017	MBS Paydown		13,907	13,907	13,907	13,862		101		101		13,907			0	454	04/26/2035	1FM
12641P DD 3	CSMC 2009-6R 12A3 SUB SSUP 5.00 4/26/35		08/26/2017	MBS Paydown		29,487	29,487	29,487	29,394		(6)		(6)		29,487			0	984	04/26/2035	1FM
12641Q AA 0	CSMC 2009-7R 3A3 MEZ 6.00 9/26/37		09/26/2017	MBS Paydown		4,536	4,536	3,053	3,100		529		529		4,536			0	185	09/26/2037	1FM
12641Q AA 0	CSMC 2009-7R 3A3 MEZ 6.00 9/26/37		09/26/2017	Pass-Through Loss			472	317					0					0		09/26/2037	1FM
12641Q AE 2	CSMC 2009-7R 4A1 SEQ EXCH CSTR 7/26/37		09/26/2017	MBS Paydown		9,751	9,751	9,751	9,689		44		44		9,751			0	375	07/26/2037	1FM
12641Q AJ 1	CSMC 2009-7R 4A5 MEZ 6.00 7/26/2037		09/26/2017	Pass-Through Loss			(16)						0		(25)		25	25		07/26/2037	1FM
12641Q AN 2	CSMC 2009-7R 5A1 SEQ EXCH 5.50 11/26/35		09/26/2017	MBS Paydown		30,853	30,853	30,853	30,740		39		39		30,853			0	1,098	11/26/2035	1FM
12641Q AS 1	CSMC 2009-7R 5A5 MEZ 5.50 11/26/2035		09/26/2017	Pass-Through Loss			7,344	4,183			26		26		(221)		221	221		11/26/2035	1FM
12641Q AW 2	CSMC 2009-7R 6A1 SEQ EXCH 5.50 09/26/35		09/26/2017	MBS Paydown		37,940	37,940	37,940	37,817		38		38		37,940			0	1,431	09/26/2035	1FM
12641Q AY 8	CSMC 2009-7R 6A3 MEZ 5.50 9/26/35		09/26/2017	Pass-Through Loss			1,116	678			1		1		(47)		47	47		09/26/2035	1FM
12641Q BE 1	CSMC 2009-7R 7A3 SUB FLT 12/26/36		08/26/2017	MBS Paydown		11,695	11,695	8,150	10,478		1,763		1,763		11,695			0	435	12/26/2036	1FM
12641Q BF 8	CSMC 2009-7R 7A4 MEZ FLT 12/26/36		08/26/2017	MBS Paydown		284	284	43	66		144		144		284			0	11	12/26/2036	1FM
12641Q BF 8	CSMC 2009-7R 7A4 MEZ FLT 12/26/36		09/26/2017	Pass-Through Loss			(17)				0		0					0		12/26/2036	1FM
12641Q BV 3	CSMC 2009-7R 9A2 SUB 5.25 8/26/35		09/26/2017	MBS Paydown		45,047	45,047	45,047	45,047				0		45,047			0	1,512	08/26/2035	1FM
12641Q CH 3	CSMC 2009-7R 11A1 SEQ EXCH 2/26/35		09/26/2017	MBS Paydown		38,006	38,006	38,006	37,897		40		40		38,006			0	1,405	02/26/2035	1FM
12641Q CQ 3	CSMC 2009-7R 12A3 SUB 5.75 1/26/36		09/26/2017	MBS Paydown		6,435	6,435	6,435	6,416		15		15		6,435			0	253	01/26/2036	1FM
12641Q CS 9	CSMC 2009-7R 12A5 MEZ 5.75 1/26/36		09/26/2017	Pass-Through Loss			(1)						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		11,212	11,212	11,212	11,212				0		11,212			0	458	06/26/2037	1FM
12641Q CZ 3	CSMC 2009-7R 13A4 MEZ 6.00 6/26/37		09/26/2017	Pass-Through Loss			853	694			3		3					0		06/26/2037	1FM
12641Q DG 4	CSMC 2009-7R 14A5 SUB 5.75 4/26/37		09/26/2017	MBS Paydown		15,410	15,410	15,410	15,330		138		138		15,410			0	271	04/26/2037	1FM
12641Q DH 2	CSMC 2009-7R 14A6 MEZ 5.75 4/26/37		09/26/2017	MBS Paydown		20,942	20,942	20,846	13,538		1,974		1,974		20,942			0	413	04/26/2037	1FM
12641Q DV 1	CSMC 2009-7R 16A1 SEQ EXCH 5.75 2/26/36		09/26/2017	MBS Paydown		8,351	8,351	8,353	8,017		(251)		(251)		8,351			0	302	02/26/2036	1FM

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
12641Q DW 9	CSMC 2009-7R 16A2 MEZ 5.75 2/26/36		09/26/2017.	Pass-Through Loss			785	782			(2)		(2)					0		02/26/2036.	1FM
12641Q EA 6	CSMC 2009-7R 17A1 SEQ EXCH FLT 03/26/37		09/26/2017.	MBS Paydown		39,431	39,431	39,431	37,619		951		951		39,431			0	110	03/26/2037.	1FM
12641Q EK 4	CSMC 2009-7R 18A1 SEQ EXCH STP 3/26/37		09/26/2017.	MBS Paydown		42,231	42,231	42,231	42,231		1		1		42,231			0	516	03/26/2037.	1FM
12641Q EV 0	CSMC 2009-7R 1A1 SEQ EXCH 5.75 3/26/36		09/26/2017.	MBS Paydown		47,482	47,482	47,482	47,346		62		62		47,482			0	1,856	03/26/2036.	1FM
12641Q FC 1	CSMC 2009-7R 2A1 SEQ EXCH 5.50 8/26/35		09/26/2017.	MBS Paydown		19,201	19,201	19,201	19,144		132		132		19,201			0	705	08/26/2035.	1FM
12641T AB 2	CSMC 2009-5R 1A2 SEQ SSUP CSTR 07/49 RE		09/26/2017.	MBS Paydown		47,922	47,922	36,533	36,797		(14,447)		(14,447)		47,922			0	1,077	06/26/2036.	1FM
12643J AW 6	CSMC 2010-RR1 2B SEQ 5.695 09/15/2040 RE		08/15/2017.	MBS Paydown		1,000,000	1,000,000	1,031,250	1,001,870		(1,870)		(1,870)		1,000,000			0	34,110	09/15/2040.	1FE
12646U AK 4	CSMC 2013-IVR1 A2 SEQ SNR 3 0 3/25/2043		09/25/2017.	MBS Paydown		45,505	45,505	42,547	42,781		(30)		(30)		45,505			0	903	03/25/2043.	1FM
12646W AH 7	CSMC 2013-IVR2 A2 SEQ SNR 3.0 04/25/43		09/25/2017.	MBS Paydown		54,297	54,297	50,734	50,983		978		978		54,297			0	1,059	04/25/2043.	1FM
12647H BJ 4	CSMC 2013-8R 5A1 SEQ FLT 12/27/2036 RE		09/27/2017.	MBS Paydown		341,157	341,157	323,780	335,268		7,182		7,182		341,157			0	2,773	12/27/2036.	1FM
12647P AK 4	CSMC 2013-7 A6 SEQ SNR 3.50 08/25/2043		09/25/2017.	MBS Paydown		57,407	57,407	55,326	55,460		(1,415)		(1,415)		57,407			0	1,271	08/25/2043.	1FM
126650 AW 0	CVS CAREMARK 5.298 01/11/27		09/10/2017.	Sinking Fund Redemption		19,526	19,526	19,526	19,526				0		19,526			0	690	01/11/2027.	2FE
126670 JP 4	CWHL 2005-HYB9 1A1 SEQ SSNR FLT 02/20/36		08/20/2017.	Pass-Through Loss			17						0					0		02/20/2036.	1FM
126670 JP 4	CWHL 2005-HYB9 1A1 SEQ SSNR FLT 02/20/36		09/20/2017.	MBS Paydown		16,728	16,728	14,599	14,534		102		102		16,728			0	337	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		42,396	42,396	36,938	36,265		195		195		42,396			0	1,560	04/25/2035.	1FM
12667F 4N 2	CWALT 2005-7CB 2A3 NAS 5.5 04/25/2035		09/25/2017.	Pass-Through Loss			77						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		39,997	39,997	35,754	33,873		215		215		39,997			0	1,406	04/25/2035.	1FM
12667F 5E 1	CWALT 2005-6CB 1A3 SEQ SNR 5.25 04/25/35		09/25/2017.	Pass-Through Loss			4,717						0					0		04/25/2035.	1FM
12667G AC 7	CWALT 2005-13CB A3 SEQ 5.5 5/25/35		09/25/2017.	MBS Paydown		26,286	26,286	23,837	21,198		112		112		26,286			0	971	05/25/2035.	1FM
12667G AC 7	CWALT 2005-13CB A3 SEQ 5.5 5/25/35		09/25/2017.	Pass-Through Loss			729	389					0		(105)		105	105		05/25/2035.	1FM
126694 D5 4	CWHL 2006-HYB2 3A1 SEQ SSNR FLT 04/20/36		09/20/2017.	MBS Paydown		15,798	15,798	13,896	13,748		(4,411)		(4,411)		15,798			0	336	04/20/2036.	1FM
126694 D7 0	CWHL 2006-HYB2 4A1 SEQ SSNR FLT 04/20/36		09/20/2017.	MBS Paydown		52,748	52,748	45,497	45,546		4,928		4,928		52,748			0	1,211	04/20/2036.	1FM

SCHEDULE D - PART 4

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126694 D7 0	CWHL 2006-HYB2 4A1 SEQ SSNR FLT 04/20/36		09/20/2017.	Pass-Through Loss			23,265						0					0		04/20/2036.	1FM
12669D US 5	CWHL 2002-39 A18 PAC 5.75 2/25/2033		09/25/2017.	MBS Paydown		11,379	11,379	11,277	11,302		39		39		11,379			0	386	02/25/2033.	1FM
12669F V8 3	CWHL 2004-HYB4 3A SEQ SNR FLT 09/20/2034		09/20/2017.	MBS Paydown		44,362	44,362	44,430			39		39		44,362			0	713	09/20/2034.	1Z
12669G R4 5	CWHL 2005-15 A8 NAS 5.5 08/25/2035		09/25/2017.	MBS Paydown		57,642	57,642	53,889	51,325		(2,347)		(2,347)		57,642			0	2,143	08/25/2035.	1FM
12669G R4 5	CWHL 2005-15 A8 NAS 5.5 08/25/2035		09/25/2017.	Pass-Through Loss			(842)	4					0					0		08/25/2035.	1FM
12803P AB 4	CAJUN 2017-1A A2 ABS SNR 6.50 08/20/2047		08/20/2017.	MBS Paydown		15,000	15,000	14,884			3		3		15,000			0	146	08/20/2047.	2AM
141781 G# 5	CARGILL INC 7.28 06-30-23		06/30/2017.	Paydown		105,263	105,263	123,269	113,047		(1,060)		(1,060)		105,263			0	3,832	06/30/2023.	1
144531 EW 6	CARR 2006-NC1 A3 SEQ FLT 01/25/2036		09/25/2017.	MBS Paydown		63,922	63,922	49,340	52,988		7,547		7,547		63,922			0	470	01/25/2036.	1FM
144531 FL 9	CARR 2006-OPT1 A3 SEQ FLT 02/25/2036		09/25/2017.	MBS Paydown		29,170	29,170	24,032	28,034		(1,753)		(1,753)		29,170			0	219	02/25/2036.	1FM
14575H AA 6	CAUTO 2016-1A A ABS SNR 4.55 02/15/2046		09/15/2017.	MBS Paydown		7,098	7,098	7,096	7,096		0		0		7,098			0	216	02/15/2046.	1FE
150326 AC 0	CEDF 2014-3A AF CLO SEQ SSNR 3.347 05/26		08/20/2017.	MBS Paydown		3,000,000	3,000,000	3,000,000	3,000,000				0		3,000,000			0	75,308	05/20/2026.	1FE
150326 AG 1	CEDF 2014-3A BF CLO MEZ 4.464 05/20/2026		08/20/2017.	MBS Paydown		500,000	500,000	500,000	500,000				0		500,000			0	16,740	05/20/2026.	1FE
161546 CW 4	CFAB 2002-3 1A5 5.407 06/25/32		09/25/2017.	MBS Paydown		37,787	37,787	37,785	37,708		(31)		(31)		37,787			0	1,438	06/25/2032.	1FM
16162W PV 5	CHASE 2005-A2 1A1 SEQ SSNR CSTR 01/36		09/25/2017.	MBS Paydown		6,086	6,086	5,432	4,827		(182)		(182)		6,086			0	135	01/25/2036.	1FM
16162W PV 5	CHASE 2005-A2 1A1 SEQ SSNR CSTR 01/36		09/25/2017.	Pass-Through Loss			329						0					0		01/25/2036.	1FM
16162X AD 9	CHASE 2006-S3 1A4 SEQ SSNR FLT 1136		09/25/2017.	MBS Paydown		1,404	1,404	1,225	1,190		1,094		1,094		1,404			0	59	11/25/2036.	4FM
16163C AG 7	CHASE 2006-A1 2A2 SEQ SSNR CSTR 09/25/36		09/25/2017.	MBS Paydown		81,587	81,587	63,863	61,817		2,059		2,059		81,587			0	1,689	09/25/2036.	1FM
16163C AG 7	CHASE 2006-A1 2A2 SEQ SSNR CSTR 09/25/36		09/25/2017.	Pass-Through Loss			476	373					0					0		09/25/2036.	1FM
171232 AE 1	CHUBB CORP 6.80 11/15/2031		08/22/2017.	Consent Fee		10,000							0		10,000			0		11/15/2031.	1FE
17307G ED 6	CMLTI 2004-HYB2 3A SEQ CSTR 03/25/2034		09/25/2017.	MBS Paydown		22,822	22,822	20,654	20,732		(682)		(682)		22,822			0	510	03/25/2034.	1FM
17309L AD 7	CMLTI 2006-HE2 A2C SEQ FLT 08/25/2036		09/25/2017.	MBS Paydown		19,224	19,224	15,835	18,785		723		723		19,224			0	144	08/25/2036.	1FM
17309N AD 3	CRMSI 2006-1 A4 SEQ 5.939 7/25/2036		09/25/2017.	MBS Paydown		142,327	142,327	139,836	141,883		396		396		142,327			0	4,976	07/25/2036.	1FM
17310E AD 0	CRMSI 2006-2 A4 SEQ 5.775 09/25/36		09/25/2017.	MBS Paydown		82,333	82,333	71,218	80,397		4,038		4,038		82,333			0	3,120	09/25/2036.	1FM
17312H AF 6	CRMSI 2007-2 A6 NAS 6.265 6/25/2037		09/25/2017.	MBS Paydown		51,943	51,943	49,952	50,110		872		872		51,943			0	1,801	06/25/2037.	1FM
17315N AD 5	CMLTI 2009-8 2A1 SEQ 6.1 04/25/2037		09/25/2017.	MBS Paydown		69,519	69,519	69,519	69,176		85		85		69,519			0	2,592	04/25/2037.	1FM
17315X AD 3	CMLTI 2009-9 2A1 RR SEQ SSNR CSTR 11/35		07/25/2017.	MBS Paydown		35,481	35,481	34,062	34,661		7,383		7,383		35,481			0	682	11/25/2035.	1FM
17315X AE 1	CMLTI 2009-9 2A2 RR SUB SSNR CSTR 11/35		09/25/2017.	MBS Paydown		56,122	56,122	12,698	19,260		21,651		21,651		56,122			0	1,295	11/25/2035.	1FM

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										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)
17315X AF 8	CMLTI 2009-9 2A3 SEQ SSUP CSTR 11/35 RE	..	07/25/2017.	Pass-Through Loss			3				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		83,262	83,262	82,013	82,512		362		362		83,262			0	3,347	05/25/2037.	1FM
20267U AA 7	CBSLT 2016-B A1 ABS SNR 2.73 10/25/2040	..	09/25/2017.	MBS Paydown		153,449	153,449	153,408	153,409		19		19		153,449			0	2,689	10/25/2040.	1FE
202795 HS 2	COMMONWLTH EDIS 6.15 09/15/2017	..	09/15/2017.	Maturity		1,000,000	1,000,000	997,180	999,742		258		258		1,000,000			0	61,500	09/15/2017.	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
212168 AA 6	CONTINENTAL WIND 6.00 02/28/2033	..	08/31/2017.	Sinking Fund Redemption		48,258	48,258	48,258	48,258				0		48,258			0	2,941	02/28/2033.	2FE
22541Q FV 9	CSFB 2003-17 1A4 NAS 5.50 06/25/33	..	09/25/2017.	MBS Paydown		18,794	18,794	18,920	18,819		(78)		(78)		18,794			0	704	06/25/2033.	1FM
22541S PJ 1	CSFB 2004-AR6 CB1 MEZ FLT 10/25/2034	..	09/25/2017.	MBS Paydown		33,607	33,607	26,718	26,822		4,401		4,401		33,607			0	488	10/25/2034.	1FM
227170 AE 7	CRNN 2013-1A A ABS 3.08 04/18/2028	C	09/18/2017.	MBS Paydown		25,000	25,000	25,000	25,000				0		25,000			0	513	04/18/2028.	1FE
228452 AB 4	CRNPT 2012-1A A1LB CLO FLT 11/21/2022	..	08/20/2017.	MBS Paydown		151,417	151,417	151,417	151,417				0		151,417			0	2,933	11/21/2022.	1FE
22944P AA 5	CSMC 2013-TH1 A1 SEQ SSNR 2.13 02/25/43	..	09/25/2017.	MBS Paydown		103,113	103,113	92,592	92,641		(2,770)		(2,770)		103,113			0	1,472	02/25/2043.	1FM
232422 AD 7	CWL 2006-7 2A3 SEQ FLT 04/25/46	..	08/25/2017.	MBS Paydown		50,902	50,902	34,197	27,639		39,166		39,166		50,902			0	345	04/25/2046.	1FM
23245G AB 7	CWALT 2006-OC9 A2A SEQ SSNR FLT 12/25/36	..	09/25/2017.	MBS Paydown		62,424	62,424	47,512	33,569		21,114		21,114		62,424			0	451	12/25/2046.	1FM
23245G AB 7	CWALT 2006-OC9 A2A SEQ SSNR FLT 12/25/36	..	09/25/2017.	Pass-Through Loss			1,104	931					0		643		(643)	(643)		12/25/2046.	1FM
233046 AD 3	DNKN 2015-1A A2II ABS SNR 3.98 02/20/45	..	08/20/2017.	MBS Paydown		7,500	7,500	7,500	7,500				0		7,500			0	224	02/20/2045.	2AM
23305Y AC 3	DBUBS 2011-LC3A A3 SEQ 4.638 04/10/21	..	09/10/2017.	MBS Paydown		949,308	949,308	958,781	950,771		(3,012)		(3,012)		949,308			0	25,868	08/10/2044.	1FM
23341B AC 9	DRB 2016-B A2 ABS SNR 2.89 06/25/2040	..	09/25/2017.	MBS Paydown		58,894	58,894	58,876	58,877		9		9		58,894			0	1,148	06/25/2040.	1FE
25150R AD 7	DBALT 2006-AR6 A4 SEQ SNR FLT 02/25/2037	..	09/25/2017.	MBS Paydown		160,906	160,906	145,380	145,268		6,848		6,848		160,906			0	1,193	02/25/2037.	1FM
25150R AD 7	DBALT 2006-AR6 A4 SEQ SNR FLT 02/25/2037	..	09/25/2017.	Pass-Through Loss			1,297						0					0		02/25/2037.	1FM
251510 DQ 3	DBALT 2005-2 2A1 SEQ FLT 3/25/2020	..	09/25/2017.	MBS Paydown		9,994	9,994	8,570	9,185		302		302		9,994			0	85	03/25/2020.	1FM
25755T AC 4	DPABS 2012-1A A2 ABS 5.216 01/25/2042	..	07/25/2017.	MBS Paydown		2,311,750	2,311,750	2,311,750	2,311,750				0		2,311,750			0	91,106	01/25/2042.	2AM
26224H AA 5	DRUGC 2016-1A A ABS 3.979 04/15/2027	..	07/15/2017.	MBS Paydown		63,618	63,618	63,617	63,617		0		0		63,618			0	1,899	04/15/2027.	2AM
28932M AA 3	ELM RD GEN STA 5.209 02/11/2030	..	08/11/2017.	Sinking Fund Redemption		42,839	42,839	42,839	42,839				0		42,839			0	2,232	02/11/2030.	1FE
29268B AE 1	ENEL FIN INTL 5.125 10/07/2019	C	08/02/2017.	Make Whole Call		4,291,440	4,000,000	3,982,400	3,994,203		5,797		5,797		4,000,000		291,440	291,440	167,986	10/07/2019.	2FE
30257G AA 9	FPL ENERGY NATL 5.608 03/10/24	..	09/10/2017.	Sinking Fund Redemption		10,337	10,337	10,269	10,337				0		10,337			0	580	03/10/2024.	3FE
31620M AM 8	FIDELITY NATIONAL 3.875 06/05/2024	..	07/25/2017.	Cash Tender		771,260	729,000	726,244	726,857		2,143		2,143		729,000		42,260	42,260	16,985	06/05/2024.	2FE
32027L AE 5	FFML 2006-FF14 A5 SEQ SNR FLT 10/25/2036	..	09/25/2017.	MBS Paydown		58,415	58,415	52,172	52,685		942		942		58,415			0	436	10/25/2036.	1FM

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32051G XQ 3	FHASI 2005-AR5 2A1 SEQ SSNR FLT 11/25/35		09/25/2017.	MBS Paydown		27,729	27,729	26,404	25,132		796		796		27,729			0	511	11/25/2035.	1FM
32051G XQ 3	FHASI 2005-AR5 2A1 SEQ SSNR FLT 11/25/35		09/25/2017.	Pass-Through Loss			(3)	3					0					0		11/25/2035.	1FM
32051G XV 2	FHASI 2005-AR5 4A1 SEQ SNR CSTR 11/25/35		09/25/2017.	MBS Paydown		4,155	4,155	4,095	3,630		(971)		(971)		4,155			0	84	11/25/2035.	1FM
32052D AG 6	FHAMS 2006-FA8 1A7 SEQ 6.00 02/25/37		09/25/2017.	MBS Paydown		3,409	3,409	2,582	527		579		579		3,409			0	140	02/25/2037.	1FM
32052D AG 6	FHAMS 2006-FA8 1A7 SEQ 6.00 02/25/37		09/25/2017.	Pass-Through Loss			95						0		(13)		13	13		02/25/2037.	1FM
32113J CF 0	FNLC 2005-4 A3 SEQ FLT 02/25/2036		08/25/2017.	MBS Paydown		34,067	34,067	26,274	32,374		1,511		1,511		34,067			0	259	02/25/2036.	1FM
34959W AA 7	FCBSL 2013-1A A CLO FLT 01/19/2025		07/19/2017.	MBS Paydown		288,121	288,121	288,121	288,121				0		288,121			0	4,806	01/19/2025.	1FE
361856 CP 0	GMACM 2003-HE2 A4 SEQ STP 4/25/2033		09/25/2017.	MBS Paydown		68,567	68,567	67,838	56,588		3,277		3,277		68,567			0	2,319	04/25/2033.	1FM
36191Y BA 5	GSMS 2011-GC5 A3 SEQ SSNR 3.817 08/2044		09/10/2017.	MBS Paydown		51,392	51,392	51,904	51,606		122		122		51,392			0	1,304	08/10/2044.	1FM
3622E8 AB 1	GSAA 2006-15 AF2 SEQ 5.6788 09/25/2036		09/25/2017.	MBS Paydown		22,794	22,794	14,360	9,383		1,221		1,221		22,794			0	419	09/25/2036.	1FM
362341 4A 4	GSR 2006-AR1 2A1 SEQ SSNR FLT 01/25/2036		09/25/2017.	MBS Paydown		21,719	21,719	20,712	20,724		(143)		(143)		21,719			0	506	01/25/2036.	1FM
362341 4A 4	GSR 2006-AR1 2A1 SEQ SSNR FLT 01/25/2036		09/25/2017.	Pass-Through Loss			1,363						0					0		01/25/2036.	1FM
362405 AB 8	GSAMP 2006-SD2 A2 SEQ FLT 05/25/2046		08/25/2017.	MBS Paydown		172,760	172,760	122,227	143,750		39,100		39,100		172,760			0	1,265	05/25/2046.	1FM
36242D FS 7	GSR 2004-11 2A1 SEQ SNR FLT 09/25/2034		09/25/2017.	MBS Paydown		56,230	56,230	56,528			209		209		56,230			0	1,139	09/25/2034.	1FM
36242D PG 2	GSR 2004-14 3A2 SEQ CSTR 12/25/2034		09/25/2017.	MBS Paydown		42,524	42,524	41,828	41,611		91		91		42,524			0	976	12/25/2034.	1FM
36248F AG 7	GSMS 2011-GC3 A4 SEQ 4.753 03/10/44		09/10/2017.	MBS Paydown		29,013	29,013	29,578	29,264		(283)		(283)		29,013			0	916	03/10/2044.	1FM
36298G AA 7	GSPA MONETIZATION TR 6.422 10/09/2029		09/09/2017.	Sinking Fund Redemption		15,332	15,332	15,679	15,572		(16)		(16)		15,332			0	657	10/09/2029.	2FE
37952U AB 9	SEACO 2013-1A A ABS 2.98 04/17/2028	C	09/17/2017.	MBS Paydown		37,500	37,500	37,241	37,319		35		35		37,500			0	743	04/17/2028.	1FE
37952U AC 7	SEACO 2013-2A A ABS 3.67 11/17/2028	C	09/17/2017.	MBS Paydown		25,000	25,000	24,998	24,999		0		0		25,000			0	612	11/17/2028.	1FE
37952U AD 5	SEACO 2014-1A A1 ABS SNR 3.19 07/17/24	C	09/17/2017.	MBS Paydown		50,000	50,000	49,990	49,992		1		1		50,000			0	1,063	07/17/2029.	1FE
39678W AA 6	GCSP 2005-1 A SEQ CSTR 9-25-34		09/25/2017.	MBS Paydown		6,668	6,668	6,635	6,645		34		34		6,668			0	227	09/25/2034.	1FM
40066N AA 4	GUANAY FI LTD 6.00 12/15/2020	C	09/15/2017.	Sinking Fund Redemption		85,014	85,014	85,376	85,185		(54)		(54)		85,014			0	3,797	12/15/2020.	3FE
40423X AA 0	NZES 2016-PLS2 A ABS SNR 5.683 07/25/21		09/25/2017.	MBS Paydown		1,652,819	1,652,819	1,652,819	1,652,815		5		5		1,652,819			0	69,932	07/25/2021.	2AM
40432B AA 7	HALO 2007-2 1A1 SEQ SSNR 5.50 09/25/2037		09/25/2017.	MBS Paydown		84,388	84,388	79,841	37,102		(3,550)		(3,550)		84,388			0	1,785	09/25/2037.	1FM

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
40432B AA 7	HALO 2007-2 1A1 SEQ SSNR 5.50 09/25/2037	..	09/25/2017.	Pass-Through Loss			2	2					0		2		(2)	(2)		09/25/2037.	1FM
40442L AB 1	H2 2015-1A AFX CDO SEQ SSNR 3.3526 06/49	..	09/24/2017.	MBS Paydown		804	804	804	804				0		804			0	16	06/24/2049.	1FE
40538C AJ 9	HLA 2014-1A B2 CLO MEZ 4.644 04/18/2026	..	07/18/2017.	MBS Paydown		3,000,000	3,000,000	3,000,000	3,000,000				0		3,000,000			0	104,490	04/18/2026.	1Z
411707 AA 0	HNGRY 2013-1A A2 ABS 4.474 03/20/2043	..	09/20/2017.	MBS Paydown		33,271	33,271	33,271	33,271				0		33,271			0	1,094	03/20/2043.	2AM
42217K AT 3	HEALTH CARE REIT 4.70 09/15/2017	..	09/15/2017.	Maturity		2,000,000	2,000,000	1,994,200	1,999,330		670		670		2,000,000			0	94,000	09/15/2017.	2FE
42770Q AA 0	HERO 2014-2A A ABS SNR PT 3.99 09/21/40	..	09/20/2017.	MBS Paydown		95,622	95,622	95,557	95,545		48		48		95,622			0	3,815	09/21/2040.	1FE
42770R AA 8	HERO 2014-1A ABS 4.75 09/20/2038	..	09/20/2017.	MBS Paydown		83,839	83,839	83,838	83,839				0		83,839			0	3,982	09/20/2038.	1FE
437084 PQ 3	HEAT 2005-7 2A4 SEQ FLT 01/25/2036	..	09/25/2017.	MBS Paydown		71,416	71,416	60,614	70,267		1,802		1,802		71,416			0	640	01/25/2036.	1FM
437303 AA 8	HPA 2016-2 A ABS SSNR FLT 10/17/2033	..	09/17/2017.	MBS Paydown		44,491	44,491	44,149	44,168		37		37		44,491			0	607	10/17/2033.	1FE
44329H AG 9	HP COMM LLC 5.02 03/15/2023	..	09/15/2017.	Sinking Fund Redemption		143,678	143,678	138,978	141,744		383		383		143,678			0	7,213	03/15/2023.	1FE
45112A AA 5	ICONX 2012-1A A ABS 4.229 01/25/2043	..	07/25/2017.	MBS Paydown		188,184	188,184	188,184	188,186		(2)		(2)		188,184			0	6,056	01/25/2043.	1AM
45254N MZ 7	IMM 2005-2 1A2 SEQ SSUP FLT 04/25/2035	..	09/25/2017.	MBS Paydown		17,568	17,568	14,757	15,456		(1,035)		(1,035)		17,568			0	197	04/25/2035.	1FM
45254N NT 0	IMM 2005-3 M1 MEZ FLT 08/25/2035	..	08/25/2017.	Pass-Through Loss			(372)						0		(82)		82	82		08/25/2035.	1FM
45254N NT 0	IMM 2005-3 M1 MEZ FLT 08/25/2035	..	09/25/2017.	MBS Paydown		10,274	10,274	5,140	910		135		135		10,274			0	111	08/25/2035.	1FM
45660L PK 9	RAST 2005-A6CB A9 SEQ SSUP 5.50 6/25/35	..	09/25/2017.	MBS Paydown		596	596	291	17		11,265		11,265		596			0	32	06/25/2035.	1FM
45660L PK 9	RAST 2005-A6CB A9 SEQ SSUP 5.50 6/25/35	..	09/25/2017.	Pass-Through Loss			(582)	0					0		(1,885)		1,885	1,885		06/25/2035.	1FM
459200 GJ 4	IBM CORP 5.70 09/14/2017	..	09/14/2017.	Maturity		2,000,000	2,000,000	2,186,320	2,018,829		(18,829)		(18,829)		2,000,000			0	114,000	09/14/2017.	1FE
46616M AA 8	HENDR 2010-3A A ABS 3.82 12/15/2048	..	09/15/2017.	MBS Paydown		19,591	19,591	19,587	19,528		(2)		(2)		19,591			0	499	12/15/2048.	1FE
46616P AA 1	HENDR 2011-1A A ABS 4.70 10/15/2056	..	09/15/2017.	MBS Paydown		40,250	40,250	40,240	40,238		2		2		40,250			0	1,265	10/15/2056.	1FE
46617A AA 3	HENDR 2012-3A A ABS SSNR 3.22 09/15/2065	..	09/15/2017.	MBS Paydown		24,692	24,692	24,444	24,450		27		27		24,692			0	530	09/15/2065.	1FE
46617F AA 2	HENDR 2013-1A A ABS 3.22 03/15/2067	..	09/15/2017.	MBS Paydown		17,078	17,078	17,066	17,068		(1)		(1)		17,078			0	368	04/15/2067.	1FE
46617J AA 4	HENDR 2013-2A A ABS 4.21 03/15/2062	..	09/15/2017.	MBS Paydown		37,717	37,717	37,708	37,708		(26)		(26)		37,717			0	1,047	03/15/2062.	1FE
46617L AA 9	HENDR 2013-3A A ABS 4.08 07/15/41	..	09/15/2017.	MBS Paydown		34,358	34,358	34,331	34,330		10		10		34,358			0	931	01/17/2073.	1FE
46617N AJ 6	JFIN 2014-2A A1B CLO SEQ SSNR 3.227 7/26	..	07/20/2017.	MBS Paydown		1,500,000	1,500,000	1,500,000	1,500,000				0		1,500,000			0	36,304	07/20/2026.	1Z
46617T AA 2	HENDR 2014-1A A ABS SNR 3.96 03/15/2063	..	09/15/2017.	MBS Paydown		19,648	19,648	19,637	19,637		1		1		19,648			0	519	03/15/2063.	1FE
46618A AA 2	HENDR 2014-2A A ABS 3.61 01/17/2073	..	09/15/2017.	MBS Paydown		26,145	26,145	26,128	26,134		3		3		26,145			0	638	01/17/2073.	1FE

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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)
46618H AA 7	HENDR 2014-3A A ABS SNR 3.50 06/15/2077	..	09/15/2017.	MBS Paydown		17,564	17,564	17,556	17,556		(0)		(0)		17,564			0	412	06/15/2077.	1FE
46618L AA 8	HENDR 2015-1A A ABS SSNR 3.26 09/15/2072	..	09/15/2017.	MBS Paydown		115,928	115,928	114,896	114,940		211		211		115,928			0	2,450	09/15/2072.	1FE
46619R AA 4	HENDR 2015-2A A ABS SSNR 3.87 03/15/2058	..	09/15/2017.	MBS Paydown		19,577	19,577	19,616	19,613		3		3		19,577			0	516	03/15/2058.	1FE
46620J AA 9	HENDR 2017-1A A ABS SSNR 3.99 08/15/2062	..	09/15/2017.	MBS Paydown		2,372	2,372	2,370			(1)		(1)		2,372			0	43	08/16/2060.	1FE
466247 RP 0	JPMMT 2005-A4 2A1 SEQ CSTR 7/25/2035	..	09/25/2017.	MBS Paydown		39,902	39,902	35,413	35,701		4,052		4,052		39,902			0	962	07/25/2035.	1FM
46625Y CV 3	JPMCC 2004-LN2 A2 SEQ 5.115 07/15/41	..	09/15/2017.	MBS Paydown		29,389	29,389	29,628	29,389				0		29,389			0	1,015	07/15/2041.	1FM
46627M AD 9	JPALT 2005-S1 1A4 SEQ SSNR 6.0 12/25/35	..	09/25/2017.	MBS Paydown		10,137	10,137	9,753	7,019		1,589		1,589		10,137			0	413	12/25/2035.	1FM
46627M AD 9	JPALT 2005-S1 1A4 SEQ SSNR 6.0 12/25/35	..	09/25/2017.	Pass-Through Loss			2,776	2,671					0					0		12/25/2035.	1FM
46627M CY 1	JPALT 2006-A1 3A1 SEQ SSNR CSTR 03/25/36	..	09/25/2017.	MBS Paydown		117,542	117,542	99,881	71,410		2,686		2,686		117,542			0	2,414	03/25/2036.	1FM
46627M EC 7	JPALT 2006-S1 1A6 NAS 5.75 3/25/36	..	09/25/2017.	MBS Paydown		15,756	15,756	14,736	11,590		1,850		1,850		15,756			0	598	03/25/2036.	1FM
46627M EC 7	JPALT 2006-S1 1A6 NAS 5.75 3/25/36	..	09/25/2017.	Pass-Through Loss			10,385	9,713					0					0		03/25/2036.	1FM
46628L AB 4	JPMMT 2006-A4 1A2 SEQ SSNR CSTR 6/36	..	09/25/2017.	MBS Paydown		12,744	12,744	10,179	7,207		65		65		12,744			0	303	06/25/2036.	1FM
46628L AB 4	JPMMT 2006-A4 1A2 SEQ SSNR CSTR 6/36	..	09/25/2017.	Pass-Through Loss			1,232	984					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			89,859				(535)		(535)					0		08/25/2036.	1FM
46629H AB 2	JPMAC 2006-NC2 A1B SEQ FLT 07/25/2036	..	09/25/2017.	MBS Paydown		51,843	51,843	41,086	45,090		2,304		2,304		51,843			0	419	07/25/2036.	1FM
46630J AE 9	JPMCC 2007-LDPX AM MEZ 5.464 01/15/2049	..	09/15/2017.	MBS Paydown		5,085	5,085	4,996	5,001		96		96		5,085			0	185	01/15/2049.	1FM
46630P AP 0	JPMMT 2007-A2 3A1 SEQ SSNR CSTR 04/25/37	..	08/25/2017.	Pass-Through Loss			113	110					0					0		04/25/2037.	1FM
46630P AP 0	JPMMT 2007-A2 3A1 SEQ SSNR CSTR 04/25/37	..	09/25/2017.	MBS Paydown		1,150	1,150	1,119	877		84		84		1,150			0	25	04/25/2037.	1FM
46632H AD 3	JPMCC 2007-LD12 A4 SEQ 5.882 02/15/2051	..	07/01/2017.	Prior Period Adjustment									0					0	46	02/15/2051.	1FM
46632T AA 3	JPMMT 2008-R2 1A1 SEQ SSNR CSTR 7/27/37	..	09/27/2017.	MBS Paydown		83,750	83,750	66,267	70,143		13,093		13,093		83,750			0	1,503	07/27/2037.	1FM
46633A AA 3	JPMMT 2008-R4 1A1 SEQ SSNR CSTR 03/26/37	..	09/26/2017.	MBS Paydown		79,365	79,365	60,813	68,937		4,853		4,853		79,365			0	1,704	03/26/2037.	1FM
46633A AC 9	JPMMT 2008-R4 2A1 SEQ SSNR CSTR 11/36 RE	..	09/26/2017.	MBS Paydown		86,556	86,556	67,135	86,556				0		86,556			0	2,952	11/26/2036.	1FM
46634B BY 7	JPMRR 2009-12 4A1 SEQ 5.75 12/26/35	..	09/26/2017.	MBS Paydown		10,242	10,242	10,127	10,109		4,045		4,045		10,242			0	354	12/26/2035.	1FM
46634D AW 8	JPMRR 2010-1 3A1 SEQ SSNR 6.00 4/26/37	..	09/26/2017.	MBS Paydown		131,387	131,387	131,387	131,387				0		131,387			0	4,685	04/26/2037.	1FM

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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)
46634D AX 6	JPMRR 2010-1 3A2 RR MEZ SSNR 6.00 4/37		09/26/2017.	Pass-Through Loss			6,456				155		155					0		04/26/2037.	1FM
46634F BA 0	JPMRR 2010-2 3A7 NAS EX 6.00 7/26/2036		09/26/2017.	MBS Paydown		109,862	109,862	89,278	106,332		3,366		3,366		109,862			0	4,047	07/26/2036.	1FM
46635B AJ 0	JPMRR 2010-7 1A9 SEQ SSNR CSTR 3/26/2039		09/26/2017.	MBS Paydown		76,655	76,655	75,393	75,994		748		748		76,655			0	2,759	03/26/2039.	1FM
46636V AC 0	JPMCC 2011-C5 A3 SEQ 4.1712 08/15/2046		09/15/2017.	MBS Paydown		27,898	27,898	28,177	28,018		(164)		(164)		27,898			0	815	08/15/2046.	1FM
46637D AA 3	JPMRR 2012-1 1A1 SEQ SSNR FLT 6/26/35 RE		09/26/2017.	MBS Paydown		270,215	270,215	250,963	258,386		8,241		8,241		270,215			0	5,857	06/26/2035.	1FM
472320 AA 8	JMAC 2008-R1 A SEQ SSNR 11.125 06/25/47		09/25/2017.	MBS Paydown		203,938	203,938	188,015	150,302		32,143		32,143		203,938			0	9,702	06/25/2047.	1FM
472321 AC 2	JMAC 2008-R2 2A1 SEQ CSTR 01/25/37		09/26/2017.	MBS Paydown		51,617	51,617	44,610	49,116		1,862		1,862		51,617			0	1,189	01/25/2037.	1FM
472321 AJ 7	JMAC 2008-R2 3A1 SEQ CSTR 01/25/2039		09/26/2017.	MBS Paydown		68,999	68,999	54,565	62,898		993		993		68,999			0	1,358	01/25/2039.	1FM
472321 AK 4	JMAC 2008-R2 3A2 SUB CSTR 01/25/39		09/26/2017.	Pass-Through Loss			1,027	1,463			39		39		(718)		718	718		01/25/2039.	1FM
472321 AN 8	JMAC 2008-R2 2A4 SEQ CSTR 01/25/37		09/26/2017.	Pass-Through Loss			10,750	2,212					0		(69)		69	69		01/25/2037.	1FM
47232D AG 7	JMAC 2009-R5 2A2 SUB SSUP CSTR 09/26/36		09/26/2017.	MBS Paydown		20,894	20,894	20,894	20,707		73		73		20,894			0	941	09/26/2036.	1FM
47232D AL 6	JMAC 2009-R5 2A6 MEZ SSUP CSTR 9/26/36		09/26/2017.	Pass-Through Loss			9,392	2,550					0					0		09/26/2036.	1FM
47232D AN 2	JMAC 2009-R5 3A2 SUB SSUP CSTR 1/26/2047		09/26/2017.	MBS Paydown		173,521	173,521	173,521	172,054		1,429		1,429		173,521			0	4,251	01/26/2047.	1FM
47232D AS 1	JMAC 2009-R5 3A6 MEZ SSUP CSTR 1/26/47		09/26/2017.	Pass-Through Loss			7,617				(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		36,045	36,045	34,175	35,192		339		339		36,045			0	1,105	09/26/2036.	1FM
47232D AV 4	JMAC 2009-R5 4A3 MEZ SSUP CSTR 9/26/36		09/26/2017.	Pass-Through Loss			5,910	2,873			(3)		(3)		(348)		348	348		09/26/2036.	1FM
47232D AX 0	JMAC 2009-R5 5A2 SUB SSUP CSTR 1/26/36		09/26/2017.	MBS Paydown		21,893	21,893	22,272	21,701		85		85		21,893			0	620	01/26/2036.	1FM
47232D BJ 0	JMAC 2009-R5 7A2 SUB SSUP CSTR 9/26/36		09/26/2017.	MBS Paydown		38,946	38,946	38,946	33,006		4,591		4,591		38,946			0	346	09/26/2036.	1FM
47232D BM 3	JMAC 2009-R5 7A5 SUB SSUP CSTR 9/26/36		09/26/2017.	Pass-Through Loss			9,641	1,094			(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		69,481	69,481	68,098	69,049		121		121		69,481			0	2,959	07/26/2037.	1FM
47232D BT 8	JMAC 2009-R5 8A5 SUB SSUP CSTR 7/26/37		09/26/2017.	Pass-Through Loss			27,876	16,945			(494)		(494)					0		07/26/2037.	1FM
47232D CH 3	JMAC 2009-R5 11A2 SUB SSUP CSTR 5/21/36		09/21/2017.	MBS Paydown		49,071	49,071	49,071	36,863		10,910		10,910		49,071			0	1,008	05/21/2036.	1FM

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1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
47232D CV 2	JMAC 2009-R5 13A2 SUB SSUP CSTR 4/26/47	..	09/26/2017.	MBS Paydown		16,706	16,706	16,706	16,679		27		27		16,706			0	343	04/26/2047.	1FM
47232D CY 6	JMAC 2009-R5 13A5 MEZ SSUP CSTR 4/26/47	..	09/26/2017.	Pass-Through Loss			1,017	574			(2)		(2)					0		04/26/2047.	1FM
47232D CZ 3	JMAC 2009-R5 14A1 SEQ SSNR CSTR 6/26/37	..	09/26/2017.	MBS Paydown		16,420	16,420	16,099	15,966		(58)		(58)		16,420			0	583	06/26/2037.	1FM
47232D DB 5	JMAC 2009-R5 14A3 MEZ SSUP CSTR 6/26/37	..	09/26/2017.	Pass-Through Loss			(971)						0					0		06/26/2037.	1FM
47232D DD 1	JMAC 2009-R5 15A2 SUB SSUP CSTR 8/26/37	..	09/26/2017.	MBS Paydown		55,225	55,225	54,488	54,913		337		337		55,225			0	2,119	08/26/2037.	1FM
47232D DF 6	JMAC 2009-R5 15A4 MEZ SSUP CSTR 8/26/37	..	07/26/2017.	Pass-Through Loss			(1,787)						0		(65,107)		65,107	65,107		08/26/2037.	1FM
47232D DF 6	JMAC 2009-R5 15A4 MEZ SSUP CSTR 8/26/37	..	09/30/2017.	Book Value Adjustment									0		67,114		(67,114)	(67,114)		08/26/2037.	1FM
47232D DG 4	JMAC 2009-R5 16A1 SEQ SSNR CSTR 8/26/37	..	09/26/2017.	MBS Paydown		15,212	15,212	15,212	15,171		31		31		15,212			0	714	08/26/2037.	1FM
47232D DN 9	JMAC 2009-R5 16A5 MEZ SSUP CSTR 8/37	..	09/26/2017.	Pass-Through Loss			4,608						0					0		08/26/2037.	1FM
47232D DR 0	JMAC 2009-R5 17A3 SUB SSUP CSTR 9/26/35	..	09/26/2017.	MBS Paydown		109,033	109,033	66,731	92,739		7,422		7,422		109,033			0	2,300	09/26/2035.	1FM
47232D DS 8	JMAC 2009-R5 17A4 MEZ SSUP CSTR 9/26/35	..	09/26/2017.	Pass-Through Loss			24,229				227		227		(1,164)		1,164	1,164		09/26/2035.	1FM
47232D DS 8	JMAC 2009-R5 17A4 MEZ SSUP CSTR 9/26/35	..	09/30/2017.	Book Value Adjustment									0		1,164		(1,164)	(1,164)		09/26/2035.	1FM
47232D DX 7	JMAC 2009-R5 18A3 SUB SSUP CSTR 4/37	..	07/26/2017.	MBS Paydown		21,673	21,673	9,121	19,233		4,873		4,873		21,673			0	430	04/26/2037.	1FM
47232D DY 5	JMAC 2009-R5 18A4 SUB SSUP CSTR 4/26/37	..	09/26/2017.	MBS Paydown		79,151	79,151	24,246	53,756		21,788		21,788		79,151			0	1,852	04/26/2037.	1FM
47232D EA 6	JMAC 2009-R5 18A6 MEZ SSUP CSTR 4/37	..	08/26/2017.	Pass-Through Loss			1,813				(5)		(5)					0		04/26/2037.	1FM
47232D EF 5	JMAC 2009-R5 19A5 SUB SSUP CSTR 6/26/37	..	09/26/2017.	MBS Paydown		40,177	40,177	12,825	39,780		469		469		40,177			0	824	06/26/2037.	1FM
47232D FJ 6	JMAC 2009-R5 24A4 SUB SSUP CSTR 12/26/36	..	09/26/2017.	MBS Paydown		30,532	30,532	30,532	22,397		821		821		30,532			0	794	12/26/2036.	1FM
47232D FM 9	JMAC 2009-R5 19A6 MEZ SSUP CSTR 6/26/37	..	08/26/2017.	Pass-Through Loss			6,283	1,224			442		442		2,168		(2,168)	(2,168)		06/26/2037.	1FM
47232Q AA 1	JMAC 2009-R2 1A SEQ CSTR 11-37 RE...	..	09/26/2017.	MBS Paydown		113,539	113,539	110,346	104,342		3,204		3,204		113,539			0	3,193	11/26/2037.	1FM
47232V AA 0	JMAC 2009-R4 1A1 SEQ SSNR 6.00 02/26/37	..	09/26/2017.	MBS Paydown		13,859	13,859	13,859	13,670		100		100		13,859			0	562	02/26/2037.	1FM
47232V AD 4	JMAC 2009-R4 1A4 SUB SSUP 6.00 02/26/37	..	09/26/2017.	Pass-Through Loss			2,285	629					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		48,510	48,510	48,510	47,891		329		329		48,510			0	1,864	02/26/2037.	1FM

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1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
47232V AJ 1	JMAC 2009-R4 2A4 SUB SSUP 5.75 02/26/37		09/26/2017	Pass-Through Loss			8,000	8,000			(59)		(59)					0		02/26/2037	1FM
47232V BY 7	JMAC 2009-R4 9A6 MEZ SSUP CSTR 11/26/37		09/26/2017	MBS Paydown		40,981	40,981	10,283	36,809		(590)		(590)		40,981			0	944	11/26/2037	1FM
47232V BY 7	JMAC 2009-R4 9A6 MEZ SSUP CSTR 11/26/37		09/26/2017	Pass-Through Loss			(6,080)	25					0		85		(85)	(85)		11/26/2037	1FM
47232V CA 8	JMAC 2009-R4 10A2 SUB SSUP 6.00 07/26/36		08/26/2017	MBS Paydown		7,218	7,218	7,218	7,207		61		61		7,218			0	319	07/26/2036	1FM
47232V CB 6	JMAC 2009-R4 10A3 SUB SSUP 6.00 07/26/36		09/26/2017	MBS Paydown		3,660	3,660	3,660	3,646		(0)		(0)		3,660			0	151	07/26/2036	1FM
47232V CE 0	JMAC 2009-R4 10A6 MEZ SSUP 6.00 07/26/36		09/26/2017	Pass-Through Loss			2,908	536			(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		11,125	11,125	11,125	11,003		13		13		11,125			0	258	04/26/2037	1FM
47232V CM 2	JMAC 2009-R4 12A1 SEQ SSNR 5.50 11/26/35		09/26/2017	MBS Paydown		54,200	54,200	54,200	54,057		12		12		54,200			0	2,050	11/26/2035	1FM
47232V CP 5	JMAC 2009-R4 12A3 MEZ SSUP 5.50 11/26/35		09/26/2017	Pass-Through Loss			8,070	6,262			(16)		(16)		(187)		187	187		11/26/2035	1FM
47232V CR 1	JMAC 2009-R4 13A2 SUB SSUP 5.85 05/26/36		09/26/2017	MBS Paydown		13,175	13,175	13,175	13,088		4		4		13,175			0	492	05/26/2036	1FM
47232V CU 4	JMAC 2009-R4 13A5 MEZ SSUP 5.85 05/26/36		08/26/2017	Pass-Through Loss			2,355	1,189			(18)		(18)					0		05/26/2036	1FM
47232V DC 3	JMAC 2009-R4 15A1 SEQ SSNR 5.25 09/26/35		09/26/2017	MBS Paydown		6,199	6,199	6,199	6,191		70		70		6,199			0	224	09/26/2035	1FM
47232V DE 9	JMAC 2009-R4 15A3 MEZ SSUP 5.25 09/26/35		09/26/2017	Pass-Through Loss			7,053	5,198			5		5					0		09/26/2035	1FM
47232V DJ 8	JMAC 2009-R4 16A2 SUB SSUP 6.00 04/26/36		09/26/2017	MBS Paydown		7,581	7,581	4,150	6,795		300		300		7,581			0	326	04/26/2036	1FM
47232V DM 1	JMAC 2009-R4 16A5 MEZ SSUP 6.00 04/26/36		09/26/2017	Pass-Through Loss			6,186	1,173			(58)		(58)					0		04/26/2036	1FM
47232V DP 4	JMAC 2009-R4 17A2 SUB SSUP 5.75 02/26/36		09/26/2017	MBS Paydown		121,312	121,312	121,312	115,521				0		121,312			0	4,813	02/26/2036	1FM
47232V DQ 2	JMAC 2009-R4 17A3 MEZ SSUP 5.75 02/26/36		09/26/2017	Pass-Through Loss			11,352	9,720			(31)		(31)					0		02/26/2036	1FM
47232V DR 0	JMAC 2009-R4 18A1 SEQ SSNR 6.00 04/26/36		09/26/2017	MBS Paydown		17,648	17,648	17,648	17,285		(60)		(60)		17,648			0	719	04/26/2036	1FM
47232V DV 1	JMAC 2009-R4 18A5 MEZ SSUP 6.00 04/26/36		09/26/2017	Pass-Through Loss			1,912	756			(3)		(3)					0		04/26/2036	1FM
47232V DX 7	JMAC 2009-R4 19A2 SUB SSUP 6.00 07/26/36		09/26/2017	MBS Paydown		8,609	8,609	7,236	7,314		(1,049)		(1,049)		8,609			0	356	07/26/2036	1FM
47232V DY 5	JMAC 2009-R4 19A3 MEZ SSUP 6.00 07/26/36		09/26/2017	Pass-Through Loss			2,585	2,501			(54)		(54)		(20)		20	20		07/26/2036	1FM
47232V DZ 2	JMAC 2009-R4 20A1 SEQ SSNR 6.00 03/26/36		09/26/2017	MBS Paydown		18,550	18,550	18,550	18,165		(28)		(28)		18,550			0	758	03/26/2036	1FM
47232V EB 4	JMAC 2009-R4 20A3 MEZ SSUP 6.00 03/26/36		09/26/2017	Pass-Through Loss			3,538	912					0					0		03/26/2036	1FM

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CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
47232V ED 0	JMAC 2009-R4 21A2 SUB SSUP 6.00 03/26/37	..	09/26/2017.	MBS Paydown		7,374	7,374	7,433	7,357		3		3		7,374			0	312	03/26/2037.	1FM
47232V EH 1	JMAC 2009-R4 21A6 MEZ SSUP 6.00 03/26/37	..	09/26/2017.	Pass-Through Loss			2,379	2,398			(6)		(6)					0		03/26/2037.	1FM
47232V EK 4	JMAC 2009-R4 22A2 SUB SSUP 5.75 04/26/37	..	09/26/2017.	MBS Paydown		15,161	15,161	15,390	15,115		11		11		15,161			0	568	04/26/2037.	1FM
47232V EN 8	JMAC 2009-R4 22A5 SUB SSUP 5.75 04/26/37	..	09/26/2017.	Pass-Through Loss			7,231	7,340			(40)		(40)					0		04/26/2037.	1FM
47232V ET 5	JMAC 2009-R4 23A4 SUB SSUP 5.75 01/26/36	..	09/26/2017.	MBS Paydown		26,733	26,733	26,733	26,639		33		33		26,733			0	1,027	01/26/2036.	1FM
47232V EV 0	JMAC 2009-R4 23A6 MEZ SSUP 5.75 1/26/36	..	09/26/2017.	Pass-Through Loss			11,607	11,506			(7)		(7)					0		01/26/2036.	1FM
47232V EX 6	JMAC 2009-R4 24A2 SUB SSUP 5.50 02/26/36	..	09/26/2017.	MBS Paydown		12,027	12,027	12,027	11,981		57		57		12,027			0	471	02/26/2036.	1FM
47232V FA 5	JMAC 2009-R4 24A5 SUB SSUP 5.50 02/26/36	..	09/26/2017.	Pass-Through Loss			4,531	4,531			(15)		(15)					0		02/26/2036.	1FM
47232V FV 9	JMAC 2009-R4 29A2 SUB SSUP 2.0833 01/47	..	09/26/2017.	MBS Paydown		56,132	56,132	43,196	39,711		6,203		6,203		56,132			0	463	01/26/2047.	1FM
47232V GJ 5	JMAC 2009-R4 32A2 SUB SSUP 6.50 3/26/36	..	08/26/2017.	MBS Paydown		22,464	22,464	22,464	21,895		(1,482)		(1,482)		22,464			0	868	03/26/2036.	1FM
47232V GM 8	JMAC 2009-R4 32A5 SUB SSUP 6.50 03/26/36	..	09/26/2017.	Pass-Through Loss			4,622	1,086			(19)		(19)					0		03/26/2036.	1FM
47232V GR 7	JMAC 2009-R4 29A3 MEZ SSUP 2.0833 01/47	..	09/26/2017.	Pass-Through Loss			240	105					0		(1,526)		1,526	1,526		01/26/2047.	1FM
47233A AW 7	JMAC 2009-R7 11A1 SEQ SSNR CSTR 03/26/37	..	09/26/2017.	MBS Paydown		42,856	42,856	39,535	42,000		2,764		2,764		42,856			0	872	03/26/2037.	1FM
47233D AA 9	JMAC 2009-R11 1A1 SEQ SSNR 6.00 9/26/36	..	09/26/2017.	MBS Paydown		50,495	50,495	47,465	50,495		(51)		(51)		50,495			0	2,191	09/26/2036.	1FM
48124X AC 1	JPMCC 2009-RR2 MLA SEQ CSTR 6/17/2050	..	07/01/2017.	Prior Period Adjustment		0	0	0	0		157,520		157,520		0			0	0	06/17/2050.	1Z
48250R AU 0	KKR 12 B2 CLO MEZ SEQ 4.205 07/15/2027	..	08/15/2017.	Distribution		1,500,000	1,500,000	1,500,000	1,500,000				0		1,500,000			0	52,738	07/15/2027.	1Z
50543L AA 0	LAFL 2016-1A A1 ABS SSNR 4.3 01/15/2042	..	09/15/2017.	MBS Paydown		31,250	31,250	30,644	30,648		62		62		31,250			0	896	01/15/2042.	1FE
52520M AE 3	LMT 2005-1 2A2 SEQ SSNR 5.50 11/25/2035	..	07/25/2017.	Pass-Through Loss			(1,318)						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		35,138	35,138	33,196	31,195		938		938		35,138			0	1,232	11/25/2035.	1FM
525221 GM 3	LXS 2005-9N 1A1 SEQ SSNR FLT 02/25/2036	..	09/25/2017.	MBS Paydown		164,246	164,246	140,071	140,419		12,431		12,431		164,246			0	1,359	02/25/2036.	1FM
525241 AL 9	LXS 2007-1 WF1 SEQ 7.00 01/25/2037	..	09/25/2017.	MBS Paydown		4,038	4,038	2,616	2,499		(2,171)		(2,171)		4,038			0	159	01/25/2037.	1FM
525241 AL 9	LXS 2007-1 WF1 SEQ 7.00 01/25/2037	..	09/25/2017.	Pass-Through Loss			851	584					0		(35)		35	35		01/25/2037.	1FM
52525F AA 1	LMT 2008-6 1A1 SEQ SSNR CSTR 7/25/2047	..	07/25/2017.	MBS Paydown		47,012	47,012	40,900	43,502		4,665		4,665		47,012			0	1,760	07/25/2047.	1FM

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										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)
543190 AA 0	LTRAN 2015-1A A1 ABS SNR 2.98 01/15/2045		09/15/2017.	MBS Paydown		51,458	51,458	49,858	49,934		232		232		51,458			0	1,023	01/15/2045.	1FE
548661 CN 5	LOWES COMPANIES 6.10 09/15/2017		09/15/2017.	Maturity		1,000,000	1,000,000	999,180	999,926		74		74		1,000,000			0	61,000	09/15/2017.	1FE
55281T AA 8	MCA 2017-1 A ABS SNR FLT 08/15/2028		08/15/2017.	MBS Paydown		256,597	256,597	256,597			0		0		256,597			0	991	08/15/2028.	1FE
55281T AB 6	MCA 2017-1 B ABS MEZ FLT 08/15/2028		08/15/2017.	MBS Paydown		128,313	128,313	128,313			(0)		(0)		128,313			0	666	08/15/2028.	2AM
576434 HM 9	MALT 2003-7 7A4 5.75 11/25/2033		09/25/2017.	MBS Paydown		287,620	287,620	288,608	286,615		734		734		287,620			0	10,046	11/25/2033.	1FM
57643M LZ 5	MASTR 2006-1 1A3 PAC SSNR 5.75 5/25/36		09/25/2017.	MBS Paydown		8,026	8,026	7,857	6,940		756		756		8,026			0	320	05/25/2036.	1FM
57645T AA 5	MARM 2007-HF2 A1 SEQ SNR FLT 09/25/2037		09/25/2017.	MBS Paydown		171,793	171,793	155,366	159,893		4,658		4,658		171,793			0	1,572	09/25/2037.	1FM
59020U W4 3	MLMI 2005-A9 4A1 SEQ SSNR CSTR 12/25/35		09/25/2017.	MBS Paydown		42,793	42,793	36,366	34,144		572		572		42,793			0	871	12/25/2035.	1FM
59020U W4 3	MLMI 2005-A9 4A1 SEQ SSNR CSTR 12/25/35		09/25/2017.	Pass-Through Loss			2						0					0		12/25/2035.	1FM
59748T AA 7	MIDLAND COGEN 6.00 03/15/2025		09/15/2017.	Sinking Fund Redemption		36,500	36,500	36,500	36,500				0		36,500			0	2,190	03/15/2025.	2FE
59748T AB 5	MIDLAND COGEN VENTURE 5.25 03/15/2025		09/15/2017.	Sinking Fund Redemption		41,682	41,682	41,682	41,682				0		41,682			0	2,188	03/15/2025.	2FE
617458 AE 4	MSC 2011-C1 A3 SEQ 4.7 09/15/2047		09/15/2017.	MBS Paydown		67,035	67,035	67,705	67,212		(79)		(79)		67,035			0	3,736	09/15/2047.	1FM
61751D AE 4	MSM 2006-17XS A3A SEQ STP 10/25/46		09/25/2017.	MBS Paydown		38,286	38,286	25,939	19,371		3,224		3,224		38,286			0	585	10/25/2046.	1FM
61751M AU 8	MSM 2007-10XS A18 SEQ SNR 6.0 07/25/2047		09/25/2017.	MBS Paydown		98,049	98,049	89,316	87,131		2,250		2,250		98,049			0	1,409	07/25/2047.	1FM
61758M AA 5	MSRR 2009-R2 1A1A SEQ SSNR 6.00 04/36 RE		09/26/2017.	MBS Paydown		194,749	194,749	202,251	195,070		(6,052)		(6,052)		194,749			0	7,596	04/26/2036.	1FM
61758Q AH 1	MSRR 2010-R1 2B SEQ CSTR 07/26/2035 RE		09/26/2017.	MBS Paydown		571,254	571,254	511,987	549,350		19,047		19,047		571,254			0	12,463	07/26/2035.	1FM
61758V AP 2	MSRR 2010-R2 3B1 RR SUB 6.50 10/26/37		09/26/2017.	MBS Paydown		79,336	79,336	72,989	76,627		2,460		2,460		79,336			0	3,768	10/26/2037.	1FM
61758V AQ 0	MSRR 2010-R2 3B2 RR MEZ 6.50 10/26/37		07/26/2017.	Pass-Through Loss			4,899	2,031			91		91					0		10/26/2037.	1FM
61915R AB 2	MHL 2005-2 1A2 SEQ SSUP FLT 05/25/35		09/25/2017.	MBS Paydown		32,040	32,040	17,622	21,865		10,109		10,109		32,040			0	330	05/25/2035.	1FM
62942K AA 4	NRPMT 2013-1 A1 SEQ SNR 3.25 07/25/2043		09/25/2017.	MBS Paydown		62,537	62,537	59,723	59,953		(710)		(710)		62,537			0	1,299	07/25/2043.	1FM
64129G AA 4	NEUB 2012-13A A1 CLO FLT 01/23/24		07/23/2017.	MBS Paydown		579,353	579,353	579,353	579,353				0		579,353			0	10,744	01/23/2024.	1FE
64129G AE 6	NEUB 2012-13A C3 CLO FLT 01/23/24		07/23/2017.	MBS Paydown		500,000	500,000	475,000	484,568		15,432		15,432		500,000			0	14,694	01/23/2024.	1FE
643528 AB 8	NCAMT 2006-ALT1 AF2 SEQ 5.90 7/25/36		09/25/2017.	MBS Paydown		3,427	3,427	3,162	1,982		(89)		(89)		3,427			0	69	07/25/2036.	1FM
643529 AC 4	NCAMT 2006-ALT2 AF3 SEQ 5.9217 10/15/36		09/25/2017.	MBS Paydown		9,900	9,900	6,583	4,765		(57)		(57)		9,900			0	189	10/25/2036.	1FM
643529 AD 2	NCAMT 2006-ALT2 AF4 SEQ 5.9944 10/25/36		09/25/2017.	MBS Paydown		4,950	4,950	3,292	2,390		(31)		(31)		4,950			0	95	10/25/2036.	1FM

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 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)
650119 AA 8	NEW YORK UNIV 5.236 07/01/32		07/01/2017.	Sinking Fund Redemption		156,000	156,000	156,417	156,359		(359)		(359)		156,000			0	8,136	07/01/2032.	1FE
65536M AC 1	NHELI 2006-HE2 A3 SEQ FLT 03/25/2036		09/25/2017.	MBS Paydown		75,030	75,030	58,648	68,977		3,835		3,835		75,030			0	585	03/25/2036.	1FM
65538P AA 6	NAA 2007-1 1A1A SEQ STP 3/25/2047		09/25/2017.	MBS Paydown		8,777	8,777	8,747	4,533		232		232		8,777			0	253	03/25/2047.	1FM
65538P AA 6	NAA 2007-1 1A1A SEQ STP 3/25/2047		09/25/2017.	Pass-Through Loss			1,894	1,887					0					0		03/25/2047.	1FM
65539C AK 2	NMRR 2011-4RA 1A10 MEZ FLT 12/26/36RE		09/26/2017.	Pass-Through Loss			898				22		22		(141)		141	141		12/26/2036.	1FM
66859J AC 5	WOODS 2012-9A A CLO FLT 01/18/2024		07/18/2017.	MBS Paydown		833,651	833,651	833,651	833,651				0		833,651			0	15,430	01/18/2024.	1FE
68383N BN 2	OPMAC 2005-3 A2 SEQ SSUP FLT 07/25/2035		09/25/2017.	MBS Paydown		54,614	54,614	41,984	47,281		5,478		5,478		54,614			0	468	07/25/2035.	1FM
68504R AA 6	ONGLT 2014-AA A ABS SNR 2.29 07/09/2029		09/09/2017.	MBS Paydown		36,506	36,506	36,500	36,501		2		2		36,506			0	562	07/09/2029.	1FE
693456 AA 3	PMTLT 2013-J1 A1 SEQ SNR 3.5 09/25/2043		09/25/2017.	MBS Paydown		135,413	135,413	131,943	131,883		1,474		1,474		135,413			0	3,167	09/25/2043.	1FM
69352J AN 7	PPL ENERGY SUPPLY 4.60 12/15/2021		08/04/2017.	Exchanged		1,400,000	2,000,000	1,999,360	1,999,645		38		38		1,999,683		(599,683)	(599,683)	58,522	12/15/2021.	4FE
694475 AA 2	PACIFIC LIFE INSURANCE 9.25 06/15/2039		01/01/2017.	Transfer to Schedule BA		3,058,627	2,000,000	3,058,627	3,058,627				0		3,058,627			0	8,222	06/15/2039.	1FE
705011 AA 2	PEARSON FUNDING 3.75 05/08/2022	C	08/15/2017.	Cash Tender		1,037,500	1,000,000	993,650	996,304		3,696		3,696		1,000,000		37,500	37,500	28,854	05/08/2022.	2FE
707567 AC 7	PENN MUTUAL LIFE 7.625 06/15/2040		01/01/2017.	Transfer to Schedule BA		2,650,677	2,000,000	2,650,677	2,650,677				0		2,650,677			0	38,125	06/15/2040.	1FE
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
743917 AH 9	PRUDENTIAL INS 8.30 07/01/2025		01/01/2017.	Transfer to Schedule BA		2,596,925	2,000,000	2,596,925	2,596,925				0		2,596,925			0	83,000	07/01/2025.	1FE
744482 BH 2	PUB SVC NEW HAMP N 6.15 09/01/2017		09/01/2017.	Maturity		1,000,000	1,000,000	998,290	999,846		154		154		1,000,000			0	61,500	09/01/2017.	1FE
749239 AD 1	RAMP 2006-RZ5 A2 SEQ FLT 08/25/2046		09/25/2017.	MBS Paydown		86,623	86,623	80,018	84,748		1,797		1,797		86,623			0	689	08/25/2046.	1FM
74927D BY 1	RBSSP 2010-4 11A5 SEQ SSNR 5.50 10/37		09/26/2017.	MBS Paydown		60,508	60,508	60,130	60,240		89		89		60,508			0	2,235	10/26/2037.	1FM
74928D AV 7	RBSSP 2009-1 7A2 Z MEZ CSTR 6/26/2037		09/26/2017.	MBS Paydown		71,758	71,758	33,179	40,276				0		71,758			0	1,272	06/26/2037.	1FM
74928F AY 6	RBSSP 2009-3 6A3 Z MEZ CSTR 03/26/2036		09/26/2017.	MBS Paydown		43,286	43,286	24,996	15,850				0		43,286			0	1,806	03/26/2036.	1FM
74928F AY 6	RBSSP 2009-3 6A3 Z MEZ CSTR 03/26/2036		09/26/2017.	Pass-Through Loss			19,186						0					0		03/26/2036.	1FM
74928U AL 1	RBSSP 2009-12 5A1 RR SEQ SSNR CSTR 08/36		09/26/2017.	MBS Paydown		40,632	40,632	39,413	39,893		575		575		40,632			0	845	08/25/2036.	1FM
74928U AM 9	RBSSP 2009-12 5A2 SEQ SSUP CSTR 08/36 RE		09/26/2017.	Pass-Through Loss			1				0		0		(12)		12	12		08/25/2036.	1FM
74930A BE 6	RBSCF 2010-RR4 CSCA SEQ SSNR 5.695 9/40		07/16/2017.	MBS Paydown		60,507	60,507	64,355	60,715		1,440		1,440		60,507			0	2,010	09/16/2040.	1FE
74930V AA 9	RBSSP 2011-6 A1 SEQ SSNR CSTR 05/26/2036		09/26/2017.	MBS Paydown		123,384	123,384	118,757	120,956		2,579		2,579		123,384			0	2,721	05/26/2036.	1FM

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CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
74951P DQ 8	RESIF 2005-A B3 SEQ FLT 03/10/2037		09/10/2017	MBS Paydown		94,499	94,499	40,320	38,554		1,826		1,826		94,499			0	951	03/10/2037	1FM
75574T AA 2	RCMT 2017-FL1 A CLO SSNR FLT 05/25/2034		09/25/2017	MBS Paydown		154,645	154,645	154,645			1		1		154,645			0	367	05/25/2034	1FE
75887F AE 6	REGT4 2014-1A B CLO MEZ FLT 07/25/2026		07/06/2017	Distribution		2,000,000	2,000,000	1,983,800	1,985,135		1,497		1,497		1,986,632		13,368	13,368	42,737	07/25/2026	1Z
75971F AY 9	RAMC 2007-3W AF6 SEQ STP 9/25/2037		09/25/2017	MBS Paydown		18,991	18,991	13,673	14,462		2,808		2,808		18,991			0	501	09/25/2037	1FM
760985 7F 2	RAMP 2004-RS7 AI6 NAS 5.22 7/25/34		09/25/2017	MBS Paydown		55,256	55,256	55,249	29,992		32,877		32,877		55,256		(0)	(0)	2,124	07/25/2034	1FM
760985 UA 7	RAMP 2003-RS3 AI4 SEQ 5.67 4/25/33		09/25/2017	MBS Paydown		10,291	10,291	10,285	9,302		(14)		(14)		10,291			0	420	04/25/2033	1FM
76110H J6 7	RALI 2004-QS16 1A2 SEQ 5.50 12/15/2034		09/25/2017	MBS Paydown		126,904	126,904	119,607	121,596		(1,167)		(1,167)		126,904			0	4,504	12/25/2034	1FM
761118 KH 0	RALI 2005-QS15 2A SEQ 6.0 10/25/35		09/25/2017	MBS Paydown		39,797	39,797	36,563	31,427		(2,286)		(2,286)		39,797			0	1,789	10/25/2035	1FM
761118 KH 0	RALI 2005-QS15 2A SEQ 6.0 10/25/35		09/25/2017	Pass-Through Loss			1,373	1,261					0					0		10/25/2035	1FM
761118 UQ 9	RALI 2006-QS2 1A9 SEQ 5.50 2/25/36		09/25/2017	MBS Paydown		8,346	8,346	8,341	6,067		14		14		8,346			0	331	02/25/2036	1FM
761118 UQ 9	RALI 2006-QS2 1A9 SEQ 5.50 2/25/36		09/25/2017	Pass-Through Loss			3,144	3,142					0					0		02/25/2036	1FM
76111X TE 3	RFMSI 2005-SA1 2A SEQ 2.9425 03/25/2035		09/25/2017	MBS Paydown		58,885	58,885	55,389	55,604		2,275		2,275		58,885			0	1,233	03/25/2035	1FM
76112B C5 7	RAMP 2005-EFC4 M2 MEZ FLT 09/25/35		09/25/2017	MBS Paydown		211,336	211,336	125,217	195,580		10,029		10,029		211,336			0	2,079	09/25/2035	1FM
76112B NM 8	GMACM 2005-AA1 1A1 PT SNR FLT 05/18/2035		09/18/2017	MBS Paydown		180,436	180,436	165,325	165,285		1,810		1,810		180,436			0	4,125	05/18/2035	1FM
76112B SE 1	RAAC 2005-SP1 1A5 PAC 5.0 9/25/34		09/25/2017	MBS Paydown		40,543	40,543	39,151	40,103		756		756		40,543			0	1,204	09/25/2034	1FM
77356P AA 0	RCTF 2004-1A A1 ABS 5.22 05/17/2021		08/15/2017	MBS Paydown		44,945	44,945	44,893	44,938		3		3		44,945			0	1,760	05/17/2021	1FE
78445M AB 6	SLMA 2010-A 2A ABS FLT 5/16/44		09/15/2017	MBS Paydown		91,672	91,672	91,672	91,672				0		91,672			0	2,600	05/16/2044	1FE
78447R AB 3	SLMA 2013-A A2A ABS 1.77 05/17/2027		09/15/2017	MBS Paydown		150,315	150,315	150,272	150,307		1		1		150,315			0	1,776	05/17/2027	1FE
78447V AC 2	SLMA 2013-B A2B ABS FLT 05/15/2030		09/15/2017	MBS Paydown		51,784	51,784	51,784	51,784				0		51,784			0	817	06/17/2030	1FE
78471D AA 5	SCLP 2016-1A A ABS SSNR 3.26 08/25/2025		09/25/2017	MBS Paydown		130,393	130,393	130,379	130,380		6		6		130,393			0	2,845	08/25/2025	1FE
78471F AA 0	SCLP 2016-3 A ABS SSNR 3.05 12/26/25		09/25/2017	MBS Paydown		92,734	92,734	92,732	92,733		1		1		92,734			0	1,869	12/26/2025	1FE
80851Q DA 9	SCHWAB CHARLES MTN 6.375 09/01/2017		09/01/2017	Maturity		2,000,000	2,000,000	1,994,380	1,998,323		1,677		1,677		2,000,000			0	127,500	09/01/2017	1FE
81180W AL 5	SEAGATE HDD CAYMAN 4.75 01/01/2025	C	07/12/2017	RBC CAPITAL MARKETS		500,000	500,000	500,000	500,000				0		500,000			0	24,014	01/01/2025	2FE
81745A AB 3	SEMT 2013-5 A2 SEQ CSTR 05/25/2043		09/25/2017	MBS Paydown		46,493	46,493	44,016	44,210		(566)		(566)		46,493			0	957	05/25/2043	1FM
81745J AA 6	SEMT 2013-11 A1 SEQ SNR 3.50 09/25/2043		09/25/2017	MBS Paydown		91,413	91,413	90,184	90,283		544		544		91,413			0	2,118	09/25/2043	1FM
81745M AA 9	SEMT 2013-2 A SEQ SNR CSTR 02/25/2043		09/25/2017	MBS Paydown		71,254	71,254	63,832	64,070		1,768		1,768		71,254			0	883	02/25/2043	1FM
83402Q AA 0	SCLP 2016-2A A ABS SSNR 3.09 10/27/2025		09/25/2017	MBS Paydown		334,180	334,180	334,127	334,137		27		27		334,180			0	6,834	10/27/2025	1FE
83405A AA 2	SCLP 2017-1 A ABS SSNR 3.28 01/26/2026		09/25/2017	MBS Paydown		271,201	271,201	271,178			9		9		271,201			0	5,150	01/26/2026	1FE
83417F AA 7	SOCTY 2014-2 A ABS PT 4.02 07/20/2044		07/20/2017	MBS Paydown		12,803	12,803	12,802	12,803				0		12,803			0	515	07/20/2044	2AM

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1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
83417P AA 5	SOCTY 2015-1 A ABS SEQ SNR 4.18 08/45		08/20/2017.	MBS Paydown		5,616	5,616	5,613	5,614		2		2		5,616			0	235	08/21/2045.	1FE
83608G AL 0	SNDPT 2013-1A A1F CLO 2.246 04/26/2025		07/26/2017.	MBS Paydown		150,469	150,469	150,469	150,469				0		150,469			0	2,535	04/26/2025.	1FE
84474W AA 8	SOUTHWEST AIR 6.53 07/02/19		08/29/2017.	Call		235,923	235,923	208,792	219,872		16,050		16,050		235,923			0	17,845	07/02/2019.	2FE
84755T AD 9	SPECTRA ENERGY 5.65 03/01/20		07/13/2017.	Cash Tender		1,088,820	1,000,000	997,880	999,228		772		772		1,000,000		88,820	88,820	48,967	03/01/2020.	2FE
85022W AA 2	SCFT 2016-AA A ABS SSNR 3.05 04/25/2029		09/25/2017.	MBS Paydown		126,489	126,489	127,200			(37)		(37)		126,489			0	1,278	04/25/2029.	1FE
855030 AM 4	STAPLES INC 4.375 01/12/2023		09/12/2017.	Cash Tender		708,750	700,000	698,656	699,119		881		881		700,000		8,750	8,750	36,390	01/12/2023.	4FE
855541 AC 2	STARM 2007-S1 3A1 SEQ CSTR 01/25/2037		07/25/2017.	Pass-Through Loss			(8)						0		(7)		7	7		01/25/2037.	1FM
855541 AC 2	STARM 2007-S1 3A1 SEQ CSTR 01/25/2037		09/25/2017.	MBS Paydown		30,969	30,969	28,502	28,021		264		264		30,969			0	715	01/25/2037.	1FM
86212V AA 2	STR 2016-1A A1 ABS SNR 3.96 10/20/2046		09/20/2017.	MBS Paydown		6,681	6,681	6,677	6,677		0		0		6,681			0	176	10/20/2046.	1FE
86213C AB 1	STR 2015-1A A2 ABS SNR 4.17 04/20/2045		09/20/2017.	MBS Paydown		1,250	1,250	1,230	1,232		1		1		1,250			0	35	04/20/2045.	1FE
863579 VW 5	SARM 2005-17 5A2 SEQ SSNR CSTR 08/35		09/25/2017.	MBS Paydown		59,230	59,230	41,461	38,055		7,492		7,492		59,230			0	501	08/25/2035.	1FM
863579 VW 5	SARM 2005-17 5A2 SEQ SSNR CSTR 08/35		09/25/2017.	Pass-Through Loss			25,085	17,560					0					0		08/25/2035.	1FM
86359B YF 2	SARM 2004-10 4A SEQ SNR FLT 08/25/2034		09/25/2017.	MBS Paydown		24,442	24,442	24,541			642		642		24,442			0	443	08/25/2034.	1FM
86359Y AG 6	SASC 2006-BC1 A5 SEQ FLT 03/25/2036.		09/25/2017.	MBS Paydown		91,578	91,578	65,021	77,010		9,567		9,567		91,578			0	748	03/25/2036.	1FM
86360B AJ 7	SARM 2006-4 5A1 SEQ SSNR CSTR 05/25/2036		09/25/2017.	MBS Paydown		18,450	18,450	15,250	14,684		69		69		18,450			0	405	05/25/2036.	1FM
86360B AJ 7	SARM 2006-4 5A1 SEQ SSNR CSTR 05/25/2036		09/25/2017.	Pass-Through Loss			642						0		(403)		403	403		05/25/2036.	1FM
867914 AZ 6	SUNTRUST BANKS 6.00 09/11/2017		09/11/2017.	Maturity		2,000,000	2,000,000	1,999,840	1,999,986		14		14		2,000,000			0	120,000	09/11/2017.	2FE
869507 AA 1	SPSS 2017-1A A ABS SSNR 4.19 01/15/2071		08/15/2017.	MBS Paydown		784	784	784			0		0		784			0	16	01/15/2071.	1FE
87155M AA 9	SYMP 2007-5A A1 CLO FLT 01/15/2024		07/15/2017.	MBS Paydown		264,865	264,865	259,154	264,737		641		641		264,865			0	3,555	01/15/2024.	1FE
87266H AA 6	TFINS 2016-1A A CDO SNR FLT 01/20/2038		07/20/2017.	MBS Paydown		5,954	5,954	5,343	5,373		56		56		5,954			0	175	01/20/2038.	1FE
87407P AA 8	TAL 2013-1A A ABS SNR 2.83 02/22/2038		09/20/2017.	MBS Paydown		72,500	72,500	72,550	72,533		(7)		(7)		72,500			0	1,454	02/22/2038.	1FE
87407P AE 0	TAL 2013-2A A ABS 3.55 11/20/2038		09/20/2017.	MBS Paydown		50,000	50,000	49,845	49,858		25		25		50,000			0	1,243	11/20/2038.	1FE
878091 BC 0	TEACHERS INS & ANN 6.85 12/16/2039		01/01/2017.	Transfer to Schedule BA		1,285,478	86,000	1,285,478	1,285,478				0		1,285,478			0	2,854	12/16/2039.	1FM
878091 BC 0	TEACHERS INS & ANN 6.85 12/16/2039		05/09/2017.	Cash Tender		(1,272,763)	(914,000)	(1,175,102)	(1,174,926)		2,252		2,252		(1,172,675)		(100,089)	(100,089)	(22,731)	12/16/2039.	1FE
88156E AB 2	TMTS 2006-17HE A2B1 SEQ SNR FLT 01/25/38		07/25/2017.	Pass-Through Loss			(3)						0					0		01/25/2038.	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)
88156E AB 2	TMTS 2006-17HE A2B1 SEQ SNR FLT 01/25/38		09/25/2017	MBS Paydown		32,395	32,395	27,653	28,086		(2,527)		(2,527)		32,395			0	258	01/25/2038	1FM
88157V AB 3	TMTS 2007-6ALT A2 SEQ CSTR 08/25/2038		09/25/2017	MBS Paydown		24,759	24,759	12,875	15,478		6,724		6,724		24,759			0	223	08/25/2038	1FM
89289U AA 6	TRAL 2013-1A A CLO FLT 04/20/2025		07/20/2017	MBS Paydown		555,007	555,007	552,731	554,160		735		735		555,007			0	9,268	04/20/2025	1FE
89289U AA 6	TRAL 2013-1A A CLO FLT 04/20/2025		08/08/2017	Distribution		1,347,207	1,347,207	1,341,683	1,345,151		857		857		1,345,567		1,640	1,640	24,264	04/20/2025	1FE
89655Y AA 4	TRL 2009-1A A ABS 6.657 11/16/2039		09/16/2017	MBS Paydown		13,781	13,781	13,781	13,781				0		13,781			0	612	11/16/2039	1FE
89656C AA 1	TRL 2010-1A A ABS 5.194 10/16/2040		09/16/2017	MBS Paydown		39,482	39,482	40,948	40,644		(78)		(78)		39,482			0	1,367	10/16/2040	1FE
89656F AA 4	TRL 2012-1A A1 ABS 2.266 01/15/43		09/15/2017	MBS Paydown		11,329	11,329	10,948	10,967		75		75		11,329			0	171	01/15/2043	1FE
89690E AA 5	TRMF 2011-1A A1A ABS 4.37 07/15/41		08/15/2017	MBS Paydown		436,063	436,063	436,154	436,148		(91)		(91)		436,063			0	12,680	07/15/2041	1FE
89690E AD 9	TRMF 2014-1A A1 ABS SEQ SNR 2.863 04/44		08/15/2017	MBS Paydown		2,982,631	2,982,631	2,959,562	2,961,844		21,136		21,136		2,982,631			0	68,959	04/15/2044	1Z
907833 AE 7	UNION PACIFIC RR 6.7 02/23/19		08/23/2017	Sinking Fund Redemption		32,736	32,736	31,514	32,572		121		121		32,736			0	2,193	02/23/2019	1FE
909287 AA 2	UAL 2007 PT TRUST 6.636 07/02/22		07/02/2017	Sinking Fund Redemption		27,355	27,355	26,398	26,794		65		65		27,355			0	1,815	07/02/2022	3FE
90932Q AA 4	UNITED AIR 2014-2 A 3.75 09/03/2026		09/03/2017	Sinking Fund Redemption		28,489	28,489	28,489	28,489				0		28,489			0	1,068	09/03/2026	1FE
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		2,075,000	2,000,000	1,980,600	1,991,736		8,264		8,264		2,000,000		75,000	75,000	153,271	09/15/2020	2FE
92257L AB 6	VCC 2017-1 AFX ABS SSNR 3.00 05/25/2047		09/25/2017	MBS Paydown		53,296	53,296	53,281			(418)		(418)		53,296			0	549	05/25/2047	1FE
92329N AJ 9	VENTR 2013-13A C2 CLO FLT 06/10/2025		09/10/2017	MBS Paydown		1,000,000	1,000,000	990,000	993,931		6,069		6,069		1,000,000			0	32,596	06/10/2025	1Z
92557G AL 2	VIBR 2013-2A A2B CLO 4.03 07/24/24		07/24/2017	MBS Paydown		1,000,000	1,000,000	972,700	983,971		16,029		16,029		1,000,000			0	30,225	07/24/2024	1Z
92765Y AA 5	VIRGIN AUSTRALIA 2013 1A 5.00 10/23/2023	C	07/23/2017	Sinking Fund Redemption		69,391	69,391	69,391	69,391				0		69,391			0	2,602	10/23/2023	2FE
92925V AF 7	WAMU 2007-HY1 2A3 SEQ SSNR CSTR 02/37		09/25/2017	MBS Paydown		71,465	71,465	65,195	65,489		2,413		2,413		71,465			0	1,418	02/25/2037	1FM
92925V AF 7	WAMU 2007-HY1 2A3 SEQ SSNR CSTR 02/37		09/25/2017	Pass-Through Loss			7,809						0		(430)		430	430		02/25/2037	1FM
93363P AC 4	WAMU 2006-AR14 1A3 SEQ SSNR FLT 11/25/36		09/25/2017	MBS Paydown		196,123	196,123	182,983	181,094		1,943		1,943		196,123			0	3,521	11/25/2036	1FM
93363P AC 4	WAMU 2006-AR14 1A3 SEQ SSNR FLT 11/25/36		09/25/2017	Pass-Through Loss			10,522						0					0		11/25/2036	1FM
93934N AR 6	WMALT 2006-5 2CB2 SEQ FLT 07/25/2036		09/25/2017	MBS Paydown		3,566	3,566	2,817	1,485		(19)		(19)		3,566			0	36	07/25/2036	1FM
93934N AR 6	WMALT 2006-5 2CB2 SEQ FLT 07/25/2036		09/25/2017	Pass-Through Loss			2,622	2,071					0					0		07/25/2036	1FM
94980G AR 2	WFHET 2004-2 M4 MEZ FLT 5/25/2034		09/25/2017	MBS Paydown		9,698	9,698	6,692	7,285		(5,080)		(5,080)		9,698			0	181	10/25/2034	1FM
94983T AJ 9	WFMBS 2006-AR6 5A1 SEQ SSNR CSTR 03/36		09/25/2017	MBS Paydown		56,090	56,090	49,710	49,578		5,865		5,865		56,090			0	1,112	03/25/2036	1FM
94986L AJ 3	WFMBS 2007-16 1APO PO 12/28/2037		09/25/2017	MBS Paydown		31,249	31,249	25,097	23,033		7,334		7,334		31,249			0		12/28/2037	1FM
96032X AA 5	WESTR 2014-1A A ABS SSNR PT 2.15 12/26		09/20/2017	MBS Paydown		64,909	64,909	64,661	64,537		53		53		64,909			0	925	12/20/2026	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
96033C AA 0	WESTR 2016-1A A ABS SSNR 3.50 12/20/2028	..	09/20/2017.	MBS Paydown		52,919	52,919	52,729	52,743		28		28		52,919			0	1,235	12/20/2028.	1FE
96033C AB 8	WESTR 2016-1A B ABS MEZ 4.50 12/20/2028	..	09/20/2017.	MBS Paydown		26,460	26,460	26,291	26,307		24		24		26,460			0	794	12/20/2028.	2AM
96033L AA 0	WESTR 2015-2A A ABS SEQ SSNR 3.2 07/28	..	09/20/2017.	MBS Paydown		58,119	58,119	58,042	58,035		21		21		58,119			0	1,237	07/20/2028.	1FE
96928* CQ 8	WALGREEN-IDAHO FALLS ID 6.66 6/15/2033	..	09/15/2017.	Paydown		6,897	6,897	6,897	6,897				0		6,897			0	306	06/15/2033.	2
96928* CR 6	WALGREEN-CHICAGO 6.66 5/15/2034	..	09/15/2017.	Paydown		8,444	8,444	8,444	8,444				0		8,444			0	375	05/15/2034.	2
97652P AL 5	WIN 2014-1 A11 SEQ SSUP 3.50 06/27/2044	..	09/20/2017.	MBS Paydown		29,816	29,816	29,630	29,816		19		19		29,816			0	706	06/20/2044.	1FM
3899999.	Total - Bonds - Industrial and Miscellaneous					88,377,269	85,603,913	87,005,693	84,210,440	0	790,637	0	790,637	0	88,349,662	0	27,606	27,606	3,054,185	XXX	XXX
8399997.	Total - Bonds - Part 4					90,622,575	87,849,220	89,265,336	86,459,750	0	787,319	0	787,319	0	90,594,969	0	27,606	27,606	3,132,704	XXX	XXX
8399999.	Total - Bonds					90,622,575	87,849,220	89,265,336	86,459,750	0	787,319	0	787,319	0	90,594,969	0	27,606	27,606	3,132,704	XXX	XXX
9999999.	Total - Bonds, Preferred and Common Stocks					90,622,575	XXX	89,265,336	86,459,750	0	787,319	0	787,319	0	90,594,969	0	27,606	27,606	3,132,704	XXX	XXX

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

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Options - Hedging Other - Call Options and Warrants																						
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CITIBANK	10/07/2016	10/06/2017		1,232,285	2,160.7700	26,120			49,282	*#	49,282	39,140		(19,590)				1
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CITIBANK	10/07/2016	10/06/2017		2,415,204	2,160.7700	57,229			109,871	*#	109,871	87,470		(42,922)				1
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CREDIT SUISSE	10/07/2016	10/06/2017		11,380,797	2,160.7700	219,898			409,631	*#	409,631	324,743		(164,923)				1
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CITIBANK	10/07/2016	10/06/2017		1,419,760	2,160.7700	31,716			60,328	*#	60,328	47,962		(23,787)				1
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY	10/07/2016	10/06/2017		4,102,448	2,160.7700	86,766			192,778	*#	192,778	153,625		(65,075)				1
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY	10/21/2016	10/20/2017		1,313,468	2,141.3400	29,369			55,727	*#	55,727	42,929		(22,027)				1
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MERRILL LYNCH	10/21/2016	10/20/2017		997,987	2,141.3400	21,071			39,853	*#	39,853	30,632		(15,803)				1
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CITIBANK	10/21/2016	10/20/2017		12,790,548	2,141.3400	245,258			459,719	*#	459,719	352,843		(183,943)				1
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MERRILL LYNCH	10/21/2016	10/20/2017		3,740,183	2,141.3400	78,687			175,677	*#	175,677	126,076		(59,015)				1
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY	11/07/2016	11/06/2017		1,668,144	2,085.1800	41,547			70,476	*#	70,476	53,432		(31,161)				1
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY	11/07/2016	11/06/2017		1,251,108	2,085.1800	29,481			49,752	*#	49,752	37,714		(22,110)				1
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MERRILL LYNCH	11/07/2016	11/06/2017		11,972,942	2,085.1800	259,420			434,514	*#	434,514	329,397		(194,565)				1
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS	11/07/2016	11/06/2017		1,700,407	2,085.1800	52,533			91,236	*#	91,236	69,260		(39,399)				1
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	WELLS FARGO	11/07/2016	11/06/2017		4,474,738	2,085.1800	122,277			214,535	*#	214,535	151,851		(91,708)				1
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BNP PARIBAS NY	11/21/2016	11/20/2017		1,387,972	2,181.9000	30,413			54,520	*#	54,520	45,303		(22,810)				1
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BNP PARIBAS NY	11/21/2016	11/20/2017		11,343,379	2,181.9000	228,905			406,726	*#	406,726	337,334		(171,679)				1
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BNP PARIBAS NY	11/21/2016	11/20/2017		1,356,329	2,181.9000	32,996			59,934	*#	59,934	49,931		(24,747)				1
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BNP PARIBAS NY	11/21/2016	11/20/2017		1,098,592	2,181.9000	26,469			48,006	*#	48,006	39,988		(19,852)				1
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	WELLS FARGO	11/21/2016	11/20/2017		3,250,067	2,181.9000	76,414			157,373	*#	157,373	130,948		(57,311)				1
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BNP PARIBAS NY	12/07/2016	12/06/2017		1,779,058	2,212.2300	39,156			68,465	*#	68,465	60,227		(29,367)				1
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BNP PARIBAS NY	12/07/2016	12/06/2017		11,905,060	2,212.2300	241,574			418,547	*#	418,547	368,048		(181,181)				1
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BNP PARIBAS NY	12/07/2016	12/06/2017		2,378,663	2,212.2300	60,396			107,284	*#	107,284	94,558		(45,297)				1
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CREDIT SUISSE	12/07/2016	12/06/2017		4,072,693	2,212.2300	95,842			190,998	*#	190,998	173,827		(71,881)				1
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS	12/21/2016	12/20/2017		925,626	2,270.7600	20,557			36,914	*#	36,914	34,277		(15,418)				1
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS	12/21/2016	12/20/2017		1,721,090	2,270.7600	35,881			63,991	*#	63,991	59,387		(26,911)				1
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS	12/21/2016	12/20/2017		1,118,294	2,270.7600	29,337			54,023	*#	54,023	50,178		(22,003)				1
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY	12/21/2016	12/20/2017		12,716,256	2,270.7600	240,880			426,722	*#	426,722	395,286		(180,660)				1
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MERRILL LYNCH	12/21/2016	12/20/2017		3,657,592	2,270.7600	72,982			169,541	*#	169,541	163,724		(54,737)				1
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BNP PARIBAS NY	01/09/2017	01/06/2018		1,582,222	2,276.9800		32,506		57,959	*#	57,959	47,123		(21,671)				1
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY	01/09/2017	01/06/2018		12,978,786	2,276.9800		237,201		417,582	*#	417,582	338,515		(158,134)				1
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY	01/09/2017	01/06/2018		1,138,490	2,276.9800		28,347		51,689	*#	51,689	42,240		(18,898)				1
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BNP PARIBAS NY	01/09/2017	01/06/2018		1,179,056	2,276.9800		27,077		48,908	*#	48,908	39,882		(18,051)				1
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CREDIT SUISSE	01/09/2017	01/06/2018		3,979,431	2,276.9800		78,785		188,017	*#	188,017	161,755		(52,524)				1
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY	01/23/2017	01/20/2018		9,993,764	2,271.3100		182,663		320,258	*#	320,258	259,370		(121,775)				1
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY	01/23/2017	01/20/2018		908,524	2,271.3100		18,666		33,154	*#	33,154	26,933		(12,444)				1
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY	01/23/2017	01/20/2018		1,135,655	2,271.3100		25,062		44,949	*#	44,949	36,595		(16,708)				1
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY	01/23/2017	01/20/2018		1,362,786	2,271.3100		33,801		61,670	*#	61,670	50,403		(22,534)				1
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CREDIT SUISSE	01/23/2017	01/20/2018		3,624,571	2,271.3100		69,450		169,376	*#	169,376	146,227		(46,300)				1
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY	02/07/2017	02/06/2018		917,024	2,292.5600		18,962		32,776	*#	32,776	24,875		(11,061)				1
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY	02/07/2017	02/06/2018		13,984,616	2,292.5600		263,607		451,421	*#	451,421	341,585		(153,771)				1
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY	02/07/2017	02/06/2018		2,980,328	2,292.5600		66,968		116,744	*#	116,744	88,841		(39,065)				1
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MERRILL LYNCH	02/07/2017	02/06/2018		3,528,807	2,292.5600		69,112		159,897	*#	159,897	131,100		(40,315)				1
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY	02/21/2017	02/20/2018		1,175,580	2,351.1600		24,927		39,632	*#	39,632	29,246		(14,541)				1
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY	02/21/2017	02/20/2018		1,410,696	2,351.1600		31,533		50,330	*#	50,330	37,192		(18,394)				1
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY	02/21/2017	02/20/2018		1,175,580	2,351.1600		29,697		47,822	*#	47,822	35,448		(17,323)				1
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	WELLS FARGO	02/21/2017	02/20/2018		1,199,711	2,351.1600		33,968		55,469	*#	55,469	41,315		(19,815)				1
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY	02/21/2017	02/20/2018		9,639,756	2,351.1600		193,127		305,840	*#	305,840	225,370		(112,658)				1
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CREDIT SUISSE	02/21/2017	02/20/2018		3,727,345	2,351.1600		78,457		148,134	*#	148,134	115,443		(45,767)				1
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY	03/07/2017	03/06/2018		10,688,895	2,375.3100		198,784		292,699	*#	292,699	193,307		(99,392)				1
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY	03/07/2017	03/06/2018		1,187,655	2,375.3100		25,557		37,857	*#	37,857	25,079		(12,779)				1

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY	03/07/2017	03/06/2018		1,187,655	2,375.3100		24,232		35,828	*#	35,828	23,712		(12,116)				1
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY	03/07/2017	03/06/2018		1,425,186	2,375.3100		33,765		50,190	*#	50,190	33,308		(16,882)				1
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CREDIT SUISSE	03/07/2017	03/06/2018		3,213,896	2,375.3100		63,539		108,071	*#	108,071	76,302		(31,769)				1
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY	03/21/2017	03/20/2018		2,373,470	2,373.4700		53,374		80,497	*#	80,497	53,810		(26,687)				1
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY	03/21/2017	03/20/2018		1,661,429	2,373.4700		35,192		52,977	*#	52,977	35,381		(17,596)				1
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY	03/21/2017	03/20/2018		11,392,656	2,373.4700		211,604		315,881	*#	315,881	210,079		(105,802)				1
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CREDIT SUISSE	03/21/2017	03/20/2018		4,053,609	2,373.4700		73,131		138,767	*#	138,767	102,202		(36,566)				1
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	SOCIETE GENERALE	04/07/2017	04/06/2018		1,453,017	2,357.4900		32,148		47,357	*#	47,357	28,604		(13,395)				1
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	SOCIETE GENERALE	04/07/2017	04/06/2018		2,618,321	2,357.4900		54,954		80,679	*#	80,679	48,622		(22,898)				1
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	SOCIETE GENERALE	04/07/2017	04/06/2018		11,691,964	2,357.4900		223,723		326,504	*#	326,504	195,999		(93,218)				1
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	SOCIETE GENERALE	04/07/2017	04/06/2018		1,292,275	2,357.4900		28,866		42,575	*#	42,575	25,736		(12,028)				1
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	SOCIETE GENERALE	04/07/2017	04/06/2018		1,042,753	2,357.4900		29,422		44,298	*#	44,298	27,134		(12,259)				1
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS	04/07/2017	04/06/2018		4,685,117	2,357.4900		93,285		173,463	*#	173,463	119,047		(38,869)				1
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY	04/21/2017	04/20/2018		9,658,944	2,355.8400		184,681		269,598	*#	269,598	161,868		(76,951)				1
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY	04/21/2017	04/20/2018		3,533,760	2,355.8400		74,031		108,863	*#	108,863	65,678		(30,846)				1
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY	04/21/2017	04/20/2018		1,884,672	2,355.8400		44,115		65,410	*#	65,410	39,676		(18,381)				1
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY	04/21/2017	04/20/2018		1,649,088	2,355.8400		41,793		62,374	*#	62,374	37,995		(17,414)				1
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY	04/21/2017	04/20/2018		1,177,920	2,355.8400		32,042		48,142	*#	48,142	29,451		(13,351)				1
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MERRILL LYNCH	04/21/2017	04/20/2018		4,042,805	2,355.8400		79,660		149,091	*#	149,091	102,623		(33,192)				1
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	WELLS FARGO	05/08/2017	05/06/2018		1,027,541	2,399.2900		25,405		36,057	*#	36,057	19,120		(8,468)				1
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY	05/08/2017	05/06/2018		1,199,645	2,399.2900		28,492		40,239	*#	40,239	21,244		(9,497)				1
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY	05/08/2017	05/06/2018		1,439,574	2,399.2900		39,543		56,033	*#	56,033	29,672		(13,181)				1
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY	05/08/2017	05/06/2018		3,598,935	2,399.2900		73,911		103,463	*#	103,463	54,188		(24,637)				1
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY	05/08/2017	05/06/2018		10,316,947	2,399.2900		193,475		269,303	*#	269,303	140,319		(64,492)				1
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY	05/08/2017	05/06/2018		1,439,574	2,399.2900		32,961		46,478	*#	46,478	24,504		(10,987)				1
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CREDIT SUISSE	05/08/2017	05/06/2018		5,562,374	2,399.2900		103,908		171,010	*#	171,010	101,738		(34,636)				1
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MERRILL LYNCH	05/22/2017	05/20/2018		8,960,358	2,381.7300		174,525		240,411	*#	240,411	124,061		(58,175)				1
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	WELLS FARGO	05/22/2017	05/20/2018		2,598,876	2,381.7300		55,639		76,894	*#	76,894	39,801		(18,546)				1
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS	05/22/2017	05/20/2018		1,881,523	2,381.7300		48,536		68,188	*#	68,188	35,830		(16,179)				1
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS	05/22/2017	05/20/2018		1,116,144	2,381.7300		32,092		45,403	*#	45,403	24,008		(10,697)				1
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS	05/22/2017	05/20/2018		1,550,064	2,381.7300		34,812		48,491	*#	48,491	25,283		(11,604)				1
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MERRILL LYNCH	05/22/2017	05/20/2018		4,316,997	2,381.7300		89,830		146,493	*#	146,493	86,607		(29,943)				1
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CITIBANK	06/07/2017	06/06/2018		1,108,800	2,429.3300		26,614		32,253	*#	32,253	12,292		(6,653)				1
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CITIBANK	06/07/2017	06/06/2018		10,189,036	2,429.3300		197,630		238,966	*#	238,966	90,744		(49,407)				1
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CITIBANK	06/07/2017	06/06/2018		2,682,446	2,429.3300		77,967		94,768	*#	94,768	36,292		(19,492)				1
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CITIBANK	06/07/2017	06/06/2018		1,279,118	2,429.3300		32,977		39,948	*#	39,948	15,216		(8,244)				1
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CITIBANK	06/07/2017	06/06/2018		3,104,880	2,429.3300		66,026		79,980	*#	79,980	30,461		(16,506)				1
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CITIBANK	06/07/2017	06/06/2018		1,022,052	2,429.3300		23,833		28,892	*#	28,892	11,017		(5,958)				1
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MERRILL LYNCH	06/07/2017	06/06/2018		5,759,572	2,429.3300		113,564		147,416	*#	147,416	62,244		(28,391)				1
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	JP MORGAN CHASE	06/21/2017	06/20/2018		1,053,097	2,437.0300		30,248		32,353	*#	32,353	9,667		(7,562)				1
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	JP MORGAN CHASE	06/21/2017	06/20/2018		1,431,055	2,437.0300		42,866		49,371	*#	49,371	17,222		(10,716)				1
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY	06/21/2017	06/20/2018		1,705,921	2,437.0300		39,770		47,444	*#	47,444	17,616		(9,942)				1
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY	06/21/2017	06/20/2018		9,504,417	2,437.0300		184,057		219,473	*#	219,473	81,430		(46,014)				1
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY	06/21/2017	06/20/2018		3,411,842	2,437.0300		72,512		86,475	*#	86,475	32,091		(18,128)				1
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY	06/21/2017	06/20/2018		1,705,921	2,437.0300		38,216		45,590	*#	45,590	16,928		(9,554)				1
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MERRILL LYNCH	06/21/2017	06/20/2018		4,994,531	2,437.0300		98,846		129,233	*#	129,233	55,098		(24,712)				1
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CITIBANK	07/07/2017	07/06/2018		9,420,707	2,409.7500		184,837		226,231	*#	226,231	72,200		(30,806)				1
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CITIBANK	07/07/2017	07/06/2018		991,356	2,409.7500		21,656		26,570	*#	26,570	8,524		(3,609)				1
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CITIBANK	07/07/2017	07/06/2018		1,749,308	2,409.7500		40,282		49,545	*#	49,545	15,977		(6,714)				1
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CITIBANK	07/07/2017	07/06/2018		1,144,502	2,409.7500		27,671		34,132	*#	34,132	11,074		(4,612)				1
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	JP MORGAN CHASE	07/07/2017	07/06/2018		952,824	2,409.7500		24,428		30,072	*#	30,072	9,716		(4,071)				1

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

SCHEDULE DB - PART A - SECTION 1

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

1 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 PRODUCT	N/A	A	JP MORGAN CHASE	07/07/2017	07/06/2018		1,075,827	2,409.7500		31,524		39,050	*#	39,050	12,781		(5,254)				1
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MERRILL LYNCH	07/07/2017	07/06/2018		5,240,561	2,409.7500		116,544		160,735	*#	160,735	63,616		(19,424)				1
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY	07/21/2017	07/20/2018		989,380	2,473.4500		22,734		25,499	*#	25,499	6,554		(3,789)				1
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY	07/21/2017	07/20/2018		11,377,870	2,473.4500		213,229		238,765	*#	238,765	61,074		(35,538)				1
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY	07/21/2017	07/20/2018		2,720,795	2,473.4500		56,501		63,384	*#	63,384	16,300		(9,417)				1
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY	07/21/2017	07/20/2018		1,978,760	2,473.4500		43,299		48,572	*#	48,572	12,489		(7,217)				1
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY	07/21/2017	07/20/2018		1,731,415	2,473.4500		45,580		51,123	*#	51,123	13,140		(7,597)				1
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY	07/21/2017	07/20/2018		989,380	2,473.4500		24,038		26,922	*#	26,922	6,890		(4,006)				1
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CREDIT SUISSE	07/21/2017	07/20/2018		5,421,929	2,473.4500		103,509		119,627	*#	119,627	33,370		(17,251)				1
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY	08/07/2017	08/06/2018		1,486,098	2,476.8300		33,339		36,318	*#	36,318	5,758		(2,778)				1
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY	08/07/2017	08/06/2018		12,879,516	2,476.8300		250,610		272,337	*#	272,337	42,611		(20,884)				1
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY	08/07/2017	08/06/2018		2,476,830	2,476.8300		69,084		75,626	*#	75,626	12,298		(5,757)				1
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY	08/07/2017	08/06/2018		990,732	2,476.8300		24,386		26,613	*#	26,613	4,260		(2,032)				1
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY	08/07/2017	08/06/2018		1,733,781	2,476.8300		36,893		40,208	*#	40,208	6,389		(3,074)				1
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	WELLS FARGO	08/07/2017	08/06/2018		5,041,615	2,476.8300		101,267		112,240	*#	112,240	19,412		(8,439)				1
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY	08/21/2017	08/20/2018		1,212,775	2,425.5500		27,052		33,437	*#	33,437	8,640		(2,254)				1
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY	08/21/2017	08/20/2018		1,940,440	2,425.5500		40,979		50,696	*#	50,696	13,131		(3,415)				1
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY	08/21/2017	08/20/2018		1,212,775	2,425.5500		34,672		43,110	*#	43,110	11,327		(2,889)				1
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY	08/21/2017	08/20/2018		1,212,775	2,425.5500		28,452		35,166	*#	35,166	9,085		(2,371)				1
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY	08/21/2017	08/20/2018		9,702,200	2,425.5500		186,937		230,265	*#	230,265	58,906		(15,578)				1
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	WELLS FARGO	08/21/2017	08/20/2018		4,676,961	2,425.5500		101,906		135,953	*#	135,953	42,540		(8,492)				1
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY	09/07/2017	09/06/2018		1,725,878	2,465.5400		37,054		40,148	*#	40,148	3,094						1
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY	09/07/2017	09/06/2018		10,355,268	2,465.5400		205,104		221,969	*#	221,969	16,865						1
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY	09/07/2017	09/06/2018		3,451,756	2,465.5400		96,998		105,774	*#	105,774	8,777						1
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY	09/07/2017	09/06/2018		1,972,432	2,465.5400		44,627		48,410	*#	48,410	3,783						1
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	WELLS FARGO	09/07/2017	09/06/2018		5,123,600	2,465.5400		111,510		125,279	*#	125,279	13,769						1
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MERRILL LYNCH	09/21/2017	09/20/2018		1,245,159	2,508.2400		28,237		27,632	*#	27,632	(605)						1
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY	09/21/2017	09/20/2018		1,874,475	2,508.2400		40,356		39,459	*#	39,459	(897)						1
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MERRILL LYNCH	09/21/2017	09/20/2018		1,084,079	2,508.2400		30,307		29,884	*#	29,884	(423)						1
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY	09/21/2017	09/20/2018		12,222,499	2,508.2400		240,187		234,445	*#	234,445	(5,742)						1
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MERRILL LYNCH	09/21/2017	09/20/2018		830,146	2,508.2400		20,682		20,262	*#	20,262	(421)						1
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MERRILL LYNCH	09/21/2017	09/20/2018		4,730,448	2,508.2400		95,580		98,023	*#	98,023	2,443						1
0089999. Total-Purchased Options-Hedging Other-Call Options and Warrants										2,533,173	8,002,117	0	15,853,279	XX	15,853,279	9,538,561	0	(4,413,611)	0	0	XXX	XXX
0149999. Total-Purchased Options-Hedging Other										2,533,173	8,002,117	0	15,853,279	XX	15,853,279	9,538,561	0	(4,413,611)	0	0	XXX	XXX
0369999. Total-Purchased Options-Call Options and Warrants										2,533,173	8,002,117	0	15,853,279	XX	15,853,279	9,538,561	0	(4,413,611)	0	0	XXX	XXX
0429999. Total-Purchased Options										2,533,173	8,002,117	0	15,853,279	XX	15,853,279	9,538,561	0	(4,413,611)	0	0	XXX	XXX
1409999. Total-Hedging Other										2,533,173	8,002,117	0	15,853,279	XX	15,853,279	9,538,561	0	(4,413,611)	0	0	XXX	XXX
1449999. TOTAL										2,533,173	8,002,117	0	15,853,279	XX	15,853,279	9,538,561	0	(4,413,611)	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		581,709		581,709	581,709		581,709		0
BNP PARIBAS NY	Y	Y		1,270,348		1,270,348	1,270,348		1,270,348		0
CITIBANK	Y	Y		1,530,486		1,530,486	1,530,486		1,530,486		0
CREDIT SUISSE	Y	Y		1,643,632		1,643,632	1,643,632		1,643,632		0
JP MORGAN CHASE	Y	Y		150,847		150,847	150,847		150,847		0
MERRILL LYNCH	Y	N		2,128,663		2,128,663	2,128,663		2,128,663		0
MORGAN STANLEY	Y	Y	40,000	7,092,384		7,052,384	7,092,384		7,052,384		0
SOCIETE GENERALE	Y	Y		541,412		541,412	541,412		541,412		0
WELLS FARGO	Y	N		913,799		913,799	913,799		913,799		0
0299999. Total NAIC 1 Designation			40,000	15,853,279	0	15,813,279	15,853,279	0	15,813,279	0	0
0999999. Gross Totals			40,000	15,853,279	0	15,813,279	15,853,279	0	15,813,279	0	0
1. Offset per SSAP No. 64											
2. Net after right of offset per SSAP No. 64				15,853,279	0						

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

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

Sch. DL - Pt. 1
NONE

Sch. DL - Pt. 2
NONE

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1		2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
						6	7	8	
Depository		Code	Rate of Interest	Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	First Month	Second Month	Third Month	*
Open Depositories									
PNC Bank	Pittsburgh, PA					2,275,689	426,464	(3,713,952)	XXX
The Bank of New York Mellon	New York, NY		0.100	36	10	1,500,055	8,913	15,821	XXX
The Neighborhood National Bank	National City, CA		0.200	50	17	100,000	100,000	100,000	XXX
0199999. Total Open Depositories		XXX	XXX	86	27	3,875,744	535,377	(3,598,131)	XXX
0399999. Total Cash on Deposit		XXX	XXX	86	27	3,875,744	535,377	(3,598,131)	XXX
0599999. Total Cash		XXX	XXX	86	27	3,875,744	535,377	(3,598,131)	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

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

NONE