



QUARTERLY STATEMENT

As of March 31, 2018
of the Condition and Affairs of the

GREAT AMERICAN LIFE INSURANCE COMPANY

NAIC Group Code.....0084, 0084

NAIC Company Code..... 63312

Employer's ID Number.....
13-1935920

(Current Period) (Prior Period)

Organized under the Laws of OH

State of Domicile or Port of Entry OH

Country of Domicile US

Incorporated/Organized..... December 29, 1961

Commenced Business..... August 13, 1963

Statutory Home Office

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

Main Administrative Office

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

513-357-3300
(Area Code) (Telephone Number)

Mail Address

Post Office Box 5420 .. Cincinnati .. OH .. US .. 45201
(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

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(Name)
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(E-Mail Address)

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(Area Code) (Telephone Number) (Extension)
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OFFICERS

Name	Title	Name	Title
1. Stephen Craig Lindner	President	2. John Paul Gruber	Secretary
3. Christopher Patrick Miliano	Treasurer	4. Richard Lee Sutton	Appointed Actuary
OTHER			
Adrienne Susan Baglier	Senior Vice President	Michael Harrison Haney	Vice President
Mark Francis Muething	Executive Vice President	Brian Patrick Sponaugle	Vice President

DIRECTORS OR TRUSTEES

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

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

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

(Signature)

John Paul Gruber

1. (Printed Name)

Secretary

(Title)

(Signature)

Christopher Patrick Miliano

2. (Printed Name)

Treasurer

(Title)

(Signature)

Mark Francis Muething

3. (Printed Name)

Executive Vice President

(Title)

Subscribed and sworn to before me

This _____ day of May 2018

a. Is this an original filing?

b. If no:

1. State the amendment number

2. Date filed

3. Number of pages attached

Yes [X] No []

Statement as of March 31, 2018 of the

GREAT AMERICAN LIFE INSURANCE COMPANY

ASSETS

	Current Statement Date			4 December 31 Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
1. Bonds.....	27,819,999,462		27,819,999,462	27,112,701,758
2. Stocks:				
2.1 Preferred stocks.....	170,998,994		170,998,994	118,135,463
2.2 Common stocks.....	935,546,538		935,546,538	907,360,930
3. Mortgage loans on real estate:				
3.1 First liens.....	976,481,357		976,481,357	972,854,721
3.2 Other than first liens.....			0	
4. Real estate:				
4.1 Properties occupied by the company (less \$.....0 encumbrances).....			0	
4.2 Properties held for the production of income (less \$.....0 encumbrances).....	94,809,930		94,809,930	89,613,632
4.3 Properties held for sale (less \$.....0 encumbrances).....			0	
5. Cash (\$....61,114,547), cash equivalents (\$....295,706,444) and short-term investments (\$....324,834,325).....	681,655,316		681,655,316	727,873,844
6. Contract loans (including \$.....0 premium notes).....	100,934,193		100,934,193	102,753,867
7. Derivatives.....	575,826,156		575,826,156	683,398,322
8. Other invested assets.....	896,717,822	1,000	896,716,822	851,721,804
9. Receivables for securities.....	2,262,469		2,262,469	5,268,323
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).....	32,255,232,237	1,000	32,255,231,237	31,571,682,664
13. Title plants less \$.....0 charged off (for Title insurers only).....			0	
14. Investment income due and accrued.....	262,267,003	439,794	261,827,209	267,040,172
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection.....	1,522,006	5,628	1,516,378	1,409,515
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$.....0 earned but unbilled premiums).....	9,866,763	2,011,971	7,854,792	7,944,869
15.3 Accrued retrospective premiums (\$.....0) and contracts subject to redetermination (\$.....0).....			0	
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers.....	4,233,298		4,233,298	2,598,768
16.2 Funds held by or deposited with reinsured companies.....			0	
16.3 Other amounts receivable under reinsurance contracts.....	5,713,264		5,713,264	5,678,533
17. Amounts receivable relating to uninsured plans.....			0	
18.1 Current federal and foreign income tax recoverable and interest thereon.....	10,558,063		10,558,063	12,506,302
18.2 Net deferred tax asset.....	30,236,520		30,236,520	24,597,362
19. Guaranty funds receivable or on deposit.....	2,324,218		2,324,218	2,529,184
20. Electronic data processing equipment and software.....	1,272,365		1,272,365	1,537,974
21. Furniture and equipment, including health care delivery assets (\$.....0).....			0	
22. Net adjustment in assets and liabilities due to foreign exchange rates.....			0	
23. Receivables from parent, subsidiaries and affiliates.....	1,066,639		1,066,639	199,774
24. Health care (\$.....0) and other amounts receivable.....			0	
25. Aggregate write-ins for other than invested assets.....	689,677,658	3,784,743	685,892,915	678,908,996
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25).....	33,273,970,034	6,243,136	33,267,726,898	32,576,634,113
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts.....			0	
28. Total (Lines 26 and 27).....	33,273,970,034	6,243,136	33,267,726,898	32,576,634,113

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. Funds held as collateral.....	356,308,792		356,308,792	388,616,053
2502. Company-owned life insurance.....	190,418,162		190,418,162	189,002,439
2503. Interest rate swap collateral receivable.....	106,661,024		106,661,024	69,894,658
2598. Summary of remaining write-ins for Line 25 from overflow page.....	36,289,680	3,784,743	32,504,937	31,395,846
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....	689,677,658	3,784,743	685,892,915	678,908,996

Statement as of March 31, 2018 of the

GREAT AMERICAN LIFE INSURANCE COMPANY

LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31 Prior Year
1. Aggregate reserve for life contracts \$.....28,713,633,293 less \$.....0 included in Line 6.3 (including \$.....17,439,123 Modco Reserve).....	28,713,633,293	28,031,503,714
2. Aggregate reserve for accident and health contracts (including \$.....0 Modco Reserve).....	39,841,487	38,854,698
3. Liability for deposit-type contracts (including \$.....0 Modco Reserve).....	1,281,805,268	1,276,130,691
4. Contract claims:		
4.1 Life.....	181,967,675	148,408,178
4.2 Accident and health.....	335,839	349,753
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 \$.....50,123 accident and health premiums.....	423,017	270,063
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 \$....145,399 ceded.....	145,399	
9.4 Interest Maintenance Reserve.....	47,511,867	52,202,829
10. Commissions to agents due or accrued - life and annuity contracts \$....5,174,598, accident and health \$.....0 and deposit-type contract funds \$.....0.....	5,174,598	5,400,253
11. Commissions and expense allowances payable on reinsurance assumed.....		
12. General expenses due or accrued.....	20,977,486	23,585,347
13. Transfers to Separate Accounts due or accrued (net) (including \$.....0 accrued for expense allowances recognized in reserves, net of reinsured allowances).....		
14. Taxes, licenses and fees due or accrued, excluding federal income taxes.....	6,833,230	6,905,411
15.1 Current federal and foreign income taxes, including \$.....0 on realized capital gains (losses).....		
15.2 Net deferred tax liability.....		
16. Unearned investment income.....	439,974	426,637
17. Amounts withheld or retained by company as agent or trustee.....	52,863	17,786
18. Amounts held for agents' account, including \$....1,349,298 agents' credit balances.....	1,349,298	1,032,612
19. Remittances and items not allocated.....	41,588,879	24,714,060
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.....	289,383,826	297,049,664
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.....	776,498	3,164,659
24.05 Drafts outstanding.....		
24.06 Liability for amounts held under uninsured plans.....		
24.07 Funds held under coinsurance.....		
24.08 Derivatives.....	60,752,776	30,891,564
24.09 Payable for securities.....	60,659,902	98,190,940
24.10 Payable for securities lending.....		
24.11 Capital notes \$.....0 and interest thereon \$.....0.....		
25. Aggregate write-ins for liabilities.....	375,093,895	406,022,258
26. Total liabilities excluding Separate Accounts business (Lines 1 to 25).....	31,128,747,070	30,445,121,117
27. From Separate Accounts statement.....		
28. Total liabilities (Lines 26 and 27).....	31,128,747,070	30,445,121,117
29. Common capital stock.....	2,512,500	2,512,500
30. Preferred capital stock.....		
31. Aggregate write-ins for other-than-special surplus funds.....	0	0
32. Surplus notes.....		
33. Gross paid in and contributed surplus.....	810,942,560	810,751,297
34. Aggregate write-ins for special surplus funds.....	0	0
35. Unassigned funds (surplus).....	1,325,524,768	1,318,249,199
36. Less treasury stock, at cost:		
36.1 0.000 shares common (value included in Line 29 \$.....0).....		
36.2 0.000 shares preferred (value included in Line 30 \$.....0).....		
37. Surplus (Total Lines 31 + 32 + 33 + 34 + 35 - 36) (including \$.....0 in Separate Accounts Statement).....	2,136,467,328	2,129,000,496
38. Totals of Lines 29, 30 and 37.....	2,138,979,828	2,131,512,996
39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3).....	33,267,726,898	32,576,634,113
DETAILS OF WRITE-INS		
2501. Liability for funds held as collateral.....	356,832,210	388,616,053
2502. Unclaimed property.....	11,934,854	10,588,344
2503. Accounts payable.....	6,103,121	5,924,594
2598. Summary of remaining write-ins for Line 25 from overflow page.....	223,710	893,267
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....	375,093,895	406,022,258
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.....	1,097,591,803	1,242,534,138	4,134,915,815
2. Considerations for supplementary contracts with life contingencies.....			
3. Net investment income.....	463,199,803	397,861,803	1,727,427,759
4. Amortization of Interest Maintenance Reserve (IMR).....	3,498,457	4,520,250	17,735,260
5. Separate Accounts net gain from operations excluding unrealized gains or losses.....			
6. Commissions and expense allowances on reinsurance ceded.....	1,617,836	2,083,552	6,403,890
7. Reserve adjustments on reinsurance ceded.....	(898,369)	(636,117)	(2,211,600)
8. Miscellaneous Income:			
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts.....			
8.2 Charges and fees for deposit-type contracts.....	1,956,880	2,494,821	7,173,377
8.3 Aggregate write-ins for miscellaneous income.....	18,921,617	16,091,849	69,210,248
9. Totals (Lines 1 to 8.3).....	1,585,888,027	1,664,950,296	5,960,654,749
10. Death benefits.....	8,757,145	6,038,632	20,199,979
11. Matured endowments (excluding guaranteed annual pure endowments).....	1,090,466	471,474	3,125,713
12. Annuity benefits.....	190,534,611	156,621,076	537,343,444
13. Disability benefits and benefits under accident and health contracts.....	590,167	541,809	2,320,544
14. Coupons, guaranteed annual pure endowments and similar benefits.....			
15. Surrender benefits and withdrawals for life contracts.....	381,606,467	321,171,806	1,381,052,538
16. Group conversions.....	131		1,561
17. Interest and adjustments on contract or deposit-type contract funds.....	38,331,337	35,909,137	135,926,200
18. Payments on supplementary contracts with life contingencies.....	1,034	1,034	4,532
19. Increase in aggregate reserves for life and accident and health contracts.....	683,116,367	940,688,900	3,056,325,066
20. Totals (Lines 10 to 19).....	1,304,027,725	1,461,443,868	5,136,299,577
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only).....	61,632,757	69,981,952	240,291,066
22. Commissions and expense allowances on reinsurance assumed.....	170,754	162,652	635,904
23. General insurance expenses.....	24,313,654	23,365,506	90,306,091
24. Insurance taxes, licenses and fees, excluding federal income taxes.....	2,072,974	2,277,099	7,870,018
25. Increase in loading on deferred and uncollected premiums.....	(439,047)	(276,666)	(125,453)
26. Net transfers to or (from) Separate Accounts net of reinsurance.....			
27. Aggregate write-ins for deductions.....	0	0	0
28. Totals (Lines 20 to 27).....	1,391,778,817	1,556,954,411	5,475,277,203
29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28).....	194,109,210	107,995,885	485,377,546
30. Dividends to policyholders.....	3,685	3,903	12,013
31. Net gain from operations after dividends to policyholders and before federal income taxes (Line 29 minus Line 30).....	194,105,525	107,991,982	485,365,533
32. Federal and foreign income taxes incurred (excluding tax on capital gains).....	480,631	54,367,072	176,160,341
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).....	193,624,894	53,624,910	309,205,192
34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of \$.....2,109,726 (excluding taxes of \$.....(642,118) transferred to the IMR).....	4,132,153	(3,661,095)	(45,974,870)
35. Net income (Line 33 plus Line 34).....	197,757,047	49,963,815	263,230,322
CAPITAL AND SURPLUS ACCOUNT			
36. Capital and surplus, December 31, prior year.....	2,131,512,996	1,976,408,770	1,976,408,770
37. Net income (Line 35).....	197,757,047	49,963,815	263,230,322
38. Change in net unrealized capital gains (losses) less capital gains tax of \$.....(13,581,964).....	(188,900,991)	82,764,838	200,863,834
39. Change in net unrealized foreign exchange capital gain (loss).....			
40. Change in net deferred income tax.....	(7,942,806)	876,160	(45,762,043)
41. Change in nonadmitted assets.....	(874,466)	7,603,111	14,179,118
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.....	7,665,838	(42,540,049)	(51,860,127)
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.....	(429,053)	(755,460)	(1,276,224)
52. Dividends to stockholders.....		(35,000,000)	(225,000,000)
53. Aggregate write-ins for gains and losses in surplus.....	191,263	169,689	729,346
54. Net change in capital and surplus (Lines 37 through 53).....	7,466,832	63,082,104	155,104,226
55. Capital and surplus as of statement date (Lines 36 + 54).....	2,138,979,828	2,039,490,874	2,131,512,996
DETAILS OF WRITE-INS			
08.301. Contractual rider fee income.....	15,529,434	13,509,059	59,283,800
08.302. Interest on company-owned life insurance.....	1,415,723	1,538,042	5,820,055
08.303. Reinsurance experience refund.....	1,969,792	1,037,817	4,080,201
08.398. Summary of remaining write-ins for Line 8.3 from overflow page.....	6,668	6,931	26,192
08.399. Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above).....	18,921,617	16,091,849	69,210,248
2701.			
2702.			
2703.			
2798. Summary of remaining write-ins for Line 27 from overflow page.....	0	0	0
2799. Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above).....	0	0	0
5301. Employee and agent stock option contribution.....	191,263	169,689	729,346
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).....	191,263	169,689	729,346

Statement as of March 31, 2018 of the

GREAT AMERICAN LIFE INSURANCE COMPANY

CASH FLOW

	1 Current Year to Date	2 Prior Year To Date	3 Prior Year Ended December 31
CASH FROM OPERATIONS			
1. Premiums collected net of reinsurance.....	1,097,646,832	1,242,775,632	4,135,751,865
2. Net investment income.....	542,489,395	451,362,737	1,966,229,693
3. Miscellaneous income.....	16,003,841	13,939,970	60,706,133
4. Total (Lines 1 through 3).....	1,656,140,068	1,708,078,339	6,162,687,691
5. Benefit and loss related payments.....	550,558,300	464,096,599	1,936,209,609
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts.....			
7. Commissions, expenses paid and aggregate write-ins for deductions.....	89,716,939	101,323,833	336,651,854
8. Dividends paid to policyholders.....	3,685	3,903	12,013
9. Federal and foreign income taxes paid (recovered) net of \$.....1,467,608 tax on capital gains (losses).....			200,594,916
10. Total (Lines 5 through 9).....	640,278,924	565,424,335	2,473,468,392
11. Net cash from operations (Line 4 minus Line 10).....	1,015,861,144	1,142,654,004	3,689,219,299
CASH FROM INVESTMENTS			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds.....	691,323,883	981,047,034	4,179,190,485
12.2 Stocks.....	32,620,595	5,497,579	110,773,382
12.3 Mortgage loans.....	48,294,887	11,380,471	184,321,445
12.4 Real estate.....		1,101,481	1,101,481
12.5 Other invested assets.....	33,942,610	41,665,365	162,329,125
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments.....			21,671
12.7 Miscellaneous proceeds.....			
12.8 Total investment proceeds (Lines 12.1 to 12.7).....	806,181,975	1,040,691,931	4,637,737,589
13. Cost of investments acquired (long-term only):			
13.1 Bonds.....	1,384,446,208	2,047,354,218	6,315,768,397
13.2 Stocks.....	144,256,577	24,632,208	163,714,780
13.3 Mortgage loans.....	51,921,523	23,700,000	267,085,767
13.4 Real estate.....	6,490,652	470,059	6,320,753
13.5 Other invested assets.....	70,983,121	88,543,746	521,808,202
13.6 Miscellaneous applications.....	159,299,950	(160,052,468)	331,824,009
13.7 Total investments acquired (Lines 13.1 to 13.6).....	1,817,398,032	2,024,647,763	7,606,521,908
14. Net increase or (decrease) in contract loans and premium notes.....	(1,819,674)	(1,547,967)	(5,697,438)
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14).....	(1,009,396,383)	(982,407,866)	(2,963,086,881)
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.....	(26,714,357)	(25,654,937)	(194,518,101)
16.5 Dividends to stockholders.....		35,000,000	225,000,000
16.6 Other cash provided (applied).....	(25,968,931)	8,107,845	(15,059,982)
17. Net cash from financing and miscellaneous sources (Lines 16.1 through 16.4 minus Line 16.5 plus Line 16.6).....	(52,683,288)	(52,547,092)	(434,578,083)
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).....	(46,218,528)	107,699,047	291,554,335
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year.....	727,873,844	436,319,508	436,319,508
19.2 End of period (Line 18 plus Line 19.1).....	681,655,316	544,018,555	727,873,844

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

20.0001	Exchanges.....	46,910,353	18,386,514	272,171,145
20.0002	Capitalized interest.....	191,356	340,378	2,294,781
20.0003	Transferred from long-term debt securities to other invested assets.....			103,113,479
20.0004	Securities acquired from dividends/return of capital contribution		116,473	116,473
20.0005	Correction of current year transaction.....		38,765	38,765
20.0006	Transferred from equity to other invested assets.....			1,000

Statement as of March 31, 2018 of the

GREAT AMERICAN LIFE INSURANCE COMPANY

EXHIBIT 1

DIRECT PREMIUMS AND DEPOSIT-TYPE CONTRACTS

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1. Industrial life.....			
2. Ordinary life insurance.....	8,434,299	9,457,252	36,908,078
3. Ordinary individual annuities.....	1,089,956,241	1,234,586,340	4,097,541,543
4. Credit life (group and individual).....			
5. Group life insurance.....			
6. Group annuities.....	2,916,002	3,093,921	17,347,368
7. A&H - group.....	18,887	18,250	78,521
8. A&H - credit (group and individual).....			
9. A&H - other.....	1,661,800	1,846,331	6,923,503
10. Aggregate of all other lines of business.....	0	0	0
11. Subtotal.....	1,102,987,228	1,249,002,094	4,158,799,012
12. Deposit-type contracts.....	3,129,880	5,791,946	14,310,085
13. Total.....	1,106,117,108	1,254,794,040	4,173,109,097

DETAILS OF WRITE-INS

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

NOTES TO FINANCIAL STATEMENTS

Note 1 – Summary of Significant Accounting Policies

A. Accounting Practices

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

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

Net Income	2018	2017
(1) State basis	\$ 197,757,047	\$ 263,230,322
(2) State prescribed practices that increase/(decrease) NAIC SAP	-	-
(3) State permitted practices that increase/(decrease) NAIC SAP	-	-
(4) NAIC SAP	\$ 197,757,047	\$ 263,230,322
Surplus		
(5) Statutory surplus state basis	\$ 2,138,979,828	\$ 2,131,512,996
(6) State prescribed practices that increase/(decrease) NAIC SAP	-	-
(7) State permitted practices that increase/(decrease) NAIC SAP	-	-
(8) NAIC SAP	\$ 2,138,979,828	\$ 2,131,512,996

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
05952XAL8	\$ 6,660,298	\$ 6,383,417	\$ 65,066	\$ 6,595,232	\$ 6,595,232	3/31/2018
45660LPK9	16,040	952	15,032	1,008	1,008	3/31/2018
759676AF6	633,252	477,039	28,952	604,300	604,300	3/31/2018
Total			\$ 109,050			

- (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

\$ 21,370,335

2. 12 Months or Longer

14,430,235
- b. The aggregate related fair value of securities with unrealized losses:

1. Less than 12 Months

\$ 1,984,956,199

2. 12 Months or Longer

443,585,514
- (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. 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. Dollar Repurchase Agreements and/or Securities Lending Transactions – Not applicable.
- F. Repurchase Agreements Transactions Accounted for as Secured Borrowing – Not applicable.
- G. Reverse Repurchase Agreements Transactions Accounted for as Secured Borrowing – Not applicable.
- H. Repurchase Agreements Transactions Accounted for as a Sale – Not applicable.
- I. Reverse Repurchase Agreements Transactions Accounted for as a Sale – Not applicable.
- J. Real Estate – No significant change.
- K. Low Income Housing Tax Credits – Not applicable.
- L. Restricted Assets – No significant change.
- M. Working Capital Finance Investments – Not applicable.
- N. Offsetting and Netting of Assets and Liabilities – Not applicable.
- O. Structured Notes – Not applicable.
- P. 5* Securities

Investment	Number of 5* Securities		Aggregate BACV		Aggregate Fair Value	
	Current Year	Prior Year	Current Year	Prior Year	Current Year	Prior Year
(1) Bonds - AC	5	5	\$ 2,080,642	\$ 799,262	\$ 3,176,297	\$ 1,837,337
(2) LB&SS - AC	4	4	3,294,020	3,489,007	4,445,878	4,767,061
(3) Preferred Stock - AC	8	9	6,197,745	7,996,036	6,428,114	10,173,307
(4) Preferred Stock - FV	1	-	-	-	-	-
(5) Total (1+2+3+4)	18	18	\$ 11,572,407	\$ 12,284,305	\$ 14,050,289	\$ 16,777,705

AC - Amortized Cost FV - Fair Value

- Q. Short Sales – Not applicable.
- R. Prepayment Penalties and Acceleration Fees

	General Account	Separate Account
(1) Number of CUSIPS	20	0
(2) Aggregate amount of investment income	\$ 9,287,421	\$ -

Note 6 – Joint Ventures, Partnerships and Limited Liability Companies

No significant change.

Note 7 – Investment Income

No significant change.

Note 8 – Derivative Instruments

No significant change.

NOTES TO FINANCIAL STATEMENTS

Note 9 – Income Taxes

A. Deferred tax assets and deferred tax liabilities

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

	03-2018			12-2017			Change		
	Ordinary	Capital	Total	Ordinary	Capital	Total	Ordinary	Capital	Total
a. Gross deferred tax assets	\$ 144,452,934	\$ 1,508,889	\$ 145,961,823	\$ 150,896,379	\$ 1,508,679	\$ 152,405,058	\$ (6,443,445)	\$ 210	\$ (6,443,235)
b. Statutory valuation allowance adjustment	-	-	-	-	-	-	-	-	-
c. Adjusted gross deferred tax assets	144,452,934	1,508,889	145,961,823	150,896,379	1,508,679	152,405,058	(6,443,445)	210	(6,443,235)
d. Deferred tax assets nonadmitted	11,149,962	(11,149,962)	-	14,973,179	(14,973,179)	-	(3,823,217)	3,823,217	-
e. Subtotal net admitted deferred tax asset	133,302,972	12,658,851	145,961,823	135,923,200	16,481,858	152,405,058	(2,620,228)	(3,823,007)	(6,443,235)
f. Deferred tax liabilities	102,463,110	13,262,193	115,725,303	105,225,426	22,582,270	127,807,696	(2,762,316)	(9,320,077)	(12,082,393)
g. Net admitted deferred tax assets/(net deferred tax liability)	\$ 30,839,862	\$ (603,342)	\$ 30,236,520	\$ 30,697,774	\$ (6,100,412)	\$ 24,597,362	\$ 142,088	\$ 5,497,070	\$ 5,639,158

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

	03-2018			12-2017			Change		
	Ordinary	Capital	Total	Ordinary	Capital	Total	Ordinary	Capital	Total
a. Federal income taxes paid in prior years recoverable through loss carrybacks	\$ -	\$ 1,508,889	\$ 1,508,889	\$ -	\$ -	\$ -	\$ -	\$ 1,508,889	\$ 1,508,889
b. Adjusted gross deferred tax assets expected to be realized (excluding the amount of deferred tax assets from 2(a) above) after application of the threshold limitation. (The lesser of 2(b)1 and 2(b)2 below)									
1. Adjusted gross deferred tax assets expected to be realized following the balance sheet date	30,839,862	-	30,839,862	30,697,774	1,508,679	32,206,453	142,088	(1,508,679)	(1,366,591)
2. Adjusted gross deferred tax assets allowed per limitation threshold	30,839,862	-	30,839,862	30,697,774	1,508,679	32,206,453	142,088	(1,508,679)	(1,366,591)
c. Adjusted gross deferred tax assets (excluding the amount of deferred tax assets from 2(a) and 2(b) above) offset by gross deferred tax liabilities	XXX	XXX	315,806,649	XXX	XXX	310,480,822	XXX	XXX	5,325,827
d. Deferred tax assets admitted as the result of application of SSAP No. 101	102,463,110	11,149,962	113,613,072	105,225,426	14,973,179	120,198,605	(2,762,316)	(3,823,217)	(6,585,533)
	\$ 133,302,972	\$ 12,658,851	\$ 145,961,823	\$ 135,923,200	\$ 16,481,858	\$ 152,405,058	\$ (2,620,228)	\$ (3,823,007)	\$ (6,443,235)

(3) Other admissibility criteria:

	03-2018	12-2017
a. Ratio percentage used to determine recovery period and threshold limitation amount	747%	749%
b. Amount of adjusted capital and surplus used to determine recovery period and threshold limitation in 2(b)2 above	\$ 2,105,377,660	\$ 2,069,872,149

(4) Impact of tax planning strategies:

	03-2018		12-2017		Change	
	Ordinary	Capital	Ordinary	Capital	Ordinary	Capital
a. Determination of adjusted gross deferred tax assets and net admitted deferred tax assets, by tax character as a percentage						
1. Adjusted gross DTAs amount from Note 9A1(c)	\$ 144,452,934	\$ 1,508,889	\$ 150,896,379	\$ 1,508,679	\$ (6,443,445)	\$ 210
2. Percentage of adjusted gross DTAs by tax character attributable to the impact of tax planning strategies	0.0%	0.0%	0.0%	0.0%	0.0%	0.0%
3. Net admitted adjusted gross DTAs amount from Note 9A1(e)	133,302,972	12,658,851	135,923,200	16,481,858	(2,620,228)	(3,823,007)
4. Percentage of net admitted adjusted gross DTAs by tax character admitted because of the impact of tax planning strategies	0.0%	0.0%	0.0%	0.0%	0.0%	0.0%
b. Does the company's tax planning strategies include the use of reinsurance? Yes [] No [X]						

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

NOTES TO FINANCIAL STATEMENTS

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

(1) Current income tax:

	03-2018	12-2017	Change
a. Federal	\$ 480,631	\$ 176,154,026	\$ (175,673,395)
b. Foreign	-	6,315	(6,315)
c. Subtotal	480,631	176,160,341	(175,679,710)
d. Federal income tax (benefit) expense on net capital gains	1,467,608	2,221,494	(753,886)
e. Utilization of capital loss carry-forwards	-	-	-
f. Other	-	-	-
g. Federal and foreign income taxes incurred	<u>\$ 1,948,239</u>	<u>\$ 178,381,835</u>	<u>\$ (176,433,596)</u>

(2) Deferred tax assets:

	03-2018	12-2017	Change
a. Ordinary			
1 Discounting of unpaid losses	\$ -	\$ -	\$ -
2 Unearned premium reserve	-	-	-
3 Policyholder reserve	94,672,092	102,591,407	(7,919,315)
4 Investments	-	-	-
5 Deferred acquisition costs	42,063,582	41,034,969	1,028,613
6 Policyholder dividends accrual	-	-	-
7 Fixed assets	-	-	-
8 Compensation and benefits accrual	28,047	28,047	-
9 Pension accrual	584,846	601,237	(16,391)
10 Receivables - nonadmitted	1,310,849	1,127,211	183,638
11 Net operating loss carry-forward	-	-	-
12 Tax credit carry-forward	-	-	-
13 Other	1,336,628	1,304,228	32,400
14 Accruals	4,456,890	4,209,280	247,610
15 Amortization of intangibles	-	-	-
16 Underwriting expenses	-	-	-
99 Subtotal	<u>\$ 144,452,934</u>	<u>\$ 150,896,379</u>	<u>\$ (6,443,445)</u>
b. Statutory valuation allowance adjustment	-	-	-
c. Nonadmitted	<u>11,149,962</u>	<u>14,973,179</u>	<u>(3,823,217)</u>
d. Admitted ordinary deferred tax assets	<u>\$ 133,302,972</u>	<u>\$ 135,923,200</u>	<u>\$ (2,620,228)</u>
e. Capital			
1 Investments	\$ -	\$ -	\$ -
2 Net capital loss carry-forward	1,508,679	1,508,679	-
3 Real estate	-	-	-
4 Other	-	-	-
5 Non-insurance subsidiaries	210	-	210
99 Subtotal	<u>\$ 1,508,889</u>	<u>\$ 1,508,679</u>	<u>\$ 210</u>
f. Statutory valuation allowance adjustment	-	-	-
g. Nonadmitted	<u>(11,149,962)</u>	<u>(14,973,179)</u>	<u>3,823,217</u>
h. Admitted capital deferred tax assets	<u>\$ 12,658,851</u>	<u>\$ 16,481,858</u>	<u>\$ (3,823,007)</u>
i. Admitted deferred tax assets	<u>\$ 145,961,823</u>	<u>\$ 152,405,058</u>	<u>\$ (6,443,235)</u>

(3) Deferred tax liabilities:

	03-2018	12-2017	Change
a. Ordinary			
1 Investments	\$ 1,093,063	\$ 1,020,770	\$ 72,293
2 Fixed assets	3,196,922	3,305,417	(108,495)
3 Deferred and uncollected premium	1,971,026	1,967,827	3,199
4 Policyholder reserves	9,411,028	9,753,389	(342,361)
5 Other	883,074	502,991	380,083
6 Policy loans	466,614	477,476	(10,862)
7 Other - Reserve transition adjustment	85,441,383	88,197,556	(2,756,173)
99 Subtotal	<u>\$ 102,463,110</u>	<u>\$ 105,225,426</u>	<u>\$ (2,762,316)</u>
b. Capital			
1 Investments	\$ 13,262,193	\$ 22,582,270	\$ (9,320,077)
2 Real estate	-	-	-
3 Other	-	-	-
99 Subtotal	<u>\$ 13,262,193</u>	<u>\$ 22,582,270</u>	<u>\$ (9,320,077)</u>
c. Deferred tax liabilities	<u>\$ 115,725,303</u>	<u>\$ 127,807,696</u>	<u>\$ (12,082,393)</u>

(4) Net deferred tax assets/(liabilities)	<u>\$ 30,236,520</u>	<u>\$ 24,597,362</u>	<u>\$ 5,639,158</u>
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NOTES TO FINANCIAL STATEMENTS

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

	03-2018	12-2017
Provision computed at statutory rate (operations and realized gains/losses)	\$ 40,953,008	\$ 147,885,826
Permanent differences:		
Dividend exclusion	(64,710)	(115,162)
Stock options	(144,855)	(849,947)
Company-owned life insurance	(297,302)	(2,037,020)
Tax exempt interest	(388,021)	(515,783)
Provision to return adjustments	-	(445,975)
Subsidiary contribution	-	3,509,496
Other	(59,810)	(231,880)
Total permanent differences	(954,698)	(686,271)
Timing adjustments:		
Investment differences	(4,474,824)	(20,525,997)
Reserves	(4,820,779)	1,044,425
DAC tax adjustment	1,028,613	3,204,740
Legal services	9,960	340,035
Deferred and uncollected premiums	(3,198)	255,627
Accounts payable	126,667	(702,585)
Provision to return (primarily investment-related items)	-	(1,293,204)
Capital loss carryback	-	2,514,465
Fixed assets	98,034	936,822
Bonus expense	73,912	292,380
Other	(174,640)	(221,162)
Total timing adjustments	(8,136,255)	(14,154,454)
Other adjustments		
Unrealized on options	(29,880,203)	46,290,449
Tax credits	(33,612)	(191,665)
Other	-	(762,050)
Total other adjustments	(29,913,815)	45,336,734
Federal income tax expense on operations and realized gains/losses	\$ 1,948,240	\$ 178,381,835
Gross change in deferred tax asset:		
Timing adjustments	8,136,255	14,154,454
Impact of non-admitted assets	(183,848)	49,203
Unrealized gains/losses	(13,581,964)	16,398,708
Software development	(10,461)	629,650
Impact of Tax Cuts and Jobs Act	-	16,398,241
Other	860	591,806
Total change in deferred tax asset recorded directly to surplus	(5,639,158)	48,222,062
Total statutory income tax expense	\$ (3,690,918)	\$ 226,603,897

E. (1) The Company does not have any operating loss carry-forwards or capital loss carry-forwards available to offset future net income subject to federal income taxes.

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

Period	Ordinary	Capital	Total
2018	\$ -	\$ 1,467,608	\$ 1,467,608
2017	\$ -	\$ -	\$ -
2016	\$ -	\$ 13,226,847	\$ 13,226,847

(3) The Company had no deposits to disclose under Section 6603 of the Internal Revenue Service Code.

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

(2) Tax allocation agreement – No significant change.

G. Federal or Foreign Income Tax Loss Contingencies

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

NOTES TO FINANCIAL STATEMENTS

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

No significant change.

Note 11 – Debt

- A. The Company has no capital notes or reverse repurchase agreements outstanding.
- B. Federal Home Loan Bank Agreements
 - (1) The Company became a member of the Federal Home Loan Bank (“FHLB”) on August 14, 2009. Through its association with the FHLB and by purchasing a set amount of FHLB stock, the Company can enter into deposit contracts. The Company owned \$43,700,000 of FHLB stock at March 31, 2018 and December 31, 2017, respectively. The Company also posted collateral to the FHLB of assets with a fair value of approximately \$1,004,012,384 as of March 31, 2018. The Company’s FHLB borrowing capacity is based on the Company’s estimate of collateral eligible to be pledged with the FHLB. The deposit-type contract liabilities and related assets are accounted for in the Company’s general account.
 - (2) FHLB Capital Stock
 - a. The Company held 250,000 shares of Class B membership stock at March 31, 2018 and December 31, 2017, respectively. The Company held 187,000 shares of activity stock at March 31, 2018 and December 31, 2017, respectively.
 - b. The Company has no membership stock eligible for redemption.
 - (3) Collateral Pledged to FHLB
 - a. The amount of collateral pledged to the FHLB at March 31, 2018 was \$1,004,012,384. The total aggregate borrowing from the FHLB at March 31, 2018 was \$871,000,000.
 - b. The maximum amount of collateral pledged to the FHLB during the period was \$1,004,012,384 (fair value) and \$992,800,088 (carrying amount) at March 31, 2018. The amount borrowed from the FHLB at the time of maximum collateral was \$871,000,000.
 - (4) Borrowing from FHLB
 - a. The Company has accessed a total of \$871,000,000 as part of the funding agreement with the FHLB.
 - b. The maximum amount of borrowings from the FHLB during the period was \$871,000,000.
 - c. The current borrowings are not subject to prepayment penalties.

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

No significant change.

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

No significant change.

Note 14 – Contingencies

No significant change.

Note 15 – Leases

Not applicable.

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

No significant change.

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

The Company has no reportable transactions.

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

Not applicable.

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

Not applicable.

NOTES TO FINANCIAL STATEMENTS

Note 20 – Fair Value Measurements

A.

(1) Fair Value Measurements at Reporting Date

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

	Level 1	Level 2	Level 3	Total
Assets at fair value				
Bonds:				
U.S. Government and government agencies	\$ -	\$ -	\$ 7,629,493	\$ 7,629,493
States, municipalities and political subdivisions	-	-	-	-
Foreign government	-	-	-	-
Residential MBS	-	163,555	166,080	329,635
Commerical MBS	-	-	-	-
Asset backed securities	-	-	1,080,972	1,080,972
All other bonds	-	1,829,411	11,521,698	13,351,109
Total bonds	-	1,992,966	20,398,243	22,391,209
Non-affiliated preferred stock	-	-	-	-
Non-affiliated common stock	402,533,077	440,934	222,866,368	625,840,379
Equity index call options	-	575,826,156	-	575,826,156
Interest rate swaps	-	-	-	-
Total assets at fair value	\$ 402,533,077	\$ 578,260,056	\$ 243,264,611	\$ 1,224,057,744
Liabilities at fair value				
Interest rate swaps	\$ -	\$ 60,752,776	\$ -	\$ 60,752,776
Total liabilities at fair value	-	60,752,776	-	60,752,776

All transfers between fair value levels occur at the end of each quarter. Transfers between Level 1 and Level 2 were a result of increases or decreases in trade frequency. During 2018 there were no transfers between level 1 and level 2.

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

	Beginning Balance at 12/31/2017	Transfers into Level 3	Transfers out of Level 3	Total Gains and (losses) included in Net Income	Total Gains and (losses) included in Surplus	Purchases	Sales	Ending Balance at 3/31/2018
U.S Government and government agencies	\$ 7,629,493	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ 7,629,493
Residential MBS	728	166,081	(653)	-	-	-	(76)	166,080
Asset backed securities	1,188,856	-	-	21,226	(128,937)	-	(173)	1,080,972
All other bonds	13,313,677	-	-	86,289	(86,479)	-	(1,791,789)	11,521,698
Non-affiliated common stock	221,815,737	17,799,600	-	(11,503,401)	(3,349,393)	-	(1,896,175)	222,866,368
Total	\$ 243,948,491	\$ 17,965,681	\$ (653)	\$ (11,395,886)	\$ (3,564,809)	\$ -	\$ (3,688,213)	\$ 243,264,611

(3) Fair Value Recognition of Transfers Between Levels

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

(4) Inputs and Techniques Used in Estimating Fair Value

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

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

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

AFG management 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 AFG'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, AFG communicates directly with the pricing service regarding the methods and assumptions used in pricing, including verifying, on a test basis, the inputs used by the service to value specific securities.

(5) Derivative Assets and Liabilities

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

B. The Company has no additional fair value disclosures.

NOTES TO FINANCIAL STATEMENTS

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

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	Level 1	Level 2	Level 3
Bonds:					
U.S. Government and government agencies	\$ 32,806,440	\$ 32,122,638	\$ 1,103,609	\$ 24,067,404	\$ 7,635,427
States, municipalities and political subdivisions	3,898,849,879	3,780,551,738	-	3,836,690,967	62,158,912
Foreign government	12,400,000	11,171,918	-	12,400,000	-
Residential MBS	2,022,578,244	1,777,648,806	-	1,929,404,027	93,174,217
Commercial MBS	779,307,025	761,926,195	-	737,415,083	41,891,942
Asset backed securities	5,920,262,099	5,807,461,116	-	5,597,100,425	323,161,674
All other bonds	15,755,091,943	15,649,117,051	9,016,165	14,771,454,668	974,621,110
Total bonds	\$ 28,421,295,630	\$ 27,819,999,462	\$ 10,119,774	\$ 26,908,532,574	\$ 1,502,643,282
Non affiliated preferred stock	171,540,330	170,998,995	106,739,147	44,920,700	19,880,483
Non affiliated common stock	625,840,379	625,840,379	402,533,077	440,934	222,866,368
Other investments	239,025,634	230,225,447	-	239,025,634	-
Mortgage loans	965,600,000	976,481,357	-	-	965,600,000
Equity index call options	575,826,156	575,826,156	-	575,826,156	-
Interest rate swaps - assets	-	-	-	-	-
Interest rate swaps - liabilities	(60,752,776)	(60,752,776)	-	(60,752,776)	-
Cash, cash equivalents and short-term investments	681,655,316	681,655,316	681,655,316	-	-
Policy loans	100,934,193	100,934,193	-	-	100,934,193
Total financial instruments	\$ 31,720,964,862	\$ 31,121,208,529	\$ 1,201,047,314	\$ 27,707,993,222	\$ 2,811,924,326

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

Note 21 – Other Items

Per SSAP No. 86, changes in unrealized gains/losses for derivatives (derivative mark-to-market) that hedge against fixed-indexed annuity (“FIA”) reserves are recorded through surplus (Page 4, Line 38), while the mark-to-market for the corresponding reserves is recorded through net operating earnings (Page 4, Line 19).

The following table shows the impact on net operating earnings as if the derivative mark-to-market was recorded through net operating earnings consistent with the corresponding reserve:

	03-2018	12-2017
Net gain from operations after dividends and FIT adjusted for the derivative MTM	\$ 51,338,211	\$ 441,463,619
Derivative mark-to-market recorded directly to surplus	142,286,683	(132,258,427)
Reported net gain from operations after dividends and FIT (Page 4, Line 33)	\$ 193,624,894	\$ 309,205,192

Note 22 – Events Subsequent

The Company paid an ordinary dividend to its parent of \$60,000,000 on April 19, 2018.

Note 23 – Reinsurance

No significant change.

Note 24 – Retrospectively Rated Contracts & Contracts Subject to Redetermination

Not applicable.

Note 25 – Change in Incurred Losses and Loss Adjustment Expenses

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

Note 26 – Intercompany Pooling Arrangements

Not applicable.

Note 27 – Structured Settlements

Not applicable.

Note 28 – Health Care Receivables

Not applicable.

Note 29 – Participating Policies

No significant change.

Note 30 – Premium Deficiency Reserves

Not applicable.

Note 31 – Reserves for Life Contracts and Annuity Contracts

No significant change.

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

No significant change.

NOTES TO FINANCIAL STATEMENTS

Note 33 – Premiums and Annuity Considerations Deferred and Uncollected

No significant change.

Note 34 – Separate Accounts

Not applicable.

Note 35 – Loss/Claim Adjustment Expenses

No significant change.

Statement as of March 31, 2018 of the **GREAT AMERICAN LIFE INSURANCE COMPANY**

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

1.1

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

Yes [☐] No [☒]

1.2

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

Yes [☐] No [☐]

2.1

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

Yes [☐] No [☒]

2.2

If yes, date of change:

3.1

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

Yes [☒] No [☐]

3.2

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

Yes [☐] No [☒]

3.3

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

3.4

Is the reporting entity publicly traded or a member of a publicly traded group?

Yes [☒] No [☐]

3.5

If the response to 3.4 is yes, provide the CIK (Central Index Key) code issued by the SEC for the entity/group.

1042046

4.1

Has the reporting entity been a party to a merger or consolidation during the period covered by this statement?

Yes [☐] No [☒]

4.2

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

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

5.

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

Yes [☐] No [☒] N/A [☐]

6.1

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

12/31/2016

6.2

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

12/31/2016

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).

01/11/2018

6.4

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

6.5

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

Yes [☐] No [☐] N/A [☒]

6.6

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

Yes [☐] No [☐] N/A [☒]

7.1

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

Yes [☐] No [☒]

7.2

If yes, give full information:

8.1

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

Yes [☐] No [☒]

8.2

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

8.3

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

Yes [☒] No [☐]

8.4

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

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

9.1

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

Yes [☒] No [☐]

(a)

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

(b)

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

(c)

Compliance with applicable governmental laws, rules and regulations;

(d)

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

(e)

Accountability for adherence to the code.

9.11

If the response to 9.1 is No, please explain:

9.2

Has the code of ethics for senior managers been amended?

Yes [☐] No [☒]

9.21

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

9.3

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

Yes [☐] No [☒]

9.31

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

Statement as of March 31, 2018 of the **GREAT AMERICAN LIFE INSURANCE COMPANY**

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

FINANCIAL

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

INVESTMENT

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

12. Amount of real estate and mortgages held in other invested assets in Schedule BA:
13. Amount of real estate and mortgages held in short-term investments:
- 14.1 Does the reporting entity have any investments in parent, subsidiaries and affiliates?
- 14.2 If yes, please complete the following:
- \$ 248,978,982
- \$ 0
- Yes [X] No []

	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	305,226,410	309,706,157
14.24 Short-Term Investments	0	0
14.25 Mortgage Loans on Real Estate	0	0
14.26 All Other	1,000	1,000
14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	\$ 305,227,410	\$ 309,707,157
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?
- 15.2 If yes, has a comprehensive description of the hedging program been made available to the domiciliary state?
- If no, attach a description with this statement.
- Yes [X] No []
- Yes [X] No []

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:
- 16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2:
- 16.3 Total payable for securities lending reported on the liability page:
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*?
- \$ 0
- \$ 0
- \$ 0
- 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
The Bank of New York Mellon	One 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?
- 17.4 If yes, give full and complete information relating thereto:
- Yes [] No [X]

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?
- 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]
- 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?
- 18.2 If no, list exceptions:
- Yes [X] No []

Statement as of March 31, 2018 of the

GREAT AMERICAN LIFE INSURANCE COMPANY

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

19. By self-designating 5*GI securities, the reporting entity is certifying the following elements for each self-designated 5*GI security:
- a. Documentation necessary to permit a full credit analysis of the security does not exist.

b. Issuer or obligor is current on all contracted interest and principal payments.

c. The insurer has an actual expectation of ultimate payment of all contracted interest and principal.
- Has the reporting entity self-designated 5*GI securities?

Yes [X] No []

Statement as of March 31, 2018 of the

GREAT AMERICAN LIFE INSURANCE COMPANY

GENERAL INTERROGATORIES (continued)

PART 2 - LIFE & HEALTH

1.

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

1.1

Long-term mortgages in good standing

Amount

1.11

Farm mortgages.....

\$.....

1.12

Residential mortgages.....

\$.....224,385,876

1.13

Commercial mortgages.....

\$.....752,095,481

1.14

Total mortgages in good standing.....

\$.....976,481,357

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)

\$.....976,481,357

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.....

\$.....

4.

Is the reporting entity licensed or chartered, registered, qualified, eligible or writing business in at least two states?.....

Yes [X]

No []

4.1

If no, does the reporting entity assume reinsurance business that covers risks residing in at least one state other than the state of domicile or the reporting entity?.....

Yes []

No []

Statement as of March 31, 2018 of the

GREAT AMERICAN LIFE INSURANCE COMPANY

SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

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

NONE

Statement as of March 31, 2018 of the

GREAT AMERICAN LIFE INSURANCE COMPANY

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

Current Year to Date - Allocated by States and Territories

			1	Direct Business Only					
				Life Contracts		4	5	6	7
				2	3				
States, Etc.			Active Status (a)	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	101,291	25,275,210	22,842		25,399,343	11,000
2.	Alaska.....	AK	L	2,736				2,736	
3.	Arizona.....	AZ	L	175,870	22,160,305	4,535		22,340,710	
4.	Arkansas.....	AR	L	60,728	5,530,041	188		5,590,956	
5.	California.....	CA	L	1,840,567	110,202,577	1,180		112,044,324	
6.	Colorado.....	CO	L	91,521	13,056,119	28,326		13,175,966	
7.	Connecticut.....	CT	L	122,015	19,553,325	3,443		19,678,783	
8.	Delaware.....	DE	L	23,053	6,801,505			6,824,558	
9.	District of Columbia.....	DC	L	10,235	720,183			730,418	
10.	Florida.....	FL	L	670,174	84,046,782	100,521		84,817,478	156,791
11.	Georgia.....	GA	L	326,895	24,923,862	21,823		25,272,580	30,900
12.	Hawaii.....	HI	L	78,243	10,163,602			10,241,844	30,000
13.	Idaho.....	ID	L	37,679	5,134,960	1,840		5,174,478	
14.	Illinois.....	IL	L	313,573	31,599,416	41,398		31,954,387	
15.	Indiana.....	IN	L	84,009	42,716,469	55,602		42,856,080	
16.	Iowa.....	IA	L	44,080	7,773,422	62,857		7,880,359	83,164
17.	Kansas.....	KS	L	56,492	4,895,492	59,685		5,011,669	
18.	Kentucky.....	KY	L	68,521	16,343,728	116,834		16,529,083	
19.	Louisiana.....	LA	L	82,032	27,433,708			27,515,740	
20.	Maine.....	ME	L	37,732	4,675,376	3,654		4,716,762	
21.	Maryland.....	MD	L	223,611	18,886,146			19,109,756	
22.	Massachusetts.....	MA	L	167,508	12,959,763	564		13,127,834	1,372,533
23.	Michigan.....	MI	L	78,043	50,797,320	3,715		50,879,078	73,200
24.	Minnesota.....	MN	L	147,241	23,456,854	961		23,605,056	
25.	Mississippi.....	MS	L	58,667	8,457,850	1,944		8,518,461	
26.	Missouri.....	MO	L	133,895	48,220,004	61,261		48,415,161	89,303
27.	Montana.....	MT	L	6,057	435,976	7,182		449,215	
28.	Nebraska.....	NE	L	67,727	2,893,421	25,730		2,986,877	
29.	Nevada.....	NV	L	118,663	7,550,974	2,391		7,672,028	
30.	New Hampshire.....	NH	L	25,759	6,404,380	20,667		6,450,806	333,525
31.	New Jersey.....	NJ	L	274,934	41,692,116	3,137		41,970,188	46,651
32.	New Mexico.....	NM	L	75,484	4,017,952			4,093,436	
33.	New York.....	NY	N	65,426	5,028,545	2,186		5,096,157	
34.	North Carolina.....	NC	L	370,933	35,491,980	407,582		36,270,495	
35.	North Dakota.....	ND	L	19,126	2,774,670			2,793,797	205,000
36.	Ohio.....	OH	L	219,150	51,830,463	19,535		52,069,148	167,112
37.	Oklahoma.....	OK	L	183,045	4,096,342	47,515		4,326,901	
38.	Oregon.....	OR	L	45,725	14,328,263	13,148		14,387,137	
39.	Pennsylvania.....	PA	L	403,845	69,913,456	8,986		70,326,287	269,000
40.	Rhode Island.....	RI	L	22,255	3,610,390	(1,582)		3,631,063	
41.	South Carolina.....	SC	L	152,581	24,903,915	135,104		25,191,600	
42.	South Dakota.....	SD	L	14,994	1,898,036			1,913,031	
43.	Tennessee.....	TN	L	171,195	39,924,318	91,740		40,187,254	
44.	Texas.....	TX	L	917,776	46,059,718	69,483		47,046,977	86,707
45.	Utah.....	UT	L	45,748	18,255,932	20,711		18,322,391	156,747
46.	Vermont.....	VT	L	12,656	2,192,953	5,557		2,211,166	
47.	Virginia.....	VA	L	348,315	17,736,581	60,499		18,145,396	
48.	Washington.....	WA	L	160,340	33,026,117	70,578		33,257,035	
49.	West Virginia.....	WV	L	38,530	7,472,257	2,167		7,512,954	
50.	Wisconsin.....	WI	L	94,847	24,003,557	59,102		24,157,506	18,245
51.	Wyoming.....	WY	L	7,071	1,537,078			1,544,149	
52.	American Samoa.....	AS	N					0	
53.	Guam.....	GU	N	28,473				28,473	
54.	Puerto Rico.....	PR	N	169	8,686			8,855	
55.	US Virgin Islands.....	VI	L	1,779				1,779	
56.	Northern Mariana Islands.....	MP	N					0	
57.	Canada.....	CAN	N	138				138	
58.	Aggregate Other Alien.....	OT	.XXX.	6,853	150	0	0	7,003	0
59.	Subtotal.....	.XXX.		8,936,002	1,092,872,243	1,664,592	0	1,103,472,837	3,129,880
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.		43,199		25,790		68,989	
94.	Aggregate other amounts not allocable by State.....	.XXX.		0	0	0	0	0	0
95.	Totals (Direct Business).....	.XXX.		8,979,202	1,092,872,243	1,690,382	0	1,103,541,827	3,129,880
96.	Plus Reinsurance Assumed.....	.XXX.		1,392,850	112,721	849,018		2,354,589	
97.	Totals (All Business).....	.XXX.		10,372,051	1,092,984,964	2,539,400	0	1,105,896,416	3,129,880
98.	Less Reinsurance Ceded.....	.XXX.		6,028,838	8,621	1,690,382		7,727,841	
99.	Totals (All Business) less Reinsurance Ceded.....	.XXX.		4,343,213	1,092,976,343	849,018	0	1,098,168,574	3,129,880
DETAILS OF WRITE-INS									
58001.	Other Alien.....	.XXX.		6,853	150			7,003	
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.		6,853	150	0	0	7,003	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
(a) Active Status Count									
L - Licensed or Chartered - Licensed insurance carrier or domiciled RRG.....				51	R - Registered - Non-domiciled RRGs.....				0
E - Eligible - Reporting entities eligible or approved to write surplus lines in the state.....				0	Q - Qualified - Qualified or accredited reinsurer.....				0
					N - None of the above - Not allowed to write business in the state				6

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	
Great Southwest Corporation	DE	95-2802826	
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	
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. (77%) ^	BMU	98-0606803	
GAI Indemnity, Ltd. #	GBR	98-0556144	
Neon Capital Limited	GBR		
Neon Holdings (U.K.) Limited	GBR		
Beat Capital Partners Limited (26.96%)	GBR		
Tarian Underwriting Limited (60%)	GBR		
Lavenham Underwriting Limited #	GBR	98-0412245	
Neon Italy S.R.L. (60%)	ITA		
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		
Orca Services S/A (85%)	DNK		
Sampford Underwriting Limited #	GBR	98-0431601	
Helium Holdings Limited	BMU		
Neon Employee Ownership LLC (23.35%)	DE		
GAI Australia Pty Ltd	AUS		

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

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

	Domiciliary Location	FEIN	NAIC Co. Code
American Financial Group, Inc.	OH	31-1544320	
Great American Financial Resources, Inc. ^	DE	06-1356481	
AAG Insurance Agency, Inc.	KY	31-1422717	
Ceres Group, Inc.	DE	34-1017531	
Continental General Corporation	NE	47-0717079	
QQAAgency of Texas, Inc.	TX	34-1947042	
Great American Advisors, Inc.	OH	31-1395344	
Great American Life Insurance Company *	OH	13-1935920	63312
Annuity Investors Life Insurance Company *	OH	31-1021738	93661
Bay Bridge Marina Hemingway's Restaurant, LLC (85%)	MD	27-4078277	
Bay Bridge Marina Management (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	
Great American Holding (Europe) Limited	GBR		
Great American Europe Limited	GBR		
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 Empire Surplus Lines Insurance Company *	DE	31-0912199	35351
American Empire Insurance Company *	OH	31-0973761	37990
American Empire Underwriters, Inc.	TX	59-1671722	
American Signature Underwriters, Inc.	OH	31-1463075	
Brothers Property Corporation	OH	59-2840291	
Brothers Pennsylvanian Corporation	PA	25-1754638	
Brothers Property Management Corporation	OH	59-2840294	
Crescent Centre Apartments ^	OH	20-4498054	
Crop Managers Insurance Agency, Inc.	KS	31-1277904	
Dempsey & Siders Agency, Inc.	OH	31-0589001	
Eden Park Insurance Brokers, Inc.	CA	31-1341668	
El Aguila, Compañía de Seguros, S.A. de C.V. *	MEX		
Financidora 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	
Global Premier Finance Company	OH	61-1329718	
Great American Agency of Texas, Inc.	TX	74-2693636	
Great American Alliance Insurance Company *	OH	95-1542353	26832
Great American Assurance Company *	OH	15-6020948	26344
Great American Casualty Insurance Company *	OH	61-0983091	39896
Great American Contemporary Insurance Company *	OH	36-4079497	10646
Great American E & S Insurance Company *	DE	31-0954439	37532
Great American Fidelity Insurance Company *	DE	31-1036473	41858
Great American Insurance Agency, Inc.	OH	31-1652643	
Great American Insurance Company of New York *	NY	13-5539046	22136
Great American Lloyd's Insurance Company * @	TX	31-0974853	38024
Great American Lloyd's, Inc.	TX	31-1073664	
Great American Management Services, Inc.	OH	31-0856644	
Great American Protection Insurance Company *	OH	31-1288778	38580
Great American Re Inc.	DE	31-0918893	
Great American Security Insurance Company *	OH	31-1209419	31135
Great American Spirit Insurance Company *	OH	31-1237970	33723
Insurance (GB) Limited *	GBR		
Key Largo Group, Inc.	FL	59-1263251	
PLLS Canada Insurance Brokers Inc. (49%)	CAN	871850814	
Professional Risk Brokers, Inc.	IL	31-1293064	
One East Fourth, Inc.	OH	31-0686194	
Pioneer Carpet Mills, Inc.	OH	31-0883227	
TEJ Holdings, Inc.	OH	31-1119320	
Three East Fourth, Inc.	OH	31-0728327	

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

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NA/IC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
Q13	Members														
			31-1544320		0001042046	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	
			95-2802826				Great Southwest Corporation	DE	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	
			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				Risiko 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...

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

Q13.1

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
0084	American Financial Group, Inc.	63312...	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.....	....
							Beat Capital Partners Limited.....	GBR.....	NIA.....	Neon Holdings (U.K.) Limited.....	Ownership.....	...26.960	American Financial Group, Inc.	N.....	....
							Tarian Underwriting Limited.....	GBR.....	NIA.....	Beat Capital Partners Limited.....	Ownership.....	...60.000	American Financial Group, Inc.	N.....	....
			98-0412245				Lavenham Underwriting Limited.....	GBR.....	IA.....	Neon Holdings (U.K.) Limited.....	Ownership.....	...100.000	American Financial Group, Inc.	N.....	....
							Neon Italy S.R.L.....	ITA.....	NIA.....	Neon Holdings (U.K.) Limited.....	Ownership.....	...60.000	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.....	....
							Orca Services S/A.....	DNK.....	NIA.....	Neon Holdings (U.K.) Limited.....	Ownership.....	...85.000	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.....	....
							Helium Holdings Limited.....	BMU.....	NIA.....	American Financial Group, Inc.....	Ownership.....	...100.000	American Financial Group, Inc.	N.....	6...
							Neon Employee Ownership LLC.....	DE.....	NIA.....	Helium Holdings Limited.....	Ownership.....	...23.350	.....	.....N.....	6...
							GAI Australia Pty Ltd.....	AUS.....	NIA.....	Neon Employee Ownership LLC.....	Ownership.....	...100.000	American Financial Group, Inc.	N.....	6...
			06-1356481				Great American Financial Resources, Inc.....	DE.....	UDP.....	American Financial Group, Inc.....	Ownership.....	...100.000	American Financial Group, Inc.	N.....	1...
			31-1422717				AAG Insurance Agency, Inc.....	KY.....	NIA.....	Great American Financial Resources, Inc.....	Ownership.....	...100.000	American Financial Group, Inc.	N.....	....
			34-1017531				Ceres Group, Inc.....	DE.....	NIA.....	Great American Financial Resources, Inc.....	Ownership.....	...100.000	American Financial Group, Inc.	N.....	....
			47-0717079				Continental General Corporation.....	NE.....	NIA.....	Ceres Group, Inc.....	Ownership.....	...100.000	American Financial Group, Inc.	N.....	....
			34-1947042				QQAgency of Texas, Inc.....	TX.....	NIA.....	Ceres Group, Inc.....	Ownership.....	...100.000	American Financial Group, Inc.	N.....	....
			31-1395344				Great American Advisors, Inc.....	OH.....	NIA.....	Great American Financial Resources, Inc.....	Ownership.....	...100.000	American Financial Group, Inc.	N.....	....
			13-1935920				Great American Life Insurance Company.....	OH.....	RE.....	Great American Financial Resources, Inc.....	Ownership.....	...100.000	American Financial Group, Inc.	N.....	....
			31-1021738				Annuity Investors Life Insurance Company.....	OH.....	DS.....	Great American Life Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc.	N.....	....
			27-4078277				Bay Bridge Marina Hemingway's Restaurant, LLC.....	MD.....	DS.....	Great American Life Insurance Company.....	Ownership.....	...85.000	American Financial Group, Inc.	N.....	....
			27-0513333				Bay Bridge Marina Management.....	MD.....	DS.....	Great American Life Insurance Company.....	Ownership.....	...85.000	American Financial Group, Inc.	N.....	....
			20-1246122				Brothers Management, LLC.....	FL.....	DS.....	Great American Life Insurance Company.....	Ownership.....	...99.000	American Financial Group, Inc.	Y.....	....
			81-3737639				Charleston Harbor Fishing, LLC.....	SC.....	DS.....	Great American Life Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc.	N.....	....
			47-5618395				GA Key Lime, LLC.....	OH.....	DS.....	Great American Life Insurance Company.....	Ownership.....	...50.000	American Financial Group, Inc.	N.....	2...
			47-5618395				GA Key Lime, LLC.....	OH.....	DS.....	Great American Insurance Company.....	Ownership.....	...50.000	American Financial Group, Inc.	N.....	2...
			20-4604276				GALIC - Bay Bridge Marina, LLC.....	MD.....	DS.....	Great American Life Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc.	N.....	....
			31-1391777				GALIC Brothers, Inc.....	OH.....	DS.....	Great American Life Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc.	Y.....	....
			26-3260520				Manhattan National Holding Corporation.....	OH.....	DS.....	Great American Life Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc.	Y.....	....

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

Q13.2

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
0084	American Financial Group, Inc.	67083...	45-0252531				Manhattan National Life Insurance Company.....	OH.....	DS.....	Manhattan National Holding Corporation.....	Ownership.....	...100.000	American Financial Group, Inc.	N.....	....
			52-2179330				Skipjack Marina Corp.....	MD.....	DS.....	Great American Life Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc.	N.....	....
			42-1575938				Great American Holding, Inc.....	OH.....	NIA.....	American Financial Group, Inc.....	Ownership.....	...100.000	American Financial Group, Inc.	N.....	....
			27-3062314				Agricultural Services, LLC.....	OH.....	NIA.....	Great American Holding, Inc.....	Ownership.....	...100.000	American Financial Group, Inc.	N.....	....
							Great American Holding (Europe) Limited.....	GBR.....	NIA.....	Great American Holding, Inc.....	Ownership.....	...100.000	American Financial Group, Inc.	N.....	....
							Great American Europe Limited.....	GBR.....	NIA.....	Great Amerian Holding (Europe) Limted.....	Ownership.....	...100.000	American Financial Group, Inc.	N.....	....
			AA-1784136				Great American International Insurance Designated Activity Company.....	IRL.....	IA.....	Great American Holding, Inc.....	Ownership.....	...100.000	American Financial Group, Inc.	N.....	....
0084	American Financial Group, Inc.	23418...	73-0556513				Mid-Continent Casualty Company.....	OH.....	IA.....	Great American Holding, Inc.....	Ownership.....	...100.000	American Financial Group, Inc.	N.....	....
0084	American Financial Group, Inc.	15380...	73-1406844				Mid-Continent Assurance Company.....	OH.....	IA.....	Mid-Continent Casualty Company.....	Ownership.....	...100.000	American Financial Group, Inc.	N.....	....
0084	American Financial Group, Inc.	13794...	38-3803661				Mid-Continent Excess and Surplus Insurance Company.....	DE.....	IA.....	Mid-Continent Casualty Company.....	Ownership.....	...100.000	American Financial Group, Inc.	N.....	....
			30-0571535				Mid-Continent Specialty Insurance Services, Inc.....	OK.....	NIA.....	Mid-Continent Casualty Company.....	Ownership.....	...100.000	American Financial Group, Inc.	Y.....	....
0084	American Financial Group, Inc.	23426...	73-0773259				Oklahoma Surety Company.....	OH.....	IA.....	Mid-Continent Casualty Company.....	Ownership.....	...100.000	American Financial Group, Inc.	N.....	....
			34-1607394				National Interstate Corporation.....	OH.....	NIA.....	Great American Holding, Inc.....	Ownership.....	...100.000	American Financial Group, Inc.	N.....	....
			34-1899058				American Highways Insurance Agency, Inc.....	OH.....	NIA.....	National Interstate Corporation.....	Ownership.....	...100.000	American Financial Group, Inc.	N.....	....
			31-1548235				Explorer RV Insurance Agency, Inc.....	OH.....	NIA.....	National Interstate Corporation.....	Ownership.....	...100.000	American Financial Group, Inc.	N.....	....
			98-0191335				Hudson Indemnity, Ltd.....	CYM.....	IA.....	National Interstate Corporation.....	Ownership.....	...100.000	American Financial Group, Inc.	N.....	....
			66-0660039				Hudson Management Group, Ltd.....	VIR.....	NIA.....	National Interstate Corporation.....	Ownership.....	...100.000	American Financial Group, Inc.	N.....	....
			34-1607396				National Interstate Insurance Agency, Inc.....	OH.....	NIA.....	National Interstate Corporation.....	Ownership.....	...100.000	American Financial Group, Inc.	N.....	....
			36-4670968				Commercial For Hire Transportation Purchasing Group.....	SC.....	NIA.....	National Interstate Insurance Agency, Inc.....	Management.....	.....	American Financial Group, Inc.	N.....	5..
0084	American Financial Group, Inc.	32620...	34-1607395				National Interstate Insurance Company.....	OH.....	IA.....	National Interstate Corporation.....	Ownership.....	...100.000	American Financial Group, Inc.	N.....	....
0084	American Financial Group, Inc.	11051...	99-0345306				National Interstate Insurance Company of Hawaii, Inc.....	OH.....	IA.....	National Interstate Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc.	N.....	....
			43-1254631				TransProtection Service Company.....	MO.....	NIA.....	National Interstate Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc.	Y.....	....
0084	American Financial Group, Inc.	41106...	95-3623282				Triumphe Casualty Company.....	OH.....	IA.....	National Interstate Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc.	N.....	....
0084	American Financial Group, Inc.	21172...	86-0114294				Vanliner Insurance Company.....	MO.....	IA.....	National Interstate Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc.	Y.....	....
			20-5546054				Safety Claims & Litigation Services, LLC.....	MT.....	NIA.....	National Interstate Corporation.....	Ownership.....	...100.000	American Financial Group, Inc.	N.....	....
			46-4570914				Safety, Claims and Litigation Services, LLC.....	OH.....	NIA.....	National Interstate Corporation.....	Ownership.....	...100.000	American Financial Group, Inc.	N.....	....
0084	American Financial Group, Inc.	22179...	95-2801326				Republic Indemnity Company of America.....	CA.....	IA.....	Great American Holding, Inc.....	Ownership.....	...100.000	American Financial Group, Inc.	N.....	....
0084	American Financial Group, Inc.	43753...	31-1054123				Republic Indemnity Company of California.....	CA.....	IA.....	Republic Indemnity Company of America.....	Ownership.....	...100.000	American Financial Group, Inc.	N.....	....
			59-1683711				Summit Consulting, LLC.....	FL.....	NIA.....	Great American Holding, Inc.	Ownership.....	...100.000	American Financial Group, Inc.	N.....	....
			59-3385208				Heritage Summit Healthcare, LLC.....	FL.....	NIA.....	Summit Consulting, LLC.....	Ownership.....	...100.000	American Financial Group, Inc.	N.....	....
			82-2462705				Summit Real Estate Holdings, LLC.....	FL.....	NIA.....	Summit Consulting, LLC.....	Ownership.....	...100.000	American Financial Group, Inc.	N.....	....
			59-3409855				Summit Holding Southeast, Inc.....	FL.....	NIA.....	Great American Holding, Inc.	Ownership.....	...100.000	American Financial Group, Inc.	N.....	....
0084	American Financial Group, Inc.	10701...	59-1835212				Bridgefield Employers Insurance Company.....	FL.....	IA.....	Summit Holding Southeast, Inc.....	Ownership.....	...100.000	American Financial Group, Inc.	N.....	....
0084	American Financial Group, Inc.	10335...	59-3269531				Bridgefield Casualty Insurance Company.....	FL.....	IA.....	Bridgefield Employers Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc.	N.....	....
0084	American Financial Group, Inc.	16691...	31-0501234				Great American Insurance Company.....	OH.....	UDP.....	American Financial Group, 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 Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc.	N.....	....

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

Q13.3

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
0084	American Financial Group, Inc.	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.....	....
			31-1463075	.....	.....	.....	American Signature Underwriters, Inc.....	OH.....	NIA.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc.	Y.....	....
			59-2840291	.....	.....	.....	Brothers Property Corporation.....	OH.....	NIA.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc.	Y.....	....
			25-1754638	.....	.....	.....	Brothers Pennsylvanian Corporation.....	PA.....	NIA.....	Brothers Property Corporation.....	Ownership.....	...100.000	American Financial Group, Inc.	N.....	....
			59-2840294	.....	.....	.....	Brothers Property Management Corporation.....	OH.....	NIA.....	Brothers Property Corporation.....	Ownership.....	...100.000	American Financial Group, Inc.	N.....	....
			20-4498054	.....	.....	.....	Crescent Centre Apartments.....	OH.....	NIA.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc.	N.....	1...
			31-1277904	.....	.....	.....	Crop Managers Insurance Agency, Inc.....	KS.....	NIA.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc.	Y.....	....
			31-0589001	.....	.....	.....	Dempsey & Siders Agency, Inc.....	OH.....	NIA.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc.	Y.....	....
			31-1341668	.....	.....	.....	Eden Park Insurance Brokers, Inc.....	CA.....	NIA.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc.	Y.....	....
				.....	.....	.....	El Aguila, Compañía de Seguros, S.A. de C.V.....	MEX.....	IA.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc.	Y.....	....
				.....	.....	.....	Financiadora de Primas Condor, S.A. de C.V.....	MEX.....	NIA.....	El Aguila, Compañía de Seguros, S.A. de C.V.....	Ownership.....	...99.000	American Financial Group, Inc.	N.....	....
			39-1404033	.....	.....	.....	Farmers Crop Insurance Alliance, Inc.....	KS.....	NIA.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc.	Y.....	....
			13-3628555	.....	.....	.....	FCIA Management Company, Inc.....	NY.....	NIA.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc.	Y.....	....
				.....	.....	.....	Foreign Credit Insurance Association.....	NY.....	OTH.....	Great American Insurance Company.....	Management....	.....	American Financial Group, Inc.	N.....	3...
			81-0814136	.....	.....	.....	GAI Mexico Holdings, LLC.....	DE.....	NIA.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc.	N.....	....
			31-1753938	.....	.....	.....	GAI Warranty Company.....	OH.....	NIA.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc.	Y.....	....
			31-1765544	.....	.....	.....	GAI Warranty Company of Florida.....	FL.....	NIA.....	GAI Warranty Company.....	Ownership.....	...100.000	American Financial Group, Inc.	N.....	....
			61-1329718	.....	.....	.....	Global Premier Finance Company.....	OH.....	NIA.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc.	Y.....	....
			74-2693636	.....	.....	.....	Great American Agency of Texas, Inc.....	TX.....	NIA.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc.	Y.....	....
0084	American Financial Group, Inc.	26832...	95-1542353	.....	.....	.....	Great American Alliance Insurance Company.....	OH.....	IA.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc.	N.....	....
0084	American Financial Group, Inc.	26344...	15-6020948	.....	.....	.....	Great American Assurance Company.....	OH.....	IA.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc.	N.....	....
0084	American Financial Group, Inc.	39896...	61-0983091	.....	.....	.....	Great American Casualty Insurance Company.....	OH.....	IA.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc.	N.....	....
0084	American Financial Group, Inc.	10646...	36-4079497	.....	.....	.....	Great American Contemporary Insurance Company.....	OH.....	IA.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc.	N.....	....
0084	American Financial Group, Inc.	37532...	31-0954439	.....	.....	.....	Great American E & S Insurance Company.....	DE.....	IA.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc.	N.....	....
0084	American Financial Group, Inc.	41858...	31-1036473	.....	.....	.....	Great American Fidelity Insurance Company.....	DE.....	IA.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc.	N.....	....
			31-1652643	.....	.....	.....	Great American Insurance Agency, Inc.....	OH.....	NIA.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc.	Y.....	....
0084	American Financial Group, Inc.	22136...	13-5539046	.....	.....	.....	Great American Insurance Company of New York.....	NY.....	IA.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc.	N.....	....
0084	American Financial Group, Inc.	38024...	31-0974853	.....	.....	.....	Great American Lloyd's Insurance Company.....	TX.....	IA.....	Great American Insurance Company.....	Other.....	.....	American Financial Group, Inc.	N.....	4...
			31-1073664	.....	.....	.....	Great American Lloyd's, Inc.....	TX.....	NIA.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc.	Y.....	....
			31-0856644	.....	.....	.....	Great American Management Services, Inc.....	OH.....	NIA.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc.	Y.....	....
0084	American Financial Group, Inc.	38580...	31-1288778	.....	.....	.....	Great American Protection Insurance Company.....	OH.....	IA.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc.	N.....	....
			31-0918893	.....	.....	.....	Great American Re Inc.....	DE.....	NIA.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc.	Y.....	....
0084	American Financial Group, Inc.	31135...	31-1209419	.....	.....	.....	Great American Security Insurance Company.....	OH.....	IA.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc.	N.....	....
0084	American Financial Group, Inc.	33723...	31-1237970	.....	.....	.....	Great American Spirit Insurance Company.....	OH.....	IA.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc.	N.....	....
			AA-1120817	.....	.....	.....	Insurance (GB) Limited.....	GBR.....	IA.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc.	Y.....	....

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
.....			59-1263251	.....	.....	.....	Key Largo Group, Inc.....	FL.....	NIA.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc.	Y.....	.....
.....			871850814	.....	.....	.....	PLLS Canada Insurance Brokers Inc.....	CAN.....	NIA.....	Great American Insurance Company.....	Ownership.....	49.000	American Financial Group, Inc.	Y.....	.....
.....			31-1293064	.....	.....	.....	Professional Risk Brokers, Inc.....	IL.....	NIA.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc.	Y.....	.....
.....			31-0686194	.....	.....	.....	One East Fourth, Inc.....	OH.....	NIA.....	American Financial Group, Inc.....	Ownership.....	...100.000	American Financial Group, Inc.	N.....	.....
.....			31-0883227	.....	.....	.....	Pioneer Carpet Mills, Inc.....	OH.....	NIA.....	American Financial Group, Inc.....	Ownership.....	...100.000	American Financial Group, Inc.	N.....	.....
.....			31-1119320	.....	.....	.....	TEJ Holdings, Inc.....	OH.....	NIA.....	American Financial Group, Inc.....	Ownership.....	...100.000	American Financial Group, Inc.	N.....	.....
.....			31-0728327	.....	.....	.....	Three East Fourth, Inc.....	OH.....	NIA.....	American Financial Group, Inc.....	Ownership.....	...100.000	American Financial Group, Inc.	N.....	.....

Asterisk	Explanation
1	Another affiliated company owns 1% or less of the shares.
2	The entity is owned by more than one company within the AFG Group.
3	Great American Insurance Company is the majority member of the Association.
4	Beneficial interest and indirect control is established by trust agreements between Great American Insurance Company and each of the underwriters of the Company.
5	Company is affiliated but not owned.
6	The entity is owned by more than one company within the AFG Group. American Financial Group, Inc. effectively owns 77% of GAI Holding Bermuda Ltd. ; the senior management of Neon Capital Limited, through their ownership of Neon Employee Ownershp LLC,
	owns the remaining 23% of GAI Holding Bermuda Ltd. through their ownership of GAI Australia Pty Ltd.

Statement as of March 31, 2018 of the

GREAT AMERICAN LIFE INSURANCE COMPANY

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

Explanations:

1.

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

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

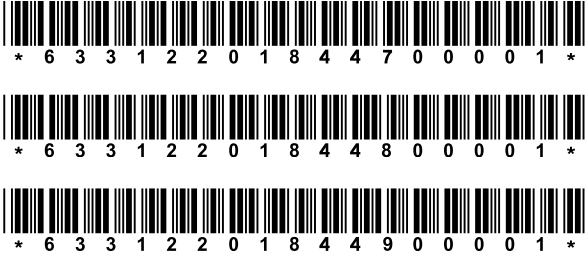
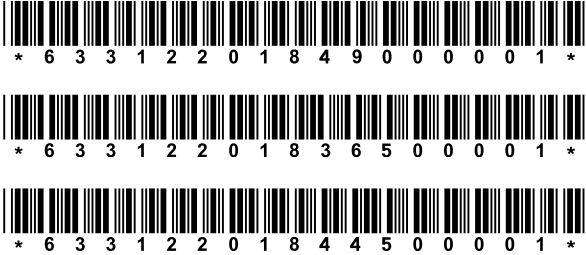
The data for this supplement is not required to be filed.
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The data for this supplement is not required to be filed.
6.

The data for this supplement is not required to be filed.
7.

The data for this supplement is not required to be filed.

Bar Code:



Additional Write-ins for Assets:

	Current Statement Date			4 December 31, Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
2504. Accrued contractual fee income.....	32,504,937		32,504,937	31,327,304
2505. Inventory and prepaid assets on real estate holdings.....	3,139,232	3,139,232	0	
2506. Accounts receivable.....	645,511	645,511	0	68,542
2597. Summary of remaining write-ins for Line 25.....	36,289,680	3,784,743	32,504,937	31,395,846

Additional Write-ins for Liabilities:

	1 Current Statement Date	2 December 31 Prior Year
2504. Unfunded commitment fee liability.....	223,710	893,267
2597. Summary of remaining write-ins for Line 25.....	223,710	893,267

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.....	6,668	6,931	26,192
08.397. Summary of remaining write-ins for Line 8.3.....	6,668	6,931	26,192

Statement as of March 31, 2018 of the

GREAT AMERICAN LIFE INSURANCE COMPANY

SCHEDULE A - VERIFICATION

Real Estate

	1	2
	Year to Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	89,613,632	87,885,464
2. Cost of acquired:		
2.1 Actual cost at time of acquisition.....	.....	.....
2.2 Additional investment made after acquisition.....	6,490,652	6,320,753
3. Current year change in encumbrances.....	.....	.....
4. Total gain (loss) on disposals.....	.....	.....797,682
5. Deduct amounts received on disposals.....	.....	.....1,101,481
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.....	1,294,354	4,288,786
9. Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8).....	94,809,930	89,613,632
10. Deduct total nonadmitted amounts.....	.....	.....
11. Statement value at end of current period (Line 9 minus Line 10).....	94,809,930	89,613,632

SCHEDULE B - VERIFICATION

Mortgage Loans

	1	2
	Year to Date	Prior Year Ended December 31
1. Book value/recorded investment excluding accrued interest, December 31 of prior year.....	972,854,721	890,163,721
2. Cost of acquired:		
2.1 Actual cost at time of acquisition.....	20,271,523	244,098,267
2.2 Additional investment made after acquisition.....	31,650,000	22,987,500
3. Capitalized deferred interest and other.....	.....	.....
4. Accrual of discount.....	.....	.....109,271
5. Unrealized valuation increase (decrease).....	.....	.....
6. Total gain (loss) on disposals.....	.....	.....(182,594)
7. Deduct amounts received on disposals.....	48,294,887	184,321,445
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).....	976,481,357	972,854,721
12. Total valuation allowance.....	.....	.....
13. Subtotal (Line 11 plus Line 12).....	976,481,357	972,854,721
14. Deduct total nonadmitted amounts.....	.....	.....
15. Statement value at end of current period (Line 13 minus Line 14).....	976,481,357	972,854,721

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

	1	2
	Year to Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	851,722,804	503,012,067
2. Cost of acquired:		
2.1 Actual cost at time of acquisition.....	10,900,560	293,873,721
2.2 Additional investment made after acquisition.....	60,082,562	227,934,481
3. Capitalized deferred interest and other.....	.....	.....
4. Accrual of discount.....	80	367
5. Unrealized valuation increase (decrease).....	8,404,005	(2,358,753)
6. Total gain (loss) on disposals.....	.....	.....(3,929,674)
7. Deduct amounts received on disposals.....	33,942,610	162,329,125
8. Deduct amortization of premium and depreciation.....	449,579	1,882,580
9. Total foreign exchange change in book/adjusted carrying value.....	.....	.....
10. Deduct current year's other-than-temporary impairment recognized.....	.....	.....2,597,699
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10).....	896,717,822	851,722,804
12. Deduct total nonadmitted amounts.....	1,000	1,000
13. Statement value at end of current period (Line 11 minus Line 12).....	896,716,822	851,721,804

SCHEDULE D - VERIFICATION

Bonds and Stocks

	1	2
	Year to Date	Prior Year Ended December 31
1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year.....	28,138,198,150	25,826,150,833
2. Cost of bonds and stocks acquired.....	1,575,592,254	6,695,095,508
3. Accrual of discount.....	27,573,808	118,055,678
4. Unrealized valuation increase (decrease).....	(38,428,632)	82,710,755
5. Total gain (loss) on disposals.....	6,903,237	10,839,990
6. Deduct consideration for bonds and stocks disposed of.....	776,847,560	4,514,216,833
7. Deduct amortization of premium.....	10,198,219	30,389,064
8. Total foreign exchange change in book/adjusted carrying value.....	.....	.....
9. Deduct current year's other-than-temporary impairment recognized.....	2,495,981	50,048,717
10. Total investment income recognized as a result of prepayment penalties and/or acceleration fees.....	6,247,937	.....
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10).....	28,926,544,994	28,138,198,150
12. Deduct total nonadmitted amounts.....	.....	.....
13. Statement value at end of current period (Line 11 minus Line 12).....	28,926,544,994	28,138,198,150

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

QS102

NAIC Designation	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. NAIC 1 (a).....	18,359,059,785	1,006,054,691	529,485,075	(29,941,971)	18,805,687,430			18,359,059,785
2. NAIC 2 (a).....	8,360,050,807	471,130,797	167,783,413	(34,104,981)	8,629,293,210			8,360,050,807
3. NAIC 3 (a).....	442,065,250	59,969,358	21,052,922	86,042,798	567,024,484			442,065,250
4. NAIC 4 (a).....	113,719,476	555,155	10,648,418	(10,313,583)	93,312,630			113,719,476
5. NAIC 5 (a).....	17,608,390	9,082	716,024	4,687,121	21,588,569			17,608,390
6. NAIC 6 (a).....	29,823,802		2,081,815	185,477	27,927,464			29,823,802
7. Total Bonds.....	27,322,327,510	1,537,719,083	731,767,667	16,554,861	28,144,833,787	0	0	27,322,327,510
PREFERRED STOCK								
8. NAIC 1.....	10,000,039			(1)	10,000,038			10,000,039
9. NAIC 2.....	93,027,270	48,834,390		(73,781)	141,787,879			93,027,270
10. NAIC 3.....	1,000,000				1,000,000			1,000,000
11. NAIC 4.....	6,112,118	5,901,215			12,013,333			6,112,118
12. NAIC 5.....	7,996,036	1,117		(1,799,409)	6,197,744			7,996,036
13. NAIC 6.....					0			
14. Total Preferred Stock.....	118,135,463	54,736,722	0	(1,873,191)	170,998,994	0	0	118,135,463
15. Total Bonds and Preferred Stock.....	27,440,462,973	1,592,455,805	731,767,667	14,681,670	28,315,832,781	0	0	27,440,462,973

(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 \$.....324,834,325; NAIC 2 \$.....0; NAIC 3 \$.....0; NAIC 4 \$.....0; NAIC 5 \$.....0; NAIC 6 \$.....0.

Statement as of March 31, 2018 of the

GREAT AMERICAN LIFE INSURANCE COMPANY

SCHEDULE DA - PART 1

Short-Term Investments					
	1 Book/Adjusted Carrying Value	2 Par Value	3 Actual Cost	4 Interest Collected Year To Date	5 Paid for Accrued Interest Year To Date
9199999.....	324,834,325	XXX.....	324,814,311	2,344,099	

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.....	209,625,753	413,575,345
2. Cost of short-term investments acquired.....	115,985,153	3,330,901,566
3. Accrual of discount.....	20,210	3,305
4. Unrealized valuation increase (decrease).....		
5. Total gain (loss) on disposals.....		21,671
6. Deduct consideration received on disposals.....	796,791	3,534,876,134
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).....	324,834,325	209,625,753
11. Deduct total nonadmitted amounts.....		
12. Statement value at end of current period (Line 10 minus Line 11).....	324,834,325	209,625,753

Statement as of March 31, 2018 of the

GREAT AMERICAN LIFE INSURANCE COMPANY

SCHEDULE DB - PART A - VERIFICATION

Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book/adjusted carrying value, December 31, prior year (Line 9, prior year).....	652,506,758
2.	Cost paid/(consideration received) on additions.....	124,774,765
3.	Unrealized valuation increase/(decrease).....	(154,662,620)
4.	Total gain (loss) on termination recognized.....	
5.	Considerations received/(paid) on terminations.....	
6.	Amortization.....	(107,545,523)
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).....	515,073,380
10.	Deduct nonadmitted assets.....	
11.	Statement value at end of current period (Line 9 minus Line 10).....	515,073,380

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

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

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

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

Statement as of March 31, 2018 of the

GREAT AMERICAN LIFE INSURANCE COMPANY

SCHEDULE DB - VERIFICATION

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

		Book/Adjusted Carrying Value Check
1.	Part A, Section 1, Column 14.....	515,073,380
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance.....	
3.	Total (Line 1 plus Line 2).....	515,073,380
4.	Part D, Section 1, Column 5.....	575,826,156
5.	Part D, Section 1, Column 6.....	(60,752,776)
6.	Total (Line 3 minus Line 4 minus Line 5).....	0
		Fair Value Check
7.	Part A, Section 1, Column 16.....	515,073,380
8.	Part B, Section 1, Column 13.....	
9.	Total (Line 7 plus Line 8).....	515,073,380
10.	Part D, Section 1, Column 8.....	575,826,156
11.	Part D, Section 1, Column 9.....	(60,752,776)
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

Statement as of March 31, 2018 of the

GREAT AMERICAN LIFE INSURANCE COMPANY

SCHEDULE E - PART 2 - VERIFICATION

Cash Equivalents

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	501,381,793	
2. Cost of cash equivalents acquired.....	819,473,561	1,600,139,489
3. Accrual of discount.....		
4. Unrealized valuation increase (decrease).....		
5. Total gain (loss) on disposals.....		
6. Deduct consideration received on disposals.....	1,025,148,910	1,098,757,696
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).....	295,706,444	501,381,793
11. Deduct total nonadmitted amounts.....		
12. Statement value at end of current period (Line 10 minus Line 11).....	295,706,444	501,381,793

SCHEDULE A - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Description of Property	City	State	Date Acquired	Name of Vendor	Actual Cost at Time of Acquisition	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Additional Investment Made After Acquisition
Acquired by Purchase								
Building, Land, and Improvements.....	Palm Beach.....	FL...	07/16/2004....	Sailfish Marina Resort.....	.....	.....	.....	.....5,483,502
Building, Land, and Improvements.....	Charleston.....	SC...	05/01/2002....	Charleston Harbor Resort and Marina.....	.....	.....	.....	.....495,424
Building, Land, and Improvements.....	Stevenville.....	MD...	05/22/2002....	Bay Bridge Marina.....	.....	.....	.....	.....3,540
Building, Land, and Improvements.....	Whitefield.....	NH...	06/01/2005....	Mountain View Grand Resort LLC.....	.....	.....	.....	.....508,188
0199999. Totals.....	.....	.....	.....	.....	.....0	0	0	6,490,652
0399999. Totals.....	.....	.....	.....	.....	.....0	0	0	6,490,652

QE01

SCHEDULE A - PART 3

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

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

NONE

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
Mortgages in Good Standing - Mezzanine Loans								
US SFE 5.....	Austin.....	TX.....	.....	03/01/2018....	4.750	20,271,523	.....	.....20,028,698
Vaca Morada New.....	New York.....	NY.....	.....	09/26/2017....	3.815	.....	.....31,650,000	61,189,289
0699999. Total - Mortgages in Good Standing - Mezzanine Loans.....				XXX.....	XXX.....	20,271,523	31,650,000	81,217,987
0899999. Total - Mortgages in Good Standing.....				XXX.....	XXX.....	20,271,523	31,650,000	81,217,987
3399999. Total Mortgages.....				XXX.....	XXX.....	20,271,523	31,650,000	81,217,987

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8 + 9 - 10 + 11)	Total Foreign Exchange Change in Book Value	Book Value / Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal

Mortgages Closed by Repayment

633 Folsom.....	San Francisco.....	CA.....	.....	05/27/2010....	03/29/2018....	18,675,736	.....	.....	.....	.....	.....0	.....	.....18,675,736	18,675,736	.....	.....	.....0
One Greenway Centre.....	Franklin.....	TN.....	.....	01/14/2011....	02/12/2018....	20,960,988	.....	.....	.....	.....	.....0	.....	.....20,960,988	20,960,988	.....	.....	.....0
0199999. Total - Mortgages Closed by Repayment.....						39,636,723	0	0	0	0	0	0	39,636,723	39,636,723	0	0	0

Mortgages With Partial Repayments

4S Health Center.....	San Diego.....	CA.....	.....	06/28/2013....	03/12/2018....	68,366	.....	.....	.....	.....	.....0	.....	.....68,366	68,366	.....	.....	.....0
All Seasons.....	West Bloomfield.....	MI.....	.....	03/28/2014....	03/12/2018....	98,543	.....	.....	.....	.....	.....0	.....	.....98,543	98,543	.....	.....	.....0
Amkor Technology Bldg.....	Tempe.....	AZ.....	.....	12/21/2015....	03/12/2018....	54,432	.....	.....	.....	.....	.....0	.....	.....54,432	54,432	.....	.....	.....0
Ben Arnold Beverage.....	Ridgeway.....	SC.....	.....	10/27/2014....	03/12/2018....	82,767	.....	.....	.....	.....	.....0	.....	.....82,767	82,767	.....	.....	.....0
Biltmore Hotel.....	Coral Gables.....	FL.....	.....	08/13/1999....	03/12/2018....	158,300	.....	.....	.....	.....	.....0	.....	.....158,300	158,300	.....	.....	.....0
Chatham Bars Inn.....	Cape Cod.....	MA.....	.....	05/06/2016....	03/12/2018....	132,960	.....	.....	.....	.....	.....0	.....	.....132,960	132,960	.....	.....	.....0
Convention Center Parking Garage	Philadelphia.....	PA.....	.....	01/31/2012....	03/12/2018....	70,036	.....	.....	.....	.....	.....0	.....	.....70,036	70,036	.....	.....	.....0
Embassy Jacksonville.....	Jacksonville.....	FL.....	.....	10/10/2013....	03/12/2018....	63,331	.....	.....	.....	.....	.....0	.....	.....63,331	63,331	.....	.....	.....0
Embassy Memphis.....	Memphis.....	TN.....	.....	11/15/2013....	03/12/2018....	93,301	.....	.....	.....	.....	.....0	.....	.....93,301	93,301	.....	.....	.....0
Franklin Marriot Cool Springs.....	Franklin.....	TN.....	.....	09/24/2014....	03/12/2018....	107,595	.....	.....	.....	.....	.....0	.....	.....107,595	107,595	.....	.....	.....0
Grand AM.....	Austin.....	TX.....	.....	10/23/2017....	02/16/2018....	2,112,422	.....	.....	.....	.....	.....0	.....	.....2,112,422	2,112,422	.....	.....	.....0
Highland Dallas.....	Dallas.....	TX.....	.....	12/18/2015....	03/12/2018....	93,545	.....	.....	.....	.....	.....0	.....	.....93,545	93,545	.....	.....	.....0
Kiewit Energy Building.....	The Woodlands.....	TX.....	.....	03/25/2015....	03/12/2018....	105,345	.....	.....	.....	.....	.....0	.....	.....105,345	105,345	.....	.....	.....0
Las Fuentes.....	Prescott.....	AZ.....	.....	05/29/2015....	03/12/2018....	113,679	.....	.....	.....	.....	.....0	.....	.....113,679	113,679	.....	.....	.....0
L-3 Communications.....	Salt Lake City.....	UT.....	.....	11/08/2013....	03/12/2018....	88,071	.....	.....	.....	.....	.....0	.....	.....88,071	88,071	.....	.....	.....0
McHenry Row.....	Baltimore.....	MD.....	.....	06/29/2012....	03/12/2018....	134,181	.....	.....	.....	.....	.....0	.....	.....134,181	134,181	.....	.....	.....0
Montauk Yacht Club.....	Montauk.....	NY.....	.....	10/19/2012....	03/12/2018....	109,863	.....	.....	.....	.....	.....0	.....	.....109,863	109,863	.....	.....	.....0
Mountain View.....	Tucson.....	AZ.....	.....	06/30/2014....	03/12/2018....	91,441	.....	.....	.....	.....	.....0	.....	.....91,441	91,441	.....	.....	.....0
OCWEN OWLIC.....	Cincinnati.....	OH.....	.....	01/01/2006....	03/12/2018....	2,579	.....	.....	.....	.....	.....0	.....	.....2,579	2,579	.....	.....	.....0
Old Standard.....	Cincinnati.....	OH.....	.....	01/01/2006....	03/12/2018....	11,898	.....	.....	.....	.....	.....0	.....	.....11,898	11,898	.....	.....	.....0
Palomar Commons.....	Carlsbad.....	CA.....	.....	10/17/2013....	03/12/2018....	98,825	.....	.....	.....	.....	.....0	.....	.....98,825	98,825	.....	.....	.....0
Pearland.....	Pearland.....	TX.....	.....	12/06/2013....	03/12/2018....	67,100	.....	.....	.....	.....	.....0	.....	.....67,100	67,100	.....	.....	.....0
Residence Inn Sacramento.....	Sacramento.....	CA.....	.....	11/07/2013....	03/12/2018....	114,186	.....	.....	.....	.....	.....0	.....	.....114,186	114,186	.....	.....	.....0

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8 + 9 - 10 + 11)	Total Foreign Exchange Change in Book Value	Book Value / Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Sandestin.....	Destin.....	FL.....	.....	07/31/2013....	03/12/2018....	276,900	.....	.....	.....	.....	.....0	.....	.....276,900	276,900	.....	.....	.....0
Semoran Commercenter.....	Orlando.....	FL.....	.....	05/17/2013....	03/12/2018....	81,183	.....	.....	.....	.....	.....0	.....	.....81,183	81,183	.....	.....	.....0
Stop N' Go Center.....	Fargo.....	ND.....	.....	03/18/2014....	03/12/2018....	48,606	.....	.....	.....	.....	.....0	.....	.....48,606	48,606	.....	.....	.....0
UIndy Health Pavilion.....	Indianapolis.....	IN.....	.....	09/11/2015....	03/12/2018....	210,785	.....	.....	.....	.....	.....0	.....	.....210,785	210,785	.....	.....	.....0
Vaca Morada New.....	New York.....	NY.....	.....	09/26/2017....	03/09/2018....	3,691,263	.....	.....	.....	.....	.....0	.....	.....3,691,263	3,691,263	.....	.....	.....0
Warner Brothers.....	Burbank.....	CA.....	.....	11/12/2013....	03/12/2018....	66,529	.....	.....	.....	.....	.....0	.....	.....66,529	66,529	.....	.....	.....0
Whispering Wind.....	Phoenix.....	AZ.....	.....	05/17/2013....	03/12/2018....	57,504	.....	.....	.....	.....	.....0	.....	.....57,504	57,504	.....	.....	.....0
Xactware Office Building.....	Lehi.....	UT.....	.....	02/24/2014....	03/12/2018....	152,629	.....	.....	.....	.....	.....0	.....	.....152,629	152,629	.....	.....	.....0
0299999. Total - Mortgages With Partial Repayments.....	.....	.....	.....	.....	.....	.....8,658,164	0	0	0	0	0	0	8,658,164	8,658,164	0	0	0
0599999. Total Mortgages.....	.....	.....	.....	.....	.....	.....48,294,887	0	0	0	0	0	0	48,294,887	48,294,887	0	0	0

Statement as of March 31, 2018 of the **GREAT AMERICAN LIFE INSURANCE COMPANY**

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 Designation	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made after Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated												
000000 00 0	Great American Capital Partners Fund II, LP.....	Los Angeles.....	CA....	Great American Capital Partners Fund II, LP.....	.....	01/12/2018....	.....	.....510,949	700,000	.....	.....	.....2.200
000000 00 0	Gryphon Mezzanine Partners, LP.....	San Francisco.....	CA....	Gryphon Mezzanine Partners, LP.....	.....	11/30/2017....	.....	.....1,449,909	.....	.....	.....	.....6.650
000000 00 0	MCC Senior Loan Strategy JV I LLC.....	New York.....	NY....	MCC Senior Loan Strategy JV I LLC.....	.....	07/16/2015....	.....	.....475,000	.....	.....	.....	.....12.500
000000 00 0	Monarch Capital Partners III, LP.....	New York.....	NY....	Monarch Capital Partners III, L.P.....	.....	01/12/2015....	.....	.....683,068	.....	.....	.....	.....3.050
000000 00 0	Monarch Capital Partners IV, L.P.....	New York.....	NY....	Monarch Capital Partners IV, L.P.....	.....	10/30/2017....	.....	.....1,150,000	.....	.....	.....	.....4.350
000000 00 0	NB Private Equity Credit Opportunities Fund LP.....	New York.....	NY....	NB Private Equity Credit Opportunities Fund LP.....	.....	06/07/2017....	.....	.....392,664	.....	.....	.....	.....0.840
000000 00 0	Sierra Senior Loan Strategy JV I LLC.....	New York.....	NY....	Sierra Senior Loan Strategy JV I LLC.....	.....	07/16/2015....	.....	.....662,500	.....	.....	.....	.....12.500
000000 00 0	TTGA C-1 MMF, LP.....	Cincinnati.....	OH....	TTGA C-1 MMF, LP.....	.....	12/18/2017....	.....	.....4,824,615	.....	.....	.....	.....68.923
000000 00 0	Vida Insurance Credit Opportunity Fund II, LP.....	Austin.....	TX....	Vida Insurance Credit Opportunity Fund II, LP.....	.....	08/02/2017....	.....	.....5,010,507	.....	.....	.....	.....20.450
000000 00 0	Yukon Capital Partners II L.P.....	Minneapolis.....	MN....	Yukon Capital Partners II L.P.....	.....	07/17/2014....	2	574,152	.....	.....	.....	.....2.350
000000 00 0	Yukon Capital Partners III L.P.....	Minneapolis.....	MN....	Yukon Capital Partners III L.P.....	.....	07/18/2017....	2	436,346	.....	.....	.....	.....1.260
1399999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated.....								510,949	16,358,760	0	0	XXX.....

Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated

0.00%

000000	00	0	A&M Capital Partners, LP	Greenwich	CT	A&M Capital Partners, LP	12/06/2013	3	2,364,541	1.880			
000000	00	0	A&M Capital Opportunities Fund, LP	Greenwich	CT	A&M Capital Opportunities Fund, LP	10/21/2016	3	866,231	0.770			
000000	00	0	AMMC CLO 22 UBS Warehouse	George Town	CYM	UBS Securities LLC	01/31/2018	3,500,000	24,500,000	70.000			
000000	00	0	Arclight Energy Partners Fund VI, LP	Boston	MA	Arclight Energy Partners Fund VI, LP	08/04/2015	3	973,924	0.250			
000000	00	0	Bridge Growth Partners L.P.	New York	NY	Bridge Growth Partners L.P.	07/15/2014	3	121,879	4.090			
000000	00	0	Cintrifuse Syndicate Fund I, LLC	Cincinnati	OH	Cintrifuse Syndicate Fund I, LLC	04/29/2013	1	77,473	2.610			
000000	00	0	Cintrifuse Syndicate Fund II, LLC	Cincinnati	OH	Cintrifuse Syndicate Fund II, LLC	09/18/2017	1	59,465	4.530			
000000	00	0	Energy Impact Fund LP	New York	NY	Energy Impact Fund LP	05/11/2017	1	464,360	1.360			
000000	00	0	Greenspring Opportunities IV, LP	Owings Mills	MD	Greenspring Opportunities IV, LP	04/25/2016	1	175,000	1.080			
000000	00	0	Greenspring Opportunities V, LP	Owings Mills	MD	Greenspring Opportunities V, LP	01/22/2018	1	175,000	0.805			
000000	00	0	Greenspring Global Partners VIII, L.P.	Owings Mills	MD	Greenspring Global Partners VIII, L.P.	07/14/2017	1	168,216	11.000			
000000	00	0	Gryphon Partners IV, L.P.	San Francisco	CA	Gryphon Partners IV, L.P.	12/06/2016	3	33,119	6.650			
000000	00	0	LLR Equity Partners V, L.P.	Philadelphia	PA	LLR Equity Partners V, L.P.	03/31/2017	3	700,000	0.890			
000000	00	0	ManchesterStory Venture Fund, L.P.	Des Moines	IA	ManchesterStory Venture Fund, L.P.	03/23/2017	1	38,112	6.450			
000000	00	0	Medley Real D (Annuity) LLC	New York	NY	Medley Real D (Annuity) LLC	03/21/2016	3	15,925	69.320			
000000	00	0	Medley Tactical Opportunities, LLC	New York	NY	Medley Tactical Opportunities, LLC	11/16/2017	1	128,448	68.630			
000000	00	0	NB Secondary Opportunities Fund III L.P.	New York	NY	NB Secondary Opportunities Fund III L.P.	05/23/2013	3	270,000	0.840			
000000	00	0	NB Strategic Co-Investment Partners II L.P.	New York	NY	NB Strategic Co-Investment Partners II L.P.	10/01/2012	3	29,907	0.900			
000000	00	0	NB Strategic Co-Investment Partners III L.P.	New York	NY	NB Strategic Co-Investment Partners III L.P.	01/28/2016	3	863,682	1.140			
000000	00	0	PWP Growth Equity Fund I LLP	New York	NY	PWP Growth Equity Fund I LLP	08/20/2014	3	1,290,604	2.050			
000000	00	0	PWP Growth Equity Fund II LLP	New York	NY	PWP Growth Equity Fund II LLP	02/28/2018	3	475,992	1.202			
000000	00	0	River Cities Capital Fund V, LP	Cincinnati	OH	River Cities Capital Fund V, LP	12/31/2012	3	455,000	1.650			
000000	00	0	River Cities Capital Fund VI, LP	Cincinnati	OH	River Cities Capital Fund VI, LP	02/15/2018	3	250,000	2.500			
000000	00	0	Snow Phipps II, L.P.	Wilmington	DE	Snow Phipps II, L.P.	01/08/2010	3	45,509	1.020			
000000	00	0	Snow Phipps III, L.P.	Wilmington	DE	Snow Phipps III, L.P.	06/08/2016	3	992,791	1.130			
000000	00	0	Solamere Capital Fund II, LP	Boston	MA	Solamere Capital Fund II, LP	08/19/2013	1	129,500	1.780			
000000	00	0	Solamere Capital Fund II-A, LP	Boston	MA	Solamere Capital Fund II-A, LP	08/19/2013	1	43,750	1.890			
000000	00	0	Tritium Partners, LLC	Austin	TX	Tritium Partners, LLC	06/26/2015	3	1,155,951	2.780			
000000	00	0	TriArtisan Orlando Partners, LLC	New York	NY	TriArtisan Orlando Partners, LLC	03/12/2018	1	3,543,750	20.600			
1599999	Total	-	Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated						8,644,742	35,263,387	0	0	XXX

Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated

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 Designation	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	
000000 00 0	Park Meadows CO Investors, LLC.....			Denver.....	CO...	Park Meadows CO Investors, LLC.....	.....	02/28/2017....	.....	.....	90,310	.....	.....	40.000	
000000 00 0	PRCP-Aurora Partners, LP.....			Denver.....	CO...	PRCP-Aurora Partners, LP.....	.....	08/22/2016....	.....	.....	528,409	.....	.....	39.850	
000000 00 0	PRCP-Boca Raton Partners, LP.....			Boca Raton.....	FL....	PRCP-Boca Raton Partners, LP.....	.....	11/27/2017....	.....	.....	7,265,445	.....	.....	40.000	
000000 00 0	PRCP-Dallas Four Partners, LP.....			Lewisville.....	TX....	PRCP-Dallas Four Partners, LP.....	.....	11/06/2015....	.....	.....	297,628	.....	.....	40.000	
000000 00 0	PRCP-Raleigh I Partners LP.....			Raleigh.....	NC....	PRCP-Raleigh I Partners LP.....	.....	04/20/2017....	.....	.....	146,000	.....	.....	40.000	
000000 00 0	Righetti Ranch, L.P.....			San Luis Obispo.....	CA....	Righetti Ranch, L.P.....	.....	06/16/2015....	.....	.....	91,000	.....	.....	62.220	
000000 00 0	TRG Southgate II, L.P.....			Dallas.....	TX....	TRG Southgate II, L.P.....	.....	03/08/2018....	.....	1,723,634	.....	.....	.....	22.500	
000000 00 0	Water Street O'Connor, L.P.....			Atlanta.....	GA....	Water Street O'Connor, L.P.....	.....	10/22/2015....	.....	.....	41,622	.....	.....	37.500	
1799999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated.....											1,723,634	8,460,415	0	0	XXX.....
Surplus Debentures - Unaffiliated															
023138 AA 8	AMBAC Assurance Surplus Note 5.1 06/07/20.....			New York.....	NY....	Dissolution.....	.....	02/12/2018....	.....	21,235	.....	.....	.....	.....	
2399999. Total - Surplus Debentures - Unaffiliated.....											21,235	0	0	0	XXX.....
4499999. Subtotal - Unaffiliated.....											10,900,560	60,082,562	0	0	XXX.....
4699999. Totals.....											10,900,560	60,082,562	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
Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated																					
000000	00	0	Monarch Capital Partners III, L.P.....	New York.....	NY..	Monarch Capital Partners III, L.P.....	01/12/2015	01/12/2018	878,841	.....	.....	.....	.....	.....0	.....	.....878,841	878,841	.....	.....	.....0	.....
000000	00	0	NB Private Equity Credit Opportunities Fund LP.....	New York.....	NY..	NB Private Equity Credit Opportunities Fund LP.....	06/07/2017	03/20/2018	10,814	.....	.....	.....	.....	.....0	.....	.....10,814	10,814	.....	.....	.....0	18,862
000000	00	0	Vida Insurance Credit Opportunity Fund II, LP.....	Austin.....	TX..	Vida Insurance Credit Opportunity Fund II, LP.....	08/02/2017	03/20/2018	1,571,934	.....	.....	.....	.....	.....0	.....	.....1,571,934	1,571,934	.....	.....	.....0	51,056
000000	00	0	Vida Opportunity Fund, LP.....	Austin.....	TX..	Vida Opportunity Fund, LP.....	12/05/2016	02/22/2018	1,269,266	.....	.....	.....	.....	.....0	.....	.....1,269,266	1,269,266	.....	.....	.....0	150,658
1399999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated.....									3,730,855	0	0	0	0	0	0	3,730,855	3,730,855	0	0	0	220,575
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated																					
000000	00	0	AMMC CLO 22 UBS Warehouse.....	George Town.....	CYM	UBS Securities LLC.....	01/31/2018	03/27/2018	28,000,000	.....	.....	.....	.....	.....0	.....	.....28,000,000	28,000,000	.....	.....	.....0	.....
000000	00	0	Gryphon Partners IV, L.P.....	San Francisco.....	CA..	Gryphon Partners IV, L.P.....	12/06/2016	03/29/2018	526,864	.....	.....	.....	.....	.....0	.....	.....526,864	526,864	.....	.....	.....0	55,808
000000	00	0	Medley Credit Opportunity Delaware Fund, L.P.....	New York.....	NY..	Medley Credit Opportunity Delaware Fund, L.P.....	07/15/2016	03/30/2018	135,172	.....	.....	.....	.....	.....0	.....	.....135,172	135,172	.....	.....	.....0	.....
000000	00	0	NB Secondary Opportunities Fund III L.P.....	New York.....	NY..	NB Secondary Opportunities Fund III L.P.....	05/23/2013	03/09/2018	283,047	.....	.....	.....	.....	.....0	.....	.....283,047	283,047	.....	.....	.....0	623,073
000000	00	0	NB Strategic Co-Investment Partners II L.P.....	New York.....	NY..	NB Strategic Co-Investment Partners II L.P.....	10/01/2012	03/27/2018	229,663	.....	.....	.....	.....	.....0	.....	.....229,663	229,663	.....	.....	.....0	574,331
000000	00	0	NB Strategic Co-Investment Partners III L.P.....	New York.....	NY..	NB Strategic Co-Investment Partners III L.P.....	01/28/2016	03/09/2018	391,732	.....	.....	.....	.....	.....0	.....	.....391,732	391,732	.....	.....	.....0	120,876
000000	00	0	Patriot Financial Partners II, L.P.....	Philadelphia.....	PA..	Patriot Financial Partners II, L.P.....	04/30/2014	03/27/2018	153,980	.....	.....	.....	.....	.....0	.....	.....153,980	153,980	.....	.....	.....0	896,020
000000	00	0	PWP Growth Equity Fund I LLP.....	New York.....	NY..	PWP Growth Equity Fund I LLP.....	08/20/2014	03/30/2018	133,855	.....	.....	.....	.....	.....0	.....	.....133,855	133,855	.....	.....	.....0	3,031
000000	00	0	River Cities Capital Fund V, LP.....	Cincinnati.....	OH..	River Cities Capital Fund V, LP.....	12/31/2012	02/03/2018	38,220	.....	.....	.....	.....	.....0	.....	.....38,220	38,220	.....	.....	.....0	66,780
000000	00	0	Solamere Capital Fund II, LP.....	Boston.....	MA..	Solamere Capital Fund II, LP.....	08/19/2013	03/30/2018	104,312	.....	.....	.....	.....	.....0	.....	.....104,312	104,312	.....	.....	.....0	.....
000000	00	0	Tritium Partners, LLC.....	Austin.....	TX..	Tritium Partners, LLC.....	06/26/2015	02/27/2018	113,783	.....	.....	.....	.....	.....0	.....	.....113,783	113,783	.....	.....	.....0	31,483
1599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated.....									30,110,629	0	0	0	0	0	0	30,110,629	30,110,629	0	0	0	2,371,401

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Changes in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V. (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated																			
000000 00 0	Kaleb Grove Investors, LLC.....	Colorado Springs.....	CO.	Kaleb Grove Investors, LLC.....	11/30/2016	02/20/2018	62,800	.....	.....	.....	.....	.....0	.....	.....62,800	62,800	.....	.....	.....0	.....
000000 00 0	L-A Laramar Urban Neighborhood Fund, L.P.....	Philadelphia.....	PA..	L-A Laramar Urban Neighborhood Fund, L.P.....	10/15/2015	03/20/2018	38,325	.....	.....	.....	.....	.....0	.....	.....38,325	38,325	.....	.....	.....0	.....
1799999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated.....							101,125	0	0	0	0	0	0	101,125	101,125	0	0	0	0
4499999. Subtotal - Unaffiliated.....							33,942,610	0	0	0	0	0	0	33,942,610	33,942,610	0	0	0	2,591,976
4699999. Totals.....							33,942,610	0	0	0	0	0	0	33,942,610	33,942,610	0	0	0	2,591,976

Statement as of March 31, 2018 of the

GREAT AMERICAN LIFE INSURANCE COMPANY

SCHEDULE D - PART 3

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

1	2			3	4	5	6	7	8	9	10
CUSIP Identification			Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
Bonds - U.S. Special Revenue and Special Assessment											
196479	F9	5	CO HSG & FIN AA 3.70 03/01/2048.....		02/14/2018.....	RBC CAPITAL MARKETS.....		13,387,140	13,000,000		1FE.....
20775C	YE	8	CT HSG FIN AUTH A-1 3.50 05/15/2033.....		02/07/2018.....	BANC OF AMERICA SECURITIES.....		3,250,000	3,250,000		1FE.....
20775C	YF	5	CT HSG FIN AUTH A-1 3.625 05/15/2035.....		02/07/2018.....	BANC OF AMERICA SECURITIES.....		1,750,000	1,750,000		1FE.....
3137FA	NH	7	FHR 4709 WI IO INV 10/15/2038.....		03/02/2018.....	AMHERST SECURITIES CORP.....		1,710,769		5,963	1.....
60416Q	HA	5	MN HSG FIN AGY A 3.30 03/01/2048.....		02/14/2018.....	RBC CAPITAL MARKETS.....		14,247,496	14,247,496		1FE.....
649883	3Y	9	NY MTGE AGY 209 3.35 04/01/2029.....		02/28/2018.....	JP MORGAN SECURITIES INC.....		6,000,000	6,000,000		1FE.....
97712D	J6	4	WISCONSIN ST HLTH B-1 4.00 11/15/2043.....		02/23/2018.....	JP MORGAN SECURITIES INC.....		6,176,028	6,115,000		1FE.....
3199999	Total - Bonds - U.S. Special Revenue and Special Assessments.....							46,521,432	44,362,496	5,963	XXX.....
Bonds - Industrial and Miscellaneous											
00085U	AA	9	ABPCI 2017-2A A1A CLO SSNR FLT 01/20/30.....		02/20/2018.....	RAYMOND JAMES & ASSOCIATES.....		5,018,750	5,000,000	13,885	1FE.....
00182E	BJ	7	ANZ NZ INTL/LDN 3.45 01/21/2028.....	C.....	01/16/2018.....	CITIGROUP.....		6,975,990	7,000,000		1FE.....
003555	ZZ	5	ACA COMPLIANCE TL L+550 02/01/2023 AR.....		02/09/2018.....	Private Placement.....		2,808,027	2,891,221		3FE.....
00760Z	ZZ	8	ABPCI V L+225 01/24/2028.....		02/22/2018.....	Private Placement.....		25,747,649	25,651,500		1FE.....
00760Z	ZZ	8	ABPCI V L+225 01/24/2028.....		03/01/2018.....	Private Placement.....		833,000	833,000		1FE.....
00760Z	ZZ	8	ABPCI V L+225 01/24/2028.....		03/06/2018.....	Private Placement.....		1,862,000	1,862,000		1FE.....
00760Z	ZZ	8	ABPCI V L+225 01/24/2028.....		03/08/2018.....	Private Placement.....		1,960,000	1,960,000		1FE.....
01448X	AA	3	ALESC 6A A1 CDO SSNR FLT 03/23/2035.....		02/13/2018.....	CS FIRST BOSTON.....		10,359,884	10,868,616	31,891	1FE.....
01749P	AN	8	ALLEG 2015-1A COMB CLO 07/25/2027.....		01/19/2018.....	Exchanged.....		25,480,000	28,000,000		1AM.....
02315Q	AA	6	AMBAC LSNI LLC L+500 02/12/23.....	C.....	02/12/2018.....	Dissolution.....		76,566	76,375		4Z.....
02315Q	AA	6	AMBAC LSNI LLC L+500 02/12/23.....	C.....	02/12/2018.....	Exchanged.....		3,399	3,391		4Z.....
02666T	AA	5	AMERICAN HOMES 4 RENT 4.25 02/15/2028.....		01/31/2018.....	JP MORGAN SECURITIES INC.....		13,921,880	14,000,000		2FE.....
02666T	AA	5	AMERICAN HOMES 4 RENT 4.25 02/15/2028.....		02/07/2018.....	CITIGROUP.....		8,923,339	9,033,000	2,133	2FE.....
03330P	AA	7	ANCHF 2018-5A A CDO SSNR 4.1 04/25/2036.....		01/26/2018.....	Greensledge Capital Market.....		23,000,000	23,000,000		1FE.....
03330P	AC	3	ANCHF 2018-5A B CDO MEZ 4.50 04/25/2036.....		01/26/2018.....	Greensledge Capital Market.....		8,000,000	8,000,000		1FE.....
038923	AC	2	ARBOR REALTY TRUST 5.625 05/01/2023.....		03/08/2018.....	SANDLER & O'NEIL PARTNERS.....		9,998,700	10,000,000		1FE.....
04010L	AV	5	ARES CAPITAL CORP 4.25 03/01/2025.....		01/08/2018.....	BANC OF AMERICA SECURITIES.....		16,935,570	17,000,000		2FE.....
04621X	AJ	7	ASSURANT INC 4.90 03/27/2028.....		03/22/2018.....	MORGAN STANLEY.....		7,969,360	8,000,000		2FE.....
04686J	AA	9	ATHENE HOLDINGS 4.125 01/12/2028.....	C.....	01/09/2018.....	BARCLAYS CAPITAL.....		11,981,520	12,000,000		2FE.....
05279@	AA	9	AUTOLIV ASP A-1 CTL 4.101 08/15/2034.....		02/15/2018.....	Private Placement.....		1,444,844	1,444,844		1FE.....
05525F	AA	9	BAMLL 2013-FRR3 A PO MEZ 06/26/23 RE.....		01/03/2018.....	AMHERST SECURITIES CORP.....		9,140,625	12,000,000		1AM.....
05588*	AA	7	OERLIKON HUNTERSVILLE CTL 4.43 5/15/2038.....		01/15/2018.....	Private Placement.....		4,941,667	4,941,667		1FE.....
05588*	AA	7	OERLIKON HUNTERSVILLE CTL 4.43 5/15/2038.....		03/15/2018.....	Private Placement.....		4,941,667	4,941,667		1FE.....
06051G	HG	7	BANK OF AMERICA CORP MTN 3.97 03/05/2029.....		03/14/2018.....	BANC OF AMERICA SECURITIES.....		6,969,690	7,000,000	8,491	1FE.....
088555	ZD	2	BIDTELLECT 10 CONV 9/8/2018.....		02/09/2018.....	Private Placement.....		469,448	469,448		4Z.....
088555	ZD	2	BIDTELLECT 10 CONV 9/8/2018.....		03/28/2018.....	Private Placement.....		5,741	5,741		4Z.....
09257W	AC	4	BLACKSTONE MTGE 4.75 03/15/2023.....		03/23/2018.....	BANC OF AMERICA SECURITIES.....		7,880,000	8,000,000		2Z.....
09659T	2A	8	BNP PARIBAS 4.375 03/01/2033.....	C.....	02/22/2018.....	BNP PARIBAS.....		7,974,320	8,000,000		2FE.....
10901U	AA	0	BDF 2018-1A A CDO SSNR 4.25 04/25/2036.....		02/02/2018.....	Greensledge Capital Market.....		12,000,000	12,000,000		1FE.....
11271L	AC	6	BROOKFIELD FINANCE 3.90 01/25/2028.....		01/11/2018.....	BANC OF AMERICA SECURITIES.....		29,896,200	30,000,000		1FE.....
123262	AN	7	BJETS 2018-1 A ABS SSNR 4.335 02/15/2033.....		02/21/2018.....	DEUTSCHE BANK.....		8,999,843	9,000,000		1FE.....
125634	AQ	8	CLIF 2014-2A A ABS SNR 3.38 10/18/2029.....		02/09/2018.....	CANTOR FITZGERALD & CO.....		493,091	496,720	1,166	1FE.....
126650	CX	6	CVS HEALTH CORP 4.30 03/25/2028.....		03/06/2018.....	BANC OF AMERICA SECURITIES.....		28,592,260	29,000,000		2FE.....
141545	9Z	8	CARDINAL STATUTORY TRST I L+240 9/15/34.....		02/01/2018.....	SANDLER & O'NEIL PARTNERS.....		7,050,000	7,500,000	41,547	1FE.....
15673N	AA	1	CERB 2018-1A A CLO SSNR FLT 04/15/2030.....		02/08/2018.....	NATIXIS.....		21,000,000	21,000,000		1FE.....
15673N	AE	3	CERB 2018-1A B CLO MEZ FLT 04/15/2030.....		02/08/2018.....	NATIXIS.....		5,000,000	5,000,000		1FE.....
19624R	AB	2	COLONY CAP INC 3.875 01/15/2021.....		01/04/2018.....	GOLDMAN SACHS.....		4,990,000	5,000,000	93,108	2.....

QE04

SCHEDULE D - PART 3

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

QE04.1

1			2	3	4	5	6	7	8	9	10
CUSIP Identification			Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
19624R	AB	2	COLONY CAP INC 3.875 01/15/2021.....	.....	03/01/2018.....	GOLDMAN SACHS.....	.....	922,500	1,000,000	5,382	2.....
19624R	AB	2	COLONY CAP INC 3.875 01/15/2021.....	.....	03/01/2018.....	JP MORGAN SECURITIES INC.....	.....	3,745,000	4,000,000	21,528	2.....
2027A0	JZ	3	COM BK AUSTRALIA 3.90 03/16/2028.....	C.....	03/12/2018.....	BANC OF AMERICA SECURITIES.....	.....	6,994,820	7,000,000	.....	1FE.....
20786W	AD	9	CONNECTONE BANCORP 5.20 02/01/2028.....	.....	01/11/2018.....	STIFEL NICOLAUS.....	.....	5,000,000	5,000,000	.....	2FE.....
225313	AK	1	CREDIT AGRICOLE SA 4.00 01/10/2033.....	C.....	01/03/2018.....	CREDIT AGRICOLE CIB.....	.....	6,956,670	7,000,000	.....	2FE.....
225401	AF	5	CREDIT SUISSE 3.869 01/12/2029.....	C.....	01/05/2018.....	CS FIRST BOSTON.....	.....	13,000,000	13,000,000	.....	2FE.....
225401	AF	5	CREDIT SUISSE 3.869 01/12/2029.....	C.....	01/08/2018.....	CS FIRST BOSTON.....	.....	3,014,370	3,000,000	.....	2FE.....
22546Q	AN	7	CREDIT SUISSE NY GMTN 2.30 05/28/2019.....	C.....	01/05/2018.....	CS FIRST BOSTON.....	.....	7,771,678	7,765,000	20,340	1FE.....
22546Q	AN	7	CREDIT SUISSE NY GMTN 2.30 05/28/2019.....	C.....	01/08/2018.....	MIZUHO SEC USA.....	.....	3,003,780	3,000,000	8,050	1FE.....
227170	AG	2	CRNN 2014-2A A ABS SNR 3.27 11/18/2029.....	C.....	01/09/2018.....	WELLS FARGO BROKERAGE SERVICES.....	.....	6,541,204	6,574,074	13,734	1FE.....
24702N	AZ	3	DELL TL B L+200 09/07/2023.....	.....	01/03/2018.....	CS FIRST BOSTON.....	.....	4,005,000	4,000,000	.....	2FE.....
26928B	AH	2	EW SCRIPPS TL B L+225 10/02/2024.....	.....	01/09/2018.....	SCOTIA CAPITAL.....	.....	1,603,980	1,596,000	.....	3FE.....
29267Y	AK	8	ENERGIZER TL B L+200 06/30/2022.....	.....	01/04/2018.....	JP MORGAN SECURITIES INC.....	.....	2,412,000	2,400,000	.....	2FE.....
30292*	AA	2	FBI BRONX CTL 3.91 07/15/2033.....	.....	02/02/2018.....	Private Placement.....	.....	13,859,000	13,859,000	.....	1FE.....
32007U	BX	6	FIRST DATA TL L+225 04/26/2024.....	.....	01/03/2018.....	CS FIRST BOSTON.....	.....	4,010,000	4,000,000	.....	3FE.....
335720	AB	4	FIRST NATIONAL NEBRASKA 4.375 04/01/2028.....	.....	03/13/2018.....	SANDLER & O'NEIL PARTNERS.....	.....	21,000,000	21,000,000	.....	2FE.....
34961J	AC	8	FCO 2017-9A A1T CLO SSNR FLT 11/15/2029.....	.....	03/15/2018.....	WELLS FARGO BROKERAGE SERVICES.....	.....	2,908,700	2,900,000	29,626	1FE.....
34961J	AG	9	FCO 2017-9A B CLO MEZ FLT 11/15/2029.....	.....	03/01/2018.....	AMHERST SECURITIES CORP.....	.....	3,013,500	3,000,000	30,854	1FE.....
34961W	AQ	8	FCO 2018-11A BF CLO MEZ 4.45 04/15/2031.....	C.....	03/29/2018.....	NATIXIS.....	.....	8,700,000	8,700,000	.....	1FE.....
360555	ZZ	2	FWR HOLDING CORP DD L+600 08/25/2023 AR.....	.....	01/12/2018.....	Private Placement.....	.....	157,215	157,215	.....	3FE.....
36655Y	AB	3	GARR 2018-1A A1T CLO SSNR FLT 03/20/2027.....	.....	02/16/2018.....	NATIXIS.....	.....	29,000,000	29,000,000	.....	1FE.....
36655Y	AC	1	GARR 2018-1A A2 CLO MEZ FLT 03/20/27.....	.....	02/16/2018.....	NATIXIS.....	.....	8,000,000	8,000,000	.....	1FE.....
370555	ZZ	0	GEHL FOODS TL L+500 01/25/2024 AR.....	.....	01/25/2018.....	Private Placement.....	.....	3,641,304	3,750,000	.....	3FE.....
38141G	WV	2	GOLDMAN SACHS GP 3.814 04/23/2029.....	.....	03/14/2018.....	GOLDMAN SACHS.....	.....	4,864,400	5,000,000	28,075	1FE.....
38175B	AA	2	GOCAP 2018-36A A CLO SSNR FLT 02/05/2031.....	.....	02/23/2018.....	WELLS FARGO BROKERAGE SERVICES.....	.....	22,000,000	22,000,000	.....	1FE.....
40423X	AB	8	NZES 2018-PLS1 A ABS SSNR 3.193 01/25/23.....	.....	01/24/2018.....	CS FIRST BOSTON.....	.....	34,999,549	35,000,000	.....	1FE.....
40423X	AC	6	NZES 2018-PLS1 B ABS MEZ 3.588 01/25/23.....	.....	01/24/2018.....	CS FIRST BOSTON.....	.....	6,999,994	7,000,000	.....	1FE.....
404280	BK	4	HSBC HOLDINGS 4.041 03/13/2028.....	C.....	03/14/2018.....	BANC OF AMERICA SECURITIES.....	.....	2,998,410	3,000,000	1,010	1FE.....
42981C	AA	6	HIGH ST FNDG TRUST I 4.111 02/15/2028.....	.....	03/08/2018.....	CS FIRST BOSTON.....	.....	10,000,000	10,000,000	.....	2FE.....
431282	AQ	5	HIGHWOODS REALTY 4.125 03/15/2028.....	.....	02/22/2018.....	WELLS FARGO BROKERAGE SERVICES.....	.....	4,940,900	5,000,000	.....	2FE.....
44106M	AY	8	HOSPITALITY PROP 4.375 02/15/2030.....	.....	01/30/2018.....	CITIGROUP.....	.....	6,824,580	7,000,000	.....	2FE.....
44929F	BG	6	ICG 2014-3A B2RR CLO MEZ 4.64 04/25/2031.....	C.....	03/26/2018.....	MORGAN STANLEY.....	.....	6,250,000	6,250,000	.....	1FE.....
450555	ZZ	3	IMA CONSULTING DDTL L+400 12/13/2023 AR.....	.....	02/21/2018.....	Private Placement.....	.....	576,127	583,420	.....	1FE.....
451102	BJ	5	ICAHN ENTERPRISES/FIN 6.25 02/01/2022.....	.....	02/14/2018.....	Exchanged.....	.....	8,642,406	8,400,000	18,958	3FE.....
45632@	AA	7	INDUSTRIAL PIPING 14.50 12/13/2018.....	.....	01/31/2018.....	Capitalized Interest.....	.....	.....	63,514	.....	5*GI.....
45632@	AA	7	INDUSTRIAL PIPING 14.50 12/13/2018.....	.....	02/28/2018.....	Capitalized Interest.....	.....	.....	58,183	.....	5*GI.....
45632@	AA	7	INDUSTRIAL PIPING 14.50 12/13/2018.....	.....	03/31/2018.....	Capitalized Interest.....	.....	.....	65,243	.....	5*GI.....
46185J	AA	6	IHSFR 2018-SFR1 A ABS SNR FLT 03/17/2037.....	.....	01/26/2018.....	JP MORGAN SECURITIES INC.....	.....	12,000,000	12,000,000	.....	1FE.....
46185J	AC	2	IHSFR 2018-SFR1 B ABS MEZ FLT 03/17/2037.....	.....	01/26/2018.....	JP MORGAN SECURITIES INC.....	.....	4,500,000	4,500,000	.....	1FE.....
46618A	AA	2	HENDR 2014-2A A ABS 3.61 01/17/2073.....	.....	02/02/2018.....	BARCLAYS CAPITAL.....	.....	4,014,834	4,092,854	8,619	1FE.....
46647P	AM	8	JPMORGAN CHASE 3.509 01/23/2029.....	.....	03/14/2018.....	JP MORGAN SECURITIES INC.....	.....	4,822,100	5,000,000	25,830	1FE.....
46651T	AA	9	HENDR 2018-1A A ABS SNR 3.74 10/17/2072.....	.....	03/13/2018.....	BARCLAYS CAPITAL.....	.....	4,995,993	5,000,000	.....	1FE.....
47232V	CU	4	JMAC 2009-R4 13A5 MEZ SSUP 5.85 05/26/36.....	.....	03/26/2018.....	Capital Interest.....	.....	1,107	244	.....	1FM.....
47233J	BH	0	JEFFERIES GROUP 4.15 01/23/2030.....	.....	01/18/2018.....	JEFFERIES & CO.....	.....	12,865,580	13,000,000	.....	2FE.....
47233J	BH	0	JEFFERIES GROUP 4.15 01/23/2030.....	.....	01/19/2018.....	JEFFERIES & CO.....	.....	1,978,020	2,000,000	.....	2FE.....
47233J	BH	0	JEFFERIES GROUP 4.15 01/23/2030.....	.....	02/09/2018.....	JEFFERIES & CO.....	.....	4,779,350	5,000,000	11,528	2FE.....

SCHEDULE D - PART 3

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

QE04.2

1		2	3	4	5	6	7	8	9	10
CUSIP Identification		Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
49456B	AP 6	KINDER MORGAN 4.30 03/01/2028.....		02/22/2018.....	MIZUHO SEC USA.....		5,977,320	6,000,000		2FE.....
497266	AC 0	KIRBY CORP 4.20 03/01/2028.....		02/07/2018.....	WELLS FARGO BROKERAGE SERVICES.....		15,977,440	16,000,000		2FE.....
539439	AQ 2	LLOYDS BK GR PLC 3.574 11/07/2028.....	C.....	01/09/2018.....	GOLDMAN SACHS.....		7,862,320	8,000,000	50,830	1FE.....
539439	AQ 2	LLOYDS BK GR PLC 3.574 11/07/2028.....	C.....	02/02/2018.....	WELLS FARGO BROKERAGE SERVICES.....		7,745,150	8,000,000	70,686	1FE.....
539439	AQ 2	LLOYDS BK GR PLC 3.574 11/07/2028.....	C.....	02/09/2018.....	HSBC SECURITIES.....		4,774,150	5,000,000	47,653	1FE.....
539439	AR 0	LLOYDS BK GR PLC 4.375 03/22/2028.....	C.....	03/15/2018.....	MORGAN STANLEY.....		15,943,520	16,000,000		1FE.....
53944Y	AD 5	LLOYDS BK GR PLC 3.75 01/11/2027.....	C.....	01/09/2018.....	GOLDMAN SACHS.....		17,089,250	17,000,000		1FE.....
551671	9Z 5	LYNNWOOD FINL STAT TRST I L+315 3/26/33.....		03/01/2018.....	SANDLER & O'NEIL PARTNERS.....		9,157,500	9,000,000	84,431	1FE.....
55312H	AA 7	MMCAP 17A A1 CDO SSNR FLT 12/01/35.....		03/12/2018.....	CS FIRST BOSTON.....		394,214	411,443	350	1FE.....
55336V	AR 1	MPLX LP 4.00 03/15/2028.....		02/05/2018.....	MIZUHO SEC USA.....		7,964,080	8,000,000		2FE.....
55608J	AN 8	MACQUARIE GROUP LTD 4.654 03/27/2029.....	C.....	03/19/2018.....	CITIGROUP.....		4,000,000	4,000,000		1FE.....
55953P	AE 5	MAGNE 2015-16A SUB 0 01/18/28.....		02/02/2018.....	Exchanged.....		3,088,750	3,500,000		1AM.....
579999	ZZ 9	MAVIS TIRE SUPPLY TL L+525 10/31/2021 AR.....		01/08/2018.....	Private Placement.....		1,118,831	1,145,179		3FE.....
58943P	AN 2	MEREDITH CORP TL B L+300 01/18/2025.....		01/19/2018.....	ROYAL BANK OF CANADA.....		1,596,000	1,600,000		3FE.....
59801M	AE 8	MIDO 2018-8A B CLO MEZ FLT 02/20/31.....		01/16/2018.....	GOLDMAN SACHS.....		5,500,000	5,500,000		1FE.....
600323	ZZ 5	MINISTRY BRANDS DDTL L+500 12/02/2022 AR.....		01/05/2018.....	Private Placement.....		563,004	563,004		3FE.....
600323	ZZ 5	MINISTRY BRANDS DDTL L+500 12/02/2022 AR.....		02/12/2018.....	Private Placement.....		357,948	357,948		3FE.....
605024	AN 8	MISSION BROADCASTING B2 L+250 01/17/2024.....		01/05/2018.....	CITIGROUP.....		449,601	447,364		3FE.....
61034H	AA 2	MCMML 2018-1A A CLO SSNR FLT 04/15/2030.....		02/01/2018.....	DEUTSCHE BANK.....		10,000,000	10,000,000		1FE.....
61034H	AC 8	MCMML 2018-1A B CLO MEZ FLT 04/15/2030.....		02/01/2018.....	DEUTSCHE BANK.....		2,400,000	2,400,000		1FE.....
61743Z	ZZ 2	MONROE CAP MGMT A-2 LIBOR+285 10/30/23.....		03/23/2018.....	Private Placement.....		1,312,258	1,312,258		1FE.....
61743Z	ZZ 2	MONROE CAP MGMT A-2 LIBOR+285 10/30/23.....		03/29/2018.....	Private Placement.....		3,623,226	3,623,226		1FE.....
61744Y	AP 3	MORGAN STANLEY GMTN 3.772 01/24/2029.....		01/18/2018.....	MORGAN STANLEY.....		12,000,000	12,000,000		1FE.....
61744Y	AP 3	MORGAN STANLEY GMTN 3.772 01/24/2029.....		03/14/2018.....	MORGAN STANLEY.....		2,933,370	3,000,000	16,660	1FE.....
620076	BL 2	MOTOROLA SOLUTIONS 4.60 02/23/28.....		02/21/2018.....	JP MORGAN SECURITIES INC.....		5,989,980	6,000,000		2FE.....
62937N	AW 7	NRG ENERGY TL B L+225 06/30/2023.....		01/05/2018.....	BANC OF AMERICA SECURITIES.....		800,468	797,975		3FE.....
62937N	AW 7	NRG ENERGY TL B L+225 06/30/2023.....		01/05/2018.....	CS FIRST BOSTON.....		3,212,000	3,200,000		3FE.....
647551	B* 0	NEW MOUNTAIN FINANCE 4.87 01/30/2023.....		01/23/2018.....	Private Placement.....		8,000,000	8,000,000		2FE.....
649604	AD 7	NY MORTGAGE TRUST 6.25 01/15/2022.....		03/02/2018.....	STIFEL NICOLAUS.....		6,785,748	6,813,000	60,323	2Z.....
65336R	AR 9	NEXSTAR BROADCAST TL B2 L+250 01/17/2024.....		01/05/2018.....	CITIGROUP.....		3,531,348	3,513,780		3FE.....
67078A	AB 9	NVENT FINANCE 4.55 04/15/2028.....	C.....	03/12/2018.....	BANC OF AMERICA SECURITIES.....		7,985,680	8,000,000		2FE.....
690222	ZZ 0	OTG MANAGEMENT DDTL L+900 08/26/2021 AR.....		01/26/2018.....	Private Placement.....		176,815	197,262		3FE.....
690222	ZZ 0	OTG MANAGEMENT DDTL L+900 08/26/2021 AR.....		03/08/2018.....	Private Placement.....		73,973	73,973		3FE.....
69354W	AC 0	PNMSR 2018-GT1 A ABS SSNR FLT 02/25/2023.....		02/21/2018.....	CS FIRST BOSTON.....		15,600,000	15,600,000		2AM.....
70325E	AF 7	PATHWAY PARTNERS DD L+425 10/10/2024 AR.....		01/19/2018.....	Private Placement.....		35,860	35,860		3FE.....
70325E	AF 7	PATHWAY PARTNERS DD L+425 10/10/2024 AR.....		01/30/2018.....	Private Placement.....		39,706	39,706		3FE.....
70325E	AF 7	PATHWAY PARTNERS DD L+425 10/10/2024 AR.....		02/05/2018.....	Private Placement.....		18,199	18,199		3FE.....
70325E	AF 7	PATHWAY PARTNERS DD L+425 10/10/2024 AR.....		02/06/2018.....	Private Placement.....		34,191	34,191		3FE.....
70325E	AF 7	PATHWAY PARTNERS DD L+425 10/10/2024 AR.....		02/20/2018.....	Private Placement.....		12,287	12,287		3FE.....
70325E	AF 7	PATHWAY PARTNERS DD L+425 10/10/2024 AR.....		02/22/2018.....	Private Placement.....		28,428	28,428		3FE.....
70325E	AF 7	PATHWAY PARTNERS DD L+425 10/10/2024 AR.....		03/01/2018.....	Private Placement.....		17,647	17,647		3FE.....
70325E	AF 7	PATHWAY PARTNERS DD L+425 10/10/2024 AR.....		03/06/2018.....	Private Placement.....		54,592	54,592		3FE.....
70325E	AF 7	PATHWAY PARTNERS DD L+425 10/10/2024 AR.....		03/12/2018.....	Private Placement.....		38,603	38,603		3FE.....
70325E	AF 7	PATHWAY PARTNERS DD L+425 10/10/2024 AR.....		03/27/2018.....	Private Placement.....		17,831	17,831		3FE.....
703481	AA 9	PATTERSON-UTI ENERGY 3.95 02/01/2028.....		01/10/2018.....	GOLDMAN SACHS.....		9,992,500	10,000,000		2FE.....
704899	ZZ 9	PDI HOLDINGS DDTL L+475 08/25/2023 AR.....		01/08/2018.....	Private Placement.....		306,202	307,741		3FE.....

SCHEDULE D - PART 3

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

QE04.3

1			2	3	4	5	6	7	8	9	10
CUSIP Identification			Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NA/IC Designation or Market Indicator (a)
70932A	AB	9	PENNYMAC CORP 5.375 05/01/2020.....		02/13/2018.....	IMPERIAL CAPITAL.....		1,975,000	2,000,000	31,056	2Z.....
71424#	AA	3	PERMIAN HOLDCO 2 14.00 10/15/2021.....		03/31/2018.....	Capitalized Interest.....		1,441	1,441		5*GI.....
714244	ZZ	6	PERMIAN DD 14.00 10/15/2021.....		02/15/2021.....	Private Placement.....		7,013	7,013		5*GI.....
714244	ZZ	6	PERMIAN DD 14.00 10/15/2021.....		03/31/2018.....	Capitalized Interest.....		628	628		5*GI.....
715222	ZZ	1	PETIQ TL L+525 01/16/2023 AR.....		01/17/2018.....	Private Placement.....		1,842,500	1,880,306		2FE.....
71654Q	CH	3	PETROLEOS MEXICANOS 5.35 02/12/2028.....	C.....	02/01/2018.....	CITIGROUP.....		3,000,000	3,000,000		2FE.....
71654Q	CH	3	PETROLEOS MEXICANOS 5.35 02/12/2028.....	C.....	02/02/2018.....	CITIGROUP.....		1,995,000	2,000,000		2FE.....
718546	AR	5	PHILLIPS 66 3.90 03/15/2028.....		02/26/2018.....	GOLDMAN SACHS.....		12,987,000	13,000,000		2FE.....
720555	ZZ	7	POLYMER SOLUTIONS GRP L+625 07/31/22 MD.....		02/01/2018.....	Private Placement.....		5,273,800	5,273,800		3FE.....
72650P	9Z	1	PCC STATUTORY TRUST II L+315 03/26/2033.....		03/01/2018.....	SANDLER & O'NEIL PARTNERS.....		17,806,250	17,500,000	164,172	1FE.....
768475	9Z	0	RIVR STATUTORY TRUST I L+315 03/26/2033.....		03/01/2018.....	SANDLER & O'NEIL PARTNERS.....		7,122,500	7,000,000	65,669	1FE.....
77587A	AS	5	RMRK 2018-1A B2 CLO MEZ 4.27 04/20/2031.....	C.....	03/29/2018.....	CITIGROUP.....		8,000,000	8,000,000		1FE.....
77775*	BU	4	ROSENTHAL & ROSENTHAL 4.38 1/15/2025.....		01/18/2018.....	Private Placement.....		10,000,000	10,000,000		2FE.....
780082	AD	5	ROYAL BK CANADA GMTN 4.65 01/27/2026.....		02/14/2018.....	BMO CAPITAL MARKETS.....		5,173,750	5,000,000	12,271	1FE.....
80306A	AA	8	SAPA 2018-1A A ABS SSNR 4.25 03/15/2040.....		03/14/2018.....	WELLS FARGO BROKERAGE SERVICES.....		6,496,964	6,500,000		1FE.....
805564	EM	9	SAST 1999-3 BF1A SUB 8.64 12/25/2032.....		03/25/2018.....	Capital Interest.....		3,302			1FM.....
81721M	AM	1	SENIOR HOUSING PROP 4 .75 02/15/2028.....		02/08/2018.....	UBS WARBURG.....		7,864,960	8,000,000		2FE.....
828730	AB	7	SIMMONS FIRST NTL CORP 5.00 04/01/2028.....		03/21/2018.....	SANDLER & O'NEIL PARTNERS.....		22,000,000	22,000,000		2FE.....
83405R	AA	5	SCLP 2018-1 A1 ABS SSNR 2.55 02/25/2027.....		01/30/2018.....	DEUTSCHE BANK.....		10,999,286	11,000,000		1FE.....
83405R	AB	3	SCLP 2018-1 A2 ABS SSNR 3.14 02/25/2027.....		01/30/2018.....	DEUTSCHE BANK.....		4,999,124	5,000,000		1FE.....
83546D	AF	5	SONIC 2018-1A A2 ABS SNR 4.026 02/20/48.....		01/23/2018.....	GUGGENHEIM CAPITAL MARKET.....		6,000,000	6,000,000		2AM.....
84546S	AP	8	SOUTHWESTERN ENERGY TL L+250 12/14/2020.....		03/27/2018.....	CS FIRST BOSTON.....		6,973,750	7,000,000		3FE.....
84861C	AC	9	SPMF 2017-1A A ABS SSNR 4.36 12/01/2047.....		01/23/2018.....	CS FIRST BOSTON.....		6,025,404	5,996,126	21,060	1FE.....
84861C	AC	9	SPMF 2017-1A A ABS SSNR 4.36 12/01/2047.....		02/21/2018.....	CS FIRST BOSTON.....		3,007,707	2,990,884	7,969	1FE.....
85208N	AD	2	SPRINT SPECTRUM 4.738 03/20/2025.....		03/14/2018.....	GOLDMAN SACHS.....		23,000,000	23,000,000		2FE.....
853254	BK	5	STANDARD CHARTERED PLC 4.866 03/15/2033.....	C.....	03/12/2018.....	JP MORGAN SECURITIES INC.....		6,000,000	6,000,000		2FE.....
85917E	AA	0	STERLING CAPITAL TRUST IX L+140 10/01/37.....		03/23/2018.....	SANDLER & O'NEIL PARTNERS.....		9,171,250	11,000,000	79,429	1Z.....
86562M	AY	6	SUMITOMO MITSUI 3.544 01/17/2028.....	C.....	01/09/2018.....	SUMITOMO MITSUI.....		7,000,000	7,000,000		1FE.....
86610S	ZZ	5	SUMMIT COMPANIES DD L+625 09/01/2022 MD.....		01/04/2018.....	Private Placement.....		777,778	777,778		2FE.....
87216M	9Z	3	TAYLOR CAPITAL TRUST II L+268 06/17/2034.....		02/01/2018.....	SANDLER & O'NEIL PARTNERS.....		5,842,500	6,000,000	37,097	2FE.....
87265K	AE	2	TPG SPECIALTY LE 4 01/22/23.....		01/17/2018.....	BANC OF AMERICA SECURITIES.....		29,990,700	30,000,000		2FE.....
87266X	AA	1	TRTX 2018-FL1 A CLO SSNR FLT 04/15/2035.....		02/05/2018.....	WELLS FARGO BROKERAGE SERVICES.....		10,000,000	10,000,000		1FE.....
87266X	AC	7	TRTX 2018-FL1 AS CLO SNR FLT 04/15/2035.....		02/05/2018.....	WELLS FARGO BROKERAGE SERVICES.....		4,750,000	4,750,000		1FE.....
87266X	AE	3	TRTX 2018-FL1 B CLO MEZ FLT 04/15/2035.....		02/05/2018.....	WELLS FARGO BROKERAGE SERVICES.....		2,000,000	2,000,000		1FE.....
87407P	AJ	9	TAL 2014-1A A ABS SNR 3.51 02/22/2039.....		01/26/2018.....	BANC OF AMERICA SECURITIES.....		607,573	608,333	593	1FE.....
88032W	AG	1	TENCENT HOLDINGS 3.595 01/19/2028.....	C.....	01/11/2018.....	BANC OF AMERICA SECURITIES.....		19,995,000	20,000,000		1FE.....
88315F	AA	9	TMCL 2017-1A A ABS SNR 3.72 05/20/2042.....	C.....	01/18/2018.....	CANTOR FITZGERALD & CO.....		2,805,128	2,793,779	577	1FE.....
883371	9Z	1	PROSPERITY BK STAT TRST II L+315 3/26/33.....		03/01/2018.....	SANDLER & O'NEIL PARTNERS.....		4,578,750	4,500,000	42,216	2FE.....
891160	MJ	9	TORONTO DOM BANK 3.625 09/15/2031.....		02/14/2018.....	BMO CAPITAL MARKETS.....		4,800,750	5,000,000	76,024	1FE.....
89412L	AA	6	TRPE 2005-1A A11 CDO SSNR FLT 11/10/35.....		01/17/2018.....	CS FIRST BOSTON.....		32,018,448	33,233,550	112,427	1FE.....
89412L	AA	6	TRPE 2005-1A A11 CDO SSNR FLT 11/10/35.....		03/20/2018.....	GUGGENHEIM CAPITAL MARKET.....		32,252,953	33,122,417	74,837	1FE.....
89679H	AA	3	TCF 2017-1A A ABS SNR 3.52 06/20/2042.....		01/16/2018.....	BANC OF AMERICA SECURITIES.....		2,378,680	2,380,819	6,518	1FE.....
89708B	AA	1	TROP 2006-5A A1L1 CDO SSNR FLT 07/15/36.....		01/03/2018.....	CS FIRST BOSTON.....		29,991,271	34,020,584	126,238	1AM.....
89708B	AA	1	TROP 2006-5A A1L1 CDO SSNR FLT 07/15/36.....		01/17/2018.....	CS FIRST BOSTON.....		14,739,378	16,224,978	2,230	1AM.....
90187B	AA	9	TWO HARBORS 6.25 01/15/2022.....		02/28/2018.....	STIFEL NICOLAUS.....		5,900,813	5,722,000	46,690	2.....
90187B	AA	9	TWO HARBORS 6.25 01/15/2022.....		03/01/2018.....	STIFEL NICOLAUS.....		3,084,783	3,000,000	26,042	2.....
90187B	AA	9	TWO HARBORS 6.25 01/15/2022.....		03/02/2018.....	STIFEL NICOLAUS.....		2,568,750	2,500,000	22,135	2.....

SCHEDULE D - PART 3

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

QE04.4

1		2	3	4	5	6	7	8	9	10
CUSIP Identification		Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
90352J	AC 7	UBS GROUP FUNDING 4.253 03/23/2028.....	C.....	02/14/2018.....	JP MORGAN SECURITIES INC.....		5,081,050	5,000,000	84,469	1FE.....
90352J	AC 7	UBS GROUP FUNDING 4.253 03/23/2028.....	C.....	03/14/2018.....	BANC OF AMERICA SECURITIES.....		3,030,240	3,000,000	61,314	1FE.....
905397	9Z 0	UNION BKSHRS STAT TRST I L+275 6/17/2034.....		02/08/2018.....	SANDLER & O'NEIL PARTNERS.....		7,507,031	7,500,000	51,661	1FE.....
90985F	AG 1	UNITED COMMUNITY BANK 4.50 01/30/2028.....		01/10/2018.....	SANDLER & O'NEIL PARTNERS.....		10,000,000	10,000,000		2FE.....
91823A	AG 6	VBTOW 2018-1A C ABS SSNR 3.413 02/15/48.....		02/12/2018.....	BARCLAYS CAPITAL.....		10,000,000	10,000,000		1FE.....
91914J	AB 8	VALERO ENERGY PARTNERS 4.50 03/15/2028.....		03/26/2018.....	BARCLAYS CAPITAL.....		6,976,200	7,000,000		2FE.....
92211M	AC 7	VDC 2018-1A A2 ABS SNR 4.072 02/16/2043.....		02/09/2018.....	GUGGENHEIM CAPITAL MARKET.....		10,000,000	10,000,000		1FE.....
92277G	AM 9	VENTAS REALTY LP 4.00 03/01/2028.....		02/13/2018.....	JEFFERIES & CO.....		7,938,640	8,000,000		2FE.....
92565E	AB 9	VICI PROPERTIES TL L+225 12/15/2024.....		01/03/2018.....	GOLDMAN SACHS.....		4,015,000	4,000,000		3FE.....
936666	ZZ 2	VISUAL EDGE TECH DD L+575 08/31/2023 AR.....		01/23/2018.....	Private Placement.....		756,627	784,069		3FE.....
936666	ZZ 2	VISUAL EDGE TECH DD L+575 08/31/2023 AR.....		01/31/2018.....	Private Placement.....		388,114	392,035		3FE.....
936666	ZZ 2	VISUAL EDGE TECH DD L+575 08/31/2023 AR.....		03/01/2018.....	Private Placement.....		582,172	588,052		3FE.....
940555	ZZ 1	VLS BUYER DDTL L+600 10/17/2023 AR.....		02/01/2018.....	Private Placement.....		117,429	118,916		3FE.....
95000U	2A 0	WELLS FARGO CO MTN 3.584 05/22/2028.....		03/14/2018.....	WELLS FARGO BROKERAGE SERVICES.....		2,912,400	3,000,000	34,048	1FE.....
950810	9X 1	WESBNCO CAPITAL TRUST IV L+265 06/17/34.....		02/01/2018.....	SANDLER & O'NEIL PARTNERS.....		4,601,563	4,750,000	29,163	1Z.....
957576	AA 9	WESTERN & SOUTHERN FIN 5.75 07/15/2033.....		01/10/2018.....	PIERPONT.....		1,368,600	1,130,000	31,946	1FE.....
95810D	AN 1	WESTERN DIGITAL TL B2 L+200 04/29/2023.....		01/11/2018.....	BANC OF AMERICA SECURITIES.....		1,668,384	1,661,614		2FE.....
967795	9Z 0	WILBER STATUTORY TRUST 1 L+265 06/17/34.....		02/01/2018.....	SANDLER & O'NEIL PARTNERS.....		7,650,000	8,000,000	49,116	1FE.....
970222	ZZ 1	VPROP OPERATING TL L+950 08/01/2021 AR.....		03/01/2018.....	Capitalized Interest.....		9,894	9,252		2FE.....
979888	AC 8	WDMNT 2018-4A A2 CLO SNR FLT 04/20/2030.....	C.....	03/29/2018.....	WELLS FARGO BROKERAGE SERVICES.....		11,500,000	11,500,000		1FE.....
980777	ZZ 2	WRENCH GROUP DDTL L+450 12/15/2024 AR.....		03/14/2018.....	Private Placement.....		244,180	246,025		2FE.....
983666	ZZ 4	XEBEC GLOBAL L+550 02/09/2024 MD.....		02/12/2018.....	Private Placement.....		4,500,000	4,500,000		3FE.....
G9368P	AY 0	VIRGIN MEDIA TL K L+250 01/15/2026.....		01/11/2018.....	BARCLAYS CAPITAL.....		2,409,000	2,400,000		3FE.....
G9368P	AY 0	VIRGIN MEDIA TL K L+250 01/15/2026.....		01/11/2018.....	SCOTIA CAPITAL.....		1,607,000	1,600,000		3FE.....
3899999.	Total - Bonds - Industrial and Miscellaneous.....						1,375,212,498	1,394,319,831	2,043,656	...XXX.....
8399997.	Total - Bonds - Part 3.....						1,421,733,930	1,438,682,327	2,049,619	...XXX.....
8399999.	Total - Bonds.....						1,421,733,930	1,438,682,327	2,049,619	...XXX.....

Preferred Stocks - Industrial and Miscellaneous

009522	ZZ 9	AIRWAY THERAPEUTICS B.....		03/01/2018.....	Exchanged.....	473,134,000	779,321			RP4UZ.....
009522	ZZ 9	AIRWAY THERAPEUTICS B.....		03/01/2018.....	Private Placement.....	1,699,913,000	2,800,000			RP4UZ.....
10924B	AA 5	BRIGHTHOUSE A 6.50.....		01/23/2018.....	UBS WARBURG.....		14,430,000	13,000,000.00	488,222	P2UFE.....
29402T	2# 5	ENVEN ENERGY CORP SERIES A CONV.....		03/27/2018.....	Private Placement.....	120,669,000	1,448,028			P4AZ.....
29402T	2# 5	ENVEN ENERGY CORP SERIES A CONV.....		03/31/2018.....	Capitalized Interest.....	14,489,000	173,868			P4AZ.....
371877	ZZ 7	GENETESIS A-2.....		03/15/2018.....	Private Placement.....	92,497,000	699,999			P4AZ.....
404280	BP 3	HSBC HOLDINGS 6.50 (COCO).....	C.....	03/19/2018.....	HSBC SECURITIES.....		5,000,000	5,000,000.00		P2LFE.....
55261F	AH 7	M&T BANK CORP F 5.125.....		01/02/2018.....	MORGAN STANLEY.....		2,991,265	2,812,000.00	25,220	P2UFE.....
59156R	BT 4	METLIFE INC D 5.875.....		03/20/2018.....	BANC OF AMERICA SECURITIES.....		12,000,000	12,000,000.00		P2UFE.....
61686Z	ZZ 1	MORGAN JOSEPH TRI-ARTISAN GRP D 5.00%.....		01/03/2018.....	Capitalized Interest.....	221.180	1,117			P5*AGI.....
693475	AQ 8	PNC FINANCIAL S 5.00.....		01/02/2018.....	BARCLAYS CAPITAL.....		1,328,125	1,250,000.00	10,938	P2UFE.....
693475	AQ 8	PNC FINANCIAL S 5.00.....		01/04/2018.....	MORGAN STANLEY.....		2,337,500	2,200,000.00	20,472	P2UFE.....
743315	AU 7	PROGRESSIVE CORP B 5.375.....		03/09/2018.....	CS FIRST BOSTON.....		7,500,000	7,500,000.00		P2UFE.....
902973	AZ 9	US BANCORP J 5.30.....		01/02/2018.....	US BANCORP.....		3,247,500	3,000,000.00	34,892	P2UFE.....
8499999.	Total - Preferred Stocks - Industrial and Miscellaneous.....						54,736,722	XXX	579,744	...XXX.....
8999997.	Total - Preferred Stocks - Part 3.....						54,736,722	XXX	579,744	...XXX.....
8999999.	Total - Preferred Stocks.....						54,736,722	XXX	579,744	...XXX.....

Common Stocks - Industrial and Miscellaneous

SCHEDULE D - PART 3

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

QE04.5

1			2	3	4	5	6	7	8	9	10
CUSIP Identification			Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NA/IC Designation or Market Indicator (a)
00176N	AG	2	AMMC 2018-22A CLO SUB FLT 04/25/31.....		03/08/2018.....	mitsubishi.....	21,840,000.000	17,799,600	XXX		U.....
00176N	AH	0	AMMC 2018-22i CLO SUB 0 04/25/31.....		03/08/2018.....	mitsubishi.....	4,449,200.000	3,626,098	XXX		U.....
19625W	10	4	COLONY NORTHSTAR INC-CLASS A.....		02/06/2018.....	FRIEDMAN BILLINGS RAMSEY.....	46,000.000	397,215	XXX		L.....
19625W	10	4	COLONY NORTHSTAR INC-CLASS A.....		02/06/2018.....	RBC CAPITAL MARKETS.....	40,000.000	342,368	XXX		L.....
19625W	10	4	COLONY NORTHSTAR INC-CLASS A.....		02/07/2018.....	RBC CAPITAL MARKETS.....	40,038.000	344,559	XXX		L.....
19625W	10	4	COLONY NORTHSTAR INC-CLASS A.....		02/08/2018.....	RBC CAPITAL MARKETS.....	70,000.000	594,762	XXX		L.....
19625W	10	4	COLONY NORTHSTAR INC-CLASS A.....		02/09/2018.....	FRIEDMAN BILLINGS RAMSEY.....	20,000.000	163,000	XXX		L.....
24703L	10	3	DELL TECHNOLOGIES-CL V.....		01/30/2018.....	ISI GROUP.....	6,667.000	470,836	XXX		L.....
24703L	10	3	DELL TECHNOLOGIES-CL V.....		01/31/2018.....	STIFEL NICOLAUS.....	7,000.000	496,982	XXX		L.....
24703L	10	3	DELL TECHNOLOGIES-CL V.....		02/01/2018.....	STIFEL NICOLAUS.....	5,000.000	358,106	XXX		L.....
25470M	10	9	DISH NETWORK CORP - A.....		03/22/2018.....	ISI GROUP.....	30,000.000	1,143,855	XXX		L.....
288522	30	3	ELLINGTON FINANCIAL LLC.....		01/09/2018.....	CORNERSTONE MACRO.....	17,059.000	250,237	XXX		L.....
288522	30	3	ELLINGTON FINANCIAL LLC.....		01/10/2018.....	CORNERSTONE MACRO.....	9,329.000	137,116	XXX		L.....
288522	30	3	ELLINGTON FINANCIAL LLC.....		01/11/2018.....	CORNERSTONE MACRO.....	13,837.000	205,650	XXX		L.....
288522	30	3	ELLINGTON FINANCIAL LLC.....		01/12/2018.....	CORNERSTONE MACRO.....	33,593.000	504,305	XXX		L.....
288522	30	3	ELLINGTON FINANCIAL LLC.....		01/16/2018.....	CORNERSTONE MACRO.....	17,896.000	269,317	XXX		L.....
288522	30	3	ELLINGTON FINANCIAL LLC.....		01/17/2018.....	CORNERSTONE MACRO.....	17,989.000	271,931	XXX		L.....
288522	30	3	ELLINGTON FINANCIAL LLC.....		01/18/2018.....	CORNERSTONE MACRO.....	25,821.000	390,310	XXX		L.....
288522	30	3	ELLINGTON FINANCIAL LLC.....		01/19/2018.....	CORNERSTONE MACRO.....	1,540.000	23,271	XXX		L.....
288522	30	3	ELLINGTON FINANCIAL LLC.....		01/22/2018.....	CORNERSTONE MACRO.....	630.000	9,526	XXX		L.....
288522	30	3	ELLINGTON FINANCIAL LLC.....		01/26/2018.....	FRIEDMAN BILLINGS RAMSEY.....	169,484.000	2,544,616	XXX		L.....
288522	30	3	ELLINGTON FINANCIAL LLC.....		01/30/2018.....	FRIEDMAN BILLINGS RAMSEY.....	420.000	6,157	XXX		L.....
288522	30	3	ELLINGTON FINANCIAL LLC.....		01/31/2018.....	FRIEDMAN BILLINGS RAMSEY.....	70,000.000	1,026,151	XXX		L.....
288522	30	3	ELLINGTON FINANCIAL LLC.....		02/01/2018.....	FRIEDMAN BILLINGS RAMSEY.....	42,000.000	617,140	XXX		L.....
288522	30	3	ELLINGTON FINANCIAL LLC.....		02/02/2018.....	FRIEDMAN BILLINGS RAMSEY.....	61,500.000	896,609	XXX		L.....
288522	30	3	ELLINGTON FINANCIAL LLC.....		02/05/2018.....	FRIEDMAN BILLINGS RAMSEY.....	33,242.000	477,581	XXX		L.....
288522	30	3	ELLINGTON FINANCIAL LLC.....		02/08/2018.....	FRIEDMAN BILLINGS RAMSEY.....	30,816.000	457,544	XXX		L.....
288522	30	3	ELLINGTON FINANCIAL LLC.....		02/09/2018.....	FRIEDMAN BILLINGS RAMSEY.....	35,000.000	517,325	XXX		L.....
293639	10	0	ENTERCOM COMMUNICATIONS-CL A.....		02/06/2018.....	STRATEGAS RESEARCH.....	73,530.000	739,543	XXX		L.....
293639	10	0	ENTERCOM COMMUNICATIONS-CL A.....		02/07/2018.....	STRATEGAS RESEARCH.....	150,605.000	1,521,487	XXX		L.....
293639	10	0	ENTERCOM COMMUNICATIONS-CL A.....		02/08/2018.....	STRATEGAS RESEARCH.....	225,000.000	2,250,968	XXX		L.....
293639	10	0	ENTERCOM COMMUNICATIONS-CL A.....		02/09/2018.....	STRATEGAS RESEARCH.....	150,000.000	1,463,400	XXX		L.....
33938J	10	6	FLEXION THERAPEUTICS INC.....		02/05/2018.....	RAYMOND JAMES & ASSOCIATES.....	5,000.000	109,730	XXX		L.....
33938J	10	6	FLEXION THERAPEUTICS INC.....		02/08/2018.....	RAYMOND JAMES & ASSOCIATES.....	20,000.000	456,072	XXX		L.....
33938J	10	6	FLEXION THERAPEUTICS INC.....		02/09/2018.....	RAYMOND JAMES & ASSOCIATES.....	8,400.000	182,611	XXX		L.....
33938J	10	6	FLEXION THERAPEUTICS INC.....		03/28/2018.....	RAYMOND JAMES & ASSOCIATES.....	20,000.000	430,120	XXX		L.....
442496	10	5	HOWARD BANCORP INC.....		03/01/2018.....	Stock Merger 320666Z26.....	103,900.000	1,896,175	XXX		L.....
486606	10	6	KAYNE ANDERSON MLP INVESTMENT.....		03/08/2018.....	CORNERSTONE MACRO.....	50,000.000	850,650	XXX		L.....
486606	10	6	KAYNE ANDERSON MLP INVESTMENT.....		03/15/2018.....	STIFEL NICOLAUS.....	60,923.000	1,018,992	XXX		L.....
486606	10	6	KAYNE ANDERSON MLP INVESTMENT.....		03/19/2018.....	STIFEL NICOLAUS.....	50,000.000	831,770	XXX		L.....
486606	10	6	KAYNE ANDERSON MLP INVESTMENT.....		03/20/2018.....	STIFEL NICOLAUS.....	100,000.000	1,640,060	XXX		L.....
486606	10	6	KAYNE ANDERSON MLP INVESTMENT.....		03/21/2018.....	STIFEL NICOLAUS.....	50,000.000	832,125	XXX		L.....
486606	10	6	KAYNE ANDERSON MLP INVESTMENT.....		03/23/2018.....	STIFEL NICOLAUS.....	2,089.000	33,624	XXX		L.....
486606	10	6	KAYNE ANDERSON MLP INVESTMENT.....		03/28/2018.....	STIFEL NICOLAUS.....	37,500.000	606,559	XXX		L.....
65336K	10	3	NEXSTAR MEDIA GROUP INC-CL A.....		02/28/2018.....	RBC CAPITAL MARKETS.....	17,900.000	1,270,676	XXX		L.....
65336K	10	3	NEXSTAR MEDIA GROUP INC-CL A.....		03/01/2018.....	RBC CAPITAL MARKETS.....	5,000.000	349,645	XXX		L.....

SCHEDULE D - PART 3

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

1			2	3	4	5	6	7	8	9	10
CUSIP Identification			Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
65336K	10	3	NEXSTAR MEDIA GROUP INC-CL A.....		03/19/2018.....	RBC CAPITAL MARKETS.....	25,000.000	1,734,363	XXX		L.....
65336K	10	3	NEXSTAR MEDIA GROUP INC-CL A.....		03/20/2018.....	RBC CAPITAL MARKETS.....	55,000.000	3,782,213	XXX		L.....
65336K	10	3	NEXSTAR MEDIA GROUP INC-CL A.....		03/22/2018.....	RBC CAPITAL MARKETS.....	10,000.000	664,367	XXX		L.....
81617J	30	1	SELECT ENERGY SERVICES INC-A.....		02/15/2018.....	Exchanged.....	350,000.000	4,252,500	XXX		L.....
82481R	10	6	SHIRE PLC-ADR.....		01/31/2018.....	FRIEDMAN BILLINGS RAMSEY.....	20,000.000	2,815,432	XXX		L.....
82481R	10	6	SHIRE PLC-ADR.....		01/31/2018.....	STIFEL NICOLAUS.....	5,000.000	710,221	XXX		L.....
82481R	10	6	SHIRE PLC-ADR.....		02/02/2018.....	FRIEDMAN BILLINGS RAMSEY.....	25,000.000	3,498,085	XXX		L.....
82481R	10	6	SHIRE PLC-ADR.....		02/05/2018.....	CANTOR FITZGERALD & CO.....	10,000.000	1,328,961	XXX		L.....
82481R	10	6	SHIRE PLC-ADR.....		02/05/2018.....	RAYMOND JAMES & ASSOCIATES.....	15,000.000	2,033,292	XXX		L.....
82481R	10	6	SHIRE PLC-ADR.....		02/07/2018.....	CANTOR FITZGERALD & CO.....	2,500.000	330,830	XXX		L.....
82481R	10	6	SHIRE PLC-ADR.....		02/08/2018.....	CANTOR FITZGERALD & CO.....	7,500.000	960,856	XXX		L.....
82481R	10	6	SHIRE PLC-ADR.....		02/09/2018.....	CANTOR FITZGERALD & CO.....	2,500.000	317,045	XXX		L.....
829226	10	9	SINCLAIR BROADCAST GROUP A.....		02/01/2018.....	RBC CAPITAL MARKETS.....	10,000.000	366,295	XXX		L.....
829226	10	9	SINCLAIR BROADCAST GROUP A.....		02/02/2018.....	RBC CAPITAL MARKETS.....	10,000.000	364,610	XXX		L.....
829226	10	9	SINCLAIR BROADCAST GROUP A.....		02/02/2018.....	UBS WARBURG.....	20,000.000	725,600	XXX		L.....
829226	10	9	SINCLAIR BROADCAST GROUP A.....		02/05/2018.....	STRATEGAS RESEARCH.....	7,650.000	273,599	XXX		L.....
829226	10	9	SINCLAIR BROADCAST GROUP A.....		02/05/2018.....	UBS WARBURG.....	10,000.000	360,300	XXX		L.....
829226	10	9	SINCLAIR BROADCAST GROUP A.....		02/08/2018.....	STRATEGAS RESEARCH.....	20,000.000	700,000	XXX		L.....
829226	10	9	SINCLAIR BROADCAST GROUP A.....		02/28/2018.....	FRIEDMAN BILLINGS RAMSEY.....	10,000.000	336,177	XXX		L.....
829226	10	9	SINCLAIR BROADCAST GROUP A.....		02/28/2018.....	RBC CAPITAL MARKETS.....	30,000.000	997,764	XXX		L.....
829226	10	9	SINCLAIR BROADCAST GROUP A.....		03/14/2018.....	STRATEGAS RESEARCH.....	25,000.000	827,108	XXX		L.....
829226	10	9	SINCLAIR BROADCAST GROUP A.....		03/15/2018.....	RBC CAPITAL MARKETS.....	37,500.000	1,221,780	XXX		L.....
829226	10	9	SINCLAIR BROADCAST GROUP A.....		03/22/2018.....	ISI GROUP.....	15,000.000	466,799	XXX		L.....
896047	50	3	TRIBUNE MEDIA CO - A.....		03/07/2018.....	CORNERSTONE MACRO.....	13,268.000	551,312	XXX		L.....
896047	50	3	TRIBUNE MEDIA CO - A.....		03/09/2018.....	CORNERSTONE MACRO.....	13,150.000	546,288	XXX		L.....
896047	50	3	TRIBUNE MEDIA CO - A.....		03/14/2018.....	CORNERSTONE MACRO.....	2,655.000	109,890	XXX		L.....
896047	50	3	TRIBUNE MEDIA CO - A.....		03/15/2018.....	CORNERSTONE MACRO.....	10,000.000	412,956	XXX		L.....
896047	50	3	TRIBUNE MEDIA CO - A.....		03/16/2018.....	CORNERSTONE MACRO.....	75,000.000	3,096,450	XXX		L.....
896047	50	3	TRIBUNE MEDIA CO - A.....		03/19/2018.....	CORNERSTONE MACRO.....	50,000.000	2,056,865	XXX		L.....
896047	50	3	TRIBUNE MEDIA CO - A.....		03/20/2018.....	CORNERSTONE MACRO.....	50,000.000	2,052,535	XXX		L.....
90187B	40	8	TWO HARBORS INVESTMENT CORP.....		02/02/2018.....	STRATEGAS RESEARCH.....	150,000.000	2,194,755	XXX		L.....
90187B	40	8	TWO HARBORS INVESTMENT CORP.....		02/05/2018.....	CORNERSTONE MACRO.....	300,000.000	4,314,300	XXX		L.....
90187B	40	8	TWO HARBORS INVESTMENT CORP.....		02/06/2018.....	CORNERSTONE MACRO.....	180.000	2,534	XXX		L.....
G81276	10	0	SIGNET JEWELERS LTD.....		02/06/2018.....	RBC CAPITAL MARKETS.....	12,500.000	621,811	XXX		L.....
G81276	10	0	SIGNET JEWELERS LTD.....		02/09/2018.....	RBC CAPITAL MARKETS.....	12,500.000	593,593	XXX		L.....
G9001E	12	8	LIBERTY LATIN AMERICA LTD CL C.....	D.....	01/02/2018.....	Exchanged.....	125,000.000	2,673,750	XXX		L.....
9099999.	Total - Common Stocks - Industrial and Miscellaneous.....							99,121,602	XXX	0	XXX.....
9799997.	Total - Common Stocks - Part 3.....							99,121,602	XXX	0	XXX.....
9799999.	Total - Common Stocks.....							99,121,602	XXX	0	XXX.....
9899999.	Total - Preferred and Common Stocks.....							153,858,323	XXX	579,744	XXX.....
9999999.	Total - Bonds, Preferred and Common Stocks.....							1,575,592,254	XXX	2,629,363	XXX.....

QE04.6

(a) For all common stock bearing NAIC market indicator "U" provide the number of such issues:....2.

SCHEDULE D - PART 4

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

1	2			3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
												11	12	13	14	15							
CUSIP Identification	Description			F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortizatio n) / Accretion	Current Year's Other- Than- Temporary Impairment Recognize d	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 Designati on or Market Indicator (a)

Bonds - U.S. Government

312931	A6	5	FGLMC A84529 PT 4.50 02/01/2039.....	..	03/15/2018.	MBS Paydown.....	.....	.....2,175	2,175	2,204	2,191	.....	.....(21)	.....	.....(21)	.....	.....2,175	.....	.....	......0	16	02/01/2039	1.....
31371K	LU	3	FNCL 254239 PT 6.50 3/01/2032.....	..	03/25/2018.	MBS Paydown.....	.....	.....416	416	481	463	.....	.....(39)	.....	.....(39)	.....	.....416	.....	.....	......0	4	03/01/2032	1.....
31388T	QZ	9	FNCL 614372 PT 7.0 1/01/2032.....	..	03/25/2018.	MBS Paydown.....	.....	.....284	284	325	314	.....	.....(3)	.....	.....(3)	.....	.....284	.....	.....	......0	3	01/01/2032	1.....
31416K	WP	9	FNCL AA2453 PT 4.50 02/01/2039.....	..	03/25/2018.	MBS Paydown.....	.....	.....233	233	236	236	.....	.....(1)	.....	.....(1)	.....	.....233	.....	.....	......0	2	02/01/2039	1.....
36296J	FT	7	GN 692378 PT 4.50 02/15/2039.....	..	03/15/2018.	MBS Paydown.....	.....	.....444	444	450	447	.....	.....(1)	.....	.....(1)	.....	.....444	.....	.....	......0	3	02/15/2039	1.....
36296T	DP	5	GNSF 700410 PT 5.00 03/15/2039.....	..	03/15/2018.	MBS Paydown.....	.....	.....206	206	211	210	.....	.....(0)	.....	.....(0)	.....	.....206	.....	.....	......0	2	03/15/2039	1.....
383739	N8	8	GNR 2001-17 PG PAC 6.50 4/20/31.....	..	03/20/2018.	MBS Paydown.....	.....	.....4,568	4,568	4,766	4,669	.....	.....(85)	.....	.....(85)	.....	.....4,568	.....	.....	......0	51	04/20/2031	1.....
38373W	5C	8	GNR 2002-33 PG PAC 6.50 5/20/32.....	..	03/20/2018.	MBS Paydown.....	.....	.....18,372	18,372	19,395	18,919	.....	.....(451)	.....	.....(451)	.....	.....18,372	.....	.....	......0	199	05/20/2032	1.....
478045	AA	5	TVA JOHN SEVIER COMB 4.626 01/15/2042.....	..	01/15/2018.	Sinking Fund Redemption.....	.....	.....32,195	32,195	32,195	32,195	.....	.....	.....	.....0	.....	.....32,195	.....	.....	......0	745	01/15/2042	1FE.....
64908P	AA	1	NEW VALEY GEN 3 5.131 01/15/21.....	..	01/15/2018.	Sinking Fund Redemption.....	.....	.....399,111	399,111	399,111	399,114	.....	.....(0)	.....	.....0	.....	.....399,111	.....	.....	......0	10,239	01/15/2021	1FE.....
690353	RX	7	OVERSEAS PRIV INV 4.44 2/27/27.....	..	02/27/2018.	Sinking Fund Redemption.....	.....	.....73,392	73,392	73,392	73,392	.....	.....	.....	.....0	.....	.....73,392	.....	.....	......0	1,629	02/27/2027	1.....
690353	XM	4	OVERSEAS PRI INV 3.59 12/15/2030.....	..	03/15/2018.	Sinking Fund Redemption.....	.....	.....114,286	114,286	114,286	114,286	.....	.....	.....	.....0	.....	.....114,286	.....	.....	......0	1,026	12/15/2030	1.....
83190A	AB	9	SBA POOL 523402 6.54 PT 01/20/2035.....	..	03/15/2018.	MBS Paydown.....	.....	.....33,614	33,614	37,380	36,453	.....	.....(2,920)	.....	.....(2,920)	.....	.....33,614	.....	.....	......0	387	01/20/2035	1.....
841215	AA	4	SOUTHAVEN CMBD CYL TVA 3.846 08/15/2033.....	..	02/15/2018.	Sinking Fund Redemption.....	.....	.....191,998	191,998	191,998	191,998	.....	.....	.....	.....0	.....	.....191,998	.....	.....	......0	3,692	08/15/2033	1FE.....
0599999.	Total - Bonds - U.S. Government.....			..	.....	.....	.....	.....871,294	871,294	876,430	874,888	0	(3,520)	0	(3,520)	0	871,294	0	0	0	17,999	XXX	XXX

Bonds - U.S. Political Subdivisions of States

214489	BE	5	COOK CNTY IL 5.911 01/15/2023.....	..	01/15/2018.	Sinking Fund Redemption.....	.....	.....160,000	160,000	160,000	160,000	.....	.....	.....	......0	.....	.....160,000	.....	.....	......0	4,729	01/15/2023	1FE.....
442331	QM	9	HOUSTON TX REF PENSION 6.29 3/01/2032.....	..	03/01/2018.	Sinking Fund Redemption.....	.....	.....380,000	380,000	467,357	452,685	.....	.....(72,685)	.....	.....(72,685)	.....	.....380,000	.....	.....	......0	11,951	03/01/2032	1FE.....
64966H	HA	1	NEW YORK NY SER H2 6.491 03/01/2021.....	..	03/01/2018.	Sinking Fund Redemption.....	.....	.....70,000	70,000	76,206	72,151	.....	.....(2,151)	.....	.....(2,151)	.....	.....70,000	.....	.....	......0	2,272	03/01/2021	1FE.....
2499999.	Total - Bonds - U.S. Political Subdivisions of States.....			..	.....	.....	.....	.....610,000	610,000	703,563	684,836	0	(74,836)	0	(74,836)	0	610,000	0	0	0	18,952	XXX	XXX

Bonds - U.S. Special Revenue and Special Assessment

041083	VB	9	AR ST DEV FIN SFM A 3.10 07/01/2043.....	..	03/01/2018.	MBS Paydown.....	.....	.....178,948	178,948	178,948	178,948	.....	.....	.....	......0	.....	.....178,948	.....	.....	......0	827	07/01/2043	1FE.....
100873	AE	8	BOSTON MA HSG 5.21 01/01/2018.....	..	01/01/2018.	Maturity.....	.....	.....260,000	260,000	260,000	260,000	.....	.....	.....	......0	.....	.....260,000	.....	.....	......0	6,773	01/01/2018	1FE.....
130333	CA	3	CA HSG FIN AGY A 2.90 02/01/2042.....	..	03/01/2018.	MBS Paydown.....	.....	.....111,213	111,213	111,213	111,213	.....	.....	.....	......0	.....	.....111,213	.....	.....	......0	642	02/01/2042	1FE.....
130333	CB	1	CA HSG FIN AGY B 2.90 02/01/2042.....	..	03/01/2018.	MBS Paydown.....	.....	.....164,895	164,895	164,482	164,550	.....	.....106	.....	.....106	.....	.....164,895	.....	.....	......0	964	02/01/2042	1FE.....
18610R	AD	6	CLEVE-CUYAHOGA 6.625 2/15/2021.....	..	02/14/2018.	Distribution.....	.....	.....9,135,503	8,600,000	8,600,000	8,599,619	.....	.....13	.....	.....13	.....	.....8,599,632	.....	.....368	368	818,796	02/15/2021	1FE.....
196479	XM	6	CO HSG & FIN A TXB 3.193 11/01/2027.....	..	02/01/2018.	Partial Call.....	.....	.....80,000	80,000	80,000	80,000	.....	.....(0)	.....	.....(0)	.....	.....80,000	.....	.....	......0	33	11/01/2027	1FE.....
25477P	NF	8	DC HSG FIN AGY A REF 3.875 06/15/2045.....	..	03/15/2018.	MBS Paydown.....	.....	.....447,268	447,268	447,268	447,268	.....	.....	.....	......0	.....	.....447,268	.....	.....	......0	2,889	06/15/2045	1FE.....
29270C	WN	1	ENERGY NW ELEC TXB B WA 5.19 07/01/2024.....	..	03/29/2018.	Call.....	.....	.....2,585,407	2,300,000	2,300,000	2,300,000	.....	.....	.....	......0	.....	.....2,300,000	.....	.....	......0	374,271	07/01/2024	1FE.....
296122	UT	9	ESCAMBIA CNTY FL SFM A 2.85 11/01/2038.....	..	03/01/2018.	MBS Paydown.....	.....	.....229,000	229,000	229,000	229,000	.....	.....	.....	......0	.....	.....229,000	.....	.....	......0	1,235	11/01/2038	1FE.....
312903	MA	2	FHR 119 H 7 PAC 7.5 1/15/2021.....	..	03/15/2018.	MBS Paydown.....	.....	.....344	344	345	344	.....	.....	.....	......0	.....	.....344	.....	.....	......0	4	01/15/2021	1.....
312909	3W	2	FHR 1250-J PAC1 7.00 5/15/2022.....	..	03/15/2018.	MBS Paydown.....	.....	.....400	400	411	400	.....	.....1	.....	.....1	.....	.....400	.....	.....	......0	5	05/15/2022	1.....
312915	QG	9	FHR 1491 I PAC 7.50 4/15/2023.....	..	03/15/2018.	MBS Paydown.....	.....	.....4,129	4,129	4,377	4,177	.....	.....0	.....	.....0	.....	.....4,129	.....	.....	......0	55	04/15/2023	1.....
313398	P7	8	FHR 2334 TD PAC 6.5 7/15/2031.....	..	03/15/2018.	MBS Paydown.....	.....	.....1,465	1,465	1,532	1,501	.....	.....(2)	.....	.....(2)	.....	.....1,465	.....	.....	......0	16	07/15/2031	1.....
313399	PS	0	FHR 2347 VP PAC 6.5 3/15/2020.....	..	03/15/2018.	MBS Paydown.....	.....	.....9,435	9,435	9,965	9,494	.....	.....(45)	.....	.....(45)	.....	.....9,435	.....	.....	......0	93	03/15/2020	1.....
31339D	2V	9	FHR 2418 MB SEQ 6.0 2/15/2022.....	..	03/15/2018.	MBS Paydown.....	.....	.....12,397	12,397	13,199	12,541	.....	.....(75)	.....	.....(75)	.....	.....12,397	.....	.....	......0	123	02/15/2022	1.....
31339D	QZ	4	FHR 2416 PG PAC 6.0 2/15/2022.....	..	03/15/2018.	MBS Paydown.....	.....	.....54,249	54,249	58,212	54,833	.....	.....(294)	.....	.....(294)	.....	.....54,249	.....	.....	......0	532	02/15/2022	1.....
3133T3	BU	1	FHR 1644 K PAC 6.75 12/15/2023.....	..	03/15/2018.	MBS Paydown.....	.....	.....8,101	8,101	8,859	8,254	.....	.....(96)	.....	.....(96)	.....	.....8,101	.....	.....	......0	90	12/15/2023	1.....
3133TB	4G	2	FHR 1991 PG PAC 6.0 9/15/2027.....	..	03/15/2018.	MBS Paydown.....	.....	.....6,539	6,539	6,780	6,617	.....	.....(43)	.....	.....(43)	.....	.....6,539	.....	.....	......0	64	09/15/2027	1.....

SCHEDULE D - PART 4

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

QE05.1

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
											11	12	13	14	15							
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
3133TC HE 1	FHR 2018 PG PAC 6.35 1/15/2028.....			03/15/2018.	MBS Paydown.....		2,624	2,624	2,769	2,682		(35)		(35)		2,624			.0	.25	01/15/2028	1.....
3133TD 3A 2	FHR 2037 HB SEQ 9.0 3/15/2028.....			03/15/2018.	MBS Paydown.....		4,954	4,954	5,418	5,162		(119)		(119)		4,954			.0	.75	03/15/2028	1.....
3133TH S8 1	FHR 2118 PE PAC 6.50 1/15/2029.....			03/15/2018.	MBS Paydown.....		8,814	8,814	9,254	9,007		(95)		(95)		8,814			.0	.98	01/15/2029	1.....
3133TS F2 4	FHR 2303 CK SCH 6.0 4/15/2031.....			03/15/2018.	MBS Paydown.....		2,379	2,379	2,457	2,416		(8)		(8)		2,379			.0	.23	04/15/2031	1.....
3133TU S7 4	FHR 2357 QH PAC 6.50 9/15/2031.....			03/15/2018.	MBS Paydown.....		8,653	8,653	9,074	8,876		(202)		(202)		8,653			.0	.62	09/15/2031	1.....
31340Y DB 2	FHR 88-12 A PAC 9.25 11/15/2019.....			03/15/2018.	MBS Paydown.....		.6	.6	.6	.6				.0		.6			.0	.0	11/15/2019	1.....
31358F M5 5	FNR 1991-12 H PAC 7.0 2/25/2021.....			03/25/2018.	MBS Paydown.....		414	414	435	447		2		2		414			.0	.5	02/25/2021	1.....
31358G SJ 2	FNR 91-65Z ZX 6.50 6/25/2021.....			03/25/2018.	MBS Paydown.....		968	968	1,055	968		(2,821)		(2,821)		968			.0	.11	06/25/2021	1.....
31358K DY 1	FNR 1991-G36 ZBX 7.00 11/25/2021.....			03/25/2018.	MBS Paydown.....		1,248	1,248	1,449	1,608		(229)		(229)		1,248			.0	.15	11/25/2021	1.....
31358N H3 9	FNR G92-29 J SCH 8.00 7/25/2022.....			03/25/2018.	MBS Paydown.....		4,901	4,901	4,958	4,885		5		5		4,901			.0	.65	07/25/2022	1.....
31358N M5 8	FNR 92-119Z ZX 8.00 07-25-22.....			03/25/2018.	MBS Paydown.....		2,605	2,605	2,627	2,693				.0		2,605			.0	.34	07/25/2022	1.....
31358P EE 3	FNR 1992-117 M PAC 7.0 7/25/2022.....			03/25/2018.	MBS Paydown.....		4,866	4,866	5,222	4,912		(11)		(11)		4,866			.0	.57	07/25/2022	1.....
31358Q ZE 8	FNR G92-59 D TAC 6.0 10/25/2022.....			03/25/2018.	MBS Paydown.....		919	919	983	923		2		2		919			.0	.11	10/25/2022	1.....
31358R Y7 2	FNR G92-66 KB PAC 7.0 12/25/2022.....			03/25/2018.	MBS Paydown.....		9,287	9,287	10,077	9,389		(43)		(43)		9,287			.0	.104	12/25/2022	1.....
31359D H5 5	FNR 1993-155 PJ PAC 7.0 9/25/2023.....			03/25/2018.	MBS Paydown.....		17,336	17,336	19,193	17,699		(129)		(129)		17,336			.0	.193	09/25/2023	1.....
31359H NW 0	FNR 1994-63 PK PAC 7.0 4/25/2024.....			03/25/2018.	MBS Paydown.....		3,106	3,106	3,432	3,178		(10)		(10)		3,106			.0	.36	04/25/2024	1.....
31359L ZF 5	FNR 1995-19 ED SEQ 6.50 1/25/2022.....			03/25/2018.	MBS Paydown.....		2,752	2,752	2,941	2,773		(15)		(15)		2,752			.0	.37	01/25/2022	1.....
31359N 2W 0	FNR 1997-19 PG PAC 7.0 4/18/2027.....			03/18/2018.	MBS Paydown.....		3,188	3,188	3,436	3,216		(6)		(6)		3,188			.0	.36	04/18/2027	1.....
31359V GF 4	FNR 1999-1 PJ PAC 6.50 2/25/2029.....			03/25/2018.	MBS Paydown.....		17,961	17,961	19,101	18,434		(307)		(307)		17,961			.0	.186	02/25/2029	1.....
313603 BQ 4	FNR 1989-79 D PAC 9.0 11/25/2019.....			03/25/2018.	MBS Paydown.....		1,543	1,543	1,712	1,539		22		22		1,543			.0	.22	11/25/2019	1.....
3137BL AR 9	FMV M036 A 4.16 12/15/2029.....			03/15/2018.	Partial Call.....		100,000	100,000	102,750	101,861		(1,861)		(1,861)		100,000			.0	1,023	12/15/2029	1FE.....
313921 JK 5	FNR 2001-57 PD PAC 6.50 10/25/2031.....			03/25/2018.	MBS Paydown.....		3,267	3,267	3,445	3,360		(60)		(60)		3,267			.0	.33	10/25/2031	1.....
31392B SC 1	FNR 2002-6 L SEQ 6.0 2/25/2032.....			03/25/2018.	MBS Paydown.....		30,632	30,632	31,853	31,211		(664)		(664)		30,632			.0	.165	02/25/2032	1.....
31392C EM 2	FNW 02-W2 AF5 SEQ HEL STP 6/25/32.....			03/25/2018.	MBS Paydown.....		6,933	6,933	6,658	6,596		211		211		6,933			.0	.56	06/25/2032	1.....
31392E PC 8	FNR 2002-58 PG PAC 6.0 9/25/2032.....			03/25/2018.	MBS Paydown.....		27,088	27,088	28,549	27,800		(609)		(609)		27,088			.0	.265	09/25/2032	1.....
31392K 5C 6	FHR 2455 GK PAC 6.50 5/15/2032.....			03/15/2018.	MBS Paydown.....		18,329	18,329	19,492	18,925		(417)		(417)		18,329			.0	.180	05/15/2032	1.....
31392K LR 5	FHR 2450 PH PAC 6.0 5/15/2022.....			03/15/2018.	MBS Paydown.....		95,804	95,804	102,244	96,756		(466)		(466)		95,804			.0	.945	05/15/2022	1.....
31392M NW 9	FHR 2448 TX PAC 6.0 5/15/2032.....			03/15/2018.	MBS Paydown.....		42,255	42,255	44,385	43,314		(955)		(955)		42,255			.0	.423	05/15/2032	1.....
31393X VH 7	FNW 2004-W3 A6 PAC 5.50 5/25/2034.....			03/25/2018.	MBS Paydown.....		414,101	414,101	396,760	408,309		2,950		2,950		414,101			.0	.3,736	05/25/2034	1.....
34074M JB 8	FL HSG FIN CORP A 2.80 07/01/2041.....			03/01/2018.	MBS Paydown.....		486,496	486,496	486,496	486,496				.0		486,496			.0	2,074	07/01/2041	1FE.....
34074M JC 6	FL HSG FIN B TXBL 2.80 07/01/2041.....			03/01/2018.	MBS Paydown.....		472,006	472,006	472,006	472,006				.0		472,006			.0	2,208	07/01/2041	1FE.....
34074M KA 8	FL ST HSG FIN CORP C 4.00 7/01/2027.....			01/01/2018.	Partial Call.....		5,000	5,000	5,000	5,000				.0		5,000			.0	100	07/01/2027	1FE.....
34074M LW 9	FL HSG FIN CORP A 3.20 07/01/2030.....			01/01/2018.	Partial Call.....		45,000	45,000	45,000	45,000				.0		45,000			.0	720	07/01/2030	1FE.....
34074M ND 9	FL HSG FIN TXBL REF 1 3.125 07/01/2037.....			03/01/2018.	MBS Paydown.....		389,205	389,205	389,205	389,205				.0		389,205			.0	2,103	07/01/2037	1FE.....
34074M PF 2	FL HSG FIN CORP A 2.45 01/01/2043.....			03/01/2018.	MBS Paydown.....		278,493	278,493	278,493	278,510		(8)		(8)		278,493			.0	1,209	01/01/2043	1FE.....
443730 FT 8	HUDSON NJ IMPT TXB 6.64 02/01/2024.....			02/01/2018.	Sinking Fund Redemption.....		120,000	120,000	125,904	123,252		(3,252)		(3,252)		120,000			.0	3,984	02/01/2024	1FE.....
45201Y YL 5	IL HSG DEV AUTH B 2.75 06/01/2043.....			03/01/2018.	MBS Paydown.....		198,538	198,538	192,334	192,703		2,413		2,413		198,538			.0	.947	06/01/2043	1FE.....
462467 NW 7	IA ST FIN SF MTGE SER 3 2.90 2/01/2042.....			03/01/2018.	Partial Call.....		140,000	140,000	140,000	140,000				.0		140,000			.0	.882	02/01/2042	1FE.....
485077 AW 1	KS CITY MO DEV REV 5.50 01/01/2020.....			01/01/2018.	Sinking Fund Redemption.....		395,000	395,000	417,630	395,000				.0		395,000			.0	10,863	01/01/2020	1FE.....
49130T PR 1	KY ST HSG CORP A 4.25 07/01/2033.....			03/21/2018.	Partial Call.....		20,000	20,000	20,910	20,389		(389)		(389)		20,000			.0	.427	07/01/2033	1FE.....

SCHEDULE D - PART 4

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

QE052

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
											11	12	13	14	15							
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
49130T PS 9	KY HSG CORP A 3.00 11/01/2041.....		..	03/01/2018.	Partial Call.....		195,000	195,000	195,000	195,000				0		195,000			0	875	11/01/2041	1FE.....
49130T PT 7	KY HSG CORP B 3.00 11/01/2041.....		..	03/01/2018.	Partial Call.....		245,000	245,000	245,000	245,000				0		245,000			0	1,388	11/01/2041	1FE.....
57586N MT 5	MA HSG FIN-C-TXBL 3.629 06/01/2023.....		..	03/01/2018.	Partial Call.....		5,000	5,000	5,000	5,000				0		5,000			0	1	06/01/2023	1FE.....
57586N MU 2	MA HSG FIN-C-TXBL 3.729 12/01/2023.....		..	03/01/2018.	Partial Call.....		10,000	10,000	10,000	10,000				0		10,000			0	4	12/01/2023	1FE.....
57586N MW 8	MA HSG FIN-C-TXBL 4.029 12/01/2027.....		..	03/01/2018.	Partial Call.....		40,000	40,000	40,000	40,000				0		40,000			0	16	12/01/2027	1FE.....
57586N RP 8	MASS HSG FIN AGY A 3.495 12/01/2023.....		..	03/01/2018.	Partial Call.....		5,000	5,000	5,000	5,000				0		5,000			0	1	12/01/2023	1FE.....
57586N RQ 6	MASS HSG FIN AGY A 4.145 12/01/2027.....		..	03/01/2018.	Partial Call.....		5,000	5,000	5,000	5,000				0		5,000			0	0	12/01/2027	1FE.....
57586N RR 4	MASS HSG FIN AGY A 4.786 12/01/2032.....		..	03/01/2018.	Partial Call.....		5,000	5,000	5,000	5,000				0		5,000			0	1	12/01/2032	1FE.....
57586N UR 0	MA ST HSG FIN A 4.375 01/15/2046.....		..	03/15/2018.	MBS Paydown.....		44,175	44,175	44,347	44,313		94		94		44,175			0	337	01/15/2046	1FE.....
59334H FU 4	MIAMI-DADE CNTY TXBL A 2.875 11/01/2038.....		..	03/01/2018.	MBS Paydown.....		138,795	138,795	138,795	138,795		(0)		(0)		138,795			0	611	11/01/2038	1FE.....
60416Q FW 9	MN HSG FIN REF 2.70 09/01/2041.....		..	03/01/2018.	MBS Paydown.....		168,158	168,158	163,954	164,169		1,140		1,140		168,158			0	618	09/01/2041	1FE.....
60416Q GK 4	MN ST HSG FIN AGY D 2.73 08/01/2046.....		..	03/01/2018.	MBS Paydown.....		72,700	72,700	72,700	72,700				0		72,700			0	330	08/01/2046	1FE.....
60636Y HL 8	MISSOURI ST HSG DEV 3.723 07/01/2028.....		..	01/10/2018.	Partial Call.....		80,000	80,000	80,000	80,000				0		80,000			0	1,492	07/01/2028	1FE.....
60636Y HM 6	MISSOURI ST HSG DEV 4.156 07/01/2033.....		..	01/10/2018.	Partial Call.....		40,000	40,000	40,000	40,000				0		40,000			0	832	07/01/2033	1FE.....
60636Y MJ 7	MO ST HSG DEV REF SER 1 4.20 01/01/2040.....		..	03/01/2018.	MBS Paydown.....		534,201	534,201	534,201	534,201				0		534,201			0	5,501	01/01/2040	1FE.....
60636Y ML 2	MO HSG DEV REF TXBL 2 3.875 10/01/2036.....		..	03/01/2018.	MBS Paydown.....		35,681	35,681	35,681	35,681				0		35,681			0	231	10/01/2036	1FE.....
60637B FA 3	MISSOURI HSG DEV C 2.97 08/01/2036.....		..	03/01/2018.	MBS Paydown.....		187,006	187,006	187,006	187,006				0		187,006			0	1,075	08/01/2036	1FE.....
60637B ML 1	MO HSG DEV REF TXBL C 2.40 06/01/2044.....		..	03/01/2018.	MBS Paydown.....		1,151,613	1,151,613	1,114,186	1,115,164		24,292		24,292		1,151,613			0	4,586	06/01/2044	1FE.....
647200 2G 8	NM MTGE FIN B TXBL 2.75 08/01/2035.....		..	03/01/2018.	MBS Paydown.....		98,065	98,065	98,065	98,065				0		98,065			0	452	08/01/2035	1FE.....
647200 4S 0	NEW MEXICO ST MTGE B 2.60 09/01/2040.....		..	03/01/2018.	Partial Call.....		115,000	115,000	115,000	115,000				0		115,000			0	488	09/01/2040	1FE.....
649705 JD 0	EMPIRE INS NY IND DEV 8.80 9/18 (EMPI).....		..	03/11/2018.	Sinking Fund Redemption.....		601,058	601,058	593,190	599,273		559		559		601,058			0	8,701	09/11/2018	3.....
64972C DB 4	NYC HSG DEV A TXBL 3.05 06/15/2036.....		..	03/15/2018.	MBS Paydown.....		7,272	7,272	7,272	7,272				0		7,272			0	37	06/15/2036	1FE.....
64972C M6 7	NYC HSG TXBL REMIC A 3.098 10/01/2046.....		..	03/01/2018.	MBS Paydown.....		49,964	49,964	49,964	49,964		9		9		49,964			0	258	10/01/2046	1FE.....
649883 XV 2	NY MTGE AGY 183 4.45 10/01/2029.....		..	03/30/2018.	Partial Call.....		375,000	375,000	375,000	375,000				0		375,000			0	6,551	10/01/2029	1FE.....
658207 MA 0	NC HSG FIN AGY 4.00 01/01/2030.....		..	01/01/2018.	Sinking Fund Redemption.....		140,000	140,000	140,000	140,000				0		140,000			0	2,800	01/01/2030	1FE.....
658207 MA 0	NC HSG FIN AGY 4.00 01/01/2030.....		..	03/01/2018.	Partial Call.....		55,000	55,000	55,000	55,000				0		55,000			0	1,103	01/01/2030	1FE.....
677377 2N 2	OH HSG FIN AGY 1 7.50 07/01/2035.....		..	03/01/2018.	Partial Call.....		346,279	346,279	346,279	346,279				0		346,279			0	3,659	07/01/2035	1.....
677377 2P 7	OHIO ST HSG FIN AGY SF 2.65 11/01/2041.....		..	03/01/2018.	Partial Call.....		780,000	780,000	780,000	780,000		(0)		(0)		780,000			0	3,379	11/01/2041	1FE.....
686087 MP 9	OR HSG & CMNTY SVCS C 2.891 07/01/2033.....		..	03/30/2018.	Partial Call.....		950,000	950,000	950,000	950,000				0		950,000			0	14,398	07/01/2033	1FE.....
83755N FY 3	SD HSG DEV TXBL 1 3.77 11/01/2035.....		..	03/15/2018.	Partial Call.....		395,000	395,000	395,000	395,016		(16)		(16)		395,000			0	903	11/01/2035	1FE.....
83756C HW 8	SD HSG DEV AUTH F 3.996 05/01/2029.....		..	03/15/2018.	Partial Call.....		365,000	365,000	365,000	365,000				0		365,000			0	430	05/01/2029	1FE.....
83756C ML 6	SD HSG DEV AUTH TXBL A 3.80 05/01/2031.....		..	03/15/2018.	Partial Call.....		80,000	80,000	80,000	80,000		0		0		80,000			0	517	05/01/2031	1FE.....
882750 NE 8	TX HSG & CMNTY AFFAIRS 2.875 07/01/2041.....		..	03/01/2018.	Partial Call.....		270,000	270,000	269,742	269,771		229		229		270,000			0	3,907	07/01/2041	1FE.....
88275F NU 9	TEXAS ST DEPT OF HSG A 3.20 09/01/2039.....		..	03/01/2018.	Partial Call.....		150,000	150,000	150,000	150,209		(209)		(209)		150,000			0	613	09/01/2039	1FE.....
91528N AA 9	UNM SANDOVAL REG MD 4.50 07/20/2036.....		..	01/20/2018.	Sinking Fund Redemption.....		155,000	155,000	155,000	155,000				0		155,000			0	3,488	07/20/2036	1FE.....
92812Q 7J 0	VA ST HSG DEV AUTH 4.875 10/01/2031.....		..	01/01/2018.	Partial Call.....		440,000	440,000	440,000	440,000				0		440,000			0	2,445	10/01/2031	1FE.....
92812Q 7J 0	VA ST HSG DEV AUTH 4.875 10/01/2031.....		..	03/13/2018.	Call.....		525,000	525,000	525,000	525,000				0		525,000			0	14,435	10/01/2031	1FE.....
92812U Q3 5	VA ST HSG DEV D 4.30 12/25/2043.....		..	03/25/2018.	MBS Paydown.....		107,479	107,479	107,479	107,478				0		107,479			0	749	12/25/2043	1FE.....
92812U Q4 3	VA HSG DEV A 3.50 10/25/2037.....		..	03/25/2018.	MBS Paydown.....		569,202	569,202	569,202	569,202				0		569,202			0	2,891	10/25/2037	1FE.....
92812U Q6 8	VA HSG DEV AUTH PT A 3.10 06/25/2041.....		..	03/25/2018.	MBS Paydown.....		226,621	226,621	226,621	226,621				0		226,621			0	1,080	06/25/2041	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	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
92812U	XA	1		03/25/2018.	MBS Paydown.....		61,534	61,534	66,303	65,524				3,650		61,534			0	644	03/25/2038	1FE.....
92812U	XB	9		03/25/2018.	MBS Paydown.....		79,163	79,163	85,298	84,279				(212)		79,163			0	801	03/25/2038	1FE.....
92813T	EE	6		03/25/2018.	MBS Paydown.....		774,733	774,733	774,419	774,431				98		774,733			0	3,769	08/25/2042	1FE.....
93978X	EQ	9		03/01/2018.	Partial Call.....		435,000	435,000	435,000	432,603				2,397		435,000			0	2,250	09/01/2040	1FE.....
93978X	ER	7		03/01/2018.	Partial Call.....		600,000	600,000	600,000	600,000				0		600,000			0	3,281	05/01/2041	1FE.....
3199999.		Total - Bonds - U.S. Special Revenue and Special Assessments.....					28,389,665	27,568,754	27,564,011	27,533,286	0	24,490	0	24,490	0	27,568,386	0	368	368	..1,342,777	XXX	XXX
Bonds - Industrial and Miscellaneous																						
000366	AA	2		03/16/2018.	MBS Paydown.....		397,250	397,250	397,248	397,250				0		397,250			0	2,632	05/16/2042	1FE.....
00077B	4W	0		03/25/2018.	MBS Paydown.....		237	237	239	228				2		237			0	2	12/25/2032	1FM.....
000780	NL	6		03/25/2018.	MBS Paydown.....		195	195	197	190				0		195			0	2	12/25/2033	1FM.....
001406	AA	5		03/15/2018.	MBS Paydown.....		73,582	73,582	73,551	73,552				1		73,582			0	517	02/15/2040	1FE.....
00164T	AA	6		01/15/2018.	Sinking Fund Redemption.....		201,357	201,357	211,196	206,795				(34)		201,357			0	5,779	01/15/2028	1FE.....
00175L	AE	2		01/25/2018.	MBS Paydown.....		24,100	24,100	24,100	24,097				0		24,100			0	143	07/25/2029	1FE.....
00176D	AE	9		01/24/2018.	MBS Paydown.....		7,875	7,875	7,875	7,874				0		7,875			0	47	07/24/2029	1FE.....
00176J	AH	9		01/14/2018.	MBS Paydown.....		20,000	20,000	20,000	19,916				98		20,000			0	123	04/14/2029	1FE.....
00192J	AA	4		03/27/2018.	MBS Paydown.....		326,872	326,872	291,325	300,925				2,189		326,872			0	833	07/27/2057	1FE.....
001990	AH	3		03/28/2018.	MBS Paydown.....		879,995	879,995	680,896	861,775				(1,983)		879,995			0	3,612	01/28/2037	1FM.....
00213R	AA	1		03/15/2018.	MBS Paydown.....		75,613	75,613	75,613	75,613				0		75,613			0	420	12/15/2042	1FE.....
00214M	AA	1		03/15/2018.	MBS Paydown.....		375,691	375,691	364,555	366,295				350		375,691			0	1,823	06/15/2044	1FE.....
00432C	CW	9		01/25/2018.	MBS Paydown.....		193,635	193,635	178,629	182,334				1,256		193,635			0	860	07/25/2035	1FE.....
004375	FG	1		03/25/2018.	MBS Paydown.....		962,502	962,502	825,057	882,940				(33,210)		962,502			0	2,585	04/25/2036	1FM.....
00440E	AK	3		03/15/2018.	Maturity.....		2,000,000	2,000,000	1,998,320	1,999,960				40		2,000,000			0	58,000	03/15/2018	1FE.....
004421	HR	7		03/25/2018.	MBS Paydown.....		25,121	25,121	20,289	16,999				(912)		25,121			0	112	11/25/2034	1FM.....
005055	ZZ	4		03/29/2018.	Paydown.....		7,633	7,633	7,507	7,513				120		7,633			0	120	07/28/2023	3FE.....
005065	ZZ	3		03/29/2018.	Paydown.....		10,905	10,905	10,836	10,836				69		10,905			0	178	07/28/2023	3FE.....
007036	GS	9		03/25/2018.	MBS Paydown.....		71,339	71,339	66,746	66,611				(103)		71,339			0	287	06/25/2035	1FM.....
007036	SE	7		03/25/2018.	MBS Paydown.....		119,804	119,804	83,573	90,991				9,662		119,804			0	358	11/25/2035	1FM.....
00703Q	AD	4		03/25/2018.	MBS Paydown.....		292,982	292,982	208,292	202,577				1,062		292,982			0	837	08/25/2036	1FM.....
009090	AA	9		03/15/2018.	Sinking Fund Redemption.....		325,681	325,681	325,681	325,679				0		325,681			0	5,862	03/15/2027	1FE.....
009090	AB	7		03/15/2018.	Sinking Fund Redemption.....		103,772	103,772	103,772	103,771				0		103,772			0	2,011	03/15/2023	2FE.....
009503	AA	1		03/15/2018.	MBS Paydown.....		187,571	187,571	152,636	179,401				8,544		187,571			0	674	06/15/2032	1AM.....
009503	AB	9		03/15/2018.	MBS Paydown.....		1,350,509	1,350,509	1,155,588	1,218,279				83,619		1,350,509			0	4,836	06/15/2032	1FE.....
00952*	AB	6		03/01/2018.	Exchanged.....		700,000	700,000	700,000	700,000				0		700,000			0	79,321	01/15/2019	5*GI.....
01310T	AT	6		03/29/2018.	Paydown.....		25,000	25,000	24,181	24,217				35		25,000			0	292	12/21/2022	3FE.....
01447Y	AA	2		01/15/2018.	MBS Paydown.....		1,098,743	1,098,743	1,087,921	1,098,045				698		1,098,743			0	5,613	10/15/2033	1FE.....
01448A	AA	3		01/30/2018.	MBS Paydown.....		2,650,647	2,650,647	2,597,634	2,601,174				40,035		2,650,647			0	13,263	01/30/2034	1FE.....
01448M	AA	7		01/15/2018.	MBS Paydown.....		17,205	17,205	15,296	15,435				1,392		17,205			0	82	05/01/2034	1FE.....
01448Q	AA	8		01/30/2018.	MBS Paydown.....		376,150	376,150	333,269	330,892				(2,063)		376,150			0	1,786	07/30/2034	1FE.....
01448T	AA	2		03/23/2018.	MBS Paydown.....		56,374	56,374	47,780	47,471				(30,328)		56,374			0	556	12/23/2034	1FE.....
01448X	AK	3		03/23/2018.	MBS Paydown.....		1,267,829	1,267,829	1,130,258	441,501				123,729		1,267,829			0	9,229	03/23/2035	1FE.....

QE05.3

SCHEDULE D - PART 4

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

QE054

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
											11	12	13	14	15							
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
01448Y AB 9	ALESC 7A A1B CDO SSNR FLT 07/23/2035.....			03/23/2018.	MBS Paydown.....		73,073	73,073	63,117	64,436		(6,733)		(6,733)		73,073			.0	694	07/23/2035	1FE.....
01449S AB 1	ALESC 13A A1 CDO SSNR FLT 09/23/2037.....			03/23/2018.	MBS Paydown.....		67,199	67,199	51,743	52,519		(21,726)		(21,726)		67,199			.0	606	09/23/2037	1FE.....
014498 AB 5	ALESC 14A A1 CDO SSNR FLT 09/23/2037.....			03/23/2018.	MBS Paydown.....		2,097,674	2,097,674	1,488,465	1,518,527		14,740		14,740		2,097,674			.0	18,888	09/23/2037	1AM.....
01449C AA 8	ALESC 8A A1A CDO SEQ SSNR FLT 12/23/2035.....			03/23/2018.	MBS Paydown.....		452,430	452,430	345,543	350,976		60,032		60,032		452,430			.0	4,190	12/23/2035	1AM.....
01449C AB 6	ALESC 8A A1B CDO SEQ SSNR FLT 12/23/35.....			03/23/2018.	MBS Paydown.....		777,614	777,614	617,408	604,293		4,350		4,350		777,614			.0	7,255	12/23/2035	1FE.....
01449T AA 1	ALESC 9A A1 CDO SEQ SSNR FLT 06/23/2036.....			03/23/2018.	MBS Paydown.....		106,724	106,724	77,909	78,780		(167,217)		(167,217)		106,724			.0	984	06/23/2036	1FE.....
01449W AA 4	ALESC 10A A1 CDO SSNR FLT 09/23/2036.....			03/23/2018.	MBS Paydown.....		156,642	156,642	136,278	136,354		663		663		156,642			.0	1,430	09/23/2036	1FE.....
01450B AA 6	ALESC 15A A1 CDO SSNR FLT 12/23/2037.....			03/23/2018.	MBS Paydown.....		26,656	26,656	20,025	20,352		(6,899)		(6,899)		26,656			.0	236	12/23/2037	1AM.....
01749P AN 8	ALLEG 2015-1A COMB CLO 07/25/2027.....			01/19/2018.	Exchanged.....		25,304,114	28,000,000	27,282,500							25,480,000		(175,886)	(175,886)	175,886	07/25/2027	1AM.....
01749P AN 8	ALLEG 2015-1A COMB CLO 07/25/2027.....			01/31/2018.	Book Value Adjustment.....									.0		1,225,873		(1,225,873)	(1,225,873)		07/25/2027	1AM.....
02146P AF 2	CWALT 2006-HY12 A5 NAS CSTR 08/25/2036.....			03/25/2018.	MBS Paydown.....		295,208	295,208	189,363	192,281		35,663		35,663		295,208			.0	1,590	08/25/2036	1FM.....
02146T AL 1	CWALT 2006-24CB A11 SEQ 5.75 06/25/2036.....			03/25/2018.	MBS Paydown.....		41,587	41,587	28,014	25,215		(406)		(406)		41,587			.0	406	06/25/2036	1FM.....
02146T AL 1	CWALT 2006-24CB A11 SEQ 5.75 06/25/2036.....			03/25/2018.	Pass-Through Loss.....			1,209	972					.0					.0		06/25/2036	1FM.....
02150V AA 3	CWALT 2007-HY7C A1 SEQ SSNR FLT 08/25/37.....			03/25/2018.	MBS Paydown.....		64,225	64,225	51,908	52,058		723		723		64,225			.0	178	08/25/2037	1FM.....
02150V AA 3	CWALT 2007-HY7C A1 SEQ SSNR FLT 08/25/37.....			03/25/2018.	Pass-Through Loss.....			265						.0					.0		08/25/2037	1FM.....
02355S ZZ 1	AMERICAN ACADEMY TL L+625 12/15/2022 AR.....			03/29/2018.	Paydown.....		9,375	9,375	9,140	9,142		233		233		9,375			.0	188	12/15/2022	3FE.....
02365A AYW 6	AMER WEST AIR 1999-1 7.93 01/02/2019.....			01/02/2018.	Sinking Fund Redemption.....		773,165	773,165	814,723	776,995		(27)		(27)		773,165			.0	30,656	01/02/2019	2FE.....
02377B AB 2	AM AIRLN 15-2 AA 3.60 09/22/2027.....			03/22/2018.	Sinking Fund Redemption.....		307,904	307,904	307,904	307,904		.0		.0		307,904			.0	5,542	09/22/2027	1FE.....
02377U AB 0	AMER AIRLINES 2013-2 4.95 01/15/2023.....			01/15/2018.	Sinking Fund Redemption.....		189,557	189,557	189,557	189,557				.0		189,557			.0	4,692	01/15/2023	2FE.....
02660L AA 8	AHMA 2006-4 1A11 SEQ SSNR FLT 10/25/2046.....			03/25/2018.	MBS Paydown.....		25,100	25,100	18,825	15,688		1,213		1,213		25,100			.0	72	10/25/2046	1FM.....
02660T CH 0	AHM 2004-4 4A SEQ FLT 02-25-2045.....			03/25/2018.	MBS Paydown.....		212,371	212,371	181,710	188,493		11,578		11,578		212,371			.0	1,310	02/25/2045	1FM.....
02660T DS 3	AHM 2005-1 6A SEQ FLT 06/25/2045.....			03/25/2018.	MBS Paydown.....		81,527	81,527	72,971	72,971		2,749		2,749		81,527			.0	503	06/25/2045	1FM.....
02660T EQ 2	AHM 2005-2 4A1 SEQ FLT 09/25/2045.....			03/25/2018.	MBS Paydown.....		78,082	78,082	66,969	69,314		(3,093)		(3,093)		78,082			.0	279	09/25/2045	1FM.....
02660V AE 8	AHMA 2005-1 3A11 SEQ SSNR FLT 11/25/2035.....			03/25/2018.	MBS Paydown.....		3,154	3,154	2,573	2,641		(1,244)		(1,244)		3,154			.0	11	11/25/2035	1FM.....
02665U AA 3	AH4R 2014-SFR2 A ABS SSNR 3.786 10/17/36.....			03/17/2018.	MBS Paydown.....		99,340	99,340	100,157	99,897		(77)		(77)		99,340			.0	597	10/17/2036	1FE.....
02665X AA 7	AH4R 2014-SFR3 A ABS SSNR 3.678 12/17/36.....			03/17/2018.	MBS Paydown.....		148,826	148,826	150,367	149,996		(18)		(18)		148,826			.0	912	12/17/2036	1FE.....
02666A AA 6	AH4R 2015-SFR1 A ABS SEQ SNR 3.467 04/45.....			03/17/2018.	MBS Paydown.....		208,006	208,006	209,781	209,286		(123)		(123)		208,006			.0	1,163	04/17/2052	1FE.....
02666B AA 4	AH4R 2015-SFR2 A ABS SSNR 3.732 10/17/45.....			03/17/2018.	MBS Paydown.....		37,698	37,698	37,697	37,686		(0)		(0)		37,698			.0	234	10/17/2045	1FE.....
026929 AA 7	AHM 2006-3 11A1 SEQ SSNR FLT 12/25/2046.....			03/25/2018.	MBS Paydown.....		130,268	130,268	102,097	103,392		(726)		(726)		130,268			.0	358	12/25/2046	1FM.....
03072S JC 0	AMSI 2003-8 AF4 SEQ 5.32 10/25/33.....			03/25/2018.	MBS Paydown.....		95,379	95,379	95,370	95,054		(26)		(26)		95,379			.0	1,092	10/25/2033	1FM.....
03072S RC 1	AMSI 2004-FR1W A6 SEQ STP 05/25/2034.....			03/25/2018.	MBS Paydown.....		44,249	44,249	42,922	43,169		(466)		(466)		44,249			.0	296	05/25/2034	1FM.....
03215P BN 8	AMRES 1997-1 A7 SEQ 7.61 03/25/27.....			03/25/2018.	MBS Paydown.....		11,519	11,519	11,506	11,519				.0		11,519			.0	96	03/25/2027	1FM.....
03215P DM 8	AMRES 1998-1 A5 SEQ STP 10/25/27.....			03/25/2018.	MBS Paydown.....		137,378	137,378	137,464	137,378				.0		137,378			.0	1,569	10/25/2027	1FM.....
03235T AA 5	ACEF 2014-1A A ABS 8.00 12/20/24.....			03/20/2018.	MBS Paydown.....		21,280	21,280	21,280	21,280				.0		21,280			.0	357	12/20/2024	3AM.....
033286 AN 5	ANCHC 2014-5A BR CLO MEZ FLT 10/15/26.....			01/15/2018.	MBS Paydown.....		8,750,000	8,750,000	8,750,000	8,748,245		1,755		1,755		8,750,000			.0	66,170	10/15/2026	1FE.....
03329P AQ 5	ANCHC 2014-3A A2BR CLO MEZ 3.23 04/28/26.....			01/28/2018.	MBS Paydown.....		9,000,000	9,000,000	9,000,000	9,000,000				.0		9,000,000			.0	72,675	04/28/2026	1FE.....
03523T BE 7	ANHEUSER-BUSCH 7.75 01/15/2019.....			03/19/2018.	Make Whole Call.....		5,196,800	5,000,000	4,996,150	4,999,460		540		540		5,000,000			.0	459,439	01/15/2019	1FE.....
03763K AB 2	AASET 2014-1 A ABS SNR 5.125 12/15/2029.....	C		01/15/2018.	MBS Paydown.....		109,780	109,780	109,780	109,780				.0		109,780			.0	469	12/15/2029	1FE.....
03763K AB 2	AASET 2014-1 A ABS SNR 5.125 12/15/2029.....	C		02/01/2018.	Distribution.....		4,443,587	4,443,587	4,443,587	4,443,587				.0		4,443,587		(0)	(0)	29,099	12/15/2029	1FE.....
03765Y AJ 3	APID 2015-23A A2B CLO MEZ SEQ 4.059 1/27.....			01/30/2018.	Distribution.....		5,750,000	5,750,000	5,750,000	5,750,568		(5)		(5)		5,750,562		(562)	(562)	68,073	01/14/2027	1FE.....

SCHEDULE D - PART 4

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

QE055

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
											11	12	13	14	15							
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
03766K AA 1	AASET 2016-1A A ABS SNR 4.875 03/17/2036.....			03/15/2018.	MBS Paydown.....		515,982	515,982	508,627	510,758		2,758		2,758		515,982			.0	3,163	03/17/2036	1FE.....
03789X AA 6	DIN 2014-1 A2 ABS 4.277 09/05/44.....			03/05/2018.	MBS Paydown.....		80,625	80,625	80,601	80,610		15		15		80,625			.0	862	09/05/2044	2AM.....
038779 AA 2	ARBYS 2015-1A A2 ABS SEQ SNR 4.969 10/45.....			01/30/2018.	MBS Paydown.....		17,500	17,500	17,500	17,500				.0		17,500			.0	217	10/30/2045	2AM.....
04015U AC 2	ARES 2015-38A B2 CLO MEZ SEQ 3.84 01/27.....			03/13/2018.	Distribution.....		4,000,000	4,000,000	4,000,000	4,000,448		(16)		(16)		4,000,432		(432)	(432)	60,160	01/20/2027	1FE.....
04249@ AD 3	ARMY & AIR FORCE 4.95 10/15/2024.....			03/15/2018.	Paydown.....		33,882	33,882	33,882	33,882				.0		33,882			.0	280	10/15/2024	1.....
04544P AD 1	ABSHE 2006-HE5 A4 SEQ FLT 07/25/2036.....			03/25/2018.	MBS Paydown.....		399,356	399,356	259,506	315,249		2,837		2,837		399,356			.0	1,294	07/25/2036	1FM.....
05178T AA 9	AURORA MILITARY 5.82 07/15/2034.....			01/15/2018.	Sinking Fund Redemption.....		15,114	15,114	15,114	15,114				.0		15,114			.0	440	07/15/2034	1FE.....
05352N AA 0	AVNT 2017-A A ABS SSNR 2.41 03/15/2021.....			03/15/2018.	MBS Paydown.....		1,584,522	1,584,522	1,584,442	1,584,486		24		24		1,584,522			.0	6,029	03/15/2021	1FE.....
05532E BB 0	BCAP 2009-RR10 15A1 SEQ SSNR 5.50 3/36.....			03/26/2018.	MBS Paydown.....		102,458	102,458	100,921	101,797		(125)		(125)		102,458			.0	656	03/26/2036	1FM.....
05532E CE 3	BCAP 2009-RR10 9A2 MEZ SSUP 6.00 5/26/37.....			03/26/2018.	MBS Paydown.....		161,578	161,578	45,221	80,453		20,004		20,004		161,578			.0	1,543	06/26/2037	1FM.....
05532E CE 3	BCAP 2009-RR10 9A2 MEZ SSUP 6.00 5/26/37.....			03/26/2018.	Pass-Through Loss.....			20,215						.0					.0		06/26/2037	1FM.....
05532M AG 2	BCAP 2009-RR15 4A2 MEZ 6.00 5/26/2036.....			02/26/2018.	Pass-Through Loss.....			91,480						.0					.0		05/26/2036	1FM.....
05532M AG 2	BCAP 2009-RR15 4A2 MEZ 6.00 5/26/2036.....			03/26/2018.	MBS Paydown.....		270,790	270,790	143,464	143,452		(33,113)		(33,113)		270,790			.0	3,565	05/26/2036	1FM.....
05532T AN 2	BCAP 2010-RR1 3A2 SUB SSUP CSTR 12/20/35.....			03/20/2018.	MBS Paydown.....		742,540	742,540	702,628	728,982		12,400		12,400		742,540			.0	7,164	12/20/2035	1FM.....
05533D AG 1	BCAP 2010-RR7 1A7 SUB CSTR 04/26/2035 RE.....			03/26/2018.	MBS Paydown.....		709,354	709,354	590,094	640,809		(79,298)		(79,298)		709,354			.0	4,381	04/26/2035	1FM.....
05533F LR 7	BCAP 2011-R11 2A1 SEQ 5.5 12/26/2035.....			03/26/2018.	MBS Paydown.....		199,069	199,069	197,576	197,714		(533)		(533)		199,069			.0	1,864	12/26/2035	1FM.....
05533F LR 0	BCAP 2011-R11 32A5 SEQ SSNR FLT 02/26/36.....			03/26/2018.	MBS Paydown.....		1,080,242	1,080,242	1,037,033	1,050,314		12,681		12,681		1,080,242			.0	5,855	02/26/2036	1FM.....
05533G CN 7	BCAP 2010-RR9 6A1 SEQ SSNR 6.00 10/26/35.....			03/26/2018.	MBS Paydown.....		175,619	175,619	166,399	170,875		(102)		(102)		175,619			.0	1,757	10/26/2035	1FM.....
05533H AK 3	BCAP 2010-RR10 1A10 SEQ CSTR 09/27/36 RE.....			03/27/2018.	MBS Paydown.....		349,335	349,335	337,981	345,479		3,010		3,010		349,335			.0	2,917	09/27/2036	1FM.....
05533N AJ 3	BCAP 2010-RR12 1A9 MEZ FLT 06/26/2037 RE.....			03/26/2018.	MBS Paydown.....		147,111	147,111	127,676	131,332		(4,753)		(4,753)		147,111			.0	699	06/26/2037	1FM.....
05533N AJ 3	BCAP 2010-RR12 1A9 MEZ FLT 06/26/2037 RE.....			03/26/2018.	Pass-Through Loss.....			7,975						.0					.0		06/26/2037	1FM.....
05533N DJ 0	BCAP 2010-RR12 5A2 SUB CSTR 11/26/35 RE.....			02/26/2018.	MBS Paydown.....		773,971	773,971	595,958	742,576		31,395		31,395		773,971			.0	3,449	11/26/2035	1FM.....
05534D AU 9	BCAP 2012-RR1 4A1 SEQ SSNR CSTR 01/36 RE.....			03/26/2018.	MBS Paydown.....		620,538	620,538	546,073	587,658		14,478		14,478		620,538			.0	4,493	01/26/2036	1FM.....
05539B AD 6	BCAP 2012-RR3 1A44 SUB 4.5 12/26/2037 RE.....			02/26/2018.	MBS Paydown.....		329,398	329,398	300,988	321,316		(7,819)		(7,819)		329,398			.0	2,387	12/26/2037	1FM.....
05540F AL 6	BCAP 2012-RR2 2A3 SUB CSTR 12/26/2036 RE.....			03/26/2018.	MBS Paydown.....		1,054,352	1,054,352	896,199	1,036,052		11,177		11,177		1,054,352			.0	5,712	12/26/2036	1FM.....
05540X BK 8	BCAP 2012-RR4 5A5 SUB SSNR CSTR 05/36 RE.....			03/26/2018.	MBS Paydown.....		464,937	464,937	432,391	496,017		(3,859)		(3,859)		464,937			.0	2,605	05/26/2036	1FM.....
05540X BQ 5	BCAP 2012-RR4 6A1 SEQ SSNR CSTR 11/35 RE.....			03/26/2018.	MBS Paydown.....		1,015,622	1,015,622	893,748	960,460		28,555		28,555		1,015,622			.0	5,885	11/26/2035	1FM.....
05541D AU 0	BCAP 2012-RR8 4A3 SUB FLT 11/20/2036 RE.....			03/20/2018.	MBS Paydown.....		529,012	529,012	437,096	474,565		2,859		2,859		529,012			.0	1,501	11/20/2036	1FM.....
05545J AJ 8	BCAP 2015-RR3 4A1 SEQ SSNR FLT 02/37 RE.....			03/25/2018.	MBS Paydown.....		209,174	209,174	186,688	192,087		1,199		1,199		209,174			.0	610	02/27/2037	1FM.....
05570W AE 8	BNPP 2009-1 A5 SUB 6.0 08/27/2037 RE.....			03/27/2018.	MBS Paydown.....		2,706,375	2,706,375	2,476,333	2,680,021		(2,695)		(2,695)		2,706,375			.0	27,176	08/27/2037	1FM.....
05584@ AA 9	GE HUNTSVILLE CTL 3.47 08/15/2035.....			03/15/2018.	Paydown.....		112,834	112,834	112,834	112,834				.0		112,834			.0	653	08/15/2035	1FE.....
05584A AA 8	HGVGI 2017-1A A ABS SNR 2.94 05/25/2029.....			03/25/2018.	MBS Paydown.....		219,436	219,436	219,380	219,382		(6)		(6)		219,436			.0	1,136	05/25/2029	1FE.....
05586* AA 9	GE SPARTANBURG CTL 3.97 07/15/2032.....			03/15/2018.	Paydown.....		72,521	72,521	72,521	72,521				.0		72,521			.0	480	07/15/2032	1FE.....
05587* AA 8	FEDEX GROUND CTL 4.26 03/15/2037.....			03/15/2018.	Paydown.....		73,669	73,669	73,669	73,669				.0		73,669			.0	524	03/15/2037	1FE.....
05590# AA 9	BP CORP NA CTL 3.54 11/15/2032.....			03/15/2018.	Paydown.....		35,104	35,104	35,104	35,104				.0		35,104			.0	290	11/15/2032	1FE.....
05874P AA 4	BALLY 2013-1A A1.CLO FLT 05/20/2025.....			02/20/2018.	MBS Paydown.....		1,001,877	1,001,877	1,001,877	1,001,877				.0		1,001,877			.0	6,697	05/20/2025	1FE.....
058927 AG 9	BAFC 2006-A 3A2 PT SSNR FLT 02/20/2036.....			03/20/2018.	MBS Paydown.....		79,579	79,579	68,259	66,085		2,982		2,982		79,579			.0	487	02/20/2036	1FM.....
058927 AG 9	BAFC 2006-A 3A2 PT SSNR FLT 02/20/2036.....			03/20/2018.	Pass-Through Loss.....			5,662						.0					.0		02/20/2036	1FM.....
058931 AD 8	BAFC 2006-3 2A1 SEQ SSNR 6.0 03/25/2036.....			03/25/2018.	MBS Paydown.....		19,713	19,713	15,950	14,860		(52,680)		(52,680)		19,713			.0	197	03/25/2036	1FM.....
058931 AD 8	BAFC 2006-3 2A1 SEQ SSNR 6.0 03/25/2036.....			03/25/2018.	Pass-Through Loss.....			6,187						.0					.0		03/25/2036	1FM.....

SCHEDULE D - PART 4

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

QE056

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
											11	12	13	14	15							
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
058931 BL 9	BAFC 2006-3 5A8 SEQ 5.50 03/25/36.....	..	03/25/2018.	MBS Paydown.....	.....	.....8,163	8,163	8,210	7,390	.....	.....	.....325	.....	.....325	.....	.....8,163	.....	.....	.....0	75	03/25/2036	1FM.....
058931 BL 9	BAFC 2006-3 5A8 SEQ 5.50 03/25/36.....	..	03/25/2018.	Pass-Through Loss.....	.....	.....	.....580	.....	.....	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....0	.....	03/25/2036	1FM.....
05946X H7 1	BAFC 2005-H 3A1 SEQ SSNR FLT 11/20/2035.....	..	03/20/2018.	MBS Paydown.....	.....	.....47,488	47,488	43,217	43,514	.....	.....	.....(17,624)	.....	.....(17,624)	.....	.....47,488	.....	.....	.....0	302	11/20/2035	4FM.....
05946X H7 1	BAFC 2005-H 3A1 SEQ SSNR FLT 11/20/2035.....	..	03/20/2018.	Pass-Through Loss.....	.....	.....	.....1,625	1,479	.....	.....	.....	.....	.....	.....0	.....	.....1,540	.....	.....(1,540)	(1,540)	.....	11/20/2035	4FM.....
05946X Y7 2	BAFC 2005-8 2A8 NAS SSNR 5.75 01/25/2036.....	..	03/25/2018.	MBS Paydown.....	.....	.....223,059	223,059	222,583	219,869	.....	.....	.....(423)	.....	.....(423)	.....	.....223,059	.....	.....	.....0	2,536	01/25/2036	3FM.....
05946X Y7 2	BAFC 2005-8 2A8 NAS SSNR 5.75 01/25/2036.....	..	03/25/2018.	Pass-Through Loss.....	.....	.....	.....6,342	.....	.....	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....0	.....	01/25/2036	3FM.....
05946X YV 9	BAFC 2005-F 2A1 SEQ SNR FLT 09/20/2035.....	..	03/20/2018.	MBS Paydown.....	.....	.....15,926	15,926	14,704	14,528	.....	.....	.....(13,754)	.....	.....(13,754)	.....	.....15,926	.....	.....	.....0	93	09/20/2035	1FM.....
05946X YV 9	BAFC 2005-F 2A1 SEQ SNR FLT 09/20/2035.....	..	03/20/2018.	Pass-Through Loss.....	.....	.....	.....9,228	.....	.....	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....0	.....	09/20/2035	1FM.....
05948K ZB 8	BOAA 2005-4 CB2 SEQ SSNR FLT 05/25/2035.....	..	03/25/2018.	MBS Paydown.....	.....	.....39,953	39,953	30,244	24,522	.....	.....	.....(8,719)	.....	.....(8,719)	.....	.....39,953	.....	.....	.....0	152	05/25/2035	1FM.....
05948K ZB 8	BOAA 2005-4 CB2 SEQ SSNR FLT 05/25/2035.....	..	03/25/2018.	Pass-Through Loss.....	.....	.....	.....4,571	.....	.....	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....0	.....	05/25/2035	1FM.....
05948K ZF 9	BOAA 2005-4 CB6 SEQ FLT 5/25/2035.....	..	03/25/2018.	MBS Paydown.....	.....	.....81,862	81,862	60,041	56,191	.....	.....	.....(13,789)	.....	.....(13,789)	.....	.....81,862	.....	.....	.....0	296	05/25/2035	1FM.....
05948K ZF 9	BOAA 2005-4 CB6 SEQ FLT 5/25/2035.....	..	03/25/2018.	Pass-Through Loss.....	.....	.....	.....9,366	.....	.....	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....0	.....	05/25/2035	1FM.....
05948X 5S 6	BOAMS 2004-C 2A1 SEQ CSTR 04/25/34.....	..	03/25/2018.	MBS Paydown.....	.....	.....21,052	21,052	18,710	18,679	.....	.....	.....(169)	.....	.....(169)	.....	.....21,052	.....	.....	.....0	130	04/25/2034	1FM.....
05948X 5V 9	BOAMS 2004-C B1 MEZ FLT 04/25/2034.....	..	03/25/2018.	MBS Paydown.....	.....	.....76,583	76,583	71,605	71,556	.....	.....	.....(4,489)	.....	.....(4,489)	.....	.....76,583	.....	.....	.....0	436	04/25/2034	1FM.....
05948X T2 7	BOAMS 2004-A 2A2 PT SNR FLT 02/34.....	..	03/25/2018.	MBS Paydown.....	.....	.....101,728	101,728	100,202	100,149	.....	.....	.....(545)	.....	.....(545)	.....	.....101,728	.....	.....	.....0	638	02/25/2034	1FM.....
05949A H8 6	BOAMS 2005-A 2A1 PT SNR FLT 02/25/2035.....	..	03/25/2018.	MBS Paydown.....	.....	.....178,812	178,812	172,889	173,442	.....	.....	.....738	.....	.....738	.....	.....178,812	.....	.....	.....0	1,081	02/25/2035	1FM.....
05949A H9 4	BOAMS 2005-A 2A2 PT SSNR FLT 02/25/2035.....	..	03/25/2018.	MBS Paydown.....	.....	.....223,304	223,304	217,443	217,961	.....	.....	.....720	.....	.....720	.....	.....223,304	.....	.....	.....0	1,350	02/25/2035	1FM.....
05949C GW 0	BOAMS 2005-8 A9 PAC 5.50 9/25/35.....	..	03/25/2018.	MBS Paydown.....	.....	.....166,772	166,772	161,225	141,307	.....	.....	.....(1,269)	.....	.....(1,269)	.....	.....166,772	.....	.....	.....0	1,384	09/25/2035	1FM.....
05949C GW 0	BOAMS 2005-8 A9 PAC 5.50 9/25/35.....	..	03/25/2018.	Pass-Through Loss.....	.....	.....	.....55,873	45,965	.....	.....	.....	.....809	.....	.....809	.....	.....	.....	.....	.....0	.....	09/25/2035	1FM.....
05949C HM 1	BOAMS 2005-1 1A1 SEQ SSNR CSTR 10/25/35.....	..	03/25/2018.	MBS Paydown.....	.....	.....173,931	173,931	153,249	155,956	.....	.....	.....4,215	.....	.....4,215	.....	.....173,931	.....	.....	.....0	1,503	10/25/2035	1FM.....
05949C HM 1	BOAMS 2005-1 1A1 SEQ SSNR CSTR 10/25/35.....	..	03/25/2018.	Pass-Through Loss.....	.....	.....	.....3,587	347	.....	.....	.....	.....	.....	.....0	.....	.....355	.....	.....(355)	(355)	.....	10/25/2035	1FM.....
05949C KS 4	BOAMS 2005-J 2A3 SEQ SSNR CSTR 11/35.....	..	03/25/2018.	MBS Paydown.....	.....	.....4,410	4,410	4,217	4,329	.....	.....	.....(5)	.....	.....(5)	.....	.....4,410	.....	.....	.....0	18	11/25/2035	3FM.....
05949C KS 4	BOAMS 2005-J 2A3 SEQ SSNR CSTR 11/35.....	..	03/25/2018.	Pass-Through Loss.....	.....	.....	.....1,370	.....	.....	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....0	.....	11/25/2035	3FM.....
05949C NN 2	BOAMS 2005-11 1A10 SEQ 6.00 12/25/2035.....	..	03/25/2018.	MBS Paydown.....	.....	.....147,044	147,044	139,889	142,736	.....	.....	.....743	.....	.....743	.....	.....147,044	.....	.....	.....0	1,162	12/25/2035	2FM.....
05949C NN 2	BOAMS 2005-11 1A10 SEQ 6.00 12/25/2035.....	..	03/25/2018.	Pass-Through Loss.....	.....	.....	.....8,761	8,335	.....	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....0	.....	12/25/2035	2FM.....
05950M AJ 9	BAFC 2006-G 3A3 PT SSUP FLT 07/20/2036.....	..	03/20/2018.	MBS Paydown.....	.....	.....561,504	561,504	538,342	539,965	.....	.....	.....5,284	.....	.....5,284	.....	.....561,504	.....	.....	.....0	3,531	07/20/2036	1FM.....
05950P AF 0	BAFC 2006-H 2A3 PT SSNR FLT 09/20/2046.....	..	03/20/2018.	MBS Paydown.....	.....	.....314,857	314,857	272,782	260,455	.....	.....	.....4,597	.....	.....4,597	.....	.....314,857	.....	.....	.....0	2,054	09/20/2046	1FM.....
05950P AF 0	BAFC 2006-H 2A3 PT SSNR FLT 09/20/2046.....	..	03/20/2018.	Pass-Through Loss.....	.....	.....	.....48,915	.....	.....	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....0	.....	09/20/2046	1FM.....
05950T AC 9	BOAMS 2006-B 2A1 SEQ SSNR CSTR 11/20/46.....	..	03/20/2018.	MBS Paydown.....	.....	.....8,263	8,263	6,833	7,191	.....	.....	.....(5,560)	.....	.....(5,560)	.....	.....8,263	.....	.....	.....0	65	11/20/2046	1FM.....
05950T AC 9	BOAMS 2006-B 2A1 SEQ SSNR CSTR 11/20/46.....	..	03/20/2018.	Pass-Through Loss.....	.....	.....	.....2,999	2,480	.....	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....0	.....	11/20/2046	1FM.....
05951F AB 0	BAFC 2007-1 TA1B SEQ AFC 1/25/2037.....	..	03/25/2018.	MBS Paydown.....	.....	.....1,969	1,969	1,871	1,384	.....	.....	.....(314)	.....	.....(314)	.....	.....1,969	.....	.....	.....0	35	01/25/2037	1FM.....
05951F AB 0	BAFC 2007-1 TA1B SEQ AFC 1/25/2037.....	..	03/25/2018.	Pass-Through Loss.....	.....	.....	.....1,845	1,753	.....	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....0	.....	01/25/2037	1FM.....
05951K AN 3	BAFC 2006-7 1A12 SEQ SSNR 6.00 09/25/36.....	..	03/25/2018.	MBS Paydown.....	.....	.....117,296	117,296	111,803	108,593	.....	.....	.....(3,519)	.....	.....(3,519)	.....	.....117,296	.....	.....	.....0	1,712	09/25/2036	2FM.....
05951K AN 3	BAFC 2006-7 1A12 SEQ SSNR 6.00 09/25/36.....	..	03/25/2018.	Pass-Through Loss.....	.....	.....	.....10,130	.....	.....	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....0	.....	09/25/2036	2FM.....
05951U AC 5	BAFC 2006-8T2 A2 SEQ 5.7908 10/25/2036.....	..	03/25/2018.	MBS Paydown.....	.....	.....909	909	860	676	.....	.....	.....(13)	.....	.....(13)	.....	.....909	.....	.....	.....0	11	10/25/2036	1FM.....
05951U AC 5	BAFC 2006-8T2 A2 SEQ 5.7908 10/25/2036.....	..	03/25/2018.	Pass-Through Loss.....	.....	.....	.....504	477	.....	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....0	.....	10/25/2036	1FM.....
05951V AV 1	BAFC 2006-I 6A1 SEQ SSNR FLT 10/20/2046.....	..	01/20/2018.	Pass-Through Loss.....	.....	.....	.....(85)	.....	.....	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....0	.....	10/20/2046	1FM.....
05951V AV 1	BAFC 2006-I 6A1 SEQ SSNR FLT 10/20/2046.....	..	03/20/2018.	MBS Paydown.....	.....	.....33,789	33,789	27,742	27,481	.....	.....	.....(20,185)	.....	.....(20,185)	.....	.....33,789	.....	.....	.....0	86	10/20/2046	1FM.....
059522 AA 0	BAFC 2007-C 6A1 SEQ SSNR FLT 05/20/2047.....	..	03/20/2018.	MBS Paydown.....	.....	.....559,251	559,251	480,956	492,428	.....	.....	.....32,143	.....	.....32,143	.....	.....559,251	.....	.....	.....0	1,781	05/20/2047	1FM.....
059522 AU 6	BAFC 2007-C 1A2 PT SSNR FLT 05/20/2036.....	..	03/20/2018.	MBS Paydown.....	.....	.....605,225	605,225	551,218	546,931	.....	.....	.....10,138	.....	.....10,138	.....	.....605,225	.....	.....	.....0	3,382	05/20/2036	1FM.....

SCHEDULE D - PART 4

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

QE05.7

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
											11	12	13	14	15							
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
059522 AU 6	BAFC 2007-C 1A2 PT SSNR FLT 05/20/2036.....		..	03/20/2018.	Pass-Through Loss.....			74,614						0					0		05/20/2036	1FM.....
059523 AX 8	BAFC 2007-5 7A1 PT SSNR FLT 07/25/2047.....		..	03/25/2018.	Pass-Through Loss.....			186,351				19		19					0		07/25/2047	1FM.....
05952X AL 8	BAFC 2010-R4 2A4 SEQ SSUP 5.50 3/26/2037.....		..	03/26/2018.	MBS Paydown.....		96,812	96,812	69,820	83,135		72,051		72,051		96,812			0	1,166	03/26/2037	3FM.....
05953Y AH 4	BAFC 2007-4 TA1B SEQ STP 05/25/37.....		..	03/25/2018.	MBS Paydown.....		15,765	15,765	13,782	12,346		(1,243)		(1,243)		15,765			0	132	05/25/2037	1FM.....
05953Y AH 4	BAFC 2007-4 TA1B SEQ STP 05/25/37.....		..	03/25/2018.	Pass-Through Loss.....			(256)						0					0		05/25/2037	1FM.....
05954D AL 0	BAFC 2007-E 6A1 PT SSNR CSTR 09/20/37.....		..	03/20/2018.	MBS Paydown.....		2,161	2,161	1,873	1,779		(1,640)		(1,640)		2,161			0	13	09/20/2037	1FM.....
05954D AL 0	BAFC 2007-E 6A1 PT SSNR CSTR 09/20/37.....		..	03/20/2018.	Pass-Through Loss.....			23	20					0					0		09/20/2037	1FM.....
05955Q AA 4	BAFC 2009-R17 1A1 SEQ SSNR 6.00 8/26/37.....		..	03/26/2018.	MBS Paydown.....		479,130	479,130	455,173	476,812		(307)		(307)		479,130			0	4,478	08/26/2037	1FM.....
05955V AG 0	BAFC 2010-R1 1A3 SUB SSNR 5.50 1/26/2036.....		..	02/26/2018.	MBS Paydown.....		262,276	262,276	226,869	250,702		10,347		10,347		262,276			0	2,025	01/26/2036	1FM.....
059666 ZZ 3	BAKEMARK HOLDINGS TL L+525 08/17/2023 AR.....		..	03/29/2018.	Paydown.....		6,126	6,126	5,943	5,951		175		175		6,126			0	106	08/17/2023	3FE.....
05990E AD 2	BAFC 2012-R6 2A2 MEZ FLT 07/26/2036 RE.....		..	03/26/2018.	MBS Paydown.....		179,001	179,001	154,940	159,339		(5,795)		(5,795)		179,001			0	495	07/26/2036	1FM.....
05990E AD 2	BAFC 2012-R6 2A2 MEZ FLT 07/26/2036 RE.....		..	03/26/2018.	Pass-Through Loss.....			(1,986)						0					0		07/26/2036	1FM.....
05990H AH 6	BAFC 2010-R2 1A3 MEZ 6.00 8/26/2037.....		..	03/26/2018.	MBS Paydown.....		649,282	649,282	398,195	490,403		26,385		26,385		649,282			0	5,194	08/26/2037	1FM.....
05990H AH 6	BAFC 2010-R2 1A3 MEZ 6.00 8/26/2037.....		..	03/26/2018.	Pass-Through Loss.....			61,576						0					0		08/26/2037	1FM.....
05990H AQ 6	BAFC 2010-R2 3A4 MEZ FLT 07/26/2035 RE.....		..	03/26/2018.	MBS Paydown.....		494,069	494,069	480,327	480,398		4,091		4,091		494,069			0	2,491	07/26/2035	1FM.....
05990H AT 0	BAFC 2010-R2 4A3 MEZ 6.25 8/26/2036.....		..	03/26/2018.	MBS Paydown.....		75,307	75,307	57,972	63,617		2,083		2,083		75,307			0	702	08/26/2036	1FM.....
05990H AT 0	BAFC 2010-R2 4A3 MEZ 6.25 8/26/2036.....		..	03/26/2018.	Pass-Through Loss.....			28,195						0					0		08/26/2036	1FM.....
07325D AF 1	BAYV 2006-C 1A5 NAS SNR 5.852 11/28/2036.....		..	03/28/2018.	MBS Paydown.....		174,369	174,369	174,369	174,369				0		174,369			0	1,088	11/28/2036	2FM.....
07384D AB 8	BELK INC TL B 1L L+475 12/10/2022.....		..	02/01/2018.	Paydown.....		21,426	21,426	17,709	17,861		3,564		3,564		21,426			0	241	12/10/2022	4FE.....
07384M Q8 8	BSARM 2004-3 2A SEQ SNR FLT 07/25/2034.....		..	03/25/2018.	MBS Paydown.....		68,263	68,263	68,478	68,548		361		361		68,263			0	433	07/25/2034	1FM.....
07384M S7 8	BSARM 2004-5 2A SEQ SNR FLT 07/25/2034.....		..	03/25/2018.	MBS Paydown.....		397,538	397,538	399,272	398,548		(810)		(810)		397,538			0	2,436	07/25/2034	1FM.....
07384M S8 6	BSARM 2004-5 3A SEQ SNR FLT 07/25/2034.....		..	03/25/2018.	MBS Paydown.....		12,715	12,715	12,885	12,901		2,635		2,635		12,715			0	92	07/25/2034	1FM.....
07384Y KF 2	BSABS 2003-AC4 A SEQ 5.5 09/25/2033.....		..	03/25/2018.	MBS Paydown.....		151,279	151,279	152,886	151,982		236		236		151,279			0	1,402	09/25/2033	1FM.....
07384Y TL 0	BSABS 2004-SD2 A4 SEQ SNR FLT 03/25/2044.....		..	03/25/2018.	MBS Paydown.....		18,962	18,962	19,175	19,059		782		782		18,962			0	122	03/25/2044	2FM.....
07386H PD 7	BALTA 2004-12 2A1 SEQ SNR FLT 01/25/2035.....		..	03/25/2018.	MBS Paydown.....		47,876	47,876	43,927	43,909		314		314		47,876			0	263	01/25/2035	1FM.....
07386H QZ 7	BALTA 2005-2 2A3 SEQ PT SNR FLT 04/25/35.....		..	03/25/2018.	MBS Paydown.....		167,704	167,704	142,129	138,180		(4,161)		(4,161)		167,704			0	856	04/25/2035	1FM.....
07386H UG 4	BALTA 2005-5 21A1 SEQ SSNR FLT 07/25/35.....		..	03/25/2018.	MBS Paydown.....		2,553	2,553	2,323	2,342		74		74		2,553			0	13	07/25/2035	1FM.....
073870 AG 2	BALTA 2007-2 2A1 SEQ SSNR CSTR 04/37.....		..	03/25/2018.	MBS Paydown.....		5,779	5,779	3,432	2,467		(814)		(814)		5,779			0	33	04/25/2037	1FM.....
073870 AG 2	BALTA 2007-2 2A1 SEQ SSNR CSTR 04/37.....		..	03/25/2018.	Pass-Through Loss.....			248	147					0					0		04/25/2037	1FM.....
073879 GN 2	BSABS 2004-AC5 A2 SEQ FLT 10/25/2034.....		..	03/25/2018.	MBS Paydown.....		47,305	47,305	35,360	36,775		(4,177)		(4,177)		47,305			0	163	10/25/2034	1FM.....
073879 M5 4	BSABS 2005-AC6 21A1 SEQ SNR 5.25 09/2020.....		..	03/25/2018.	MBS Paydown.....		264,960	264,960	268,107	266,870		(394)		(394)		264,960			0	3,150	09/25/2020	1FM.....
073880 AG 1	BSARM 2007-1 3A1SEQ SSNR FLT 02/25/2047.....		..	03/25/2018.	MBS Paydown.....		119,927	119,927	101,605	99,593		(4,053)		(4,053)		119,927			0	416	02/25/2047	1FM.....
073880 AG 1	BSARM 2007-1 3A1SEQ SSNR FLT 02/25/2047.....		..	03/25/2018.	Pass-Through Loss.....			(1,658)						0					0		02/25/2047	1FM.....
07389N AC 9	BSABS 2006-SD4 2A1 SEQ SSNR FLT 10/25/36.....		..	03/25/2018.	MBS Paydown.....		92,539	92,539	83,083	82,219		1,051		1,051		92,539			0	374	10/25/2036	1FM.....
075887 CB 3	BECTON DICKINSON 3.00 05/15/2026.....		..	03/06/2018.	Cash Tender.....		4,040,000	4,000,000	3,853,600	3,853,683		2,692		2,692		3,856,375		143,625	143,625	62,333	05/15/2026	2FE.....
08180X AL 6	BSP 2015-8A A1C CLO SEQ SSNR 3.234 01/28.....		..	02/09/2018.	Distribution.....		6,500,000	6,500,000	6,500,000	6,518,691		(714)		(714)		6,517,978		(17,978)	(17,978)	63,647	01/20/2028	1Z.....
088588 ZZ 4	BEYONDTRUST SOFTWARE L+625 11/21/2023 AR.....		..	03/29/2018.	Paydown.....		9,375	9,375	9,163	9,166		209		209		9,375			0	185	11/21/2023	3FE.....
09751W AA 9	BOLDINI LTD 3.6 07/19/35.....		C	03/16/2018.	Call.....		6,300,000	6,300,000	6,390,362	6,363,897		(63,897)		(63,897)		6,300,000			0	149,310	07/19/2035	1FE.....
09774X AU 6	BCM 1999-A A3 SEQ 5.98 01/15/2018.....		..	03/15/2018.	MBS Paydown.....		5,349	5,349	5,126	5,348		2		2		5,349			0	55	01/15/2018	6FE.....
09774X BF 8	BCM 1999-B A5 SEQ 7.44 12/15/2029.....		..	03/15/2018.	MBS Paydown.....		173	173	173	84		3		4,590		4,593			0	3	12/15/2029	6FE.....

SCHEDULE D - PART 4

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

QE058

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
											11	12	13	14	15							
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
107265 AE 0	BRENT 2006-1A B CLO MEZ FLT 02/01/2022.....			02/01/2018.	MBS Paydown.....		2,855,136	2,855,136	2,739,146	2,847,710		7,425		7,425		2,855,136			.0	16,029	02/01/2022	1FE.....
11042A AA 2	BRITISH AIRWAYS 4.625 06/20/2024.....			03/20/2018.	Sinking Fund Redemption.....		178,595	178,595	178,801	178,719		(6)		(6)		178,595			.0	2,065	06/20/2024	1FE.....
11042B AA 0	BRITISH AIRWAYS 5.625 06/20/2020.....			03/20/2018.	Sinking Fund Redemption.....		197,118	197,118	197,118	197,118				.0		197,118			.0	2,772	06/20/2020	2FE.....
12189P AE 2	BURLINGTON NORTH 7.16 01/02/20.....			01/02/2018.	Sinking Fund Redemption.....		403,636	403,636	447,063	403,636				.0		403,636			.0	14,450	01/02/2020	1FE.....
12189P AJ 1	BNSF 01-1 TRUST 6.727 07/15/2022.....			01/15/2018.	Sinking Fund Redemption.....		149,819	149,819	176,475	154,911		(115)		(115)		149,819			.0	5,039	07/15/2022	1FE.....
12189P AL 6	BUR NTH/SAN FA 5.943 01/15/2022.....			01/15/2018.	Sinking Fund Redemption.....		139,160	139,160	139,160	139,349		.0		.0		139,160			.0	4,135	01/15/2022	1FE.....
123262 AN 7	BJETS 2018-1 A ABS SSNR 4.335 02/15/2033.....			03/15/2018.	MBS Paydown.....		614,110	614,110	614,099			59		59		614,110			.0	1,109	02/15/2033	1FE.....
12479L AA 8	CAI 2012-1A A ABS 3.47 10/25/2027.....		C	03/25/2018.	MBS Paydown.....		692,625	692,625	677,011	680,617		712		712		692,625			.0	3,993	10/25/2027	1FE.....
12479L AC 4	CAI 2013-1A A ABS 3.35 03/27/2028.....		C	03/25/2018.	MBS Paydown.....		367,500	367,500	362,589	364,249		177		177		367,500			.0	2,047	03/27/2028	1FE.....
12479R AD 9	CAUTO 2017-1A A1 ABS SNR 3.87 04/15/2047.....			03/15/2018.	MBS Paydown.....		20,000	20,000	19,994	19,995		.0		.0		20,000			.0	130	04/15/2047	1FE.....
12479R AE 7	CAUTO 2017-1A A2 ABS SNR 4.18 04/15/2047.....			03/15/2018.	MBS Paydown.....		12,500	12,500	12,498	12,498		.0		.0		12,500			.0	.88	04/15/2047	1FE.....
12489W EL 4	CBASS 2002-CB1 B1 SUB FLT 08/25/30.....			03/25/2018.	MBS Paydown.....		14,582	14,582	12,832	14,592		(292)		(292)		14,582			.0	130	08/25/2030	1FM.....
12489W JQ 8	CBASS 2004-CB4 A6 NAS SNR 5.872 05/25/35.....			03/25/2018.	MBS Paydown.....		11,408	11,408	11,379	11,343		(15)		(15)		11,408			.0	.47	05/25/2035	1FM.....
12489W NN 0	CBASS 2005-CB6 A3 SEQ SNR 5.12 07/25/35.....			03/25/2018.	MBS Paydown.....		226,089	226,089	224,676	224,199		(142)		(142)		226,089			.0	1,281	07/25/2035	1FM.....
12527E AD 0	CFCRE 2011-C1 A4 SEQ CSTR 04/15/44.....			03/15/2018.	MBS Paydown.....		2,630,426	2,630,426	2,694,911	2,650,663		(24,891)		(24,891)		2,630,426			.0	14,647	04/15/2044	1FM.....
125431 AH 9	CWHL 2006-HYB4 2A1 SSNR SEQ CSTR 36.....			01/20/2018.	Pass-Through Loss.....			.0	0	0				.0					.0			
125431 AH 9	CWHL 2006-HYB4 2A1 SSNR SEQ CSTR 36.....			03/20/2018.	MBS Paydown.....		62,464	62,464	61,108	36,887		3,375		3,375		62,464			.0	384	06/20/2036	1FM.....
12543X AD 8	CWHL 2006-19 1A4 SEQ SSNR 6.0 01/25/37.....			03/25/2018.	MBS Paydown.....		166,609	166,609	151,186	129,757		3,808		3,808		166,609			.0	1,381	01/25/2037	1FM.....
12543X AD 8	CWHL 2006-19 1A4 SEQ SSNR 6.0 01/25/37.....			03/25/2018.	Pass-Through Loss.....			40,130						.0					.0		01/25/2037	1FM.....
12544B AE 3	CWHL 2007-HY5 3A1 SEQ SSNR CSTR 09/37.....			03/25/2018.	MBS Paydown.....		36,099	36,099	27,446	26,401		(5,376)		(5,376)		36,099			.0	270	09/25/2037	1FM.....
125585 AF 6	CIT 1995-1 A5 SUB 9.05 8/15/2020.....			03/15/2018.	MBS Paydown.....		52,993	52,993	53,026	33,439		(22,705)		(22,705)		52,993			.0	819	08/15/2020	1AM.....
12558M AG 7	CITHE 2002-1 AF6 SEQ STP 02/25/2030.....			03/25/2018.	MBS Paydown.....		52,879	52,879	54,135	53,265		156		156		52,879			.0	499	02/25/2030	1FM.....
125634 AG 0	CLIF 2013-1A ABS 2.83 03/18/2028.....			03/18/2018.	MBS Paydown.....		108,333	108,333	108,317	108,325		.0		.0		108,333			.0	472	03/18/2028	1FE.....
125634 AL 9	CLIF 2013-3A A ABS 3.67 11/18/2028.....			03/18/2018.	MBS Paydown.....		44,335	44,335	44,331	44,332		.0		.0		44,335			.0	271	11/18/2028	1FE.....
125634 AN 5	CLIF 2014-1A A ABS PT SNR 3.29 06/18/29.....			03/18/2018.	MBS Paydown.....		161,475	161,475	161,408	161,381		.4		.4		161,475			.0	864	06/18/2029	1FE.....
125634 AQ 8	CLIF 2014-2A A ABS SNR 3.38 10/18/2029.....			03/18/2018.	MBS Paydown.....		925,429	925,429	907,522	896,602		551		551		925,429			.0	5,140	10/18/2029	1FE.....
12563L AA 5	CLIF 2016-1A A ABS SNR 4.21 02/18/41.....			03/18/2018.	MBS Paydown.....		180,871	180,871	180,852	180,855		.1		.1		180,871			.0	1,242	02/18/2041	1FE.....
12566U AN 4	CMALT 2007-A2 1A13 SSNR SEQ 5.7 R4-2.....			03/25/2018.	MBS Paydown.....		3,720	3,720	2,704	2,699		(93)		(93)		3,720			.0	.32	02/25/2037	1FM.....
12566U AN 4	CMALT 2007-A2 1A13 SSNR SEQ 5.7 R4-2.....			03/25/2018.	Pass-Through Loss.....			1,768						.0					.0		02/25/2037	1FM.....
12566V AE 2	CMALT 2007-A4 1A5 SEQ SSNR 5.75 04/25/37.....			03/25/2018.	MBS Paydown.....		42,972	42,972	36,363	34,130		(56)		(56)		42,972			.0	425	04/25/2037	1FM.....
12566V AE 2	CMALT 2007-A4 1A5 SEQ SSNR 5.75 04/25/37.....			03/25/2018.	Pass-Through Loss.....			13,001						.0					.0		04/25/2037	1FM.....
12585@ AA 4	CHP (FRESNO) CTL 3.19 02/15/2028.....			03/15/2018.	Paydown.....		106,126	106,126	106,126	106,126				.0		106,126			.0	846	02/15/2028	1FE.....
12639M AN 5	CSMC 2010-15R 2A2 SUB SSNR 3.50 05/26/36.....			03/26/2018.	MBS Paydown.....		378,873	378,873	317,306	368,842		5,750		5,750		378,873			.0	1,754	05/26/2036	1FM.....
12639M BM 6	CSMC 2010-15R 4A2 SUB SSNR 3.50 04/35 RE.....			03/26/2018.	MBS Paydown.....		413,626	413,626	365,283	400,210		12,066		12,066		413,626			.0	2,526	04/26/2035	1FM.....
12640W AC 4	CSMC 2008-3R 1A2 MEZ FLT 07/26/2037 RE.....			03/25/2018.	MBS Paydown.....		125,417	125,417	112,808	110,282		2,103		2,103		125,417			.0	693	07/26/2037	1FM.....
12640W AC 4	CSMC 2008-3R 1A2 MEZ FLT 07/26/2037 RE.....			03/25/2018.	Pass-Through Loss.....			36,742						.0					.0		07/26/2037	1FM.....
12641P AD 6	CSMC 2009-6R 1A2 SUB SSUP 5.75 1/26/36.....			03/26/2018.	MBS Paydown.....		6,325	6,325	6,325	6,301		36		36		6,325			.0	.67	01/26/2036	1FM.....
12641P AM 6	CSMC 2009-6R 2A2 SUB SSUP 5.50 10/26/35.....			03/26/2018.	MBS Paydown.....		411,848	411,848	411,848	410,376		83		83		411,848			.0	2,377	10/26/2035	1FM.....
12641P AR 5	CSMC 2009-6R 2A6 MEZ SSUP 5.50 10/26/35.....			03/26/2018.	Pass-Through Loss.....			20,584	12,152					.0					.0		10/26/2035	1FM.....
12641P AZ 7	CSMC 2009-6R 4A3 SUB SSUP 5.50 11/26/35.....			03/26/2018.	MBS Paydown.....		60,113	60,113	59,012	59,775		(134)		(134)		60,113			.0	549	11/26/2035	1FM.....

SCHEDULE D - PART 4

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

QE059

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22	
											11	12	13	14	15								
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)	
12641P BC 7	CSMC 2009-6R 4A6 MEZ SSUP 5.50 11/26/35.....		F o r e i g n	01/26/2018.	Pass-Through Loss.....			153	22					0					0		11/26/2035	1FM.....	
12641P BJ 2	CSMC 2009-6R 6A1 EXC SEQ SSNR 5.50 9/35.....			02/26/2018.	MBS Paydown.....		57,876	57,876	58,085	57,876					0		57,876			0	350	09/26/2035	1FM.....
12641P BM 5	CSMC 2009-6R 6A2 SUB SSUP 5.50 9/26/35.....			03/26/2018.	MBS Paydown.....		173,281	173,281	171,851	172,520			(18)		(18)		173,281			0	1,791	09/26/2035	1FM.....
12641P BR 4	CSMC 2009-6R 6A6 MEZ SSUP 5.50 9/26/35.....			03/26/2018.	Pass-Through Loss.....			1,657	757				(0)		(0)					0		09/26/2035	1FM.....
12641P CC 6	CSMC 2009-6R 8A4 SUB SSUP 5.50 10/26/35.....			03/26/2018.	MBS Paydown.....		514,128	514,128	514,128	514,128					0		514,128			0	5,197	10/26/2035	1FM.....
12641P CD 4	CSMC 2009-6R 8A5 SUB SSUP 5.50 10/26/35.....			03/26/2018.	MBS Paydown.....		44,000	44,000	44,000	44,000					0		44,000			0	600	10/26/2035	1FM.....
12641P CH 5	CSMC 2009-6R 9A3 SUB SSUP CSTR 4/26/36.....			03/26/2018.	MBS Paydown.....		7,975	7,975	7,975	7,961			4		4		7,975			0	43	04/26/2036	1FM.....
12641P CK 8	CSMC 2009-6R 9A5 MEZ SSUP CSTR 4/26/36.....			03/26/2018.	Pass-Through Loss.....			363	362				(0)		(0)					0		04/26/2036	1FM.....
12641P CW 2	CSMC 2009-6R 11A3 SUB SSUP 5.50 1/26/36.....			03/26/2018.	MBS Paydown.....		337,759	337,759	337,759	336,577			(9)		(9)		337,759			0	4,384	01/26/2036	1FM.....
12641P DD 3	CSMC 2009-6R 12A3 SUB SSUP 5.00 4/26/35.....			02/26/2018.	MBS Paydown.....		875,361	875,361	854,391	875,361					0		875,361			0	7,164	04/26/2035	1FM.....
12641P DE 1	CSMC 2009-6R 12A4 SUB SSUP 5.00 4/26/35.....			03/26/2018.	MBS Paydown.....		88,319	88,319	86,039	88,319					0		88,319			0	806	04/26/2035	1FM.....
12641Q AA 0	CSMC 2009-7R 3A3 MEZ 6.00 9/26/37.....			02/26/2018.	Pass-Through Loss.....			993							0					0		09/26/2037	1FM.....
12641Q AA 0	CSMC 2009-7R 3A3 MEZ 6.00 9/26/37.....			03/26/2018.	MBS Paydown.....		9,144	9,144	4,951	4,587			(594)		(594)		9,144			0	84	09/26/2037	1FM.....
12641Q AE 2	CSMC 2009-7R 4A1 SEQ EXCH CSTR 7/26/37.....			02/26/2018.	MBS Paydown.....		19,960	19,960	19,931	19,865			(14)		(14)		19,960			0	83	07/26/2037	1FM.....
12641Q AJ 1	CSMC 2009-7R 4A5 MEZ 6.00 7/26/2037.....			03/26/2018.	Pass-Through Loss.....			(1,107)					(1)		(1)		(2,719)		2,719	2,719		07/26/2037	1FM.....
12641Q AN 2	CSMC 2009-7R 5A1 SEQ EXCH 5.50 11/26/35.....			03/26/2018.	MBS Paydown.....		152,436	152,436	152,436	151,867			38		38		152,436			0	1,303	11/26/2035	1FM.....
12641Q AS 1	CSMC 2009-7R 5A5 MEZ 5.50 11/26/2035.....			03/26/2018.	Pass-Through Loss.....			17,488	9,634				0		0					0		11/26/2035	1FM.....
12641Q AW 2	CSMC 2009-7R 6A1 SEQ EXCH 5.50 09/26/35.....			03/26/2018.	MBS Paydown.....		331,357	331,357	331,357	330,249			58		58		331,357			0	1,733	09/26/2035	1FM.....
12641Q AY 8	CSMC 2009-7R 6A3 MEZ 5.50 9/26/35.....			02/26/2018.	Pass-Through Loss.....			519	287				0		0					0		09/26/2035	1FM.....
12641Q BF 8	CSMC 2009-7R 7A4 MEZ FLT 12/26/36.....			03/26/2018.	MBS Paydown.....		197,822	197,822	34,815	61,159			32,399		32,399		197,822			0	1,720	12/26/2036	1FM.....
12641Q BF 8	CSMC 2009-7R 7A4 MEZ FLT 12/26/36.....			03/26/2018.	Pass-Through Loss.....			318							0					0		12/26/2036	1FM.....
12641Q BQ 4	CSMC 2009-7R 8A6 MEZ STP 5/26/36.....			03/26/2018.	MBS Paydown.....		11,992	11,992	9,955	4,280			83		83		11,992			0	51	05/26/2036	1FM.....
12641Q BV 3	CSMC 2009-7R 9A2 SUB 5.25 8/26/35.....			03/26/2018.	MBS Paydown.....		121,092	121,092	119,451	121,092					0		121,092			0	1,446	08/26/2035	1FM.....
12641Q CH 3	CSMC 2009-7R 11A1 SEQ EXCH 2/26/35.....			03/26/2018.	MBS Paydown.....		324,835	324,835	324,835	323,864			62		62		324,835			0	2,420	02/26/2035	1FM.....
12641Q CQ 3	CSMC 2009-7R 12A3 SUB 5.75 1/26/36.....			02/26/2018.	MBS Paydown.....		38,627	38,627	38,627	38,471			155		155		38,627			0	193	01/26/2036	1FM.....
12641Q CR 1	CSMC 2009-7R 12A4 SUB 5.75 1/26/36.....			02/26/2018.	MBS Paydown.....		1,727	1,727	1,727	1,723			10		10		1,727			0	17	01/26/2036	1FM.....
12641Q CS 9	CSMC 2009-7R 12A5 MEZ 5.75 1/26/36.....			02/26/2018.	Pass-Through Loss.....			4	4						0					0		01/26/2036	1FM.....
12641Q CW 0	CSMC 2009-7R 13A1 SEQ EXCH 6.00 06/26/37.....			03/26/2018.	MBS Paydown.....		54,656	54,656	54,929	54,640			(1)		(1)		54,656			0	566	06/26/2037	1FM.....
12641Q CZ 3	CSMC 2009-7R 13A4 MEZ 6.00 6/26/37.....			03/26/2018.	Pass-Through Loss.....			8,254	5,877				(4)		(4)		(892)		892	892		06/26/2037	1FM.....
12641Q DM 1	CSMC 2009-7R 15A1 SEQ EXCH FLT 4/26/37.....			03/26/2018.	MBS Paydown.....		72,214	72,214	64,275	66,866			1,448		1,448		72,214			0	633	04/26/2037	1FM.....
12641Q DQ 2	CSMC 2009-7R 15A4 SUB FLT 4/26/37.....			03/26/2018.	Pass-Through Loss.....			9,401					(6)		(6)					0		04/26/2037	1FM.....
12641Q DV 1	CSMC 2009-7R 16A1 SEQ EXCH 5.75 2/26/36.....			03/26/2018.	MBS Paydown.....		101,626	101,626	101,460	97,725			75		75		101,626			0	809	02/26/2036	1FM.....
12641Q DW 9	CSMC 2009-7R 16A2 MEZ 5.75 2/26/36.....			03/26/2018.	Pass-Through Loss.....			24,918	18,983				(0)		(0)					0		02/26/2036	1FM.....
12641Q EA 6	CSMC 2009-7R 17A1 SEQ EXCH FLT 03/26/37.....			03/26/2018.	MBS Paydown.....		71,919	71,919	71,919	69,258			981		981		71,919			0	186	03/26/2037	1FM.....
12641Q EK 4	CSMC 2009-7R 18A1 SEQ EXCH STP 3/26/37.....			03/26/2018.	MBS Paydown.....		77,025	77,025	77,025	77,025					0		77,025			0	919	03/26/2037	1FM.....
12641Q EV 0	CSMC 2009-7R 1A1 SEQ EXCH 5.75 3/26/36.....			03/26/2018.	MBS Paydown.....		96,112	96,112	96,112	95,821			283		283		96,112			0	922	03/26/2036	1FM.....
12641Q FC 1	CSMC 2009-7R 2A1 SEQ EXCH 5.50 8/26/35.....			03/26/2018.	MBS Paydown.....		42,766	42,766	42,766	42,766					0		42,766			0	392	08/26/2035	1FM.....
12641T AB 2	CSMC 2009-5R 1A2 SEQ SSUP CSTR 07/49 RE.....			03/26/2018.	MBS Paydown.....		211,274	211,274	161,065	167,838			(96,745)		(96,745)		211,274			0	785	06/26/2036	1FM.....
12642N BQ 0	CSMC 2009-15R 3A1 SEQ SSNR CSTR 3/26/36.....			03/26/2018.	MBS Paydown.....		209,965	209,965	202,616	206,965			1,801		1,801		209,965			0	1,224	03/26/2036	1FM.....
12645B BX 8	CSMC 2010-17R 4A3 SUB 3.5 11/26/2035.....			03/26/2018.	MBS Paydown.....		453,434	453,434	387,119	442,793			2,802		2,802		453,434			0	2,774	11/26/2035	1FM.....

SCHEDULE D - PART 4

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

QE05.10

1	2			3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22	
				F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	11	12	13	14	15	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designati on or Market Indicator (a)	
CUSIP Identification		Description	Unrealized Valuation Increase (Decrease)									Current Year's (Amortizatio n) / Accretion	Current Year's Other- Than- Temporary Impairment Recognize d	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.									
12646U	AK	4	CSMC 2013-IVR1 A2 SEQ SNR 3 0 3/25/2043.....	03/25/2018.	MBS Paydown.....		305,146	305,146	285,311	287,192			5,662		5,662		305,146			0	1,516	03/25/2043	1FM.....	
12646W	AH	7	CSMC 2013-IVR2 A2 SEQ SNR 3.0 04/25/43.....	03/25/2018.	MBS Paydown.....		279,304	279,304	260,974	262,547			4,403		4,403		279,304			0	1,582	04/25/2043	1FM.....	
12646X	AJ	1	CSMC 2013-IVR3 A2 SEQ SNR CSTR 05/25/43.....	03/25/2018.	MBS Paydown.....		328,733	328,733	311,269	312,189			270		270		328,733			0	1,443	05/25/2043	1FM.....	
12647G	BZ	0	CSMC 2013-IVR4 A20 SEQ CSTR 07/25/2043.....	03/25/2018.	MBS Paydown.....		48,140	48,140	47,019	47,108			7		7		48,140			0	273	07/25/2043	1FM.....	
12647H	BC	9	CSMC 2013-8R 4A2 MEZ FLT 12/27/2036 RE.....	03/28/2018.	Pass-Through Loss.....			(46)							0					0		12/27/2036	1FM.....	
12647H	BJ	4	CSMC 2013-8R 5A1 SEQ FLT 12/27/2036 RE.....	01/27/2018.	MBS Paydown.....		41,083	41,083	38,991	40,815			268		268		41,083			0	62	12/27/2036	1FM.....	
12647P	AK	4	CSMC 2013-7 A6 SEQ SNR 3.50 08/25/2043.....	03/25/2018.	MBS Paydown.....		264,725	264,725	255,129	255,441			(11,113)		(11,113)		264,725			0	1,550	08/25/2043	1FM.....	
126650	AN	0	CVS CAREMARK 6.204 10/10/25.....	03/10/2018.	Sinking Fund Redemption.....		67,563	67,563	69,102	68,005			(16)		(16)		67,563			0	699	10/10/2025	2FE.....	
126650	AW	0	CVS CAREMARK 5.298 01/11/27.....	03/10/2018.	Sinking Fund Redemption.....		50,122	50,122	50,122	50,123			0		0		50,122			0	443	01/11/2027	2FE.....	
126650	BQ	2	CVS CAREMARK 6.943 01/10/2030.....	03/10/2018.	Sinking Fund Redemption.....		67,796	67,796	79,607	76,833			(128)		(128)		67,796			0	786	01/10/2030	2FE.....	
126650	BV	1	CVS PT TRUST 5.773 01/10/2033.....	03/10/2018.	Sinking Fund Redemption.....		42,281	42,281	43,309	43,063			(8)		(8)		42,281			0	407	01/10/2033	2FE.....	
126650	BY	5	CVS CORP 5.926 01/10/2034.....	03/10/2018.	Sinking Fund Redemption.....		102,892	102,892	104,331	104,007			(11)		(11)		102,892			0	1,018	01/10/2034	2FE.....	
126650	CX	6	CVS HEALTH CORP 4.30 03/25/2028.....	03/22/2018.	WELLS FARGO BROKERAGE SERVICES.....		9,916,200	10,000,000	9,859,400				550		550		9,859,950		56,250	56,250	7,002	03/25/2028	2FE.....	
12665V	AA	0	CVS PASS-THRU TR 2014 4.163 08/10/36.....	03/10/2018.	Sinking Fund Redemption.....		64,191	64,191	64,191	64,191			0		0		64,191			0	446	08/11/2036	2FE.....	
126670	JP	4	CWHL 2005-HYB9 1A1 SEQ SSNR FLT 02/20/36.....	03/20/2018.	MBS Paydown.....		151,485	151,485	132,210	130,238			451		451		151,485			0	765	02/20/2036	1FM.....	
126670	JP	4	CWHL 2005-HYB9 1A1 SEQ SSNR FLT 02/20/36.....	03/20/2018.	Pass-Through Loss.....			(325)							0		(430)		430	430		02/20/2036	1FM.....	
126670	NY	0	CWL 2005-16 2AF3 SEQ 5.669 5/25/2036.....	02/12/2018.	Book Value Adjustment.....										0		141		(141)	(141)		05/25/2036	1FM.....	
126670	NY	0	CWL 2005-16 2AF3 SEQ 5.669 5/25/2036.....	02/25/2018.	Pass-Through Loss.....			(1,746)	1,305						0						0		05/25/2036	1FM.....
126670	NY	0	CWL 2005-16 2AF3 SEQ 5.669 5/25/2036.....	03/25/2018.	MBS Paydown.....		44,261	44,261	42,581	29,575			6,150		6,150		44,261			0	299	05/25/2036	1FM.....	
126670	NY	0	CWL 2005-16 2AF3 SEQ 5.669 5/25/2036.....	02/12/2018.	Dissolution.....		158,507								0		158,508		(1)	(1)		05/25/2036	1FM.....	
126671	D4	5	CWL 2003-3 2A2 SEQ FLT 11/25/33.....	03/25/2018.	MBS Paydown.....		11,320	11,320	8,434	9,640			1,334		1,334		11,320			0	39	11/25/2033	1FM.....	
12667F	4N	2	CWALT 2005-7CB 2A3 NAS 5.5 04/25/2035.....	03/25/2018.	MBS Paydown.....		219,204	219,204	191,977	189,303			(6,184)		(6,184)		219,204			0	2,128	04/25/2035	1FM.....	
12667F	4N	2	CWALT 2005-7CB 2A3 NAS 5.5 04/25/2035.....	03/25/2018.	Pass-Through Loss.....			46,319							0					0		04/25/2035	1FM.....	
12667F	5E	1	CWALT 2005-6CB 1A3 SEQ SNR 5.25 04/25/35.....	03/25/2018.	MBS Paydown.....		108,452	108,452	97,831	92,981			(3,897)		(3,897)		108,452			0	944	04/25/2035	1FM.....	
12667F	5E	1	CWALT 2005-6CB 1A3 SEQ SNR 5.25 04/25/35.....	03/25/2018.	Pass-Through Loss.....			2,462							0					0		04/25/2035	1FM.....	
12667F	EG	6	CWALT 2004-J2 3A3 PAC 5.50 4/25/2034.....	03/25/2018.	MBS Paydown.....		70,429	70,429	69,934	70,138			(11)		(11)		70,429			0	552	04/25/2034	1FM.....	
12667F	LG	8	CWALT 2004-J5 1A6 NAS 5.687 7/25/2034.....	01/25/2018.	MBS Paydown.....		1	1	1	1					0		1			0		07/25/2034	1FM.....	
12667F	RE	7	CWALT 2004-J6 1A1 SEQ 5.5 08/25/2024.....	03/25/2018.	MBS Paydown.....		180,014	180,014	182,715	180,890			(246)		(246)		180,014			0	1,551	08/25/2024	1FM.....	
12667F	RG	2	CWALT 2004-J6 2A1 SEQ SNR 6.50 11/25/31.....	03/25/2018.	MBS Paydown.....		6,763	6,763	6,797	6,787			116		116		6,763			0	43	11/25/2031	1FM.....	
12667G	AA	1	CWALT 2005-13CB A11 SEQ SNR FLT 05/35.....	03/25/2018.	MBS Paydown.....		452,906	452,906	384,478	377,753			(34,520)		(34,520)		452,906			0	1,787	05/25/2035	1FM.....	
12667G	AA	1	CWALT 2005-13CB A11 SEQ SNR FLT 05/35.....	03/25/2018.	Pass-Through Loss.....			67,493							0					0		05/25/2035	1FM.....	
12667G	AC	7	CWALT 2005-13CB A3 SEQ 5.5 5/25/35.....	03/25/2018.	MBS Paydown.....		62,062	62,062	56,659	49,529			(5,716)		(5,716)		62,062			0	650	05/25/2035	1FM.....	
12667G	AC	7	CWALT 2005-13CB A3 SEQ 5.5 5/25/35.....	03/25/2018.	Pass-Through Loss.....			9,249	4,752						0		841		(841)	(841)		05/25/2035	1FM.....	
12668A	4C	6	CWALT 2005-HYB6 1A2 MEZ SSUP FLT 1/25/2036.....	02/25/2018.	Pass-Through Loss.....			120,652							0					0		01/25/2036	1FM.....	
12668A	4C	6	CWALT 2005-IM1 A2 MEZ SSUP FLT 1/25/2036.....	03/25/2018.	MBS Paydown.....		42,600	42,600					42,600		42,600		42,600			0	214	01/25/2036	1FM.....	
12668B	YA	5	CWALT 2006-7CB 1A9 SEQ 6.0 5-25-36.....	03/25/2018.	MBS Paydown.....		10,217	10,217	8,825	4,557			(192)		(192)		10,217			0	118	05/25/2036	1FM.....	
12668B	YA	5	CWALT 2006-7CB 1A9 SEQ 6.0 5-25-36.....	03/25/2018.	Pass-Through Loss.....			1,238	1,069						0					0		05/25/2036	1FM.....	
126694	BE	7	CWHL 2005-HYB6 1A1 SEQ SNR FLT 10/35.....	03/20/2018.	MBS Paydown.....		34,727	34,727	30,659	30,413			595		595		34,727			0	125	10/20/2035	1FM.....	
126694	BE	7	CWHL 2005-HYB6 1A1 SEQ SNR FLT 10/35.....	03/20/2018.	Pass-Through Loss.....			(213)							0		(191)		191	191		10/20/2035	1FM.....	
126694	D5	4	CWHL 2006-HYB2 3A1 SEQ SSNR FLT 04/20/36.....	03/20/2018.	MBS Paydown.....		43,981	43,981	38,518	38,059			(16,401)		(16,401)		43,981			0	244	04/20/2036	1FM.....	

SCHEDULE D - PART 4

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

QE05.11

1	2			3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
												11	12	13	14	15							
CUSIP Identification	Description			F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
126694 D7 0	CWHL 2006-HYB2 4A1 SEQ SSNR FLT 04/20/36.....				03/20/2018.	MBS Paydown.....		86,236	86,236	77,959	77,120		(1,166)		(1,166)		86,236			.0	613	04/20/2036	1FM.....
126694 HP 6	CWHL 2005-25 A10 SCH 5.50 11/35 6R-4.....				01/25/2018.	Pass-Through Loss.....			16						.0					.0		11/25/2035	1FM.....
126694 HP 6	CWHL 2005-25 A10 SCH 5.50 11/35 6R-4.....				03/25/2018.	MBS Paydown.....		6,330	6,330	5,166	4,717		1,164		1,164		6,330			.0	.58	11/25/2035	1FM.....
126694 QJ 0	CWHL 2005-HYB8 4A1 SEQ SSNR FLT 12/20/35.....				02/20/2018.	Pass-Through Loss.....			(125)						.0					.0		12/20/2035	1FM.....
126694 QJ 0	CWHL 2005-HYB8 4A1 SEQ SSNR FLT 12/20/35.....				03/20/2018.	MBS Paydown.....		71,518	71,518	65,033	65,361		(34,314)		(34,314)		71,518			.0	400	12/20/2035	1FM.....
126694 UJ 5	CWHL 2005-31 1A1 SEQ SSNR FLT 01/25/2036.....				03/25/2018.	MBS Paydown.....		25,479	25,479	22,049	21,609		(14,512)		(14,512)		25,479			.0	148	01/25/2036	1FM.....
12669D US 5	CWHL 2002-39 A18 PAC 5.75 2/25/2033.....				03/25/2018.	MBS Paydown.....		16,083	16,083	16,060	16,057		.5		.5		16,083			.0	148	02/25/2033	1FM.....
12669F V8 3	CWHL 2004-HYB4 3A SEQ SNR FLT 09/20/2034.....				03/20/2018.	MBS Paydown.....		454,939	454,939	455,641	455,970		(716)		(716)		454,939			.0	1,410	09/20/2034	1FM.....
12669F VH 3	CWHL 2004-6 2A1 SEQ SNR FLT 05/25/2034.....				03/25/2018.	MBS Paydown.....		156,928	156,928	157,219	156,900		.33		.33		156,928			.0	931	05/25/2034	1FM.....
12669G A5 0	CWHL 2005-HYB3 1A1 PT SNR FLT 06/20/2035.....				03/20/2018.	MBS Paydown.....		14,817	14,817	13,483	13,612		(6,385)		(6,385)		14,817			.0	.81	06/20/2035	1FM.....
12669G BY 6	CWHL 2004-HYB7 1A1 SEQ SNR FLT 11/20/34.....				03/20/2018.	MBS Paydown.....		48,870	48,870	49,083	49,117		.536		.536		48,870			.0	268	11/20/2034	1FM.....
12669G BZ 3	CWHL 2004-HYB7 1A2 SEQ SNR FLT 11/20/34.....				03/20/2018.	MBS Paydown.....		142,339	142,339	142,959	143,061		1,565		1,565		142,339			.0	781	11/20/2034	1FM.....
12669G R4 5	CWHL 2005-15 A8 NAS 5.5 08/25/2035.....				03/25/2018.	MBS Paydown.....		23,641	23,641	22,097	20,134		20,294		20,294		23,641			.0	155	08/25/2035	1FM.....
12669G R4 5	CWHL 2005-15 A8 NAS 5.5 08/25/2035.....				03/25/2018.	Pass-Through Loss.....			11	10					.0					.0		08/25/2035	1FM.....
12694* AA 4	CVS (NEW ALBANY IN) CTL 5.14 01/15/2041.....				03/15/2018.	Paydown.....		34,294	34,294	34,294	34,293				.0		34,294			.0	294	01/15/2041	2FE.....
12697# AA 7	BGS THORTONS CTL 4.56 03/15/2042.....				03/15/2018.	Paydown.....		17,348	17,348	17,348	17,348				.0		17,348			.0	132	03/15/2042	1FE.....
12803P AB 4	CAJUN 2017-1A A2 ABS SNR 6.50 08/20/2047.....				02/20/2018.	MBS Paydown.....		82,500	82,500	81,860	81,909		.16		.16		82,500			.0	1,341	08/20/2047	2AM.....
144531 EW 6	CARR 2006-NC1 A3 SEQ FLT 01/25/2036.....				03/25/2018.	MBS Paydown.....		205,332	205,332	158,491	182,393		9,700		9,700		205,332			.0	569	01/25/2036	1FM.....
144531 FL 9	CARR 2006-OPT1 A3 SEQ FLT 02/25/2036.....				03/25/2018.	MBS Paydown.....		295,522	295,522	243,527	290,851		(5,142)		(5,142)		295,522			.0	688	02/25/2036	1FM.....
14575H AA 6	CAUTO 2016-1A A ABS SNR 4.55 02/15/2046.....				03/15/2018.	MBS Paydown.....		102,141	102,141	102,103	102,111		.1		.1		102,141			.0	780	02/15/2046	1FE.....
14855J AB 1	CLAST 2016-1 A ABS SSNR 4.45 08/15/2041.....				03/15/2018.	MBS Paydown.....		487,387	487,387	486,843	486,827		.211		.211		487,387			.0	4,221	08/15/2041	1FE.....
14855L AB 6	CLAST 2017-1 A ABS SNR 3.967 07/15/42.....				03/15/2018.	MBS Paydown.....		590,000	590,000	589,994	589,944		.8		.8		590,000			.0	4,128	07/15/2042	1FE.....
15639K AA 0	CENTRICA PLC 4.00 10/16/2023.....			C	03/05/2018.	Cash Tender.....		20,649,400	20,000,000	19,908,520	19,942,660		1,566		1,566		19,944,225		55,775	55,775	958,289	10/16/2023	2FE.....
161546 CW 4	CFAB 2002-3 1A5 5.407 06/25/32.....				03/25/2018.	MBS Paydown.....		146,593	146,593	145,133	145,435		.262		.262		146,593			.0	1,805	06/25/2032	1FM.....
16162W NB 1	CHASE 2005-S3 A1 NAS SSNR 5.50 11/25/35.....				03/25/2018.	MBS Paydown.....		515,012	515,012	515,092	512,060		(2,979)		(2,979)		515,012			.0	4,744	11/25/2035	3FM.....
16162W PV 5	CHASE 2005-A2 1A1 SEQ SSNR CSTR 01/36.....				03/25/2018.	MBS Paydown.....		14,647	14,647	13,089	11,740		(862)		(862)		14,647			.0	.85	01/25/2036	1FM.....
16162W PV 5	CHASE 2005-A2 1A1 SEQ SSNR CSTR 01/36.....				03/25/2018.	Pass-Through Loss.....			1,798						.0					.0		01/25/2036	1FM.....
16162X AD 9	CHASE 2006-S3 1A4 SEQ SSNR FLT 1136.....				03/25/2018.	MBS Paydown.....		3,566	3,566	3,125	2,956		11,657		11,657		3,566			.0	.53	11/25/2036	3FM.....
165555 ZZ 9	CHESAPEAKE TL L+575 11/07/2023 AR.....				03/29/2018.	Paydown.....		22,396	22,396	22,149	22,149		.247		.247		22,396			.0	410	11/07/2023	3FE.....
16877# AA 0	VA CHARLOTTE CTL A1 3.652 01/05/2036.....				03/05/2018.	Paydown.....		125,604	125,604	125,761	125,745		(1)		(1)		125,604			.0	826	01/05/2036	1.....
17307G AL 2	CMLTI 2003-UST1 PO1 0 12-25-18.....				03/25/2018.	MBS Paydown.....		15	15	12	12		(1,694)		(1,694)		15			.0		12/25/2018	1FM.....
17307G E8 7	CMLTI 2005-8 1A4A SEQ SSNR FLT 10/25/35.....				03/25/2018.	MBS Paydown.....		489,115	489,115	414,317	410,220		7,795		7,795		489,115			.0	2,429	10/25/2035	1FM.....
17307G E8 7	CMLTI 2005-8 1A4A SEQ SSNR FLT 10/25/35.....				03/25/2018.	Pass-Through Loss.....			(16,855)						.0					.0		10/25/2035	1FM.....
17307G ED 6	CMLTI 2004-HYB2 3A SEQ CSTR 03/25/2034.....				03/25/2018.	MBS Paydown.....		225,717	225,717	204,274	202,421		(6,830)		(6,830)		225,717			.0	873	03/25/2034	1FM.....
17307G FM 5	CMLTI 2004-RR2 A2 SEQ SSNR CSTR 05/25/34.....				03/25/2018.	MBS Paydown.....		36,921	36,921	34,383	35,267		1,240		1,240		36,921			.0	128	05/25/2034	1FM.....
17307G RE 0	CMLTI 2005-2 1A4 SEQ FLT 05/25/2035.....				03/25/2018.	MBS Paydown.....		92,598	92,598	86,203	86,426		2,410		2,410		92,598			.0	403	05/25/2035	1FM.....
17307G U2 2	CMLTI 2005-10 1A5A SEQ SSNR FLT 12/25/35.....				03/25/2018.	MBS Paydown.....		85,090	85,090	68,434	66,857		(5,038)		(5,038)		85,090			.0	561	12/25/2035	1FM.....
17307G U2 2	CMLTI 2005-10 1A5A SEQ SSNR FLT 12/25/35.....				03/25/2018.	Pass-Through Loss.....			21,264						.0					.0		12/25/2035	1FM.....
17307G VN 5	CMLTI 2005-WF2 AF7 SEQ STP 8/25/2035.....				03/25/2018.	MBS Paydown.....		4,614	4,614	3,841	2,099		.829		.829		4,614			.0	.37	08/25/2035	1FM.....
17307G W9 5	CMLTI 2005-11 A3 SEQ SNR FLT 11/25/2035.....				03/25/2018.	MBS Paydown.....		68,863	68,863	66,646	66,909		.428		.428		68,863			.0	340	11/25/2035	1FM.....

SCHEDULE D - PART 4

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

QE05.12

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
											11	12	13	14	15							
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
17309A AD 1	CMALT 2006-A1 1A4 NAS 5.75 04/25/36.....			03/25/2018.	MBS Paydown.....		109,613	109,613	102,459	97,960		(2,283)		(2,283)		109,613			.0	1,075	04/25/2036	1FM.....
17309A AD 1	CMALT 2006-A1 1A4 NAS 5.75 04/25/36.....			03/25/2018.	Pass-Through Loss.....			10,312						.0					.0		04/25/2036	1FM.....
17309A AF 6	CMALT 2006-A1 1A6 SEQ 6.0 04/25/2036.....			03/25/2018.	MBS Paydown.....		151,223	151,223	140,930	127,711		(6,139)		(6,139)		151,223			.0	1,548	04/25/2036	1FM.....
17309A AF 6	CMALT 2006-A1 1A6 SEQ 6.0 04/25/2036.....			03/25/2018.	Pass-Through Loss.....			14,227						.0					.0		04/25/2036	1FM.....
17309N AD 3	CRMSI 2006-1 A4 SEQ 5.939 7/25/2036.....			02/25/2018.	MBS Paydown.....		391,773	391,773	380,696	390,316		1,457		1,457		391,773			.0	2,071	07/25/2036	1FM.....
17310E AD 0	CRMSI 2006-2 A4 SEQ 5.775 09/25/36.....			03/25/2018.	MBS Paydown.....		288,995	288,995	269,373	288,995				.0		288,995			.0	2,556	09/25/2036	1FM.....
17312H AF 6	CRMSI 2007-2 A6 NAS 6.265 6/25/2037.....			03/25/2018.	MBS Paydown.....		152,080	152,080	146,389	146,474		802		802		152,080			.0	1,310	06/25/2037	1FM.....
17312V AA 6	CMLTI 2007-6 1A1A SEQ SSNR CSTR 3/25/37.....			03/25/2018.	MBS Paydown.....		17,548	17,548	5,884	5,555		3,656		3,656		17,548			.0	.56	03/25/2037	1FM.....
17312V AA 6	CMLTI 2007-6 1A1A SEQ SSNR CSTR 3/25/37.....			03/25/2018.	Pass-Through Loss.....			3,003						.0					.0		03/25/2037	1FM.....
17314Q AD 9	CMLTI 2009-11 2A2 RR MEZ SSNR CSTR 1/36.....			03/25/2018.	MBS Paydown.....		87,863	87,863	29,874	34,264		9,217		9,217		87,863			.0	.954	01/25/2036	1FM.....
17315C AP 2	CMLTI 2009-3 5A2 SUB SSNR 6.00 2/25/2037.....			03/25/2018.	MBS Paydown.....		322,491	322,491	320,072	322,219				.0		322,491			.0	2,880	02/25/2037	1FM.....
17315N AD 5	CMLTI 2009-8 2A1 SEQ 6.1 04/25/2037.....			03/25/2018.	MBS Paydown.....		197,497	197,497	197,497	196,534		90		90		197,497			.0	1,957	04/25/2037	1FM.....
17315Q AV 8	CMLTI 2010-4 4A4 MEZ CSTR 10/25/2035 RE.....			03/25/2018.	MBS Paydown.....		733,735	733,735	575,982	632,164		(30,726)		(30,726)		733,735			.0	6,364	10/25/2035	1FM.....
17315X AE 1	CMLTI 2009-9 2A2 RR SUB SSNR CSTR 11/35.....			03/25/2018.	MBS Paydown.....		692,602	692,602	188,469	301,134		213,741		213,741		692,602			.0	4,959	11/25/2035	1FM.....
17315X AF 8	CMLTI 2009-9 2A3 SEQ SSUP CSTR 11/35 RE.....			02/25/2018.	Pass-Through Loss.....			1,025				2		2					.0		11/25/2035	1FM.....
17316A AQ 3	CMLTI 2009-10 4A1 SEQ SSNR 6.00 05/25/37.....			03/25/2018.	MBS Paydown.....		271,803	271,803	267,726	269,545		724		724		271,803			.0	2,381	05/25/2037	1FM.....
17322N AA 2	CMLTI 2014-J1 A1 SEQ SSNR 3.50 06/25/44.....			03/25/2018.	MBS Paydown.....		266,141	266,141	267,222	267,136		(212)		(212)		266,141			.0	1,469	06/25/2044	1FM.....
17322N AD 6	CMLTI 2014-J1 A2 SEQ SNR SSUP 3.5 06/44.....			03/25/2018.	MBS Paydown.....		87,102	87,102	86,585	85,953		47		47		87,102			.0	481	06/25/2044	1FM.....
190555 ZZ 8	CLINICAL INNOVATIONS L+600 10/17/2023 AR.....			03/29/2018.	Paydown.....		9,375	9,375	9,163	9,166		209		209		9,375			.0	177	10/17/2023	3FE.....
200250 ZZ 4	COMMAND ALKON TL L+500 08/21/2023 AR.....			03/29/2018.	Paydown.....		9,375	9,375	9,246	9,250		125		125		9,375			.0	152	08/21/2023	3FE.....
20267U AA 7	CBSLT 2016-B A1 ABS SNR 2.73 10/25/2040.....			03/25/2018.	MBS Paydown.....		695,306	695,306	695,117	695,129		137		137		695,306			.0	3,205	10/25/2040	1FE.....
20825A AA 6	CONN 2017-B A ABS SSNR 2.73 03/15/2020.....			03/15/2018.	MBS Paydown.....		1,867,860	1,867,860	1,867,781	1,867,786		24		24		1,867,860			.0	6,892	07/15/2020	2AM.....
21051A AA 9	CLUB 2017-P1 A ABS SSNR 2.42 09/15/2023.....			03/15/2018.	MBS Paydown.....		1,306,854	1,306,854	1,306,814	1,306,822		13		13		1,306,854			.0	5,211	09/15/2023	1FE.....
21075W CJ 2	CONHE 1996-1 A7 SEQ 7.00 3/15/2027.....			02/15/2018.	MBS Paydown.....		13,996	13,996	13,985	3,451				.0		13,996			.0	125	03/15/2027	1FM.....
212168 AA 6	CONTINENTAL WIND 6.00 02/28/2033.....			02/28/2018.	Sinking Fund Redemption.....		290,075	290,075	290,075	290,075				.0		290,075			.0	8,606	02/28/2033	2FE.....
22541Q CZ 3	CSFB 2003-AR15 4M2 MEZ FLT 06/25/2033.....			03/25/2018.	MBS Paydown.....		28,190	28,190	28,190	28,204		37		37		28,190			.0	190	06/25/2033	1FM.....
22541Q CZ 3	CSFB 2003-17 1A4 NAS 5.50 06/25/33.....			03/25/2018.	MBS Paydown.....		158,447	158,447	159,921	158,982		(964)		(964)		158,447			.0	1,592	06/25/2033	1FM.....
22541S EV 3	HEMT 2004-2 M2 MEZ FLT 08/25/2034.....			03/25/2018.	MBS Paydown.....		107,802	107,802	91,363	109,944		245		245		107,802			.0	605	08/25/2034	1FM.....
22541S PJ 1	CSFB 2004-AR6 CB1 MEZ FLT 10/25/2034.....			03/25/2018.	MBS Paydown.....		50,497	50,497	40,145	40,896		(4,459)		(4,459)		50,497			.0	236	10/25/2034	1FM.....
225458 LD 8	CSFB 2005-3 6A1 SEQ 5.75 07/25/2035.....			03/25/2018.	MBS Paydown.....		40,974	40,974	36,160	36,142		(29,889)		(29,889)		40,974			.0	399	07/25/2035	1FM.....
2254W0 FJ 9	CSFB 2003-1 1A1 SEQ 7.00 2/25/2033.....			03/25/2018.	MBS Paydown.....		23,761	23,761	24,622	24,324		(598)		(598)		23,761			.0	308	02/25/2033	1FM.....
227170 AE 7	CRNN 2013-1A A ABS 3.08 04/18/2028.....	C		03/18/2018.	MBS Paydown.....		183,250	183,250	180,983	181,429		86		86		183,250			.0	939	04/18/2028	1FE.....
227170 AF 4	CRNN 2014-1A A ABS SNR 3.04 08/18/29.....	C		03/18/2018.	MBS Paydown.....		280,374	280,374	271,349	272,879		338		338		280,374			.0	1,566	08/18/2029	1FE.....
227170 AG 2	CRNN 2014-2A A ABS SNR 3.27 11/18/2029.....	C		01/17/2018.	CS FIRST BOSTON.....		14,473,958	14,583,333	14,539,491	8,206,565		425		425		14,539,860		(65,902)	(65,902)	41,632	11/18/2029	1FE.....
227170 AG 2	CRNN 2014-2A A ABS SNR 3.27 11/18/2029.....	C		01/17/2018.	Factor Based Paydown.....		208,333	208,333	207,707					.0		208,333			.0		11/18/2029	1FE.....
22944P AA 5	CSMC 2013-TH1 A1 SEQ SSNR 2.13 02/25/43.....			03/25/2018.	MBS Paydown.....		162,494	162,494	145,915	145,004		(19,434)		(19,434)		162,494			.0	666	02/25/2043	1FM.....
22960* AA 0	OCHSNER CLINIC FOUNDATION 5.26 12/15/28.....			03/15/2018.	Paydown.....		176,892	176,892	176,892	176,892				.0		176,892			.0	1,553	12/15/2028	1.....
22965@ AA 3	WAG EDINA MN CTL 4.59 7/15/2037.....			03/15/2018.	Paydown.....		36,759	36,759	37,127	37,086		(3)		(3)		36,759			.0	282	07/15/2037	2.....
22969* AA 1	WAL-MART GREENVILLE CTL 3.52 12/15/2029.....			03/15/2018.	Paydown.....		108,281	108,281	109,364	109,183		(16)		(16)		108,281			.0	636	12/15/2029	1FE.....
22970* AA 8	BNSF RAILWAY SER 2015 4.07 05/15/2034.....			03/15/2018.	Paydown.....		96,008	96,008	96,008	96,007				.0		96,008			.0	652	05/15/2034	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		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
22973@ AA 3	GREAT WEST 2015 4.62 12/15/2037.....			03/15/2018.	Paydown.....		42,367	42,367	42,367	42,367				0		42,367			0	326	12/15/2037	1FE.....
22977@ AA 9	CRIC BLUE BELL LLC CTL 3.87 12/15/2038.....			03/15/2018.	Paydown.....		48,255	48,255	48,255	48,255				0		48,255			0	312	12/15/2038	1.....
23242L AB 9	CWHEL 2006-F 2A1A SEQ FLT 7/15/2036.....			03/15/2018.	MBS Paydown.....		35,259	35,259	24,637	29,899		(12,483)		(12,483)		35,259			0	87	07/15/2036	1FM.....
23245G AB 7	CWALT 2006-OC9 A2A SEQ SSNR FLT 12/25/36.....			02/25/2018.	Pass-Through Loss.....			1,626	1,236					0		998		(998)	(998)		12/25/2046	1FM.....
23245G AB 7	CWALT 2006-OC9 A2A SEQ SSNR FLT 12/25/36.....			03/25/2018.	MBS Paydown.....		88,449	88,449	67,274	58,147		12,406		12,406		88,449			0	245	12/25/2046	1FM.....
23248A AJ 0	CWL 2007-SEA1 2A1 SEQ FLT 05/25/47.....			03/25/2018.	MBS Paydown.....		25,959	25,959	16,095	17,481		(12,986)		(12,986)		25,959			0	93	05/25/2047	1FM.....
233046 AD 3	DNKN 2015-1A A2II ABS SNR 3.98 02/20/45.....			02/20/2018.	MBS Paydown.....		37,500	37,500	37,500	37,500				0		37,500			0	373	02/20/2045	2AM.....
233046 AE 1	DNKN 2017-1A A2I ABS SNR 3.629 11/20/47.....			02/20/2018.	MBS Paydown.....		45,000	45,000	45,000	45,000				0		45,000			0	531	11/20/2047	2AM.....
233046 AF 8	DNKN 2017-1A A2II ABS SNR 4.03 11/20/47.....			02/20/2018.	MBS Paydown.....		52,500	52,500	52,500	52,500				0		52,500			0	688	11/20/2047	2AM.....
233046 AH 4	DNKN 2017-1AW A2II ABS SNR 3.35 11/47.....			02/20/2018.	MBS Paydown.....		30,000	30,000	29,986	29,986		1		1		30,000			0	327	11/20/2047	1FE.....
23305U AA 5	DBRR 2011-LC2 A4A SEQ 4.537 04/12/2021.....			02/12/2018.	MBS Paydown.....		4,244	4,244	4,470	4,326		(88)		(88)		4,244			0	32	07/12/2044	1FM.....
23305Y AC 3	DBUBS 2011-LC3A A3 SEQ 4.638 04/10/21.....			03/10/2018.	MBS Paydown.....		1,140,514	1,140,514	1,151,895	1,119,284		21,230		21,230		1,140,514			0	51,308	08/10/2044	1FM.....
23332U AD 6	DSL A 2004-AR1 A2B SEQ SSNR FLT 09/19/44.....			03/19/2018.	MBS Paydown.....		146,862	146,862	128,825	128,974		844		844		146,862			0	490	09/19/2044	1FM.....
23341B AC 9	DRB 2016-B A2 ABS SNR 2.89 06/25/2040.....			03/25/2018.	MBS Paydown.....		324,848	324,848	324,749	324,761		20		20		324,848			0	1,515	06/25/2040	1FE.....
24702N AZ 3	DELL TL B L+200 09/07/2023.....			01/31/2018.	Paydown.....		10,000	10,000	10,013			(0)		(0)		10,000			0	14	09/07/2023	2FE.....
247367 BH 7	DELTA AIR LINES 6.821 08/10/2022.....			02/10/2018.	Sinking Fund Redemption.....		89,906	89,906	89,906	89,901		0		0		89,906			0	3,066	08/10/2022	1FE.....
24736X AA 6	DELTA AIR LINES 15-1AA 3.625 07/30/2027.....			01/30/2018.	Sinking Fund Redemption.....		153,409	153,409	153,409	153,407		0		0		153,409			0	2,781	07/30/2027	1FE.....
24736Y AA 4	DELTA AIR LINES 15-1A 3.875 07/30/2027.....			01/30/2018.	Sinking Fund Redemption.....		76,705	76,705	76,705	76,704		0		0		76,705			0	1,486	07/30/2027	1FE.....
24763L FN 5	DELHE 1999-2 A7F NAS 7.03 08/15/30.....			03/15/2018.	MBS Paydown.....		11,997	11,997	11,602	11,188				0		11,997			0	69	08/15/2030	1FM.....
25150M AC 0	DBALT 2007-RMP1 A2 SEQ SSNR FLT 12/25/36.....			02/25/2018.	MBS Paydown.....		136,380	136,380	107,399	113,955		10,191		10,191		136,380			0	119	12/25/2036	1FM.....
25150N AB 0	DBALT 2006-AR5 1A2 SEQ SSNR FLT 10/25/36.....			03/25/2018.	MBS Paydown.....		159,503	159,503	84,935	77,063		12,905		12,905		159,503			0	473	10/25/2036	1FM.....
25150R AD 7	DBALT 2006-AR6 A4 SEQ SNR FLT 02/25/2037.....			03/25/2018.	MBS Paydown.....		252,852	252,852	229,216	230,824		871		871		252,852			0	773	02/25/2037	1FM.....
25150R AD 7	DBALT 2006-AR6 A4 SEQ SNR FLT 02/25/2037.....			03/25/2018.	Pass-Through Loss.....			5,270						0					0		02/25/2037	1FM.....
251510 CV 3	DBALT 2005-1 1A1 SEQ FLT 02/25/2035.....			03/25/2018.	MBS Paydown.....		112,651	112,651	81,813	83,940		(3,263)		(3,263)		112,651			0	391	02/25/2035	1FM.....
251510 EP 4	DBALT 2005-3 5A1 SEQ FLT 6/25/2035.....			03/25/2018.	MBS Paydown.....		270,971	270,971	203,381	207,644		11,830		11,830		270,971			0	732	06/25/2035	1FM.....
251510 LM 3	DBALT 2006-AR1 5A1 SEQ SSNR FLT 02/25/36.....			03/25/2018.	MBS Paydown.....		15,753	15,753	13,597	13,307		(2,408)		(2,408)		15,753			0	90	02/25/2036	1FM.....
251510 MD 2	DBALT 2006-AB1 A1A SEQ 5.431 02/25/36.....			03/25/2018.	MBS Paydown.....		16,195	16,195	16,173	10,701		(1,031)		(1,031)		16,195			0	116	02/25/2036	1FM.....
251510 MD 2	DBALT 2006-AB1 A1A SEQ 5.431 02/25/36.....			03/25/2018.	Pass-Through Loss.....			2,202	2,199					0					0		02/25/2036	1FM.....
251510 MD 2	DBALT 2006-AB1 A1A SEQ 5.431 02/25/36.....			03/25/2018.	MBS Paydown.....		11,568	11,568	11,552	7,644		(737)		(737)		11,568			0	83	02/25/2036	1FM.....
251510 MD 2	DBALT 2006-AB1 A1A SEQ 5.431 02/25/36.....			03/25/2018.	Pass-Through Loss.....			1,573	1,571					0					0		02/25/2036	1FM.....
25264V AA 7	DHAL 2015-1 A ABS SNR 3.81 07/14/2028.....		C	03/14/2018.	MBS Paydown.....		311,958	311,958	311,881	311,905		3		3		311,958			0	1,949	07/14/2028	1FE.....
25755T AD 2	DPABS 2015-1A A2I ABS SNR 3.484 10/25/45.....			01/25/2018.	MBS Paydown.....		975	975	970	971		0		0		975			0	8	10/25/2045	2AM.....
25755T AE 0	DPABS 2015-1A A2II ABS SNR 4.474 10/45.....			01/25/2018.	MBS Paydown.....		40,000	40,000	40,000	40,000				0		40,000			0	447	10/25/2045	2AM.....
25755T AH 3	DPABS 2017-1A A23 ABS SNR 4.118 07/47.....			01/25/2018.	MBS Paydown.....		52,500	52,500	52,500	52,500				0		52,500			0	540	07/25/2047	2AM.....
26067* AA 3	DOW CHEMICAL CTL 5.18 3/15/2034.....			03/15/2018.	Paydown.....		101,955	101,955	102,414	102,337		(4)		(4)		101,955			0	881	03/15/2034	2.....
26208L AA 6	HONK 2015-1A A2 ABS SNR 5.216 07/20/2045.....			01/20/2018.	MBS Paydown.....		35,000	35,000	35,000	35,000				0		35,000			0	456	07/20/2045	2AM.....
26223N AE 5	DRUG 2012-1 A2 ABS 5.80 07/15/2024.....			01/15/2018.	MBS Paydown.....		65,641	65,641	65,630	65,638		0		0		65,641			0	952	07/15/2024	2AM.....
26223U AD 1	DRUGB 2014-1 A2 ABS SNR PT 3.484 07/23.....			01/15/2018.	MBS Paydown.....		399,925	399,925	399,919	399,925				0		399,925			0	3,483	07/15/2023	2AM.....
26224H AA 5	DRUGC 2016-1A A ABS 3.979 04/15/2027.....			01/15/2018.	MBS Paydown.....		652,289	652,289	652,281	652,280		0		0		652,289			0	6,489	04/15/2027	2AM.....
26224H AE 7	DRUGC 2017-1A A2 ABS SSNR 3.60 04/15/27.....			01/15/2018.	MBS Paydown.....		642,475	642,475	642,368	642,380		2		2		642,475			0	5,782	04/15/2027	2AM.....

SCHEDULE D - PART 4

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

QE05.14

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
			F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	11	12	13	14	15	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designati on or Market Indicator (a)
CUSIP Identification	Description										Unrealized Valuation Increase (Decrease)	Current Year's (Amortizatio n) / Accretion	Current Year's Other- Than- Tempor ary Impairment Recognize d	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.							
26827E AA 3	ECAF 2015-1A A1 ABS SSNR 3.473 06/15/40.....	C	03/15/2018.	MBS Paydown.....		407,759	407,759	402,575	403,486		226		226		407,759				0	2,353	06/15/2040	1FE.....
26845# AA 8	EDX SUPPLY CHA SEN SEC NT 3.50 1/15/2019.....		01/15/2018.	Paydown.....		168,803	168,803	168,803	168,803				0		168,803				0	1,477	01/15/2019	1.....
26928B AH 2	EW SCRIPPS TL B L+225 10/02/2024.....		03/29/2018.	Paydown.....		4,000	4,000	4,020			9		9		4,000				0	27	10/02/2024	3FE.....
26971H AB 8	EGLE 2014-1A A2 ABS SNR SEQ 4.31 12/39.....	C	03/15/2018.	MBS Paydown.....		87,500	87,500	87,495	87,497		0		0		87,500				0	629	12/15/2039	1FE.....
278642 AP 8	EBAY INC 2.50 03/09/2018.....		03/09/2018.	Maturity.....		15,455,000	15,455,000	15,476,651	15,475,652		(20,652)		(20,652)		15,455,000				0	193,188	03/09/2018	2FE.....
280333 ZZ 1	DRB HOLDINGS TL L+575 10/06/2023 AR.....		03/29/2018.	Paydown.....		9,375	9,375	9,140	9,144		231		231		9,375				0	329	10/03/2023	2FE.....
28108P AA 4	ESLFT 2012-A AP ABS FLT 10/01/2025.....		01/01/2018.	MBS Paydown.....		142,081	142,081	142,792	142,081				0		142,081				0	1,616	10/01/2025	1FE.....
28108P AB 2	ESLFT 2012-A AT ABS FLT 10/01/2025.....		01/01/2018.	MBS Paydown.....		121,472	121,472	121,677	121,472				0		121,472				0	1,300	10/01/2025	1FE.....
28618W AA 2	ERL 2014-1A A1 ABS SNR 2.299 04/19/2044.....		03/19/2018.	MBS Paydown.....		182,824	182,824	176,767	178,724		334		334		182,824				0	698	04/19/2044	1FE.....
28618X AA 0	ERL 2015-1A A1 ABS SNR 2.707 02/19/2045.....		03/19/2018.	MBS Paydown.....		11,399	11,399	11,208	11,231		14		14		11,399				0	51	02/19/2045	1FE.....
28618X AD 4	ERL 2016-1A A1 ABS SEQ SNR 3.968 03/46.....		03/19/2018.	MBS Paydown.....		174,570	174,570	174,576	174,575		(0)		(0)		174,570				0	1,164	03/19/2046	1FE.....
28932M AA 3	ELM RD GEN STA 5.209 02/11/2030.....		02/11/2018.	Sinking Fund Redemption.....		153,835	153,835	153,835	153,835				0		153,835				0	4,007	02/11/2030	1FE.....
30257G AA 9	FPL ENERGY NATL 5.608 03/10/24.....		01/30/2018.	Make Whole Call.....		1,190,710	1,098,262	1,095,047	1,098,280				0		1,098,280		(18)	(18)	116,400	03/10/2024	1FE.....	
30292* AA 2	FBI BRONX CTL 3.91 07/15/2033.....		03/15/2018.	Paydown.....		39,446	39,446	39,446			(0)		(0)		39,446				0	120	07/15/2033	1FE.....
30605X AA 1	FWAY 2012-1 A2 ABS 4.21 10/15/2042.....		03/15/2018.	MBS Paydown.....		90,361	90,361	90,743	90,478		(8)		(8)		90,361				0	634	10/15/2042	1FE.....
30605X AC 7	FWAY 2015-1A A2 ABS PT SNR 4.213 11/42.....		03/15/2018.	MBS Paydown.....		15,000	15,000	15,000	15,000				0		15,000				0	105	11/15/2042	1FE.....
31307# AA 9	CORPUS CHRISTI (FDL) CTL 4.537 2/15/35.....		03/15/2018.	Paydown.....		26,662	26,662	26,666	26,666		(0)		(0)		26,662				0	202	02/15/2035	1.....
31307# AC 5	CORPUS CHRISTI (FDL) CTL 4.537 06/15/37.....		03/15/2018.	Paydown.....		15,344	15,344	15,345	15,345				0		15,344				0	116	06/15/2037	1.....
31331F AY 7	FEDERAL EXPRESS 6.845 01/15/19.....		01/15/2018.	Sinking Fund Redemption.....		326,694	326,694	310,632	321,823		170		170		326,694				0	11,181	01/15/2019	2FE.....
31331F BC 4	FEDERAL EXPRESS 8.25 01/15/19.....		01/15/2018.	Sinking Fund Redemption.....		36,205	36,205	40,026	36,321		(15)		(15)		36,205				0	1,493	01/15/2019	2FE.....
313747 AR 8	FED RLTY INVS TR 5.9 04/01/20.....		01/01/2018.	Make Whole Call.....		5,397,650	5,000,000	5,026,700	5,007,424		1,492		1,492		5,008,915		(8,915)	(8,915)	471,400	04/01/2020	1Z.....	
32027L AE 5	FFML 2006-FF14 A5 SEQ SNR FLT 10/25/2036.....		03/25/2018.	MBS Paydown.....		70,901	70,901	62,072	64,449		(5,327)		(5,327)		70,901				0	201	10/25/2036	1FM.....
32027N RU 7	FFML 2005-FF5 M2 MEZ FLT 03/25/2035.....		03/25/2018.	MBS Paydown.....		96,175	96,175	78,383	94,398		(279)		(279)		96,175				0	381	03/25/2035	1FM.....
32027N ZL 8	FFML 2006-FFH1 A4 SEQ FLT 01/25/2036.....		03/25/2018.	MBS Paydown.....		455,698	455,698	352,027	436,031		1,370		1,370		455,698				0	1,346	01/25/2036	1FM.....
32028H AD 5	FFML 2006-FF10 A4 SEQ FLT 07/25/2036.....		03/25/2018.	MBS Paydown.....		391,566	391,566	364,857	384,446		(3,745)		(3,745)		391,566				0	1,105	07/25/2036	1FM.....
32051G NS 0	FHAMS 2005-FA4 1A1 SEQ SSNR FLT 06/25/35.....		03/25/2018.	MBS Paydown.....		190,794	190,794	146,695	137,259		7,109		7,109		190,794				0	717	06/25/2035	1FM.....
32051G NS 0	FHAMS 2005-FA4 1A1 SEQ SSNR FLT 06/25/35.....		03/25/2018.	Pass-Through Loss.....			50,684						0						0		06/25/2035	1FM.....
32051G SQ 9	FHAMS 2005-AA7 2A1 SEQ SSNR CSTR 09/35.....		03/25/2018.	MBS Paydown.....		339,076	339,076	298,161	291,131		18,642		18,642		339,076				0	1,927	09/25/2035	1FM.....
32051G SQ 9	FHAMS 2005-AA7 2A1 SEQ SSNR CSTR 09/35.....		03/25/2018.	Pass-Through Loss.....			52,017						0						0		09/25/2035	1FM.....
32051G XQ 3	FHASI 2005-AR5 2A1 SEQ SSNR FLT 11/25/35.....		03/25/2018.	MBS Paydown.....		80,855	80,855	76,989	70,135		1,162		1,162		80,855				0	308	11/25/2035	1FM.....
32051G XQ 3	FHASI 2005-AR5 2A1 SEQ SSNR FLT 11/25/35.....		03/25/2018.	Pass-Through Loss.....			22	21					0						0		11/25/2035	1FM.....
32051G XV 2	FHASI 2005-AR5 4A1 SEQ SNR CSTR 11/25/35.....		03/25/2018.	MBS Paydown.....		292,797	292,797	288,612	265,955		19,027		19,027		292,797				0	1,686	11/25/2035	1FM.....
32051G Y2 5	FHASI 2006-AR1 2A1 SEQ SSNR CSTR 05/36.....		03/25/2018.	MBS Paydown.....		51,940	51,940	32,601	36,842		13,751		13,751		51,940				0	292	05/25/2036	1FM.....
32051G Y2 5	FHASI 2006-AR1 2A1 SEQ SSNR CSTR 05/36.....		03/25/2018.	Pass-Through Loss.....			3,943	4,730					0		2,837		(2,837)	(2,837)			05/25/2036	1FM.....
32051S AA 7	FHAMS 2006-RE2 A1 SEQ FLT 04/25/2035.....		03/25/2018.	MBS Paydown.....		159,644	159,644	110,814	107,774		14,229		14,229		159,644				0	572	04/25/2035	1FM.....
32051S AA 7	FHAMS 2006-RE2 A1 SEQ FLT 04/25/2035.....		03/25/2018.	Pass-Through Loss.....			8,920						0						0		04/25/2035	1FM.....
32052E AA 7	FHASI 2006-AR3 1A1 SEQ SSNR FLT 11/25/36.....		03/25/2018.	MBS Paydown.....		11,175	11,175	9,387	9,335		36		36		11,175				0	44	11/25/2036	1FM.....
32052E AA 7	FHASI 2006-AR3 1A1 SEQ SSNR FLT 11/25/36.....		03/25/2018.	Pass-Through Loss.....			6,120	5,141					0		6,120		(6,120)	(6,120)			11/25/2036	1FM.....
32056J AA 2	FHASI 2007-AR3 1A1 SEQ SSNR CSTR 11/37.....		03/25/2018.	MBS Paydown.....		632,798	632,798	419,781	422,773		(18,157)		(18,157)		632,798				0	3,997	11/25/2037	1FM.....
32056J AA 2	FHASI 2007-AR3 1A1 SEQ SSNR CSTR 11/37.....		03/25/2018.	Pass-Through Loss.....			3,625						0						0		11/25/2037	1FM.....

SCHEDULE D - PART 4

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

QE05.15

1	2			3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
				F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	11	12	13	14	15	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designati on or Market Indicator (a)
CUSIP Identification		Description	Unrealized Valuation Increase (Decrease)									Current Year's (Amortizatio n) / Accretion	Current Year's Other- Than- Tempor ary Impairment Recognize d	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.								
335720 AB 4		FIRST NATIONAL NEBRASKA 4.375 04/01/2028.....	03/19/2018.		SANDLER & O'NEIL PARTNERS.....		2,005,000	2,000,000	2,000,000				1		1		2,000,001		4,999	4,999	116	04/01/2028	2FE.....
335720 AB 4		FIRST NATIONAL NEBRASKA 4.375 04/01/2028.....	03/22/2018.		SANDLER & O'NEIL PARTNERS.....		2,007,500	2,000,000	2,000,000				2		2		2,000,002		7,498	7,498	372	04/01/2028	2FE.....
33803W AA 7		FISHERS LANE 3.666 08/05/2030.....	03/05/2018.		Sinking Fund Redemption.....		204,018	204,018	204,018	204,018					0		204,018			0	1,248	08/05/2030	1FE.....
34417M AA 5		FOCUS 2017-1A A2I ABS SNR 3.857 04/30/47.....	01/30/2018.		MBS Paydown.....		30,000	30,000	30,000	30,000					0		30,000		0	0	289	04/30/2047	2AM.....
34417M AB 3		FOCUS 2017-1A A2II ABS SNR 5.093 04/47.....	01/30/2018.		MBS Paydown.....		15,000	15,000	15,000	15,000					0		15,000		0	0	191	04/30/2047	2AM.....
345222 ZZ 9		FOUNDATION RISK TL L+475 11/10/2023 AR.....	03/29/2018.		Paydown.....		2,564	2,564	2,500	2,500			64		64		2,564		0	0	41	11/10/2023	2FE.....
35040U AA 9		FFIN 2017-1A A ABS SSNR 3.3 07/15/2033.....	03/15/2018.		MBS Paydown.....		1,772,412	1,772,412	1,772,156	1,772,163			38		38		1,772,412		0	0	10,504	07/15/2033	1FE.....
35563C AY 4		FMMHR 2015-R1 C3 MEZ FLT 11/25/2052 RE.....	03/25/2018.		MBS Paydown.....		54,242	54,242	45,191	44,769			24		24		54,242		0	0	601	11/25/2052	1.....
357666 ZZ 2		FRONTLINE TECH L+650 09/15/2023 AR.....	03/29/2018.		Paydown.....		7,838	7,838	7,435	7,446			392		392		7,838		0	0	183	09/15/2023	3FE.....
358222 ZZ 3		FRIEDRICH HOLDINGS L+700 02/07/2023 MD.....	03/30/2018.		Paydown.....		37,500	37,500	37,500	37,478			22		22		37,500		0	0	789	02/07/2023	2FE.....
36157N FL 3		GECMS 1997-HE4 A6 SEQ 7.17 12/25/28.....	03/25/2018.		MBS Paydown.....		8,221	8,221	8,444	8,221		693	1,172		1,866		8,221		0	0	96	12/25/2028	6FM.....
36157N FL 3		GECMS 1997-HE4 A6 SEQ 7.17 12/25/28.....	03/25/2018.		Pass-Through Loss.....			186	191			16			16		12/25/2028		(151)	(151)		12/25/2028	6FM.....
361856 CQ 8		GMACM 2003-HE2 A5 NAS STP 04/25/2033.....	03/25/2018.		MBS Paydown.....		105	105	82	97			5		5		105		0	0	1	04/25/2033	1FM.....
36185M AJ 1		GMACM 2005-AF1 A2 SEQ SNR FLT 07/25/35.....	03/25/2018.		MBS Paydown.....		45,645	45,645	38,499	38,665			(584)		(584)		45,645		0	0	171	07/25/2035	1FM.....
36185N 6N 5		GMACM 2005-AR2 2A SEQ SNR FLT 05/25/2035.....	03/25/2018.		MBS Paydown.....		56,905	56,905	53,704	53,520			184		184		56,905		0	0	373	05/25/2035	1FM.....
36190F AD 2		GSMSC 2009-3R 2A1 SEQ SSNR CSTR 07/25/35.....	03/25/2018.		MBS Paydown.....		30,174	30,174	28,673	30,021			10		10		30,174		0	0	283	07/25/2035	1FM.....
36191Y BA 5		GSMS 2011-GC5 A3 SEQ SSNR 3.817 08/2044.....	03/10/2018.		MBS Paydown.....		445,305	445,305	449,742	446,586			1,255		1,255		445,305		0	0	2,944	08/10/2044	1FM.....
3622EA AA 8		GSAA 2007-3 1A1A SEQ SSNR FLT 03/25/2047.....	03/25/2018.		MBS Paydown.....		318,222	318,222	211,093	204,294			1,585		1,585		318,222		0	0	862	03/25/2047	1FM.....
362341 4A 4		GSR 2006-AR1 2A1 SEQ SSNR FLT 01/25/2036.....	03/25/2018.		MBS Paydown.....		82,709	82,709	79,206	79,629			1,085		1,085		82,709		0	0	467	01/25/2036	1FM.....
362341 4A 4		GSR 2006-AR1 2A1 SEQ SSNR FLT 01/25/2036.....	03/25/2018.		Pass-Through Loss.....			1,603	2,063						0		2,018		(2,018)	(2,018)		01/25/2036	1FM.....
362341 BR 9		GSAMP 2005-HE3 M2 MEZ FLT 06/25/2035.....	03/25/2018.		MBS Paydown.....		227,931	227,931	223,373	226,623			88		88		227,931		0	0	1,120	06/25/2035	1FM.....
362341 FN 4		GSR 2005-AR4 3A5 SEQ SNR FLT 07/25/2035.....	03/25/2018.		MBS Paydown.....		257,784	257,784	241,036	239,662			(770)		(770)		257,784		0	0	1,099	07/25/2035	1FM.....
362341 FN 4		GSR 2005-AR4 3A5 SEQ SNR FLT 07/25/2035.....	03/25/2018.		Pass-Through Loss.....			(3,588)							0				0	0		07/25/2035	1FM.....
362341 XC 8		GSR 2005-AR7 4A1 SEQ SSNR FLT 11/25/2035.....	03/25/2018.		MBS Paydown.....		176,420	176,420	151,126	148,098			1,943		1,943		176,420		0	0	925	11/25/2035	1FM.....
362341 XC 8		GSR 2005-AR7 4A1 SEQ SSNR FLT 11/25/2035.....	03/25/2018.		Pass-Through Loss.....			(2,001)							0		(1,934)		1,934	1,934		11/25/2035	1FM.....
362341 XE 4		GSR 2005-AR7 5A1 SEQ SSNR FLT 11/25/2035.....	03/25/2018.		MBS Paydown.....		150,791	150,791	134,054	134,249			(443)		(443)		150,791		0	0	537	11/25/2035	1FM.....
362341 XE 4		GSR 2005-AR7 5A1 SEQ SSNR FLT 11/25/2035.....	03/25/2018.		Pass-Through Loss.....			1,776							0		(1,387)		1,387	1,387		11/25/2035	1FM.....
362341 XG 9		GSR 2005-AR7 6A1 SEQ SNR FLT 11/25/2035.....	03/25/2018.		MBS Paydown.....		121,266	121,266	115,324	116,095			(599)		(599)		121,266		0	0	667	11/25/2035	1FM.....
36242D 4W 0		GSR 2005-AR3 6A1 SEQ SSNR FLT 05/25/2035.....	03/25/2018.		MBS Paydown.....		29,393	29,393	27,618	27,570			(5,275)		(5,275)		29,393		0	0	134	05/25/2035	1FM.....
36242D BZ 5		GSR 2004-9 B1 MEZ FLT 08/25/2034.....	03/25/2018.		MBS Paydown.....		250,223	250,223	243,029	242,927			929		929		250,223		0	0	1,440	08/25/2034	1FM.....
36242D FS 7		GSR 2004-11 2A1 SEQ SNR FLT 09/25/2034.....	03/25/2018.		MBS Paydown.....		319,319	319,319	321,009	321,194			(142)		(142)		319,319		0	0	2,031	09/25/2034	1FM.....
36242D FX 6		GSR 2004-11 3A1 SEQ SNR FLT 09/25/2034.....	03/25/2018.		MBS Paydown.....		102,475	102,475	102,649	102,658			17		17		102,475		0	0	858	09/25/2034	1FM.....
36242D H4 8		GSR 2005-AR2 1A1 SEQ SNR FLT 04/25/2035.....	03/25/2018.		MBS Paydown.....		291,615	291,615	267,557	268,304			7,742		7,742		291,615		0	0	1,747	04/25/2035	1FM.....
36242D H9 7		GSR 2005-AR2 4A1 SEQ SNR FLT 04/25/2035.....	03/25/2018.		MBS Paydown.....		61,724	61,724	59,988	60,044			(11,845)		(11,845)		61,724		0	0	354	04/25/2035	1FM.....
36242D QY 2		GSR 2004-15F 2A2 TAC SNR 5.00 12/25/34.....	03/25/2018.		MBS Paydown.....		30,754	30,754	30,821	30,842			67		67		30,754		0	0	235	12/25/2034	2FM.....
36244S AD 0		GSAA 2006-13 AF4 SEQ STP 07/25/2036.....	03/25/2018.		MBS Paydown.....		167,308	167,308	115,443	81,676			(4,697)		(4,697)		167,308		0	0	813	07/25/2036	1FM.....
36248# AA 0		GSA (ANCHORAGE, AK) CTL 3.50 11/15/2030.....	03/15/2018.		Paydown.....		289,004	289,004	291,605	291,287			(37)		(37)		289,004		0	0	1,688	11/15/2030	1FE.....
362480 AD 7		GSCC 2006-2 A1 SEQ SNR FLT 05/25/2036.....	03/25/2018.		MBS Paydown.....		109,366	109,366	84,527	85,892			(2,977)		(2,977)		109,366		0	0	337	05/25/2036	1FM.....
362480 AD 7		GSCC 2006-2 A1 SEQ SNR FLT 05/25/2036.....	03/25/2018.		Pass-Through Loss.....			20,431	15,791						0		15,307		(15,307)	(15,307)		05/25/2036	1FM.....
36248F AG 7		GSMS 2011-GC3 A4 SEQ 4.753 03/10/44.....	03/10/2018.		MBS Paydown.....		2,222,800	2,222,800	2,266,688	2,237,112			(16,809)		(16,809)		2,222,800		0	0	10,082	03/10/2044	1FM.....

SCHEDULE D - PART 4

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

QE05.16

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
											11	12	13	14	15							
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
36249@ AA 1	GSA GTH CTL 4.56 05/15/2038.....		..	03/15/2018.	Paydown.....	.....	68,527	68,527	68,527	68,527	.....	.....	.....	0	.....	68,527	.....	.....	0	521	05/15/2038	1.....
362669 AV 5	GSR 2007-4F 6A1 SEQ 6.0 06/25/22027.....		..	03/25/2018.	MBS Paydown.....	.....	11,625	11,625	10,775	9,847	.....	(6,948)	.....	(6,948)	.....	11,625	.....	.....	0	117	06/25/2027	1FM.....
362669 AV 5	GSR 2007-4F 6A1 SEQ 6.0 06/25/22027.....		..	03/25/2018.	Pass-Through Loss.....	.....	.....	3,539	3,280	.....	.....	.....	.....	0	.....	.....	.....	.....	0	.....	06/25/2027	1FM.....
36298G AA 7	GSPA MONETIZATION TR 6.422 10/09/2029.....		..	03/09/2018.	Sinking Fund Redemption.....	.....	120,001	120,001	121,680	121,079	.....	(14)	.....	(14)	.....	120,001	.....	.....	0	1,286	10/09/2029	2FE.....
36828Q QH 2	GECMC 2005-C4 AJ MEZ SEQ CSTR 11/2045.....		..	03/10/2018.	MBS Paydown.....	.....	1,100,213	1,100,213	1,047,357	1,097,828	.....	(19,463)	.....	(19,463)	.....	1,100,213	.....	.....	0	14,462	11/10/2045	1FM.....
37247D AP 1	GENWORTH FINL 7.625 09/24/2021.....		..	03/23/2018.	DEUTSCHE BANK.....	.....	5,611,500	5,800,000	6,067,500	5,904,799	.....	(5,882)	.....	(5,882)	.....	5,898,917	.....	(287,417)	(287,417)	34,620	09/24/2021	4FE.....
37247D AP 1	GENWORTH FINL 7.625 09/24/2021.....		..	03/23/2018.	GOLDMAN SACHS.....	.....	1,930,000	2,000,000	2,077,500	2,027,137	.....	(1,519)	.....	(1,519)	.....	2,025,618	.....	(95,618)	(95,618)	.....	09/24/2021	4FE.....
37247D AP 1	GENWORTH FINL 7.625 09/24/2021.....		..	03/28/2018.	BARCLAYS CAPITAL.....	.....	960,000	1,000,000	1,031,875	1,009,798	.....	(582)	.....	(582)	.....	1,009,216	.....	(49,216)	(49,216)	129,240	09/24/2021	4FE.....
375222 ZZ 2	GLOBAL FRANCHISE GRP L+575 12/18/2019 AR.....		..	03/29/2018.	Paydown.....	.....	118,435	118,435	117,251	117,349	.....	1,086	.....	1,086	.....	118,435	.....	.....	0	1,045	12/18/2019	3FE.....
37952U AB 9	SEACO 2013-1A A ABS 2.98 04/17/2028.....		C	01/17/2018.	CS FIRST BOSTON.....	.....	13,384,914	13,518,750	13,345,216	13,402,307	.....	2,117	.....	2,117	.....	13,402,606	.....	(17,692)	(17,692)	36,343	04/17/2028	1FE.....
37952U AB 9	SEACO 2013-1A A ABS 2.98 04/17/2028.....		C	01/17/2018.	MBS Paydown.....	.....	214,583	214,583	211,829	212,735	.....	30	.....	30	.....	214,583	.....	.....	0	.....	04/17/2028	1FE.....
37952U AC 7	SEACO 2013-2A A ABS 3.67 11/17/2028.....		C	03/17/2018.	MBS Paydown.....	.....	87,500	87,500	87,493	87,496	.....	0	.....	0	.....	87,500	.....	.....	0	535	11/17/2028	1FE.....
37952U AD 5	SEACO 2014-1A A1 ABS SNR 3.19 07/17/24.....		C	01/17/2018.	CANTOR FITZGERALD & CO.....	.....	9,907,341	10,032,750	9,890,992	9,910,406	.....	1,775	.....	1,775	.....	9,910,633	.....	(3,292)	(3,292)	28,790	07/17/2029	1FE.....
37952U AD 5	SEACO 2014-1A A1 ABS SNR 3.19 07/17/24.....		C	01/17/2018.	MBS Paydown.....	.....	128,625	128,625	126,808	127,057	.....	20	.....	20	.....	128,625	.....	.....	0	.....	07/17/2029	1FE.....
393505 HU 9	GT 1995-6 B1 SUB 7.70 9/15/2026.....		..	03/15/2018.	MBS Paydown.....	.....	52,359	52,359	52,809	52,359	.....	.....	.....	0	.....	52,359	.....	.....	0	694	09/15/2026	1FE.....
393647 AC 6	GRNBR 2007-1A C CLO MEZ FLT 11/01/2021.....		..	02/01/2018.	MBS Paydown.....	.....	350,025	350,025	343,244	349,596	.....	430	.....	430	.....	350,025	.....	.....	0	2,797	11/01/2021	1FE.....
39678W AA 6	GCSP 2005-1 A SEQ CSTR 9-25-34.....		..	03/25/2018.	MBS Paydown.....	.....	34,556	34,556	34,383	34,788	.....	(100)	.....	(100)	.....	34,556	.....	.....	0	264	09/25/2034	1FM.....
398186 AA 4	GRIFFIN COAL MIN 9.50 12/01/2016.....		C	02/09/2018.	Distribution.....	.....	290,910	290,910	290,910	.....	.....	.....	.....	0	.....	.....	.....	290,910	290,910	5,435	12/01/2016	6.....
40066N AA 4	GUANAY FI LTD 6.00 12/15/2020.....		C	03/15/2018.	Sinking Fund Redemption.....	.....	252,168	252,168	252,337	252,229	.....	(8)	.....	(8)	.....	252,168	.....	.....	0	3,783	12/15/2020	3FE.....
404055 ZZ 1	HAI ACQUISITION TL L+500 11/01/2024 AR.....		..	03/29/2018.	Paydown.....	.....	9,375	9,375	9,139	9,141	.....	234	.....	234	.....	9,375	.....	.....	0	186	11/01/2024	2FE.....
40423X AB 8	NZES 2018-PLS1 A ABS SSNR 3.193 01/25/23.....		..	03/25/2018.	MBS Paydown.....	.....	2,009,222	2,009,222	2,009,196	.....	.....	0	.....	0	.....	2,009,222	.....	.....	0	6,573	01/25/2023	1FE.....
40423X AC 6	NZES 2018-PLS1 B ABS MEZ 3.588 01/25/23.....		..	03/25/2018.	MBS Paydown.....	.....	401,844	401,844	401,844	.....	.....	(0)	.....	(0)	.....	401,844	.....	.....	0	1,477	01/25/2023	1FE.....
40429C GD 8	HSBC FIN CORP 6.676 01/15/21.....		..	01/19/2018.	Cash Tender.....	.....	6,529,362	5,803,000	5,634,075	5,739,655	.....	930	.....	930	.....	5,740,585	.....	62,415	62,415	924,370	01/15/2021	1FE.....
40442L AB 1	H2 2015-1A AFX CDO SEQ SSNR 3.3526 06/49.....		..	03/24/2018.	MBS Paydown.....	.....	1,358,996	1,358,996	1,358,995	1,358,988	.....	(3)	.....	(3)	.....	1,358,996	.....	.....	0	11,340	06/24/2049	1FE.....
41161G AC 7	HVMLT 2006-8 2A1A SEQ SSNR FLT 08/21/36.....		..	03/21/2018.	MBS Paydown.....	.....	12,104	12,104	8,533	8,625	.....	457	.....	457	.....	12,104	.....	.....	0	35	07/21/2036	1FM.....
41161G AC 7	HVMLT 2006-8 2A1A SEQ SSNR FLT 08/21/36.....		..	03/21/2018.	Pass-Through Loss.....	.....	.....	3,324	2,343	.....	.....	.....	.....	0	.....	.....	.....	.....	0	.....	07/21/2036	1FM.....
41161P EX 7	HVMLT 2004-5 2A6 SEQ CSTR 06/19/2034.....		..	03/19/2018.	MBS Paydown.....	.....	112,649	112,649	90,401	104,864	.....	5,212	.....	5,212	.....	112,649	.....	.....	0	669	06/19/2034	1FM.....
41161P EZ 2	HVMLT 2004-5 3A SEQ SSNR FLT 06/19/2034.....		..	03/19/2018.	MBS Paydown.....	.....	483,878	483,878	481,751	481,172	.....	990	.....	990	.....	483,878	.....	.....	0	3,069	06/19/2034	1FM.....
41161P FV 0	HVMLT 2004-6 5A SEQ SNR FLT 08/19/2034.....		..	03/19/2018.	MBS Paydown.....	.....	255,115	255,115	258,618	260,243	.....	(1,315)	.....	(1,315)	.....	255,115	.....	.....	0	1,684	08/19/2034	1FM.....
41161P MV 2	HVMLT 2005-4 1A SEQ SNR FLT 07/19/2035.....		..	03/19/2018.	MBS Paydown.....	.....	64,902	64,902	58,056	57,370	.....	333	.....	333	.....	64,902	.....	.....	0	583	07/19/2035	1FM.....
41161P TN 3	HVMLT 2005-10 2A1A SEQ SSNR FLT 11/35.....		..	03/19/2018.	MBS Paydown.....	.....	77,347	77,347	54,115	51,073	.....	6,225	.....	6,225	.....	77,347	.....	.....	0	189	11/19/2035	1FM.....
41161P UK 7	HVMLT 2005-11 2A1A SEQ SSNR FLT 08/19/45.....		..	02/19/2018.	MBS Paydown.....	.....	109,306	109,306	77,090	86,073	.....	17,633	.....	17,633	.....	109,306	.....	.....	0	228	08/19/2045	1FM.....
41161V AC 4	HVMLT 2006-7 2A1A SEQ SSNR FLT 09/19/46.....		..	03/19/2018.	MBS Paydown.....	.....	12,963	12,963	9,203	7,726	.....	(1,698)	.....	(1,698)	.....	12,963	.....	.....	0	32	09/19/2046	1FM.....
41161V AC 4	HVMLT 2006-7 2A1A SEQ SSNR FLT 09/19/46.....		..	03/19/2018.	Pass-Through Loss.....	.....	.....	(43)	.....	.....	.....	.....	.....	0	.....	(27)	.....	27	27	.....	09/19/2046	1FM.....
411707 AA 0	HNGRY 2013-1A A2 ABS 4.474 03/20/2043.....		..	03/20/2018.	MBS Paydown.....	.....	420,335	420,335	419,102	419,484	.....	750	.....	750	.....	420,335	.....	.....	0	4,701	03/20/2043	2AM.....
415333 ZZ 9	HARVEY TOOLS TL L+475 10/12/2024 AR.....		..	03/29/2018.	Paydown.....	.....	7,400	7,400	7,252	7,253	.....	147	.....	147	.....	7,400	.....	.....	0	116	10/12/2024	3FE.....
419838 AA 5	HAWAIIAN AIRLINES A 3.90 01/15/2026.....		..	01/15/2018.	Sinking Fund Redemption.....	.....	139,659	139,659	139,659	139,659	.....	.....	.....	0	.....	139,659	.....	.....	0	2,723	01/15/2026	1FE.....
42770Q AA 0	HERO 2014-2A A ABS SNR PT 3.99 09/21/40.....		..	03/20/2018.	MBS Paydown.....	.....	376,917	376,917	376,661	376,615	.....	263	.....	263	.....	376,917	.....	.....	0	7,520	09/21/2040	1FE.....
42770R AA 8	HERO 2014-1A ABS 4.75 09/20/2038.....		..	03/20/2018.	MBS Paydown.....	.....	261,430	261,430	261,427	261,430	.....	.....	.....	0	.....	261,430	.....	.....	0	6,209	09/20/2038	1FE.....
428236 BV 4	HEWLETT-PACKARD CO 4.65 12/09/2021.....		..	03/26/2018.	Cash Tender.....	.....	6,349,200	6,000,000	5,982,420	5,992,093	.....	436	.....	436	.....	5,992,529	.....	7,471	7,471	432,125	12/09/2021	2FE.....

SCHEDULE D - PART 4

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

QE05.17

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
											11	12	13	14	15							
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
43710K AC 0	HEAT 2007-2 2A2 SEQ FLT 07/25/2037.....			03/25/2018.	MBS Paydown.....		688,524	688,524	410,819	634,935		4,962		4,962		688,524			.0	2,366	07/25/2037	1FM.....
43710M AA 0	RFMS2 2007-HSA1 A SEQ FLT 02/25/2037.....			03/25/2018.	MBS Paydown.....		14,932	14,932	10,266	2,891		4,765		4,765		14,932			.0	44	02/25/2037	1FM.....
437303 AA 8	HPA 2016-2 A ABS SSNR FLT 10/17/2033.....			03/17/2018.	MBS Paydown.....		82,717	82,717	82,081	82,241		(400)		(400)		82,717			.0	392	10/17/2033	1FE.....
43739E AP 2	HMBT 2005-1 A1 SEQ SSNR FLT 03/25/2035.....			03/25/2018.	MBS Paydown.....		132,276	132,276	120,454	120,478		(3,723)		(3,723)		132,276			.0	420	03/25/2035	1FM.....
43739E CL 9	HMBT 2006-1 1A1 SEQ SNR FLT 04/25/2037.....			03/25/2018.	MBS Paydown.....		158,115	158,115	135,292	132,370		7,766		7,766		158,115			.0	821	04/25/2037	1FM.....
43739E CL 9	HMBT 2006-1 1A1 SEQ SNR FLT 04/25/2037.....			03/25/2018.	Pass-Through Loss.....			4,849						.0		(1,066)		1,066	1,066		04/25/2037	1FM.....
43739H AA 8	HMBT 2006-2 A1 SEQ SNR FLT 12/25/2036.....			03/25/2018.	MBS Paydown.....		691,003	691,003	604,349	620,480		(17,078)		(17,078)		691,003			.0	1,780	12/25/2036	1FM.....
437690 AX 8	HMAC 2004-3 AV3 SEQ SSUP FLT 07/25/34.....			03/25/2018.	MBS Paydown.....		109,014	109,014	94,842	103,547		1,466		1,466		109,014			.0	406	07/25/2034	1FM.....
44329H AG 9	HP COMM LLC 5.02 03/15/2023.....			03/15/2018.	Sinking Fund Redemption.....		273,532	273,532	267,974	271,578		135		135		273,532			.0	6,866	03/15/2023	1FE.....
44329H AS 3	HP COMM LLC 5.32 03/15/2023.....			03/15/2018.	Sinking Fund Redemption.....		45,045	45,045	44,311	44,789		18		18		45,045			.0	1,198	03/15/2023	1FE.....
450222 ZZ 0	IMA CONSULTING TL L+400 12/13/2023 AR.....			03/29/2018.	Paydown.....		2,161	2,161	2,106	2,107		54		54		2,161			.0	31	12/13/2023	1FE.....
451102 BB 2	ICAHN ENTERPRISES/FIN 4.875 03/15/2019.....			01/15/2018.	Call.....		6,300,000	6,300,000	5,751,375	6,066,807		233,193		233,193		6,300,000			.0	102,375	03/15/2019	3FE.....
451102 BG 1	ICAHN ENTERPRISES 6.25 02/01/2022.....			02/14/2018.	Exchanged.....		8,642,406	8,400,000	8,652,000	8,648,551		(6,145)		(6,145)		8,642,406			.0	281,458	02/01/2022	3FE.....
45112A AA 5	ICONX 2012-1A A ABS 4.229 01/25/2043.....			01/25/2018.	MBS Paydown.....		97,583	97,583	97,583	97,584		(0)		(0)		97,583			.0	1,032	01/25/2043	4AM.....
45254N JB 4	IMM 2004-4 2A1 SEQ STP 9/25/2034.....			03/25/2018.	MBS Paydown.....		52,212	52,212	50,237	48,741		(170)		(170)		52,212			.0	288	09/25/2034	1FM.....
45254N KK 4	IMM 2004-9 1A1 SEQ SSNR FLT 01/25/2035.....			03/25/2018.	MBS Paydown.....		21,699	21,699	19,854	20,024		(206)		(206)		21,699			.0	91	01/25/2035	1FM.....
45254N MZ 7	IMM 2005-2 1A2 SEQ SSUP FLT 04/25/2035.....			03/25/2018.	MBS Paydown.....		151,374	151,374	122,990	130,500		(6,151)		(6,151)		151,374			.0	401	04/25/2035	1FM.....
45254N NT 0	IMM 2005-3 M1 MEZ FLT 08/25/2035.....			03/25/2018.	MBS Paydown.....		46,767	46,767	23,322	3,837		5,875		5,875		46,767			.0	166	08/25/2035	1FM.....
45254N NT 0	IMM 2005-3 M1 MEZ FLT 08/25/2035.....			03/25/2018.	Pass-Through Loss.....			(821)						.0		(192)		192	192		08/25/2035	1FM.....
45254T TN 4	IMSA 2006-1 2A1 SEQ FLT 5/25/36.....			03/25/2018.	MBS Paydown.....		1,163	1,163	814	884		(722)		(722)		1,163			.0	5	05/25/2036	1FM.....
453666 ZZ 5	IMPACT SALES LLC L+700 12/30/2021 MD.....			03/30/2018.	Paydown.....		11,250	11,250	11,250	11,233		17		17		11,250			.0	244	12/30/2021	2FE.....
453667 ZZ 3	IMPACT SALES LLC DD L+700 12/30/2021 MD.....			03/30/2018.	Paydown.....		516	516	516	511		5		5		516			.0	11	12/30/2021	2FE.....
45660K AA 9	INDX 2006-AR39 A1 SEQ SSNR FLT 2/25/2037.....			03/25/2018.	MBS Paydown.....		184,736	184,736	148,828	152,262		(129)		(129)		184,736			.0	532	02/25/2037	1FM.....
45660L CK 3	INDX 2005-AR2 1A1 SEQ SSNR FLT 02/25/35.....			03/25/2018.	MBS Paydown.....		320,210	320,210	238,729	234,881		35,577		35,577		320,210			.0	1,410	02/25/2035	1FM.....
45660L CK 3	INDX 2005-AR2 1A1 SEQ SSNR FLT 02/25/35.....			03/25/2018.	Pass-Through Loss.....			17,222						.0		(4,552)		4,552	4,552		02/25/2035	1FM.....
45660L DB 2	INDX 2005-AR1 1A1 SEQ SNR FLT 03/25/2035.....			03/25/2018.	MBS Paydown.....		2,795	2,795	2,774	2,775		(65)		(65)		2,795			.0	16	03/25/2035	1FM.....
45660L PK 9	RAST 2005-A6CB A9 SEQ SSUP 5.50 6/25/35.....			03/25/2018.	MBS Paydown.....		629	629	170	25		2,261		2,438		629			.0	6	06/25/2035	6FM.....
45660L PK 9	RAST 2005-A6CB A9 SEQ SSUP 5.50 6/25/35.....			03/25/2018.	Pass-Through Loss.....			(9,505)			(2,668)			(2,668)		(9,571)		9,571	9,571		06/25/2035	6FM.....
45660L V9 7	INDX 2005-AR31 1A1 SEQ SSNR FLT 01/25/36.....			03/25/2018.	MBS Paydown.....		112,979	112,979	101,345	101,661		5,593		5,593		112,979			.0	610	01/25/2036	1FM.....
45660N SJ 5	RAST 2003-A7 A12 PT TAC 5.50 07/25/2033.....			03/25/2018.	MBS Paydown.....		55,956	55,956	56,411	56,038		3		3		55,956			.0	455	07/25/2033	1FM.....
45660N W6 8	RAST 2004-R2 A3 Z 5.50 08/25/2034 RE.....			03/25/2018.	MBS Paydown.....		62,157	62,157	65,031	64,797		(1,601)		(1,601)		62,157			.0	537	08/25/2034	3FM.....
45660N X9 1	INDX 2004-AR6 5A2 SEQ SSUP CSTR 10/34.....			03/25/2018.	MBS Paydown.....		34,164	34,164	28,015	28,304		783		783		34,164			.0	266	10/25/2034	1FM.....
456618 AF 4	INDX 2006-AR8 A3A SEQ SSNR FLT 07/25/46.....			02/25/2018.	Pass-Through Loss.....			2,666						.0					.0		07/25/2046	1FM.....
456618 AF 4	INDX 2006-AR8 A3A SEQ SSNR FLT 07/25/46.....			03/25/2018.	MBS Paydown.....		50,953	50,953	44,113	44,555		(1,536)		(1,536)		50,953			.0	150	07/25/2046	1FM.....
45661X AB 8	INDX 2006-AR13 A2 SEQ SSNR FLT 07/25/36.....			03/25/2018.	MBS Paydown.....		239,898	239,898	143,789	148,968		34,905		34,905		239,898			.0	723	07/25/2036	1FM.....
45669A AD 6	INDA 2007-AR1 2A1 SEQ SNR FLT 03/37.....			03/25/2018.	MBS Paydown.....		428,673	428,673	407,571	407,411		(1,458)		(1,458)		428,673			.0	2,492	03/25/2037	2FM.....
45669A AD 6	INDA 2007-AR1 2A1 SEQ SNR FLT 03/37.....			03/25/2018.	Pass-Through Loss.....			803	1,098					.0		803		(803)	(803)		03/25/2037	2FM.....
45669A AD 6	INDA 2007-AR1 2A1 SEQ SNR FLT 03/37.....			12/31/2017.	Book Value Adjustment.....									.0		(0)		.0	.0		03/25/2037	2FM.....
45687A AA 0	INGERSOLL-RAND 6.875 08/15/18.....		C	03/15/2018.	Make Whole Call.....		5,093,090	5,000,000	4,992,850	4,999,402		598		598		5,000,000			.0	293,611	08/15/2018	2FE.....
46185J AA 6	IHSFR 2018-SFR1 A ABS SNR FLT 03/17/2037.....			03/17/2018.	MBS Paydown.....		57,416	57,416	57,416					.0		57,416			.0	135	03/17/2037	1FE.....

SCHEDULE D - PART 4

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

QE05.18

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
											11	12	13	14	15							
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
46616M AA 8	HENDR 2010-3A A ABS 3.82 12/15/2048.....			03/15/2018.	MBS Paydown.....		65,391	65,391	65,378	65,085		51		51		65,391			.0	392	12/15/2048	1FE.....
46616M AB 6	HENDR 2010-3A B ABS 6.85 12/15/2050.....			03/15/2018.	MBS Paydown.....		25,242	25,242	25,241	25,242				.0		25,242			.0	271	12/15/2050	1FE.....
46616P AA 1	HENDR 2011-1A A ABS 4.70 10/15/2056.....			03/15/2018.	MBS Paydown.....		105,954	105,954	105,927	105,921		3		3		105,954			.0	858	10/15/2056	1FE.....
46616Q AA 9	HENDR 2011-2A A ABS 4.94 09/15/56.....			03/15/2018.	MBS Paydown.....		95,504	95,504	95,449	95,441		(1)		(1)		95,504			.0	749	09/15/2056	1FE.....
46616V AA 8	HENDR 2012-1A A ABS 4.21 02/16/2065.....			03/15/2018.	MBS Paydown.....		69,502	69,502	69,487	70,012		(8)		(8)		69,502			.0	506	02/16/2065	1FE.....
46617A AA 3	HENDR 2012-3A A ABS SSNR 3.22 09/15/2065.....			03/15/2018.	MBS Paydown.....		84,186	84,186	83,342	83,394		(28)		(28)		84,186			.0	444	09/15/2065	1FE.....
46617F AA 2	HENDR 2013-1A A ABS 3.22 03/15/2067.....			03/15/2018.	MBS Paydown.....		88,949	88,949	88,887	88,893		(6)		(6)		88,949			.0	484	04/15/2067	1FE.....
46617J AA 4	HENDR 2013-2A A ABS 4.21 03/15/2062.....			03/15/2018.	MBS Paydown.....		103,897	103,897	103,872	103,893		12		12		103,897			.0	712	03/15/2062	1FE.....
46617L AA 9	HENDR 2013-3A A ABS 4.08 07/15/41.....			03/15/2018.	MBS Paydown.....		160,759	160,759	160,628	160,627		23		23		160,759			.0	1,055	01/17/2073	1FE.....
46617T AA 2	HENDR 2014-1A A ABS SNR 3.96 03/15/2063.....			03/15/2018.	MBS Paydown.....		136,805	136,805	136,728	136,733		(7)		(7)		136,805			.0	897	03/15/2063	1FE.....
46618A AA 2	HENDR 2014-2A A ABS 3.61 01/17/2073.....			03/15/2018.	MBS Paydown.....		243,088	243,088	243,162	191,457		119		119		243,088			.0	1,393	01/17/2073	1FE.....
46618G AE 1	JFINR 2015-4A BF CLO MEZ 3.6 04/22/2020.....			01/22/2018.	MBS Paydown.....		2,766,374	2,766,374	2,766,374	2,766,374				.0		2,766,374			.0	24,897	04/22/2020	1FE.....
46618G AE 1	JFINR 2015-4A BF CLO MEZ 3.6 04/22/2020.....			02/26/2018.	Distribution.....		734,279	734,279	734,279	734,279				.0		734,279		.0	.0	9,105	04/22/2020	1FE.....
46618H AA 7	HENDR 2014-3A A ABS SNR 3.50 06/15/2077.....			03/15/2018.	MBS Paydown.....		377,570	377,570	377,859	377,880		43		43		377,570			.0	2,309	06/15/2077	1FE.....
46618L AA 8	HENDR 2015-1A A ABS SSNR 3.26 09/15/2072.....			03/15/2018.	MBS Paydown.....		368,664	368,664	365,241	365,434		(273)		(273)		368,664			.0	1,978	09/15/2072	1FE.....
46619R AA 4	HENDR 2015-2A A ABS SSNR 3.87 03/15/2058.....			03/15/2018.	MBS Paydown.....		198,415	198,415	198,720	198,687		82		82		198,415			.0	1,236	03/15/2058	1FE.....
46619X AA 1	HENDR 2015-3A A ABS SSNR 4.08 03/17/70.....			03/15/2018.	MBS Paydown.....		161,380	161,380	161,238	161,244		(15)		(15)		161,380			.0	950	03/17/2070	1FE.....
46620J AA 9	HENDR 2017-1A A ABS SSNR 3.99 08/15/2062.....			03/15/2018.	MBS Paydown.....		33,315	33,315	33,289	33,291		6		6		33,315			.0	281	08/16/2060	1FE.....
46620V AA 2	HENDR 2017-2A A ABS SSNR 3.53 09/15/2072.....			03/15/2018.	MBS Paydown.....		35,200	35,200	35,184	35,185		(3)		(3)		35,200			.0	275	09/15/2072	1FE.....
466247 L6 8	JPMMT 2006-A2 IIB1 MEZ SEQ CSTR 08/25/34.....			03/25/2018.	MBS Paydown.....		119,340	119,340	113,746	114,695		(24)		(24)		119,340			.0	611	08/25/2034	1FM.....
466247 QP 1	JPMMT 2005-A3 7CA1 SEQ SSNR FLT 06/25/35.....			03/25/2018.	MBS Paydown.....		57,814	57,814	53,261	52,162		34		34		57,814			.0	306	06/25/2035	1FM.....
466247 RP 0	JPMMT 2005-A4 2A1 SEQ CSTR 7/25/2035.....			03/25/2018.	MBS Paydown.....		223,501	223,501	198,357	200,181		16,974		16,974		223,501			.0	1,482	07/25/2035	1FM.....
466247 UG 6	JPMMT 2005-A6 7A1 SEQ SNR FLT 08/25/2035.....			02/25/2018.	Pass-Through Loss.....			1,009	986					.0		1,009		(1,009)	(1,009)		08/25/2035	1FM.....
466247 UG 6	JPMMT 2005-A6 7A1 SEQ SNR FLT 08/25/2035.....			03/25/2018.	MBS Paydown.....		101,777	101,777	99,489	99,454		(1,064)		(1,064)		101,777			.0	848	08/25/2035	1FM.....
46626L FL 9	JPMAC 2006-FRE1 A3 SEQ FLT 05/25/2035.....			01/25/2018.	MBS Paydown.....		2,547,163	2,547,163	2,390,354	2,513,878		33,285		33,285		2,547,163			.0	3,698	05/25/2035	1FM.....
46627M AD 9	JPALT 2005-S1 1A4 SEQ SSNR 6.0 12/25/35.....			02/25/2018.	Pass-Through Loss.....			23,170	23,413					.0		(2,042)		2,042	2,042		12/25/2035	1FM.....
46627M AD 9	JPALT 2005-S1 1A4 SEQ SSNR 6.0 12/25/35.....			03/25/2018.	MBS Paydown.....		62,754	62,754	60,360	41,559		1,477		1,477		62,754			.0	701	12/25/2035	1FM.....
46627M CU 9	JPALT 2006-A1 2A1 SEQ SSNR CSTR 03/36.....			03/25/2018.	MBS Paydown.....		26,025	26,025	26,018	18,743		439		439		26,025			.0	169	03/25/2036	1FM.....
46627M CU 9	JPALT 2006-A1 2A1 SEQ SSNR CSTR 03/36.....			03/25/2018.	Pass-Through Loss.....			2,897	2,898					.0		(2)		2	2		03/25/2036	1FM.....
46627M CY 1	JPALT 2006-A1 3A1 SEQ SSNR CSTR 03/25/36.....			03/25/2018.	MBS Paydown.....		722,798	722,798	615,373	612,225		4,227		4,227		722,798			.0	4,736	03/25/2036	1FM.....
46627M EC 7	JPALT 2006-S1 1A6 NAS 5.75 3/25/36.....			03/25/2018.	MBS Paydown.....		39,361	39,361	36,704	28,914		1,098		1,098		39,361			.0	405	03/25/2036	1FM.....
46627M EC 7	JPALT 2006-S1 1A6 NAS 5.75 3/25/36.....			03/25/2018.	Pass-Through Loss.....			122	114					.0					.0		03/25/2036	1FM.....
46628G AE 9	JPALT 2006-A2 1A5 SEQ SSUP FLT 05/25/36.....			01/30/2018.	Distribution.....		19,988					19,988		19,988		19,988			.0		05/25/2036	1FM.....
46628G AE 9	JPALT 2006-A2 1A5 SEQ SSUP FLT 05/25/36.....			03/01/2018.	Distribution.....		6,470					6,470		6,470		6,470			.0		05/25/2036	1FM.....
46628G AE 9	JPALT 2006-A2 1A5 SEQ SSUP FLT 05/25/36.....			03/29/2018.	Distribution.....		14,304					14,304		14,304		14,304			.0		05/25/2036	1FM.....
46628K AC 4	JPMMT 2006-A3 2A1 SEQ SNR 2.8202 05/36.....			03/25/2018.	MBS Paydown.....		27,769	27,769	24,271	23,716		(1,157)		(1,157)		27,769			.0	174	05/25/2036	1FM.....
46628L AB 4	JPMMT 2006-A4 1A2 SEQ SSNR CSTR 6/36.....			03/25/2018.	MBS Paydown.....		8,677	8,677	6,849	6,591		66		66		8,677			.0	48	06/25/2036	1FM.....
46628V AH 9	JPALT 2006-S3 A5 SEQ SSNR STP 08/25/36.....			03/25/2018.	Pass-Through Loss.....			194,632				102		102					.0		08/25/2036	1FM.....
46629H AB 2	JPMAC 2006-NC2 A1B SEQ FLT 07/25/2036.....			01/25/2018.	MBS Paydown.....		1,051,784	1,051,784	833,539	935,675		102,015		102,015		1,051,784			.0	1,518	07/25/2036	1FM.....
466300 AL 4	JPMRR 2009-11 2A1 SEQ 6.0 11/26/36.....			02/26/2018.	MBS Paydown.....		97,758	97,758	100,477	97,614		144		144		97,758			.0	561	11/26/2036	1FM.....

SCHEDULE D - PART 4

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

QE05.19

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
											11	12	13	14	15							
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
466308 AE 3	JPALT 2008-R3 3A1 SEQ SSNR 1.8518 5/37RE.....			03/26/2018.	MBS Paydown.....		82,368	82,368	74,626	74,107		(1,000)		(1,000)		82,368			.0	500	05/26/2037	1FM.....
46630G AN 5	JPMMT 2007-A1 4A2 SEQ SSNR CSTR 07/25/35.....			03/25/2018.	MBS Paydown.....		10,985	10,985	10,271	10,441		(142)		(142)		10,985			.0	47	07/25/2035	1FM.....
46630J AE 9	JPMCC 2007-LDPX AM MEZ 5.464 01/15/2049.....			03/15/2018.	MBS Paydown.....		891,600	891,600	876,587	881,327		8,399		8,399		891,600			.0	8,087	01/15/2049	1FM.....
46630P AP 0	JPMMT 2007-A2 3A1 SEQ SSNR CSTR 04/25/37.....			03/25/2018.	MBS Paydown.....		3,342	3,342	3,252	2,360		92		92		3,342			.0	16	04/25/2037	1FM.....
46631B AJ 4	JPMCC 2007-LD11 AM MEZ 5.7428 06/49.....			03/15/2018.	MBS Paydown.....		60,984	60,984	61,270	61,136		1,823		1,823		60,984			.0	487	06/15/2049	1FM.....
46631N DT 3	JPMMT 2007-S3 1A90 SEQ SSNR 7.00 8/25/37.....			03/25/2018.	MBS Paydown.....		4,306	4,306	3,698	3,442		4,511		4,511		4,306			.0	61	08/25/2037	1FM.....
46631N DT 3	JPMMT 2007-S3 1A90 SEQ SSNR 7.00 8/25/37.....			03/25/2018.	Pass-Through Loss.....			1,662						.0					.0		08/25/2037	1FM.....
46632T AA 3	JPMMT 2008-R2 1A1 SEQ SSNR CSTR 7/27/37.....			03/27/2018.	MBS Paydown.....		410,819	410,819	330,704	351,107		46,801		46,801		410,819			.0	2,189	07/27/2037	1FM.....
46632Y AA 2	JPMMT 2008-R3 1A1 SEQ CSTR 06/26/2036.....			03/26/2018.	MBS Paydown.....		300,269	300,269	261,516	282,482		7,924		7,924		300,269			.0	1,662	06/26/2036	1FM.....
46632Y AB 0	JPMMT 2008-R3 1A2 MEZ CSTR 06/26/36.....			03/26/2018.	Pass-Through Loss.....			.0	0					.0					.0		06/26/2036	1FM.....
46632Y AC 8	JPMMT 2008-R3 2A16 SEQ 6.25 08/26/37 RE.....			03/26/2018.	MBS Paydown.....		569,466	569,466	498,283	365,541		(448,347)		(448,347)		569,466			.0	5,408	08/26/2037	1FM.....
46632Y AD 6	JPMMT 2008-R3 2A2 MEZ 6.25 08/26/37 RE.....			03/26/2018.	Pass-Through Loss.....			79,334	39,295			(13)		(13)					.0		08/26/2037	1FM.....
46633A AA 3	JPMMT 2008-R4 1A1 SEQ SSNR CSTR 03/26/37.....			03/26/2018.	MBS Paydown.....		52,407	52,407	40,157	43,261		(623)		(623)		52,407			.0	343	03/26/2037	1FM.....
46633A AC 9	JPMMT 2008-R4 2A1 SEQ SSNR CSTR 11/36 RE.....			03/26/2018.	MBS Paydown.....		21,971	21,971	17,042	21,971				.0		21,971			.0	276	11/26/2036	1FM.....
46633M AM 1	JPMRR 2009-6 2A2 Z MEZ CSTR 04/26/35RE.....			03/26/2018.	MBS Paydown.....		96,891	96,891	9,908			96,891		96,891		96,891			.0	609	04/26/2035	1FM.....
46633M AM 1	JPMRR 2009-6 2A2 Z MEZ CSTR 04/26/35RE.....			03/26/2018.	Pass-Through Loss.....			31,587	3,230					.0					.0		04/26/2035	1FM.....
46633P AC 6	JPMRR 2009-7 2A1 SEQ SSNR 6.0 2/27/2037.....			03/27/2018.	MBS Paydown.....		55,129	55,129	55,668	55,129				.0		55,129			.0	421	02/27/2037	1FM.....
46633P AU 6	JPMRR 2009-7 11A1 SEQ SSNR CSTR 09/36 RE.....			03/27/2018.	MBS Paydown.....		62,618	62,618	60,416	61,096		312		312		62,618			.0	392	09/27/2036	1FM.....
46634D AW 8	JPMRR 2010-1 3A1 SEQ SSNR 6.00 4/26/37.....			03/26/2018.	MBS Paydown.....		182,807	182,807	182,807	182,807				.0		182,807			.0	2,003	04/26/2037	1FM.....
46634D AX 6	JPMRR 2010-1 3A2 RR MEZ SSNR 6.00 4/37.....			03/26/2018.	Pass-Through Loss.....			13,520				42		42					.0		04/26/2037	1FM.....
46635B AD 3	JPMRR 2010-7 1A4 SEQ CSTR 03/26/2039.....			03/26/2018.	MBS Paydown.....		424,025	424,025	298,197	345,646		(65,194)		(65,194)		424,025			.0	3,738	03/26/2039	1FM.....
46636V AC 0	JPMCC 2011-C5 A3 SEQ 4.1712 08/15/2046.....			03/15/2018.	MBS Paydown.....		19,529	19,529	19,724	19,589		(91)		(91)		19,529			.0	190	08/15/2046	1FM.....
46637D AA 3	JPMRR 2012-1 1A1 SEQ SSNR FLT 6/26/35 RE.....			03/26/2018.	MBS Paydown.....		531,709	531,709	493,825	516,308		(4,828)		(4,828)		531,709			.0	2,314	06/26/2035	1FM.....
46645A AB 7	JPMRR 2015-4 1A2 SEQ SSNR FLT 06/47 RE.....			03/25/2018.	MBS Paydown.....		373,662	373,662	342,368	350,041		2,662		2,662		373,662			.0	1,118	06/26/2047	1AM.....
46651T AA 9	HENDR 2018-1A A ABS SNR 3.74 10/17/2072.....			03/15/2018.	BARCLAYS CAPITAL.....		5,008,594	5,000,000	4,995,993					.0		4,995,993		12,601	12,601		10/17/2072	1FE.....
472320 AA 8	JMAC 2008-R1 A SEQ SSNR 11.125 06/25/47.....			03/25/2018.	MBS Paydown.....		99,884	99,884	91,467	74,455		(33,919)		(33,919)		99,884			.0	1,304	06/25/2047	1FM.....
472321 AA 6	JMAC 2008-R2 1A1 SEQ CSTR 10/25/2035.....			03/26/2018.	MBS Paydown.....		53,964	53,964	41,359	47,171		(16,356)		(16,356)		53,964			.0	546	10/25/2035	1FM.....
472321 AC 2	JMAC 2008-R2 2A1 SEQ CSTR 01/25/37.....			03/26/2018.	MBS Paydown.....		163,523	163,523	141,325	157,710		(757)		(757)		163,523			.0	961	01/25/2037	1FM.....
472321 AG 3	JMAC 2008-R2 1A3 MEZ CSTR 10/25/35.....			03/26/2018.	Pass-Through Loss.....			148,088	37,933			(16)		(16)					.0		10/25/2035	1FM.....
472321 AH 1	JMAC 2008-R2 2A3 SUB CSTR 01/25/37.....			03/26/2018.	Pass-Through Loss.....			7,809	2,193			(10)		(10)					.0		01/25/2037	1FM.....
472321 AJ 7	JMAC 2008-R2 3A1 SEQ CSTR 01/25/2039.....			03/26/2018.	MBS Paydown.....		184,612	184,612	155,946	174,910		(13,250)		(13,250)		184,612			.0	850	01/25/2039	1FM.....
472321 AK 4	JMAC 2008-R2 3A2 SUB CSTR 01/25/39.....			03/26/2018.	Pass-Through Loss.....			(1,282)	828			7		7		(960)		960	960		01/25/2039	1FM.....
472321 AN 8	JMAC 2008-R2 2A4 SEQ CSTR 01/25/37.....			03/26/2018.	MBS Paydown.....									.0					.0	71	01/25/2037	6FM.....
472321 AN 8	JMAC 2008-R2 2A4 SEQ CSTR 01/25/37.....			03/26/2018.	Pass-Through Loss.....			7,583	1,410		2,045			2,045		2,121		(2,121)	(2,121)		01/25/2037	6FM.....
47232A AA 6	JMAC 2008-R3 1A1 SEQ CSTR 03/20/2036.....			03/20/2018.	MBS Paydown.....		505,910	505,910	465,833	498,604		6,751		6,751		505,910			.0	3,078	03/20/2036	1FM.....
47232A AD 0	JMAC 2008-R3 2A1 SEQ CSTR 06/25/2036.....			03/25/2018.	MBS Paydown.....		331,565	331,565	317,991	330,538		386		386		331,565			.0	2,399	06/25/2036	1FM.....
47232A AH 1	JMAC 2008-R3 3A2 MEZ CSTR 05/25/2037.....			03/25/2018.	MBS Paydown.....		204,183	204,183	40,103	63,273		27,134		27,134		204,183			.0	983	05/25/2037	1FM.....
47232A AH 1	JMAC 2008-R3 3A2 MEZ CSTR 05/25/2037.....			03/25/2018.	Pass-Through Loss.....			227	79					.0		(173)		173	173		05/25/2037	1FM.....
47232A AN 8	JMAC 2008-R3 1A4 SEQ CSTR 3/20/2036.....			03/20/2018.	Pass-Through Loss.....			1,701						.0					.0		03/20/2036	1FM.....
47232C AH 7	JMAC 2009-R1 4A2 MEZ CSTR 06/21/2037 RE.....			03/21/2018.	MBS Paydown.....		774,429	774,429	636,827	691,052		23,625		23,625		774,429			.0	5,021	06/21/2037	1FM.....

SCHEDULE D - PART 4

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

QE05.20

1	2			3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
												11	12	13	14	15							
CUSIP Identification	Description			F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
47232C AH 7	JMAC 2009-R1 4A2 MEZ CSTR 06/21/2037 RE.....	..	03/21/2018.	Pass-Through Loss.....	.....	.....	45,310	.....	.....	.....	.....	.....	.....	.....	.....0	.....	.....(1,284)	.....	.....1,284	1,284	.....	06/21/2037	1FM.....
47232D AG 7	JMAC 2009-R5 2A2 SUB SSUP CSTR 09/26/36.....	..	03/26/2018.	MBS Paydown.....	.....	.....	92,341	.....	92,341	91,402	91,178	.....	.....(51)	.....	.....(51)	.....	.....92,341	.....	.....0	0	1,148	09/26/2036	1FM.....
47232D AL 6	JMAC 2009-R5 2A6 MEZ SSUP CSTR 9/26/36.....	..	03/26/2018.	Pass-Through Loss.....	.....	.....	9,920	.....	9,920	3,435	.....	.....	.....(1)	.....	.....(1)	.....	.....(198)	.....	.....198	198	.....	09/26/2036	1FM.....
47232D AN 2	JMAC 2009-R5 3A2 SUB SSUP CSTR 1/26/2047.....	..	02/26/2018.	MBS Paydown.....	.....	.....	35,827	.....	35,827	34,523	35,564	.....	.....263	.....	.....263	.....	.....35,827	.....	.....	.....0	191	01/26/2047	1FM.....
47232D AP 7	JMAC 2009-R5 3A3 SUB SSUP CSTR 01/26/47.....	..	03/26/2018.	MBS Paydown.....	.....	.....	108,636	.....	108,636	92,633	102,940	.....	.....5,196	.....	.....5,196	.....	.....108,636	.....	.....	.....0	699	01/26/2047	1FM.....
47232D AR 3	JMAC 2009-R5 3A5 SUB SSUP CSTR 1/26/47.....	..	01/26/2018.	Pass-Through Loss.....	.....	.....	68,698	.....	68,698	34,870	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....0	.....	01/26/2047	1FM.....
47232D AU 6	JMAC 2009-R5 4A2 SUB SSUP CSTR 9/26/36.....	..	03/26/2018.	MBS Paydown.....	.....	.....	132,693	.....	132,693	124,802	128,521	.....	.....(741)	.....	.....(741)	.....	.....132,693	.....	.....	.....0	1,183	09/26/2036	1FM.....
47232D AV 4	JMAC 2009-R5 4A3 MEZ SSUP CSTR 9/26/36.....	..	03/26/2018.	Pass-Through Loss.....	.....	.....	3,758	.....	3,758	1,443	.....	.....	.....1	.....	.....1	.....	.....	.....	.....	.....0	.....	09/26/2036	1FM.....
47232D AX 0	JMAC 2009-R5 5A2 SUB SSUP CSTR 1/26/36.....	..	02/26/2018.	MBS Paydown.....	.....	.....	15,934	.....	15,934	16,210	15,809	.....	.....(278)	.....	.....(278)	.....	.....15,934	.....	.....	.....0	102	01/26/2036	1FM.....
47232D BD 3	JMAC 2009-R5 6A2 SUB SSUP CSTR 2/26/37.....	..	02/26/2018.	MBS Paydown.....	.....	.....	167,406	.....	167,406	81,359	162,647	.....	.....1,012	.....	.....1,012	.....	.....167,406	.....	.....	.....0	995	02/26/2037	1FM.....
47232D BG 6	JMAC 2009-R5 6A5 MEZ SSUP CSTR 2/26/37.....	..	03/26/2018.	Pass-Through Loss.....	.....	.....	90,891	.....	90,891	14,249	.....	.....	.....(735)	.....	.....(735)	.....	.....	.....	.....	.....0	.....	02/26/2037	1FM.....
47232D BJ 0	JMAC 2009-R5 7A2 SUB SSUP CSTR 9/26/36.....	..	03/26/2018.	MBS Paydown.....	.....	.....	20,905	.....	20,905	20,905	18,342	.....	.....1,257	.....	.....1,257	.....	.....20,905	.....	.....	.....0	65	09/26/2036	1FM.....
47232D BM 3	JMAC 2009-R5 7A5 SUB SSUP CSTR 9/26/36.....	..	03/26/2018.	Pass-Through Loss.....	.....	.....	7,520	.....	7,520	853	.....	.....	.....(0)	.....	.....(0)	.....	.....	.....	.....	.....0	.....	09/26/2036	1FM.....
47232D BQ 4	JMAC 2009-R5 8A2 SUB SSUP CSTR 7/26/37.....	..	03/26/2018.	MBS Paydown.....	.....	.....	85,339	.....	85,339	83,689	84,837	.....	.....41	.....	.....41	.....	.....85,339	.....	.....	.....0	853	07/26/2037	1FM.....
47232D BT 8	JMAC 2009-R5 8A5 SUB SSUP CSTR 7/26/37.....	..	03/26/2018.	Pass-Through Loss.....	.....	.....	27,767	.....	27,767	14,287	.....	.....	.....(52)	.....	.....(52)	.....	.....	.....	.....	.....0	.....	07/26/2037	1FM.....
47232D BX 9	JMAC 2009-R5 9A3 SUB SSUP CSTR 6/26/37.....	..	03/26/2018.	MBS Paydown.....	.....	.....	147,588	.....	147,588	60,833	134,848	.....	.....3,453	.....	.....3,453	.....	.....147,588	.....	.....	.....0	1,522	06/26/2037	1FM.....
47232D BZ 4	JMAC 2009-R5 9A5 MEZ SSUP CSTR 6/26/37.....	..	03/26/2018.	Pass-Through Loss.....	.....	.....	6,768	.....	6,768	451	.....	.....	.....15	.....	.....15	.....	.....	.....	.....	.....0	.....	06/26/2037	1FM.....
47232D CB 6	JMAC 2009-R5 10A2 SUB SSUP CSTR 2/26/47.....	..	03/26/2018.	MBS Paydown.....	.....	.....	96,812	.....	96,812	55,347	94,267	.....	.....(2,121)	.....	.....(2,121)	.....	.....96,812	.....	.....	.....0	550	02/26/2047	1FM.....
47232D CE 0	JMAC 2009-R5 10A5 SUB SSUP CSTR 2/26/47.....	..	03/26/2018.	Pass-Through Loss.....	.....	.....	38,440	.....	38,440	14,747	.....	.....	.....15	.....	.....15	.....	.....	.....	.....	.....0	.....	02/26/2047	1FM.....
47232D CH 3	JMAC 2009-R5 11A2 SUB SSUP CSTR 5/21/36.....	..	03/21/2018.	MBS Paydown.....	.....	.....	53,339	.....	53,339	53,339	43,682	.....	.....1,769	.....	.....1,769	.....	.....53,339	.....	.....	.....0	329	05/21/2036	1FM.....
47232D CQ 3	JMAC 2009-R5 12A3 SUB SSUP CSTR 12/26/36.....	..	03/26/2018.	MBS Paydown.....	.....	.....	23,068	.....	23,068	20,370	19,392	.....	.....(95)	.....	.....(95)	.....	.....23,068	.....	.....	.....0	191	12/26/2036	1FM.....
47232D CT 7	JMAC 2009-R5 12A6 MEZ SSUP CSTR 12/26/36.....	..	03/26/2018.	Pass-Through Loss.....	.....	.....	2,585	.....	2,585	.....	.....	.....108	(19)	.....	.....88	.....	.....	.....	.....	.....0	.....	12/26/2036	5FM.....
47232D CV 2	JMAC 2009-R5 13A2 SUB SSUP CSTR 4/26/47.....	..	03/26/2018.	MBS Paydown.....	.....	.....	85,733	.....	85,733	80,619	85,594	.....	.....15	.....	.....15	.....	.....85,733	.....	.....	.....0	613	04/26/2047	1FM.....
47232D CY 6	JMAC 2009-R5 13A5 MEZ SSUP CSTR 4/26/47.....	..	03/26/2018.	Pass-Through Loss.....	.....	.....	63,481	.....	63,481	14,810	.....	.....	.....(17)	.....	.....(17)	.....	.....48	.....	.....(48)	(48)	.....	04/26/2047	1FM.....
47232D CZ 3	JMAC 2009-R5 14A1 SEQ SSNR CSTR 6/26/37.....	..	03/26/2018.	MBS Paydown.....	.....	.....	170,769	.....	170,769	167,431	165,886	.....	.....2,287	.....	.....2,287	.....	.....170,769	.....	.....	.....0	1,379	06/26/2037	1FM.....
47232D DD 1	JMAC 2009-R5 15A2 SUB SSUP CSTR 8/26/37.....	..	01/26/2018.	MBS Paydown.....	.....	.....	40,397	.....	40,397	39,858	40,204	.....	.....193	.....	.....193	.....	.....40,397	.....	.....	.....0	185	08/26/2037	1FM.....
47232D DE 9	JMAC 2009-R5 15A3 SUB SSUP CSTR 8/26/37.....	..	03/26/2018.	MBS Paydown.....	.....	.....	39,384	.....	39,384	14,576	33,420	.....	.....5,593	.....	.....5,593	.....	.....39,384	.....	.....	.....0	271	08/26/2037	1FM.....
47232D DF 6	JMAC 2009-R5 15A4 MEZ SSUP CSTR 8/26/37.....	..	03/26/2018.	Pass-Through Loss.....	.....	.....	6,784	.....	6,784	.....	.....	.....	.....(15)	.....	.....(15)	.....	.....	.....	.....	.....0	.....	08/26/2037	1FM.....
47232D DG 4	JMAC 2009-R5 16A1 SEQ SSNR CSTR 8/26/37.....	..	03/26/2018.	MBS Paydown.....	.....	.....	284,211	.....	284,211	282,423	281,884	.....	.....(555)	.....	.....(555)	.....	.....284,211	.....	.....	.....0	4,011	08/26/2037	1FM.....
47232D DN 9	JMAC 2009-R5 16A5 MEZ SSUP CSTR 8/37.....	..	03/26/2018.	Pass-Through Loss.....	.....	.....	109,660	.....	109,660	.....	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....0	.....	08/26/2037	1FM.....
47232D DR 0	JMAC 2009-R5 17A3 SUB SSUP CSTR 9/26/35.....	..	03/26/2018.	MBS Paydown.....	.....	.....	173,521	.....	173,521	106,545	150,880	.....	.....(14,178)	.....	.....(14,178)	.....	.....173,521	.....	.....	.....0	1,088	09/26/2035	1FM.....
47232D DS 8	JMAC 2009-R5 17A4 MEZ SSUP CSTR 9/26/35.....	..	03/26/2018.	Pass-Through Loss.....	.....	.....	30,911	.....	30,911	.....	.....	.....	.....8	.....	.....8	.....	.....	.....	.....	.....0	.....	09/26/2035	1FM.....
47232D DY 5	JMAC 2009-R5 18A4 SUB SSUP CSTR 4/26/37.....	..	03/26/2018.	MBS Paydown.....	.....	.....	251,922	.....	251,922	89,769	215,190	.....	.....25,589	.....	.....25,589	.....	.....251,922	.....	.....	.....0	1,777	04/26/2037	1FM.....
47232D EA 6	JMAC 2009-R5 18A6 MEZ SSUP CSTR 4/37.....	..	03/26/2018.	Pass-Through Loss.....	.....	.....	(11,352)	.....	(11,352)	.....	.....	.....	.....(1)	.....	.....(1)	.....	.....(1,951)	.....	.....1,951	1,951	.....	04/26/2037	1FM.....
47232D EH 1	JMAC 2009-R5 20A2 SUB SSUP CSTR 2/26/37.....	..	03/26/2018.	MBS Paydown.....	.....	.....	151,277	.....	151,277	127,041	134,846	.....	.....4,944	.....	.....4,944	.....	.....151,277	.....	.....	.....0	1,015	02/26/2037	1FM.....
47232D EL 2	JMAC 2009-R5 20A5 MEZ SSUP CSTR 2/26/37.....	..	03/26/2018.	Pass-Through Loss.....	.....	.....	35,396	.....	35,396	.....	.....	.....	.....3	.....	.....3	.....	.....	.....	.....	.....0	.....	02/26/2037	1FM.....
47232D EQ 1	JMAC 2009-R5 21A2 SUB SSUP CSTR 5/26/37.....	..	03/26/2018.	MBS Paydown.....	.....	.....	120,427	.....	120,427	73,619	105,360	.....	.....(13,196)	.....	.....(13,196)	.....	.....120,427	.....	.....	.....0	774	05/26/2037	1FM.....
47232D EW 8	JMAC 2009-R5 22A3 SUB SSUP 5.9956 8/37.....	..	03/26/2018.	MBS Paydown.....	.....	.....	197,559	.....	197,559	78,747	138,078	.....	.....56,394	.....	.....56,394	.....	.....197,559	.....	.....	.....0	1,521	08/26/2037	1FM.....
47232D EY 4	JMAC 2009-R5 22A5 MEZ SSUP CSTR 8/26/37.....	..	03/26/2018.	Pass-Through Loss.....	.....	.....	22,909	.....	22,909	16,604	.....	.....	.....(0)	.....	.....(0)	.....	.....4,508	.....	.....(4,508)	(4,508)	.....	08/26/2037	1FM.....

SCHEDULE D - PART 4

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

QE05.21

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
											11	12	13	14	15							
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
47232D FC 1	JMAC 2009-R5 23A2 SUB SSUP CSTR 11/26/36.....	..	03/26/2018.	MBS Paydown.....		215,417	215,417	215,417	210,023			(6,229)		(6,229)		215,417			0	1,125	11/26/2036	1FM.....
47232D FE 7	JMAC 2009-R5 23A4 MEZ SSUP CSTR 11/26/36.....	..	03/26/2018.	Pass-Through Loss.....			2,925	786				8		8					0		11/26/2036	1FM.....
47232D FJ 6	JMAC 2009-R5 24A4 SUB SSUP CSTR 12/26/36.....	..	03/26/2018.	MBS Paydown.....		53,610	53,610	53,610	37,257			(1,878)		(1,878)		53,610			0	326	12/26/2036	1FM.....
47232D FM 9	JMAC 2009-R5 19A6 MEZ SSUP CSTR 6/26/37.....	..	03/26/2018.	MBS Paydown.....		37,838	37,838	7,370	34,940			6,777		6,777		37,838			0	125	06/26/2037	1FM.....
47232Q AA 1	JMAC 2009-R2 1A SEQ CSTR 11-37 RE.....	..	03/26/2018.	MBS Paydown.....		115,830	115,830	112,741	106,212			(22,635)		(22,635)		115,830			0	943	11/26/2037	1FM.....
47232T AB 3	JMAC 2009-R3 1A2 MEZ FLT 12/26/2035 RE.....	..	03/26/2018.	MBS Paydown.....		596,569	596,569	521,998	543,399			28,266		28,266		596,569			0	3,302	12/26/2035	1FM.....
47232V AA 0	JMAC 2009-R4 1A1 SEQ SSNR 6.00 02/26/37.....	..	03/26/2018.	MBS Paydown.....		23,733	23,733	23,733	23,461			(14)		(14)		23,733			0	212	02/26/2037	1FM.....
47232V AD 4	JMAC 2009-R4 1A4 SUB SSUP 6.00 02/26/37.....	..	03/26/2018.	Pass-Through Loss.....			11,278	3,102						0					0		02/26/2037	1FM.....
47232V AF 9	JMAC 2009-R4 2A1 SEQ SSNR 5.75 02/26/37.....	..	03/26/2018.	MBS Paydown.....		33,483	33,483	33,451	33,125			(18)		(18)		33,483			0	286	02/26/2037	1FM.....
47232V AJ 1	JMAC 2009-R4 2A4 SUB SSUP 5.75 02/26/37.....	..	03/26/2018.	Pass-Through Loss.....			15,911	12,375				(21)		(21)					0		02/26/2037	1FM.....
47232V AL 6	JMAC 2009-R4 3A1 SEQ SSNR 6.25 07/26/37.....	..	03/26/2018.	MBS Paydown.....		75,780	75,780	75,780	74,102			522		522		75,780			0	635	07/26/2037	1FM.....
47232V AP 7	JMAC 2009-R4 3A4 SUB SSUP 6.25 07/26/37.....	..	03/26/2018.	Pass-Through Loss.....			23,342	23,342						0					0		07/26/2037	1FM.....
47232V AR 3	JMAC 2009-R4 4A1 SEQ SSNR 6.00 09/26/36.....	..	03/26/2018.	MBS Paydown.....		28,082	28,082	26,657	26,586			(302)		(302)		28,082			0	241	09/26/2036	1FM.....
47232V AU 6	JMAC 2009-R4 4A4 SUB SSUP 6.00 09/26/36.....	..	03/26/2018.	Pass-Through Loss.....			6,066					(7)		(7)					0		09/26/2036	1FM.....
47232V AW 2	JMAC 2009-R4 5A1 SEQ SSNR CSTR 9/26/35.....	..	03/26/2018.	MBS Paydown.....		102,350	102,350	93,694	97,597			2,949		2,949		102,350			0	581	09/26/2035	1FM.....
47232V AZ 5	JMAC 2009-R4 5A4 SUB SSUP CSTR 09/26/35.....	..	03/26/2018.	Pass-Through Loss.....			15,701	9,402				3		3					0		09/26/2035	1FM.....
47232V BB 7	JMAC 2009-R4 6A1 SEQ SSNR FLT 09/26/35.....	..	03/26/2018.	MBS Paydown.....		163,618	163,618	140,888	156,609			(321)		(321)		163,618			0	400	09/26/2035	1FM.....
47232V BE 1	JMAC 2009-R4 6A4 SUB SSUP FLT 09/26/35.....	..	03/26/2018.	Pass-Through Loss.....			104,503	10,260						0					0		09/26/2035	1FM.....
47232V BM 3	JMAC 2009-R4 8A1 SEQ SSNR 5.50 11/26/36.....	..	03/26/2018.	MBS Paydown.....		37,998	37,998	37,998	37,812			38		38		37,998			0	390	11/26/2036	1FM.....
47232V BQ 4	JMAC 2009-R4 8A4 MEZ SSUP 5.50 11/26/36.....	..	03/26/2018.	Pass-Through Loss.....			5,831	2,434				1		1					0		11/26/2036	1FM.....
47232V BY 7	JMAC 2009-R4 9A6 MEZ SSUP CSTR 11/26/37.....	..	03/26/2018.	MBS Paydown.....		211,329	211,329	51,335	191,782			3,065		3,065		211,329			0	1,183	11/26/2037	1FM.....
47232V BZ 7	JMAC 2009-R4 9A6 MEZ SSUP CSTR 11/26/37.....	..	03/26/2018.	Pass-Through Loss.....			8,552	2,164						0		7,074		(7,074)	(7,074)		11/26/2037	1FM.....
47232V CB 6	JMAC 2009-R4 10A3 SUB SSUP 6.00 07/26/36.....	..	03/26/2018.	MBS Paydown.....		17,546	17,546	17,546	17,474			(1)		(1)		17,546			0	223	07/26/2036	1FM.....
47232V CD 2	JMAC 2009-R4 10A5 SUB SSUP 6.00 07/26/36.....	..	03/26/2018.	Pass-Through Loss.....			14,151	10,935				(0)		(0)					0		07/26/2036	1FM.....
47232V CG 5	JMAC 2009-R4 11A2 SUB SSUP 5.8368 04/37.....	..	03/26/2018.	MBS Paydown.....		24,102	24,102	24,102	23,871			(97)		(97)		24,102			0	173	04/26/2037	1FM.....
47232V CM 2	JMAC 2009-R4 12A1 SEQ SSNR 5.50 11/26/35.....	..	03/26/2018.	MBS Paydown.....		144,450	144,450	144,219	143,931			22		22		144,450			0	1,309	11/26/2035	1FM.....
47232V CP 5	JMAC 2009-R4 12A3 MEZ SSUP 5.50 11/26/35.....	..	03/26/2018.	Pass-Through Loss.....			33,290	22,185				(6)		(6)					0		11/26/2035	1FM.....
47232V CR 1	JMAC 2009-R4 13A2 SUB SSUP 5.85 05/26/36.....	..	03/26/2018.	MBS Paydown.....		40,722	40,722	35,743	38,382			(2,267)		(2,267)		40,722			0	462	05/26/2036	1FM.....
47232V CV 2	JMAC 2009-R4 14A1 SEQ SSNR 6.50 11/26/36.....	..	03/26/2018.	MBS Paydown.....		334,017	334,017	324,863	328,642			658		658		334,017			0	4,890	11/26/2036	1FM.....
47232V DB 5	JMAC 2009-R4 14A5 MEZ SSUP 6.50 11/26/36.....	..	03/26/2018.	Pass-Through Loss.....			165,391	26,475				(24)		(24)					0		11/26/2036	1FM.....
47232V DC 3	JMAC 2009-R4 15A1 SEQ SSNR 5.25 09/26/35.....	..	03/26/2018.	MBS Paydown.....		216,702	216,702	215,483	215,393			171		171		216,702			0	1,462	09/26/2035	1FM.....
47232V DE 9	JMAC 2009-R4 15A3 MEZ SSUP 5.25 09/26/35.....	..	03/26/2018.	Pass-Through Loss.....			24,438	14,364				(6)		(6)					0		09/26/2035	1FM.....
47232V DM 1	JMAC 2009-R4 16A5 MEZ SSUP 6.00 04/26/36.....	..	01/26/2018.	Pass-Through Loss.....			68	9						0					0		04/26/2036	1FM.....
47232V DP 4	JMAC 2009-R4 17A2 SUB SSUP 5.75 02/26/36.....	..	03/26/2018.	MBS Paydown.....		416,541	416,541	416,541	387,813			0		0		416,541			0	4,109	02/26/2036	1FM.....
47232V DR 0	JMAC 2009-R4 18A1 SEQ SSNR 6.00 04/26/36.....	..	03/26/2018.	MBS Paydown.....		100,995	100,995	100,995	98,387			527		527		100,995			0	745	04/26/2036	1FM.....
47232V DU 3	JMAC 2009-R4 18A4 SUB SSUP 6.00 04/26/36.....	..	03/26/2018.	Pass-Through Loss.....			13,196	3,641				(0)		(0)					0		04/26/2036	1FM.....
47232V DX 7	JMAC 2009-R4 19A2 SUB SSUP 6.00 07/26/36.....	..	03/26/2018.	MBS Paydown.....		25,430	25,430	20,610	18,060			978		978		25,430			0	289	07/26/2036	1FM.....
47232V DY 5	JMAC 2009-R4 19A3 MEZ SSUP 6.00 07/26/36.....	..	03/26/2018.	Pass-Through Loss.....			1,385	1,362				(0)		(0)		(25,755)		25,755	25,755		07/26/2036	1FM.....
47232V DZ 2	JMAC 2009-R4 20A1 SEQ SSNR 6.00 03/26/36.....	..	03/26/2018.	MBS Paydown.....		88,853	88,853	88,853	87,516			(161)		(161)		88,853			0	933	03/26/2036	1FM.....
47232V EB 4	JMAC 2009-R4 20A3 MEZ SSUP 6.00 03/26/36.....	..	03/26/2018.	Pass-Through Loss.....			28,419	8,024				(47)		(47)		(2,859)		2,859	2,859		03/26/2036	1FM.....

SCHEDULE D - PART 4

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

QE05.22

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
											11	12	13	14	15							
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
47232V ED 0	JMAC 2009-R4 21A2 SUB SSUP 6.00 03/26/37	..	03/26/2018	MBS Paydown	.....	44,173	44,173	44,529	44,051	.....	.....	(2)	.....	(2)	.....	44,173	.....	.....	.0	354	03/26/2037	1FM.....
47232V EH 1	JMAC 2009-R4 21A6 MEZ SSUP 6.00 03/26/37	..	03/26/2018	Pass-Through Loss	.....	.....	12,054	12,151	.....	.....	.....	(5)	.....	(5)	.....	.....	.....	.....	.0	.....	03/26/2037	1FM.....
47232V EK 4	JMAC 2009-R4 22A2 SUB SSUP 5.75 04/26/37	..	03/26/2018	MBS Paydown	.....	17,905	17,905	18,174	17,848	.....	.....	(3)	.....	(3)	.....	17,905	.....	.....	.0	151	04/26/2037	1FM.....
47232V EN 8	JMAC 2009-R4 22A5 SUB SSUP 5.75 04/26/37	..	03/26/2018	Pass-Through Loss	.....	.....	9,739	9,885	.....	.....	.....	(7)	.....	(7)	.....	.....	.....	.....	.0	.....	04/26/2037	1FM.....
47232V ET 5	JMAC 2009-R4 23A4 SUB SSUP 5.75 01/26/36	.....	03/26/2018	MBS Paydown	.....	126,119	126,119	125,414	125,563	.....	.....	33	.....	33	.....	126,119	.....	.....	.0	1,140	01/26/2036	1FM.....
47232V EV 0	JMAC 2009-R4 23A6 MEZ SSUP 5.75 1/26/36	.....	03/26/2018	Pass-Through Loss	.....	.....	42,540	39,290	.....	.....	.....	5	.....	5	.....	.....	.....	.....	.0	.....	01/26/2036	1FM.....
47232V EY 4	JMAC 2009-R4 24A3 SUB SSUP 5.50 2/26/36	.....	03/26/2018	MBS Paydown	.....	35,189	35,189	35,189	35,062	.....	.....	5	.....	5	.....	35,189	.....	.....	.0	330	02/26/2036	1FM.....
47232V FA 5	JMAC 2009-R4 24A5 SUB SSUP 5.50 02/26/36	.....	03/26/2018	Pass-Through Loss	.....	.....	11,022	11,022	.....	.....	.....	(3)	.....	(3)	.....	.....	.....	.....	.0	.....	02/26/2036	1FM.....
47232V FE 7	JMAC 2009-R4 25A3 MEZ SSUP 5.25 1/26/36	.....	03/26/2018	MBS Paydown	.....	10,656	10,656	10,336	8,892	.....	.....	(135)	.....	(135)	.....	10,656	.....	.....	.0	69	01/26/2036	1FM.....
47232V FE 7	JMAC 2009-R4 25A3 MEZ SSUP 5.25 1/26/36	.....	03/26/2018	Pass-Through Loss	.....	.....	897	870	.....	.....	.....	.....	.....	0	.....	.....	.....	.....	.0	.....	01/26/2036	1FM.....
47232V FH 0	JMAC 2009-R4 26A3 SUB SSUP 5.75 01/26/36	.....	03/26/2018	MBS Paydown	.....	121,577	121,577	121,577	121,295	.....	.....	48	.....	48	.....	121,577	.....	.....	.0	862	01/26/2036	1FM.....
47232V FJ 6	JMAC 2009-R4 26A4 MEZ SSUP 5.75 1/26/36	.....	03/26/2018	Pass-Through Loss	.....	.....	10,232	10,092	.....	.....	.....	4	.....	4	.....	.....	.....	.....	.0	.....	01/26/2036	1FM.....
47232V FP 2	JMAC 2009-R4 28A1SEQ SSNR 5.95 11/26/36	.....	03/26/2018	MBS Paydown	.....	521,028	521,028	337,559	472,061	.....	.....	(11,242)	.....	(11,242)	.....	521,028	.....	.....	.0	6,717	11/26/2036	1FM.....
47232V FV 9	JMAC 2009-R4 29A2 SUB SSUP 2.0833 01/47	.....	03/26/2018	MBS Paydown	.....	117,472	117,472	90,398	86,667	.....	.....	(4,326)	.....	(4,326)	.....	117,472	.....	.....	.0	302	01/26/2047	1FM.....
47232V FW 7	JMAC 2009-R4 30A1 SEQ SSNR CSTR 07/37	.....	01/26/2018	MBS Paydown	.....	28,749	28,749	28,749	28,749	.....	.....	.....	.....	0	.....	28,749	.....	.....	.0	78	07/26/2037	1FM.....
47232V FX 5	JMAC 2009-R4 30A2 SUB SSUP CSTR 07/37	.....	03/26/2018	MBS Paydown	.....	120,226	120,226	120,226	107,635	.....	.....	(2,595)	.....	(2,595)	.....	120,226	.....	.....	.0	626	07/26/2037	1FM.....
47232V GA 4	JMAC 2009-R4 30A5 MEZ SSUP CSTR 07/37	.....	03/26/2018	Pass-Through Loss	.....	.....	17,077	4,028	.....	.....	.....	2	.....	2	.....	.....	.....	.....	.0	.....	07/26/2037	1FM.....
47232V GF 3	JMAC 2009-R4 31A5 SUB SSUP 5.75 2/26/36	.....	03/26/2018	MBS Paydown	.....	15,798	15,798	14,651	12,273	.....	.....	(5,958)	.....	(5,958)	.....	15,798	.....	.....	.0	95	02/26/2036	1FM.....
47232V GG 1	JMAC 2009-R4 31A6 MEZ SSUP 5.75 2/26/36	.....	03/26/2018	Pass-Through Loss	.....	.....	3,246	2,494	.....	.....	.....	3	.....	3	.....	.....	.....	.....	.0	.....	02/26/2036	1FM.....
47232V GJ 5	JMAC 2009-R4 32A2 SUB SSUP 6.50 3/26/36	.....	03/26/2018	MBS Paydown	.....	120,885	120,885	119,296	109,213	.....	.....	(7,444)	.....	(7,444)	.....	120,885	.....	.....	.0	1,499	03/26/2036	1FM.....
47232V GM 8	JMAC 2009-R4 32A5 SUB SSUP 6.50 03/26/36	.....	03/26/2018	Pass-Through Loss	.....	.....	46,166	9,646	.....	.....	.....	(19)	.....	(19)	.....	.....	.....	.....	.0	.....	03/26/2036	1FM.....
47232V GR 7	JMAC 2009-R4 29A3 MEZ SSUP 2.0833 01/47	.....	03/26/2018	Pass-Through Loss	.....	.....	.....	4	.....	.....	.....	.....	.....	0	.....	(67)	.....	67	.67	.....	01/26/2047	1FM.....
47233A AW 7	JMAC 2009-R7 11A1 SEQ SSNR CSTR 03/26/37	.....	03/26/2018	MBS Paydown	.....	147,135	147,135	135,732	144,789	.....	.....	1,751	.....	1,751	.....	147,135	.....	.....	.0	694	03/26/2037	1FM.....
47233D AA 9	JMAC 2009-R11 1A1 SEQ SSNR 6.00 9/26/36	.....	03/26/2018	MBS Paydown	.....	30,471	30,471	28,643	30,471	.....	.....	.....	.....	0	.....	30,471	.....	.....	.0	306	09/26/2036	1FM.....
47760Q AA 1	JIMMY 2017-1A A2I ABS SNR 3.61 07/30/47	.....	01/30/2018	MBS Paydown	.....	22,500	22,500	22,500	22,500	.....	.....	.....	.....	0	.....	22,500	.....	.....	.0	203	07/30/2047	2AM.....
47760Q AB 9	JIMMY 2017-1A A2II ABS SNR 4.846 07/47	.....	01/30/2018	MBS Paydown	.....	18,000	18,000	18,000	18,000	.....	.....	.....	.....	0	.....	18,000	.....	.....	.0	218	07/30/2047	2AM.....
48244X AA 0	KDAC 2017-1A A ABS SSNR 4.212 12/15/2042	.....	03/15/2018	MBS Paydown	.....	210,000	210,000	209,993	209,993	.....	.....	0	.....	0	.....	210,000	.....	.....	.0	1,604	12/15/2042	1FE.....
48250V AL 1	KKR 13 B2 CLO MEZ 4.105 01/16/2028	.....	03/12/2018	Distribution	.....	5,000,000	5,000,000	5,000,000	5,000,085	.....	.....	(3)	.....	(3)	.....	5,000,082	.....	(82)	(.82)	83,240	01/16/2028	1Z.....
493268 AY 2	KSLT 2000-B A2 ABS FLT 07/25/29	.....	01/25/2018	MBS Paydown	.....	19,223	19,223	15,571	19,223	.....	.....	.....	.....	0	.....	19,223	.....	.....	.0	82	07/25/2029	1FE.....
50543L AA 0	LAFL 2016-1A A1 ABS SSNR 4.3 01/15/2042	.....	03/15/2018	MBS Paydown	.....	218,750	218,750	214,506	215,001	.....	.....	86	.....	86	.....	218,750	.....	.....	.0	1,568	01/15/2042	1FE.....
523278 ZA 0	LECTRUS CORP 8.00 PIK 12-31-17	.....	03/01/2018	Private Placement	.....	151,805	151,805	151,805	151,805	.....	.....	.....	.....	0	.....	151,805	.....	.....	.0	1,012	12/31/2017	6*.....
523278 ZZ 5	LECTRUS CORP 8.00 9/29/2017	.....	03/01/2018	Private Placement	.....	572,750	572,750	572,750	561,295	11,455	.....	.....	.....	11,455	.....	572,750	.....	.....	.0	.....	09/29/2017	6*.....
52327@ AA 3	LECTRUS CORP TL 17% PIK 11/15/2017	.....	03/01/2018	Private Placement	.....	1,402,243	6,153,420	6,032,431	1,230,684	101,920	.....	.....	.....	101,920	.....	1,332,604	69,640	69,640	.0	.....	11/15/2017	6.....
52518R BE 5	LSSC 2002-GE1 A SEQ CSTR 7/26/24	.....	03/26/2018	MBS Paydown	.....	3,269	3,269	3,121	2,504	766	.....	.....	.....	766	.....	3,269	.....	.....	.0	.....	07/26/2024	6*.....
52520M AE 3	LMT 2005-1 2A2 SEQ SSNR 5.50 11/25/2035	.....	03/25/2018	MBS Paydown	.....	345,663	345,663	326,380	295,128	.....	.....	647	.....	647	.....	345,663	.....	.....	.0	3,502	11/25/2035	1FM.....
52520M CE 1	LMT 2005-2 3A7 SEQ 5.50 12/25/2035	.....	03/25/2018	MBS Paydown	.....	29,800	29,800	21,640	20,551	.....	.....	543	.....	543	.....	29,800	.....	.....	.0	240	12/25/2035	1FM.....
52520M CE 1	LMT 2005-2 3A7 SEQ 5.50 12/25/2035	.....	03/25/2018	Pass-Through Loss	.....	.....	12	9	.....	.....	.....	.....	.....	0	.....	.....	.....	.....	.0	.....	12/25/2035	1FM.....
525221 EM 5	LXS 2005-7N 1A1A SEQ SSNR FLT 12/25/2035	.....	03/25/2018	MBS Paydown	.....	188,273	188,273	138,082	151,124	.....	.....	10,033	.....	10,033	.....	188,273	.....	.....	.0	452	12/25/2035	1FM.....
525221 GM 3	LXS 2005-9N 1A1 SEQ SSNR FLT 02/25/2036	.....	03/25/2018	MBS Paydown	.....	637,378	637,378	543,564	549,158	.....	.....	21,120	.....	21,120	.....	637,378	.....	.....	.0	1,880	02/25/2036	1FM.....
52523M AD 2	LXS 2006-15 A4 SEQ SSNR FLT 10/25/2036	.....	03/25/2018	MBS Paydown	.....	65,314	65,314	39,932	43,395	.....	.....	(18,460)	.....	(18,460)	.....	65,314	.....	.....	.0	176	10/25/2036	1FM.....

SCHEDULE D - PART 4

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

QE05.23

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
											11	12	13	14	15							
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
52523M AD 2	LXS 2006-15 A4 SEQ SSNR FLT 10/25/2036.....			03/25/2018.	Pass-Through Loss.....			42,835						0		(120)		120	120		10/25/2036	1FM.....
525241 AL 9	LXS 2007-1 WF1 SEQ 7.00 01/25/2037.....			02/25/2018.	MBS Paydown.....		20,455	20,455	13,250	14,073		(1,520)		(1,520)		20,455			0	149	01/25/2037	1FM.....
525241 AL 9	LXS 2007-1 WF1 SEQ 7.00 01/25/2037.....			03/25/2018.	Pass-Through Loss.....			7,012	4,562			(3,090)		(3,090)		(22)		22	22		01/25/2037	1FM.....
525248 AC 4	LXS 2007-5H 1APO PO 0.0 5/25/2037.....			03/25/2018.	MBS Paydown.....	43,439		43,439	13,107	6,432		29,279		29,279		43,439			0		05/25/2037	1FM.....
525248 AC 4	LXS 2007-5H 1APO PO 0.0 5/25/2037.....			03/25/2018.	Pass-Through Loss.....			5,824	2,655					0		9		(9)	(9)		05/25/2037	1FM.....
526602 AA 5	LEONARD WOOD FAM 5.124 07-15-20.....			01/15/2018.	Sinking Fund Redemption.....		167,523	167,523	167,523	167,523				0		167,523			0	4,292	07/15/2020	2FE.....
542514 EV 2	LBMLT 2004-1 M2 MEZ FLT 02/25/2034.....			03/25/2018.	MBS Paydown.....		19,964	19,964	19,535	19,340		(7)		(7)		19,964			0	82	02/25/2034	1FM.....
543190 AA 0	LTRAN 2015-1A A1 ABS SNR 2.98 01/15/2045.....			03/15/2018.	MBS Paydown.....		640,788	640,788	620,026	623,309		601		601		640,788			0	3,176	01/15/2045	1FE.....
55265K 7C 7	MASTR 2004-1 B1 MEZ FLT 02/25/2034.....			03/25/2018.	MBS Paydown.....		37,588	37,588	36,988	37,014		1,524		1,524		37,588			0	322	02/25/2034	4FM.....
55274Q AK 1	MASTR 2006-2 1A10 SEQ SSNR FLT 06/25/36.....			03/25/2018.	MBS Paydown.....	176,162		176,162	165,562	149,748		313		313		176,162			0	1,615	06/25/2036	1FM.....
55274Q AK 1	MASTR 2006-2 1A10 SEQ SSNR FLT 06/25/36.....			03/25/2018.	Pass-Through Loss.....			13,718						0		(112)		112	112		06/25/2036	1FM.....
55279Y AA 1	MCA 2014-1 A ABS SNR PT FLT 08/15/2024.....			02/15/2018.	MBS Paydown.....		183,358	183,358	183,358	183,358				0		183,358			0	1,601	08/15/2024	1FE.....
55281T AA 8	MCA 2017-1 A ABS SNR FLT 08/15/2028.....			02/15/2018.	MBS Paydown.....		1,115,159	1,115,159	1,115,159	1,115,211		(16)		(16)		1,115,159			0	8,737	08/15/2028	1FE.....
55281T AB 6	MCA 2017-1 B ABS MEZ FLT 08/15/2028.....			02/15/2018.	MBS Paydown.....		495,684	495,684	495,684	495,684				0		495,684			0	5,150	08/15/2028	2AM.....
55312H AA 7	MMCAP 17A A1 CDO SSNR FLT 12/01/35.....			03/01/2018.	MBS Paydown.....		4,419	4,419	3,756	3,790		(2,240)		(2,240)		4,419			0	20	12/01/2035	1FE.....
55312T AF 0	MLCFC 2007-6 AM MEZ 5.526 03/12/2051.....			03/12/2018.	MBS Paydown.....		44,012	44,012	44,384	44,034		1,542		1,542		44,012			0	599	03/12/2051	1FM.....
55368@ AA 6	MSI LIGHTING TERM LOAN 15% 11/6/2017.....			11/06/2017.	Private Placement.....					197,934				0					0		11/06/2017	5*GI.....
55953P AC 9	MAGNE 2015-16A COMB CLO 01/18/2028.....			02/02/2018.	Distribution.....		7,700,000	7,700,000	7,411,250	7,362,786		337,214		337,214		7,700,000			0	60,254	01/18/2028	1AM.....
55953P AC 9	MAGNE 2015-16A COMB CLO 01/18/2028.....			02/02/2018.	Exchanged.....		3,088,750	3,500,000	3,368,750	3,346,721		(257,971)		(257,971)		3,088,750			0	117,103	01/18/2028	1AM.....
55953P AE 5	MAGNE 2015-16A SUB 0 01/18/28.....			03/01/2018.	Distribution.....		821,978							0		821,978			0		01/18/2028	1AM.....
576431 AJ 9	MARM 2007-1 2A1 SEQ SSNR CSTR 11/25/36.....			01/25/2018.	Pass-Through Loss.....			(2,985)						0					0		11/25/2036	1FM.....
576431 AJ 9	MARM 2007-1 2A1 SEQ SSNR CSTR 11/25/36.....			03/25/2018.	MBS Paydown.....		16,908	16,908	13,560	11,248		(2,387)		(2,387)		16,908			0	98	11/25/2036	1FM.....
576433 C5 3	MARM 2005-6 5A2 PT SNR FLT 07/25/2035.....			03/25/2018.	MBS Paydown.....		209,147	209,147	176,270	175,174		10,404		10,404		209,147			0	1,137	07/25/2035	1FM.....
576433 C5 3	MARM 2005-6 5A2 PT SNR FLT 07/25/2035.....			03/25/2018.	Pass-Through Loss.....			1						0					0		07/25/2035	1FM.....
576433 D5 2	MARM 2005-7 3A1 PT SSNR FLT 09/25/2035.....			03/25/2018.	MBS Paydown.....		4,980	4,980	4,021	4,005		(1,422)		(1,422)		4,980			0	29	09/25/2035	1FM.....
576433 GM 2	MARM 2003-6 6A1 SEQ SNR FLT 12/25/2033.....			03/25/2018.	MBS Paydown.....		33,989	33,989	32,714	32,866		(7,693)		(7,693)		33,989			0	191	12/25/2033	1FM.....
576433 HM 1	MARM 2003-7 4A1 PT SNR FLT 01/25/2034.....			03/25/2018.	MBS Paydown.....		11,257	11,257	10,947	10,949		(2,498)		(2,498)		11,257			0	62	01/25/2034	1FM.....
576433 QD 1	MARM 2004-7 5A1 PT SSNR FLT 07/25/2034.....			03/25/2018.	MBS Paydown.....		159,701	159,701	151,716	151,611		5,680		5,680		159,701			0	472	07/25/2034	1FM.....
576433 XA 9	MARM 2005-1 3A1 PT SNR FLT 02/25/2035.....			03/25/2018.	MBS Paydown.....		112,326	112,326	106,709	106,891		2,797		2,797		112,326			0	1,052	02/25/2035	1FM.....
576434 HM 9	MALT 2003-7 7A4 5.75 11/25/2033.....			03/25/2018.	MBS Paydown.....		46,474	46,474	48,087	46,474				0		46,474			0	404	11/25/2033	1FM.....
576434 J7 0	MALT 2005-2 4A3 SEQ FLT 03/25/2035.....			03/25/2018.	MBS Paydown.....		36,039	36,039	29,958	32,721		(20,814)		(20,814)		36,039			0	145	03/25/2035	1FM.....
576434 W5 9	MALT 2005-6 3A1 SEQ SSNR 5.5 11/25/2020.....			03/25/2018.	MBS Paydown.....		55,662	55,662	54,514	53,050		(992)		(992)		55,662			0	503	11/25/2020	3FM.....
57643L LC 8	MABS 2005-AB1 A4 SEQ SNR 5.648 11/2035.....			03/25/2018.	MBS Paydown.....		587,241	587,241	571,711	566,114		(952)		(952)		587,241			0	3,853	11/25/2035	1FM.....
57643M LZ 5	MASTR 2006-1 1A3 PAC SSNR 5.75 5/25/36.....			02/25/2018.	MBS Paydown.....		1,615	1,615	1,581	1,389		3,494		3,494		1,615			0	15	05/25/2036	1FM.....
57645T AA 5	MARM 2007-HF2 A1 SEQ SNR FLT 09/25/2037.....			03/25/2018.	MBS Paydown.....		1,340,279	1,340,279	1,175,580	1,245,647		31,519		31,519		1,340,279			0	4,346	09/25/2037	1FM.....
579999 ZZ 9	MAVIS TIRE SUPPLY TL L+525 10/31/2021 AR.....			03/20/2018.	Paydown.....		1,145,179	1,145,179	1,118,831			26,347		26,347		1,145,179			0	15,451	10/31/2021	3FE.....
581557 AX 3	MCKESSON CORP 7.50 02/15/19.....			03/26/2018.	Make Whole Call.....		2,085,024	2,000,000	1,993,180	1,998,966		1,034		1,034		2,000,000			0	177,107	02/15/2019	2FE.....
58155Q AD 5	MCKESSON CORP 4.75 03/01/2021.....			02/23/2018.	Cash Tender.....		3,161,910	3,000,000	2,990,790	2,996,609		143		143		2,996,752		3,248	3,248	229,993	03/01/2021	2FE.....
589929 RJ 9	GNABS 1998-GN2 M1 7.155 07/27.....			03/25/2018.	MBS Paydown.....		6,223	6,223	6,222	6,223				0		6,223			0	72	07/25/2027	1FM.....
59020U V7 7	MLMI 2005-A9 1A1 SEQ SSNR FLT 12/25/2035.....			03/25/2018.	MBS Paydown.....		63,426	63,426	59,502	59,808		(1,577)		(1,577)		63,426			0	500	12/25/2035	1FM.....

SCHEDULE D - PART 4

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

QE05.24

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
											11	12	13	14	15							
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
59020U W4 3	MLMI 2005-A9 4A1 SEQ SSNR CSTR 12/25/35.....			03/25/2018.	MBS Paydown.....		100,953	100,953	85,791	78,094		1,450		1,450		100,953			.0	596	12/25/2035	1FM.....
59020U ZE 8	MLMI 2005-A6 1A1 SEQ SNR FLT 08/25/2035.....			03/25/2018.	MBS Paydown.....		1,475,949	1,475,949	1,375,861	1,406,536		6,952		6,952		1,475,949			.0	4,990	08/25/2035	1FM.....
59020U ZZ 1	MLCC 2005-2 1A SEQ FLT 10/25/2035.....			03/25/2018.	MBS Paydown.....		50,898	50,898	44,282	45,640		2,718		2,718		50,898			.0	243	10/25/2035	1FM.....
59023N AW 8	MLMI 2006-AF2 PO 0 10/25/36.....			03/25/2018.	MBS Paydown.....		10,017	10,017	6,010			10,017		10,017		10,017			.0		10/25/2036	1FM.....
59023P AB 9	MLCC 2006-3 2A1 SEQ SSNR CSTR 10/25/36.....			03/25/2018.	MBS Paydown.....		35,109	35,109	31,422	31,495		(8,808)		(8,808)		35,109			.0	321	10/25/2036	1FM.....
59048@ AA 6	MESA AIRLINES 2015-1A-0 4.75 7/15/29.....			01/15/2018.	Paydown.....		157,106	157,106	157,106	157,113		(0)		(0)		157,106			.0	3,731	07/15/2029	1FE.....
59111R AA 0	METAL 2017-1 A ABS SSNR 4.581 10/15/2042.....			03/15/2018.	MBS Paydown.....		179,271	179,271	179,270	179,270		.0		.0		179,271			.0	1,369	10/15/2042	1FE.....
595481 AA 0	MDST 2005-1 A SEQ 5.745 01/15/40.....			03/15/2018.	MBS Paydown.....		55,577	55,577	53,354	54,468		128		128		55,577			.0	503	01/15/2040	2AM.....
59549W AA 1	MDST 11 A1 4.864 07/15/2038.....			03/15/2018.	MBS Paydown.....		78,884	78,884	78,881	78,883		(0)		(0)		78,884			.0	685	07/15/2038	2AM.....
59560W AA 5	MDST 2010-1 A SEQ 3.50 12/15/2045.....			03/15/2018.	MBS Paydown.....		199,004	199,004	198,569	198,119		21		21		199,004			.0	1,193	12/15/2045	1FM.....
59748T AA 7	MIDLAND COGEN 6.00 03/15/2025.....			03/15/2018.	Sinking Fund Redemption.....		251,965	251,965	251,965	251,965				.0		251,965			.0	7,559	03/15/2025	2FE.....
59748T AB 5	MIDLAND COGEN VENTURE 5.25 03/15/2025.....			03/15/2018.	Sinking Fund Redemption.....		285,672	285,672	285,672	285,672				.0		285,672			.0	7,499	03/15/2025	2FE.....
600323 ZZ 5	MINISTRY BRANDS DDTL L+500 12/02/2022 AR.....			01/05/2018.	Commitment Fee.....		6,971							.0		6,971			.0		12/02/2022	3FE.....
600323 ZZ 5	MINISTRY BRANDS DDTL L+500 12/02/2022 AR.....			02/12/2018.	Commitment Fee.....		4,432							.0		4,432			.0		12/02/2022	3FE.....
604668 AC 7	MRMX 2014-1A A2 ABS SNR 3.34 07/20/2026.....			01/20/2018.	MBS Paydown.....		160,000	160,000	159,991	159,994		.0		.0		160,000			.0	1,336	07/20/2026	2AM.....
60688H AA 3	MMCAPS 18A A1 CDO SSNR FLT 12/26/2039.....			03/26/2018.	MBS Paydown.....		34,122	34,122	26,253	26,577		(34,238)		(34,238)		34,122			.0	307	12/26/2039	1FE.....
61690P AM 3	MSRR 2013-R7 6B MEZ FLT 12/26/2046 RE.....			03/25/2018.	MBS Paydown.....		1,324,864	1,324,864	1,173,322	1,220,975		(8,458)		(8,458)		1,324,864			.0	4,309	12/26/2046	1FM.....
61690P AM 3	MSRR 2013-R7 6B MEZ FLT 12/26/2046 RE.....			03/25/2018.	Pass-Through Loss.....			14,069						.0					.0		12/26/2046	1FM.....
61743Z ZZ 2	MONROE CAP MGMT A-2 LIBOR+285 10/30/23.....			03/28/2018.	Paydown.....		7,060,645	7,060,645	7,046,596			20,605		20,605		7,060,848		(203)	(203)	99,611	10/30/2023	1FE.....
61743Z ZZ 2	MONROE CAP MGMT A-2 LIBOR+285 10/30/23.....			07/19/2017.	Consent Fee.....									.0					.0		10/30/2023	1FE.....
61745E AE 4	MSC 2011-C1 A3 SEQ 4.7 09/15/2047.....			03/15/2018.	MBS Paydown.....		217,876	217,876	220,054	218,126		(439)		(439)		217,876			.0	1,783	09/15/2047	1FM.....
61748H AW 1	MSM 2004-5AR 4A SEQ SNR FLT 07/25/2034.....			03/25/2018.	MBS Paydown.....		61,138	61,138	61,824	61,916		2,687		2,687		61,138			.0	360	07/25/2034	1FM.....
61748H FK 2	MSM 2004-10AR B1 MEZ FLT 11/25/2034.....			03/25/2018.	MBS Paydown.....		45,844	45,844	43,458	43,853		(257)		(257)		45,844			.0	272	11/25/2034	1FM.....
61748H UF 6	MSM 2006-1AR 1A1 PT SNR FLT 02/36.....			03/25/2018.	MBS Paydown.....		119,201	119,201	91,617	87,869		7,404		7,404		119,201			.0	387	02/25/2036	1FM.....
61748H UF 6	MSM 2006-1AR 1A1 PT SNR FLT 02/36.....			03/25/2018.	Pass-Through Loss.....			7,540						.0					.0		02/25/2036	1FM.....
61749L AP 6	MSM 2006-8AR 5A4 SEQ CSTR 6/25/2036.....			03/25/2018.	MBS Paydown.....		392,798	392,798	287,479	298,079		81		81		392,798			.0	1,880	06/25/2036	1FM.....
61749L BM 2	MSM 2006-8AR 6A2 SEQ SSUP CSTR 06/25/36.....			03/25/2018.	MBS Paydown.....		2,333	2,333	1,811	1,103		(1,595)		(1,595)		2,333			.0	13	06/25/2036	1FM.....
61751D AE 4	MSM 2006-17XS A3A SEQ STP 10/25/46.....			03/25/2018.	MBS Paydown.....		89,597	89,597	60,702	41,989		(9,433)		(9,433)		89,597			.0	354	10/25/2046	1FM.....
61751M AU 8	MSM 2007-10XS A18 SEQ SNR 6.0 07/25/2047.....			03/25/2018.	MBS Paydown.....		520,484	520,484	474,128	458,816		18,418		18,418		520,484			.0	3,001	07/25/2047	1FM.....
61751Q AB 1	MSHEL 2007-1 A2 SEQ FLT 12/25/2036.....			03/25/2018.	MBS Paydown.....		54,582	54,582	31,283	17,995		(47,715)		(47,715)		54,582			.0	153	12/25/2036	1FM.....
617526 AD 0	MSAC 2007-HE1 A2B SEQ FLT 11/25/2036.....			03/25/2018.	MBS Paydown.....		134,386	134,386	83,991	79,279		(13,370)		(13,370)		134,386			.0	359	11/25/2036	1FM.....
61758M AA 5	MSRR 2009-R2 1A1A SEQ SSNR 6.00 04/36 RE.....			03/26/2018.	MBS Paydown.....		315,836	315,836	327,994	310,520		(2,963)		(2,963)		315,836			.0	3,563	04/26/2036	1FM.....
61758Q AH 1	MSRR 2010-R1 2B SEQ CSTR 07/26/2035 RE.....			03/26/2018.	MBS Paydown.....		2,247,342	2,247,342	2,014,181	2,203,860		16,597		16,597		2,247,342			.0	12,792	07/26/2035	1FM.....
61758Q AN 8	MSRR 2010-R1 3B SUB CSTR 07/26/2035 RE.....			03/26/2018.	MBS Paydown.....		210,664	210,664	176,958	203,125		(9,092)		(9,092)		210,664			.0	908	07/26/2035	1FM.....
61758V AP 2	MSRR 2010-R2 3B1 RR SUB 6.50 10/26/37.....			02/26/2018.	MBS Paydown.....		25,538	25,538	23,495	24,834		494		494		25,538			.0	277	10/26/2037	1FM.....
61759D AP 1	MSRR 2010-R3 2BA SUB 5.5 10/26/2035.....			03/26/2018.	MBS Paydown.....		436,732	436,732	415,442	434,445		(850)		(850)		436,732			.0	3,073	10/26/2035	1FM.....
61759X AC 6	MSRR 2010-R8 1C MEZ SSUP CSTR 01/26/2037.....			02/26/2018.	MBS Paydown.....		107,597	107,597	72,874	79,666		36		36		107,597			.0	1,077	01/26/2037	1FM.....
61759X AC 6	MSRR 2010-R8 1C MEZ SSUP CSTR 01/26/2037.....			03/26/2018.	Pass-Through Loss.....			27,616	18,704			319		319					.0		01/26/2037	1FM.....
61760R BA 9	MSC 2011-C3 A3 SEQ 4.054 07/15/2049.....			03/15/2018.	MBS Paydown.....		182,336	182,336	184,154	182,233		(315)		(315)		182,336			.0	1,288	07/15/2049	1FM.....
61915R AK 2	MHL 2005-3 A1 SEQ SSNR FLT 8/25/2035.....			03/25/2018.	MBS Paydown.....		3,413	3,413	1,963	2,380		875		875		3,413			.0	12	08/25/2035	1FM.....

SCHEDULE D - PART 4

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

QE05.25

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
											11	12	13	14	15							
CUSIP Identification		Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortizatio n) / Accretion	Current Year's Other- Than- Temporay Impairment Recognize d	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 Designati on or Market Indicator (a)
61915R AU 0		MHL 2005-5 A1 SEQ SSNR 12/25/2035.....		03/25/2018.	MBS Paydown.....		124,370	124,370	80,219	92,173		8,063		8,063		124,370			.0	432	12/25/2035	1FM.....
61980A AC 7		MOTIVA ENTERPR 5.75 01/15/20.....		03/15/2018.	Partial Make Whole Call.....		2,226,048	2,106,000	2,101,872	2,104,964		1,036		1,036		2,106,000			.0	194,763	01/15/2020	2FE.....
62432C AL 5		MVW 2015-10A B2 CLO MEZ SEQ 4.11 10/27.....		01/30/2018.	Distribution.....		2,500,000	2,500,000	2,500,000	2,500,000				.0		2,500,000			.0	29,683	10/13/2027	1Z.....
62937N AW 7		NRG ENERGY TL B L+225 06/30/2023.....		03/31/2018.	Paydown.....		10,147	10,147	10,184			3		3		10,147			.0	74	06/30/2023	3FE.....
62942K AA 4		NRPMT 2013-1 A1 SEQ SNR 3.25 07/25/2043.....		03/25/2018.	MBS Paydown.....		554,608	554,608	530,285	531,983		(2,316)		(2,316)		554,608			.0	2,264	07/25/2043	1FM.....
62946A AA 2		NPRL 2016-1A A1 ABS SNR 4.164 04/20/2046.....		03/20/2018.	MBS Paydown.....		302,949	302,949	302,949	302,949				.0		302,949			.0	2,103	04/20/2046	1FE.....
62946A AC 8		NPRL 2017-1A A1 ABS SSNR 3.372 10/21/47.....		03/20/2018.	MBS Paydown.....		339,495	339,495	339,492	339,492		.0		.0		339,495			.0	1,900	10/21/2047	1FE.....
636333 ZZ 2		NATIONAL IPA TL L+550 09/19/2022 AR.....		03/29/2018.	Paydown.....		4,859	4,859	4,786	4,794		2		2		4,859			.0	80	09/19/2022	3FE.....
63939E AB 9		NAVSL 2015-AA A2A ABS 2.65 12/15/2028.....		03/15/2018.	MBS Paydown.....		194,046	194,046	193,975	194,011		6		6		194,046			.0	866	12/15/2028	1FE.....
640222 ZZ 1		SAVATREE INC TL L+5.25 06/01/2022 MD.....		03/29/2018.	Paydown.....		10,105	10,105	10,105	10,106		(1)		(1)		10,105			.0	178	06/01/2022	2FE.....
643529 AC 4		NCAMT 2006-ALT2 AF3 SEQ 5.9217 10/15/36.....		03/25/2018.	MBS Paydown.....		95,968	95,968	63,819	41,556		(844)		(844)		95,968			.0	411	10/25/2036	1FM.....
643529 AD 2		NCAMT 2006-ALT2 AF4 SEQ 5.9944 10/25/36.....		03/25/2018.	MBS Paydown.....		43,784	43,784	29,116	18,972		(396)		(396)		43,784			.0	188	10/25/2036	1FM.....
651577 AE 8		NMRK 2013-1A A3 CLO 2.43 06/02/2025.....		03/02/2018.	MBS Paydown.....		728,103	728,103	718,273	725,754		627		627		728,103			.0	4,423	06/02/2025	1FE.....
65336R AR 9		NEXSTAR BROADCAST TL B2 L+250 01/17/2024.....		03/01/2018.	Paydown.....		38,857	38,857	39,051			(195)		(195)		38,857			.0	124	01/17/2024	3FE.....
65364T AA 7		NIAGARA MOHAWK 5.469 01/01/18.....		01/01/2018.	Maturity.....		460,000	460,000	460,000	460,000				.0		460,000			.0	12,579	01/01/2018	1FE.....
65444# AC 1		MARSH & MCLENNAN COS CTL 3.48 7/11/2024.....		03/11/2018.	Paydown.....		109,727	109,727	109,727	109,727				.0		109,727			.0	637	07/01/2024	1FE.....
65504L AC 1		NOBLE HLDG INTL 4.90 08/01/2020.....	C	02/01/2018.	Cash Tender.....		1,379,353	1,349,000	1,241,080	1,293,736		1,619		1,619		1,295,356		53,644	53,644	63,403	08/01/2020	4FE.....
65535V KX 5		NAA 2005-WF1 2A5 NAS 5.159 03/25/2035.....		03/25/2018.	MBS Paydown.....		27,672	27,672	28,128	28,124		(131)		(131)		27,672			.0	230	03/25/2035	1FM.....
65535V MJ 4		NAA 2005-AR3 1A1 SEQ SSNR FLT 07/25/2035.....		03/25/2018.	MBS Paydown.....		18,168	18,168	15,102	15,378		(7,116)		(7,116)		18,168			.0	62	07/25/2035	1FM.....
65535V NL 8		NAA 2005-AR4 5A3 SEQ SSNR FLT 08/25/2035.....		03/25/2018.	MBS Paydown.....		216,292	216,292	148,971	150,968		17,607		17,607		216,292			.0	566	08/25/2035	1FM.....
65536M AC 1		NHELI 2006-HE2 A3 SEQ FLT 03/25/2036.....		03/25/2018.	MBS Paydown.....		119,309	119,309	94,084	114,055		(6,209)		(6,209)		119,309			.0	374	03/25/2036	1FM.....
65539C AK 2		NMRR 2011-4RA 1A10 MEZ FLT 12/26/36RE.....		02/26/2018.	Pass-Through Loss.....				(3,992)					.0		(3,557)		3,557	3,557		12/26/2036	1FM.....
656569 AK 6		NORTEL NETWORKS V/R 07/15/2011.....		03/23/2018.	Distribution.....		35,506							.0				35,506	35,506		07/15/2011	6.....
659298 AE 3		NEND 2013-1A C CLO FLT 07/17/2025.....		03/08/2018.	Distribution.....		3,500,000	3,500,000	3,382,400	3,450,279		3,077		3,077		3,453,356		46,644	46,644	58,486	07/17/2025	1FE.....
670444 ZZ 4		NUSPIRE LLC L+6.50 11/08/2022 MD.....		03/29/2018.	Paydown.....		12,500	12,500	12,500	12,491		9		9		12,500			.0	248	11/08/2022	2FE.....
67087T DE 8		OAK 2002-A A3 ABS SEQ 6.03 05/15/24.....		03/15/2018.	MBS Paydown.....		30,628	30,628	30,626	10,931		4,851		4,851		30,628			.0	313	05/15/2024	1AM.....
67112P AA 6		SYNERGY 1608 10.00 08/30/2020.....		10/31/2017.	Paydown.....						542			542					.0		08/20/2020	6*.....
67401G AE 8		OAKTA 2016-A B2 CLO MEZ 3.807 01/20/27.....		03/15/2018.	Distribution.....		3,000,000	3,000,000	2,999,655	2,999,832		9		9		2,999,841		159	159	46,001	01/20/2027	1FE.....
674135 EM 6		OAK 1999-A M2 MEZ V/R 04/15/2029.....		02/15/2018.	MBS Paydown.....		.0	.0	.0					.0		.0			.0		04/15/2029	6FE.....
674135 EM 6		OAK 1999-A M2 MEZ V/R 04/15/2029.....		03/15/2018.	Pass-Through Loss.....		6,709	6,709	7,025					.0	2,860		(2,860)	(2,860)			04/15/2029	6FE.....
68268E AA 1		OMFIT 2015-1A A ABS SEQ SNR 3.19 03/26.....		03/18/2018.	MBS Paydown.....		789,757	789,757	789,506	789,714		(1)		(1)		789,757			.0	4,625	03/18/2026	1FE.....
68268F AA 8		OMFIT 2016-2A A ABS SSNR 4.10 03/20/2028.....		03/18/2018.	MBS Paydown.....		1,070,890	1,070,890	1,070,707	1,070,822		23		23		1,070,890			.0	10,977	03/20/2028	1FE.....
68383N BN 2		OPMAC 2005-3 A2 SEQ SSUP FLT 07/25/2035.....		03/25/2018.	MBS Paydown.....		164,723	164,723	126,631	146,353		9,670		9,670		164,723			.0	548	07/25/2035	1FM.....
68389F JW 5		OOMLT 2005-5 A3 SEQ FLT 12/25/2035.....		03/25/2018.	MBS Paydown.....		124,873	124,873	107,703	124,873				.0		124,873			.0	447	12/25/2035	1FM.....
68403B AB 1		OOMLT 2007-FXD2 2A1 SEQ SSNR 5.9 03/2037.....		03/25/2018.	MBS Paydown.....		39,990	39,990	40,065	39,990				.0		39,990			.0	285	03/25/2037	1FM.....
68504R AA 6		ONGLT 2014-AA A ABS SNR 2.29 07/09/2029.....		03/09/2018.	MBS Paydown.....		140,223	140,223	140,198	140,205		3		3		140,223			.0	525	07/09/2029	1FE.....
68764W AA 0		SYNERGY 1657 10.00 8/30/2020.....		10/31/2017.	Paydown.....						11,259			11,259					.0		08/30/2020	6*.....
693456 AA 3		PMTLT 2013-J1 A1 SEQ SNR 3.5 09/25/2043.....		03/25/2018.	MBS Paydown.....		215,457	215,457	209,936	209,871		(3,319)		(3,319)		215,457			.0	1,027	09/25/2043	1FM.....
69403W AA 5		PACIFIC BEACON MIL HSG 5.379 07/15/2026.....		01/15/2018.	Sinking Fund Redemption.....		274,601	274,601	302,902	292,345		(142)		(142)		274,601			.0	7,385	07/15/2026	1FE.....
69915V AC 4		PARL 2015-1A A CLO SSNR FLT 07/20/2027.....		01/20/2018.	MBS Paydown.....		14,000,000	14,000,000	13,555,625	13,713,066		286,934		286,934		14,000,000			.0	102,817	07/20/2027	1Z.....

SCHEDULE D - PART 4

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

QE05.26

1	2			3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
				F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	11	12	13	14	15	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designati on or Market Indicator (a)
CUSIP Identification		Description	Unrealized Valuation Increase (Decrease)									Current Year's (Amortizatio n) / Accretion	Current Year's Other- Than- Temporay Impairment Recognize d	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.								
69915V	AL	4	PARL 2015-1A C2 CLO MEZ SEQ 5.17 07/27.....		01/20/2018.	MBS Paydown.....	.....	.....2,000,000	2,000,000	2,000,000	2,000,000	.....	.....	.....	.....0	.....	.....2,000,000	.....	.....	.....0	25,850	07/20/2027	1Z.....
70325E	AC	4	PATHWAY PARTNERS TL L+425 10/10/2024 AR.....		03/29/2018.	Paydown.....	.....	.....3,272	3,272	3,239	3,232	.....	.....40	.....	.....40	.....	.....3,272	.....	.....	.....0	48	10/10/2024	3FE.....
70337U	10	0	PATRONS' IV 5.775 12/23/2063.....		02/23/2018.	Sinking Fund Redemption.....	.....	.....1,133,958	1,133,958	1,107,499	1,104,885	.....	.....	.....	.....0	.....	.....1,133,958	.....	.....	.....0	10,788	04/23/2018	3FE.....
70337Y	10	2	PATRONS' LEGACY 5.8594 05/10/2018.....		01/10/2018.	Sinking Fund Redemption.....	.....	.....204,944	204,944	198,283	204,946	.....	.....	.....	.....0	.....	.....204,944	.....	.....	.....0	1,001	01/10/2020	1FE.....
70338C	10	9	PATRONS' 04-IA 6.673 11/4/2019.....		03/04/2018.	Sinking Fund Redemption.....	.....	.....138,889	138,889	138,889	138,889	.....	.....	.....	.....0	.....	.....138,889	.....	.....	.....0	2,317	11/04/2019	2FE.....
703481	AA	9	PATTERSON-UTI ENERGY 3.95 02/01/2028.....		01/12/2018.	GOLDMAN SACHS.....	.....	.....10,002,300	10,000,000	9,992,500	.....	.....	.....	.....	.....0	.....	.....9,992,500	.....	.....9,800	9,800	.....	02/01/2028	2FE.....
70437Y	AF	8	PAYLESS INC A1-EXIT L+800 02/10/2022.....		01/31/2018.	Paydown.....	.....	.....2,148	2,148	2,148	2,147	.....	.....1	.....	.....1	.....	.....2,148	.....	.....	.....0	0	02/10/2022	5FE.....
70437Y	AG	6	PAYLESS INC A2-EXIT L+900 08/10/2022.....		01/31/2018.	Paydown.....	.....	.....5,362	5,362	5,362	5,362	.....	.....0	.....	.....0	.....	.....5,362	.....	.....	.....0	0	08/10/2022	5FE.....
704888	ZZ	2	PDI HOLDINGS TL L+475 08/25/2023 AR.....		01/02/2018.	Paydown.....	.....	.....7,644	7,644	7,509	7,513	.....	.....131	.....	.....131	.....	.....7,644	.....	.....	.....0	.....	08/25/2023	3FE.....
704899	ZZ	9	PDI HOLDINGS DDTL L+475 08/25/2023 AR.....		01/02/2018.	Paydown.....	.....	.....1,731	1,731	1,722	1,703	.....	.....32	.....	.....32	.....	.....1,731	.....	.....	.....0	.....	08/25/2023	3FE.....
715335	ZZ	1	PHNTM HOLDINGS L+525 06/18/2020 AR.....		03/29/2018.	Paydown.....	.....	.....2,731	2,731	2,704	2,704	.....	.....27	.....	.....27	.....	.....2,731	.....	.....	.....0	47	06/18/2020	3FE.....
73316P	JD	3	POPLR 2005-6 A3 SEQ CSTR 1/25/2036.....		03/25/2018.	MBS Paydown.....	.....	.....104,827	104,827	104,827	99,179	.....	.....2,139	.....	.....2,139	.....	.....104,827	.....	.....	.....0	791	01/25/2036	1FM.....
73316Q	AB	4	POPLR 2006-D A2 SEQ FLT 11/25/2046.....		03/25/2018.	MBS Paydown.....	.....	.....143,086	143,086	134,322	143,086	.....	.....	.....	.....0	.....	.....143,086	.....	.....	.....0	425	11/25/2046	1FM.....
74040T	AC	7	PRETSL 4A CDO MEZ FLT 12/23/2031.....		03/23/2018.	MBS Paydown.....	.....	.....1,231,410	1,231,410	1,175,612	1,174,801	.....	.....11,618	.....	.....11,618	.....	.....1,231,410	.....	.....	.....0	11,195	12/23/2031	2AM.....
74040X	AB	0	PRETSL 9A A2 CDO SNR FLT 04/03/2033.....		01/03/2018.	MBS Paydown.....	.....	.....128,098	128,098	119,131	121,047	.....	.....(14,099)	.....	.....(14,099)	.....	.....128,098	.....	.....	.....0	713	04/03/2033	1FE.....
74040X	AF	1	PRETSL 9A A3 CDO SNR FLT 04/03/2033.....		01/03/2018.	MBS Paydown.....	.....	.....137,223	137,223	121,070	124,974	.....	.....(24,496)	.....	.....(24,496)	.....	.....137,223	.....	.....	.....0	764	04/03/2033	1FE.....
74040Y	AA	0	PRETSL 10A A1 CDO FLT 07/03/2033.....		01/03/2018.	MBS Paydown.....	.....	.....296,928	296,928	283,810	287,382	.....	.....(2,858)	.....	.....(2,858)	.....	.....296,928	.....	.....	.....0	1,555	07/03/2033	1FE.....
74041C	AA	7	PRETSL 15A A1 CDO SSNR FLT 09/26/2034.....		03/26/2018.	MBS Paydown.....	.....	.....412,624	412,624	315,806	314,887	.....	.....2,525	.....	.....2,525	.....	.....412,624	.....	.....	.....0	4,050	09/26/2034	1FE.....
74041N	AA	3	PRETSL 12A A1 CDO SEQ SSNR FLT 12/24/33.....		03/24/2018.	MBS Paydown.....	.....	.....296,302	296,302	255,858	266,576	.....	.....(5,976)	.....	.....(5,976)	.....	.....296,302	.....	.....	.....0	1,734	12/24/2033	1FE.....
74041N	AL	9	PRETSL 12A A1W CDO SSNR FLT 12/24/2033.....		03/24/2018.	MBS Paydown.....	.....	.....11,320	11,320	9,461	9,593	.....	.....162	.....	.....162	.....	.....11,320	.....	.....	.....0	115	12/24/2033	1FE.....
74041U	AA	7	PRETSL 14A A1 CDO SEQ SSNR FLT 06/24/34.....		03/24/2018.	MBS Paydown.....	.....	.....7,750,230	7,750,230	6,250,506	6,154,066	.....	.....1,596,164	.....	.....1,596,164	.....	.....7,750,230	.....	.....	.....0	76,157	06/24/2034	1FE.....
74041W	AA	3	PRETSL 11A A1 CDO SSNR FLT 09/24/2033.....		03/24/2018.	MBS Paydown.....	.....	.....221,057	221,057	194,911	196,598	.....	.....(20,645)	.....	.....(20,645)	.....	.....221,057	.....	.....	.....0	2,366	09/24/2033	1FE.....
74042E	AA	2	PRETSL 17 A1 CDO SEQ SSNR FLT 06/23/35.....		03/23/2018.	MBS Paydown.....	.....	.....118,768	118,768	95,582	94,045	.....	.....(49,643)	.....	.....(49,643)	.....	.....118,768	.....	.....	.....0	1,104	06/23/2035	1FE.....
74042F	AA	9	PRETSL 25A A1 CDO SSNR FLT 06/22/2037.....		03/22/2018.	MBS Paydown.....	.....	.....17,184	17,184	13,002	13,071	.....	.....(36,231)	.....	.....(36,231)	.....	.....17,184	.....	.....	.....0	81	06/22/2037	1FE.....
74042H	AA	5	PRETSL 19A A1 CDO SEQ SSNR FLT 12/22/35.....		03/22/2018.	MBS Paydown.....	.....	.....257,424	257,424	192,612	194,887	.....	.....(104,220)	.....	.....(104,220)	.....	.....257,424	.....	.....	.....0	1,248	12/22/2035	1FE.....
74042J	AA	1	PRETSL 21A A1 CDO SEQ SSNR FLT 03/22/38.....		03/22/2018.	MBS Paydown.....	.....	.....112,520	112,520	87,238	88,824	.....	.....(58,076)	.....	.....(58,076)	.....	.....112,520	.....	.....	.....0	545	03/22/2038	1FE.....
74042M	AA	4	PRETSL 22A A1 CDO SSNR FLT 09/22/2036.....		03/22/2018.	MBS Paydown.....	.....	.....1,794,984	1,794,984	1,455,383	1,468,190	.....	.....7,872	.....	.....7,872	.....	.....1,794,984	.....	.....	.....0	8,654	09/22/2036	1FE.....
74042T	AA	9	PRETSL 27A A1 CDO SSNR FLT 12/22/2037.....		03/22/2018.	MBS Paydown.....	.....	.....23,374	23,374	16,362	16,512	.....	.....(21,589)	.....	.....(21,589)	.....	.....23,374	.....	.....	.....0	110	12/22/2037	1FE.....
74042W	AA	2	PRETSL 18A A1 CDO SSNR FLT 09/23/2035.....		03/23/2018.	MBS Paydown.....	.....	.....8,046	8,046	6,530	5,901	.....	.....(13,169)	.....	.....(13,169)	.....	.....8,046	.....	.....	.....0	37	09/23/2035	1FE.....
74043A	AC	5	PRETSL 23A AFP CDO SSNR FLT 12/22/36.....		03/22/2018.	MBS Paydown.....	.....	.....83,569	83,569	70,957	70,832	.....	.....310	.....	.....310	.....	.....83,569	.....	.....	.....0	374	12/22/2036	1AM.....
74043C	AA	5	PRETSL 24A A1 CDO SSNR FLT 03/22/2037.....		03/22/2018.	MBS Paydown.....	.....	.....174,000	174,000	132,911	135,701	.....	.....(42,969)	.....	.....(42,969)	.....	.....174,000	.....	.....	.....0	821	03/22/2037	1FE.....
74160M	HK	1	PRIME 2005-2 1A2 SEQ 5.00 07/25/20.....		03/25/2018.	MBS Paydown.....	.....	.....16,964	16,964	17,081	17,009	.....	.....30	.....	.....30	.....	.....16,964	.....	.....	.....0	142	07/25/2020	1FM.....
743674	AU	7	PROTECTIVE LIFE 6.40 01/15/2018.....		01/15/2018.	Maturity.....	.....	.....10,000,000	10,000,000	9,994,500	9,999,977	.....	.....23	.....	.....23	.....	.....10,000,000	.....	.....	.....0	320,000	01/15/2018	2FE.....
74922M	AA	9	RALI 2006-QA6 A1 SEQ SNR FLT 07/36.....		03/25/2018.	MBS Paydown.....	.....	.....78,182	78,182	67,559	68,332	.....	.....(1,412)	.....	.....(1,412)	.....	.....78,182	.....	.....	.....0	216	07/25/2036	1FM.....
74922M	AA	9	RALI 2006-QA6 A1 SEQ SNR FLT 07/36.....		03/25/2018.	Pass-Through Loss.....	.....	.....	.....	.....	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....0	.....	07/25/2036	1FM.....
74922Q	AA	0	RALI 2006-QA8 A1 SEQ SSNR FLT 09/25/2036.....		03/25/2018.	MBS Paydown.....	.....	.....21,539	21,539	16,584	18,351	.....	.....(124)	.....	.....(124)	.....	.....21,539	.....	.....	.....0	76	09/25/2036	1FM.....
74922Q	AA	0	RALI 2006-QA8 A1 SEQ SSNR FLT 09/25/2036.....		03/25/2018.	Pass-Through Loss.....	.....	.....	.....	.....	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....0	.....	09/25/2036	1FM.....
749239	AD	1	RAMP 2006-RZ5 A2 SEQ FLT 08/25/2046.....		03/25/2018.	MBS Paydown.....	.....	.....643,024	643,024	590,960	638,511	.....	.....4,234	.....	.....4,234	.....	.....643,024	.....	.....	.....0	1,675	08/25/2046	1FM.....
74923G	AC	7	RALI 2007-QA1 A3 SEQ SSNR FLT 01/25/2037.....		03/25/2018.	MBS Paydown.....	.....	.....131,535	131,535	103,167	105,480	.....	.....(8,505)	.....	.....(8,505)	.....	.....131,535	.....	.....	.....0	420	01/25/2037	1FM.....
74923G	AC	7	RALI 2007-QA1 A3 SEQ SSNR FLT 01/25/2037.....		03/25/2018.	Pass-Through Loss.....				2,699					0					0		01/25/2037	1FM.....

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

QE05.27

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
											11	12	13	14	15							
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
74927B AK 6	RBSSP 2009-8 7A1 SEQ SSNR CSTR 9/26/37.....			03/26/2018.	MBS Paydown.....		11,802	11,802	12,731	11,909		47		47		11,802			.0	543	09/26/2037	1FM.....
74927D BY 1	RBSSP 2010-4 11A5 SEQ SSNR 5.50 10/37.....			03/26/2018.	MBS Paydown.....		357,055	357,055	354,835	355,571		95		95		357,055			.0	2,956	10/26/2037	1FM.....
74927T AC 5	RBSSP 2010-9 3A2 SEQ SSUP AFC 10/34 RE.....			03/26/2018.	MBS Paydown.....		328,462	328,462	308,344	305,773		(7,632)		(7,632)		328,462			.0	4,025	10/26/2034	1FM.....
74928D AV 7	RBSSP 2009-1 7A2 Z MEZ CSTR 6/26/2037.....			03/26/2018.	MBS Paydown.....		50,962	50,962	23,540	24,133				.0		50,962			.0	188	06/26/2037	1FM.....
74928F AY 6	RBSSP 2009-3 6A3 Z MEZ CSTR 03/26/2036.....			03/26/2018.	MBS Paydown.....		187,318	187,318	109,419	60,416				.0		187,318			.0	1,721	03/26/2036	1FM.....
74928F AY 6	RBSSP 2009-3 6A3 Z MEZ CSTR 03/26/2036.....			03/26/2018.	Pass-Through Loss.....			11,451						.0					.0		03/26/2036	1FM.....
74928R AB 0	RBSSP 2009-10 1A2 RR MEZ CSTR 8/26/35.....			03/26/2018.	MBS Paydown.....		38,305	38,305	25,856	36,582		1,429		1,429		38,305			.0	438	08/26/2035	1FM.....
74928R AE 4	RBSSP 2009-10 3A1 RR SEQ SSNR CSTR 12/35.....			03/26/2018.	MBS Paydown.....		3,696	3,696	3,252	3,405		(5,514)		(5,514)		3,696			.0	51	12/26/2035	1FM.....
74928R AF 1	RBSSP 2009-10 3A2 RR MEZ CSTR 12/26/35.....			03/26/2018.	Pass-Through Loss.....			98,204	16,866			16		16		16,354		(16,354)	(16,354)		12/26/2035	1FM.....
74928U AL 1	RBSSP 2009-12 5A1 RR SEQ SSNR CSTR 08/36.....			03/26/2018.	MBS Paydown.....		283,233	283,233	274,736	278,683		3,576		3,576		283,233			.0	1,327	08/25/2036	1FM.....
74928U AM 9	RBSSP 2009-12 5A2 SEQ SSUP CSTR 08/36 RE.....			03/26/2018.	Pass-Through Loss.....			(7,786)				0		.0		(6,151)		6,151	6,151	.6,151	08/25/2036	1FM.....
74928U AW 7	RBSSP 2009-12 8A1 RR SEQ SSNR CSTR 6/36.....			03/26/2018.	MBS Paydown.....		135,010	135,010	133,329	133,450		986		986		135,010			.0	662	06/25/2036	1FM.....
74928U AX 5	RBSSP 2009-12 8A2 RR MEZ CSTR 06/25/2036.....			03/26/2018.	Pass-Through Loss.....			13,433				7		7					.0		06/25/2036	1FM.....
74928X BB 6	RBSSP 2009-6 3A2 MEZ CSTR 01-36 RE.....			03/26/2018.	MBS Paydown.....		775,807	775,807	606,973	672,898		(19,350)		(19,350)		775,807			.0	4,212	01/26/2036	1FM.....
74928X BB 6	RBSSP 2009-6 3A2 MEZ CSTR 01-36 RE.....			03/26/2018.	Pass-Through Loss.....			23,452											.0		01/26/2036	1FM.....
74929C AB 2	RBSSP 2010-2 1A2 MEZ FLT 10/26/2035 RE.....			03/25/2018.	Pass-Through Loss.....			80,826				30		30					.0		10/26/2035	1FM.....
74929F BK 4	RBSSP 2010-3 9A2 MEZ SSUP 5.5 02/35 RE.....			03/26/2018.	MBS Paydown.....		1,395,264	1,395,264	1,154,581	1,312,453		(12,722)		(12,722)		1,395,264			.0	11,937	02/26/2035	1FM.....
74930E BB 4	RBSSP 2010-12 7A2 MEZ SSUP 5.5 12/35 RE.....			03/27/2018.	MBS Paydown.....		1,195,532	1,195,532	785,617	972,052		9,557		9,557		1,195,532			.0	8,702	12/27/2035	1FM.....
74930N AQ 2	RBSSP 2011-3 3A7 SUB 9.8224 07/26/37.....			03/26/2018.	MBS Paydown.....		181,750	181,750	150,472	139,365		(93)		(93)		181,750			.0	1,837	07/26/2037	1FM.....
74930N AQ 2	RBSSP 2011-3 3A7 SUB 9.8224 07/26/37.....			03/26/2018.	Pass-Through Loss.....			20,076						.0					.0		07/26/2037	1FM.....
74930V AA 9	RBSSP 2011-6 A1 SEQ SSNR CSTR 05/26/2036.....			02/26/2018.	MBS Paydown.....		139,611	139,611	134,375	133,601		6,010		6,010		139,611			.0	615	05/26/2036	1FM.....
74930X BB 2	RBSSP 2012-1 4B1 SEQ SSUP CSTR 01/29 RE.....			03/16/2018.	MBS Paydown.....		51,070	51,070	48,771	50,256		(2,948)		(2,948)		51,070			.0	773	01/16/2029	1FM.....
74931N AA 6	RBSSP 2012-5 1A1 SEQ 6.27 11/26/2036 RE.....			03/26/2018.	MBS Paydown.....		198,358	198,358	197,118	194,629		1,748		1,748		198,358			.0	2,093	11/26/2036	1FM.....
74931T AG 0	RBSSP 2012-6 4A1 SEQ SSNR FLT 01/36 RE.....			03/25/2018.	MBS Paydown.....		124,925	124,925	116,493	120,538		900		900		124,925			.0	441	01/26/2036	1FM.....
74932H AC 4	RBSSP 2013-5 2A1 SEQ SSNR FLT 07/2033 RE.....			03/27/2018.	MBS Paydown.....		157,477	157,477	138,579	149,720		2,127		2,127		157,477			.0	477	07/26/2033	1FM.....
74951P DQ 8	RESIF 2005-A B3 SEQ FLT 03/10/2037.....			03/10/2018.	MBS Paydown.....		361,558	361,558	160,276	140,450		49,840		49,840		361,558			.0	1,141	03/10/2037	1FM.....
749574 AC 3	RFMSI 2006-SA2 2A1SEQ CSTR 08/25/36.....			03/25/2018.	MBS Paydown.....		49,215	49,215	34,787	25,658		3,394		3,394		49,215			.0	369	08/25/2036	1FM.....
749574 AC 3	RFMSI 2006-SA2 2A1SEQ CSTR 08/25/36.....			03/25/2018.	Pass-Through Loss.....			3,757						.0					.0		08/25/2036	1FM.....
74958T AB 9	RFMSI 2007-SA3 2A1 SEQ SSNR FLT 7/27/37.....			03/25/2018.	MBS Paydown.....		62,737	62,737	55,032	52,065		77		77		62,737			.0	496	07/27/2037	1FM.....
74958T AB 9	RFMSI 2007-SA3 2A1 SEQ SSNR FLT 7/27/37.....			03/25/2018.	Pass-Through Loss.....			5,138						.0					.0		07/27/2037	1FM.....
74958W AC 0	RFMSI 2007-SA1 2A2 SEQ CSTR 5.6206 02/37.....			03/25/2018.	MBS Paydown.....		51,900	51,900	28,564	19,230		2,947		2,947		51,900			.0	455	02/25/2037	1FM.....
74958W AC 0	RFMSI 2007-SA1 2A2 SEQ CSTR 5.6206 02/37.....			03/25/2018.	Pass-Through Loss.....			5,996						.0					.0		02/25/2037	1FM.....
75086# AA 3	GSA RAINIER 4.82 6/15/2036.....			03/15/2018.	Paydown.....		52,266	52,266	52,266	52,266						52,266			.0	420	06/15/2036	1.....
75114R AD 7	RALI 2006-QA3 A1 SEQ FLT 04/25/36.....			03/25/2018.	MBS Paydown.....		1,172,185	1,172,185	1,006,744	1,080,962		40,159		40,159		1,172,185			.0	3,785	04/25/2036	1FM.....
75115B AC 3	RALI 2006-QA5 2A1 SEQ SSNR FLT 07/25/36.....			03/25/2018.	MBS Paydown.....		162,916	162,916	139,501	131,630		3,128		3,128		162,916			.0	1,061	07/25/2036	1FM.....
75115B AC 3	RALI 2006-QA5 2A1 SEQ SSNR FLT 07/25/36.....			03/25/2018.	Pass-Through Loss.....			11,700						.0					.0		07/25/2036	1FM.....
75156V AD 7	RAMP 2006-RS3 A4 SEQ SNR FLT 05/25/2036.....			03/25/2018.	MBS Paydown.....		268,499	268,499	212,116	215,732		8,468		8,468		268,499			.0	868	05/25/2036	1FM.....
75156V AD 7	RAMP 2006-RS3 A4 SEQ SNR FLT 05/25/2036.....			03/25/2018.	Pass-Through Loss.....			(472)						.0				384	384	.384	05/25/2036	1FM.....
75406E AD 3	RASC 2006-KS4 A4 SEQ FLT 06/25/36.....			03/25/2018.	MBS Paydown.....		555,168	555,168	274,803	479,648		25,830		25,830		555,168			.0	1,680	06/25/2036	1FM.....
754427 AA 0	KEYSPAN CORP 5.996 01/15/2019.....			01/15/2018.	Sinking Fund Redemption.....		458,668	458,668	458,668	458,666		0		0		458,668			.0	13,751	01/15/2019	2.....

SCHEDULE D - PART 4

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

QE05.28

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
											11	12	13	14	15							
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortizatio n) / Accretion	Current Year's Other- Than- Temporay Impairment Recognize d	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 Designati on or Market Indicator (a)
75574T AA 2	RCMT 2017-FL1 A CLO SSNR FLT 05/25/2034.....			03/25/2018.	MBS Paydown.....		3,026,976	3,026,976	3,026,976	3,026,873		144		144		3,026,976			0	18,357	05/25/2034	1FE.....
75902X AA 6	REGDIV 4A A1 CDO SSNR FLT 02/15/2034.....			02/15/2018.	MBS Paydown.....		140,970	140,970	118,591	120,050		(4,502)		(4,502)		140,970			0	708	02/15/2034	1FE.....
75903A AB 3	REGDIV 2005-1 A1B CDO SSNR 5.251 01/36.....			01/25/2018.	MBS Paydown.....		627,358	627,358	592,853	595,221		27,852		27,852		627,358			0	8,236	01/25/2036	1AM.....
759676 AF 6	RAMC 2006-2 AF3 SEQ STP 8/25/36.....			03/25/2018.	MBS Paydown.....		6,857	6,857	6,171	4,498		8,598		8,598		6,857			0	61	08/25/2036	4FM.....
75971F AY 9	RAMC 2007-3W AF6 SEQ STP 9/25/2037.....			03/25/2018.	MBS Paydown.....		45,868	45,868	33,025	35,281		4,449		4,449		45,868			0	254	09/25/2037	1FM.....
759950 FX 1	RAMC 2005-4 A3 SEQ STP 2/25/36.....			03/25/2018.	MBS Paydown.....		709,650	709,650	656,993	691,896		(1,489)		(1,489)		709,650			0	3,984	02/25/2036	1FM.....
760985 WY 3	RAMP 2003-RS5 A15 SEQ 4.87 06/25/33.....			03/25/2018.	MBS Paydown.....		32,253	32,253	32,234	32,169		12		12		32,253			0	357	06/25/2033	1FM.....
760985 WZ 0	RAMP 2003-RS5 A16 NAS 4.02 4/25/33.....			03/25/2018.	MBS Paydown.....		706	706	680	99		(17)		(17)		706			0	6	04/25/2033	1FM.....
760985 WZ 0	RAMP 2003-RS5 A16 NAS 4.02 4/25/33.....			03/25/2018.	MBS Paydown.....		706	706	680	99		(17)		(17)		706			0	6	04/25/2033	1FM.....
76110H E6 2	RALI 2004-QS15 A3 IO INV 11/25/2034.....			03/25/2018.	MBS Paydown.....				360,478			(0)		(0)					0	4,001	11/25/2034	3FE.....
76110H E8 8	RALI 2004-QS15 A5 NAS 5.5 11/25/2034.....			03/25/2018.	MBS Paydown.....		1,854,329	1,854,329	1,798,699	1,807,635		46,694		46,694		1,854,329			0	25,077	11/25/2034	1FM.....
76110H H8 5	RALI 2004-QA6 NB4 SEQ SNR FLT 12/25/2034.....			03/25/2018.	MBS Paydown.....		7,250	7,250	6,363	6,243		(4,787)		(4,787)		7,250			0	45	12/26/2034	1FM.....
76110H H8 5	RALI 2004-QA6 NB4 SEQ SNR FLT 12/25/2034.....			03/25/2018.	Pass-Through Loss.....			1,420						0					0		12/26/2034	1FM.....
76110H J6 7	RALI 2004-QS16 1A2 SEQ 5.50 12/15/2034.....			03/25/2018.	MBS Paydown.....		263,136	263,136	248,006	253,908		(12,937)		(12,937)		263,136			0	1,771	12/25/2034	1FM.....
76110H T9 0	RALI 2005-QA2 NB2 SEQ CSTR 02/25/2035.....			03/25/2018.	MBS Paydown.....		410,826	410,826	308,041	297,539		59,107		59,107		410,826			0	2,557	02/25/2035	1FM.....
76110H T9 0	RALI 2005-QA2 NB2 SEQ CSTR 02/25/2035.....			03/25/2018.	Pass-Through Loss.....			1,388	848					0					0		02/25/2035	1FM.....
76110V HJ 0	RFMS2 2001-H14 A7 SEQ STP 10/25/26.....			03/25/2018.	MBS Paydown.....		7,519	7,519	7,558	7,519				0		7,519			0	82	10/25/2026	1FM.....
76110V RX 8	RFMS2 2005-HS1 A14 SEQ STP 9/25/35.....			03/25/2018.	MBS Paydown.....		125,644	125,644	125,600	41,227		3,659		3,659		125,644			0	1,160	09/25/2035	1FM.....
76110W XS 0	RASC 2004-KS4 A16 NAS 4.43 05/25/2034.....			02/12/2018.	Distribution.....		13,457							0				13,457	13,457		05/25/2034	1FM.....
76110W XS 0	RASC 2004-KS4 A16 NAS 4.43 05/25/2034.....			02/12/2018.	Book Value Adjustment.....									0		16,348		(16,348)	(16,348)		05/25/2034	1FM.....
76110W XS 0	RASC 2004-KS4 A16 NAS 4.43 05/25/2034.....			02/25/2018.	Pass-Through Loss.....			(1,126)						0		(887)		887	887		05/25/2034	1FM.....
76110W XS 0	RASC 2004-KS4 A16 NAS 4.43 05/25/2034.....			03/25/2018.	MBS Paydown.....		66,197	66,197	56,886	50,553		1,355		1,355		66,197			0	363	05/25/2034	1FM.....
761118 BU 1	RALI 2005-QA8 NB2 SEQ SNR FLT 07/25/2035.....			03/25/2018.	MBS Paydown.....		207,785	207,785	175,079	172,006		9,026		9,026		207,785			0	1,594	07/25/2035	1FM.....
761118 BU 1	RALI 2005-QA8 NB2 SEQ SNR FLT 07/25/2035.....			03/25/2018.	Pass-Through Loss.....			4,376						0					0		07/25/2035	1FM.....
761118 FL 7	RALI 2005-QA9 CB3 SEQ SNR FLT 08/25/2035.....			03/25/2018.	MBS Paydown.....		183,790	183,790	176,322	174,904		236		236		183,790			0	1,175	08/25/2035	1FM.....
761118 FL 7	RALI 2005-QA9 CB3 SEQ SNR FLT 08/25/2035.....			03/25/2018.	Pass-Through Loss.....			10,150						0					0		08/25/2035	1FM.....
761118 FM 5	RALI 2005-QA9 NB4 SEQ SSNR FLT 08/25/35.....			03/25/2018.	MBS Paydown.....		103,429	103,429	91,206	89,142		(21,893)		(21,893)		103,429			0	903	08/25/2035	1FM.....
761118 FM 5	RALI 2005-QA9 NB4 SEQ SSNR FLT 08/25/35.....			03/25/2018.	Pass-Through Loss.....			9,194						0					0		08/25/2035	1FM.....
761118 KH 0	RALI 2005-QS15 2A SEQ 6.0 10/25/35.....			03/25/2018.	MBS Paydown.....		127,660	127,660	117,084	94,297		(6,717)		(6,717)		127,660			0	1,422	10/25/2035	1FM.....
761118 KH 0	RALI 2005-QS15 2A SEQ 6.0 10/25/35.....			03/25/2018.	Pass-Through Loss.....			29,800	23,743					0					0		10/25/2035	1FM.....
761118 UQ 9	RALI 2006-QS2 1A9 SEQ 5.50 2/25/36.....			03/25/2018.	MBS Paydown.....		7,161	7,161	6,632	5,119		2		2		7,161			0	67	02/25/2036	1FM.....
761118 UQ 9	RALI 2006-QS2 1A9 SEQ 5.50 2/25/36.....			03/25/2018.	Pass-Through Loss.....			2,243	2,077					0					0		02/25/2036	1FM.....
76111X L7 6	RFMSI 2006-S2 A1 PAC SSNR 5.75 7R-16.....			03/25/2018.	MBS Paydown.....		5,978	5,978	5,717	5,419		454		454		5,978			0	48	02/25/2036	1FM.....
76111X L7 6	RFMSI 2006-S2 A1 PAC SSNR 5.75 7R-16.....			03/25/2018.	Pass-Through Loss.....			1,466						0					0		02/25/2036	1FM.....
76111X TE 3	RFMSI 2005-SA1 2A SEQ 2.9425 03/25/2035.....			03/25/2018.	MBS Paydown.....		363,055	363,055	341,091	341,713		10,872		10,872		363,055			0	1,145	03/25/2035	1FM.....
76111X TF 0	RFMSI 2005-SA1 3A SEQ CSTR 03/25/2035.....			03/25/2018.	MBS Paydown.....		81,684	81,684	79,982	80,463		(843)		(843)		81,684			0	316	03/25/2035	1FM.....
76112B C5 7	RAMP 2005-EFC4 M2 MEZ FLT 09/25/35.....			03/25/2018.	MBS Paydown.....		459,252	459,252	272,107	449,061		(13,882)		(13,882)		459,252			0	1,638	09/25/2035	1FM.....
76112B H4 5	RAMP 2005-EFC5 M1 MEZ FLT 10/25/35.....			01/25/2018.	MBS Paydown.....		15,589	15,589	189,953	250,459		0		0		15,589			0	26	10/25/2035	1FM.....
76112B NM 8	GMACM 2005-AA1 1A1 PT SNR FLT 05/18/2035.....			03/18/2018.	MBS Paydown.....		1,279,682	1,279,682	1,172,508	1,165,541		30,475		30,475		1,279,682			0	7,380	05/18/2035	1FM.....
76112B NM 8	GMACM 2005-AA1 1A1 PT SNR FLT 05/18/2035.....			03/18/2018.	Pass-Through Loss.....			111,817						0					0		05/18/2035	1FM.....

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

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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		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
76117W AB 5	RESOLUTE FOREST 5.875 05/15/2023.....			01/12/2018.	Consent Fee.....		3,894							0		3,894			0		05/15/2023	4FE.....
77356P AA 0	RCTF 2004-1A A1 ABS 5.22 05/17/2021.....			02/15/2018.	MBS Paydown.....		138,346	138,346	138,185	138,332		2		2		138,346			0	1,805	05/17/2021	1FE.....
78249L AB 6	RUSSELL INVEST TL B 1L L+575 04/14/2023.....			03/29/2018.	Paydown.....		12,500	12,500	11,750	12,096		404		404		12,500			0	185	04/14/2023	3FE.....
78386N BC 2	SACO 1999-03 BA 1B1 SUB CSTR 4/25/39.....			03/25/2018.	MBS Paydown.....		22,897	22,897	22,292	22,611		(237)		(237)		22,897			0	438	04/25/2039	2FM.....
784012 AA 4	SCFET 2017-2A A ABS SNR 3.41 12/20/2023.....			03/20/2018.	MBS Paydown.....		359,103	359,103	359,047	359,048		5		5		359,103			0	2,086	12/20/2023	1FE.....
78403D AE 0	SBA TOWER TRUST 3.598 04/16/2018.....			03/09/2018.	Call.....		3,250,000	3,250,000	3,250,000	3,250,000				0		3,250,000			0	29,234	04/15/2018	2FE.....
78410T AA 4	SCFET 2017-1A A ABS SSNR 3.77 01/20/2023.....			03/20/2018.	MBS Paydown.....		1,109,401	1,109,401	1,109,167	1,109,206		97		97		1,109,401			0	6,570	01/20/2023	1FE.....
78411E AC 2	SPECIALTYCARE INC TL 1L L+425 09/05/23AR.....			01/02/2018.	Paydown.....		4,688	4,688	4,571	4,575		113		113		4,688			0		09/05/2023	4FE.....
78443C BN 3	SLMA 2004-B A3 ABS FLT 03/15/2024.....			03/15/2018.	MBS Paydown.....		1,053,812	1,053,812	837,780	982,844		22,271		22,271		1,053,812			0	5,054	03/15/2024	1FE.....
78445M AB 6	SLMA 2010-A 2A ABS FLT 5/16/44.....			03/15/2018.	MBS Paydown.....		491,398	491,398	491,398	491,398				0		491,398			0	4,059	05/16/2044	1FE.....
78446D AB 5	SLMA 2011-A 2A ABS 4.37 4/17/2028.....			03/15/2018.	MBS Paydown.....		1,979,315	1,979,315	2,031,945	1,979,315				0		1,979,315			0	14,577	04/17/2028	1FE.....
78446T AB 0	SLMA 2011-C A2A ABS FLT 10/17/2044.....			03/15/2018.	MBS Paydown.....		1,501,849	1,501,849	1,501,849	1,501,849				0		1,501,849			0	12,427	10/17/2044	1FE.....
78446V AB 5	SLMA 2012-A A2 ABS 3.83 01/17/2045.....			03/15/2018.	MBS Paydown.....		483,715	483,715	483,708	483,715				0		483,715			0	3,110	01/17/2045	1FE.....
78447B AB 8	SLMA 2012-C A2 ABS 3.31 10/15/2046.....			03/15/2018.	MBS Paydown.....		1,680,476	1,680,476	1,680,262	1,687,329		(5,042)		(5,042)		1,680,476			0	9,298	10/15/2046	1FE.....
78447F AB 9	SLMA 2012-E A2A ABS SSNR 2.09 06/15/2045.....			03/15/2018.	MBS Paydown.....		552,933	552,933	552,795	552,929		(14)		(14)		552,933			0	1,949	06/15/2045	1FE.....
78447R AB 3	SLMA 2013-A A2A ABS 1.77 05/17/2027.....			03/15/2018.	MBS Paydown.....		867,676	867,676	867,432	867,659		(10)		(10)		867,676			0	2,587	05/17/2027	1FE.....
78447V AC 2	SLMA 2013-B A2B ABS FLT 05/15/2030.....			03/15/2018.	MBS Paydown.....		1,590,575	1,590,575	1,590,575	1,590,575				0		1,590,575			0	7,191	06/17/2030	1FE.....
78448Q AB 4	SMB 2015-B A2A ABS SNR 2.98 07/15/2027.....			03/15/2018.	MBS Paydown.....		499,444	499,444	497,142	498,122		1,322		1,322		499,444			0	2,416	07/15/2027	1FE.....
78471D AA 5	SCLP 2016-1A A ABS SSNR 3.26 08/25/2025.....			03/25/2018.	MBS Paydown.....		886,088	886,088	885,992	886,013		19		19		886,088			0	4,827	08/25/2025	1FE.....
78471F AA 0	SCLP 2016-3 A ABS SSNR 3.05 12/26/25.....			03/25/2018.	MBS Paydown.....		516,206	516,206	516,196	516,202		1		1		516,206			0	2,609	12/26/2025	1FE.....
78473T AJ 9	STARM 2007-2 4A1 SEQ SSNR FLT 04/25/37.....			03/25/2018.	MBS Paydown.....		35,828	35,828	31,494	29,159		(1,864)		(1,864)		35,828			0	225	04/25/2037	1FM.....
78473T AJ 9	STARM 2007-2 4A1 SEQ SSNR FLT 04/25/37.....			03/25/2018.	Pass-Through Loss.....			33,550						0		(149)		149	149		04/25/2037	1FM.....
805564 KR 1	SAST 2002-1 AF6 NAS 6.303 10/25/2030.....			03/25/2018.	MBS Paydown.....		1,165	1,165	1,168	1,142		(21)		(21)		1,165			0	11	10/25/2030	1FM.....
813084 A* 1	SEBRING 11.50 4/25/2018.....			01/23/2018.	Book Value Adjustment.....		11,454							0				11,454	11,454		04/25/2018	6.....
813084 A* 1	SEBRING 11.50 4/25/2018.....			01/23/2018.	Book Value Adjustment.....									0		11,454		(11,454)	(11,454)		04/25/2018	6.....
81375F CM 3	SASI 1993-7 TA6 6.25 12/25/2023.....			03/25/2018.	MBS Paydown.....		63	63	63	63		0		0		63			0	1	12/25/2023	1FM.....
81378E AA 1	SABR 2007-BR4 A2A SEQ FLT 05/25/2037.....			03/25/2018.	MBS Paydown.....		168,796	168,796	73,898	47,058		(40,211)		(40,211)		168,796			0	510	05/25/2037	1FM.....
81745A AB 3	SEMT 2013-5 A2 SEQ CSTR 05/25/2043.....			03/25/2018.	MBS Paydown.....		297,540	297,540	281,687	283,166		(2,508)		(2,508)		297,540			0	1,494	05/25/2043	1FM.....
81745C AA 1	SEMT 2013-7 A1 SEQ SNR CSTR 06/25/2043.....			03/25/2018.	MBS Paydown.....		273,440	273,440	246,397	248,085		7,035		7,035		273,440			0	1,124	06/25/2043	1FM.....
81745J AA 6	SEMT 2013-11 A1 SEQ SNR 3.50 09/25/2043.....			03/25/2018.	MBS Paydown.....		220,265	220,265	217,305	217,555		(235)		(235)		220,265			0	1,113	09/25/2043	1FM.....
81745M AA 9	SEMT 2013-2 A SEQ SNR CSTR 02/25/2043.....			03/25/2018.	MBS Paydown.....		220,154	220,154	197,214	198,179		(11,065)		(11,065)		220,154			0	566	02/25/2043	1FM.....
81745R AB 6	SEMT 2013-3 A2 SEQ SNR CSTR 03/25/43.....			03/25/2018.	MBS Paydown.....		220,390	220,390	203,769	203,449		(13,135)		(13,135)		220,390			0	900	03/25/2043	1FM.....
81788Y AA 1	767-3-25285 & 25392 TRUST 5.25 10/05/22.....			03/05/2018.	Paydown.....		222,000	222,000	222,000	222,000				0		222,000			0	1,945	10/05/2022	2FE.....
81881Q AG 1	SHACK 2013-3A C1 CLO FLT 04/15/2025.....			01/15/2018.	MBS Paydown.....		4,000,000	4,000,000	3,910,000	3,964,529		35,471		35,471		4,000,000			0	44,049	04/15/2025	1Z.....
81881Q AN 6	SHACK 2013-3A C2 CLO 4.48 04/15/2025.....			01/15/2018.	MBS Paydown.....		4,500,000	4,500,000	4,398,750	4,459,807		40,193		40,193		4,500,000			0	50,400	04/15/2025	1Z.....
82321U AA 1	SHNTN 2015-1A A ABS SNR 4.75 10/15/2042.....			03/15/2018.	MBS Paydown.....		95,652	95,652	94,734	94,903		22		22		95,652			0	672	10/15/2042	1FE.....
824999 ZZ 2	WAS NOTE 1.52 12/08/2018.....			01/15/2018.	Paydown.....		9,943,540	9,943,540	9,943,540	9,943,540				0		9,943,540			0	15,736	12/08/2018	2Z.....
82817* AA 9	SILVER SPRINGS CTL III-A1 3.81 1/5/2029.....			03/05/2018.	Paydown.....		97,795	97,795	97,795	97,795				0		97,795			0	622	01/05/2029	1.....
82817@ AA 7	SILVER SPRINGS CTL IV-A1 3.89 1/5/2029.....			03/05/2018.	Paydown.....		26,468	26,468	26,468	26,468				0		26,468			0	172	01/05/2029	1.....
82922T AA 7	SINAI HEALTH SYS 3.034 01/20/2036.....			01/20/2018.	Sinking Fund Redemption.....		85,000	85,000	85,000	85,000				0		85,000			0	1,289	01/20/2036	1FE.....

SCHEDULE D - PART 4

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

QE05.30

1	2			3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
												11	12	13	14	15							
CUSIP Identification	Description			F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
83149U AB 7	SLMA 2011-B A2 ABS 3.74 02/15/2029.....			..	03/15/2018.	MBS Paydown.....		414,390	414,390	414,220	415,320		(5,954)		(5,954)		414,390			.0	2,620	02/15/2029	1FE.....
833034 AJ 0	SNAP-ON INC 4.25 01/15/2018.....			..	01/15/2018.	Maturity.....		5,000,000	5,000,000	4,986,150	4,999,914		.86		.86		5,000,000			.0	106,250	01/15/2018	1FE.....
83402Q AA 0	SCLP 2016-2A A ABS SSNR 3.09 10/27/2025.....			..	03/25/2018.	MBS Paydown.....		1,076,660	1,076,660	1,076,492	1,076,546		.33		.33		1,076,660			.0	5,519	10/27/2025	1FE.....
83404J AA 4	SCLP 2017-3 A ABS SSNR 2.77 05/25/2026.....			..	03/25/2018.	MBS Paydown.....		537,471	537,471	537,471	537,472		(.0)		(.0)		537,471			.0	2,340	05/25/2026	1FE.....
83405A AA 2	SCLP 2017-1 A ABS SSNR 3.28 01/26/2026.....			..	03/25/2018.	MBS Paydown.....		1,154,293	1,154,293	1,154,195	1,154,212		.27		.27		1,154,293			.0	6,048	01/26/2026	1FE.....
83405L AA 8	SCLP 2017-5 A1 ABS SSNR 2.14 09/25/2026.....			..	03/25/2018.	MBS Paydown.....		3,660,568	3,660,568	3,660,413	3,660,427		.69		.69		3,660,568			.0	12,939	09/25/2026	1FE.....
83405Q AA 7	SCLP 2017-6 A1 ABS SSNR 2.2 11/25/2026.....			..	03/25/2018.	MBS Paydown.....		3,270,034	3,270,034	3,268,776	3,266,427		.277		.277		3,270,034			.0	11,753	11/25/2026	1FE.....
83405R AA 5	SCLP 2018-1 A1 ABS SSNR 2.55 02/25/2027.....			..	03/25/2018.	MBS Paydown.....		697,775	697,775	697,729			.14		.14		697,775			.0	2,620	02/25/2027	1FE.....
83416W AA 1	SOLAR STAR FUND 5.375 06/30/2035.....			..	12/30/2017.	Sinking Fund Redemption.....		164,102	164,102	164,102	163,790				.0		164,102			.0		06/30/2035	2FE.....
83416W AB 9	SOLAR STAR FUND 3.95 06/30/2035.....			..	12/30/2017.	Sinking Fund Redemption.....		173,583	173,583	173,583	168,348				.0		173,583			.0		06/30/2035	2FE.....
83417E AA 0	SOCTY 2014-1 A ABS 4.59 04/20/2044.....			..	03/20/2018.	MBS Paydown.....		27,211	27,211	27,208	27,207		.0		.0		27,211			.0	204	04/20/2044	2AM.....
83417F AA 7	SOCTY 2014-2 A ABS PT 4.02 07/20/2044.....			..	01/20/2018.	MBS Paydown.....		83,123	83,123	83,122	83,123				.0		83,123			.0	1,671	07/20/2044	2AM.....
83417P AA 5	SOCTY 2015-1 A ABS SEQ SNR 4.18 08/45.....			..	02/20/2018.	MBS Paydown.....		121,613	121,613	121,550	121,563		.12		.12		121,613			.0	2,542	08/21/2045	1FE.....
83546D AD 0	SONIC 2016-1A A2 ABS SEQ SNR 4.472 05/46.....			..	01/20/2018.	MBS Paydown.....		964,006	964,006	964,006	964,006				.0		964,006			.0	5,687	05/20/2046	2AM.....
83608G AC 0	SNDPT 2013-1A A2L CLO MEZ FLT 04/26/2025.....			..	01/26/2018.	MBS Paydown.....		5,250,000	5,250,000	5,250,000	5,250,480		(480)		(480)		5,250,000			.0	43,881	04/26/2025	1Z.....
83608G AJ 5	SNDPT 2013-1A A2F CLO 3.388 04/26/2025.....			..	01/26/2018.	MBS Paydown.....		6,500,000	6,500,000	6,500,000	6,500,000				.0		6,500,000			.0	55,050	04/26/2025	1Z.....
83608G AL 0	SNDPT 2013-1A A1F CLO 2.246 04/26/2025.....			..	01/26/2018.	MBS Paydown.....		4,875,010	4,875,010	4,875,010	4,875,010				.0		4,875,010			.0	27,378	04/26/2025	1Z.....
83611M HM 3	SVHE 2005-B M2 MEZ STP 5/25/2035.....			..	03/25/2018.	MBS Paydown.....		78,897	78,897	43,098	21,002		14,836		14,836		78,897			.0	841	05/25/2035	1FM.....
83611M HM 3	SVHE 2005-B M2 MEZ STP 5/25/2035.....			..	03/25/2018.	Pass-Through Loss.....			2,601	1,421					.0					.0		05/25/2035	1FM.....
84474Y AA 4	SOUTHWEST AIR 6.15 08/01/22.....			..	02/01/2018.	Sinking Fund Redemption.....		340,918	340,918	341,812	341,200		(9)		(9)		340,918			.0	10,483	08/01/2022	1FE.....
845437 BJ 0	SOUTHWESTN EL PR F 5.875 03/01/2018.....			..	03/01/2018.	Maturity.....		4,000,000	4,000,000	3,988,160	3,999,773		.227		.227		4,000,000			.0	117,500	03/01/2018	2FE.....
84861C AA 3	SPMF 2014-4A A1 ABS SNR 3.5014 01/20/45.....			..	02/20/2018.	MBS Paydown.....		13,866	13,866	13,840	13,840		(.0)		(.0)		13,866			.0	75	01/20/2045	1FE.....
84861C AB 1	SPMF 2014-4A A2 ABS SNR 4.6291 01/20/45.....			..	03/20/2018.	MBS Paydown.....		81,967	81,967	81,768	81,770		.0		.0		81,967			.0	634	01/20/2045	1FE.....
84861C AC 9	SPMF 2017-1A A ABS SSNR 4.36 12/01/2047.....			..	03/20/2018.	MBS Paydown.....		16,891	16,891	16,974			(.0)		(.0)		16,891			.0	.69	12/20/2047	1FE.....
85022W AA 2	SCFT 2016-AA A ABS SSNR 3.05 04/25/2029.....			..	03/25/2018.	MBS Paydown.....		1,749,327	1,749,327	1,759,167	1,755,710		.157		.157		1,749,327			.0	8,879	04/25/2029	1FE.....
85172L AA 4	SLFT 2015-AA A ABS SEQ SNR 3.16 11/15/24.....			..	03/15/2018.	MBS Paydown.....		1,206,106	1,206,106	1,203,224	1,205,304		.471		.471		1,206,106			.0	8,515	11/15/2024	1FE.....
85208H AA 1	SPRTE 2017-1 A ABS SSNR 4.25 12/15/2037.....			..	03/15/2018.	MBS Paydown.....		153,600	153,600	153,025	153,033		.12		.12		153,600			.0	1,306	12/15/2037	1FE.....
85208N AA 8	SPRINT SPECTRUM A-1 3.36 09/20/2021.....			..	03/20/2018.	Sinking Fund Redemption.....		312,500	312,500	312,495	312,495		.1		.1		312,500			.0	2,625	09/20/2021	2FE.....
85235* AA 6	ST LOUIS CNTY CTL 3.79 12/15/2036.....			..	03/15/2018.	Paydown.....		140,644	140,644	140,644	140,644				.0		140,644			.0	889	12/15/2036	1.....
855541 AC 2	STARM 2007-S1 3A1 SEQ CSTR 01/25/2037.....			..	03/25/2018.	MBS Paydown.....		456,220	456,220	421,703	419,104		13,447		13,447		456,220			.0	2,260	01/25/2037	1FM.....
855541 AC 2	STARM 2007-S1 3A1 SEQ CSTR 01/25/2037.....			..	03/25/2018.	Pass-Through Loss.....			23,444						.0		(213)		.213	.213		01/25/2037	1FM.....
86212V AA 2	STR 2016-1A A1 ABS SNR 3.96 10/20/2046.....			..	03/20/2018.	MBS Paydown.....		47,709	47,709	47,684	47,686		.0		.0		47,709			.0	315	10/20/2046	1FE.....
86213B AA 5	STR 2014-1A A1 ABS 4.21 04/20/2044.....			..	03/20/2018.	MBS Paydown.....		4,375	4,375	4,375	4,375				.0		4,375			.0	.31	04/20/2044	1FE.....
86213C AA 3	STR 2015-1A A1 ABS SNR 3.75 04/20/2045.....			..	03/20/2018.	MBS Paydown.....		10,375	10,375	10,389	10,384		(.0)		(.0)		10,375			.0	.65	04/20/2045	1FE.....
86213C AB 1	STR 2015-1A A2 ABS SNR 4.17 04/20/2045.....			..	03/20/2018.	MBS Paydown.....		26,250	26,250	26,119	26,145		.2		.2		26,250			.0	182	04/20/2045	1FE.....
863222 ZZ 1	STRIPES 2013 1 LIBOR + 350 4/5/2023.....			..	03/20/2018.	Partial Call.....		408,048	408,048	411,320	408,043		.6		.6		408,048			.0	3,525	04/05/2023	2FE.....
863572 LV 3	SASC 1996-4 A SEQ CSTR 09/25/2031.....			..	03/25/2018.	MBS Paydown.....		9,679	9,679	9,074	9,175		.351		.351		9,679			.0	137	09/25/2031	1FM.....
863576 EQ 3	SASC 2006-OW1 A4 SEQ FLT 12/25/2035.....			..	03/25/2018.	MBS Paydown.....		418,594	418,594	277,891	375,061		13,009		13,009		418,594			.0	1,123	12/25/2035	1FM.....
863579 C3 0	SARM 2005-21 6A3 SEQ SSNR FLT 11/25/2035.....			..	03/25/2018.	MBS Paydown.....		841,825	841,825	738,737	726,374		99,078		99,078		841,825			.0	3,668	11/25/2035	1FM.....
863579 C3 0	SARM 2005-21 6A3 SEQ SSNR FLT 11/25/2035.....			..	03/25/2018.	Pass-Through Loss.....			9,311	5,498					.0		5,446		(5,446)	(5,446)		11/25/2035	1FM.....

SCHEDULE D - PART 4

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

QE05.31

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
											11	12	13	14	15							
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
863579 J9 0	SARM 2005-22 1A4 SEQ SSNR FLT 12/25/2035.....			03/25/2018.	MBS Paydown.....		49,954	49,954	44,996	47,027		731		731		49,954			.0	240	12/25/2035	2FM.....
863579 J9 0	SARM 2005-22 1A4 SEQ SSNR FLT 12/25/2035.....			03/25/2018.	Pass-Through Loss.....			17,298				3,640		3,640					.0		12/25/2035	2FM.....
863579 RP 5	SARM 2005-11 1A1 SEQ SSNR FLT 05/25/2035.....			03/25/2018.	MBS Paydown.....		91,949	91,949	80,686	80,253		(650)		(650)		91,949			.0	300	05/25/2035	1FM.....
863579 SU 3	SARM 2005-12 3A1 SEQ SSNR CSTR 06/25/35.....			03/25/2018.	MBS Paydown.....		80,904	80,904	62,140	62,544		(15,487)		(15,487)		80,904			.0	309	06/25/2035	1FM.....
863579 UL 0	SARM 2005-15 1A1 SEQ SSNR CSTR 07/25/35.....			03/25/2018.	MBS Paydown.....		74,823	74,823	56,963	52,784		3,694		3,694		74,823			.0	527	07/25/2035	1FM.....
863579 UL 0	SARM 2005-15 1A1 SEQ SSNR CSTR 07/25/35.....			03/25/2018.	Pass-Through Loss.....			2,432						.0					.0		07/25/2035	1FM.....
863579 UU 0	SARM 2005-15 4A1 PT SSNR FLT 07/25/2035.....			03/25/2018.	MBS Paydown.....		176,076	176,076	155,074	149,705		(207)		(207)		176,076			.0	988	07/25/2035	1FM.....
863579 UU 0	SARM 2005-15 4A1 PT SSNR FLT 07/25/2035.....			03/25/2018.	Pass-Through Loss.....			751						.0		(15)		15	15		07/25/2035	1FM.....
863579 VH 8	SARM 2005-17 1A1 SEQ SSNR FLT 08/25/2035.....			02/25/2018.	Pass-Through Loss.....			1,253						.0		(111)		111	111		08/25/2035	1FM.....
863579 VH 8	SARM 2005-17 1A1 SEQ SSNR FLT 08/25/2035.....			03/25/2018.	MBS Paydown.....		11,549	11,549	10,905	11,063		(9,453)		(9,453)		11,549			.0	119	08/25/2035	1FM.....
863579 VW 5	SARM 2005-17 5A2 SEQ SSNR CSTR 08/35.....			02/25/2018.	Pass-Through Loss.....			(4,465)	389					.0		(4,142)		4,142	4,142		08/25/2035	1FM.....
863579 VW 5	SARM 2005-17 5A2 SEQ SSNR CSTR 08/35.....			03/25/2018.	MBS Paydown.....		235,476	235,476	164,653	151,307		19,773		19,773		235,476			.0	882	08/25/2035	1FM.....
863579 XR 4	SARM 2005-18 8A1 SEQ SSNR CSTR 09/25/35.....			03/25/2018.	MBS Paydown.....		871,721	871,721	787,552	786,901		16,724		16,724		871,721			.0	5,731	09/25/2035	1FM.....
863579 ZL 5	SARM 2005-20 3A3 SEQ SNR FLT 10/25/2035.....			03/25/2018.	MBS Paydown.....		94,708	94,708	81,543	80,521		(11,251)		(11,251)		94,708			.0	750	10/25/2035	1FM.....
86358E A8 9	SAIL 2006-1 A3 SEQ FLT 01/25/2036.....			03/25/2018.	MBS Paydown.....		243,447	243,447	184,259	237,750		5,038		5,038		243,447			.0	701	01/25/2036	1FM.....
86358R DX 2	SASC 2001-SB1 A5 SEQ 3.375 8/25/31.....			03/25/2018.	MBS Paydown.....		169,260	169,260	151,712	159,986		(1,387)		(1,387)		169,260			.0	849	08/25/2031	1FM.....
86358R XY 8	SASC 2002-AL1 A2 SEQ 3.45 02/25/32.....			03/25/2018.	MBS Paydown.....		235,522	235,522	185,508	199,694		12,506		12,506		235,522			.0	1,378	02/25/2032	2AM.....
86358R XZ 5	SASC 2002-AL1 A3 SEQ 3.45 2/25/32.....			03/25/2018.	MBS Paydown.....		198,251	198,251	178,974	180,690		6,477		6,477		198,251			.0	1,134	02/25/2032	4AM.....
86358R YB 7	SASC 2002-AL1 APO PO 02/25/2032.....			01/25/2018.	Pass-Through Loss.....			4,534	3,200					.0					.0		02/25/2032	1AM.....
86358R YB 7	SASC 2002-AL1 APO PO 02/25/2032.....			03/25/2018.	MBS Paydown.....		30,383	30,383	21,441	25,339		(279)		(279)		30,383			.0		02/25/2032	1AM.....
86359A ME 0	SASC 2003-AL1 A SEQ 3.3565 4/25/31.....			03/25/2018.	MBS Paydown.....		60,950	60,950	53,149	54,655		3,081		3,081		60,950			.0	348	04/25/2031	1AM.....
86359A MG 5	SASC 2003-AL1 APO 4/25/31.....			03/25/2018.	MBS Paydown.....		16,807	16,807	11,838	14,304		90		90		16,807			.0		04/25/2031	1AM.....
86359A WR 0	SASC 2003-AL2 A SEQ 3.3565 1/25/2031.....			03/25/2018.	MBS Paydown.....		383,501	383,501	332,818	350,141		(3,407)		(3,407)		383,501			.0	2,213	01/25/2031	1AM.....
86359A WT 6	SASC 2003-AL2 APO 0.00 01/25/2031.....			03/25/2018.	MBS Paydown.....		69,281	69,281	53,866	60,018		414		414		69,281			.0		01/25/2031	3AM.....
86359B 4U 2	SASC 2005-4XS 1A4A SEQ 5.33 03/25/2035.....			03/25/2018.	MBS Paydown.....		319,690	319,690	298,910	312,221		(1,257)		(1,257)		319,690			.0	4,110	03/25/2035	1FM.....
86359B LE 9	SARM 2004-2 4A1 SEQ CSTR 03/25/34.....			03/25/2018.	MBS Paydown.....		85,165	85,165	82,078	81,450		1,729		1,729		85,165			.0	561	03/25/2034	1FM.....
86359B YF 2	SARM 2004-10 4A SEQ SNR FLT 08/25/2034.....			03/25/2018.	MBS Paydown.....		576,585	576,585	578,916	578,788		(562)		(562)		576,585			.0	3,543	08/25/2034	1FM.....
86359F AX 8	SASC 2006-S2 A2 SEQ 5.50 6/25/36.....			03/25/2018.	MBS Paydown.....		16,735	16,735	13,011	2,105		3,896		3,896		16,735			.0	40	06/25/2036	1FM.....
86359L NA 3	SAMI 2005-AR6 2A1 SEQ SSNR FLT 09/25/45.....			03/25/2018.	MBS Paydown.....		124,986	124,986	87,967	97,593		(10,012)		(10,012)		124,986			.0	492	09/25/2045	1FM.....
86359Y AG 6	SASC 2006-BC1 A5 SEQ FLT 03/25/2036.....			03/25/2018.	MBS Paydown.....		276,652	276,652	196,423	253,647		183		183		276,652			.0	866	03/25/2036	1FM.....
86360B AG 3	SARM 2006-4 4A1 PT SSNR FLT 05/25/2036.....			02/25/2018.	MBS Paydown.....		21,945	21,945	17,664	17,517		(17,514)		(17,514)		21,945			.0	106	05/25/2036	1FM.....
86360B AG 3	SARM 2006-4 4A1 PT SSNR FLT 05/25/2036.....			03/25/2018.	Pass-Through Loss.....			97				(9,587)		(9,587)		(39)		39	39		05/25/2036	1FM.....
86360B AJ 7	SARM 2006-4 5A1 SEQ SSNR CSTR 05/25/2036.....			03/25/2018.	MBS Paydown.....		43,326	43,326	36,137	34,178		(2,686)		(2,686)		43,326			.0	296	05/25/2036	1FM.....
86360B AJ 7	SARM 2006-4 5A1 SEQ SSNR CSTR 05/25/2036.....			03/25/2018.	Pass-Through Loss.....			10,069						.0		(20)		20	20		05/25/2036	1FM.....
863619 AB 8	SASC 2007-OSI A2 SEQ FLT 06/25/2037.....			03/25/2018.	MBS Paydown.....		172,239	172,239	162,766	172,239				.0		172,239			.0	358	06/25/2037	1FM.....
866100 ZZ 6	SUMMIT COMPANIES L+625 09/01/2022 MD.....			01/02/2018.	Paydown.....		10,889	10,889	10,889	10,889		.0		.0		10,889			.0		09/01/2022	2FE.....
86787E AM 9	SUNTRUST BANKS 7.25 03/15/2018.....			03/15/2018.	Maturity.....		7,000,000	7,000,000	7,241,381	7,010,210		(10,210)		(10,210)		7,000,000			.0	253,750	03/15/2018	2FE.....
86787E AM 9	SUNTRUST BANKS 7.25 03/15/2018.....			03/15/2018.	Maturity.....		2,000,000	2,000,000	1,986,860	1,999,627		373		373		2,000,000			.0	72,500	03/15/2018	2FE.....
86909# AA 5	SUSQUEHANNA CTL 5.73 12/23/2036.....			03/23/2018.	Paydown.....		23,076	23,076	23,076	23,076				.0		23,076			.0	221	12/23/2036	1.....
87151Q AB 2	SYMETRA FINL 8.3/VR 10/15/2037.....			01/15/2018.	Call.....		2,500,000	2,500,000	2,496,600	2,497,377		2,623		2,623		2,500,000			.0	35,366	10/15/2037	2FE.....

SCHEDULE D - PART 4

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

QE05.32

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
											11	12	13	14	15							
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
87155M AA 9	SYMP 2007-5A A1 CLO FLT 01/15/2024.....			01/15/2018.	MBS Paydown.....		1,244,600	1,244,600	1,217,763	1,253,097		21		21		1,244,600			.0	6,709	01/15/2024	1FE.....
87244B AA 6	TGIF 2017-1A A2 ABS SNR 6.202 04/30/2047.....			01/30/2018.	MBS Paydown.....		73,750	73,750	73,598	73,610		2		2		73,750			.0		04/30/2047	2AM.....
87266H AA 6	TFINS 2016-1A A CDO SNR FLT 01/20/2038.....			01/20/2018.	MBS Paydown.....		792,878	792,878	711,608	723,999		64,514		64,514		792,878			.0	7,479	01/20/2038	1FE.....
87305N AV 0	TTX CO 5.453 01/02/22.....			01/02/2018.	Sinking Fund Redemption.....		590,444	590,444	590,444	576,335				.0		590,444			.0	15,011	01/02/2022	1.....
87305N AW 8	TTX CO A2 5.503 01/02/2022.....			01/02/2018.	Sinking Fund Redemption.....		171,624	171,624	171,624	156,269				.0		171,624			.0	3,860	01/02/2022	1.....
87407A AA 5	TAL 2017-1A A ABS SNR 4.50 04/21/2042.....			03/20/2018.	MBS Paydown.....		196,413	196,413	198,796	198,613		(60)		(60)		196,413			.0	1,441	04/20/2042	1FE.....
87407P AA 8	TAL 2013-1A A ABS SNR 2.83 02/22/2038.....			03/20/2018.	MBS Paydown.....		655,000	655,000	648,824	650,150		245		245		655,000			.0	3,080	02/22/2038	1FE.....
87407P AE 0	TAL 2013-2A A ABS 3.55 11/20/2038.....			03/20/2018.	MBS Paydown.....		430,875	430,875	427,133	427,763		137		137		430,875			.0	2,543	11/20/2038	1FE.....
87407P AJ 9	TAL 2014-1A A ABS SNR 3.51 02/22/2039.....			03/20/2018.	MBS Paydown.....		304,992	304,992	300,319	284,337		169		169		304,992			.0	1,756	02/22/2039	1FE.....
87407P AP 5	TAL 2014-2A A2 ABS SEQ SNR 3.33 05/20/39.....			03/20/2018.	MBS Paydown.....		84,289	84,289	83,953	84,056		13		13		84,289			.0	468	05/20/2039	1FE.....
87407P AR 1	TAL 2014-3A A ABS SNR 3.27 11/21/2039.....			03/20/2018.	MBS Paydown.....		150,000	150,000	149,949	149,964		1		1		150,000			.0	818	11/21/2039	1FE.....
87612E AS 5	TARGET CORP 6.00 01/15/2018.....			01/15/2018.	Maturity.....		9,000,000	9,000,000	8,960,360	8,999,798		202		202		9,000,000			.0	270,000	01/15/2018	1FE.....
87819# AA 2	TD BK MIAMI CTL 3.79 1/15/2038.....			03/15/2018.	Paydown.....		28,173	28,173	28,173	28,173				.0		28,173			.0	186	01/15/2038	1.....
878888 ZZ 2	TECH FUNDING LLC 2013 TL 3.483 2/25/2018.....			02/15/2018.	Maturity.....		665,801	665,801	641,061	664,046		1,755		1,755		665,801			.0	5,797	02/15/2018	3FE.....
881561 LE 2	TMTS 2004-11HE A SEQ FLT 10/25/2035.....			03/25/2018.	MBS Paydown.....		24,559	24,559	19,678	21,628		1,153		1,153		24,559			.0	118	10/25/2035	1FM.....
881561 LR 3	TMTS 2004-19HE A1 SEQ FLT 10/25/2034.....			02/25/2018.	MBS Paydown.....		29,926	29,926	22,033	24,842		4,489		4,489		29,926			.0	118	10/25/2034	1FM.....
881561 VY 7	TMTS 2005-12AL AF4 MEZ SEQ 5.385 07/36.....			03/25/2018.	MBS Paydown.....		143,415	143,415	138,472	138,062		(2,632)		(2,632)		143,415			.0	1,683	07/25/2036	1FM.....
881561 XJ 8	TMTS 2005-14HE AF2 SEQ STP 8/25/2036.....			03/25/2018.	MBS Paydown.....		128,646	128,646	124,787	128,646				.0		128,646			.0	716	08/25/2036	1FM.....
88156E AB 2	TMTS 2006-17HE A2B1 SEQ SNR FLT 01/25/38.....			01/25/2018.	Pass-Through Loss.....			(0)						.0					.0		01/25/2038	1FM.....
88156E AB 2	TMTS 2006-17HE A2B1 SEQ SNR FLT 01/25/38.....			03/25/2018.	MBS Paydown.....		357,247	357,247	308,259	319,404		(45,496)		(45,496)		357,247			.0	901	01/25/2038	1FM.....
88156P AY 7	TMTS 2006-7 2A2 SEQ FLT 08/25/2037.....			03/25/2018.	MBS Paydown.....		205,802	205,802	158,467	200,265		5,203		5,203		205,802			.0	915	08/25/2037	1FM.....
88157V AB 3	TMTS 2007-6ALT A2 SEQ CSTR 08/25/2038.....			03/25/2018.	MBS Paydown.....		21,216	21,216	11,033	13,508		(776)		(776)		21,216			.0	67	08/25/2038	1FM.....
88159T AA 8	TES 2017-2A A ABS SSNR 4.12 02/20/2048.....			02/20/2018.	MBS Paydown.....		186,844	186,844	186,832	186,830		(8)		(8)		186,844			.0	1,390	02/20/2048	1FE.....
88315F AA 9	TMCL 2017-1A A ABS SNR 3.72 05/20/2042.....		C	03/20/2018.	MBS Paydown.....		41,879	41,879	42,049			(4)		(4)		41,879			.0	190	05/20/2042	1FE.....
884903 BB 0	THOMSON REUTERS 6.50 07/15/2018.....			12/28/2017.	Make Whole Call.....		(147,153)							.0					.0	(147,153)	07/15/2018	2FE.....
885220 DX 8	TMST 2003-4 M1 MEZ FLT 09/25/2043.....			03/25/2018.	MBS Paydown.....		55,084	55,084	46,546	47,435		(9,212)		(9,212)		55,084			.0	149	09/25/2043	1FM.....
885220 GK 3	TMST 2004-4 5A SEQ CSTR 12/25/2044.....			03/25/2018.	MBS Paydown.....		25,090	25,090	23,866	22,476		(21,107)		(21,107)		25,090			.0	132	12/25/2044	1FM.....
88522R AB 0	TMST 2006-5 A2 SEQ FLT 10/25/46.....			03/25/2018.	MBS Paydown.....		13,813	13,813	9,150	7,339		(1,404)		(1,404)		13,813			.0	59	10/25/2046	2FM.....
88522R AB 0	TMST 2006-5 A2 SEQ FLT 10/25/46.....			03/25/2018.	Pass-Through Loss.....			107,166	70,987					.0					.0		10/25/2046	2FM.....
88606W AA 0	TBOLT 2017-A A ABS SSNR 4.212 05/17/2032.....			03/15/2018.	MBS Paydown.....		191,964	191,964	191,956	191,957		.0		.0		191,964			.0	1,348	05/17/2032	1FE.....
89054X AB 1	TOPAZ SOLAR FARM 4.875 09/30/2039.....			03/30/2018.	Sinking Fund Redemption.....		78,905	78,905	78,905	78,905				.0		78,905			.0	1,923	09/30/2039	2FE.....
89412L AA 6	TRPE 2005-1A A11 CDO SSNR FLT 11/10/35.....			02/10/2018.	MBS Paydown.....		111,133	111,133	107,070			(10,392)		(10,392)		111,133			.0	505	11/10/2035	1FE.....
89412M AC 0	TRAP 2003-3A A1B CDO SSNR FLT 01/20/2034.....			01/20/2018.	MBS Paydown.....		177,681	177,681	164,355	165,298		11,628		11,628		177,681			.0	2,117	01/20/2034	1FE.....
89412R AB 1	TRAP 2003-5A A1B CDO MEZ FLT 07/15/2034.....			01/15/2018.	MBS Paydown.....		2,335,471	2,335,471	1,943,306	1,991,867		(75,205)		(75,205)		2,335,471			.0	27,139	07/15/2034	1FE.....
89412W AA 2	TRAP 2004-7A A1 CDO SSNR FLT 01/25/2035.....			01/25/2018.	MBS Paydown.....		1,317,624	1,317,624	1,144,892	1,160,425		192,830		192,830		1,317,624			.0	5,985	01/25/2035	1FE.....
89413A AA 9	TRAP 2005-9A A1 CDO SSNR FLT 01/27/2040.....			01/27/2018.	MBS Paydown.....		3,845	3,845	3,422	3,419		(656)		(656)		3,845			.0	17	01/27/2040	1FE.....
89413G AA 6	TRAP 2007-12A A1 CDO SSNR FLT 04/06/2042.....			01/06/2018.	MBS Paydown.....		416,106	416,106	345,888	344,596		59,683		59,683		416,106			.0	1,778	04/06/2042	1FE.....
89655Y AA 4	TRL 2009-1A A ABS 6.657 11/16/2039.....			03/16/2018.	MBS Paydown.....		94,640	94,640	96,710	96,142		(30)		(30)		94,640			.0	1,051	11/16/2039	1FE.....
89656C AA 1	TRL 2010-1A A ABS 5.194 10/16/2040.....			03/16/2018.	MBS Paydown.....		91,878	91,878	95,781	94,804		(43)		(43)		91,878			.0	798	10/16/2040	1FE.....
89656F AA 4	TRL 2012-1A A1 ABS 2.266 01/15/43.....			03/15/2018.	MBS Paydown.....		99,423	99,423	96,075	96,075		246				99,423			.0	385	01/15/2043	1FE.....

SCHEDULE D - PART 4

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

QE05.33

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
			F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	11	12	13	14	15	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designati on or Market Indicator (a)
CUSIP Identification	Description										Unrealized Valuation Increase (Decrease)	Current Year's (Amortizatio n) / Accretion	Current Year's Other- Than- Temporay Impairment Recognize d	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.							
89656F AC 0	TRL 2013-1A A ABS SSNR 3.898 07/15/2043.....	..	03/15/2018.	MBS Paydown.....	.....	207,022	207,022	210,541	210,325	.....	(87)	.....	(87)	.....	207,022	.....	.....	.....	0	1,341	07/15/2043	1FE.....
89679H AA 3	TCF 2017-1A A ABS SNR 3.52 06/20/2042.....	..	03/20/2018.	MBS Paydown.....	.....	60,407	60,407	60,353	.....	.....	4	.....	4	.....	60,407	.....	.....	.....	0	345	06/20/2042	1FE.....
89690E AC 1	TRMF 2011-1A A2 ABS 6.024 07/15/41.....	..	03/15/2018.	MBS Paydown.....	.....	479	479	479	479	.....	.....	.....	.....	0	479	.....	.....	.....	0	7	07/15/2041	1FE.....
89708B AA 1	TROP 2006-5A A1L1 CDO SSNR FLT 07/15/36.....	..	01/15/2018.	MBS Paydown.....	.....	1,435,050	1,435,050	1,265,087	.....	.....	563	.....	563	.....	1,435,050	.....	.....	.....	0	6,048	07/15/2036	1AM.....
898205 AA 7	TFINS 2017-1A A1 CDO SSNR FLT 04/20/2038.....	..	01/20/2018.	MBS Paydown.....	.....	420,167	420,167	407,562	415,847	.....	11,172	.....	11,172	.....	420,167	.....	.....	.....	0	3,565	04/20/2038	1FE.....
898205 AB 5	TFINS 2017-1A A2 CDO SSNR 4.24 04/20/38.....	..	01/20/2018.	MBS Paydown.....	.....	654,271	654,271	654,271	597,481	.....	1,170	.....	1,170	.....	654,271	.....	.....	.....	0	6,346	04/20/2038	1FE.....
90253@ AA 1	UNDER ARMOUR PORTLAND CTL 4.87 02/15/32.....	..	03/15/2018.	Paydown.....	.....	109,090	109,090	110,181	110,115	.....	(12)	.....	(12)	.....	109,090	.....	.....	.....	0	904	02/15/2032	1FE.....
90272* AA 0	UNITED HEALTH CARE CTL 3.50 5/15/2033.....	..	03/15/2018.	Paydown.....	.....	39,805	39,805	39,805	39,805	.....	.....	.....	0	.....	39,805	.....	.....	.....	0	232	05/15/2033	1.....
902752 AA 2	UIRC-GSA V LLC 2015-A 4.71 12/05/2035.....	..	03/05/2018.	Sinking Fund Redemption.....	.....	102,078	102,078	102,078	102,078	.....	(0)	.....	(0)	.....	102,078	.....	.....	.....	0	802	12/05/2035	1.....
902753 AA 0	UIRC-GSA IV LLC 5.00 12/05/2034.....	..	03/05/2018.	Sinking Fund Redemption.....	.....	80,679	80,679	80,679	80,679	.....	.....	.....	0	.....	80,679	.....	.....	.....	0	673	12/05/2034	1.....
903329 AA 8	USCAP 1A A1 CDO SSNR FLT 05/01/2034.....	..	02/01/2018.	MBS Paydown.....	.....	158,861	158,861	139,279	135,826	.....	(19,154)	.....	(19,154)	.....	158,861	.....	.....	.....	0	811	05/01/2034	1FE.....
90332U AE 3	US AIRWAYS PASS-THR 991A 8.36 01/20/19.....	..	01/20/2018.	Sinking Fund Redemption.....	.....	814,196	814,196	832,516	814,196	.....	.....	.....	0	.....	814,196	.....	.....	.....	0	34,033	01/20/2019	2FE.....
90342B AA 1	USCAP 3A A1 CDO SSNR FLT 12/01/2035.....	..	03/01/2018.	MBS Paydown.....	.....	115,615	115,615	100,073	96,086	.....	(8,667)	.....	(8,667)	.....	115,615	.....	.....	.....	0	567	12/01/2035	1FE.....
90342W AA 5	USCAP 2006-5A A1 CDO SSNR FLT 10/10/2040.....	..	01/10/2018.	MBS Paydown.....	.....	20,401	20,401	16,933	17,015	.....	(7,240)	.....	(7,240)	.....	20,401	.....	.....	.....	0	85	10/10/2040	1AM.....
90390K AA 2	USCAP 2A A1 CDO SSNR FLT 08/01/2034.....	..	02/01/2018.	MBS Paydown.....	.....	120,083	120,083	108,635	109,766	.....	(16,741)	.....	(16,741)	.....	120,083	.....	.....	.....	0	594	08/01/2034	1FE.....
907833 AE 7	UNION PACIFIC RR 6.7 02/23/19.....	..	02/23/2018.	Sinking Fund Redemption.....	.....	89,437	89,437	86,097	89,207	.....	76	.....	76	.....	89,437	.....	.....	.....	0	2,996	02/23/2019	1FE.....
90783T AA 8	UNP CO 2004 TRST 04-1 5.404 07/02/2025.....	..	01/02/2018.	Sinking Fund Redemption.....	.....	804,975	804,975	804,975	804,975	.....	.....	.....	0	.....	804,975	.....	.....	.....	0	21,750	07/02/2025	1FE.....
90783X AA 9	UNION PACIFIC RR 6.176 01/02/31.....	..	01/02/2018.	Sinking Fund Redemption.....	.....	186,590	186,590	186,590	186,570	.....	0	.....	0	.....	186,590	.....	.....	.....	0	5,762	01/02/2031	1FE.....
909287 AA 2	UAL 2007 PT TRUST 6.636 07/02/22.....	..	01/02/2018.	Sinking Fund Redemption.....	.....	89,512	89,512	85,690	87,560	.....	1	.....	1	.....	89,512	.....	.....	.....	0	2,970	07/02/2022	3FE.....
909319 AA 3	UNITED AIR 2013-1 A 4.30 08/15/2025.....	..	02/15/2018.	Sinking Fund Redemption.....	.....	174,423	174,423	174,423	174,423	.....	.....	.....	0	.....	174,423	.....	.....	.....	0	3,750	08/15/2025	1FE.....
90932Q AA 4	UNITED AIR 2014-2 A 3.75 09/03/2026.....	..	03/03/2018.	Sinking Fund Redemption.....	.....	112,017	112,017	112,017	112,017	.....	.....	.....	0	.....	112,017	.....	.....	.....	0	2,100	09/03/2026	1FE.....
911312 AH 9	UNITED PARCEL SERV 5.50 01/15/2018.....	..	01/15/2018.	Maturity.....	.....	8,000,000	8,000,000	7,984,160	7,999,921	.....	79	.....	79	.....	8,000,000	.....	.....	.....	0	220,000	01/15/2018	1FE.....
91324P BJ 0	UNITEDHEALTH GRP 6.00 02/15/2018.....	..	02/15/2018.	Maturity.....	.....	10,000,000	10,000,000	9,903,060	9,998,313	.....	1,687	.....	1,687	.....	10,000,000	.....	.....	.....	0	300,000	02/15/2018	1FE.....
91845# AA 2	VERIZON CTL 3.812 05/15/2035.....	..	03/15/2018.	Paydown.....	.....	64,006	64,006	64,006	64,006	.....	.....	.....	0	.....	64,006	.....	.....	.....	0	407	05/15/2035	2.....
91854* AA 4	VZ (IRVING TX) CTL 3.62 08/15/2036.....	..	03/15/2018.	Paydown.....	.....	60,004	60,004	60,004	60,003	.....	.....	.....	0	.....	60,004	.....	.....	.....	0	362	08/15/2036	2.....
91911T AM 5	VALE OVERSEAS 4.375 01/11/2022.....	C	03/28/2018.	Cash Tender.....	.....	12,742,731	12,294,000	12,019,107	12,156,926	.....	7,507	.....	7,507	.....	12,164,433	.....	129,567	129,567	704,445	01/11/2022	2FE.....	
92211M AC 7	VDC 2018-1A A2 ABS SNR 4.072 02/16/2043.....	..	03/15/2018.	MBS Paydown.....	.....	8,333	8,333	8,333	.....	.....	.....	.....	0	.....	8,333	.....	.....	.....	0	27	02/16/2043	1FE.....
92257L AB 6	VCC 2017-1 AFX ABS SSNR 3.00 05/25/2047.....	..	03/25/2018.	MBS Paydown.....	.....	493,736	493,736	493,604	492,726	.....	(3,217)	.....	(3,217)	.....	493,736	.....	.....	.....	0	2,502	05/25/2047	1FE.....
92258N AB 1	VCC 2016-1 AFX ABS SSNR 3.5337 04/25/46.....	..	03/25/2018.	MBS Paydown.....	.....	266,937	266,937	266,937	266,737	.....	(35)	.....	(35)	.....	266,937	.....	.....	.....	0	1,574	04/25/2046	1FE.....
92329X AM 0	VENTR 2014-16A A2RF CLO MEZ 3.403 04/26.....	..	01/15/2018.	MBS Paydown.....	.....	8,000,000	8,000,000	8,000,000	7,996,891	.....	3,109	.....	3,109	.....	8,000,000	.....	.....	.....	0	68,060	04/15/2026	1FE.....
92331L AJ 9	VENTR 2015-22A B1F CLO MEZ SEQ 4.25 1/28.....	..	02/14/2018.	Distribution.....	.....	5,500,000	5,500,000	5,500,000	5,500,000	.....	.....	.....	0	.....	5,500,000	.....	.....	.....	0	77,267	01/15/2028	1FE.....
92535V AA 0	VBTOW 2016-2A A ABS SNR 5.193 10/15/2046.....	..	03/15/2018.	MBS Paydown.....	.....	22,503	22,503	22,502	22,503	.....	.....	.....	0	.....	22,503	.....	.....	.....	0	195	10/15/2046	2AM.....
92565E AB 9	VICI PROPERTIES TL L+225 12/15/2024.....	..	02/06/2018.	Paydown.....	.....	181,818	181,818	182,500	.....	.....	(682)	.....	(682)	.....	181,818	.....	.....	.....	0	678	12/15/2024	3FE.....
92765Y AA 5	VIRGIN AUSTRALIA 2013 1A 5.00 10/23/2023.....	C	01/23/2018.	Sinking Fund Redemption.....	.....	423,265	423,265	423,265	423,265	.....	.....	.....	0	.....	423,265	.....	.....	.....	0	5,291	10/23/2023	2FE.....
92915C AE 4	VOYA 2016-1A A2B CLO MEZ SEQ 3.92 01/27.....	..	02/08/2018.	Distribution.....	.....	1,000,000	1,000,000	1,000,000	1,000,000	.....	.....	.....	0	.....	1,000,000	.....	.....	.....	0	11,760	01/20/2027	1FE.....
92915C AL 8	VOYA 2016-1A B2 CLO MEZ SEQ 5.05 01/27.....	..	02/08/2018.	Distribution.....	.....	3,500,000	3,500,000	3,500,000	3,500,000	.....	.....	.....	0	.....	3,500,000	.....	.....	.....	0	53,025	01/20/2027	1FE.....
929227 4T 0	WAMU 2003-S4 2A1 NAS SNR 5.5 06/25/2033.....	..	03/25/2018.	MBS Paydown.....	.....	71,298	71,298	71,587	71,359	.....	701	.....	701	.....	71,298	.....	.....	.....	0	446	06/25/2033	1FM.....
92922F 3N 6	WAMU 2005-AR12 1A8 SEQ SSNR FLT 10/25/35.....	..	03/25/2018.	MBS Paydown.....	.....	289,839	289,839	273,717	275,258	.....	(2,374)	.....	(2,374)	.....	289,839	.....	.....	.....	0	1,341	10/25/2035	1FM.....
92922F 7C 6	WAMU 2005-AR16 2A1 SEQ SSNR FLT 12/25/35.....	..	02/25/2018.	Pass-Through Loss.....	.....	.....	.....	(12,994)	.....	.....	.....	.....	0	.....	(11,883)	.....	11,883	11,883	.....	12/25/2035	1FM.....	
92922F 7C 6	WAMU 2005-AR16 2A1 SEQ SSNR FLT 12/25/35.....	..	03/25/2018.	MBS Paydown.....	.....	29,827	29,827	25,467	24,856	.....	(1,431)	.....	(1,431)	.....	29,827	.....	.....	.....	0	156	12/25/2035	1FM.....

SCHEDULE D - PART 4

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

QE05.34

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
											11	12	13	14	15							
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
92922F GY 8	WAMU 2003-S11 3A3 SEQ SNR FLT 11/25/2033.....			03/25/2018.	MBS Paydown.....		93,696	93,696	93,902	93,991		(98)		(98)		93,696			.0	256	11/25/2033	1FM.....
92922F J5 8	WAMU 2005-AR6 2A1C SEQ SSUP FLT 04/25/45.....			03/25/2018.	MBS Paydown.....		840,592	840,592	699,005	713,340		47,259		47,259		840,592			.0	2,950	04/25/2045	1FM.....
92925C CC 4	WAMU 2006-AR1 1A1A SEQ SSNR FLT 1/25/46.....			03/25/2018.	MBS Paydown.....		61,375	61,375	49,561	43,445		9,007		9,007		61,375			.0	210	01/25/2046	1FM.....
92925V AF 7	WAMU 2007-HY1 2A3 SEQ SSNR CSTR 02/37.....			03/25/2018.	MBS Paydown.....		420,398	420,398	378,248	382,665		10,345		10,345		420,398			.0	2,405	02/25/2037	1FM.....
92925V AF 7	WAMU 2007-HY1 2A3 SEQ SSNR CSTR 02/37.....			03/25/2018.	Pass-Through Loss.....			(18,221)						.0		(35,064)		35,064	35,064		02/25/2037	1FM.....
92925V AF 7	WAMU 2007-HY1 2A3 SEQ SSNR CSTR 02/37.....			03/31/2018.	Book Value Adjustment.....									.0		35,064		(35,064)	(35,064)		02/25/2037	1FM.....
92935J BC 8	WFRBS 2011-C2 A4 SEQ CSTR 02/15/44.....			03/15/2018.	MBS Paydown.....		279,063	279,063	291,709	283,322		(4,729)		(4,729)		279,063			.0	2,365	02/15/2044	1FM.....
92937W AA 2	WCP ISSUER LLC 3.819 08/15/2020.....			03/15/2018.	Sinking Fund Redemption.....		53,053	53,053	53,053	53,053				.0		53,053			.0	338	08/15/2020	1FE.....
92977Y BW 0	WMLT 2005-B 2A4 SEQ SSNR FLT 10/20/2035.....			01/20/2018.	Pass-Through Loss.....			10						.0					.0		10/20/2035	1FM.....
92977Y BW 0	WMLT 2005-B 2A4 SEQ SSNR FLT 10/20/2035.....			03/20/2018.	MBS Paydown.....		47,634	47,634	44,844	44,589		493		493		47,634			.0	232	10/20/2035	1FM.....
92990G AG 8	WAMU 2007-HY5 2A5 SEQ SSNR FLT 05/25/37.....			03/25/2018.	MBS Paydown.....		558,160	558,160	415,644	401,707		(34,357)		(34,357)		558,160			.0	3,033	05/25/2037	1FM.....
92990G AG 8	WAMU 2007-HY5 2A5 SEQ SSNR FLT 05/25/37.....			03/25/2018.	Pass-Through Loss.....			14,747						.0					.0		05/25/2037	1FM.....
92990G AJ 2	WAMU 2007-HY5 3A1 SEQ SSNR FLT 05/25/37.....			03/25/2018.	MBS Paydown.....		154,358	154,358	140,182	137,975		(843)		(843)		154,358			.0	613	05/25/2037	1FM.....
92990G AJ 2	WAMU 2007-HY5 3A1 SEQ SSNR FLT 05/25/37.....			03/25/2018.	Pass-Through Loss.....			(10,412)						.0		(10,209)		10,209	10,209		05/25/2037	1FM.....
931142 BF 9	WAL-MART STORES 7.55 02/15/2030.....			01/25/2018.	Cash Tender.....		2,896,080	2,000,000	2,869,840	2,778,887		(3,416)		(3,416)		2,775,470		(775,470)	(775,470)	963,191	02/15/2030	1FE.....
93147# AA 3	WALGREENS (MARICOPA) CTL 4.51 10/31/2034.....			03/15/2018.	Paydown.....		32,835	32,835	32,835	32,835				.0		32,835			.0	247	10/31/2034	2.....
933636 AA 0	WAMU 2007-HY4 1A1 SEQ SSNR FLT 04/25/37.....			03/25/2018.	MBS Paydown.....		106,227	106,227	93,927	94,239		494		494		106,227			.0	475	04/25/2037	1FM.....
933636 AA 0	WAMU 2007-HY4 1A1 SEQ SSNR FLT 04/25/37.....			03/25/2018.	Pass-Through Loss.....			1,051						.0					.0		04/25/2037	1FM.....
933636 AG 7	WAMU 2007-HY4 3A1 SEQ SSNR FLT 04/25/37.....			03/25/2018.	MBS Paydown.....		51,529	51,529	48,581	48,504		(3,775)		(3,775)		51,529			.0	271	04/25/2037	1FM.....
933636 AG 7	WAMU 2007-HY4 3A1 SEQ SSNR FLT 04/25/37.....			03/25/2018.	Pass-Through Loss.....			1,349						.0					.0		04/25/2037	1FM.....
933636 AL 6	WAMU 2007-HY4 5A1 SEQ SSNR CSTR 11/25/36.....			03/25/2018.	MBS Paydown.....		128,737	128,737	115,181	115,727		(12,417)		(12,417)		128,737			.0	672	11/25/2036	1FM.....
933636 AL 6	WAMU 2007-HY4 5A1 SEQ SSNR CSTR 11/25/36.....			03/25/2018.	Pass-Through Loss.....			1,748						.0					.0		11/25/2036	1FM.....
93363E AB 1	WAMU 2006-AR10 1A2 SEQ SSNR FLT 09/25/36.....			03/25/2018.	MBS Paydown.....		85,364	85,364	81,496	81,368		(328)		(328)		85,364			.0	448	09/25/2036	1FM.....
93363E AB 1	WAMU 2006-AR10 1A2 SEQ SSNR FLT 09/25/36.....			03/25/2018.	Pass-Through Loss.....			5,527						.0		(67)		67	67		09/25/2036	1FM.....
93363N AB 1	WAMU 2006-AR12 1A2 SEQ SNR FLT 10/25/36.....			03/25/2018.	MBS Paydown.....		78,669	78,669	74,380	74,707		(466)		(466)		78,669			.0	430	10/25/2036	1FM.....
93363N AB 1	WAMU 2006-AR12 1A2 SEQ SNR FLT 10/25/36.....			03/25/2018.	Pass-Through Loss.....			4,885						.0					.0		10/25/2036	1FM.....
93363P AA 8	WAMU 2006-AR14 1A1 SEQ SSNR FLT 11/25/36.....			03/25/2018.	MBS Paydown.....		80,349	80,349	74,810	74,819		921		921		80,349			.0	411	11/25/2036	1FM.....
93363P AA 8	WAMU 2006-AR14 1A1 SEQ SSNR FLT 11/25/36.....			03/25/2018.	Pass-Through Loss.....			(1,903)						.0		(1,780)		1,780	1,780		11/25/2036	1FM.....
93363P AC 4	WAMU 2006-AR14 1A3 SEQ SSNR FLT 11/25/36.....			03/25/2018.	MBS Paydown.....		885,854	885,854	832,113	833,489		(15,248)		(15,248)		885,854			.0	4,535	11/25/2036	1FM.....
93363P AC 4	WAMU 2006-AR14 1A3 SEQ SSNR FLT 11/25/36.....			03/25/2018.	Pass-Through Loss.....			(20,983)						.0		(19,853)		19,853	19,853		11/25/2036	1FM.....
93363P AD 2	WAMU 2006-AR14 1A4 SEQ SSNR FLT 11/25/36.....			03/25/2018.	MBS Paydown.....		13,674	13,674	12,520	12,544		(294)		(294)		13,674			.0	70	11/25/2036	1FM.....
93363P AD 2	WAMU 2006-AR14 1A4 SEQ SSNR FLT 11/25/36.....			03/25/2018.	Pass-Through Loss.....			(324)						.0		(298)		298	298		11/25/2036	1FM.....
935777 ZZ 8	VISTAPHARM TL L+600 12/21/2021 AR.....			03/29/2018.	Paydown.....		10,414	10,414	10,206	5,105		103		103		10,414			.0	105	12/21/2021	2FE.....
936666 ZZ 2	VISUAL EDGE TECH DD L+575 08/31/2023 AR.....			03/29/2018.	Paydown.....		7,239	7,239	7,116	2,649		133		133		7,239			.0	69	08/31/2023	3FE.....
939336 QT 3	WAMMS 2003-MS2 3A5 SEQ 5.0 3/25/18.....			02/25/2018.	MBS Paydown.....		2,072	2,072	2,020	2,064		7		7		2,072			.0	17	03/25/2018	1FM.....
939336 TX 1	WAMMS 2003-MS7 P PO 3/25/2033.....			03/25/2018.	MBS Paydown.....		489	489	313			489		489		489			.0		03/25/2033	1FM.....
939336 X9 9	WAMU 2005-AR1 A2B MEZ SEQ FLT 01/25/2045.....			03/25/2018.	MBS Paydown.....		428,793	428,793	378,410	376,086		15,297		15,297		428,793			.0	1,692	01/25/2045	1FM.....
93934N AR 6	WMALT 2006-5 2CB2 SEQ FLT 07/25/2036.....			03/25/2018.	MBS Paydown.....		10,162	10,162	8,028	4,065		202		202		10,162			.0	32	07/25/2036	1FM.....
93934N AR 6	WMALT 2006-5 2CB2 SEQ FLT 07/25/2036.....			03/25/2018.	Pass-Through Loss.....			3,923	3,099					.0					.0		07/25/2036	1FM.....
940333 ZZ 3	VLS BUYER TL L+600 10/17/2023 AR.....			01/02/2018.	Paydown.....		7,301	7,301	7,116	7,118		183		183		7,301			.0	18	10/17/2023	3FE.....

SCHEDULE D - PART 4

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

QE05.35

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
			F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	11	12	13	14	15	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designati on or Market Indicator (a)
CUSIP Identification	Description										Unrealized Valuation Increase (Decrease)	Current Year's (Amortizatio n) / Accretion	Current Year's Other- Than- Tempor ary Impairment Recognize d	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.							
94353W AA 3	WAAV 2017-1A A ABS SSNR 3.844 11/15/2042.....			03/15/2018.	MBS Paydown.....		172,800	172,800	172,799	172,799		0		0		172,800			0	1,107	11/15/2042	1FE.....
94945P AA 3	WLKRG 2017-AA A ABS SNR 2.82 06/15/33.....			03/15/2018.	MBS Paydown.....		554,736	554,736	554,679	554,684		(0)		(0)		554,736			0	2,452	06/15/2033	1FE.....
949773 AF 2	WFMBS 2007-6 A6 PT SSNR 6.00 05/25/2037.....			03/25/2018.	MBS Paydown.....		418,844	418,844	433,983	424,871		(11,889)		(11,889)		418,844			0	3,954	05/25/2037	3FM.....
949773 AF 2	WFMBS 2007-6 A6 PT SSNR 6.00 05/25/2037.....			03/25/2018.	Pass-Through Loss.....			23,204						0					0		05/25/2037	3FM.....
94980G AR 2	WFHET 2004-2 M4 MEZ FLT 5/25/2034.....			03/25/2018.	MBS Paydown.....		46,798	46,798	32,291	36,256		10,683		10,683		46,798			0	253	10/25/2034	1FM.....
94980M AE 8	WFMBS 2004-P B1 MEZ NAS FLT 09/25/2034.....			03/25/2018.	MBS Paydown.....		257,579	257,579	247,920	257,724		39		39		257,579			0	1,435	09/25/2034	1FM.....
94981S AN 4	WFMBS 2005-16 A10 PAC 5.75 1/25/2036.....			03/25/2018.	MBS Paydown.....		65,458	65,458	66,038	59,549		(414)		(414)		65,458			0	573	01/25/2036	1FM.....
94981S AN 4	WFMBS 2005-16 A10 PAC 5.75 1/25/2036.....			03/25/2018.	Pass-Through Loss.....			1,759	1,775					0					0		01/25/2036	1FM.....
94982A AA 0	WFMBS 2004-Y 1A1 SEQ SNR FLT 11/25/2034.....			03/25/2018.	MBS Paydown.....		186,292	186,292	188,384	188,675		2,700		2,700		186,292			0	724	11/25/2034	1FM.....
949837 BQ 0	WFMBS 2007-10 1A39 PT INV 7/25/2037.....			03/25/2018.	MBS Paydown.....		41,863	41,863	45,108	9,709		779		779		41,863			0	2,086	07/25/2037	1FM.....
949837 BQ 0	WFMBS 2007-10 1A39 PT INV 7/25/2037.....			03/25/2018.	Pass-Through Loss.....			4,624	4,983					0					0		07/25/2037	1FM.....
94983K AE 9	WFMBS 2006-AR2 2A3 SEQ SSNR CSTR 3/36.....			03/25/2018.	MBS Paydown.....		74,531	74,531	57,016	60,665		12,269		12,269		74,531			0	458	03/25/2036	1FM.....
94983Q AN 6	WFMBS 2006-3 APO PO 3/25/2036.....			03/25/2018.	MBS Paydown.....		1,478	1,478	844	394		(1,507)		(1,507)		1,478			0		03/25/2036	1FM.....
94983Q AN 6	WFMBS 2006-3 APO PO 3/25/2036.....			03/25/2018.	Pass-Through Loss.....			25						0					0		03/25/2036	1FM.....
94983T AJ 9	WFMBS 2006-AR6 5A1 SEQ SSNR CSTR 03/36.....			03/25/2018.	MBS Paydown.....		199,426	199,426	176,742	177,565		16,720		16,720		199,426			0	1,027	03/25/2036	1FM.....
94984D AC 8	WFMBS 2006-AR13 A3SEQ SSNR FLT 09/25/36.....			03/25/2018.	MBS Paydown.....		74,461	74,461	69,314	70,011		(3,461)		(3,461)		74,461			0	407	09/25/2036	1FM.....
94984D AC 8	WFMBS 2006-AR13 A3SEQ SSNR FLT 09/25/36.....			03/25/2018.	Pass-Through Loss.....			301	280					0		283		(283)	(283)		09/25/2036	1FM.....
94984F AH 2	WFMBS 2006-11 A8 PT SNR 6.00 09/25/2036.....			03/25/2018.	MBS Paydown.....		11,199	11,199	10,723	10,646		(31)		(31)		11,199			0	117	09/25/2036	3FM.....
94984F AH 2	WFMBS 2006-11 A8 PT SNR 6.00 09/25/2036.....			03/25/2018.	Pass-Through Loss.....			707	677					0		707		(707)	(707)		09/25/2036	3FM.....
94984L AA 4	WFMBS 2006-AR17 A1 SEQ SSNR FLT 10/25/36.....			03/25/2018.	MBS Paydown.....		389,816	389,816	371,511	369,979		796		796		389,816			0	2,596	10/25/2036	1FM.....
94984L AA 4	WFMBS 2006-AR17 A1 SEQ SSNR FLT 10/25/36.....			03/25/2018.	Pass-Through Loss.....			44,326	42,244					0		42,144		(42,144)	(42,144)		10/25/2036	1FM.....
94985A AA 7	WFMBS 2006-AR15 A1 SEQ SSNR CSTR 10/36.....			03/25/2018.	MBS Paydown.....		44,393	44,393	42,950	42,314		(219)		(219)		44,393			0	298	10/25/2036	1FM.....
94985A AA 7	WFMBS 2006-AR15 A1 SEQ SSNR CSTR 10/36.....			03/25/2018.	Pass-Through Loss.....			20,519	6,121					0		6,347		(6,347)	(6,347)		10/25/2036	1FM.....
94986L AJ 3	WFMBS 2007-16 1APO PO 12/28/2037.....			03/25/2018.	MBS Paydown.....		1,234	1,234	991	879		(5,604)		(5,604)		1,234			0		12/28/2037	1FM.....
94986M AA 0	WFMBS 2007-AR10 1A1SEQ SSNR CSTR 1/25/38.....			03/25/2018.	MBS Paydown.....		194,951	194,951	196,048	194,430		38		38		194,951			0	870	01/25/2038	1FM.....
95058X AA 6	WEN 2015-1A A2I ABS SNR 3.371 06/15/2045.....			01/19/2018.	Distribution.....		3,932,010	3,910,000	3,909,609	3,909,765		7		7		3,909,772		22,239	22,239	12,448	06/15/2045	2AM.....
95058X AB 4	WEN 2015-1A A2II ABS SEQ SNR 4.08 06/45.....			03/15/2018.	MBS Paydown.....		42,500	42,500	42,500	42,500				0		42,500			0	434	06/15/2045	2AM.....
95058X AC 2	WEN 2015-1A A23 ABS SEQ SNR 4.497 06/45.....			03/15/2018.	MBS Paydown.....		54,375	54,375	53,917	53,964		10		10		54,375			0	611	06/15/2045	2AM.....
95259# AA 2	WALGREEN CO-W DUNDE IL 6.69 12/15/18.....			03/15/2018.	Paydown.....		56,832	56,832	61,269	57,440		(83)		(83)		56,832			0	635	12/15/2018	2.....
958102 AJ 4	WESTERN DIGITAL 7.375 04/01/2023.....			03/01/2018.	Make Whole Call.....		16,037,085	14,750,000	14,889,875	14,846,837		(4,442)		(4,442)		14,842,395		(92,395)	(92,395)	1,740,340	04/01/2023	2FE.....
96032X AA 5	WESTR 2014-1A A ABS SSNR PT 2.15 12/26.....			03/20/2018.	MBS Paydown.....		336,003	336,003	334,717	333,688		(152)		(152)		336,003			0	1,204	12/20/2026	1FE.....
96033C AA 0	WESTR 2016-1A A ABS SSNR 3.50 12/20/2028.....			03/20/2018.	MBS Paydown.....		606,566	606,566	604,387	604,772		(174)		(174)		606,566			0	3,545	12/20/2028	1FE.....
96033C AB 8	WESTR 2016-1A B ABS MEZ 4.50 12/20/2028.....			03/20/2018.	MBS Paydown.....		373,272	373,272	370,895	371,433		(264)		(264)		373,272			0	2,805	12/20/2028	2AM.....
96033D AA 8	WESTR 2017-1A A ABS SSNR 3.05 12/20/2030.....			03/20/2018.	MBS Paydown.....		553,670	553,670	552,999			52		52		553,670			0	31,702	12/20/2030	1FE.....
96033D AB 6	WESTR 2017-1A B ABS MEZ 4.05 12/20/2030.....			03/20/2018.	MBS Paydown.....		166,101	166,101	165,854	165,836		19		19		166,101			0	1,128	12/20/2030	2AM.....
96033L AA 0	WESTR 2015-2A A ABS SEQ SSNR 3.2 07/28.....			03/20/2018.	MBS Paydown.....		483,126	483,126	482,484	482,383		50		50		483,126			0	2,566	07/20/2028	1FE.....
96038# AA 8	WESTIN ST LOUIS CTL 4.453 07/15/2047.....			03/15/2018.	Paydown.....		8,498	8,498	8,498	8,498				0		8,498			0	63	07/15/2047	1FE.....
96928* CQ 8	WALGREEN-IDAHO FALLS ID 6.66 6/15/2033.....			03/15/2018.	Paydown.....		28,518	28,518	28,518	28,518				0		28,518			0	317	06/15/2033	2.....
96928* CR 6	WALGREEN-CHICAGO 6.66 5/15/2034.....			03/15/2018.	Paydown.....		34,915	34,915	34,915	34,915				0		34,915			0	388	05/15/2034	2.....
96928* CX 3	HD WM BLAIR SER 2010-A 6.19 1/15/2035.....			03/15/2018.	Paydown.....		55,149	55,149	55,704	55,564		(4)		(4)		55,149			0	570	01/15/2035	1.....

SCHEDULE D - PART 4

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

QE05.36

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22	
											11	12	13	14	15								
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)	
96928*	DA	2	F o r e i g n	03/15/2018.	PAYDOWN.....		..152,844	..152,844	..154,490	..153,949				(15)		..152,844			0	1,370	08/15/2031	1.....	
96928*	DE	4		03/25/2018.	PAYDOWN.....		..215,447	..215,447	..217,451	..216,740				(28)		..215,447			0	2,086	01/25/2029	2.....	
96928*	DJ	3		03/15/2018.	PAYDOWN.....		..108,125	..108,125	..108,125	..108,125						0	..108,125			0	947	09/15/2031	1.....
96928*	DZ	7		03/15/2018.	PAYDOWN.....		..117,248	..117,248	..118,326	..117,962				(11)		..117,248			0	1,096	10/15/2029	1.....	
96928*	EN	3		03/15/2018.	PAYDOWN.....		..93,048	..93,048	..94,050	..93,770				(9)		..93,048			0	646	02/15/2034	1.....	
96928*	EZ	6		03/15/2018.	PAYDOWN.....		..69,513	..69,513	..69,513	..69,513						0	..69,513			0	585	09/15/2033	2.....
96928*	FH	5		03/15/2018.	PAYDOWN.....		..209,796	..209,796	..209,796	..209,796						0	..209,796			0	2,161	04/15/2025	2.....
96928*	FK	8		03/15/2018.	PAYDOWN.....		..71,604	..71,604	..71,604	..71,604						0	..71,604			0	709	11/15/2032	1.....
96928*	FQ	5		03/15/2018.	PAYDOWN.....		..97,174	..97,174	..97,174	..97,174						0	..97,174			0	650	09/15/2033	1.....
96928*	FV	4		03/15/2018.	PAYDOWN.....		..48,737	..48,737	..48,737	..48,737						0	..48,737			0	333	09/15/2044	1.....
96928*	FX	0		03/15/2018.	PAYDOWN.....		..179,381	..179,381	..179,381	..179,381						0	..179,381			0	1,200	02/15/2036	1.....
96928*	FY	8		03/15/2018.	PAYDOWN.....		..66,684	..66,684	..66,684	..66,684						0	..66,684			0	502	01/15/2035	2FE.....
96928@	AA	3		03/15/2018.	PAYDOWN.....		..153,359	..153,359	..153,359	..153,359						0	..153,359			0	1,024	06/15/2023	1.....
96930@	AA	9		03/15/2018.	PAYDOWN.....		..52,074	..52,074	..52,074	..52,074						0	..52,074			0	380	08/15/2035	2FE.....
97063Q	AA	0		03/15/2018.	MBS PAYDOWN.....		..112,500	..112,500	..112,404	..112,408				1		..112,500			0	879	08/15/2042	1FE.....	
97652P	AL	5		03/20/2018.	MBS PAYDOWN.....		..165,753	..165,753	..164,717	..164,745				(107)		..165,753			0	735	06/20/2044	1FM.....	
980555	ZZ	2		03/29/2018.	PAYDOWN.....		..1,583	..1,583	..1,559	..1,560				24		..1,583			0	25	12/15/2024	2FE.....	
BL2410	28	2		03/29/2018.	PAYDOWN.....		..7,000	..7,000	..6,965	..6,965				35		..7,000			0	103	04/12/2024	3FE.....	
G0014F	AB	9		03/15/2018.	MBS PAYDOWN.....		..319,674	..319,674	..319,169	..319,708				(20)		..319,674			0	1,866	01/15/2038	1FE.....	
G0620B	AB	4		03/15/2018.	MBS PAYDOWN.....		..69,977	..69,977	..69,977	..69,977						0	..69,977			0	437	12/15/2039	1FE.....
G3600K	AB	2		03/29/2018.	PAYDOWN.....		..8,514	..8,514	..6,626	..3,629						0	..8,514			0	142	06/13/2020	5FE.....
G4301U	AF	1		03/15/2018.	MBS PAYDOWN.....		..240,000	..240,000	..238,467	..238,086				41		..240,000			0	1,600	11/15/2037	1FE.....	
G7256K	AB	0		03/15/2018.	MBS PAYDOWN.....		..166,948	..166,948	..166,848	..166,548				(16)		..166,948			0	1,475	03/15/2042	1FE.....	
P48877	AD	9		01/17/2018.	CS FIRST BOSTON.....		..1,607,798	..1,625,000	..1,612,756	..1,612,794				173		..1,612,829		(5,031)	(5,031)	..4,663	07/17/2029	1FE.....	
P48877	AD	9		01/17/2018.	MBS PAYDOWN.....		..20,833	..20,833	..20,676	..20,677				18		..20,833			0		07/17/2029	1FE.....	
3899999.	Total - Bonds - Industrial and Miscellaneous.....						..705,533,581	..711,152,397	..685,935,896	..607,142,693	126,316	..2,585,121	0	2,711,437	0	..701,921,195	0	(1,814,641)	(1,814,641)	14,122,207	XXX	XXX	
8399997.	Total - Bonds - Part 4.....						..735,404,540	..740,202,446	..715,079,900	..636,235,703	126,316	..2,531,255	0	2,657,571	0	..730,970,876	0	(1,814,273)	(1,814,273)	15,501,934	XXX	XXX	
8399999.	Total - Bonds.....						..735,404,540	..740,202,446	..715,079,900	..636,235,703	126,316	..2,531,255	0	2,657,571	0	..730,970,876	0	(1,814,273)	(1,814,273)	15,501,934	XXX	XXX	
Preferred Stocks - Industrial and Miscellaneous																							
045488	ZZ	9		03/08/2018.	DISTRIBUTION.....		..815,599							0				..815,599	815,599		XXX	P4AZ.....	
8499999.	Total - Preferred Stocks - Industrial and Miscellaneous.....						..815,599	XXX	0	0	0	0	0	0	0	0	0	..815,599	815,599	0	XXX	XXX	
8999997.	Total - Preferred Stocks - Part 4.....						..815,599	XXX	0	0	0	0	0	0	0	0	0	..815,599	815,599	0	XXX	XXX	
8999999.	Total - Preferred Stocks.....						..815,599	XXX	0	0	0	0	0	0	0	0	0	..815,599	815,599	0	XXX	XXX	
Common Stocks - Industrial and Miscellaneous																							
00175N	AC	2		03/31/2018.	DISTRIBUTION OF FUNDS.....		..26,754	XXX						0		..26,754			0		XXX	U.....	
00176K	AC	7		01/31/2018.	DISTRIBUTION OF FUNDS.....		..4,137	XXX						0		..4,137			0		XXX	U.....	
00176M	AC	3		02/28/2018.	DISTRIBUTION OF FUNDS.....		..11,799,505	XXX						0		..11,799,505			0		XXX	U.....	
00176N	AH	0		03/08/2018.	DISTRIBUTION.....	..4,449,200.000	..3,626,098	XXX	3,626,098					0		..3,626,098			0		XXX	U.....	
00177C	AC	4		01/31/2018.	DISTRIBUTION OF FUNDS.....		..118,108	XXX						0		..118,108			0		XXX	U.....	
09075E	10	0		03/08/2018.	MERGER.....	1,750.000	..183,750	XXX	83,961		(10,399)			(10,399)		..83,961		99,789	99,789		XXX	U.....	

SCHEDULE D - PART 4

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

QE05.37

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
											11	12	13	14	15							
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
267475 10 1	DYCOM INDUSTRIES INC.....		..	01/17/2018.	STRATEGAS RESEARCH.....	10,000.000	1,173,992	XXX	754,440	1,114,300	...(359,860)	.....	.....	.....(359,860)	.....	.....754,440	.....	.....419,552	419,552	.....	XXX	L.....
320666 ZZ 6	FIRST MARINER BANK.....		..	03/01/2018.	Stock Merger 442496105.....	62,500.000	1,896,175	XXX	1,250,000	2,285,800	(1,035,800)	.....	.....	.....(1,035,800)	.....	.....1,250,000	.....	.....646,175	646,175	.....	XXX	A.....
522111 ZB 2	LECTRUS CORP WARRANTS.....		..	03/01/2018.	Private Placement.....	48,071.000	.....	XXX	18,333	481	.....	.....	.....	.....0	.....	.....481	.....	.....(481)	(481)	.....	XXX	A.....
629209 30 5	NMI HOLDINGS INC.....		..	01/02/2018.	ISI GROUP.....	59,596.000	1,053,681	XXX	595,960	1,013,132	...(535,172)	.....	.....	.....(535,172)	.....	.....477,960	.....	.....575,721	575,721	.....	XXX	U.....
629209 30 5	NMI HOLDINGS INC.....		..	01/03/2018.	ISI GROUP.....	80,000.000	1,377,024	XXX	800,000	1,360,000	...(718,400)	.....	.....	.....(718,400)	.....	.....641,600	.....	.....735,424	735,424	.....	XXX	U.....
629209 30 5	NMI HOLDINGS INC.....		..	01/04/2018.	ISI GROUP.....	89,337.000	1,526,805	XXX	893,370	1,518,729	...(802,246)	.....	.....	.....(802,246)	.....	.....716,483	.....	.....810,323	810,323	.....	XXX	U.....
682143 10 2	OMEROS CORP.....		..	02/21/2018.	CANTOR FITZGERALD & CO.....	80,890.000	862,445	XXX	1,033,610	1,571,693	...(538,082)	.....	.....	.....(538,082)	.....	.....1,033,610	.....	.....(171,165)	(171,165)	.....	XXX	U.....
682143 10 2	OMEROS CORP.....		..	02/22/2018.	CANTOR FITZGERALD & CO.....	144,000.000	1,338,391	XXX	1,703,545	2,797,920	(1,094,375)	.....	.....	.....(1,094,375)	.....	.....1,703,545	.....	.....(365,153)	(365,153)	.....	XXX	U.....
76117W 10 9	RESOLUTE FOREST PRODUCTS.....		..	01/02/2018.	ISI GROUP.....	57,000.000	645,390	XXX	565,366	629,850	...(360,240)	.....	.....	.....(360,240)	.....	.....269,610	.....	.....375,780	375,780	.....	XXX	L.....
76117W 10 9	RESOLUTE FOREST PRODUCTS.....		..	01/03/2018.	ISI GROUP.....	215,000.000	2,432,303	XXX	2,061,616	2,375,750	(1,358,800)	.....	.....	.....(1,358,800)	.....	.....1,016,950	.....	.....1,415,353	1,415,353	.....	XXX	L.....
76117W 10 9	RESOLUTE FOREST PRODUCTS.....		..	01/04/2018.	ISI GROUP.....	165,000.000	1,856,603	XXX	1,536,269	1,823,250	(1,042,800)	.....	.....	.....(1,042,800)	.....	.....780,450	.....	.....1,076,153	1,076,153	.....	XXX	L.....
76117W 10 9	RESOLUTE FOREST PRODUCTS.....		..	01/05/2018.	ISI GROUP.....	80,000.000	893,307	XXX	733,826	884,000	...(505,600)	.....	.....	.....(505,600)	.....	.....378,400	.....	.....514,907	514,907	.....	XXX	L.....
76117W 10 9	RESOLUTE FOREST PRODUCTS.....		..	01/08/2018.	ISI GROUP.....	105,000.000	1,162,544	XXX	958,585	1,160,250	...(663,600)	.....	.....	.....(663,600)	.....	.....496,650	.....	.....665,894	665,894	.....	XXX	L.....
76117W 10 9	RESOLUTE FOREST PRODUCTS.....		..	01/09/2018.	ISI GROUP.....	60,000.000	665,145	XXX	515,322	663,000	...(379,200)	.....	.....	.....(379,200)	.....	.....283,800	.....	.....381,345	381,345	.....	XXX	L.....
76117W 10 9	RESOLUTE FOREST PRODUCTS.....		..	01/10/2018.	ISI GROUP.....	93,627.000	1,041,501	XXX	702,977	1,034,578	...(591,723)	.....	.....	.....(591,723)	.....	.....442,856	.....	.....598,646	598,646	.....	XXX	L.....
81617J 30 1	SELECT ENERGY SERVICES INC-A.....		..	01/24/2018.	FRIEDMAN BILLINGS RAMSEY.....	834.000	17,511	XXX	11,676	15,212	...(3,536)	.....	.....	.....(3,536)	.....	.....11,676	.....	.....5,835	5,835	.....	XXX	L.....
81617J 40 0	SELECT ENERGY SERVICES INC CL A.....		..	02/15/2018.	Exchanged.....	350,000.000	4,252,500	XXX	7,000,000	6,384,000	(2,131,500)	.....	.....	.....(2,131,500)	.....	.....4,252,500	.....	.....	.....0	.....	XXX	U.....
G5480U 15 3	LIBERTY GLOBAL PLC LILAC SERIES C.....		D	01/02/2018.	Exchanged.....	125,000.000	2,673,750	XXX	2,555,936	2,486,250	69,686	.....	.....	.....69,686	.....	.....2,555,936	.....	.....117,814	117,814	.....	XXX	U.....
9099999.	Total - Common Stocks - Industrial and Miscellaneous.....						..40,627,421	XXX	27,400,891	29,118,195	(12,061,648)	0	0	(12,061,648)	0	32,725,509	0	7,901,912	..7,901,912	0	XXX	XXX
9799997.	Total - Common Stocks - Part 4.....						..40,627,421	XXX	27,400,891	29,118,195	(12,061,648)	0	0	(12,061,648)	0	32,725,509	0	7,901,912	..7,901,912	0	XXX	XXX
9799999.	Total - Common Stocks.....						..40,627,421	XXX	27,400,891	29,118,195	(12,061,648)	0	0	(12,061,648)	0	32,725,509	0	7,901,912	..7,901,912	0	XXX	XXX
9899999.	Total - Preferred and Common Stocks.....						..41,443,020	XXX	27,400,891	29,118,195	(12,061,648)	0	0	(12,061,648)	0	32,725,509	0	8,717,511	..8,717,511	0	XXX	XXX
9999999.	Total - Bonds, Preferred and Common Stocks.....						..776,847,560	XXX	742,480,790	665,353,898	(11,935,332)	..2,531,255	0	(9,404,078)	0	763,696,385	0	6,903,238	..6,903,238	15,501,934	XXX	XXX

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

Statement as of March 31, 2018 of the

GREAT AMERICAN LIFE INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Counterparty Exchange, Clearinghouse or Central	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Options - Hedging Other - Call Options and Warrants																						
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	WELLS FARGO.....	04/17/2017	04/13/2018		2,018,202	2,345.6200	57,716			195,424		195,424	27,188		(14,429)				0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	MORGAN STANLEY.....	05/12/2017	05/11/2018		1,853,756	2,399.0200	47,908			144,605		144,605	18,793		(11,977)				0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	WELLS FARGO.....	06/09/2017	06/08/2018		1,767,107	2,432.3700	47,397			118,004		118,004	9,695		(11,849)				0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	BARCLAYS.....	07/14/2017	07/13/2018		1,811,861	2,443.0200	52,094			135,066		135,066	17,240		(13,023)				0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	WELLS FARGO.....	08/11/2017	08/10/2018		1,849,189	2,474.1400	43,836			118,327		118,327	7,553		(10,959)				0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	WELLS FARGO.....	09/15/2017	09/14/2018		1,338,028	2,492.2900	39,530			87,666		87,666	7,500		(9,882)				0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	WELLS FARGO.....	10/13/2017	10/12/2018		2,479,925	2,553.1400	67,623			117,363		117,363	5,635		(16,906)				0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	BARCLAYS.....	11/10/2017	11/09/2018		1,820,729	2,593.0400	46,644			68,009		68,009	(1,041)		(11,661)				0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	WELLS FARGO.....	12/15/2017	12/14/2018		3,057,615	2,651.3200	101,877			87,932		87,932	5,829		(25,469)				0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	WELLS FARGO.....	01/12/2018	01/11/2019		1,214,640	2,748.2300		42,416		15,877		15,877	(19,469)		(7,069)				0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	WELLS FARGO.....	02/09/2018	02/08/2019		1,836,123	2,685.4900			66,492	48,239		48,239	(12,712)		(5,541)				0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	WELLS FARGO.....	03/09/2018	03/08/2019		1,755,073	2,726.1000		87,151		40,048		40,048	(47,103)						0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CREDIT SUISSE.....	10/07/2016	04/06/2018		6,209,493	2,160.7700	207,168			422,117		422,117	47,520		(34,528)				0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	MERRILL LYNCH.....	10/21/2016	04/20/2018		7,284,703	2,141.3400	242,967			491,701		491,701	53,743		(40,494)				0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	MORGAN STANLEY.....	11/07/2016	05/06/2018		9,383,310	2,085.1800	350,119			635,699		635,699	69,762		(58,353)				0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	BNP PARIBAS NY.....	11/21/2016	05/20/2018		8,273,556	2,181.9000	296,072			562,344		562,344	53,613		(49,345)				0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	BNP PARIBAS NY.....	12/07/2016	06/06/2018		9,266,769	2,212.2300	332,807			612,844		612,844	59,456		(55,468)				0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	BARCLAYS.....	12/21/2016	06/20/2018		7,131,608	2,270.7600	251,627			461,296		461,296	37,472		(41,938)				0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	BNP PARIBAS NY.....	01/09/2017	07/06/2018		6,295,294	2,276.9800	216,508			397,672		397,672	28,742		(36,085)				0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	MORGAN STANLEY.....	01/23/2017	07/20/2018		4,996,882	2,271.3100	172,951			317,816		317,816	21,606		(28,825)				0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	MORGAN STANLEY.....	02/07/2017	08/06/2018		9,628,752	2,292.5600	356,724			641,918		641,918	38,728		(59,454)				0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	WELLS FARGO.....	02/21/2017	08/20/2018		10,114,884	2,351.1600	381,250			639,711		639,711	33,882		(63,542)				0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	BARCLAYS.....	03/07/2017	09/06/2018		7,495,757	2,375.3100	276,944			443,586		443,586	23,655		(46,157)				0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	MORGAN STANLEY.....	03/21/2017	09/20/2018		8,069,798	2,373.4700	294,930			487,473		487,473	23,679		(49,155)				0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	SOCIETE GENERALE.....	04/07/2017	04/06/2018		14,921,653	119.1800	389,380			739,306		739,306	349,949		(97,345)				0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	UBS SECURITIES.....	04/07/2017	04/06/2018		3,499,968	79.0500	82,954			111		111	(72,592)		(20,739)				0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	SOCIETE GENERALE.....	04/07/2017	04/06/2018		16,099,770	806.7000	642,235			2,056,132		2,056,132	65,720		(160,559)				0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	UBS SECURITIES.....	04/07/2017	04/06/2018		1,419,390	429.0900	49,631			67,005		67,005	(13,276)		(12,408)				0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	BARCLAYS.....	04/07/2017	04/06/2018		85,400,080	2,357.4900	1,700,402			3,841,943		3,841,943	439,212		(425,100)				0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	JP MORGAN CHASE.....	04/07/2017	04/06/2018		24,942,972	2,357.4900	613,597			2,616,912		2,616,912	1,368,938		(153,399)				0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	SOCIETE GENERALE.....	04/07/2017	04/06/2018		50,729,429	2,357.4900	1,133,159			2,176,013		2,176,013	418,846		(283,290)				0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	SOCIETE GENERALE.....	04/07/2017	04/06/2018		31,803,859	2,357.4900	608,559			1,142,806		1,142,806	221,052		(152,140)				0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	SOCIETE GENERALE.....	04/07/2017	04/06/2018		112,552,134	2,357.4900	2,362,292			4,492,293		4,492,293	866,487		(590,573)				0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	SOCIETE GENERALE.....	04/07/2017	04/06/2018		55,814,386	2,357.4900	1,234,906			2,366,408		2,366,408	455,793		(308,726)				0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	SOCIETE GENERALE.....	04/07/2017	04/06/2018		48,383,891	2,357.4900	1,278,202			2,530,822		2,530,822	484,531		(319,551)				0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	SOCIETE GENERALE.....	04/07/2017	04/06/2018		57,071,847	2,357.4900	1,610,365			3,238,486		3,238,486	618,170		(402,591)				0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	SOCIETE GENERALE.....	04/07/2017	04/06/2018		80,286,314	2,357.4900	1,952,081			3,802,314		3,802,314	730,043		(488,020)				0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	SOCIETE GENERALE.....	04/07/2017	04/06/2018		115,308,048	2,357.4900	2,923,432			5,746,411		5,746,411	1,101,031		(730,858)				0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	SOCIETE GENERALE.....	04/07/2017	04/06/2018		30,428,092	2,357.4900	753,381			1,471,205		1,471,205	282,440		(188,345)				0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	SOCIETE GENERALE.....	04/07/2017	04/06/2018		56,301,924	2,357.4900	1,320,444			2,554,768		2,554,768	491,174		(330,111)				0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	MORGAN STANLEY.....	04/07/2017	10/06/2018		7,072,470	2,357.4900	261,733			424,422		424,422	22,347		(43,622)				0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	WELLS FARGO.....	04/21/2017	04/20/2018		13,147,246	121.9600	313,697			407,257		407,257	200,320		(78,424)				0002.....

QE06

Statement as of March 31, 2018 of the

GREAT AMERICAN LIFE INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Counterparty Exchange, Clearinghouse or Central	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	MERRILL LYNCH.....	04/21/2017	04/20/2018	.....	...2,077,230	80.9000	42,109	.....	.....	.....366	...	366	(22,891)	.....	.....(10,527)	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CITIBANK.....	04/21/2017	04/20/2018	.....	...11,117,644	806.1400	444,491	.....	.....	.....1,429,367	...	1,429,367	46,289	.....	.....(111,123)	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	UBS SECURITIES.....	04/21/2017	04/20/2018	.....	...1,421,816	431.7800	51,249	.....	.....	.....59,064	...	59,064	(13,110)	.....	.....(12,812)	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	MERRILL LYNCH.....	04/21/2017	04/20/2018	.....	...66,674,959	2,355.8400	1,313,778	.....	.....	.....2,997,615	...	2,997,615	340,158	.....	.....(328,445)	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	SOCIETE GENERALE.....	04/21/2017	04/20/2018	.....	...21,578,813	2,355.8400	552,418	.....	.....	.....1,673,162	...	1,673,162	588,749	.....	.....(138,104)	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	MORGAN STANLEY.....	04/21/2017	04/20/2018	.....	...71,617,536	2,355.8400	1,582,448	.....	.....	.....2,923,413	...	2,923,413	488,484	.....	.....(395,612)	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	MORGAN STANLEY.....	04/21/2017	04/20/2018	.....	...79,391,808	2,355.8400	2,159,638	.....	.....	.....4,123,296	...	4,123,296	660,873	.....	.....(539,909)	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	MORGAN STANLEY.....	04/21/2017	04/20/2018	.....	...29,212,416	2,355.8400	558,548	.....	.....	.....1,013,711	...	1,013,711	173,006	.....	.....(139,637)	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	MORGAN STANLEY.....	04/21/2017	04/20/2018	.....	...86,223,744	2,355.8400	1,806,364	.....	.....	.....3,317,343	...	3,317,343	558,463	.....	.....(451,591)	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	MORGAN STANLEY.....	04/21/2017	04/20/2018	.....	...81,747,648	2,355.8400	1,913,504	.....	.....	.....3,566,031	...	3,566,031	589,678	.....	.....(478,376)	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	MORGAN STANLEY.....	04/21/2017	04/20/2018	.....	...66,905,856	2,355.8400	1,639,368	.....	.....	.....3,074,098	...	3,074,098	504,297	.....	.....(409,842)	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	MORGAN STANLEY.....	04/21/2017	04/20/2018	.....	...89,286,336	2,355.8400	2,262,789	.....	.....	.....4,267,713	...	4,267,713	695,094	.....	.....(565,697)	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	MORGAN STANLEY.....	04/21/2017	10/20/2018	.....	...6,596,352	2,355.8400	254,196	.....	.....	.....415,844	...	415,844	20,908	.....	.....(42,366)	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	WELLS FARGO.....	05/08/2017	05/06/2018	.....	...16,600,348	117.0100	394,402	.....	.....	.....799,351	...	799,351	247,653	.....	.....(98,600)	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	WELLS FARGO.....	05/08/2017	05/06/2018	.....	...2,823,933	78.6700	58,510	.....	.....	.....10,190	...	10,190	(56,494)	.....	.....(14,628)	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CITIBANK.....	05/08/2017	05/06/2018	.....	...11,517,824	821.0000	467,868	.....	.....	.....1,247,060	...	1,247,060	45,667	.....	.....(116,967)	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	UBS SECURITIES.....	05/08/2017	05/06/2018	.....	...1,452,648	432.9900	50,558	.....	.....	.....57,737	...	57,737	(13,923)	.....	.....(12,639)	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CREDIT SUISSE.....	05/08/2017	05/06/2018	.....	...79,266,155	2,399.2900	1,480,734	.....	.....	.....3,561,077	...	3,561,077	417,211	.....	.....(370,183)	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	JP MORGAN CHASE.....	05/08/2017	05/06/2018	.....	...25,187,922	2,399.2900	604,510	.....	.....	.....1,466,161	...	1,466,161	520,037	.....	.....(151,128)	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	MORGAN STANLEY.....	05/08/2017	05/06/2018	.....	...65,740,546	2,399.2900	1,505,197	.....	.....	.....2,682,467	...	2,682,467	341,883	.....	.....(376,299)	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	WELLS FARGO.....	05/08/2017	05/06/2018	.....	...38,841,563	2,399.2900	937,815	.....	.....	.....1,683,791	...	1,683,791	210,606	.....	.....(234,454)	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	MORGAN STANLEY.....	05/08/2017	05/06/2018	.....	...36,469,208	2,399.2900	683,912	.....	.....	.....1,188,740	...	1,188,740	160,284	.....	.....(170,978)	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	MORGAN STANLEY.....	05/08/2017	05/06/2018	.....	...94,532,026	2,399.2900	1,941,404	.....	.....	.....3,410,444	...	3,410,444	449,394	.....	.....(485,351)	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	MORGAN STANLEY.....	05/08/2017	05/06/2018	.....	...53,264,238	2,399.2900	1,152,273	.....	.....	.....2,036,539	...	2,036,539	264,529	.....	.....(288,068)	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	MORGAN STANLEY.....	05/08/2017	05/06/2018	.....	...55,183,670	2,399.2900	1,193,797	.....	.....	.....2,109,928	...	2,109,928	274,061	.....	.....(298,449)	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	MORGAN STANLEY.....	05/08/2017	05/06/2018	.....	...88,053,943	2,399.2900	2,091,320	.....	.....	.....3,742,650	...	3,742,650	471,511	.....	.....(522,830)	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	WELLS FARGO.....	05/08/2017	05/06/2018	.....	...91,888,903	2,399.2900	2,271,859	.....	.....	.....4,099,574	...	4,099,574	507,067	.....	.....(567,965)	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	BARCLAYS.....	05/08/2017	05/06/2018	.....	...45,317,858	2,399.2900	1,168,036	.....	.....	.....2,116,689	...	2,116,689	258,048	.....	.....(292,009)	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	MORGAN STANLEY.....	05/08/2017	05/06/2018	.....	...51,344,806	2,399.2900	1,410,350	.....	.....	.....2,589,271	...	2,589,271	305,173	.....	.....(352,588)	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	SOCIETE GENERALE.....	05/08/2017	11/06/2018	.....	...9,171,424	2,399.2900	351,867	.....	.....	.....556,517	...	556,517	25,633	.....	.....(58,644)	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	SOCIETE GENERALE.....	05/22/2017	05/20/2018	.....	...13,873,419	119.4000	334,635	.....	.....	.....596,040	...	596,040	246,123	.....	.....(83,659)	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	WELLS FARGO.....	05/22/2017	05/20/2018	.....	...2,744,932	78.5100	62,933	.....	.....	.....15,162	...	15,162	(50,469)	.....	.....(15,733)	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	WELLS FARGO.....	05/22/2017	05/20/2018	.....	...10,957,307	815.0000	486,827	.....	.....	.....1,276,906	...	1,276,906	55,752	.....	.....(121,707)	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	UBS SECURITIES.....	05/22/2017	05/20/2018	.....	...1,172,803	431.3400	43,966	.....	.....	.....52,363	...	52,363	(10,254)	.....	.....(10,991)	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	MERRILL LYNCH.....	05/22/2017	05/20/2018	.....	...71,552,594	2,381.7300	1,488,895	.....	.....	.....3,248,166	...	3,248,166	404,486	.....	.....(372,224)	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CITIBANK.....	05/22/2017	05/20/2018	.....	...23,920,046	2,381.7300	617,137	.....	.....	.....1,054,630	...	1,054,630	75,783	.....	.....(154,284)	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	BARCLAYS.....	05/22/2017	05/20/2018	.....	...53,042,057	2,381.7300	1,252,041	.....	.....	.....2,127,555	...	2,127,555	264,452	.....	.....(313,010)	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	MERRILL LYNCH.....	05/22/2017	05/20/2018	.....	...23,564,811	2,381.7300	458,982	.....	.....	.....761,891	...	761,891	99,830	.....	.....(114,746)	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	WELLS FARGO.....	05/22/2017	05/20/2018	.....	...62,095,353	2,381.7300	1,329,387	.....	.....	.....2,223,478	...	2,223,478	285,653	.....	.....(332,347)	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	BARCLAYS.....	05/22/2017	05/20/2018	.....	...106,598,009	2,381.7300	2,394,028	.....	.....	.....4,047,000	...	4,047,000	509,860	.....	.....(598,507)	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	BARCLAYS.....	05/22/2017	05/20/2018	.....	...88,021,209	2,381.7300	2,194,867	.....	.....	.....3,755,779	...	3,755,779	458,764	.....	.....(548,717)	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	BARCLAYS.....	05/22/2017	05/20/2018	.....	...73,514,746	2,381.7300	1,896,414	.....	.....	.....3,261,420	...	3,261,420	393,487	.....	.....(474,103)	.....	.....	.....	0002.....

QE06.1

Statement as of March 31, 2018 of the

GREAT AMERICAN LIFE INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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

QE062

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)	Counterparty Exchange, Clearinghouse or Central	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	BARCLAYS.....	05/22/2017	05/20/2018	.....	...47,269,023	...2,381.7300	1,280,497	.....	.....	...2,216,471	...	2,216,471	...262,725	.....	.....(320,124)	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	BARCLAYS.....	05/22/2017	05/20/2018	.....	...41,527,055	...2,381.7300	1,193,995	.....	.....	...2,085,782	...	2,085,782	...241,091	.....	.....(298,499)	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	BARCLAYS.....	05/22/2017	05/20/2018	.....	...48,835,309	...2,381.7300	1,195,801	.....	.....	...2,042,210	...	2,042,210	...250,812	.....	.....(298,950)	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	SOCIETE GENERALE.....	05/22/2017	11/20/2018	.....	...6,378,205	...2,381.7300	251,569	.....	.....	...393,102	...	393,102	...19,723	.....	.....(41,928)	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	WELLS FARGO.....	06/07/2017	06/06/2018	.....	...16,495,242	...123.1000	375,196	.....	.....	...404,253	...	404,253	...174,587	.....	.....(93,799)	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CITIBANK.....	06/07/2017	06/06/2018	.....	...3,078,814	...79.2900	69,117	.....	.....	...14,656	...	14,656	...(45,306)	.....	.....(17,279)	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CITIBANK.....	06/07/2017	06/06/2018	.....	...12,176,660	...831.2800	517,078	.....	.....	...1,162,172	...	1,162,172	...44,649	.....	.....(129,269)	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	UBS SECURITIES.....	06/07/2017	06/06/2018	.....	...2,645,559	...437.0800	96,394	.....	.....	...88,141	...	88,141	...(24,059)	.....	.....(24,099)	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	MERRILL LYNCH.....	06/07/2017	06/06/2018	.....	...77,072,223	...2,429.3300	1,519,662	.....	.....	...3,375,803	...	3,375,803	...570,288	.....	.....(379,915)	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CITIBANK.....	06/07/2017	06/06/2018	.....	...20,248,940	...2,429.3300	490,024	.....	.....	...890,854	...	890,854	...303,032	.....	.....(122,506)	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CITIBANK.....	06/07/2017	06/06/2018	.....	...119,741,621	...2,429.3300	...2,546,320	.....	.....	...3,937,358	...	3,937,358	...509,860	.....	.....(636,580)	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CITIBANK.....	06/07/2017	06/06/2018	.....	...47,187,526	...2,429.3300	...915,263	.....	.....	...1,404,747	...	1,404,747	...186,262	.....	.....(228,816)	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CITIBANK.....	06/07/2017	06/06/2018	.....	...52,193,113	...2,429.3300	...1,170,479	.....	.....	...1,816,527	...	1,816,527	...231,932	.....	.....(292,620)	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CITIBANK.....	06/07/2017	06/06/2018	.....	...68,753,489	...2,429.3300	...1,603,275	.....	.....	...2,497,670	...	2,497,670	...314,868	.....	.....(400,819)	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CITIBANK.....	06/07/2017	06/06/2018	.....	...38,986,131	...2,429.3300	...1,133,156	.....	.....	...1,804,120	...	1,804,120	...207,921	.....	.....(283,289)	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CITIBANK.....	06/07/2017	06/06/2018	.....	...94,451,219	...2,429.3300	...2,328,106	.....	.....	...3,644,926	...	3,644,926	...450,958	.....	.....(582,027)	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CITIBANK.....	06/07/2017	06/06/2018	.....	...58,712,862	...2,429.3300	...1,409,256	.....	.....	...2,199,547	...	2,199,547	...274,935	.....	.....(352,314)	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CITIBANK.....	06/07/2017	06/06/2018	.....	...101,677,444	...2,429.3300	...2,621,323	.....	.....	...4,113,276	...	4,113,276	...501,961	.....	.....(655,331)	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CITIBANK.....	06/07/2017	06/06/2018	.....	...54,834,992	...2,429.3300	...1,481,404	.....	.....	...2,339,435	...	2,339,435	...279,286	.....	.....(370,351)	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	WELLS FARGO.....	06/07/2017	12/06/2018	.....	...9,012,184	...2,429.3300	...366,114	.....	.....	...531,133	...	531,133	...28,147	.....	.....(61,019)	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	WELLS FARGO.....	06/21/2017	06/20/2018	.....	...14,428,804	...118.1800	...352,845	.....	.....	...603,257	...	603,257	...204,154	.....	.....(88,211)	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	WELLS FARGO.....	06/21/2017	06/20/2018	.....	...3,165,865	...81.0600	...69,129	.....	.....	...7,892	...	7,892	...(30,399)	.....	.....(17,282)	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	MORGAN STANLEY.....	06/21/2017	06/20/2018	.....	...10,748,884	...833.9200	...436,957	.....	.....	...995,869	...	995,869	...34,463	.....	.....(109,239)	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	UBS SECURITIES.....	06/21/2017	06/20/2018	.....	...2,464,289	...438.0600	...84,766	.....	.....	...80,386	...	80,386	...(22,877)	.....	.....(21,191)	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	MERRILL LYNCH.....	06/21/2017	06/20/2018	.....	...76,277,069	...2,437.0300	...1,509,591	.....	.....	...3,479,629	...	3,479,629	...630,566	.....	.....(377,398)	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	JP MORGAN CHASE.....	06/21/2017	06/20/2018	.....	...21,766,826	...2,437.0300	...544,171	.....	.....	...648,423	...	648,423	...(5,606)	.....	.....(136,043)	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	JP MORGAN CHASE.....	06/21/2017	06/20/2018	.....	...82,517,570	...2,437.0300	...2,093,748	.....	.....	...3,266,117	...	3,266,117	...365,429	.....	.....(523,437)	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	MORGAN STANLEY.....	06/21/2017	06/20/2018	.....	...45,085,055	...2,437.0300	...1,051,063	.....	.....	...1,602,375	...	1,602,375	...189,508	.....	.....(262,766)	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	MORGAN STANLEY.....	06/21/2017	06/20/2018	.....	...33,387,311	...2,437.0300	...646,561	.....	.....	...972,357	...	972,357	...120,945	.....	.....(161,640)	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	MORGAN STANLEY.....	06/21/2017	06/20/2018	.....	...85,296,050	...2,437.0300	...1,812,797	.....	.....	...2,743,888	...	2,743,888	...333,470	.....	.....(453,199)	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	MORGAN STANLEY.....	06/21/2017	06/20/2018	.....	...61,169,453	...2,437.0300	...1,370,315	.....	.....	...2,082,799	...	2,082,799	...249,307	.....	.....(342,579)	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	JP MORGAN CHASE.....	06/21/2017	06/20/2018	.....	...48,358,483	...2,437.0300	...1,157,851	.....	.....	...1,790,271	...	1,790,271	...205,910	.....	.....(289,463)	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	JP MORGAN CHASE.....	06/21/2017	06/20/2018	.....	...63,915,739	...2,437.0300	...1,557,878	.....	.....	...2,413,210	...	2,413,210	...275,679	.....	.....(389,469)	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	JP MORGAN CHASE.....	06/21/2017	06/20/2018	.....	...67,310,779	...2,437.0300	...1,782,595	.....	.....	...2,785,717	...	2,785,717	...307,396	.....	.....(445,649)	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	JP MORGAN CHASE.....	06/21/2017	06/20/2018	.....	...48,165,618	...2,437.0300	...1,372,812	.....	.....	...2,164,300	...	2,164,300	...230,200	.....	.....(343,203)	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	BARCLAYS.....	06/21/2017	12/20/2018	.....	...8,994,691	...2,437.0300	...362,367	.....	.....	...519,521	...	519,521	...27,878	.....	.....(60,394)	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	BARCLAYS.....	07/07/2017	07/06/2018	.....	...12,765,840	...116.4700	...278,400	.....	.....	...567,397	...	567,397	...158,178	.....	.....(69,600)	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	BNP PARIBAS NY.....	07/07/2017	07/06/2018	.....	...3,003,802	...78.3200	...68,268	.....	.....	...27,865	...	27,865	...(40,126)	.....	.....(17,067)	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	MORGAN STANLEY.....	07/07/2017	07/06/2018	.....	...11,088,165	...824.5800	...501,709	.....	.....	...1,164,738	...	1,164,738	...54,105	.....	.....(125,427)	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	UBS SECURITIES.....	07/07/2017	07/06/2018	.....	...1,791,938	...433.2400	...68,491	.....	.....	...79,099	...	79,099	...(14,906)	.....	.....(17,123)	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	MERRILL LYNCH.....	07/07/2017	07/06/2018	.....	...79,090,190	...2,409.7500	...1,758,873	.....	.....	...3,725,877	...	3,725,877	...613,416	.....	.....(439,718)	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	JP MORGAN CHASE.....	07/07/2017	07/06/2018	.....	...19,718,009	...2,409.7500	...524,499	.....	.....	...923,306	...	923,306	...274,788	.....	.....(131,125)	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	JP MORGAN CHASE.....	07/07/2017	07/06/2018	.....	...64,575,568	...2,409.7500	...1,892,180	.....	.....	...2,923,876	...	2,923,876	...333,566	.....	.....(473,045)	.....	.....	.....	0002.....

SCHEDULE DB - PART A - SECTION 1

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

QE06.3

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)	Counterparty Exchange, Clearinghouse or Central	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	JP MORGAN CHASE.....	07/07/2017	07/06/2018	.....	...74,898,811	...2,409.7500	...2,052,005	.....	.....	...3,140,321	...	...3,140,321	...368,495	.....	.....(513,001)	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	JP MORGAN CHASE.....	07/07/2017	07/06/2018	.....	...94,391,858	...2,409.7500	...2,503,798	.....	.....	...3,815,449	...	...3,815,449	...453,172	.....	.....(625,950)	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	JP MORGAN CHASE.....	07/07/2017	07/06/2018	.....	...63,990,724	...2,409.7500	...1,640,563	.....	.....	...2,489,570	.....	...2,489,570	...299,202	.....	.....(410,141)	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CITIBANK.....	07/07/2017	07/06/2018	.....	...54,108,375	...2,409.7500	...1,341,847	.....	.....	...2,043,215	.....	...2,043,215	...245,506	.....	.....(335,462)	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CITIBANK.....	07/07/2017	07/06/2018	.....	...66,144,541	...2,409.7500	...1,599,162	.....	.....	...2,421,713	.....	...2,421,713	...294,452	.....	.....(399,790)	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CITIBANK.....	07/07/2017	07/06/2018	.....	...70,080,903	...2,409.7500	...1,613,773	.....	.....	...2,430,785	.....	...2,430,785	...299,822	.....	.....(403,443)	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CITIBANK.....	07/07/2017	07/06/2018	.....	...20,994,730	...2,409.7500	...411,923	.....	.....	...613,337	.....	...613,337	...78,275	.....	.....(102,981)	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CITIBANK.....	07/07/2017	07/06/2018	.....	...87,787,635	...2,409.7500	...1,917,685	.....	.....	...2,874,509	.....	...2,874,509	...359,336	.....	.....(479,421)	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	BARCLAYS.....	07/07/2017	01/06/2019	.....	...5,715,808	...2,409.7500	...211,198	.....	.....	...300,840	.....	...300,840	...17,968	.....	.....(35,200)	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	BARCLAYS.....	07/21/2017	07/20/2018	.....	...14,738,004	...118.2400	...355,238	.....	.....	...593,467	.....	...593,467	...193,461	.....	.....(88,809)	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	WELLS FARGO.....	07/21/2017	07/20/2018	.....	...2,235,973	...80.2800	...50,134	.....	.....	...11,302	.....	...11,302	... (22,099)	.....	.....(12,533)	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CITIBANK.....	07/21/2017	07/20/2018	.....	...10,614,891	...846.3800	...429,045	.....	.....	...844,277	.....	...844,277	...34,044	.....	.....(107,261)	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	UBS SECURITIES.....	07/21/2017	07/20/2018	.....	...1,361,643	...438.3900	...51,273	.....	.....	...47,293	.....	...47,293	... (10,751)	.....	.....(12,818)	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CREDIT SUISSE.....	07/21/2017	07/20/2018	.....	...72,171,159	...2,473.4500	...1,377,801	.....	.....	...3,163,455	.....	...3,163,455	...663,139	.....	.....(344,450)	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	BARCLAYS.....	07/21/2017	07/20/2018	.....	...18,570,416	...2,473.4500	...467,974	.....	.....	...441,231	.....	...441,231	... (23,875)	.....	.....(116,994)	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	MORGAN STANLEY.....	07/21/2017	07/20/2018	.....	...18,056,185	...2,473.4500	...338,386	.....	.....	...489,652	.....	...489,652	...54,102	.....	.....(84,596)	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	MORGAN STANLEY.....	07/21/2017	07/20/2018	.....	...78,903,055	...2,473.4500	...1,638,518	.....	.....	...2,393,223	.....	...2,393,223	...256,225	.....	.....(409,630)	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	MORGAN STANLEY.....	07/21/2017	07/20/2018	.....	...63,072,975	...2,473.4500	...1,380,167	.....	.....	...2,024,066	.....	...2,024,066	...213,214	.....	.....(345,042)	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	MORGAN STANLEY.....	07/21/2017	07/20/2018	.....	...64,062,355	...2,473.4500	...1,472,006	.....	.....	...2,167,348	.....	...2,167,348	...224,578	.....	.....(368,002)	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	MORGAN STANLEY.....	07/21/2017	07/20/2018	.....	...35,865,025	...2,473.4500	...944,156	.....	.....	...1,408,485	.....	...1,408,485	...138,003	.....	.....(236,039)	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	MORGAN STANLEY.....	07/21/2017	07/20/2018	.....	...53,426,520	...2,473.4500	...1,263,475	.....	.....	...1,862,838	.....	...1,862,838	...191,417	.....	.....(315,869)	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	MORGAN STANLEY.....	07/21/2017	07/20/2018	.....	...53,673,865	...2,473.4500	...1,485,890	.....	.....	...2,232,073	.....	...2,232,073	...212,675	.....	.....(371,473)	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	MORGAN STANLEY.....	07/21/2017	07/20/2018	.....	...58,373,420	...2,473.4500	...1,418,223	.....	.....	...2,095,356	.....	...2,095,356	...213,234	.....	.....(354,556)	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	MORGAN STANLEY.....	07/21/2017	07/20/2018	.....	...116,252,150	...2,473.4500	...2,921,248	.....	.....	...4,331,075	.....	...4,331,075	...434,488	.....	.....(730,312)	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	MORGAN STANLEY.....	07/21/2017	01/20/2019	.....	...3,957,520	...2,473.4500	...140,279	.....	.....	...192,777	.....	...192,777	...10,951	.....	.....(23,380)	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	WELLS FARGO.....	08/07/2017	08/06/2018	.....	...16,181,529	...119.6500	...374,616	.....	.....	...579,562	.....	...579,562	...210,396	.....	.....(93,654)	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	WELLS FARGO.....	08/07/2017	08/06/2018	.....	...1,984,470	...80.5000	...43,880	.....	.....	...10,371	.....	...10,371	... (17,405)	.....	.....(10,970)	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CITIBANK.....	08/07/2017	08/06/2018	.....	...9,853,990	...847.5400	...405,710	.....	.....	...782,150	.....	...782,150	...37,061	.....	.....(101,427)	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	UBS SECURITIES.....	08/07/2017	08/06/2018	.....	...1,216,820	...438.6700	...45,415	.....	.....	...43,457	.....	...43,457	... (9,335)	.....	.....(11,354)	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	WELLS FARGO.....	08/07/2017	08/06/2018	.....	...98,219,448	...2,476.8300	...1,972,851	.....	.....	...4,085,868	.....	...4,085,868	...786,330	.....	.....(493,213)	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	JP MORGAN CHASE.....	08/07/2017	08/06/2018	.....	...23,467,828	...2,476.8300	...596,083	.....	.....	...811,892	.....	...811,892	...202,792	.....	.....(149,021)	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	MORGAN STANLEY.....	08/07/2017	08/06/2018	.....	...42,106,110	...2,476.8300	...991,342	.....	.....	...1,415,276	.....	...1,415,276	...152,315	.....	.....(247,835)	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	MORGAN STANLEY.....	08/07/2017	08/06/2018	.....	...48,545,868	...2,476.8300	...944,606	.....	.....	...1,324,355	.....	...1,324,355	...150,884	.....	.....(236,152)	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	MORGAN STANLEY.....	08/07/2017	08/06/2018	.....	...69,103,557	...2,476.8300	...1,927,449	.....	.....	...2,812,616	.....	...2,812,616	...281,506	.....	.....(481,862)	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	MORGAN STANLEY.....	08/07/2017	08/06/2018	.....	...123,346,134	...2,476.8300	...2,624,670	.....	.....	...3,715,447	.....	...3,715,447	...411,865	.....	.....(656,167)	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	MORGAN STANLEY.....	08/07/2017	08/06/2018	.....	...63,902,214	...2,476.8300	...1,419,109	.....	.....	...2,014,617	.....	...2,014,617	...220,916	.....	.....(354,777)	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	MORGAN STANLEY.....	08/07/2017	08/06/2018	.....	...66,874,410	...2,476.8300	...1,500,234	.....	.....	...2,131,684	.....	...2,131,684	...233,048	.....	.....(375,058)	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	MORGAN STANLEY.....	08/07/2017	08/06/2018	.....	...59,939,286	...2,476.8300	...1,424,514	.....	.....	...2,035,372	.....	...2,035,372	...218,399	.....	.....(356,128)	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	MORGAN STANLEY.....	08/07/2017	08/06/2018	.....	...52,013,430	...2,476.8300	...1,280,248	.....	.....	...1,837,649	.....	...1,837,649	...194,416	.....	.....(320,062)	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	MORGAN STANLEY.....	08/07/2017	08/06/2018	.....	...85,946,001	...2,476.8300	...2,171,325	.....	.....	...3,124,334	.....	...3,124,334	...327,549	.....	.....(542,831)	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	MORGAN STANLEY.....	08/07/2017	08/06/2018	.....	...108,485,154	...2,476.8300	...2,784,550	.....	.....	...4,017,193	.....	...4,017,193	...417,903	.....	.....(696,138)	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	BARCLAYS.....	08/07/2017	02/06/2019	.....	...8,522,959	...2,476.8300	...304,639	.....	.....	...411,282	...	...411,282	...24,512	.....	.....(50,773)	.....	.....	.....	0002.....

Statement as of March 31, 2018 of the

GREAT AMERICAN LIFE INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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

QE064

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)	Counterparty Exchange, Clearinghouse or Central	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	BARCLAYS.....	08/21/2017	08/20/2018	.....	..15,531,949	122.3000	356,867	.....	.....	.....421,364	...	421,364	170,310	.....	.....(89,217)	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	WELLS FARGO.....	08/21/2017	08/20/2018	.....	..1,665,799	79.1800	38,921	.....	.....	.....14,766	...	14,766	(16,143)	.....	.....(9,730)	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	MORGAN STANLEY.....	08/21/2017	08/20/2018	.....	..8,880,964	829.9900	374,396	.....	.....	.....890,794	.....	.....890,794	41,134	.....	.....(93,599)	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	UBS SECURITIES.....	08/21/2017	08/20/2018	.....	..674,605	435.9000	24,978	.....	.....	.....28,564	.....	.....28,564	(5,282)	.....	.....(6,245)	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	WELLS FARGO.....	08/21/2017	08/20/2018	.....	..74,981,544	...2.425.5500	1,633,763	.....	.....	.....3,401,191	.....	.....3,401,191	608,504	.....	.....(408,441)	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	BARCLAYS.....	08/21/2017	08/20/2018	.....	..19,041,645	...2.425.5500	481,754	.....	.....	.....541,626	.....	.....541,626	(27,574)	.....	.....(120,438)	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	MORGAN STANLEY.....	08/21/2017	08/20/2018	.....	..65,974,960	...2.425.5500	1,471,634	.....	.....	.....2,216,953	.....	.....2,216,953	246,958	.....	.....(367,909)	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	MORGAN STANLEY.....	08/21/2017	08/20/2018	.....	..86,349,580	...2.425.5500	1,823,582	.....	.....	.....2,738,737	.....	.....2,738,737	308,213	.....	.....(455,895)	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	MORGAN STANLEY.....	08/21/2017	08/20/2018	.....	..33,230,035	...2.425.5500	640,259	.....	.....	.....952,794	.....	.....952,794	109,641	.....	.....(160,065)	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	MORGAN STANLEY.....	08/21/2017	08/20/2018	.....	..48,511,000	...2.425.5500	1,071,484	.....	.....	.....1,611,864	.....	.....1,611,864	180,137	.....	.....(267,871)	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	MORGAN STANLEY.....	08/21/2017	08/20/2018	.....	..51,664,215	...2.425.5500	1,268,931	.....	.....	.....1,928,910	.....	.....1,928,910	209,516	.....	.....(317,233)	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	MORGAN STANLEY.....	08/21/2017	08/20/2018	.....	..64,034,520	...2.425.5500	1,627,407	.....	.....	.....2,485,388	.....	.....2,485,388	266,765	.....	.....(406,852)	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	MORGAN STANLEY.....	08/21/2017	08/20/2018	.....	..75,192,050	...2.425.5500	1,928,020	.....	.....	.....2,946,122	.....	.....2,946,122	315,565	.....	.....(482,005)	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	MORGAN STANLEY.....	08/21/2017	08/20/2018	.....	..53,604,655	...2.425.5500	1,443,444	.....	.....	.....2,218,031	.....	.....2,218,031	233,803	.....	.....(360,861)	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	MORGAN STANLEY.....	08/21/2017	08/20/2018	.....	..53,119,545	...2.425.5500	1,246,202	.....	.....	.....1,884,466	.....	.....1,884,466	207,533	.....	.....(311,551)	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	MORGAN STANLEY.....	08/21/2017	08/20/2018	.....	..31,774,705	...2.425.5500	908,409	.....	.....	.....1,406,770	.....	.....1,406,770	145,020	.....	.....(227,102)	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	BARCLAYS.....	08/21/2017	02/20/2019	.....	..6,853,003	...2.425.5500	249,251	.....	.....	.....356,275	.....	.....356,275	20,974	.....	.....(41,542)	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	BARCLAYS.....	09/07/2017	09/06/2018	.....	..14,508,704	126.8100	339,806	.....	.....	.....231,567	.....	.....231,567	100,619	.....	.....(84,952)	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	WELLS FARGO.....	09/07/2017	09/06/2018	.....	..2,503,387	81.2000	56,727	.....	.....	.....14,951	.....	.....14,951	(15,298)	.....	.....(14,182)	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CITIBANK.....	09/07/2017	09/06/2018	.....	..12,068,497	843.6700	498,950	.....	.....	.....1,037,068	.....	.....1,037,068	59,207	.....	.....(124,738)	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	UBS SECURITIES.....	09/07/2017	09/06/2018	.....	..1,408,306	438.5300	50,367	.....	.....	.....54,879	.....	.....54,879	(10,307)	.....	.....(12,592)	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	WELLS FARGO.....	09/07/2017	09/06/2018	.....	..85,173,423	...2.465.5400	1,853,714	.....	.....	.....3,547,860	.....	.....3,547,860	702,493	.....	.....(463,429)	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CITIBANK.....	09/07/2017	09/06/2018	.....	..21,573,322	...2.465.5400	519,917	.....	.....	.....709,806	.....	.....709,806	174,621	.....	.....(129,979)	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	MORGAN STANLEY.....	09/07/2017	09/06/2018	.....	..42,407,288	...2.465.5400	839,948	.....	.....	.....1,132,619	.....	.....1,132,619	141,433	.....	.....(209,987)	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	MORGAN STANLEY.....	09/07/2017	09/06/2018	.....	..41,914,180	...2.465.5400	1,177,832	.....	.....	.....1,637,254	.....	.....1,637,254	186,302	.....	.....(294,458)	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	MORGAN STANLEY.....	09/07/2017	09/06/2018	.....	..55,228,096	...2.465.5400	1,482,526	.....	.....	.....2,050,080	.....	.....2,050,080	237,074	.....	.....(370,632)	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	MORGAN STANLEY.....	09/07/2017	09/06/2018	.....	..113,661,394	...2.465.5400	2,951,977	.....	.....	.....4,070,442	.....	.....4,070,442	475,278	.....	.....(737,994)	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	MORGAN STANLEY.....	09/07/2017	09/06/2018	.....	..82,842,144	...2.465.5400	2,040,669	.....	.....	.....2,802,514	.....	.....2,802,514	331,818	.....	.....(510,167)	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	MORGAN STANLEY.....	09/07/2017	09/06/2018	.....	..117,852,812	...2.465.5400	2,800,325	.....	.....	.....3,829,599	.....	.....3,829,599	458,663	.....	.....(700,081)	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	MORGAN STANLEY.....	09/07/2017	09/06/2018	.....	..89,992,210	...2.465.5400	2,036,124	.....	.....	.....2,772,813	.....	.....2,772,813	336,298	.....	.....(509,031)	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	MORGAN STANLEY.....	09/07/2017	09/06/2018	.....	..81,116,266	...2.465.5400	1,741,535	.....	.....	.....2,361,518	.....	.....2,361,518	290,021	.....	.....(435,384)	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	BARCLAYS.....	09/07/2017	03/06/2019	.....	..5,683,604	...2.465.5400	209,775	.....	.....	.....274,359	.....	.....274,359	10,515	.....	.....(34,963)	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	BNP PARIBAS NY.....	09/21/2017	09/20/2018	.....	..15,153,145	123.6200	316,252	.....	.....	.....355,547	.....	.....355,547	132,402	.....	.....(79,063)	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CITIBANK.....	09/21/2017	09/20/2018	.....	..2,196,720	80.8100	44,581	.....	.....	.....15,684	.....	.....15,684	(14,716)	.....	.....(11,145)	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	MORGAN STANLEY.....	09/21/2017	09/20/2018	.....	..10,015,817	858.2000	386,068	.....	.....	.....720,319	.....	.....720,319	44,644	.....	.....(96,517)	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	UBS SECURITIES.....	09/21/2017	09/20/2018	.....	..809,937	440.6900	28,907	.....	.....	.....29,330	.....	.....29,330	(5,546)	.....	.....(7,227)	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	MERRILL LYNCH.....	09/21/2017	09/20/2018	.....	..79,247,152	...2.508.2400	1,601,220	.....	.....	.....3,035,221	.....	.....3,035,221	594,127	.....	.....(400,305)	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	MORGAN STANLEY.....	09/21/2017	09/20/2018	.....	..22,933,598	...2.508.2400	541,233	.....	.....	.....486,315	.....	.....486,315	(32,342)	.....	.....(135,308)	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	MERRILL LYNCH.....	09/21/2017	09/20/2018	.....	..85,019,920	...2.508.2400	2,027,674	.....	.....	.....2,604,031	.....	.....2,604,031	316,226	.....	.....(506,918)	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	MERRILL LYNCH.....	09/21/2017	09/20/2018	.....	..35,433,682	...2.508.2400	990,579	.....	.....	.....1,299,954	.....	.....1,299,954	147,962	.....	.....(247,645)	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	MORGAN STANLEY.....	09/21/2017	09/20/2018	.....	..31,741,811	...2.508.2400	623,765	.....	.....	.....790,717	.....	.....790,717	100,060	.....	.....(155,941)	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	MORGAN STANLEY.....	09/21/2017	09/20/2018	.....	..75,841,349	...2.508.2400	1,632,792	.....	.....	.....2,084,104	.....	.....2,084,104	258,541	.....	.....(408,198)	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	MERRILL LYNCH.....	09/21/2017	09/20/2018	.....	..83,871,073	...2.508.2400	1,901,966	.....	.....	.....2,437,539	.....	.....2,437,539	298,723	.....	.....(475,491)	.....	.....	.....	0002.....

Statement as of March 31, 2018 of the

GREAT AMERICAN LIFE INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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

QE06.5

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)	Counterparty Exchange, Clearinghouse or Central	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	MERRILL LYNCH.....	09/21/2017	09/20/2018	.....	...69,685,276	...2,508.2400	1,736,131	.....	.....	.....2,242,200	...	2,242,200	268,247	.....	.....(434,033)	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	MERRILL LYNCH.....	09/21/2017	09/20/2018	.....	...105,303,064	...2,508.2400	2,733,084	.....	.....	.....3,549,291	...	3,549,291	418,328	.....	.....(683,271)	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	MERRILL LYNCH.....	09/21/2017	09/20/2018	.....	...42,658,581	...2,508.2400	1,141,875	.....	.....	.....1,489,453	...	1,489,453	173,445	.....	.....(285,469)	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	BARCLAYS.....	09/21/2017	03/20/2019	.....	...7,264,110	...2,508.2400	264,095	.....	.....	.....332,319	...	332,319	12,552	.....	.....(44,016)	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CITIBANK.....	10/09/2017	10/06/2018	.....	...19,946,626	...121.0900	466,174	.....	.....	.....593,133	...	593,133	209,712	.....	.....(116,543)	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	MERRILL LYNCH.....	10/09/2017	10/06/2018	.....	...2,235,666	...80.2500	49,310	.....	.....	.....19,718	...	19,718	(14,487)	.....	.....(12,328)	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CITIBANK.....	10/09/2017	10/06/2018	.....	...11,258,557	...872.2600	454,080	.....	.....	.....679,159	...	679,159	60,365	.....	.....(113,520)	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	UBS SECURITIES.....	10/09/2017	10/06/2018	.....	...911,731	...444.4400	33,697	.....	.....	.....28,471	...	28,471	(5,203)	.....	.....(8,424)	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	MERRILL LYNCH.....	10/09/2017	10/06/2018	.....	...94,328,286	...2,549.3300	1,882,992	.....	.....	.....2,957,109	...	2,957,109	448,282	.....	.....(470,748)	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	JP MORGAN CHASE.....	10/09/2017	10/06/2018	.....	...25,323,252	...2,549.3300	630,549	.....	.....	.....703,380	...	703,380	147,578	.....	.....(157,637)	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	BNP PARIBAS NY.....	10/09/2017	10/06/2018	.....	...96,605,602	...2,549.3300	2,097,840	.....	.....	.....2,493,870	...	2,493,870	322,522	.....	.....(524,460)	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	BNP PARIBAS NY.....	10/09/2017	10/06/2018	.....	...33,804,067	...2,549.3300	669,364	.....	.....	.....793,289	...	793,289	105,262	.....	.....(167,341)	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	BARCLAYS.....	10/09/2017	10/06/2018	.....	...68,795,686	...2,549.3300	1,726,281	.....	.....	.....2,069,788	...	2,069,788	255,002	.....	.....(431,570)	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	BNP PARIBAS NY.....	10/09/2017	10/06/2018	.....	...82,804,340	...2,549.3300	1,894,281	.....	.....	.....2,257,069	...	2,257,069	287,328	.....	.....(473,570)	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	BARCLAYS.....	10/09/2017	10/06/2018	.....	...109,475,447	...2,549.3300	2,629,389	.....	.....	.....3,139,936	...	3,139,936	393,733	.....	.....(657,347)	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	BARCLAYS.....	10/09/2017	10/06/2018	.....	...59,957,063	...2,549.3300	1,477,448	.....	.....	.....1,770,329	...	1,770,329	219,280	.....	.....(369,362)	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	MORGAN STANLEY.....	10/09/2017	10/06/2018	.....	...64,498,049	...2,549.3300	1,755,926	.....	.....	.....2,117,819	...	2,117,819	254,897	.....	.....(438,982)	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	BARCLAYS.....	10/09/2017	10/06/2018	.....	...69,612,460	...2,549.3300	1,979,425	.....	.....	.....2,397,891	...	2,397,891	284,647	.....	.....(494,856)	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	BARCLAYS.....	10/09/2017	10/06/2018	.....	...93,912,304	...2,549.3300	2,457,465	.....	.....	.....2,955,485	...	2,955,485	359,363	.....	.....(614,366)	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	MORGAN STANLEY.....	10/09/2017	04/06/2019	.....	...8,412,789	...2,549.3300	305,396	.....	.....	.....359,867	...	359,867	16,404	.....	.....(50,899)	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	WELLS FARGO.....	10/23/2017	10/20/2018	.....	...14,207,572	...121.6100	305,788	.....	.....	.....403,620	...	403,620	138,344	.....	.....(76,447)	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	WELLS FARGO.....	10/23/2017	10/20/2018	.....	...3,021,651	...80.8200	62,740	.....	.....	.....24,055	...	24,055	(18,234)	.....	.....(15,685)	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	MORGAN STANLEY.....	10/23/2017	10/20/2018	.....	...10,334,655	...881.1100	399,025	.....	.....	.....560,379	...	560,379	55,686	.....	.....(99,756)	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	UBS SECURITIES.....	10/23/2017	10/20/2018	.....	...755,415	...446.2000	27,511	.....	.....	.....22,393	...	22,393	(4,035)	.....	.....(6,878)	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CREDIT SUISSE.....	10/23/2017	10/20/2018	.....	...71,933,808	...2,575.2100	1,437,721	.....	.....	.....2,048,502	...	2,048,502	337,233	.....	.....(359,430)	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	JP MORGAN CHASE.....	10/23/2017	10/20/2018	.....	...19,645,806	...2,575.2100	508,826	.....	.....	.....378,485	...	378,485	(22,942)	.....	.....(127,207)	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CITIBANK.....	10/23/2017	10/20/2018	.....	...55,351,346	...2,575.2100	1,262,983	.....	.....	.....1,427,428	...	1,427,428	190,045	.....	.....(315,746)	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CITIBANK.....	10/23/2017	10/20/2018	.....	...40,149,860	...2,575.2100	811,351	.....	.....	.....912,791	...	912,791	123,995	.....	.....(202,838)	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CITIBANK.....	10/23/2017	10/20/2018	.....	...50,706,727	...2,575.2100	1,108,959	.....	.....	.....1,251,891	...	1,251,891	167,486	.....	.....(277,240)	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CITIBANK.....	10/23/2017	10/20/2018	.....	...66,102,529	...2,575.2100	1,568,620	.....	.....	.....1,776,540	...	1,776,540	235,039	.....	.....(392,155)	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CITIBANK.....	10/23/2017	10/20/2018	.....	...49,254,914	...2,575.2100	1,190,437	.....	.....	.....1,350,287	...	1,350,287	177,942	.....	.....(297,609)	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CITIBANK.....	10/23/2017	10/20/2018	.....	...58,752,944	...2,575.2100	1,459,920	.....	.....	.....1,657,795	...	1,657,795	217,613	.....	.....(364,980)	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CITIBANK.....	10/23/2017	10/20/2018	.....	...61,821,762	...2,575.2100	1,643,484	.....	.....	.....1,874,410	...	1,874,410	242,968	.....	.....(410,871)	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CITIBANK.....	10/23/2017	10/20/2018	.....	...91,475,625	...2,575.2100	2,585,264	.....	.....	.....2,961,063	...	2,961,063	379,222	.....	.....(646,316)	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CITIBANK.....	10/23/2017	10/20/2018	.....	...58,719,471	...2,575.2100	1,511,305	.....	.....	.....1,718,984	...	1,718,984	224,421	.....	.....(377,826)	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CITIBANK.....	10/23/2017	04/20/2019	.....	...7,537,435	...2,575.2100	281,979	.....	.....	.....316,253	...	316,253	17,088	.....	.....(46,997)	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	WELLS FARGO.....	11/07/2017	11/06/2018	.....	...16,131,472	...121.6500	352,731	.....	.....	.....459,123	...	459,123	157,000	.....	.....(68,183)	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	UBS SECURITIES.....	11/07/2017	11/06/2018	.....	...2,615,053	...81.3600	61,069	.....	.....	.....19,465	...	19,465	(13,569)	.....	.....(15,267)	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	MORGAN STANLEY.....	11/07/2017	11/06/2018	.....	...13,561,779	...886.5600	551,001	.....	.....	.....698,126	...	698,126	86,979	.....	.....(137,750)	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	UBS SECURITIES.....	11/07/2017	11/06/2018	.....	...1,029,312	...444.8900	38,217	.....	.....	.....34,051	...	34,051	(5,358)	.....	.....(9,554)	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	MERRILL LYNCH.....	11/07/2017	11/06/2018	.....	...102,963,153	...2,591.1300	2,119,162	.....	.....	.....2,672,667	...	2,672,667	322,022	.....	.....(529,791)	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	JP MORGAN CHASE.....	11/07/2017	11/06/2018	.....	...31,942,344	...2,591.1300	808,141	.....	.....	.....779,454	...	779,454	125,317	.....	.....(202,035)	.....	.....	.....	0002.....

SCHEDULE DB - PART A - SECTION 1

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

QE06.6

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)	Counterparty Exchange, Clearinghouse or Central se	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	MORGAN STANLEY.....	11/07/2017	11/06/2018	.....	..48,195,018	...2,591.1300	1,265,994	.....	.....	.....1,412,255	...	1,412,255	191,565	.....	.....(316,499)	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CREDIT SUISSE.....	11/07/2017	11/06/2018	.....	..45,101,342	...2,591.1300	902,504	.....	.....	.....999,787	...	999,787	138,454	.....	.....(225,626)	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	MORGAN STANLEY.....	11/07/2017	11/06/2018	.....	..64,260,024	...2,591.1300	1,399,072	.....	.....	.....1,546,908	.....	.....1,546,908	214,299	.....	.....(349,768)	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	MORGAN STANLEY.....	11/07/2017	11/06/2018	.....	..52,081,713	...2,591.1300	1,158,448	.....	.....	.....1,281,729	.....	.....1,281,729	177,233	.....	.....(289,612)	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	MORGAN STANLEY.....	11/07/2017	11/06/2018	.....	..62,446,233	...2,591.1300	1,459,597	.....	.....	.....1,619,827	.....	.....1,619,827	222,478	.....	.....(364,899)	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	MORGAN STANLEY.....	11/07/2017	11/06/2018	.....	..98,981,166	...2,591.1300	2,384,223	.....	.....	.....2,645,548	.....	.....2,645,548	363,085	.....	.....(596,056)	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	MORGAN STANLEY.....	11/07/2017	11/06/2018	.....	..55,450,182	...2,591.1300	1,371,402	.....	.....	.....1,525,370	.....	.....1,525,370	208,325	.....	.....(342,851)	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	MORGAN STANLEY.....	11/07/2017	11/06/2018	.....	..50,786,148	...2,591.1300	1,450,678	.....	.....	.....1,627,218	.....	.....1,627,218	218,185	.....	.....(362,670)	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	MORGAN STANLEY.....	11/07/2017	11/06/2018	.....	..52,859,052	...2,591.1300	1,330,778	.....	.....	.....1,481,401	.....	.....1,481,401	201,925	.....	.....(332,694)	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	MORGAN STANLEY.....	11/07/2017	11/06/2018	.....	..19,692,588	...2,591.1300	582,040	.....	.....	.....654,805	.....	.....654,805	87,299	.....	.....(145,510)	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	MORGAN STANLEY.....	11/07/2017	11/06/2018	.....	..54,672,843	...2,591.1300	1,424,550	.....	.....	.....1,588,195	.....	.....1,588,195	215,697	.....	.....(356,137)	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	MORGAN STANLEY.....	11/07/2017	11/06/2018	.....	..61,668,894	...2,591.1300	1,712,034	.....	.....	.....1,915,236	.....	.....1,915,236	258,150	.....	.....(428,009)	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	MORGAN STANLEY.....	11/07/2017	11/06/2018	.....	..66,332,928	...2,591.1300	1,770,604	.....	.....	.....1,977,262	.....	.....1,977,262	267,598	.....	.....(442,651)	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CITIBANK.....	11/07/2017	05/06/2019	.....	..8,236,750	...2,591.1300	311,652	.....	.....	.....340,201	.....	.....340,201	20,483	.....	.....(51,942)	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	SOCIETE GENERALE.....	11/21/2017	11/20/2018	.....	..17,117,692	...121.3100	423,321	.....	.....	.....527,874	.....	.....527,874	182,436	.....	.....(105,830)	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CITIBANK.....	11/21/2017	11/20/2018	.....	..2,971,305	81.9700	73,947	.....	.....	.....19,944	.....	.....19,944	(13,661)	.....	.....(18,487)	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	MORGAN STANLEY.....	11/21/2017	11/20/2018	.....	..12,932,286	883.4900	590,047	.....	.....	.....710,056	.....	.....710,056	103,408	.....	.....(147,512)	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	UBS SECURITIES.....	11/21/2017	11/20/2018	.....	..950,780	449.0600	37,234	.....	.....	.....26,573	.....	.....26,573	(3,577)	.....	.....(9,309)	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	WELLS FARGO.....	11/21/2017	11/20/2018	.....	..80,407,979	...2,582.1400	1,916,047	.....	.....	.....2,297,558	.....	.....2,297,558	396,232	.....	.....(479,012)	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CITIBANK.....	11/21/2017	11/20/2018	.....	..22,823,035	...2,582.1400	682,409	.....	.....	.....526,343	.....	.....526,343	(28,794)	.....	.....(170,602)	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	UBS SECURITIES.....	11/21/2017	11/20/2018	.....	..51,071,760	...2,582.1400	1,189,104	.....	.....	.....1,256,943	.....	.....1,256,943	192,712	.....	.....(297,276)	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	UBS SECURITIES.....	11/21/2017	11/20/2018	.....	..56,855,431	...2,582.1400	1,406,667	.....	.....	.....1,493,115	.....	.....1,493,115	227,025	.....	.....(351,667)	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	UBS SECURITIES.....	11/21/2017	11/20/2018	.....	..80,721,615	...2,582.1400	2,079,829	.....	.....	.....2,207,483	.....	.....2,207,483	335,297	.....	.....(519,957)	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	UBS SECURITIES.....	11/21/2017	11/20/2018	.....	..65,304,592	...2,582.1400	1,759,613	.....	.....	.....1,873,354	.....	.....1,873,354	282,824	.....	.....(439,903)	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	UBS SECURITIES.....	11/21/2017	11/20/2018	.....	..51,789,258	...2,582.1400	1,423,526	.....	.....	.....1,513,120	.....	.....1,513,120	228,898	.....	.....(355,881)	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	UBS SECURITIES.....	11/21/2017	11/20/2018	.....	..49,927,628	...2,582.1400	1,417,698	.....	.....	.....1,511,236	.....	.....1,511,236	227,398	.....	.....(354,424)	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	UBS SECURITIES.....	11/21/2017	11/20/2018	.....	..122,779,527	...2,582.1400	3,600,212	.....	.....	.....3,843,945	.....	.....3,843,945	576,505	.....	.....(900,053)	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	UBS SECURITIES.....	11/21/2017	11/20/2018	.....	..65,397,787	...2,582.1400	1,978,416	.....	.....	.....2,114,589	.....	.....2,114,589	316,405	.....	.....(494,604)	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	UBS SECURITIES.....	11/21/2017	11/20/2018	.....	..55,207,949	...2,582.1400	1,744,879	.....	.....	.....1,868,798	.....	.....1,868,798	278,516	.....	.....(436,220)	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	UBS SECURITIES.....	11/21/2017	11/20/2018	.....	..38,821,505	...2,582.1400	833,595	.....	.....	.....879,407	.....	.....879,407	135,571	.....	.....(208,399)	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	MORGAN STANLEY.....	11/21/2017	05/20/2019	.....	..5,945,132	...2,582.1400	234,639	.....	.....	.....247,060	.....	.....247,060	16,274	.....	.....(39,106)	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	BNP PARIBAS NY.....	12/07/2017	12/06/2018	.....	..18,287,491	...120.0700	412,752	.....	.....	.....610,568	.....	.....610,568	181,050	.....	.....(103,188)	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	WELLS FARGO.....	12/07/2017	12/06/2018	.....	..2,704,487	80.9800	63,454	.....	.....	.....24,674	.....	.....24,674	(12,945)	.....	.....(15,864)	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CITIBANK.....	12/07/2017	12/06/2018	.....	..20,403,305	899.6100	921,269	.....	.....	.....915,475	.....	.....915,475	157,220	.....	.....(230,317)	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	UBS SECURITIES.....	12/07/2017	12/06/2018	.....	..2,107,696	453.6400	81,536	.....	.....	.....48,791	.....	.....48,791	(7,672)	.....	.....(20,384)	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CREDIT SUISSE.....	12/07/2017	12/06/2018	.....	..73,870,910	...2,629.2700	1,711,022	.....	.....	.....1,595,710	.....	.....1,595,710	217,339	.....	.....(427,756)	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	MORGAN STANLEY.....	12/07/2017	12/06/2018	.....	..25,140,652	...2,629.2700	729,079	.....	.....	.....629,882	.....	.....629,882	87,283	.....	.....(182,270)	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	UBS SECURITIES.....	12/07/2017	12/06/2018	.....	..27,566,091	...2,629.2700	573,597	.....	.....	.....533,426	.....	.....533,426	97,274	.....	.....(143,399)	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	UBS SECURITIES.....	12/07/2017	12/06/2018	.....	..64,233,681	...2,629.2700	1,486,091	.....	.....	.....1,383,886	.....	.....1,383,886	252,005	.....	.....(371,523)	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CITIBANK.....	12/07/2017	12/06/2018	.....	..44,430,711	...2,629.2700	1,086,236	.....	.....	.....1,010,227	.....	.....1,010,227	184,350	.....	.....(271,559)	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CITIBANK.....	12/07/2017	12/06/2018	.....	..42,432,931	...2,629.2700	1,099,689	.....	.....	.....1,024,468	.....	.....1,024,468	166,521	.....	.....(274,922)	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CITIBANK.....	12/07/2017	12/06/2018	.....	..67,848,405	...2,629.2700	2,042,727	.....	.....	.....1,913,012	.....	.....1,913,012	345,837	.....	.....(510,682)	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CITIBANK.....	12/07/2017	12/06/2018	.....	..77,321,450	...2,629.2700	2,413,805	.....	.....	.....2,263,669	.....	.....2,263,669	408,503	.....	.....(603,451)	.....	.....	.....	0002.....

Statement as of March 31, 2018 of the

GREAT AMERICAN LIFE INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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

QE06.7

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)	Counterparty Exchange, Clearinghouse or Central se	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CITIBANK.....	12/07/2017	12/06/2018	.....	...152,429,030	...2,629.2700	4,451,816	.....	.....	.....4,163,855	...	4,163,855	754,016	.....	...(1,112,954)	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CITIBANK.....	12/07/2017	12/06/2018	.....	...49,270,844	...2,629.2700	1,324,123	.....	.....	.....1,234,992	...	1,234,992	224,491	.....	...(331,031)	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CITIBANK.....	12/07/2017	12/06/2018	.....	...90,930,521	...2,629.2700	2,550,911	.....	.....	.....2,382,445	...	2,382,445	432,271	.....	...(637,728)	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	BNP PARIBAS NY.....	12/07/2017	06/06/2019	.....	...4,876,867	...2,629.2700	191,141	.....	.....	.....187,645	...	187,645	15,733	.....	...(31,857)	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	MERRILL LYNCH.....	12/21/2017	12/20/2018	.....	...15,550,605	...120.1400	381,840	.....	.....	.....515,583	...	515,583	160,055	.....	...(95,460)	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CITIBANK.....	12/21/2017	12/20/2018	.....	...3,018,918	...79.6300	64,829	.....	.....	.....37,807	...	37,807	(18,160)	.....	...(16,207)	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	WELLS FARGO.....	12/21/2017	12/20/2018	.....	...16,555,833	...916.7100	755,271	.....	.....	.....593,548	...	593,548	140,117	.....	...(188,818)	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	UBS SECURITIES.....	12/21/2017	12/20/2018	.....	...1,055,486	...454.3400	41,144	.....	.....	.....24,617	...	24,617	(3,528)	.....	...(10,286)	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	BARCLAYS.....	12/21/2017	12/20/2018	.....	...72,814,448	...2,679.2500	1,661,885	.....	.....	.....1,237,609	...	1,237,609	225,022	.....	...(415,471)	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	JP MORGAN CHASE.....	12/21/2017	12/20/2018	.....	...21,332,586	...2,679.2500	625,045	.....	.....	.....457,782	...	457,782	(15,212)	.....	...(156,261)	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	SOCIETE GENERALE.....	12/21/2017	12/20/2018	.....	...96,278,937	...2,679.2500	2,836,352	.....	.....	.....2,362,753	...	2,362,753	521,252	.....	...(709,088)	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	WELLS FARGO.....	12/21/2017	12/20/2018	.....	...31,232,366	...2,679.2500	664,340	.....	.....	.....553,972	...	553,972	121,402	.....	...(166,085)	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	SOCIETE GENERALE.....	12/21/2017	12/20/2018	.....	...48,793,173	...2,679.2500	1,537,779	.....	.....	.....1,280,495	...	1,280,495	283,349	.....	...(384,445)	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	SOCIETE GENERALE.....	12/21/2017	12/20/2018	.....	...62,203,529	...2,679.2500	1,890,077	.....	.....	.....1,574,099	...	1,574,099	347,744	.....	...(472,519)	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	SOCIETE GENERALE.....	12/21/2017	12/20/2018	.....	...94,009,597	...2,679.2500	2,659,673	.....	.....	.....2,215,448	...	2,215,448	488,218	.....	...(664,918)	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	SOCIETE GENERALE.....	12/21/2017	12/20/2018	.....	...70,144,118	...2,679.2500	1,883,949	.....	.....	.....1,569,123	...	1,569,123	345,412	.....	...(470,987)	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	SOCIETE GENERALE.....	12/21/2017	12/20/2018	.....	...52,589,235	...2,679.2500	1,360,833	.....	.....	.....1,133,633	...	1,133,633	249,308	.....	...(340,208)	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	SOCIETE GENERALE.....	12/21/2017	12/20/2018	.....	...51,069,809	...2,679.2500	1,258,041	.....	.....	.....1,048,019	...	1,048,019	230,298	.....	...(314,510)	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	WELLS FARGO.....	12/21/2017	12/20/2018	.....	...61,987,804	...2,679.2500	1,446,941	.....	.....	.....1,206,672	...	1,206,672	264,606	.....	...(361,735)	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	WELLS FARGO.....	12/21/2017	06/20/2019	.....	...5,539,970	...2,679.2500	222,405	.....	.....	.....199,652	...	199,652	23,579	.....	...(37,068)	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	WELLS FARGO.....	01/08/2018	01/06/2019	.....	...16,121,519	...125.3300	.....	.....	.....392,329	362,029	...	362,029	35,088	.....	...(65,388)	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	WELLS FARGO.....	01/08/2018	01/06/2019	.....	...2,107,143	...79.2900	.....	.....	.....52,619	29,410	...	29,410	(14,439)	.....	...(8,770)	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	JP MORGAN CHASE.....	01/08/2018	01/06/2019	.....	...19,798,187	...938.5800	.....	.....	.....858,516	527,910	...	527,910	(187,520)	.....	...(143,086)	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	UBS SECURITIES.....	01/08/2018	01/06/2019	.....	...1,097,724	...454.9900	.....	.....	.....43,887	26,083	...	26,083	(10,490)	.....	...(7,315)	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CREDIT SUISSE.....	01/08/2018	01/06/2019	.....	...76,687,496	...2,743.1500	.....	.....	.....1,603,277	813,987	...	813,987	(522,076)	.....	...(267,213)	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	MORGAN STANLEY.....	01/08/2018	01/06/2019	.....	...25,985,523	...2,743.1500	.....	.....	.....763,974	650,606	...	650,606	13,961	.....	...(127,329)	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	BARCLAYS.....	01/08/2018	01/06/2019	.....	...43,218,450	...2,743.1500	.....	.....	.....1,126,013	842,809	...	842,809	(95,534)	.....	...(187,669)	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	BARCLAYS.....	01/08/2018	01/06/2019	.....	...50,143,188	...2,743.1500	.....	.....	.....1,283,946	961,332	...	961,332	(108,623)	.....	...(213,991)	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	MORGAN STANLEY.....	01/08/2018	01/06/2019	.....	...35,231,138	...2,743.1500	.....	.....	.....746,068	559,306	...	559,306	(62,417)	.....	...(124,345)	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	WELLS FARGO.....	01/08/2018	01/06/2019	.....	...48,034,309	...2,743.1500	.....	.....	.....1,072,352	805,632	...	805,632	(87,994)	.....	...(178,725)	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	BARCLAYS.....	01/08/2018	01/06/2019	.....	...58,386,582	...2,743.1500	.....	.....	.....1,758,951	1,311,520	...	1,311,520	(154,272)	.....	...(293,159)	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	WELLS FARGO.....	01/08/2018	01/06/2019	.....	...103,341,900	...2,743.1500	.....	.....	.....2,782,130	2,082,328	...	2,082,328	(236,114)	.....	...(463,688)	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	BARCLAYS.....	01/08/2018	01/06/2019	.....	...119,627,363	...2,743.1500	.....	.....	.....3,354,006	2,505,222	...	2,505,222	(289,783)	.....	...(559,001)	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	BARCLAYS.....	01/08/2018	01/06/2019	.....	...55,973,655	...2,743.1500	.....	.....	.....1,616,883	1,206,810	...	1,206,810	(140,593)	.....	...(269,480)	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	WELLS FARGO.....	01/08/2018	01/06/2019	.....	...50,322,740	...2,743.1500	.....	.....	.....1,206,359	905,426	...	905,426	(99,873)	.....	...(201,060)	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	WELLS FARGO.....	01/08/2018	07/06/2019	.....	...7,333,120	...2,743.1500	.....	.....	.....285,744	230,479	...	230,479	(23,515)	.....	...(31,749)	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	WELLS FARGO.....	01/22/2018	01/20/2019	.....	...13,048,677	...126.4200	.....	.....	.....332,358	272,997	...	272,997	(3,968)	.....	...(55,393)	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	WELLS FARGO.....	01/22/2018	01/20/2019	.....	...2,291,794	...77.4600	.....	.....	.....58,916	44,117	...	44,117	(4,980)	.....	...(9,819)	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	JP MORGAN CHASE.....	01/22/2018	01/20/2019	.....	...17,945,705	...961.5500	.....	.....	.....891,733	344,188	...	344,188	(398,923)	.....	...(148,622)	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	UBS SECURITIES.....	01/22/2018	01/20/2019	.....	...1,175,730	...455.5400	.....	.....	.....48,256	28,324	...	28,324	(11,889)	.....	...(8,043)	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	WELLS FARGO.....	01/22/2018	01/20/2019	.....	...62,032,735	...2,810.3000	.....	.....	.....1,374,949	396,807	...	396,807	(748,984)	.....	...(229,158)	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	SOCIETE GENERALE.....	01/22/2018	01/20/2019	.....	...22,885,274	...2,810.3000	.....	.....	.....654,519	487,643	...	487,643	(57,790)	.....	...(109,086)	.....	.....	.....	0002.....

Statement as of March 31, 2018 of the

GREAT AMERICAN LIFE INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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

QE068

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)	Counterparty Exchange, Clearinghouse or Central	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	BARCLAYS.....	01/22/2018	01/20/2019	.....	...39,533,168	...2,810.3000	.....	.....841,643	.....	.....505,507	...	505,507	(195,862)	.....	.....(140,274)	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	BARCLAYS.....	01/22/2018	01/20/2019	.....	...48,078,672	...2,810.3000	.....	.....1,107,915	.....	.....653,882	...	653,882	(269,380)	.....	.....(184,653)	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	BARCLAYS.....	01/22/2018	01/20/2019	.....	...47,542,142	...2,810.3000	.....	.....1,163,559	.....	.....678,515	...	678,515	(291,117)	.....	.....(193,926)	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	BARCLAYS.....	01/22/2018	01/20/2019	.....	...48,917,116	...2,810.3000	.....	.....1,347,949	.....	.....765,441	...	765,441	(357,850)	.....	.....(224,658)	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	BARCLAYS.....	01/22/2018	01/20/2019	.....	...103,423,114	...2,810.3000	.....	.....2,967,301	.....	.....1,670,135	...	1,670,135	(802,615)	.....	.....(494,550)	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	BARCLAYS.....	01/22/2018	01/20/2019	.....	...51,605,630	...2,810.3000	.....	.....1,537,537	.....	.....858,408	...	858,408	(422,872)	.....	.....(256,256)	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	BARCLAYS.....	01/22/2018	01/20/2019	.....	...56,307,118	...2,810.3000	.....	.....1,738,522	.....	.....963,090	...	963,090	(485,679)	.....	.....(289,754)	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	BARCLAYS.....	01/22/2018	01/20/2019	.....	...51,021,921	...2,810.3000	.....	.....1,405,949	.....	.....765,441	...	765,441	(406,183)	.....	.....(234,325)	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	BARCLAYS.....	01/22/2018	01/20/2019	.....	...55,598,648	...2,810.3000	.....	.....1,466,777	.....	.....841,277	...	841,277	(381,037)	.....	.....(244,463)	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	BARCLAYS.....	01/22/2018	07/20/2019	.....	...5,080,862	...2,810.3000	.....	.....200,772	.....	.....132,941	...	132,941	(45,522)	.....	.....(22,308)	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	BNP PARIBAS NY.....	02/07/2018	02/06/2019	.....	...19,920,990	...125.3800	.....	.....489,366	.....	.....448,959	...	448,959	374	.....	.....(40,780)	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	BNP PARIBAS NY.....	02/07/2018	02/06/2019	.....	...3,629,700	...74.2600	.....	.....102,644	.....	.....103,456	...	103,456	9,366	.....	.....(8,554)	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	JP MORGAN CHASE.....	02/07/2018	02/06/2019	.....	...28,808,507	...922.1500	.....	.....1,297,734	.....	.....1,051,425	...	1,051,425	(138,164)	.....	.....(108,145)	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	UBS SECURITIES.....	02/07/2018	02/06/2019	.....	...2,316,964	...444.7300	.....	.....92,693	.....	.....93,888	...	93,888	8,919	.....	.....(7,724)	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	MERRILL LYNCH.....	02/07/2018	02/06/2019	.....	...83,238,230	...2,695.1400	.....	.....2,118,682	.....	.....1,337,902	...	1,337,902	(604,222)	.....	.....(176,557)	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	SOCIETE GENERALE.....	02/07/2018	02/06/2019	.....	...31,130,448	...2,695.1400	.....	.....940,140	.....	.....939,218	...	939,218	77,424	.....	.....(78,345)	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	SOCIETE GENERALE.....	02/07/2018	02/06/2019	.....	...53,599,074	...2,695.1400	.....	.....1,367,451	.....	.....1,129,172	...	1,129,172	(124,325)	.....	.....(113,954)	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	SOCIETE GENERALE.....	02/07/2018	02/06/2019	.....	...29,453,540	...2,695.1400	.....	.....630,022	.....	.....519,847	...	519,847	(57,673)	.....	.....(52,502)	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	SOCIETE GENERALE.....	02/07/2018	02/06/2019	.....	...108,035,676	...2,695.1400	.....	.....2,535,801	.....	.....2,093,991	...	2,093,991	(230,493)	.....	.....(211,317)	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	SOCIETE GENERALE.....	02/07/2018	02/06/2019	.....	...50,357,227	...2,695.1400	.....	.....1,233,735	.....	.....1,018,764	...	1,018,764	(112,159)	.....	.....(102,811)	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	SOCIETE GENERALE.....	02/07/2018	02/06/2019	.....	...42,333,194	...2,695.1400	.....	.....1,375,953	.....	.....1,132,924	...	1,132,924	(128,366)	.....	.....(114,663)	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	SOCIETE GENERALE.....	02/07/2018	02/06/2019	.....	...63,614,948	...2,695.1400	.....	.....1,749,261	.....	.....1,444,247	...	1,444,247	(159,243)	.....	.....(145,772)	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	SOCIETE GENERALE.....	02/07/2018	02/06/2019	.....	...49,329,314	...2,695.1400	.....	.....1,703,466	.....	.....1,400,750	...	1,400,750	(160,760)	.....	.....(141,955)	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	SOCIETE GENERALE.....	02/07/2018	02/06/2019	.....	...71,152,519	...2,695.1400	.....	.....2,197,034	.....	.....1,810,634	...	1,810,634	(203,314)	.....	.....(183,086)	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	SOCIETE GENERALE.....	02/07/2018	02/06/2019	.....	...91,425,252	...2,695.1400	.....	.....2,604,212	.....	.....2,148,723	...	2,148,723	(238,471)	.....	.....(217,018)	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	SOCIETE GENERALE.....	02/07/2018	02/06/2019	.....	...94,715,735	...2,695.1400	.....	.....2,813,561	.....	.....2,319,075	...	2,319,075	(260,023)	.....	.....(234,463)	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	SOCIETE GENERALE.....	02/07/2018	08/06/2019	.....	...7,293,735	...2,695.1400	.....	.....267,080	.....	.....233,341	...	233,341	(18,901)	.....	.....(14,838)	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	BARCLAYS.....	02/21/2018	02/20/2019	.....	...16,986,982	...126.2400	.....	.....410,411	.....	.....359,070	...	359,070	(17,140)	.....	.....(34,201)	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	UBS SECURITIES.....	02/21/2018	02/20/2019	.....	...4,169,542	...74.1300	.....	.....115,811	.....	.....121,191	...	121,191	15,030	.....	.....(9,651)	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	MORGAN STANLEY.....	02/21/2018	02/20/2019	.....	...26,687,349	...921.8600	.....	.....1,236,431	.....	.....1,003,816	...	1,003,816	(129,579)	.....	.....(103,036)	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	UBS SECURITIES.....	02/21/2018	02/20/2019	.....	...2,362,988	...446.4200	.....	.....95,701	.....	.....91,870	...	91,870	4,144	.....	.....(7,975)	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	WELLS FARGO.....	02/21/2018	02/20/2019	.....	...64,433,747	...2,716.2600	.....	.....1,635,122	.....	.....968,992	...	968,992	(529,870)	.....	.....(136,260)	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	JP MORGAN CHASE.....	02/21/2018	02/20/2019	.....	...27,726,712	...2,716.2600	.....	.....898,345	.....	.....843,527	...	843,527	20,043	.....	.....(74,862)	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	MORGAN STANLEY.....	02/21/2018	02/20/2019	.....	...55,683,330	...2,716.2600	.....	.....1,541,276	.....	.....1,226,182	...	1,226,182	(186,655)	.....	.....(128,440)	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	UBS SECURITIES.....	02/21/2018	02/20/2019	.....	...46,737,771	...2,716.2600	.....	.....1,035,411	.....	.....824,014	...	824,014	(125,113)	.....	.....(86,284)	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CITIBANK.....	02/21/2018	02/20/2019	.....	...57,876,609	...2,716.2600	.....	.....1,355,794	.....	.....1,080,024	...	1,080,024	(162,787)	.....	.....(112,983)	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	MORGAN STANLEY.....	02/21/2018	02/20/2019	.....	...46,991,298	...2,716.2600	.....	.....1,144,468	.....	.....914,981	...	914,981	(134,114)	.....	.....(95,372)	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	MORGAN STANLEY.....	02/21/2018	02/20/2019	.....	...50,250,810	...2,716.2600	.....	.....1,302,663	.....	.....1,038,387	...	1,038,387	(155,720)	.....	.....(108,555)	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	MORGAN STANLEY.....	02/21/2018	02/20/2019	.....	...60,844,224	...2,716.2600	.....	.....1,728,926	.....	.....1,374,493	...	1,374,493	(210,356)	.....	.....(144,077)	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	MORGAN STANLEY.....	02/21/2018	02/20/2019	.....	...98,871,864	...2,716.2600	.....	.....2,931,809	.....	.....2,325,893	...	2,325,893	(361,599)	.....	.....(244,317)	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	MORGAN STANLEY.....	02/21/2018	02/20/2019	.....	...67,906,500	...2,716.2600	.....	.....2,121,605	.....	.....1,684,008	...	1,684,008	(260,796)	.....	.....(176,800)	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	MORGAN STANLEY.....	02/21/2018	02/20/2019	.....	...70,079,508	...2,716.2600	.....	.....2,369,581	.....	.....1,872,784	...	1,872,784	(299,331)	.....	.....(197,465)	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	MORGAN STANLEY.....	02/21/2018	08/20/2019	.....	...4,889,268	...2,716.2600	.....	.....181,340	.....	.....155,385	...	155,385	(15,880)	.....	.....(10,074)	.....	.....	.....	0002.....

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)	Counterparty Exchange, or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	MORGAN STANLEY.....	03/07/2018	03/06/2019	.....	...17,890,909	...126.5300	.....	...438,329	.....	...392,944	...	...392,944	... (45,386)	.....	.....	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	WELLS FARGO.....	03/07/2018	03/06/2019	.....	...5,166,741	...74.2600	.....	...142,054	.....	...144,078	...	...144,078	... 2,024	.....	.....	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	JP MORGAN CHASE.....	03/07/2018	03/06/2019	.....	...25,391,983	...923.9800	.....	...1,224,283	.....	...967,865	...	...967,865	... (256,418)	.....	.....	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	UBS SECURITIES.....	03/07/2018	03/06/2019	.....	...2,394,204	...448.0500	.....	...100,751	.....	...91,835	...	...91,835	... (8,916)	.....	.....	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	WELLS FARGO.....	03/07/2018	03/06/2019	.....	...71,417,136	...2,728.1200	.....	...1,656,553	.....	...1,012,519	...	...1,012,519	... (644,035)	.....	.....	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	JP MORGAN CHASE.....	03/07/2018	03/06/2019	.....	...25,719,466	...2,728.1200	.....	...748,436	.....	...750,393	...	...750,393	... 1,957	.....	.....	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	WELLS FARGO.....	03/07/2018	03/06/2019	.....	...103,806,677	...2,728.1200	.....	...2,376,642	.....	...1,857,738	...	...1,857,738	... (518,905)	.....	.....	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CITIBANK.....	03/07/2018	03/06/2019	.....	...52,677,266	...2,728.1200	.....	...1,264,160	.....	...994,062	...	...994,062	... (270,098)	.....	.....	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CITIBANK.....	03/07/2018	03/06/2019	.....	...46,499,672	...2,728.1200	.....	...1,184,257	.....	...930,799	...	...930,799	... (253,459)	.....	.....	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CITIBANK.....	03/07/2018	03/06/2019	.....	...85,988,234	...2,728.1200	.....	...2,279,156	.....	...1,785,771	...	...1,785,771	... (493,384)	.....	.....	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CITIBANK.....	03/07/2018	03/06/2019	.....	...43,968,337	...2,728.1200	.....	...1,265,968	.....	...993,419	...	...993,419	... (272,549)	.....	.....	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	MORGAN STANLEY.....	03/07/2018	03/06/2019	.....	...32,394,057	...2,728.1200	.....	...670,651	.....	...528,039	...	...528,039	... (142,612)	.....	.....	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CITIBANK.....	03/07/2018	03/06/2019	.....	...54,388,778	...2,728.1200	.....	...1,628,601	.....	...1,277,079	...	...1,277,079	... (351,522)	.....	.....	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CITIBANK.....	03/07/2018	03/06/2019	.....	...52,119,979	...2,728.1200	.....	...1,643,197	.....	...1,286,943	...	...1,286,943	... (356,254)	.....	.....	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CITIBANK.....	03/07/2018	03/06/2019	.....	...68,633,527	...2,728.1200	.....	...2,298,921	.....	...1,798,061	...	...1,798,061	... (500,860)	.....	.....	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	CITIBANK.....	03/07/2018	03/06/2019	.....	...91,685,445	...2,728.1200	.....	...2,539,387	.....	...1,988,624	...	...1,988,624	... (550,763)	.....	.....	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	BARCLAYS.....	03/07/2018	09/06/2019	.....	...5,149,596	...2,728.1200	.....	...187,835	.....	...159,821	...	...159,821	... (28,015)	.....	.....	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	WELLS FARGO.....	03/21/2018	03/20/2019	.....	...19,289,382	...124.3100	.....	...534,566	.....	...499,769	...	...499,769	... (34,797)	.....	.....	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	WELLS FARGO.....	03/21/2018	03/20/2019	.....	...5,143,098	...75.7100	.....	...139,932	.....	...126,471	...	...126,471	... (13,461)	.....	.....	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	JP MORGAN CHASE.....	03/21/2018	03/20/2019	.....	...30,429,893	...921.9400	.....	...1,468,783	.....	...1,221,171	...	...1,221,171	... (247,613)	.....	.....	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	UBS SECURITIES.....	03/21/2018	03/20/2019	.....	...2,580,900	...449.0300	.....	...108,402	.....	...97,891	...	...97,891	... (10,511)	.....	.....	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	WELLS FARGO.....	03/21/2018	03/20/2019	.....	...71,165,823	...2,716.9400	.....	...1,728,500	.....	...1,121,642	...	...1,121,642	... (606,858)	.....	.....	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	JP MORGAN CHASE.....	03/21/2018	03/20/2019	.....	...30,132,937	...2,716.9400	.....	...885,908	.....	...883,952	...	...883,952	... (1,957)	.....	.....	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	MORGAN STANLEY.....	03/21/2018	03/20/2019	.....	...39,123,936	...2,716.9400	.....	...1,002,877	.....	...802,319	...	...802,319	... (200,558)	.....	.....	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	MORGAN STANLEY.....	03/21/2018	03/20/2019	.....	...49,991,696	...2,716.9400	.....	...1,528,013	.....	...1,216,538	...	...1,216,538	... (311,476)	.....	.....	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	MORGAN STANLEY.....	03/21/2018	03/20/2019	.....	...39,667,324	...2,716.9400	.....	...842,627	.....	...675,890	...	...675,890	... (166,738)	.....	.....	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	MORGAN STANLEY.....	03/21/2018	03/20/2019	.....	...69,010,276	...2,716.9400	.....	...1,591,925	.....	...1,276,046	...	...1,276,046	... (315,879)	.....	.....	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	MORGAN STANLEY.....	03/21/2018	03/20/2019	.....	...77,161,096	...2,716.9400	.....	...1,880,768	.....	...1,505,210	...	...1,505,210	... (375,557)	.....	.....	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	MORGAN STANLEY.....	03/21/2018	03/20/2019	.....	...96,451,370	...2,716.9400	.....	...2,593,779	.....	...2,072,720	...	...2,072,720	... (521,059)	.....	.....	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	MORGAN STANLEY.....	03/21/2018	03/20/2019	.....	...95,907,982	...2,716.9400	.....	...2,699,187	.....	...2,153,648	...	...2,153,648	... (545,539)	.....	.....	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	MORGAN STANLEY.....	03/21/2018	03/20/2019	.....	...54,610,494	...2,716.9400	.....	...1,602,658	.....	...1,278,088	...	...1,278,088	... (324,569)	.....	.....	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	MORGAN STANLEY.....	03/21/2018	03/20/2019	.....	...52,436,942	...2,716.9400	.....	...1,689,024	.....	...1,342,866	...	...1,342,866	... (346,158)	.....	.....	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	MORGAN STANLEY.....	03/21/2018	03/20/2019	.....	...77,704,484	...2,716.9400	.....	...2,663,638	.....	...2,113,364	...	...2,113,364	... (550,274)	.....	.....	.....	.....	.....	0002.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCTS.....	N/A.....	A.....	MORGAN STANLEY.....	03/21/2018	09/20/2019	.....	...7,064,044	...2,716.9400	.....	...259,699	.....	...227,236	...	...227,236	... (32,463)	.....	.....	.....	.....	.....	0002.....
0089999. Total-Purchased Options-Hedging Other-Call Options and Warrants.....										333,829,452	124,774,765	0	575,826,156	XX	575,826,156	46,410,976	0	(92,400,537)	0	0	XXX	XXX
0149999. Total-Purchased Options-Hedging Other.....										333,829,452	124,774,765	0	575,826,156	XX	575,826,156	46,410,976	0	(92,400,537)	0	0	XXX	XXX
0369999. Total-Purchased Options-Call Options and Warrants.....										333,829,452	124,774,765	0	575,826,156	XX	575,826,156	46,410,976	0	(92,400,537)	0	0	XXX	XXX
0429999. Total-Purchased Options.....										333,829,452	124,774,765	0	575,826,156	XX	575,826,156	46,410,976	0	(92,400,537)	0	0	XXX	XXX

Swaps - Hedging Effective - Interest Rate

RECEIVE SWAPIONS *PAY VARIABLE*																				
INTEREST RATE SWAPS	FLOATING RATE MBS 1mL.....	D1.....	C.....	MORGAN STANLEY	03/26/2018	08/25/2019	.....	..118,000,000	1.8715	.....	.....(114,106)	(1,342,401)	(1,342,401)	(255,618)	.....	.....	.....	.....	.....	0004.....
RECEIVE SWAPIONS *PAY VARIABLE*																				
INTEREST RATE SWAPS	FLOATING RATE MBS 1mL.....	D1.....	C.....	MORGAN STANLEY	03/26/2018	12/26/2023	.....	..102,000,000	1.8715	.....	.....(59,505)	(6,278,332)	(6,278,332)	(1,892,300)	.....	.....	.....	.....	.....	0004.....

Statement as of March 31, 2018 of the

GREAT AMERICAN LIFE INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Counterparty Exchange, Clearinghouse or Central se	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
RECEIVE SWAPIONS *PAY VARIABLE* INTEREST RATE SWAPS	FLOATING RATE MBS 1mL.....	D1.....	C.....	MORGAN STANLEY.....	03/26/2018	12/26/2023	.....	..84,000,000	1.8715	.....	.....	.....(45,683)	(2,581,190)	...	(2,581,190)	(779,260)	.....	.....	.....	.....	.....	0004.....
RECEIVE SWAPIONS *PAY VARIABLE* INTEREST RATE SWAPS	FLOATING RATE CLO 3mL.....	D1.....	C.....	MORGAN STANLEY.....	01/16/2018	04/15/2020	.....	..143,000,000	1.7202	.....	.....	.....(120,563)	(2,168,749)	...	(2,168,749)	(622,787)	.....	.....	.....	.....	.....	0004.....
RECEIVE SWAPIONS *PAY VARIABLE* INTEREST RATE SWAPS	FLOATING RATE CLO 3mL.....	D1.....	C.....	MORGAN STANLEY.....	01/16/2018	04/15/2024	.....	..418,000,000	1.7202	.....	.....	.....358,370	(15,135,033)	...	(15,135,033)	...(9,286,051)	.....	.....	.....	.....	.....	0004.....
RECEIVE SWAPIONS *PAY VARIABLE* INTEREST RATE SWAPS	FLOATING RATE TRUST PREFERRED CDO 3mL	D1.....	C.....	MORGAN STANLEY.....	03/23/2018	06/23/2030	.....	..109,000,000	2.2711	.....	.....	.....192,381	(2,988,149)	...	(2,988,149)	...(3,159,844)	.....	.....	.....	.....	.....	0004.....
RECEIVE SWAPIONS *PAY VARIABLE* INTEREST RATE SWAPS	FLOATING RATE TRUST PREFERRED CDO 3mL	D1.....	C.....	MORGAN STANLEY.....	03/23/2018	06/23/2030	.....	..263,000,000	2.2711	.....	.....	.....(76,672)	(21,496,046)	...	(21,496,046)	...(6,537,920)	.....	.....	.....	.....	.....	0004.....
RECEIVE SWAPIONS *PAY VARIABLE* INTEREST RATE SWAPS	FLOATING RATE TRUST PREFERRED CDO 3mL	D1.....	C.....	MORGAN STANLEY.....	03/23/2018	06/23/2030	.....	..110,000,000	2.2711	.....	.....	.....191,227	(2,805,420)	...	(2,805,420)	(2,944,158)	.....	.....	.....	.....	.....	0004.....
RECEIVE SWAPIONS *PAY VARIABLE* INTEREST RATE SWAPS	FLOATING RATE TRUST PREFERRED CDO 3mL	D1.....	C.....	MORGAN STANLEY.....	01/03/2018	04/03/2027	.....	..51,000,000	1.6943	.....	.....	.....49,546	(1,899,295)	...	(1,899,295)	...(1,111,180)	.....	.....	.....	.....	.....	0004.....
RECEIVE SWAPIONS *PAY VARIABLE* INTEREST RATE SWAPS	FLOATING RATE TRUST PREFERRED CLO & CDO 3mL	D1.....	C.....	MORGAN STANLEY.....	01/25/2018	10/25/2025	.....	..148,000,000	1.7452	.....	.....	.....218,275	(3,860,517)	...	(3,860,517)	...(3,384,881)	.....	.....	.....	.....	.....	0004.....
RECEIVE SWAPIONS *PAY VARIABLE* INTEREST RATE SWAPS	FLOATING RATE TRUST PREFERRED CLO & CDO 3mL	D1.....	C.....	MORGAN STANLEY.....	02/02/2018	04/25/2024	.....	..130,000,000	1.7452	.....	.....	.....197,841	(197,645)	...	(197,645)	(197,645)	.....	.....	.....	.....	.....	0004.....
0859999. Total-Swaps-Hedging Effective-Interest Rate.....										0	0	791,111	(60,752,776)	XX	(60,752,776)	(30,171,644)	0	0	0	0	XXX	XXX
0909999. Total-Swaps-Hedging Effective.....										0	0	791,111	(60,752,776)	XX	(60,752,776)	(30,171,644)	0	0	0	0	XXX	XXX
1159999. Total-Swaps-Interest Rate.....										0	0	791,111	(60,752,776)	XX	(60,752,776)	(30,171,644)	0	0	0	0	XXX	XXX
1209999. Total-Swaps.....										0	0	791,111	(60,752,776)	XX	(60,752,776)	(30,171,644)	0	0	0	0	XXX	XXX
1399999. Total-Hedging Effective.....										0	0	791,111	(60,752,776)	XX	(60,752,776)	(30,171,644)	0	0	0	0	XXX	XXX
1409999. Total-Hedging Other.....										..333,829,452	..124,774,765	0	...575,826,156	XX	...575,826,156	..46,410,976	0	(92,400,537)	0	0	XXX	XXX
1449999. TOTAL.....										..333,829,452	..124,774,765	791,111	...515,073,380	XX	...515,073,380	..16,239,332	0	(92,400,537)	0	0	XXX	XXX

(a)

Code	Description of Hedged Risk(s)
A	Equity Index
C	Interest Rate

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
0002	Hedges crediting rate for fixed indexed annuity products linked to changes in equity indices or Exchanged Traded Funds.
0004	Increases the bond portfolio duration by .2 years.

QE06.10

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

Statement as of March 31, 2018 of the

GREAT AMERICAN LIFE INSURANCE COMPANY

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.....	52,190,000	60,346,313		8,156,313	60,346,313		8,156,313		0
BNP PARIBAS NY.....	Y.....	Y.....	8,604,792	8,851,129		246,337	8,851,129		246,337		0
CITIBANK.....	Y.....	Y.....	83,440,000	87,815,843		4,375,843	87,815,843		4,375,843		0
CREDIT SUISSE.....	Y.....	Y.....	11,914,000	12,604,635		690,635	12,604,635		690,635		0
JP MORGAN CHASE.....	Y.....	Y.....	28,670,000	40,165,057		11,495,057	40,165,057		11,495,057		0
MERRILL LYNCH.....	Y.....	Y.....	40,550,000	42,241,715		1,691,715	42,241,715		1,691,715		0
MORGAN STANLEY.....	Y.....	Y.....	118,571,024	195,309,698	(60,752,776)	15,985,898	195,309,698	(60,752,776)	15,985,898		0
SOCIETE GENERALE.....	Y.....	Y.....	59,230,000	63,925,560		4,695,560	63,925,560		4,695,560		0
UBS SECURITIES.....	Y.....	Y.....	20,490,000	22,746,189		2,256,189	22,746,189		2,256,189		0
WELLS FARGO.....	Y.....	Y.....	39,310,000	41,820,017		2,510,017	41,820,017		2,510,017		0
0299999. Total NAIC 1 Designation.....			462,969,816	575,826,156	(60,752,776)	52,103,564	575,826,156	(60,752,776)	52,103,564	0	0
0999999. Gross Totals.....			462,969,816	575,826,156	(60,752,776)	52,103,564	575,826,156	(60,752,776)	52,103,564	0	0
1. Offset per SSAP No. 64.....											
2. Net after right of offset per SSAP No. 64.....				575,826,156	(60,752,776)						

Statement as of March 31, 2018 of the

GREAT AMERICAN LIFE INSURANCE COMPANY

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

1	2	3	4	5	6	7	8	9
Exchange, Counterparty or Central Clearinghouse	Type of Asset Pledged	CUSIP Identification	Description	Fair Value	Par Value	Book/Adjusted Carrying Value	Maturity Date	Type of Margin (I, V or IV)
Collateral Pledged to Reporting Entity								
BARCLAYS.....	CASH.....		BANK OF NEW YORK (141001).....	52,190,000	52,190,000	XXX	.....	.....
BNP PARIBAS NY.....	CASH.....		BANK OF NEW YORK (141001).....	8,604,792	8,604,792	XXX	.....	.....
CITIBANK.....	CASH.....		BANK OF NEW YORK (141001).....	83,440,000	83,440,000	XXX	.....	.....
CREDIT SUISSE.....	CASH.....		BANK OF NEW YORK (141001).....	11,914,000	11,914,000	XXX	.....	.....
JP MORGAN CHASE.....	CASH.....		BANK OF NEW YORK (141001).....	28,670,000	28,670,000	XXX	.....	.....
MERRILL LYNCH.....	CASH.....		BANK OF NEW YORK (141001).....	40,550,000	40,550,000	XXX	.....	.....
MORGAN STANLEY.....	CASH.....		BANK OF NEW YORK (141001).....	11,910,000	11,910,000	XXX	.....	.....
MORGAN STANLEY.....	CASH.....		MORGAN STANLEY (0617HNJR4).....	106,661,024	106,661,024	XXX	.....	.....
SOCIETE GENERALE.....	CASH.....		BANK OF NEW YORK (141001).....	59,230,000	59,230,000	XXX	.....	.....
UBS SECURITIES.....	CASH.....		BANK OF NEW YORK (141001).....	20,490,000	20,490,000	XXX	.....	.....
WELLS FARGO.....	CASH.....		BANK OF NEW YORK (141001).....	39,310,000	39,310,000	XXX	.....	.....
02999999. Totals.....				462,969,816	462,969,816	XXX	XXX	XXX

Sch. DL - Pt. 1
NONE

Sch. DL - Pt. 2
NONE

Statement as of March 31, 2018 of the

GREAT AMERICAN LIFE INSURANCE COMPANY

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1	2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
					6	7	8	
Depository	Code	Rate of Interest	Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	First Month	Second Month	Third Month	*
Open Depositories								
Bank of New York.....	New York, NY.....	0.400	7,172	.....	.....21,164,585	(9,881,852)	26,957,418	XXX
Charleston Harbor.....	Charleston, SC.....	.....	.....	.....	.....928,354	670,459	591,742	XXX
Community Bank of the Bay.....	Oakland, CA.....	0.300	99	.....	.....100,000	100,000	100,000	XXX
Skipjack Cove.....	Georgetown, MD.....	.....	.....	.....	.....266,360	350,557	436,441	XXX
Sailfish Marina.....	Palm Beach Shores, FL.....	.....	.....	.....	.....301,536	588,230	1,124,455	XXX
PNC Bank.....	Pittsburgh, PA.....	.....	.....	.....	.....(356,539)	20,755,152	(2,311,268)	XXX
Wells Fargo Bank / Norwest Bank.....	Phoenix, AZ.....	.....	.....	.....	.....309,056	241,868	415,591	XXX
Bay Bridge Marina.....	Stevensville, MD.....	.....	.....	.....	.....155,659	210,824	298,817	XXX
Mountain View Grand.....	Whitefield, NH.....	.....	.....	.....	.....722,988	491,077	599,480	XXX
Huntington Bank.....	Columbus, OH.....	.....	.....	.....	.....10,261	8,891	7,556	XXX
Federal Home Loan Bank - Cincinnati.....	Cincinnati, OH.....	1.420	56,171	18,800	20,649,264	25,929,451	32,894,315	XXX
0199999. Total Open Depositories.....	XXX	XXX	63,442	18,800	44,251,525	39,464,658	61,114,547	XXX
0399999. Total Cash on Deposit.....	XXX	XXX	63,442	18,800	44,251,525	39,464,658	61,114,547	XXX
0599999. Total Cash.....	XXX	XXX	63,442	18,800	44,251,525	39,464,658	61,114,547	XXX

Statement as of March 31, 2018 of the

GREAT AMERICAN LIFE INSURANCE COMPANY

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1	2	3	4	5	6	7	8	9
CUSIP	Description	Code	Date Acquired	Rate of Interest	Maturity Date	Book/Adjusted Carrying Value	Amount of Interest Due & Accrued	Amount Received During Year
Exempt Money Market Mutual Funds as Identified by the SVO								
825252 40 6	Invesco Advisors Inc. Treasury Portfolio Institutional Class.....		03/29/2018.....	1.590		295,706,444	.....	.....1,372,137
85999999	Total - Exempt Money Market Mutual Funds as Identified by the SVO.....					295,706,444	0	1,372,137
88999999	Total - Cash Equivalents					295,706,444	0	1,372,137