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QUARTERLY STATEMENT

As of June 30, 2018

of the Condition and Affairs of the

GREAT AMERICAN LIFE INSURANCE COMPANY

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

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

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

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

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

Mail Address: Post Office Box 5420 .. Cincinnati .. OH .. US .. 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 | 513-357-3300
(Street and Number) (City or Town, State, Country and Zip Code) (Area Code) (Telephone Number)

Internet Web Site Address: www.gaig.com

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

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

OFFICERS

Name	Title	Name	Title
1. Mark Francis Muething #	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
Brian Patrick Sponaugle	Vice President		

DIRECTORS OR TRUSTEES

John Paul Gruber #
Jeffrey Gene Hester
Christopher Patrick Miliano
Mark Francis Muething
Michael James Prager

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

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

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

Subscribed and sworn to before me
This ________ day of August 2018

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

OFFICERS AND DIRECTORS WHO DID NOT OCCUPY THE INDICATED POSITION IN THE PREVIOUS ANNUAL STATEMENT

ASSETS

	Current Statement Date 1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 December 31 Prior Year Net Admitted Assets
1. Bonds	28,525,661,696		28,525,661,696	27,112,701,758
2. Stocks:				
2.1 Preferred stocks	160,304,172		160,304,172	118,135,463
2.2 Common stocks	953,136,133		953,136,133	907,360,930
3. Mortgage loans on real estate:				
3.1 First liens	1,038,818,307		1,038,818,307	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)	95,534,624		95,534,624	89,613,632
4.3 Properties held for sale (less $.........0 encumbrances)			0	
5. Cash ($.....9,108,872), cash equivalents ($.....616,993,612) and short-term investments ($.....343,559,337)	969,661,821		969,661,821	727,873,844
6. Contract loans (including $.........0 premium notes)	98,809,744		98,809,744	102,753,867
7. Derivatives	599,380,769		599,380,769	683,398,322
8. Other invested assets	957,764,790	1,000	957,763,790	851,721,804
9. Receivables for securities	32,984,219		32,984,219	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)	33,432,056,275	1,000	33,432,055,275	31,571,682,664
13. Title plants less $.........0 charged off (for Title insurers only)			0	
14. Investment income due and accrued	283,384,522	439,794	282,944,728	267,040,172
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	1,496,947	4,421	1,492,526	1,409,515
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $.........0 earned but unbilled premiums)	10,260,401	1,882,403	8,377,998	7,944,869
15.3 Accrued retrospective premiums ($.........0) and contracts subject to redetermination ($.........0)			0	
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	3,570,660		3,570,660	2,598,768
16.2 Funds held by or deposited with reinsured companies			0	
16.3 Other amounts receivable under reinsurance contracts	6,348,924		6,348,924	5,678,533
17. Amounts receivable relating to uninsured plans			0	
18.1 Current federal and foreign income tax recoverable and interest thereon			0	12,506,302
18.2 Net deferred tax asset	29,357,375		29,357,375	24,597,362
19. Guaranty funds receivable or on deposit	2,334,030		2,334,030	2,529,184
20. Electronic data processing equipment and software	1,386,041		1,386,041	1,537,974
21. Furniture and equipment, including health care delivery assets ($.........0)			0	
22. Net adjustment in assets and liabilities due to foreign exchange rates			0	
23. Receivables from parent, subsidiaries and affiliates	1,010,686		1,010,686	199,774
24. Health care ($.........0) and other amounts receivable			0	
25. Aggregate write-ins for other than invested assets	694,461,759	2,897,470	691,564,289	678,908,996
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25)	34,465,667,620	5,225,088	34,460,442,532	32,576,634,113
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts	28,644		28,644	
28. Total (Lines 26 and 27)	34,465,696,264	5,225,088	34,460,471,176	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	352,541,458		352,541,458	388,616,053
2502. Company-owned life insurance	191,825,610		191,825,610	189,002,439
2503. Interest rate swap collateral receivable	116,080,761		116,080,761	69,894,658
2598. Summary of remaining write-ins for Line 25 from overflow page	34,013,930	2,897,470	31,116,460	31,395,846
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above)	694,461,759	2,897,470	691,564,289	678,908,996

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31 Prior Year
1.	Aggregate reserve for life contracts $.....29,657,701,009 less $..........0 included in Line 6.3 (including $.....16,680,581 Modco Reserve)	29,657,701,009	28,031,503,714
2.	Aggregate reserve for accident and health contracts (including $.........0 Modco Reserve)	41,700,437	38,854,698
3.	Liability for deposit-type contracts (including $..........0 Modco Reserve)	1,287,397,510	1,276,130,691
4.	Contract claims:		
	4.1 Life	172,661,241	148,408,178
	4.2 Accident and health	326,952	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 $.....19,068 accident and health premiums	419,963	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 $.....135,743 ceded	135,743	
	9.4 Interest Maintenance Reserve	42,666,276	52,202,829
10.	Commissions to agents due or accrued - life and annuity contracts $.....7,300,647, accident and health $..........0 and deposit-type contract funds $..........0	7,300,647	5,400,253
11.	Commissions and expense allowances payable on reinsurance assumed		
12.	General expenses due or accrued	21,584,288	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	7,141,897	6,905,411
15.1	Current federal and foreign income taxes, including $..........0 on realized capital gains (losses)	28,736,552	
15.2	Net deferred tax liability		
16.	Unearned investment income	439,558	426,637
17.	Amounts withheld or retained by company as agent or trustee	55,843	17,786
18.	Amounts held for agents' account, including $.....1,364,889 agents' credit balances	1,364,889	1,032,612
19.	Remittances and items not allocated	45,209,830	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 $..........0		
23.	Dividends to stockholders declared and unpaid		
24.	Miscellaneous liabilities:		
	24.01 Asset valuation reserve	317,010,324	297,049,664
	24.02 Reinsurance in unauthorized and certified ($..........0) companies		
	24.03 Funds held under reinsurance treaties with unauthorized and certified ($..........0) reinsurers		
	24.04 Payable to parent, subsidiaries and affiliates	545,216	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	69,940,994	30,891,564
	24.09 Payable for securities	204,407,157	98,190,940
	24.10 Payable for securities lending		
	24.11 Capital notes $..........0 and interest thereon $..........0		
25.	Aggregate write-ins for liabilities	374,199,064	406,022,258
26.	Total liabilities excluding Separate Accounts business (Lines 1 to 25)	32,280,945,390	30,445,121,117
27.	From Separate Accounts statement	28,644	
28.	Total liabilities (Lines 26 and 27)	32,280,974,034	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	811,145,921	810,751,297
34.	Aggregate write-ins for special surplus funds	0	0
35.	Unassigned funds (surplus)	1,365,838,721	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)	2,176,984,642	2,129,000,496
38.	Totals of Lines 29, 30 and 37	2,179,497,142	2,131,512,996
39.	Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	34,460,471,176	32,576,634,113

DETAILS OF WRITE-INS

2501.	Liability for funds held as collateral	353,124,320	388,616,053
2502.	Unclaimed property	14,404,892	10,588,344
2503.	Accounts payable	6,474,548	5,924,594
2598.	Summary of remaining write-ins for Line 25 from overflow page	195,304	893,267
2599.	Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above)	374,199,064	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	2,445,349,714	2,454,544,390	4,134,915,815
2. Considerations for supplementary contracts with life contingencies			
3. Net investment income	940,659,107	813,235,608	1,727,427,759
4. Amortization of Interest Maintenance Reserve (IMR)	6,757,876	9,523,775	17,735,260
5. Separate Accounts net gain from operations excluding unrealized gains or losses			
6. Commissions and expense allowances on reinsurance ceded	3,365,011	3,794,433	6,403,890
7. Reserve adjustments on reinsurance ceded	(1,855,169)	(1,470,103)	(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	3,689,478	4,093,734	7,173,377
8.3 Aggregate write-ins for miscellaneous income	37,128,979	32,944,590	69,210,248
9. Totals (Lines 1 to 8.3)	3,435,094,996	3,316,666,427	5,960,654,749
10. Death benefits	15,586,864	11,074,140	20,199,979
11. Matured endowments (excluding guaranteed annual pure endowments)	1,222,925	1,405,735	3,125,713
12. Annuity benefits	345,878,727	289,093,326	537,343,444
13. Disability benefits and benefits under accident and health contracts	1,373,762	1,144,608	2,320,544
14. Coupons, guaranteed annual pure endowments and similar benefits			
15. Surrender benefits and withdrawals for life contracts	830,198,449	659,532,837	1,381,052,538
16. Group conversions	218	814	1,561
17. Interest and adjustments on contract or deposit-type contract funds	78,580,626	69,361,183	135,926,200
18. Payments on supplementary contracts with life contingencies	1,366	2,464	4,532
19. Increase in aggregate reserves for life and accident and health contracts	1,629,043,033	1,859,112,301	3,056,325,066
20. Totals (Lines 10 to 19)	2,901,885,970	2,890,727,408	5,136,299,577
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	136,752,323	139,523,137	240,291,066
22. Commissions and expense allowances on reinsurance assumed	298,573	321,102	635,904
23. General insurance expenses	49,763,663	45,831,146	90,306,091
24. Insurance taxes, licenses and fees, excluding federal income taxes	4,098,147	4,487,831	7,870,018
25. Increase in loading on deferred and uncollected premiums	(544,664)	(284,517)	(125,453)
26. Net transfers to or (from) Separate Accounts net of reinsurance	9,030		
27. Aggregate write-ins for deductions	0	0	0
28. Totals (Lines 20 to 27)	3,092,263,042	3,080,606,107	5,475,277,203
29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	342,831,954	236,060,320	485,377,546
30. Dividends to policyholders	6,839	7,584	12,013
31. Net gain from operations after dividends to policyholders and before federal income taxes (Line 29 minus Line 30)	342,825,115	236,052,736	485,365,533
32. Federal and foreign income taxes incurred (excluding tax on capital gains)	28,645,733	92,390,110	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)	314,179,382	143,662,626	309,205,192
34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $.....3,642,327 (excluding taxes of $.....(1,496,211) transferred to the IMR)	67,891	(1,596,611)	(45,974,870)
35. Net income (Line 33 plus Line 34)	314,247,273	142,066,015	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)	314,247,273	142,066,015	263,230,322
38. Change in net unrealized capital gains (losses) less capital gains tax of $.....(9,366,036)	(181,370,500)	88,217,836	200,863,834
39. Change in net unrealized foreign exchange capital gain (loss)			
40. Change in net deferred income tax	(4,606,023)	(4,582,068)	(45,762,043)
41. Change in nonadmitted assets	143,582	13,321,762	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	(19,960,660)	(41,732,606)	(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	(864,150)	(1,097,872)	(1,276,224)
52. Dividends to stockholders	(60,000,000)	(85,000,000)	(225,000,000)
53. Aggregate write-ins for gains and losses in surplus	394,624	354,885	729,346
54. Net change in capital and surplus (Lines 37 through 53)	47,984,146	111,547,952	155,104,226
55. Capital and surplus as of statement date (Lines 36 + 54)	2,179,497,142	2,087,956,722	2,131,512,996

DETAILS OF WRITE-INS

08.301.	Contractual rider fee income	31,159,623	27,487,357	59,283,800
08.302.	Interest on company-owned life insurance	2,823,171	2,955,107	5,820,055
08.303.	Reinsurance experience refund	3,131,415	2,489,940	4,080,201
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page	14,770	12,186	26,192
08.399.	Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above)	37,128,979	32,944,590	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	394,624	354,885	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)	394,624	354,885	729,346

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	2,445,138,727	2,454,620,653	4,135,751,865
2.	Net investment income	1,081,972,979	916,885,548	1,966,229,693
3.	Miscellaneous income	34,437,344	30,266,416	60,706,133
4.	Total (Lines 1 through 3)	3,561,549,050	3,401,772,617	6,162,687,691
5.	Benefit and loss related payments	1,171,538,589	955,637,774	1,936,209,609
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	9,030		
7.	Commissions, expenses paid and aggregate write-ins for deductions	187,108,347	192,148,673	336,651,854
8.	Dividends paid to policyholders	6,839	7,584	12,013
9.	Federal and foreign income taxes paid (recovered) net of $.....2,146,116 tax on capital gains (losses)	(10,451,005)	120,346,093	200,594,916
10.	Total (Lines 5 through 9)	1,348,211,800	1,268,140,124	2,473,468,392
11.	Net cash from operations (Line 4 minus Line 10)	2,213,337,250	2,133,632,493	3,689,219,299
	CASH FROM INVESTMENTS			
12.	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds	1,733,870,576	2,221,751,800	4,179,190,485
	12.2 Stocks	80,598,901	38,348,579	110,773,382
	12.3 Mortgage loans	83,241,218	79,299,575	184,321,445
	12.4 Real estate		1,101,481	1,101,481
	12.5 Other invested assets	50,443,245	69,690,852	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)	1,948,153,940	2,410,192,287	4,637,737,589
13.	Cost of investments acquired (long-term only):			
	13.1 Bonds	3,118,173,269	3,925,735,245	6,315,768,397
	13.2 Stocks	166,368,329	61,152,100	163,714,780
	13.3 Mortgage loans	149,248,671	120,243,401	267,085,767
	13.4 Real estate	8,354,996	2,654,366	6,320,753
	13.5 Other invested assets	147,710,329	170,460,975	521,808,202
	13.6 Miscellaneous applications	187,870,634	(165,189,374)	331,824,009
	13.7 Total investments acquired (Lines 13.1 to 13.6)	3,777,726,228	4,115,056,714	7,606,521,908
14.	Net increase or (decrease) in contract loans and premium notes	(3,944,123)	(3,132,892)	(5,697,438)
15.	Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(1,825,628,165)	(1,701,731,535)	(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	(54,049,026)	(60,862,318)	(194,518,101)
	16.5 Dividends to stockholders	60,000,000	85,000,000	225,000,000
	16.6 Other cash provided (applied)	(31,872,081)	(3,502,889)	(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)	(145,921,107)	(149,365,208)	(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)	241,787,977	282,535,751	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)	969,661,821	718,855,259	727,873,844

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

20.0001	Exchanges	112,661,576	38,823,195	272,171,145
20.0002	Capitalized interest	629,783	1,051,304	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 distribution		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

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	17,987,360	19,446,463	36,908,078
3. Ordinary individual annuities	2,428,974,074	2,437,921,107	4,097,541,543
4. Credit life (group and individual)			
5. Group life insurance	(5,483)		
6. Group annuities	6,496,465	6,265,234	17,347,368
7. A&H - group	38,584	34,013	78,521
8. A&H - credit (group and individual)			
9. A&H - other	3,299,442	3,618,185	6,923,503
10. Aggregate of all other lines of business	0	0	0
11. Subtotal	2,456,790,442	2,467,285,002	4,158,799,012
12. Deposit-type contracts	6,471,188	8,364,509	14,310,085
13. Total	2,463,261,629	2,475,649,512	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	$ 314,247,273	$ 263,230,322
(2) State prescribed practices that increase/(decrease) NAIC SAP	-	-
(3) State permitted practices that increase/(decrease) NAIC SAP	-	-
(4) NAIC SAP	$ 314,247,273	$ 263,230,322
Surplus		
(5) Statutory surplus state basis	$ 2,179,497,142	$ 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	$ 2,179,497,142	$ 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
61759XAC6	5,319,700	5,128,754	129,675	5,190,025	5,190,025	6/30/2018
059523AX8	4,028,039	3,688,570	304,066	3,723,972	3,723,972	6/30/2018
863579J90	1,294,566	1,166,917	52,207	1,242,359	1,242,359	6/30/2018
Total			$ 594,998			

(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	$ 35,820,692
2. 12 Months or Longer	25,619,608

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

1. Less than 12 Months	$ 2,849,221,322
2. 12 Months or Longer	524,234,230

(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	$ 2,086,994	$ 799,262	$ 3,234,771	$ 1,837,337
(2) LB&SS - AC	4	4	3,113,950	3,489,007	3,899,032	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	$ 11,398,689	$ 12,284,305	$ 13,561,917	$ 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	32	0
(2) Aggregate amount of investment income	$ 12,484,428	$ -

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:

	06-2018			12-2017			Change		
	Ordinary	Capital	Total	Ordinary	Capital	Total	Ordinary	Capital	Total
a. Gross deferred tax assets	$ 149,613,276	$ 1,508,889	$ 151,122,165	$ 150,896,379	$ 1,508,679	$ 152,405,058	$ (1,283,103)	$ 210	$ (1,282,893)
b. Statutory valuation allowance adjustment	-	-	-	-	-	-	-	-	-
c. Adjusted gross deferred tax assets	149,613,276	1,508,889	151,122,165	150,896,379	1,508,679	152,405,058	(1,283,103)	210	(1,282,893)
d. Deferred tax assets nonadmitted	19,263,318	(19,263,318)	-	14,973,179	(14,973,179)	-	4,290,139	(4,290,139)	-
e. Subtotal net admitted deferred tax asset	130,349,958	20,772,207	151,122,165	135,923,200	16,481,858	152,405,058	(5,573,242)	4,290,349	(1,282,893)
f. Deferred tax liabilities	99,449,083	22,315,707	121,764,790	105,225,426	22,582,270	127,807,696	(5,776,343)	(266,563)	(6,042,906)
g. Net admitted deferred tax assets/(net deferred tax liability)	$ 30,900,875	$ (1,543,500)	$ 29,357,375	$ 30,697,774	$ (6,100,412)	$ 24,597,362	$ 203,101	$ 4,556,912	$ 4,760,013

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

	06-2018			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)	30,900,875	-	30,900,875	30,697,774	1,508,679	32,206,453	203,101	(1,508,679)	(1,305,578)
1. Adjusted gross deferred tax assets expected to be realized following the balance sheet date	30,900,875	-	30,900,875	30,697,774	1,508,679	32,206,453	203,101	(1,508,679)	(1,305,578)
2. Adjusted gross deferred tax assets allowed per limitation threshold	XXX	XXX	316,120,641	XXX	XXX	310,480,822	XXX	XXX	5,639,819
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	99,449,083	19,263,318	118,712,401	105,225,426	14,973,179	120,198,605	(5,776,343)	4,290,139	(1,486,204)
d. Deferred tax assets admitted as the result of application of SSAP No. 101	$ 130,349,958	$ 20,772,207	$ 151,122,165	$ 135,923,200	$ 16,481,858	$ 152,405,058	$ (5,573,242)	$ 4,290,349	$ (1,282,893)

(3) Other admissibility criteria:

	06-2018	12-2017
a. Ratio percentage used to determine recovery period and threshold limitation amount	768%	749%
b. Amount of adjusted capital and surplus used to determine recovery period and threshold limitation in 2(b)2 above	$ 2,107,470,943	$ 2,069,872,149

(4) Impact of tax planning strategies:

	06-2018		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)	$ 149,613,276	$ 1,508,889	$ 150,896,379	$ 1,508,679	$ (1,283,103)	$ 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)	130,349,958	20,772,207	135,923,200	16,481,858	(5,573,242)	4,290,349
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:

	06-2018	12-2017	Change
a. Federal	$ 28,644,487	$ 176,154,026	$ (147,509,539)
b. Foreign	1,246	6,315	(5,069)
c. Subtotal	28,645,733	176,160,341	(147,514,608)
d. Federal income tax (benefit) expense on net capital gains	2,146,116	2,221,494	(75,378)
e. Utilization of capital loss carry-forwards	-	-	-
f. Other	-	-	-
g. Federal and foreign income taxes incurred	$ 30,791,849	$ 178,381,835	$ (147,589,986)

(2) Deferred tax assets:

		06-2018	12-2017	Change
a.	Ordinary			
1	Discounting of unpaid losses	$ -	$ -	$ -
2	Unearned premium reserve	-	-	-
3	Policyholder reserve	98,761,578	102,591,407	(3,829,829)
4	Investments	-	-	-
5	Deferred acquisition costs	43,567,083	41,034,969	2,532,114
6	Policyholder dividends accrual	-	-	-
7	Fixed assets	-	-	-
8	Compensation and benefits accrual	28,047	28,047	-
9	Pension accrual	589,858	601,237	(11,379)
10	Receivables - nonadmitted	1,097,059	1,127,211	(30,152)
11	Net operating loss carry-forward	-	-	-
12	Tax credit carry-forward	-	-	-
13	Other	1,321,159	1,304,228	16,931
14	Accruals	4,248,492	4,209,280	39,212
15	Amortization of intangibles	-	-	-
16	Underwriting expenses	-	-	-
99	Subtotal	$ 149,613,276	$ 150,896,379	$ (1,283,103)
b.	Statutory valuation allowance adjustment	-	-	-
c.	Nonadmitted	19,263,318	14,973,179	4,290,139
d.	Admitted ordinary deferred tax assets	$ 130,349,958	$ 135,923,200	$ (5,573,242)
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	$ 1,508,889	$ 1,508,679	$ 210
f.	Statutory valuation allowance adjustment	-	-	-
g.	Nonadmitted	(19,263,318)	(14,973,179)	(4,290,139)
h.	Admitted capital deferred tax assets	$ 20,772,207	$ 16,481,858	$ 4,290,349
i.	Admitted deferred tax assets	$ 151,122,165	$ 152,405,058	$ (1,282,893)

(3) Deferred tax liabilities:

		06-2018	12-2017	Change
a.	Ordinary			
1	Investments	$ 1,342,996	$ 1,020,770	$ 322,226
2	Fixed assets	3,120,279	3,305,417	(185,138)
3	Deferred and uncollected premium	2,067,970	1,967,827	100,143
4	Policyholder reserves	9,068,665	9,753,389	(684,724)
5	Other	710,419	502,991	207,428
6	Policy loans	453,545	477,476	(23,931)
7	Other - Reserve transition adjustment	82,685,209	88,197,556	(5,512,347)
99	Subtotal	$ 99,449,083	$ 105,225,426	$ (5,776,343)
b.	Capital			
1	Investments	$ 22,315,707	$ 22,582,270	$ (266,563)
2	Real estate	-	-	-
3	Other	-	-	-
99	Subtotal	$ 22,315,707	$ 22,582,270	$ (266,563)
c.	Deferred tax liabilities	$ 121,764,790	$ 127,807,696	$ (6,042,906)

	06-2018	12-2017	Change
(4) Net deferred tax assets/(liabilities)	$ 29,357,375	$ 24,597,362	$ 4,760,013

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:

	06-2018	12-2017
Provision computed at statutory rate (operations and realized gains/losses)	$ 70,455,540	$ 147,885,826
Permanent differences:		
Dividend exclusion	(214,509)	(115,162)
Stock options	(169,659)	(849,947)
Company-owned life insurance	(592,866)	(2,037,020)
Tax exempt interest	(812,286)	(515,783)
Provision to return adjustments	-	(445,975)
Subsidiary contribution	6,469	3,509,496
Other	(81,776)	(231,880)
Total permanent differences	(1,864,627)	(686,271)
Timing adjustments:		
Investment differences	(9,568,510)	(20,525,997)
Reserves	2,367,244	1,044,425
DAC tax adjustment	2,532,114	3,204,740
Legal services	(295,621)	340,035
Deferred and uncollected premiums	(100,143)	255,627
Accounts payable	129,856	(702,585)
Provision to return (primarily investment-related items)	-	(1,293,204)
Capital loss carryback	-	2,514,465
Fixed assets	96,113	936,822
Bonus expense	138,659	292,380
Other	30,212	(221,162)
Total timing adjustments	(4,670,076)	(14,154,454)
Other adjustments		
Unrealized on options	(33,061,765)	46,290,449
Tax credits	(67,223)	(191,665)
Other	-	(762,050)
Total other adjustments	(33,128,988)	45,336,734
Federal income tax expense on operations and realized gains/losses	$ 30,791,849	$ 178,381,835
Gross change in deferred tax asset:		
Timing adjustments	4,670,076	14,154,454
Impact of non-admitted assets	29,942	49,203
Unrealized gains/losses	(9,366,036)	16,398,708
Software development	(89,025)	629,650
Impact of Tax Cuts and Jobs Act	-	16,398,241
Other	(4,970)	591,806
Total change in deferred tax asset recorded directly to surplus	(4,760,013)	48,222,062
Total statutory income tax expense	$ 26,031,836	$ 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	$ -	$ 2,146,116	$ 2,146,116
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 June 30, 2018 and December 31, 2017, respectively. The Company also posted collateral to the FHLB of assets with a fair value of approximately $987,282,515 as of June 30, 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 June 30, 2018 and December 31, 2017, respectively. The Company held 187,000 shares of activity stock at June 30, 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 June 30, 2018 was $987,282,515. The total aggregate borrowing from the FHLB at June 30, 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	-	145,998	166,017	312,015
Commerical MBS	-	-	-	-
Asset backed securities	-	-	1,079,161	1,079,161
All other bonds	-	1,989,885	11,521,698	13,511,583
Total bonds	-	2,135,883	20,396,369	22,532,252
Non-affiliated preferred stock	-	-	-	-
Non-affiliated common stock	403,670,079	489,328	232,449,706	636,609,113
Equity index call options	-	599,380,769	-	599,380,769
Variable annuity assets (separate accounts)	-	28,644	-	28,644
Total assets at fair value	$ 403,670,079	$ 602,034,624	$ 252,846,075	$ 1,258,550,778
Liabilities at fair value				
Interest rate swaps	$ -	$ 69,940,994	$ -	$ 69,940,994
Total liabilities at fair value	-	69,940,994	-	69,940,994

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 3/31/2018	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 6/30/2018
U.S Government and government agencies	$ 7,629,493	$ -	$ -	$ -	$ -	$ -	$ -	$ 7,629,493
Residential MBS	166,080	-	-	(8,570)	8,507	-	-	166,017
Asset backed securities	1,080,972	-	-	22,213	(22,916)	-	(1,109)	1,079,160
All other bonds	11,521,698	-	-	-	-	-	-	11,521,698
Non-affiliated common stock	222,866,368	-	-	(1,057,756)	10,011,093	630,000	-	232,449,705
Total	$ 243,264,611	$ -	$ -	$ (1,044,113)	$ 9,996,684	$ 630,000	$ (1,109)	$ 252,846,073

(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	$ 32,195,860	$ 31,742,992	$ 1,101,734	$ 23,459,052	$ 7,635,074
States, municipalities and political subdivisions	3,851,671,535	3,763,264,471	-	3,790,536,154	61,135,381
Foreign government	12,674,210	11,141,603	-	12,674,210	-
Residential MBS	1,900,546,110	1,664,726,077	-	1,782,272,082	118,274,028
Commercial MBS	776,440,282	762,340,925	-	728,084,870	48,355,412
Asset backed securities	6,043,830,158	5,952,056,727	3,940,000	5,669,897,149	369,993,009
All other bonds	16,229,103,089	16,340,388,901	4,966,522	15,136,416,658	1,087,719,909
Total bonds	$ 28,846,461,244	$ 28,525,661,696	$ 10,008,256	$ 27,143,340,175	$ 1,693,112,813
Non affiliated preferred stock	156,056,758	160,304,172	92,564,688	39,225,820	24,266,250
Non affiliated common stock	636,609,113	636,609,113	403,670,079	489,328	232,449,706
Other investments	233,653,465	229,769,362	-	233,653,465	-
Mortgage loans	1,028,000,000	1,038,818,307	-	-	1,028,000,000
Equity index call options	599,380,769	599,380,769	-	599,380,769	-
Variable annuity assets (separate accounts)	28,644	28,644	-	28,644	-
Interest rate swaps - liabilities	(69,940,994)	(69,940,994)	-	(69,940,994)	-
Cash, cash equivalents and short-term investments	969,661,821	969,661,821	969,661,821	-	-
Policy loans	98,809,744	98,809,744	-	-	98,809,744
Total financial instruments	$ 32,498,720,564	$ 32,189,102,634	$ 1,475,904,844	$ 27,946,177,207	$ 3,076,638,513

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:

	06-2018	06-2017	12-2017
Net gain from operations after dividends and FIT adjusted for the derivative MTM	$ 156,742,408	$ 201,511,178	$ 441,463,619
Derivative mark-to-market recorded directly to surplus	157,436,974	(57,848,552)	(132,258,427)
Reported net gain from operations after dividends and FIT (Page 4, Line 33)	$ 314,179,382	$ 143,662,626	$ 309,205,192

Note 22 – Events Subsequent

No significant change.

Note 23 – Reinsurance

No significant change.

Note 24 – Retrospectively Rated Contracts & Contracts Subject to Redetermination

Not applicable.

Note 25 – Change in Incurred Losses and Loss Adjustment Expenses

Reserves on accident and health contracts for incurred and loss adjustment expenses attributable to insured events of prior years developed as anticipated 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

No significant change.

Note 35 – Loss/Claim Adjustment Expenses

No significant change.

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

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

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

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

2.2 If yes, date of change:

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

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

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

3.4 Is the reporting entity publicly traded or a member of a publicly traded group? Yes [X] 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. 0001042046

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

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

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

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

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

6.2 State the as of date that the latest financial examination report became available from either the state of domicile or the reporting entity. This date should be the date of the examined balance sheet and not the date the report was completed or released. 12/31/2016

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 [X]

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

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

7.2 If yes, give full information:

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

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

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

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

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

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

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

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

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

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

(e) Accountability for adherence to the code.

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

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

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

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

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

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

FINANCIAL

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

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

INVESTMENT

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

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

12. Amount of real estate and mortgages held in other invested assets in Schedule BA: $ 251,881,425

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

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

14.2 If yes, please complete the following:

		1 Prior Year End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
14.21	Bonds	$ 0	$ 0
14.22	Preferred Stock	0	0
14.23	Common Stock	305,226,410	316,527,020
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	$ 316,528,020
14.28	Total Investment in Parent included in Lines 14.21 to 14.26 above	$ 0	$ 0

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

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

If no, attach a description with this statement.

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

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

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

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

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

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

1 Name of Custodian(s)	2 Custodian Address
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? Yes [ ] No [X]

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

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

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

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

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

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

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

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

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

18.2 If no, list exceptions:

GENERAL INTERROGATORIES

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 [ ]

GENERAL INTERROGATORIES (continued)

PART 2 - LIFE & HEALTH

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

		Amount
1.1	Long-term mortgages in good standing	
1.11	Farm mortgages	$
1.12	Residential mortgages	$219,850,013
1.13	Commercial mortgages	$818,434,596
1.14	Total mortgages in good standing	$1,038,284,609
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	$533,698
1.33	Commercial mortgages	$
1.34	Total mortgages with interest overdue more than three months	$533,698
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)	$1,038,818,307
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 [ ]

SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

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

NONE

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

Current Year to Date - Allocated by States and Territories

	States, Etc.	1 Active Status (a)	Direct Business Only Life Contracts 2 Life Insurance Premiums	3 Annuity Considerations	4 A&H Insurance Premiums, Including Policy Membership and Other Fees	5 Other Considerations	6 Total Columns 2 through 5	7 Deposit-Type Contracts
1.	Alabama AL	L	177,681	54,333,408	48,970		54,560,060	10,734
2.	Alaska AK	L	8,077	674,453			682,530	102,462
3.	Arizona AZ	L	345,545	50,142,671	5,624		50,493,840	
4.	Arkansas AR	L	111,896	12,478,496	4,299		12,594,691	
5.	California CA	L	3,740,937	238,997,639	2,344		242,740,920	
6.	Colorado CO	L	180,389	28,464,174	63,768		28,708,332	
7.	Connecticut CT	L	253,934	47,146,832	3,365		47,404,130	55,201
8.	Delaware DE	L	44,034	11,522,755			11,566,789	
9.	District of Columbia DC	L	20,835	2,252,049			2,272,884	
10.	Florida FL	L	1,411,253	209,702,467	193,249		211,306,970	328,390
11.	Georgia GA	L	670,922	56,501,875	51,729		57,224,526	74,066
12.	Hawaii HI	L	166,780	22,881,356			23,048,135	111,569
13.	Idaho ID	L	70,773	12,612,972	3,775		12,687,520	
14.	Illinois IL	L	643,128	67,120,169	80,509		67,843,805	
15.	Indiana IN	L	166,362	98,697,173	106,947		98,970,483	
16.	Iowa IA	L	85,704	24,017,267	114,107		24,217,078	81,154
17.	Kansas KS	L	107,513	12,361,315	124,871		12,593,699	
18.	Kentucky KY	L	132,242	37,789,903	231,525		38,153,670	351,347
19.	Louisiana LA	L	171,437	55,427,668			55,599,105	
20.	Maine ME	L	81,864	10,584,849	6,169		10,672,882	
21.	Maryland MD	L	433,806	35,275,566			35,709,372	
22.	Massachusetts MA	L	360,347	34,097,578	564		34,458,490	1,339,360
23.	Michigan MI	L	155,850	108,427,136	7,498		108,590,484	71,431
24.	Minnesota MN	L	305,631	56,173,926	1,921		56,481,478	34,409
25.	Mississippi MS	L	112,797	18,249,029	3,936		18,365,761	58,550
26.	Missouri MO	L	244,481	117,697,401	116,352		118,058,233	477,478
27.	Montana MT	L	12,330	1,353,350	7,182		1,372,862	
28.	Nebraska NE	L	128,130	6,856,372	51,437		7,035,939	
29.	Nevada NV	L	234,177	14,717,978	4,716		14,956,870	
30.	New Hampshire NH	L	49,784	16,298,035	37,994		16,385,814	325,464
31.	New Jersey NJ	L	550,254	93,406,470	6,353		93,963,077	694,025
32.	New Mexico NM	L	143,466	7,876,680			8,020,145	
33.	New York NY	N	114,083	10,290,202	3,940		10,408,225	
34.	North Carolina NC	L	716,342	79,874,249	809,647		81,400,238	284,926
35.	North Dakota ND	L	32,497	6,449,750			6,482,247	200,045
36.	Ohio OH	L	473,908	115,200,645	36,869		115,711,422	703,684
37.	Oklahoma OK	L	353,186	8,723,780	89,145		9,166,111	256,091
38.	Oregon OR	L	90,071	26,729,296	30,554		26,849,921	
39.	Pennsylvania PA	L	784,337	145,251,338	18,121		146,053,796	474,254
40.	Rhode Island RI	L	47,030	13,160,042	(1,215)		13,205,857	
41.	South Carolina SC	L	307,082	52,484,785	258,106		53,049,972	
42.	South Dakota SD	L	34,973	4,811,569	25		4,846,567	
43.	Tennessee TN	L	337,587	81,423,998	194,486		81,956,071	112,308
44.	Texas TX	L	2,033,692	113,323,289	129,310		115,486,291	153,478
45.	Utah UT	L	88,568	36,762,157	33,598		36,884,324	152,959
46.	Vermont VT	L	23,852	6,006,988	9,550		6,040,391	
47.	Virginia VA	L	714,125	36,477,949	124,310		37,316,384	
48.	Washington WA	L	301,604	67,052,644	100,617		67,454,865	
49.	West Virginia WV	L	68,055	14,931,412	4,403		15,003,870	
50.	Wisconsin WI	L	175,930	50,257,989	149,326		50,583,246	17,804
51.	Wyoming WY	L	14,216	2,040,051			2,054,268	
52.	American Samoa AS	N					0	
53.	Guam GU	N	57,487				57,487	
54.	Puerto Rico PR	N	509	8,686			9,194	
55.	US Virgin Islands VI	L	2,575				2,575	
56.	Northern Mariana Islands MP	N					0	
57.	Canada CAN	N	719				719	
58.	Aggregate Other Alien OT	XXX	29,552	70,711	0	0	100,263	0
59.	Subtotal	XXX	18,124,338	2,435,470,540	3,269,998	0	2,456,864,876	6,471,188
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	100,983		51,407		152,390	
94.	Aggregate other amounts not allocable by State	XXX	0	0	0	0	0	0
95.	Totals (Direct Business)	XXX	18,225,321	2,435,470,540	3,321,405	0	2,457,017,265	6,471,188
96.	Plus Reinsurance Assumed	XXX	2,534,289	135,675	1,688,688		4,358,652	
97.	Totals (All Business)	XXX	20,759,610	2,435,606,215	5,010,092	0	2,461,375,917	6,471,188
98.	Less Reinsurance Ceded	XXX	12,470,047	17,058	3,321,405		15,808,510	
99.	Totals (All Business) less Reinsurance Ceded	XXX	8,289,562	2,435,589,157	1,688,688	0	2,445,567,407	6,471,188
	DETAILS OF WRITE-INS							
58001.	Other Alien	XXX	29,552	70,711			100,263	
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	29,552	70,711	0	0	100,263	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	
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 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	
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 A/S (89.425%)	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	
QQAgency of Texas, Inc.	TX	34-1947042	
Great American Advisors, Inc.	OH	31-1395344	
Great American Life Insurance Company *	OH	13-1935920	63312
Annuity Investors Life Insurance Company *	OH	31-1021738	93661
Bay Bridge Marina Hemingway's Restaurant, LLC (85%)	MD	27-4078277	
Bay Bridge Marina Management (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

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# Participant in Lloyd's Syndicate 2468
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^ 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, Compañia de Seguros, S.A. de C.V. *	MEX		
— — — Financiadora de Primas Condor, S.A. de C.V. (99%)	MEX		
— — Farmers Crop Insurance Alliance, Inc.	KS	39-1404033	
— — FCIA Management Company, Inc.	NY	13-3628555	
— — Foreign Credit Insurance Association @	NY		
— — GAI Mexico Holdings, LLC	DE	81-0814136	
— — GAI Warranty Company	OH	31-1753938	
— — — GAI Warranty Company of Florida	FL	31-1765544	
— — Global Premier Finance Company	OH	61-1329718	
— — Great American Agency of Texas, Inc.	TX	74-2693636	
— — Great American Alliance Insurance Company *	OH	95-1542353	26832
— — Great American Assurance Company *	OH	15-6020948	26344
— — Great American Casualty Insurance Company *	OH	61-0983091	39896
— — Great American Contemporary Insurance Company *	OH	36-4079497	10646
— — Great American E & S Insurance Company *	DE	31-0954439	37532
— — Great American Fidelity Insurance Company *	DE	31-1036473	41858
— — Great American Insurance Agency, Inc.	OH	31-1652643	
— — Great American Insurance Company of New York *	NY	13-5539046	22136
— — Great American Lloyd's Insurance Company * @	TX	31-0974853	38024
— — Great American Lloyd's, Inc.	TX	31-1073664	
— — Great American Management Services, Inc.	OH	31-0856644	
— — Great American Protection Insurance Company *	OH	31-1288778	38580
— — Great American Re Inc.	DE	31-0918893	
— — Great American Security Insurance Company *	OH	31-1209419	31135
— — Great American Spirit Insurance Company *	OH	31-1237970	33723
— — Insurance (GB) Limited *	GBR		
— — Key Largo Group, Inc.	FL	59-1263251	
— — PLLS Canada Insurance Brokers Inc. (49%)	CAN	871850814	
— — Professional Risk Brokers, Inc.	IL	31-1293064	
— One East Fourth, Inc.	OH	31-0686194	
— Pioneer Carpet Mills, Inc.	OH	31-0883227	
— TEJ Holdings, Inc.	OH	31-1119320	
— Three East Fourth, Inc.	OH	31-0728327	

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Subsidiaries 100% owned by respective parent unless otherwise stated
^ Total percentage owned by respective parent and other affiliated companies

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Y/N)	16 *
Members															
			31-1544320		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	
			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	
			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	
			23-1675796				Waynesburg Southern Railroad Company	PA	NIA	American Premier Underwriters, Inc.	Ownership	100.000	American Financial Group, Inc.	N	
			98-1073776				GAI Insurance Company, Ltd.	BMU	IA	APU Holding Company	Ownership	100.000	American Financial Group, Inc.	N	
							Great American Specialty & Affinity Limited	GBR	NIA	APU Holding Company	Ownership	100.000	American Financial Group, Inc.	N	
			31-1446308				Hangar Acquisition Corp.	OH	NIA	APU Holding Company	Ownership	100.000	American Financial Group, Inc.	N	
			91-1242743				Premier Lease & Loan Services Insurance Agency, Inc.	WA	NIA	APU Holding Company	Ownership	100.000	American Financial Group, Inc.	N	
			91-1508644				Premier Lease & Loan Services of Canada, Inc.	WA	NIA	APU Holding Company	Ownership	100.000	American Financial Group, Inc.	N	
			31-1262960				Risico Management Corporation	DE	NIA	APU Holding Company	Ownership	100.000	American Financial Group, Inc.	N	
			31-0823725				Dixie Terminal Corporation	OH	NIA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	N	
			98-0606803				GAI Holding Bermuda Ltd.	BMU	NIA	American Financial Group, Inc.	Ownership	69.990	American Financial Group, Inc.	N	2
			98-0606803				GAI Holding Bermuda Ltd.	BMU	NIA	GAI Australia Pty Ltd.	Ownership	30.010	American Financial Group, Inc.	N	2
			98-0556144				GAI Indemnity, Ltd.	GBR	IA	GAI Holding Bermuda Ltd.	Ownership	100.000	American Financial Group, Inc.	N	
							Neon Capital Limited	GBR	NIA	GAI Holding Bermuda Ltd.	Ownership	100.000	American Financial Group, Inc.	N	
							Neon Holdings (U.K.) Limited	GBR	NIA	Neon Capital Limited	Ownership	100.000	American Financial Group, Inc.	N	
							Beat Capital Partners Limited	GBR	NIA	Neon Holdings (U.K.) Limited	Ownership	26.960	American Financial Group, Inc.	N	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Y/N)	16 *
							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 A/S	DNK	NIA	Neon Holdings (U.K.) Limited	Ownership	89.425	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	
0084	American Financial Group, Inc.	63312	13-1935920				Great American Life Insurance Company	OH	RE	Great American Financial Resources, Inc.	Ownership	100.000	American Financial Group, Inc.	N	
0084	American Financial Group, Inc.	93661	31-1021738				Annuity Investors Life Insurance Company	OH	DS	Great American Life Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	
			27-4078277				Bay Bridge Marina Hemingway's Restaurant, LLC	MD	DS	Great American Life Insurance Company	Ownership	85.000	American Financial Group, Inc.	N	
			27-0513333				Bay Bridge Marina Management	MD	DS	Great American Life Insurance Company	Ownership	85.000	American Financial Group, Inc.	N	
			20-1246122				Brothers Management, LLC	FL	DS	Great American Life Insurance Company	Ownership	99.000	American Financial Group, Inc.	Y	
			81-3737639				Charleston Harbor Fishing, LLC	SC	DS	Great American Life Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	
			47-5618395				GA Key Lime, LLC	OH	DS	Great American Life Insurance Company	Ownership	50.000	American Financial Group, Inc.	N	2
			47-5618395				GA Key Lime, LLC	OH	DS	Great American Insurance Company	Ownership	50.000	American Financial Group, Inc.	N	2
			20-4604276				GALIC - Bay Bridge Marina, LLC	MD	DS	Great American Life Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	
			31-1391777				GALIC Brothers, Inc.	OH	DS	Great American Life Insurance Company	Ownership	100.000	American Financial Group, Inc.	Y	
			26-3260520				Manhattan National Holding Corporation	OH	DS	Great American Life Insurance Company	Ownership	100.000	American Financial Group, Inc.	Y	
0084	American Financial Group, Inc.	67083	45-0252531				Manhattan National Life Insurance Company	OH	DS	Manhattan National Holding Corporation	Ownership	100.000	American Financial Group, Inc.	N	
			52-2179330				Skipjack Marina Corp.	MD	DS	Great American Life Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	
			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	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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

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)	*
			25-1754638				Brothers Pennsylvanian Corporation	PA	NIA	Brothers Property Corporation	Ownership	100.000	American Financial Group, Inc.	N	
			59-2840294				Brothers Property Management Corporation	OH	NIA	Brothers Property Corporation	Ownership	100.000	American Financial Group, Inc.	N	
			20-4498054				Crescent Centre Apartments	OH	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	1
			31-1277904				Crop Managers Insurance Agency, Inc.	KS	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	Y	
			31-0589001				Dempsey & Siders Agency, Inc.	OH	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	Y	
			31-1341668				Eden Park Insurance Brokers, Inc.	CA	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	Y	
							El Aguila, Compañia de Seguros, S.A. de C.V.	MEX	IA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	Y	
							Financiadora de Primas Condor, S.A. de C.V.	MEX	NIA	El Aguila, Compañia de Seguros, S.A. de C.V.	Ownership	99.000	American Financial Group, Inc.	N	
			39-1404033				Farmers Crop Insurance Alliance, Inc.	KS	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	Y	
			13-3628555				FCIA Management Company, Inc.	NY	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	Y	
							Foreign Credit Insurance Association	NY	OTH	Great American Insurance Company	Management		American Financial Group, Inc.	N	3
			81-0814136				GAI Mexico Holdings, LLC	DE	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	
			31-1753938				GAI Warranty Company	OH	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	Y	
			31-1765544				GAI Warranty Company of Florida	FL	NIA	GAI Warranty Company	Ownership	100.000	American Financial Group, Inc.	N	
			61-1329718				Global Premier Finance Company	OH	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	Y	
			74-2693636				Great American Agency of Texas, Inc.	TX	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	Y	
0084	American Financial Group, Inc.	26832	95-1542353				Great American Alliance Insurance Company	OH	IA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	
0084	American Financial Group, Inc.	26344	15-6020948				Great American Assurance Company	OH	IA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	
0084	American Financial Group, Inc.	39896	61-0983091				Great American Casualty Insurance Company	OH	IA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	
0084	American Financial Group, Inc.	10646	36-4079497				Great American Contemporary Insurance Company	OH	IA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	
0084	American Financial Group, Inc.	37532	31-0954439				Great American E & S Insurance Company	DE	IA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	
0084	American Financial Group, Inc.	41858	31-1036473				Great American Fidelity Insurance Company	DE	IA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	
			31-1652643				Great American Insurance Agency, Inc.	OH	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	Y	
0084	American Financial Group, Inc.	22136	13-5539046				Great American Insurance Company of New York	NY	IA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	
0084	American Financial Group, Inc.	38024	31-0974853				Great American Lloyd's Insurance Company	TX	IA	Great American Insurance Company	Other		American Financial Group, Inc.	N	4
			31-1073664				Great American Lloyd's, Inc.	TX	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	Y	
			31-0856644				Great American Management Services, Inc.	OH	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	Y	
0084	American Financial Group, Inc.	38580	31-1288778				Great American Protection Insurance Company	OH	IA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	
			31-0918893				Great American Re Inc.	DE	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	Y	
0084	American Financial Group, Inc.	31135	31-1209419				Great American Security Insurance Company	OH	IA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	
0084	American Financial Group, Inc.	33723	31-1237970				Great American Spirit Insurance Company	OH	IA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	
			AA-1120817				Insurance (GB) Limited	GBR	IA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	Y	
			59-1263251				Key Largo Group, Inc.	FL	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	Y	
			871850814				PLLS Canada Insurance Brokers Inc.	CAN	NIA	Great American Insurance Company	Ownership	49.000	American Financial Group, Inc.	Y	
			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	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Y/N)	16 *
....	....	....	31-0883227	....	....	....	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.......	.....

Asteı	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.

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

Explanations:

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

Bar Code:

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* 6 3 3 1 2 2 0 1 8 4 4 5 0 0 0 0 2 *

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

Overflow Page for Write-Ins

Additional Write-ins for Assets:

	Current Statement Date			4
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	December 31, Prior Year Net Admitted Assets
2504. Accrued contractual fee income	31,116,460		31,116,460	31,327,304
2505. Inventory and prepaid assets on real estate holdings	2,816,607	2,816,607	0	
2506. Accounts receivable	80,863	80,863	0	68,542
2597. Summary of remaining write-ins for Line 25	34,013,930	2,897,470	31,116,460	31,395,846

Additional Write-ins for Liabilities:

	1 Current Statement Date	2 December 31 Prior Year
2504. Unfunded commitment fee liability	195,304	893,267
2597. Summary of remaining write-ins for Line 25	195,304	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	14,770	12,186	26,192
08.397. Summary of remaining write-ins for Line 8.3	14,770	12,186	26,192

SCHEDULE A - VERIFICATION

Real Estate

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	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	8,354,996	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	2,434,004	4,288,786
9. Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8)	95,534,624	89,613,632
10. Deduct total nonadmitted amounts		
11. Statement value at end of current period (Line 9 minus Line 10)	95,534,624	89,613,632

SCHEDULE B - VERIFICATION

Mortgage Loans

	1 Year to Date	2 Prior Year Ended December 31
1. Book value/recorded investment excluding accrued interest, December 31 of prior year	972,854,721	890,163,721
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	110,771,523	244,098,267
2.2 Additional investment made after acquisition	38,477,148	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	(43,867)	(182,594)
7. Deduct amounts received on disposals	83,241,218	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)	1,038,818,307	972,854,721
12. Total valuation allowance		
13. Subtotal (Line 11 plus Line 12)	1,038,818,307	972,854,721
14. Deduct total nonadmitted amounts		
15. Statement value at end of current period (Line 13 minus Line 14)	1,038,818,307	972,854,721

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	851,722,804	503,012,067
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	44,817,249	293,873,721
2.2 Additional investment made after acquisition	102,893,080	227,934,481
3. Capitalized deferred interest and other		
4. Accrual of discount	77	367
5. Unrealized valuation increase (decrease)	9,260,547	(2,358,753)
6. Total gain (loss) on disposals	419,940	(3,929,674)
7. Deduct amounts received on disposals	50,443,245	162,329,125
8. Deduct amortization of premium and depreciation	905,662	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)	957,764,790	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)	957,763,790	851,721,804

SCHEDULE D - VERIFICATION

Bonds and Stocks

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year	28,138,198,150	25,826,150,833
2. Cost of bonds and stocks acquired	3,350,292,823	6,695,095,508
3. Accrual of discount	56,646,731	118,055,678
4. Unrealized valuation increase (decrease)	(3,200,247)	82,710,755
5. Total gain (loss) on disposals	10,618,040	10,839,990
6. Deduct consideration for bonds and stocks disposed of	1,892,660,362	4,514,216,833
7. Deduct amortization of premium	18,679,292	30,389,064
8. Total foreign exchange change in book/adjusted carrying value		
9. Deduct current year's other-than-temporary impairment recognized	11,558,783	50,048,717
10. Total investment income recognized as a result of prepayment penalties and/or acceleration fees	9,444,944	
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	29,639,102,004	28,138,198,150
12. Deduct total nonadmitted amounts		
13. Statement value at end of current period (Line 11 minus Line 12)	29,639,102,004	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

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)	18,805,687,430	942,403,416	737,051,094	(132,846,271)	18,805,687,430	18,878,193,481		18,359,059,785
2. NAIC 2 (a)	8,629,293,210	759,381,128	229,072,158	173,504,615	8,629,293,210	9,333,106,795		8,360,050,807
3. NAIC 3 (a)	567,024,484	29,173,430	57,980,815	(25,089,314)	567,024,484	513,127,785		442,065,250
4. NAIC 4 (a)	93,312,630	9,301,805	10,625,789	3,835,932	93,312,630	95,824,578		113,719,476
5. NAIC 5 (a)	21,588,569	1,893,682	3,517,074	945,213	21,588,569	20,910,390		17,608,390
6. NAIC 6 (a)	27,927,464	32,283,000	32,303,672	151,216	27,927,464	28,058,008		29,823,802
7. Total Bonds	28,144,833,787	1,774,436,461	1,070,550,602	20,501,391	28,144,833,787	28,869,221,037	0	27,322,327,510
PREFERRED STOCK								
8. NAIC 1	10,000,038			(1)	10,000,038	10,000,037		10,000,039
9. NAIC 2	141,787,879		13,996,190	(84,396)	141,787,879	127,707,293		93,027,270
10. NAIC 3	1,000,000		1,000,000		1,000,000	0		1,000,000
11. NAIC 4	12,013,333	4,385,765			12,013,333	16,399,098		6,112,118
12. NAIC 5	6,197,744				6,197,744	6,197,744		7,996,036
13. NAIC 6			1	1		0		
14. Total Preferred Stock	170,998,994	4,385,765	14,996,191	(84,396)	170,998,994	160,304,172	0	118,135,463
15. Total Bonds and Preferred Stock	28,315,832,781	1,778,822,226	1,085,546,793	20,416,995	28,315,832,781	29,029,525,210	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 $.....204,729,887; NAIC 2 $.....134,612,645; NAIC 3 $..........0; NAIC 4 $.....4,216,805; NAIC 5 $..........0; NAIC 6 $..........0.

SCHEDULE DA - PART 1

Short-Term Investments

	1 Book/Adjusted Carrying Value	2 Par Value	3 Actual Cost	4 Interest Collected Year To Date	5 Paid for Accrued Interest Year To Date
9199999	343,559,337	XXX	343,555,925	6,239,519	

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	141,533,491	3,330,901,566
3. Accrual of discount	3,608	3,305
4. Unrealized valuation increase (decrease)		
5. Total gain (loss) on disposals		21,671
6. Deduct consideration received on disposals	7,603,515	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)	343,559,337	209,625,753
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	343,559,337	209,625,753

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	266,370,954
3.	Unrealized valuation increase/(decrease)	(164,623,947)
4.	Total gain (loss) on termination recognized	
5.	Considerations received/(paid) on terminations	
6.	Amortization	(224,813,989)
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)	529,439,775
10.	Deduct nonadmitted assets	
11.	Statement value at end of current period (Line 9 minus Line 10)	529,439,775

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

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

NONE

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

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

SCHEDULE DB - VERIFICATION

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

	Book/Adjusted Carrying Value Check	
1. Part A, Section 1, Column 14	529,439,775	
2. Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance		
3. Total (Line 1 plus Line 2)		529,439,775
4. Part D, Section 1, Column 5	599,380,769	
5. Part D, Section 1, Column 6	(69,940,994)	
6. Total (Line 3 minus Line 4 minus Line 5)		0
	Fair Value Check	
7. Part A, Section 1, Column 16	529,439,775	
8. Part B, Section 1, Column 13		
9. Total (Line 7 plus Line 8)		529,439,775
10. Part D, Section 1, Column 8	599,380,769	
11. Part D, Section 1, Column 9	(69,940,994)	
12. Total (Line 9 minus Line 10 minus Line 11)		0
	Potential Exposure Check	
13. Part A, Section 1, Column 21		
14. Part B, Section 1, Column 20		
15. Part D, Section 1, Column 11		
16. Total (Line 13 plus Line 14 minus Line 15)		0

SCHEDULE E - 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	2,087,122,792	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	1,971,510,973	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)	616,993,612	501,381,793
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	616,993,612	501,381,793

SCHEDULE A - PART 2

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

1	Location 2	3	4	5	6	7	8	9
Description of Property	City	State	Date Acquired	Name of Vendor	Actual Cost at Time of Acquisition	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Additional Investment Made After Acquisition
Acquired by Purchase								
Building, Land, and Improvements	Georgetown	MD	07/30/1999	Skipjack Cove Resort				72,300
Building, Land, and Improvements	Palm Beach	FL	07/16/2004	Sailfish Marina Resort				279,940
Building, Land, and Improvements	Charleston	SC	05/01/2002	Charleston Harbor Resort and Marina				588,904
Building, Land, and Improvements	Stevenville	MD	05/22/2002	Bay Bridge Marina				36,960
Building, Land, and Improvements	Whitefield	NH	06/01/2005	Mountain View Grand Resort LLC				886,240
0199999. Totals					0	0	0	1,864,344
0399999. Totals					0	0	0	1,864,344

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

NONE

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
Mortgages in Good Standing - Commercial Mortgages - All Other								
Emerson Apartments	Austin	TX		06/05/2018	4.594	34,000,000		59,300,000
Hotel Granduca	Houston	TX		06/28/2018	5.326	36,500,000		71,000,000
Pacific Park	Santa Monica	CA		04/30/2018	6.697	20,000,000		50,000,000
0599999. Total - Mortgages in Good Standing - Commercial Mortgages - All Other				XXX	XXX	90,500,000	0	180,300,000
Mortgages in Good Standing - Mezzanine Loans								
Vaca Morada New	New York	NY		09/26/2017	3.815		6,827,148	56,221,941
0699999. Total - Mortgages in Good Standing - Mezzanine Loans				XXX	XXX	0	6,827,148	56,221,941
0899999. Total - Mortgages in Good Standing				XXX	XXX	90,500,000	6,827,148	236,521,941
3399999. Total Mortgages				XXX	XXX	90,500,000	6,827,148	236,521,941

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																	
Montauk Yacht Club	Montauk	NY		10/19/2012	05/02/2018	21,380,446					0		21,380,446	21,380,446			0
0199999. Total - Mortgages Closed by Repayment						21,380,446	0	0	0	0	0	0	21,380,446	21,380,446	0	0	0
Mortgages With Partial Repayments																	
4S Health Center	San Diego	CA		06/28/2013	06/12/2018	65,853					0		65,853	65,853			0
All Seasons	West Bloomfield	MI		03/28/2014	06/12/2018	92,290					0		92,290	92,290			0
Amkor Technology Bldg	Tempe	AZ		12/21/2015	06/12/2018	51,917					0		51,917	51,917			0
Ben Arnold Beverage	Ridgeway	SC		10/27/2014	06/12/2018	79,403					0		79,403	79,403			0
Biltmore Hotel	Coral Gables	FL		08/13/1999	06/12/2018	150,609					0		150,609	150,609			0
Chatham Bars Inn	Cape Cod	MA		05/06/2016	06/12/2018	124,903					0		124,903	124,903			0
Convention Center Parking Garage	Philadelphia	PA		01/31/2012	06/12/2018	66,215					0		66,215	66,215			0
Embassy Jacksonville	Jacksonville	FL		10/10/2013	06/12/2018	60,051					0		60,051	60,051			0
Embassy Memphis	Memphis	TN		11/15/2013	06/12/2018	88,437					0		88,437	88,437			0
Franklin Marriot Cool Springs	Franklin	TN		09/24/2014	06/12/2018	102,182					0		102,182	102,182			0
Grand AM	Austin	TX		10/23/2017	06/29/2018	204,174					0		204,174	204,174			0
Highland Dallas	Dallas	TX		12/18/2015	06/12/2018	88,579					0		88,579	88,579			0
Kiewit Energy Building	The Woodlands	TX		03/25/2015	06/12/2018	101,096					0		101,096	101,096			0
Las Fuentes	Prescott	AZ		05/29/2015	06/12/2018	109,032					0		109,032	109,032			0
L-3 Communications	Salt Lake City	UT		11/08/2013	06/12/2018	85,682					0		85,682	85,682			0
McHenry Row	Baltimore	MD		06/29/2012	06/12/2018	128,716					0		128,716	128,716			0
Mountain View	Tucson	AZ		06/30/2014	06/12/2018	87,597					0		87,597	87,597			0
OCWEN OWLIC	Cincinnati	OH		01/01/2006	06/12/2018	871					0		871	871			0
Old Standard	Cincinnati	OH		01/01/2006	06/12/2018	27,743					0		27,743	(16,125)		(43,867)	(43,867)
Pacfic Park	Santa Monica	CA		04/30/2018	06/12/2018	154,652					0		154,652	154,652			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
Palomar Commons	Carlsbad	CA		10/17/2013	06/12/2018	95,388					0		95,388	95,388			0
Pearland	Pearland	TX		12/06/2013	06/12/2018	63,980					0		63,980	63,980			0
Residence Inn Sacramento	Sacramento	CA		11/07/2013	06/12/2018	108,640					0		108,640	108,640			0
Sandestin	Destin	FL		07/31/2013	06/12/2018	274,231					0		274,231	274,231			0
Semoran Commercenter	Orlando	FL		05/17/2013	06/12/2018	79,462					0		79,462	79,462			0
Stop N' Go Center	Fargo	ND		03/18/2014	06/12/2018	46,267					0		46,267	46,267			0
UIndy Health Pavilion	Indianapolis	IN		09/11/2015	06/12/2018	207,014					0		207,014	207,014			0
Vaca Morada New	New York	NY		09/26/2017	06/29/2018	10,552,658					0		10,552,658	10,552,658			0
Warner Brothers	Burbank	CA		11/12/2013	06/12/2018	63,129					0		63,129	63,129			0
Whispering Wind	Phoenix	AZ		05/17/2013	06/12/2018	56,286					0		56,286	56,286			0
Xactware Office Building	Lehi	UT		02/24/2014	06/12/2018	148,828					0		148,828	148,828			0
0299999. Total - Mortgages With Partial Repayments						13,565,885	0	0	0	0	0	0	13,565,885	13,522,018	0	(43,867)	(43,867)
0599999. Total Mortgages						34,946,331	0	0	0	0	0	0	34,946,331	34,902,464	0	(43,867)	(43,867)

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4									
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Desig-nation	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made after Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated												
000000 00 0	Great American Capital Partners Fund II, LP	Los Angeles	CA	Great American Capital Partners Fund II, LP		01/12/2018			3,339,000			2.200
000000 00 0	MCC Senior Loan Strategy JV I LLC	New York	NY	MCC Senior Loan Strategy JV I LLC		07/16/2015			1,212,500			12.500
000000 00 0	Monarch Capital Partners III, L.P.	New York	NY	Monarch Capital Partners III, L.P.		01/12/2015			1,775,978			3.050
000000 00 0	Monarch Capital Partners IV, L.P.	New York	NY	Monarch Capital Partners IV, L.P.		10/30/2017			700,000			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			588,506			0.850
000000 00 0	Sierra Senior Loan Strategy JV I LLC	New York	NY	Sierra Senior Loan Strategy JV I LLC		07/16/2015			435,179			12.500
000000 00 0	TTGA C-1 MMF, LP	Cincinnati	OH	TTGA C-1 MMF, LP		12/18/2017			1,081,568			68.923
000000 00 0	Vida Insurance Credit Opportunity Fund II, LP	Austin	TX	Vida Insurance Credit Opportunity Fund II, LP		08/02/2017			7,722,130			15.270
000000 00 0	Yukon Capital Partners II L.P.	Minneapolis	MN	Yukon Capital Partners II L.P.		07/17/2014	2		41,264			2.350
000000 00 0	Yukon Capital Partners III L.P.	Minneapolis	MN	Yukon Capital Partners III L.P.		07/18/2017	2		338,326			1.250
1399999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated								0	17,234,451	0	0	XXX
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated												
000000 00 0	Bridge Growth Partners L.P.	New York	NY	Bridge Growth Partners L.P.		07/15/2014	3		87,500			4.080
000000 00 0	Cincy Tech Fund IV, LLC	Cincinnati	OH	Cincy Tech Fund IV, LLC		03/18/2016	1		154,857			6.750
000000 00 0	Cintrifuse Syndicate Fund I, LLC	Cincinnati	OH	Cintrifuse Syndicate Fund I, LLC		04/29/2013	1		69,020			2.460
000000 00 0	Cintrifuse Syndicate Fund II, LLC	Cincinnati	OH	Cintrifuse Syndicate Fund II, LLC		09/18/2017	1		4,817			4.340
000000 00 0	Corsair Assist Investors, LP	New York	NY	Corsair Assist Investors, LP		05/25/2018		7,210,000				9.910
000000 00 0	Corsair Boomer Investors L.P.	New York	NY	Corsair Boomer Investors L.P.		06/25/2018		10,030,367				9.770
000000 00 0	Corsair V Financial Services Capital Partners LP	New York	NY	Corsair V Financial Services Capital Partners LP		06/25/2018		7,197,137				7.580
000000 00 0	The Cranemere Group Limited	London	UK	The Cranemere Group Limited		05/21/2014			7,000,020			7.360
000000 00 0	Foresite Capital Fund IV, LP	San Francisco	CA	Foresite Capital Fund IV, LP		04/16/2018		1,750,000	250,000			0.050
000000 00 0	Greenspring Opportunities V, LP	Owings Mills	MD	Greenspring Opportunities V, LP		01/22/2018	1		315,000			0.800
000000 00 0	Greenspring Global Partners VIII, L.P.	Owings Mills	MD	Greenspring Global Partners VIII, L.P.		07/14/2017	1		336,432			10.980
000000 00 0	Gryphon Partners IV, L.P.	San Francisco	CA	Gryphon Partners IV, L.P.		12/06/2016	3		432,998			0.470
000000 00 0	LLR Equity Partners IV, L.P.	Philadelphia	PA	LLR Equity Partners IV, L.P.		03/14/2014	3		350,000			0.650
000000 00 0	Medley Credit Opportunitiy Delaware Fund, L.P.	New York	NY	Medley Credit Opportunitiy Delaware Fund, L.P.		07/15/2016	7		5,285,922			45.960
000000 00 0	Medley Real D (Annuity) LLC	New York	NY	Medley Real D (Annuity) LLC		03/21/2016	3		31,815			68.390
000000 00 0	Medley Tactical Opportunities, LLC	New York	NY	Medley Tactical Opportunities, LLC		11/16/2017			46,774			68.630
000000 00 0	Monza Energy, LLC	Houston	TX	Monza Energy, LLC		04/17/2018		1,696,095				1.760
000000 00 0	NB Dyal IV US Investors, LP	New York	NY	NB Dyal IV US Investors, LP		06/11/2018		350,000				0.510
000000 00 0	NB Secondary Opportunities Fund III L.P.	New York	NY	NB Secondary Opportunities Fund III L.P.		05/23/2013	3		450,000			0.880
000000 00 0	NB Secondary Opportunities Fund IV L.P.	New York	NY	NB Secondary Opportunities Fund IV L.P.		04/19/2017	3		325,000			0.440
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		19,714			0.910
000000 00 0	NB Strategic Co-Investment Partners III L.P.	New York	NY	NB Strategic Co-Investment Partners III L.P.		01/28/2016	3		636,715			0.860
000000 00 0	OLG Investment Partners, L.P. (Lucas Group)	Atlanta	GA	OLG Investment Partners, L.P. (Lucas Group)		09/27/2013			7,968			66.400
000000 00 0	OVIP, L.P.	Cincinnati	OH	OVIP, L.P.		07/27/2017			1,574,300			70.000
000000 00 0	Patriot Financial Partners III, L.P.	Philadelphia	PA	Patriot Financial Partners III, L.P.		07/21/2017	3		1,000,000			3.260
000000 00 0	PWP Growth Equity Fund II LLP	New York	NY	PWP Growth Equity Fund II LLP		02/28/2018	3		755,725			1.202
000000 00 0	River Cities Capital Fund II, LP	Cincinnati	OH	River Cities Capital Fund II, LP		05/15/2018	3	980,000				10.930
000000 00 0	River Cities Capital Fund III, LP	Cincinnati	OH	River Cities Capital Fund III, LP		05/15/2018	3	595,000				13.330
000000 00 0	River Cities Capital Fund VI, LP	Cincinnati	OH	River Cities Capital Fund VI, LP		02/15/2018	3		100,000			3.260
000000 00 0	Rivercrest Capital Partners, LP	Fort Worth	TX	Rivercrest Capital Partners, LP		04/02/2018		1,131,366				5.450
000000 00 0	Snow Phipps II, L.P.	Wilmington	DE	Snow Phipps II, L.P.		01/08/2010	3		219,191			1.060
000000 00 0	Solamere Capital Fund II, LP	Boston	MA	Solamere Capital Fund II, LP		08/19/2013	3		647,500			1.780

SCHEDULE BA - PART 2

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

1	2	Location 3	Location 4	5	6	7	8	9	10	11	12	13
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	Solamere Capital Fund II-A, LP	Boston	MA	Solamere Capital Fund II-A, LP		08/19/2013	3		371,000			1.910
1599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated								30,939,965	20,472,267	0	0	XXX
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated												
000000 00 0	Cornerstone Office Partners, LLC	Cincinnati	OH	Cornerstone Office Partners, LLC		06/22/2018		87,750				45.000
000000 00 0	Lubert-Adler Real Estate Fund VII-B, LP	Philadelphia	PA	Lubert-Adler Real Estate Fund VII-B, LP		04/07/2017			2,916,667			4.320
000000 00 0	Park Meadows CO Investors, LLC	Denver	CO	Park Meadows CO Investors, LLC		02/28/2017			121,401			40.000
000000 00 0	PRCP-Del Coronado Partners, LP	Phoenix	AZ	PRCP-Del Coronado Partners, LP		05/15/2018		777,678				40.000
000000 00 0	PRCP-Murietta Partners, LP	Phoenix	AZ	PRCP-Murietta Partners, LP		05/15/2018		586,999				40.000
000000 00 0	PRCP-Missouri Partners, L.P.	St. Charles	MO	PRCP-Missouri Partners, L.P.		10/22/2015			563,440			40.000
000000 00 0	PRCP-NC Wilmington Partners, LP	Wilmington	NC	PRCP-NC Wilmington Partners, LP		05/08/2018		646,800	1,150,997			40.000
000000 00 0	PRCP-Tempe/Mesa Partners	Phoenix	AZ	PRCP-Tempe/Mesa Partners		05/15/2018		767,498				40.000
000000 00 0	PRCP-Union Heights	Colorado Springs	CO	PRCP-Union Heights		06/18/2018		110,000				40.000
000000 00 0	TRG Southgate II, L.P.	Dallas	TX	TRG Southgate II, L.P.		03/08/2018			334,352			22.500
000000 00 0	Water Street O'Connor, L.P.	Atlanta	GA	Water Street O'Connor, L.P.		10/22/2015			16,943			37.500
1799999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated								2,976,724	5,103,800	0	0	XXX
4499999. Subtotal - Unaffiliated								33,916,689	42,810,518	0	0	XXX
4699999. Totals								33,916,689	42,810,518	0	0	XXX

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SCHEDULE BA - PART 3

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

1	2	Location 3	Location 4	5	6	7	8	Changes in Book/Adjusted Carrying Value 9	10	11	12	13	14	15	16	17	18	19	20
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V. (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated																			
000000 00 0	NB Private Equity Credit Opportunities Fund LP	New York	NY	NB Private Equity Credit Opportunities Fund LP	06/07/2017	06/29/2018	177,843					0		177,843	177,843			0	47,295
000000 00 0	Vida Insurance Credit Opportunity Fund II, LP	Austin	TX	Vida Insurance Credit Opportunity Fund II, LP	08/02/2017	05/10/2018	5,719,760					0		5,719,760	5,719,760			0	84,955
000000 00 0	Vida Opportunity Fund, LP	Austin	TX	Vida Opportunity Fund, LP	12/05/2016	04/24/2018	317,316					0		317,316	317,316			0	98,884
000000 00 0	Yukon Capital Partners II L.P.	Minneapolis	MN	Yukon Capital Partners II L.P.	07/17/2014	06/05/2018	352,210					0		352,210	352,210			0	431,680
1399999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated							6,567,130	0	0	0	0	0	0	6,567,130	6,567,130	0	0	0	662,814
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated																			
000000 00 0	Arclight Energy Partners Fund VI, LP	Boston	MA	Arclight Energy Partners Fund VI, LP	08/04/2015	05/03/2018	370,019					0		370,019	370,019			0	256,940
000000 00 0	Blue Chip VI Extension Fund	Cincinnati	OH	Blue Chip VI Extension Fund	11/05/2014	04/04/2018	147,351					0		147,351	147,351			0	
000000 00 0	Cintrifuse Syndicate Fund I, LLC	Cincinnati	OH	Cintrifuse Syndicate Fund I, LLC	04/29/2013	06/28/2018	24,162					0		24,162	24,162			0	4,440
000000 00 0	Corsair V Financial Services Capital Partners LP	New York	NY	Corsair V Financial Services Capital Partners LP	06/25/2018	06/28/2018	394,657					0		394,657	394,657			0	1,215
000000 00 0	Energy Impact Fund LP	New York	NY	Energy Impact Fund LP	05/19/2017	04/23/2018	544,991					0		544,991	544,991			0	
000000 00 0	Gryphon Partners IV, L.P.	San Francisco	CA	Gryphon Partners IV, L.P.	12/06/2016	05/29/2018	92,440					0		92,440	92,440			0	17,550
000000 00 0	LLR Equity Partners IV, L.P.	Philadelphia	PA	LLR Equity Partners IV, L.P.	03/14/2014	06/26/2018	344,000					0		344,000	344,000			0	171,789
000000 00 0	Medley Credit Opportunitiy Delaware Fund, L.P.	New York	NY	Medley Credit Opportunitiy Delaware Fund, L.P.	07/15/2016	04/10/2018	2,520,142					0		2,520,142	2,520,142			0	189,485
000000 00 0	NB Secondary Opportunities Fund III L.P.	New York	NY	NB Secondary Opportunities Fund III L.P.	05/23/2013	06/08/2018	96,290					0		96,290	96,290			0	995,308

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Changes in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V. (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
000000 00 0	NB Strategic Co-Investment Partners II L.P.	New York	NY	NB Strategic Co-Investment Partners II L.P.	10/01/2012	06/07/2018	99,387					0		99,387	99,387			0	285,837
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	06/07/2018	45,061					0		45,061	45,061			0	7,038
000000 00 0	River Cities Capital Fund II, LP	Cincinnati	OH	Gain on acquisition due to purchase discount	05/15/2018	05/15/2018						0					178,151	178,151	
000000 00 0	River Cities Capital Fund II, LP	Cincinnati	OH	River Cities Capital Fund II, LP	05/15/2018	06/05/2018	543,525					0		543,525	543,525			0	606,936
000000 00 0	River Cities Capital Fund III, LP	Cincinnati	OH	Gain on acquisition due to purchase discount	05/15/2018	05/15/2018						0					79,652	79,652	
000000 00 0	River Cities Capital Fund IV, LP	Cincinnati	OH	River Cities Capital Fund IV, LP	09/30/2012	06/05/2018	111,530					0		111,530	111,530			0	182,166
000000 00 0	Solamere Capital Fund II, LP	Boston	MA	Solamere Capital Fund II, LP	08/19/2013	06/29/2018	151,924					0		151,924	151,924			0	
000000 00 0	Solamere Capital Fund II-A, LP	Boston	MA	Solamere Capital Fund II-A, LP	08/19/2013	06/29/2018	61,387					0		61,387	61,387			0	10,056
000000 00 0	Stanley Martin Community LLC	Reston	VA	Final Distribution	12/09/2009	06/02/2018						0			62,137		62,137	62,137	
000000 00 0	TriArtisan Orlando Partners, LLC	New York	NY	TriArtisan Orlando Partners, LLC	03/12/2018	04/04/2018	43,750					0		43,750	43,750			0	
000000 00 0	Vida Longevity Fund, LP	Austin	TX	Vida Longevity Fund, LP	04/01/2015	04/26/2018	3,500,000					0		3,500,000	3,500,000			0	206,750
1599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated							9,090,617	0	0	0	0	0	0	9,090,617	9,152,754	0	319,940	319,940	2,935,510
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated																			
000000 00 0	L-A Laramar Urban Neighborhood Fund, L.P.	Philadelphia	PA	L-A Laramar Urban Neighborhood Fund, L.P.	10/15/2015	06/12/2018	41,519					0		41,519	41,519			0	
1799999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated							41,519	0	0	0	0	0	0	41,519	41,519	0	0	0	0
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Affiliated																			
000000 00 0	GA KEY LIME, LLC	Gurnee	IL	Final Distribution	11/19/2015	06/02/2018						0			100,000		100,000	100,000	
1899999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Affiliated							0	0	0	0	0	0	0	0	100,000	0	100,000	100,000	0
Joint Venture or Partnership Interests That Have Underlying Characteristics of Mortgage Loans - Unaffiliated																			
000000 00 0	Pretium Mortgage Credit Partners I, L.P.	New York	NY	Pretium Mortgage Credit Partners I, L.P.	12/04/2014	04/13/2018	639,233					0		639,233	639,233			0	
1999999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Mortgage Loans - Unaffiliated							639,233	0	0	0	0	0	0	639,233	639,233	0	0	0	0
4499999. Subtotal - Unaffiliated							16,338,498	0	0	0	0	0	0	16,338,498	16,400,635	0	319,940	319,940	3,598,324
4599999. Subtotal - Affiliated							0	0	0	0	0	0	0	0	100,000	0	100,000	100,000	0
4699999. Totals							16,338,498	0	0	0	0	0	0	16,338,498	16,500,635	0	419,940	419,940	3,598,324

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Bonds - U.S. Special Revenue and Special Assessment									
3137FA NH 7	FHR 4709 WI IO INV 10/15/2038		03/02/2018	AMHERST SECURITIES CORP				(60)	1
64613A BC 5	NJ HSG & MTGE B 3.80 10/01/2032		06/15/2018	RBC CAPITAL MARKETS		3,500,000	3,500,000		1FE
88275F PA 1	TX ST DEPT OF HSG & CMNTY C 3.10 9/1/47		06/15/2018	RBC CAPITAL MARKETS		1,853,832	1,965,627	3,047	1FE
3199999. Total - Bonds - U.S. Special Revenue and Special Assessments						5,353,832	5,465,627	2,987	XXX
Bonds - Industrial and Miscellaneous									
00184@ AA 4	AMAZON EUCLID OH CTL 4.095 06/30/2039		04/24/2018	Private Placement		2,963,073	2,963,073		1FE
00191# AA 3	AMAZON TUCSON AZ CTL 4.095 08/31/2039		05/15/2018	Private Placement		2,524,531	2,524,531		1FE
00191@ AA 5	AMAZON OK CITY OK CTL 4.233 09/30/2039		05/25/2018	Private Placement		4,773,831	4,773,831		1FE
00193* AA 5	AMAZON TULSA OK CTL 4.233 09/30/2039		06/07/2018	Private Placement		4,991,569	4,991,569		1FE
00214M AB 9	ARLFR 2014-1A A2 ABS SNR SEQ 3.97 06/44		06/26/2018	CREDIT AGRICOLE CIB		5,919,375	6,000,000	8,602	1FE
00225# AA 3	AMAZON GRAND RAPIDS CTL 4.095 09/30/2039		06/15/2018	Private Placement		2,358,379	2,358,379		1FE
004222 ZZ 1	ACCOMMODATIONS PLUS L+500 04/30/2024 AR		05/11/2018	Private Placement		2,530,095	2,581,730		3FE
00436M AA 3	AALLC 2018-1 A ABS SSNR 3.87 12/02/2033		06/13/2018	DEUTSCHE BANK		6,998,232	7,000,000		1FE
00760Z ZZ 8	ABPCI V L+225 01/24/2028		04/10/2018	Private Placement		1,200,500	1,200,500		1FE
00760Z ZZ 8	ABPCI V L+225 01/24/2028		04/13/2018	Private Placement		1,421,000	1,421,000		1FE
00760Z ZZ 8	ABPCI V L+225 01/24/2028		04/19/2018	Private Placement		2,548,000	2,548,000		1FE
00760Z ZZ 8	ABPCI V L+225 01/24/2028		04/25/2018	Private Placement		2,793,000	2,793,000		1FE
00760Z ZZ 8	ABPCI V L+225 01/24/2028		05/10/2018	Private Placement		3,748,500	3,748,500		1FE
00760Z ZZ 8	ABPCI V L+225 01/24/2028		05/31/2018	Private Placement		5,194,000	5,194,000		1FE
00760Z ZZ 8	ABPCI V L+225 01/24/2028		06/06/2018	Private Placement		1,029,000	1,029,000		1FE
00760Z ZZ 8	ABPCI V L+225 01/24/2028		06/21/2018	Private Placement		759,500	759,500		1FE
01447Y AB 0	ALESC 1A A2 CDO MEZ FLT 10/15/2033		04/17/2018	CS FIRST BOSTON		3,688,296	3,734,983	992	1FE
015271 AN 9	ALEXANDRIA REAL ESTATE 4.70 07/01/2030		06/12/2018	JP MORGAN SECURITIES INC		4,995,800	5,000,000		2FE
01882Y AB 2	ALLIANT ENERGY FINANCE 4.25 06/15/2028		06/06/2018	BANC OF AMERICA SECURITIES		14,970,900	15,000,000		2FE
020002 BB 6	ALLSTATE CORP 5.75 08/15/2053		04/25/2018	JEFFERIES & CO		5,485,305	5,268,000	60,582	2FE
02343U AB 1	AMCOR FINANCE USA 4.50 05/15/2028		05/07/2018	CITIGROUP		7,984,720	8,000,000		2FE
02376C AT 2	AMERICAN AIRLINES B L+200 04/28/2023		06/28/2018	BARCLAYS CAPITAL		1,582,000	1,600,000		3FE
02666T AA 5	AMERICAN HOMES 4 RENT 4.25 02/15/2028		06/26/2018	BANC OF AMERICA SECURITIES		1,911,840	2,000,000	33,292	2FE
03027W AJ 1	AMERICAN TOWER TRUST 3.07 03/15/2023		06/11/2018	BARCLAYS CAPITAL		9,741,200	10,000,000	23,878	1FE
038923 AC 2	ARBOR REALTY TRUST 5.625 05/01/2023		05/10/2018	SANDLER & O'NEIL PARTNERS		2,983,350	3,000,000	29,063	1FE
04686J AA 9	ATHENE HOLDINGS 4.125 01/12/2028	C	06/26/2018	BANC OF AMERICA SECURITIES		4,643,500	5,000,000	95,104	2FE
04686J AA 9	ATHENE HOLDINGS 4.125 01/12/2028	C	06/27/2018	WELLS FARGO BROKERAGE SERVICES		4,661,550	5,000,000	95,677	2FE
050222 ZZ 4	AVETTA LLC TL L+525 04/10/2024 AR		04/10/2018	Private Placement		2,060,078	2,102,480		3FE
052113 AB 3	AUSGRID FINANCE 4.35 08/01/2028	C	04/23/2018	BANC OF AMERICA SECURITIES		6,993,490	7,000,000		2FE
05279@ AA 9	AUTOLIV ASP A-1 CTL 4.101 08/15/2034		05/15/2018	Private Placement		1,189,872	1,189,872		1
05352P AA 5	AVNT 2018-A A ABS SSNR 3.09 06/15/2021		05/22/2018	JP MORGAN SECURITIES INC		8,999,775	9,000,000		1FE
054561 AG 0	AXA EQUITABLE HLDGS 4.35 04/20/2028		04/17/2018	JP MORGAN SECURITIES INC		22,957,450	23,000,000		2FE
054561 AG 0	AXA EQUITABLE HLDGS 4.35 04/20/2028		04/19/2018	GOLDMAN SACHS		9,820,300	10,000,000	3,625	2FE
054561 AG 0	AXA EQUITABLE HLDGS 4.35 04/20/2028		04/25/2018	BANC OF AMERICA SECURITIES		4,856,750	5,000,000	4,229	2FE
054561 AG 0	AXA EQUITABLE HLDGS 4.35 04/20/2028		05/16/2018	WELLS FARGO BROKERAGE SERVICES		7,780,320	8,000,000	27,067	2FE
05525H AW 7	BAMLL 2014-FRR5 BK37 PO MEZ 01/27/47RE		06/26/2018	AMHERST SECURITIES CORP		6,308,145	9,160,909		1AM
05580M 50 4	B RILEY FINL INC 7.375 05/31/2023		05/14/2018	FRIEDMAN BILLINGS RAMSEY		21,000,000			1FE
05588* AA 7	OERLIKON HUNTERSVILLE CTL 4.43 5/15/2038		05/15/2018	Private Placement		4,941,667	4,941,667		1FE
059666 ZZ 3	BAKEMARK HOLDINGS TL L+525 08/17/2023 AR		05/09/2018	Private Placement		1,302,385	1,328,422		3FE
06051G HG 7	BANK OF AMERICA CORP MTN 3.97 03/05/2029		04/19/2018	BANC OF AMERICA SECURITIES		9,895,000	10,000,000	52,933	1FE
06368B GS 1	BANK OF MONTREAL 3.803 12/15/2032		05/17/2018	BANC OF AMERICA SECURITIES		14,873,440	16,000,000	268,745	2FE

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06738E BD 6	BARCLAYS PLC 4.972 05/16/2029	C	05/09/2018	BARCLAYS CAPITAL		15,000,000	15,000,000		2FE
06738E BD 6	BARCLAYS PLC 4.972 05/16/2029	C	05/16/2018	BANC OF AMERICA SECURITIES		4,986,350	5,000,000	1,381	2FE
06738E BD 6	BARCLAYS PLC 4.972 05/16/2029	C	05/16/2018	BARCLAYS CAPITAL		4,987,150	5,000,000	1,381	2FE
06760P AN 1	BABSN 2018-3A B2 CLO MEZ 4.477 07/20/29	C	05/18/2018	MORGAN STANLEY		7,000,000	7,000,000		1FE
07274N AL 7	BAYER US FINANCE II 4.375 12/15/2028		06/18/2018	JP MORGAN SECURITIES INC		26,803,170	27,000,000		2FE
07384D AB 8	BELK INC TL B 1L L+475 12/10/2022		06/14/2018	BANC OF AMERICA SECURITIES		1,185,000	1,500,000		4FE
09659W 2C 7	BNP PARIBAS 3.50 11/16/2027	C	04/19/2018	BNP PARIBAS		9,495,500	10,000,000	152,639	1FE
09659W 2C 7	BNP PARIBAS 3.50 11/16/2027	C	05/18/2018	BNP PARIBAS		9,314,100	10,000,000	5,833	1FE
11271L AC 6	BROOKFIELD FINANCE 3.90 01/25/2028		04/25/2018	JEFFERIES & CO		4,742,350	5,000,000	54,167	1FE
114536 AA 3	BROOKSTONE HOLDING PIK 10.00 07/07/21		06/30/2018	Capitalized Interest		1,417	12,073		5*GI
12325J AD 3	BUSINESS DEVELOPMENT 5.375 05/30/2023		05/11/2018	SANDLER & O'NEIL PARTNERS		11,188,463	11,250,000		2FE
12326R AA 0	BJETS 2018-2 A ABS SSNR 4.447 06/15/2033		06/21/2018	DEUTSCHE BANK		14,999,744	15,000,000		1FE
12541W AA 8	CH ROBINSON 4.20 04/15/2028		04/09/2018	JP MORGAN SECURITIES INC		11,928,240	12,000,000		2FE
12707* AA 9	CVS (NC SC PA & VA) CTL 4.880 01/15/2044		05/17/2018	Private Placement		14,500,000	14,500,000		2FE
14040H BW 4	CAPITAL ONE FINL 3.80 01/31/2028		04/19/2018	UBS WARBURG		9,538,700	10,000,000	87,611	2FE
14856C AA 7	CLAST 2018-1 A ABS SSNR 4.125 06/15/2043		06/07/2018	CITIGROUP		7,993,962	8,000,000		1FE
149556 ZZ 8	CAZ CREEK TAX LIEN FUND 6.50 05/08/2021		05/08/2018	Private Placement		20,173,293	20,223,853		2Z
15672R AA 3	CERB 2018-3A A CLO SSNR FLT 07/15/2030	C	06/29/2018	WELLS FARGO BROKERAGE SERVICES		17,500,000	17,500,000		1FE
15672R AC 9	CERB 2018-3A B CLO MEZ FLT 07/15/2030	C	06/29/2018	WELLS FARGO BROKERAGE SERVICES		7,000,000	7,000,000		1FE
161175 BQ 6	CHARTER COMM OPT USD 4.50 02/01/2024		06/28/2018	MORGAN STANLEY		7,991,440	8,000,000		2FE
17181C AA 6	CIMLT 2018-1A A ABS SNR FLT 03/20/2043		05/15/2018	SANDLER & O'NEIL PARTNERS		7,000,000	7,000,000		1FE
19423D AB 6	CASL 2018-A A2 ABS SSNR 4.13 12/26/2047		06/12/2018	BARCLAYS CAPITAL		8,995,972	9,000,000		1FE
20605P AK 7	CONCHO RESOURCES INC 4.30 08/15/2028		06/14/2018	BANC OF AMERICA SECURITIES		4,983,000	5,000,000		2FE
21872B AG 1	CAFL 2018-1 B ABS MEZ 4.003 06/15/2051		06/27/2018	MORGAN STANLEY		2,999,882	3,000,000	1,668	1FE
22549U AA 3	CSABS 2018-LD1 A ABS SSNR 3.42 07/25/24		06/22/2018	CS FIRST BOSTON		9,999,667	10,000,000		1FE
22822R BH 2	CROWN CASTLE TOWERS 4.241 07/15/2028		06/26/2018	MORGAN STANLEY		15,000,000	15,000,000		1FE
23204G AA 8	CUSTOMERS BANCORP 4.625 06/26/2019		06/28/2018	STIFEL NICOLAUS		2,010,000	2,000,000	771	2FE
23359Z ZB 0	DTV AMERICA 14% 6/22/2019		06/19/2018	Exchanged		900,000	900,000	187,447	4Z
233851 DF 8	DAIMLER FINANCE 3.75 02/22/2028		04/30/2018	GOLDMAN SACHS		9,799,300	10,000,000	75,000	1FE
24023# AA 7	DC DEPT OF CORRECTIONS CTL 4.57 03/15/33		04/19/2018	Private Placement		9,787,798	9,787,798		1FE
240666 ZZ 3	DATIX BIDCO TL B1 L+450 04/19/2025 AR		04/27/2018	Private Placement		886,835	904,934		3FE
24702N AX 8	DELL INTL TL A2 L+175 09/07/2021		06/28/2018	JP MORGAN SECURITIES INC		1,594,000	1,600,000		2FE
251526 BY 4	DEUTSCHE BANK NY * 3.70 05/30/2024	C	06/01/2018	NON-BROKER		16,049,700	17,000,000	1,747	2FE
25156P BB 8	DEUTSCHE TEL FIN 144A 4.375 06/21/2028	C	06/14/2018	RBC CAPITAL MARKETS		19,910,400	20,000,000		2FE
25389J AT 3	DIGITAL REALTY TRUST LP 4.45 07/15/2028		06/14/2018	BANC OF AMERICA SECURITIES		9,985,200	10,000,000		2FE
25755T AJ 9	DPABS 2018-1A A2I ABS SSNR 4.116 07/48		04/18/2018	GUGGENHEIM CAPITAL MARKET		7,000,000	7,000,000		2AM
25755T AK 6	DPABS 2018-1A A2II ABS SNR 4.328 07/48		06/06/2018	CANTOR FITZGERALD & CO		3,498,906	3,500,000	18,514	2AM
26208L AC 2	HONK 2018-1A A2 ABS SNR 4.739 04/20/2048		04/17/2018	BARCLAYS CAPITAL		7,000,000	7,000,000		2AM
26885B AD 2	EQT MIDSTREAM PTR 5Y 4.75 07/15/2023		06/20/2018	DEUTSCHE BANK		21,947,420	22,000,000		2FE
26928B AJ 8	EW SCRIPPS TL B L+200 10/02/2024		04/03/2018	Private Placement		1,598,973	1,592,000		3FE
28176E AD 0	EDWARDS LIFESCIENCES 4.30 06/15/2028		06/06/2018	BANC OF AMERICA SECURITIES		14,965,050	15,000,000		2FE
28852L AA 1	ECLO 2018-3A A1 CLO SSNR FLT 07/20/2030	C	06/06/2018	CITIGROUP		18,000,000	18,000,000		1FE
28852L AE 3	ECLO 2018-3A A2 CLO SSNR 4.482 07/20/30	C	06/06/2018	CITIGROUP		24,000,000	24,000,000		1FE
299670 AC 3	XAN 2018-RSO6 B CLO SNR FLT 06/15/2035		06/07/2018	WELLS FARGO BROKERAGE SERVICES		7,200,000	7,200,000		1FE
315222 ZZ 5	FERRARO FINE FOODS L+425 05/09/2024 AR		05/09/2018	Private Placement		1,267,347	1,293,212		2FE
318916 AA 1	FIRST BANCSHARES 5.875 05/01/2028		04/24/2018	STEPHENS		4,000,000	4,000,000		2FE

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318916 AB 9	FIRST BANCSHARES 6.40 05/01/2033		04/24/2018	STEPHENS		2,000,000	2,000,000		2FE
31982Q AX 7	FIRST COMMWEALTH BANK 4.875 06/01/2028		05/16/2018	SANDLER & O'NEIL PARTNERS		8,000,000	8,000,000		2FE
31982Q AY 5	FIRST COMMWEALTH BANK 5.50 06/01/2033		05/16/2018	SANDLER & O'NEIL PARTNERS		8,000,000	8,000,000		2FE
34960J AS 4	FCO 2015-6A A1TR CLO SSNR FLT 07/10/2030	C	06/29/2018	NATIXIS		7,000,000	7,000,000		1FE
34960J AU 9	FCO 2015-6A A2R CLO SNR FLT 07/10/2030	C	06/29/2018	NATIXIS		7,000,000	7,000,000		1FE
34960J AW 5	FCO 2015-6A BTR CLO MEZ FLT 07/10/2030	C	06/29/2018	NATIXIS		7,000,000	7,000,000		1FE
34960J BC 8	FCO 2015-6A BFR CLO MEZ 4.95 07/10/2030	C	06/29/2018	NATIXIS		11,000,000	11,000,000		1FE
34960N AN 6	FCBSL 2015-1A B1R CLO MEZ 4.0851 04/31		06/07/2018	MITSUBISHI		6,092,375	6,100,000	37,379	1FE
34960N AQ 9	FCBSL 2015-1A B2R CLO MEZ 4.47 04/18/31		04/11/2018	MITSUBISHI		12,000,000	12,000,000		1FE
34961J AC 8	FCO 2017-9A A1T CLO SSNR FLT 11/15/2029		03/15/2018	WELLS FARGO BROKERAGE SERVICES				2,077	1FE
34961L AJ 8	FCBSL 2017-1A B2 CLO MEZ 4.08 10/26/29	C	06/20/2018	RAYMOND JAMES & ASSOCIATES		2,949,375	3,000,000	19,040	1FE
34961P AE 0	FCBSL 2017-2A B2 CLO MEZ 3.95 07/11/2030		06/19/2018	CS FIRST BOSTON		5,895,000	6,000,000	105,992	1FE
361448 BC 6	GATX CORP 4.55 11/07/2028		05/03/2018	CITIGROUP		10,000,000	10,000,000		2FE
36228F UJ 3	GSR 2003-7F 4A1 PAC SSNR 3.25 10/25/2032		05/02/2018	AMHERST SECURITIES CORP		924,953	948,366	257	1AM
36656A AG 3	GRBSL 2018-1A A3 CLO SSNR 3.89 07/17/28		05/18/2018	MORGAN STANLEY		9,500,000	9,500,000		1FE
370334 CG 7	GENERAL MILLS INC 4.20 04/17/2028		04/03/2018	GOLDMAN SACHS		4,989,900	5,000,000		2FE
381362 AL 6	GTCOP 2012-1A A2R CDO SSNR 4.604 06/34		06/08/2018	WELLS FARGO BROKERAGE SERVICES		37,999,084	38,000,000		1FE
38141G WZ 3	GOLDMAN SACHS GRP 4.223 05/01/2029		04/18/2018	GOLDMAN SACHS		5,000,000	5,000,000		1FE
38141G WZ 3	GOLDMAN SACHS GRP 4.223 05/01/2029		04/25/2018	CS FIRST BOSTON		4,917,750	5,000,000	2,346	1FE
39138Q AA 3	GREAT-WEST LIFEC0 4.047 05/17/2028		05/14/2018	JP MORGAN SECURITIES INC		10,000,000	10,000,000		1FE
404280 BK 4	HSBC HOLDINGS 4.041 03/13/2028	C	04/19/2018	BANC OF AMERICA SECURITIES		9,870,300	10,000,000	44,900	1FE
404280 BK 4	HSBC HOLDINGS 4.041 03/13/2028	C	05/08/2018	UBS WARBURG		9,738,900	10,000,000	63,983	1FE
411707 AB 8	HNGRY 2018-1A AI ABS SNR 4.25 06/21/2048		05/23/2018	BARCLAYS CAPITAL		10,500,000	10,500,000		2AM
411707 AD 4	HNGRY 2018-1A AII ABS SNR 4.959 06/21/48		05/23/2018	BARCLAYS CAPITAL		14,000,000	14,000,000		2AM
442775 ZZ 8	HYGIENA TL L+400 04/30/2024 AR		06/29/2018	Private Placement		391,040	398,410		3FE
453667 ZZ 3	IMPACT SALES LLC DD L+700 12/30/2021 MD		04/02/2018	Private Placement		112,500	112,500		2FE
453667 ZZ 3	IMPACT SALES LLC DD L+700 12/30/2021 MD		05/15/2018	Private Placement		1,181,250	1,181,250		2FE
455222 ZZ 5	IMPACT SALES TL L+650 06/27/2023 MD		06/27/2018	Exchanged		6,046,380	5,941,688		2FE
45632@ AA 7	INDUSTRIAL PIPING 14.50 12/13/2018		04/30/2018	Capitalized Interest			64,036		5*GI
45632@ AA 7	INDUSTRIAL PIPING 14.50 12/13/2018		05/31/2018	Capitalized Interest			67,080		5*GI
45632@ AA 7	INDUSTRIAL PIPING 14.50 12/13/2018		06/30/2018	Capitalized Interest			65,839		5*GI
46603V AB 1	IVYH 14A A2 CLO MEZ FLT 04/18/2030		04/06/2018	MORGAN STANLEY		7,000,000	7,000,000		1FE
46617F AA 2	HENDR 2013-1A A ABS 3.22 03/15/2067		04/19/2018	BARCLAYS CAPITAL		267,605	280,054	175	1FE
46647P AR 7	JPMORGAN CHASE FIXED TO FLOAT 04/23/2029		04/16/2018	JP MORGAN SECURITIES INC		7,000,000	7,000,000		1FE
46849L TC 5	JACKSON NAT LIFE 144A 3.875 06/11/2025		06/06/2018	GOLDMAN SACHS		14,970,900	15,000,000		1FE
487836 BW 7	KELLOGG CO 4.30 05/15/2028		05/07/2018	HSBC SECURITIES		15,943,360	16,000,000		2FE
49918# AA 2	KNOPP BIOSCIENCES LLC 5.00 04/01/2019		05/24/2018	Private Placement		1,050,000	1,050,000		5
49918# AA 2	KNOPP BIOSCIENCES LLC 5.00 04/01/2019		05/31/2018	Private Placement		840,000	840,000	97,588	5
50077L AT 3	KRAFT HEINZ FOODS 4.625 01/30/2029		06/04/2018	BANC OF AMERICA SECURITIES		29,823,300	30,000,000		2FE
50077L AT 3	KRAFT HEINZ FOODS 4.625 01/30/2029		06/05/2018	CS FIRST BOSTON		9,957,700	10,000,000		2FE
502413 BG 1	L3 TECH INC 4.40 06/15/2028		05/30/2018	BANC OF AMERICA SECURITIES		9,990,200	10,000,000		2FE
539439 AR 0	LLOYDS BK GR PLC 4.375 03/22/2028	C	05/18/2018	JEFFERIES & CO		4,911,900	5,000,000	36,458	1FE
543190 AB 8	LTRAN 2015-1A A2 ABS SSNR 4.06 01/15/45		06/12/2018	CANTOR FITZGERALD & CO		7,458,984	7,500,000	24,529	1FE
552915 AC 4	MAI HOLDINGS INC IAI 9.50 06/01/23		06/20/2018	WILLIAM BLAIR & COMPANY		3,000,000	3,000,000		4FE
55312H AA 7	MMCAP 17A A1 CDO SSNR FLT 12/01/35		05/03/2018	GUGGENHEIM CAPITAL MARKET		1,022,673	1,054,982	4,626	1FE
565122 AB 4	MAPLE ESCROW 4.597 05/25/2028		05/14/2018	GOLDMAN SACHS		22,000,000	22,000,000		2FE

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56577D AA 4	MRNON 2018-1A A1 CLO SSNR FLT 04/15/2030		05/29/2018	CITIGROUP		6,189,770	6,200,000	18,439	1FE
56577D AC 0	MRNON 2018-1A B CLO MEZ FLT 04/15/2030		04/20/2018	WELLS FARGO BROKERAGE SERVICES		6,750,000	6,750,000		1FE
56577D AJ 5	MRNON 2018-1A A2 CLO SSNR 4.363 04/15/30		04/20/2018	WELLS FARGO BROKERAGE SERVICES		14,494,603	14,500,000		1FE
57385L AB 4	MARVELL TECHNOLOGY GRP 4.875 06/22/2028	C	06/20/2018	GOLDMAN SACHS		16,995,920	17,000,000		2FE
590111 ZA 1	MJX VENTURE SENIOR TL L+1682 04/30/2031		04/04/2018	Private Placement		23,170,000	23,170,000		1FE
590111 ZB 9	MJX VENTURE JUNIOR L+4.418 4/30/2031		04/04/2018	Private Placement		2,611,000	2,660,000		2FE
59523U AP 2	MID-AMERICA APTS 4.20 06/15/2028		05/07/2018	WELLS FARGO BROKERAGE SERVICES		12,922,390	13,000,000		2FE
600333 ZZ 4	MINISTRY BRANDS TL L+500 12/02/2022 AR		04/18/2018	Private Placement		272,681	275,455		3FE
609207 AM 7	MONDELEZ INTL INC 4.125 05/07/2028		05/03/2018	CS FIRST BOSTON		11,882,640	12,000,000		2FE
61743Z ZZ 2	MONROE CAP MGMT A-2 LIBOR+285 10/30/23		05/16/2018	Private Placement		476,129	476,129		1FE
61743Z ZZ 2	MONROE CAP MGMT A-2 LIBOR+285 10/30/23		05/17/2018	Private Placement		1,521,290	1,521,290		1FE
61743Z ZZ 2	MONROE CAP MGMT A-2 LIBOR+285 10/30/23		05/23/2018	Private Placement		894,194	894,194		1FE
61743Z ZZ 2	MONROE CAP MGMT A-2 LIBOR+285 10/30/23		06/19/2018	Private Placement		2,078,710	2,078,710		1FE
62946A AD 6	NPRL 2017-1A A2 ABS SSNR 4.219 10/21/47		06/26/2018	CANTOR FITZGERALD & CO		1,986,250	2,000,000	1,875	1FE
63859W AF 6	NATIONWIDE BLDG 4.125 10/18/2032	C	05/16/2018	BNP PARIBAS		9,248,700	10,000,000	34,375	2FE
640223 ZZ 9	SAVATREE DD L+525 06/01/2022 MD		05/31/2018	Private Placement		131,444	131,444		2Z
64829T AA 9	NZES 2018-FNT1 A ABS SSNR 3.61 05/25/23		05/14/2018	CS FIRST BOSTON		5,998,765	6,000,000		1FE
64829T AB 7	NZES 2018-FNT1 B ABS SNR 3.91 05/25/2023		05/14/2018	CS FIRST BOSTON		7,499,395	7,500,000		1FE
649604 AD 7	NY MORTGAGE TRUST 6.25 01/15/2022		06/19/2018	CLEARVIEW		3,735,938	3,750,000	101,563	2FE
65130P AS 9	NEWFL 2016-1A CR CLO MEZ FLT 04/20/2028		05/21/2018	WELLS FARGO BROKERAGE SERVICES		9,500,000	9,500,000		1FE
65130P AW 0	NEWFL 2016-1A A2R CLO SSNR 3.868 04/28		05/21/2018	WELLS FARGO BROKERAGE SERVICES		10,900,000	10,900,000		1FE
65252B AC 7	FSSLF 2015-2A A2N CLO MEZ FLT 04/29/2030		04/11/2018	NATIXIS		3,600,000	3,600,000		1FE
660222 ZZ 6	NSM INSURANCE DDTL L+450 05/04/2024 AR		05/17/2018	Private Placement		931,742	941,154		2FE
660555 ZZ 9	NSM INSURANCE TL L+450 05/04/2024 AR		05/11/2018	Private Placement		1,799,296	1,836,017		2FE
661555 ZZ 8	NSM SUB HOLDINGS TL L+450 10/03/2022 AR		06/01/2018	Private Placement		341,906	347,348		3FE
67108L BE 2	OZLM 2014-6A A2BS CLO MEZ 4.49 04/17/31		04/11/2018	BANC OF AMERICA SECURITIES		9,000,000	9,000,000		1FE
67573C AG 4	OCT32 2017-1A B2 CLO MEZ 3.76 07/15/2029	C	06/08/2018	MORGAN STANLEY		485,000	500,000	2,977	1FE
682680 AU 7	ONEOK INC 10Y 4.55 07/15/2028		06/19/2018	CITIGROUP		16,953,590	17,000,000		2FE
690222 ZZ 0	OTG MANAGEMENT DDTL L+900 08/26/2021 AR		05/09/2018	Private Placement		166,734	166,734		3FE
690222 ZZ 0	OTG MANAGEMENT DDTL L+900 08/26/2021 AR		05/15/2018	Private Placement		193,740	193,740		3FE
690222 ZZ 0	OTG MANAGEMENT DDTL L+900 08/26/2021 AR		06/13/2018	Private Placement		68,102	68,102		3FE
69346M AA 7	PNMSR 2018-FT1 A ABS SNR FLT 04/25/2023		04/20/2018	CS FIRST BOSTON		7,000,000	7,000,000		2AM
70325E AC 4	PATHWAY PARTNERS TL L+425 10/10/2024 AR		05/25/2018	Exchanged		512,340	512,391		3FE
70325E AF 7	PATHWAY PARTNERS DD L+425 10/10/2024 AR		04/09/2018	Private Placement		18,824	18,824		3FE
70325E AF 7	PATHWAY PARTNERS DD L+425 10/10/2024 AR		04/13/2018	Private Placement		93,787	93,787		3FE
70325E AF 7	PATHWAY PARTNERS DD L+425 10/10/2024 AR		04/17/2018	Private Placement		14,706	14,706		3FE
70325E AF 7	PATHWAY PARTNERS DD L+425 10/10/2024 AR		04/27/2018	Private Placement		14,706	14,706		3FE
70325E AF 7	PATHWAY PARTNERS DD L+425 10/10/2024 AR		04/30/2018	Private Placement		14,706	14,706		3FE
70325E AF 7	PATHWAY PARTNERS DD L+425 10/10/2024 AR		05/15/2018	Private Placement		3,676	3,676		3FE
70325E AF 7	PATHWAY PARTNERS DD L+425 10/10/2024 AR		06/01/2018	Private Placement		13,971	13,971		3FE
70325E AF 7	PATHWAY PARTNERS DD L+425 10/10/2024 AR		06/12/2018	Private Placement		13,235	13,235		3FE
70325E AF 7	PATHWAY PARTNERS DD L+425 10/10/2024 AR		06/29/2018	Private Placement		120,662	120,662		3FE
704900 ZZ 5	PDI HOLDINGS TL L+475 08/25/2023 AR		04/11/2018	Private Placement		4,183,543	4,196,093		3FE
704955 ZZ 9	PDI HOLDINGS DDTL L+475 08/25/2023 AR		05/30/2018	Private Placement		56,854	57,284		3FE
708062 ZZ 0	PENNANT PARK SENIOR SECR RL L+225 05/23		05/02/2018	Private Placement		19,256,944	19,444,444		1FE
708062 ZZ 0	PENNANT PARK SENIOR SECR RL L+225 05/23		05/08/2018	Private Placement		2,698,413	2,698,413		1FE
708062 ZZ 0	PENNANT PARK SENIOR SECR RL L+225 05/23		05/14/2018	Private Placement		3,269,841	3,269,841		1FE

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708062 ZZ 0	PENNANT PARK SENIOR SECR RL L+225 05/23		05/30/2018	Private Placement		1,587,302	1,587,302		1FE
708062 ZZ 0	PENNANT PARK SENIOR SECR RL L+225 05/23		06/01/2018	Private Placement		793,651	793,651		1FE
708062 ZZ 0	PENNANT PARK SENIOR SECR RL L+225 05/23		06/06/2018	Private Placement		4,000,000	4,000,000		1FE
708062 ZZ 0	PENNANT PARK SENIOR SECR RL L+225 05/23		06/15/2018	Private Placement		904,762	904,762		1FE
708062 ZZ 0	PENNANT PARK SENIOR SECR RL L+225 05/23		06/20/2018	Private Placement		1,587,302	1,587,302		1FE
71424# AA 3	PERMIAN HOLDCO 2 14.00 10/15/2021		06/30/2018	Capitalized Interest		1,492	1,492		5*GI
714244 ZZ 6	PERMIAN DD 14.00 10/15/2021		03/31/2018	Capitalized Interest		6	6		5*GI
714244 ZZ 6	PERMIAN DD 14.00 10/15/2021		06/30/2018	Capitalized Interest		768	768		5*GI
74040Y AR 3	PRETSL 10A A1W CDO SSNR FLT 07/03/2033		06/06/2018	GUGGENHEIM CAPITAL MARKET		4,754,649	4,789,071	24,808	1FE
74041N AA 3	PRETSL 12A A1 CDO SEQ SSNR FLT 12/24/33		04/24/2018	GUGGENHEIM CAPITAL MARKET		9,489,431	9,621,730	23,841	1FE
74041N AA 3	PRETSL 12A A1 CDO SEQ SSNR FLT 12/24/33		05/18/2018	GUGGENHEIM CAPITAL MARKET		13,944,096	14,142,981	64,436	1FE
74041W AC 9	PRETSL 11A B1 CDO MEZ FLT 09/24/2033		05/11/2018	SANDLER & O'NEIL PARTNERS		17,448,000	17,448,000	91,541	6FE
74041W AD 7	PRETSL 11A B2 CDO MEZ FLT 09/24/2033		05/11/2018	SANDLER & O'NEIL PARTNERS		2,100,000	2,100,000	11,018	6FE
74041W AE 5	PRETSL 11A B3 CDO MEZ FLT 09/24/2033		05/11/2018	SANDLER & O'NEIL PARTNERS		12,735,000	12,735,000	66,815	6FE
7425A0 BC 3	PRINCIPAL LIFE GLOBAL 6.125 10/15/2033		05/15/2018	AMHERST SECURITIES CORP		3,813,484	3,150,000	17,150	1FE
74340X BH 3	PROLOGIS LP 3.875 09/15/2028		06/11/2018	CITIGROUP		11,918,400	12,000,000		1FE
745555 ZZ 8	PYRAMID MGMT TL L+675 07/15/2021 AR		04/12/2018	Private Placement		1,494,107	1,494,107		2FE
750222 ZZ 7	REVINT INTERMED DDTL L+450 12/13/2023 AR		06/15/2018	Private Placement		1,271,427	1,285,684		1FE
750222 ZZ 7	REVINT INTERMED DDTL L+450 12/13/2023 AR		06/19/2018	Private Placement		358,057	362,589		1FE
750555 ZZ 0	REVINT INTERMED TL L+400 12/13/2023 AR		06/15/2018	Private Placement		854,069	862,164		1FE
75574W AA 5	RCMT 2018-FL2 A CLO SSNR FLT 06/25/2035	C	06/15/2018	JP MORGAN SECURITIES INC		7,500,000	7,500,000		1FE
75574W AC 1	RCMT 2018-FL2 B CLO MEZ FLT 06/25/2035	C	06/15/2018	JP MORGAN SECURITIES INC		4,250,000	4,250,000		1FE
77879R AB 2	ROTOR 2011-1A A ABS SNR 5.75 06/15/46	C	06/14/2018	STIFEL NICOLAUS		23,980,224	24,469,617	101,617	1FE
780097 BG 5	ROYAL BK SCOTLAND 4.892 05/18/2029	C	05/15/2018	CS FIRST BOSTON		23,000,000	23,000,000		2FE
78249L AB 6	RUSSELL INVEST TL B 1L L+325 06/01/2023		06/11/2018	BARCLAYS CAPITAL		1,733,375	1,750,000		3FE
78411K AB 0	SCFET 2018-1A A2 ABS SNR 3.63 10/20/2024		05/17/2018	BANC OF AMERICA SECURITIES		6,999,943	7,000,000		1FE
78411K AC 8	SCFET 2018-1A B ABS MEZ 3.97 12/20/2025		05/17/2018	BANC OF AMERICA SECURITIES		6,297,457	6,300,000		1FE
78516F AA 7	SABAL TRAIL 4.246 05/01/2028		04/26/2018	MITSUBISHI		10,000,000	10,000,000		2FE
80281L AG 0	SANTANDER UK GRP 3.823 11/03/2028	C	05/17/2018	MORGAN STANLEY		4,625,800	5,000,000	9,558	2FE
803169 AQ 4	SRANC 2014-3A AFR CLO SSNR 4.088 06/30		04/30/2018	JEFFERIES & CO		25,000,000	25,000,000		1FE
805564 EM 9	SAST 1999-3 BF1A SUB 8.64 12/25/2032		03/25/2018	Capital Interest		(3,302)			1FM
82671A AA 1	SIGNET UK FINANCE 4.70 06/15/2024	C	06/08/2018	WELLS FARGO BROKERAGE SERVICES		941,250	1,000,000	23,108	3FE
82671A AA 1	SIGNET UK FINANCE 4.70 06/15/2024	C	06/11/2018	JP MORGAN SECURITIES INC		2,835,000	3,000,000	69,717	3FE
82671A AA 1	SIGNET UK FINANCE 4.70 06/15/2024	C	06/13/2018	WELLS FARGO BROKERAGE SERVICES		472,500	500,000		3FE
83368J KF 6	SOCIETE GENERALE 4.25 08/19/2026	C	05/18/2018	CS FIRST BOSTON		9,632,600	10,000,000	109,792	2FE
840555 ZZ 2	SPAREFOOT TL L+425 04/06/2023 AR		04/13/2018	Private Placement		638,906	648,636		3FE
841222 ZZ 8	SPECTRA FINANCE L+450 04/02/2023 AR		04/02/2018	Private Placement		2,369,254	2,417,787		2FE
850777 ZZ 9	SUNSHINE SUB TL L+475 05/18/2023 AR		05/25/2018	Private Placement		1,643,055	1,676,587		2FE
85572R AA 7	STARR 2018-1 A ABS SSNR 4.089 05/15/2043	C	06/15/2018	DEUTSCHE BANK		10,402,979	10,500,000		1FE
87164K AC 8	SYNGENTA FINANCE 5.182 04/24/2028	C	04/17/2018	HSBC SECURITIES		9,000,000	9,000,000		2FE
87164K AC 8	SYNGENTA FINANCE 5.182 04/24/2028	C	05/16/2018	UBS WARBURG		9,673,300	10,000,000	34,547	2FE
87240U AJ 9	TCW 2018-1A A2B CLO SNR 4.14 04/25/2031		04/12/2018	NATIXIS		10,500,000	10,500,000		1FE
87342R AC 8	BELL 2016-1A A23 ABS SNR 4.97 05/25/2046		06/18/2018	CS FIRST BOSTON		3,043,650	2,955,000	10,199	2AM
87342R AC 8	BELL 2016-1A A23 ABS SNR 4.97 05/25/2046		06/22/2018	GUGGENHEIM CAPITAL MARKET		50,743	49,250	211	2AM
87407P AJ 9	TAL 2014-1A A ABS SNR 3.51 02/22/2039		04/17/2018	BARCLAYS CAPITAL		204,754	207,083	586	1FE
875666 ZZ 5	THE DWYER GROUP TL L+550 05/21/2024 AR		05/31/2018	Private Placement		1,179,520	1,206,670		3FE

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88159D AA 3	TES 2017-1A A ABS SSNR 4.33 10/20/2047		04/26/2018	CS FIRST BOSTON		3,883,624	3,947,148	4,747	1FE
891906 AF 6	TOTAL SYSTEM SVC 4.45 06/01/2028		05/09/2018	BANC OF AMERICA SECURITIES		9,975,600	10,000,000		2FE
89352H AW 9	TRANSCANADA PL 4.25 05/15/2028		05/03/2018	JP MORGAN SECURITIES INC		9,961,100	10,000,000		1FE
894127 AE 9	TRAP 2002-1A B1 CDO SNR FLT 11/30/2032		05/18/2018	GUGGENHEIM CAPITAL MARKET		14,427,033	14,646,734	190,561	2AM
89412U AH 1	TRAP 2004-6I A2 CDO SSNR FLT 11/16/2034		05/18/2018	GUGGENHEIM CAPITAL MARKET		10,163,346	10,214,418	6,215	1FE
896239 AB 6	TRIMBLE INC 4.15 06/15/2023		06/07/2018	BANC OF AMERICA SECURITIES		3,498,740	3,500,000		2FE
896239 AB 6	TRIMBLE INC 4.15 06/15/2023		06/11/2018	BANC OF AMERICA SECURITIES		4,996,400	5,000,000		2FE
896239 AB 6	TRIMBLE INC 4.15 06/15/2023		06/13/2018	BANC OF AMERICA SECURITIES		4,995,300	5,000,000		2FE
89708B AA 1	TROPC 2006-5A A1L1 CDO SSNR FLT 07/15/36		01/17/2018	CS FIRST BOSTON				490	1AM
89820U AB 0	TFINS 2018-1A A2 CDO SSNR 4.05 03/30/39		04/12/2018	BANC OF AMERICA SECURITIES		4,950,000	5,000,000		1FE
90352J AC 7	UBS GROUP FUNDING 4.253 03/23/2028	C	04/25/2018	UBS WARBURG		4,942,100	5,000,000	20,084	1FE
90352J AC 7	UBS GROUP FUNDING 4.253 03/23/2028	C	05/08/2018	BNP PARIBAS		9,859,300	10,000,000	55,525	1FE
90352W AA 2	STEAM 2018-1 A1 ABS 3.783 04/25/48		05/02/2018	DEUTSCHE BANK		5,999,993	6,000,000		1FE
90352W AB 0	STEAM 2018-1 A2 ABS 4.611 04/25/2048		05/02/2018	DEUTSCHE BANK		6,999,751	7,000,000		1FE
905397 9Z 0	UNION BKSHRS STAT TRST I L+275 6/17/2034		02/08/2018	SANDLER & O'NEIL PARTNERS					1FE
92343V EQ 3	VERIZON COMM INC 4.329 09/21/28		06/21/2018	Exchanged		20,517,546	20,776,000		2FE
92857W BK 5	VODAFONE GROUP 4.375 05/30/2028	C	05/23/2018	BANC OF AMERICA SECURITIES		17,766,180	18,000,000		2FE
92917T AG 0	VOYA 2018-2A COMB CLO MEZ FLT 07/15/2031		05/17/2018	MORGAN STANLEY		24,443,194	24,737,571		1FE
936666 ZZ 2	VISUAL EDGE TECH DD L+575 08/31/2023 AR		04/02/2018	Capitalized Interest		194,057	196,017		3FE
94983Y AH 2	WFMBS 2006-AR10 4A1 PT SSNR FLT 07/25/36		06/01/2018	CANTOR FITZGERALD & CO		33,731	34,010	15	1FM
94985T AD 0	WFMBS 2007-3 1A4 SEQ SNR 6.00 04/25/2037		06/05/2018	CANTOR FITZGERALD & CO		1,651,604	1,659,904	1,660	3FM
957576 AA 9	WESTERN & SOUTHERN FIN 5.75 07/15/2033		05/22/2018	AMHERST SECURITIES CORP		21,079,845	18,190,000	374,790	1FE
95810D AR 2	WESTERN DIGITAL TL B4 L+175 04/29/2023		05/15/2018	Exchanged		1,660,584	1,661,614		2FE
959802 AX 7	WESTERN UNION CO 4.25 06/09/2023		06/06/2018	BANC OF AMERICA SECURITIES		9,992,000	10,000,000		2FE
96033W AA 6	WESTR 2018-1A A ABS SSNR 3.38 12/20/2031		04/19/2018	AMHERST SECURITIES CORP		4,991,211	5,000,000		1FE
96033W AB 4	WESTR 2018-1A B ABS SNR 3.58 12/20/2031		04/19/2018	AMHERST SECURITIES CORP		6,965,000	7,000,000		1FE
970222 ZZ 1	VPROP OPERATING TL L+950 08/01/2021 AR		06/01/2018	Capitalized Interest		9,300	9,481		2FE
975222 ZZ 6	WORLDWIDE FACILITIES L+425 04/26/2024 AR		05/03/2018	Private Placement		550,405	555,964		3FE
976444 ZZ 5	WORLDWIDE FACILITIES DD L+425 04/26/24AR		06/04/2018	Private Placement		133,234	133,234		3FE
980777 ZZ 2	WRENCH GROUP DDTL L+450 12/15/2024 AR		05/01/2018	Private Placement		27,131	27,336		2FE
984851 AF 2	YARA INTL SA 4.75 06/01/2028	C	05/24/2018	CITIGROUP		6,982,360	7,000,000		2FE
98875N AC 9	ZAIS9 2018-2A B1 CLO MEZ FLT 07/20/2031	C	06/19/2018	JP MORGAN SECURITIES INC		2,200,000	2,200,000		1FE
98875N AJ 4	ZAIS9 2018-2A B2 CLO MEZ 4.834 07/20/31	C	06/19/2018	JP MORGAN SECURITIES INC		19,000,000	19,000,000		1FE
98887T AB 4	ZAIS6 2017-1A A2 CLO FLT 07/15/2029		04/02/2018	BARCLAYS CAPITAL		1,750,000	1,750,000	12,215	1FE
BL2625 18 6	ENERGIZER HOLDINGS TL B L+225 06/21/2025		06/22/2018	JP MORGAN SECURITIES INC		2,388,000	2,400,000		3FE
3899999. Total - Bonds - Industrial and Miscellaneous						1,743,534,290	1,735,464,744	3,215,769	XXX
8399997. Total - Bonds - Part 3						1,748,888,122	1,740,930,371	3,218,756	XXX
8399999. Total - Bonds						1,748,888,122	1,740,930,371	3,218,756	XXX
Preferred Stocks - Industrial and Miscellaneous									
29402T 2# 5	ENVEN ENERGY CORP SERIES A CONV		06/30/2018	Capitalized Interest	19,557.500	234,690			P4AZ
333333 ZA 3	ECCRINE SYS SER B		06/29/2018	Exchanged	1,547,406.000	931,074			P4AZ
333333 ZA 3	ECCRINE SYS SER B		06/29/2018	Private Placement	4,071,797.000	2,450,000			P4AZ
371877 ZZ 7	GENETESIS A-2		05/31/2018	Private Placement	101,747.000	770,001			P4AZ
8499999. Total - Preferred Stocks - Industrial and Miscellaneous						4,385,765	XXX	0	XXX
8999997. Total - Preferred Stocks - Part 3						4,385,765	XXX	0	XXX
8999999. Total - Preferred Stocks						4,385,765	XXX	0	XXX

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
Common Stocks - Industrial and Miscellaneous									
172967 42 4	CITIGROUP INC.		04/25/2018	SANDLER & O'NEIL PARTNERS	11,000.000	757,832	XXX		L
172967 42 4	CITIGROUP INC.		05/03/2018	SANDLER & O'NEIL PARTNERS	7,000.000	468,751	XXX		L
172967 42 4	CITIGROUP INC.		05/04/2018	SANDLER & O'NEIL PARTNERS	7,180.000	486,840	XXX		L
293639 10 0	ENTERCOM COMMUNICATIONS-CL A		05/08/2018	STIFEL NICOLAUS	36,700.000	319,404	XXX		L
29402T 10 9	ENVEN ENERGY CORP		06/18/2018	FRIEDMAN BILLINGS RAMSEY	60,000.000	627,600	XXX		A
29402T 11 7	ENVEN ENERGY CORP-CW20 15		06/18/2018	Private Placement	60,000.000	600	XXX		A
29402T 30 7	ENVEN ENERGY CORP-CW20 12.5		06/18/2018	Private Placement	60,000.000	1,800	XXX		A
60871R 20 9	MOLSON COORS BREWING CO -B		06/05/2018	ISI GROUP	25,000.000	1,531,225	XXX		L
65336K 10 3	NEXSTAR MEDIA GROUP INC-CL A		05/04/2018	RBC CAPITAL MARKETS	13,500.000	844,744	XXX		L
65336K 10 3	NEXSTAR MEDIA GROUP INC-CL A		05/07/2018	RBC CAPITAL MARKETS	8,550.000	536,481	XXX		L
81617J 30 1	SELECT ENERGY SERVICES INC-A		04/10/2018	Exchanged	378,098.000	6,185,683	XXX		L
81617J 40 0	SELECT ENERGY SERVICES INC CL A		04/02/2018	Exchanged	378,098.000	6,185,683	XXX		U
829226 10 9	SINCLAIR BROADCAST GROUP A		04/23/2018	FRIEDMAN BILLINGS RAMSEY	30,000.000	876,186	XXX		L
829226 10 9	SINCLAIR BROADCAST GROUP A		04/27/2018	RBC CAPITAL MARKETS	65,000.000	1,852,325	XXX		L
G81276 10 0	SIGNET JEWELERS LTD		04/02/2018	ISI GROUP	20,000.000	720,722	XXX		L
9099999. Total - Common Stocks - Industrial and Miscellaneous						21,395,875	XXX	0	XXX
Common Stocks - Parent, Subsidiaries and Affiliates									
36352@ 10 6	GALIC BROTHERS INC.		04/30/2018	Capital Contribution		30,806	XXX		K
9199999. Total - Common Stocks - Parent, Subsidiaries and Affiliates						30,806	XXX	0	XXX
9799997. Total - Common Stocks - Part 3						21,426,681	XXX	0	XXX
9799999. Total - Common Stocks						21,426,681	XXX	0	XXX
9899999. Total - Preferred and Common Stocks						25,812,446	XXX	0	XXX
9999999. Total - Bonds, Preferred and Common Stocks						1,774,700,569	XXX	3,218,756	XXX

(a) For all common stock bearing NAIC market indicator "U" provide the number of such issues:.....1.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
Bonds - U.S. Government																					
312931 A6 5	FGLMC A84529 PT 4.50 02/01/2039		06/15/2018.	MBS Paydown		562	562	570	567		(3)		(3)		562			0	11	02/01/2039.	1
31371K LU 3	FNCL 254239 PT 6.50 3/01/2032		06/25/2018.	MBS Paydown		266	266	308	296		(22)		(22)		266			0	7	03/01/2032.	1
31388T QZ 9	FNCL 614372 PT 7.0 1/01/2032		06/25/2018.	MBS Paydown		290	290	332	320		(4)		(4)		290			0	8	01/01/2032.	1
31416K WP 9	FNCL AA2453 PT 4.50 02/01/2039		06/25/2018.	MBS Paydown		244	244	247	247		(1)		(1)		244			0	5	02/01/2039.	1
36296J FT 7	GN 692378 PT 4.50 02/15/2039		06/15/2018.	MBS Paydown		468	468	474	471		(1)		(1)		468			0	9	02/15/2039.	1
36296T DP 5	GNSF 700410 PT 5.00 03/15/2039		06/15/2018.	MBS Paydown		208	208	214	213		(0)		(0)		208			0	4	03/15/2039.	1
383739 N8 8	GNR 2001-17 PG PAC 6.50 4/20/31		06/20/2018.	MBS Paydown		3,965	3,965	4,137	4,053		(71)		(71)		3,965			0	111	04/20/2031.	1
38373W 5C 8	GNR 2002-33 PG PAC 6.50 5/20/32		06/20/2018.	MBS Paydown		18,295	18,295	19,313	18,839		(457)		(457)		18,295			0	519	05/20/2032.	1
649085 AA 5	NEW VALEY GEN II5.572 05/01/20		05/01/2018.	Sinking Fund Redemption		249,353	249,353	291,322	262,349		(3,262)		(3,262)		249,353			0	6,947	05/01/2020.	1FE
690353 XM 4	OVERSEAS PRI INV 3.59 12/15/2030		06/15/2018.	Sinking Fund Redemption		114,286	114,286	114,286	114,286				0		114,286			0	2,051	12/15/2030.	1
83190A AB 9	SBA POOL 523402 6.54 PT 01/20/2035		06/15/2018.	MBS Paydown		32,627	32,627	36,282	35,383		(2,833)		(2,833)		32,627			0	899	01/20/2035.	1FE
0599999.	Total - Bonds - U.S. Government					420,564	420,564	467,484	437,024	0	(6,653)	0	(6,653)	0	420,564	0	0	0	10,571	XXX	XXX
Bonds - U.S. Special Revenue and Special Assessment																					
041083 VB 9	AR ST DEV FIN SFM A 3.10 07/01/2043		06/01/2018.	MBS Paydown		170,953	170,953	170,953	170,953				0		170,953			0	2,191	07/01/2043.	1FE
09089T AY 7	BIRMINGHAM AL B 6.00 04/01/2022		04/01/2018.	Sinking Fund Redemption		100,000	100,000	100,000	100,000				0		100,000			0	3,000	04/01/2022.	1FE
130333 CA 3	CA HSG FIN AGY A 2.90 02/01/2042		06/01/2018.	MBS Paydown		173,981	173,981	173,981	173,981				0		173,981			0	2,162	02/01/2042.	1FE
130333 CB 1	CA HSG FIN AGY B 2.90 02/01/2042		06/01/2018.	MBS Paydown		116,673	116,673	116,381	116,429		21		21		116,673			0	1,439	02/01/2042.	1FE
196479 F9 5	CO HSG & FIN AA 3.70 03/01/2048		06/01/2018.	MBS Paydown		53,295	53,295	54,882			797		797		53,295			0	342	03/01/2048.	1FE
196479 XM 6	CO HSG & FIN A TXB 3.193 11/01/2027		05/01/2018.	Partial Call		75,000	75,000	75,000	75,000		(0)		(0)		75,000			0	1,228	11/01/2027.	1FE
20281P BQ 4	CMWLTH FINANCE AUTH PA A 5.74 06/01/2027		06/01/2018.	Sinking Fund Redemption		420,000	420,000	489,581	469,541		(49,541)		(49,541)		420,000			0	12,054	06/01/2027.	1FE
25477P NF 8	DC HSG FIN AGY A REF 3.875 06/15/2045		06/15/2018.	MBS Paydown		41,459	41,459	41,459	41,459				0		41,459			0	670	06/15/2045.	1FE
296122 UT 9	ESCAMBIA CNTY FL SFM A 2.85 11/01/2038		06/01/2018.	MBS Paydown		352,000	352,000	352,000	352,000				0		352,000			0	4,401	11/01/2038.	1FE
312903 MA 2	FHR 119 H 7 PAC 7.5 1/15/2021		06/15/2018.	MBS Paydown		239	239	240	239				0		239			0	8	01/15/2021.	1
312909 3W 2	FHR 1250-J PAC1 7.00 5/15/2022		06/15/2018.	MBS Paydown		439	439	450	439		0		0		439			0	13	05/15/2022.	1
312915 QG 9	FHR 1491 I PAC 7.50 4/15/2023		06/15/2018.	MBS Paydown		4,195	4,195	4,448	4,244		(7)		(7)		4,195			0	129	04/15/2023.	1
313398 P7 8	FHR 2334 TD PAC 6.5 7/15/2031		06/15/2018.	MBS Paydown		1,509	1,509	1,578	1,545		(3)		(3)		1,509			0	41	07/15/2031.	1
313399 PS 0	FHR 2347 VP PAC 6.5 3/15/2020		06/15/2018.	MBS Paydown		7,498	7,498	7,920	7,546		(38)		(38)		7,498			0	190	03/15/2020.	1
31339D 2V 9	FHR 2418 MB SEQ 6.0 2/15/2022		06/15/2018.	MBS Paydown		12,182	12,182	12,971	12,324		(89)		(89)		12,182			0	315	02/15/2022.	1
31339D QZ 4	FHR 2416 PG PAC 6.0 2/15/2022		06/15/2018.	MBS Paydown		59,115	59,115	63,434	59,751		(435)		(435)		59,115			0	1,491	02/15/2022.	1
3133T3 BU 1	FHR 1644 K PAC 6.75 12/15/2023		06/15/2018.	MBS Paydown		7,387	7,387	8,079	7,527		(94)		(94)		7,387			0	207	12/15/2023.	1
3133TB 4G 2	FHR 1991 PG PAC 6.0 9/15/2027		06/15/2018.	MBS Paydown		11,026	11,026	11,434	11,157		(113)		(113)		11,026			0	275	09/15/2027.	1
3133TC HE 1	FHR 2018 PG PAC 6.35 1/15/2028		06/15/2018.	MBS Paydown		5,882	5,882	6,207	6,013		(119)		(119)		5,882			0	174	01/15/2028.	1
3133TD 3A 2	FHR 2037 HB SEQ 9.0 3/15/2028		06/15/2018.	MBS Paydown		4,838	4,838	5,291	5,042		(121)		(121)		4,838			0	192	03/15/2028.	1
3133TH S8 1	FHR 2118 PE PAC 6.50 1/15/2029		06/15/2018.	MBS Paydown		7,837	7,837	8,228	8,008		(76)		(76)		7,837			0	211	01/15/2029.	1
3133TS F2 4	FHR 2303 CK SCH 6.0 4/15/2031		06/15/2018.	MBS Paydown		2,210	2,210	2,283	2,245		(6)		(6)		2,210			0	55	04/15/2031.	1
3133TU S7 4	FHR 2357 QH PAC 6.50 9/15/2031		06/15/2018.	MBS Paydown		22,791	22,791	23,901	23,380		(612)		(612)		22,791			0	617	09/15/2031.	1
31340Y DB 2	FHR 88-12 A PAC 9.25 11/15/2019		06/15/2018.	MBS Paydown		2	2	2	2				0		2			0	0	11/15/2019.	1
31358F M5 5	FNR 1991-12 H PAC 7.0 2/25/2021		06/25/2018.	MBS Paydown		416	416	437	449		2		2		416			0	12	02/25/2021.	1
31358G 5J 2	FNR 91-65Z ZX 6.50 6/25/2021		06/25/2018.	MBS Paydown		988	988	1,077	988		2,865		2,865		988			0	27	06/25/2021.	1
31358K DY 1	FNR 1991-G36 ZBX 7.00 11/25/2021		06/25/2018.	MBS Paydown		1,220	1,220	1,417	1,573		(315)		(315)		1,220			0	36	11/25/2021.	1
31358N H3 9	FNR G92-29 J SCH 8.00 7/25/2022		06/25/2018.	MBS Paydown		5,018	5,018	5,077	5,001		5		5		5,018			0	168	07/25/2022.	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
31358N M5 8	FNR 92-119Z ZX 8.00 07-25-22		06/25/2018	MBS Paydown		3,251	3,251	3,279	3,361				0		3,251			0	108	07/25/2022	1
31358P EE 3	FNR 1992-117 M PAC 7.0 7/25/2022		06/25/2018	MBS Paydown		6,263	6,263	6,721	6,322		(43)		(43)		6,263			0	184	07/25/2022	1
31358Q ZE 8	FNR G92-59 D TAC 6.0 10/25/2022		06/25/2018	MBS Paydown		724	724	773	726		2		2		724			0	18	10/25/2022	1
31358R Y7 2	FNR G92-66 KB PAC 7.0 12/25/2022		06/25/2018	MBS Paydown		7,260	7,260	7,878	7,340		(22)		(22)		7,260			0	212	12/25/2022	1
31359D H5 5	FNR 1993-155 PJ PAC 7.0 9/25/2023		06/25/2018	MBS Paydown		16,950	16,950	18,766	17,305		(157)		(157)		16,950			0	497	09/25/2023	1
31359H NW 0	FNR 1994-63 PK PAC 7.0 4/25/2024		06/25/2018	MBS Paydown		5,606	5,606	6,195	5,736		(89)		(89)		5,606			0	161	04/25/2024	1
31359L ZF 5	FNR 1995-19 ED SEQ 6.50 1/25/2022		06/25/2018	MBS Paydown		1,850	1,850	1,976	1,864		(6)		(6)		1,850			0	48	01/25/2022	1
31359N 2W 0	FNR 1997-19 PG PAC 7.0 4/18/2027		06/18/2018	MBS Paydown		3,482	3,482	3,752	3,513		(7)		(7)		3,482			0	104	04/18/2027	1
31359V GF 4	FNR 1999-1 PJ PAC 6.50 2/25/2029		06/25/2018	MBS Paydown		34,530	34,530	36,722	35,441		(838)		(838)		34,530			0	882	02/25/2029	1
313603 BQ 4	FNR 1989-79 D PAC 9.0 11/25/2019		06/25/2018	MBS Paydown		1,277	1,277	1,416	1,273		(12)		(12)		1,277			0	44	11/25/2019	1
3137BL AR 9	FMMV M036 A 4.16 12/15/2029		06/15/2018	Partial Call		120,000	120,000	123,300	122,234		(2,234)		(2,234)		120,000			0	2,444	12/15/2029	1FE
313921 JK 5	FNR 2001-57 PD PAC 6.50 10/25/2031		06/25/2018	MBS Paydown		4,720	4,720	4,977	4,853		(109)		(109)		4,720			0	126	10/25/2031	1
31392B SC 1	FNR 2002-6 L SEQ 6.0 2/25/2032		06/25/2018	MBS Paydown		5,151	5,151	5,356	5,248		(84)		(84)		5,151			0	122	02/25/2032	1
31392C EM 2	FNW 02-W2 AF5 SEQ HEL STP 6/25/32		06/25/2018	MBS Paydown		13,018	13,018	12,502	12,385		490		490		13,018			0	392	06/25/2032	1FE
31392E PC 8	FNR 2002-58 PG PAC 6.0 9/25/2032		06/25/2018	MBS Paydown		25,284	25,284	26,648	25,949		(566)		(566)		25,284			0	628	09/25/2032	1
31392K 5C 6	FHR 2455 GK PAC 6.50 5/15/2032		06/15/2018	MBS Paydown		47,978	47,978	51,020	49,537		(1,481)		(1,481)		47,978			0	1,257	05/15/2032	1
31392K LR 5	FHR 2450 PH PAC 6.0 5/15/2022		06/15/2018	MBS Paydown		102,677	102,677	109,579	103,698		(666)		(666)		102,677			0	2,659	05/15/2022	1
31392M 5R 9	FHR 2448 TX PAC 6.0 5/15/2032		06/15/2018	MBS Paydown		22,234	22,234	23,355	22,791		(418)		(418)		22,234			0	547	05/15/2032	1
31393X VH 7	FNW 2004-W3 A6 PAC 5.50 5/25/2034		06/25/2018	MBS Paydown		286,318	286,318	274,328	282,313		1,959		1,959		286,318			0	6,498	05/25/2034	1FE
34074M JB 8	FL HSG FIN CORP A 2.80 07/01/2041		06/01/2018	MBS Paydown		244,937	244,937	244,937	244,937				0		244,937			0	2,785	07/01/2041	1FE
34074M JC 6	FL HSG FIN B TXBL 2.80 07/01/2041		06/01/2018	MBS Paydown		244,255	244,255	244,255	244,255				0		244,255			0	2,772	07/01/2041	1FE
34074M LW 9	FL HSG FIN CORP A 3.20 07/01/2030		04/01/2018	Partial Call		135,000	135,000	135,000	135,000				0		135,000			0	2,237	07/01/2030	1FE
34074M ND 9	FL HSG FIN TXBL REF 1 3.125 07/01/2037		06/01/2018	MBS Paydown		357,036	357,036	357,036	357,036				0		357,036			0	4,694	07/01/2037	1FE
34074M PF 2	FL HSG FIN CORP A 2.45 01/01/2043		06/01/2018	MBS Paydown		152,868	152,868	152,868	152,877		(1)		(1)		152,868			0	1,568	01/01/2043	1FE
45201L VE 2	IL HSG DEV AUTH B 3.205 07/01/2022		06/04/2018	Sinking Fund Redemption		30,000	30,000	30,000	30,000				0		30,000			0	503	07/01/2022	1FE
45201L VF 9	IL HSG DEV AUTH B 4.44 07/01/2033		06/04/2018	Partial Call		125,000	125,000	125,000	125,000				0		125,000			0	2,906	07/01/2033	1FE
45201L VM 4	IL HSG DEV AUTH B 3.355 07/01/2023		06/04/2018	Sinking Fund Redemption		45,000	45,000	45,000	45,000				0		45,000			0	788	07/01/2023	1FE
45201L VN 2	IL HSG DEV AUTH B 3.605 07/01/2024		06/04/2018	Partial Call		45,000	45,000	45,000	45,000				0		45,000			0	849	07/01/2024	1FE
45201L VP 7	IL HSG DEV AUTH B 4.105 07/01/2027		06/04/2018	Partial Call		130,000	130,000	130,000	130,000				0		130,000			0	2,792	07/01/2027	1FE
45201Y YL 5	IL HSG DEV AUTH B 2.75 06/01/2043		06/01/2018	MBS Paydown		170,367	170,367	165,043	165,361		1,808		1,808		170,367			0	2,149	06/01/2043	1FE
462467 NW 7	IA ST FIN SF MTGE SER 3 2.90 2/01/2042		06/01/2018	Partial Call		65,000	65,000	65,000	65,000				0		65,000			0	749	02/01/2042	1FE
49130T PS 9	KY HSG CORP A 3.00 11/01/2041		06/01/2018	Partial Call		155,000	155,000	155,000	155,000				0		155,000			0	2,025	11/01/2041	1FE
49130T PT 7	KY HSG CORP B 3.00 11/01/2041		06/01/2018	Partial Call		190,000	190,000	190,000	190,000				0		190,000			0	2,400	11/01/2041	1FE
57419R D6 9	MD CMNTY DEV HSG A 3.50 09/01/2047		05/24/2018	Partial Call		940,000	940,000	973,379	963,479		(23,479)		(23,479)		940,000			0	17,348	09/01/2047	1FE
57419R PL 3	MARYLAND CMNTY DEV E 2.857 09/01/2040		05/24/2018	Partial Call		390,000	390,000	390,000	390,000				0		390,000			0	5,841	09/01/2040	1FE
57586N RP 8	MASS HSG FIN AGY A 3.495 12/01/2023		04/01/2018	Partial Call		20,000	20,000	20,000	20,000				0		20,000			0	13	12/01/2023	1FE
57586N RQ 6	MASS HSG FIN AGY A 4.145 12/01/2027		04/01/2018	Partial Call		65,000	65,000	65,000	65,000				0		65,000			0	41	12/01/2027	1FE
57586N RR 4	MASS HSG FIN AGY A 4.786 12/01/2032		04/01/2018	Partial Call		10,000	10,000	10,000	10,000				0		10,000			0	8	12/01/2032	1FE
57586N UR 0	MA ST HSG FIN A 4.375 01/15/2046		06/15/2018	MBS Paydown		44,888	44,888	45,063	45,028		86		86		44,888			0	819	01/15/2046	1FE
59334H FU 4	MIAMI-DADE CNTY TXBL A 2.875 11/01/2038		06/01/2018	MBS Paydown		110,594	110,594	110,594	110,594		(0)		(0)		110,594			0	1,194	11/01/2038	1FE
59465M D2 8	MI HSG DEV AUTH B2 4.097 04/01/2021		06/01/2018	Sinking Fund Redemption		130,000	130,000	130,000	130,000				0		130,000			0	2,778	04/01/2021	1FE
60416Q FW 9	MN HSG FIN REF 2.70 09/01/2041		06/01/2018	MBS Paydown		135,054	135,054	131,678	131,851		552		552		135,054			0	1,481	09/01/2041	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 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
60416Q GK 4	MN ST HSG FIN AGY D 2.73 08/01/2046		06/01/2018.	MBS Paydown		78,361	78,361	78,361	78,361		0		0		78,361			0	911	08/01/2046.	1FE
60416Q HA 5	MN HSG FIN AGY A 3.30 03/01/2048		06/01/2018.	MBS Paydown		61,127	61,127	61,127			0		0		61,127			0	360	03/01/2048.	1FE
60636W NW 1	MO HWYS & TRANS 4.443 05/01/2018		05/01/2018.	Maturity		1,000,000	1,000,000	1,000,000	1,000,000				0		1,000,000			0	22,215	05/01/2018.	1FE
60636Y MJ 7	MO ST HSG DEV REF SER 1 4.20 01/01/2040		06/01/2018.	MBS Paydown		29,454	29,454	29,454	29,454				0		29,454			0	523	01/01/2040.	1FE
60636Y ML 2	MO HSG DEV REF TXBL 2 3.875 10/01/2036		06/01/2018.	MBS Paydown		36,185	36,185	36,185	36,185				0		36,185			0	596	10/01/2036.	1FE
60637B FA 3	MISSOURI HSG DEV C 2.97 08/01/2036		06/01/2018.	MBS Paydown		153,497	153,497	153,497	153,497				0		153,497			0	1,776	08/01/2036.	1FE
60637B ML 1	MO HSG DEV REF TXBL C 2.40 06/01/2044		06/01/2018.	MBS Paydown		1,262,015	1,262,015	1,220,999	1,222,071		27,864		27,864		1,262,015			0	12,655	06/01/2044.	1FE
618027 BK 1	MORRIS CNTY NJ IMPT A 3.585 06/15/2021		06/15/2018.	Sinking Fund Redemption		685,000	685,000	685,000	685,000				0		685,000			0	12,279	06/15/2021.	1FE
647200 2G 8	NM MTGE FIN B TXBL 2.75 08/01/2035		06/01/2018.	MBS Paydown		80,736	80,736	80,736	80,736				0		80,736			0	1,004	08/01/2035.	1FE
647200 4S 0	NEW MEXICO ST MTGE B 2.60 09/01/2040		06/01/2018.	Partial Call		130,000	130,000	130,000	130,000				0		130,000			0	1,408	09/01/2040.	1FE
64966N AA 5	NYC NY HSG DEV REV 5.60 12/01/2021		06/01/2018.	Sinking Fund Redemption		185,000	185,000	193,245	187,087		(375)		(375)		185,000			0	5,180	12/01/2021.	1FE
649705 JJ 0	EMPIRE INS NY IND DEV 8.80 9/18 (EMPI)		06/11/2018.	Sinking Fund Redemption		614,379	614,379	606,336	612,554		1,866		1,866		614,379			0	21,838	09/11/2018.	3
64972C BD 4	NYC HSG DEV A TXBL 3.05 06/15/2036		06/15/2018.	MBS Paydown		7,400	7,400	7,400	7,400				0		7,400			0	94	06/15/2036.	1FE
64972C M6 7	NYC HSG TXBL REMIC A 3.098 10/01/2046		06/01/2018.	MBS Paydown		50,828	50,828	50,828	50,828		9		9		50,828			0	657	10/01/2046.	1FE
658207 MA 0	NC HSG FIN AGY 4.00 01/01/2030		06/01/2018.	Partial Call		75,000	75,000	75,000	75,000				0		75,000			0	1,526	01/01/2030.	1FE
67178K AA 8	OAK RIDGE IND DEV 5.78 12/15/32		06/15/2018.	Sinking Fund Redemption		32,379	32,379	30,378	30,779		1,561		1,561		32,379			0	936	12/15/2032.	1FE
677377 2N 2	OH HSG FIN AGY 1 7.50 07/01/2035		04/01/2018.	Partial Call		12,730	12,730	12,730	12,730				0		12,730			0	318	07/01/2035.	1
677377 2P 7	OHIO ST HSG FIN AGY SF 2.65 11/01/2041		06/01/2018.	Partial Call		430,000	430,000	430,000	430,000		(0)		(0)		430,000			0	4,792	11/01/2041.	1FE
68607H 5R 3	OR ST ADMIN SVCS 4.487 05/01/18		05/01/2018.	Maturity		970,000	970,000	970,000	970,000				0		970,000			0	21,762	05/01/2018.	1FE
709223 UA 7	PA TPK TXB SER B-2 6.70 06/01/2018		06/01/2018.	Maturity		1,000,000	1,000,000	1,223,690	1,017,291		(17,291)		(17,291)		1,000,000			0	33,500	06/01/2018.	1FE
76221T DF 3	RI HSG & MTG FIN TXB 4.236 10/01/2029		04/01/2018.	Partial Call		240,000	240,000	240,000	240,000				0		240,000			0	5,083	10/01/2029.	1FE
76221T DH 9	RI HSG & MTG FIN TXB 2.913 10/01/2039		04/01/2018.	Partial Call		195,000	195,000	195,000	195,000				0		195,000			0	2,840	10/01/2039.	1FE
798703 BD 5	SAN LUIS OBISPO CA 7.45 9/01/2019		05/30/2018.	Make Whole Call		4,210,360	4,000,000	4,397,280	4,085,560		(16,453)		(16,453)		4,069,107		(69,107)	(69,107)	433,032	09/01/2019.	1FE
882750 NE 8	TX HSG & CMNTY AFFAIRS 2.875 07/01/2041		06/01/2018.	Partial Call		125,000	125,000	124,881	124,894		106		106		125,000			0	1,842	07/01/2041.	1FE
88275F NU 9	TEXAS ST DEPT OF HSG A 3.20 09/01/2039		06/01/2018.	Partial Call		125,000	125,000	125,000	125,174		(174)		(174)		125,000			0	2,071	09/01/2039.	1FE
92812U Q3 5	VA ST HSG DEV D 4.30 12/25/2043		06/25/2018.	MBS Paydown		179,743	179,743	179,743	179,741				0		179,743			0	3,128	12/25/2043.	1FE
92812U Q4 3	VA HSG DEV A 3.50 10/25/2037		06/25/2018.	MBS Paydown		350,522	350,522	350,522	350,522				0		350,522			0	5,312	10/25/2037.	1FE
92812U Q6 8	VA HSG DEV AUTH PT A 3.10 06/25/2041		06/25/2018.	MBS Paydown		316,277	316,277	316,277	316,277				0		316,277			0	4,156	06/25/2041.	1FE
92812U XA 1	VA ST HSG DEV A 6.00 3/25/2038		06/25/2018.	MBS Paydown		123,548	123,548	133,123	131,560		(1,344)		(1,344)		123,548			0	3,198	03/25/2038.	1FE
92812U XB 9	VIRGINIA ST HSG B 6.00 3/25/2038		06/25/2018.	MBS Paydown		48,086	48,086	51,813	51,193		1,566		1,566		48,086			0	1,280	03/25/2038.	1FE
92813T EE 6	VIRGINIA HSG AUTH SER A 3.25 08/25/2042		06/25/2018.	MBS Paydown		871,263	871,263	870,910	870,924		123		123		871,263			0	11,814	08/25/2042.	1FE
93978X EQ 9	WA HSG FIN A REF TXBL 3.00 09/01/2040		06/01/2018.	Partial Call		325,000	325,000	325,000	323,209		1,791		1,791		325,000			0	3,738	09/01/2040.	1FE
93978X ER 7	WA HSG FIN B REF TXBL 3.15 05/01/2041		06/01/2018.	Partial Call		560,000	560,000	560,000	560,000				0		560,000			0	7,350	05/01/2041.	1FE
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments					20,865,615	20,655,256	21,361,621	20,682,170	0	(73,946)	0	(73,946)	0	20,724,362	0	(69,107)	(69,107)	736,491	XXX	XXX
Bonds - Industrial and Miscellaneous																					
000366 AA 2	AASET 2017-1A A ABS SNR 3.967 05/16/2042		06/16/2018.	MBS Paydown		397,250	397,250	397,248	397,250		0		0		397,250			0	6,566	05/16/2042.	1FE
00077B 4W 0	AMAC 2002-9 A30 NAS 5.75 12/25/2032		06/25/2018.	MBS Paydown		241	241	243	232		2		2		241			0	6	12/25/2032.	1FM
000780 NL 6	AMAC 2003-12 2A SEQ 5.50 12/25/33		06/25/2018.	MBS Paydown		180	180	183	177		0		0		180			0	4	12/25/2033.	1FM
001406 AA 5	DCAL 2015-1A A1 ABS SEQ SNR 4.213 02/40		06/15/2018.	MBS Paydown		403,196	403,196	403,026	403,034		141		141		403,196			0	8,197	02/15/2040.	1FE
00175L AE 2	AMMC 2014-14A X CLO FLT 07/25/2029		04/25/2018.	MBS Paydown		24,100	24,100	24,100	24,097		1		1		24,100			0	305	07/25/2029.	1FE
00175L AG 7	AMMC 2014-14A A1LR CLO SSNR FLT 07/25/29		05/30/2018.	MORGAN STANLEY		7,281,956	7,263,000	7,263,000	7,261,939		80		80		7,262,019		19,937	19,937	129,912	07/25/2029.	1FE
00176C AL 5	AMMC CLO 2013-12A X FLT 11/10/30		05/10/2018.	MBS Paydown		17,500	17,500	17,500	17,501		3		3		17,500			0	196	11/10/2030.	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
00176D AE 9	AMMC CLO 2013-13A X FLT 7/24/2029		04/24/2018	MBS Paydown		7,875	7,875	7,875	7,874		0		0		7,875			0	100	07/24/2029	1FE
00176J AH 9	AMMC CLO 2015-16A XR FLT 04/14/29		04/14/2018	MBS Paydown		20,000	20,000	20,000	19,916		(2,121)		(2,121)		20,000			0	262	04/14/2029	1FE
00176J AK 2	AMMC CLO 2015-16A FLT 04/14/29		05/30/2018	MORGAN STANLEY		11,152,371	11,130,000	11,130,000	11,132,615		(99)		(99)		11,132,516		19,855	19,855	208,766	04/14/2029	1FE
00178L AA 7	AMMC CLO 2017-21A X FLT 11/02/30		05/02/2018	MBS Paydown		12,500	12,500	12,500	12,501		0		0		12,500			0	164	11/02/2030	1FE
00192J AA 4	APS 2016-1 1A SEQ SSNR FLT 07/31/2057 RE		06/27/2018	MBS Paydown		288,576	288,576	257,193	265,668		862		862		288,576			0	2,109	07/27/2057	1FE
001990 AH 3	ASG 2010-2 G65 SEQ CSTR 01/28/2037 RE		06/28/2018	MBS Paydown		786,816	786,816	608,799	770,526		17,719		17,719		786,816			0	9,609	01/28/2037	1FM
00206R CN 0	AT&T INC 3.40 05/15/2025		06/28/2018	MORGAN STANLEY		9,407,800	10,000,000	9,970,400	9,977,361		1,370		1,370		9,978,731		(570,931)	(570,931)	170,000	05/15/2025	2FE
00213R AA 1	ARLFR 2012-1A A1 ABS FLT 12/15/2042		06/15/2018	MBS Paydown		1,435,756	1,435,756	1,435,756	1,435,756				0		1,435,756			0	24,831	12/15/2042	1FE
00214M AA 1	ARLFR 2014-1A A1 ABS SNR 2.92 06/15/2044		06/15/2018	MBS Paydown		375,111	375,111	363,992	365,730		1,067		1,067		375,111			0	4,545	06/15/2044	1FE
00432C CW 9	ACCSS 2005-B A3 ABS SNR FLT 07/25/2035		04/25/2018	MBS Paydown		216,370	216,370	199,602	203,742		4,013		4,013		216,370			0	2,105	07/25/2035	1FE
004375 FG 1	ACCR 2006-1 A4 SEQ SNR FLT 04/25/2036		06/25/2018	MBS Paydown		1,490,676	1,490,676	1,277,809	1,367,455		20,714		20,714		1,490,676			0	11,955	04/25/2036	1FM
004421 HR 7	ACE 2004-HE3 M2 MEZ FLT 11/25/2034		06/25/2018	MBS Paydown		39,543	39,543	31,935	26,757		4,065		4,065		39,543			0	394	11/25/2034	1FM
005055 ZZ 4	ACCRUENT LLC TL L+475 07/28/2023 AR		06/29/2018	Paydown		7,633	7,633	7,507	7,513		120		120		7,633			0	243	07/28/2023	3FE
005065 ZZ 3	ACCRUENT LLC DDTL L+375 07/28/2023 AR		06/29/2018	Paydown		10,905	10,905	10,836	10,836		69		69		10,905			0	355	07/28/2023	3FE
007036 GS 9	ARMT 2005-2 2A1 SEQ CSTR 06/25/2035		06/25/2018	MBS Paydown		120,517	120,517	112,758	112,530		3,097		3,097		120,517			0	2,233	06/25/2035	1FM
007036 SE 7	ARMT 2005-9 5A1 SEQ SSNR FLT 11/25/2035		06/25/2018	MBS Paydown		145,007	145,007	101,155	110,133		17,469		17,469		145,007			0	1,365	11/25/2035	1FM
00703Q AD 4	ARMT 2006-3 4A11 SEQ SSNR FLT 08/25/2036		06/25/2018	MBS Paydown		284,167	284,167	202,025	196,482		2,991		2,991		284,167			0	2,027	08/25/2036	1FM
009088 AA 3	AIR CANADA 2015-2AA 3.75 12/15/2027		06/15/2018	Sinking Fund Redemption		168,775	168,775	168,775	168,775		(0)		(0)		168,775			0	3,165	12/15/2027	1FE
009088 AB 1	AIR CANADA 2015-2A 4.125 12/15/2027		06/15/2018	Sinking Fund Redemption		108,498	108,498	108,498	108,498		(0)		(0)		108,498			0	2,238	12/15/2027	1FE
009089 AA 1	AIR CANADA 2013-1A 4.125 05/15/2025		05/15/2018	Sinking Fund Redemption		71,542	71,542	71,542	71,542				0		71,542			0	1,476	05/15/2025	1FE
00922K AA 8	AIR 2 US 8.027 10/01/2019	C	04/01/2018	Sinking Fund Redemption		39,194	39,194	38,410	38,981		66		66		39,194			0	1,573	10/01/2019	3FE
009503 AA 1	AIRSP 2007-1A G1 ABS SNR FLT 06/15/2032	C	06/15/2018	MBS Paydown		171,867	171,867	139,857	164,381		8,332		8,332		171,867			0	1,209	06/15/2032	1AM
009503 AB 9	AIRSP 2007-1A G2 ABS SNR FLT 06/15/2032	C	06/15/2018	MBS Paydown		1,237,441	1,237,441	1,058,839	1,116,281		82,585		82,585		1,237,441			0	8,655	06/15/2032	1FE
01310T AT 6	ALBERTSON'S LLC B5 L+300 12/21/2022		06/29/2018	Paydown		25,000	25,000	24,181	24,217		68		68		25,000			0	630	12/21/2022	3FE
01447Y AA 2	ALESC 1A A1 CDO SSNR FLT 10/15/2033		04/15/2018	MBS Paydown		1,299,193	1,299,193	1,286,396	1,298,368		825		825		1,299,193			0	14,303	10/15/2033	1FE
01447Y AB 0	ALESC 1A A2 CDO MEZ FLT 10/15/2033		04/15/2018	MBS Paydown		2,399,603	2,399,603	1,821,448	1,907,147		18,358		18,358		2,399,603			0	28,818	10/15/2033	1FE
01448A AA 3	ALESC 2A A1 CDO SSNR FLT 01/30/2034		04/30/2018	MBS Paydown		251,049	251,049	246,028	246,363		(4,112)		(4,112)		251,049			0	2,729	01/30/2034	1FE
01448M AA 7	ALESC 3A A1 CDO SSNR FLT 05/01/2034		04/15/2018	MBS Paydown		10,172	10,172	9,044	9,126		696		696		10,172			0	105	05/01/2034	1FE
01448Q AA 8	ALESC 4A A1 CDO SSNR FLT 07/30/2034		04/30/2018	MBS Paydown		2,723,634	2,723,634	2,413,139	2,395,929		485,096		485,096		2,723,634			0	27,800	07/30/2034	1FE
01448T AA 2	ALESC 5A A1 CDO SEQ SSNR FLT 12/23/2034		06/23/2018	MBS Paydown		884,079	884,079	749,309	744,468		98,992		98,992		884,079			0	14,855	12/23/2034	1FE
01448X AA 3	ALESC 6A A1 CDO SSNR FLT 03/23/2035		06/23/2018	MBS Paydown		71,238	71,238	63,508	24,807		(22,442)		(22,442)		71,238			0	1,032	03/23/2035	1FE
01448Y AB 9	ALESC 7A A1B CDO SSNR FLT 07/23/2035		06/23/2018	MBS Paydown		92,816	92,816	80,170	81,846		(369)		(369)		92,816			0	1,529	07/23/2035	1FE
014495 AB 1	ALESC 13A A1 CDO SSNR FLT 09/23/2037		06/23/2018	MBS Paydown		957,935	957,935	737,610	748,663		11,274		11,274		957,935			0	15,125	09/23/2037	1FE
01449C AA 8	ALESC 8A A1A CDO SEQ SSNR FLT 12/23/2035		06/23/2018	MBS Paydown		978,593	978,593	747,400	759,151		8,378		8,378		978,593			0	15,710	12/23/2035	1FE
01449C AB 6	ALESC 8A A1B CDO SEQ SSNR FLT 12/23/35		06/23/2018	MBS Paydown		1,681,957	1,681,957	1,335,435	1,307,067		17,004		17,004		1,681,957			0	27,267	12/23/2035	1FE
01449T AA 1	ALESC 9A A1 CDO SEQ SSNR FLT 06/23/2036		06/23/2018	MBS Paydown		4,388,495	4,388,495	3,203,638	3,239,422		39,205		39,205		4,388,495			0	69,858	06/23/2036	1FE
01449W AA 4	ALESC 10A A1 CDO SSNR FLT 09/23/2036		06/23/2018	MBS Paydown		6,533	6,533	5,684	5,687		(18,673)		(18,673)		6,533			0	104	09/23/2036	1FE
01450B AA 6	ALESC 15A A1 CDO SSNR FLT 12/23/2037		06/23/2018	MBS Paydown		25,326	25,326	19,026	19,336		(6,556)		(6,556)		25,326			0	393	12/23/2037	1AM
02146P AF 2	CWALT 2006-HY12 A5 NAS CSTR 08/25/2036		06/25/2018	MBS Paydown		200,454	200,454	128,582	130,564		9,773		9,773		200,454			0	2,948	08/25/2036	1FM
02146T AL 1	CWALT 2006-24CB A11 SEQ 5.75 06/25/2036		06/25/2018	MBS Paydown		25,127	25,127	16,924	15,235		2,458		2,458		25,127			0	631	06/25/2036	1FM
02146T AL 1	CWALT 2006-24CB A11 SEQ 5.75 06/25/2036		06/25/2018	Pass-Through Loss			5,696	3,837					0					0		06/25/2036	1FM
02150V AA 3	CWALT 2007-HY7C A1 SEQ SSNR FLT 08/25/37		06/25/2018	MBS Paydown		89,568	89,568	72,423	72,600		7,462		7,462		89,568			0	688	08/25/2037	1FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
02150V AA 3	CWALT 2007-HY7C A1 SEQ SSNR FLT 08/25/37		06/25/2018	Pass-Through Loss			4,413	2,751					0		2,681		(2,681)	(2,681)		08/25/2037	1FM
023555 ZZ 1	AMERICAN ACADEMY TL L+625 12/15/2022 AR		05/22/2018	Paydown		79,966	79,966	77,964	77,976		1,990		1,990		79,966			0	1,628	12/15/2022	3FE
02376X AA 7	AM AIRLN 14-1 B 4.375 10/01/22		04/01/2018	Sinking Fund Redemption		108,872	108,872	108,872	108,872				0		108,872			0	2,382	10/01/2022	2FE
02377A AA 6	AM AIRLN 14-1 A 3.70 10/01/26		04/01/2018	Sinking Fund Redemption		240,251	240,251	240,251	240,251				0		240,251			0	4,445	10/01/2026	1FE
02554C AA 7	AMER EAGLE NW HSG-A 4.97 12/15/18		06/15/2018	Sinking Fund Redemption		200,000	200,000	197,411	198,823		166		166		200,000			0	4,970	12/15/2018	1FE
02554C AE 9	AMER EAGLE NW HSG-B-WA 5.27 12/15/18		06/15/2018	Sinking Fund Redemption		55,000	55,000	53,806	54,630		127		127		55,000			0	1,449	12/15/2018	1FE
02660L AA 8	AHMA 2006-4 1A11 SEQ SSNR FLT 10/25/2046		06/25/2018	MBS Paydown		33,458	33,458	25,093	20,912		2,357		2,357		33,458			0	252	10/25/2046	1FM
02660T CS 0	AHM 2004-4 4A SEQ FLT 02-25-2045		06/25/2018	MBS Paydown		166,649	166,649	142,589	147,912		7,265		7,265		166,649			0	2,570	02/25/2045	1FM
02660T DH 3	AHM 2005-1 6A SEQ FLT 06/25/2045		06/25/2018	MBS Paydown		97,819	97,819	85,225	87,554		4,290		4,290		97,819			0	1,644	06/25/2045	1FM
02660T EQ 2	AHM 2005-2 4A1 SEQ FLT 09/25/2045		06/25/2018	MBS Paydown		68,174	68,174	58,471	60,519		(2,776)		(2,776)		68,174			0	933	09/25/2045	1FM
02660V AE 8	AHMA 2005-1 3A11 SEQ SSNR FLT 11/25/2035		06/25/2018	MBS Paydown		6,955	6,955	5,673	5,824		(504)		(504)		6,955			0	75	11/25/2035	1FM
02665U AA 3	AH4R 2014-SFR2 A ABS SSNR 3.786 10/17/36		06/17/2018	MBS Paydown		89,921	89,921	90,660	90,424		(31)		(31)		89,921			0	1,418	10/17/2036	1FE
02665X AA 7	AH4R 2014-SFR3 A ABS SSNR 3.678 12/17/36		06/17/2018	MBS Paydown		148,826	148,826	150,367	149,996		(66)		(66)		148,826			0	2,280	12/17/2036	1FE
02666A AA 6	AH4R 2015-SFR1 A ABS SEQ SNR 3.467 04/45		06/17/2018	MBS Paydown		194,576	194,576	196,237	195,774		(67)		(67)		194,576			0	2,810	04/17/2052	1FE
02666B AA 4	AH4R 2015-SFR2 A ABS SSNR 3.732 10/17/45		06/17/2018	MBS Paydown		41,907	41,907	41,906	41,893		(7)		(7)		41,907			0	639	10/17/2045	1FE
026929 AA 7	AHM 2006-3 11A1 SEQ SSNR FLT 12/25/2046		06/25/2018	MBS Paydown		126,678	126,678	99,284	100,543		(131)		(131)		126,678			0	1,066	12/25/2046	1FM
03072S JC 0	AMSI 2003-8 AF4 SEQ 5.32 10/25/33		06/25/2018	MBS Paydown		92,490	92,490	92,481	92,175		(12)		(12)		92,490			0	2,305	10/25/2033	1FM
03072S RC 1	AMSI 2004-FR1W A6 SEQ STP 05/25/2034		06/25/2018	MBS Paydown		102,267	102,267	99,199	99,771		820		820		102,267			0	1,806	05/25/2034	1FM
03215P BN 8	AMRES 1997-1 A7 SEQ 7.61 03/25/27		06/25/2018	MBS Paydown		5,800	5,800	5,794	5,800				0		5,800			0	159	03/25/2027	1FM
03215P DM 8	AMRES 1998-1 A5 SEQ STP 10/25/27		06/25/2018	MBS Paydown		138,253	138,253	138,340	138,253				0		138,253			0	3,666	10/25/2027	1FM
03235T AA 5	ACEF 2014-1A A ABS 8.00 12/20/24		06/20/2018	MBS Paydown		45,292	45,292	45,292	45,292				0		45,292			0	1,539	12/20/2024	3AM
03523T AN 8	ANHEUSER-BUSCH 5.375 01/15/2020		04/23/2018	Make Whole Call		12,525,000	12,000,000	11,921,400	11,981,496		2,172		2,172		11,983,668		16,332	16,332	1,023,083	01/15/2020	2FE
03766K AA 1	AASET 2016-1A A ABS SNR 4.875 03/17/2036		06/15/2018	MBS Paydown		475,296	475,296	468,521	470,484		3,253		3,253		475,296			0	10,159	03/17/2036	1FE
03789X AA 6	DIN 2014-1 A2 ABS 4.277 09/05/44		06/05/2018	MBS Paydown		80,625	80,625	80,601	80,610		15		15		80,625			0	1,724	09/05/2044	2AM
038779 AA 2	ARBYS 2015-1A A2 ABS SEQ SNR 4.969 10/45		04/30/2018	MBS Paydown		17,500	17,500	17,500	17,500		0		0		17,500			0	435	10/30/2045	2AM
03890C AA 8	ARCLO 2015-FL2A A CLO SEQ SSNR FLT 09/25		06/15/2018	MBS Paydown		16,000,000	16,000,000	16,000,000	16,000,000				0		16,000,000			0	279,262	09/15/2025	1FE
04015U AC 2	ARES 2015-38A B2 CLO MEZ SEQ 3.84 01/27		03/13/2018	Distribution									0					0	853	01/20/2027	1FE
04249@ AD 3	ARMY & AIR FORCE 4.95 10/15/2024		06/15/2018	Paydown		34,304	34,304	34,304	34,304				0		34,304			0	708	10/15/2024	1
04544P AD 1	ABSHE 2006-HE5 A4 SEQ FLT 07/25/2036		06/25/2018	MBS Paydown		700,128	700,128	454,951	552,676		73,706		73,706		700,128			0	5,919	07/25/2036	1FM
048677 AA 6	ATLANTIC MARINE 5.535 06/01/2022		06/01/2018	Sinking Fund Redemption		69,000	69,000	75,210	72,288		(2,785)		(2,785)		69,000			0	1,910	06/01/2022	1FE
05178R AA 3	AURORA MILITARY 5.32 12/15/2020		06/15/2018	Sinking Fund Redemption		200,000	200,000	204,360	201,533		(1,316)		(1,316)		200,000			0	5,320	12/15/2020	1FE
05329W AJ 1	AUTONATION INC 6.75 04/15/18		04/15/2018	Maturity		4,700,000	4,700,000	4,621,690	4,696,363		3,637		3,637		4,700,000			0	158,625	04/15/2018	2FE
05352N AA 0	AVNT 2017-A A ABS SSNR 2.41 03/15/2021		06/15/2018	MBS Paydown		1,021,556	1,021,556	1,021,504	1,021,532		34		34		1,021,556			0	10,150	03/15/2021	1FE
05532E BB 0	BCAP 2009-RR10 15A1 SEQ SSNR 5.50 3/36		06/26/2018	MBS Paydown		66,200	66,200	65,207	65,773		(124)		(124)		66,200			0	1,576	03/26/2036	1FM
05532E CE 3	BCAP 2009-RR10 9A2 MEZ SSUP 6.00 5/26/37		06/26/2018	MBS Paydown		114,563	114,563	32,342	57,043		3,429		3,429		114,563			0	2,836	06/26/2037	1FM
05532E CE 3	BCAP 2009-RR10 9A2 MEZ SSUP 6.00 5/26/37		06/26/2018	Pass-Through Loss			5,641						0					0		06/26/2037	1FM
05532F AB 8	BCAP 2009-RR11 1A2 SUB SSUP CSTR 3/26/37		06/26/2018	MBS Paydown		564,249	564,249	520,520	533,953		28,691		28,691		564,249			0	8,584	03/26/2037	1FM
05532M AG 2	BCAP 2009-RR15 4A2 MEZ 6.00 5/26/2036		04/26/2018	MBS Paydown		115,249	115,249	61,268	61,053		(10,774)		(10,774)		115,249			0	2,315	05/26/2036	1FM
05532M AG 2	BCAP 2009-RR15 4A2 MEZ 6.00 5/26/2036		06/26/2018	Pass-Through Loss			22,858				64,336		64,336					0		05/26/2036	1FM
05532T AN 2	BCAP 2010-RR1 3A2 SUB SSUP CSTR 12/20/35		06/20/2018	MBS Paydown		681,949	681,949	645,294	669,498		11,922		11,922		681,949			0	12,558	12/20/2035	1FM
05533D AG 1	BCAP 2010-RR7 1A7 SUB CSTR 04/26/2035 RE		06/26/2018	MBS Paydown		1,615,369	1,615,369	1,343,785	1,459,275		33,422		33,422		1,615,369			0	24,370	04/26/2035	1FM
05533F AK 7	BCAP 2011-R11 2A1 SEQ 5.5 12/26/2035		06/26/2018	MBS Paydown		354,188	354,188	351,532	351,777		4,157		4,157		354,188			0	8,455	12/26/2035	1FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
05533F LR 0	BCAP 2011-R11 32A5 SEQ SSNR FLT 02/26/36		06/26/2018.	MBS Paydown		647,164	647,164	621,278	629,234		19,123		19,123		647,164			0	11,049	02/26/2036.	1FM
05533G CN 7	BCAP 2010-RR9 6A1 SEQ SSNR 6.00 10/26/35		06/26/2018.	MBS Paydown		176,154	176,154	166,906	171,395		581		581		176,154			0	4,404	10/26/2035.	1FM
05533H AK 3	BCAP 2010-RR10 1A10 SEQ CSTR 09/27/36 RE		06/27/2018.	MBS Paydown		388,107	388,107	375,494	383,825		3,592		3,592		388,107			0	6,396	09/27/2036.	1FM
05533N AJ 3	BCAP 2010-RR12 1A9 MEZ FLT 06/26/2037 RE		06/26/2018.	MBS Paydown		114,880	114,880	99,783	102,558		(7,094)		(7,094)		114,880			0	1,551	06/26/2037.	1FM
05533N AJ 3	BCAP 2010-RR12 1A9 MEZ FLT 06/26/2037 RE		06/26/2018.	Pass-Through Loss			24,424						0		(1,158)		1,158	1,158		06/26/2037.	1FM
05534D AU 9	BCAP 2012-RR1 4A1 SEQ SSNR CSTR 01/36 RE		06/26/2018.	MBS Paydown		576,790	576,790	507,576	546,228		22,615		22,615		576,790			0	7,304	01/26/2036.	1FM
05539B AD 6	BCAP 2012-RR3 1A44 SUB 4.5 12/26/2037 RE		06/26/2018.	MBS Paydown		343,685	343,685	314,042	335,252		(5,274)		(5,274)		343,685			0	7,726	12/26/2037.	1FM
05540F AL 6	BCAP 2012-RR2 2A3 SUB CSTR 12/26/2036 RE		05/26/2018.	MBS Paydown		584,447	584,447	496,780	574,303		17,266		17,266		584,447			0	7,226	12/26/2036.	1FM
05540X BK 8	BCAP 2012-RR4 5A5 SUB SSNR CSTR 05/36 RE		06/26/2018.	MBS Paydown		506,936	506,936	471,451	540,825		(5,339)		(5,339)		506,936			0	6,805	05/26/2036.	1FM
05540X BQ 5	BCAP 2012-RR4 6A1 SEQ SSNR CSTR 11/35 RE		06/26/2018.	MBS Paydown		1,005,864	1,005,864	885,160	951,231		57,265		57,265		1,005,864			0	15,217	11/26/2035.	1FM
05541D AU 0	BCAP 2012-RR8 4A3 SUB FLT 11/20/2036 RE		06/20/2018.	MBS Paydown		451,835	451,835	373,328	405,331		388		388		451,835			0	3,427	11/20/2036.	1FM
05545J AJ 8	BCAP 2015-RR3 4A1 SEQ SSNR FLT 02/37 RE		06/25/2018.	MBS Paydown		222,357	222,357	198,454	204,194		2,821		2,821		222,357			0	1,668	02/27/2037.	1FM
05567Y AA 7	BURLINGTON NORTH 4.967 04/01/2023		04/01/2018.	Sinking Fund Redemption		226,803	226,803	226,803	226,803				0		226,803			0	5,633	04/01/2023.	1FE
05568D AA 2	BNSF RAILWAY CO 2006-3 5.342 04/01/2024		04/01/2018.	Sinking Fund Redemption		177,333	177,333	171,410	173,160				0		177,333			0	4,737	04/01/2024.	1FE
05570W AE 8	BNPP 2009-1 A5 SUB 6.0 08/27/2037 RE		06/27/2018.	MBS Paydown		1,996,279	1,996,279	1,826,596	1,976,840		16,993		16,993		1,996,279			0	46,868	08/27/2037.	1FM
05578Q AD 5	BPCE 4.50 03/15/2025	C	06/05/2018.	HSBC SECURITIES		4,893,450	5,000,000	4,928,850	4,947,594		2,684		2,684		4,950,278		(56,828)	(56,828)	126,736	03/15/2025.	2FE
05578Q AD 5	BPCE 4.50 03/15/2025	C	06/12/2018.	NATWEST		2,915,400	3,000,000	2,957,310	2,968,556		1,683		1,683		2,970,240		(54,840)	(54,840)	149,779	03/15/2025.	2FE
05578Q AD 5	BPCE 4.50 03/15/2025	C	06/29/2018.	BARCLAYS CAPITAL		3,900,160	4,000,000	3,879,040	3,892,522		6,371		6,371		3,898,892		1,268	1,268	85,244	03/15/2025.	2FE
05581J AA 2	BNSF RAILWAY CO 3.442 06/16/2028		06/16/2018.	Sinking Fund Redemption		94,033	94,033	94,033	94,033		0		0		94,033			0	1,618	06/16/2028.	1FE
05584@ AA 9	GE HUNTSVILLE CTL 3.47 08/15/2035		06/15/2018.	Paydown		113,816	113,816	113,816	113,816				0		113,816			0	1,645	08/15/2035.	1FE
05584A AA 8	HGVGI 2017-1A A ABS SNR 2.94 05/25/2029		06/25/2018.	MBS Paydown		317,330	317,330	317,250	317,253		28		28		317,330			0	3,983	05/25/2029.	1FE
05586* AA 9	GE SPARTANBURG CTL 3.97 07/15/2032		06/15/2018.	Paydown		73,243	73,243	73,243	73,243				0		73,243			0	1,212	07/15/2032.	1FE
05587* AA 8	FEDEX GROUND CTL 4.26 03/15/2037		06/15/2018.	Paydown		74,456	74,456	74,456	74,456				0		74,456			0	1,322	03/15/2037.	1FE
05588* AA 7	OERLIKON HUNTERSVILLE CTL 4.43 5/15/2038		06/15/2018.	Paydown		18,798	18,798	18,798					0		18,798			0	208	05/15/2038.	1FE
05590# AA 9	BP CORP NA CTL 3.54 11/15/2032		06/15/2018.	Paydown		35,416	35,416	35,416	35,416				0		35,416			0	606	11/15/2032.	1
05618M AW 4	BABSN 2014-3A B2R CLO MEZ 3.71 01/15/26		06/13/2018.	Distribution		10,000,000	10,000,000	10,000,000	9,999,002		(1,252)		(1,252)		9,997,749		2,251	2,251	245,272	01/15/2026.	1FE
05874P AA 4	BALLY 2013-1A A1.CLO FLT 05/20/2025		05/20/2018.	MBS Paydown		1,339,871	1,339,871	1,339,871	1,339,871				0		1,339,871			0	19,223	05/20/2025.	1FE
058927 AG 9	BAFC 2006-A 3A2 PT SSNR FLT 02/20/2036		06/20/2018.	MBS Paydown		47,675	47,675	41,160	39,591		74		74		47,675			0	785	02/20/2036.	1FM
058927 AG 9	BAFC 2006-A 3A2 PT SSNR FLT 02/20/2036		06/20/2018.	Pass-Through Loss			5,269						0					0		02/20/2036.	1FM
058931 AD 8	BAFC 2006-3 2A1 SEQ SSNR 6.0 03/25/2036		06/25/2018.	MBS Paydown		269,070	269,070	218,620	202,832		30,524		30,524		269,070			0	8,085	03/25/2036.	1FM
058931 AD 8	BAFC 2006-3 2A1 SEQ SSNR 6.0 03/25/2036		06/25/2018.	Pass-Through Loss			17,900				(17,476)		(17,476)					0		03/25/2036.	1FM
058931 BL 9	BAFC 2006-3 5A8 SEQ 5.50 03/25/36		06/25/2018.	MBS Paydown		13,518	13,518	13,631	12,239		125		125		13,518			0	334	03/25/2036.	1FM
058931 BL 9	BAFC 2006-3 5A8 SEQ 5.50 03/25/36		06/25/2018.	Pass-Through Loss			474						0					0		03/25/2036.	1FM
05946X H7 1	BAFC 2005-H 3A1 SEQ SSNR FLT 11/20/2035		06/20/2018.	MBS Paydown		847,582	847,582	771,367	776,658		52,643		52,643		847,582			0	15,339	11/20/2035.	4FM
05946X H7 1	BAFC 2005-H 3A1 SEQ SSNR FLT 11/20/2035		06/20/2018.	Pass-Through Loss			301	274					0		277		(277)	(277)		11/20/2035.	4FM
05946X Y7 2	BAFC 2005-8 2A8 NAS SSNR 5.75 01/25/2036		06/25/2018.	MBS Paydown		154,869	154,869	154,780	152,654		325		325		154,869			0	3,709	01/25/2036.	3FM
05946X Y7 2	BAFC 2005-8 2A8 NAS SSNR 5.75 01/25/2036		06/25/2018.	Pass-Through Loss			6,218						0					0		01/25/2036.	3FM
05946X YV 9	BAFC 2005-F 2A1 SEQ SNR FLT 09/20/2035		06/20/2018.	MBS Paydown		113,361	113,361	105,079	103,409		(2,641)		(2,641)		113,361			0	2,042	09/20/2035.	1FM
05946X YV 9	BAFC 2005-F 2A1 SEQ SNR FLT 09/20/2035		06/20/2018.	Pass-Through Loss			7,644						0					0		09/20/2035.	1FM
05948K ZB 8	BOAA 2005-4 CB2 SEQ SSNR FLT 05/25/2035		06/25/2018.	MBS Paydown		39,568	39,568	30,071	24,286		(8,005)		(8,005)		39,568			0	390	05/25/2035.	1FM
05948K ZB 8	BOAA 2005-4 CB2 SEQ SSNR FLT 05/25/2035		06/25/2018.	Pass-Through Loss			3,139						0					0		05/25/2035.	1FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
05948K ZF 9	BOAA 2005-4 CB6 SEQ FLT 5/25/2035		06/25/2018.	MBS Paydown		81,073	81,073	59,698	55,650		(12,663)		(12,663)		81,073			0	761	05/25/2035.	1FM
05948K ZF 9	BOAA 2005-4 CB6 SEQ FLT 5/25/2035		06/25/2018.	Pass-Through Loss			6,433						0					0		05/25/2035.	1FM
05948X 5S 6	BOAMS 2004-C 2A1 SEQ CSTR 04/25/34		06/25/2018.	MBS Paydown		26,908	26,908	23,915	23,875		223		223		26,908			0	486	04/25/2034.	1FM
05948X 5V 9	BOAMS 2004-C B1 MEZ FLT 04/25/2034		06/25/2018.	MBS Paydown		173,282	173,282	162,019	161,908		3,092		3,092		173,282			0	2,955	04/25/2034.	1FM
05948X T2 7	BOAMS 2004-A 2A2 PT SNR FLT 02/34		06/25/2018.	MBS Paydown		104,982	104,982	103,408	103,354		(76)		(76)		104,982			0	1,694	02/25/2034.	1FM
05949A H8 6	BOAMS 2005-A 2A1 PT SNR FLT 02/25/2035		06/25/2018.	MBS Paydown		100,179	100,179	96,860	97,170		(1,682)		(1,682)		100,179			0	1,477	02/25/2035.	1FM
05949A H9 4	BOAMS 2005-A 2A2 PT SSNR FLT 02/25/2035		06/25/2018.	MBS Paydown		125,105	125,105	121,821	122,112		(1,655)		(1,655)		125,105			0	1,845	02/25/2035.	1FM
05949C GW 0	BOAMS 2005-8 A9 PAC 5.50 9/25/35		06/25/2018.	MBS Paydown		137,746	137,746	133,677	116,713		(369)		(369)		137,746			0	3,442	09/25/2035.	1FM
05949C GW 0	BOAMS 2005-8 A9 PAC 5.50 9/25/35		06/25/2018.	Pass-Through Loss			13,176	10,840					0					0		09/25/2035.	1FM
05949C HM 1	BOAMS 2005-I 1A1 SEQ SSNR CSTR 10/25/35		06/25/2018.	MBS Paydown		25,159	25,159	22,170	22,559		(9,377)		(9,377)		25,159			0	380	10/25/2035.	1FM
05949C HM 1	BOAMS 2005-I 1A1 SEQ SSNR CSTR 10/25/35		06/25/2018.	Pass-Through Loss			219	193					0		197		(197)	(197)		10/25/2035.	1FM
05949C KS 4	BOAMS 2005-J 2A3 SEQ SSNR CSTR 11/35		06/25/2018.	MBS Paydown		5,900	5,900	5,752	5,792		(21)		(21)		5,900			0	87	11/25/2035.	3FM
05949C KS 4	BOAMS 2005-J 2A3 SEQ SSNR CSTR 11/35		06/25/2018.	Pass-Through Loss			1,068	897					0		926		(926)	(926)		11/25/2035.	3FM
05949C NN 2	BOAMS 2005-11 1A10 SEQ 6.00 12/25/2035		06/25/2018.	MBS Paydown		155,800	155,800	148,219	151,236		(1,018)		(1,018)		155,800			0	3,386	12/25/2035.	2FM
05949C NN 2	BOAMS 2005-11 1A10 SEQ 6.00 12/25/2035		06/25/2018.	Pass-Through Loss			6,840	6,507					0					0		12/25/2035.	2FM
05950M AJ 9	BAFC 2006-G 3A3 PT SSUP FLT 07/20/2036		06/20/2018.	MBS Paydown		428,606	428,606	410,926	412,166		2,335		2,335		428,606			0	6,805	07/20/2036.	1FM
05950P AF 0	BAFC 2006-H 2A3 PT SSNR FLT 09/20/2046		06/20/2018.	MBS Paydown		132,695	132,695	115,862	109,768		(14,165)		(14,165)		132,695			0	1,891	09/20/2046.	1FM
05950P AF 0	BAFC 2006-H 2A3 PT SSNR FLT 09/20/2046		06/20/2018.	Pass-Through Loss			7,480						0		(77)		77	77		09/20/2046.	1FM
05950T AC 9	BOAMS 2006-B 2A1 SEQ SSNR CSTR 11/20/46		06/20/2018.	MBS Paydown		119,043	119,043	98,432	103,600		5,772		5,772		119,043			0	2,095	11/20/2046.	1FM
05950T AC 9	BOAMS 2006-B 2A1 SEQ SSNR CSTR 11/20/46		06/20/2018.	Pass-Through Loss			2,279	1,885					0					0		11/20/2046.	1FM
05951F AB 0	BAFC 2007-1 TA1B SEQ AFC 1/25/2037		06/25/2018.	MBS Paydown		4,229	4,229	4,018	2,972		44		44		4,229			0	158	01/25/2037.	1FM
05951F AB 0	BAFC 2007-1 TA1B SEQ AFC 1/25/2037		06/25/2018.	Pass-Through Loss			2,816	2,675					0					0		01/25/2037.	1FM
05951K AN 3	BAFC 2006-7 1A12 SEQ SSNR 6.00 09/25/36		06/25/2018.	MBS Paydown		301,672	301,672	288,209	279,291		(17,833)		(17,833)		301,672			0	6,301	09/25/2036.	2FM
05951K AN 3	BAFC 2006-7 1A12 SEQ SSNR 6.00 09/25/36		06/25/2018.	Pass-Through Loss			20,252						0					0		09/25/2036.	2FM
05951U AC 5	BAFC 2006-8T2 A2 SEQ 5.7908 10/25/2036		06/25/2018.	MBS Paydown		1,675	1,675	1,585	1,246		47		47		1,675			0	56	10/25/2036.	1FM
05951U AC 5	BAFC 2006-8T2 A2 SEQ 5.7908 10/25/2036		06/25/2018.	Pass-Through Loss			667	631					0					0		10/25/2036.	1FM
05951V AV 1	BAFC 2006-I 6A1 SEQ SSNR FLT 10/20/2046		05/20/2018.	Pass-Through Loss			(4,635)						0					0		10/20/2046.	1FM
05951V AV 1	BAFC 2006-I 6A1 SEQ SSNR FLT 10/20/2046		06/20/2018.	MBS Paydown		86,849	86,849	71,282	70,636		(8,650)		(8,650)		86,849			0	688	10/20/2046.	1FM
059522 AA 0	BAFC 2007-C 6A1 SEQ SSNR FLT 05/20/2047		06/20/2018.	MBS Paydown		792,801	792,801	681,809	698,072		68,681		68,681		792,801			0	6,481	05/20/2047.	1FM
059522 AU 6	BAFC 2007-C 1A2 PT SSNR FLT 05/20/2036		06/20/2018.	MBS Paydown		699,906	699,906	642,042	632,492		23,173		23,173		699,906			0	11,475	05/20/2036.	1FM
059522 AU 6	BAFC 2007-C 1A2 PT SSNR FLT 05/20/2036		06/20/2018.	Pass-Through Loss			39,195						0					0		05/20/2036.	1FM
059523 AX 8	BAFC 2007-5 7A1 PT SSNR FLT 07/25/2047		06/25/2018.	Pass-Through Loss			49,565				12		12					0		07/25/2047.	1FM
05952X AL 8	BAFC 2010-R4 2A4 SEQ SSUP 5.50 3/26/2037		06/26/2018.	MBS Paydown		123,942	123,942	89,385	106,432		68,076		68,076		123,942			0	2,706	03/26/2037.	3FM
05952X AL 8	BAFC 2010-R4 2A4 SEQ SSUP 5.50 3/26/2037		06/26/2018.	Pass-Through Loss			(199)						0		(389)		389	389		03/26/2037.	3FM
05953Y AH 4	BAFC 2007-4 TA1B SEQ STP 05/25/37		06/25/2018.	MBS Paydown		30,031	30,031	26,246	23,519		1,541		1,541		30,031			0	613	05/25/2037.	1FM
05953Y AH 4	BAFC 2007-4 TA1B SEQ STP 05/25/37		06/25/2018.	Pass-Through Loss			5,410	4,728					0					0		05/25/2037.	1FM
05954D AL 0	BAFC 2007-E 6A1 PT SSNR CSTR 09/20/37		06/20/2018.	MBS Paydown		1,767	1,767	1,532	1,455		(1,599)		(1,599)		1,767			0	28	09/20/2037.	1FM
05954D AL 0	BAFC 2007-E 6A1 PT SSNR CSTR 09/20/37		06/20/2018.	Pass-Through Loss			39	34					0					0		09/20/2037.	1FM
05955Q AA 4	BAFC 2009-R17 1A1 SEQ SSNR 6.00 8/26/37		06/26/2018.	MBS Paydown		430,929	430,929	409,382	428,844		721		721		430,929			0	10,635	08/26/2037.	1FM
05955V AG 0	BAFC 2010-R1 1A3 SUB SSNR 5.50 1/26/2036		06/26/2018.	MBS Paydown		410,212	410,212	354,833	392,109		17,052		17,052		410,212			0	9,432	01/26/2036.	1FM
059666 ZZ 3	BAKEMARK HOLDINGS TL L+525 08/17/2023 AR		06/29/2018.	Paydown		6,126	6,126	5,965	3,856		148		148		6,126			0	160	08/17/2023.	3FE
05990E AD 2	BAFC 2012-R6 2A2 MEZ FLT 07/26/2036 RE		06/26/2018.	MBS Paydown		204,857	204,857	177,297	182,354		(1,022)		(1,022)		204,857			0	1,529	07/26/2036.	1FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
05990E AD 2	BAFC 2012-R6 2A2 MEZ FLT 07/26/2036 RE		06/26/2018.	Pass-Through Loss			2,991						0					0		07/26/2036.	1FM
05990H AH 6	BAFC 2010-R2 1A3 MEZ 6.00 8/26/2037		06/26/2018.	MBS Paydown		538,499	538,499	332,126	406,728		16,032		16,032		538,499			0	13,326	08/26/2037.	1FM
05990H AH 6	BAFC 2010-R2 1A3 MEZ 6.00 8/26/2037		06/26/2018.	Pass-Through Loss			30,332						0					0		08/26/2037.	1FM
05990H AQ 6	BAFC 2010-R2 3A4 MEZ FLT 07/26/2035 RE		06/26/2018.	MBS Paydown		198,960	198,960	193,427	193,455		(2,515)		(2,515)		198,960			0	3,044	07/26/2035.	1FM
05990H AT 0	BAFC 2010-R2 4A3 MEZ 6.25 8/26/2036		06/26/2018.	MBS Paydown		141,446	141,446	109,929	119,489		398		398		141,446			0	3,889	08/26/2036.	1FM
05990H AT 0	BAFC 2010-R2 4A3 MEZ 6.25 8/26/2036		06/26/2018.	Pass-Through Loss			30,183						0					0		08/26/2036.	1FM
067316 AC 3	BACARDI LTD 4.50 01/15/2021	C	04/24/2018.	BANC OF AMERICA SECURITIES		4,084,160	4,000,000	3,991,760	3,997,072		290		290		3,997,362		86,798	86,798	140,500	01/15/2021.	2FE
06738E AW 5	BARCLAYS PLC 4.836 05/09/2028	C	06/29/2018.	CS FIRST BOSTON		9,472,500	10,000,000	10,000,000	10,000,000				0		10,000,000		(527,500)	(527,500)	241,800	05/09/2028.	3FE
06740L 8C 2	BARCLAYS BK PLC 7.625 11/21/2022 (COCO)	C	06/04/2018.	BARCLAYS CAPITAL		8,660,000	8,000,000	8,082,500	8,048,340		(3,610)		(3,610)		8,044,730		615,270	615,270	330,417	11/21/2022.	3FE
07325D AF 1	BAYV 2006-C 1A5 NAS SNR 5.852 11/28/2036		06/28/2018.	MBS Paydown		126,148	126,148	126,148	126,148				0		126,148			0	2,118	11/28/2036.	2FM
07384D AB 8	BELK INC TL B 1L L+475 12/10/2022		05/01/2018.	Paydown		21,650	21,650	17,894	18,048		3,602		3,602		21,650			0	593	12/10/2022.	4FE
07384M Q8 8	BSARM 2004-3 2A SEQ SNR FLT 07/25/2034		06/25/2018.	MBS Paydown		149,226	149,226	149,695	149,849		(257)		(257)		149,226			0	2,285	07/25/2034.	1FM
07384M S7 8	BSARM 2004-5 2A SEQ SNR FLT 07/25/2034		06/25/2018.	MBS Paydown		255,292	255,292	256,406	255,940		(417)		(417)		255,292			0	4,112	07/25/2034.	1FM
07384M S8 6	BSARM 2004-5 3A SEQ SNR FLT 07/25/2034		06/25/2018.	MBS Paydown		179,501	179,501	181,909	182,128		(1,063)		(1,063)		179,501			0	2,646	07/25/2034.	1FM
07384Y KF 2	BSABS 2003-AC4 A SEQ 5.5 09/25/2033		06/25/2018.	MBS Paydown		106,153	106,153	107,281	106,647		1,593		1,593		106,153			0	2,455	09/25/2033.	1FM
07384Y TL 0	BSABS 2004-SD2 A4 SEQ SNR FLT 03/25/2044		06/25/2018.	MBS Paydown		23,495	23,495	23,759	23,615		847		847		23,495			0	380	03/25/2044.	2FM
07386H PD 7	BALTA 2004-12 2A1 SEQ SNR FLT 01/25/2035		06/25/2018.	MBS Paydown		8,901	8,901	8,167	8,164		(3,544)		(3,544)		8,901			0	128	01/25/2035.	1FM
07386H QZ 7	BALTA 2005-2 2A3 SEQ PT SNR FLT 04/25/35		06/25/2018.	MBS Paydown		183,177	183,177	155,242	150,928		(624)		(624)		183,177			0	2,605	04/25/2035.	1FM
07386H UG 4	BALTA 2005-5 21A1 SEQ SSNR FLT 07/25/35		06/25/2018.	MBS Paydown		1,640	1,640	1,492	1,504		9		9		1,640			0	21	07/25/2035.	1FM
073870 AG 2	BALTA 2007-2 2A1 SEQ SSNR CSTR 04/37		05/31/2018.	Book Value Adjustment									0		10,254		(10,254)	(10,254)		04/25/2037.	1FM
073870 AG 2	BALTA 2007-2 2A1 SEQ SSNR CSTR 04/37		06/25/2018.	MBS Paydown		26,693	26,693	15,755	11,393		11,794		11,794		26,693			0	358	04/25/2037.	1FM
073870 AG 2	BALTA 2007-2 2A1 SEQ SSNR CSTR 04/37		06/25/2018.	Pass-Through Loss			(21,888)						0		(10,259)		10,259	10,259		04/25/2037.	1FM
073879 GN 2	BSABS 2004-AC5 A2 SEQ FLT 10/25/2034		06/25/2018.	MBS Paydown		45,499	45,499	34,010	35,371		(2,413)		(2,413)		45,499			0	383	10/25/2034.	1FM
073879 M5 4	BSABS 2005-AC6 21A1 SEQ SNR 5.25 09/2020		06/25/2018.	MBS Paydown		138,201	138,201	139,842	139,197		436		436		138,201			0	3,124	09/25/2020.	1FM
073880 AG 1	BSARM 2007-1 3A1SEQ SSNR FLT 02/25/2047		06/25/2018.	MBS Paydown		170,079	170,079	143,974	141,241		4,803		4,803		170,079			0	2,516	02/25/2047.	1FM
073880 AG 1	BSARM 2007-1 3A1SEQ SSNR FLT 02/25/2047		06/25/2018.	Pass-Through Loss			(2,872)						0					0		02/25/2047.	1FM
07389N AC 9	BSABS 2006-SD4 2A1 SEQ SSNR FLT 10/25/36		06/25/2018.	MBS Paydown		156,702	156,702	140,689	139,227		3,194		3,194		156,702			0	2,176	10/25/2036.	1FM
075887 CA 5	BECTON DICKINSON 4.40 1/15/2021		06/25/2018.	Call		4,157,126	4,000,000	4,162,680	4,162,351		(23,580)		(23,580)		4,138,771		(138,771)	(138,771)	243,170	01/15/2021.	2FE
08180K AR 1	BSP 2014-VA B1R CLO MEZ FLT 10/20/2026		05/17/2018.	Distribution		2,500,000	2,500,000	2,500,000	2,490,153		1,082		1,082		2,491,235		8,765	8,765	47,927	10/20/2026.	1Z
08180K AS 9	BSP 2014-VA B2R CLO MEZ 3.59 10/20/2026		05/17/2018.	Distribution		7,000,000	7,000,000	7,000,000	6,960,816		3,193		3,193		6,964,009		35,991	35,991	143,290	10/20/2026.	1Z
088588 ZZ 4	BEYONDTRUST SOFTWARE L+625 11/21/2023 AR		06/29/2018.	Paydown		9,375	9,375	9,163	9,166		209		209		9,375			0	255	11/21/2023.	3FE
095560 AW 8	BHILL 2013-1A C1R CLO MEZ FLT 01/15/2026		04/15/2018.	MBS Paydown		10,500,000	10,500,000	10,500,000	10,502,560		(2,560)		(2,560)		10,500,000			0	209,061	01/15/2026.	1FE
095560 AY 4	BHILL 2013-1A C2R CLO MEZ 4.35 01/15/26		04/15/2018.	MBS Paydown		4,000,000	4,000,000	4,000,000	4,000,568		(568)		(568)		4,000,000			0	87,000	01/15/2026.	1FE
09659T 2A 8	BNP PARIBAS 4.375 03/01/2033	C	06/04/2018.	BNP PARIBAS		7,579,920	8,000,000	7,974,320			324		324		7,974,644		(394,724)	(394,724)	92,361	03/01/2033.	2FE
09774X AU 6	BCM 1999-A A3 SEQ 5.98 01/15/2018		06/15/2018.	MBS Paydown		4,717	4,717	4,520	4,716		3		3		4,717			0	119	01/15/2018.	6FE
09774X BF 8	BCM 1999-B A5 SEQ 7.44 12/15/2029		05/15/2018.	MBS Paydown		1,109	1,109	1,109	535	20	9,417		9,436		1,109			0	34	12/15/2029.	6FE
107265 AE 0	BRENT 2006-1A B CLO MEZ FLT 02/01/2022		05/01/2018.	MBS Paydown		1,589,491	1,589,491	1,524,918	1,585,357		4,134		4,134		1,589,491			0	19,114	02/01/2022.	1FE
11042A AA 2	BRITISH AIRWAYS 4.625 06/20/2024		06/20/2018.	Sinking Fund Redemption		182,939	182,939	183,150	183,066		(13)		(13)		182,939			0	4,224	06/20/2024.	1FE
11042B AA 0	BRITISH AIRWAYS 5.625 06/20/2020		06/20/2018.	Sinking Fund Redemption		197,118	197,118	197,118	197,118				0		197,118			0	5,544	06/20/2020.	1FE
12189P AD 4	BNSF 98-C TRUST 6.23 07/02/2018		01/02/2018.	Sinking Fund Redemption		22,752	22,752	20,869	22,752				0		22,752			0	709	07/02/2018.	1FE
123262 AN 7	BJETS 2018-1 A ABS SSNR 4.335 02/15/2033		06/15/2018.	MBS Paydown		359,897	359,897	359,890			54		54		359,897			0	2,985	02/15/2033.	1FE
12479L AA 8	CAI 2012-1A A ABS 3.47 10/25/2027	C	06/25/2018.	MBS Paydown		692,625	692,625	677,011	680,617		1,904		1,904		692,625			0	9,962	10/25/2027.	1FE

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
12479L AC 4	CAI 2013-1A A ABS 3.35 03/27/2028	C	06/25/2018.	MBS Paydown		367,500	367,500	362,589	364,249		474		474		367,500			0	5,108	03/27/2028.	1FE
12479R AD 9	CAUTO 2017-1A A1 ABS SNR 3.87 04/15/2047	..	06/15/2018.	MBS Paydown		20,000	20,000	19,994	19,995		0		0		20,000			0	323	04/15/2047.	1FE
12479R AE 7	CAUTO 2017-1A A2 ABS SNR 4.18 04/15/2047	..	06/15/2018.	MBS Paydown		12,500	12,500	12,498	12,498		0		0		12,500			0	218	04/15/2047.	1FE
12489W EL 4	CBASS 2002-CB1 B1 SUB FLT 08/25/30	..	06/25/2018.	MBS Paydown		16,459	16,459	14,484	16,470		(208)		(208)		16,459			0	317	08/25/2030.	1FM
12489W JQ 8	CBASS 2004-CB4 A6 NAS SNR 5.872 05/25/35	..	06/25/2018.	MBS Paydown		8,316	8,316	8,295	8,269		14		14		8,316			0	151	05/25/2035.	1FM
12489W NN 0	CBASS 2005-CB6 A3 SEQ SNR 5.12 07/25/35	..	06/25/2018.	MBS Paydown		164,384	164,384	163,357	163,010		(538)		(538)		164,384			0	2,456	07/25/2035.	1FM
12527E AD 0	CFCRE 2011-C1 A4 SEQ CSTR 04/15/44	..	06/15/2018.	MBS Paydown		2,343,065	2,343,065	2,400,505	2,361,092		(20,801)		(20,801)		2,343,065			0	68,172	04/15/2044.	1FM
125431 AH 9	CWHL 2006-HYB4 2A1 SSNR SEQ CSTR 36	..	06/20/2018.	MBS Paydown		32,510	32,510	31,804	19,198		(5,872)		(5,872)		32,510			0	418	06/20/2036.	1FM
125431 AH 9	CWHL 2006-HYB4 2A1 SSNR SEQ CSTR 36	..	06/20/2018.	Pass-Through Loss			39	38					0					0		06/20/2036.	1FM
12543K AM 6	COMMUNITY HEALTH TL G L+275 12/31/2019	..	05/02/2018.	GOLDMAN SACHS		1,981,558	1,996,532	1,901,697	1,926,611		11,865		11,865		1,938,476		43,083	43,083	41,114	12/31/2019.	4FE
12543X AD 8	CWHL 2006-19 1A4 SEQ SSNR 6.0 01/25/37	..	06/25/2018.	MBS Paydown		110,468	110,468	101,118	86,033		22,600		22,600		110,468			0	2,856	01/25/2037.	1FM
12543X AD 8	CWHL 2006-19 1A4 SEQ SSNR 6.0 01/25/37	..	06/25/2018.	Pass-Through Loss			4,740						0					0		01/25/2037.	1FM
12544B AE 3	CWHL 2007-HY5 3A1 SEQ SSNR CSTR 09/37	..	06/25/2018.	MBS Paydown		125,741	125,741	95,601	91,959		15,984		15,984		125,741			0	1,798	09/25/2037.	1FM
12544B AE 3	CWHL 2007-HY5 3A1 SEQ SSNR CSTR 09/37	..	06/25/2018.	Pass-Through Loss			32,041						0					0		09/25/2037.	1FM
12549F BG 3	CIFC 2013-4A C3R CLO MEZ 4.2 11/27/2024	..	05/25/2018.	MBS Paydown		2,500,000	2,500,000	2,500,000	2,499,515		485		485		2,500,000			0	52,500	11/27/2024.	1Z
125585 AF 6	CIT 1995-1 A5 SUB 9.05 8/15/2020	..	06/15/2018.	MBS Paydown		77,302	77,302	77,351	48,778		(662)		(662)		77,302			0	3,143	08/15/2020.	1AM
12558M AG 7	CITHE 2002-1 AF6 SEQ STP 02/25/2030	..	06/25/2018.	MBS Paydown		41,776	41,776	42,769	42,081		173		173		41,776			0	1,136	02/25/2030.	1FM
125634 AG 0	CLIF 2013-1A ABS 2.83 03/18/2028	..	06/18/2018.	MBS Paydown		101,667	101,667	101,652	101,658		1		1		101,667			0	1,226	03/18/2028.	1FE
125634 AG 0	CLIF 2013-1A ABS 2.83 03/18/2028	..	06/21/2018.	Consent Fee		4,857							0		4,857			0		03/18/2028.	1FE
125634 AL 9	CLIF 2013-3A A ABS 3.67 11/18/2028	..	06/18/2018.	MBS Paydown		44,335	44,335	44,331	44,332		0		0		44,335			0	678	11/18/2028.	1FE
125634 AL 9	CLIF 2013-3A A ABS 3.67 11/18/2028	..	06/21/2018.	Consent Fee		1,987							0		1,987			0		11/18/2028.	1FE
125634 AN 5	CLIF 2014-1A A ABS PT SNR 3.29 06/18/29	..	06/18/2018.	MBS Paydown		230,165	230,165	230,070	230,031		17		17		230,165			0	3,367	06/18/2029.	1FE
125634 AN 5	CLIF 2014-1A A ABS PT SNR 3.29 06/18/29	..	06/21/2018.	Consent Fee		7,460							0		7,460			0		06/18/2029.	1FE
125634 AQ 8	CLIF 2014-2A A ABS SNR 3.38 10/18/2029	..	06/18/2018.	MBS Paydown		948,600	948,600	930,333	912,012		1,662		1,662		948,600			0	13,239	10/18/2029.	1FE
125634 AQ 8	CLIF 2014-2A A ABS SNR 3.38 10/18/2029	..	06/21/2018.	Consent Fee		43,330							0		43,330			0		10/18/2029.	1FE
12563L AA 5	CLIF 2016-1A A ABS SNR 4.21 02/18/41	..	06/18/2018.	MBS Paydown		183,749	183,749	183,730	183,733		2		2		183,749			0	3,223	02/18/2041.	1FE
12566U AN 4	CMALT 2007-A2 1A13 SSNR SEQ 5.7 R4-2	..	06/25/2018.	MBS Paydown		5,486	5,486	4,031	3,980		103		103		5,486			0	130	02/25/2037.	1FM
12566U AN 4	CMALT 2007-A2 1A13 SSNR SEQ 5.7 R4-2	..	06/25/2018.	Pass-Through Loss			1,776						0					0		02/25/2037.	1FM
12566V AE 2	CMALT 2007-A4 1A5 SEQ SSNR 5.75 04/25/37	..	06/25/2018.	MBS Paydown		49,910	49,910	42,598	39,641		(201)		(201)		49,910			0	1,216	04/25/2037.	1FM
12566V AE 2	CMALT 2007-A4 1A5 SEQ SSNR 5.75 04/25/37	..	06/25/2018.	Pass-Through Loss			15,868						0					0		04/25/2037.	1FM
12585@ AA 4	CHP (FRESNO) CTL 3.19 02/15/2028	..	06/15/2018.	Paydown		320,073	320,073	320,073	320,072				0		320,073			0	4,256	02/15/2028.	1
12639M AN 5	CSMC 2010-15R 2A2 SUB SSNR 3.50 05/26/36	..	06/26/2018.	MBS Paydown		401,769	401,769	336,481	391,132		14,917		14,917		401,769			0	5,411	05/26/2036.	1FM
12639M AQ 8	CSMC 2010-15R 2A3 SUB SSNR 3.5 05/36 RE	..	06/26/2018.	MBS Paydown		75,075	75,075	58,934	69,579		5,096		5,096		75,075			0	1,314	05/26/2036.	1FM
12639M BM 6	CSMC 2010-15R 4A2 SUB SSNR 3.50 04/35 RE	..	06/26/2018.	MBS Paydown		388,433	388,433	343,035	375,834		11,937		11,937		388,433			0	5,513	04/26/2035.	1FM
12640W AC 4	CSMC 2008-3R 1A2 MEZ FLT 07/26/2037 RE	..	06/25/2018.	MBS Paydown		90,070	90,070	81,514	79,200		43		43		90,070			0	1,227	07/26/2037.	1FM
12640W AC 4	CSMC 2008-3R 1A2 MEZ FLT 07/26/2037 RE	..	06/25/2018.	Pass-Through Loss			47,690						0					0		07/26/2037.	1FM
12641P AD 6	CSMC 2009-6R 1A2 SUB SSUP 5.75 1/26/36	..	05/26/2018.	MBS Paydown		405,946	405,946	405,946	404,405		117		117		405,946			0	8,069	01/26/2036.	1FM
12641P AM 6	CSMC 2009-6R 2A2 SUB SSUP 5.50 10/26/35	..	06/26/2018.	MBS Paydown		194,177	194,177	194,177	193,483		202		202		194,177			0	4,306	10/26/2035.	1FM
12641P AR 5	CSMC 2009-6R 2A6 MEZ SSUP 5.50 10/26/35	..	05/26/2018.	Pass-Through Loss			56,634	33,436					0					0		10/26/2035.	1FM
12641P AZ 7	CSMC 2009-6R 4A3 SUB SSUP 5.50 11/26/35	..	06/26/2018.	MBS Paydown		108,551	108,551	106,562	107,940		90		90		108,551			0	2,446	11/26/2035.	1FM
12641P BC 7	CSMC 2009-6R 4A6 MEZ SSUP 5.50 11/26/35	..	06/26/2018.	Pass-Through Loss			48,942	6,920			(7)		(7)					0		11/26/2035.	1FM
12641P BM 5	CSMC 2009-6R 6A2 SUB SSUP 5.50 9/26/35	..	06/26/2018.	MBS Paydown		341,378	341,378	338,560	339,878		329		329		341,378			0	7,192	09/26/2035.	1FM

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1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
12641P BR 4	CSMC 2009-6R 6A6 MEZ SSUP 5.50 9/26/35		06/26/2018.	Pass-Through Loss			203	93			(0)		(0)					0		09/26/2035.	1FM
12641P CD 4	CSMC 2009-6R 8A5 SUB SSUP 5.50 10/26/35		05/26/2018.	MBS Paydown		296,000	296,000	296,000	296,000				0		296,000			0	6,716	10/26/2035.	1FM
12641P CE 2	CSMC 2009-6R 8A6 MEZ SSUP 5.50 10/26/35		06/26/2018.	MBS Paydown		42,806	42,806	30,653	36,726		(28,960)		(28,960)		42,806			0	1,056	10/26/2035.	1FM
12641P CH 5	CSMC 2009-6R 9A3 SUB SSUP CSTR 4/26/36		06/26/2018.	MBS Paydown		25,278	25,278	25,278	25,232		11		11		25,278			0	368	04/26/2036.	1FM
12641P CK 8	CSMC 2009-6R 9A5 MEZ SSUP CSTR 4/26/36		05/31/2018.	Book Value Adjustment									0		7,048		(7,048)	(7,048)		04/26/2036.	1FM
12641P CK 8	CSMC 2009-6R 9A5 MEZ SSUP CSTR 4/26/36		06/26/2018.	Pass-Through Loss			(12,806)	1					0		(7,054)		7,054	7,054		04/26/2036.	1FM
12641P CW 2	CSMC 2009-6R 11A3 SUB SSUP 5.50 1/26/36		06/26/2018.	MBS Paydown		165,264	165,264	165,264	164,685		258		258		165,264			0	3,470	01/26/2036.	1FM
12641P DE 1	CSMC 2009-6R 12A4 SUB SSUP 5.00 4/26/35		06/26/2018.	MBS Paydown		567,695	567,695	553,037	567,695				0		567,695			0	10,455	04/26/2035.	1FM
12641Q AA 0	CSMC 2009-7R 3A3 MEZ 6.00 9/26/37		06/26/2018.	MBS Paydown		10,177	10,177	5,521	5,105		(64)		(64)		10,177			0	257	09/26/2037.	1FM
12641Q AA 0	CSMC 2009-7R 3A3 MEZ 6.00 9/26/37		06/26/2018.	Pass-Through Loss			430						0					0		09/26/2037.	1FM
12641Q AE 2	CSMC 2009-7R 4A1 SEQ EXCH CSTR 7/26/37		06/26/2018.	MBS Paydown		51,603	51,603	51,527	51,357		281		281		51,603			0	1,270	07/26/2037.	1FM
12641Q AJ 1	CSMC 2009-7R 4A5 MEZ 6.00 7/26/2037		06/26/2018.	Pass-Through Loss			124,917				(147)		(147)					0		07/26/2037.	1FM
12641Q AN 2	CSMC 2009-7R 5A1 SEQ EXCH 5.50 11/26/35		06/26/2018.	MBS Paydown		105,499	105,499	105,499	105,105		81		81		105,499			0	2,513	11/26/2035.	1FM
12641Q AS 1	CSMC 2009-7R 5A5 MEZ 5.50 11/26/2035		06/26/2018.	Pass-Through Loss			44,202	24,549			2		2		(399)		399	399		11/26/2035.	1FM
12641Q AW 2	CSMC 2009-7R 6A1 SEQ EXCH 5.50 09/26/35		06/26/2018.	MBS Paydown		171,586	171,586	171,586	171,012		179		179		171,586			0	4,546	09/26/2035.	1FM
12641Q BF 8	CSMC 2009-7R 7A4 MEZ FLT 12/26/36		06/26/2018.	MBS Paydown		247,725	247,725	43,585	76,587		52,138		52,138		247,725			0	5,663	12/26/2036.	1FM
12641Q BF 8	CSMC 2009-7R 7A4 MEZ FLT 12/26/36		06/26/2018.	Pass-Through Loss			(97)						0		(530)		530	530		12/26/2036.	1FM
12641Q BQ 4	CSMC 2009-7R 8A6 MEZ STP 5/26/36		06/26/2018.	MBS Paydown		13,460	13,460	11,174	4,804		118		118		13,460			0	145	05/26/2036.	1FM
12641Q BV 3	CSMC 2009-7R 9A2 SUB 5.25 8/26/35		06/26/2018.	MBS Paydown		256,438	256,438	252,962	256,438				0		256,438			0	5,667	08/26/2035.	1FM
12641Q BW 1	CSMC 2009-7R 9A3 SUB 5.25 8/26/35		06/26/2018.	MBS Paydown		51,966	51,966	50,842	51,966				0		51,966			0	1,353	08/26/2035.	1FM
12641Q CH 3	CSMC 2009-7R 11A1 SEQ EXCH 2/26/35		06/26/2018.	MBS Paydown		404,620	404,620	404,620	403,411		103		103		404,620			0	9,771	02/26/2035.	1FM
12641Q CR 1	CSMC 2009-7R 12A4 SUB 5.75 1/26/36		06/26/2018.	MBS Paydown		62,773	62,773	62,773	62,611		0		0		62,773			0	1,568	01/26/2036.	1FM
12641Q CS 9	CSMC 2009-7R 12A5 MEZ 5.75 1/26/36		06/26/2018.	Pass-Through Loss			(16,064)						0					0		01/26/2036.	1FM
12641Q CW 0	CSMC 2009-7R 13A1 SEQ EXCH 6.00 06/26/37		06/26/2018.	MBS Paydown		58,407	58,407	58,698	58,390		0		0		58,407			0	1,360	06/26/2037.	1FM
12641Q CZ 3	CSMC 2009-7R 13A4 MEZ 6.00 6/26/37		05/31/2018.	Book Value Adjustment									0		74,722		(74,722)	(74,722)		06/26/2037.	1FM
12641Q CZ 3	CSMC 2009-7R 13A4 MEZ 6.00 6/26/37		06/26/2018.	Pass-Through Loss			(33)	253			(1)		(1)		(73,830)		73,830	73,830		06/26/2037.	1FM
12641Q DM 1	CSMC 2009-7R 15A1 SEQ EXCH FLT 4/26/37		06/26/2018.	MBS Paydown		54,467	54,467	48,479	50,433		897		897		54,467			0	1,478	04/26/2037.	1FM
12641Q DQ 2	CSMC 2009-7R 15A4 SUB FLT 4/26/37		06/26/2018.	Pass-Through Loss			15,064				(19)		(19)					0		04/26/2037.	1FM
12641Q DV 1	CSMC 2009-7R 16A1 SEQ EXCH 5.75 2/26/36		06/26/2018.	MBS Paydown		107,825	107,825	107,649	103,686		510		510		107,825			0	2,206	02/26/2036.	1FM
12641Q DW 9	CSMC 2009-7R 16A2 MEZ 5.75 2/26/36		06/26/2018.	Pass-Through Loss			14,335	10,921			(2)		(2)					0		02/26/2036.	1FM
12641Q EA 6	CSMC 2009-7R 17A1 SEQ EXCH FLT 03/26/37		06/26/2018.	MBS Paydown		95,304	95,304	95,304	91,778		2,470		2,470		95,304			0	499	03/26/2037.	1FM
12641Q EK 4	CSMC 2009-7R 18A1 SEQ EXCH STP 3/26/37		06/26/2018.	MBS Paydown		102,071	102,071	102,071	102,071				0		102,071			0	2,059	03/26/2037.	1FM
12641Q EV 0	CSMC 2009-7R 1A1 SEQ EXCH 5.75 3/26/36		05/26/2018.	MBS Paydown		163,044	163,044	163,044	162,549		(26)		(26)		163,044			0	3,907	03/26/2036.	1FM
12641Q FC 1	CSMC 2009-7R 2A1 SEQ EXCH 5.50 8/26/35		06/26/2018.	MBS Paydown		43,243	43,243	43,243	43,243				0		43,243			0	992	08/26/2035.	1FM
12641T AB 2	CSMC 2009-5R 1A2 SEQ SSUP CSTR 07/49 RE		06/26/2018.	MBS Paydown		766,032	766,032	583,986	608,544		21,552		21,552		766,032			0	10,787	06/26/2036.	1FM
12642N BQ 0	CSMC 2009-15R 3A1 SEQ SSNR CSTR 3/26/36		06/26/2018.	MBS Paydown		76,720	76,720	74,034	75,624		387		387		76,720			0	1,195	03/26/2036.	1FM
12645B BX 8	CSMC 2010-17R 4A3 SUB 3.5 11/26/2035		05/26/2018.	MBS Paydown		361,960	361,960	309,023	353,466		16,332		16,332		361,960			0	5,279	11/26/2035.	1FM
12646U AK 4	CSMC 2013-IVR1 A2 SEQ SNR 3 0 3/25/2043		06/25/2018.	MBS Paydown		120,754	120,754	112,905	113,649		(4,651)		(4,651)		120,754			0	1,397	03/25/2043.	1FM
12646W AH 7	CSMC 2013-IVR2 A2 SEQ SNR 3.0 04/25/43		06/25/2018.	MBS Paydown		154,671	154,671	144,520	145,391		(1,878)		(1,878)		154,671			0	1,852	04/25/2043.	1FM
12646X AJ 1	CSMC 2013-IVR3 A2 SEQ SNR CSTR 05/25/43		06/25/2018.	MBS Paydown		302,226	302,226	286,170	287,017		(4,176)		(4,176)		302,226			0	3,739	05/25/2043.	1FM
12647G BZ 0	CSMC 2013-IVR4 A20 SEQ CSTR 07/25/2043		06/25/2018.	MBS Paydown		42,396	42,396	41,409	41,488		53		53		42,396			0	609	07/25/2043.	1FM
12647H BC 9	CSMC 2013-8R 4A2 MEZ FLT 12/27/2036 RE		04/28/2018.	Pass-Through Loss			(0)						0					0		12/27/2036.	1FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
12647H BC 9	CSMC 2013-8R 4A2 MEZ FLT 12/27/2036 RE		06/28/2018.	MBS Paydown		886,705	886,705	643,245	679,656		177,321		177,321		886,705			0	7,237	12/27/2036.	1FM
12647P AK 4	CSMC 2013-7 A6 SEQ SNR 3.50 08/25/2043		06/25/2018.	MBS Paydown		401,801	401,801	387,235	387,709		(7,629)		(7,629)		401,801			0	6,079	08/25/2043.	1FM
126650 AN 0	CVS CAREMARK 6.204 10/10/25		06/10/2018.	Sinking Fund Redemption		68,616	68,616	70,179	69,065		(55)		(55)		68,616			0	1,771	10/10/2025.	2FE
126650 AW 0	CVS CAREMARK 5.298 01/11/27		06/10/2018.	Sinking Fund Redemption		50,789	50,789	50,789	50,789				0		50,789			0	1,122	01/11/2027.	2FE
126650 BQ 2	CVS CAREMARK 6.943 01/10/2030		06/10/2018.	Sinking Fund Redemption		68,980	68,980	80,997	78,174		(431)		(431)		68,980			0	1,995	01/10/2030.	2FE
126650 BV 1	CVS PT TRUST 5.773 01/10/2033		06/10/2018.	Sinking Fund Redemption		42,894	42,894	43,938	43,687		(28)		(28)		42,894			0	1,032	01/10/2033.	2FE
126650 BY 5	CVS CORP 5.926 01/10/2034		06/10/2018.	Sinking Fund Redemption		104,424	104,424	105,884	105,555		(38)		(38)		104,424			0	2,580	01/10/2034.	2FE
12665V AA 0	CVS PASS-THRU TR 2014 4.163 08/10/36		06/10/2018.	Sinking Fund Redemption		64,861	64,861	64,861	64,861				0		64,861			0	1,126	08/11/2036.	2FE
126670 JP 4	CWHL 2005-HYB9 1A1 SEQ SSNR FLT 02/20/36		04/20/2018.	Pass-Through Loss			665						0					0		02/20/2036.	1FM
126670 JP 4	CWHL 2005-HYB9 1A1 SEQ SSNR FLT 02/20/36		06/20/2018.	MBS Paydown		40,764	40,764	35,582	35,046		(57)		(57)		40,764			0	664	02/20/2036.	1FM
126670 NY 0	CWL 2005-16 2AF3 SEQ 5.669 5/25/2036		06/25/2018.	MBS Paydown		30,017	30,017	28,749	20,057		3,506		3,506		30,017			0	605	05/25/2036.	1FM
126671 D4 5	CWL 2003-3 2A2 SEQ FLT 11/25/33		06/25/2018.	MBS Paydown		3,650	3,650	2,719	3,108		215		215		3,650			0	36	11/25/2033.	1FM
12667F 4N 2	CWALT 2005-7CB 2A3 NAS 5.5 04/25/2035		06/25/2018.	MBS Paydown		263,082	263,082	231,711	227,196		(1,923)		(1,923)		263,082			0	6,239	04/25/2035.	1FM
12667F 4N 2	CWALT 2005-7CB 2A3 NAS 5.5 04/25/2035		06/25/2018.	Pass-Through Loss			8,176						0					0		04/25/2035.	1FM
12667F 5E 1	CWALT 2005-6CB 1A3 SEQ SNR 5.25 04/25/35		06/25/2018.	MBS Paydown		124,493	124,493	112,721	106,734		(1,624)		(1,624)		124,493			0	2,754	04/25/2035.	1FM
12667F 5E 1	CWALT 2005-6CB 1A3 SEQ SNR 5.25 04/25/35		06/25/2018.	Pass-Through Loss			17,308						0					0		04/25/2035.	1FM
12667F EG 6	CWALT 2004-J2 3A3 PAC 5.50 4/25/2034		06/25/2018.	MBS Paydown		137,728	137,728	136,761	137,160		62		62		137,728			0	3,286	04/25/2034.	1FM
12667F LG 8	CWALT 2004-J5 1A6 NAS 5.687 7/25/2034		04/25/2018.	MBS Paydown		2	2	2	2				0		2			0	0	07/25/2034.	1FM
12667F RE 7	CWALT 2004-J6 1A1 SEQ 5.5 08/25/2024		06/25/2018.	MBS Paydown		134,313	134,313	136,328	134,967		120		120		134,313			0	3,322	08/25/2024.	1FM
12667F RG 2	CWALT 2004-J6 2A1 SEQ SNR 6.50 11/25/31		06/25/2018.	MBS Paydown		1,326	1,326	1,333	1,331		138		138		1,326			0	36	11/25/2031.	1FM
12667G AA 1	CWALT 2005-13CB A11 SEQ SNR FLT 05/35		06/25/2018.	MBS Paydown		561,899	561,899	478,891	468,660		(18,123)		(18,123)		561,899			0	4,916	05/25/2035.	1FM
12667G AA 1	CWALT 2005-13CB A11 SEQ SNR FLT 05/35		06/25/2018.	Pass-Through Loss			51,930						0					0		05/25/2035.	1FM
12667G AC 7	CWALT 2005-13CB A3 SEQ 5.5 5/25/35		06/25/2018.	MBS Paydown		76,997	76,997	70,416	61,449		(2,117)		(2,117)		76,997			0	1,687	05/25/2035.	1FM
12667G AC 7	CWALT 2005-13CB A3 SEQ 5.5 5/25/35		06/25/2018.	Pass-Through Loss			7,116	3,657					0		647		(647)	(647)		05/25/2035.	1FM
12668A 4C 6	CWALT 2005-IM1 A2 MEZ SSUP FLT 1/25/2036		06/25/2018.	MBS Paydown		32,476	32,476				32,476		32,476		32,476			0	336	01/25/2036.	1FM
12668A 4C 6	CWALT 2005-IM1 A2 MEZ SSUP FLT 1/25/2036		06/25/2018.	Pass-Through Loss			66,963						0					0		01/25/2036.	1FM
12668B YA 5	CWALT 2006-7CB 1A9 SEQ 6.0 5-25-36		06/25/2018.	MBS Paydown		13,661	13,661	11,799	6,093		312		312		13,661			0	318	05/25/2036.	1FM
12668B YA 5	CWALT 2006-7CB 1A9 SEQ 6.0 5-25-36		06/25/2018.	Pass-Through Loss			9,171	7,921					0					0		05/25/2036.	1FM
126694 BE 7	CWHL 2005-HYB6 1A1 SEQ SNR FLT 10/35		04/20/2018.	Pass-Through Loss			600						0					0		10/20/2035.	1FM
126694 BE 7	CWHL 2005-HYB6 1A1 SEQ SNR FLT 10/35		06/20/2018.	MBS Paydown		26,761	26,761	23,624	23,436		(73)		(73)		26,761			0	314	10/20/2035.	1FM
126694 D5 4	CWHL 2006-HYB2 3A1 SEQ SSNR FLT 04/20/36		06/20/2018.	MBS Paydown		295,912	295,912	259,155	256,067		4,906		4,906		295,912			0	4,210	04/20/2036.	1FM
126694 D7 0	CWHL 2006-HYB2 4A1 SEQ SSNR FLT 04/20/36		06/20/2018.	MBS Paydown		17,209	17,209	15,557	15,390		(10,632)		(10,632)		17,209			0	218	04/20/2036.	1FM
126694 HP 6	CWHL 2005-25 A10 SCH 5.50 11/35 6R-4		06/25/2018.	MBS Paydown		11,430	11,430	9,358	8,518		478		478		11,430			0	260	11/25/2035.	1FM
126694 HP 6	CWHL 2005-25 A10 SCH 5.50 11/35 6R-4		06/25/2018.	Pass-Through Loss			5,153						0					0		11/25/2035.	1FM
126694 QJ 0	CWHL 2005-HYB8 4A1 SEQ SSNR FLT 12/20/35		06/20/2018.	MBS Paydown		503,087	503,087	457,487	459,778		19,375		19,375		503,087			0	6,185	12/20/2035.	1FM
126694 QJ 0	CWHL 2005-HYB8 4A1 SEQ SSNR FLT 12/20/35		06/20/2018.	Pass-Through Loss			102,284	83,105					0		81,303		(81,303)	(81,303)		12/20/2035.	1FM
126694 UJ 5	CWHL 2005-31 1A1 SEQ SSNR FLT 01/25/2036		06/25/2018.	MBS Paydown		314,766	314,766	272,390	266,955		25,896		25,896		314,766			0	4,574	01/25/2036.	1FM
12669D US 5	CWHL 2002-39 A18 PAC 5.75 2/25/2033		06/25/2018.	MBS Paydown		150,023	150,023	149,811	149,778		(285)		(285)		150,023			0	4,160	02/25/2033.	1FM
12669F V8 3	CWHL 2004-HYB4 3A SEQ SNR FLT 09/20/2034		06/20/2018.	MBS Paydown		602,671	602,671	603,600	604,036		(1,515)		(1,515)		602,671			0	9,407	09/20/2034.	1FM
12669F VH 3	CWHL 2004-6 2A1 SEQ SNR FLT 05/25/2034		06/25/2018.	MBS Paydown		308,306	308,306	308,877	308,249		(359)		(359)		308,306			0	4,434	05/25/2034.	1FM
12669G A5 0	CWHL 2005-HYB3 1A1 PT SNR FLT 06/20/2035		06/20/2018.	MBS Paydown		129,679	129,679	118,008	119,137		3,284		3,284		129,679			0	2,199	06/20/2035.	1FM

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CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
12669G BY 6	CWHL 2004-HYB7 1A1 SEQ SNR FLT 11/20/34		06/20/2018.	MBS Paydown		126,049	126,049	126,599	126,687		(116)		(116)		126,049			0	1,476	11/20/2034.	1FM
12669G BZ 3	CWHL 2004-HYB7 1A2 SEQ SNR FLT 11/20/34		06/20/2018.	MBS Paydown		367,132	367,132	368,734	368,996		(339)		(339)		367,132			0	4,300	11/20/2034.	1FM
12669G R4 5	CWHL 2005-15 A8 NAS 5.5 08/25/2035		05/25/2018.	Pass-Through Loss			(3,454)						0					0		08/25/2035.	1FM
12669G R4 5	CWHL 2005-15 A8 NAS 5.5 08/25/2035		06/25/2018.	MBS Paydown		79,405	79,405	74,156	67,624		7,890		7,890		79,405			0	1,989	08/25/2035.	1FM
12694* AA 4	CVS (NEW ALBANY IN) CTL 5.14 01/15/2041		06/15/2018.	Paydown		34,736	34,736	34,736	34,736				0		34,736			0	744	01/15/2041.	2
12697# AA 7	BGS THORTONS CTL 4.56 03/15/2042		06/15/2018.	Paydown		19,720	19,720	19,720	19,720				0		19,720			0	375	03/15/2042.	1
12707* AA 9	CVS (NC SC PA & VA) CTL 4.880 01/15/2044		06/15/2018.	Paydown		35,296	35,296	35,296			(0)		(0)		35,296			0	134	01/15/2044.	2FE
12803P AB 4	CAJUN 2017-1A A2 ABS SNR 6.50 08/20/2047		05/20/2018.	MBS Paydown		82,500	82,500	81,860	81,909		47		47		82,500			0	2,681	08/20/2047.	2AM
144531 EW 6	CARR 2006-NC1 A3 SEQ FLT 01/25/2036		06/25/2018.	MBS Paydown		217,759	217,759	168,083	193,432		18,721		18,721		217,759			0	1,850	01/25/2036.	1FM
144531 FL 9	CARR 2006-OPT1 A3 SEQ FLT 02/25/2036		06/25/2018.	MBS Paydown		248,886	248,886	205,096	244,953		(3,148)		(3,148)		248,886			0	2,052	02/25/2036.	1FM
14575H AA 6	CAUTO 2016-1A A ABS SNR 4.55 02/15/2046		06/15/2018.	MBS Paydown		103,551	103,551	103,513	103,522		2		2		103,551			0	1,969	02/15/2046.	1FE
14855J AB 1	CLAST 2016-1 A ABS SSNR 4.45 08/15/2041		06/15/2018.	MBS Paydown		318,479	318,479	318,124	318,113		47		47		318,479			0	5,899	08/15/2041.	1FE
14855L AB 6	CLAST 2017-1 A ABS SNR 3.967 07/15/42		06/15/2018.	MBS Paydown		516,319	516,319	516,314	516,271		(13)		(13)		516,319			0	8,535	07/15/2042.	1FE
161546 CW 4	CFAB 2002-3 1A5 5.407 06/25/32		06/25/2018.	MBS Paydown		131,064	131,064	129,759	130,029		259		259		131,064			0	3,426	06/25/2032.	1FM
16162W NB 1	CHASE 2005-S3 A1 NAS SSNR 5.50 11/25/35		06/25/2018.	MBS Paydown		682,182	682,182	682,289	678,272		(13,633)		(13,633)		682,182			0	15,512	11/25/2035.	3FM
16162W PV 5	CHASE 2005-A2 1A1 SEQ SSNR CSTR 01/36		05/31/2018.	Book Value Adjustment									0		13,395		(13,395)	(13,395)		01/25/2036.	1FM
16162W PV 5	CHASE 2005-A2 1A1 SEQ SSNR CSTR 01/36		06/25/2018.	MBS Paydown		40,419	40,419	35,753	32,396		5,390		5,390		40,419			0	607	01/25/2036.	1FM
16162W PV 5	CHASE 2005-A2 1A1 SEQ SSNR CSTR 01/36		06/25/2018.	Pass-Through Loss			(16,076)						0		(13,633)		13,633	13,633		01/25/2036.	1FM
16162X AD 9	CHASE 2006-S3 1A4 SEQ SSNR FLT 1136		06/25/2018.	MBS Paydown		92,642	92,642	81,191	76,791		(93,398)		(93,398)		92,642			0	2,241	11/25/2036.	3FM
165555 ZZ 9	CHESAPEAKE TL L+575 11/07/2023 AR		06/29/2018.	Paydown		22,363	22,363	22,117	22,116		247		247		22,363			0	991	11/07/2023.	3FE
16877# AA 0	VA CHARLOTTE CTL A1 3.652 01/05/2036		06/05/2018.	Paydown		146,807	146,807	146,991	146,972		(5)		(5)		146,807			0	2,233	01/05/2036.	1
171232 AR 2	CHUBB CORP 5.75 05/15/18		05/15/2018.	Maturity		3,000,000	3,000,000	2,973,180	2,998,710		1,290		1,290		3,000,000			0	86,250	05/15/2018.	1FE
17181C AA 6	CIMLT 2018-1A A ABS SNR FLT 03/20/2043		06/20/2018.	MBS Paydown		109,437	109,437	109,437			(0)		(0)		109,437			0	212	03/20/2043.	1FE
17307G AL 2	CMLTI 2003-UST1 PO1 0 12-25-18		06/25/2018.	MBS Paydown		1,019	1,019	764	768		1,466		1,466		1,019			0		12/25/2018.	1FM
17307G E8 7	CMLTI 2005-8 1A4A SEQ SSNR FLT 10/25/35		06/25/2018.	MBS Paydown		532,870	532,870	451,095	446,916		15,876		15,876		532,870			0	6,861	10/25/2035.	1FM
17307G E8 7	CMLTI 2005-8 1A4A SEQ SSNR FLT 10/25/35		06/25/2018.	Pass-Through Loss			4,608						0					0		10/25/2035.	1FM
17307G ED 6	CMLTI 2004-HYB2 3A SEQ CSTR 03/25/2034		06/25/2018.	MBS Paydown		165,023	165,023	149,345	147,991		(7,076)		(7,076)		165,023			0	2,570	03/25/2034.	1FM
17307G FM 5	CMLTI 2004-RR2 A2 SEQ SSNR CSTR 05/25/34		06/25/2018.	MBS Paydown		9,376	9,376	8,731	8,956		77		77		9,376			0	141	05/25/2034.	1FM
17307G RE 0	CMLTI 2005-2 1A4 SEQ FLT 05/25/2035		06/25/2018.	MBS Paydown		118,915	118,915	110,702	110,989		3,888		3,888		118,915			0	1,716	05/25/2035.	1FM
17307G U2 2	CMLTI 2005-10 1A5A SEQ SSNR FLT 12/25/35		06/25/2018.	MBS Paydown		168,811	168,811	138,093	132,639		10,570		10,570		168,811			0	3,126	12/25/2035.	1FM
17307G U2 2	CMLTI 2005-10 1A5A SEQ SSNR FLT 12/25/35		06/25/2018.	Pass-Through Loss			65,809						0					0		12/25/2035.	1FM
17307G VN 5	CMLTI 2005-WF2 AF7 SEQ STP 8/25/2035		06/25/2018.	MBS Paydown		2,714	2,714	2,259	1,235		(52)		(52)		2,714			0	57	08/25/2035.	1FM
17307G W9 5	CMLTI 2005-11 A3 SEQ SNR FLT 11/25/2035		06/25/2018.	MBS Paydown		79,961	79,961	77,388	77,693		910		910		79,961			0	1,277	11/25/2035.	1FM
17309A AD 1	CMALT 2006-A1 1A4 NAS 5.75 04/25/36		06/25/2018.	MBS Paydown		121,540	121,540	113,705	108,619		(1,060)		(1,060)		121,540			0	3,170	04/25/2036.	1FM
17309A AD 1	CMALT 2006-A1 1A4 NAS 5.75 04/25/36		06/25/2018.	Pass-Through Loss			(1,235)						0					0		04/25/2036.	1FM
17309A AF 6	CMALT 2006-A1 1A6 SEQ 6.0 04/25/2036		06/25/2018.	MBS Paydown		167,678	167,678	156,399	141,607		(2,828)		(2,828)		167,678			0	4,564	04/25/2036.	1FM
17309A AF 6	CMALT 2006-A1 1A6 SEQ 6.0 04/25/2036		06/25/2018.	Pass-Through Loss			(1,704)						0					0		04/25/2036.	1FM
17310E AD 0	CRMSI 2006-2 A4 SEQ 5.775 09/25/36		06/25/2018.	MBS Paydown		269,184	269,184	250,908	269,184				0		269,184			0	5,855	09/25/2036.	1FM
17312H AF 6	CRMSI 2007-2 A6 NAS 6.265 6/25/2037		06/25/2018.	MBS Paydown		159,601	159,601	153,629	153,718		2,204		2,204		159,601			0	3,462	06/25/2037.	1FM
17312V AA 6	CMLTI 2007-6 1A1A SEQ SSNR CSTR 3/25/37		06/25/2018.	MBS Paydown		14,352	14,352	4,869	4,543		2,856		2,856		14,352			0	195	03/25/2037.	1FM
17312V AA 6	CMLTI 2007-6 1A1A SEQ SSNR CSTR 3/25/37		06/25/2018.	Pass-Through Loss			6,254						0					0		03/25/2037.	1FM
17314Q AD 9	CMLTI 2009-11 2A2 RR MEZ SSNR CSTR 1/36		06/25/2018.	MBS Paydown		87,900	87,900	29,886	34,278		12,114		12,114		87,900			0	2,264	01/25/2036.	1FM

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17315C AP 2	CMLTI 2009-3 5A2 SUB SSNR 6.00 2/25/2037	..	06/25/2018.	MBS Paydown		475,551	475,551	471,985	475,150				0		475,551			0	11,643	02/25/2037.	1FM
17315N AD 5	CMLTI 2009-8 2A1 SEQ 6.1 04/25/2037	..	06/25/2018.	MBS Paydown		184,394	184,394	184,394	183,494		167		167		184,394			0	4,664	04/25/2037.	1FM
17315Q AV 8	CMLTI 2010-4 4A4 MEZ CSTR 10/25/2035 RE	..	06/25/2018.	MBS Paydown		988,971	988,971	776,342	852,066		16,172		16,172		988,971			0	23,042	10/25/2035.	1FM
17315X AE 1	CMLTI 2009-9 2A2 RR SUB SSNR CSTR 11/35	..	06/25/2018.	MBS Paydown		976,047	976,047	265,599	424,372		486,246		486,246		976,047			0	12,595	11/25/2035.	1FM
17315X AF 8	CMLTI 2009-9 2A3 SEQ SSUP CSTR 11/35 RE	..	05/25/2018.	Pass-Through Loss			(19,485)						0		(16,094)		16,094	16,094		11/25/2035.	1FM
17316A AQ 3	CMLTI 2009-10 4A1 SEQ SSNR 6.00 05/25/37	..	06/25/2018.	MBS Paydown		180,120	180,120	177,419	178,624		462		462		180,120			0	4,763	05/25/2037.	1FM
17322N AA 2	CMLTI 2014-J1 A1 SEQ SSNR 3.50 06/25/44	..	06/25/2018.	MBS Paydown		50,172	50,172	50,376	50,360		1,064		1,064		50,172			0	735	06/25/2044.	1FM
17322N AD 6	CMLTI 2014-J1 A2 SEQ SNR SSUP 3.5 06/44	..	06/25/2018.	MBS Paydown		16,420	16,420	16,323	16,204		(192)		(192)		16,420			0	241	06/25/2044.	1FM
190555 ZZ 8	CLINICAL INNOVATIONS L+600 10/17/2023 AR	..	06/29/2018.	Paydown		9,375	9,375	9,163	9,166		209		209		9,375			0	366	10/17/2023.	3FE
19123M AB 9	COCA-COLA EUROPEAN PARTN 3.25 08/19/2021.	..	04/12/2018.	Consent Fee		4,500							0		4,500			0		08/19/2021.	2FE
199575 AW 1	COLUMBUS SO PWR 6.05 05/01/18	..	05/01/2018.	Maturity		2,000,000	2,000,000	1,995,480	1,999,799		201		201		2,000,000			0	60,500	05/01/2018.	1FE
200250 ZZ 4	COMMAND ALKON TL L+500 08/21/2023 AR	..	06/29/2018.	Paydown		9,375	9,375	9,246	9,250		125		125		9,375			0	315	08/21/2023.	3FE
20267U AA 7	CBSLT 2016-B A1 ABS SNR 2.73 10/25/2040	..	06/25/2018.	MBS Paydown		625,164	625,164	624,995	625,005		126		126		625,164			0	7,004	10/25/2040.	1FE
20653P AA 0	CONCORDIA INTL 9.00 04/01/2022	..	04/04/2018.	MORGAN STANLEY		455,625	500,000	500,000	499,976		1		1		499,977		(44,352)	(44,352)	23,125	04/01/2022.	5FE
207597 ED 3	CONN LIGHT & PWR 5.65 05/01/18	..	05/01/2018.	Maturity		4,000,000	4,000,000	3,990,280	3,999,572		428		428		4,000,000			0	113,000	05/01/2018.	1FE
20825A AA 6	CONN 2017-B A ABS SSNR 2.73 03/15/2020	..	06/15/2018.	MBS Paydown		1,362,636	1,362,636	1,362,578	1,362,582		51		51		1,362,636			0	14,877	07/15/2020.	2AM
20826F AD 8	CONOCOPHILLIPS CO 3.35 11/15/2024	..	06/11/2018.	Cash Tender		4,861,150	5,000,000	5,002,850	5,002,149		9,001		9,001		4,861,150			0	95,847	11/15/2024.	1FE
20826F AD 8	CONOCOPHILLIPS CO 3.35 11/15/2024	..	06/11/2018.	Consent Fee		150,000							0		150,000			0		11/15/2024.	1FE
20826F AG 1	CONOCOPHILLIPS CO 3.35 05/15/2025	..	06/11/2018.	Cash Tender		5,025,350	5,000,000	4,982,750	4,986,720		710		710		4,987,431		12,569	12,569	121,197	05/15/2025.	1FE
21051A AA 9	CLUB 2017-P1 A ABS SSNR 2.42 09/15/2023	..	06/15/2018.	MBS Paydown		1,329,431	1,329,431	1,329,391	1,329,398		23		23		1,329,431			0	13,289	09/15/2023.	1FE
21075W CJ 2	CONHE 1996-1 A7 SEQ 7.00 3/15/2027	..	06/15/2018.	MBS Paydown		1,004	1,004	1,003	248				0		1,004			0	30	03/15/2027.	1FM
210795 QB 9	CONTL AIRLINES 12-2 A 4.00 10/29/2024	..	04/29/2018.	Sinking Fund Redemption		248,802	248,802	250,668	250,175		(76)		(76)		248,802			0	4,976	10/29/2024.	1FE
210795 QC 7	CONTL AIRLINES 12-2 B 5.50 10/29/2020	..	04/29/2018.	Sinking Fund Redemption		45,089	45,089	45,089	45,089				0		45,089			0	1,240	10/29/2020.	2FE
21079N AA 9	CONTL AIRLINES 5.983 04/19/22	..	04/19/2018.	Sinking Fund Redemption		140,724	140,724	139,185	140,046		56		56		140,724			0	4,210	04/19/2022.	1FE
225313 AK 1	CREDIT AGRICOLE SA 4.00 01/10/2033	C	06/04/2018.	JP MORGAN SECURITIES INC		3,216,850	3,500,000	3,478,335			431		431		3,478,766		(261,916)	(261,916)	113,556	01/10/2033.	2FE
225313 AK 1	CREDIT AGRICOLE SA 4.00 01/10/2033	C	06/04/2018.	MORGAN STANLEY		3,220,595	3,500,000	3,478,335			431		431		3,478,766		(258,171)	(258,171)		01/10/2033.	2FE
22541Q CZ 3	CSFB 2003-AR15 4M2 MEZ FLT 06/25/2033	..	06/25/2018.	MBS Paydown		121,113	121,113	121,113	121,173		(9)		(9)		121,113			0	1,738	06/25/2033.	1FM
22541Q FV 9	CSFB 2003-17 1A4 NAS 5.50 06/25/33	..	06/25/2018.	MBS Paydown		100,427	100,427	101,362	100,766		(549)		(549)		100,427			0	2,474	06/25/2033.	1FM
22541S ES 3	HEMT 2004-2 M2 MEZ FLT 08/25/2034	..	06/25/2018.	MBS Paydown		160,920	160,920	136,380	164,118		2,880		2,880		160,920			0	2,396	08/25/2034.	1FM
22541S PJ 1	CSFB 2004-AR6 CB1 MEZ FLT 10/25/2034	..	06/25/2018.	MBS Paydown		69,824	69,824	55,510	56,548		(1,348)		(1,348)		69,824			0	899	10/25/2034.	1FM
225458 LD 8	CSFB 2005-3 6A1 SEQ 5.75 07/25/2035	..	05/25/2018.	MBS Paydown		26,917	26,917	23,754	23,743		(20,914)		(20,914)		26,917			0	588	07/25/2035.	1FM
22546D AA 4	CREDIT SUISSE 6.50 08/08/2023 (COCO)	C	06/04/2018.	CS FIRST BOSTON		5,350,000	5,000,000	5,337,500	5,218,442		(14,520)		(14,520)		5,203,922		146,078	146,078	162,500	08/08/2023.	2FE
2254W0 FJ 9	CSFB 2003-1 1A1 SEQ 7.00 2/25/2033	..	06/25/2018.	MBS Paydown		5,065	5,065	5,249	5,185		(37)		(37)		5,065			0	147	02/25/2033.	1FM
227170 AE 7	CRNN 2013-1A A ABS 3.08 04/18/2028	C	06/18/2018.	MBS Paydown		183,250	183,250	180,983	181,429		251		251		183,250			0	2,345	04/18/2028.	1FE
227170 AF 4	CRNN 2014-1A A ABS SNR 3.04 08/18/29	C	06/18/2018.	MBS Paydown		280,374	280,374	271,349	272,879		986		986		280,374			0	3,694	08/18/2029.	1FE
22944P AA 5	CSMC 2013-TH1 A1 SEQ SSNR 2.13 02/25/43	..	06/25/2018.	MBS Paydown		273,255	273,255	245,374	243,843		(6,944)		(6,944)		273,255			0	2,649	02/25/2043.	1FM
22960* AA 0	OCHSNER CLINIC FOUNDATION 5.26 12/15/28	..	06/15/2018.	Paydown		179,228	179,228	179,228	179,228				0		179,228			0	3,930	12/15/2028.	1
22965@ AA 3	WAG EDINA MN CTL 4.59 7/15/2037	..	06/15/2018.	Paydown		37,183	37,183	37,555	37,513		(9)		(9)		37,183			0	711	07/15/2037.	2
22969* AA 1	WAL-MART GREENVILLE CTL 3.52 12/15/2029	..	06/15/2018.	Paydown		109,237	109,237	110,329	110,147		(49)		(49)		109,237			0	1,603	12/15/2029.	1
22970* AA 8	BNSF RAILWAY SER 2015 4.07 05/15/2034	..	06/15/2018.	Paydown		99,546	99,546	99,546	99,546				0		99,546			0	1,698	05/15/2034.	1FE
22973@ AA 3	GREAT WEST 2015 4.62 12/15/2037	..	06/15/2018.	Paydown		42,857	42,857	42,857	42,857				0		42,857			0	824	12/15/2037.	1FE
22977@ AA 9	CRIC BLUE BELL LLC CTL 3.87 12/15/2038	..	06/15/2018.	Paydown		48,723	48,723	48,723	48,723				0		48,723			0	786	12/15/2038.	1

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
23242L AB 9	CWHEL 2006-F 2A1A SEQ FLT 7/15/2036		06/15/2018.	MBS Paydown		40,053	40,053	27,987	33,964		(9,582)		(9,582)		40,053			0	318	07/15/2036.	1FM
23245G AB 7	CWALT 2006-OC9 A2A SEQ SSNR FLT 12/25/36		06/25/2018.	MBS Paydown		86,761	86,761	65,984	57,037		18,755		18,755		86,761			0	658	12/25/2046.	1FM
23245G AB 7	CWALT 2006-OC9 A2A SEQ SSNR FLT 12/25/36		06/25/2018.	Pass-Through Loss			1,131	968					0		821		(821)	(821)		12/25/2046.	1FM
23248A AJ 0	CWL 2007-SEA1 2A1 SEQ FLT 05/25/47		06/25/2018.	MBS Paydown		114,328	114,328	70,884	76,989		3,506		3,506		114,328			0	984	05/25/2047.	1FM
233046 AD 3	DNKN 2015-1A A2II ABS SNR 3.98 02/20/45		05/20/2018.	MBS Paydown		37,500	37,500	37,500	37,500				0		37,500			0	746	02/20/2045.	2AM
233046 AE 1	DNKN 2017-1A A2I ABS SNR 3.629 11/20/47		05/20/2018.	MBS Paydown		45,000	45,000	45,000	45,000				0		45,000			0	939	11/20/2047.	2AM
233046 AF 8	DNKN 2017-1A A2II ABS SNR 4.03 11/20/47		05/20/2018.	MBS Paydown		52,500	52,500	52,500	52,500				0		52,500			0	1,217	11/20/2047.	2AM
233046 AH 4	DNKN 2017-1AW A2II ABS SNR 3.35 11/47		05/20/2018.	MBS Paydown		30,000	30,000	29,986	29,986		(6)		(6)		30,000			0	452	11/20/2047.	1FE
23332U AD 6	DSLA 2004-AR1 A2B SEQ SSNR FLT 09/19/44		06/19/2018.	MBS Paydown		122,204	122,204	107,195	107,319		(2,189)		(2,189)		122,204			0	1,171	09/19/2044.	1FM
23341B AC 9	DRB 2016-B A2 ABS SNR 2.89 06/25/2040		06/25/2018.	MBS Paydown		538,648	538,648	538,485	538,505		90		90		538,648			0	6,394	06/25/2040.	1FE
23359Z ZA 2	DTV AMERICA 14% 06/22/2018		06/19/2018.	Exchanged		900,000	900,000	900,000	900,000				0		900,000			0	187,447	06/22/2018.	4Z
24702N AZ 3	DELL TL B L+200 09/07/2023		04/30/2018.	Paydown		10,000	10,000	10,013			1		1		10,000			0	106	09/07/2023.	2FE
247358 AA 2	DELTA AIR 2012-1 4 05/07/20		05/07/2018.	Sinking Fund Redemption		263,408	263,408	263,408	263,408				0		263,408			0	6,256	05/07/2020.	1FE
24736T AA 5	DELTA AIR LINES 09-1A 7.75 12/17/2019		06/17/2018.	Sinking Fund Redemption		149,437	149,437	149,437	149,447		(3)		(3)		149,437			0	5,791	12/17/2019.	1FE
24763L FN 5	DELHE 1999-2 A7F NAS 7.03 08/15/30		04/15/2018.	MBS Paydown		1,362	1,362	1,317	1,270				0		1,362			0	17	08/15/2030.	1FM
24824T AC 4	DEN12 2016-1A A2 CLO SSNR 3.0 04/15/2028		04/24/2018.	Distribution		5,000,000	5,000,000	5,000,000	5,000,000				0		5,000,000			0	78,750	04/15/2028.	1Z
25150M AC 0	DBALT 2007-RMP1 A2 SEQ SSNR FLT 12/25/36		06/25/2018.	MBS Paydown		77,692	77,692	61,183	64,917		(463)		(463)		77,692			0	192	12/25/2036.	1FM
25150N AB 0	DBALT 2006-AR5 1A2 SEQ SSNR FLT 10/25/36		06/25/2018.	MBS Paydown		121,065	121,065	64,467	58,492		5,704		5,704		121,065			0	878	10/25/2036.	1FM
25150R AD 7	DBALT 2006-AR6 A4 SEQ SNR FLT 02/25/2037		06/25/2018.	MBS Paydown		374,105	374,105	340,283	341,515		13,058		13,058		374,105			0	2,851	02/25/2037.	1FM
25150R AD 7	DBALT 2006-AR6 A4 SEQ SNR FLT 02/25/2037		06/25/2018.	Pass-Through Loss			19,660						0					0		02/25/2037.	1FM
251510 CV 3	DBALT 2005-1 1A1 SEQ FLT 02/25/2035		06/25/2018.	MBS Paydown		130,619	130,619	94,862	97,329		1,862		1,862		130,619			0	1,186	02/25/2035.	1FM
251510 EP 4	DBALT 2005-3 5A1 SEQ FLT 6/25/2035		06/25/2018.	MBS Paydown		136,303	136,303	102,304	104,449		(22,775)		(22,775)		136,303			0	994	06/25/2035.	1FM
251510 LM 3	DBALT 2006-AR1 5A1 SEQ SSNR FLT 02/25/36		06/25/2018.	MBS Paydown		163,061	163,061	140,744	137,748		8,961		8,961		163,061			0	2,743	02/25/2036.	1FM
251510 LM 3	DBALT 2006-AR1 5A1 SEQ SSNR FLT 02/25/36		06/25/2018.	Pass-Through Loss			29,380						0					0		02/25/2036.	1FM
251510 MD 2	DBALT 2006-AB1 A1A SEQ 5.431 02/25/36		06/25/2018.	MBS Paydown		20,165	20,165	20,137	13,325		241		241		20,165			0	396	02/25/2036.	1FM
251510 MD 2	DBALT 2006-AB1 A1A SEQ 5.431 02/25/36		06/25/2018.	Pass-Through Loss			727	726					0					0		02/25/2036.	1FM
251510 MD 2	DBALT 2006-AB1 A1A SEQ 5.431 02/25/36		06/25/2018.	MBS Paydown		14,403	14,403	14,384	9,518		172		172		14,403			0	283	02/25/2036.	1FM
251510 MD 2	DBALT 2006-AB1 A1A SEQ 5.431 02/25/36		06/25/2018.	Pass-Through Loss			520	519					0					0		02/25/2036.	1FM
25152R XA 6	DEUTSCHE BK LONDON 3.70 05/30/2024	C	06/01/2018.	Consent Fee		17,000							0		17,000			0		05/30/2024.	2FE
25152R XA 6	DEUTSCHE BK LONDON 3.70 05/30/2024	C	06/01/2018.	NON-BROKER		16,049,700	17,000,000	16,935,230	16,955,752		2,562		2,562		16,941,314		(891,614)	(891,614)	316,247	05/30/2024.	2FE
25264V AA 7	DHAL 2015-1 A ABS SNR 3.81 07/14/2028	C	06/14/2018.	MBS Paydown		301,858	301,858	301,784	301,807		10		10		301,858			0	4,792	07/14/2028.	1FE
25470D BB 4	SCRIPPS NETWORKS 3.90 11/15/2024		04/04/2018.	Consent Fee		7,000							0		7,000			0		11/15/2024.	2FE
25470D BD 0	SCRIPPS NETWORKS 3.95 06/15/2025		04/04/2018.	Consent Fee		10,000							0		10,000			0		06/15/2025.	2FE
256853 AA 0	DOLPHIN ENERGY 5.888 06/15/2019	C	06/15/2018.	Sinking Fund Redemption		487,200	487,200	485,982	486,955		111		111		487,200			0	14,343	06/15/2019.	1FE
25755T AD 2	DPABS 2015-1A A2I ABS SNR 3.484 10/25/45		04/25/2018.	MBS Paydown		975	975	970	971		0		0		975			0	17	10/25/2045.	3AM
25755T AD 2	DPABS 2015-1A A2I ABS SNR 3.484 10/25/45		04/27/2018.	Distribution		382,200	382,200	380,289	380,723		164		164		380,880		1,320	1,320	6,732	10/25/2045.	3AM
25755T AE 0	DPABS 2015-1A A2II ABS SNR 4.474 10/45		04/25/2018.	MBS Paydown		40,000	40,000	40,000	40,000				0		40,000			0	895	10/25/2045.	2AM
25755T AH 3	DPABS 2017-1A A23 ABS SNR 4.118 07/47		04/25/2018.	MBS Paydown		52,500	52,500	52,500	52,500				0		52,500			0	1,081	07/25/2047.	2AM
258257 AA 2	DORIC NIMROD AIR 2012-1B 6.50 05/30/2021	C	05/30/2018.	Sinking Fund Redemption		130,477	130,477	130,477	130,477				0		130,477			0	3,392	05/30/2021.	2FE
258258 AA 0	DORIC NIMROD AIR 2012-1A 5.125 11/30/24	C	05/30/2018.	Sinking Fund Redemption		175,477	175,477	175,477	175,477				0		175,477			0	4,497	11/30/2022.	2FE
26067* AA 3	DOW CHEMICAL CTL 5.18 3/15/2034		06/15/2018.	Paydown		103,282	103,282	103,746	103,668		(12)		(12)		103,282			0	2,230	03/15/2034.	2
26208L AA 6	HONK 2015-1A A2 ABS SNR 5.216 07/20/2045		04/20/2018.	MBS Paydown		35,000	35,000	35,000	35,000				0		35,000			0	913	07/20/2045.	2AM

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1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
26223N AE 5	DRUG 2012-1 A2 ABS 5.80 07/15/2024		04/15/2018	MBS Paydown		65,641	65,641	65,630	65,638		1		1		65,641			0	1,904	07/15/2024	2AM
26223U AD 1	DRUGB 2014-1 A2 ABS SNR PT 3.484 07/23		04/15/2018	MBS Paydown		450,194	450,194	450,187	450,194				0		450,194			0	7,842	07/15/2023	2AM
26224H AA 5	DRUGC 2016-1A A ABS 3.979 04/15/2027		04/15/2018	MBS Paydown		397,397	397,397	397,392	397,392		1		1		397,397			0	7,906	04/15/2027	2AM
26224H AE 7	DRUGC 2017-1A A2 ABS SSNR 3.60 04/15/27		04/15/2018	MBS Paydown		107,079	107,079	107,061	107,063		3		3		107,079			0	1,927	04/15/2027	2AM
26827E AA 3	ECAF 2015-1A A1 ABS SSNR 3.473 06/15/40	C	06/15/2018	MBS Paydown		497,977	497,977	491,645	492,758		1,742		1,742		497,977			0	6,888	06/15/2040	1FE
26827E AC 9	ECAF 2015-1A A2 ABS SNR 4.947 06/15/2040	C	04/15/2018	MBS Paydown		178,903	178,903	178,903	178,903				0		178,903			0	2,950	06/15/2040	1FE
26845# AA 8	EDX SUPPLY CHA SEN SEC NT 3.50 1/15/2019		04/15/2018	Paydown		159,053	159,053	159,053	159,053				0		159,053			0	2,783	01/15/2019	1
26847@ AA 8	EDX GE CTL 3.25 04/15/2028		04/15/2018	Paydown		338,616	338,616	338,616	338,616		2		2		338,616			0	3,271	04/15/2028	1FE
268789 AA 2	E.ON INTL FIN BV 6.65 04/30/2018	C	04/30/2018	Maturity		9,000,000	9,000,000	8,962,020	8,998,381		1,619		1,619		9,000,000			0	261,000	04/30/2018	2FE
26928B AH 2	EW SCRIPPS TL B L+225 10/02/2024		04/03/2018	Private Placement		1,598,973	1,592,000	1,599,960			3,437		3,437		1,603,426		(4,453)	(4,453)	12,253	10/02/2024	3FE
26928B AJ 8	EW SCRIPPS TL B L+200 10/02/2024		06/29/2018	Paydown		4,000	4,000	4,018			(1)		(1)		4,000			0	38	10/02/2024	3FE
26971H AB 8	EGLE 2014-1A A2 ABS SNR SEQ 4.31 12/39	C	06/15/2018	MBS Paydown		328,753	328,753	328,736	328,742		8		8		328,753			0	6,770	12/15/2039	1FE
278058 DD 1	EATON CORP 5.6 05/15/18		05/15/2018	Maturity		10,900,000	10,900,000	11,157,175	10,920,256		(20,256)		(20,256)		10,900,000			0	305,200	05/15/2018	2FE
280333 ZZ 1	DRB HOLDINGS TL L+575 10/06/2023 AR		06/29/2018	Paydown		9,375	9,375	9,140	9,144		231		231		9,375			0	508	10/03/2023	2FE
28108P AA 4	ESLFT 2012-A AP ABS FLT 10/01/2025		04/01/2018	MBS Paydown		127,061	127,061	127,696	127,061				0		127,061			0	2,859	10/01/2025	1FE
28108P AB 2	ESLFT 2012-A AT ABS FLT 10/01/2025		04/01/2018	MBS Paydown		134,126	134,126	134,352	134,126				0		134,126			0	2,931	10/01/2025	1FE
28618W AA 2	ERL 2014-1A A1 ABS SNR 2.299 04/19/2044		06/19/2018	MBS Paydown		180,772	180,772	174,784	176,719		954		954		180,772			0	1,730	04/19/2044	1FE
28618X AA 0	ERL 2015-1A A1 ABS SNR 2.707 02/19/2045		06/19/2018	MBS Paydown		11,203	11,203	11,015	11,037		30		30		11,203			0	126	02/19/2045	1FE
28618X AD 4	ERL 2016-1A A1 ABS SEQ SNR 3.968 03/46		06/19/2018	MBS Paydown		176,878	176,878	176,885	176,884		(1)		(1)		176,878			0	2,922	03/19/2046	1FE
29267Y AK 8	ENERGIZER TL B L+200 06/30/2022		03/31/2018	Paydown		6,154	6,154	6,185			(1)		(1)		6,154			0	31	06/30/2022	2FE
30292* AA 2	FBI BRONX CTL 3.91 07/15/2033		06/15/2018	Paydown		59,653	59,653	59,653			(0)		(0)		59,653			0	668	07/15/2033	1FE
30605X AA 1	FWAY 2012-1 A2 ABS 4.21 10/15/2042		06/15/2018	MBS Paydown		90,361	90,361	90,743	90,478		(24)		(24)		90,361			0	1,585	10/15/2042	1FE
30605X AC 7	FWAY 2015-1A A2 ABS PT SNR 4.213 11/42		06/15/2018	MBS Paydown		15,000	15,000	15,000	15,000				0		15,000			0	263	11/15/2042	1FE
31307# AA 9	CORPUS CHRISTI (FDL) CTL 4.537 2/15/35		06/15/2018	Paydown		26,907	26,907	26,912	26,911		(0)		(0)		26,907			0	508	02/15/2035	1
31307# AC 5	CORPUS CHRISTI (FDL) CTL 4.537 06/15/37		06/15/2018	Paydown		15,574	15,574	15,575	15,575				0		15,574			0	294	06/15/2037	1
32027L AE 5	FFML 2006-FF14 A5 SEQ SNR FLT 10/25/2036		06/25/2018	MBS Paydown		74,672	74,672	65,373	67,877		(4,580)		(4,580)		74,672			0	563	10/25/2036	1FM
32027N RU 7	FFML 2005-FF5 M2 MEZ FLT 03/25/2035		06/25/2018	MBS Paydown		134,408	134,408	109,542	131,923		992		992		134,408			0	1,489	03/25/2035	1FM
32027N ZL 8	FFML 2006-FFH1 A4 SEQ FLT 01/25/2036		06/25/2018	MBS Paydown		303,372	303,372	234,355	290,279		(2,245)		(2,245)		303,372			0	2,410	01/25/2036	1FM
32028H AD 5	FFML 2006-FF10 A4 SEQ FLT 07/25/2036		06/25/2018	MBS Paydown		705,200	705,200	657,098	692,377		5,027		5,027		705,200			0	5,470	07/25/2036	1FM
32051G NS 0	FHAMS 2005-FA4 1A1 SEQ SSNR FLT 06/25/35		06/25/2018	MBS Paydown		2,367,785	2,367,785	1,839,662	1,703,408		561,949		561,949		2,367,785			0	28,167	06/25/2035	1FM
32051G NS 0	FHAMS 2005-FA4 1A1 SEQ SSNR FLT 06/25/35		06/25/2018	Pass-Through Loss			156,228						0					0		06/25/2035	1FM
32051G SQ 9	FHAMS 2005-AA7 2A1 SEQ SSNR CSTR 09/35		06/25/2018	MBS Paydown		550,489	550,489	487,953	472,652		45,366		45,366		550,489			0	7,867	09/25/2035	1FM
32051G SQ 9	FHAMS 2005-AA7 2A1 SEQ SSNR CSTR 09/35		06/25/2018	Pass-Through Loss			45,605						0					0		09/25/2035	1FM
32051G XQ 3	FHASI 2005-AR5 2A1 SEQ SSNR FLT 11/25/35		06/25/2018	MBS Paydown		259,008	259,008	246,624	224,668		(1,723)		(1,723)		259,008			0	3,748	11/25/2035	1FM
32051G XV 2	FHASI 2005-AR5 4A1 SEQ SNR CSTR 11/25/35		06/25/2018	MBS Paydown		241,422	241,422	237,972	219,290		14,468		14,468		241,422			0	4,106	11/25/2035	1FM
32051G Y2 5	FHASI 2006-AR1 2A1 SEQ SSNR CSTR 05/36		06/25/2018	MBS Paydown		36,909	36,909	23,046	26,180		9,484		9,484		36,909			0	560	05/25/2036	1FM
32051G Y2 5	FHASI 2006-AR1 2A1 SEQ SSNR CSTR 05/36		06/25/2018	Pass-Through Loss			1,359	861					0		963		(963)	(963)		05/25/2036	1FM
32051S AA 7	FHAMS 2006-RE2 A1 SEQ FLT 04/25/2035		06/25/2018	MBS Paydown		72,291	72,291	50,280	48,803		(3,178)		(3,178)		72,291			0	645	04/25/2035	1FM
32051S AA 7	FHAMS 2006-RE2 A1 SEQ FLT 04/25/2035		06/25/2018	Pass-Through Loss			1,631						0					0		04/25/2035	1FM
32052E AA 7	FHASI 2006-AR3 1A1 SEQ SSNR FLT 11/25/36		06/25/2018	MBS Paydown		22,544	22,544	18,937	18,832		774		774		22,544			0	290	11/25/2036	1FM
32052E AA 7	FHASI 2006-AR3 1A1 SEQ SSNR FLT 11/25/36		06/25/2018	Pass-Through Loss			11	9					0		11		(11)	(11)		11/25/2036	1FM
32056J AA 2	FHASI 2007-AR3 1A1 SEQ SSNR CSTR 11/37		06/25/2018	MBS Paydown		864,010	864,010	573,253	577,246		42,000		42,000		864,010			0	10,144	11/25/2037	1FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
32056J AA 2	FHASI 2007-AR3 1A1 SEQ SSNR CSTR 11/37		06/25/2018.	Pass-Through Loss			6,944						0					0		11/25/2037.	1FM
333333 ZZ 8	ECCRINE SYS CONV 8.00 12/10/2018		06/29/2018.	Exchanged		886,308	700,000	700,000	700,000				0		700,000		186,308	186,308	44,767	12/10/2018.	4Z
335720 AB 4	FIRST NATIONAL NEBRASKA 4.375 04/01/2028		04/18/2018.	SANDLER & O'NEIL PARTNERS.		1,003,750	1,000,000	1,000,000			3		3		1,000,003		3,747	3,747	429	04/01/2028.	2FE
33803W AA 7	FISHERS LANE 3.666 08/05/2030		06/05/2018.	Sinking Fund Redemption		206,008	206,008	206,008	206,008				0		206,008			0	3,147	08/05/2030.	1FE
33830J AA 3	GUYS 2017-1A A2 ABS SNR 4.60 07/25/2047		04/25/2018.	MBS Paydown		27,500	27,500	27,500	27,500				0		27,500			0	633	07/25/2047.	2AM
34417M AA 5	FOCUS 2017-1A A2I ABS SNR 3.857 04/30/47		04/30/2018.	MBS Paydown		30,000	30,000	30,000	30,000				0		30,000			0	579	04/30/2047.	2AM
34417M AB 3	FOCUS 2017-1A A2II ABS SNR 5.093 04/47		04/30/2018.	MBS Paydown		15,000	15,000	15,000	15,000				0		15,000			0	382	04/30/2047.	2AM
347466 AE 4	IRWIN LAND LLC 5.3 12/15/35		06/15/2018.	Sinking Fund Redemption		166,438	166,438	156,524	158,878		263		263		166,438			0	4,411	12/15/2035.	1FE
34960F AU 7	FCO 2014-5A A1FR CLO SSNR 3.40 10/15/26		04/17/2018.	Distribution		8,000,000	8,000,000	8,000,000	8,000,000				0		8,000,000			0	141,289	10/15/2026.	1FE
35040U AA 9	FFIN 2017-1A A ABS SSNR 3.3 07/15/2033		06/15/2018.	MBS Paydown		2,156,396	2,156,396	2,156,083	2,156,092		125		125		2,156,396			0	29,741	07/15/2033.	1FE
354613 AG 6	FRANKLIN RESOURCES INC 4.625 05/20/20		05/20/2018.	Make Whole Call		4,135,560	4,000,000	3,995,560	3,998,749		193		193		3,998,942		1,058	1,058	228,060	05/20/2020.	1FE
35563C AY 4	FMMHR 2015-R1 C3 MEZ FLT 11/25/2052 RE		06/25/2018.	MBS Paydown		50,977	50,977	42,470	42,074		140		140		50,977			0	1,282	11/25/2052.	1
357666 ZZ 2	FRONTLINE TECH L+650 09/15/2023 AR		06/29/2018.	Paydown		7,838	7,838	7,435	7,446		392		392		7,838			0	352	09/15/2023.	3FE
358222 ZZ 3	FRIEDRICH HOLDINGS L+700 02/07/2023 MD		06/29/2018.	Paydown		261,489	261,489	261,489	261,332		156		156		261,489			0	9,715	02/07/2023.	2FE
360444 ZZ 9	FWR HOLDING CORP L+600 08/25/2023 AR		04/02/2018.	Paydown		5,027	5,027	4,901	4,907		120		120		5,027			0	98	08/25/2023.	3FE
360555 ZZ 2	FWR HOLDING CORP DD L+600 08/25/2023 AR		04/02/2018.	Paydown		273	273	273	110		2		2		273			0	5	08/25/2025.	3FE
36157N FL 3	GECMS 1997-HE4 A6 SEQ 7.17 12/25/28		06/25/2018.	MBS Paydown		8,946	8,946	9,189	8,946	755	1,390		2,144		8,946			0	229	12/25/2028.	6FM
36157N FL 3	GECMS 1997-HE4 A6 SEQ 7.17 12/25/28		06/25/2018.	Pass-Through Loss			639	656		54			54		510		(510)	(510)		12/25/2028.	6FM
361856 CQ 8	GMACM 2003-HE2 A5 NAS STP 04/25/2033		06/25/2018.	MBS Paydown		26	26	21	25		2		2		26			0	0	04/25/2033.	1FM
36185M AJ 1	GMACM 2005-AF1 A2 SEQ SNR FLT 07/25/35		06/25/2018.	MBS Paydown		43,236	43,236	36,467	36,624		(637)		(637)		43,236			0	443	07/25/2035.	1FM
36185N 6N 5	GMACM 2005-AR2 2A SEQ SNR FLT 05/25/2035		06/25/2018.	MBS Paydown		52,301	52,301	49,359	49,190		292		292		52,301			0	841	05/25/2035.	1FM
36190F AD 2	GSMSC 2009-3R 2A1 SEQ SSNR CSTR 07/25/35		06/25/2018.	MBS Paydown		3,496	3,496	3,322	3,478		(44)		(44)		3,496			0	55	07/25/2035.	1FM
36191Y BA 5	GSMS 2011-GC5 A3 SEQ SSNR 3.817 08/2044		06/10/2018.	MBS Paydown		1,112,437	1,112,437	1,123,519	1,115,636		(17,183)		(17,183)		1,112,437			0	19,870	08/10/2044.	1FM
36228F UJ 3	GSR 2003-7F 4A1 PAC SSNR 3.25 10/25/2032		06/25/2018.	MBS Paydown		3,764	3,764	3,671			(859)		(859)		3,764			0	10	10/25/2032.	1AM
3622EA AA 8	GSAA 2007-3 1A1A SEQ SSNR FLT 03/25/2047		06/25/2018.	MBS Paydown		328,056	328,056	217,617	210,608		(1,938)		(1,938)		328,056			0	2,369	03/25/2047.	1FM
362341 4A 4	GSR 2006-AR1 2A1 SEQ SSNR FLT 01/25/2036		06/25/2018.	MBS Paydown		56,655	56,655	54,209	54,545		(95)		(95)		56,655			0	824	01/25/2036.	1FM
362341 4A 4	GSR 2006-AR1 2A1 SEQ SSNR FLT 01/25/2036		06/25/2018.	Pass-Through Loss			6,944	6,645					0		6,500		(6,500)	(6,500)		01/25/2036.	1FM
362341 BR 9	GSAMP 2005-HE3 M2 MEZ FLT 06/25/2035		06/25/2018.	MBS Paydown		299,548	299,548	293,557	297,829		1,084		1,084		299,548			0	3,567	06/25/2035.	1FM
362341 FN 4	GSR 2005-AR4 3A5 SEQ SNR FLT 07/25/2035		06/25/2018.	MBS Paydown		368,479	368,479	344,147	342,576		7,365		7,365		368,479			0	5,283	07/25/2035.	1FM
362341 FN 4	GSR 2005-AR4 3A5 SEQ SNR FLT 07/25/2035		06/25/2018.	Pass-Through Loss			(2,427)						0					0		07/25/2035.	1FM
362341 XC 8	GSR 2005-AR7 4A1 SEQ SSNR FLT 11/25/2035		06/25/2018.	MBS Paydown		138,410	138,410	118,452	116,190		1,377		1,377		138,410			0	2,427	11/25/2035.	1FM
362341 XC 8	GSR 2005-AR7 4A1 SEQ SSNR FLT 11/25/2035		06/25/2018.	Pass-Through Loss			(2,229)						0		(2,161)		2,161	2,161		11/25/2035.	1FM
362341 XE 4	GSR 2005-AR7 5A1 SEQ SSNR FLT 11/25/2035		06/25/2018.	MBS Paydown		347,325	347,325	308,709	309,223		21,240		21,240		347,325			0	5,276	11/25/2035.	1FM
362341 XE 4	GSR 2005-AR7 5A1 SEQ SSNR FLT 11/25/2035		06/25/2018.	Pass-Through Loss			(19,604)						0		(17,839)		17,839	17,839		11/25/2035.	1FM
362341 XG 9	GSR 2005-AR7 6A1 SEQ SNR FLT 11/25/2035		06/25/2018.	MBS Paydown		161,305	161,305	153,402	154,428		1,675		1,675		161,305			0	2,675	11/25/2035.	1FM
36242D 4W 0	GSR 2005-AR3 6A1 SEQ SSNR FLT 05/25/2035		06/25/2018.	MBS Paydown		109,212	109,212	102,618	102,439		239		239		109,212			0	1,682	05/25/2035.	1FM
36242D BZ 5	GSR 2004-9 B1 MEZ FLT 08/25/2034		06/25/2018.	MBS Paydown		134,539	134,539	130,671	130,616		(570)		(570)		134,539			0	2,170	08/25/2034.	1FM
36242D FS 7	GSR 2004-11 2A1 SEQ SNR FLT 09/25/2034		06/25/2018.	MBS Paydown		250,358	250,358	251,683	251,828		21		21		250,358			0	4,298	09/25/2034.	1FM
36242D FX 6	GSR 2004-11 3A1 SEQ SNR FLT 09/25/2034		06/25/2018.	MBS Paydown		126,773	126,773	126,988	127,000		(227)		(227)		126,773			0	1,650	09/25/2034.	1FM
36242D H4 8	GSR 2005-AR2 1A1 SEQ SNR FLT 04/25/2035		06/25/2018.	MBS Paydown		306,967	306,967	281,643	282,429		11,176		11,176		306,967			0	5,138	04/25/2035.	1FM
36242D H9 7	GSR 2005-AR2 4A1 SEQ SNR FLT 04/25/2035		06/25/2018.	MBS Paydown		753,719	753,719	732,521	733,200		9,087		9,087		753,719			0	12,179	04/25/2035.	1FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
36244S AD 0	GSAA 2006-13 AF4 SEQ STP 07/25/2036		06/25/2018.	MBS Paydown		141,804	141,804	97,845	69,225		(7,818)		(7,818)		141,804			0	1,594	07/25/2036.	1FM
36248# AA 0	GSA (ANCHORAGE, AK) CTL 3.50 11/15/2030		06/15/2018.	Paydown		291,541	291,541	294,164	293,843		(114)		(114)		291,541			0	4,253	11/15/2030.	1
362480 AD 7	GSCC 2006-2 A1 SEQ SNR FLT 05/25/2036		06/25/2018.	MBS Paydown		137,775	137,775	106,479	108,203		4,954		4,954		137,775			0	1,164	05/25/2036.	1FM
362480 AD 7	GSCC 2006-2 A1 SEQ SNR FLT 05/25/2036		06/25/2018.	Pass-Through Loss			7,186	5,946					0		5,772		(5,772)	(5,772)		05/25/2036.	1FM
36248F AG 7	GSMS 2011-GC3 A4 SEQ 4.753 03/10/44		06/10/2018.	MBS Paydown		283,718	283,718	289,320	285,544		(1,524)		(1,524)		283,718			0	5,620	03/10/2044.	1FM
36249@ AA 1	GSA GTH CTL 4.56 05/15/2038		06/15/2018.	Paydown		70,069	70,069	70,069	70,069				0		70,069			0	1,333	05/15/2038.	1
362669 AV 5	GSR 2007-4F 6A1 SEQ 6.0 06/25/22027		06/25/2018.	MBS Paydown		12,287	12,287	11,388	10,407		(5,588)		(5,588)		12,287			0	309	06/25/2027.	1FM
362669 AV 5	GSR 2007-4F 6A1 SEQ 6.0 06/25/22027		06/25/2018.	Pass-Through Loss			3,117	2,889					0					0		06/25/2027.	1FM
36298G AA 7	GSPA MONETIZATION TR 6.422 10/09/2029		06/09/2018.	Sinking Fund Redemption		121,938	121,938	123,644	123,033		(47)		(47)		121,938			0	3,263	10/09/2029.	2FE
36828Q QH 2	GECMC 2005-C4 AJ MEZ SEQ CSTR 11/2045		06/10/2018.	MBS Paydown		138,367	138,367	131,719	138,067		1,131		1,131		138,367			0	3,352	11/10/2045.	1FM
370555 ZZ 0	GEHL FOODS TL L+500 01/25/2024 AR		05/01/2018.	Paydown		9,375	9,375	9,103			272		272		9,375			0	168	01/25/2024.	3FE
37247D AP 1	GENWORTH FINL 7.625 09/24/2021		04/03/2018.	BANC OF AMERICA SECURITIES		2,674,000	2,800,000	2,870,000	2,814,895		(910)		(910)		2,813,985		(139,985)	(139,985)	166,993	09/24/2021.	4FE
37247D AP 1	GENWORTH FINL 7.625 09/24/2021		04/24/2018.	GOLDMAN SACHS		2,718,750	2,900,000	2,884,125	2,861,451		2,854		2,854		2,864,305		(145,555)	(145,555)	254,789	09/24/2021.	4FE
372546 AN 1	GEO WASHINGTON UNIV 4.452 09/15/2021		04/27/2018.	Make Whole Call		8,889,488	8,450,000	8,465,560	8,456,139		(383)		(383)		8,455,757		(5,757)	(5,757)	671,474	09/15/2021.	1FE
375222 ZZ 2	GLOBAL FRANCHISE GRP L+575 12/18/2019 AR		06/29/2018.	Paydown		78,957	78,957	78,167	78,233		724		724		78,957			0	1,653	12/18/2019.	3FE
37952U AC 7	SEACO 2013-2A A ABS 3.67 11/17/2028	C	05/17/2018.	MBS Paydown		58,333	58,333	58,329	58,330		0		0		58,333			0	803	11/17/2028.	1FE
37952U AC 7	SEACO 2013-2A A ABS 3.67 11/17/2028	C	05/24/2018.	Distribution		1,894,667	1,894,667	1,894,514	1,894,573		12		12		1,894,578		89	89	30,325	11/17/2028.	1FE
393505 HU 9	GT 1995-6 B1 SUB 7.70 9/15/2026		06/15/2018.	MBS Paydown		49,632	49,632	50,059	49,632				0		49,632			0	1,621	09/15/2026.	1FE
393647 AC 6	GRNBR 2007-1A C CLO MEZ FLT 11/01/2021		05/01/2018.	MBS Paydown		1,782,912	1,782,912	1,748,368	1,780,724		2,188		2,188		1,782,912			0	29,777	11/01/2021.	1FE
39678W AA 6	GCSP 2005-1 A SEQ CSTR 9-25-34		06/25/2018.	MBS Paydown		43,320	43,320	43,104	43,611		(138)		(138)		43,320			0	877	09/25/2034.	1FM
40066N AA 4	GUANAY FI LTD 6.00 12/15/2020	C	06/15/2018.	Sinking Fund Redemption		253,656	253,656	253,827	253,718		(17)		(17)		253,656			0	7,598	12/15/2020.	3FE
404055 ZZ 1	HAI ACQUISITION TL L+500 11/01/2024 AR		06/29/2018.	Paydown		9,375	9,375	9,139	9,141		234		234		9,375			0	371	11/01/2024.	2FE
4041A2 AH 7	HBOS PLC 6.75 05/21/2018	C	05/21/2018.	Maturity		5,000,000	5,000,000	4,987,467	4,998,256		1,744		1,744		5,000,000			0	168,750	05/21/2018.	2FE
40423X AB 8	NZES 2018-PLS1 A ABS SSNR 3.193 01/25/23		06/25/2018.	MBS Paydown		1,939,248	1,939,248	1,939,223			3		3		1,939,248			0	20,083	01/25/2023.	1FE
40423X AC 6	NZES 2018-PLS1 B ABS MEZ 3.588 01/25/23		06/25/2018.	MBS Paydown		387,850	387,850	387,849			(0)		(0)		387,850			0	4,514	01/25/2023.	1FE
404280 AP 4	HSBC HOLDINGS 4.25 03/14/2024	C	06/29/2018.	MORGAN STANLEY		4,973,000	5,000,000	4,967,000	4,977,922		1,588		1,588		4,979,510		(6,510)	(6,510)	106,250	03/14/2024.	1FE
40442L AB 1	H2 2015-1A AFX CDO SEQ SSNR 3.3526 06/49		06/24/2018.	MBS Paydown		1,237,323	1,237,323	1,237,322	1,237,315		(1)		(1)		1,237,323			0	20,672	06/24/2049.	1FE
40443A AB 4	H2 2014-1A AFX CDO 3.5069 03/19/2037		06/19/2018.	MBS Paydown		26,594,290	26,594,290	26,586,311	26,592,008		2,162		2,162		26,594,290			0	360,324	03/19/2037.	1FE
41161G AC 7	HVMLT 2006-8 2A1A SEQ SSNR FLT 08/21/36		06/21/2018.	MBS Paydown		11,948	11,948	8,423	8,514		549		549		11,948			0	95	07/21/2036.	1FM
41161G AC 7	HVMLT 2006-8 2A1A SEQ SSNR FLT 08/21/36		06/21/2018.	Pass-Through Loss			1,257	886					0		(0)		0	0		07/21/2036.	1FM
41161P EX 7	HVMLT 2004-5 2A6 SEQ CSTR 06/19/2034		06/19/2018.	MBS Paydown		55,905	55,905	44,864	52,041		964		964		55,905			0	770	06/19/2034.	1FM
41161P EZ 2	HVMLT 2004-5 3A SEQ SNR FLT 06/19/2034		06/19/2018.	MBS Paydown		26,612	26,612	26,495	26,463		(954)		(954)		26,612			0	375	06/19/2034.	1FM
41161P FV 0	HVMLT 2004-6 5A SEQ SNR FLT 08/19/2034		06/19/2018.	MBS Paydown		39,853	39,853	40,400	40,654		3,365		3,365		39,853			0	727	08/19/2034.	1FM
41161P MV 2	HVMLT 2005-4 1A SEQ SNR FLT 07/19/2035		06/19/2018.	MBS Paydown		469,123	469,123	422,176	414,681		16,399		16,399		469,123			0	8,065	07/19/2035.	1FM
41161P MV 2	HVMLT 2005-4 1A SEQ SNR FLT 07/19/2035		06/19/2018.	Pass-Through Loss			16,442						0					0		07/19/2035.	1FM
41161P TN 3	HVMLT 2005-10 2A1A SEQ SSNR FLT 11/35		06/19/2018.	MBS Paydown		123,987	123,987	86,747	81,871		19,973		19,973		123,987			0	1,058	11/19/2035.	1FM
41161P UK 7	HVMLT 2005-11 2A1A SEQ SSNR FLT 08/19/45		06/19/2018.	MBS Paydown		118,053	118,053	83,260	92,961		16,371		16,371		118,053			0	1,073	08/19/2045.	1FM
41161V AC 4	HVMLT 2006-7 2A1A SEQ SSNR FLT 09/19/46		06/19/2018.	MBS Paydown		26,513	26,513	18,822	15,803		3,360		3,360		26,513			0	206	09/19/2046.	1FM
41161V AC 4	HVMLT 2006-7 2A1A SEQ SSNR FLT 09/19/46		06/19/2018.	Pass-Through Loss			5,887	4,228					0		(43)		43	43		09/19/2046.	1FM
41165G AR 0	HARV7 7A AFR CLO SSNR 2.9272 11/18/26		05/18/2018.	MBS Paydown		15,000,000	15,000,000	15,000,000	14,997,311		2,689		2,689		15,000,000			0	219,540	11/18/2026.	1FE
411707 AA 0	HNGRY 2013-1A A2 ABS 4.474 03/20/2043		06/20/2018.	MBS Paydown		13,670,904	13,670,904	13,630,789	13,643,208		27,798		27,798		13,670,904			0	348,821	03/20/2043.	2AM
413875 AM 7	HARRIS CORP 4.40 12/15/2020		06/22/2018.	Make Whole Call		3,113,542	3,000,000	2,982,870	2,994,161		850		850		2,995,012		4,988	4,988	182,108	12/15/2020.	2FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
42249# AA 7	HEALTHPARTNERS INC 2013 4.61 5/15/2030	..	05/15/2018.	Paydown		579,027	579,027	579,027	579,027				0		579,027			0	13,347	05/15/2030.	1
43710K AC 0	HEAT 2007-2 2A2 SEQ FLT 07/25/2037	..	06/25/2018.	MBS Paydown		632,570	632,570	377,433	583,336		20,592		20,592		632,570			0	4,686	07/25/2037.	1FM
43710M AA 0	RFMS2 2007-HSA1 A SEQ FLT 02/25/2037	..	06/25/2018.	MBS Paydown		13,218	13,218	9,087	2,559		3,375		3,375		13,218			0	103	02/25/2037.	1FM
437303 AA 8	HPA 2016-2 A ABS SSNR FLT 10/17/2033	..	06/17/2018.	MBS Paydown		299,247	299,247	296,948	297,525		1,517		1,517		299,247			0	3,499	10/17/2033.	1FE
43739E AP 2	HMBT 2005-1 A1 SEQ SSNR FLT 03/25/2035	..	06/25/2018.	MBS Paydown		116,140	116,140	105,760	105,781		(3,959)		(3,959)		116,140			0	1,097	03/25/2035.	1FM
43739E CL 9	HMBT 2006-1 1A1 SEQ SNR FLT 04/25/2037	..	06/25/2018.	MBS Paydown		134,735	134,735	115,853	112,797		6,977		6,977		134,735			0	2,058	04/25/2037.	1FM
43739E CL 9	HMBT 2006-1 1A1 SEQ SNR FLT 04/25/2037	..	06/25/2018.	Pass-Through Loss			4,345						0		(274)		274	274		04/25/2037.	1FM
43739H AA 8	HMBT 2006-2 A1 SEQ SNR FLT 12/25/2036	..	06/25/2018.	MBS Paydown		986,203	986,203	862,530	885,552		22,679		22,679		986,203			0	8,448	12/25/2036.	1FM
437690 AX 8	HMAC 2004-3 AV3 SEQ SSUP FLT 07/25/34	..	06/25/2018.	MBS Paydown		207,158	207,158	180,227	196,769		8,117		8,117		207,158			0	2,577	07/25/2034.	1FM
44929F AQ 5	ICG 2014-3A A1BR CLO SSNR 2.97 01/25/27	..	04/25/2018.	MBS Paydown		7,000,000	7,000,000	7,000,000	6,999,957		43		43		7,000,000			0	103,950	01/25/2027.	1Z
44931C AS 4	ICG 2015-2A A2 CLO SSNR SEQ 3.00 01/28	..	04/16/2018.	MBS Paydown		7,000,000	7,000,000	7,000,000	7,000,135		(135)		(135)		7,000,000			0	105,000	01/16/2028.	1Z
450222 ZZ 0	IMA CONSULTING TL L+400 12/13/2023 AR	..	06/15/2018.	Private Placement		854,069	862,164	840,451	840,609		1,467		1,467		842,076		11,993	11,993	26,086	12/13/2023.	1FE
450555 ZZ 3	IMA CONSULTING DDTL L+400 12/13/2023 AR	..	06/15/2018.	Private Placement		577,941	583,420	576,127			144		144		576,271		1,670	1,670	11,230	12/13/2023.	1FE
45112A AA 5	ICONX 2012-1A A ABS 4.229 01/25/2043	..	04/25/2018.	MBS Paydown		97,583	97,583	97,583	97,584		(0)		(0)		97,583			0	2,063	01/25/2043.	4AM
45254N JB 4	IMM 2004-4 2A1 SEQ STP 9/25/2034	..	06/25/2018.	MBS Paydown		109,360	109,360	105,222	102,090		3,608		3,608		109,360			0	2,044	09/25/2034.	1FM
45254N KX 4	IMM 2004-9 1A1 SEQ SSNR FLT 01/25/2035	..	06/25/2018.	MBS Paydown		30,034	30,034	27,481	27,715		451		451		30,034			0	343	01/25/2035.	1FM
45254N MZ 7	IMM 2005-2 1A2 SEQ SSUP FLT 04/25/2035	..	06/25/2018.	MBS Paydown		125,020	125,020	101,578	107,780		(6,665)		(6,665)		125,020			0	1,211	04/25/2035.	1FM
45254N NT 0	IMM 2005-3 M1 MEZ FLT 08/25/2035	..	06/25/2018.	MBS Paydown		12,235	12,235	6,096	1,004		(5,957)		(5,957)		12,235			0	111	08/25/2035.	1FM
45254N NT 0	IMM 2005-3 M1 MEZ FLT 08/25/2035	..	06/25/2018.	Pass-Through Loss			158,552	78,999			(4,408)		(4,408)					0		08/25/2035.	1FM
45254T TN 4	IMSA 2006-1 2A1 SEQ FLT 5/25/36	..	06/25/2018.	MBS Paydown		1,851	1,851	1,296	1,407		(608)		(608)		1,851			0	19	05/25/2036.	1FM
453666 ZZ 5	IMPACT SALES LLC L+700 12/30/2021 MD	..	06/27/2018.	Exchanged		4,522,049	4,443,750	4,443,750	4,436,912		(192)		(192)		4,436,720		85,329	85,329	195,317	12/30/2021.	2FE
453667 ZZ 3	IMPACT SALES LLC DD L+700 12/30/2021 MD	..	04/02/2018.	Commitment Fee		1,125							0		1,125			0		12/30/2021.	2FE
453667 ZZ 3	IMPACT SALES LLC DD L+700 12/30/2021 MD	..	05/15/2018.	Commitment Fee		11,813							0		11,813			0		12/30/2021.	2FE
453667 ZZ 3	IMPACT SALES LLC DD L+700 12/30/2021 MD	..	06/27/2018.	Exchanged		1,524,331	1,497,938	1,497,938	202,332		363		363		1,483,507		40,824	40,824	24,599	12/30/2021.	2FE
45660K AA 9	INDX 2006-AR39 A1 SEQ SSNR FLT 2/25/2037	..	05/25/2018.	Pass-Through Loss			12,019	9,683					0		12,019		(12,019)	(12,019)		02/25/2037.	1FM
45660K AA 9	INDX 2006-AR39 A1 SEQ SSNR FLT 2/25/2037	..	06/25/2018.	MBS Paydown		233,992	233,992	188,509	192,860		7,262		7,262		233,992			0	1,798	02/25/2037.	1FM
45660L CK 3	INDX 2005-AR2 1A1 SEQ SSNR FLT 02/25/35	..	06/25/2018.	MBS Paydown		225,306	225,306	167,647	165,267		14,516		14,516		225,306			0	2,461	02/25/2035.	1FM
45660L CK 3	INDX 2005-AR2 1A1 SEQ SSNR FLT 02/25/35	..	06/25/2018.	Pass-Through Loss			(29,640)						0		(22,477)		22,477	22,477		02/25/2035.	1FM
45660L DB 2	INDX 2005-AR1 1A1 SEQ SNR FLT 03/25/2035	..	06/25/2018.	MBS Paydown		8,904	8,904	8,837	8,842		(32)		(32)		8,904			0	119	03/25/2035.	1FM
45660L PK 9	RAST 2005-A6CB A9 SEQ SSUP 5.50 6/25/35	..	06/25/2018.	MBS Paydown		767	767	168	31	215	(599)	163	(547)		767		0	0	514	06/25/2035.	6FM
45660L PK 9	RAST 2005-A6CB A9 SEQ SSUP 5.50 6/25/35	..	06/25/2018.	Pass-Through Loss			24,425	5,363		6,856		14,869	(8,013)		38		(38)	(38)		06/25/2035.	6FM
45660L V9 7	INDX 2005-AR31 1A1 SEQ SSNR FLT 01/25/36	..	06/25/2018.	MBS Paydown		19,615	19,615	17,595	17,650		(2,174)		(2,174)		19,615			0	321	01/25/2036.	1FM
45660L V9 7	INDX 2005-AR31 1A1 SEQ SSNR FLT 01/25/36	..	06/25/2018.	Pass-Through Loss			(131)						0		(120)		120	120		01/25/2036.	1FM
45660N SJ 5	RAST 2003-A7 A12 PT TAC 5.50 07/25/2033	..	06/25/2018.	MBS Paydown		26,826	26,826	27,044	26,865		49		49		26,826			0	512	07/25/2033.	1FM
45660N W6 8	RAST 2004-R2 A3 Z 5.50 08/25/2034 RE	..	06/25/2018.	MBS Paydown		44,196	44,196	46,240	46,074		(915)		(915)		44,196			0	905	08/25/2034.	3FM
45660N X9 1	INDX 2004-AR6 5A2 SEQ SSUP CSTR 10/34	..	06/25/2018.	MBS Paydown		43,476	43,476	35,650	36,019		2,943		2,943		43,476			0	596	10/25/2034.	1FM
456618 AF 4	INDX 2006-AR8 A3A SEQ SSNR FLT 07/25/46	..	06/25/2018.	MBS Paydown		143,159	143,159	124,336	125,183		10,015		10,015		143,159			0	1,056	07/25/2046.	1FM
456618 AF 4	INDX 2006-AR8 A3A SEQ SSNR FLT 07/25/46	..	06/25/2018.	Pass-Through Loss			14,947						0					0		07/25/2046.	1FM
45661X AB 8	INDX 2006-AR13 A2 SEQ SSNR FLT 07/25/36	..	06/25/2018.	MBS Paydown		145,318	145,318	87,100	90,237		8,352		8,352		145,318			0	1,252	07/25/2036.	1FM
45669A AD 6	INDA 2007-AR1 2A1 SEQ SNR FLT 03/37	..	06/25/2018.	MBS Paydown		552,314	552,314	525,102	524,918		(2,579)		(2,579)		552,314			0	7,104	03/25/2037.	2FM
45687A AA 0	INGERSOLL-RAND 6.875 08/15/18	C	03/15/2018.	Make Whole Call		(1)							0				(1)	(1)		08/15/2018.	2FE
46184# AA 5	INVISION DIV LIBOR+900 6/30/2020	..	05/04/2018.	Paydown		170,828	170,828	169,120	169,781		817		817		170,828			0	8,491	06/30/2020.	4

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
46616M AA 8	HENDR 2010-3A A ABS 3.82 12/15/2048		06/15/2018.	MBS Paydown		74,402	74,402	74,387	74,054		103		103		74,402			0	1,210	12/15/2048.	1FE
46616M AB 6	HENDR 2010-3A B ABS 6.85 12/15/2050		06/15/2018.	MBS Paydown		28,720	28,720	28,719	28,720				0		28,720			0	837	12/15/2050.	1FE
46616P AA 1	HENDR 2011-1A A ABS 4.70 10/15/2056		06/15/2018.	MBS Paydown		105,441	105,441	105,414	105,408		5		5		105,441			0	2,026	10/15/2056.	1FE
46616Q AA 9	HENDR 2011-2A A ABS 4.94 09/15/56		06/15/2018.	MBS Paydown		115,660	115,660	115,593	115,584		4		4		115,660			0	2,347	09/15/2056.	1FE
46616V AA 8	HENDR 2012-1A A ABS 4.21 02/16/2065		06/15/2018.	MBS Paydown		67,542	67,542	67,527	68,037		4		4		67,542			0	1,162	02/16/2065.	1FE
46617A AA 3	HENDR 2012-3A A ABS SSNR 3.22 09/15/2065		06/15/2018.	MBS Paydown		112,804	112,804	111,673	111,743		93		93		112,804			0	1,482	09/15/2065.	1FE
46617F AA 2	HENDR 2013-1A A ABS 3.22 03/15/2067		06/15/2018.	MBS Paydown		97,490	97,490	97,296	94,545		(10)		(10)		97,490			0	1,275	04/15/2067.	1FE
46617J AA 4	HENDR 2013-2A A ABS 4.21 03/15/2062		06/15/2018.	MBS Paydown		105,359	105,359	105,334	105,355		13		13		105,359			0	1,762	03/15/2062.	1FE
46617L AA 9	HENDR 2013-3A A ABS 4.08 07/15/41		06/15/2018.	MBS Paydown		159,781	159,781	159,652	159,650		26		26		159,781			0	2,752	01/17/2073.	1FE
46617T AA 2	HENDR 2014-1A A ABS SNR 3.96 03/15/2063		06/15/2018.	MBS Paydown		125,171	125,171	125,100	125,105		(4)		(4)		125,171			0	2,027	03/15/2063.	1FE
46618A AA 2	HENDR 2014-2A A ABS 3.61 01/17/2073		06/15/2018.	MBS Paydown		270,168	270,168	269,789	194,065		17		17		270,168			0	3,859	01/17/2073.	1FE
46618H AA 7	HENDR 2014-3A A ABS SNR 3.50 06/15/2077		06/15/2018.	MBS Paydown		369,790	369,790	370,073	370,094		4		4		369,790			0	5,323	06/15/2077.	1FE
46618L AA 8	HENDR 2015-1A A ABS SSNR 3.26 09/15/2072		06/15/2018.	MBS Paydown		405,043	405,043	401,282	401,494		(442)		(442)		405,043			0	5,511	09/15/2072.	1FE
46618N AG 1	JFIN 2015-2A BF CLO MEZ SEQ 4.135 10/26		04/17/2018.	MBS Paydown		7,700,000	7,700,000	7,700,000	7,700,695		(695)		(695)		7,700,000			0	159,198	10/19/2026.	1FE
46619R AA 4	HENDR 2015-2A A ABS SSNR 3.87 03/15/2058		06/15/2018.	MBS Paydown		172,337	172,337	172,602	172,574		(18)		(18)		172,337			0	2,734	03/15/2058.	1FE
46619X AA 1	HENDR 2015-3A A ABS SSNR 4.08 03/17/70		06/15/2018.	MBS Paydown		106,558	106,558	106,464	106,468		3		3		106,558			0	1,809	03/17/2070.	1FE
46620J AA 9	HENDR 2017-1A A ABS SSNR 3.99 08/15/2062		06/15/2018.	MBS Paydown		48,136	48,136	48,099	48,101		9		9		48,136			0	789	08/16/2060.	1FE
46620V AA 2	HENDR 2017-2A A ABS SSNR 3.53 09/15/2072		06/15/2018.	MBS Paydown		72,860	72,860	72,827	72,828		1		1		72,860			0	1,099	09/15/2072.	1FE
466247 L6 8	JPMMT 2006-A2 IIB1 MEZ SEQ CSTR 08/25/34		06/25/2018.	MBS Paydown		82,031	82,031	78,186	78,839		(1,959)		(1,959)		82,031			0	1,253	08/25/2034.	1FM
466247 QP 1	JPMMT 2005-A3 7CA1 SEQ SSNR FLT 06/25/35		06/25/2018.	MBS Paydown		120,696	120,696	111,192	108,897		247		247		120,696			0	1,949	06/25/2035.	1FM
466247 RP 0	JPMMT 2005-A4 2A1 SEQ CSTR 7/25/2035		06/25/2018.	MBS Paydown		53,829	53,829	47,773	48,213		226		226		53,829			0	835	07/25/2035.	1FM
466247 UG 6	JPMMT 2005-A6 7A1 SEQ SNR FLT 08/25/2035		05/25/2018.	Pass-Through Loss			1	1					0		1		(1)	(1)		08/25/2035.	1FM
466247 UG 6	JPMMT 2005-A6 7A1 SEQ SNR FLT 08/25/2035		06/25/2018.	MBS Paydown		147,191	147,191	143,882	143,831		(232)		(232)		147,191			0	2,309	08/25/2035.	1FM
46627M AD 9	JPALT 2005-S1 1A4 SEQ SSNR 6.0 12/25/35		06/25/2018.	MBS Paydown		57,456	57,456	55,246	38,050		4,821		4,821		57,456			0	1,444	12/25/2035.	1FM
46627M AD 9	JPALT 2005-S1 1A4 SEQ SSNR 6.0 12/25/35		06/25/2018.	Pass-Through Loss			15,776	15,169					0					0		12/25/2035.	1FM
46627M CU 9	JPALT 2006-A1 2A1 SEQ SSNR CSTR 03/36		06/25/2018.	MBS Paydown		23,788	23,788	23,781	17,132		476		476		23,788			0	345	03/25/2036.	1FM
46627M CU 9	JPALT 2006-A1 2A1 SEQ SSNR CSTR 03/36		06/25/2018.	Pass-Through Loss			1,778	1,860					0		(69)		69	69		03/25/2036.	1FM
46627M CY 1	JPALT 2006-A1 3A1 SEQ SSNR CSTR 03/25/36		06/25/2018.	MBS Paydown		662,513	662,513	564,048	561,162		1,192		1,192		662,513			0	9,681	03/25/2036.	1FM
46627M EC 7	JPALT 2006-S1 1A6 NAS 5.75 3/25/36		05/25/2018.	Pass-Through Loss			(2)	1					0		(4)		4	4		03/25/2036.	1FM
46627M EC 7	JPALT 2006-S1 1A6 NAS 5.75 3/25/36		06/25/2018.	MBS Paydown		22,460	22,460	20,944	16,499		3,921		3,921		22,460			0	516	03/25/2036.	1FM
46628G AE 9	JPALT 2006-A2 1A5 SEQ SSUP FLT 05/25/36		04/26/2018.	Suspense Ledger Adjustment		35,635					35,635		35,635		35,635			0		05/25/2036.	1FM
46628G AE 9	JPALT 2006-A2 1A5 SEQ SSUP FLT 05/25/36		05/25/2018.	Suspense Ledger Adjustment		20,599					20,599		20,599		20,599			0		05/25/2036.	1FM
46628G AE 9	JPALT 2006-A2 1A5 SEQ SSUP FLT 05/25/36		06/27/2018.	Suspense Ledger Adjustment		18,268					18,268		18,268		18,268			0		05/25/2036.	1FM
46628K AC 4	JPMMT 2006-A3 2A1 SEQ SNR 2.8202 05/36		06/25/2018.	MBS Paydown		50,237	50,237	43,910	42,905		2,075		2,075		50,237			0	783	05/25/2036.	1FM
46628L AB 4	JPMMT 2006-A4 1A2 SEQ SSNR CSTR 6/36		04/25/2018.	Pass-Through Loss			1,286						0					0		06/25/2036.	1FM
46628L AB 4	JPMMT 2006-A4 1A2 SEQ SSNR CSTR 6/36		06/25/2018.	MBS Paydown		10,096	10,096	8,010	7,669		292		292		10,096			0	159	06/25/2036.	1FM
46628V AH 9	JPALT 2006-S3 A5 SEQ SSNR STP 08/25/36		05/31/2018.	Book Value Adjustment									0		205,716		(205,716)	(205,716)		08/25/2036.	1FM
46628V AH 9	JPALT 2006-S3 A5 SEQ SSNR STP 08/25/36		06/25/2018.	Pass-Through Loss			(344,793)				76		76		(205,716)		205,716	205,716		08/25/2036.	1FM
466308 AE 3	JPALT 2008-R3 3A1 SEQ SSNR 1.8518 5/37RE		06/26/2018.	MBS Paydown		92,396	92,396	83,712	83,130		329		329		92,396			0	1,340	05/26/2037.	1FM
46630G AN 5	JPMMT 2007-A1 4A2 SEQ SSNR CSTR 07/25/35		06/25/2018.	MBS Paydown		19,552	19,552	18,281	18,583		388		388		19,552			0	339	07/25/2035.	1FM
46630J AE 9	JPMCC 2007-LDPX AM MEZ 5.464 01/15/2049		05/15/2018.	MBS Paydown		34,209	34,209	33,633	33,815		358		358		34,209			0	781	01/15/2049.	1FM
46630P AP 0	JPMMT 2007-A2 3A1 SEQ SSNR CSTR 04/25/37		06/25/2018.	MBS Paydown		4,701	4,701	4,562	3,320		507		507		4,701			0	66	04/25/2037.	1FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
46630P AP 0	JPMMT 2007-A2 3A1 SEQ SSNR CSTR 04/25/37		06/25/2018.	Pass-Through Loss			(940)						0		(699)		699	699		04/25/2037.	1FM
46631B AJ 4	JPMCC 2007-LD11 AM MEZ 5.7428 06/49		06/15/2018.	MBS Paydown		1,159,188	1,159,188	1,164,622	1,162,083		(3,115)		(3,115)		1,159,188			0	32,782	06/15/2049.	1FM
46631N DT 3	JPMMT 2007-S3 1A90 SEQ SSNR 7.00 8/25/37		05/31/2018.	Book Value Adjustment									0		33,583		(33,583)	(33,583)		08/25/2037.	1FM
46631N DT 3	JPMMT 2007-S3 1A90 SEQ SSNR 7.00 8/25/37		06/25/2018.	MBS Paydown		17,876	17,876	15,325	14,287		(21,482)		(21,482)		17,876			0	527	08/25/2037.	1FM
46631N DT 3	JPMMT 2007-S3 1A90 SEQ SSNR 7.00 8/25/37		06/25/2018.	Pass-Through Loss			(11,030)						0		(33,583)		33,583	33,583		08/25/2037.	1FM
46632T AA 3	JPMMT 2008-R2 1A1 SEQ SSNR CSTR 7/27/37		06/27/2018.	MBS Paydown		513,296	513,296	413,196	438,688		62,420		62,420		513,296			0	7,063	07/27/2037.	1FM
46632Y AA 2	JPMMT 2008-R3 1A1 SEQ CSTR 06/26/2036		06/26/2018.	MBS Paydown		349,387	349,387	304,294	328,691		14,041		14,041		349,387			0	5,482	06/26/2036.	1FM
46632Y AB 0	JPMMT 2008-R3 1A2 MEZ CSTR 06/26/36		04/26/2018.	Pass-Through Loss			44,498	5,657			628		628					0		06/26/2036.	1FM
46632Y AC 8	JPMMT 2008-R3 2A16 SEQ 6.25 08/26/37 RE		06/26/2018.	MBS Paydown		890,928	890,928	779,562	571,886		(812,373)		(812,373)		890,928			0	20,890	08/26/2037.	1FM
46632Y AD 6	JPMMT 2008-R3 2A2 MEZ 6.25 08/26/37 RE		06/26/2018.	MBS Paydown		487,200	487,200	240,931	8,678				0		487,200			0	13,155	08/26/2037.	1FM
46632Y AD 6	JPMMT 2008-R3 2A2 MEZ 6.25 08/26/37 RE		06/26/2018.	Pass-Through Loss			(459,178)	13,861			(13)		(13)		(27,256)		27,256	27,256		08/26/2037.	1FM
46632Y AD 6	JPMMT 2008-R3 2A2 MEZ 6.25 08/26/37 RE		06/30/2018.	Book Value Adjustment									0		27,256		(27,256)	(27,256)		08/26/2037.	1FM
46633A AA 3	JPMMT 2008-R4 1A1 SEQ SSNR CSTR 03/26/37		06/26/2018.	MBS Paydown		196,445	196,445	150,526	162,161		9,413		9,413		196,445			0	3,080	03/26/2037.	1FM
46633A AC 9	JPMMT 2008-R4 2A1 SEQ SSNR CSTR 11/36 RE		06/26/2018.	MBS Paydown		14,972	14,972	11,613	14,972				0		14,972			0	410	11/26/2036.	1FM
46633M AM 1	JPMRR 2009-6 2A2 Z MEZ CSTR 04/26/35RE		06/26/2018.	MBS Paydown		19,127	19,127	1,956			19,127		19,127		19,127			0	318	04/26/2035.	1FM
46633M AM 1	JPMRR 2009-6 2A2 Z MEZ CSTR 04/26/35RE		06/26/2018.	Pass-Through Loss			1,710	175					0					0		04/26/2035.	1FM
46633P AC 6	JPMRR 2009-7 2A1 SEQ SSNR 6.0 2/27/2037		06/27/2018.	MBS Paydown		78,245	78,245	79,011	78,245				0		78,245			0	1,853	02/27/2037.	1FM
46633P AU 6	JPMRR 2009-7 11A1 SEQ SSNR CSTR 09/36 RE		06/27/2018.	MBS Paydown		77,408	77,408	74,686	75,527		871		871		77,408			0	1,182	09/27/2036.	1FM
46634D AW 8	JPMRR 2010-1 3A1 SEQ SSNR 6.00 4/26/37		06/26/2018.	MBS Paydown		707,870	707,870	707,870	707,870				0		707,870			0	17,106	04/26/2037.	1FM
46634D AX 6	JPMRR 2010-1 3A2 RR MEZ SSNR 6.00 4/37		06/26/2018.	Pass-Through Loss			30,683				(41,280)		(41,280)					0		04/26/2037.	1FM
46635B AD 3	JPMRR 2010-7 1A4 SEQ CSTR 03/26/2039		06/26/2018.	MBS Paydown		611,226	611,226	429,846	498,244		(17,569)		(17,569)		611,226			0	13,780	03/26/2039.	1FM
46636V AC 0	JPMCC 2011-C5 A3 SEQ 4.1712 08/15/2046		06/15/2018.	MBS Paydown		350,785	350,785	354,292	351,871		(1,638)		(1,638)		350,785			0	5,439	08/15/2046.	1FM
46637D AA 3	JPMRR 2012-1 1A1 SEQ SSNR FLT 6/26/35 RE		06/26/2018.	MBS Paydown		682,826	682,826	634,175	663,048		7,375		7,375		682,826			0	9,854	06/26/2035.	1FM
46645A AB 7	JPMRR 2015-4 1A2 SEQ SSNR FLT 06/47 RE		06/25/2018.	MBS Paydown		380,860	380,860	348,963	356,785		3,408		3,408		380,860			0	2,791	06/26/2047.	1FE
472320 AA 8	JMAC 2008-R1 A SEQ SSNR 11.125 06/25/47		06/25/2018.	MBS Paydown		276,048	276,048	252,786	205,771		18,930		18,930		276,048			0	8,582	06/25/2047.	1FM
472321 AA 6	JMAC 2008-R2 1A1 SEQ CSTR 10/25/2035		05/26/2018.	MBS Paydown		511,780	511,780	392,232	447,356		48,863		48,863		511,780			0	12,752	10/25/2035.	1FM
472321 AC 2	JMAC 2008-R2 2A1 SEQ CSTR 01/25/37		06/26/2018.	MBS Paydown		122,634	122,634	105,987	118,275		(984)		(984)		122,634			0	2,131	01/25/2037.	1FM
472321 AG 3	JMAC 2008-R2 1A3 MEZ CSTR 10/25/35		05/31/2018.	Book Value Adjustment									0		320,788		(320,788)	(320,788)		10/25/2035.	1FM
472321 AG 3	JMAC 2008-R2 1A3 MEZ CSTR 10/25/35		06/26/2018.	Pass-Through Loss			(257,012)	7,542			(41)		(41)		(320,788)		320,788	320,788		10/25/2035.	1FM
472321 AH 1	JMAC 2008-R2 2A3 SUB CSTR 01/25/37		06/26/2018.	Pass-Through Loss			247	91			(1)		(1)		(41)		41	41		01/25/2037.	1FM
472321 AJ 7	JMAC 2008-R2 3A1 SEQ CSTR 01/25/2039		06/26/2018.	MBS Paydown		270,500	270,500	228,497	256,284		(6,578)		(6,578)		270,500			0	3,733	01/25/2039.	1FM
472321 AK 4	JMAC 2008-R2 3A2 SUB CSTR 01/25/39		06/26/2018.	Pass-Through Loss			2,061	763			17		17					0		01/25/2039.	1FM
47232A AA 6	JMAC 2008-R3 1A1 SEQ CSTR 03/20/2036		06/20/2018.	MBS Paydown		64,070	64,070	58,994	63,144		(232)		(232)		64,070			0	948	03/20/2036.	1FM
47232A AD 0	JMAC 2008-R3 2A1 SEQ CSTR 06/25/2036		06/25/2018.	MBS Paydown		786,858	786,858	754,646	784,422		2,731		2,731		786,858			0	12,827	06/25/2036.	1FM
47232A AH 1	JMAC 2008-R3 3A2 MEZ CSTR 05/25/2037		06/25/2018.	MBS Paydown		158,158	158,158	31,062	49,011		5,675		5,675		158,158			0	2,239	05/25/2037.	1FM
47232A AH 1	JMAC 2008-R3 3A2 MEZ CSTR 05/25/2037		06/25/2018.	Pass-Through Loss			280	62					0		(36)		36	36		05/25/2037.	1FM
47232A AN 8	JMAC 2008-R3 1A4 SEQ CSTR 3/20/2036		06/20/2018.	Pass-Through Loss			656						0					0		03/20/2036.	1FM
47232C AH 7	JMAC 2009-R1 4A2 MEZ CSTR 06/21/2037 RE		06/21/2018.	MBS Paydown		446,598	446,598	369,378	398,516		17,806		17,806		446,598			0	8,120	06/21/2037.	1FM
47232C AH 7	JMAC 2009-R1 4A2 MEZ CSTR 06/21/2037 RE		06/21/2018.	Pass-Through Loss			810						0		18		(18)	(18)		06/21/2037.	1FM
47232D AG 7	JMAC 2009-R5 2A2 SUB SSUP CSTR 09/26/36		06/26/2018.	MBS Paydown		97,477	97,477	96,487	96,250		210		210		97,477			0	2,700	09/26/2036.	1FM
47232D AL 6	JMAC 2009-R5 2A6 MEZ SSUP CSTR 9/26/36		06/26/2018.	Pass-Through Loss			71,866	18,310			(13)		(13)					0		09/26/2036.	1FM
47232D AP 7	JMAC 2009-R5 3A3 SUB SSUP CSTR 01/26/47		06/26/2018.	MBS Paydown		195,659	195,659	166,837	185,401		9,577		9,577		195,659			0	2,938	01/26/2047.	1FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
47232D AR 3	JMAC 2009-R5 3A5 SUB SSUP CSTR 1/26/47		05/26/2018.	Pass-Through Loss			22,446	11,393			52		52					0		01/26/2047.	1FM
47232D AU 6	JMAC 2009-R5 4A2 SUB SSUP CSTR 9/26/36		06/26/2018.	MBS Paydown		105,442	105,442	99,171	102,126		(1,105)		(1,105)		105,442			0	2,024	09/26/2036.	1FM
47232D AV 4	JMAC 2009-R5 4A3 MEZ SSUP CSTR 9/26/36		06/26/2018.	Pass-Through Loss			106,853	41,043			105		105					0		09/26/2036.	1FM
47232D AX 0	JMAC 2009-R5 5A2 SUB SSUP CSTR 1/26/36		05/26/2018.	MBS Paydown		95,420	95,420	97,072	94,673		311		311		95,420			0	1,752	01/26/2036.	1FM
47232D BD 3	JMAC 2009-R5 6A2 SUB SSUP CSTR 2/26/37		06/26/2018.	MBS Paydown		121,085	121,085	58,847	117,643		(166)		(166)		121,085			0	2,603	02/26/2037.	1FM
47232D BG 6	JMAC 2009-R5 6A5 MEZ SSUP CSTR 2/26/37		06/26/2018.	Pass-Through Loss			8,378	1,412			(1,060)		(1,060)		(30,757)		30,757	30,757		02/26/2037.	1FM
47232D BJ 0	JMAC 2009-R5 7A2 SUB SSUP CSTR 9/26/36		06/26/2018.	MBS Paydown		19,135	19,135	19,135	16,790		1,415		1,415		19,135			0	174	09/26/2036.	1FM
47232D BM 3	JMAC 2009-R5 7A5 SUB SSUP CSTR 9/26/36		06/26/2018.	Pass-Through Loss			5,317	603			(0)		(0)					0		09/26/2036.	1FM
47232D BQ 4	JMAC 2009-R5 8A2 SUB SSUP CSTR 7/26/37		06/26/2018.	MBS Paydown		135,036	135,036	132,425	134,241		211		211		135,036			0	3,549	07/26/2037.	1FM
47232D BT 8	JMAC 2009-R5 8A5 SUB SSUP CSTR 7/26/37		06/26/2018.	Pass-Through Loss			59,209	30,464			(452)		(452)					0		07/26/2037.	1FM
47232D BX 9	JMAC 2009-R5 9A3 SUB SSUP CSTR 6/26/37		06/26/2018.	MBS Paydown		59,339	59,339	24,459	54,217		1,797		1,797		59,339			0	1,316	06/26/2037.	1FM
47232D BZ 4	JMAC 2009-R5 9A5 MEZ SSUP CSTR 6/26/37		06/26/2018.	Pass-Through Loss			(1,551)	141			24		24		(1,337)		1,337	1,337		06/26/2037.	1FM
47232D CB 6	JMAC 2009-R5 10A2 SUB SSUP CSTR 2/26/47		06/26/2018.	MBS Paydown		280,378	280,378	160,291	273,008		5,622		5,622		280,378			0	4,212	02/26/2047.	1FM
47232D CE 0	JMAC 2009-R5 10A5 SUB SSUP CSTR 2/26/47		06/26/2018.	Pass-Through Loss			25,096	9,628			37		37					0		02/26/2047.	1FM
47232D CH 3	JMAC 2009-R5 11A2 SUB SSUP CSTR 5/21/36		06/21/2018.	MBS Paydown		52,556	52,556	52,556	43,041		4,362		4,362		52,556			0	818	05/21/2036.	1FM
47232D CQ 3	JMAC 2009-R5 12A3 SUB SSUP CSTR 12/26/36		06/26/2018.	MBS Paydown		24,261	24,261	21,423	20,395		727		727		24,261			0	575	12/26/2036.	1FM
47232D CT 7	JMAC 2009-R5 12A6 MEZ SSUP CSTR 12/26/36		06/26/2018.	Pass-Through Loss			10,867			454	(187)		267					0		12/26/2036.	5FM
47232D CV 2	JMAC 2009-R5 13A2 SUB SSUP CSTR 4/26/47		05/26/2018.	MBS Paydown		42,049	42,049	39,540	41,980		192		192		42,049			0	591	04/26/2047.	1FM
47232D CW 0	JMAC 2009-R5 13A3 SUB SSUP CSTR 4/26/47		06/26/2018.	MBS Paydown		93,685	93,685	82,180	93,598		(61)		(61)		93,685			0	1,370	04/26/2047.	1FM
47232D CY 6	JMAC 2009-R5 13A5 MEZ SSUP CSTR 4/26/47		06/26/2018.	Pass-Through Loss			2,270	530			(1)		(1)		90		(90)	(90)		04/26/2047.	1FM
47232D CZ 3	JMAC 2009-R5 14A1 SEQ SSNR CSTR 6/26/37		06/26/2018.	MBS Paydown		107,101	107,101	105,008	104,039		1,478		1,478		107,101			0	2,169	06/26/2037.	1FM
47232D DB 5	JMAC 2009-R5 14A3 MEZ SSUP CSTR 6/26/37		06/26/2018.	Pass-Through Loss			1				(0)		(0)					0		06/26/2037.	1FM
47232D DE 9	JMAC 2009-R5 15A3 SUB SSUP CSTR 8/26/37		06/26/2018.	MBS Paydown		102,033	102,033	37,764	86,581		14,753		14,753		102,033			0	2,360	08/26/2037.	1FM
47232D DF 6	JMAC 2009-R5 15A4 MEZ SSUP CSTR 8/26/37		05/31/2018.	Book Value Adjustment									0		713,940		(713,940)	(713,940)		08/26/2037.	1FM
47232D DF 6	JMAC 2009-R5 15A4 MEZ SSUP CSTR 8/26/37		06/26/2018.	Pass-Through Loss			(54,674)				(23)		(23)		(713,940)		713,940	713,940		08/26/2037.	1FM
47232D DG 4	JMAC 2009-R5 16A1 SEQ SSNR CSTR 8/26/37		06/26/2018.	MBS Paydown		1,179,830	1,179,830	1,172,408	1,170,171		4,669		4,669		1,179,830			0	32,491	08/26/2037.	1FM
47232D DN 9	JMAC 2009-R5 16A5 MEZ SSUP CSTR 8/37		05/31/2018.	Book Value Adjustment									0		816,513		(816,513)	(816,513)		08/26/2037.	1FM
47232D DN 9	JMAC 2009-R5 16A5 MEZ SSUP CSTR 8/37		06/26/2018.	Pass-Through Loss			(727,975)						0		(816,513)		816,513	816,513		08/26/2037.	1FM
47232D DR 0	JMAC 2009-R5 17A3 SUB SSUP CSTR 9/26/35		06/26/2018.	MBS Paydown		421,178	421,178	258,612	366,224		28,957		28,957		421,178			0	5,998	09/26/2035.	1FM
47232D DS 8	JMAC 2009-R5 17A4 MEZ SSUP CSTR 9/26/35		06/26/2018.	Pass-Through Loss			50,148				397		397					0		09/26/2035.	1FM
47232D DY 5	JMAC 2009-R5 18A4 SUB SSUP CSTR 4/26/37		04/26/2018.	MBS Paydown		182,456	182,456	65,015	155,852		37,746		37,746		182,456			0	2,303	04/26/2037.	1FM
47232D DZ 2	JMAC 2009-R5 18A5 SUB SSUP CSTR 4/26/37		06/26/2018.	MBS Paydown		216,955	216,955	57,837	89,818		125,070		125,070		216,955			0	3,612	04/26/2037.	1FM
47232D EA 6	JMAC 2009-R5 18A6 MEZ SSUP CSTR 4/37		06/26/2018.	Pass-Through Loss			144				(0)		(0)					0		04/26/2037.	1FM
47232D EH 1	JMAC 2009-R5 20A2 SUB SSUP CSTR 2/26/37		06/26/2018.	MBS Paydown		185,391	185,391	155,689	165,254		3,249		3,249		185,391			0	2,743	02/26/2037.	1FM
47232D EL 2	JMAC 2009-R5 20A5 MEZ SSUP CSTR 2/26/37		06/26/2018.	Pass-Through Loss			45,677	3,088			5		5		445		(445)	(445)		02/26/2037.	1FM
47232D EQ 1	JMAC 2009-R5 21A2 SUB SSUP CSTR 5/26/37		06/26/2018.	MBS Paydown		107,818	107,818	65,911	94,329		(1,968)		(1,968)		107,818			0	1,342	05/26/2037.	1FM
47232D ET 5	JMAC 2009-R5 21A5 MEZ SSUP CSTR 5/26/37		04/26/2018.	Pass-Through Loss			74,376	23,015			357		357					0		05/26/2037.	1FM
47232D EW 8	JMAC 2009-R5 22A3 SUB SSUP 5.9956 8/37		06/26/2018.	MBS Paydown		162,860	162,860	64,916	113,826		37,621		37,621		162,860			0	2,101	08/26/2037.	1FM
47232D EY 4	JMAC 2009-R5 22A5 MEZ SSUP CSTR 8/26/37		05/26/2018.	Pass-Through Loss			(9,912)	60			(0)		(0)		(9,893)		9,893	9,893		08/26/2037.	1FM
47232D FC 1	JMAC 2009-R5 23A2 SUB SSUP CSTR 11/26/36		06/26/2018.	MBS Paydown		268,574	268,574	268,574	261,850		3,799		3,799		268,574			0	3,807	11/26/2036.	1FM
47232D FE 7	JMAC 2009-R5 23A4 MEZ SSUP CSTR 11/26/36		06/26/2018.	Pass-Through Loss			5,210	1,400			58		58					0		11/26/2036.	1FM
47232D FJ 6	JMAC 2009-R5 24A4 SUB SSUP CSTR 12/26/36		06/26/2018.	MBS Paydown		81,683	81,683	81,683	56,767		1,906		1,906		81,683			0	1,126	12/26/2036.	1FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
47232D FM 9	JMAC 2009-R5 19A6 MEZ SSUP CSTR 6/26/37	..	06/26/2018.	MBS Paydown		27,149	27,149	5,288	25,069		3,833		3,833		27,149			0	412	06/26/2037.	1FM
47232D FM 9	JMAC 2009-R5 19A6 MEZ SSUP CSTR 6/26/37	..	06/26/2018.	Pass-Through Loss			1,398	272					0		1,210		(1,210)	(1,210)		06/26/2037.	1FM
47232Q AA 1	JMAC 2009-R2 1A SEQ CSTR 11-37 RE	..	06/26/2018.	MBS Paydown		1,462,265	1,462,265	1,423,267	1,340,842		49,684		49,684		1,462,265			0	31,173	11/26/2037.	1FM
47232T AB 3	JMAC 2009-R3 1A2 MEZ FLT 12/26/2035 RE	..	06/26/2018.	MBS Paydown		445,364	445,364	389,693	405,670		20,994		20,994		445,364			0	6,642	12/26/2035.	1FM
47232V AA 0	JMAC 2009-R4 1A1 SEQ SSNR 6.00 02/26/37	..	06/26/2018.	MBS Paydown		34,998	34,998	34,998	34,596		156		156		34,998			0	857	02/26/2037.	1FM
47232V AD 4	JMAC 2009-R4 1A4 SUB SSUP 6.00 02/26/37	..	06/26/2018.	Pass-Through Loss			11,329	3,117					0					0		02/26/2037.	1FM
47232V AF 9	JMAC 2009-R4 2A1 SEQ SSNR 5.75 02/26/37	..	06/26/2018.	MBS Paydown		49,375	49,375	49,328	48,847		204		204		49,375			0	1,146	02/26/2037.	1FM
47232V AJ 1	JMAC 2009-R4 2A4 SUB SSUP 5.75 02/26/37	..	06/26/2018.	Pass-Through Loss			15,984	12,432			(82)		(82)					0		02/26/2037.	1FM
47232V AL 6	JMAC 2009-R4 3A1 SEQ SSNR 6.25 07/26/37	..	06/26/2018.	MBS Paydown		55,671	55,671	55,671	54,439		381		381		55,671			0	1,514	07/26/2037.	1FM
47232V AP 7	JMAC 2009-R4 3A4 SUB SSUP 6.25 07/26/37	..	06/26/2018.	Pass-Through Loss			20,261	20,261					0					0		07/26/2037.	1FM
47232V AR 3	JMAC 2009-R4 4A1 SEQ SSNR 6.00 09/26/36	..	06/26/2018.	MBS Paydown		80,186	80,186	76,116	75,914		3,214		3,214		80,186			0	2,146	09/26/2036.	1FM
47232V AU 6	JMAC 2009-R4 4A4 SUB SSUP 6.00 09/26/36	..	06/26/2018.	Pass-Through Loss			5,315				(26)		(26)					0		09/26/2036.	1FM
47232V AW 2	JMAC 2009-R4 5A1 SEQ SSNR CSTR 9/26/35	..	06/26/2018.	MBS Paydown		166,164	166,164	152,113	158,449		6,200		6,200		166,164			0	2,363	09/26/2035.	1FM
47232V AZ 5	JMAC 2009-R4 5A4 SUB SSUP CSTR 09/26/35	..	06/26/2018.	Pass-Through Loss			13,766	8,243			9		9					0		09/26/2035.	1FM
47232V BB 7	JMAC 2009-R4 6A1 SEQ SSNR FLT 09/26/35	..	06/26/2018.	MBS Paydown		188,287	188,287	162,130	180,220		4,814		4,814		188,287			0	1,551	09/26/2035.	1FM
47232V BE 1	JMAC 2009-R4 6A4 SUB SSUP FLT 09/26/35	..	06/26/2018.	Pass-Through Loss			29,033	2,850					0					0		09/26/2035.	1FM
47232V BM 3	JMAC 2009-R4 8A1 SEQ SSNR 5.50 11/26/36	..	06/26/2018.	MBS Paydown		37,470	37,470	37,470	37,287		219		219		37,470			0	869	11/26/2036.	1FM
47232V BQ 4	JMAC 2009-R4 8A4 MEZ SSUP 5.50 11/26/36	..	06/26/2018.	Pass-Through Loss			1,049	763			1		1		(632)		632	632		11/26/2036.	1FM
47232V BY 7	JMAC 2009-R4 9A6 MEZ SSUP CSTR 11/26/37	..	06/26/2018.	MBS Paydown		113,624	113,624	27,588	103,114		(3,752)		(3,752)		113,624			0	1,469	11/26/2037.	1FM
47232V BY 7	JMAC 2009-R4 9A6 MEZ SSUP CSTR 11/26/37	..	06/26/2018.	Pass-Through Loss			1,231	306					0		963		(963)	(963)		11/26/2037.	1FM
47232V CB 6	JMAC 2009-R4 10A3 SUB SSUP 6.00 07/26/36	..	06/26/2018.	MBS Paydown		33,629	33,629	33,629	33,492		9		9		33,629			0	837	07/26/2036.	1FM
47232V CD 2	JMAC 2009-R4 10A5 SUB SSUP 6.00 07/26/36	..	06/26/2018.	Pass-Through Loss			13,381	10,339			(1)		(1)					0		07/26/2036.	1FM
47232V CG 5	JMAC 2009-R4 11A2 SUB SSUP 5.8368 04/37	..	06/26/2018.	MBS Paydown		32,022	32,022	32,022	31,715		20		20		32,022			0	468	04/26/2037.	1FM
47232V CM 2	JMAC 2009-R4 12A1 SEQ SSNR 5.50 11/26/35	..	06/26/2018.	MBS Paydown		180,199	180,199	179,911	179,551		86		86		180,199			0	4,214	11/26/2035.	1FM
47232V CP 5	JMAC 2009-R4 12A3 MEZ SSUP 5.50 11/26/35	..	06/26/2018.	Pass-Through Loss			17,628	11,747			(19)		(19)					0		11/26/2035.	1FM
47232V CR 1	JMAC 2009-R4 13A2 SUB SSUP 5.85 05/26/36	..	06/26/2018.	MBS Paydown		90,540	90,540	79,469	85,336		1,157		1,157		90,540			0	2,328	05/26/2036.	1FM
47232V CU 4	JMAC 2009-R4 13A5 MEZ SSUP 5.85 05/26/36	..	06/26/2018.	Pass-Through Loss			11,301	3,517			(84)		(84)					0		05/26/2036.	1FM
47232V CV 2	JMAC 2009-R4 14A1 SEQ SSNR 6.50 11/26/36	..	06/26/2018.	MBS Paydown		413,491	413,491	402,158	406,836		1,825		1,825		413,491			0	11,929	11/26/2036.	1FM
47232V DB 5	JMAC 2009-R4 14A5 MEZ SSUP 6.50 11/26/36	..	06/26/2018.	Pass-Through Loss			109	35			(0)		(0)		(125)		125	125		11/26/2036.	1FM
47232V DC 3	JMAC 2009-R4 15A1 SEQ SSNR 5.25 09/26/35	..	06/26/2018.	MBS Paydown		204,908	204,908	203,755	203,670		334		334		204,908			0	4,396	09/26/2035.	1FM
47232V DE 9	JMAC 2009-R4 15A3 MEZ SSUP 5.25 09/26/35	..	05/26/2018.	Pass-Through Loss			59,511	34,978			(44)		(44)					0		09/26/2035.	1FM
47232V DJ 8	JMAC 2009-R4 16A2 SUB SSUP 6.00 04/26/36	..	06/26/2018.	MBS Paydown		20,020	20,020	12,405	18,547		97		97		20,020			0	613	04/26/2036.	1FM
47232V DM 1	JMAC 2009-R4 16A5 MEZ SSUP 6.00 04/26/36	..	05/26/2018.	Pass-Through Loss			(1)						0		(193)		193	193		04/26/2036.	1FM
47232V DP 4	JMAC 2009-R4 17A2 SUB SSUP 5.75 02/26/36	..	06/26/2018.	MBS Paydown		584,194	584,194	584,194	543,902				0		584,194			0	15,536	02/26/2036.	1FM
47232V DQ 2	JMAC 2009-R4 17A3 MEZ SSUP 5.75 02/26/36	..	06/26/2018.	Pass-Through Loss			33,655	28,588			(27)		(27)					0		02/26/2036.	1FM
47232V DR 0	JMAC 2009-R4 18A1 SEQ SSNR 6.00 04/26/36	..	06/26/2018.	MBS Paydown		160,397	160,397	160,397	156,255		2,379		2,379		160,397			0	4,084	04/26/2036.	1FM
47232V DU 3	JMAC 2009-R4 18A4 SUB SSUP 6.00 04/26/36	..	06/26/2018.	Pass-Through Loss			6,775	1,869			(4)		(4)					0		04/26/2036.	1FM
47232V DX 7	JMAC 2009-R4 19A2 SUB SSUP 6.00 07/26/36	..	06/26/2018.	MBS Paydown		42,064	42,064	34,092	29,873		(2,358)		(2,358)		42,064			0	1,068	07/26/2036.	1FM
47232V DY 5	JMAC 2009-R4 19A3 MEZ SSUP 6.00 07/26/36	..	06/26/2018.	Pass-Through Loss			3,324	2,974			(19)		(19)		(51,175)		51,175	51,175		07/26/2036.	1FM
47232V DY 5	JMAC 2009-R4 19A3 MEZ SSUP 6.00 07/26/36	..	06/30/2018.	Book Value Adjustment									0		76,757		(76,757)	(76,757)		07/26/2036.	1FM
47232V DZ 2	JMAC 2009-R4 20A1 SEQ SSNR 6.00 03/26/36	..	06/26/2018.	MBS Paydown		47,733	47,733	47,733	47,015		(386)		(386)		47,733			0	1,136	03/26/2036.	1FM

SCHEDULE D - PART 4

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

1 CUSIP Identification	2 Description	3 Foreign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/Adjusted Carrying Value	Change in Book/Adjusted Carrying Value: 11 Unrealized Valuation Increase (Decrease)	12 Current Year's (Amortization) / Accretion	13 Current Year's Other-Than-Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.	16 Book/Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest / Stock Dividends Received During Year	21 Stated Contractual Maturity Date	22 NAIC Designation or Market Indicator (a)
47232V EB 4	JMAC 2009-R4 20A3 MEZ SSUP 6.00 03/26/36		06/26/2018.	Pass-Through Loss			150	39			(0)		(0)					0		03/26/2036.	1FM
47232V ED 0	JMAC 2009-R4 21A2 SUB SSUP 6.00 03/26/37		06/26/2018.	MBS Paydown		35,150	35,150	35,433	35,053		17		17		35,150			0	894	03/26/2037.	1FM
47232V EH 1	JMAC 2009-R4 21A6 MEZ SSUP 6.00 03/26/37		06/26/2018.	Pass-Through Loss			11,651	12,051			(296)		(296)		(2,396)		2,396	2,396		03/26/2037.	1FM
47232V EK 4	JMAC 2009-R4 22A2 SUB SSUP 5.75 04/26/37		06/26/2018.	MBS Paydown		20,974	20,974	21,288	20,907		2		2		20,974			0	493	04/26/2037.	1FM
47232V EN 8	JMAC 2009-R4 22A5 SUB SSUP 5.75 04/26/37		06/26/2018.	Pass-Through Loss			5,364	5,444			(16)		(16)					0		04/26/2037.	1FM
47232V ET 5	JMAC 2009-R4 23A4 SUB SSUP 5.75 01/26/36		06/26/2018.	MBS Paydown		228,447	228,447	227,171	227,440		443		443		228,447			0	5,713	01/26/2036.	1FM
47232V EV 0	JMAC 2009-R4 23A6 MEZ SSUP 5.75 1/26/36		06/26/2018.	Pass-Through Loss			47,388	43,766			29		29					0		01/26/2036.	1FM
47232V EY 4	JMAC 2009-R4 24A3 SUB SSUP 5.50 2/26/36		06/26/2018.	MBS Paydown		48,185	48,185	48,185	48,010		34		34		48,185			0	1,144	02/26/2036.	1FM
47232V FA 5	JMAC 2009-R4 24A5 SUB SSUP 5.50 02/26/36		06/26/2018.	Pass-Through Loss			11,694	11,694			(9)		(9)					0		02/26/2036.	1FM
47232V FE 7	JMAC 2009-R4 25A3 MEZ SSUP 5.25 1/26/36		06/26/2018.	MBS Paydown		4,362	4,362	4,231	3,640		(542)		(542)		4,362			0	80	01/26/2036.	1FM
47232V FE 7	JMAC 2009-R4 25A3 MEZ SSUP 5.25 1/26/36		06/26/2018.	Pass-Through Loss			898	871					0					0		01/26/2036.	1FM
47232V FH 0	JMAC 2009-R4 26A3 SUB SSUP 5.75 01/26/36		06/26/2018.	MBS Paydown		49,770	49,770	49,770	49,654		159		159		49,770			0	995	01/26/2036.	1FM
47232V FJ 6	JMAC 2009-R4 26A4 MEZ SSUP 5.75 1/26/36		06/26/2018.	Pass-Through Loss			10,241	10,100			16		16					0		01/26/2036.	1FM
47232V FP 2	JMAC 2009-R4 28A1SEQ SSNR 5.95 11/26/36		06/26/2018.	MBS Paydown		719,142	719,142	465,911	651,555		13,200		13,200		719,142			0	22,573	11/26/2036.	1FM
47232V FV 9	JMAC 2009-R4 29A2 SUB SSUP 2.0833 01/47		06/26/2018.	MBS Paydown		201,028	201,028	154,697	148,312		24,395		24,395		201,028			0	1,705	01/26/2047.	1FM
47232V FX 5	JMAC 2009-R4 30A2 SUB SSUP CSTR 07/37		06/26/2018.	MBS Paydown		87,623	87,623	87,623	78,447		(3,212)		(3,212)		87,623			0	1,264	07/26/2037.	1FM
47232V GA 4	JMAC 2009-R4 30A5 MEZ SSUP CSTR 07/37		06/26/2018.	Pass-Through Loss			12,697	2,995			3		3					0		07/26/2037.	1FM
47232V GF 3	JMAC 2009-R4 31A5 SUB SSUP 5.75 2/26/36		06/26/2018.	MBS Paydown		71,782	71,782	66,570	55,767		6,859		6,859		71,782			0	1,841	02/26/2036.	1FM
47232V GG 1	JMAC 2009-R4 31A6 MEZ SSUP 5.75 2/26/36		06/26/2018.	Pass-Through Loss			25,473	19,573			97		97		1,380		(1,380)	(1,380)		02/26/2036.	1FM
47232V GJ 5	JMAC 2009-R4 32A2 SUB SSUP 6.50 3/26/36		05/26/2018.	MBS Paydown		50,018	50,018	49,361	45,189		(3,749)		(3,749)		50,018			0	1,392	03/26/2036.	1FM
47232V GM 8	JMAC 2009-R4 32A5 SUB SSUP 6.50 03/26/36		06/26/2018.	Pass-Through Loss			58,953	12,318			(178)		(178)					0		03/26/2036.	1FM
47232V GR 7	JMAC 2009-R4 29A3 MEZ SSUP 2.0833 01/47		05/26/2018.	MBS Paydown		22,633	22,633	1,543	296		22,231		22,231		22,633			0	182	01/26/2047.	1FM
47232V GR 7	JMAC 2009-R4 29A3 MEZ SSUP 2.0833 01/47		06/26/2018.	Pass-Through Loss			818	299			0		0		(4,371)		4,371	4,371		01/26/2047.	1FM
47233A AW 7	JMAC 2009-R7 11A1 SEQ SSNR CSTR 03/26/37		06/26/2018.	MBS Paydown		87,542	87,542	80,758	86,146		1,992		1,992		87,542			0	1,267	03/26/2037.	1FM
47233D AA 9	JMAC 2009-R11 1A1 SEQ SSNR 6.00 9/26/36		06/26/2018.	MBS Paydown		278,321	278,321	261,622	278,321				0		278,321			0	7,689	09/26/2036.	1FM
47760Q AA 1	JIMMY 2017-1A A2I ABS SNR 3.61 07/30/47		04/30/2018.	MBS Paydown		22,500	22,500	22,500	22,500				0		22,500			0	406	07/30/2047.	2AM
47760Q AB 9	JIMMY 2017-1A A2II ABS SNR 4.846 07/47		04/30/2018.	MBS Paydown		18,000	18,000	18,000	18,000				0		18,000			0	436	07/30/2047.	2AM
48244X AA 0	KDAC 2017-1A A ABS SSNR 4.212 12/15/2042		06/15/2018.	MBS Paydown		210,000	210,000	209,993	209,993		1		1		210,000			0	3,612	12/15/2042.	1FE
48274T AK 0	KVK 2015-1A BR CLO MEZ FLT 05/20/2027		05/21/2018.	MBS Paydown		7,000,000	7,000,000	7,000,000	6,999,568		432		432		7,000,000			0	124,138	05/20/2027.	1FE
493268 AY 2	KSLT 2000-B A2 ABS FLT 07/25/29		04/25/2018.	MBS Paydown		19,519	19,519	15,811	19,519				0		19,519			0	184	07/25/2029.	1FE
500472 AF 2	PHILIPS ELECTRONICS 3.75 03/15/2022	C	04/26/2018.	Make Whole Call		6,150,900	6,000,000	5,962,560	5,981,453		9,024		9,024		5,990,477		9,523	9,523	289,025	03/15/2022.	1FE
50184V AG 9	LCM 14A C CLO FLT 07/15/2025		06/06/2018.	Distribution		2,000,000	2,000,000	1,905,400	1,957,377		5,517		5,517		1,962,894		37,106	37,106	57,803	07/15/2025.	1FE
50543L AA 0	LAFL 2016-1A A1 ABS SSNR 4.3 01/15/2042		06/15/2018.	MBS Paydown		218,750	218,750	214,506	215,001		264		264		218,750			0	3,919	01/15/2042.	1FE
515074 AA 0	LANDMARK LEASING 6.20 10/01/2022		04/01/2018.	Sinking Fund Redemption		377,791	377,791	383,214	376,325		120		120		377,791			0	11,712	10/01/2022.	1FE
523278 ZA 0	LECTRUS CORP 8.00 PIK 12-31-17		03/01/2018.	Private Placement									0					0	0	12/31/2017.	6*
52518R BE 5	LSSC 2002-GE1 A SEQ CSTR 7/26/24		06/26/2018.	MBS Paydown		3,554	3,554	3,393	2,722	832			832		3,554			0		07/26/2024.	6*
52520M AE 3	LMT 2005-1 2A2 SEQ SSNR 5.50 11/25/2035		06/25/2018.	MBS Paydown		169,561	169,561	160,102	144,772		22,822		22,822		169,561			0	4,206	11/25/2035.	1FM
52520M CE 1	LMT 2005-2 3A7 SEQ 5.50 12/25/2035		06/25/2018.	MBS Paydown		28,215	28,215	20,483	19,459		911		911		28,215			0	646	12/25/2035.	1FM
52520M CE 1	LMT 2005-2 3A7 SEQ 5.50 12/25/2035		06/25/2018.	Pass-Through Loss			1,150	1,071					0					0		12/25/2035.	1FM
525221 EM 5	LXS 2005-7N 1A1A SEQ SSNR FLT 12/25/2035		06/25/2018.	MBS Paydown		162,888	162,888	119,464	130,747		4,646		4,646		162,888			0	1,375	12/25/2035.	1FM
525221 GM 3	LXS 2005-9N 1A1 SEQ SSNR FLT 02/25/2036		06/25/2018.	MBS Paydown		703,594	703,594	600,033	606,208		34,484		34,484		703,594			0	5,757	02/25/2036.	1FM
52523M AD 2	LXS 2006-15 A4 SEQ SSNR FLT 10/25/2036		06/25/2018.	MBS Paydown		91,359	91,359	56,645	60,699		(7,859)		(7,859)		91,359			0	789	10/25/2036.	1FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
52523M AD 2	LXS 2006-15 A4 SEQ SSNR FLT 10/25/2036	..	06/25/2018.	Pass-Through Loss			2,866						0		(3,075)		3,075	3,075		10/25/2036.	1FM
525241 AL 9	LXS 2007-1 WF1 SEQ 7.00 01/25/2037	..	06/25/2018.	MBS Paydown		17,758	17,758	11,503	12,217		(1,447)		(1,447)		17,758			0	359	01/25/2037.	1FM
525241 AL 9	LXS 2007-1 WF1 SEQ 7.00 01/25/2037	..	06/25/2018.	Pass-Through Loss			31,679	22,740			(2,817)		(2,817)		10,342		(10,342)	(10,342)		01/25/2037.	1FM
525248 AC 4	LXS 2007-5H 1APO PO 0.0 5/25/2037	..	06/25/2018.	MBS Paydown		30,978	30,978	9,335	4,587		(7,853)		(7,853)		30,978			0		05/25/2037.	1FM
525248 AC 4	LXS 2007-5H 1APO PO 0.0 5/25/2037	..	06/25/2018.	Pass-Through Loss			8,035	2,880					0		(10)		10	10		05/25/2037.	1FM
542514 EV 2	LBMLT 2004-1 M2 MEZ FLT 02/25/2034	..	06/25/2018.	MBS Paydown		17,634	17,634	17,255	17,083		(19)		(19)		17,634			0	182	02/25/2034.	1FM
543190 AA 0	LTRAN 2015-1A A1 ABS SNR 2.98 01/15/2045	..	04/19/2018.	Consent Fee		25,445							0		25,445			0		01/15/2045.	1FE
543190 AA 0	LTRAN 2015-1A A1 ABS SNR 2.98 01/15/2045	..	06/15/2018.	MBS Paydown		642,818	642,818	621,991	625,285		1,862		1,862		642,818			0	7,953	01/15/2045.	1FE
543190 AB 8	LTRAN 2015-1A A2 ABS SSNR 4.06 01/15/45	..	04/19/2018.	Consent Fee		28,665							0		28,665			0		01/15/2045.	1FE
55265K 7C 7	MASTR 2004-1 B1 MEZ FLT 02/25/2034	..	06/25/2018.	MBS Paydown		73,887	73,887	72,709	72,758		229		229		73,887			0	1,561	02/25/2034.	4FM
55274Q AK 1	MASTR 2006-2 1A10 SEQ SSNR FLT 06/25/36	..	06/25/2018.	MBS Paydown		161,835	161,835	152,525	137,569		1,179		1,179		161,835			0	3,724	06/25/2036.	1FM
55274Q AK 1	MASTR 2006-2 1A10 SEQ SSNR FLT 06/25/36	..	06/25/2018.	Pass-Through Loss			26						0					0		06/25/2036.	1FM
55279Y AA 1	MCA 2014-1 A ABS SNR PT FLT 08/15/2024	..	05/15/2018.	MBS Paydown		243,152	243,152	243,152	243,152				0		243,152			0	4,430	08/15/2024.	1FE
55281T AA 8	MCA 2017-1 A ABS SNR FLT 08/15/2028	..	05/15/2018.	MBS Paydown		583,748	583,748	583,748	583,775		22		22		583,748			0	9,608	08/15/2028.	1FE
55281T AB 6	MCA 2017-1 B ABS MEZ FLT 08/15/2028	..	05/15/2018.	MBS Paydown		259,474	259,474	259,474	259,474				0		259,474			0	5,576	08/15/2028.	2AM
55312H AA 7	MMCAP 17A A1 CDO SSNR FLT 12/01/35	..	06/01/2018.	MBS Paydown		7,331	7,331	6,838	1,813		(2,242)		(2,242)		7,331			0	54	12/01/2035.	1FE
55312T AF 0	MLCFC 2007-6 AM MEZ 5.526 03/12/2051	..	06/12/2018.	MBS Paydown		8,417	8,417	8,488	8,421		(8)		(8)		8,417			0	207	03/12/2051.	1FM
55819T AE 1	MDPK 2016-20A B2 CLO MEZ 3.72 04/27/2027	..	06/29/2018.	Distribution		4,750,000	4,750,000	4,750,000	4,750,000				0		4,750,000			0	118,782	04/27/2027.	1FE
55953P AC 9	MAGNE 2015-16A COMB CLO 01/18/2028	..	02/02/2018.	Distribution									0					0	733,593	01/18/2028.	1AM
55953P AE 5	MAGNE 2015-16A SUB 0 01/18/28	..	03/01/2018.	Distribution							821,978		821,978					0	(821,978)	01/18/2028.	1AM
573284 AK 2	MARTIN MAR MTLS 6.6 04/15/18	..	04/15/2018.	Maturity		4,000,000	4,000,000	3,997,160	3,999,887		113		113		4,000,000			0	132,000	04/15/2018.	2FE
576431 AJ 9	MARM 2007-1 2A1 SEQ SSNR CSTR 11/25/36	..	06/25/2018.	MBS Paydown		12,079	12,079	9,660	8,036		(3,416)		(3,416)		12,079			0	244	11/25/2036.	1FM
576431 AJ 9	MARM 2007-1 2A1 SEQ SSNR CSTR 11/25/36	..	06/25/2018.	Pass-Through Loss			(430)	0					0					0		11/25/2036.	1FM
576433 C5 3	MARM 2005-6 5A2 PT SNR FLT 07/25/2035	..	06/25/2018.	MBS Paydown		335,437	335,437	282,709	280,950		35,832		35,832		335,437			0	3,809	07/25/2035.	1FM
576433 C5 3	MARM 2005-6 5A2 PT SNR FLT 07/25/2035	..	06/25/2018.	Pass-Through Loss			17,080	7,218					0		7,195		(7,195)	(7,195)		07/25/2035.	1FM
576433 D5 2	MARM 2005-7 3A1 PT SSNR FLT 09/25/2035	..	06/25/2018.	MBS Paydown		103,440	103,440	83,527	83,186		6,113		6,113		103,440			0	1,553	09/25/2035.	1FM
576433 GM 2	MARM 2003-6 6A1 SEQ SNR FLT 12/25/2033	..	06/25/2018.	MBS Paydown		329,966	329,966	317,592	319,060		2,308		2,308		329,966			0	4,319	12/25/2033.	1FM
576433 HM 1	MARM 2003-7 4A1 PT SNR FLT 01/25/2034	..	06/25/2018.	MBS Paydown		11,070	11,070	10,765	10,767		(2,059)		(2,059)		11,070			0	155	01/25/2034.	1FM
576433 QD 1	MARM 2004-7 5A1 PT SSNR FLT 07/25/2034	..	06/25/2018.	MBS Paydown		5,158	5,158	4,900	4,897		(1,927)		(1,927)		5,158			0	74	07/25/2034.	1FM
576433 XA 9	MARM 2005-1 3A1 PT SNR FLT 02/25/2035	..	06/25/2018.	MBS Paydown		85,421	85,421	81,150	81,288		1,963		1,963		85,421			0	1,622	02/25/2035.	1FM
576434 HM 9	MALT 2003-7 7A4 5.75 11/25/2033	..	05/25/2018.	MBS Paydown		38,164	38,164	39,488	38,164				0		38,164			0	751	11/25/2033.	1FM
576434 J7 0	MALT 2005-2 4A3 SEQ FLT 03/25/2035	..	06/25/2018.	MBS Paydown		301,043	301,043	250,242	273,322		(6,530)		(6,530)		301,043			0	2,668	03/25/2035.	1FM
576434 W5 9	MALT 2005-6 3A1 SEQ SSNR 5.5 11/25/2020	..	05/25/2018.	Pass-Through Loss			65,522	29,915					0		30,358		(30,358)	(30,358)		11/25/2020.	3FM
576434 W5 9	MALT 2005-6 3A1 SEQ SSNR 5.5 11/25/2020	..	06/25/2018.	MBS Paydown		177,261	177,261	178,115	168,944		357		357		177,261			0	4,611	11/25/2020.	3FM
57643L LC 8	MABS 2005-AB1 A4 SEQ SNR 5.648 11/2035	..	06/25/2018.	MBS Paydown		539,216	539,216	524,955	519,817		(3,045)		(3,045)		539,216			0	8,496	11/25/2035.	1FM
57643M LZ 5	MASTR 2006-1 1A3 PAC SSNR 5.75 5/25/36	..	06/25/2018.	MBS Paydown		31,777	31,777	31,110	27,333		7,830		7,830		31,777			0	645	05/25/2036.	1FM
57643M LZ 5	MASTR 2006-1 1A3 PAC SSNR 5.75 5/25/36	..	06/25/2018.	Pass-Through Loss			(5)	5					0		(13)		13	13		05/25/2036.	1FM
57645T AA 5	MARM 2007-HF2 A1 SEQ SNR FLT 09/25/2037	..	06/25/2018.	MBS Paydown		1,475,959	1,475,959	1,294,587	1,371,748		53,109		53,109		1,475,959			0	12,296	09/25/2037.	1FM
58943P AN 2	MEREDITH CORP TL B L+300 01/18/2025	..	06/29/2018.	Paydown		4,000	4,000	3,990			(1)		(1)		4,000			0	74	01/18/2025.	3FE
589929 RJ 9	GNABS 1998-GN2 M1 7.155 07/27	..	06/25/2018.	MBS Paydown		894	894	894	894				0		894			0	21	07/25/2027.	1FM
589929 TP 3	MLMI 1999-H1 A5 NAS STP 5/20/2028	..	06/20/2018.	MBS Paydown		15,098	15,098	15,095	15,098				0		15,098			0	486	05/20/2028.	1FM
59020U V7 7	MLMI 2005-A9 1A1 SEQ SSNR FLT 12/25/2035	..	06/25/2018.	MBS Paydown		204,358	204,358	191,713	192,702		4,464		4,464		204,358			0	2,913	12/25/2035.	1FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
59020U W4 3	MLMI 2005-A9 4A1 SEQ SSNR CSTR 12/25/35		05/25/2018.	Pass-Through Loss			22,903						0					0		12/25/2035.	1FM
59020U W4 3	MLMI 2005-A9 4A1 SEQ SSNR CSTR 12/25/35		06/25/2018.	MBS Paydown		91,360	91,360	77,844	70,673		1,787		1,787		91,360			0	1,240	12/25/2035.	1FM
59020U ZE 8	MLMI 2005-A6 1A1 SEQ SNR FLT 08/25/2035		06/25/2018.	MBS Paydown		1,797,328	1,797,328	1,675,447	1,712,801		35,416		35,416		1,797,328			0	15,288	08/25/2035.	1FM
59020U ZZ 1	MLCC 2005-2 1A SEQ FLT 10/25/2035		06/25/2018.	MBS Paydown		63,359	63,359	55,122	56,813		4,109		4,109		63,359			0	740	10/25/2035.	1FM
59023N AW 8	MLMI 2006-AF2 PO 0 10/25/36		06/25/2018.	MBS Paydown		2,527	2,527	1,516			2,527		2,527		2,527			0		10/25/2036.	1FM
59023P AB 9	MLCC 2006-3 2A1 SEQ SSNR CSTR 10/25/36		06/25/2018.	MBS Paydown		49,737	49,737	44,515	44,618		(6,689)		(6,689)		49,737			0	834	10/25/2036.	1FM
59111R AA 0	METAL 2017-1 A ABS SSNR 4.581 10/15/2042		06/15/2018.	MBS Paydown		179,970	179,970	179,969	179,969		0		0		179,970			0	3,435	10/15/2042.	1FE
595481 AA 0	MDST 2005-1 A SEQ 5.745 01/15/40		06/15/2018.	MBS Paydown		48,926	48,926	46,969	47,950		58		58		48,926			0	1,156	01/15/2040.	2AM
59549W AA 1	MDST 11 A1 4.864 07/15/2038		05/15/2018.	MBS Paydown		37,401	37,401	37,400	37,401		(0)		(0)		37,401			0	698	07/15/2038.	2AM
59560W AA 5	MDST 2010-1 A SEQ 3.50 12/15/2045		06/15/2018.	MBS Paydown		159,511	159,511	159,162	158,802		34		34		159,511			0	2,329	12/15/2045.	1FM
600323 ZZ 5	MINISTRY BRANDS DDTL L+500 12/02/2022 AR		06/29/2018.	Paydown		9,836	9,836	9,836	6,024		124		124		9,836			0	330	12/02/2022.	3FE
600333 ZZ 4	MINISTRY BRANDS TL L+500 12/02/2022 AR		06/29/2018.	Paydown		689	689	682			7		7		689			0	8	12/02/2022.	3FE
604668 AC 7	MRMX 2014-1A A2 ABS SNR 3.34 07/20/2026		04/20/2018.	MBS Paydown		192,000	192,000	191,989	191,993		1		1		192,000			0	3,206	07/20/2026.	2AM
604668 AC 7	MRMX 2014-1A A2 ABS SNR 3.34 07/20/2026		04/30/2018.	Distribution		3,647,987	3,628,800	3,628,597	3,628,668		23		23		3,628,680		120	120	83,154	07/20/2026.	2AM
605024 AN 8	MISSION BROADCASTING B2 L+250 01/17/2024		03/30/2018.	Paydown		1,124	1,124	1,130			(0)		(0)		1,124			0	4	01/17/2024.	3FE
60688H AA 3	MMCAPS 18A A1 CDO SSNR FLT 12/26/2039		06/26/2018.	MBS Paydown		68,349	68,349	52,587	53,235		(4,690)		(4,690)		68,349			0	1,065	12/26/2039.	1FE
61690P AM 3	MSRR 2013-R7 6B MEZ FLT 12/26/2046 RE		06/25/2018.	MBS Paydown		1,866,091	1,866,091	1,656,089	1,719,763		113,024		113,024		1,866,091			0	14,890	12/26/2046.	1FM
61690P AM 3	MSRR 2013-R7 6B MEZ FLT 12/26/2046 RE		06/25/2018.	Pass-Through Loss			110,391	82,656					0		80,151		(80,151)	(80,151)		12/26/2046.	1FM
61743Z ZZ 2	MONROE CAP MGMT A-2 LIBOR+285 10/30/23		03/29/2018.	Consent Fee		169,670							0		169,670			0		10/30/2023.	1FE
61743Z ZZ 2	MONROE CAP MGMT A-2 LIBOR+285 10/30/23		06/04/2018.	Paydown		1,985,806	1,985,806	1,982,180			10,389		10,389		1,985,806		0	0	58,351	10/30/2023.	1FE
617458 AE 4	MSC 2011-C1 A3 SEQ 4.7 09/15/2047		04/15/2018.	MBS Paydown		27,077	27,077	27,347	27,108		158		158		27,077			0	424	09/15/2047.	1FM
61748H AW 1	MSM 2004-5AR 4A SEQ SNR FLT 07/25/2034		06/25/2018.	MBS Paydown		367,937	367,937	372,069	372,623		(2,799)		(2,799)		367,937			0	5,393	07/25/2034.	1FM
61748H FK 2	MSM 2004-10AR B1 MEZ FLT 11/25/2034		06/25/2018.	MBS Paydown		64,753	64,753	61,384	61,942		92		92		64,753			0	908	11/25/2034.	1FM
61748H UF 6	MSM 2006-1AR 1A1 PT SNR FLT 02/36		06/25/2018.	MBS Paydown		69,134	69,134	53,249	50,962		1,470		1,470		69,134			0	592	02/25/2036.	1FM
61748H UF 6	MSM 2006-1AR 1A1 PT SNR FLT 02/36		06/25/2018.	Pass-Through Loss			671						0					0		02/25/2036.	1FM
61749L AP 6	MSM 2006-8AR 5A4 SEQ CSTR 6/25/2036		06/25/2018.	MBS Paydown		287,492	287,492	210,408	218,166		(11,622)		(11,622)		287,492			0	4,340	06/25/2036.	1FM
61749L BM 2	MSM 2006-8AR 6A2 SEQ SSUP CSTR 06/25/36		06/25/2018.	MBS Paydown		20,759	20,759	16,115	9,815		8,051		8,051		20,759			0	288	06/25/2036.	1FM
61751D AE 4	MSM 2006-17XS A3A SEQ STP 10/25/46		06/25/2018.	MBS Paydown		152,653	152,653	103,423	71,540		3,529		3,529		152,653			0	1,492	10/25/2046.	1FM
61751M AU 8	MSM 2007-10XS A18 SEQ SNR 6.0 07/25/2047		06/25/2018.	MBS Paydown		350,466	350,466	319,252	308,942		(4,489)		(4,489)		350,466			0	3,908	07/25/2047.	1FM
61751Q AB 1	MSHEL 2007-1 A2 SEQ FLT 12/25/2036		06/25/2018.	MBS Paydown		74,442	74,442	42,665	24,542		(33,123)		(33,123)		74,442			0	602	12/25/2036.	1FM
617526 AD 0	MSAC 2007-HE1 A2B SEQ FLT 11/25/2036		06/25/2018.	MBS Paydown		88,295	88,295	55,184	52,089		(29,263)		(29,263)		88,295			0	659	11/25/2036.	1FM
61758M AA 5	MSRR 2009-R2 1A1A SEQ SSNR 6.00 04/36 RE		06/26/2018.	MBS Paydown		704,528	704,528	731,649	692,669		(24,163)		(24,163)		704,528			0	17,247	04/26/2036.	1FM
61758Q AH 1	MSRR 2010-R1 2B SEQ CSTR 07/26/2035 RE		06/26/2018.	MBS Paydown		1,543,547	1,543,547	1,383,404	1,513,682		25,828		25,828		1,543,547			0	21,325	07/26/2035.	1FM
61758Q AN 8	MSRR 2010-R1 3B SUB CSTR 07/26/2035 RE		06/26/2018.	MBS Paydown		374,948	374,948	314,956	361,530		4,171		4,171		374,948			0	6,495	07/26/2035.	1FM
61758V AP 2	MSRR 2010-R2 3B1 RR SUB 6.50 10/26/37		06/26/2018.	MBS Paydown		100,391	100,391	92,360	97,623		1,949		1,949		100,391			0	3,081	10/26/2037.	1FM
61758V AQ 0	MSRR 2010-R2 3B2 RR MEZ 6.50 10/26/37		06/26/2018.	Pass-Through Loss			69,386	28,760			(21,900)		(21,900)					0		10/26/2037.	1FM
61759D AP 1	MSRR 2010-R3 2BA SUB 5.5 10/26/2035		06/26/2018.	MBS Paydown		619,130	619,130	588,947	615,887		5,335		5,335		619,130			0	14,968	10/26/2035.	1FM
61759X AC 6	MSRR 2010-R8 1C MEZ SSUP CSTR 01/26/2037		05/26/2018.	MBS Paydown		214,650	214,650	145,381	158,930		252		252		214,650			0	4,944	01/26/2037.	1FM
61759X AC 6	MSRR 2010-R8 1C MEZ SSUP CSTR 01/26/2037		06/26/2018.	Pass-Through Loss			9,627	12,152			515		515		(8,370)		8,370	8,370		01/26/2037.	1FM
61760R BA 9	MSC 2011-C3 A3 SEQ 4.054 07/15/2049		06/15/2018.	MBS Paydown		174,235	174,235	175,971	174,136		(106)		(106)		174,235			0	2,945	07/15/2049.	1FM
61915R AK 2	MHL 2005-3 A1 SEQ SSNR FLT 8/25/2035		06/25/2018.	MBS Paydown		2,512	2,512	1,444	1,751		617		617		2,512			0	27	08/25/2035.	1FM
61915R AU 0	MHL 2005-5 A1 SEQ SSNR 12/25/2035		06/25/2018.	MBS Paydown		143,826	143,826	92,768	106,592		15,634		15,634		143,826			0	1,360	12/25/2035.	1FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
62431X AQ 9	MVW 2014-1A CR CLO MEZ FLT 10/15/2026	..	06/28/2018.	Distribution		5,000,000	5,000,000	5,003,125	5,001,194		(1,078)		(1,078)		5,000,117		(117)	(117)	109,664	10/15/2026.	1Z
628788 AA 9	NORWEGIAN AIR 16-1 4.875 05/10/2028	C	05/10/2018.	Sinking Fund Redemption		47,430	47,430	47,430	47,430		0		0		47,430			0	1,156	05/10/2028.	3FE
62937N AW 7	NRG ENERGY TL B L+225 06/30/2023	..	06/29/2018.	Paydown		10,147	10,147	10,184			(78)		(78)		10,147			0	179	06/30/2023.	3FE
62942K AA 4	NRPMT 2013-1 A1 SEQ SNR 3.25 07/25/2043	..	06/25/2018.	MBS Paydown		570,794	570,794	545,761	547,509		(5,662)		(5,662)		570,794			0	7,804	07/25/2043.	1FM
62946A AA 2	NPRL 2016-1A A1 ABS SNR 4.164 04/20/2046	..	06/20/2018.	MBS Paydown		295,513	295,513	295,513	295,513		0		0		295,513			0	5,118	04/20/2046.	1FE
62946A AC 8	NPRL 2017-1A A1 ABS SSNR 3.372 10/21/47	..	06/20/2018.	MBS Paydown		370,293	370,293	370,290	370,290		0		0		370,293			0	5,216	10/21/2047.	1FE
636333 ZZ 2	NATIONAL IPA TL L+550 09/19/2022 AR	..	05/23/2018.	Paydown		1,928,995	1,928,995	1,900,060	1,903,114		25,944		25,944		1,928,995			0	56,651	09/19/2022.	3FE
63939E AB 9	NAVSL 2015-AA A2A ABS 2.65 12/15/2028	..	06/15/2018.	MBS Paydown		215,523	215,523	215,444	215,484		14		14		215,523			0	2,372	12/15/2028.	1FE
640222 ZZ 1	SAVATREE INC TL L+5.25 06/01/2022 MD	..	06/29/2018.	Paydown		10,105	10,105	10,105	10,106		(1)		(1)		10,105			0	372	06/01/2022.	2FE
640270 AS 3	NGCLO 2014-1A AFR CLO SSNR 3.00 08/28/26	..	05/28/2018.	MBS Paydown		22,000,000	22,000,000	22,000,000	22,000,000				0		22,000,000			0	330,000	08/28/2026.	1FE
640270 AW 4	NGCLO 2014-1A BR CLO MEZ FLT 08/28/26	..	05/28/2018.	MBS Paydown		8,000,000	8,000,000	8,000,000	7,999,133		867		867		8,000,000			0	142,489	08/28/2026.	1FE
643529 AC 4	NCAMT 2006-ALT2 AF3 SEQ 5.9217 10/15/36	..	06/25/2018.	MBS Paydown		64,288	64,288	42,751	27,838		(28)		(28)		64,288			0	797	10/25/2036.	1FM
643529 AD 2	NCAMT 2006-ALT2 AF4 SEQ 5.9944 10/25/36	..	06/25/2018.	MBS Paydown		29,330	29,330	19,505	12,709		(13)		(13)		29,330			0	363	10/25/2036.	1FM
64829T AA 9	NZES 2018-FNT1 A ABS SSNR 3.61 05/25/23	..	06/25/2018.	MBS Paydown		254,762	254,762	254,710			2		2		254,762			0	971	05/25/2023.	1FE
64829T AB 7	NZES 2018-FNT1 B ABS SNR 3.91 05/25/2023	..	06/25/2018.	MBS Paydown		318,453	318,453	318,427			1		1		318,453			0	1,314	05/25/2023.	1FE
65130P AC 4	NEWFL 2016-1A A CLO SSNR FLT 04/20/2028	..	05/24/2018.	Distribution		25,000,000	25,000,000	25,000,000	25,000,000				0		25,000,000			0	528,759	04/20/2028.	1Z
651577 AE 8	NMRK 2013-1A A3 CLO 2.43 06/02/2025	..	06/02/2018.	MBS Paydown		1,628,713	1,628,713	1,606,725	1,623,458		4,787		4,787		1,628,713			0	19,789	06/02/2025.	1FE
65336R AR 9	NEXSTAR BROADCAST TL B2 L+250 01/17/2024	..	06/01/2018.	Paydown		38,857	38,857	39,051			(14)		(14)		38,857			0	552	01/17/2024.	3FE
65444# AA 1	MARSH & MCLENNAN COS CTL 3.48 7/11/2024	..	06/11/2018.	Paydown		110,685	110,685	110,685	110,685				0		110,685			0	1,606	07/01/2024.	1
65535V KX 5	NAA 2005-WF1 2A5 NAS 5.159 03/25/2035	..	06/25/2018.	MBS Paydown		23,199	23,199	23,582	23,578		(124)		(124)		23,199			0	460	03/25/2035.	1FM
65535V MJ 4	NAA 2005-AR3 1A1 SEQ SSNR FLT 07/25/2035	..	06/25/2018.	MBS Paydown		155,393	155,393	129,171	131,529		15,765		15,765		155,393			0	1,336	07/25/2035.	1FM
65535V NL 8	NAA 2005-AR4 5A3 SEQ SSNR FLT 08/25/2035	..	06/25/2018.	MBS Paydown		80,013	80,013	55,109	55,848		(25,366)		(25,366)		80,013			0	675	08/25/2035.	1FM
65536M AC 1	NHELI 2006-HE2 A3 SEQ FLT 03/25/2036	..	06/25/2018.	MBS Paydown		264,084	264,084	208,249	252,454		5,432		5,432		264,084			0	2,194	03/25/2036.	1FM
65539C AK 2	NMRR 2011-4RA 1A10 MEZ FLT 12/26/36RE	..	06/26/2018.	Pass-Through Loss			(8,178)						0		(4,310)		4,310	4,310		12/26/2036.	1FM
667294 AW 2	NORTHWEST AIRLINE 7.041 04/01/22	..	04/01/2018.	Sinking Fund Redemption		294,264	294,264	302,092	297,888		(243)		(243)		294,264			0	10,360	04/01/2022.	2FE
667294 BE 1	NORTHWEST AIRLINE 7.027 11/01/19	..	05/01/2018.	Sinking Fund Redemption		177,194	177,194	177,194	177,197		(1)		(1)		177,194			0	6,226	11/01/2019.	1FE
66859N AH 5	WOODS 2014-11A B2R CLO MEZ 3.6898 04/25	..	04/15/2018.	MBS Paydown		6,000,000	6,000,000	6,000,000	5,999,995		5		5		6,000,000			0	110,694	04/15/2025.	1FE
66859Q AF 2	WOODS 2014-12A BR CLO MEZ FLT 09/15/2025	..	06/15/2018.	MBS Paydown		4,900,000	4,900,000	4,900,000	4,900,001		(1)		(1)		4,900,000			0	88,175	09/15/2025.	1FE
670444 ZZ 4	NUSPIRE LLC L+6.50 11/08/2022 MD	..	06/19/2018.	Paydown		4,987,500	4,987,500	4,987,500	4,983,830		3,670		3,670		4,987,500			0	240,578	11/08/2022.	2FE
67059T AA 3	NUSTAR LOGISTICS 7.65 04/15/18	..	04/15/2018.	Maturity		5,000,000	5,000,000	4,990,100	4,999,606		394		394		5,000,000			0	216,250	04/15/2018.	3FE
67077M AB 4	NUTRIEN LTD 4.875 03/30/2020	..	04/10/2018.	Consent Fee		7,000							0		7,000			0		03/30/2020.	2FE
67077M AD 0	NUTRIEN LTD 3.00 04/01/2025	..	04/10/2018.	Consent Fee		6,000							0		6,000			0		04/01/2025.	2FE
67077M AE 8	NUTRIEN LTD 4.00 12/15/2026	..	04/10/2018.	Consent Fee		5,000							0		5,000			0		12/15/2026.	2FE
67077M AL 2	NUTRIEN LTD 3.375 03/15/2025	..	04/10/2018.	Consent Fee		4,000							0		4,000			0		03/15/2025.	2FE
67087T DE 8	OAK 2002-A A3 ABS SEQ 6.03 05/15/24	..	06/15/2018.	MBS Paydown		29,821	29,821	29,818	10,643		5,641		5,641		29,821			0	730	05/15/2024.	1AM
67091C AS 1	NXTC 2014-1A B1R CLO MEZ FLT 04/23/2026	..	04/23/2018.	MBS Paydown		8,000,000	8,000,000	8,000,000	7,998,778		1,222		1,222		8,000,000			0	139,589	04/23/2026.	1FE
67108L AQ 6	OZLM 2014-6A A2BR CLO MEZ 3.61 04/17/26	..	04/17/2018.	MBS Paydown		9,000,000	9,000,000	9,000,000	9,000,000				0		9,000,000			0	162,450	04/17/2026.	1FE
674135 EM 6	OAK 1999-A M2 MEZ V/R 04/15/2029	..	06/15/2018.	Pass-Through Loss			14,310	12,934					0		1,030		(1,030)	(1,030)		04/15/2029.	6FE
67551Y AA 5	OCH-ZIFF FINANCE 4.50 11/20/2019	..	05/05/2018.	Make Whole Call		15,353,670	15,000,000	14,912,550	14,964,659		6,021		6,021		14,970,679		29,321	29,321	663,045	11/20/2019.	3FE
67590J AS 2	OCT18 2013-1A A2BR CLO MEZ 3.45 12/16/24	..	04/19/2018.	Distribution		18,000,000	18,000,000	18,000,000	17,999,906		8		8		17,999,914		86	86	259,718	12/16/2024.	1Z
67590Y AE 0	OCT26 2016-1A B2 CLO MEZ 3.88 04/15/2027	..	06/13/2018.	Distribution		7,500,000	7,500,000	7,500,000	7,500,000				0		7,500,000			0	192,383	04/15/2027.	1FE
677071 AA 0	OHANA MILITARY 5.471 10/01/21	..	04/01/2018.	Sinking Fund Redemption		285,000	285,000	283,589	288,474		162		162		285,000			0	7,796	10/01/2021.	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
677071 AF 9	OHANA MILITARY 5.675 10/01/2026		04/01/2018.	Sinking Fund Redemption		89,529	89,529	90,609	90,133		(28)		(28)		89,529			0	2,540	10/01/2026.	1FE
677071 AM 4	OHANA MILITARY 5.462 10/01/2026		04/01/2018.	Sinking Fund Redemption		60,577	60,577	62,359	61,655		(51)		(51)		60,577			0	1,654	10/01/2026.	1FE
68268E AA 1	OMFIT 2015-1A A ABS SEQ SNR 3.19 03/26		06/18/2018.	MBS Paydown		967,146	967,146	966,838	967,093		36		36		967,146			0	12,877	03/18/2026.	1FE
68268F AA 8	OMFIT 2016-2A A ABS SSNR 4.10 03/20/2028		06/18/2018.	MBS Paydown		5,979,703	5,979,703	5,978,680	5,979,321		295		295		5,979,703			0	102,059	03/20/2028.	1FE
68383N BN 2	OPMAC 2005-3 A2 SEQ SSUP FLT 07/25/2035		06/25/2018.	MBS Paydown		124,300	124,300	95,556	110,438		7,613		7,613		124,300			0	1,182	07/25/2035.	1FM
68389F JW 5	OOMLT 2005-5 A3 SEQ FLT 12/25/2035		06/25/2018.	MBS Paydown		153,165	153,165	132,105	153,165				0		153,165			0	1,171	12/25/2035.	1FM
68403B AB 1	OOMLT 2007-FXD2 2A1 SEQ SSNR 5.9 03/2037		06/25/2018.	MBS Paydown		28,602	28,602	28,656	28,602				0		28,602			0	409	03/25/2037.	1FM
68504R AA 6	ONGLT 2014-AA A ABS SNR 2.29 07/09/2029		06/09/2018.	MBS Paydown		132,685	132,685	132,662	132,668		5		5		132,685			0	1,281	07/09/2029.	1FE
693456 AA 3	PMTLT 2013-J1 A1 SEQ SNR 3.5 09/25/2043		06/25/2018.	MBS Paydown		366,327	366,327	356,940	356,828		(1,287)		(1,287)		366,327			0	5,214	09/25/2043.	1FM
698455 AB 8	PANHANDLE EASTERN 7.00 06/15/2018		06/15/2018.	Maturity		8,000,000	8,000,000	8,180,724	8,015,853		(15,853)		(15,853)		8,000,000			0	280,000	06/15/2018.	2FE
70325E AC 4	PATHWAY PARTNERS TL L+425 10/10/2024 AR		06/29/2018.	Paydown		4,559	4,559	4,527	3,232		40		40		4,559			0	113	10/10/2024.	3FE
70325E AF 7	PATHWAY PARTNERS DD L+425 10/10/2024 AR		05/25/2018.	Distribution		512,340	512,391	512,391	54,468		123		123		512,340		(0)	(0)	5,161	10/10/2024.	3FE
70325E AF 7	PATHWAY PARTNERS DD L+425 10/10/2024 AR		06/29/2018.	Paydown		68	68	68					0		68			0	0	10/10/2024.	3FE
70337U 10 0	PATRONS' IV 5.775 12/23/2063		06/23/2011.	Sinking Fund Redemption				126,741					0					0		12/23/2063.	3FE
70338A 10 3	PATRONS' 03-IIIA 5.646 11/17/2018		05/17/2018.	Sinking Fund Redemption		306,532	306,532	306,532	306,532				0		306,532			0	7,211	11/17/2018.	1FE
70338C 10 9	PATRONS' 04-IA 6.673 11/4/2019		05/04/2018.	Sinking Fund Redemption		138,889	138,889	138,889	138,889				0		138,889			0	3,862	11/04/2019.	2FE
70437Y AF 8	PAYLESS INC A1-EXIT L+800 02/10/2022		04/30/2018.	Paydown		2,148	2,148	2,148	2,147		1		1		2,148			0	70	02/10/2022.	5FE
70437Y AG 6	PAYLESS INC A2-EXIT L+900 08/10/2022		04/30/2018.	Paydown		5,362	5,362	5,362	5,362		0		0		5,362			0	193	08/10/2022.	5FE
704888 ZZ 2	PDI HOLDINGS TL L+475 08/25/2023 AR		03/31/2018.	Paydown		7,644	7,644	7,509	7,513		2		2		7,644			0	121	08/25/2023.	3FE
704888 ZZ 2	PDI HOLDINGS TL L+475 08/25/2023 AR		04/11/2018.	Private Placement		3,042,266	3,042,266	2,988,756	2,990,073		2,630		2,630		2,992,574		49,693	49,693	72,726	08/25/2023.	3FE
704899 ZZ 9	PDI HOLDINGS DDTL L+475 08/25/2023 AR		03/31/2018.	Paydown		1,731	1,731	1,722	944		11		11		1,731			0	16	08/25/2023.	3FE
704899 ZZ 9	PDI HOLDINGS DDTL L+475 08/25/2023 AR		04/11/2018.	Private Placement		688,984	688,984	685,539	375,829		5,595		5,595		686,855		2,129	2,129	15,970	08/25/2023.	3FE
704900 ZZ 5	PDI HOLDINGS TL L+475 08/25/2023 AR		06/29/2018.	Paydown		10,543	10,543	10,511			32		32		10,543			0	109	08/25/2023.	3FE
704955 ZZ 9	PDI HOLDINGS DDTL L+475 08/25/2023 AR		06/29/2018.	Paydown		1,165	1,165	1,156			9		9		1,165			0	0	08/25/2023.	3FE
708062 ZZ 0	PENNANT PARK SENIOR SECR RL L+225 05/23		06/29/2018.	Paydown		5,523,810	5,523,810	5,485,084			38,725		38,725		5,523,810			0		05/02/2023.	1FE
715335 ZZ 1	PHNTM HOLDINGS L+525 06/18/2020 AR		06/29/2018.	Paydown		2,731	2,731	2,704	2,704		27		27		2,731			0	97	06/18/2020.	3FE
720555 ZZ 7	POLYMER SOLUTIONS GRP L+625 07/31/22 MD		04/03/2018.	Paydown		13,185	13,185	13,185					0		13,185			0	170	07/31/2022.	3FE
73316P JD 3	POPLR 2005-6 A3 SEQ CSTR 1/25/2036		06/25/2018.	MBS Paydown		139,557	139,557	139,557	132,038		5,125		5,125		139,557			0	2,354	01/25/2036.	1FM
73316Q AB 4	POPLR 2006-D A2 SEQ FLT 11/25/2046		06/25/2018.	MBS Paydown		176,042	176,042	165,259	176,042				0		176,042			0	1,402	11/25/2046.	1FM
74040T AC 7	PRETSL 4A CDO MEZ FLT 12/23/2031		06/23/2018.	MBS Paydown		3,642	3,642	3,477	3,475		69		69		3,642			0	75	12/23/2031.	2AM
74040X AB 0	PRETSL 9A A2 CDO SNR FLT 04/03/2033		04/03/2018.	MBS Paydown		7,882,135	7,882,135	7,330,385	7,448,284		455,000		455,000		7,882,135			0	93,650	04/03/2033.	1Z
74040X AF 1	PRETSL 9A A3 CDO SNR FLT 04/03/2033		04/03/2018.	MBS Paydown		8,443,637	8,443,637	7,449,676	7,689,888		790,494		790,494		8,443,637			0	100,321	04/03/2033.	1Z
74040Y AA 0	PRETSL 10A A1 CDO FLT 07/03/2033		04/03/2018.	MBS Paydown		1,445,590	1,445,590	1,381,727	1,399,116		41,422		41,422		1,445,590			0	15,780	07/03/2033.	1FE
74041C AA 7	PRETSL 15A A1 CDO SSNR FLT 09/26/2034		06/26/2018.	MBS Paydown		242,574	242,574	185,657	185,116		31,157		31,157		242,574			0	4,041	09/26/2034.	1FE
74041E AA 3	PRETSL 16A A1 CDO SSNR FLT 03/23/2035		06/23/2018.	MBS Paydown		110,362	110,362	86,335	88,117		(16,174)		(16,174)		110,362			0	1,643	03/23/2035.	1FE
74041N AA 3	PRETSL 12A A1 CDO SEQ SSNR FLT 12/24/33		06/24/2018.	MBS Paydown		2,077,772	2,077,772	1,975,161	540,687		8,359		8,359		2,077,772			0	18,554	12/24/2033.	1FE
74041N AL 9	PRETSL 12A A1W CDO SSNR FLT 12/24/2033		06/24/2018.	MBS Paydown		22,960	22,960	19,189	19,458		2,112		2,112		22,960			0	387	12/24/2033.	1FE
74041W AA 3	PRETSL 11A A1 CDO SSNR FLT 09/24/2033		06/24/2018.	MBS Paydown		15,011,987	15,011,987	13,236,367	13,350,971		1,706,120		1,706,120		15,011,987			0	244,630	09/24/2033.	1FE
74041W AB 1	PRETSL 11A A2 CDO MEZ FLT 09/24/33		06/24/2018.	MBS Paydown		398,168	398,168	340,634	342,299		55,869		55,869		398,168			0	7,629	09/24/2033.	1AM
74041W AC 9	PRETSL 11A B1 CDO MEZ FLT 09/24/2033		06/24/2018.	MBS Paydown		17,448,000	17,448,000	17,448,000					0		17,448,000			0	136,500	09/24/2033.	6FE
74041W AD 7	PRETSL 11A B2 CDO MEZ FLT 09/24/2033		06/24/2018.	MBS Paydown		2,100,000	2,100,000	2,100,000					0		2,100,000			0	16,429	09/24/2033.	6FE

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
74041W AE 5	PRETSL 11A B3 CDO MEZ FLT 09/24/2033	..	06/24/2018.	MBS Paydown		12,735,000	12,735,000	12,735,000					0		12,735,000			0	121,602	09/24/2033.	6FE
74042E AA 2	PRETSL 17 A1 CDO SEQ SSNR FLT 06/23/35	..	06/23/2018.	MBS Paydown		912,880	912,880	734,663	722,849		9,197		9,197		912,880			0	14,510	06/23/2035.	1FE
74042H AA 5	PRETSL 19A A1 CDO SEQ SSNR FLT 12/22/35	..	06/22/2018.	MBS Paydown		230,730	230,730	172,639	174,678		(91,894)		(91,894)		230,730			0	2,576	12/22/2035.	1FE
74042J AA 1	PRETSL 21A A1 CDO SEQ SSNR FLT 03/22/38	..	06/22/2018.	MBS Paydown		2,339,237	2,339,237	1,813,621	1,846,592		23,469		23,469		2,339,237			0	25,911	03/22/2038.	1FE
74042M AA 4	PRETSL 22A A1 CDO SSNR FLT 09/22/2036	..	06/22/2018.	MBS Paydown		302,942	302,942	245,627	247,789		2,805		2,805		302,942			0	3,362	09/22/2036.	1FE
74042T AA 9	PRETSL 27A A1 CDO SSNR FLT 12/22/2037	..	06/22/2018.	MBS Paydown		26,236	26,236	18,365	18,533		(17,359)		(17,359)		26,236			0	286	12/22/2037.	1FE
74042W AA 2	PRETSL 18A A1 CDO SSNR FLT 09/23/2035	..	06/23/2018.	MBS Paydown		38,950	38,950	31,611	28,566		(3,970)		(3,970)		38,950			0	435	09/23/2035.	1FE
74043A AC 5	PRETSL 23A AFP CDO SSNR FLT 12/22/36	..	06/22/2018.	MBS Paydown		39,548	39,548	33,579	33,520		333		333		39,548			0	412	12/22/2036.	1AM
74043C AA 5	PRETSL 24A A1 CDO SSNR FLT 03/22/2037	..	06/22/2018.	MBS Paydown		144,972	144,972	110,738	113,062		(48,502)		(48,502)		144,972			0	1,581	03/22/2037.	1AM
74160M HK 1	PRIME 2005-2 1A2 SEQ 5.00 07/25/20	..	06/25/2018.	MBS Paydown		17,043	17,043	17,160	17,088		3		3		17,043			0	355	07/25/2020.	1FM
745555 ZZ 8	PYRAMID MGMT TL L+675 07/15/2021 AR	..	06/29/2018.	Paydown		3,735	3,735	3,735					0		3,735			0	57	07/15/2021.	2FE
74922M AA 9	RALI 2006-QA6 A1 SEQ SNR FLT 07/36	..	06/25/2018.	MBS Paydown		89,475	89,475	77,307	78,202		(50)		(50)		89,475			0	668	07/25/2036.	1FM
74922M AA 9	RALI 2006-QA6 A1 SEQ SNR FLT 07/36	..	06/25/2018.	Pass-Through Loss			1,306						0					0		07/25/2036.	1FM
74922Q AA 0	RALI 2006-QA8 A1 SEQ SSNR FLT 09/25/2036	..	06/25/2018.	MBS Paydown		36,467	36,467	28,067	31,069		1,701		1,701		36,467			0	294	09/25/2036.	1FM
74922Q AA 0	RALI 2006-QA8 A1 SEQ SSNR FLT 09/25/2036	..	06/25/2018.	Pass-Through Loss			(941)						0					0		09/25/2036.	1FM
749239 AD 1	RAMP 2006-RZ5 A2 SEQ FLT 08/25/2046	..	04/25/2018.	MBS Paydown		82,518	82,518	75,837	81,939		858		858		82,518			0	577	08/25/2046.	1FM
74923G AC 7	RALI 2007-QA1 A3 SEQ SSNR FLT 01/25/2037	..	05/25/2018.	Pass-Through Loss			16,835						0					0		01/25/2037.	1FM
74923G AC 7	RALI 2007-QA1 A3 SEQ SSNR FLT 01/25/2037	..	06/25/2018.	MBS Paydown		187,934	187,934	147,932	150,707		7,402		7,402		187,934			0	1,609	01/25/2037.	1FM
74927B AK 6	RBSSP 2009-8 7A1 SEQ SSNR CSTR 9/26/37	..	06/26/2018.	MBS Paydown		58,247	58,247	62,834	58,778		(849)		(849)		58,247			0	4,505	09/26/2037.	1FM
74927D BY 1	RBSSP 2010-4 11A5 SEQ SSNR 5.50 10/37	..	06/26/2018.	MBS Paydown		520,112	520,112	516,878	517,950		966		966		520,112			0	11,014	10/26/2037.	1FM
74927T AC 5	RBSSP 2010-9 3A2 SEQ SSUP AFC 10/34 RE	..	06/26/2018.	MBS Paydown		600,570	600,570	563,785	559,084		13,817		13,817		600,570			0	12,358	10/26/2034.	1FM
74928D AV 7	RBSSP 2009-1 7A2 Z MEZ CSTR 6/26/2037	..	06/26/2018.	MBS Paydown		298,987	298,987	138,107	141,585				0		298,987			0	3,811	06/26/2037.	1FM
74928F AY 6	RBSSP 2009-3 6A3 Z MEZ CSTR 03/26/2036	..	06/26/2018.	MBS Paydown		309,565	309,565	183,102	99,845				0		309,565			0	7,864	03/26/2036.	1FM
74928F AY 6	RBSSP 2009-3 6A3 Z MEZ CSTR 03/26/2036	..	06/26/2018.	Pass-Through Loss			65,470						0					0		03/26/2036.	1FM
74928R AB 0	RBSSP 2009-10 1A2 RR MEZ CSTR 8/26/35	..	06/26/2018.	MBS Paydown		71,969	71,969	48,579	68,730		(1,252)		(1,252)		71,969			0	1,495	08/26/2035.	1FM
74928R AE 4	RBSSP 2009-10 3A1 RR SEQ SSNR CSTR 12/35	..	06/26/2018.	MBS Paydown		245,729	245,729	216,242	226,366		3,957		3,957		245,729			0	5,329	12/26/2035.	1FM
74928R AF 1	RBSSP 2009-10 3A2 RR MEZ CSTR 12/26/35	..	06/26/2018.	Pass-Through Loss			1,070	184			1		1		96		(96)	(96)		12/26/2035.	1FM
74928U AL 1	RBSSP 2009-12 5A1 RR SEQ SSNR CSTR 08/36	..	06/26/2018.	MBS Paydown		73,576	73,576	71,368	72,394		1,150		1,150		73,576			0	1,153	08/25/2036.	1FM
74928U AM 9	RBSSP 2009-12 5A2 SEQ SSUP CSTR 08/36 RE	..	06/26/2018.	Pass-Through Loss			70,000				(4,759)		(4,759)		(2,609)		2,609	2,609		08/25/2036.	1FM
74928U AW 7	RBSSP 2009-12 8A1 RR SEQ SSNR CSTR 6/36	..	06/26/2018.	MBS Paydown		248,270	248,270	245,179	245,402		3,442		3,442		248,270			0	3,571	06/25/2036.	1FM
74928U AX 5	RBSSP 2009-12 8A2 RR MEZ CSTR 06/25/2036	..	06/26/2018.	MBS Paydown		83,208	83,208	35,339	44,617		36,382		36,382		83,208			0	1,588	06/25/2036.	1FM
74928U AX 5	RBSSP 2009-12 8A2 RR MEZ CSTR 06/25/2036	..	06/26/2018.	Pass-Through Loss			17,773				261		261					0		06/25/2036.	1FM
74928X BB 6	RBSSP 2009-6 3A2 MEZ CSTR 01-36 RE	..	06/26/2018.	MBS Paydown		1,306,776	1,306,776	1,023,557	1,133,434		63,583		63,583		1,306,776			0	20,155	01/26/2036.	1FM
74928X BB 6	RBSSP 2009-6 3A2 MEZ CSTR 01-36 RE	..	06/26/2018.	Pass-Through Loss			104						0					0		01/26/2036.	1FM
74929C AB 2	RBSSP 2010-2 1A2 MEZ FLT 10/26/2035 RE	..	06/25/2018.	MBS Paydown		513,704	513,704	503,718	501,779		2,776		2,776		513,704			0	8,584	10/26/2035.	1FM
74929C AB 2	RBSSP 2010-2 1A2 MEZ FLT 10/26/2035 RE	..	06/25/2018.	Pass-Through Loss			983				0		0					0		10/26/2035.	1FM
74929F BK 4	RBSSP 2010-3 9A2 MEZ SSUP 5.5 02/35 RE	..	06/26/2018.	MBS Paydown		791,790	791,790	655,206	744,796		(24,770)		(24,770)		791,790			0	18,239	02/26/2035.	1FM
74930E BB 4	RBSSP 2010-12 7A2 MEZ SSUP 5.5 12/35 RE	..	06/27/2018.	MBS Paydown		1,105,886	1,105,886	726,708	899,164		27,249		27,249		1,105,886			0	26,126	12/27/2035.	1FM
74930N AQ 2	RBSSP 2011-3 3A7 SUB 9.8224 07/26/37	..	06/26/2018.	MBS Paydown		132,892	132,892	110,732	101,901		(4,394)		(4,394)		132,892			0	3,282	07/26/2037.	1FM
74930N AQ 2	RBSSP 2011-3 3A7 SUB 9.8224 07/26/37	..	06/26/2018.	Pass-Through Loss			19,987						0					0		07/26/2037.	1FM
74930X BB 2	RBSSP 2012-1 4B1 SEQ SSUP CSTR 01/29 RE	..	06/16/2018.	MBS Paydown		370,198	370,198	353,539	364,301		(7,467)		(7,467)		370,198			0	9,396	01/16/2029.	1FM
74931N AA 6	RBSSP 2012-5 1A1 SEQ 6.27 11/26/2036 RE	..	06/26/2018.	MBS Paydown		145,773	145,773	144,862	143,033		2,352		2,352		145,773			0	3,501	11/26/2036.	1FM

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
74931T AG 0	RBSSP 2012-6 4A1 SEQ SSNR FLT 01/36 RE		06/25/2018	MBS Paydown		91,594	91,594	85,411	88,377		237		237		91,594			0	761	01/26/2036	1FM
74932H AC 4	RBSSP 2013-5 2A1 SEQ SSNR FLT 07/2033 RE		06/27/2018	MBS Paydown		48,451	48,451	42,637	46,064		(3,116)		(3,116)		48,451			0	352	07/26/2033	1FM
74951P DQ 8	RESIF 2005-A B3 SEQ FLT 03/10/2037		06/10/2018	MBS Paydown		248,087	248,087	109,975	96,372		(19,190)		(19,190)		248,087			0	2,352	03/10/2037	1FM
749574 AC 3	RFMSI 2006-SA2 2A1SEQ CSTR 08/25/36		06/25/2018	MBS Paydown		38,325	38,325	27,256	19,980		1,861		1,861		38,325			0	727	08/25/2036	1FM
749574 AC 3	RFMSI 2006-SA2 2A1SEQ CSTR 08/25/36		06/25/2018	Pass-Through Loss			15,252						0					0		08/25/2036	1FM
74958T AB 9	RFMSI 2007-SA3 2A1 SEQ SSNR FLT 7/27/37		06/25/2018	MBS Paydown		54,094	54,094	47,593	44,892		622		622		54,094			0	999	07/27/2037	1FM
74958T AB 9	RFMSI 2007-SA3 2A1 SEQ SSNR FLT 7/27/37		06/25/2018	Pass-Through Loss			7,819						0					0		07/27/2037	1FM
74958W AC 0	RFMSI 2007-SA1 2A2 SEQ CSTR 5.6206 02/37		06/25/2018	MBS Paydown		65,490	65,490	36,274	24,266		10,442		10,442		65,490			0	1,074	02/25/2037	1FM
74958W AC 0	RFMSI 2007-SA1 2A2 SEQ CSTR 5.6206 02/37		06/25/2018	Pass-Through Loss			21,876						0					0		02/25/2037	1FM
750222 ZZ 7	REVINT INTERMED DDTL L+450 12/13/2023 AR		06/29/2018	Paydown		1,459	1,459	1,442			17		17		1,459			0	4	12/13/2023	1FE
750555 ZZ 0	REVINT INTERMED TL L+400 12/13/2023 AR		06/29/2018	Paydown		2,161	2,161	2,110			20		20		2,161			0	5	12/13/2023	1FE
75086# AA 3	GSA RAINIER 4.82 6/15/2036		06/15/2018	Paydown		52,899	52,899	52,899	52,899				0		52,899			0	1,063	06/15/2036	1
75114R AD 7	RALI 2006-QA3 A1 SEQ FLT 04/25/36		04/25/2018	Pass-Through Loss			(4,561)						0		(4,278)		4,278	4,278		04/25/2036	1FM
75114R AD 7	RALI 2006-QA3 A1 SEQ FLT 04/25/36		06/25/2018	MBS Paydown		431,405	431,405	370,367	397,832		(5,296)		(5,296)		431,405			0	3,301	04/25/2036	1FM
75115B AC 3	RALI 2006-QA5 2A1 SEQ SSNR FLT 07/25/36		06/25/2018	MBS Paydown		73,763	73,763	63,296	59,597		(4,093)		(4,093)		73,763			0	1,456	07/25/2036	1FM
75115B AC 3	RALI 2006-QA5 2A1 SEQ SSNR FLT 07/25/36		06/25/2018	Pass-Through Loss			1,370						0		(7,105)		7,105	7,105		07/25/2036	1FM
75156V AD 7	RAMP 2006-RS3 A4 SEQ SNR FLT 05/25/2036		05/25/2018	Pass-Through Loss			(16)						0		(13)		13	13		05/25/2036	1FM
75156V AD 7	RAMP 2006-RS3 A4 SEQ SNR FLT 05/25/2036		06/25/2018	MBS Paydown		259,127	259,127	204,706	208,202		9,334		9,334		259,127			0	2,076	05/25/2036	1FM
75406E AD 3	RASC 2006-KS4 A4 SEQ FLT 06/25/36		06/25/2018	MBS Paydown		675,178	675,178	334,207	583,333		56,612		56,612		675,178			0	5,014	06/25/2036	1FM
75574T AA 2	RCMT 2017-FL1 A CLO SSNR FLT 05/25/2034		06/25/2018	MBS Paydown		4,500,429	4,500,429	4,500,429	4,500,275		392		392		4,500,429			0	47,077	05/25/2034	1FE
75902X AA 6	REGDIV 4A A1 CDO SSNR FLT 02/15/2034		05/15/2018	MBS Paydown		152,981	152,981	128,695	130,278		(1,049)		(1,049)		152,981			0	1,668	02/15/2034	1FE
75903A AB 3	REGDIV 2005-1 A1B CDO SSNR 5.251 01/36		04/25/2018	MBS Paydown		1,274,418	1,274,418	1,204,325	1,209,136		65,363		65,363		1,274,418			0	33,460	01/25/2036	1AM
759676 AF 6	RAMC 2006-2 AF3 SEQ STP 8/25/36		06/25/2018	MBS Paydown		1,547	1,547	1,392	1,015		15,131		15,131		1,547			0	44	08/25/2036	4FM
75971F AY 9	RAMC 2007-3W AF6 SEQ STP 9/25/2037		06/25/2018	MBS Paydown		30,279	30,279	21,801	23,290		2,875		2,875		30,279			0	468	09/25/2037	1FM
759950 FX 1	RAMC 2005-4 A3 SEQ STP 2/25/36		06/25/2018	MBS Paydown		408,398	408,398	378,094	398,180		(1,913)		(1,913)		408,398			0	6,826	02/25/2036	1FM
760985 WY 3	RAMP 2003-RS5 AI5 SEQ 4.87 06/25/33		06/25/2018	MBS Paydown		2,247,425	2,247,425	2,246,109	2,241,595		5,901		5,901		2,247,425			0	59,755	06/25/2033	1FM
760985 WZ 0	RAMP 2003-RS5 AI6 NAS 4.02 4/25/33		06/25/2018	MBS Paydown		15,241	15,241	14,682	2,129		13,737		13,737		15,241			0	297	04/25/2033	1FM
760985 WZ 0	RAMP 2003-RS5 AI6 NAS 4.02 4/25/33		06/25/2018	MBS Paydown		15,241	15,241	14,682	2,129		13,737		13,737		15,241			0	297	04/25/2033	1FM
76110H H8 5	RALI 2004-QA6 NB4 SEQ SNR FLT 12/25/2034		06/25/2018	MBS Paydown		15,506	15,506	13,625	13,354		(3,893)		(3,893)		15,506			0	225	12/26/2034	1FM
76110H H8 5	RALI 2004-QA6 NB4 SEQ SNR FLT 12/25/2034		06/25/2018	Pass-Through Loss			700						0					0		12/26/2034	1FM
76110H J6 7	RALI 2004-QS16 1A2 SEQ 5.50 12/15/2034		06/25/2018	MBS Paydown		391,674	391,674	369,153	377,938		(4,074)		(4,074)		391,674			0	8,616	12/25/2034	1FM
76110H T9 0	RALI 2005-QA2 NB2 SEQ CSTR 02/25/2035		06/25/2018	MBS Paydown		112,942	112,942	84,698	81,798		(11,596)		(11,596)		112,942			0	2,114	02/25/2035	1FM
76110H T9 0	RALI 2005-QA2 NB2 SEQ CSTR 02/25/2035		06/25/2018	Pass-Through Loss			1,603	980					0					0		02/25/2035	1FM
76110V HJ 0	RFMS2 2001-HI4 A7 SEQ STP 10/25/26		06/25/2018	MBS Paydown		16,091	16,091	16,174	16,091				0		16,091			0	478	10/25/2026	1FM
76110V RX 8	RFMS2 2005-HS1 AI4 SEQ STP 9/25/35		06/25/2018	MBS Paydown		135,242	135,242	135,195	44,376		10,191		10,191		135,242			0	3,240	09/25/2035	1FM
76110W XS 0	RASC 2004-KS4 AI6 NAS 4.43 05/25/2034		06/25/2018	MBS Paydown		512,224	512,224	439,361	391,172		151,661		151,661		512,224			0	11,251	05/25/2034	1FM
761118 BU 1	RALI 2005-QA8 NB2 SEQ SNR FLT 07/25/2035		06/25/2018	MBS Paydown		121,088	121,088	102,152	100,237		(118)		(118)		121,088			0	2,196	07/25/2035	1FM
761118 BU 1	RALI 2005-QA8 NB2 SEQ SNR FLT 07/25/2035		06/25/2018	Pass-Through Loss			2,536						0					0		07/25/2035	1FM
761118 FL 7	RALI 2005-QA9 CB3 SEQ SNR FLT 08/25/2035		06/25/2018	MBS Paydown		311,207	311,207	299,073	296,161		(103)		(103)		311,207			0	5,484	08/25/2035	1FM
761118 FL 7	RALI 2005-QA9 CB3 SEQ SNR FLT 08/25/2035		06/25/2018	Pass-Through Loss			5,608						0					0		08/25/2035	1FM
761118 FM 5	RALI 2005-QA9 NB4 SEQ SSNR FLT 08/25/35		06/25/2018	MBS Paydown		89,460	89,460	79,094	77,103		(23,860)		(23,860)		89,460			0	1,711	08/25/2035	1FM
761118 FM 5	RALI 2005-QA9 NB4 SEQ SSNR FLT 08/25/35		06/25/2018	Pass-Through Loss			22,490						0					0		08/25/2035	1FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
761118 KH 0	RALI 2005-QS15 2A SEQ 6.0 10/25/35		05/25/2018	MBS Paydown		62,903	62,903	57,802	46,464		(2,834)		(2,834)		62,903			0	1,570	10/25/2035	1FM
761118 KH 0	RALI 2005-QS15 2A SEQ 6.0 10/25/35		06/25/2018	Pass-Through Loss			25,565	20,369			1,426		1,426					0		10/25/2035	1FM
761118 UQ 9	RALI 2006-QS2 1A9 SEQ 5.50 2/25/36		06/25/2018	MBS Paydown		9,806	9,806	9,082	7,010		8		8		9,806			0	233	02/25/2036	1FM
761118 UQ 9	RALI 2006-QS2 1A9 SEQ 5.50 2/25/36		06/25/2018	Pass-Through Loss			2,380	2,204					0					0		02/25/2036	1FM
76111X L7 6	RFMSI 2006-S2 A1 PAC SSNR 5.75 7R-16		06/25/2018	MBS Paydown		6,343	6,343	6,108	5,750		456		456		6,343			0	131	02/25/2036	1FM
76111X L7 6	RFMSI 2006-S2 A1 PAC SSNR 5.75 7R-16		06/25/2018	Pass-Through Loss			843						0					0		02/25/2036	1FM
76111X TE 3	RFMSI 2005-SA1 2A SEQ 2.9425 03/25/2035		06/25/2018	MBS Paydown		59,434	59,434	55,838	55,940		(4,532)		(4,532)		59,434			0	790	03/25/2035	1FM
76111X TF 0	RFMSI 2005-SA1 3A SEQ CSTR 03/25/2035		06/25/2018	MBS Paydown		40,644	40,644	39,797	40,036		(1,395)		(1,395)		40,644			0	602	03/25/2035	1FM
76112B C5 7	RAMP 2005-EFC4 M2 MEZ FLT 09/25/35		06/25/2018	MBS Paydown		620,290	620,290	367,522	606,525		13,100		13,100		620,290			0	5,592	09/25/2035	1FM
76112B NM 8	GMACM 2005-AA1 1A1 PT SNR FLT 05/18/2035		06/18/2018	MBS Paydown		726,264	726,264	671,428	661,485		378		378		726,264			0	13,207	05/18/2035	1FM
76112B NM 8	GMACM 2005-AA1 1A1 PT SNR FLT 05/18/2035		06/18/2018	Pass-Through Loss			(26,548)						0		(31,512)		31,512	31,512		05/18/2035	1FM
76126C DE 9	CBBC-CCE 98-1 7.00 5/15/2018		05/15/2018	Distribution		396,226	396,226	403,392	396,226				0		396,226			0	13,125	05/15/2018	1
77356P AA 0	RCTF 2004-1A A1 ABS 5.22 05/17/2021		05/15/2018	MBS Paydown		124,736	124,736	124,590	124,723		4		4		124,736			0	3,195	05/17/2021	1FE
78249L AB 6	RUSSELL INVEST TL B 1L L+325 06/01/2023		06/11/2018	BARCLAYS CAPITAL		1,750,000	1,750,000	1,733,375					0		1,733,375		16,625	16,625		04/14/2023	3FE
78249L AB 6	RUSSELL INVEST TL B 1L L+325 06/01/2023		06/12/2018	Consent Fee		24,563							0		24,563			0		04/14/2023	3FE
78249L AB 6	RUSSELL INVEST TL B 1L L+325 06/01/2023		06/29/2018	Paydown		12,500	12,500	11,750	12,096		466		466		12,500			0	363	04/14/2023	3FE
78386N BC 2	SACO 1999-03 BA 1B1 SUB CSTR 4/25/39		06/25/2018	MBS Paydown		23,905	23,905	23,273	23,606		(440)		(440)		23,905			0	700	04/25/2039	2FM
784012 AA 4	SCFET 2017-2A A ABS SNR 3.41 12/20/2023		06/20/2018	MBS Paydown		1,212,693	1,212,693	1,212,504	1,212,506		160		160		1,212,693			0	19,765	12/20/2023	1FE
78410T AA 4	SCFET 2017-1A A ABS SSNR 3.77 01/20/2023		06/20/2018	MBS Paydown		405,275	405,275	405,189	405,203		18		18		405,275			0	6,320	01/20/2023	1FE
78411E AC 2	SPECIALTYCARE INC TL L+425 09/05/23AR		04/03/2018	Paydown		4,688	4,688	4,571	4,575		113		113		4,688			0	67	09/05/2023	4FE
78443C BN 3	SLMA 2004-B A3 ABS FLT 03/15/2024		06/15/2018	MBS Paydown		1,096,572	1,096,572	871,775	1,022,725		32,391		32,391		1,096,572			0	12,022	03/15/2024	1FE
78445M AB 6	SLMA 2010-A 2A ABS FLT 5/16/44		06/15/2018	MBS Paydown		594,138	594,138	594,138	594,138				0		594,138			0	12,181	05/16/2044	1FE
78446D AB 5	SLMA 2011-A A2 ABS 4.37 4/17/2028		06/15/2018	MBS Paydown		2,215,436	2,215,436	2,274,344	2,215,436				0		2,215,436			0	39,930	04/17/2028	1FE
78446T AB 0	SLMA 2011-C A2A ABS FLT 10/17/2044		06/15/2018	MBS Paydown		1,628,725	1,628,725	1,628,725	1,628,725				0		1,628,725			0	33,474	10/17/2044	1FE
78446V AB 5	SLMA 2012-A A2 ABS 3.83 01/17/2045		06/15/2018	MBS Paydown		590,174	590,174	590,165	590,174				0		590,174			0	9,400	01/17/2045	1FE
78447B AB 8	SLMA 2012-C A2 ABS 3.31 10/15/2046		06/15/2018	MBS Paydown		1,804,116	1,804,116	1,803,885	1,811,473		(7,366)		(7,366)		1,804,116			0	24,743	10/15/2046	1FE
78447F AB 9	SLMA 2012-E A2A ABS SSNR 2.09 06/15/2045		06/15/2018	MBS Paydown		603,676	603,676	603,525	603,671		10		10		603,676			0	5,222	06/15/2045	1FE
78447R AB 3	SLMA 2013-A A2A ABS 1.77 05/17/2027		06/15/2018	MBS Paydown		907,197	907,197	906,941	907,179		5		5		907,197			0	6,652	05/17/2027	1FE
78447V AC 2	SLMA 2013-B A2B ABS FLT 05/15/2030		06/15/2018	MBS Paydown		1,757,814	1,757,814	1,757,814	1,757,814				0		1,757,814			0	20,278	06/17/2030	1FE
78448Q AB 4	SMB 2015-B A2A ABS SNR 2.98 07/15/2027		06/15/2018	MBS Paydown		311,905	311,905	310,468	311,080		826		826		311,905			0	3,833	07/15/2027	1FE
78471D AA 5	SCLP 2016-1A A ABS SSNR 3.26 08/25/2025		06/25/2018	MBS Paydown		865,487	865,487	865,393	865,414		29		29		865,487			0	11,784	08/25/2025	1FE
78471F AA 0	SCLP 2016-3 A ABS SSNR 3.05 12/26/25		06/25/2018	MBS Paydown		499,736	499,736	499,726	499,732		2		2		499,736			0	6,336	12/26/2025	1FE
78473T AJ 9	STARM 2007-2 4A1 SEQ SSNR FLT 04/25/37		06/25/2018	MBS Paydown		163,351	163,351	146,020	132,945		5,458		5,458		163,351			0	2,627	04/25/2037	1FM
78473T AJ 9	STARM 2007-2 4A1 SEQ SSNR FLT 04/25/37		06/25/2018	Pass-Through Loss			(4,202)						0		(4,006)		4,006	4,006		04/25/2037	1FM
80281L AA 3	SANTANDER UK GRP 4.75 09/15/2025	C	06/05/2018	NATWEST		8,351,845	8,500,000	8,476,540	8,480,990		896		896		8,481,885		(130,040)	(130,040)	293,840	09/15/2025	2FE
80306A AA 8	SAPA 2018-1A A ABS SSNR 4.25 03/15/2040		06/15/2018	MBS Paydown		135,417	135,417	135,353			2		2		135,417			0	847	03/15/2040	1FE
805564 KR 1	SAST 2002-1 AF6 NAS 6.303 10/25/2030		06/25/2018	MBS Paydown		3,024	3,024	3,032	2,965		22		22		3,024			0	75	10/25/2030	1FM
81375F CM 3	SASI 1993-7 TA6 6.25 12/25/2023		06/25/2018	MBS Paydown		57	57	58	57		0		0		57			0	1	12/25/2023	1FM
81378E AA 1	SABR 2007-BR4 A2A SEQ FLT 05/25/2037		06/25/2018	MBS Paydown		254,209	254,209	111,292	70,870		10,387		10,387		254,209			0	1,893	05/25/2037	1FM
81745A AB 3	SEMT 2013-5 A2 SEQ CSTR 05/25/2043		06/25/2018	MBS Paydown		608,320	608,320	575,908	578,933		9,208		9,208		608,320			0	7,308	05/25/2043	1FM
81745C AA 1	SEMT 2013-7 A1 SEQ SNR CSTR 06/25/2043		06/25/2018	MBS Paydown		244,097	244,097	219,957	221,463		1,322		1,322		244,097			0	2,394	06/25/2043	1FM
81745J AA 6	SEMT 2013-11 A1 SEQ SNR 3.50 09/25/2043		06/25/2018	MBS Paydown		130,200	130,200	128,451	128,599		1,029		1,029		130,200			0	1,974	09/25/2043	1FM

Statement as of June 30, 2018 of the **GREAT AMERICAN LIFE INSURANCE COMPANY**

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
81745M AA 9	SEMT 2013-2 A SEQ SNR CSTR 02/25/2043		06/25/2018	MBS Paydown		415,164	415,164	371,904	373,723		5,946		5,946		415,164			0	3,404	02/25/2043	1FM
81745R AB 6	SEMT 2013-3 A2 SEQ SNR CSTR 03/25/43		06/25/2018	MBS Paydown		588,755	588,755	544,353	543,499		14,928		14,928		588,755			0	6,273	03/25/2043	1FM
81788Y AA 1	767-3-25285 & 25392 TRUST 5.25 10/05/22		06/05/2018	Paydown		224,927	224,927	224,927	224,927				0		224,927			0	4,923	10/05/2022	2FE
81881U AN 7	SHACK 2013-4A B2R CLO MEZ 3.476 01/13/25		04/13/2018	MBS Paydown		8,500,000	8,500,000	8,500,000	8,500,000		(0)		(0)		8,500,000			0	147,730	01/13/2025	1FE
81881V AU 9	SHACK 2014-5A B2R3 CLO MEZ 3.50 05/07/26		05/07/2018	MBS Paydown		5,500,000	5,500,000	5,500,000	5,499,998		2		2		5,500,000			0	96,250	05/07/2026	1FE
82321U AA 1	SHNTN 2015-1A A ABS SNR 4.75 10/15/2042		06/15/2018	MBS Paydown		192,151	192,151	190,307	190,647		2		2		192,151			0	3,986	10/15/2042	1FE
824999 ZZ 2	WAS NOTE 1.52 12/08/2018		05/15/2018	Distribution		56,460	56,460	56,460	56,460				0		56,460			0	461	12/08/2018	2Z
825333 ZZ 3	SUNK ROCK A-1 L+475 10/31/2023 AR		06/29/2018	Paydown		3,398	3,398	3,330	3,331		67		67		3,398			0	108	10/31/2023	3FE
825555 ZZ 1	SIGMA ELECTRIC A-2 L+475 10/31/2023 AR		06/29/2018	Paydown		5,977	5,977	5,857	5,858		119		119		5,977			0	190	10/31/2023	3FE
82817* AA 9	SILVER SPRINGS CTL III-A1 3.81 1/5/2029		06/05/2018	Paydown		98,730	98,730	98,730	98,730				0		98,730			0	1,568	01/05/2029	1
82817@ AA 7	SILVER SPRINGS CTL IV-A1 3.89 1/5/2029		06/05/2018	Paydown		26,726	26,726	26,726	26,726				0		26,726			0	433	01/05/2029	1
83149U AB 7	SLMA 2011-B A2 ABS 3.74 02/15/2029		06/15/2018	MBS Paydown		470,256	470,256	470,063	471,312		4		4		470,256			0	7,313	02/15/2029	1FE
83367T BJ 7	SOCIETE GENERALE 4.25 04/14/2025	C	06/04/2018	DEUTSCHE BANK		4,826,550	5,000,000	4,921,950	4,939,873		3,042		3,042		4,942,915		(116,365)	(116,365)	136,944	04/14/2025	2FE
83367T BR 9	SOCIETE GENERALE 4.75 11/24/2025	C	06/04/2018	BANC OF AMERICA SECURITIES		4,954,400	5,000,000	4,981,100	4,984,368		709		709		4,985,077		(30,677)	(30,677)	120,333	11/24/2025	2FE
83368J KF 6	SOCIETE GENERALE 4.25 08/19/2026	C	06/04/2018	CS FIRST BOSTON		9,586,800	10,000,000	9,632,600			1,524		1,524		9,634,124		(47,324)	(47,324)	126,319	08/19/2026	2FE
83402Q AA 0	SCLP 2016-2A A ABS SSNR 3.09 10/27/2025		06/25/2018	MBS Paydown		1,062,172	1,062,172	1,062,006	1,062,059		56		56		1,062,172			0	13,594	10/27/2025	1FE
83404J AA 4	SCLP 2017-3 A ABS SSNR 2.77 05/25/2026		06/25/2018	MBS Paydown		443,642	443,642	443,642	443,642		(0)		(0)		443,642			0	5,145	05/25/2026	1FE
83405A AA 2	SCLP 2017-1 A ABS SSNR 3.28 01/26/2026		06/25/2018	MBS Paydown		1,012,432	1,012,432	1,012,346	1,012,361		30		30		1,012,432			0	13,793	01/26/2026	1FE
83405L AA 8	SCLP 2017-5 A1 ABS SSNR 2.14 09/25/2026		06/25/2018	MBS Paydown		2,802,127	2,802,127	2,802,008	2,802,019		76		76		2,802,127			0	24,415	09/25/2026	1FE
83405Q AA 7	SCLP 2017-6 A1 ABS SSNR 2.2 11/25/2026		06/25/2018	MBS Paydown		3,206,844	3,206,844	3,205,610	3,205,727		608		608		3,206,844			0	27,388	11/25/2026	1FE
83405R AA 5	SCLP 2018-1 A1 ABS SSNR 2.55 02/25/2027		06/25/2018	MBS Paydown		2,025,614	2,025,614	2,025,482			55		55		2,025,614			0	16,126	02/25/2027	1FE
83417E AA 0	SOCTY 2014-1 A ABS 4.59 04/20/2044		06/20/2018	MBS Paydown		24,641	24,641	24,639	24,638		0		0		24,641			0	477	04/20/2044	2AM
83608H AY 0	SNDPT 2013-2A C2R CLO MEZ 3.93 07/15/25		04/15/2018	MBS Paydown		3,500,000	3,500,000	3,500,000	3,498,260		1,740		1,740		3,500,000			0	68,775	07/15/2025	1FE
83609W AE 0	SNDPT 2015-3A A2 CLO SEQ SSNR 3.35 01/28		06/19/2018	Distribution		14,000,000	14,000,000	14,000,000	14,000,159		(20)		(20)		14,000,139		(139)	(139)	311,364	01/20/2028	1FE
83611M HM 3	SVHE 2005-B M2 MEZ STP 5/25/2035		06/25/2018	MBS Paydown		140,155	140,155	76,560	37,308		53,972		53,972		140,155			0	3,621	05/25/2035	1FM
84546S AP 8	SOUTHWESTERN ENERGY TL L+250 12/14/2020		04/26/2018	Paydown		7,000,000	7,000,000	6,973,750			26,250		26,250		7,000,000			0	14,464	12/14/2020	3FE
84858D AA 6	SPIRIT AIR 2015-1 A 4.10 10/01/2029		04/01/2018	Sinking Fund Redemption		164,610	164,610	164,610	164,620		(0)		(0)		164,610			0	3,374	04/01/2028	1FE
84861C AA 3	SPMF 2014-4A A1 ABS SNR 3.5014 01/20/45		04/20/2018	MBS Paydown		5,389	5,389	5,379	5,379				0		5,389			0	63	01/20/2045	1FE
84861C AB 1	SPMF 2014-4A A2 ABS SNR 4.6291 01/20/45		06/20/2018	MBS Paydown		73,636	73,636	73,457	73,459		3		3		73,636			0	1,417	01/20/2045	1FE
84861C AC 9	SPMF 2017-1A A ABS SSNR 4.36 12/01/2047		06/20/2018	MBS Paydown		16,243	16,243	16,326			(60)		(60)		16,243			0	187	12/20/2047	1FE
85022W AA 2	SCFT 2016-AA A ABS SSNR 3.05 04/25/2029		06/25/2018	MBS Paydown		1,872,996	1,872,996	1,883,531	1,879,830		(3,405)		(3,405)		1,872,996			0	23,542	04/25/2029	1FE
85172L AA 4	SLFT 2015-AA A ABS SEQ SNR 3.16 11/15/24		06/15/2018	MBS Paydown		2,611,603	2,611,603	2,605,362	2,609,865		1,151		1,151		2,611,603			0	33,724	11/15/2024	1FE
85208H AA 1	SPRTE 2017-1 A ABS SSNR 4.25 12/15/2037		06/15/2018	MBS Paydown		161,711	161,711	161,105	161,114		70		70		161,711			0	3,066	12/15/2037	1FE
85208N AA 8	SPRINT SPECTRUM A-1 3.36 09/20/2021		06/20/2018	Sinking Fund Redemption		312,500	312,500	312,495	312,495		1		1		312,500			0	5,250	09/20/2021	2FE
85235* AA 6	ST LOUIS CNTY CTL 3.79 12/15/2036		06/15/2018	Paydown		141,981	141,981	141,981	141,981				0		141,981			0	2,243	12/15/2036	1
855541 AC 2	STARM 2007-S1 3A1 SEQ CSTR 01/25/2037		06/25/2018	MBS Paydown		370,518	370,518	345,067	340,374		11,390		11,390		370,518			0	6,345	01/25/2037	1FM
855541 AC 2	STARM 2007-S1 3A1 SEQ CSTR 01/25/2037		06/25/2018	Pass-Through Loss			51,078	21,458					0		21,480		(21,480)	(21,480)		01/25/2037	1FM
86212V AA 2	STR 2016-1A A1 ABS SNR 3.96 10/20/2046		06/20/2018	MBS Paydown		48,188	48,188	48,162	48,165		1		1		48,188			0	795	10/20/2046	1FE
86213B AA 5	STR 2014-1A A1 ABS 4.21 04/20/2044		06/20/2018	MBS Paydown		4,375	4,375	4,375	4,375		0		0		4,375			0	77	04/20/2044	1FE
86213C AA 3	STR 2015-1A A1 ABS SNR 3.75 04/20/2045		06/20/2018	MBS Paydown		10,375	10,375	10,389	10,384		(1)		(1)		10,375			0	162	04/20/2045	1FE
86213C AB 1	STR 2015-1A A2 ABS SNR 4.17 04/20/2045		06/20/2018	MBS Paydown		26,250	26,250	26,119	26,145		5		5		26,250			0	456	04/20/2045	1FE
863222 ZZ 1	STRIPES 2013 1 LIBOR + 350 4/5/2023		06/20/2018	Partial Call		415,223	415,223	418,552	415,217		6		6		415,223			0	9,067	04/05/2023	2FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
863572 LV 3	SASC 1996-4 A SEQ CSTR 09/25/2031	..	06/25/2018.	MBS Paydown		10,004	10,004	9,379	9,483		389		389		10,004			0	351	09/25/2031.	1FM
863576 EQ 3	SASC 2006-OW1 A4 SEQ FLT 12/25/2035	..	06/25/2018.	MBS Paydown		221,779	221,779	147,232	198,714		709		709		221,779			0	2,056	12/25/2035.	1FM
863579 C3 0	SARM 2005-21 6A3 SEQ SSNR FLT 11/25/2035	..	06/25/2018.	MBS Paydown		377,574	377,574	331,492	325,792		16,329		16,329		377,574			0	4,927	11/25/2035.	1FM
863579 C3 0	SARM 2005-21 6A3 SEQ SSNR FLT 11/25/2035	..	06/25/2018.	Pass-Through Loss			402	31					0		(15)		15	15		11/25/2035.	1FM
863579 J9 0	SARM 2005-22 1A4 SEQ SSNR FLT 12/25/2035	..	06/25/2018.	MBS Paydown		113,952	113,952	104,031	107,275		(3,277)		(3,277)		113,952			0	1,607	12/25/2035.	2FM
863579 J9 0	SARM 2005-22 1A4 SEQ SSNR FLT 12/25/2035	..	06/25/2018.	Pass-Through Loss			14,784						0		(1,959)		1,959	1,959		12/25/2035.	2FM
863579 RP 5	SARM 2005-11 1A1 SEQ SSNR FLT 05/25/2035	..	06/25/2018.	MBS Paydown		40,235	40,235	35,306	35,117		(5,635)		(5,635)		40,235			0	554	05/25/2035.	1FM
863579 SU 3	SARM 2005-12 3A1 SEQ SSNR CSTR 06/25/35	..	06/25/2018.	MBS Paydown		69,781	69,781	53,597	53,945		(18,636)		(18,636)		69,781			0	1,124	06/25/2035.	1FM
863579 UL 0	SARM 2005-15 1A1 SEQ SSNR CSTR 07/25/35	..	06/25/2018.	MBS Paydown		51,955	51,955	39,644	36,651		1,730		1,730		51,955			0	869	07/25/2035.	1FM
863579 UL 0	SARM 2005-15 1A1 SEQ SSNR CSTR 07/25/35	..	06/25/2018.	Pass-Through Loss			184						0		(1)		1	1		07/25/2035.	1FM
863579 UU 0	SARM 2005-15 4A1 PT SSNR FLT 07/25/2035	..	06/25/2018.	MBS Paydown		173,783	173,783	153,043	147,755		1,140		1,140		173,783			0	2,603	07/25/2035.	1FM
863579 UU 0	SARM 2005-15 4A1 PT SSNR FLT 07/25/2035	..	06/25/2018.	Pass-Through Loss			(4,894)						0		(5,678)		5,678	5,678		07/25/2035.	1FM
863579 VH 8	SARM 2005-17 1A1 SEQ SSNR FLT 08/25/2035	..	06/25/2018.	MBS Paydown		121,519	121,519	114,802	116,408		2,436		2,436		121,519			0	2,239	08/25/2035.	1FM
863579 VH 8	SARM 2005-17 1A1 SEQ SSNR FLT 08/25/2035	..	06/25/2018.	Pass-Through Loss			(30)						0		(27)		27	27		08/25/2035.	1FM
863579 VW 5	SARM 2005-17 5A2 SEQ SSNR CSTR 08/35	..	06/25/2018.	MBS Paydown		22,766	22,766	15,912	14,629		(17,803)		(17,803)		22,766			0	189	08/25/2035.	1FM
863579 VW 5	SARM 2005-17 5A2 SEQ SSNR CSTR 08/35	..	06/25/2018.	Pass-Through Loss			268	187					0					0		08/25/2035.	1FM
863579 XR 4	SARM 2005-18 8A1 SEQ SSNR CSTR 09/25/35	..	06/25/2018.	MBS Paydown		684,796	684,796	618,675	618,164		9,059		9,059		684,796			0	9,136	09/25/2035.	1FM
863579 ZL 5	SARM 2005-20 3A3 SEQ SNR FLT 10/25/2035	..	05/25/2018.	Pass-Through Loss			5,525						0					0		10/25/2035.	1FM
863579 ZL 5	SARM 2005-20 3A3 SEQ SNR FLT 10/25/2035	..	06/25/2018.	MBS Paydown		22,700	22,700	19,559	19,300		(22,156)		(22,156)		22,700			0	343	10/25/2035.	1FM
86358E A8 9	SAIL 2006-1 A3 SEQ FLT 01/25/2036	..	04/25/2018.	MBS Paydown		45,195	45,195	34,207	44,137		1,717		1,717		45,195			0	296	01/25/2036.	1FM
86358R DX 2	SASC 2001-SB1 A5 SEQ 3.375 8/25/31	..	04/25/2018.	MBS Paydown		20,266	20,266	18,165	19,156		(2,232)		(2,232)		20,266			0	228	08/25/2031.	1FM
86358R XY 8	SASC 2002-AL1 A2 SEQ 3.45 02/25/32	..	06/25/2018.	MBS Paydown		248,051	248,051	195,377	210,317		17,856		17,856		248,051			0	3,452	02/25/2032.	2AM
86358R XZ 5	SASC 2002-AL1 A3 SEQ 3.45 2/25/32	..	06/25/2018.	MBS Paydown		190,983	190,983	172,413	174,066		6,471		6,471		190,983			0	2,718	02/25/2032.	4AM
86358R YB 7	SASC 2002-AL1 APO PO 02/25/2032	..	05/25/2018.	Pass-Through Loss			633	446					0					0		02/25/2032.	1AM
86358R YB 7	SASC 2002-AL1 APO PO 02/25/2032	..	06/25/2018.	MBS Paydown		34,463	34,463	24,320	28,741		515		515		34,463			0		02/25/2032.	1AM
86359A ME 0	SASC 2003-AL1 A SEQ 3.3565 4/25/31	..	06/25/2018.	MBS Paydown		61,020	61,020	53,210	54,718		3,230		3,230		61,020			0	858	04/25/2031.	1AM
86359A MG 5	SASC 2003-AL1 APO 4/25/31	..	06/25/2018.	MBS Paydown		15,353	15,353	10,814	13,066		73		73		15,353			0		04/25/2031.	1AM
86359A WR 0	SASC 2003-AL2 A SEQ 3.3565 1/25/2031	..	06/25/2018.	MBS Paydown		456,326	456,326	396,019	416,631		5,310		5,310		456,326			0	6,240	01/25/2031.	1AM
86359A WT 6	SASC 2003-AL2 APO 0.00 01/25/2031	..	06/25/2018.	MBS Paydown		58,744	58,744	45,673	50,890		825		825		58,744			0		01/25/2031.	3AM
86359A WT 6	SASC 2003-AL2 APO 0.00 01/25/2031	..	06/25/2018.	Pass-Through Loss			95	74					0					0		01/25/2031.	3AM
86359B 4U 2	SASC 2005-4XS 1A4A SEQ 5.33 03/25/2035	..	06/25/2018.	MBS Paydown		474,115	474,115	443,298	463,039		3,479		3,479		474,115			0	10,716	03/25/2035.	1FM
86359B LE 9	SARM 2004-2 4A1 SEQ CSTR 03/25/34	..	06/25/2018.	MBS Paydown		47,749	47,749	46,018	45,666		505		505		47,749			0	729	03/25/2034.	1FM
86359B YF 2	SARM 2004-10 4A SEQ SNR FLT 08/25/2034	..	06/25/2018.	MBS Paydown		422,252	422,252	423,959	423,865		(292)		(292)		422,252			0	6,284	08/25/2034.	1FM
86359F AB 8	SASC 2006-S2 A2 SEQ 5.50 6/25/36	..	06/25/2018.	MBS Paydown		15,785	15,785	12,273	1,985		2,861		2,861		15,785			0	147	06/25/2036.	1FM
86359L NA 3	SAMI 2005-AR6 2A1 SEQ SSNR FLT 09/25/45	..	06/25/2018.	MBS Paydown		580,854	580,854	408,814	453,549		101,398		101,398		580,854			0	5,620	09/25/2045.	1FM
86359Y AG 6	SASC 2006-BC1 A5 SEQ FLT 03/25/2036	..	06/25/2018.	MBS Paydown		246,021	246,021	174,675	225,563		10,003		10,003		246,021			0	1,918	03/25/2036.	1FM
86360B AG 3	SARM 2006-4 4A1 PT SSNR FLT 05/25/2036	..	05/25/2018.	Pass-Through Loss			116						0					0		05/25/2036.	1FM
86360B AG 3	SARM 2006-4 4A1 PT SSNR FLT 05/25/2036	..	06/25/2018.	MBS Paydown		180,185	180,185	145,039	143,832		2,794		2,794		180,185			0	3,003	05/25/2036.	1FM
86360B AJ 7	SARM 2006-4 5A1 SEQ SSNR CSTR 05/25/2036	..	06/25/2018.	MBS Paydown		83,493	83,493	69,948	65,863		2,769		2,769		83,493			0	1,162	05/25/2036.	1FM
86360B AJ 7	SARM 2006-4 5A1 SEQ SSNR CSTR 05/25/2036	..	06/25/2018.	Pass-Through Loss			17,859						0		(8)		8	8		05/25/2036.	1FM
863619 AB 8	SASC 2007-OSI A2 SEQ FLT 06/25/2037	..	06/25/2018.	MBS Paydown		349,288	349,288	330,077	349,288				0		349,288			0	1,476	06/25/2037.	1FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
866100 ZZ 6	SUMMIT COMPANIES L+625 09/01/2022 MD		04/02/2018.	Paydown		10,889	10,889	10,889	10,889		0		0		10,889			0	211	09/01/2022.	2FE
866105 ZZ 5	SUMMIT COMPANIES DD L+625 09/01/2022 MD		04/02/2018.	Paydown		1,944	1,944	1,944					0		1,944			0	39	09/01/2022.	2FE
86909# AA 5	SUSQUEHANNA CTL 5.73 12/23/2036		06/23/2018.	Paydown		23,408	23,408	23,408	23,408				0		23,408			0	559	12/23/2036.	1
869507 AA 1	SPSS 2017-1A A ABS SSNR 4.19 01/15/2071		06/15/2018.	MBS Paydown		3,963	3,963	3,961	3,961		(7)		(7)		3,963			0	83	01/15/2071.	1FE
87155M AA 9	SYMP 2007-5A A1 CLO FLT 01/15/2024		04/15/2018.	MBS Paydown		688,284	688,284	673,442	692,983		(2,827)		(2,827)		688,284			0	7,963	01/15/2024.	1FE
87244B AA 6	TGIF 2017-1A A2 ABS SNR 6.202 04/30/2047		04/30/2018.	MBS Paydown		73,750	73,750	73,598	73,610		7		7		73,750			0	2,292	04/30/2047.	2AM
872455 AU 4	TICP 2014-1A A2CR CLO MEZ 3.5398 04/26		04/26/2018.	MBS Paydown		9,000,000	9,000,000	9,000,000	9,000,000		0		0		9,000,000			0	159,291	04/26/2026.	1FE
87247U AU 7	TICP 2014-3A B1R CLO MEZ FLT 01/20/2027		04/20/2018.	MBS Paydown		5,000,000	5,000,000	5,000,000	5,004,692		(4,692)		(4,692)		5,000,000			0	79,558	01/20/2027.	1FE
87247U AW 3	TICP 2014-3A B2R CLO MEZ 3.57 01/20/2027		04/20/2018.	MBS Paydown		12,000,000	12,000,000	12,000,000	11,999,959		41		41		12,000,000			0	214,200	01/20/2027.	1FE
87261N AG 5	TMX FIN/TITLEMAX 8.50 09/15/2018		06/15/2018.	Call		3,000,000	3,000,000	3,000,000	3,000,000				0		3,000,000			0	191,250	09/15/2018.	5FE
87266H AA 6	TFINS 2016-1A A CDO SNR FLT 01/20/2038		04/20/2018.	MBS Paydown		882,443	882,443	791,993	805,785		73,052		73,052		882,443			0	16,941	01/20/2038.	1FE
87342R AA 2	BELL 2016-1A A2I ABS SNR 3.832 05/25/46		05/25/2018.	MBS Paydown		30,000	30,000	30,000	30,000				0		30,000			0	575	05/25/2046.	2AM
87342R AB 0	BELL 2016-1A A2II ABS SNR 4.377 05/25/46		05/25/2018.	MBS Paydown		30,000	30,000	30,000	30,000				0		30,000			0	657	05/25/2046.	2AM
87342R AC 8	BELL 2016-1A A23 ABS SNR 4.97 05/25/2046		05/25/2018.	MBS Paydown		22,000	22,000	21,998	21,999		0		0		22,000			0	547	05/25/2046.	2AM
874074 AA 5	TAL 2017-1A A ABS SNR 4.50 04/21/2042		06/20/2018.	MBS Paydown		207,174	207,174	209,688	209,495		(185)		(185)		207,174			0	3,885	04/20/2042.	1FE
87407P AA 8	TAL 2013-1A A ABS SNR 2.83 02/22/2038		06/20/2018.	MBS Paydown		655,000	655,000	648,824	650,150		698		698		655,000			0	7,683	02/22/2038.	1FE
87407P AE 0	TAL 2013-2A A ABS 3.55 11/20/2038		06/20/2018.	MBS Paydown		430,875	430,875	427,133	427,763		391		391		430,875			0	6,349	11/20/2038.	1FE
87407P AJ 9	TAL 2014-1A A ABS SNR 3.51 02/22/2039		06/20/2018.	MBS Paydown		322,075	322,075	317,293	284,337		483		483		322,075			0	4,543	02/22/2039.	1FE
87407P AP 5	TAL 2014-2A A2 ABS SEQ SNR 3.33 05/20/39		06/20/2018.	MBS Paydown		187,773	187,773	187,025	187,254		89		89		187,773			0	2,743	05/20/2039.	1FE
87407P AR 1	TAL 2014-3A A ABS SNR 3.27 11/21/2039		06/20/2018.	MBS Paydown		150,000	150,000	149,949	149,964		4		4		150,000			0	2,044	11/21/2039.	1FE
875127 AX 0	TAMPA ELECTRIC 6.10 05/15/2018		05/15/2018.	Maturity		3,000,000	3,000,000	3,089,640	3,004,724		(4,724)		(4,724)		3,000,000			0	91,500	05/15/2018.	2FE
87819# AA 2	TD BK MIAMI CTL 3.79 1/15/2038		06/15/2018.	Paydown		30,807	30,807	30,807	30,807				0		30,807			0	487	01/15/2038.	1
881561 LE 2	TMTS 2004-11HE A SEQ FLT 10/25/2035		06/25/2018.	MBS Paydown		17,887	17,887	14,332	15,752		408		408		17,887			0	177	10/25/2035.	1FM
881561 LR 3	TMTS 2004-19HE A1 SEQ FLT 10/25/2034		06/25/2018.	MBS Paydown		17,477	17,477	12,867	14,508		2,401		2,401		17,477			0	218	10/25/2034.	1FM
881561 VY 7	TMTS 2005-12AL AF4 MEZ SEQ 5.385 07/36		05/25/2018.	MBS Paydown		244,813	244,813	236,375	235,676		3,640		3,640		244,813			0	4,965	07/25/2036.	1FM
881561 XJ 8	TMTS 2005-14HE AF2 SEQ STP 8/25/2036		06/25/2018.	MBS Paydown		64,454	64,454	62,520	64,454				0		64,454			0	1,372	08/25/2036.	1FM
88156E AB 2	TMTS 2006-17HE A2B1 SEQ SNR FLT 01/25/38		06/25/2018.	MBS Paydown		439,918	439,918	379,594	393,317		(41,085)		(41,085)		439,918			0	3,560	01/25/2038.	1FM
88156E AB 2	TMTS 2006-17HE A2B1 SEQ SNR FLT 01/25/38		06/25/2018.	Pass-Through Loss			(99)						0					0		01/25/2038.	1FM
88156P AY 7	TMTS 2006-7 2A2 SEQ FLT 08/25/2037		04/25/2018.	MBS Paydown		26,967	26,967	20,765	26,242		1,059		1,059		26,967			0	180	08/25/2037.	1FM
88157V AB 3	TMTS 2007-6ALT A2 SEQ CSTR 08/25/2038		06/25/2018.	MBS Paydown		180,746	180,746	93,988	115,080		57,849		57,849		180,746			0	1,216	08/25/2038.	1FM
88159D AA 3	TES 2017-1A A ABS SSNR 4.33 10/20/2047		04/20/2018.	MBS Paydown		132,130	132,130	132,112	132,111		1		1		132,130			0	2,574	10/20/2047.	1FE
88315F AA 9	TMCL 2017-1A A ABS SNR 3.72 05/20/2042	C	06/20/2018.	MBS Paydown		66,921	66,921	67,193			(20)		(20)		66,921			0	833	05/20/2042.	1FE
885220 DX 8	TMST 2003-4 M1 MEZ FLT 09/25/2043		06/25/2018.	MBS Paydown		73,126	73,126	61,791	62,971		(3,974)		(3,974)		73,126			0	682	09/25/2043.	1FM
885220 GK 3	TMST 2004-4 5A SEQ CSTR 12/25/2044		06/25/2018.	MBS Paydown		117,731	117,731	111,991	105,465		(10,090)		(10,090)		117,731			0	1,293	12/25/2044.	1FM
88522R AB 0	TMST 2006-5 A2 SEQ FLT 10/25/46		06/25/2018.	MBS Paydown		15,620	15,620	10,346	8,299		(637)		(637)		15,620			0	276	10/25/2046.	2FM
88522R AB 0	TMST 2006-5 A2 SEQ FLT 10/25/46		06/25/2018.	Pass-Through Loss			32,340	21,422					0					0		10/25/2046.	2FM
88606W AA 0	TBOLT 2017-A A ABS SSNR 4.212 05/17/2032		06/15/2018.	MBS Paydown		191,964	191,964	191,956	191,957		0		0		191,964			0	3,369	05/17/2032.	1FE
887317 AW 5	TIME WARNER INC 3.60 07/15/25		06/28/2018.	MORGAN STANLEY		4,758,650	5,000,000	4,988,000	4,990,828		537		537		4,991,365		(232,715)	(232,715)	90,000	07/15/2025.	2FE
894126 AB 7	TRAP 2003-4A A1B CDO SEQ SSNR FLT 05/34		05/24/2018.	MBS Paydown		36,278	36,278	29,456	28,788		(8,893)		(8,893)		36,278			0	453	05/24/2034.	1FE
894128 AC 1	TRAP 2003-2A B CDO MEZ FLT 10/05/2033		04/05/2018.	MBS Paydown		6,650,911	6,650,911	6,135,466	6,179,261		471,650		471,650		6,650,911			0	74,501	10/05/2033.	1FE
89412L AA 6	TRPE 2005-1A A11 CDO SSNR FLT 11/10/35		05/10/2018.	MBS Paydown		1,184,232	1,184,232	1,147,040			9,445		9,445		1,184,232			0	8,804	11/10/2035.	1FE
89412W AA 2	TRAP 2004-7A A1 CDO SSNR FLT 01/25/2035		04/25/2018.	MBS Paydown		90,420	90,420	78,567	79,633		(33,965)		(33,965)		90,420			0	897	01/25/2035.	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
89413A AA 9	TRAP 2005-9A A1 CDO SSNR FLT 01/27/2040		04/27/2018	MBS Paydown		15,008	15,008	13,357	13,347		(3,139)		(3,139)		15,008			0	143	01/27/2040	1FE
89413G AA 6	TRAP 2007-12A A1 CDO SSNR FLT 04/06/2042		04/06/2018	MBS Paydown		129,533	129,533	107,674	107,272		10,336		10,336		129,533			0	1,185	04/06/2042	1FE
89655Y AA 4	TRL 2009-1A A ABS 6.657 11/16/2039		06/16/2018	MBS Paydown		98,388	98,388	100,540	99,950		(84)		(84)		98,388			0	2,739	11/16/2039	1FE
89656C AA 1	TRL 2010-1A A ABS 5.194 10/16/2040		06/16/2018	MBS Paydown		93,907	93,907	97,895	96,897		(132)		(132)		93,907			0	2,032	10/16/2040	1FE
89656F AA 4	TRL 2012-1A A1 ABS 2.266 01/15/43		06/15/2018	MBS Paydown		93,743	93,743	90,586	91,230		317		317		93,743			0	890	01/15/2043	1FE
89656F AC 0	TRL 2013-1A A ABS SSNR 3.898 07/15/2043		06/15/2018	MBS Paydown		141,839	141,839	144,250	144,102		(183)		(183)		141,839			0	2,535	07/15/2043	1FE
89679H AA 3	TCF 2017-1A A ABS SNR 3.52 06/20/2042		06/20/2018	MBS Paydown		62,714	62,714	62,657			4		4		62,714			0	920	06/20/2042	1FE
89708B AA 1	TROPC 2006-5A A1L1 CDO SSNR FLT 07/15/36		04/15/2018	MBS Paydown		112,426	112,426	100,115			(41,334)		(41,334)		112,426			0	876	07/15/2036	1AM
898203 AA 2	TFINS 2017-2A A1 CDO SSNR FLT 09/20/2039		06/20/2018	MBS Paydown		875,000	875,000	857,500	857,947		17,053		17,053		875,000			0	19,249	09/20/2039	1FE
898203 AB 0	TFINS 2017-2A A2 CDO SSNR 3.58 09/20/39		06/20/2018	MBS Paydown		400,000	400,000	392,000	392,000		8,000		8,000		400,000			0	9,308	09/20/2039	1FE
898205 AA 7	TFINS 2017-1A A1 CDO SSNR FLT 04/20/2038		04/20/2018	MBS Paydown		26,097	26,097	25,314	25,376		62		62		26,097			0	446	04/20/2038	1FE
898205 AB 5	TFINS 2017-1A A2 CDO SSNR 4.24 04/20/38		04/20/2018	MBS Paydown		36,535	36,535	36,535	36,460		(27)		(27)		36,535			0	774	04/20/2038	1FE
90253@ AA 1	UNDER ARMOUR PORTLAND CTL 4.87 02/15/32		06/15/2018	Paydown		118,902	118,902	120,091	120,020		(40)		(40)		118,902			0	2,414	02/15/2032	2
90261A AB 8	UBS AG STAMFORD 7.625 08/17/2022 (COCO)	C	06/04/2018	CS FIRST BOSTON		5,552,500	5,000,000	5,750,000	5,444,359		(36,894)		(36,894)		5,407,465		145,035	145,035	190,625	08/17/2022	2FE
90272* AA 0	UNITED HEALTH CARE CTL 3.50 5/15/2033		06/15/2018	Paydown		40,675	40,675	40,675	40,675				0		40,675			0	595	05/15/2033	1
902752 AA 2	UIRC-GSA V LLC 2015-A 4.71 12/05/2035		06/05/2018	Sinking Fund Redemption		103,285	103,285	103,285	103,285		(0)		(0)		103,285			0	2,028	12/05/2035	1
902753 AA 0	UIRC-GSA IV LLC 5.00 12/05/2034		06/05/2018	Sinking Fund Redemption		81,691	81,691	81,691	81,691				0		81,691			0	1,703	12/05/2034	1
903329 AA 8	USCAP 1A A1 CDO SSNR FLT 05/01/2034		05/01/2018	MBS Paydown		1,720,291	1,720,291	1,508,242	1,470,845		231,471		231,471		1,720,291			0	18,503	05/01/2034	1FE
90342W AA 5	USCAP 2006-5A A1 CDO SSNR FLT 10/10/2040		04/10/2018	MBS Paydown		18,104	18,104	15,026	15,099		(7,220)		(7,220)		18,104			0	165	10/10/2040	1AM
903436 AA 1	US AIR 2011-1 A 7.125 10/22/23		04/22/2018	Sinking Fund Redemption		68,675	68,675	68,675	68,675				0		68,675			0	2,446	10/22/2023	1FE
90345W AA 2	US AIR 2012-1A 5.9 10/01/24		04/01/2018	Sinking Fund Redemption		177,622	177,622	177,622	177,622				0		177,622			0	5,240	10/01/2024	1FE
90346W AA 1	US AIRWAYS 2013-1A 3.95 11/15/2025		05/15/2018	Sinking Fund Redemption		116,049	116,049	115,759	115,838		14		14		116,049			0	2,292	11/15/2025	1FE
90352W AA 2	STEAM 2018-1 A1 ABS 3.783 04/25/48		06/25/2018	MBS Paydown		165,494	165,494	165,494			(0)		(0)		165,494			0	482	04/25/2048	1FE
90390K AA 2	USCAP 2A A1 CDO SSNR FLT 08/01/2034		05/01/2018	MBS Paydown		156,187	156,187	141,297	142,768		(19,515)		(19,515)		156,187			0	1,658	08/01/2034	1FE
906548 CF 7	UNION ELEC CO 6.00 04/01/2018		04/01/2018	Maturity		6,000,000	6,000,000	5,981,880	5,999,404		596		596		6,000,000			0	180,000	04/01/2018	1FE
908594 AC 8	UNION TANK CAR CO 4.71 05/15/2020		05/15/2018	Sinking Fund Redemption		818,182	818,182	818,182	818,177		1		1		818,182			0	19,268	05/15/2020	1
90932L AA 5	UNITED AIR 2015-1 AA 3.45 6/01/2029		06/01/2018	Sinking Fund Redemption		290,119	290,119	290,119	290,122		(0)		(0)		290,119			0	5,004	06/01/2029	1FE
90932P AA 6	UNITED AIR 2014-1 A 4.00 04/11/2026		04/11/2018	Sinking Fund Redemption		164,370	164,370	164,370	164,370				0		164,370			0	3,287	04/11/2026	1FE
915328 AL 2	UPLND 2016-1A A2B CLO MEZ 3.95 04/20/28		05/04/2018	Distribution		7,500,000	7,500,000	7,500,000	7,500,000				0		7,500,000			0	159,646	04/20/2028	1FE
91845# AA 2	VERIZON CTL 3.812 05/15/2035		06/15/2018	Paydown		65,643	65,643	65,643	65,643				0		65,643			0	1,046	05/15/2035	2
91854* AA 4	VZ (IRVING TX) CTL 3.62 08/15/2036		06/15/2018	Paydown		60,548	60,548	60,548	60,548				0		60,548			0	914	08/15/2036	2
92211M AC 7	VDC 2018-1A A2 ABS SNR 4.072 02/16/2043		06/15/2018	MBS Paydown		25,000	25,000	25,000					0		25,000			0	252	02/16/2043	1FE
92257L AB 6	VCC 2017-1 AFX ABS SSNR 3.00 05/25/2047		06/25/2018	MBS Paydown		653,100	653,100	652,926	651,765		(10,484)		(10,484)		653,100			0	8,277	05/25/2047	1FE
92258N AB 1	VCC 2016-1 AFX ABS SSNR 3.5337 04/25/46		06/25/2018	MBS Paydown		196,371	196,371	196,371	196,223		54		54		196,371			0	2,961	04/25/2046	1FE
92276M AY 1	VENTAS REALTY LP 4.00 04/30/2019		04/09/2018	Make Whole Call		3,047,910	3,000,000	2,984,670	2,996,770		593		593		2,997,363		2,637	2,637	100,910	04/30/2019	2FE
92343V BC 7	VERIZON COMM INC 3.50 11/01/2021		06/21/2018	Exchanged		3,998,630	4,000,000	4,112,880	4,049,306		(5,760)		(5,760)		4,043,547		(44,916)	(44,916)	89,444	11/01/2021	2FE
92343V BR 4	VERIZON COMM INC 5.15 09/15/2023		06/21/2018	Exchanged		16,518,916	15,500,000	15,449,780	15,468,183		2,296		2,296		15,470,478		29,522	29,522	1,630,908	09/15/2023	2FE
92535V AA 0	VBTOW 2016-2A A ABS SNR 5.193 10/15/2046		06/15/2018	MBS Paydown		15,002	15,002	15,001	15,002		0		0		15,002			0	357	10/15/2046	2AM
92765Y AA 5	VIRGIN AUSTRALIA 2013 1A 5.00 10/23/2023	C	04/23/2018	Sinking Fund Redemption		429,085	429,085	429,085	429,085				0		429,085			0	10,727	10/23/2023	2FE
929227 4T 0	WAMU 2003-S4 2A1 NAS SNR 5.5 06/25/2033		06/25/2018	MBS Paydown		194,367	194,367	195,157	194,536		(313)		(313)		194,367			0	4,496	06/25/2033	1FM
92922F 3N 6	WAMU 2005-AR12 1A8 SEQ SSNR FLT 10/25/35		06/25/2018	MBS Paydown		284,901	284,901	269,054	270,568		(679)		(679)		284,901			0	3,925	10/25/2035	1FM
92922F 7C 6	WAMU 2005-AR16 2A1 SEQ SSNR FLT 12/25/35		06/25/2018	MBS Paydown		96,550	96,550	81,534	80,458		5,053		5,053		96,550			0	1,057	12/25/2035	1FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
92922F GY 8	WAMU 2003-S11 3A3 SEQ SNR FLT 11/25/2033		05/25/2018	MBS Paydown		77,310	77,310	77,480	77,553		(154)		(154)		77,310			0	964	11/25/2033	1FM
92922F J5 8	WAMU 2005-AR6 2A1C SEQ SSUP FLT 04/25/45		06/25/2018	MBS Paydown		395,581	395,581	328,951	335,697		(15,852)		(15,852)		395,581			0	3,784	04/25/2045	1FM
92925C CC 4	WAMU 2006-AR1 1A1A SEQ SSNR FLT 1/25/46		06/25/2018	MBS Paydown		25,030	25,030	20,211	17,717		(1,492)		(1,492)		25,030			0	214	01/25/2046	1FM
92925V AF 7	WAMU 2007-HY1 2A3 SEQ SSNR CSTR 02/37		06/25/2018	MBS Paydown		256,383	256,383	229,851	233,371		6,913		6,913		256,383			0	3,955	02/25/2037	1FM
92925V AF 7	WAMU 2007-HY1 2A3 SEQ SSNR CSTR 02/37		06/25/2018	Pass-Through Loss			35,058	30,050					0		29,859		(29,859)	(29,859)		02/25/2037	1FM
92935J BC 8	WFRBS 2011-C2 A4 SEQ CSTR 02/15/44		06/15/2018	MBS Paydown		267,100	267,100	279,204	271,177		(4,522)		(4,522)		267,100			0	5,420	02/15/2044	1FM
92937W AA 2	WCP ISSUER LLC 3.819 08/15/2020		06/15/2018	Sinking Fund Redemption		53,053	53,053	53,053	53,053				0		53,053			0	844	08/15/2020	1FE
92977Y BW 0	WMLT 2005-B 2A4 SEQ SSNR FLT 10/20/2035		04/20/2018	Pass-Through Loss			(61)						0		(58)		58	58		10/20/2035	1FM
92977Y BW 0	WMLT 2005-B 2A4 SEQ SSNR FLT 10/20/2035		06/20/2018	MBS Paydown		36,168	36,168	34,046	33,855		230		230		36,168			0	596	10/20/2035	1FM
92990G AG 8	WAMU 2007-HY5 2A5 SEQ SSNR FLT 05/25/37		06/25/2018	MBS Paydown		475,800	475,800	354,509	342,432		(54,245)		(54,245)		475,800			0	5,482	05/25/2037	1FM
92990G AG 8	WAMU 2007-HY5 2A5 SEQ SSNR FLT 05/25/37		06/25/2018	Pass-Through Loss			26,482						0					0		05/25/2037	1FM
92990G AJ 2	WAMU 2007-HY5 3A1 SEQ SSNR FLT 05/25/37		06/25/2018	MBS Paydown		191,357	191,357	173,350	171,047		3,409		3,409		191,357			0	2,761	05/25/2037	1FM
92990G AJ 2	WAMU 2007-HY5 3A1 SEQ SSNR FLT 05/25/37		06/25/2018	Pass-Through Loss			2,668						0		(97)		97	97		05/25/2037	1FM
93147# AA 3	WALGREENS (MARICOPA) CTL 4.51 10/31/2034		06/15/2018	Paydown		33,206	33,206	33,206	33,206				0		33,206			0	624	10/31/2034	2
933636 AA 0	WAMU 2007-HY4 1A1 SEQ SSNR FLT 04/25/37		06/25/2018	MBS Paydown		174,151	174,151	154,194	154,497		6,856		6,856		174,151			0	2,156	04/25/2037	1FM
933636 AA 0	WAMU 2007-HY4 1A1 SEQ SSNR FLT 04/25/37		06/25/2018	Pass-Through Loss			9,066						0					0		04/25/2037	1FM
933636 AG 7	WAMU 2007-HY4 3A1 SEQ SSNR FLT 04/25/37		06/25/2018	MBS Paydown		412,370	412,370	389,878	388,167		7,014		7,014		412,370			0	5,504	04/25/2037	1FM
933636 AG 7	WAMU 2007-HY4 3A1 SEQ SSNR FLT 04/25/37		06/25/2018	Pass-Through Loss			54,688						0					0		04/25/2037	1FM
933636 AL 6	WAMU 2007-HY4 5A1 SEQ SSNR CSTR 11/25/36		06/25/2018	MBS Paydown		160,505	160,505	143,656	144,285		(8,790)		(8,790)		160,505			0	2,274	11/25/2036	1FM
933636 AL 6	WAMU 2007-HY4 5A1 SEQ SSNR CSTR 11/25/36		06/25/2018	Pass-Through Loss			3,114						0					0		11/25/2036	1FM
93363E AB 1	WAMU 2006-AR10 1A2 SEQ SSNR FLT 09/25/36		06/25/2018	MBS Paydown		85,233	85,233	81,529	81,243		(221)		(221)		85,233			0	1,240	09/25/2036	1FM
93363E AB 1	WAMU 2006-AR10 1A2 SEQ SSNR FLT 09/25/36		06/25/2018	Pass-Through Loss			251						0					0		09/25/2036	1FM
93363N AB 1	WAMU 2006-AR12 1A2 SEQ SNR FLT 10/25/36		06/25/2018	MBS Paydown		89,405	89,405	84,724	84,903		363		363		89,405			0	1,211	10/25/2036	1FM
93363N AB 1	WAMU 2006-AR12 1A2 SEQ SNR FLT 10/25/36		06/25/2018	Pass-Through Loss			(2,510)	12					0		(2,664)		2,664	2,664		10/25/2036	1FM
93363P AA 8	WAMU 2006-AR14 1A1 SEQ SSNR FLT 11/25/36		06/25/2018	MBS Paydown		59,661	59,661	55,499	55,554		(2,251)		(2,251)		59,661			0	739	11/25/2036	1FM
93363P AA 8	WAMU 2006-AR14 1A1 SEQ SSNR FLT 11/25/36		06/25/2018	Pass-Through Loss			(1,445)						0		(1,395)		1,395	1,395		11/25/2036	1FM
93363P AC 4	WAMU 2006-AR14 1A3 SEQ SSNR FLT 11/25/36		06/25/2018	MBS Paydown		657,760	657,760	617,315	618,878		(23,543)		(23,543)		657,760			0	8,146	11/25/2036	1FM
93363P AC 4	WAMU 2006-AR14 1A3 SEQ SSNR FLT 11/25/36		06/25/2018	Pass-Through Loss			(15,928)						0		(15,487)		15,487	15,487		11/25/2036	1FM
93363P AD 2	WAMU 2006-AR14 1A4 SEQ SSNR FLT 11/25/36		06/25/2018	MBS Paydown		10,153	10,153	9,288	9,314		(527)		(527)		10,153			0	126	11/25/2036	1FM
93363P AD 2	WAMU 2006-AR14 1A4 SEQ SSNR FLT 11/25/36		06/25/2018	Pass-Through Loss			(246)						0		(233)		233	233		11/25/2036	1FM
935777 ZZ 8	VISTAPHARM TL L+600 12/21/2021 AR		06/29/2018	Paydown		5,207	5,207	5,103	5,105		103		103		5,207			0	206	12/21/2021	2FE
936444 ZZ 4	VISUAL EDGE TECHNOLOGY L+575 08/31/23 AR		06/29/2018	Paydown		13,542	13,542	13,266	13,274		137		137		13,542			0	342	08/31/2023	3FE
936666 ZZ 2	VISUAL EDGE TECH DD L+575 08/31/2023 AR		06/29/2018	Paydown		7,351	7,351	7,229	2,514		131		131		7,351			0	209	08/31/2023	3FE
939336 TX 1	WAMMS 2003-MS7 P PO 3/25/2033		06/25/2018	MBS Paydown		780	780	499			780		780		780			0		03/25/2033	1FM
939336 X9 9	WAMU 2005-AR1 A2B MEZ SEQ FLT 01/25/2045		06/25/2018	MBS Paydown		406,803	406,803	359,004	356,799		17,138		17,138		406,803			0	4,558	01/25/2045	1FM
93934N AR 6	WMALT 2006-5 2CB2 SEQ FLT 07/25/2036		06/25/2018	MBS Paydown		10,267	10,267	8,111	4,107		300		300		10,267			0	103	07/25/2036	1FM
93934N AR 6	WMALT 2006-5 2CB2 SEQ FLT 07/25/2036		06/25/2018	Pass-Through Loss			4,342	3,430					0					0		07/25/2036	1FM
940333 ZZ 3	VLS BUYER TL L+600 10/17/2023 AR		04/02/2018	Paydown		7,301	7,301	7,116	7,118		183		183		7,301			0	258	10/17/2023	3FE
94353W AA 3	WAAV 2017-1A A ABS SSNR 3.844 11/15/2042		06/15/2018	MBS Paydown		173,700	173,700	173,699	173,699		0		0		173,700			0	2,779	11/15/2042	1FE
94945P AA 3	WLKRG 2017-AA A ABS SNR 2.82 06/15/33		06/15/2018	MBS Paydown		546,608	546,608	546,552	546,556		5		5		546,608			0	6,543	06/15/2033	1FE
949773 AF 2	WFMBS 2007-6 A6 PT SSNR 6.00 05/25/2037		06/25/2018	MBS Paydown		261,332	261,332	271,493	265,092		(3,777)		(3,777)		261,332			0	6,737	05/25/2037	3FM
949773 AF 2	WFMBS 2007-6 A6 PT SSNR 6.00 05/25/2037		06/25/2018	Pass-Through Loss			3,024						0					0		05/25/2037	3FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
94980G AR 2	WFHET 2004-2 M4 MEZ FLT 5/25/2034		06/25/2018.	MBS Paydown		46,514	46,514	32,094	36,036		(4,811)		(4,811)		46,514			0	680	10/25/2034.	1FM
94980M AE 8	WFMBS 2004-P B1 MEZ NAS FLT 09/25/2034		06/25/2018.	MBS Paydown		288,945	288,945	278,109	289,108		(181)		(181)		288,945			0	4,279	09/25/2034.	1FM
94981S AN 4	WFMBS 2005-16 A10 PAC 5.75 1/25/2036		06/25/2018.	MBS Paydown		51,076	51,076	51,529	46,465		(746)		(746)		51,076			0	1,190	01/25/2036.	1FM
94981S AN 4	WFMBS 2005-16 A10 PAC 5.75 1/25/2036		06/25/2018.	Pass-Through Loss			186	188					0					0		01/25/2036.	1FM
94982A AA 0	WFMBS 2004-Y 1A1 SEQ SNR FLT 11/25/2034		06/25/2018.	MBS Paydown		225,148	225,148	227,676	228,028		1,480		1,480		225,148			0	4,081	11/25/2034.	1FM
949837 BQ 0	WFMBS 2007-10 1A39 PT INV 7/25/2037		06/25/2018.	MBS Paydown		30,610	30,610	32,982	7,099		1,810		1,810		30,610			0	3,627	07/25/2037.	1FM
949837 BQ 0	WFMBS 2007-10 1A39 PT INV 7/25/2037		06/25/2018.	Pass-Through Loss			4,604	4,961					0					0		07/25/2037.	1FM
94983K AE 9	WFMBS 2006-AR2 2A3 SEQ SSNR CSTR 3/36		06/25/2018.	MBS Paydown		75,196	75,196	57,525	61,206		12,619		12,619		75,196			0	1,145	03/25/2036.	1FM
94983Q AN 6	WFMBS 2006-3 APO PO 3/25/2036		06/25/2018.	MBS Paydown		345	345	197	92		(2,292)		(2,292)		345			0		03/25/2036.	1FM
94983Q AN 6	WFMBS 2006-3 APO PO 3/25/2036		06/25/2018.	Pass-Through Loss			4						0					0		03/25/2036.	1FM
94983T AJ 9	WFMBS 2006-AR6 5A1 SEQ SSNR CSTR 03/36		06/25/2018.	MBS Paydown		59,755	59,755	52,958	53,205		1,384		1,384		59,755			0	768	03/25/2036.	1FM
94984D AC 8	WFMBS 2006-AR13 A3SEQ SSNR FLT 09/25/36		06/25/2018.	MBS Paydown		220,557	220,557	205,311	207,375		6,753		6,753		220,557			0	3,193	09/25/2036.	1FM
94984D AC 8	WFMBS 2006-AR13 A3SEQ SSNR FLT 09/25/36		06/25/2018.	Pass-Through Loss			67	62					0		63		(63)	(63)		09/25/2036.	1FM
94984F AH 2	WFMBS 2006-11 A8 PT SNR 6.00 09/25/2036		06/25/2018.	MBS Paydown		7,469	7,469	7,151	7,100		(5)		(5)		7,469			0	195	09/25/2036.	3FM
94984F AH 2	WFMBS 2006-11 A8 PT SNR 6.00 09/25/2036		06/25/2018.	Pass-Through Loss			1,857	1,779					0		1,857		(1,857)	(1,857)		09/25/2036.	3FM
94984L AA 4	WFMBS 2006-AR17 A1 SEQ SSNR FLT 10/25/36		06/25/2018.	MBS Paydown		511,879	511,879	487,837	485,830		11,286		11,286		511,879			0	7,239	10/25/2036.	1FM
94984L AA 4	WFMBS 2006-AR17 A1 SEQ SSNR FLT 10/25/36		06/25/2018.	Pass-Through Loss			13,587	13,064					0		12,908		(12,908)	(12,908)		10/25/2036.	1FM
94985A AA 7	WFMBS 2006-AR15 A1 SEQ SSNR CSTR 10/36		06/25/2018.	MBS Paydown		61,065	61,065	59,504	58,204		367		367		61,065			0	933	10/25/2036.	1FM
94985A AA 7	WFMBS 2006-AR15 A1 SEQ SSNR CSTR 10/36		06/25/2018.	Pass-Through Loss			8,673	8,452					0		8,456		(8,456)	(8,456)		10/25/2036.	1FM
94986L AJ 3	WFMBS 2007-16 1APO PO 12/28/2037		06/25/2018.	MBS Paydown		42,328	42,328	33,995	30,168		8,306		8,306		42,328			0		12/28/2037.	1FM
94986M AA 0	WFMBS 2007-AR10 1A1SEQ SSNR CSTR 1/25/38		06/25/2018.	MBS Paydown		66,785	66,785	67,161	66,607		18		18		66,785			0	894	01/25/2038.	1FM
95058X AB 4	WEN 2015-1A A2II ABS SEQ SNR 4.08 06/45		06/15/2018.	MBS Paydown		42,500	42,500	42,500	42,500				0		42,500			0	867	06/15/2045.	2AM
95058X AC 2	WEN 2015-1A A23 ABS SEQ SNR 4.497 06/45		06/15/2018.	MBS Paydown		54,375	54,375	53,917	53,964		22		22		54,375			0	1,222	06/15/2045.	2AM
95259# AA 2	WALGREEN CO-W DUNDE IL 6.69 12/15/18		06/15/2018.	Paydown		57,788	57,788	62,299	58,406		(257)		(257)		57,788			0	1,612	12/15/2018.	2
95810D AN 1	WESTERN DIGITAL TL B2 L+200 04/29/2023		05/15/2018.	Exchanged		1,660,584	1,661,614	1,668,384			(212)		(212)		1,668,172		(7,588)	(7,588)	14,363	04/29/2023.	2FE
95810D AR 2	WESTERN DIGITAL TL B4 L+175 04/29/2023		06/29/2018.	Paydown		4,154	4,154	4,151			3		3		4,154			0	17	04/29/2023.	2FE
96032X AA 5	WESTR 2014-1A A ABS SSNR PT 2.15 12/26		06/20/2018.	MBS Paydown		338,556	338,556	337,260	336,223		33		33		338,556			0	3,024	12/20/2026.	1FE
96033C AA 0	WESTR 2016-1A A ABS SSNR 3.50 12/20/2028		06/20/2018.	MBS Paydown		624,032	624,032	621,789	622,186		72		72		624,032			0	9,043	12/20/2028.	1FE
96033C AB 8	WESTR 2016-1A B ABS MEZ 4.50 12/20/2028		06/20/2018.	MBS Paydown		384,019	384,019	381,574	382,127		26		26		384,019			0	7,155	12/20/2028.	2AM
96033D AA 8	WESTR 2017-1A A ABS SSNR 3.05 12/20/2030		06/20/2018.	MBS Paydown		544,231	544,231	543,572			152		152		544,231			0	(62,368)	12/20/2030.	1FE
96033D AB 6	WESTR 2017-1A B ABS MEZ 4.05 12/20/2030		06/20/2018.	MBS Paydown		163,269	163,269	163,027	163,009		31		31		163,269			0	2,753	12/20/2030.	2AM
96033L AA 0	WESTR 2015-2A A ABS SEQ SSNR 3.2 07/28		06/20/2018.	MBS Paydown		476,952	476,952	476,318	476,218		132		132		476,952			0	6,320	07/20/2028.	1FE
96033W AA 6	WESTR 2018-1A A ABS SSNR 3.38 12/20/2031		06/20/2018.	MBS Paydown		175,149	175,149	174,841			2		2		175,149			0	370	12/20/2031.	1FE
96033W AB 4	WESTR 2018-1A B ABS SNR 3.58 12/20/2031		06/20/2018.	MBS Paydown		245,208	245,208	243,982			(8)		(8)		245,208			0	549	12/20/2031.	1FE
96038# AA 8	WESTIN ST LOUIS CTL 4.453 07/15/2047		06/15/2018.	Paydown		8,593	8,593	8,593	8,592				0		8,593			0	159	07/15/2047.	1
961548 AS 3	WESTVACO CORP 7.50 06/15/2027		06/15/2018.	Sinking Fund Redemption		278,000	278,000	281,478	280,226		(2,227)		(2,227)		278,000			0	10,425	06/15/2027.	2FE
96928* CQ 8	WALGREEN-IDAHO FALLS ID 6.66 6/15/2033		06/15/2018.	Paydown		28,995	28,995	28,995	28,995				0		28,995			0	805	06/15/2033.	2
96928* CR 6	WALGREEN-CHICAGO 6.66 5/15/2034		06/15/2018.	Paydown		35,500	35,500	35,500	35,500				0		35,500			0	986	05/15/2034.	2
96928* CX 3	HD WM BLAIR SER 2010-A 6.19 1/15/2035		06/15/2018.	Paydown		56,006	56,006	56,571	56,428		(11)		(11)		56,006			0	1,445	01/15/2035.	1
96928* DA 2	VET AFFAIR HENDERSON NV 5.37 8/15/2031		06/15/2018.	Paydown		154,905	154,905	156,574	156,025		(48)		(48)		154,905			0	3,468	08/15/2031.	1
96928* DE 4	KOHL'S CORP CTL 5.80 1/25/2029		06/25/2018.	Paydown		218,587	218,587	220,619	219,898		(76)		(76)		218,587			0	5,286	01/25/2029.	2
96928* DJ 3	FRANKLIN COUNTY OH 5.25 9/15/2031		06/15/2018.	Paydown		109,550	109,550	109,550	109,550				0		109,550			0	2,398	09/15/2031.	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
96928* DZ 7	BANK OF AMERICA 2011-D 5.60 10/15/2029	..	06/15/2018.	Paydown		118,897	118,897	119,990	119,622		(34)		(34)		118,897			0	2,776	10/15/2029.	1
96928* EN 3	VET AFFAIRS MANSFIELD OH 4.16 2/15/2034	..	06/15/2018.	Paydown		94,019	94,019	95,032	94,749		(27)		(27)		94,019			0	1,630	02/15/2034.	1
96928* EZ 6	VHA CTL SERIES 2012-I 5.04 9/15/2033	..	06/15/2018.	Paydown		70,393	70,393	70,393	70,392				0		70,393			0	1,479	09/15/2033.	2
96928* FH 5	LA FARGE CTL SER 2013-D 6.17 4/15/2025	..	06/15/2018.	Paydown		213,049	213,049	213,049	213,048				0		213,049			0	5,481	04/15/2025.	2
96928* FK 8	CA HIGHWAY PATROL CTL F 5.93 11/15/2032	..	06/15/2018.	Paydown		72,671	72,671	72,671	72,671				0		72,671			0	1,797	11/15/2032.	1
96928* FQ 5	GSA PORTLAND OR CTL 4.01 9/15/2033	..	06/15/2018.	Paydown		98,152	98,152	98,152	98,152				0		98,152			0	1,641	09/15/2033.	1
96928* FV 4	BCBS OF NC CTL 4.09% 09/15/2044	..	06/15/2018.	Paydown		49,237	49,237	49,237	49,237				0		49,237			0	839	09/15/2044.	1
96928* FX 0	SUMMIT COUNTY 4.01% 02/15/2036	..	06/15/2018.	Paydown		181,186	181,186	181,186	181,186				0		181,186			0	3,029	02/15/2036.	1
96928* FY 8	WAGS (FAIRBANKS, AK) CTL 4.51 01/15/2035	..	06/15/2018.	Paydown		67,438	67,438	67,438	67,438				0		67,438			0	1,268	01/15/2035.	2FE
96928@ AA 3	SOUTH CAROLINA CTL 4.00 6/15/2023	..	06/15/2018.	Paydown		154,897	154,897	154,897	154,897				0		154,897			0	2,583	06/15/2023.	1
96930@ AA 9	WAGS (FRANKLIN NJ) CTL 4.37 08/15/2035	..	06/15/2018.	Paydown		52,645	52,645	52,645	52,645				0		52,645			0	959	08/15/2035.	2
97063Q AA 0	WESTF 2017-A A ABS SSNR 4.69 08/15/2042	..	06/15/2018.	MBS Paydown		112,500	112,500	112,404	112,408		4		4		112,500			0	2,203	08/15/2042.	1FE
971807 AD 4	WILMINGTON TRUST 8.50 04/02/2018	..	04/02/2018.	Maturity		10,000,000	10,000,000	10,203,120	10,010,237		(10,237)		(10,237)		10,000,000			0	427,361	04/02/2018.	1FE
97652P AL 5	WIN 2014-1 A11 SEQ SSUP 3.50 06/27/2044	..	06/20/2018.	MBS Paydown		145,733	145,733	144,822	144,847		(147)		(147)		145,733			0	2,279	06/20/2044.	1FM
980555 ZZ 2	WRENCH GROUP TL L+450 12/15/2024 AR	..	06/29/2018.	Paydown		1,583	1,583	1,559	1,559		24		24		1,583			0	52	12/15/2024.	2FE
980777 ZZ 2	WRENCH GROUP DDTL L+450 12/15/2024 AR	..	06/29/2018.	Paydown		615	615	610			4		4		615			0	12	12/15/2024.	2FE
983666 ZZ 4	XEBEC GLOBAL L+550 02/09/2024 MD	..	06/29/2018.	Paydown		11,250	11,250	11,250			(1)		(1)		11,249		1	1	225	02/09/2024.	3FE
G0014F AB 9	AABS 2013-1 A ABS SNR 4.875 01/15/2038	D	05/15/2018.	MBS Paydown		5,775,567	5,775,567	5,766,437	5,776,173		(621)		(621)		5,775,567			0	117,127	01/15/2038.	1FE
G0620B AB 4	ATLSS 2014-1 A ABS SNR 4.875 12/15/2039	..	06/15/2018.	MBS Paydown		84,597	84,597	84,597	84,597				0		84,597			0	1,844	12/15/2039.	1FE
G3600K AB 2	FLOATEL INTL TL B LIBOR+500 06/13/2020	D	06/29/2018.	Paydown		9,588	9,588	7,461	4,086				0		9,588			0	339	06/13/2020.	5FE
G4301U AF 1	HAIL 2017-1 A ABS SSNR 4.00 11/15/37	..	06/15/2018.	MBS Paydown		476,912	476,912	473,866	473,107		1,742		1,742		476,912			0	8,738	11/15/2037.	1FE
G7256K AB 0	PROP 2017-1 A ABS SSNR 5.30 03/15/42	..	06/15/2018.	MBS Paydown		167,021	167,021	166,921	166,621		21		21		167,021			0	3,688	03/15/2042.	1FE
L2968E AB 8	ENDO INTL B 1L L+425 04/12/2024	..	06/29/2018.	Paydown		7,000	7,000	6,965	6,965		35		35		7,000			0	317	04/12/2024.	3FE
3899999.	Total - Bonds - Industrial and Miscellaneous					1,042,999,375	1,043,800,206	1,017,222,885	929,653,719	9,185	8,271,195	15,032	8,265,348	0	1,042,598,954	0	(2,586,227)	(2,586,227)	24,104,325	XXX	XXX
8399997.	Total - Bonds - Part 4					1,064,285,554	1,064,876,026	1,039,051,989	950,772,912	9,185	8,190,595	15,032	8,184,749	0	1,063,743,881	0	(2,655,334)	(2,655,334)	24,851,387	XXX	XXX
8399999.	Total - Bonds					1,064,285,554	1,064,876,026	1,039,051,989	950,772,912	9,185	8,190,595	15,032	8,184,749	0	1,063,743,881	0	(2,655,334)	(2,655,334)	24,851,387	XXX	XXX
Preferred Stocks - Industrial and Miscellaneous																					
225436 AA 2	CREDIT SUISSE 6.25 (COCO)	C	06/05/2018.	UBS WARBURG		997,500	1,000,000.00	1,000,000	1,000,000				0		1,000,000		(2,500)	(2,500)	29,340	XXX	P3LFE
404280 AT 6	HSBC HOLDINGS 6.375 (COCO)	C	06/07/2018.	HSBC SECURITIES		7,070,000	7,000,000.00	7,000,000	7,000,000				0		7,000,000		70,000	70,000	311,135	XXX	P2LFE
404280 BL 2	HSBC HOLDINGS 6.00 * (COCO)	C	06/05/2018.	MORGAN STANLEY		4,825,000	5,000,000.00	5,000,000	5,000,000				0		5,000,000		(175,000)	(175,000)	162,500	XXX	P2UFE
49460Z ZZ 8	KINETIC SOCIAL LLC CONV SERIES B-1	..	01/01/2018.	Write off security	14,116,252.000			1,190,000		1			1		1		(1)	(1)		XXX	P6*A
65557C AM 5	NORDEA BANK AB 5.50 (COCO)	C	06/04/2018.	HSBC SECURITIES		2,000,000	2,000,000.00	2,000,000	1,996,060		130		130		1,996,190		3,810	3,810	77,306	XXX	P2UFE
8499999.	Total - Preferred Stocks - Industrial and Miscellaneous					14,892,500	XXX	16,190,000	14,996,060	1	130	0	132	0	14,996,191	0	(103,691)	(103,691)	580,281	XXX	XXX
8999997.	Total - Preferred Stocks - Part 4					14,892,500	XXX	16,190,000	14,996,060	1	130	0	132	0	14,996,191	0	(103,691)	(103,691)	580,281	XXX	XXX
8999999.	Total - Preferred Stocks					14,892,500	XXX	16,190,000	14,996,060	1	130	0	132	0	14,996,191	0	(103,691)	(103,691)	580,281	XXX	XXX
Common Stocks - Industrial and Miscellaneous																					
001747 AE 4	AMMC CLO 2012-11A SUB 0 10/30/23	..	04/30/2018.	Distribution of Funds		411	XXX						0		411			0		XXX	U
00175N AC 2	AMMC CLO 2014-15A SUB 0 12/09/26	..	04/30/2018.	Distribution of Funds		48,157	XXX						0		48,157			0		XXX	U
00176K AC 7	AMMC CLO 2014-15A SUB 0 12/09/26	..	04/30/2018.	Distribution of Funds		15,326	XXX						0		15,326			0		XXX	U
00177C AC 4	AMMC CLO 2017-20A SUB 0 04/17/29	..	04/30/2018.	Distribution of Funds		95,638	XXX						0		95,638			0		XXX	U
12673A 10 8	CYS INVESTMENTS INC	..	04/27/2018.	FRIEDMAN BILLINGS RAMSEY..	85,000.000	613,159	XXX	785,706	682,550	(6,800)			(6,800)		675,750		(62,591)	(62,591)	18,635	XXX	L

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
12673A 10 8	CYS INVESTMENTS INC.		04/30/2018.	SANDLER & O'NEIL PARTNERS.	93,000.000	673,118	XXX	771,107	746,790	(7,440)			(7,440)		739,350		(66,232)	(66,232)	20,817	XXX	L
12673A 10 8	CYS INVESTMENTS INC.		05/07/2018.	SANDLER & O'NEIL PARTNERS.	70,000.000	516,868	XXX	574,414	562,100	(5,600)			(5,600)		556,500		(39,632)	(39,632)	2,856	XXX	L
12673A 10 8	CYS INVESTMENTS INC.		05/08/2018.	SANDLER & O'NEIL PARTNERS.	70,000.000	510,596	XXX	562,604	562,100	(5,600)			(5,600)		556,500		(45,904)	(45,904)	16,401	XXX	L
12673A 10 8	CYS INVESTMENTS INC.		05/10/2018.	SANDLER & O'NEIL PARTNERS.	11,000.000	80,738	XXX	88,409	88,330	(880)			(880)		87,450		(6,712)	(6,712)	2,577	XXX	L
369300 10 8	GENERAL CABLE CORPORATION.		05/25/2018.	STIFEL NICOLAUS.	1,600.000	47,711	XXX	24,624	47,360	(27,024)			(27,024)		20,336		27,375	27,375	288	XXX	U
369300 10 8	GENERAL CABLE CORPORATION.		06/06/2018.	Distribution.	80,150.000	2,404,500	XXX	989,129	2,372,440	(1,417,213)			(1,417,213)		955,227		1,449,273	1,449,273	14,427	XXX	U
48248M 10 2	KKR & CO LP.		05/03/2018.	ISI GROUP.	254,000.000	5,675,600	XXX	5,221,417	5,349,240	(1,727,200)			(1,727,200)		3,622,040		2,053,560	2,053,560	42,857	XXX	L
55378A 10 5	MTGE INVESTMENT CORP.		05/03/2018.	STRATEGAS RESEARCH.	641,920.000	12,436,656	XXX	11,706,024	11,875,520	(2,436,619)			(2,436,619)		9,438,901		2,997,755	2,997,755	641,920	XXX	L
81617J 40 0	SELECT ENERGY SERVICES INC CL A.		04/10/2018.	Exchanged.	378,098.000	6,185,683	XXX	6,185,683					0		6,185,683			0		XXX	U
81617J 60 8	SELECT ENERGY SERVICES INC CL A-2.		04/02/2018.	Exchanged.	378,098.000	6,185,683	XXX	6,185,683	6,896,508	(710,824)			(710,824)		6,185,683			0		XXX	U
G81276 10 0	SIGNET JEWELERS LTD.		06/08/2018.	STRATEGAS RESEARCH.	12,500.000	691,500	XXX	621,811					0		621,811		69,689	69,689	4,625	XXX	L
G81276 10 0	SIGNET JEWELERS LTD.		06/21/2018.	ISI GROUP.	7,500.000	453,404	XXX	356,156					0		356,156		97,248	97,248	2,775	XXX	L
9099999.	Total - Common Stocks - Industrial and Miscellaneous.					36,634,748	XXX	34,072,768	29,182,938	(6,345,200)	0	0	(6,345,200)	0	30,160,919	0	6,473,829	6,473,829	768,178	XXX	XXX
9799997.	Total - Common Stocks - Part 4.					36,634,748	XXX	34,072,768	29,182,938	(6,345,200)	0	0	(6,345,200)	0	30,160,919	0	6,473,829	6,473,829	768,178	XXX	XXX
9799999.	Total - Common Stocks.					36,634,748	XXX	34,072,768	29,182,938	(6,345,200)	0	0	(6,345,200)	0	30,160,919	0	6,473,829	6,473,829	768,178	XXX	XXX
9899999.	Total - Preferred and Common Stocks.					51,527,248	XXX	50,262,768	44,178,997	(6,345,199)	130	0	(6,345,069)	0	45,157,110	0	6,370,138	6,370,138	1,348,460	XXX	XXX
9999999.	Total - Bonds, Preferred and Common Stocks.					1,115,812,802	XXX	1,089,314,757	994,951,910	(6,336,013)	8,190,726	15,032	1,839,680	0	1,108,900,991	0	3,714,804	3,714,804	26,199,847	XXX	XXX

(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues: 8.

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Options - Hedging Other - Call Options and Warrants																						
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	07/14/2017	07/13/2018		1,811,861	2,443.0200	52,094			155,434		155,434	50,632		(26,047)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	08/11/2017	08/10/2018		1,849,189	2,474.1400	43,836			143,298		143,298	43,483		(21,918)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	09/15/2017	09/14/2018		1,338,028	2,492.2900	39,530			108,439		108,439	38,156		(19,765)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	10/13/2017	10/12/2018		2,479,925	2,553.1400	67,623			151,645		151,645	56,823		(33,812)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	11/10/2017	11/09/2018		1,820,729	2,593.0400	46,644			80,288		80,288	22,899		(23,322)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	12/15/2017	12/14/2018		3,057,615	2,651.3200	101,877			96,120		96,120	39,486		(50,939)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	01/12/2018	01/11/2019		1,214,640	2,748.2300		42,416		10,848		10,848	(13,894)		(17,673)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	02/09/2018	02/08/2019		1,836,123	2,685.4900		66,492		43,129		43,129	(1,199)		(22,164)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	03/09/2018	03/08/2019		1,755,073	2,726.1000		87,151		32,620		32,620	(32,743)		(21,788)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	04/13/2018	04/12/2019		1,891,939	2,642.6000		85,805		87,786		87,786	16,281		(14,301)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MERRILL LYNCH	05/11/2018	05/10/2019		1,731,070	2,697.6000		70,459		61,403		61,403	(3,185)		(5,872)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	06/15/2018	06/14/2019		1,686,413	2,772.1800		58,637		42,421		42,421	(16,217)						0002
EQUITY INDEX 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			453,105		453,105	120,259		(72,169)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	01/23/2017	07/20/2018		4,996,882	2,271.3100	172,951			361,997		361,997	94,612		(57,650)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	02/07/2017	08/06/2018		9,628,752	2,292.5600	356,724			734,956		734,956	191,220		(118,908)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	02/21/2017	08/20/2018		10,114,884	2,351.1600	381,250			748,140		748,140	205,853		(127,083)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	03/07/2017	09/06/2018		7,495,757	2,375.3100	276,944			529,158		529,158	155,384		(92,315)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	03/21/2017	09/20/2018		8,069,798	2,373.4700	294,930			576,656		576,656	162,018		(98,310)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	04/07/2017	10/06/2018		7,072,470	2,357.4900	261,733			494,586		494,586	136,134		(87,244)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	04/21/2017	10/20/2018		6,596,352	2,355.8400	254,196			482,985		482,985	130,415		(84,732)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	SOCIETE GENERALE	05/08/2017	11/06/2018		9,171,424	2,399.2900	351,867			655,514		655,514	183,274		(117,289)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	SOCIETE GENERALE	05/22/2017	11/20/2018		6,378,205	2,381.7300	251,569			458,222		458,222	126,770		(83,856)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	06/07/2017	12/06/2018		9,012,184	2,429.3300	366,114			625,909		625,909	183,942		(122,038)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	06/21/2017	12/20/2018		8,994,691	2,437.0300	362,367			611,543		611,543	180,295		(120,789)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	07/07/2017	07/06/2018		12,765,840	116.4700	278,400			249,720		249,720	(89,899)		(139,200)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BNP PARIBAS NY	07/07/2017	07/06/2018		3,003,802	78.3200	68,268			86,205		86,205	35,281		(34,134)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	07/07/2017	07/06/2018		11,088,165	824.5800	501,709			1,315,380		1,315,380	330,174		(250,855)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES	07/07/2017	07/06/2018		1,791,938	433.2400	68,491			121,545		121,545	44,662		(34,246)				0002
EQUITY INDEX 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			3,755,593		3,755,593	1,082,849		(879,436)				0002
EQUITY INDEX 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			1,527,895		1,527,895	1,010,501		(262,250)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	07/07/2017	07/06/2018		66,144,541	2,409.7500	1,599,162			2,974,485		2,974,485	1,247,014		(799,581)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	07/07/2017	07/06/2018		20,994,730	2,409.7500	411,923			744,909		744,909	312,828		(205,961)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	07/07/2017	07/06/2018		87,787,635	2,409.7500	1,917,685			3,509,409		3,509,409	1,473,658		(958,842)				0002
EQUITY INDEX 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			3,891,456		3,891,456	1,632,631		(1,026,003)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	07/07/2017	07/06/2018		70,080,903	2,409.7500	1,613,773			2,976,548		2,976,548	1,249,028		(806,886)				0002
EQUITY INDEX 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			3,644,898		3,644,898	1,527,634		(946,090)				0002
EQUITY INDEX 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			3,069,280		3,069,280	1,289,053		(820,281)				0002
EQUITY INDEX 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			4,715,872		4,715,872	1,979,544		(1,251,899)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	07/07/2017	07/06/2018		54,108,375	2,409.7500	1,341,847			2,514,258		2,514,258	1,052,011		(670,924)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	07/07/2017	01/06/2019		5,715,808	2,409.7500	211,198			348,974		348,974	101,303		(70,399)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	07/21/2017	07/20/2018		14,738,004	118.2400	355,238			162,547		162,547	(148,649)		(177,619)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	07/21/2017	07/20/2018		2,235,973	80.2800	50,134			27,974		27,974	7,107		(25,067)				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)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	07/21/2017	07/20/2018		10,614,891	846.3800	429,045			955,144		955,144	252,172		(214,523)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES	07/21/2017	07/20/2018		1,361,643	438.3900	51,273			76,571		76,571	31,345		(25,637)				0002
EQUITY INDEX 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			3,388,460		3,388,460	1,232,595		(688,901)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	07/21/2017	07/20/2018		18,570,416	2,473.4500	467,974			935,337		935,337	587,224		(233,987)				0002
EQUITY INDEX 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			2,770,304		2,770,304	1,195,535		(736,003)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	07/21/2017	07/20/2018		35,865,025	2,473.4500	944,156			1,815,059		1,815,059	780,616		(472,078)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	07/21/2017	07/20/2018		18,056,185	2,473.4500	338,386			619,719		619,719	268,765		(169,193)				0002
EQUITY INDEX 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			3,043,177		3,043,177	1,315,808		(819,259)				0002
EQUITY INDEX 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			2,580,466		2,580,466	1,114,656		(690,084)				0002
EQUITY INDEX 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			2,686,565		2,686,565	1,158,999		(709,112)				0002
EQUITY INDEX 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			5,564,438		5,564,438	2,398,162		(1,460,624)				0002
EQUITY INDEX 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			2,886,337		2,886,337	1,238,411		(742,945)				0002
EQUITY INDEX 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			2,384,766		2,384,766	1,029,214		(631,737)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	07/21/2017	01/20/2019		3,957,520	2,473.4500	140,279			227,194		227,194	68,749		(46,760)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	08/07/2017	08/06/2018		16,181,529	119.6500	374,616			132,333		132,333	(143,179)		(187,308)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	08/07/2017	08/06/2018		1,984,470	80.5000	43,880			26,344		26,344	9,537		(21,940)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	08/07/2017	08/06/2018		9,853,990	847.5400	405,710			874,527		874,527	230,864		(202,855)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES	08/07/2017	08/06/2018		1,216,820	438.6700	45,415			69,020		69,020	27,583		(22,708)				0002
EQUITY INDEX 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			4,509,267		4,509,267	1,702,942		(986,426)				0002
EQUITY INDEX 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			914,910		914,910	454,830		(298,041)				0002
EQUITY INDEX 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			2,533,310		2,533,310	1,072,466		(712,257)				0002
EQUITY INDEX 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			2,646,715		2,646,715	1,123,136		(750,117)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	08/07/2017	08/06/2018		48,545,868	2,476.8300	944,606			1,635,608		1,635,608	698,288		(472,303)				0002
EQUITY INDEX 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			4,603,712		4,603,712	1,956,297		(1,312,335)				0002
EQUITY INDEX 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			2,500,343		2,500,343	1,061,418		(709,554)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	08/07/2017	08/06/2018		42,106,110	2,476.8300	991,342			1,760,798		1,760,798	745,672		(495,671)				0002
EQUITY INDEX 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			2,290,922		2,290,922	967,751		(640,124)				0002
EQUITY INDEX 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			3,899,689		3,899,689	1,645,735		(1,085,663)				0002
EQUITY INDEX 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			5,018,147		5,018,147	2,114,996		(1,392,275)				0002
EQUITY INDEX 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			3,528,734		3,528,734	1,479,487		(963,725)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	08/07/2017	02/06/2019		8,522,959	2,476.8300	304,639			483,929		483,929	147,932		(101,546)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	08/21/2017	08/20/2018		15,531,949	122.3000	356,867			71,250		71,250	(90,588)		(178,433)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	08/21/2017	08/20/2018		1,665,799	79.1800	38,921			38,947		38,947	17,768		(19,460)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	08/21/2017	08/20/2018		8,880,964	829.9900	374,396			993,333		993,333	237,272		(187,198)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES	08/21/2017	08/20/2018		674,605	435.9000	24,978			43,431		43,431	15,830		(12,489)				0002
EQUITY INDEX 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			3,514,645		3,514,645	1,130,399		(816,882)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	08/21/2017	08/20/2018		19,041,645	2,425.5500	481,754			862,861		862,861	414,099		(240,877)				0002
EQUITY INDEX 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			2,636,584		2,636,584	1,034,497		(735,817)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	08/21/2017	08/20/2018		33,230,035	2,425.5500	640,259			1,128,235		1,128,235	445,147		(320,129)				0002
EQUITY INDEX 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			3,251,667		3,251,667	1,277,038		(911,791)				0002
EQUITY INDEX 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			1,916,316		1,916,316	752,460		(535,742)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	08/21/2017	08/20/2018		31,774,705	2,425.5500	908,409			1,689,804		1,689,804	655,156		(454,205)				0002

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate of Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization) / Accretion	20 Adjustment to Carrying Value of Hedged Items	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
EQUITY INDEX 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			2,301,824		2,301,824	899,664		(634,465)				0002
EQUITY INDEX 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			2,969,957		2,969,957	1,158,186		(813,704)				0002
EQUITY INDEX 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			3,521,730		3,521,730	1,373,178		(964,010)				0002
EQUITY INDEX 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			2,656,885		2,656,885	1,033,518		(721,722)				0002
EQUITY INDEX 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			2,244,959		2,244,959	879,577		(623,101)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	08/21/2017	02/20/2019		6,853,003	2,425.5500	249,251			412,606		412,606	118,847		(83,084)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	09/07/2017	09/06/2018		14,508,704	126.8100	339,806			29,553		29,553	(16,444)		(169,903)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	09/07/2017	09/06/2018		2,503,387	81.2000	56,727			34,308		34,308	18,241		(28,364)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	09/07/2017	09/06/2018		12,068,497	843.6700	498,950			1,140,247		1,140,247	287,123		(249,475)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES	09/07/2017	09/06/2018		1,408,306	438.5300	50,367			83,507		83,507	30,912		(25,184)				0002
EQUITY INDEX 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			3,946,252		3,946,252	1,564,313		(926,857)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	09/07/2017	09/06/2018		21,573,322	2,465.5400	519,917			780,718		780,718	375,512		(259,959)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	09/07/2017	09/06/2018		42,407,288	2,465.5400	839,948			1,382,057		1,382,057	600,859		(419,974)				0002
EQUITY INDEX 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			2,017,129		2,017,129	860,634		(588,916)				0002
EQUITY INDEX 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			2,522,013		2,522,013	1,079,639		(741,263)				0002
EQUITY INDEX 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			5,002,438		5,002,438	2,145,268		(1,475,988)				0002
EQUITY INDEX 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			3,438,908		3,438,908	1,478,380		(1,020,335)				0002
EQUITY INDEX 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			4,694,331		4,694,331	2,023,476		(1,400,163)				0002
EQUITY INDEX 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			3,394,438		3,394,438	1,466,953		(1,018,062)				0002
EQUITY INDEX 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			2,887,073		2,887,073	1,250,959		(870,768)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	09/07/2017	03/06/2019		5,683,604	2,465.5400	209,775			317,517		317,517	88,635		(69,925)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BNP PARIBAS NY	09/21/2017	09/20/2018		15,153,145	123.6200	316,252			82,599		82,599	(61,482)		(158,126)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	09/21/2017	09/20/2018		2,196,720	80.8100	44,581			35,416		35,416	16,162		(22,291)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	09/21/2017	09/20/2018		10,015,817	858.2000	386,068			775,765		775,765	196,608		(193,034)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES	09/21/2017	09/20/2018		809,937	440.6900	28,907			44,791		44,791	17,142		(14,454)				0002
EQUITY INDEX 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			3,743,373		3,743,373	1,702,584		(800,610)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	09/21/2017	09/20/2018		22,933,598	2,508.2400	541,233			692,040		692,040	308,691		(270,616)				0002
EQUITY INDEX 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			3,217,185		3,217,185	1,436,299		(1,013,837)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MERRILL LYNCH	09/21/2017	09/20/2018		35,433,682	2,508.2400	990,579			1,613,225		1,613,225	708,878		(495,289)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	09/21/2017	09/20/2018		31,741,811	2,508.2400	623,765			973,000		973,000	438,284		(311,883)				0002
EQUITY INDEX 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			2,569,245		2,569,245	1,151,880		(816,396)				0002
EQUITY INDEX 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			3,008,272		3,008,272	1,344,946		(950,983)				0002
EQUITY INDEX 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			2,773,020		2,773,020	1,233,099		(868,065)				0002
EQUITY INDEX 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			4,393,912		4,393,912	1,946,219		(1,366,542)				0002
EQUITY INDEX 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			1,845,304		1,845,304	814,765		(570,938)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	09/21/2017	03/20/2019		7,264,110	2,508.2400	264,095			387,698		387,698	111,947		(88,032)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	10/09/2017	10/06/2018		19,946,626	121.0900	466,174			201,309		201,309	(65,569)		(233,087)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MERRILL LYNCH	10/09/2017	10/06/2018		2,235,666	80.2500	49,310			43,349		43,349	21,472		(24,655)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	10/09/2017	10/06/2018		11,258,557	872.2600	454,080			710,167		710,167	204,893		(227,040)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES	10/09/2017	10/06/2018		911,731	444.4400	33,697			43,928		43,928	18,678		(16,848)				0002
EQUITY INDEX 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			4,169,567		4,169,567	2,131,489		(941,496)				0002
EQUITY INDEX 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			708,261		708,261	310,096		(315,274)				0002
EQUITY INDEX 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			2,807,718		2,807,718	1,311,547		(947,141)				0002

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
EQUITY INDEX 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			982,247		982,247	461,562		(334,682)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	10/09/2017	10/06/2018		68,795,686	2,549.3300	1,726,281			2,582,240		2,582,240	1,199,025		(863,140)				0002
EQUITY INDEX 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			3,097,139		3,097,139	1,450,251		(1,048,920)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	10/09/2017	10/06/2018		109,475,447	2,549.3300	2,629,389			3,911,915		3,911,915	1,823,059		(1,314,695)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	10/09/2017	10/06/2018		59,957,063	2,549.3300	1,477,448			2,207,449		2,207,449	1,025,762		(738,724)				0002
EQUITY INDEX 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			2,648,502		2,648,502	1,224,562		(877,963)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	10/09/2017	10/06/2018		69,612,460	2,549.3300	1,979,425			3,002,367		3,002,367	1,383,979		(989,712)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	10/09/2017	10/06/2018		93,912,304	2,549.3300	2,457,465			3,691,872		3,691,872	1,710,116		(1,228,732)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	10/09/2017	04/06/2019		8,412,789	2,549.3300	305,396			422,039		422,039	129,475		(101,799)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	10/23/2017	10/20/2018		14,207,572	121.6100	305,788			138,708		138,708	(50,122)		(152,894)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	10/23/2017	10/20/2018		3,021,651	80.8200	62,740			52,593		52,593	25,989		(31,370)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	10/23/2017	10/20/2018		10,334,655	881.1100	399,025			573,488		573,488	168,551		(199,513)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES	10/23/2017	10/20/2018		755,415	446.2000	27,511			34,466		34,466	14,914		(13,756)				0002
EQUITY INDEX 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			3,015,601		3,015,601	1,663,762		(718,860)				0002
EQUITY INDEX 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			459,738		459,738	185,518		(254,413)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	10/23/2017	10/20/2018		55,351,346	2,575.2100	1,262,983			1,785,657		1,785,657	864,019		(631,491)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	10/23/2017	10/20/2018		40,149,860	2,575.2100	811,351			1,138,477		1,138,477	552,519		(405,675)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	10/23/2017	10/20/2018		50,706,727	2,575.2100	1,108,959			1,564,507		1,564,507	757,342		(554,480)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	10/23/2017	10/20/2018		66,102,529	2,575.2100	1,568,620			2,224,397		2,224,397	1,075,051		(784,310)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	10/23/2017	10/20/2018		49,254,914	2,575.2100	1,190,437			1,691,398		1,691,398	816,662		(595,219)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	10/23/2017	10/20/2018		58,752,944	2,575.2100	1,459,920			2,077,814		2,077,814	1,002,612		(729,960)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	10/23/2017	10/20/2018		61,821,762	2,575.2100	1,643,484			2,352,464		2,352,464	1,131,893		(821,742)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	10/23/2017	10/20/2018		91,475,625	2,575.2100	2,585,264			3,720,005		3,720,005	1,784,480		(1,292,632)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	10/23/2017	10/20/2018		58,719,471	2,575.2100	1,511,305			2,156,041		2,156,041	1,039,305		(755,652)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	10/23/2017	04/20/2019		7,537,435	2,575.2100	281,979			371,489		371,489	119,321		(93,993)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	11/07/2017	11/06/2018		16,131,472	121.6500	352,731			167,010		167,010	(46,930)		(176,365)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES	11/07/2017	11/06/2018		2,615,053	81.3600	61,069			43,077		43,077	25,310		(30,535)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	11/07/2017	11/06/2018		13,561,779	886.5600	551,001			705,651		705,651	232,255		(275,500)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES	11/07/2017	11/06/2018		1,029,312	444.8900	38,217			51,319		51,319	21,465		(19,109)				0002
EQUITY INDEX 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			3,803,341		3,803,341	1,982,487		(1,059,581)				0002
EQUITY INDEX 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			697,369		697,369	245,268		(404,071)				0002
EQUITY INDEX 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			1,771,072		1,771,072	866,881		(632,997)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CREDIT SUISSE	11/07/2017	11/06/2018		45,101,342	2,591.1300	902,504			1,250,093		1,250,093	614,386		(451,252)				0002
EQUITY INDEX 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			1,937,302		1,937,302	954,461		(699,536)				0002
EQUITY INDEX 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			1,605,855		1,605,855	790,971		(579,224)				0002
EQUITY INDEX 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			2,031,331		2,031,331	998,882		(729,799)				0002
EQUITY INDEX 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			3,319,261		3,319,261	1,632,853		(1,192,111)				0002
EQUITY INDEX 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			1,914,670		1,914,670	940,477		(685,701)				0002
EQUITY INDEX 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			2,022,358		2,022,358	975,994		(725,339)				0002
EQUITY INDEX 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			1,859,983		1,859,983	913,202		(665,389)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	11/07/2017	11/06/2018		19,692,588	2,591.1300	582,040			810,740		810,740	388,744		(291,020)				0002
EQUITY INDEX 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			1,993,459		1,993,459	977,098		(712,275)				0002

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate of Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization) / Accretion	20 Adjustment to Carrying Value of Hedged Items	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
EQUITY INDEX 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			2,387,835		2,387,835	1,158,758		(856,017)				0002
EQUITY INDEX 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			2,475,373		2,475,373	1,208,359		(885,302)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	11/07/2017	05/06/2019		8,236,750	2,591.1300	311,652			399,687		399,687	131,912		(103,884)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	SOCIETE GENERALE	11/21/2017	11/20/2018		17,117,692	121.3100	423,321			202,695		202,695	(36,913)		(211,661)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	11/21/2017	11/20/2018		2,971,305	81.9700	73,947			45,080		45,080	29,962		(36,974)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	11/21/2017	11/20/2018		12,932,286	883.4900	590,047			723,786		723,786	264,650		(295,023)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES	11/21/2017	11/20/2018		950,780	449.0600	37,234			40,478		40,478	19,637		(18,617)				0002
EQUITY INDEX 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			3,304,795		3,304,795	1,882,480		(958,024)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	11/21/2017	11/20/2018		22,823,035	2,582.1400	682,409			581,098		581,098	196,563		(341,204)				0002
EQUITY INDEX 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			1,563,748		1,563,748	796,794		(594,552)				0002
EQUITY INDEX 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			2,752,932		2,752,932	1,400,703		(1,039,914)				0002
EQUITY INDEX 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			2,338,629		2,338,629	1,188,001		(879,806)				0002
EQUITY INDEX 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			1,889,634		1,889,634	961,293		(711,763)				0002
EQUITY INDEX 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			1,888,591		1,888,591	959,178		(708,849)				0002
EQUITY INDEX 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			4,806,755		4,806,755	2,439,367		(1,800,106)				0002
EQUITY INDEX 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			2,636,968		2,636,968	1,333,389		(989,208)				0002
EQUITY INDEX 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			2,319,717		2,319,717	1,165,654		(872,439)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES	11/21/2017	11/20/2018		38,821,505	2,582.1400	833,595			1,091,867		1,091,867	556,431		(416,797)				0002
EQUITY INDEX 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			1,860,368		1,860,368	945,945		(703,333)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	11/21/2017	05/20/2019		5,945,132	2,582.1400	234,639			289,788		289,788	98,109		(78,213)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BNP PARIBAS NY	12/07/2017	12/06/2018		18,287,491	120.0700	412,752			288,248		288,248	(38,082)		(206,376)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	12/07/2017	12/06/2018		2,704,487	80.9800	63,454			50,026		50,026	28,270		(31,727)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	12/07/2017	12/06/2018		20,403,305	899.6100	921,269			906,020		906,020	378,082		(460,634)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES	12/07/2017	12/06/2018		2,107,696	453.6400	81,536			75,612		75,612	39,533		(40,768)				0002
EQUITY INDEX 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			2,104,494		2,104,494	1,153,879		(855,511)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	12/07/2017	12/06/2018		25,140,652	2,629.2700	729,079			527,555		527,555	167,226		(364,539)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES	12/07/2017	12/06/2018		27,566,091	2,629.2700	573,597			653,419		653,419	360,666		(286,798)				0002
EQUITY INDEX 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			1,691,153		1,691,153	930,794		(743,045)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	12/07/2017	12/06/2018		44,430,711	2,629.2700	1,086,236			1,233,000		1,233,000	678,682		(543,118)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	12/07/2017	12/06/2018		42,432,931	2,629.2700	1,099,689			1,248,576		1,248,576	685,551		(549,844)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	12/07/2017	12/06/2018		67,848,405	2,629.2700	2,042,727			2,321,473		2,321,473	1,264,979		(1,021,363)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	12/07/2017	12/06/2018		77,321,450	2,629.2700	2,413,805			2,743,606		2,743,606	1,491,891		(1,206,902)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	12/07/2017	12/06/2018		152,429,030	2,629.2700	4,451,816			5,057,816		5,057,816	2,760,931		(2,225,908)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	12/07/2017	12/06/2018		49,270,844	2,629.2700	1,324,123			1,503,721		1,503,721	824,251		(662,062)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	12/07/2017	12/06/2018		90,930,521	2,629.2700	2,550,911			2,897,412		2,897,412	1,584,965		(1,275,456)				0002
EQUITY INDEX 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			214,764		214,764	74,709		(63,714)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MERRILL LYNCH	12/21/2017	12/20/2018		15,550,605	120.1400	381,840			248,548		248,548	(11,519)		(190,920)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	12/21/2017	12/20/2018		3,018,918	79.6300	64,829			72,206		72,206	32,447		(32,415)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	12/21/2017	12/20/2018		16,555,833	916.7100	755,271			562,999		562,999	298,386		(377,636)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES	12/21/2017	12/20/2018		1,055,486	454.3400	41,144			37,932		37,932	20,073		(20,572)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	12/21/2017	12/20/2018		72,814,448	2,679.2500	1,661,885			1,522,299		1,522,299	925,184		(830,942)				0002
EQUITY INDEX 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			443,034		443,034	126,301		(312,522)				0002
EQUITY INDEX 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			2,816,860		2,816,860	1,684,448		(1,418,176)				0002

Statement as of June 30, 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)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	12/21/2017	12/20/2018		31,232,366	2,679.2500	664,340			667,598		667,598	401,113		(332,170)				0002
EQUITY INDEX 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			1,521,544		1,521,544	908,843		(768,890)				0002
EQUITY INDEX 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			1,873,918		1,873,918	1,120,082		(945,039)				0002
EQUITY INDEX 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			2,645,878		2,645,878	1,583,566		(1,329,836)				0002
EQUITY INDEX 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			1,877,788		1,877,788	1,125,064		(941,974)				0002
EQUITY INDEX 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			1,358,416		1,358,416	814,299		(680,416)				0002
EQUITY INDEX 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			1,257,845		1,257,845	754,635		(629,021)				0002
EQUITY INDEX 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			1,450,549		1,450,549	870,219		(723,471)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	12/21/2017	06/20/2019		5,539,970	2,679.2500	222,405			227,837		227,837	88,832		(74,135)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	01/08/2018	01/06/2019		16,121,519	125.3300		392,329		134,127		134,127	(94,731)		(163,471)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	01/08/2018	01/06/2019		2,107,143	79.2900		52,619		54,916		54,916	24,221		(21,925)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	JP MORGAN CHASE	01/08/2018	01/06/2019		19,798,187	938.5800		858,516		471,346		471,346	(29,456)		(357,715)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES	01/08/2018	01/06/2019		1,097,724	454.9900		43,887		39,910		39,910	14,309		(18,286)				0002
EQUITY INDEX 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		601,347		601,347	(333,898)		(668,032)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	01/08/2018	01/06/2019		25,985,523	2,743.1500		763,974		527,675		527,675	82,023		(318,323)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	01/08/2018	01/06/2019		50,143,188	2,743.1500		1,283,946		1,107,018		1,107,018	358,050		(534,978)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	01/08/2018	01/06/2019		35,231,138	2,743.1500		746,068		650,209		650,209	215,003		(310,862)				0002
EQUITY INDEX 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		934,391		934,391	308,853		(446,813)				0002
EQUITY INDEX 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		1,046,504		1,046,504	342,795		(502,649)				0002
EQUITY INDEX 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		2,389,844		2,389,844	766,935		(1,159,221)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	01/08/2018	01/06/2019		43,218,450	2,743.1500		1,126,013		969,466		969,466	312,625		(469,172)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	01/08/2018	01/06/2019		119,627,363	2,743.1500		3,354,006		2,866,749		2,866,749	910,246		(1,397,502)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	01/08/2018	01/06/2019		55,973,655	2,743.1500		1,616,883		1,377,595		1,377,595	434,413		(673,701)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	01/08/2018	01/06/2019		58,386,582	2,743.1500		1,758,951		1,491,424		1,491,424	465,369		(732,896)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	01/08/2018	07/06/2019		7,333,120	2,743.1500		285,744		265,240		265,240	58,870		(79,373)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	01/22/2018	01/20/2019		13,048,677	126.4200		332,358		98,183		98,183	(95,692)		(138,483)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	01/22/2018	01/20/2019		2,291,794	77.4600		58,916		77,824		77,824	43,456		(24,548)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	JP MORGAN CHASE	01/22/2018	01/20/2019		17,945,705	961.5500		891,733		285,657		285,657	(234,521)		(371,555)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES	01/22/2018	01/20/2019		1,175,730	455.5400		48,256		43,114		43,114	14,965		(20,107)				0002
EQUITY INDEX 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		196,213		196,213	(605,841)		(572,895)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	SOCIETE GENERALE	01/22/2018	01/20/2019		22,885,274	2,810.3000		654,519		437,322		437,322	55,519		(272,716)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	01/22/2018	01/20/2019		39,533,168	2,810.3000		841,643		564,184		564,184	73,225		(350,685)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	01/22/2018	01/20/2019		48,078,672	2,810.3000		1,107,915		733,588		733,588	87,304		(461,631)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	01/22/2018	01/20/2019		47,542,142	2,810.3000		1,163,559		763,203		763,203	84,461		(484,816)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	01/22/2018	01/20/2019		48,917,116	2,810.3000		1,347,949		861,744		861,744	75,440		(561,646)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	01/22/2018	01/20/2019		103,423,114	2,810.3000		2,967,301		1,878,188		1,878,188	147,263		(1,236,375)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	01/22/2018	01/20/2019		51,605,630	2,810.3000		1,537,537		963,616		963,616	66,720		(640,640)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	01/22/2018	01/20/2019		56,307,118	2,810.3000		1,738,522		1,078,520		1,078,520	64,382		(724,384)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	01/22/2018	01/20/2019		51,021,921	2,810.3000		1,405,949		898,823		898,823	78,686		(585,812)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	01/22/2018	01/20/2019		55,598,648	2,810.3000		1,466,777		947,448		947,448	91,828		(611,157)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	01/22/2018	07/20/2019		5,080,862	2,810.3000		200,772		152,034		152,034	7,032		(55,770)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BNP PARIBAS NY	02/07/2018	02/06/2019		19,920,990	125.3800		489,366		181,034		181,034	(145,209)		(163,122)				0002

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate of Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization) / Accretion	20 Adjustment to Carrying Value of Hedged Items	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BNP PARIBAS NY	02/07/2018	02/06/2019		3,629,700	74.2600		102,644		164,858		164,858	96,428		(34,215)				0002
EQUITY INDEX 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		1,005,903		1,005,903	140,747		(432,578)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES	02/07/2018	02/06/2019		2,316,964	444.7300		92,693		135,309		135,309	73,514		(30,898)				0002
EQUITY INDEX 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		1,460,245		1,460,245	47,791		(706,227)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	SOCIETE GENERALE	02/07/2018	02/06/2019		31,130,448	2,695.1400		940,140		828,307		828,307	201,547		(313,380)				0002
EQUITY INDEX 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		1,342,031		1,342,031	430,396		(455,817)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	SOCIETE GENERALE	02/07/2018	02/06/2019		29,453,540	2,695.1400		630,022		620,264		620,264	200,250		(210,007)				0002
EQUITY INDEX 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		2,493,685		2,493,685	803,152		(845,267)				0002
EQUITY INDEX 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		1,212,030		1,212,030	389,540		(411,245)				0002
EQUITY INDEX 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		1,335,366		1,335,366	418,064		(458,651)				0002
EQUITY INDEX 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		1,712,905		1,712,905	546,731		(583,087)				0002
EQUITY INDEX 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		1,646,056		1,646,056	510,412		(567,822)				0002
EQUITY INDEX 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		2,138,861		2,138,861	674,172		(732,345)				0002
EQUITY INDEX 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		2,545,633		2,545,633	809,492		(868,071)				0002
EQUITY INDEX 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		2,743,544		2,743,544	867,837		(937,854)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	SOCIETE GENERALE	02/07/2018	08/06/2019		7,293,735	2,695.1400		267,080		265,636		265,636	57,907		(59,351)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	02/21/2018	02/20/2019		16,986,982	126.2400		410,411		142,696		142,696	(130,911)		(136,804)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES	02/21/2018	02/20/2019		4,169,542	74.1300		115,811		190,807		190,807	113,600		(38,604)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	02/21/2018	02/20/2019		26,687,349	921.8600		1,236,431		966,361		966,361	142,073		(412,144)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES	02/21/2018	02/20/2019		2,362,988	446.4200		95,701		132,652		132,652	68,851		(31,900)				0002
EQUITY INDEX 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		1,057,351		1,057,351	(32,731)		(545,041)				0002
EQUITY INDEX 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		872,073		872,073	273,176		(299,448)				0002
EQUITY INDEX 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		1,220,155		1,220,155	351,713		(434,221)				0002
EQUITY INDEX 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		971,766		971,766	281,493		(345,137)				0002
EQUITY INDEX 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		1,965,670		1,965,670	551,267		(707,202)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	02/21/2018	02/20/2019		57,876,609	2,716.2600		1,355,794		1,272,243		1,272,243	368,381		(451,931)				0002
EQUITY INDEX 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		1,076,795		1,076,795	313,816		(381,489)				0002
EQUITY INDEX 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		2,721,168		2,721,168	766,629		(977,270)				0002
EQUITY INDEX 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		2,177,335		2,177,335	597,614		(789,860)				0002
EQUITY INDEX 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		1,438,036		1,438,036	410,519		(513,759)				0002
EQUITY INDEX 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		1,610,554		1,610,554	457,937		(576,309)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	02/21/2018	08/20/2019		4,889,268	2,716.2600		181,340		176,403		176,403	35,361		(40,298)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	03/07/2018	03/06/2019		17,890,909	126.5300		438,329		158,277		158,277	(170,470)		(109,582)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	03/07/2018	03/06/2019		5,166,741	74.2600		142,054		214,852		214,852	108,311		(35,514)				0002
EQUITY INDEX 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		916,377		916,377	(1,836)		(306,071)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES	03/07/2018	03/06/2019		2,394,204	448.0500		100,751		129,510		129,510	53,947		(25,188)				0002
EQUITY INDEX 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		1,039,640		1,039,640	(202,775)		(414,138)				0002
EQUITY INDEX 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		635,181		635,181	73,854		(187,109)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	03/07/2018	03/06/2019		32,394,057	2,728.1200		670,651		618,294		618,294	115,306		(167,663)				0002
EQUITY INDEX 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		2,171,909		2,171,909	389,427		(594,161)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	03/07/2018	03/06/2019		52,677,266	2,728.1200		1,264,160		1,160,957		1,160,957	212,837		(316,040)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	03/07/2018	03/06/2019		46,499,672	2,728.1200		1,184,257		1,085,617		1,085,617	197,424		(296,064)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	03/07/2018	03/06/2019		91,685,445	2,728.1200		2,539,387		2,314,328		2,314,328	409,788		(634,847)				0002

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	03/07/2018	03/06/2019		43,968,337	2,728.1200		1,265,968		1,154,616		1,154,616	205,140		(316,492)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	03/07/2018	03/06/2019		54,388,778	2,728.1200		1,628,601		1,482,266		1,482,266	260,815		(407,150)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	03/07/2018	03/06/2019		52,119,979	2,728.1200		1,643,197		1,490,670		1,490,670	258,273		(410,799)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	03/07/2018	03/06/2019		68,633,527	2,728.1200		2,298,921		2,076,825		2,076,825	352,635		(574,730)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	03/07/2018	03/06/2019		85,988,234	2,728.1200		2,279,156		2,080,829		2,080,829	371,463		(569,789)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	03/07/2018	09/06/2019		5,149,596	2,728.1200		187,835		181,911		181,911	25,382		(31,306)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	03/21/2018	03/20/2019		19,289,382	124.3100		534,566		236,871		236,871	(164,053)		(133,642)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	03/21/2018	03/20/2019		5,143,098	75.7100		139,932		197,861		197,861	92,911		(34,983)				0002
EQUITY INDEX 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		1,166,199		1,166,199	64,612		(367,196)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES	03/21/2018	03/20/2019		2,580,900	449.0300		108,402		137,748		137,748	56,446		(27,101)				0002
EQUITY INDEX 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		1,271,172		1,271,172	(25,204)		(432,125)				0002
EQUITY INDEX 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		896,258		896,258	231,827		(221,477)				0002
EQUITY INDEX 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		938,773		938,773	186,615		(250,719)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	03/21/2018	03/20/2019		39,667,324	2,716.9400		842,627		792,975		792,975	161,004		(210,657)				0002
EQUITY INDEX 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		1,495,548		1,495,548	301,604		(397,981)				0002
EQUITY INDEX 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		1,762,717		1,762,717	352,142		(470,192)				0002
EQUITY INDEX 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		2,515,192		2,515,192	490,802		(674,797)				0002
EQUITY INDEX 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		1,491,114		1,491,114	289,121		(400,664)				0002
EQUITY INDEX 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		1,417,762		1,417,762	271,752		(382,003)				0002
EQUITY INDEX 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		1,562,445		1,562,445	295,677		(422,256)				0002
EQUITY INDEX 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		2,423,026		2,423,026	477,691		(648,445)				0002
EQUITY INDEX 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		2,453,355		2,453,355	455,626		(665,910)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	03/21/2018	09/20/2019		7,064,044	2,716.9400		259,699		257,721		257,721	41,305		(43,283)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	04/09/2018	04/06/2019		20,413,690	126.3900		510,383		199,001		199,001	(226,318)		(85,064)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	GOLDMAN SACHS	04/09/2018	04/06/2019		7,378,998	75.1500		206,691		283,369		283,369	111,127		(34,448)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	04/09/2018	04/06/2019		31,554,220	904.7900		1,536,227		1,592,986		1,592,986	312,797		(256,038)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES	04/09/2018	04/06/2019		3,323,126	449.2900		140,186		180,383		180,383	63,562		(23,364)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	04/09/2018	04/06/2019		86,336,832	2,604.4700		2,253,502		2,571,779		2,571,779	693,861		(375,584)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	04/09/2018	04/06/2019		32,356,111	2,604.4700		1,015,982		1,161,143		1,161,143	314,492		(169,330)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	04/09/2018	04/06/2019		154,445,071	2,604.4700		4,500,527		5,075,694		5,075,694	1,325,255		(750,088)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	04/09/2018	04/06/2019		31,514,087	2,604.4700		678,740		765,756		765,756	200,139		(113,123)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	04/09/2018	04/06/2019		54,433,423	2,604.4700		1,973,466		2,222,264		2,222,264	577,709		(328,911)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	04/09/2018	04/06/2019		60,944,598	2,604.4700		2,089,484		2,353,009		2,353,009	611,771		(348,247)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	04/09/2018	04/06/2019		60,944,598	2,604.4700		1,964,528		2,215,056		2,215,056	577,949		(327,421)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	04/09/2018	04/06/2019		51,047,612	2,604.4700		1,552,794		1,752,310		1,752,310	458,315		(258,799)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	04/09/2018	04/06/2019		77,352,759	2,604.4700		2,149,217		2,427,627		2,427,627	636,613		(358,203)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	04/09/2018	04/06/2019		57,037,893	2,604.4700		1,540,976		1,738,944		1,738,944	454,797		(256,829)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	04/09/2018	04/06/2019		101,053,436	2,604.4700		2,534,579		2,866,162		2,866,162	754,012		(422,430)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	04/09/2018	04/06/2019		108,866,846	2,604.4700		2,584,252		2,919,007		2,919,007	765,464		(430,709)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	04/09/2018	10/06/2019		5,729,834	2,604.4700		217,083		248,349		248,349	55,386		(24,120)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	04/20/2018	04/20/2019		17,514,323	126.6300		420,344		170,367		170,367	(179,920)		(70,057)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	04/20/2018	04/20/2019		5,590,784	73.9300		148,198		233,237		233,237	109,739		(24,700)				0002

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate of Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization) / Accretion	20 Adjustment to Carrying Value of Hedged Items	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	JP MORGAN CHASE	04/20/2018	04/20/2019		22,951,660	915.7500		1,094,794		1,017,035		1,017,035	104,707		(182,466)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES	04/20/2018	04/20/2019		3,070,312	449.8400		132,638		166,995		166,995	56,464		(22,106)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CREDIT SUISSE	04/20/2018	04/20/2019		65,890,248	2,670.1400		1,515,476		1,581,471		1,581,471	318,574		(252,579)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	SOCIETE GENERALE	04/20/2018	04/20/2019		26,769,099	2,670.1400		803,073		935,010		935,010	265,782		(133,845)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	04/20/2018	04/20/2019		88,964,904	2,670.1400		2,144,054		2,274,068		2,274,068	487,357		(357,342)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	04/20/2018	04/20/2019		43,790,296	2,670.1400		1,498,434		1,582,623		1,582,623	333,928		(249,739)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	04/20/2018	04/20/2019		27,769,456	2,670.1400		577,972		610,976		610,976	129,333		(96,329)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	04/20/2018	04/20/2019		59,010,094	2,670.1400		1,900,914		2,020,450		2,020,450	436,355		(316,819)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	04/20/2018	04/20/2019		73,695,864	2,670.1400		2,197,558		2,324,010		2,324,010	492,712		(366,260)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	04/20/2018	04/20/2019		96,659,068	2,670.1400		2,688,364		2,851,982		2,851,982	611,679		(448,061)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	04/20/2018	04/20/2019		65,418,430	2,670.1400		1,754,058		1,862,548		1,862,548	400,833		(292,343)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	04/20/2018	04/20/2019		62,906,082	2,670.1400		1,641,849		1,741,692		1,741,692	373,484		(273,641)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	04/20/2018	04/20/2019		82,569,358	2,670.1400		1,890,838		1,998,801		1,998,801	423,102		(315,140)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	04/20/2018	10/20/2019		7,243,911	2,670.1400		263,678		288,246		288,246	53,866		(29,298)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	05/04/2018	05/06/2019		21,563,014	124.5400		526,349		275,033		275,033	(207,454)		(43,862)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CREDIT SUISSE	05/04/2018	05/06/2019		6,919,767	76.7400		188,218		236,719		236,719	64,186		(15,685)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	JP MORGAN CHASE	05/04/2018	05/06/2019		25,377,469	915.8500		1,218,118		1,151,573		1,151,573	34,964		(101,510)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES	05/04/2018	05/06/2019		3,055,025	451.3900		133,810		161,375		161,375	38,716		(11,151)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MERRILL LYNCH	05/04/2018	05/06/2019		77,297,223	2,663.4200		1,715,998		1,932,346		1,932,346	359,347		(143,000)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	SOCIETE GENERALE	05/04/2018	05/06/2019		30,236,023	2,663.4200		879,868		935,809		935,809	129,263		(73,322)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MERRILL LYNCH	05/04/2018	05/06/2019		35,296,447	2,663.4200		727,107		789,023		789,023	122,508		(60,592)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MERRILL LYNCH	05/04/2018	05/06/2019		53,467,438	2,663.4200		1,283,219		1,389,716		1,389,716	213,432		(106,935)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	SOCIETE GENERALE	05/04/2018	05/06/2019		62,055,843	2,663.4200		1,501,751		1,629,991		1,629,991	253,386		(125,146)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	SOCIETE GENERALE	05/04/2018	05/06/2019		53,646,412	2,663.4200		1,362,619		1,482,191		1,482,191	233,124		(113,552)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	SOCIETE GENERALE	05/04/2018	05/06/2019		86,260,543	2,663.4200		2,277,278		2,476,130		2,476,130	388,625		(189,773)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	SOCIETE GENERALE	05/04/2018	05/06/2019		98,795,023	2,663.4200		2,726,743		2,967,163		2,967,163	467,649		(227,229)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MERRILL LYNCH	05/04/2018	05/06/2019		89,912,816	2,663.4200		2,041,021		2,212,506		2,212,506	341,570		(170,085)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	05/04/2018	05/06/2019		45,855,499	2,663.4200		1,320,638		1,437,225		1,437,225	226,640		(110,053)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	05/04/2018	05/06/2019		57,409,493	2,663.4200		1,745,249		1,902,665		1,902,665	302,854		(145,437)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	SOCIETE GENERALE	05/04/2018	05/06/2019		49,531,860	2,663.4200		1,589,973		1,741,072		1,741,072	283,597		(132,498)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	05/04/2018	05/06/2019		46,411,343	2,663.4200		1,564,062		1,710,959		1,710,959	277,235		(130,339)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	SOCIETE GENERALE	05/04/2018	05/06/2019		39,831,851	2,663.4200		1,071,477		1,164,638		1,164,638	182,451		(89,290)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	05/04/2018	11/06/2019		9,817,727	2,663.4200		362,274		401,084		401,084	58,936		(20,126)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	SOCIETE GENERALE	05/18/2018	05/20/2019		18,086,835	122.4100		459,406		290,815		290,815	(130,307)		(38,284)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BNP PARIBAS NY	05/18/2018	05/20/2019		6,501,526	75.4900		171,646		245,643		245,643	88,301		(14,304)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	JP MORGAN CHASE	05/18/2018	05/20/2019		23,696,779	925.4800		1,127,967		963,270		963,270	(70,700)		(93,997)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES	05/18/2018	05/20/2019		2,971,571	451.8200		129,858		157,996		157,996	38,960		(10,821)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MERRILL LYNCH	05/18/2018	05/20/2019		71,132,136	2,712.9700		1,614,699		1,500,886		1,500,886	20,745		(134,558)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	05/18/2018	05/20/2019		29,779,526	2,712.9700		911,254		970,600		970,600	135,284		(75,938)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MERRILL LYNCH	05/18/2018	05/20/2019		22,945,202	2,712.9700		479,555		470,060		470,060	30,468		(39,963)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	05/18/2018	05/20/2019		82,493,805	2,712.9700		2,293,328		2,259,009		2,259,009	156,792		(191,111)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	05/18/2018	05/20/2019		45,306,599	2,712.9700		1,536,470		1,522,800		1,522,800	114,369		(128,039)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	05/18/2018	05/20/2019		58,861,319	2,712.9700		1,347,924		1,325,711		1,325,711	90,114		(112,327)				0002

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate of Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization) / Accretion	20 Adjustment to Carrying Value of Hedged Items	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	05/18/2018	05/20/2019		74,877,972	2,712.9700		2,217,224		2,188,956		2,188,956	156,500		(184,769)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	05/18/2018	05/20/2019		50,732,539	2,712.9700		1,223,246		1,205,866		1,205,866	84,558		(101,937)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MERRILL LYNCH	05/18/2018	05/20/2019		54,684,961	2,712.9700		1,334,314		1,313,310		1,313,310	90,189		(111,193)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MERRILL LYNCH	05/18/2018	05/20/2019		49,360,589	2,712.9700		1,253,758		1,233,768		1,233,768	84,489		(104,480)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MERRILL LYNCH	05/18/2018	05/20/2019		77,764,390	2,712.9700		2,068,533		2,037,431		2,037,431	141,276		(172,378)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	05/18/2018	05/20/2019		57,150,675	2,712.9700		1,537,353		1,510,980		1,510,980	101,740		(128,113)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	05/18/2018	05/20/2019		67,824,250	2,712.9700		2,171,355		2,149,042		2,149,042	158,633		(180,946)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	05/18/2018	11/20/2019		8,681,504	2,712.9700		326,541		335,830		335,830	27,429		(18,141)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	06/06/2018	06/06/2019		19,979,018	122.9200		498,988		327,708		327,708	(171,280)						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	06/06/2018	06/06/2019		7,216,205	79.1400		196,281		201,259		201,259	4,978						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BNP PARIBAS NY	06/06/2018	06/06/2019		28,271,404	941.0900		1,340,065		970,462		970,462	(369,602)						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES	06/06/2018	06/06/2019		4,235,906	457.5800		184,686		193,856		193,856	9,170						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MERRILL LYNCH	06/06/2018	06/06/2019		75,567,733	2,772.3500		1,624,706		1,195,321		1,195,321	(429,385)						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	06/06/2018	06/06/2019		25,896,834	2,772.3500		740,649		743,327		743,327	2,678						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	06/06/2018	06/06/2019		102,854,185	2,772.3500		2,850,176		2,439,877		2,439,877	(410,299)						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	06/06/2018	06/06/2019		51,011,240	2,772.3500		1,332,052		1,138,549		1,138,549	(193,504)						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	06/06/2018	06/06/2019		51,011,240	2,772.3500		1,740,164		1,483,662		1,483,662	(256,502)						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	06/06/2018	06/06/2019		97,032,250	2,772.3500		3,125,645		2,668,211		2,668,211	(457,434)						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	06/06/2018	06/06/2019		111,814,391	2,772.3500		2,560,550		2,192,359		2,192,359	(368,190)						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	06/06/2018	06/06/2019		84,833,910	2,772.3500		2,071,135		1,771,028		1,771,028	(300,107)						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	06/06/2018	06/06/2019		74,021,745	2,772.3500		2,140,116		1,828,181		1,828,181	(311,935)						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	06/06/2018	06/06/2019		94,537,135	2,772.3500		2,515,699		2,148,298		2,148,298	(367,401)						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	06/06/2018	06/06/2019		45,743,775	2,772.3500		1,157,874		992,918		992,918	(164,956)						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MERRILL LYNCH	06/06/2018	06/06/2019		45,516,949	2,772.3500		946,753		813,339		813,339	(133,414)						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	06/06/2018	12/06/2019		9,703,225	2,772.3500		366,885		339,832		339,832	(27,053)						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	06/20/2018	06/20/2019		17,760,711	120.2600		444,018		359,369		359,369	(84,649)						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	06/20/2018	06/20/2019		7,647,657	79.7800		209,546		200,027		200,027	(9,519)						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	JP MORGAN CHASE	06/20/2018	06/20/2019		24,784,885	939.1400		1,192,153		897,473		897,473	(294,680)						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES	06/20/2018	06/20/2019		4,560,954	463.3600		198,858		173,174		173,174	(25,683)						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	JP MORGAN CHASE	06/20/2018	06/20/2019		74,340,703	2,767.3200		1,650,243		1,241,929		1,241,929	(408,314)						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	06/20/2018	06/20/2019		26,617,614	2,767.3200		734,646		731,969		731,969	(2,678)						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	06/20/2018	06/20/2019		36,148,422	2,767.3200		762,726		658,167		658,167	(104,558)						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	06/20/2018	06/20/2019		70,277,641	2,767.3200		1,841,178		1,586,153		1,586,153	(255,025)						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	SOCIETE GENERALE	06/20/2018	06/20/2019		49,753,148	2,767.3200		1,716,484		1,472,442		1,472,442	(244,042)						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	SOCIETE GENERALE	06/20/2018	06/20/2019		54,511,500	2,767.3200		1,798,879		1,543,456		1,543,456	(255,423)						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	SOCIETE GENERALE	06/20/2018	06/20/2019		51,160,192	2,767.3200		1,550,154		1,331,308		1,331,308	(218,846)						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	06/20/2018	06/20/2019		62,946,706	2,767.3200		1,428,932		1,230,583		1,230,583	(198,349)						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	06/20/2018	06/20/2019		42,162,113	2,767.3200		1,218,553		1,046,931		1,046,931	(171,622)						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	06/20/2018	06/20/2019		64,034,816	2,767.3200		1,767,406		1,525,025		1,525,025	(242,381)						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MERRILL LYNCH	06/20/2018	06/20/2019		65,968,103	2,767.3200		1,576,637		1,361,999		1,361,999	(214,638)						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MERRILL LYNCH	06/20/2018	06/20/2019		67,532,451	2,767.3200		1,701,819		1,467,008		1,467,008	(234,811)						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	06/20/2018	06/20/2019		62,958,301	2,767.3200		1,372,546		1,188,781		1,188,781	(183,765)						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)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	06/20/2018	12/20/2019		7,108,830	2,767.3200		263,025		247,153		247,153	(15,872)						0002
0089999. Total-Purchased Options-Hedging Other-Call Options and Warrants										230,938,167	266,370,954	0	599,380,769	XX	599,380,769	188,789,065	0	(166,955,829)	0	0	XXX	XXX
0149999. Total-Purchased Options-Hedging Other										230,938,167	266,370,954	0	599,380,769	XX	599,380,769	188,789,065	0	(166,955,829)	0	0	XXX	XXX
0369999. Total-Purchased Options-Call Options and Warrants										230,938,167	266,370,954	0	599,380,769	XX	599,380,769	188,789,065	0	(166,955,829)	0	0	XXX	XXX
0429999. Total-Purchased Options										230,938,167	266,370,954	0	599,380,769	XX	599,380,769	188,789,065	0	(166,955,829)	0	0	XXX	XXX
Swaps - Hedging Effective - Interest Rate																						
RECEIVE SWAPTIONS *PAY VARIABLE* INTEREST RATE SWAPS	FLOATING RATE MBS 1mL	D1	C	MORGAN STANLEY	06/25/2018	08/25/2019		109,000,000	2.0911			(322,944)	(1,271,050)		(1,271,050)	(184,266)						0004
RECEIVE SWAPTIONS *PAY VARIABLE* INTEREST RATE SWAPS	FLOATING RATE MBS 1mL	D1	C	MORGAN STANLEY	06/25/2018	12/26/2023		94,000,000	2.0911			(204,121)	(6,860,042)		(6,860,042)	(2,474,011)						0004
RECEIVE SWAPTIONS *PAY VARIABLE* INTEREST RATE SWAPS	FLOATING RATE MBS 1mL	D1	C	MORGAN STANLEY	06/25/2018	12/26/2023		81,000,000	2.0911			(164,847)	(2,776,616)		(2,776,616)	(974,687)						0004
RECEIVE SWAPTIONS *PAY VARIABLE* INTEREST RATE SWAPS	FLOATING RATE CLO 3mL	D1	C	MORGAN STANLEY	04/16/2018	04/15/2020		130,000,000	2.3477			(435,468)	(2,067,703)		(2,067,703)	(521,741)						0004
RECEIVE SWAPTIONS *PAY VARIABLE* INTEREST RATE SWAPS	FLOATING RATE CLO 3mL	D1	C	MORGAN STANLEY	04/16/2018	04/15/2024		430,000,000	2.3477			48,269	(17,882,332)		(17,882,332)	(12,033,351)						0004
RECEIVE SWAPTIONS *PAY VARIABLE* INTEREST RATE SWAPS	FLOATING RATE TRUST PREFERRED CDO 3mL	D1	C	MORGAN STANLEY	06/25/2018	06/23/2030		107,000,000	2.3351			221,336	(4,004,274)		(4,004,274)	(4,175,969)						0004
RECEIVE SWAPTIONS *PAY VARIABLE* INTEREST RATE SWAPS	FLOATING RATE TRUST PREFERRED CDO 3mL	D1	C	MORGAN STANLEY	06/25/2018	06/23/2030		259,000,000	2.3351			(536,811)	(23,261,292)		(23,261,292)	(8,303,166)						0004
RECEIVE SWAPTIONS *PAY VARIABLE* INTEREST RATE SWAPS	FLOATING RATE TRUST PREFERRED CDO 3mL	D1	C	MORGAN STANLEY	06/25/2018	06/23/2030		107,000,000	2.3351			215,952	(3,741,862)		(3,741,862)	(3,880,600)						0004
RECEIVE SWAPTIONS *PAY VARIABLE* INTEREST RATE SWAPS	FLOATING RATE TRUST PREFERRED CDO 3mL	D1	C	MORGAN STANLEY	04/03/2018	04/03/2027		48,000,000	2.3080			17,270	(2,217,444)		(2,217,444)	(1,429,329)						0004
RECEIVE SWAPTIONS *PAY VARIABLE* INTEREST RATE SWAPS	FLOATING RATE TRUST PREFERRED CLO & CDO 3mL	D1	C	MORGAN STANLEY	04/25/2018	10/25/2025		148,000,000	2.3595			213,190	(4,919,553)		(4,919,553)	(4,443,917)						0004
RECEIVE SWAPTIONS *PAY VARIABLE* INTEREST RATE SWAPS	FLOATING RATE TRUST PREFERRED CLO & CDO 3mL	D1	C	MORGAN STANLEY	04/25/2018	04/25/2024		126,000,000	2.3595			319,373	(938,827)		(938,827)	(938,827)						0004
0859999. Total-Swaps-Hedging Effective-Interest Rate										0	0	(628,801)	(69,940,994)	XX	(69,940,994)	(39,359,864)	0	0	0	0	XXX	XXX
0909999. Total-Swaps-Hedging Effective										0	0	(628,801)	(69,940,994)	XX	(69,940,994)	(39,359,864)	0	0	0	0	XXX	XXX
1159999. Total-Swaps-Interest Rate										0	0	(628,801)	(69,940,994)	XX	(69,940,994)	(39,359,864)	0	0	0	0	XXX	XXX
1209999. Total-Swaps										0	0	(628,801)	(69,940,994)	XX	(69,940,994)	(39,359,864)	0	0	0	0	XXX	XXX
1399999. Total-Hedging Effective										0	0	(628,801)	(69,940,994)	XX	(69,940,994)	(39,359,864)	0	0	0	0	XXX	XXX
1409999. Total-Hedging Other										230,938,167	266,370,954	0	599,380,769	XX	599,380,769	188,789,065	0	(166,955,829)	0	0	XXX	XXX
1449999. TOTAL										230,938,167	266,370,954	(628,801)	529,439,775	XX	529,439,775	149,429,201	0	(166,955,829)	0	0	XXX	XXX

(a)

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

SCHEDULE DB - PART A - SECTION 1

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

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

(b)

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

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

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

NONE

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

1	2	3	4	Book Adjusted Carrying Value 5	6	7	Fair Value 8	9	10	11	12
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	49,100,000	54,786,786		5,686,786	54,786,786		5,686,786		0
BNP PARIBAS NY	Y	Y	7,417,458	9,574,023		2,156,565	9,574,023		2,156,565		0
CITIBANK	Y	Y	78,070,000	80,534,492		2,464,492	80,534,492		2,464,492		0
CREDIT SUISSE	Y	Y	10,914,000	12,178,185		1,264,185	12,178,185		1,264,185		0
GOLDMAN SACHS	Y	Y		283,369		283,369	283,369		283,369		0
JP MORGAN CHASE	Y	Y	23,910,000	31,592,986		7,682,986	31,592,986		7,682,986		0
MERRILL LYNCH	Y	Y	51,280,000	51,853,048		573,048	51,853,048		573,048		0
MORGAN STANLEY	Y	Y	133,620,761	240,221,889	(69,940,994)	36,660,134	240,221,889	(69,940,994)	36,660,134		0
SOCIETE GENERALE	Y	Y	50,440,000	51,960,345		1,520,345	51,960,345		1,520,345		0
UBS SECURITIES	Y	Y	26,940,000	29,074,054		2,134,054	29,074,054		2,134,054		0
WELLS FARGO	Y	Y	36,930,000	37,321,591		391,591	37,321,591		391,591		0
0299999. Total NAIC 1 Designation			468,622,219	599,380,769	(69,940,994)	60,817,556	599,380,769	(69,940,994)	60,817,556	0	0
0999999. Gross Totals			468,622,219	599,380,769	(69,940,994)	60,817,556	599,380,769	(69,940,994)	60,817,556	0	0
1. Offset per SSAP No. 64											
2. Net after right of offset per SSAP No. 64				599,380,769	(69,940,994)						

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
Collateral Pledged to Reporting Entity								
BARCLAYS	CASH		BANK OF NEW YORK (141001)	49,100,000	49,100,000	XXX		
BNP PARIBAS NY	CASH		BANK OF NEW YORK (141001)	7,417,458	7,417,458	XXX		
CITIBANK	CASH		BANK OF NEW YORK (141001)	78,070,000	78,070,000	XXX		
CREDIT SUISSE	CASH		BANK OF NEW YORK (141001)	10,914,000	10,914,000	XXX		
JP MORGAN CHASE	CASH		BANK OF NEW YORK (141001)	23,910,000	23,910,000	XXX		
MERRILL LYNCH	CASH		BANK OF NEW YORK (141001)	51,280,000	51,280,000	XXX		
MORGAN STANLEY	CASH		BANK OF NEW YORK (141001)	17,540,000	17,540,000	XXX		
MORGAN STANLEY	CASH		MORGAN STANLEY (0617HNJR4)	116,080,761	116,080,761	XXX		
SOCIETE GENERALE	CASH		BANK OF NEW YORK (141001)	50,440,000	50,440,000	XXX		
UBS SECURITIES	CASH		BANK OF NEW YORK (141001)	26,940,000	26,940,000	XXX		
WELLS FARGO	CASH		BANK OF NEW YORK (141001)	36,930,000	36,930,000	XXX		
0299999. Totals				468,622,219	468,622,219	XXX	XXX	XXX

Sch. DL - Pt. 1
NONE

Sch. DL - Pt. 2
NONE

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1		2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
						6	7	8	
Depository		Code	Rate of Interest	Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	First Month	Second Month	Third Month	*
Open Depositories									
Bank of New York	New York, NY		0.550	12,479		7,533,541	2,497,153	11,096,144	XXX
Charleston Harbor	Charleston, SC					968,305	1,428,732	1,351,517	XXX
Community Bank of the Bay	Oakland, CA		0.300	50		100,000	100,000	100,000	XXX
Skipjack Cove	Georgetown, MD					401,291	468,894	441,071	XXX
Sailfish Marina	Palm Beach Shores, FL					1,943,085	2,194,335	2,122,964	XXX
PNC Bank	Pittsburgh, PA					(15,919,703)	10,474,497	(31,006,017)	XXX
Wells Fargo Bank / Norwest Bank	Phoenix, AZ					583,122	434,457	498,296	XXX
Bay Bridge Marina	Stevensville, MD					407,120	531,867	649,309	XXX
Mountain View Grand	Whitefield, NH					469,655	310,708	128,178	XXX
Huntington Bank	Columbus, OH					6,185	54,814	53,424	XXX
Federal Home Loan Bank - Cincinnati	Cincinnati, OH		1.650	71,952	12,898	13,466,934	18,493,795	23,673,985	XXX
0199999. Total Open Depositories		XXX	XXX	84,481	12,898	9,959,535	36,989,252	9,108,871	XXX
0399999. Total Cash on Deposit		XXX	XXX	84,481	12,898	9,959,535	36,989,252	9,108,871	XXX
0599999. Total Cash		XXX	XXX	84,481	12,898	9,959,535	36,989,252	9,108,871	XXX

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		06/27/2018	1.770		616,993,612	853,581	3,037,180
8599999. Total - Exempt Money Market Mutual Funds as Identified by the SVO						616,993,612	853,581	3,037,180
8899999. Total - Cash Equivalents						616,993,612	853,581	3,037,180