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QUARTERLY STATEMENT

As of March 31, 2014

of the Condition and Affairs of the

GREAT AMERICAN INSURANCE COMPANY

NAIC Group Code.....84, 84 (Current Period) (Prior Period) NAIC Company Code..... 16691 Employer's ID Number..... 31-0501234

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

Incorporated/Organized..... March 7, 1872 Commenced Business..... March 7, 1872

Statutory Home Office	301 E Fourth Street..... Cincinnati ..... OH ..... US ..... 45202 *(Street and Number) (City or Town, State, Country and Zip Code)*	
Main Administrative Office	301 E Fourth Street..... Cincinnati ..... OH ..... US ..... 45202 *(Street and Number) (City or Town, State, Country and Zip Code)*	513-369-5000 *(Area Code) (Telephone Number)*
Mail Address	301 E Fourth Street..... Cincinnati ..... OH ..... US ..... 45202 *(Street and Number or P. O. Box) (City or Town, State, Country and Zip Code)*	
Primary Location of Books and Records	301 E Fourth Street..... Cincinnati ..... OH ..... US ..... 45202 *(Street and Number) (City or Town, State, Country and Zip Code)*	513-369-5000 *(Area Code) (Telephone Number)*
Internet Web Site Address	http://www.greatamericaninsurancegroup.com	
Statutory Statement Contact	Robert James Schwartz *(Name)*	513-369-5092 *(Area Code) (Telephone Number) (Extension)*
	BSchwartz@GAIC.com *(E-Mail Address)*	513-369-3873 *(Fax Number)*

OFFICERS

Name	Title	Name	Title
1. Donald Dumford Larson	President	2. Eve Cutler Rosen	Senior Vice President, General Counsel & Secretary
3. Robert James Schwartz	Vice President & Controller	4. John Linn Doellman	Vice President & Actuary
Ronald James Brichler	Executive Vice President	Gary John Gruber	Executive Vice President
Vincent McLenaghan	Executive Vice President	Dale Eugene Kelley	Senior Vice President
Aaron Beasy Latto	Senior Vice President and Assistant General Counsel	Michael David Pierce	Senior Vice President
Piyush Kumar Singh	Senior Vice President & Chief Information Officer	Michael Eugene Sullivan Jr.	Senior Vice President
David John Witzgall	Senior Vice President, Chief Financial Officer & Treasurer	Scott Howard Beeken	Vice President
Sue Ann Erhart	Vice President and Assistant General Counsel	David Paul Faeth	Vice President
Annette Denise Gardner	Vice President & Assistant Treasurer	John William Tholen	Vice President
Stephen Charles Beraha	Assistant Vice President, Assistant General Counsel & Assistant Secretary	Brian Anthony Moning	Assistant Vice President
Lisa Ann Pennekamp	Assistant Vice President & Associate General Counsel	Howard Kim Baird	Assistant Treasurer
Robert Jude Zbacnik	Assistant Treasurer		

DIRECTORS OR TRUSTEES

Ronald James Brichler	Gary John Gruber	Donald Dumford Larson	Aaron Beasy Latto
Carl Henry Lindner III	Michael David Pierce	Eve Cutler Rosen	Piyush Kumar Singh
Michael Eugene Sullivan Jr.	David John Witzgall		

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)
Donald Dumford Larson	Eve Cutler Rosen	Robert James Schwartz
President	Senior Vice President, General Counsel & Secretary	Vice President & Controller
(Title)	(Title)	(Title)

Subscribed and sworn to before me
This 7th day of May, 2014

NOTARIAL SEAL STATE OF OHIO

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

ASSETS

	Current Statement Date 1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 December 31 Prior Year Net Admitted Assets
1. Bonds	2,538,579,270	0	2,538,579,270	2,544,212,844
2. Stocks:				
2.1 Preferred stocks	175,490,396	0	175,490,396	164,325,390
2.2 Common stocks	1,019,127,958	0	1,019,127,958	964,237,903
3. Mortgage loans on real estate:				
3.1 First liens	173,142,047	0	173,142,047	148,754,552
3.2 Other than first liens	0	0	0	0
4. Real estate:				
4.1 Properties occupied by the company (less $.....0 encumbrances)	798,696	0	798,696	829,467
4.2 Properties held for the production of income (less $.....0 encumbrances)	47,778,876	0	47,778,876	47,987,309
4.3 Properties held for sale (less $.....0 encumbrances)	0	0	0	0
5. Cash ($.....36,560,177), cash equivalents ($.....16,784,391) and short-term investments ($.....204,426,992)	257,771,560	0	257,771,560	218,303,339
6. Contract loans (including $.....0 premium notes)	0	0	0	0
7. Derivatives	589,695	0	589,695	194,400
8. Other invested assets	62,539,744	0	62,539,744	58,184,381
9. Receivables for securities	891,370	0	891,370	12,504,515
10. Securities lending reinvested collateral assets	0	0	0	0
11. Aggregate write-ins for invested assets	0	0	0	0
12. Subtotals, cash and invested assets (Lines 1 to 11)	4,276,709,612	0	4,276,709,612	4,159,534,101
13. Title plants less $.....0 charged off (for Title insurers only)	0	0	0	0
14. Investment income due and accrued	29,809,486	0	29,809,486	27,299,819
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	242,825,714	15,082,933	227,742,781	246,672,277
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $.....0 earned but unbilled premiums)	168,408,650	0	168,408,650	159,978,288
15.3 Accrued retrospective premiums	0	0	0	0
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	51,817,005	0	51,817,005	49,509,555
16.2 Funds held by or deposited with reinsured companies	0	0	0	0
16.3 Other amounts receivable under reinsurance contracts	0	0	0	0
17. Amounts receivable relating to uninsured plans	0	0	0	0
18.1 Current federal and foreign income tax recoverable and interest thereon	0	0	0	0
18.2 Net deferred tax asset	106,269,760	0	106,269,760	116,760,753
19. Guaranty funds receivable or on deposit	0	0	0	0
20. Electronic data processing equipment and software	57,182,188	55,213,268	1,968,920	2,035,841
21. Furniture and equipment, including health care delivery assets ($.....0)	5,246,908	5,246,908	0	0
22. Net adjustment in assets and liabilities due to foreign exchange rates	0	0	0	0
23. Receivables from parent, subsidiaries and affiliates	7,592,116	646,015	6,946,101	5,027,846
24. Health care ($.....0) and other amounts receivable	0	0	0	0
25. Aggregate write-ins for other than invested assets	331,009,923	25,260,820	305,749,103	610,074,003
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25)	5,276,871,361	101,449,944	5,175,421,417	5,376,892,481
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts	0	0	0	0
28. Total (Lines 26 and 27)	5,276,871,361	101,449,944	5,175,421,417	5,376,892,481

DETAILS OF WRITE-INS

1101.	0	0	0	0
1102.	0	0	0	0
1103.	0	0	0	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. Receivable from Federal Crop Insurance Corporation	149,960,370	0	149,960,370	448,226,008
2502. Company owned life insurance	140,793,417	0	140,793,417	139,738,758
2503. Funds held as collateral	8,855,513	0	8,855,513	8,803,037
2598. Summary of remaining write-ins for Line 25 from overflow page	31,400,623	25,260,820	6,139,803	13,306,198
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above)	331,009,923	25,260,820	305,749,103	610,074,003

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31 Prior Year
1.	Losses (current accident year $.....213,900,984)	1,963,431,355	2,068,506,141
2.	Reinsurance payable on paid losses and loss adjustment expenses	418,215	406,746
3.	Loss adjustment expenses	358,714,008	360,151,048
4.	Commissions payable, contingent commissions and other similar charges	40,304,945	65,275,100
5.	Other expenses (excluding taxes, licenses and fees)	102,100,414	97,805,495
6.	Taxes, licenses and fees (excluding federal and foreign income taxes)	12,588,289	16,634,821
7.1	Current federal and foreign income taxes (including $.....0 on realized capital gains (losses))	18,973,396	24,328,199
7.2	Net deferred tax liability	0	0
8.	Borrowed money $.....0 and interest thereon $.....0	0	0
9.	Unearned premiums (after deducting unearned premiums for ceded reinsurance of $.....332,282,260 and including warranty reserves of $.....15,867,047 and accrued accident and health experience rating refunds including $.....0 for medical loss ratio rebate per the Public Health Service Act	886,967,792	882,051,830
10.	Advance premium	0	0
11.	Dividends declared and unpaid:		
	11.1 Stockholders	0	0
	11.2 Policyholders	0	0
12.	Ceded reinsurance premiums payable (net of ceding commissions)	66,174,932	70,762,173
13.	Funds held by company under reinsurance treaties	253,197,738	371,513,094
14.	Amounts withheld or retained by company for account of others	52,909,934	46,024,651
15.	Remittances and items not allocated	2,865,480	1,972,854
16.	Provision for reinsurance (including $.....0 certified)	26,477,940	26,477,940
17.	Net adjustments in assets and liabilities due to foreign exchange rates	12,710,745	7,984,566
18.	Drafts outstanding	0	0
19.	Payable to parent, subsidiaries and affiliates	4,519,080	3,630,745
20.	Derivatives	324,000	248,500
21.	Payable for securities	674,934	28,028,742
22.	Payable for securities lending	0	0
23.	Liability for amounts held under uninsured plans	0	0
24.	Capital notes $.....0 and interest thereon $.....0	0	0
25.	Aggregate write-ins for liabilities	(94,248,377)	(98,212,686)
26.	Total liabilities excluding protected cell liabilities (Lines 1 through 25)	3,709,104,819	3,973,589,959
27.	Protected cell liabilities	0	0
28.	Total liabilities (Lines 26 and 27)	3,709,104,819	3,973,589,959
29.	Aggregate write-ins for special surplus funds	131,360,168	134,566,698
30.	Common capital stock	15,440,600	15,440,600
31.	Preferred capital stock	0	0
32.	Aggregate write-ins for other than special surplus funds	0	0
33.	Surplus notes	0	0
34.	Gross paid in and contributed surplus	317,078,835	315,028,062
35.	Unassigned funds (surplus)	1,002,436,995	938,267,163
36.	Less treasury stock, at cost:		
	36.1 .....0.000 shares common (value included in Line 30 $.....0)	0	0
	36.2 .....0.000 shares preferred (value included in Line 31 $.....0)	0	0
37.	Surplus as regards policyholders (Lines 29 to 35, less 36)	1,466,316,598	1,403,302,522
38.	Totals (Page 2, Line 28, Col. 3)	5,175,421,417	5,376,892,481

DETAILS OF WRITE-INS

2501.	Accounts payable and other liabilities	37,111,792	36,354,011
2502.	Retroactive reinsurance ceded	(131,360,168)	(134,566,698)
2503.		0	0
2598.	Summary of remaining write-ins for Line 25 from overflow page	0	0
2599.	Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above)	(94,248,377)	(98,212,686)
2901.	Retroactive reinsurance gain	131,360,168	134,566,698
2902.		0	0
2903.		0	0
2998.	Summary of remaining write-ins for Line 29 from overflow page	0	0
2999.	Totals (Lines 2901 thru 2903 plus 2998) (Line 29 above)	131,360,168	134,566,698
3201.		0	0
3202.		0	0
3203.		0	0
3298.	Summary of remaining write-ins for Line 32 from overflow page	0	0
3299.	Totals (Lines 3201 thru 3203 plus 3298) (Line 32 above)	0	0

STATEMENT OF INCOME

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
UNDERWRITING INCOME			
1. Premiums earned:			
1.1 Direct (written $.....257,321,714)	280,269,240	271,592,860	1,903,053,232
1.2 Assumed (written $.....393,248,371)	364,644,005	320,969,693	1,367,359,576
1.3 Ceded (written $.....200,832,305)	200,091,427	179,537,366	1,254,496,556
1.4 Net (written $.....449,737,779)	444,821,817	413,025,187	2,015,916,252
DEDUCTIONS:			
2. Losses incurred (current accident year $.....245,046,129):			
2.1 Direct	148,593,107	373,500,820	1,525,062,831
2.2 Assumed	140,988,943	103,210,004	601,322,393
2.3 Ceded	115,243,995	314,580,767	1,142,770,047
2.4 Net	174,338,055	162,130,057	983,615,177
3. Loss adjustment expenses incurred	49,945,136	39,038,744	207,666,617
4. Other underwriting expenses incurred	188,143,007	176,694,428	703,655,765
5. Aggregate write-ins for underwriting deductions	0	0	0
6. Total underwriting deductions (Lines 2 through 5)	412,426,198	377,863,229	1,894,937,559
7. Net income of protected cells	0	0	0
8. Net underwriting gain (loss) (Line 1 minus Line 6 + Line 7)	32,395,619	35,161,958	120,978,692
INVESTMENT INCOME			
9. Net investment income earned	36,051,136	35,825,378	161,987,916
10. Net realized capital gains (losses) less capital gains tax of $.....769,912	3,197,356	23,244,559	93,009,898
11. Net investment gain (loss) (Lines 9 + 10)	39,248,492	59,069,937	254,997,814
OTHER INCOME			
12. Net gain or (loss) from agents' or premium balances charged off (amount recovered $.....0 amount charged off $.....285,437)	(285,437)	(219,361)	(1,721,367)
13. Finance and service charges not included in premiums	176,233	167,245	677,480
14. Aggregate write-ins for miscellaneous income	(3,750,305)	(588,553)	(5,292,258)
15. Total other income (Lines 12 through 14)	(3,859,509)	(640,669)	(6,336,145)
16. Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15)	67,784,602	93,591,226	369,640,361
17. Dividends to policyholders	105,579	255,214	1,106,562
18. Net income after dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Line 16 minus Line 17)	67,679,023	93,336,012	368,533,800
19. Federal and foreign income taxes incurred	16,484,610	19,042,423	94,803,546
20. Net income (Line 18 minus Line 19) (to Line 22)	51,194,413	74,293,589	273,730,253
CAPITAL AND SURPLUS ACCOUNT			
21. Surplus as regards policyholders, December 31 prior year	1,403,302,522	1,469,644,876	1,469,644,876
22. Net income (from Line 20)	51,194,413	74,293,589	273,730,253
23. Net transfers (to) from Protected Cell accounts	0	0	0
24. Change in net unrealized capital gains or (losses) less capital gains tax of $.....12,226,500	24,621,725	33,208,094	(25,524,362)
25. Change in net unrealized foreign exchange capital gain (loss)	0	(190,800)	(42,300)
26. Change in net deferred income tax	1,741,239	(2,006,474)	12,734,370
27. Change in nonadmitted assets	(11,867,895)	(2,892,442)	10,753,649
28. Change in provision for reinsurance	0	0	(5,999,426)
29. Change in surplus notes	0	0	0
30. Surplus (contributed to) withdrawn from protected cells	0	0	0
31. Cumulative effect of changes in accounting principles	0	0	0
32. Capital changes:			
32.1 Paid in	0	0	0
32.2 Transferred from surplus (Stock Dividend)	0	0	0
32.3 Transferred to surplus	0	0	0
33. Surplus adjustments:			
33.1 Paid in	2,050,773	1,705,476	6,232,708
33.2 Transferred to capital (Stock Dividend)	0	0	0
33.3 Transferred from capital	0	0	0
34. Net remittances from or (to) Home Office	0	0	0
35. Dividends to stockholders	0	(30,000,000)	(330,000,000)
36. Change in treasury stock	0	0	0
37. Aggregate write-ins for gains and losses in surplus	(4,726,179)	(4,049,545)	(8,227,246)
38. Change in surplus as regards policyholders (Lines 22 through 37)	63,014,076	70,067,898	(66,342,354)
39. Surplus as regards policyholders, as of statement date (Lines 21 plus 38)	1,466,316,598	1,539,712,774	1,403,302,522

DETAILS OF WRITE-INS

0501.	0	0	0
0502.	0	0	0
0503.	0	0	0
0598. Summary of remaining write-ins for Line 5 from overflow page	0	0	0
0599. Totals (Lines 0501 thru 0503 plus 0598) (Line 5 above)	0	0	0
1401. Company owned life insurance	1,054,659	1,188,980	4,798,106
1402. Amortization of intangibles	(1,975,500)	(2,050,500)	(8,202,000)
1403. Miscellaneous (expense) income	(2,829,463)	272,967	(1,888,364)
1498. Summary of remaining write-ins for Line 14 from overflow page	0	0	0
1499. Totals (Lines 1401 thru 1403 plus 1498) (Line 14 above)	(3,750,305)	(588,553)	(5,292,258)
3701. Change in foreign exchange reserve	(4,726,179)	(4,049,545)	(8,227,246)
3702.	0	0	0
3703.	0	0	0
3798. Summary of remaining write-ins for Line 37 from overflow page	0	0	0
3799. Totals (Lines 3701 thru 3703 plus 3798) (Line 37 above)	(4,726,179)	(4,049,545)	(8,227,246)

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	451,843,304	407,940,949	2,051,770,496
2. Net investment income	34,351,540	35,355,212	165,785,988
3. Miscellaneous income	(2,938,667)	220,851	(2,932,251)
4. Total (Lines 1 through 3)	483,256,176	443,517,012	2,214,624,232
5. Benefit and loss related payments	278,502,293	172,577,675	925,836,609
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	0	0	0
7. Commissions, expenses paid and aggregate write-ins for deductions	264,703,672	219,670,519	851,478,255
8. Dividends paid to policyholders	105,579	255,214	1,106,562
9. Federal and foreign income taxes paid (recovered) net of $.....0 tax on capital gains (losses)	22,609,325	(5,755,896)	113,726,090
10. Total (Lines 5 through 9)	565,920,869	386,747,512	1,892,147,516
11. Net cash from operations (Line 4 minus Line 10)	(82,664,693)	56,769,500	322,476,716
CASH FROM INVESTMENTS			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds	244,105,226	131,997,315	561,974,739
12.2 Stocks	26,113,513	40,948,643	315,120,292
12.3 Mortgage loans	794,156	1,616,144	23,568,405
12.4 Real estate	0	0	9,460,140
12.5 Other invested assets	1,198,034	1,158,698	40,038,413
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	269	(10,142)	(1,501,306)
12.7 Miscellaneous proceeds	11,818,542	22,839,759	20,430,547
12.8 Total investment proceeds (Lines 12.1 to 12.7)	284,029,740	198,550,418	969,091,230
13. Cost of investments acquired (long-term only):			
13.1 Bonds	237,306,085	180,126,633	680,005,049
13.2 Stocks	51,560,011	43,058,995	215,119,291
13.3 Mortgage loans	25,159,090	0	11,555,290
13.4 Real estate	376,781	1,736,198	4,280,646
13.5 Other invested assets	6,624,126	10,649,914	51,353,789
13.6 Miscellaneous applications	27,527,102	0	11,919,112
13.7 Total investments acquired (Lines 13.1 to 13.6)	348,553,195	235,571,739	974,233,177
14. Net increase or (decrease) in contract loans and premium notes	0	0	0
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(64,523,455)	(37,021,322)	(5,141,948)
CASH FROM FINANCING AND MISCELLANEOUS SOURCES			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes	0	0	0
16.2 Capital and paid in surplus, less treasury stock	2,050,773	1,705,476	6,232,708
16.3 Borrowed funds	0	0	0
16.4 Net deposits on deposit-type contracts and other insurance liabilities	0	0	0
16.5 Dividends to stockholders	0	30,000,000	330,000,000
16.6 Other cash provided (applied)	184,605,596	(75,594,264)	(238,646,264)
17. Net cash from financing and miscellaneous sources (Lines 16.1 through 16.4 minus Line 16.5 plus Line 16.6)	186,656,369	(103,888,788)	(562,413,556)
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)	39,468,221	(84,140,609)	(245,078,787)
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year	218,303,339	463,382,126	463,382,126
19.2 End of period (Line 18 plus Line 19.1)	257,771,560	379,241,517	218,303,339

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

20.0001	Exchange of equity securities	9,000,000	4,711	4,711
20.0002	Stock option compensation (included in L7, L9, and L16.2)	2,050,773	1,705,476	6,232,708
20.0003	Securities acquired in paid in kind interest payment	82,927	31,066	235,378
20.0004	Securities acquired from liquidation distribution	265	3,630	6,914

1.) SUMMARY OF SIGNIFICANT ACCOUNTING POLICIES

A. Accounting Practices

The financial statements of Great American 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 purposes of 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 SAP and the state of Ohio basis, as shown below:

	State of Domicile	2014	2013
Net income state basis	Ohio	$ 51,194,413	$ 273,730,253
Effect of state prescribed practices	Ohio	-	-
Effect of state permitted practices	Ohio	-	-
Net income, NAIC SAP		$ 51,194,413	$ 273,730,253
Statutory surplus state basis	Ohio	$ 1,466,316,598	$ 1,403,302,522
Effect of state prescribed practices	Ohio	-	-
Effect of state permitted practices	Ohio	-	-
Statutory surplus, NAIC SAP		$ 1,466,316,598	$ 1,403,302,522

2.) ACCOUNTING CHANGES AND CORRECTIONS OF ERRORS - No significant change.

3.) BUSINESS COMBINATIONS AND GOODWILL - No significant change.

4.) DISCONTINUED OPERATIONS - No significant change.

5.) INVESTMENTS

A – C. No significant change.

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 effective yields; significant changes in estimated cash flows from the original purchase assumptions are accounted for on a prospective basis.

2. The Company had no loan-backed securities with a recognized other-than-temporary impairment due to either the intent to sell or lack of intent to hold to recovery during 2014.

3. The Company had no loan-backed securities with a credit-related other-than-temporary impairment recognized during 2014.

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	$	(4,448,445)
2. 12 months or longer	$	(2,950,906)
b. The aggregate related fair value of securities with unrealized losses:		
1. Less than 12 months	$	289,290,581
2. 12 months or longer	$	66,593,504

5. Based on cash flow projections received from independent sources (which reflect loan to collateral values, subordination, vintage and geographic concentration), implied cash flows inherent in security ratings and analysis of historical payment data, management believes that the Company will recover its cost basis in all securities with unrealized losses at March 31, 2014. The Company has the intent to hold such securities until they recover in value or mature.

E. Repurchase Agreements and/or Securities Lending – The Company does not invest in repurchase agreements or engage in securities lending.

F – H. No significant change.

I. Working Capital Finance Investments – Not applicable.

6.) JOINT VENTURES, PARTNERSHIPS AND LIMITED LIABILITY COMPANIES - No significant change.

7.) INVESTMENT INCOME - No significant change.

8.) DERIVATIVE INSTRUMENTS

In 2014, the Company entered into foreign currency forward contracts to hedge the foreign currency exchange risk associated with a foreign denominated investment in an affiliated bond. These foreign currency forward contracts do not qualify for hedge accounting. The fair value of open foreign currency forward contracts is reported as either a derivative asset or a derivative liability as appropriate for each contract. Any change in fair value of these open contracts is reported in change in net unrealized capital gains/losses until settled. Any realized capital gains/losses at settlement are reported in net realized capital gains/losses.

In 2014, the Company also entered into commodity futures contracts to hedge the commodity price risk associated with the price component of certain multi-peril crop insurance products. These futures contracts require the company to place funds in a margin account as collateral. The balance of this margin account at 3/31/2014 was $439,383. These futures contracts do not qualify for hedge accounting. The fair value of open futures contracts is reported as either a derivative asset or a derivative liability as appropriate. Any change in fair value of these open contracts is reported in change in net unrealized capital gains/losses until settled. Any realized capital gains/losses at settlement are reported in net realized capital gains/losses.

In 2014, the Company entered into foreign currency forward contracts to hedge the foreign currency exchange risk associated with Canadian branch operations. These foreign currency forward contracts do qualify for hedge accounting. The fair value of open foreign currency forward contracts is reported as either a derivative asset or a derivative liability as appropriate for each contract. Any change in fair value of these open contracts is reported in change in net unrealized capital gains/losses until settled. Any realized capital gains/losses at settlement are reported in net realized capital gains/losses.

The unrealized capital gains/(losses) recognized during the reporting period resulting from derivatives was ($173,687). The realized capital gain recognized during the reporting period resulting from settlement of derivatives was $323,010.

9.) INCOME TAXES - No significant change.

10.) INFORMATION CONCERNING PARENT, SUBSIDIARIES AND AFFILIATES

A – L. No significant change.

11.) DEBT

A. The Company does not have any outstanding liability for borrowed money.

B. The Company does not have any agreements with the Federal Home Loan Bank.

12.) RETIREMENT PLANS, DEFERRED COMPENSATION, POSTEMPLOYMENT BENEFITS AND COMPENSATED ABSENCES AND OTHER POSTRETIREMENT BENEFIT PLANS

A. Defined Benefit Plans

The Company does not have any defined benefit plans.

B – F. No significant change.

13.) CAPITAL AND SURPLUS, DIVIDEND RESTRICTIONS AND QUASI-REORGANIZATIONS

A – M. No significant change.

14.) CONTINGENCIES - No significant change.

15.) LEASES - No significant change.

16.) INFORMATION ABOUT FINANCIAL INSTRUMENTS WITH OFF-BALANCE SHEET RISK AND FINANCIAL INSTRUMENTS WITH CONCENTRATIONS OF CREDIT RISK

No significant change.

17.) SALE, TRANSFER AND SERVICING OF FINANCIAL ASSETS AND EXTINGUISHMENTS OF LIABILITIES

A. The Company did not sell any receivable balances during 2014.

B. Transfer and Servicing of Financial Assets – Not applicable.

C. The Company was not involved in any wash sale transactions during 2014.

18.) GAIN OR LOSS TO THE REPORTING ENTITY FROM UNINSURED PLANS AND THE UNINSURED PORTION OF PARTIALLY INSURED PLANS

No significant change.

19.) DIRECT PREMIUM WRITTEN/PRODUCED BY MANAGING GENERAL AGENTS/THIRD PARTY ADMINISTRATORS

No significant change.

20.) FAIR VALUE

A. Inputs Used for Assets and Liabilities Measured at Fair Value

1. The Company categorizes its financial instruments, based on the degree of subjectivity inherent in the method by which they are valued, into a fair value hierarchy of three levels, as follows:

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 and highly liquid government bonds 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. The Company's Level 2 financial instruments include corporate and municipal fixed maturity securities and MBS priced using observable inputs. Level 2 inputs include benchmark yields, reported trades, corroborated broker/dealer quotes, issuer spreads and benchmark securities. When non-binding broker quotes can be corroborated by comparison to similar securities priced using observable inputs, they are classified as Level 2.

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

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

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.

Description	Level 1	Level 2	Level 3	Total
Assets at Fair Value				
Bonds:				
U.S. Government and governmental agencies	$ -	$ -	$ -	$ -
States, municipalities and political subdivisions	-	-	-	-
Foreign government	-	-	-	-
Residential MBS	-	19,113,745	1,226,406	20,340,151
Commercial MBS	-	-	-	-
Asset backed securities	-	1,380,491	-	1,380,491
All other bonds	-	5,551,176	3,003,536	8,554,712
Total Bonds	$ -	$ 26,045,412	$ 4,229,942	$ 30,275,354
			-	
Preferred stocks	78,382,638	48,684,750	-	127,067,388
Non-affiliated common stocks	440,781,752	19,351,661	43,841,170	503,974,583
Affiliated common stock	-	273,462,000	-	273,462,000
Other investments	-	-	-	-
Total Assets Accounted for at Fair Value	$ 519,164,390	$ 367,543,823	$ 48,071,112	$ 934,779,325

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

Description	Ending Balance at 12/31/2013	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	Issuances	Sales	Settlements	Ending Balance 3/31/2014
U.S. Government and government agencies	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -
States, municipalities and political subdivisions	-	-	-	-	-	-	-	-	-	-
Residential MBS	6,501,587	-	(5,259,910)	(49,026)	33,755	-	-	-	-	1,226,406
Asset backed securities	-	-	-	-	-	-	-	-	-	-
All other bonds	3,001,360	-	-	1,087	1,089	-	-	-	-	3,003,536
Preferred stocks	2,769,292	-	(2,769,292)	-	-	-	-	-	-	-
Non-affiliated common stocks	34,774,565	-	-	(364,402)	431,007	9,000,000	-	-	-	43,841,170
Total	$ 47,046,804	$ -	$ (8,029,202)	$ (412,341)	$ 465,851	$ 9,000,000	$ -	$ -	$ -	$ 48,071,112

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 - See narrative in Note 20A.

B. The Company has no additional fair value disclosures.

C. The Company has categorized all the financial assets in the financial statements into the three-level fair value hierarchy as reflected in the following table. See item A.1. 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	Not Practicable (Carrying Value)
U.S. Government and governmental agencies	$ 7,168,884	$ 7,154,982	$ 7,109,650	$ 59,234	$ -	$ -
States, municipalities and political subdivisions	1,125,501,360	1,085,403,943	-	1,089,397,200	36,104,160	-
Foreign government	159,655,309	167,435,141	-	159,655,309	-	-
Residential MBS	450,874,225	397,580,201	-	440,810,488	10,063,737	-
Commercial MBS	145,630,999	136,250,344	-	145,630,999	-	-
Asset backed securities	275,985,693	272,886,672	-	247,559,115	28,426,578	-
All other bonds	488,786,181	471,867,987	2,550,000	430,370,966	55,865,215	-
Total Bonds	$2,653,602,651	$2,538,579,270	$ 9,659,650	$2,513,483,311	$ 130,459,690	$ -
Preferred stocks	178,437,066	175,490,396	105,117,718	68,619,438	4,699,910	-
Non-affiliated common stocks	503,974,583	503,974,583	440,781,752	19,351,661	43,841,170	-
Affiliated common stocks	273,462,000	216,409,623	-	273,462,000	-	-
Other investments	65,992,774	62,539,744	-	-	65,992,774	-
Mortgage loans	172,231,000	173,142,047	-	-	172,231,000	-
Total Financial Assets	$3,847,700,074	$3,670,135,663	$ 555,559,120	$2,874,916,410	$ 417,224,544	$ -

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

21.) OTHER ITEMS

A – F. No significant change.

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

H. No significant change.

I. Risk Sharing Provisions of the Affordable Care Act – Not applicable.

22.) EVENTS SUBSEQUENT

The Company paid a $150 million extraordinary dividend to its parent on April 21, 2014.

23.) REINSURANCE - No significant change.

24.) RETROSPECTIVELY RATED CONTRACTS - No significant change.

25.) CHANGE IN INCURRED LOSSES AND LOSS ADJUSTMENT EXPENSES

The provision for incurred losses and loss adjustment expenses for claims arising in prior years decreased by $21 million and $26 million as of March 31, 2014 and March 31, 2013, respectively (see page Q14).

For 2014, the $21 million decrease in reserves for prior years is primarily attributed to (i) $10 million of favorable development relating to the excess liability/umbrella business and (ii) $6 million of favorable development relating to the directors & officers liability business (other liability – claims made).

For 2013, the $26 million decrease in reserves for prior years is primarily attributed to (i) $11 million of favorable development relating to the directors & officers liability business (other liability – claims made) (ii) $7 million of favorable development relating to multiple peril crop insurance business and (iii) $7 million of favorable development relating to the excess liability/umbrella business.

26.) INTERCOMPANY POOLING ARRANGEMENTS - No significant change.

27.) STRUCTURED SETTLEMENTS - No significant change.

28.) HEALTH CARE RECEIVABLES - No significant change.

29.) PARTICIPATING POLICIES - No significant change.

30.) PREMIUM DEFICIENCY RESERVES - No significant change.

31.) HIGH DEDUCTIBLES - No significant change.

32.) DISCOUNTING OF LIABILITIES FOR UNPAID LOSSES OR UNPAID LOSS ADJUSTMENT EXPENSES

No significant change.

33.) ASBESTOS/ENVIRONMENTAL RESERVES - No significant change.

34.) SUBSCRIBER SAVINGS ACCOUNTS - No significant change.

35.) MULTIPLE PERIL CROP INSURANCE - No significant change.

36.) FINANCIAL GUARANTY INSURANCE – The Company does not write financial guaranty insurance.

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES - GENERAL

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

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

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

2.2 If yes, date of change: .....

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

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

3.3 If the response to 3.2 is yes, provide a brief description of those changes.
Republic Indemnity Company of America, which owns Republic Indemnity Company of California, became a subsidiary of Great American Holding, Inc.

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? Yes [ ] No [X] N/A [ ]
If yes, attach an explanation.
Not applicable

6.1 State as of what date the latest financial examination of the reporting entity was made or is being made. .....12/31/2011.....

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

6.3 State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date). .....1/25/2013.....

6.4 By what department or departments?
Ohio

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:
Not applicable

8.1 Is the company a subsidiary of a bank holding company regulated by 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.
Not applicable

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

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

1 Affiliate Name	2 Location (City, State)	3 FRB	4 OCC	5 FDIC	6 SEC
American Money Management Corporation	Cincinnati, OH	NO	NO	NO	YES
Great American Advisors, Inc.	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:
Not applicable

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).
Not applicable

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES - GENERAL

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).
Not applicable

PART 1 - 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: $.....142,623

PART 1 - 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:
Not applicable

12. Amount of real estate and mortgages held in other invested assets in Schedule BA: $.....10,505,098

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	$ 8,245,500	$ 8,321,000
14.22 Preferred Stock	$ 0	$ 0
14.23 Common Stock	$ 482,784,411	$ 515,153,375
14.24 Short-Term Investments	$ 0	$ 0
14.25 Mortgage Loans on Real Estate	$ 30,444,287	$ 30,179,197
14.26 All Other	$ 22,728,837	$ 22,800,238
14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 544,203,035	$ 576,453,810
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 [ ] No [X]
If no, attach a description with this statement.
See Note 8.

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	1 Wall Street, New York, NY 10286

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

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

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

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

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

17.5 Identify all investment advisors, broker/dealers or individuals acting on behalf of broker/dealers that have access to the investment accounts, handle securities and have authority to make investments on behalf of the reporting entity:

1 Central Registration Depository	2 Name(s)	3 Address
161853	American Money Management Corporation	301 East Fourth Street, Cincinnati, OH 45202

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

18.2 If no, list exceptions:
254839QR7 DC REV Refund Howard Univ 5.50% 10/01/2018, 090645ZZ8 Biowish Technologies Series A

GENERAL INTERROGATORIES (continued)

PART 2

PROPERTY & CASUALTY INTERROGATORIES

1. If the reporting entity is a member of a pooling arrangement, did the agreement or the reporting entity's participation change? Yes [ ] No [X] N/A [ ]

   If yes, attach an explanation.
   Not applicable

2. Has the reporting entity reinsured any risk with any other reporting entity and agreed to release such entity from liability, in whole or in part, from any loss that may occur on the risk, or portion thereof, reinsured? Yes [ ] No [X]

   If yes, attach an explanation.
   Not applicable

3.1 Have any of the reporting entity's primary reinsurance contracts been canceled? Yes [ ] No [X]

3.2 If yes, give full and complete information thereto:
   Not applicable

4.1 Are any of the liabilities for unpaid losses and loss adjustment expenses other than certain workers' compensation tabular reserves (see Annual Statement Instructions pertaining to disclosure of discounting for definition of "tabular reserves,") discounted at a rate of interest greater than zero? Yes [ ] No [X]

4.2 If yes, complete the following schedule:

1	2	3	Total Discount				Discount Taken During Period			
			4	5	6	7	8	9	10	11
Line of Business	Maximum Interest	Disc. Rate	Unpaid Losses	Unpaid LAE	IBNR	Total	Unpaid Losses	Unpaid LAE	IBNR	Total
	.....0.000	.....0.000	0	0	0	0	0	0	0	0
Total.....	.....XXX...	.....XXX.....	0	0	0	0	0	0	0	0

5. Operating Percentages:
   5.1 A&H loss percent 54.5 %
   5.2 A&H cost containment percent 12.4 %
   5.3 A&H expense percent excluding cost containment expenses 36.7 %

6.1 Do you act as a custodian for health savings accounts? Yes [ ] No [X]

6.2 If yes, please provide the amount of custodial funds held as of the reporting date. 0

6.3 Do you act as an administrator for health savings accounts? Yes [ ] No [X]

6.4 If yes, please provide the amount of funds administered as of the reporting date. 0

SCHEDULE F - CEDED REINSURANCE

Showing All New Reinsurers - Current Year to Date

1 NAIC Company Code	2 ID Number	3 Name of Reinsurer	4 Domiciliary Jurisdiction	5 Type of Reinsurer	6 Certified Reinsurer Rating (1 through 6)	7 Effective Date of Certified Reinsurer Rating
U.S. Insurers						
14157	90-0774320	AHRMA Exchange	US	Unauthorized	0	
All Other Insurers						
00000	AA-1120030	Berkshire Hathaway International Insurance LTD	GB	Unauthorized	0	
00000	AA-1460018	Catlin Re Switzerland LTD	CH	Unauthorized	0	
00000	AA-1120157	Lloyd's Syndicate Number 1729	GB	Authorized	0	
00000	AA-1120124	Lloyd's Syndicate Number 1945	GB	Authorized	0	
00000	AA-1120104	Lloyd's Syndicate Number 2012	GB	Authorized	0	
00000	AA-1120114	Lloyd's Syndicate Number 2014	GB	Authorized	0	
00000	AA-1120158	Lloyd's Syndicate Number 2015	GB	Authorized	0	

SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN

Current Year to Date - Allocated by States and Territories

		1	Direct Premiums Written		Direct Losses Paid (Deducting Salvage)		Direct Losses Unpaid	
	States, Etc.	Active Status	2 Current Year to Date	3 Prior Year to Date	4 Current Year to Date	5 Prior Year to Date	6 Current Year to Date	7 Prior Year to Date
1.	Alabama AL	L	3,943,606	3,916,396	1,528,917	1,732,691	21,992,966	31,802,541
2.	Alaska AK	L	334,618	313,548	42,819	81,538	1,597,560	1,580,246
3.	Arizona AZ	L	3,384,334	2,850,205	412,751	558,756	17,745,535	18,870,299
4.	Arkansas AR	L	2,329,260	2,692,115	2,263,862	2,371,139	6,619,210	7,543,812
5.	California CA	L	31,718,233	25,543,295	6,622,138	7,480,095	146,186,248	145,475,417
6.	Colorado CO	L	4,921,201	3,984,618	9,244,894	12,491,598	14,464,804	15,434,778
7.	Connecticut CT	L	1,679,308	1,462,547	140,184	442,708	12,283,090	12,668,310
8.	Delaware DE	L	6,551,014	5,824,035	4,078,437	346,131	53,550,114	50,144,756
9.	District of Columbia DC	L	2,005,964	1,450,660	874,130	184,208	6,878,546	5,775,742
10.	Florida FL	L	11,826,102	12,455,383	6,104,512	5,417,687	63,313,941	63,569,048
11.	Georgia GA	L	6,350,610	5,797,951	6,574,461	1,975,393	22,434,376	29,563,244
12.	Hawaii HI	L	1,391,475	1,517,955	2,564,613	596,762	10,154,932	11,940,941
13.	Idaho ID	L	1,081,953	1,255,918	547,717	294,793	2,956,768	3,846,330
14.	Illinois IL	L	10,193,743	11,790,915	62,502,153	411,681,054	74,899,355	83,159,206
15.	Indiana IN	L	3,616,701	3,597,616	14,383,435	114,831,128	14,193,089	33,029,567
16.	Iowa IA	L	2,197,503	2,050,984	123,218,674	86,811,729	23,414,791	22,244,335
17.	Kansas KS	L	14,763,873	14,258,743	13,909,848	36,720,910	9,888,196	18,337,415
18.	Kentucky KY	L	2,793,890	3,049,204	1,528,428	3,878,872	13,143,360	13,622,796
19.	Louisiana LA	L	2,659,587	2,427,526	3,842,420	6,834,875	5,921,784	12,426,491
20.	Maine ME	L	344,647	301,113	105,327	107,802	695,117	854,069
21.	Maryland MD	L	3,513,919	3,036,013	841,823	389,480	25,828,651	24,803,174
22.	Massachusetts MA	L	6,398,879	5,010,735	1,666,744	1,421,409	24,219,147	22,647,884
23.	Michigan MI	L	7,524,293	6,424,944	8,630,717	22,200,499	30,885,664	151,209,882
24.	Minnesota MN	L	3,568,085	3,495,712	27,249,531	4,792,887	20,145,848	19,495,227
25.	Mississippi MS	L	1,963,229	1,894,041	783,551	758,861	11,584,776	9,569,734
26.	Missouri MO	L	7,139,514	6,972,591	33,881,239	83,074,286	19,267,386	28,289,476
27.	Montana MT	L	797,854	614,225	216,469	358,155	4,826,078	2,317,882
28.	Nebraska NE	L	921,522	990,646	11,855,163	50,481,865	5,585,010	10,339,865
29.	Nevada NV	L	1,461,172	1,688,360	689,972	1,285,831	17,535,625	15,682,365
30.	New Hampshire NH	L	333,035	375,534	56,742	1,260,921	2,583,520	2,864,321
31.	New Jersey NJ	L	5,586,950	5,503,514	1,034,170	2,638,909	28,484,503	31,291,387
32.	New Mexico NM	L	974,053	836,547	6,492	21,236	2,707,010	3,282,837
33.	New York NY	L	16,876,662	15,589,398	9,216,584	2,832,970	59,747,003	62,734,685
34.	North Carolina NC	L	6,380,682	6,555,960	2,703,594	2,339,492	24,596,208	29,786,639
35.	North Dakota ND	L	843,040	430,789	10,237,832	559,912	4,090,617	5,551,958
36.	Ohio OH	L	4,663,312	5,407,466	2,879,660	16,234,085	24,135,588	25,276,461
37.	Oklahoma OK	L	5,973,177	5,325,841	1,149,041	2,118,603	8,564,774	9,632,253
38.	Oregon OR	L	2,213,088	1,951,769	579,582	1,994,686	11,763,186	10,876,966
39.	Pennsylvania PA	L	9,455,840	9,615,132	6,308,247	1,713,737	34,518,052	34,083,383
40.	Rhode Island RI	L	799,207	390,337	3,133,353	126,202	2,023,181	1,558,729
41.	South Carolina SC	L	1,916,777	2,348,835	2,217,085	856,577	2,691,271	3,349,279
42.	South Dakota SD	L	637,566	120,517	12,400,857	23,129,085	2,823,006	3,888,142
43.	Tennessee TN	L	2,056,765	2,400,142	(892,742)	984,371	16,619,854	15,319,872
44.	Texas TX	L	21,758,614	17,983,237	10,035,127	7,327,237	76,057,652	89,915,974
45.	Utah UT	L	965,365	1,199,110	667,954	299,523	6,939,830	7,513,273
46.	Vermont VT	L	103,964	84,589	22,437	(34,534)	461,949	699,912
47.	Virginia VA	L	5,351,606	3,683,435	485,318	8,678,496	23,565,447	24,639,311
48.	Washington WA	L	4,669,764	3,642,272	2,332,273	538,725	28,073,746	25,816,305
49.	West Virginia WV	L	980,352	534,426	154,205	291,593	1,985,489	2,919,247
50.	Wisconsin WI	L	3,490,671	2,658,259	15,105,943	26,962,844	18,756,613	13,214,829
51.	Wyoming WY	L	549,904	586,971	635,734	1,281,428	1,322,738	1,586,233
52.	American Samoa AS	N	0	0	0	0	0	0
53.	Guam GU	L	0	0	0	0	0	0
54.	Puerto Rico PR	L	33,084	36,937	3,912	5,300	343,204	342,789
55.	US Virgin Islands VI	N	0	0	0	0	0	0
56.	Northern Mariana Islands MP	N	0	0	0	0	0	0
57.	Canada CAN	L	13,172,670	13,072,604	4,489,891	12,601,401	51,802,747	58,393,096
58.	Aggregate Other Alien OT	XXX	159,474	467,076	388,581	(150,708)	550,473	699,265
59.	Totals	(a) 53	257,321,714	237,468,691	431,656,803	974,215,231	1,117,419,629	1,331,481,976

DETAILS OF WRITE-INS

58001.	GBR UNITED KINGDOM	XXX	114,814	379,743	13,321	11,475	371,738	648,923
58002.	HKG HONG KONG, SPECIAL AD	XXX	38,916	82,681	540,000	0	86,528	35,000
58003.	NLD NETHERLANDS	XXX	(9,601)	0	(166,340)	(166,425)	82,565	13,513
58998.	Summary of remaining write-ins for Line 58 from overflow page	XXX	15,345	4,652	1,600	4,242	9,643	1,829
58999.	Totals (Lines 58001 thru 58003+ Line 58998) (Line 58 above)	XXX	159,474	467,076	388,581	(150,708)	550,473	699,265

(L) - Licensed or Chartered - Licensed Insurance Carrier or Domiciled RRG; (R) - Registered - Non-domiciled RRGs; (Q) - Qualified - Qualified or Accredited Reinsurer;
(E) - Eligible - Reporting Entities eligible or approved to write Surplus Lines in the state; (N) - None of the above - Not allowed to write business in the state.

(a) Insert the number of L responses except for Canada and Other Alien.

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

	Domiciliary Location	FEIN	NAIC Co. Code
American Financial Group, Inc.	OH	31-1544320	
American Financial Capital Trust II	DE	31-6549738	
American Financial Capital Trust III	DE	16-6543606	
American Financial Capital Trust IV	DE	16-6543609	
American Financial Enterprises, Inc.	CT	31-0996797	
American Money Management Corporation	OH	31-0828578	
American Real Estate Capital Company, LLC (80%)	OH	27-1577326	
MidMarket Capital Partners, LLC (65%)	DE	27-2829629	
APU Holding Company	OH	41-2112001	
American Premier Underwriters, Inc.	PA	23-6000765	
The Associates of the Jersey Company	NJ	23-6297584	
Cal Coal, Inc.	IL	37-1094159	
Great Southwest Corporation	DE	95-2802826	
The Indianapolis Union Railway Company	IN	35-6001691	
Lehigh Valley Railroad Company	PA	13-6400464	
Pennsylvania Lehigh Oil & Gas Holdings LLC	PA	46-1665396	
Magnolia Alabama Holdings, Inc.	DE	20-1548213	
Magnolia Alabama Holdings LLC	AL	20-1574094	
Michigan Oil & Gas Holdings, LLC	MI	46-1852532	
Ohio Oil & Gas Holdings, LLC	OH	46-1480078	
The Owasco River Railway, Inc.	NY	13-6021353	
PCC Real Estate, Inc.	NY	31-1236926	
PCC Technical Industries, Inc.	DE	76-0080537	
PCC Maryland Realty Corp.	MD	31-1388401	
Penn Central Energy Management Company	DE	06-1209709	
Penn Towers, Inc.	PA	23-1537928	
Pennsylvania Oil & Gas Holdings, LLC	PA	46-3246684	
Pennsylvania-Reading Seashore Lines (66.67%)	NJ	23-6000766	
Pittsburgh and Cross Creek Railroad Company (83%)	PA	23-6207599	
Terminal Realty Penn Co.	DC	23-1707450	
Waynesburg Southern Railroad Company	PA	23-1675796	
GAI Insurance Company, Ltd. *	BMU		
Great American Specialty & Affinity Limited	GBR		
Hangar Acquisition Corp.	OH	31-1446308	
Premier Lease & Loan Services Insurance Agency, Inc.	WA	91-1242743	
Premier Lease & Loan Services of Canada, Inc.	WA	91-1508644	
Risico Management Corporation	DE	31-1262960	
Dixie Terminal Corporation	OH	31-0823725	
GAI Holding Bermuda Ltd.	BMU	98-0606803	
GAI Indemnity, Ltd. #	GBR	98-0556144	
Marketform Group Limited	GBR		
Marketform Holdings Limited	GBR		
Lavenham Underwriting Limited #	GBR	98-0412245	
Marketform Limited	GBR		
Gabinete Marketform SL	ESP		
Marketform Australia Pty Limited	AUS		
Studio Marketform SRL	ITA		
Marketform Management Services Limited	GBR		
Marketform Managing Agency Limited	GBR		
Sampford Underwriting Limited #	GBR	98-0431601	
Marketform Trust Company Limited	GBR		

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

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

	Domiciliary Location	FEIN	NAIC Co. Code
American Financial Group, Inc.	OH	31-1544320	
Great American Financial Resources, Inc. ^	DE	06-1356481	
AAG Insurance Agency, Inc.	KY	31-1422717	
Ceres Group, Inc.	DE	34-1017531	
Continental General Corporation	NE	47-0717079	
Continental General Insurance Company *	OH	47-0463747	71404
QQAgency of Texas, Inc.	TX	34-1947042	
Great American Advisors, Inc.	OH	31-1395344	
Great American Life Insurance Company *	OH	13-1935920	63312
Aerielle IP Holdings, LLC ^	OH	45-2969767	
Aerielle, LLC ^	DE	26-4391696	
Annuity Investors Life Insurance Company *	OH	31-1021738	93661
Bay Bridge Marina Hemingway's Restaurant, LLC (85%)	MD	27-4078277	
Bay Bridge Marina Management, LLC (85%)	MD	27-0513333	
Brothers Management, LLC (99%)	FL	20-1246122	
FT Liquidation, LLC	OH	45-3988240	
GALIC - Bay Bridge Marina, LLC	MD	20-4604276	
GALIC - Sorrento, LLC ^	FL	45-5565693	
GALIC Brothers, Inc. (80%)	OH	31-1391777	
GALIC Pointe, LLC ^	FL	45-1144095	
Manhattan National Holding Corporation	OH	26-3260520	
Manhattan National Life Insurance Company *	IL	45-0252531	67083
Skipjack Marina Corp.	MD	52-2179330	
United Teacher Associates, Ltd. ^	TX	74-2180806	
United Teacher Associates Insurance Company *	TX	58-0869673	63479
Great American Holding, Inc.	OH	42-1575938	
Agricultural Services, LLC	OH	27-3062314	
United States Commodities Producers, LLC (75%)	MT	45-4110027	
United States Livestock Producers, LLC (75%)	NV	27-2354685	
Livestock Market Enhancement Risk Retention Group * ^	NV	27-4395897	14084
American Empire Surplus Lines Insurance Company *	DE	31-0912199	35351
American Empire Insurance Company *	OH	31-0973761	37990
American Empire Underwriters, Inc.	TX	59-1671722	
GAI Australia Pty Ltd	AUS		
Great American International Insurance Limited *	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
Republic Indemnity Company of America *	CA	95-2801326	22179
Republic Indemnity Company of California *	CA	31-1054123	43753

* Denotes insurer
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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 Signature Underwriters, Inc.	OH	31-1463075	
Brothers Property Corporation (80%)	OH	59-2840291	
Brothers Le Pavillon, LLC	DE	20-5173494	
Brothers Le Pavillon (SPE), LLC	DE	20-5173589	
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 Warranty Company	OH	31-1753938	
GAI Warranty Company of Florida	FL	31-1765544	
GAI Warranty Company of Canada Inc.	CAN		
Global Premier Finance Company	OH	61-1329718	
Great American Agency of Texas, Inc.	TX	74-2693636	
Great American Alliance Insurance Company *	OH	95-1542353	26832
Great American Assurance Company *	OH	15-6020948	26344
Great American Casualty Insurance Company *	OH	61-0983091	39896
Great American Claims Services, Inc.	DE	31-1228726	
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	
National Interstate Corporation (51.5%)	OH	34-1607394	
American Highways Insurance Agency, Inc.	OH	34-1899058	
Explorer RV Insurance Agency, Inc.	OH	31-1548235	
Hudson Indemnity, Ltd.	CYM	98-0191335	
Hudson Management Group, Ltd.	VIR	66-0660039	
National Interstate Insurance Agency, Inc.	OH	34-1607396	
Commercial For Hire Transportation Purchasing Group @	SC		
National Interstate Insurance Company *	OH	34-1607395	32620
National Interstate Insurance Company of Hawaii, Inc. *	OH	99-0345306	11051
TransProtection Service Company	MO	43-1254631	
Triumphe Casualty Company *	OH	95-3623282	41106
Vanliner Insurance Company *	MO	86-0114294	21172
Vanliner Reinsurance Limited *	BMU		
Safety Claims & Litigation Services, LLC	MT	20-5546054	
Safety Claims and Litigation Services, LLC	OH	46-4570914	
Pinecrest Place LLC	FL	27-2226948	
PLLS Canada Insurance Brokers Inc. (49%)	CAN	871850814	
Professional Risk Brokers, Inc.	IL	31-1293064	
Strategic Comp Holdings, L.L.C.	LA	72-1331800	
Strategic Comp Services, L.L.C.	LA	36-4517754	
Strategic Comp, L.L.C.	LA	32-0050970	
One East Fourth, Inc.	OH	31-0686194	
Pioneer Carpet Mills, Inc.	OH	31-0883227	
TEJ Holdings, Inc.	OH	31-1119320	
Three East Fourth, Inc.	OH	31-0728327	

* Denotes insurer
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# Participant in Lloyd's Syndicate 2468
Subsidiaries 100% owned by respective parent unless otherwise stated
^ Total percentage owned by respective parent and other affiliated companies

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 Federal 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 *
Members														
0		0	31-1544320	0	0000944707	NYSE	American Financial Group, Inc.	OH	UDP		Ownership	0.000		0
0		0	31-6549738	0	0		American Financial Capital Trust II	DE	NIA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	0
0		0	16-6543606	0	0		American Financial Capital Trust III	DE	NIA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	0
0		0	16-6543609	0	0		American Financial Capital Trust IV	DE	NIA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	0
0		0	31-0996797	0	0		American Financial Enterprises, Inc.	CT	NIA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	0
0		0	31-0828578	0	0		American Money Management Corporation	OH	NIA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	0
0		0	27-1577326	0	0		American Real Estate Capital Company, LLC	OH	NIA	American Money Management Corporation	Ownership	80.000	American Financial Group, Inc.	0
0		0	27-2829629	0	0		MidMarket Capital Partners, LLC	DE	NIA	American Money Management Corporation	Ownership	65.000	American Financial Group, Inc.	0
0		0	41-2112001	0	0		APU Holding Company	OH	NIA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	0
0		0	23-6000765	0	0		American Premier Underwriters, Inc.	PA	NIA	APU Holding Company	Ownership	100.000	American Financial Group, Inc.	0
0		0	23-6297584	0	0		The Associates of the Jersey Company	NJ	NIA	American Premier Underwriters, Inc.	Ownership	100.000	American Financial Group, Inc.	0
0		0	37-1094159	0	0		Cal Coal, Inc.	IL	NIA	American Premier Underwriters, Inc.	Ownership	100.000	American Financial Group, Inc.	0
0		0	95-2802826	0	0		Great Southwest Corporation	DE	NIA	American Premier Underwriters, Inc.	Ownership	100.000	American Financial Group, Inc.	0
0		0	35-6001691	0	0		The Indianapolis Union Railway Company	IN	NIA	American Premier Underwriters, Inc.	Ownership	100.000	American Financial Group, Inc.	0
0		0	13-6400464	0	0		Lehigh Valley Railroad Company	PA	NIA	American Premier Underwriters, Inc.	Ownership	100.000	American Financial Group, Inc.	0
0		0	46-1665396	0	0		Pennsylvania Lehigh Oil & Gas Holdings LLC	PA	NIA	Lehigh Valley Railroad Company	Ownership	100.000	American Financial Group, Inc.	0
0		0	20-1548213	0	0		Magnolia Alabama Holdings, Inc.	DE	NIA	American Premier Underwriters, Inc.	Ownership	100.000	American Financial Group, Inc.	0
0		0	20-1574094	0	0		Magnolia Alabama Holdings LLC	AL	NIA	Magnolia Alabama Holdings, Inc.	Ownership	100.000	American Financial Group, Inc.	0
0		0	46-1852532	0	0		Michigan Oil & Gas Holdings, LLC	MI	NIA	American Premier Underwriters, Inc.	Ownership	100.000	American Financial Group, Inc.	0
0		0	46-1480078	0	0		Ohio Oil & Gas Holdings, LLC	OH	NIA	American Premier Underwriters, Inc.	Ownership	100.000	American Financial Group, Inc.	0
0		0	13-6021353	0	0		The Owasco River Railway, Inc.	NY	NIA	American Premier Underwriters, Inc.	Ownership	100.000	American Financial Group, Inc.	0
0		0	31-1236926	0	0		PCC Real Estate, Inc.	NY	NIA	American Premier Underwriters, Inc.	Ownership	100.000	American Financial Group, Inc.	0
0		0	76-0080537	0	0		PCC Technical Industries, Inc.	DE	NIA	American Premier Underwriters, Inc.	Ownership	100.000	American Financial Group, Inc.	0
0		0	31-1388401	0	0		PCC Maryland Realty Corp.	MD	NIA	PCC Technical Industries, Inc.	Ownership	100.000	American Financial Group, Inc.	0
0		0	06-1209709	0	0		Penn Central Energy Management Company	DE	NIA	American Premier Underwriters, Inc.	Ownership	100.000	American Financial Group, Inc.	0
0		0	23-1537928	0	0		Penn Towers, Inc.	PA	NIA	American Premier Underwriters, Inc.	Ownership	100.000	American Financial Group, Inc.	0
0		0	46-3246684	0	0		Pennsylvania Oil & Gas Holdings, LLC	PA	NIA	American Premier Underwriters, Inc.	Ownership	100.000	American Financial Group, Inc.	0
0		0	23-6000766	0	0		Pennsylvania-Reading Seashore Lines	NJ	NIA	American Premier Underwriters, Inc.	Ownership	66.670	American Financial Group, Inc.	0
0		0	23-6207599	0	0		Pittsburgh and Cross Creek Railroad Company	PA	NIA	American Premier Underwriters, Inc.	Ownership	83.000	American Financial Group, Inc.	0
0		0	23-1707450	0	0		Terminal Realty Penn Co.	DC	NIA	American Premier Underwriters, Inc.	Ownership	100.000	American Financial Group, Inc.	0
0		0	23-1675796	0	0		Waynesburg Southern Railroad Company	PA	NIA	American Premier Underwriters, Inc.	Ownership	100.000	American Financial Group, Inc.	0
0		0		0	0		GAI Insurance Company, Ltd.	BMU	IA	APU Holding Company	Ownership	100.000	American Financial Group, Inc.	0
0		0		0	0		Great American Specialty & Affinity Limited	GBR	NIA	APU Holding Company	Ownership	100.000	American Financial Group, Inc.	0
0		0	31-1446308	0	0		Hangar Acquisition Corp.	OH	NIA	APU Holding Company	Ownership	100.000	American Financial Group, Inc.	0
0		0	91-1242743	0	0		Premier Lease & Loan Services Insurance Agency, Inc.	WA	NIA	APU Holding Company	Ownership	100.000	American Financial Group, Inc.	0
0		0	91-1508644	0	0		Premier Lease & Loan Services of Canada, Inc.	WA	NIA	APU Holding Company	Ownership	100.000	American Financial Group, Inc.	0

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 Federal 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 *
0084	American Financial Group, Inc.	22179	95-2801326	0	0		Republic Indemnity Company of America	CA	IA	Great American Holding, Inc.	Ownership	100.000	American Financial Group, Inc.	0
0084	American Financial Group, Inc.	43753	31-1054123	0	0		Republic Indemnity Company of California	CA	IA	Republic Indemnity Company of America	Ownership	100.000	American Financial Group, Inc.	0
0		0	31-1262960	0	0		Risico Management Corporation	DE	NIA	APU Holding Company	Ownership	100.000	American Financial Group, Inc.	0
0		0	31-0823725	0	0		Dixie Terminal Corporation	OH	NIA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	0
0		0	98-0606803	0	0		GAI Holding Bermuda Ltd.	BMU	NIA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	0
0		0	98-0556144	0	0		GAI Indemnity, Ltd.	GBR	IA	GAI Holding Bermuda Ltd.	Ownership	100.000	American Financial Group, Inc.	0
0		0		0	0		Marketform Group Limited	GBR	NIA	GAI Holding Bermuda Ltd.	Ownership	100.000	American Financial Group, Inc.	0
0		0		0	0		Marketform Holdings Limited	GBR	NIA	Marketform Group Limited	Ownership	100.000	American Financial Group, Inc.	0
0		0	98-0412245	0	0		Lavenham Underwriting Limited	GBR	IA	Marketform Holdings Limited	Ownership	100.000	American Financial Group, Inc.	0
0		0		0	0		Marketform Limited	GBR	NIA	Marketform Holdings Limited	Ownership	100.000	American Financial Group, Inc.	0
0		0		0	0		Gabinete Marketform SL	ESP	NIA	Marketform Limited	Ownership	100.000	American Financial Group, Inc.	0
0		0		0	0		Marketform Australia Pty Limited	AUS	NIA	Marketform Limited	Ownership	100.000	American Financial Group, Inc.	0
0		0		0	0		Studio Marketform SRL	ITA	NIA	Marketform Limited	Ownership	100.000	American Financial Group, Inc.	0
0		0		0	0		Marketform Management Services Limited	GBR	NIA	Marketform Holdings Limited	Ownership	100.000	American Financial Group, Inc.	0
0		0		0	0		Marketform Managing Agency Limited	GBR	NIA	Marketform Holdings Limited	Ownership	100.000	American Financial Group, Inc.	0
0		0	98-0431601	0	0		Sampford Underwriting Limited	GBR	IA	Marketform Holdings Limited	Ownership	100.000	American Financial Group, Inc.	0
0		0		0	0		Marketform Trust Company Limited	GBR	NIA	Marketform Group Limited	Ownership	100.000	American Financial Group, Inc.	0
0		0	06-1356481	0	0		Great American Financial Resources, Inc.	DE	NIA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	1
0		0	31-1422717	0	0		AAG Insurance Agency, Inc.	KY	NIA	Great American Financial Resources, Inc.	Ownership	100.000	American Financial Group, Inc.	0
0		0	34-1017531	0	0		Ceres Group, Inc.	DE	NIA	Great American Financial Resources, Inc.	Ownership	100.000	American Financial Group, Inc.	0
0		0	47-0717079	0	0		Continental General Corporation	NE	NIA	Ceres Group, Inc.	Ownership	100.000	American Financial Group, Inc.	0
0	American Financial Group, Inc.	71404	47-0463747	0	0		Continental General Insurance Company	OH	IA	Continental General Corporation	Ownership	100.000	American Financial Group, Inc.	0
0		0	34-1947042	0	0		QQAgency of Texas, Inc.	TX	NIA	Ceres Group, Inc.	Ownership	100.000	American Financial Group, Inc.	0
0		0	31-1395344	0	0		Great American Advisors, Inc.	OH	NIA	Great American Financial Resources, Inc.	Ownership	100.000	American Financial Group, Inc.	0
0084	American Financial Group, Inc.	63312	13-1935920	0	0		Great American Life Insurance Company	OH	IA	Great American Financial Resources, Inc.	Ownership	100.000	American Financial Group, Inc.	0
0		0	45-2969767	0	0		Aerielle IP Holdings, LLC	OH	NIA	Great American Life Insurance Company	Ownership	62.500	American Financial Group, Inc.	2
0		0	26-4391696	0	0		Aerielle, LLC	DE	NIA	Great American Life Insurance Company	Ownership	62.500	American Financial Group, Inc.	2
0084	American Financial Group, Inc.	93661	31-1021738	0	0		Annuity Investors Life Insurance Company	OH	IA	Great American Life Insurance Company	Ownership	100.000	American Financial Group, Inc.	0
0		0	27-4078277	0	0		Bay Bridge Marina Hemingway's Restaurant, LLC	MD	NIA	Great American Life Insurance Company	Ownership	85.000	American Financial Group, Inc.	0
0		0	27-0513333	0	0		Bay Bridge Marina Management, LLC	MD	NIA	Great American Life Insurance Company	Ownership	85.000	American Financial Group, Inc.	0
0		0	20-1246122	0	0		Brothers Management, LLC	FL	NIA	Great American Life Insurance Company	Ownership	99.000	American Financial Group, Inc.	0
0		0	45-3988240	0	0		FT Liquidation, LLC	OH	NIA	Great American Life Insurance Company	Ownership	100.000	American Financial Group, Inc.	0
0		0	20-4604276	0	0		GALIC - Bay Bridge Marina, LLC	MD	NIA	Great American Life Insurance Company	Ownership	100.000	American Financial Group, Inc.	0
0		0	45-5565693	0	0		GALIC - Sorrento, LLC	FL	NIA	Great American Life Insurance Company	Ownership	65.000	American Financial Group, Inc.	2
0		0	31-1391777	0	0		GALIC Brothers, Inc.	OH	NIA	Great American Life Insurance Company	Ownership	80.000	American Financial Group, Inc.	0
0		0	45-1144095	0	0		GALIC Pointe, LLC	FL	NIA	Great American Life Insurance Company	Ownership	65.000	American Financial Group, Inc.	2

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PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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0		0	26-3260520	0	0		Manhattan National Holding Corporation	OH	NIA	Great American Life Insurance Company	Ownership	100.000	American Financial Group, Inc.	0
0084	American Financial Group, Inc.	67083	45-0252531	0	0		Manhattan National Life Insurance Company	IL	IA	Manhattan National Holding Corporation	Ownership	100.000	American Financial Group, Inc.	0
0		0	52-2179330	0	0		Skipjack Marina Corp.	MD	NIA	Great American Life Insurance Company	Ownership	100.000	American Financial Group, Inc.	0
0		0	74-2180806	0	0		United Teacher Associates, Ltd	TX	NIA	Great American Financial Resources, Inc.	Ownership	100.000	American Financial Group, Inc.	1
0084	American Financial Group, Inc.	63479	58-0869673	0	0		United Teacher Associates Insurance Company	TX	IA	United Teacher Associates, Ltd	Ownership	100.000	American Financial Group, Inc.	0
0		0	42-1575938	0	0		Great American Holding, Inc.	OH	NIA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	0
0		0	27-3062314	0	0		Agricultural Services, LLC	OH	NIA	Great American Holding, Inc.	Ownership	100.000	American Financial Group, Inc.	0
0		0	45-4110027	0	0		United States Commodities Producers LLC	MT	NIA	Agricultural Services, LLC	Ownership	75.000	American Financial Group, Inc.	0
0084	American Financial Group, Inc.	14084	27-4395897	0	0		Livestock Market Enhancement Risk Retention Group	NV	IA	United States Commodities Producers LLC	Ownership	1.000	American Financial Group, Inc.	2
0		0	27-2354685	0	0		United States Livestock Producers, LLC	NV	NIA	Agricultural Services, LLC	Ownership	75.000	American Financial Group, Inc.	0
0084	American Financial Group, Inc.	14084	27-4395897	0	0		Livestock Market Enhancement Risk Retention Group	NV	IA	United States Livestock Producers, LLC	Ownership	99.000	American Financial Group, Inc.	2
0084	American Financial Group, Inc.	35351	31-0912199	0	0		American Empire Surplus Lines Insurance Company	DE	IA	Great American Holding, Inc.	Ownership	100.000	American Financial Group, Inc.	0
0084	American Financial Group, Inc.	37990	31-0973761	0	0		American Empire Insurance Company	OH	IA	American Empire Surplus Lines Insurance Company	Ownership	100.000	American Financial Group, Inc.	0
0		0	59-1671722	0	0		American Empire Underwriters, Inc.	TX	NIA	American Empire Insurance Company	Ownership	100.000	American Financial Group, Inc.	0
0		0		0	0		GAI Australia Pty Ltd	AUS	NIA	Great American Holding, Inc.	Ownership	100.000	American Financial Group, Inc.	0
0		0		0	0		Great American International Insurance Limited	IRL	IA	Great American Holding, Inc.	Ownership	100.000	American Financial Group, Inc.	0
0084	American Financial Group, Inc.	23418	73-0556513	0	0		Mid-Continent Casualty Company	OH	IA	Great American Holding, Inc.	Ownership	100.000	American Financial Group, Inc.	0
0084	American Financial Group, Inc.	15380	73-1406844	0	0		Mid-Continent Assurance Company	OH	IA	Mid-Continent Casualty Company	Ownership	100.000	American Financial Group, Inc.	0
0084	American Financial Group, Inc.	13794	38-3803661	0	0		Mid-Continent Excess and Surplus Insurance Company	DE	IA	Mid-Continent Casualty Company	Ownership	100.000	American Financial Group, Inc.	0
0		0	30-0571535	0	0		Mid-Continent Specialty Insurance Services, Inc.	OK	NIA	Mid-Continent Casualty Company	Ownership	100.000	American Financial Group, Inc.	0
0084	American Financial Group, Inc.	23426	73-0773259	0	0		Oklahoma Surety Company	OH	IA	Mid-Continent Casualty Company	Ownership	100.000	American Financial Group, Inc.	0
0084	American Financial Group, Inc.	16691	31-0501234	0	0		Great American Insurance Company	OH	RE	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	0
0		0	45-2969767	0	0		Aerielle IP Holdings, LLC	OH	DS	Great American Insurance Company	Ownership	37.500	American Financial Group, Inc.	2
0		0	26-4391696	0	0		Aerielle, LLC	DE	DS	Great American Insurance Company	Ownership	37.500	American Financial Group, Inc.	2
0		0	31-1463075	0	0		American Signature Underwriters, Inc.	OH	DS	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	0
0		0	59-2840291	0	0		Brothers Property Corporation	OH	DS	Great American Insurance Company	Ownership	80.000	American Financial Group, Inc.	0
0		0	20-5173494	0	0		Brothers Le Pavillon, LLC	DE	DS	Brothers Property Corporation	Ownership	100.000	American Financial Group, Inc.	0
0		0	20-5173589	0	0		Brothers Le Pavillon (SPE), LLC	DE	DS	Brothers Le Pavillon, LLC	Ownership	100.000	American Financial Group, Inc.	0
0		0	25-1754638	0	0		Brothers Pennsylvanian Corporation	PA	DS	Brothers Property Corporation	Ownership	100.000	American Financial Group, Inc.	0
0		0	59-2840294	0	0		Brothers Property Management Corporation	OH	DS	Brothers Property Corporation	Ownership	100.000	American Financial Group, Inc.	0
0		0	20-4498054	0	0		Crescent Centre Apartments	OH	DS	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	1
0		0	31-1277904	0	0		Crop Managers Insurance Agency, Inc.	KS	DS	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	0
0		0	31-0589001	0	0		Dempsey & Siders Agency, Inc.	OH	DS	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	0
0		0	31-1341668	0	0		Eden Park Insurance Brokers, Inc.	CA	DS	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	0
0		0		0	0		El Aguila, Compañia de Seguros, S.A. de C.V.	MEX	DS	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	0
0		0		0	0		Financiadora de Primas Condor, S.A. de C.V.	MEX	DS	El Aguila, Compañia de Seguros, S.A. de C.V.	Ownership	99.000	American Financial Group, Inc.	0

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0		0	39-1404033	0	0		Farmers Crop Insurance Alliance, Inc.	KS	DS	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	0
0		0	13-3628555	0	0		FCIA Management Company, Inc.	NY	DS	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	0
0		0		0	0		Foreign Credit Insurance Association	NY	OTH	Great American Insurance Company	Management	0.000	American Financial Group, Inc.	3
0		0	31-1753938	0	0		GAI Warranty Company	OH	DS	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	0
0		0	31-1765544	0	0		GAI Warranty Company of Florida	FL	DS	GAI Warranty Company	Ownership	100.000	American Financial Group, Inc.	0
0		0		0	0		GAI Warranty Company of Canada Inc.	CAN	DS	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	0
0		0	45-5565693	0	0		GALIC - Sorrento, LLC	FL	DS	Great American Insurance Company	Ownership	35.000	American Financial Group, Inc.	2
0		0	45-1144095	0	0		GALIC Pointe, LLC	FL	DS	Great American Insurance Company	Ownership	35.000	American Financial Group, Inc.	2
0		0	61-1329718	0	0		Global Premier Finance Company	OH	DS	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	0
0		0	74-2693636	0	0		Great American Agency of Texas, Inc.	TX	DS	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	0
0084	American Financial Group, Inc.	26832	95-1542353	0	0		Great American Alliance Insurance Company	OH	DS	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	0
0084	American Financial Group, Inc.	26344	15-6020948	0	0		Great American Assurance Company	OH	DS	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	0
0084	American Financial Group, Inc.	39896	61-0983091	0	0		Great American Casualty Insurance Company	OH	DS	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	0
0		0	31-1228726	0	0		Great American Claims Services, Inc.	DE	DS	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	0
0084	American Financial Group, Inc.	10646	36-4079497	0	0		Great American Contemporary Insurance Company	OH	DS	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	0
0084	American Financial Group, Inc.	37532	31-0954439	0	0		Great American E & S Insurance Company	DE	DS	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	0
0084	American Financial Group, Inc.	41858	31-1036473	0	0		Great American Fidelity Insurance Company	DE	DS	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	0
0		0	31-1652643	0	0		Great American Insurance Agency, Inc.	OH	DS	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	0
0084	American Financial Group, Inc.	22136	13-5539046	0	0		Great American Insurance Company of New York	NY	DS	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	0
0084	American Financial Group, Inc.	38024	31-0974853	0	0		Great American Lloyd's Insurance Company	TX	IA	Great American Insurance Company	Other	0.000	American Financial Group, Inc.	4
0		0	31-1073664	0	0		Great American Lloyd's, Inc.	TX	DS	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	0
0		0	31-0856644	0	0		Great American Management Services, Inc.	OH	DS	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	0
0084	American Financial Group, Inc.	38580	31-1288778	0	0		Great American Protection Insurance Company	OH	DS	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	0
0		0	31-0918893	0	0		Great American Re Inc.	DE	DS	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	0
0084	American Financial Group, Inc.	31135	31-1209419	0	0		Great American Security Insurance Company	OH	DS	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	0
0084	American Financial Group, Inc.	33723	31-1237970	0	0		Great American Spirit Insurance Company	OH	DS	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	0
0		0		0	0		Insurance (GB) Limited	GBR	DS	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	0
0		0	59-1263251	0	0		Key Largo Group, Inc.	FL	DS	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	0
0		0	34-1607394	0	0001301106	NASDAQ	National Interstate Corporation	OH	DS	Great American Insurance Company	Ownership	51.500	American Financial Group, Inc.	0
0		0	34-1899058	0	0		American Highways Insurance Agency, Inc.	OH	DS	National Interstate Corporation	Ownership	100.000	American Financial Group, Inc.	0
0		0	31-1548235	0	0		Explorer RV Insurance Agency, Inc.	OH	DS	National Interstate Corporation	Ownership	100.000	American Financial Group, Inc.	0
0		0	98-0191335	0	0		Hudson Indemnity, Ltd.	CYM	DS	National Interstate Corporation	Ownership	100.000	American Financial Group, Inc.	0
0		0	66-0660039	0	0		Hudson Management Group, Ltd.	VIR	DS	National Interstate Corporation	Ownership	100.000	American Financial Group, Inc.	0
0		0	34-1607396	0	0		National Interstate Insurance Agency, Inc.	OH	DS	National Interstate Corporation	Ownership	100.000	American Financial Group, Inc.	0
0		0		0	0		Commercial For Hire Transportation Purchasing Group	SC	NIA	National Interstate Insurance Agency, Inc.	Management	0.000	American Financial Group, Inc.	5
0084	American Financial Group, Inc.	32620	34-1607395	0	0		National Interstate Insurance Company	OH	DS	National Interstate Corporation	Ownership	100.000	American Financial Group, Inc.	0

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0084	American Financial Group, Inc.	11051	99-0345306	0	0		National Interstate Insurance Company of Hawaii, Inc.	OH	DS	National Interstate Insurance Company	Ownership	100.000	American Financial Group, Inc.	0
0		0	43-1254631	0	0		TransProtection Service Company	MO	DS	National Interstate Insurance Company	Ownership	100.000	American Financial Group, Inc.	0
0084	American Financial Group, Inc.	41106	95-3623282	0	0		Triumphe Casualty Company	OH	DS	National Interstate Insurance Company	Ownership	100.000	American Financial Group, Inc.	0
0084	American Financial Group, Inc.	21172	86-0114294	0	0		Vanliner Insurance Company	MO	DS	National Interstate Insurance Company	Ownership	100.000	American Financial Group, Inc.	0
0		0		0	0		Vanliner Reinsurance Limited	BMU	DS	National Interstate Insurance Company	Ownership	100.000	American Financial Group, Inc.	0
0		0	20-5546054	0	0		Safety Claims & Litigation Services, LLC	MT	DS	National Interstate Corporation	Ownership	100.000	American Financial Group, Inc.	0
0		0	46-4570914	0	0		Safety Claims and Litigation Services, LLC	OH	DS	National Interstate Corporation	Ownership	100.000	American Financial Group, Inc.	0
0		0	27-2226948	0	0		Pinecrest Place LLC	FL	DS	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	0
0		0	871850814.	0	0		PLLS Canada Insurance Brokers Inc.	CAN	DS	Great American Insurance Company	Ownership	49.000	American Financial Group, Inc.	0
0		0	31-1293064	0	0		Professional Risk Brokers, Inc.	IL	DS	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	0
0		0	72-1331800	0	0		Strategic Comp Holdings, L.L.C.	LA	DS	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	0
0		0	36-4517754	0	0		Strategic Comp Services, L.L.C.	LA	DS	Strategic Comp Holdings, L.L.C.	Ownership	100.000	American Financial Group, Inc.	0
0		0	32-0050970	0	0		Strategic Comp, L.L.C.	LA	DS	Strategic Comp Holdings, L.L.C.	Ownership	100.000	American Financial Group, Inc.	0
0		0	31-0686194	0	0		One East Fourth, Inc.	OH	NIA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	0
0		0	31-0883227	0	0		Pioneer Carpet Mills, Inc.	OH	NIA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	0
0		0	31-1119320	0	0		TEJ Holdings, Inc.	OH	NIA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	0
0		0	31-0728327	0	0		Three East Fourth, Inc.	OH	NIA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	0

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

PART 1 - LOSS EXPERIENCE

Lines of Business	Current Year to Date 1 Direct Premiums Earned	2 Direct Losses Incurred	3 Direct Loss Percentage	4 Prior Year to Date Direct Loss Percentage
1. Fire	171,423	(154,775)	(90.3)	17.4
2. Allied lines	62,674,877	109,741,456	175.1	495.3
3. Farmowners multiple peril	6,616,664	2,197,806	33.2	36.4
4. Homeowners multiple peril	0	156,211	0.0	76.7
5. Commercial multiple peril	14,485,029	8,353,080	57.7	51.3
6. Mortgage guaranty	0	0	0.0	0.0
8. Ocean marine	1,127,198	428,958	38.1	24.9
9. Inland marine	8,552,814	1,610,271	18.8	85.3
10. Financial guaranty	0	0	0.0	0.0
11.1. Medical professional liability - occurrence	0	0	0.0	0.0
11.2. Medical professional liability - claims-made	0	0	0.0	0.0
12. Earthquake	59,213	14,324	24.2	(23.7)
13. Group accident and health	11,313,898	4,752,682	42.0	45.3
14. Credit accident and health	0	0	0.0	0.0
15. Other accident and health	0	0	0.0	0.0
16. Workers' compensation	333,692	(100,805)	(30.2)	1,305.2
17.1 Other liability-occurrence	44,740,798	(25,921,298)	(57.9)	(22.1)
17.2 Other liability-claims made	49,207,566	23,125,938	47.0	16.9
17.3 Excess workers' compensation	0	0	0.0	0.0
18.1 Products liability-occurrence	606,696	211,845	34.9	25.2
18.2 Products liability-claims made	0	0	0.0	0.0
19.1, 19.2 Private passenger auto liability	(11)	(248,622)	2,260,195.7	0.0
19.3, 19.4 Commercial auto liability	3,219,340	(2,049,652)	(63.7)	61.4
21. Auto physical damage	786,811	275,081	35.0	76.1
22. Aircraft (all perils)	0	(582,069)	0.0	0.0
23. Fidelity	21,142,621	8,208,004	38.8	43.1
24. Surety	22,803,257	6,832,188	30.0	27.6
26. Burglary and theft	162,777	16,671	10.2	(88.1)
27. Boiler and machinery	564,764	252,652	44.7	33.0
28. Credit	26,395,348	10,747,295	40.7	34.5
29. International	0	0	0.0	0.0
30. Warranty	3,260,388	368,086	11.3	17.7
31. Reinsurance-nonproportional assumed property	XXX	XXX	XXX	XXX
32. Reinsurance-nonproportional assumed liability	XXX	XXX	XXX	XXX
33. Reinsurance-nonproportional assumed financial lines	XXX	XXX	XXX	XXX
34. Aggregate write-ins for other lines of business	2,044,077	357,782	17.5	13.6
35. Totals	280,269,240	148,593,107	53.0	137.5
DETAILS OF WRITE-INS				
3401. Collateral protection	1,966,776	344,921	17.5	13.7
3402. Supplemental unemployment	77,301	12,860	16.6	6.4
3403.	0	0	0.0	0.0
3498. Sum. of remaining write-ins for Line 34 from overflow page	0	0	0.0	XXX
3499. Totals (Lines 3401 thru 3403 plus 3498) (Line 34)	2,044,077	357,782	17.5	13.6

PART 2 - DIRECT PREMIUMS WRITTEN

Lines of Business	1 Current Quarter	2 Current Year to Date	3 Prior Year Year to Date
1. Fire	25,697	25,697	180,500
2. Allied lines	47,320,069	47,320,069	42,467,368
3. Farmowners multiple peril	5,671,169	5,671,169	5,679,159
4. Homeowners multiple peril	0	0	37,693
5. Commercial multiple peril	13,220,960	13,220,960	11,384,073
6. Mortgage guaranty	0	0	0
8. Ocean marine	711,617	711,617	663,044
9. Inland marine	8,172,010	8,172,010	8,351,303
10. Financial guaranty	0	0	0
11.1 Medical professional liability - occurrence	0	0	0
11.2 Medical professional liability - claims made	0	0	0
12. Earthquake	44,209	44,209	49,878
13. Group accident and health	7,280,852	7,280,852	7,997,399
14. Credit accident and health	0	0	0
15. Other accident and health	0	0	0
16. Workers' compensation	166,392	166,392	192,140
17.1 Other liability-occurrence	49,307,843	49,307,843	44,982,814
17.2 Other liability-claims made	50,263,700	50,263,700	48,453,171
17.3 Excess workers' compensation	0	0	0
18.1 Products liability-occurrence	408,638	408,638	447,319
18.2 Products liability-claims made	0	0	0
19.1 19.2 Private passenger auto liability	(11)	(11)	0
19.3 19.4 Commercial auto liability	2,778,140	2,778,140	3,129,930
21. Auto physical damage	671,676	671,676	586,485
22. Aircraft (all perils)	0	0	0
23. Fidelity	17,933,967	17,933,967	17,305,688
24. Surety	21,378,327	21,378,327	18,230,479
26. Burglary and theft	135,093	135,093	139,410
27. Boiler and machinery	520,130	520,130	433,936
28. Credit	25,476,018	25,476,018	21,690,982
29. International	0	0	0
30. Warranty	3,895,008	3,895,008	3,330,752
31. Reinsurance-nonproportional assumed property	XXX	XXX	XXX
32. Reinsurance-nonproportional assumed liability	XXX	XXX	XXX
33. Reinsurance-nonproportional assumed financial lines	XXX	XXX	XXX
34. Aggregate write-ins for other lines of business	1,940,209	1,940,209	1,735,168
35. Totals	257,321,714	257,321,714	237,468,691
DETAILS OF WRITE-INS			
3401. Collateral protection	1,850,872	1,850,872	1,669,291
3402. Supplemental unemployment	89,337	89,337	65,878
3403.	0	0	0
3498. Sum. of remaining write-ins for Line 34 from overflow page	0	0	0
3499. Totals (Lines 3401 thru 3403 plus 3498) (Line 34)	1,940,209	1,940,209	1,735,168

PART 3 (000 omitted)

LOSS AND LOSS ADJUSTMENT EXPENSE RESERVES SCHEDULE

Years in Which Losses Occurred	1 Prior Year-End Known Case Loss and LAE Reserves	2 Prior Year-End IBNR Loss and LAE Reserves	3 Total Prior Year-End Loss and LAE Reserves (Cols. 1 + 2)	4 2014 Loss and LAE Payments on Claims Reported as of Prior Year-End	5 2014 Loss and LAE Payments on Claims Unreported as of Prior Year-End	6 Total 2014 Loss and LAE Payments (Cols. 4 + 5)	7 Q.S. Date Known Case Loss and LAE Reserves on Claims Reported and Open as of Prior Year-End	8 Q.S. Date Known Case Loss and LAE Reserves on Claims Reported or Reopened Subsequent to Prior Year-End	9 Q.S. Date IBNR Loss and LAE Reserves	10 Total Q.S. Loss and LAE Reserves (Cols. 7 + 8 + 9)	11 Prior Year-End Known Case Loss and LAE Reserves Developed (Savings)/Deficiency (Cols. 4 + 7 minus Col. 1)	12 Prior Year-End IBNR Loss and LAE Reserves Developed (Savings)/Deficiency (Cols. 5 + 8 + 9 minus Col. 2)	13 Prior Year-End Total Loss and LAE Reserve Developed (Savings)/Deficiency (Cols. 11 + 12)
1. 2011 + Prior	533,978	822,059	1,356,037	70,520	844	71,364	484,831	6,465	776,802	1,268,098	21,373	(37,948)	(16,575)
2. 2012	120,671	223,143	343,814	20,815	442	21,257	115,282	752	202,711	318,745	15,426	(19,239)	(3,813)
3. Subtotals 2012 + Prior	654,649	1,045,202	1,699,851	91,335	1,285	92,620	600,113	7,217	979,513	1,586,843	36,799	(57,187)	(20,388)
4. 2013	312,748	416,059	728,806	199,767	7,263	207,030	188,531	9,729	323,141	521,402	75,550	(75,925)	(375)
5. Subtotals 2013 + Prior	967,396	1,461,261	2,428,657	291,102	8,548	299,650	788,644	16,946	1,302,655	2,108,244	112,349	(133,112)	(20,763)
6. 2014	XXX	XXX	XXX	XXX	31,145	31,145	XXX	64,241	149,660	213,901	XXX	XXX	XXX
7. Totals	967,396	1,461,261	2,428,657	291,102	39,693	330,795	788,644	81,187	1,452,315	2,322,145	112,349	(133,112)	(20,763)
8. Prior Year-End's Surplus As Regards Policyholders	1,403,303										Col. 11, Line 7 As % of Col. 1, Line 7	Col. 12, Line 7 As % of Col. 2, Line 7	Col. 13, Line 7 As % of Col. 3, Line 7
											1. 11.6 %	2. (9.1)%	3. (0.9)%
													Col. 13, Line 7 Line 8
													4. (1.5)%

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 Supplement A to Schedule T (Medical Professional Liability Supplement) be filed with this statement?	NO
3.	Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC with this statement?	NO
4.	Will the Director and Officer Supplement be filed with the state of domicile and the NAIC with this statement?	YES

Explanation:

1.
2.
3.
4.

Bar Code:

16691201449000001

16691201445500001

16691201436500001

Overflow Page for Write-Ins

Additional Write-ins for Assets:

	Current Statement Date 1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 December 31, Prior Year Net Admitted Assets
2504. Equities and deposits in pools and associations	6,139,803	0	6,139,803	7,051,006
2505. Intangibles	14,691,568	14,691,568	0	0
2506. Other assets and receivables	10,569,253	10,569,253	0	6,255,193
2597. Summary of remaining write-ins for Line 25	31,400,623	25,260,820	6,139,803	13,306,198

Additional Write-ins for Schedule T:

States, Etc.	1 Active Status	Direct Premiums Written 2 Current Year to Date	3 Prior Year to Date	Direct Losses Paid (Deducting Salvage) 4 Current Year to Date	5 Prior Year to Date	Direct Losses Unpaid 6 Current Year to Date	7 Prior Year to Date
58004. VGB BRITISH VIRGIN ISLANDS	XXX	3,532	4,652	0	0	5,350	1,829
58005. SGP SINGAPORE	XXX	11,813	0	1,600	4,242	4,285	0
58006. GTM GUATEMALA	XXX	0	0	0	0	8	0
58997. Summary of remaining write-ins for Line 58 from overflow	XXX	15,345	4,652	1,600	4,242	9,643	1,829

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	48,816,776	50,608,585
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	0	0
2.2 Additional investment made after acquisition	376,781	4,280,646
3. Current year change in encumbrances	0	0
4. Total gain (loss) on disposals	0	5,733,384
5. Deduct amounts received on disposals	0	9,460,140
6. Total foreign exchange change in book/adjusted carrying value	0	0
7. Deduct current year's other than temporary impairment recognized	0	0
8. Deduct current year's depreciation	615,983	2,345,700
9. Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8)	48,577,573	48,816,776
10. Deduct total nonadmitted amounts	0	0
11. Statement value at end of current period (Line 9 minus Line 10)	48,577,573	48,816,776

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	148,754,552	160,767,605
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	23,027,147	7,500,000
2.2 Additional investment made after acquisition	2,131,943	4,055,290
3. Capitalized deferred interest and other	0	0
4. Accrual of discount	22,561	62
5. Unrealized valuation increase (decrease)	0	0
6. Total gain (loss) on disposals	0	0
7. Deduct amounts received on disposals	794,156	23,568,405
8. Deduct amortization of premium and mortgage interest points and commitment fees	0	0
9. Total foreign exchange change in book value/recorded investment excluding accrued interest	0	0
10. Deduct current year's other than temporary impairment recognized	0	0
11. Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	173,142,047	148,754,552
12. Total valuation allowance	0	0
13. Subtotal (Line 11 plus Line 12)	173,142,047	148,754,552
14. Deduct total nonadmitted amounts	0	0
15. Statement value at end of current period (Line 13 minus Line 14)	173,142,047	148,754,552

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	58,184,381	48,596,933
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	5,006,818	21,233,525
2.2 Additional investment made after acquisition	1,617,308	30,120,264
3. Capitalized deferred interest and other	0	0
4. Accrual of discount	0	0
5. Unrealized valuation increase (decrease)	(1,261,389)	(811,084)
6. Total gain (loss) on disposals	190,660	852,993
7. Deduct amounts received on disposals	1,198,034	40,038,413
8. Deduct amortization of premium and depreciation	0	0
9. Total foreign exchange change in book/adjusted carrying value	0	0
10. Deduct current year's other than temporary impairment recognized	0	1,769,836
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	62,539,744	58,184,381
12. Deduct total nonadmitted amounts	0	0
13. Statement value at end of current period (Line 11 minus Line 12)	62,539,744	58,184,381

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	3,672,776,136	3,556,886,457
2. Cost of bonds and stocks acquired	288,866,097	895,124,339
3. Accrual of discount	3,729,970	14,385,902
4. Unrealized valuation increase (decrease)	38,005,227	(37,645,573)
5. Total gain (loss) on disposals	3,934,259	140,882,406
6. Deduct consideration for bonds and stocks disposed of	270,218,739	877,095,031
7. Deduct amortization of premium	3,489,900	15,484,495
8. Total foreign exchange change in book/adjusted carrying value	75,500	161,500
9. Deduct current year's other than temporary impairment recognized	480,930	4,439,366
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	3,733,197,624	3,672,776,136
11. Deduct total nonadmitted amounts	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	3,733,197,624	3,672,776,136

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)	2,408,181,702	565,717,402	545,355,492	(11,361,767)	2,417,181,844	0	0	2,408,181,702
2. NAIC 2 (a)	241,650,620	6,112,500	41,190,844	11,652,445	218,224,721	0	0	241,650,620
3. NAIC 3 (a)	38,684,556	8,292,652	353,706	61,804	46,685,307	0	0	38,684,556
4. NAIC 4 (a)	32,025,549	8,949,010	6,079,058	3,267,551	38,163,052	0	0	32,025,549
5. NAIC 5 (a)	25,670,504	10,059	6,611,539	(4,034,067)	15,034,957	0	0	25,670,504
6. NAIC 6 (a)	2,450,587	5,438,318	550,930	378,404	7,716,379	0	0	2,450,587
7. Total Bonds	2,748,663,518	594,519,942	600,141,568	(35,631)	2,743,006,261	0	0	2,748,663,518
PREFERRED STOCK								
8. NAIC 1	21,999,894	0	0	(2,649)	21,997,245	0	0	21,999,894
9. NAIC 2	102,091,739	15,970,250	4,400,000	4,816,372	118,478,361	0	0	102,091,739
10. NAIC 3	32,236,340	0	2,413,940	574,000	30,396,400	0	0	32,236,340
11. NAIC 4	7,997,417	10,618	3,389,645	0	4,618,390	0	0	7,997,417
12. NAIC 5	0	0	0	0	0	0	0	0
13. NAIC 6	0	0	0	0	0	0	0	0
14. Total Preferred Stock	164,325,390	15,980,868	10,203,585	5,387,723	175,490,396	0	0	164,325,390
15. Total Bonds and Preferred Stock	2,912,988,908	610,500,810	610,345,153	5,352,092	2,918,496,657	0	0	2,912,988,908

(a) Book/Adjusted Carrying Value column for the end of the current reporting period includes the following amount of non-rated short-term and cash equivalent bonds by NAIC designation:
NAIC 1 $.....204,426,992; NAIC 2 $.....0; NAIC 3 $.....0; NAIC 4 $.....0; NAIC 5 $.....0; NAIC 6 $.....0.

SCHEDULE DA - PART 1

Short-Term Investments

	1 Book/Adjusted Carrying Value	2 Par Value	3 Actual Cost	4 Interest Collected Year To Date	5 Paid for Accrued Interest Year To Date
9199999	204,426,992	XXX	204,426,992	10,937	0

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	204,450,674	529,661,965
2. Cost of short-term investments acquired	357,213,857	1,652,814,715
3. Accrual of discount	0	0
4. Unrealized valuation increase (decrease)	0	0
5. Total gain (loss) on disposals	0	0
6. Deduct consideration received on disposals	357,237,540	1,978,026,005
7. Deduct amortization of premium	0	0
8. Total foreign exchange change in book/adjusted carrying value	0	0
9. Deduct current year's other than temporary impairment recognized	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	204,426,992	204,450,674
11. Deduct total nonadmitted amounts	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	204,426,992	204,450,674

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)	(248,500)
2.	Cost paid/(consideration received) on additions	0
3.	Unrealized valuation increase (decrease)	0
4.	Total gain (loss) on termination recognized	205,396
5.	Considerations received (paid) on terminations	205,396
6.	Amortization	0
7.	Adjustment to the book/adjusted carrying value of hedge item	0
8.	Total foreign exchange change in book/adjusted carrying value	(75,500)
9.	Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 - 5 + 6 + 7 + 8)	(324,000)
10.	Deduct nonadmitted assets	0
11.	Statement value at end of current period (Line 9 minus Line 10)	(324,000)

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1.	Book/adjusted carrying value, December 31, prior year (Line 6, prior year)				194,400
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change column)				290,908
3.1	Add:				
	Change in variation margin on open contracts - Highly Effective Hedges:				
3.11	Section 1, Column 15, current year to date minus	0			
3.12	Section 1, Column 15, prior year	0	0		
	Change in variation margin on open contracts - All Other:				
3.13	Section 1, Column 18, current year to date minus	150,313			
3.14	Section 1, Column 18, prior year	45,925	104,388	104,388	
3.2	Add:				
	Change in adjustment to basis of hedged item:				
3.21	Section 1, Column 17, current year to date minus	0			
3.22	Section 1, Column 17, prior year	0	0		
	Change in amount recognized:				
3.23	Section 1, Column 19, current year to date minus	0			
3.24	Section 1, Column 19, prior year	0	0	0	
3.3	Subtotal (Line 3.1 minus Line 3.2)				104,388
4.1	Cumulative variation margin on terminated contracts during the year		120,750		
4.2	Less:				
4.21	Amount used to adjust basis of hedged item	0			
4.22	Amount recognized	120,750	120,750		
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				0
5.2	Total gain (loss) adjusted into the hedged item(s) for the terminations in prior year				0
6.	Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3.3 - 4.3 - 5.1 - 5.2)				589,695
7.	Deduct nonadmitted assets				0
8.	Statement value at end of current period (Line 6 minus Line 7)				589,695

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	(324,000)	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance	439,383	
3.	Total (Line 1 plus Line 2)		115,383
4.	Part D, Section 1, Column 5	589,695	
5.	Part D, Section 1, Column 6	(324,000)	
6.	Total (Line 3 minus Line 4 minus Line 5)		(150,313)
		Fair Value Check	
7.	Part A, Section 1, Column 16	(324,000)	
8.	Part B, Section 1, Column 13	589,695	
9.	Total (Line 7 plus Line 8)		265,695
10.	Part D, Section 1, Column 8	589,695	
11.	Part D, Section 1, Column 9	(324,000)	
12.	Total (Line 9 minus Line 10 minus Line 11)		0
		Potential Exposure Check	
13.	Part A, Section 1, Column 21	254,414	
14.	Part B, Section 1, Column 20	333,000	
15.	Part D, Section 1, Column 11	587,414	
16.	Total (Line 13 plus Line 14 minus Line 15)		0

SCHEDULE E- VERIFICATION

Cash Equivalents

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	38,242,849	77,835,117
2. Cost of cash equivalents acquired	0	43,150,551
3. Accrual of discount	0	0
4. Unrealized valuation increase (decrease)	0	0
5. Total gain (loss) on disposals	0	0
6. Deduct consideration received on disposals	21,458,458	82,742,819
7. Deduct amortization of premium	0	0
8. Total foreign exchange change in book/ adjusted carrying value	0	0
9. Deduct current year's other than temporary impairment recognized	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	16,784,391	38,242,849
11. Deduct total nonadmitted amounts	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	16,784,391	38,242,849

SCHEDULE A - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Description of Property	City	State	Date Acquired	Name of Vendor	Actual Cost at Time of Acquisition	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Additional Investment Made After Acquisition
Acquired by Purchase								
Building, Land, and Improvements	Danbury	CT	12/19/1995	Danbury	0	0	0	28,061
Office Building, Land, and Improvements	St. Louis	MO	11/30/1999	Worldwide Building, St. Louis	0	0	0	(60,962)
Building, Land, and Improvements	Charleston	SC	05/01/2002	Charleston Harbor Resort and Marina	0	0	0	346,577
Building, Land, and Improvements	Stevensville	MD	05/11/2005	Bay Bridge Marina	0	0	0	5,854
Building, Land, and Improvements	Whitefield	NH	06/02/2005	Mountain View Grand Resort LLC	0	0	0	53,122
Building, Land, and Improvements	Florida City	FL	09/24/2009	Florida City Center	0	0	0	4,126
0199999. Totals					0	0	0	376,781
0399999. Totals					0	0	0	376,781

SCHEDULE A - PART 3

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

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

NONE

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
Mortgages in Good Standing								
Commercial Mortgages - All Other								
Embassy Suites Nashville	Nashville	TN		10/25/2012	4.750	0	636,887	9,100,000
Embassy Suites New Orleans	New Orleans	LA		10/25/2012	4.750	0	1,495,057	15,400,000
Exactware	Lehi	UT		02/24/2014	4.700	10,200,000	0	13,710,000
0599999. Total - Mortgages in Good Standing - Commercial Mortgages - All Other				XXX	XXX	10,200,000	2,131,943	38,210,000
Mezzanine Loans								
SFRA III	Austin	TX		03/26/2014	3.404	12,827,147	0	12,827,148
0699999. Total - Mortgages in Good Standing - Mezzanine Loans				XXX	XXX	12,827,147	0	12,827,148
0899999. Total - Mortgages in Good Standing				XXX	XXX	23,027,147	2,131,943	51,037,148
3399999. Total Mortgages				XXX	XXX	23,027,147	2,131,943	51,037,148

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 With Partial Repayments																	
Biltmore Hotel	Coral Gables	FL		08/13/1999	03/12/2014	132,291	0	0	0	0	0	0	132,291	132,291	0	0	0
JQH- Murfreesboro	Murfreesboro	TN		08/16/2007	03/03/2014	114,209	0	0	0	0	0	0	114,209	114,209	0	0	0
One East Fourth, Inc.	Cincinnati	OH		12/30/2008	03/25/2014	200,667	0	0	0	0	0	0	200,667	200,667	0	0	0
Dixie Terminal Corporation	Cincinnati	OH		12/30/2008	03/25/2014	64,422	0	0	0	0	0	0	64,422	64,422	0	0	0
Peachtree Parking	Atlanta	GA		03/31/2011	02/12/2014	20,000	0	0	0	0	0	0	20,000	20,000	0	0	0
Wild Dunes Resort	Isle of Palms	SC		03/30/2011	03/12/2014	47,339	0	0	0	0	0	0	47,339	47,339	0	0	0
Miami Beach Marina	Miami	FL		11/22/2011	03/12/2014	77,837	0	0	0	0	0	0	77,837	77,837	0	0	0
Elitch Gardens	Denver	CO		05/01/2012	03/12/2014	77,738	0	0	0	0	0	0	77,738	77,738	0	0	0
McHenry Row	Baltimore	MD		06/29/2012	03/12/2014	59,653	0	0	0	0	0	0	59,653	59,653	0	0	0
0299999. Total - Mortgages With Partial Repayments						794,156	0	0	0	0	0	0	794,156	794,156	0	0	0
0599999. Total Mortgages						794,156	0	0	0	0	0	0	794,156	794,156	0	0	0

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4									
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated												
000000 00 0	Snow, Phipps, & Guggenheim, L.P.	Wilmington	DE	Snow, Phipps, & Guggenheim, L.P.		02/06/2007	0	0	14,923	0	0	1.1
000000 00 0	Snow, Phipps, & Guggenheim II, L.P.	Wilmington	DE	Snow, Phipps, & Guggenheim II, L.P.		01/08/2010	0	0	74,352	0	0	0.7
722480 ZZ 6	Pineapple Square Properties LLC	Sarasota	FL	The Isaac Group Holdings, LLC		04/19/2006	0	0	90,694	0	0	8.0
000000 00 0	NB Strategic Co-Investment Partners II L.P.	New York	NY	NB Strategic Co Investment Partners II LP		10/01/2012	0	0	278,409	0	0	0.3
000000 00 0	NB Secondary Opportunities Fund III L.P.	New York	NY	NB Secondary Opportunities Fund III L.P.		05/23/2013	0	0	260,649	0	0	0.4
000000 00 0	Cintrifuse Early Stage Capital Fund I, LLC	Cincinnati	OH	Cintrifuse Early Stage Capital Fund I, LLC		04/29/2013	0	0	22,529	0	0	1.2
000000 00 0	Solamere Capital Fund II, LP	Boston	MA	Solamere Capital Fund II, LP		08/19/2013	0	0	120,000	0	0	1.0
000000 00 0	Solamere Capital Fund II-A, LP	Boston	MA	Solamere Capital Fund II-A, LP		08/19/2013	0	0	90,000	0	0	1.6
000000 00 0	Northcreek Mezzanine Fund II, L.P.	Cincinnati	OH	Northcreek Mezzanine Fund II, L.P.		10/09/2013	0	56,818	0	0	0	0.3
000000 00 0	LLR Equity Partners IV, L.P.	Philadelphia	PA	LLR Equity Partners IV, L.P.		08/27/2012	0	450,000	0	0	0	1.9
1599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated								506,818	951,556	0	0	XXX
Any Other Class of Asset - Unaffiliated												
000000 00 0	AMMC CLO XIV WAREHOUSE	George Town	KY	UBS Securities LLC		01/21/2014	0	4,500,000	0	0	0	30.0
4299999. Total - Any Other Class of Asset - Unaffiliated								4,500,000	0	0	0	XXX
Any Other Class of Asset - Affiliated												
000000 00 0	Global Premier Finance Company LOC	Cincinnati	OH	Global Premier Finance Company		02/01/1999	0	0	665,752	0	0	100.0
4399999. Total - Any Other Class of Asset - Affiliated								0	665,752	0	0	XXX
4499999. Subtotal - Unaffiliated								5,006,818	951,556	0	0	XXX
4599999. Subtotal - Affiliated								0	665,752	0	0	XXX
4699999. Totals								5,006,818	1,617,308	0	0	XXX

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Changes in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
Fixed or Variable Interest Rate Investments That Have Underlying Characteristics of Other Fixed Income Instruments - Unaffiliated																			
909283 AA 1	United Air Pass-Th. Cert 9.20% 3-22-08	Wilmington	DE	Distribution	10/30/1996	01/02/2014	0	0	0	0	0	0	0	190,660	190,660	0	190,660	190,660	0
1199999. Total - Fixed or Variable Int. Rate Investments That Have Underlying Char. of Other Fixed Income Instruments-Unaffil							0	0	0	0	0	0	0	190,660	190,660	0	190,660	190,660	0
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated																			
000000 00 0	Caltius Partners III, L.P.	Los Angeles	CA	Distribution	06/25/2004	01/21/2014	26,364	0	0	0	0	0	0	26,364	26,364	0	0	0	3,636
000000 00 0	River Cities Capital Fund IV, LP	Cincinnati	OH	Distribution	09/30/2012	01/08/2014	29,837	0	0	0	0	0	0	29,837	29,837	0	0	0	0
000000 00 0	NB Strategic Co-Investment Partners II L.P.	New York	NY	Distribution	10/01/2012	01/29/2014	90,230	0	0	0	0	0	0	90,230	90,230	0	0	0	81,370
000000 00 0	Lubert-Adler Real Estate Fund VII, LP	Philadelphia	PA	Distribution	10/15/2013	03/31/2014	28,872	0	0	0	0	0	0	28,872	28,872	0	0	0	(13,247)
000000 00 0	A&M Capital Partners, LP	Greenwich	CT	Distribution	12/06/2013	01/24/2014	176,558	0	0	0	0	0	0	176,558	176,558	0	0	0	13,064
1599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated							351,861	0	0	0	0	0	0	351,861	351,861	0	0	0	84,822
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Affiliated																			
000000 00 0	GALIC Pointe, LLC	Destin	FL	Distribution	03/25/2011	03/31/2014	15,376	0	0	0	0	0	0	15,376	15,376	0	0	0	(15,376)
000000 00 0	GALIC - Sorrento, LLC	Coral Gables	FL	Distribution	06/27/2012	03/31/2014	132,584	0	0	0	0	0	0	132,584	132,584	0	0	0	(31,681)

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	NP Acquisition, LLC	Newport	KY	Distribution	12/16/2011	01/29/2014	109,553	0	0	0	0	0	0	109,553	109,553	0	0	0	0
1699999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Affiliated							257,512	0	0	0	0	0	0	257,512	257,512	0	0	0	(47,057)
Any Other Class of Asset - Affiliated																			
000000 00 0	Global Premier Finance Company LOC	Cincinnati	OH	Distribution	02/01/1999	03/25/2014	398,000	0	0	0	0	0	0	398,000	398,000	0	0	0	81,752
4399999. Total - Any Other Class of Asset - Affiliated							398,000	0	0	0	0	0	0	398,000	398,000	0	0	0	81,752
4499999. Subtotal - Unaffiliated							351,861	0	0	0	0	0	0	542,521	542,521	0	190,660	190,660	84,822
4599999. Subtotal - Affiliated							655,512	0	0	0	0	0	0	655,512	655,512	0	0	0	34,695
4699999. Totals							1,007,374	0	0	0	0	0	0	1,198,034	1,198,034	0	190,660	190,660	119,517

SCHEDULE D - PART 3

Show all Long-Term Bonds and Stock Acquired During the Current Quarter

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
Bonds - U.S. States, Territories and Possessions									
20772J GW 6	CONNECTICUT ST REF C 5.00 06/01/2024		03/19/2014	RAYMOND JAMES & ASSOCIATES		3,084,282	2,650,000	41,590	1FE
574193 JR 0	MARYLAND ST 1ST SER A 4.00 03/01/2025		03/18/2014	BANC OF AMERICA SECURITIES		10,704,936	9,840,000	3,280	1FE
70914P SK 9	PA ST 1ST SER 5.00 06/01/2024		03/18/2014	RAYMOND JAMES & ASSOCIATES		3,623,461	3,115,000	47,590	1FE
93974C C9 9	WA ST REF SER R-2012 A 5.00 07/01/2024		03/18/2014	RAYMOND JAMES & ASSOCIATES		3,278,983	2,820,000	31,333	1FE
93974C F6 2	WA ST MV TAX SER C 5.00 06/01/2023		03/18/2014	RAYMOND JAMES & ASSOCIATES		7,033,560	6,000,000	91,667	1FE
1799999. Total Bonds - U.S. States, Territories and Possessions						27,725,224	24,425,000	215,461	XXX
Bonds - U.S. Special Revenue and Special Assessment									
38375B 4Z 2	GNR 2013-H16 FI WAC-IO 07/20/2063		01/28/2014	RBS SECURITIES/GREENWICH		863,388	0	14,333	1
38375U DC 1	GNR 2014-H01 AI WAC-IO 01/20/2064		01/29/2014	STIFEL NICOLAUS		1,530,466	0	23,330	1
38375U DC 1	GNR 2014-H01 AI WAC-IO 01/20/2064		02/20/2014	Capital Interest		0	26,178	0	1
56052E 7K 8	MAINE HSG AUTH A-1 3.25 11/15/2043		01/29/2014	BANC OF AMERICA SECURITIES		2,075,980	2,000,000	0	1FE
57419R JY 2	MD CMNTY DEV ADMIN 3.25 09/01/2044		01/30/2014	JP MORGAN SECURITIES INC		3,103,350	3,000,000	0	1FE
64971Q XS 7	NYC TRANSIT REF B 5.00 11/01/2027		03/19/2014	GOLDMAN SACHS		53,742,362	47,510,000	943,601	1FE
64990E DG 9	NY ST DORM INC TAX A 5.00 12/15/2027		03/19/2014	GOLDMAN SACHS		37,152,950	32,845,000	451,619	1FE
3199999. Total Bonds - U.S. Special Revenue and Special Assessment						98,468,496	85,381,178	1,432,883	XXX
Bonds - Industrial and Miscellaneous									
00100F AC 9	ACIS 2014-3A A1F CLO 3.7 02/01/2026	R	01/16/2014	JEFFERIES & CO		1,990,000	2,000,000	0	1FE
04544N AD 6	ABSHE 2006-HE6 A4 SEQ SNR FLT 11/25/2036		01/14/2014	AMHERST SECURITIES CORP		14,014,205	16,683,577	3,309	1FM
12667F 5E 1	CWALT 2005-6CB 1A3 SEQ SNR 5.25 04/25/35		01/16/2014	CS FIRST BOSTON		10,568,734	10,864,102	33,271	1FM
12667F VF 9	CWALT 2004-J10 4CB1 SEQ SNR 6.5 10/25/34		01/10/2014	FIRST TENNESSEE		333,011	327,284	827	3FM
210795 QB 9	CONTL AIRLINES 12-2 A 4.00 10/29/2024		02/05/2014	CS FIRST BOSTON		5,075,000	5,000,000	56,111	1FE
22545X BC 6	CSMC 2007-C1 AMFL MEZ FLT 02/15/2040		04/11/2013	AMHERST SECURITIES CORP		0	0	0	
23305M AA 3	DBCCR 2014-ARCP A SEQ SSNR 4.2382 01/34		01/24/2014	DEUTSCHE BANK		5,149,992	5,000,000	17,071	1FE
251510 DP 5	DBALT 2005-2 1A7 NAS SNR CSTR 04/25/35		01/29/2014	RBS SECURITIES/GREENWICH		6,717,186	6,677,538	2,106	3FM
25250* AA 2	DIALOG TELECOM TL 14.00 1/17/2018		03/31/2014	Capitalized Interest		27,049	26,917	0	4Z
319963 ZD 9	FIRST DATA REVOLVER PR+300 9/24/2016		01/02/2014	Private Placement		24,601	24,601	0	4FE
319963 ZD 9	FIRST DATA REVOLVER PR+300 9/24/2016		01/02/2014	Private Placement		49,201	49,201	0	4FE
319963 ZD 9	FIRST DATA REVOLVER PR+300 9/24/2016		01/15/2014	Private Placement		442,813	442,813	0	4FE
319963 ZD 9	FIRST DATA REVOLVER PR+300 9/24/2016		01/21/2014	Private Placement		123,004	123,004	0	4FE
319963 ZD 9	FIRST DATA REVOLVER PR+300 9/24/2016		01/31/2014	Private Placement		49,201	49,201	0	4FE
319963 ZD 9	FIRST DATA REVOLVER PR+300 9/24/2016		01/31/2014	Private Placement		403,452	403,452	0	4FE
319963 ZD 9	FIRST DATA REVOLVER PR+300 9/24/2016		01/31/2014	Private Placement		403,452	403,452	0	4FE
319963 ZD 9	FIRST DATA REVOLVER PR+300 9/24/2016		02/10/2014	Private Placement		108,243	108,243	0	4FE
319963 ZD 9	FIRST DATA REVOLVER PR+300 9/24/2016		02/10/2014	Private Placement		688,820	688,820	0	4FE
319963 ZD 9	FIRST DATA REVOLVER PR+300 9/24/2016		02/18/2014	Private Placement		196,806	196,806	0	4FE
319963 ZD 9	FIRST DATA REVOLVER PR+300 9/24/2016		02/19/2014	Private Placement		73,802	73,802	0	4FE
319963 ZD 9	FIRST DATA REVOLVER PR+300 9/24/2016		02/24/2014	Private Placement		34,441	34,441	0	4FE
319963 ZD 9	FIRST DATA REVOLVER PR+300 9/24/2016		02/24/2014	Private Placement		14,760	14,760	0	4FE
319963 ZD 9	FIRST DATA REVOLVER PR+300 9/24/2016		02/24/2014	Private Placement		221,407	221,407	0	4FE

SCHEDULE D - PART 3

Show all Long-Term Bonds and Stock Acquired During the 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)
319963 ZD 9	FIRST DATA REVOLVER PR+300 9/24/2016		03/03/2014	Private Placement		937,288	937,288	0	4FE
319963 ZD 9	FIRST DATA REVOLVER PR+300 9/24/2016		03/03/2014	Private Placement		1,205,436	1,205,436	0	4FE
319963 ZD 9	FIRST DATA REVOLVER PR+300 9/24/2016		03/03/2014	Private Placement		73,802	73,802	0	4FE
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016		03/18/2014	Private Placement		496,935	496,935	0	4FE
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016		03/19/2014	Private Placement		44,281	44,281	0	4FE
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016		03/20/2014	Private Placement		24,601	24,601	0	4FE
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016		03/24/2014	Private Placement		226,327	226,327	0	4FE
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016		03/27/2014	Private Placement		9,840	9,840	0	4FE
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016		03/31/2014	Private Placement		362,615	362,615	0	4FE
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016		03/18/2014	Private Placement		688,820	688,820	0	4FE
37952U AB 9	SEACO 2013-1A A ABS 2.98 04/17/2028	R	01/02/2014	MORGAN STANLEY		907,229	933,333	1,545	1FE
37952U AB 9	SEACO 2013-1A A ABS 2.98 04/17/2028	R	01/02/2014	RBS SECURITIES/GREENWICH		1,817,083	1,866,667	3,090	1FE
46633M AM 1	JPMRR 2009-6 2A2 Z MEZ CSTR 04/26/35RE		01/26/2014	Capital Interest		4,202	7,656	0	1FM
46633M AM 1	JPMRR 2009-6 2A2 Z MEZ CSTR 04/26/35RE		02/26/2014	Capital Interest		4,073	7,677	0	1FM
46633M AM 1	JPMRR 2009-6 2A2 Z MEZ CSTR 04/26/35RE		03/26/2014	Capital Interest		3,946	7,441	0	1FM
522111 ZZ 9	LECTRUS CORP TL 13% PIK 11/15/2016		01/01/2014	Capitalized Interest		3,459	3,444	0	5Z
522111 ZZ 9	LECTRUS CORP TL 13% PIK 11/15/2016		02/01/2014	Capitalized Interest		3,465	3,450	0	5Z
522111 ZZ 9	LECTRUS CORP TL 13% PIK 11/15/2016		03/01/2014	Capitalized Interest		3,135	3,122	0	5Z
535555 ZZ 2	LINKS GLOBAL HOLDINGS LLC 13.50 7/23/201		01/31/2014	Capitalized Interest		3,369	3,327	0	4Z
535555 ZZ 2	LINKS GLOBAL HOLDINGS LLC 13.50 7/23/201		02/28/2014	Capitalized Interest		2,984	2,984	0	4Z
59024K AM 5	MANA 2007-AF1 FIO IO CSTR 5/25/37		02/25/2014	Capital Interest		(33)	5,844	0	6FE
61751M AU 8	MSM 2007-10XS A18 SEQ SNR 6.0 07/25/2047		01/08/2014	RBS SECURITIES/GREENWICH		5,438,351	5,970,060	11,940	6FE
65536H BW 7	NHELI 2006-FM1 2A3 SEQ SNR FLT 11/25/35		01/31/2014	BARCLAYS CAPITAL		8,265,156	9,500,179	874	1FM
73316N AA 3	POPLR 2007-A A1 SEQ SNR FLT 06/25/2047		01/09/2014	GOLDMAN SACHS		9,702,745	10,503,648	1,411	1FM
744320 AK 8	PRUDENTIAL FIN VAR/8.875 06/15/2038		01/10/2014	GOLDMAN SACHS		6,112,500	5,000,000	36,979	2FE
760985 RN 3	RAMP 2003-RZ1 AI5 SEQ SNR 5.52 01/25/33		01/10/2014	RBS SECURITIES/GREENWICH		6,124,839	5,910,580	12,688	1FM
81441N AC 0	SNMLT 2006-2A A3 SEQ SNR 6.31 10/25/2036		01/09/2014	AMHERST SECURITIES CORP		15,093,750	15,000,000	34,179	1FM
863587 AE 1	SAIL 2006-3 A5 SEQ FLT 06/25/2036		01/28/2014	ROYAL BANK OF CANADA		3,588,872	4,601,119	157	1AM
86615Z ZZ 4	SUMMIT INC 18.00 1/31/2018		01/31/2014	Private Placement		1,995,000	1,995,000	0	4Z
86615Z ZZ 4	SUMMIT INC 18.00 1/31/2018		02/28/2014	Capitalized Interest		8,035	8,035	0	4Z
86615Z ZZ 4	SUMMIT INC 18.00 1/31/2018		03/31/2014	Capitalized Interest		8,624	8,624	0	4Z
871577 ZA 3	SYNERGY PLANE 9 6.75 9/30/2015	R	02/06/2014	Private Placement		1,242,455	1,242,455	0	3
3899999. Total Bonds - Industrial and Miscellaneous						111,112,365	116,068,011	215,561	XXX
8399997. Total Bonds - Part 3						237,306,085	225,874,189	1,863,904	XXX
8399999. Total Bonds						237,306,085	225,874,189	1,863,904	XXX
Preferred Stocks - Industrial and Miscellaneous									
369622 SN 6	GEN ELEC CAP CRP 7.125		01/16/2014	STERNE AGEE & LEACH	0.000	5,643,750	5,000,000.00	36,615	P2UFE
45666Z ZB 1	INDUSTRIAL PIPING INC 14.50%		01/31/2014	Capitalized Interest	4,861.110	4,861	0.00	0	P4AZ
45666Z ZB 1	INDUSTRIAL PIPING INC 14.50%		02/28/2014	Capitalized Interest	2,729.780	2,730	0.00	0	P4AZ
45666Z ZB 1	INDUSTRIAL PIPING INC 14.50%		03/31/2014	Capitalized Interest	3,026.960	3,027	0.00	0	P4AZ

SCHEDULE D - PART 3

Show all Long-Term Bonds and Stock Acquired During the 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)
46625H JQ 4	JPMORGAN CHASE 6.75		01/14/2014	JP MORGAN SECURITIES INC.	0.000	6,000,000	6,000,000.00	0	P2UFE
857477 60 8	STATE STREET CORP D 5.90		02/27/2014	GOLDMAN SACHS	80,000.000	2,040,000	0.00	0	P2UFE
857477 60 8	STATE STREET CORP D 5.90		03/04/2014	BARCLAYS CAPITAL	50,000.000	1,272,500	0.00	0	P2UFE
857477 60 8	STATE STREET CORP D 5.90		03/13/2014	BARCLAYS CAPITAL	40,000.000	1,014,000	0.00	0	P2UFE
8499999. Total Preferred Stocks - Industrial and Miscellaneous						15,980,868	XXX	36,615	XXX
8999997. Total Preferred Stocks - Part 3						15,980,868	XXX	36,615	XXX
8999999. Total Preferred Stocks						15,980,868	XXX	36,615	XXX
Common Stocks - Industrial and Miscellaneous									
02504A 10 4	AMERICAN CAPITAL MORTGAGE INV CORP		01/02/2014	INTERSTATE GROUP	9,400.000	164,005	XXX	0	L
06738E 20 4	BARCLAYS PLC-SPONS ADR	R	03/17/2014	DEUTSCHE BANK	25,000.000	388,145	XXX	0	L
06738E 20 4	BARCLAYS PLC-SPONS ADR	R	03/18/2014	STRATEGAS RESEARCH	40,000.000	631,772	XXX	0	L
06738E 20 4	BARCLAYS PLC-SPONS ADR	R	03/19/2014	STRATEGAS RESEARCH	15,000.000	240,485	XXX	0	L
06738E 20 4	BARCLAYS PLC-SPONS ADR	R	03/20/2014	ISI GROUP	15,000.000	237,222	XXX	0	L
06738E 20 4	BARCLAYS PLC-SPONS ADR	R	03/21/2014	ISI GROUP	10,000.000	156,700	XXX	0	L
06738E 20 4	BARCLAYS PLC-SPONS ADR	R	03/21/2014	STRATEGAS RESEARCH	5,000.000	78,369	XXX	0	L
140661 10 9	CAPMARK FINANCIAL GROUP INC.		03/27/2014	Liquidation	52.000	265	XXX	0	L
172967 42 4	CITIGROUP INC.		01/24/2014	SANDLER & O'NEIL PARTNERS	60,000.000	2,973,612	XXX	0	L
172967 42 4	CITIGROUP INC.		02/03/2014	SANDLER & O'NEIL PARTNERS	18,800.000	879,755	XXX	0	L
37045V 10 0	GENERAL MOTORS CO.		02/05/2014	ISI GROUP	61,500.000	2,165,366	XXX	0	L
37045V 10 0	GENERAL MOTORS CO.		03/12/2014	ISI GROUP	100,000.000	3,481,160	XXX	0	L
37045V 10 0	GENERAL MOTORS CO.		03/14/2014	ISI GROUP	40,000.000	1,347,816	XXX	0	L
375558 10 3	GILEAD SCIENCES INC.		03/25/2014	ISI GROUP	20,000.000	1,447,366	XXX	0	L
375558 10 3	GILEAD SCIENCES INC.		03/28/2014	ISI GROUP	7,500.000	527,297	XXX	0	L
43785V 10 2	HOMESTREET INC.		02/05/2014	FRIEDMAN BILLINGS RAMSEY	20,100.000	344,514	XXX	0	L
59156R 10 8	METLIFE INC.		01/24/2014	SANDLER & O'NEIL PARTNERS	14,000.000	695,192	XXX	0	L
59156R 10 8	METLIFE INC.		02/03/2014	SANDLER & O'NEIL PARTNERS	32,000.000	1,511,542	XXX	0	L
629209 30 5	NMI HOLDINGS INC.		03/04/2014	FRIEDMAN BILLINGS RAMSEY	29,000.000	308,560	XXX	0	U
76150W 10 7	REVERSE MORTGAGE INVESTMENT		02/06/2014	FRIEDMAN BILLINGS RAMSEY	600,000.000	9,000,000	XXX	0	A
813888 ZA 5	SEBRING SOFTWARE $0.01 4/25/2023		01/01/2014	Stock Split 0.0 for 0.0	870,927.000	0	XXX	0	A
86181Q 30 0	STONEGATE MORTGAGE CORP.		01/27/2014	Exchanged	500,000.000	9,000,000	XXX	0	L
9099999. Total Common Stocks - Industrial and Miscellaneous						35,579,143	XXX	0	XXX
9799997. Total Common Stocks - Part 3						35,579,143	XXX	0	XXX
9799999. Total Common Stocks						35,579,143	XXX	0	XXX
9899999. Total Preferred and Common Stocks						51,560,011	XXX	36,615	XXX
9999999. Total Bonds, Preferred and Common Stocks						288,866,097	XXX	1,900,519	XXX

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

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
Bonds - U.S. Government																					
31383S RS 1	FNCL 511797 PT 6.0 5/01/2031		03/25/2014	MBS Paydown		765	765	765	761	0	(0)	0	(0)	0	765	0	0	0	8	05/01/2031	1
31387D EV 7	FNCL 580748 PT 6.0 5/01/2031		03/25/2014	MBS Paydown		13,158	13,158	13,134	9,118	0	(25)	0	(25)	0	13,158	0	0	0	131	05/01/2031	1
31388D ZU 5	FNCL 602055 PT 6.50 9/01/2031		03/25/2014	MBS Paydown		20,193	20,193	20,591	20,382	0	(349)	0	(349)	0	20,193	0	0	0	322	09/01/2031	1
31388G VW 8	FNCL 604629 PT 6.0 9/01/2031		03/25/2014	MBS Paydown		4,927	4,927	4,919	4,285	0	(6)	0	(6)	0	4,927	0	0	0	72	09/01/2031	1
31388K WT 5	FNCL 607358 PT 6.50 10/01/2031		03/25/2014	MBS Paydown		303	303	311	270	0	(0)	0	(0)	0	303	0	0	0	3	10/01/2031	1
31390V ER 1	FNCL 657244 PT 6.0 9/01/2032		03/25/2014	MBS Paydown		233	233	236	212	0	(0)	0	(0)	0	233	0	0	0	2	09/01/2032	1
38373Y UR 3	GNR 2003-2 PB PAC 5.50 3/20/32		02/20/2014	MBS Paydown		51,171	51,171	51,843	51,214	0	(43)	0	(43)	0	51,171	0	0	0	675	03/20/2032	1
83162C FD 0	SBAP 1994-20C 1 6.875 03/01/2014		03/01/2014	MBS Paydown		8,944	8,944	8,944	8,944	0	0	0	0	0	8,944	0	0	0	307	03/01/2014	1
83162C HH 9	SBAP 1997-20C 1 7.15 03/01/2017		03/01/2014	MBS Paydown		8,805	8,805	8,717	8,743	0	0	0	0	0	8,805	0	0	0	315	03/01/2017	1
902757 AA 1	UIRC-GSA II LLC 2.655 04/05/2018		03/05/2014	Sinking Fund Redemption		34,138	34,138	34,138	34,138	0	0	0	0	0	34,138	0	0	0	227	04/05/2018	1
0599999. Total Bonds - U.S Government						142,637	142,637	143,596	138,066	0	(423)	0	(423)	0	142,637	0	0	0	2,063	XXX	XXX
Bonds - All Other Government																					
683234 UF 3	ONTARIO PROVINCE 5.00 03/08/2014	U	03/08/2014	Maturity		10,000,000	10,000,000	10,881,700	10,039,725	0	(39,725)	0	(39,725)	0	10,000,000	0	0	0	250,000	03/08/2014	1FE
1099999. Total Bonds - All Other Government						10,000,000	10,000,000	10,881,700	10,039,725	0	(39,725)	0	(39,725)	0	10,000,000	0	0	0	250,000	XXX	XXX
Bonds - U.S. Political Subdivisions of States, Territories and Possessions																					
442331 EH 3	HOUSTON TX PUB IMP 5.00 03/01/16		03/01/2014	Call		1,160,000	1,160,000	1,272,079	1,164,967	0	(4,967)	0	(4,967)	0	1,160,000	0	0	0	29,000	03/01/2016	1FE
549187 6N 7	LUBBOCK TXB-WTRWKS 5.25 02/15/2018		02/15/2014	Sinking Fund Redemption		280,000	280,000	287,459	282,949	0	(2,949)	0	(2,949)	0	280,000	0	0	0	7,350	02/15/2018	1FE
2499999. Total Bonds - U.S. Political Subdivisions of States, Territories and Possessions						1,440,000	1,440,000	1,559,538	1,447,916	0	(7,916)	0	(7,916)	0	1,440,000	0	0	0	36,350	XXX	XXX
Bonds - U.S. Special Revenue and Special Assessment																					
041083 VB 9	AR ST DEV FIN SFM A 3.10 07/01/2043		03/01/2014	MBS Paydown		179,753	179,753	179,753	179,753	0	0	0	0	0	179,753	0	0	0	848	07/01/2043	1FE
051687 DB 4	AURORA IL SF MTG 5.50 12/01/2039		03/01/2014	MBS Paydown		108,817	108,817	110,449	110,328	0	(1,460)	0	(1,460)	0	108,817	0	0	0	880	12/01/2039	1FE
088379 WL 2	BEXAR CNTY TX HSG FIN A 4.95 08/20/2040		02/20/2014	Sinking Fund Redemption		55,000	55,000	55,275	55,276	0	(276)	0	(276)	0	55,000	0	0	0	1,361	08/20/2040	1FE
130333 BW 6	CA HSG FIN AGY 4.75 08/01/2028		03/01/2014	Partial Call		450,000	450,000	451,833	451,377	0	(1,377)	0	(1,377)	0	450,000	0	0	0	11,281	08/01/2028	1FE
130333 CA 3	CA HSG FIN AGY A 2.90 02/01/2042		03/01/2014	MBS Paydown		17,400	17,400	17,400	17,400	0	0	0	0	0	17,400	0	0	0	68	02/01/2042	1FE
130333 CB 1	CA HSG FIN AGY B 2.90 02/01/2042		03/01/2014	MBS Paydown		7,062	7,062	7,044	7,046	0	0	0	0	0	7,062	0	0	0	31	02/01/2042	1FE
130575 Z2 2	CA RURAL HOME MTG 5.45 02/01/48		02/01/2014	Partial Call		80,000	80,000	83,100	82,408	0	(2,408)	0	(2,408)	0	80,000	0	0	0	2,180	02/01/2048	1FE
13079P FG 3	CA MULTI FAM HSG 4.50 01/15/2040		01/15/2014	Sinking Fund Redemption		10,000	10,000	9,650	9,673	0	325	0	325	0	10,000	0	0	0	225	01/15/2040	1FE
19647P AB 9	COLORADO HSG 5.50 09/20/2036		03/20/2014	Sinking Fund Redemption		15,000	15,000	15,038	15,028	0	(28)	0	(28)	0	15,000	0	0	0	413	09/20/2036	1FE
19647P BA 0	CO ST HSG FIN AUTH MF I 3.20 02/01/2044		03/01/2014	MBS Paydown		30,639	30,639	30,639	30,639	0	0	0	0	0	30,639	0	0	0	164	02/01/2044	1FE
23410B CH 2	DAKOTA CNTY MN SF 4.50 06/01/2035		03/01/2014	Partial Call		80,000	80,000	85,936	84,545	0	(4,545)	0	(4,545)	0	80,000	0	0	0	506	06/01/2035	1FE
246395 NX 1	DE HSG AUTH B 4.05 07/01/2017		01/01/2014	Sinking Fund Redemption		390,000	390,000	383,565	381,535	0	548	0	548	0	390,000	0	0	0	7,898	07/01/2017	1FE
246395 WY 9	DE HSG AUTH A-1 4.90 07/01/2029		01/01/2014	Sinking Fund Redemption		10,000	10,000	10,396	10,320	0	(307)	0	(307)	0	10,000	0	0	0	245	07/01/2029	1FE
246395 WY 9	DE HSG AUTH A-1 4.90 07/01/2029		03/01/2014	Partial Call		15,000	15,000	15,594	15,481	0	(481)	0	(481)	0	15,000	0	0	0	449	07/01/2029	1FE
246395 XA 0	DE HSG AUTH SFM B 0.00 7/1/2031		03/01/2014	Partial Call		10,400	25,000	9,282	10,360	0	44	0	44	0	10,400	0	0	0	0	07/01/2031	1FE
34073N U8 1	FLORIDA HSG 4.625 07/01/2031		01/01/2014	Partial Call		575,000	575,000	549,125	552,373	0	22,627	0	22,627	0	575,000	0	0	0	13,297	07/01/2031	1FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the 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)
34074M CH 2	FL HSG FIN CORP 5.00 07/01/2028		01/01/2014	Sinking Fund Redemption		335,000	335,000	361,968	354,088	0	(19,088)	0	(19,088)	0	335,000	0	0	0	8,375	07/01/2028	1FE
34074M GX 3	FL HSG 4.45 07/01/2026		01/01/2014	Partial Call		190,000	190,000	190,000	189,999	0	1	0	1	0	190,000	0	0	0	4,228	07/01/2026	1FE
34074M GZ 8	FL HSG 4.50 01/01/2029		01/01/2014	Sinking Fund Redemption		395,000	395,000	426,671	419,355	0	(22,665)	0	(22,665)	0	395,000	0	0	0	8,888	01/01/2029	1FE
373539 ZB 4	GA ST HSG 5.00 06/01/2029		01/03/2014	Partial Call		90,000	90,000	96,229	94,762	0	(4,762)	0	(4,762)	0	90,000	0	0	0	400	06/01/2029	1FE
373541 G2 1	GA MUN ELEC Z 5.50 01/01/2020		01/01/2014	Sinking Fund Redemption		1,710,000	1,710,000	1,949,400	1,861,293	0	(151,293)	0	(151,293)	0	1,710,000	0	0	0	47,025	01/01/2020	1FE
419818 HM 4	HI ST HSG FIN A TXB 2.60 07/01/2037		03/01/2014	MBS Paydown		190,579	190,579	190,579	190,579	0	0	0	0	0	190,579	0	0	0	876	07/01/2037	1FE
45129Y VE 3	IDAHO ST HSG 5.50 07/01/2039		01/01/2014	Partial Call		880,000	880,000	897,600	889,439	0	(9,439)	0	(9,439)	0	880,000	0	0	0	24,200	07/01/2039	1FE
45201L WF 8	IL ST HSG DEV AUTH C 3.875 12/01/2043		03/01/2014	MBS Paydown		87,172	87,172	87,172	87,168	0	0	0	0	0	87,172	0	0	0	511	12/01/2043	1FE
454622 PZ 8	IN BD BK 5.05 1/15/2019		01/15/2014	Call		1,565,000	1,565,000	1,511,180	1,536,234	0	28,766	0	28,766	0	1,565,000	0	0	0	39,516	01/15/2019	1FE
454622 PZ 8	IN BD BK 5.05 1/15/2019		01/15/2014	Sinking Fund Redemption		135,000	135,000	130,357	132,519	0	2,481	0	2,481	0	135,000	0	0	0	3,409	01/15/2019	1FE
462467 NW 7	IA ST FIN SF MTGE SER 3 2.90 2/01/2042		03/01/2014	Partial Call		50,000	50,000	50,000	50,000	0	0	0	0	0	50,000	0	0	0	230	02/01/2042	1FE
46940R AB 2	JACKSONVILLE FL HSG FIN 5.625 10/01/2039		03/01/2014	Partial Call		55,000	55,000	48,125	48,544	0	6,456	0	6,456	0	55,000	0	0	0	773	10/01/2039	1FE
474553 AE 4	JEFFERSON SFM B LA 5.25 12/01/2032		02/01/2014	Partial Call		320,000	320,000	323,200	322,567	0	(2,567)	0	(2,567)	0	320,000	0	0	0	2,800	12/01/2032	1FE
49130P QT 4	KY HSG CORP 4.90 07/01/2035		01/01/2014	Partial Call		40,000	40,000	40,500	40,092	0	(92)	0	(92)	0	40,000	0	0	0	980	07/01/2035	1FE
49130P YN 8	KY HSG CORP E 4.85 07/01/2036		03/10/2014	Partial Call		70,000	70,000	68,250	68,396	0	1,604	0	1,604	0	70,000	0	0	0	1,976	07/01/2036	1FE
49130T ME 3	KY HSG CORP A 5.00 01/01/2028		03/10/2014	Partial Call		30,000	30,000	32,315	31,860	0	(1,860)	0	(1,860)	0	30,000	0	0	0	1,038	01/01/2028	1FE
49130T PR 1	KY ST HSG CORP A 4.25 07/01/2033		03/10/2014	Partial Call		125,000	125,000	129,756	129,069	0	(4,069)	0	(4,069)	0	125,000	0	0	0	3,427	07/01/2033	1FE
49130T PS 9	KY HSG CORP A 3.00 11/01/2041		03/01/2014	Partial Call		10,000	10,000	10,000	10,000	0	0	0	0	0	10,000	0	0	0	63	11/01/2041	1FE
49130T PT 7	KY HSG CORP B 3.00 11/01/2041		03/01/2014	Partial Call		35,000	35,000	35,000	35,000	0	0	0	0	0	35,000	0	0	0	213	11/01/2041	1FE
54627A HX 8	LA HSG FIN AGY SFH 2.85 06/01/2029		03/01/2014	Partial Call		45,000	45,000	45,000	44,999	0	1	0	1	0	45,000	0	0	0	202	06/01/2029	1FE
56052E WQ 7	MAINE HSG 4.65 11/15/2025		03/20/2014	Call		5,250,000	5,250,000	5,223,750	5,228,402	0	21,598	0	21,598	0	5,250,000	0	0	0	84,766	11/15/2025	1FE
57419P HA 0	MARYLAND ST CMNTY 5.75 09/01/2039		03/24/2014	Partial Call		250,000	250,000	262,000	258,376	0	(8,376)	0	(8,376)	0	250,000	0	0	0	8,106	09/01/2039	1FE
57419P K2 4	MD ST CMNTY DEV 5.00 03/01/2041		03/24/2014	Partial Call		120,000	120,000	127,166	125,541	0	(5,541)	0	(5,541)	0	120,000	0	0	0	3,383	03/01/2041	1FE
57586N EN 7	MASS HSG FIN AGY 2.875 06/01/2015		02/01/2014	Paydown		25,000	25,000	25,000	25,000	0	0	0	0	0	25,000	0	0	0	120	06/01/2015	1FE
57586P Y5 9	MASS ST HSG-SF-160 3.75 06/01/2034		03/03/2014	Partial Call		150,000	150,000	156,977	156,169	0	(6,169)	0	(6,169)	0	150,000	0	0	0	1,438	06/01/2034	1FE
576029 AT 9	MASSACHUSETTS TPK A 5.00 01/01/2020		01/01/2014	Sinking Fund Redemption		415,000	415,000	478,541	454,345	0	(39,345)	0	(39,345)	0	415,000	0	0	0	10,375	01/01/2020	1
586111 JW 7	MEMPHIS ECT ARPT TN 5.00 03/01/2014		03/01/2014	Maturity		3,000,000	3,000,000	3,095,910	3,003,026	0	(3,026)	0	(3,026)	0	3,000,000	0	0	0	75,000	03/01/2014	1FE
592113 AV 6	MET GOVT NASHVILLE 3.75 03/15/2028		03/15/2014	Sinking Fund Redemption		25,000	25,000	24,625	24,630	0	370	0	370	0	25,000	0	0	0	469	03/15/2028	1FE
60415N 4Z 2	MN HFA SRS E 5.05 07/01/2034		01/01/2014	Partial Call		60,000	60,000	60,450	60,311	0	(311)	0	(311)	0	60,000	0	0	0	1,515	07/01/2034	1FE
60416S BE 9	MN HSG FIN AGY-D 4.00 07/01/2040		01/01/2014	Partial Call		160,000	160,000	170,245	168,696	0	(8,696)	0	(8,696)	0	160,000	0	0	0	3,200	07/01/2040	1FE
60416S BU 3	MN HSG FIN AGY A 3.00 07/01/2031		01/01/2014	Partial Call		120,000	120,000	126,042	125,741	0	(5,741)	0	(5,741)	0	120,000	0	0	0	1,910	07/01/2031	1FE
60535Q FD 7	MS HOME CORP 5.4 06/01/2038		03/01/2014	Partial Call		260,000	260,000	272,350	266,849	0	(6,849)	0	(6,849)	0	260,000	0	0	0	2,498	06/01/2038	1FE
60535Q LY 4	MS ST HOME CORP SF MTGE 2.75 12/01/2032		03/01/2014	MBS Paydown		45,469	45,469	45,469	45,469	0	0	0	0	0	45,469	0	0	0	191	12/01/2032	1FE
60637B CR 9	MO HSG DEV SF MTG REV D 2.55 10/01/2034		03/01/2014	MBS Paydown		176,869	176,869	176,869	176,869	0	0	0	0	0	176,869	0	0	0	710	10/01/2034	1FE
63968M EV 7	NEBRASKA ST INVT SFH A 3.00 03/01/2043		03/01/2014	Partial Call		120,000	120,000	127,122	126,711	0	(6,711)	0	(6,711)	0	120,000	0	0	0	1,475	03/01/2043	1FE
647200 N4 2	NM MTG FIN SFM 5.35 03/01/2030		01/01/2014	Partial Call		100,000	100,000	103,533	102,687	0	(2,687)	0	(2,687)	0	100,000	0	0	0	1,783	03/01/2030	1FE

SCHEDULE D - PART 4

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										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
647200 N4 2	NM MTG FIN SFM 5.35 03/01/2030		03/01/2014	Sinking Fund Redemption		130,000	130,000	134,593	133,492	0	(3,396)	0	(3,396)	0	130,000	0	0	0	3,478	03/01/2030	1FE
647200 P6 5	NM SFM B CL I 5.00 09/01/2028		03/01/2014	Sinking Fund Redemption		150,000	150,000	164,759	161,585	0	(11,585)	0	(11,585)	0	150,000	0	0	0	3,750	09/01/2028	1FE
647200 P8 1	NM SFM MTG FIN AUTH 4.625 3/1/2028		02/01/2014	Partial Call		35,000	35,000	36,863	36,511	0	(1,511)	0	(1,511)	0	35,000	0	0	0	674	03/01/2028	1FE
647200 P8 1	NM SFM MTG FIN AUTH 4.625 3/1/2028		03/01/2014	Sinking Fund Redemption		70,000	70,000	73,726	73,021	0	(2,890)	0	(2,890)	0	70,000	0	0	0	1,619	03/01/2028	1FE
647200 UL 6	NEW MEX MTG FIN 5.05 07/01/2039		01/01/2014	Partial Call		365,000	365,000	370,475	367,928	0	(2,928)	0	(2,928)	0	365,000	0	0	0	9,216	07/01/2039	1FE
647200 V3 5	NEW MEXICO SF MTGE B-1 3.75 03/01/2043		03/01/2014	Partial Call		115,000	115,000	121,761	120,948	0	(5,948)	0	(5,948)	0	115,000	0	0	0	2,156	03/01/2043	1FE
647200 WN 0	NM MTG FIN 5.70 07/01/2039		01/01/2014	Partial Call		190,000	190,000	200,450	196,336	0	(6,336)	0	(6,336)	0	190,000	0	0	0	5,415	07/01/2039	1FE
647200 X5 8	NM MTGE FIN AUTH B-2 2.23 10/01/2034		03/01/2014	MBS Paydown		61,929	61,929	61,929	61,929	0	0	0	0	0	61,929	0	0	0	152	10/01/2034	1FE
649705 JJ 0	EMPIRE INS NY IND DEV 8.80 9/18 (EMPI)		03/11/2014	Sinking Fund Redemption		139,161	139,161	146,640	141,192	0	(84)	0	(84)	0	139,161	0	0	0	1,703	09/11/2018	2
658207 LZ 6	NC HSG FIN AG 4.50 07/01/2028		07/01/2013	Partial Call		(135,000)	(135,000)	(143,235)	0	0	0	0	0	0	(135,000)	0	0	0	0	07/01/2028	1FE
658207 LZ 6	NC HSG FIN AG 4.50 07/01/2028		01/01/2014	Sinking Fund Redemption		90,000	90,000	95,490	91,255	0	(4,058)	0	(4,058)	0	90,000	0	0	0	2,025	07/01/2028	1FE
658207 LZ 6	NC HSG FIN AG 4.50 07/01/2028		02/01/2014	Partial Call		185,000	185,000	196,285	193,522	0	(8,522)	0	(8,522)	0	185,000	0	0	0	4,856	07/01/2028	1FE
658877 EZ 4	ND ST HSG FIN D 4.25 07/01/2028		01/01/2014	Partial Call		95,000	95,000	97,941	97,334	0	(2,334)	0	(2,334)	0	95,000	0	0	0	2,019	07/01/2028	1FE
658886 DU 7	ND HFA PG SER B 5.50 01/01/2037		01/01/2014	Sinking Fund Redemption		160,000	160,000	173,200	166,182	0	(6,182)	0	(6,182)	0	160,000	0	0	0	4,400	01/01/2037	1FE
67886M PT 0	OK ST HSG FIN AGY C 3.75 03/01/2044		03/01/2014	Partial Call		130,482	130,482	130,482	130,482	0	0	0	0	0	130,482	0	0	0	906	03/01/2044	1FE
67886M PU 7	OK ST HSG FIN AGY D 3.35 09/01/2035		03/01/2014	Partial Call		332,333	332,333	332,333	332,333	0	0	0	0	0	332,333	0	0	0	2,052	09/01/2035	1FE
68450W CA 7	ORANGE CNTY FL HSG 4.50 03/01/2031		03/01/2014	Sinking Fund Redemption		65,000	65,000	69,797	68,736	0	(3,459)	0	(3,459)	0	65,000	0	0	0	1,463	03/01/2031	1FE
708796 B9 7	PA HSG SFM 113 4.00 10/01/2041		01/21/2014	Partial Call		95,000	95,000	98,919	98,097	0	(3,097)	0	(3,097)	0	95,000	0	0	0	1,161	10/01/2041	1FE
708796 YR 2	PA HSG FIN AG 5.00 04/01/2028		01/21/2014	Partial Call		465,000	465,000	493,309	486,296	0	(21,296)	0	(21,296)	0	465,000	0	0	0	7,104	04/01/2028	1FE
71881L AD 0	PHOENIX AZ SER '07 5.25 08/01/2038		03/01/2014	Partial Call		13,819	13,819	14,073	14,005	0	(186)	0	(186)	0	13,819	0	0	0	66	08/01/2038	1FE
72316W XD 4	PINELLAS FL SFM A 4.50 09/01/2028		03/01/2014	Sinking Fund Redemption		35,000	35,000	37,660	37,047	0	(1,968)	0	(1,968)	0	35,000	0	0	0	788	09/01/2028	1FE
76221R RB 1	RI HSG & MTG 63A 4.00 10/01/2040		02/03/2014	Partial Call		85,000	85,000	90,081	89,487	0	(4,487)	0	(4,487)	0	85,000	0	0	0	1,152	10/01/2040	1FE
83712D PY 6	SC HSG FIN & DEV 5.30 07/01/2023		01/01/2014	Partial Call		75,000	75,000	76,650	75,988	0	(988)	0	(988)	0	75,000	0	0	0	1,988	07/01/2023	1FE
83755N DR 0	SD HSG SF FAM 5.00 05/01/2028		03/14/2014	Partial Call		80,000	80,000	87,294	85,629	0	(5,629)	0	(5,629)	0	80,000	0	0	0	1,478	05/01/2028	1FE
83755N EU 2	SD HSG DEV SFH 2 4.25 5/01/2032		03/14/2014	Partial Call		160,000	160,000	166,096	164,907	0	(4,907)	0	(4,907)	0	160,000	0	0	0	2,512	05/01/2032	1FE
83756C DH 5	SD HSG DEV AUTH A 3.00 11/01/2030		03/14/2014	Partial Call		70,000	70,000	73,775	73,577	0	(3,577)	0	(3,577)	0	70,000	0	0	0	776	11/01/2030	1FE
880459 7S 5	TN HSG DEV AGY 4.65 07/01/21		01/01/2014	Partial Call		40,000	40,000	40,006	39,965	0	35	0	35	0	40,000	0	0	0	930	07/01/2021	1FE
880461 AR 9	TN HSG DEV AGY 1B 3.60 01/01/2031		01/01/2014	Partial Call		10,000	10,000	9,097	9,105	0	895	0	895	0	10,000	0	0	0	180	01/01/2031	1FE
88271H CN 7	TX ST HSG CORP 5.35 09/01/2039		03/01/2014	Partial Call		116,312	116,312	119,801	118,673	0	(2,361)	0	(2,361)	0	116,312	0	0	0	1,074	09/01/2039	1FE
88271H CV 9	TX ST HSG 5.50 12/01/2039		03/01/2014	Partial Call		68,903	68,903	73,037	71,904	0	(3,001)	0	(3,001)	0	68,903	0	0	0	484	12/01/2039	1FE
88275F MT 3	TX DEPT HSG SF 5.25 09/01/2032		03/01/2014	Partial Call		170,000	170,000	172,975	171,521	0	(1,521)	0	(1,521)	0	170,000	0	0	0	3,763	09/01/2032	1FE
88275F MV 8	TX DEPT HSG B 5.30 09/01/2039		03/01/2014	Partial Call		100,000	100,000	101,500	100,734	0	(734)	0	(734)	0	100,000	0	0	0	2,363	09/01/2039	1FE
896029 YE 9	TRIBORO BRDG/TUNNL NY 5.50 01/01/2017		01/01/2014	Sinking Fund Redemption		915,000	915,000	1,053,165	974,245	0	(59,245)	0	(59,245)	0	915,000	0	0	0	25,163	01/01/2017	1
926740 AW 1	VIGO CNTY SCH BLDG 5.25 01/10/2015		01/10/2014	Sinking Fund Redemption		530,000	530,000	583,265	530,000	0	0	0	0	0	530,000	0	0	0	13,913	01/10/2015	1FE
93978K 8M 3	WA HSG FIN COMMN 4.80 12/01/2021		03/01/2014	Partial Call		25,000	25,000	25,224	25,067	0	(67)	0	(67)	0	25,000	0	0	0	300	12/01/2021	1FE
98321C AY 5	WYOMING CMNTY DEV 4.00 12/01/2025		03/01/2014	Partial Call		310,000	310,000	310,000	309,994	0	6	0	6	0	310,000	0	0	0	3,100	12/01/2025	1FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the 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)
3199999. Total Bonds - U.S. Special Revenue and Special Assessment						24,212,098	24,226,698	25,002,844	24,747,351	0	(406,704)	0	(406,704)	0	24,212,098	0	0	0	500,086	XXX	XXX
Bonds - Industrial and Miscellaneous																					
00173X AN 8	AMMC 2005-5A D CLO FLT 08/08/2017	R	03/20/2014	MBS Paydown		5,000,000	5,000,000	4,518,750	4,684,904	0	308,458	0	308,458	0	5,000,000	0	0	0	28,064	08/08/2017	2A
00174E AC 3	AMMC 2006-6A A1B CLO FLT 05/03/2018	R	02/25/2014	MBS Paydown		2,663,014	2,663,014	2,482,785	2,561,624	0	101,391	0	101,391	0	2,663,014	0	0	0	3,931	05/03/2018	1FE
00213R AA 1	ARLFR 2012-1A A1 ABS FLT 12/15/2042		03/15/2014	MBS Paydown		68,532	68,532	68,532	68,511	0	(6)	0	(6)	0	68,532	0	0	0	224	12/15/2042	1FE
00249E AA 8	AA AIRCRAFT FIN 2013-1 3.596 11/01/2017		03/01/2014	Sinking Fund Redemption		73,231	73,231	73,231	73,231	0	0	0	0	0	73,231	0	0	0	439	11/01/2017	2FE
02149M AB 5	CWALT 2007-J1 1A2 SEQ 5.75 03/25/2037		03/25/2014	MBS Paydown		203,180	203,180	168,250	271,419	0	(113)	0	(113)	0	203,180	0	0	0	1,922	03/25/2037	1FM
02149M AB 5	CWALT 2007-J1 1A2 SEQ 5.75 03/25/2037		03/25/2014	Pass-Through Loss		0	124,046	102,895	0	0	0	0	0	0	124,046	0	(124,046)	(124,046)	1,325	03/25/2037	1FM
02149M AB 5	CWALT 2007-J1 1A2 SEQ 5.75 03/25/2037		03/31/2014	Book Value Adjustment		0	0	0	0	0	0	0	0	0	(123,982)	0	123,982	123,982	0	03/25/2037	1FM
02660L AA 8	AHMA 2006-4 1A11SEQ SSNR FLT 10/25/2046		03/25/2014	MBS Paydown		30,447	30,447	22,835	21,011	0	3,252	0	3,252	0	30,447	0	0	0	14	10/25/2046	1FM
03761Q AA 3	APID 2006-QA A CLO FLT 01/20/2019	R	01/20/2014	MBS Paydown		268,039	268,039	264,308	265,044	0	149	0	149	0	268,039	0	0	0	337	01/20/2019	1FE
04013Y AA 0	ARES 2012-2A A CLO 1.9228 10/12/2023	R	02/19/2014	MORGAN STANLEY		5,692,305	5,700,000	5,700,000	5,755,963	0	(55,963)	0	(55,963)	0	5,700,000	0	(7,695)	(7,695)	36,428	10/12/2023	1FE
04544N AD 6	ABSHE 2006-HE6 A4 SEQ SNR FLT 11/25/2036		03/25/2014	MBS Paydown		573,440	573,440	481,689	481,689	0	28,153	0	28,153	0	573,440	0	0	0	336	11/25/2036	1FM
04964H AA 6	ATRM 8A A1 CLO FLT 10/23/2022	R	02/19/2014	MORGAN STANLEY		5,994,060	6,000,000	6,000,000	5,997,368	0	(133)	0	(133)	0	5,997,235	0	(3,175)	(3,175)	35,300	10/23/2022	1FE
05946X F3 2	BAFC 2005-5 3A3 PAC 5.50 8/25/35		03/25/2014	MBS Paydown		228,295	228,295	226,190	227,412	0	351	0	351	0	228,295	0	0	0	1,490	08/25/2035	1FM
059475 AG 8	BOAA 2007-2 2A2 NAS SSNR 6.00 06/25/37		03/25/2014	Pass-Through Loss		0	87,894	63,833	0	0	105	0	105	0	87,894	0	(87,894)	(87,894)	0	06/25/2037	1FM
059475 AG 8	BOAA 2007-2 2A2 NAS SSNR 6.00 06/25/37		03/31/2014	Book Value Adjustment		0	0	0	0	0	0	0	0	0	(88,097)	0	88,097	88,097	0	06/25/2037	1FM
05948K ZF 9	BOAA 2005-4 CB6 SEQ FLT 5/25/2035		03/25/2014	MBS Paydown		52,154	52,154	42,310	36,761	0	207	0	207	0	52,154	0	0	0	43	05/25/2035	1FM
05948K ZF 9	BOAA 2005-4 CB6 SEQ FLT 5/25/2035		03/25/2014	Pass-Through Loss		0	28,649	23,242	0	0	0	0	0	0	0	0	0	0	31	05/25/2035	1FM
05948X D4 0	BOAMS 2003-9 4A1 SEQ SSNR 5.00 12/18		03/25/2014	MBS Paydown		25,778	25,778	25,682	25,688	0	5	0	5	0	25,778	0	0	0	213	12/25/2018	1FM
05949C KS 4	BOAMS 2005-J 2A3 SEQ SSNR CSTR 11/35		03/25/2014	MBS Paydown		4,292	4,292	3,804	5,042	0	0	0	0	0	4,292	0	0	0	25	11/25/2035	1FM
05949C KS 4	BOAMS 2005-J 2A3 SEQ SSNR CSTR 11/35		03/25/2014	Pass-Through Loss		0	1,029	912	0	0	0	0	0	0	1,029	0	(1,029)	(1,029)	6	11/25/2035	1FM
05949C KS 4	BOAMS 2005-J 2A3 SEQ SSNR CSTR 11/35		03/31/2014	Book Value Adjustment		0	0	0	0	0	0	0	0	0	(1,029)	0	1,029	1,029	0	11/25/2035	1FM
05951U AC 5	BAFC 2006-8T2 A2 SEQ 5.7908 10/25/2036		03/25/2014	MBS Paydown		2,145	2,145	2,038	2,618	0	0	0	0	0	2,145	0	0	0	20	10/25/2036	1FM
05951U AC 5	BAFC 2006-8T2 A2 SEQ 5.7908 10/25/2036		03/25/2014	Pass-Through Loss		0	1,442	1,370	0	0	0	0	0	0	0	0	0	0	13	10/25/2036	1FM
05953Y AH 4	BAFC 2007-4 TA1B SEQ STP 05/25/37		02/25/2014	Pass-Through Loss		0	11,960	10,473	0	0	0	0	0	0	0	0	0	0	75	05/25/2037	1FM
05953Y AH 4	BAFC 2007-4 TA1B SEQ STP 05/25/37		03/25/2014	MBS Paydown		33,403	33,403	29,251	34,039	0	0	0	0	0	33,403	0	0	0	310	05/25/2037	1FM
05955T AA 8	BALL 2009-UB2 A4AA SEQ SSNR CSTR 2/24/51		03/24/2014	MBS Paydown		58,804	58,804	58,960	58,749	0	(155)	0	(155)	0	58,804	0	0	0	556	02/24/2051	1FE
064159 AM 8	BANK NOVA SCOTIA 2.55 01/12/2017	I	02/18/2014	WELLS FARGO BROKERAGE SERVICES		7,294,770	7,000,000	6,986,000	6,991,301	0	385	0	385	0	6,991,686	0	303,084	303,084	108,588	01/12/2017	1FE
07325N CQ 3	BAYV 2006-A 1A2 SEQ 5.483 2/28/41		03/28/2014	MBS Paydown		44,675	44,675	44,675	44,563	0	35	0	35	0	44,675	0	0	0	333	02/28/2041	1FM
07384Y KF 2	BSABS 2003-AC4 A SEQ 5.5 09/25/2033		03/25/2014	MBS Paydown		218,147	218,147	220,465	220,359	0	(673)	0	(673)	0	218,147	0	0	0	1,757	09/25/2033	2FM
07386R AA 7	BSABS 2007-HE4 1A1 SEQ SSNR FLT 05/25/37		02/25/2014	Pass-Through Loss		0	4,930	4,668	0	0	0	0	0	0	0	0	0	0	2	05/25/2037	1FM
07386R AA 7	BSABS 2007-HE4 1A1 SEQ SSNR FLT 05/25/37		03/25/2014	MBS Paydown		266,078	266,078	251,922	259,372	0	0	0	0	0	266,078	0	0	0	112	05/25/2037	1FM
073879 M5 4	BSABS 2005-AC6 21A1 SEQ SNR 5.25 09/2020		03/25/2014	MBS Paydown		422,391	422,391	427,407	427,407	0	(4,259)	0	(4,259)	0	422,391	0	0	0	5,097	09/25/2020	4FM
09774X BF 8	BCM 1999-B A5 SEQ 7.44 12/15/2029		03/15/2014	MBS Paydown		8,375	8,375	8,375	117	0	0	0	0	0	8,375	0	0	0	113	12/15/2029	6FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the 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)
10138M AH 8	BOTTLING GROUP 6.95 03/15/14		03/15/2014	Maturity		1,400,000	1,400,000	1,598,170	1,409,149	0	(9,149)	0	(9,149)	0	1,400,000	0	0	0	48,650	03/15/2014	1FE
11042A AA 2	BRITISH AIRWAYS 4.625 06/20/2024	R	03/20/2014	Sinking Fund Redemption		357	357	358	358	0	(0)	0	(0)	0	357	0	0	0	4	06/20/2024	1FE
12189P AD 4	BNSF 98-C TRUST 6.23 07/02/2018		01/02/2014	Sinking Fund Redemption		34,343	34,343	31,080	25,971	0	11	0	11	0	34,343	0	0	0	1,070	07/02/2018	1FE
12189P AE 2	BURLINGTON NORTH 7.16 01/02/20		01/02/2014	Sinking Fund Redemption		196,346	196,346	213,927	170,806	0	(7)	0	(7)	0	196,346	0	0	0	7,029	01/02/2020	1FE
12189P AL 6	BUR NTH/SAN FA 5.943 01/15/2022		01/15/2014	Sinking Fund Redemption		258,068	258,068	258,068	258,164	0	1	0	1	0	258,068	0	0	0	7,669	01/15/2022	1FE
12189T BB 9	BURLINGTON NORTHERN 7.00 02/01/2014		02/01/2014	Maturity		4,000,000	4,000,000	3,999,320	3,999,977	0	23	0	23	0	4,000,000	0	0	0	140,000	02/01/2014	2FE
12479L AA 8	CAI 2012-1A A ABS 3.47 10/25/2027	R	03/25/2014	MBS Paydown		25,000	25,000	24,995	24,995	0	0	0	0	0	25,000	0	0	0	218	10/25/2027	1FE
12479L AC 4	CAI 2013-1A A ABS 3.35 03/27/2028	R	03/25/2014	MBS Paydown		53,750	53,750	53,651	53,667	0	7	0	7	0	53,750	0	0	0	300	03/27/2028	1FE
1248MP AA 2	CBASS 2007-MX1 A1 SEQ STP 12/25/36		03/25/2014	MBS Paydown		57,310	57,310	57,309	57,310	0	0	0	0	0	57,310	0	0	0	572	12/25/2036	6FE
125431 AH 9	CWHL 2006-HYB4 2A1 SSNR SEQ CSTR 36		03/20/2014	MBS Paydown		25,675	25,723	25,196	496,930	0	0	0	0	0	25,675	0	0	0	168	06/20/2036	1FM
125431 AH 9	CWHL 2006-HYB4 2A1 SSNR SEQ CSTR 36		12/20/2013	Pass-Through Loss		0	(24)	(2)	0	0	0	0	0	0	0	0	0	0	0	06/20/2036	1FM
12548V AA 3	CIFC 2012-2A A1L CLO FLT 12/05/2024	R	02/19/2014	CS FIRST BOSTON		8,016,190	8,050,000	8,050,000	8,047,177	0	93	0	93	0	8,047,270	0	(31,080)	(31,080)	29,728	12/05/2024	1FE
12559Q AC 6	CITM 2007-1 2A2 SEQ FLT 10/25/2037		03/25/2014	MBS Paydown		267,553	267,553	264,292	265,126	0	736	0	736	0	267,553	0	0	0	594	10/25/2037	1FM
125634 AG 0	CLIF 2013-1A ABS 2.83 03/18/2028		03/18/2014	MBS Paydown		25,000	25,000	24,996	24,997	0	0	0	0	0	25,000	0	0	0	118	03/18/2028	1FE
125634 AJ 4	CLIF 2013-2A NOTE ABS 3.22 06/18/28		03/18/2014	MBS Paydown		27,000	27,000	26,990	26,991	0	0	0	0	0	27,000	0	0	0	145	06/18/2028	1FE
12572Q AD 7	CME GROUP INC 5 02/15/14		02/15/2014	Maturity		2,300,000	2,300,000	2,296,297	2,299,899	0	101	0	101	0	2,300,000	0	0	0	66,125	02/15/2014	1FE
12641P CF 9	CSMC 2009-6R 9A1 SEQ SSNR CSTR 4/26/36		03/26/2014	MBS Paydown		93,303	93,303	93,303	93,303	0	0	0	0	0	93,303	0	0	0	349	04/26/2036	1FM
12641P CK 8	CSMC 2009-6R 9A5 MEZ SSUP CSTR 4/26/36		03/26/2014	Pass-Through Loss		0	14,453	14,414	0	0	0	0	0	0	8,595	0	(8,595)	(8,595)	70	04/26/2036	1FM
12641P CK 8	CSMC 2009-6R 9A5 MEZ SSUP CSTR 4/26/36		03/31/2014	Book Value Adjustment		0	0	0	0	0	0	0	0	0	(8,595)	0	8,595	8,595	0	04/26/2036	1FM
12641Q AE 2	CSMC 2009-7R 4A1 SEQ EXCH CSTR 7/26/37		02/26/2014	MBS Paydown		114,172	114,172	114,172	113,658	0	20	0	20	0	114,172	0	0	0	731	07/26/2037	2FM
12641Q AJ 1	CSMC 2009-7R 4A5 MEZ 6.00 7/26/2037		02/26/2014	Pass-Through Loss		0	20,064	18,214	0	0	0	0	0	0	20,064	0	(20,064)	(20,064)	143	07/26/2037	1FM
12641Q AJ 1	CSMC 2009-7R 4A5 MEZ 6.00 7/26/2037		03/31/2014	Book Value Adjustment		0	0	0	0	0	0	0	0	0	(20,064)	0	20,064	20,064	0	07/26/2037	1FM
12641Q BC 5	CSMC 2009-7R 7A1 SEQ EXCH FLT 12/26/36		03/26/2014	MBS Paydown		310,756	310,756	308,319	290,461	0	2,412	0	2,412	0	310,756	0	0	0	2,329	12/26/2036	1FM
12641Q CN 0	CSMC 2009-7R 12A1 SEQ EXCH 5.75 1/26/36		03/26/2014	MBS Paydown		36,075	36,075	36,340	36,075	0	0	0	0	0	36,075	0	0	0	331	01/26/2036	1FM
12641Q CS 9	CSMC 2009-7R 12A5 MEZ 5.75 1/26/36		02/26/2014	Pass-Through Loss		0	2,770	2,770	0	0	(1)	0	(1)	0	0	0	0	0	18	01/26/2036	1FM
12641Q DE 9	CSMC 2009-7R 14A3 SUB 5.75 4/26/37		03/26/2014	MBS Paydown		32,996	32,996	29,274	32,693	0	142	0	142	0	32,996	0	0	0	154	04/26/2037	1FM
12641Q DM 1	CSMC 2009-7R 15A1 SEQ EXCH FLT 4/26/37		03/26/2014	MBS Paydown		44,123	44,123	39,787	40,174	0	12,531	0	12,531	0	44,123	0	0	0	356	04/26/2037	1FM
12641Q EA 6	CSMC 2009-7R 17A1 SEQ EXCH FLT 03/26/37		03/26/2014	MBS Paydown		40,359	40,359	34,119	37,016	0	131	0	131	0	40,359	0	0	0	15	03/26/2037	1FM
12641Q EK 4	CSMC 2009-7R 18A1 SEQ EXCH STP 3/26/37		03/26/2014	MBS Paydown		72,042	72,042	72,042	72,042	0	0	0	0	0	72,042	0	0	0	423	03/26/2037	1FM
12641Q FK 3	CSMC 2009-7R 3A2 SUB 6.00 9/26/37		03/26/2014	MBS Paydown		10,476	10,476	10,476	10,476	0	0	0	0	0	10,476	0	0	0	109	09/26/2037	1FM
12644C AA 8	CSMC 2010-RR4 1A SEQ 5.383 02/15/40		03/15/2014	MBS Paydown		365,691	365,691	359,293	362,384	0	2,890	0	2,890	0	365,691	0	0	0	4,921	02/15/2040	1FE
12645A AA 1	CSMC 2010-RR7 1A SEQ SSNR 5.378 8/12/48		03/12/2014	MBS Paydown		73,711	73,711	77,325	75,623	0	(2,013)	0	(2,013)	0	73,711	0	0	0	991	08/12/2048	1FE
126670 ED 6	CWL 2005-12 1A6 NAS 5.165 2/25/2036		03/25/2014	MBS Paydown		97,257	97,257	97,256	97,179	0	2	0	2	0	97,257	0	0	0	900	02/25/2036	1FM
12667F 5E 1	CWALT 2005-6CB 1A3 SEQ SNR 5.25 04/25/35		03/25/2014	MBS Paydown		295,394	295,394	287,363	287,363	0	(183)	0	(183)	0	295,394	0	0	0	2,019	04/25/2035	1FM
12667F LG 8	CWALT 2004-J5 1A6 NAS 5.687 7/25/2034		03/25/2014	MBS Paydown		45,142	45,142	45,141	45,025	0	3	0	3	0	45,142	0	0	0	336	07/25/2034	1FM
12667F RE 7	CWALT 2004-J6 1A1 SEQ 5.5 08/25/2024		03/25/2014	MBS Paydown		121,214	121,214	123,032	122,744	0	(91)	0	(91)	0	121,214	0	0	0	1,117	08/25/2024	1FM

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the 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)
12667F VF 9	CWALT 2004-J10 4CB1 SEQ SNR 6.5 10/25/34		03/25/2014	MBS Paydown		8,190	8,190	8,333	8,333	0	(63)	0	(63)	0	8,190	0	0	0	52	10/25/2034	3FM
12668A 4C 6	CWALT 2005-IM1 A2 MEZ SSUP FLT 1/25/2036		01/25/2014	Pass-Through Loss		0	143,990	99,312	0	0	0	0	0	0	143,990	0	(143,990)	(143,990)	64	01/25/2036	1FM
12668A 4C 6	CWALT 2005-IM1 A2 MEZ SSUP FLT 1/25/2036		01/31/2014	Book Value Adjustment		0	0	0	0	0	0	0	0	0	(143,990)	0	143,990	143,990	0	01/25/2036	1FM
12668A 4C 6	CWALT 2005-IM1 A2 MEZ SSUP FLT 1/25/2036		03/25/2014	MBS Paydown		29,809	29,809	20,437	37,949	0	0	0	0	0	29,809	0	0	0	18	01/25/2036	1FM
12668B YA 5	CWALT 2006-7CB 1A9 SEQ 6.0 5-25-36		03/25/2014	MBS Paydown		13,422	13,422	11,626	13,422	0	0	0	0	0	13,422	0	0	0	133	05/25/2036	1FM
12668B YA 5	CWALT 2006-7CB 1A9 SEQ 6.0 5-25-36		03/25/2014	Pass-Through Loss		0	8,658	7,507	0	0	0	0	0	0	0	0	0	0	103	05/25/2036	1FM
126694 HN 1	CWHL 2005-25 A9 SCH SSNR 5.50 11/25/2035		03/25/2014	MBS Paydown		7,805	7,805	7,747	7,147	0	321	0	321	0	7,805	0	0	0	60	11/25/2035	1FM
12669D D8 8	CWALT 2003-2CB 1A1 SEQ 5.75 03/25/33		03/25/2014	MBS Paydown		159,733	159,733	163,526	163,473	0	(39)	0	(39)	0	159,733	0	0	0	1,461	03/25/2033	1FM
12669E Z9 0	CWALT 2003-J1 3A1 SEQ 5.00 10/25/2018		03/25/2014	MBS Paydown		25,146	25,146	24,486	24,791	0	173	0	173	0	25,146	0	0	0	183	10/25/2018	1FM
12669G XN 6	CWHL 2005-12 1A5 SEQ 5.25 5/25/2035		02/25/2014	MBS Paydown		50,756	50,756	50,748	47,448	0	2,910	0	2,910	0	50,756	0	0	0	354	05/25/2035	1FM
14178V AA 6	CFCAT 2013-1A A ABS 1.65 07/17/2017		03/15/2014	MBS Paydown		281,405	281,405	281,398	281,399	0	2	0	2	0	281,405	0	0	0	732	07/17/2017	1FE
14310G AA 8	CGMS 2013-3A A1A CLO FLT 07/15/2025	R	02/19/2014	MORGAN STANLEY		8,866,800	9,000,000	8,892,000	8,906,151	0	2,911	0	2,911	0	8,909,062	0	(42,262)	(42,262)	84,010	07/15/2025	1FE
160841 AA 0	CHARLOTTE GATE 6.41 12/01/16		03/01/2014	Sinking Fund Redemption		43,130	43,130	43,130	43,130	0	0	0	0	0	43,130	0	0	0	462	12/01/2016	1
161542 CP 8	CFLAT 2003-C1 1A5 NAS 3.424 02/25/2015		01/25/2014	MBS Paydown		44,917	44,917	44,552	44,806	0	0	0	0	0	44,917	0	0	0	128	02/25/2015	1FM
16162W PV 5	CHASE 2005-A2 1A1 SEQ SSNR CSTR 01/36		03/25/2014	MBS Paydown		10,182	10,182	8,962	7,835	0	0	0	0	0	10,182	0	0	0	46	01/25/2036	1FM
16162W PV 5	CHASE 2005-A2 1A1 SEQ SSNR CSTR 01/36		03/25/2014	Pass-Through Loss		0	343	302	0	0	0	0	0	0	343	0	(343)	(343)	1	01/25/2036	1FM
16162W PV 5	CHASE 2005-A2 1A1 SEQ SSNR CSTR 01/36		03/31/2014	Book Value Adjustment		0	0	0	0	0	0	0	0	0	(343)	0	343	343	0	01/25/2036	1FM
16162X AD 9	CHASE 2006-S3 1A4 SEQ SSNR FLT 1136		03/25/2014	MBS Paydown		48,511	48,511	42,326	40,900	0	2,318	0	2,318	0	48,511	0	0	0	455	11/25/2036	1FM
16165Y AV 4	CFLX 2007-M1 2F6 NAS SSNR 5.0296 08/37		02/25/2014	Pass-Through Loss		0	114,395	89,192	0	0	0	0	0	0	114,395	0	(114,395)	(114,395)	801	08/25/2037	1FM
16165Y AV 4	CFLX 2007-M1 2F6 NAS SSNR 5.0296 08/37		03/25/2014	MBS Paydown		186,103	186,103	145,102	233,149	0	3,841	0	3,841	0	186,103	0	0	0	1,170	08/25/2037	1FM
16165Y AV 4	CFLX 2007-M1 2F6 NAS SSNR 5.0296 08/37		03/31/2014	Book Value Adjustment		0	0	0	0	0	0	0	0	0	(114,395)	0	114,395	114,395	0	08/25/2037	1FM
17307G 4H 8	CMLTI 2006-WF1 A2C SEQ 5.598 3/25/2036		03/25/2014	MBS Paydown		4,635	4,635	4,635	2,218	0	(9)	0	(9)	0	4,635	0	0	0	36	03/25/2036	1FM
17307G VN 5	CMLTI 2005-WF2 AF7 SEQ STP 8/25/2035		03/25/2014	MBS Paydown		195,912	195,912	195,906	177,137	0	118	0	118	0	195,912	0	0	0	1,519	08/25/2035	1FM
17309A AD 1	CMALT 2006-A1 1A4 NAS 5.75 04/25/36		03/25/2014	MBS Paydown		41,751	41,751	37,121	40,281	0	(10)	0	(10)	0	41,751	0	0	0	320	04/25/2036	1FM
17309A AD 1	CMALT 2006-A1 1A4 NAS 5.75 04/25/36		03/25/2014	Pass-Through Loss		0	3,613	3,215	0	0	0	0	0	0	3,613	0	(3,613)	(3,613)	46	04/25/2036	1FM
17309A AD 1	CMALT 2006-A1 1A4 NAS 5.75 04/25/36		03/31/2014	Book Value Adjustment		0	0	0	0	0	0	0	0	0	(3,571)	0	3,571	3,571	0	04/25/2036	1FM
17309N AD 3	CRMSI 2006-1 A4 SEQ 5.939 7/25/2036		03/25/2014	MBS Paydown		75,220	75,220	75,219	74,979	0	173	0	173	0	75,220	0	0	0	782	07/25/2036	4FM
17310E AD 0	CRMSI 2006-2 A4 SEQ 5.775 09/25/36		03/25/2014	MBS Paydown		60,190	60,190	52,065	56,707	0	87	0	87	0	60,190	0	0	0	580	09/25/2036	1FM
17311Q BG 4	CGCMT 2007-C6 A3 SEQ CSTR 12/10/49		03/10/2014	MBS Paydown		298,944	298,944	297,029	298,227	0	105	0	105	0	298,944	0	0	0	4,069	12/10/2049	1FM
17312H AC 3	CRMSI 2007-2 A3 6.08 6/25/2037		03/25/2014	MBS Paydown		516,028	516,028	516,022	516,028	0	0	0	0	0	516,028	0	0	0	4,922	06/25/2037	1FM
17312V AA 6	CMLTI 2007-6 1A1A SEQ SSNR CSTR 3/25/37		01/25/2014	MBS Paydown		67	67	24	52	0	0	0	0	0	67	0	0	0	0	03/25/2037	1FM
17312V AA 6	CMLTI 2007-6 1A1A SEQ SSNR CSTR 3/25/37		03/25/2014	Pass-Through Loss		0	814	289	0	0	0	0	0	0	814	0	(814)	(814)	3	03/25/2037	1FM
17312V AA 6	CMLTI 2007-6 1A1A SEQ SSNR CSTR 3/25/37		03/31/2014	Book Value Adjustment		0	0	0	0	0	0	0	0	0	(814)	0	814	814	0	03/25/2037	1FM
18976G AR 7	CMALT 2007-A6 1A16 TAC SSNR 06/37		03/25/2014	MBS Paydown		131,810	131,810	106,844	131,520	0	0	0	0	0	131,810	0	0	0	1,245	06/25/2037	1FM
18976G AR 7	CMALT 2007-A6 1A16 TAC SSNR 06/37		03/25/2014	Pass-Through Loss		0	49,044	39,749	0	0	0	0	0	0	49,044	0	(49,044)	(49,044)	469	06/25/2037	1FM
18976G AR 7	CMALT 2007-A6 1A16 TAC SSNR 06/37		03/31/2014	Book Value Adjustment		0	0	0	0	0	0	0	0	0	(49,044)	0	49,044	49,044	0	06/25/2037	1FM

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the 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)
191216 AU 4	COCA-COLA CO 1.80 09/01/2016		02/18/2014	MORGAN STANLEY		5,137,800	5,000,000	5,036,450	5,019,700	0	(1,003)	0	(1,003)	0	5,018,698	0	119,102	119,102	42,500	09/01/2016	1FE
19516P AB 7	COLLB 2007-1A A2 CDO FLT 12/09/2047	R	03/07/2014	MBS Paydown		1,041	1,041	950	0	0	0	0	0	0	0	0	1,041	1,041	5	12/09/2047	6FE
19516P AB 7	COLLB 2007-1A A2 CDO FLT 12/09/2047	R	03/31/2014	Book Value Adjustment		0	0	0	0	0	0	0	0	0	1,041	0	(1,041)	(1,041)	0	12/09/2047	6FE
21075W CJ 2	CONHE 1996-1 A7 SEQ 7.00 3/15/2027		03/15/2014	MBS Paydown		24,862	24,862	24,842	6,431	0	0	0	0	0	24,862	0	0	0	291	03/15/2027	1FM
22545X BC 6	CSMC 2007-C1 AMFL MEZ FLT 02/15/2040		08/28/2013	AMHERST SECURITIES CORP.		0	0	0	0	0	27	0	27	0	27	0	(27)	(27)	0	02/15/2040	1AM
2254W0 HR 9	CSFB 2004-6 4A10 PAC 5.25 10/25/34		03/25/2014	MBS Paydown		319,760	319,760	318,998	317,699	0	981	0	981	0	319,760	0	0	0	2,388	10/25/2034	1FM
227170 AE 7	CRNN 2013-1A A ABS 3.08 04/18/2028	R	03/18/2014	MBS Paydown		37,500	37,500	37,500	37,500	0	0	0	0	0	37,500	0	0	0	193	04/18/2028	1FE
228452 AB 4	CRNPT 2012-1A A1LB CLO FLT 11/21/2022	R	02/19/2014	CS FIRST BOSTON		9,481,950	9,500,000	9,511,250	9,532,965	0	(2,238)	0	(2,238)	0	9,530,727	0	(48,777)	(48,777)	44,013	11/21/2022	1FE
23242L AB 9	CWHEL 2006-F 2A1A SEQ FLT 7/15/2036		03/15/2014	MBS Paydown		41,866	41,866	29,254	31,671	0	362	0	362	0	41,866	0	0	0	23	07/15/2036	1FM
23245G AB 7	CWALT 2006-OC9 A2A SEQ SSNR FLT 12/25/36		02/25/2014	Pass-Through Loss		0	9,969	7,626	0	0	0	0	0	0	9,969	0	(9,969)	(9,969)	4	12/25/2046	1FM
23245G AB 7	CWALT 2006-OC9 A2A SEQ SSNR FLT 12/25/36		02/28/2014	Book Value Adjustment		0	0	0	0	0	0	0	0	0	(9,969)	0	9,969	9,969	0	12/25/2046	1FM
23245G AB 7	CWALT 2006-OC9 A2A SEQ SSNR FLT 12/25/36		03/25/2014	MBS Paydown		44,532	44,532	34,067	38,382	0	0	0	0	0	44,532	0	0	0	20	12/25/2046	1FM
23247L AB 4	CWL 2007-11 2A2 SEQ SSNR FLT 06/25/2047		03/25/2014	MBS Paydown		260,414	260,414	252,194	253,794	0	2,258	0	2,258	0	260,414	0	0	0	139	06/25/2047	1FM
24763L AE 0	DELHE 1995-2 A5 HE SEQ 7.1 1/25/27		03/25/2014	MBS Paydown		12,720	12,720	12,763	12,720	0	0	0	0	0	12,720	0	0	0	193	01/25/2027	1FM
25150M AC 0	DBALT 2007-RMP1 A2 SEQ SSNR FLT 12/25/36		03/25/2014	MBS Paydown		54,580	54,580	42,982	43,131	0	1,201	0	1,201	0	54,580	0	0	0	33	12/25/2036	1FM
251510 DP 5	DBALT 2005-2 1A7 NAS SNR CSTR 04/25/35		03/25/2014	MBS Paydown		65,384	65,384	65,772	65,772	0	(48)	0	(48)	0	65,384	0	0	0	309	04/25/2035	3FM
251510 DQ 3	DBALT 2005-2 2A1 SEQ FLT 3/25/2020		03/25/2014	MBS Paydown		21,334	21,334	18,294	18,114	0	716	0	716	0	21,334	0	0	0	18	03/25/2020	1FM
251510 MD 2	DBALT 2006-AB1 A1A SEQ 5.431 02/25/36		03/25/2014	MBS Paydown		11,660	11,660	11,662	11,660	0	0	0	0	0	11,660	0	0	0	87	02/25/2036	1FM
251510 MD 2	DBALT 2006-AB1 A1A SEQ 5.431 02/25/36		03/25/2014	Pass-Through Loss		0	5,669	5,671	0	0	0	0	0	0	0	0	0	0	40	02/25/2036	1FM
251563 DV 1	DMSI 2004-3 1A4 SEQ 4.6 03/25/2034		01/25/2014	MBS Paydown		35,226	35,226	35,224	35,226	0	0	0	0	0	35,226	0	0	0	135	03/25/2034	1FM
251563 EM 0	DMSI 2004-4 1A4 SEQ 5.83 04/25/2034		03/25/2014	MBS Paydown		61,270	61,270	61,247	61,088	0	41	0	41	0	61,270	0	0	0	584	04/25/2034	1FM
251563 FY 3	DMSI 2004-5 A3 SEQ 5.59 07/25/2034		03/25/2014	MBS Paydown		172,377	172,377	172,338	171,380	0	63	0	63	0	172,377	0	0	0	1,475	07/25/2034	1FM
25179M AG 8	DEVON ENERGY 5 01/15/14		01/15/2014	Maturity		8,000,000	8,000,000	8,005,800	8,000,052	0	(52)	0	(52)	0	8,000,000	0	0	0	225,000	01/15/2014	2FE
25250* AA 2	DIALOG TELECOM TL 14.00 1/17/2018		03/31/2014	Paydown		162,000	162,000	162,002	162,002	1	0	0	1	0	162,000	0	0	0	1,419	01/17/2018	4Z
26223U AB 5	DRUGB 2012-1 A2 ABS 4.474 01/15/2025		01/15/2014	MBS Paydown		49,302	49,302	49,301	49,301	0	1	0	1	0	49,302	0	0	0	551	01/15/2025	2AM
26250A AA 7	DRSLF 2011-22A A1 CLO FLT 01/15/2022	R	01/15/2014	MBS Paydown		1,250,000	1,250,000	1,253,125	1,252,279	0	(2,279)	0	(2,279)	0	1,250,000	0	0	0	5,650	01/15/2022	1FE
263534 BV 0	DUPONT EI NEMOUR 5.875 01/15/2014		01/15/2014	Maturity		1,960,000	1,960,000	1,950,808	1,959,921	0	79	0	79	0	1,960,000	0	0	0	57,575	01/15/2014	1FE
268317 AA 2	ELEC DE FRANCE 5.50 01/26/2014	R	01/26/2014	Maturity		5,000,000	5,000,000	4,980,150	4,999,689	0	311	0	311	0	5,000,000	0	0	0	137,500	01/26/2014	1FE
26875U AA 8	EOG RESOURCES 4.75 03/15/2014	I	03/15/2014	Maturity		8,500,000	8,500,000	8,618,405	8,505,642	0	(5,642)	0	(5,642)	0	8,500,000	0	0	0	201,875	03/15/2014	1FE
278058 DG 4	EATON CORP 5.95 03/20/14		03/20/2014	Maturity		2,500,000	2,500,000	2,499,125	2,499,958	0	42	0	42	0	2,500,000	0	0	0	74,375	03/20/2014	2FE
28108P AA 4	ESLFT 2012-A AP ABS FLT 10/01/2025		01/01/2014	MBS Paydown		11,980	11,980	12,040	13,241	0	0	0	0	0	11,980	0	0	0	107	10/01/2025	1FE
28108P AB 2	ESLFT 2012-A AT ABS FLT 10/01/2025		01/01/2014	MBS Paydown		12,594	12,594	12,615	12,597	0	(1,051)	0	(1,051)	0	12,594	0	0	0	103	10/01/2025	1FE
29445U AA 3	EQLS 2007-1 A2A SEQ SSNR FLT 04/25/2037		03/25/2014	MBS Paydown		297,779	297,779	289,590	291,979	0	2,408	0	2,408	0	297,779	0	0	0	122	04/25/2037	1FM
30605X AA 1	FWAY 2012-1 A2 ABS 4.21 10/15/2042		03/15/2014	MBS Paydown		32,530	32,530	32,683	32,662	0	(3)	0	(3)	0	32,530	0	0	0	228	10/15/2042	1FE
31428X AQ 9	FEDEX CORP 7 01/15/14		01/15/2014	Maturity		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	36,875	01/15/2014	2FE
316817 AA 3	57TH ST MTGE 7.125 6/01/2017		03/01/2014	Sinking Fund Redemption		46,626	46,626	46,630	46,627	0	(0)	0	(0)	0	46,626	0	0	0	555	06/01/2017	1FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the 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)
319963 ZD 9	FIRST DATA REVOLVER PR+300 9/24/2016		03/19/2014	Paydown		5,050,529	5,050,529	5,050,529	4,990,294	0	0	0	0	0	5,050,529	0	0	0	9,789	09/24/2016	4FE
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016		03/31/2014	Paydown		250,927	250,927	250,927	250,927	0	0	0	0	0	250,927	0	0	0	1,409	09/24/2016	4FE
32028H AD 5	FFML 2006-FF10 A4 SEQ FLT 07/25/2036		03/25/2014	MBS Paydown		192,024	192,024	178,942	180,271	0	579	0	579	0	192,024	0	0	0	101	07/25/2036	1FM
337158 AE 9	FIRST TENN BANK BKNT 5.65 04/01/2016		12/30/2013	FIRST TENNESSEE		0	0	0	0	0	0	0	0	0	0	0	0	0	36,097	04/01/2016	3FE
361856 DX 2	GMACM 2004-HE5 A5 SEQ CSTR 9/25/34		03/25/2014	MBS Paydown		95,761	95,761	95,761	33,203	0	(30,798)	0	(30,798)	0	95,761	0	0	0	887	09/25/2034	1FM
362341 BR 9	GSAMP 2005-HE3 M2 MEZ FLT 06/25/2035		03/25/2014	MBS Paydown		110,970	110,970	108,751	108,970	0	99	0	99	0	110,970	0	0	0	213	06/25/2035	1FM
36242D PG 2	GSR 2004-14 3A2 SEQ CSTR 12/25/2034		03/25/2014	MBS Paydown		11,606	11,606	11,646	11,645	0	(26)	0	(26)	0	11,606	0	0	0	97	12/25/2034	1FM
36828Q HW 9	GECMC 2004-C3 A4 SEQ 5.189 7/10/2039		03/10/2014	MBS Paydown		1,445,816	1,445,816	1,388,661	1,441,139	0	1,529	0	1,529	0	1,445,816	0	0	0	14,630	07/10/2039	1FM
368771 AA 9	GEN AMER RAILCAR 6.69 09/20/16		03/20/2014	Sinking Fund Redemption		107,888	107,888	108,067	108,342	394	0	0	394	0	107,888	0	0	0	1,205	09/20/2016	3FE
37183L A* 5	GENESIS GRP TL 12.00 9/17/2017		03/12/2014	Distribution		3,715,725	3,607,500	3,527,025	3,479,580	0	8,268	0	8,268	0	3,487,848	0	227,877	227,877	200,281	09/17/2017	5
371866 ZB 3	GENESIS GRP TL B 12.00 12/30/2013		12/30/2013	Maturity		0	0	426,763	0	0	0	0	0	0	0	0	0	0	13,650	12/30/2013	3Z
37952U AB 9	SEACO 2013-1A A ABS 2.98 04/17/2028	R	03/17/2014	MBS Paydown		168,750	168,750	166,074	166,078	0	63	0	63	0	168,750	0	0	0	838	04/17/2028	1FE
39678W AA 6	GCSP 2005-1 A SEQ CSTR 9-25-34		03/25/2014	MBS Paydown		34,192	34,192	33,829	33,690	0	356	0	356	0	34,192	0	0	0	297	09/25/2034	1FM
40432B AA 7	HALO 2007-2 1A1 SEQ SSNR 5.50 09/25/2037		03/25/2014	MBS Paydown		44,910	44,910	39,409	41,138	0	2,932	0	2,932	0	44,910	0	0	0	328	09/25/2037	1FM
40432B AZ 2	HALO 2007-2 3A6 SEQ SSNR 6 0 9/25/2037		03/25/2014	MBS Paydown		122,767	122,767	105,694	107,789	0	4,489	0	4,489	0	122,767	0	0	0	1,007	09/25/2037	1FM
40432B AZ 2	HALO 2007-2 3A6 SEQ SSNR 6 0 9/25/2037		03/25/2014	Pass-Through Loss		0	3,568	3,072	0	0	0	0	0	0	3,568	0	(3,568)	(3,568)	54	09/25/2037	1FM
40432B AZ 2	HALO 2007-2 3A6 SEQ SSNR 6 0 9/25/2037		03/31/2014	Book Value Adjustment		0	0	0	0	0	0	0	0	0	(3,549)	0	3,549	3,549	0	09/25/2037	1FM
411707 AA 0	HNGRY 2013-1A A2 ABS 4.474 03/20/2043		03/20/2014	MBS Paydown		7,500	7,500	7,500	7,500	0	0	0	0	0	7,500	0	0	0	84	03/20/2043	2AM
43710M AA 0	RFMS2 2007-HSA1 A SEQ FLT 02/25/2037		02/25/2014	MBS Paydown		6,894	6,894	4,739	1,006	0	86	0	86	0	6,894	0	0	0	2	02/25/2037	1FM
438516 AY 2	HONEYWELL INTL 3 02/15/14		02/15/2014	Maturity		3,000,000	3,000,000	2,992,080	2,999,788	0	212	0	212	0	3,000,000	0	0	0	58,125	02/15/2014	1FE
449792 AA 8	INGIM 2005-1A A1 CLO FLT 12/01/2017	R	03/01/2014	MBS Paydown		182,285	182,285	178,101	196,586	0	6,010	0	6,010	0	182,285	0	0	0	232	12/01/2017	1FE
44986E AA 3	INGIM 2012-3A A CLO 1.8102 10/15/2022	R	02/19/2014	MORGAN STANLEY		5,989,260	6,000,000	5,979,954	5,980,536	0	(11)	0	(11)	0	5,980,525	0	8,735	8,735	37,228	10/15/2022	1FE
45254N MZ 7	IMM 2005-2 1A2 SEQ SSUP FLT 04/25/2035		03/25/2014	MBS Paydown		19,266	19,266	16,183	16,434	0	495	0	495	0	19,266	0	0	0	16	04/25/2035	1FM
45254N NT 0	IMM 2005-3 M1 MEZ FLT 08/25/2035		03/25/2014	MBS Paydown		35,107	35,107	18,255	35,107	0	0	0	0	0	35,107	0	0	0	41	08/25/2035	1FM
45254T PK 4	IMSA 2004-2 A4 SEQ STP 08/25/34		02/25/2014	MBS Paydown		106,946	106,946	106,942	106,321	0	625	0	625	0	106,946	0	0	0	590	08/25/2034	1FM
456606 HK 1	INDYL 2005-L2 A1 SEQ FLT 10/25/2013		03/25/2014	MBS Paydown		54,938	54,938	44,774	0	0	271	0	271	0	0	0	54,938	54,938	735	10/25/2013	6*
456606 HK 1	INDYL 2005-L2 A1 SEQ FLT 10/25/2013		03/31/2014	Book Value Adjustment		0	0	0	0	0	0	0	0	0	54,938	0	(54,938)	(54,938)	0	10/25/2013	6*
45660L PK 9	RAST 2005-A6CB A9 SEQ SSUP 5.50 6/25/35		03/25/2014	MBS Paydown		13,211	13,211	8,741	10,728	0	2,483	0	2,483	0	13,211	0	0	0	113	06/25/2035	1FM
45660L PK 9	RAST 2005-A6CB A9 SEQ SSUP 5.50 6/25/35		03/25/2014	Pass-Through Loss		0	39,945	23,567	0	0	0	0	0	0	27,081	0	(27,081)	(27,081)	381	06/25/2035	1FM
45660L PK 9	RAST 2005-A6CB A9 SEQ SSUP 5.50 6/25/35		03/31/2014	Book Value Adjustment		0	0	0	0	0	0	0	0	0	(27,075)	0	27,075	27,075	0	06/25/2035	1FM
45660N LD 5	RAST 2002-A14J B1 MEZ 5.75 01/25/2033		02/25/2014	MBS Paydown		21,243	21,243	18,322	19,435	0	512	0	512	0	21,243	0	0	0	105	01/25/2033	1FM
45660N X9 1	INDX 2004-AR6 5A2 SEQ SSUP CSTR 10/34		03/25/2014	MBS Paydown		11,701	11,701	9,595	9,693	0	4	0	4	0	11,701	0	0	0	34	10/25/2034	1FM
45661F AB 7	INDYL 2006-L2 A2 SEQ FLT 6/25/2039		02/25/2014	MBS Paydown		280,743	280,743	213,365	0	0	209	0	209	0	0	0	280,743	280,743	0	06/25/2039	6FE
45661F AB 7	INDYL 2006-L2 A2 SEQ FLT 6/25/2039		02/28/2014	Book Value Adjustment		0	0	0	0	0	0	0	0	0	280,743	0	(280,743)	(280,743)	0	06/25/2039	6FE
46590B AA 2	JPTEP 2011-1 A SEQ CSTR 06/17/41		03/17/2014	MBS Paydown		173,244	173,244	173,244	173,153	0	30	0	30	0	173,244	0	0	0	1,009	06/17/2041	1FE

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Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the 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)
46627M AD 9	JPALT 2005-S1 1A4 SEQ SSNR 6.0 12/25/35		03/25/2014	MBS Paydown		9,400	9,400	9,045	4,718	0	213	0	213	0	9,400	0	0	0	78	12/25/2035	1FM
46627M AD 9	JPALT 2005-S1 1A4 SEQ SSNR 6.0 12/25/35		03/25/2014	Pass-Through Loss		0	1,554	1,495	0	0	0	0	0	0	0	0	0	0	23	12/25/2035	1FM
46627M CU 9	JPALT 2006-A1 2A1 SEQ SSNR CSTR 03/36		03/25/2014	MBS Paydown		89,272	89,272	89,921	82,933	0	0	0	0	0	89,272	0	0	0	434	03/25/2036	1FM
46627M CU 9	JPALT 2006-A1 2A1 SEQ SSNR CSTR 03/36		03/25/2014	Pass-Through Loss		0	26,625	26,802	0	0	0	0	0	0	0	0	0	0	110	03/25/2036	1FM
46628G AE 9	JPALT 2006-A2 1A5 SEQ SSUP FLT 05/25/36		03/25/2014	MBS Paydown		24,610	24,610	12,576	57,871	0	0	0	0	0	24,610	0	0	0	9	05/25/2036	1FM
46628G AE 9	JPALT 2006-A2 1A5 SEQ SSUP FLT 05/25/36		03/25/2014	Pass-Through Loss		0	361,872	185,078	0	0	0	0	0	0	310,492	0	(310,492)	(310,492)	129	05/25/2036	1FM
46628G AE 9	JPALT 2006-A2 1A5 SEQ SSUP FLT 05/25/36		03/31/2014	Book Value Adjustment		0	0	0	0	0	0	0	0	0	(310,492)	0	310,492	310,492	0	05/25/2036	1FM
46629Y AB 5	JPMCC 2007-CB18 A3 SEQ 5.447 06/12/47		03/12/2014	MBS Paydown		81,196	81,196	84,952	82,552	0	(525)	0	(525)	0	81,196	0	0	0	859	06/12/2047	1FM
46630J AB 5	JPMCC 2007-LDPX A2 SEQ 5.434 01/49		03/15/2014	MBS Paydown		6,999,813	6,999,813	6,438,146	6,804,153	0	174,773	0	174,773	0	6,999,813	0	0	0	94,749	01/15/2049	1FM
46630P AP 0	JPMMT 2007-A2 3A1 SEQ SSNR CSTR 04/25/37		03/25/2014	MBS Paydown		2,822	2,822	2,748	3,014	0	0	0	0	0	2,822	0	0	0	15	04/25/2037	1FM
46630P AP 0	JPMMT 2007-A2 3A1 SEQ SSNR CSTR 04/25/37		03/25/2014	Pass-Through Loss		0	191	186	0	0	0	0	0	0	0	0	0	0	1	04/25/2037	1FM
46630V AC 6	JPMCC 2007-CB19 A3 SEQ CSTR 2/12/2049		02/12/2014	MBS Paydown		73,471	73,471	73,237	73,282	0	60	0	60	0	73,471	0	0	0	699	02/12/2049	1FM
46632T AA 3	JPMMT 2008-R2 1A1 SEQ SSNR CSTR 7/27/37		03/27/2014	MBS Paydown		50,991	50,991	41,367	42,602	0	6,233	0	6,233	0	50,991	0	0	0	227	07/27/2037	1FM
46633A AA 3	JPMMT 2008-R4 1A1 SEQ SSNR CSTR 03/26/37		03/26/2014	MBS Paydown		228,286	228,286	174,924	191,085	0	10,876	0	10,876	0	228,286	0	0	0	902	03/26/2037	1FM
46633A AC 9	JPMMT 2008-R4 2A1 SEQ SSNR CSTR 11/36 RE		03/26/2014	MBS Paydown		29,785	29,785	23,102	29,785	0	0	0	0	0	29,785	0	0	0	221	11/26/2036	1FM
46633A AG 0	JPMMT 2008-R4 3A1 SEQ SSNR CSTR 6/37 RE		03/26/2014	MBS Paydown		291,627	291,627	212,159	256,151	0	15,763	0	15,763	0	291,627	0	0	0	3,982	06/26/2037	1FM
46633M AL 3	JPMRR 2009-6 2A1 SEQ SSNR CSTR 04/26/35		03/26/2014	MBS Paydown		348,351	348,351	323,096	331,921	0	11,464	0	11,464	0	348,351	0	0	0	1,358	04/26/2035	1FM
46637U AA 5	JPTEP 2012-3 A PT 3.0 10/27/2042		03/27/2014	MBS Paydown		280,767	280,767	270,940	270,940	0	2,122	0	2,122	0	280,767	0	0	0	1,403	10/27/2042	1FE
46637V AA 3	JPTEP 2012-2 A SEQ 3.00 09/17/42		03/17/2014	MBS Paydown		77,798	77,798	77,253	77,254	0	5	0	5	0	77,798	0	0	0	397	09/17/2042	1FE
472320 AA 8	JMAC 2008-R1 A SEQ SSNR 11.125 06/25/47		02/25/2014	MBS Paydown		45,511	45,511	43,008	34,024	0	959	0	959	0	45,511	0	0	0	706	06/25/2047	1FM
472321 AA 6	JMAC 2008-R2 1A1 SEQ CSTR 10/25/2035		03/26/2014	MBS Paydown		159,777	159,777	122,454	131,210	0	19,559	0	19,559	0	159,777	0	0	0	1,371	10/25/2035	1FM
47232D AA 0	JMAC 2009-R5 1A1 SEQ SSNR CSTR 4/26/37		03/26/2014	MBS Paydown		267,348	267,348	267,348	267,292	0	16	0	16	0	267,348	0	0	0	365	04/26/2037	1FM
47232D AF 9	JMAC 2009-R5 2A1 SEQ SSNR CSTR 9/26/36		03/26/2014	MBS Paydown		12,419	12,419	12,419	12,327	0	19	0	19	0	12,419	0	0	0	143	09/26/2036	1FM
47232D AL 6	JMAC 2009-R5 2A6 MEZ SSUP CSTR 9/26/36		03/26/2014	Pass-Through Loss		0	11,914	9,392	0	0	0	0	0	0	11,914	0	(11,914)	(11,914)	139	09/26/2036	6FM
47232D AL 6	JMAC 2009-R5 2A6 MEZ SSUP CSTR 9/26/36		03/31/2014	Book Value Adjustment		0	0	0	0	0	0	0	0	0	(11,914)	0	11,914	11,914	0	09/26/2036	6FM
47232D AT 9	JMAC 2009-R5 4A1 SEQ SSNR CSTR 9/26/36		03/26/2014	MBS Paydown		138,602	138,602	138,602	97,169	0	0	0	0	0	138,602	0	0	0	853	09/26/2036	1FM
47232D BH 4	JMAC 2009-R5 7A1 SEQ SSNR CSTR 9/26/36		03/26/2014	MBS Paydown		59,260	59,260	59,260	57,823	0	722	0	722	0	59,260	0	0	0	46	09/26/2036	1FM
47232D BN 1	JMAC 2009-R5 7A6 MEZ SSUP CSTR 9/26/36		03/26/2014	Pass-Through Loss		0	26,264	8,196	0	0	0	0	0	0	1,547	0	(1,547)	(1,547)	18	09/26/2036	1FM
47232D BN 1	JMAC 2009-R5 7A6 MEZ SSUP CSTR 9/26/36		03/31/2014	Book Value Adjustment		0	0	0	0	0	0	0	0	0	(1,547)	0	1,547	1,547	0	09/26/2036	1FM
47232D CG 5	JMAC 2009-R5 11A1 SEQ SSNR CSTR 5/21/36		03/21/2014	MBS Paydown		61,663	61,663	61,663	61,663	0	0	0	0	0	61,663	0	0	0	436	05/21/2036	1FM
47232D CL 4	JMAC 2009-R5 11A5 SUB SSUP CSTR 5/21/36		03/21/2014	Pass-Through Loss		0	20,641	6,328	0	0	0	0	0	0	20,641	0	(20,641)	(20,641)	151	05/21/2036	1FM
47232D CL 4	JMAC 2009-R5 11A5 SUB SSUP CSTR 5/21/36		03/31/2014	Book Value Adjustment		0	0	0	0	0	0	0	0	0	(20,641)	0	20,641	20,641	0	05/21/2036	1FM
47232D CN 0	JMAC 2009-R5 12A1 SEQ SSNR CSTR 12/26/36		03/26/2014	MBS Paydown		79,299	79,299	79,299	77,444	0	1,855	0	1,855	0	79,299	0	0	0	708	12/26/2036	1FM
47232D CP 5	JMAC 2009-R5 12A2 SUB SSUP CSTR 12/26/36		03/26/2014	MBS Paydown		15,819	15,819	15,819	15,877	0	(1)	0	(1)	0	15,819	0	0	0	237	12/26/2036	1FM
47232D CT 7	JMAC 2009-R5 12A6 MEZ SSUP CSTR 12/26/36		03/26/2014	Pass-Through Loss		0	3,437	806	0	0	0	0	0	0	3,437	0	(3,437)	(3,437)	29	12/26/2036	1FM
47232D CT 7	JMAC 2009-R5 12A6 MEZ SSUP CSTR 12/26/36		03/31/2014	Book Value Adjustment		0	0	0	0	0	0	0	0	0	(3,437)	0	3,437	3,437	0	12/26/2036	1FM

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
47232D CU 4	JMAC 2009-R5 13A1 SEQ SSNR CSTR 4/26/47		03/26/2014	MBS Paydown		105,970	105,970	105,970	105,405	0	382	0	382	0	105,970	0	0	0	307	04/26/2047	1FM
47232D CY 6	JMAC 2009-R5 13A5 MEZ SSUP CSTR 4/26/47		03/26/2014	Pass-Through Loss		0	90,771	52,860	0	0	(143)	0	(143)	0	0	0	0	0	528	04/26/2047	1FM
47232D CZ 3	JMAC 2009-R5 14A1 SEQ SSNR CSTR 6/26/37		03/26/2014	MBS Paydown		14,636	14,636	11,557	12,295	0	11	0	11	0	14,636	0	0	0	73	06/26/2037	1FM
47232D DB 5	JMAC 2009-R5 14A3 MEZ SSUP CSTR 6/26/37		02/26/2014	Pass-Through Loss		0	3,272	792	0	0	0	0	0	0	3,272	0	(3,272)	(3,272)	30	06/26/2037	1FM
47232D DB 5	JMAC 2009-R5 14A3 MEZ SSUP CSTR 6/26/37		02/28/2014	Book Value Adjustment		0	0	0	0	0	0	0	0	0	(3,272)	0	3,272	3,272	0	06/26/2037	1FM
47232D DC 3	JMAC 2009-R5 15A1 SEQ SSNR CSTR 8/26/37		03/26/2014	MBS Paydown		44,338	44,338	34,232	35,401	0	289	0	289	0	44,338	0	0	0	296	08/26/2037	1FM
47232D DF 6	JMAC 2009-R5 15A4 MEZ SSUP CSTR 8/26/37		02/26/2014	Pass-Through Loss		0	622	119	0	0	1	0	1	0	622	0	(622)	(622)	6	08/26/2037	1FM
47232D DF 6	JMAC 2009-R5 15A4 MEZ SSUP CSTR 8/26/37		03/31/2014	Book Value Adjustment		0	0	0	0	0	0	0	0	0	(622)	0	622	622	0	08/26/2037	1FM
47232D DQ 2	JMAC 2009-R5 17A2 SUB SSUP CSTR 9/26/35		03/26/2014	MBS Paydown		79,992	79,992	79,992	79,830	0	(5)	0	(5)	0	79,992	0	0	0	327	09/26/2035	1FM
47232D FG 2	JMAC 2009-R5 24A2 SUB SSUP CSTR 12/26/36		03/26/2014	MBS Paydown		38,345	38,345	38,345	38,279	0	3	0	3	0	38,345	0	0	0	341	12/26/2036	1FM
47232D FM 9	JMAC 2009-R5 19A6 MEZ SSUP CSTR 6/26/37		03/26/2014	Pass-Through Loss		0	10,719	2,113	0	0	0	0	0	0	10,719	0	(10,719)	(10,719)	17	06/26/2037	1FM
47232D FM 9	JMAC 2009-R5 19A6 MEZ SSUP CSTR 6/26/37		03/31/2014	Book Value Adjustment		0	0	0	0	0	0	0	0	0	(10,719)	0	10,719	10,719	0	06/26/2037	1FM
47232Q AA 1	JMAC 2009-R2 1A SEQ CSTR 11-37 RE		02/26/2014	MBS Paydown		26,882	26,882	26,126	26,469	0	413	0	413	0	26,882	0	0	0	152	11/26/2037	1FM
47232V AA 0	JMAC 2009-R4 1A1 SEQ SSNR 6.00 02/26/37		03/26/2014	MBS Paydown		30,742	30,742	30,742	30,556	0	32	0	32	0	30,742	0	0	0	414	02/26/2037	1FM
47232V AE 2	JMAC 2009-R4 1A5 MEZ SSUP 6.00 02/26/37		03/26/2014	Pass-Through Loss		0	13,613	10,697	0	0	0	0	0	0	0	0	0	0	206	02/26/2037	1FM
47232V AF 9	JMAC 2009-R4 2A1 SEQ SSNR 5.75 02/26/37		03/26/2014	MBS Paydown		23,059	23,059	23,059	22,945	0	8	0	8	0	23,059	0	0	0	298	02/26/2037	1FM
47232V AK 8	JMAC 2009-R4 2A5 MEZ SSUP 5.75 02/26/37		03/26/2014	Pass-Through Loss		0	10,211	8,961	0	0	0	0	0	0	0	0	0	0	148	02/26/2037	1FM
47232V AW 2	JMAC 2009-R4 5A1 SEQ SSNR CSTR 9/26/35		03/26/2014	MBS Paydown		23,424	23,424	21,443	21,682	0	24	0	24	0	23,424	0	0	0	118	09/26/2035	1FM
47232V BA 9	JMAC 2009-R4 5A5 MEZ SSUP CSTR 09/26/35		03/26/2014	Pass-Through Loss		0	19,655	15,351	0	0	0	0	0	0	18,890	0	(18,890)	(18,890)	112	09/26/2035	1FM
47232V BA 9	JMAC 2009-R4 5A5 MEZ SSUP CSTR 09/26/35		03/31/2014	Book Value Adjustment		0	0	0	0	0	0	0	0	0	(18,890)	0	18,890	18,890	0	09/26/2035	1FM
47232V BG 6	JMAC 2009-R4 7A1 SEQ SSNR FLT 11/26/36		03/26/2014	MBS Paydown		115,464	115,464	94,581	89,300	0	470	0	470	0	115,464	0	0	0	233	11/26/2036	1FM
47232V BL 5	JMAC 2009-R4 7A5 MEZ SSUP FLT 11/26/36		03/26/2014	Pass-Through Loss		0	23,505	1,570	0	0	0	0	0	0	5,117	0	(5,117)	(5,117)	53	11/26/2036	1FM
47232V BL 5	JMAC 2009-R4 7A5 MEZ SSUP FLT 11/26/36		03/31/2014	Book Value Adjustment		0	0	0	0	0	0	0	0	0	(5,117)	0	5,117	5,117	0	11/26/2036	1FM
47232V BM 3	JMAC 2009-R4 8A1 SEQ SSNR 5.50 11/26/36		03/26/2014	MBS Paydown		40,625	40,625	40,625	40,353	0	64	0	64	0	40,625	0	0	0	541	11/26/2036	1FM
47232V BQ 4	JMAC 2009-R4 8A4 MEZ SSUP 5.50 11/26/36		03/26/2014	Pass-Through Loss		0	8,270	3,984	0	0	0	0	0	0	0	0	0	0	122	11/26/2036	1FM
47232V BX 9	JMAC 2009-R4 9A5 SUB SSUP CSTR 11/26/37		03/26/2014	MBS Paydown		91,776	91,776	75,665	91,776	0	0	0	0	0	91,776	0	0	0	691	11/26/2037	1FM
47232V BY 7	JMAC 2009-R4 9A6 MEZ SSUP CSTR 11/26/37		03/26/2014	Pass-Through Loss		0	32,437	9,915	0	0	0	0	0	0	32,437	0	(32,437)	(32,437)	297	11/26/2037	1FM
47232V BY 7	JMAC 2009-R4 9A6 MEZ SSUP CSTR 11/26/37		03/31/2014	Book Value Adjustment		0	0	0	0	0	0	0	0	0	(32,437)	0	32,437	32,437	0	11/26/2037	1FM
47232V CA 8	JMAC 2009-R4 10A2 SUB SSUP 6.00 07/26/36		03/26/2014	MBS Paydown		37,901	37,901	37,901	37,754	0	80	0	80	0	37,901	0	0	0	483	07/26/2036	1FM
47232V CE 0	JMAC 2009-R4 10A6 MEZ SSUP 6.00 07/26/36		03/26/2014	Pass-Through Loss		0	12,824	2,364	0	0	0	0	0	0	12,824	0	(12,824)	(12,824)	206	07/26/2036	1FM
47232V CE 0	JMAC 2009-R4 10A6 MEZ SSUP 6.00 07/26/36		03/31/2014	Book Value Adjustment		0	0	0	0	0	0	0	0	0	(12,824)	0	12,824	12,824	0	07/26/2036	1FM
47232V CF 7	JMAC 2009-R4 11A1 SEQ SSNR 5.8368 04/37		03/26/2014	MBS Paydown		25,595	25,595	25,595	25,595	0	0	0	0	0	25,595	0	0	0	300	04/26/2037	1FM
47232V DR 0	JMAC 2009-R4 18A1 SEQ SSNR 6.00 04/26/36		03/26/2014	MBS Paydown		17,259	17,259	17,259	17,406	0	(49)	0	(49)	0	17,259	0	0	0	217	04/26/2036	2FM
47232V DV 1	JMAC 2009-R4 18A5 MEZ SSUP 6.00 04/26/36		03/26/2014	Pass-Through Loss		0	4,129	1,845	0	0	0	0	0	0	3,223	0	(3,223)	(3,223)	70	04/26/2036	1FM
47232V DV 1	JMAC 2009-R4 18A5 MEZ SSUP 6.00 04/26/36		03/31/2014	Book Value Adjustment		0	0	0	0	0	0	0	0	0	(3,223)	0	3,223	3,223	0	04/26/2036	1FM
47232V DZ 2	JMAC 2009-R4 20A1 SEQ SSNR 6.00 03/26/36		03/26/2014	MBS Paydown		20,927	20,927	20,927	20,757	0	43	0	43	0	20,927	0	0	0	257	03/26/2036	1FM

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Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the 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)
47232V EB 4	JMAC 2009-R4 20A3 MEZ SSUP 6.00 03/26/36		03/26/2014	Pass-Through Loss		0	7,871	2,028	0	0	0	0	0	0	0	0	0	0	124	03/26/2036	1FM
47232V EC 2	JMAC 2009-R4 21A1 SEQ SSNR 6.00 03/26/37		03/26/2014	MBS Paydown		29,260	29,260	29,496	29,190	0	(26)	0	(26)	0	29,260	0	0	0	446	03/26/2037	1FM
47232V EH 1	JMAC 2009-R4 21A6 MEZ SSUP 6.00 03/26/37		03/26/2014	Pass-Through Loss		0	14,916	15,036	0	0	0	0	0	0	0	0	0	0	206	03/26/2037	1FM
47232V EJ 7	JMAC 2009-R4 22A1 SEQ SSNR 5.75 04/26/37		03/26/2014	MBS Paydown		30,890	30,890	31,353	30,753	0	7	0	7	0	30,890	0	0	0	414	04/26/2037	1FM
47232V EP 3	JMAC 2009-R4 22A6 MEZ SSUP 5.75 04/26/37		03/26/2014	Pass-Through Loss		0	14,863	15,086	0	0	0	0	0	0	0	0	0	0	210	04/26/2037	1FM
47232V EW 8	JMAC 2009-R4 24A1SEQ SSNR 5.5 2/26/36		03/26/2014	MBS Paydown		67,964	67,964	67,964	67,964	0	0	0	0	0	67,964	0	0	0	878	02/26/2036	1FM
47232V FB 3	JMAC 2009-R4 24A6 MEZ SSUP 5.50 02/26/36		03/26/2014	Pass-Through Loss		0	10,486	1,460	0	0	0	0	0	0	10,486	0	(10,486)	(10,486)	144	02/26/2036	1FM
47232V FB 3	JMAC 2009-R4 24A6 MEZ SSUP 5.50 02/26/36		03/31/2014	Book Value Adjustment		0	0	0	0	0	0	0	0	0	(10,486)	0	10,486	10,486	0	02/26/2036	1FM
47232V FD 9	JMAC 2009-R4 25A2 SUB SSUP 5.25 1/26/36		02/26/2014	MBS Paydown		7,984	7,984	7,984	7,956	0	28	0	28	0	7,984	0	0	0	71	01/26/2036	1FM
47232V FE 7	JMAC 2009-R4 25A3 MEZ SSUP 5.25 1/26/36		02/26/2014	MBS Paydown		1,813	1,813	1,764	737	0	(0)	0	(0)	0	1,813	0	0	0	24	01/26/2036	1FM
47232V FE 7	JMAC 2009-R4 25A3 MEZ SSUP 5.25 1/26/36		02/26/2014	Pass-Through Loss		0	435	424	0	0	0	0	0	0	0	0	0	0	5	01/26/2036	1FM
47232V FK 3	JMAC 2009-R4 27A1 SEQ SSNR CSTR 06/36		01/26/2014	MBS Paydown		47,186	47,186	47,186	47,186	0	0	0	0	0	47,186	0	0	0	710	06/26/2036	1FM
47232V FL 1	JMAC 2009-R4 27A2 SUB SSUP CSTR 06/36		03/26/2014	MBS Paydown		69,443	69,443	30,321	65,161	0	826	0	826	0	69,443	0	0	0	852	06/26/2036	1FM
47232V FN 7	JMAC 2009-R4 27A4 MEZ SSUP CSTR 06/36		03/26/2014	Pass-Through Loss		0	2,270	424	0	0	38	0	38	0	2,270	0	(2,270)	(2,270)	27	06/26/2036	1FM
47232V FN 7	JMAC 2009-R4 27A4 MEZ SSUP CSTR 06/36		03/31/2014	Book Value Adjustment		0	0	0	0	0	0	0	0	0	(2,270)	0	2,270	2,270	0	06/26/2036	1FM
47232V FU 1	JMAC 2009-R4 29A1 SEQ SSNR FLT 01/47		03/26/2014	MBS Paydown		43,496	43,496	34,656	43,496	0	0	0	0	0	43,496	0	0	0	98	01/26/2047	1FM
47232V GC 0	JMAC 2009-R4 31A2 SUB SSUP 5.75 2/26/36		01/26/2014	MBS Paydown		13,757	13,757	13,757	13,757	0	0	0	0	0	13,757	0	0	0	137	02/26/2036	1FM
47232V GD 8	JMAC 2009-R4 31A3 SUB SSUP 5.75 2/26/36		03/26/2014	MBS Paydown		49,483	49,483	49,483	49,483	0	0	0	0	0	49,483	0	0	0	736	02/26/2036	1FM
47232V GG 1	JMAC 2009-R4 31A6 MEZ SSUP 5.75 2/26/36		03/26/2014	Pass-Through Loss		0	4,779	3,685	0	0	0	0	0	0	2,750	0	(2,750)	(2,750)	88	02/26/2036	1FM
47232V GG 1	JMAC 2009-R4 31A6 MEZ SSUP 5.75 2/26/36		03/31/2014	Book Value Adjustment		0	0	0	0	0	0	0	0	0	(2,750)	0	2,750	2,750	0	02/26/2036	1FM
47770# AC 9	JOBSON MEDICAL T/L L+900 12/31/2014		03/31/2014	Paydown		2,868	2,868	1,864	2,409	0	86	0	86	0	2,868	0	0	0	84	12/31/2014	5
48249V AA 9	KKR 2013-1A A1 CLO FLT 07/15/2025	R	03/12/2014	ROYAL BANK OF CANADA		20,606,250	21,000,000	20,632,500	20,632,500	0	13,136	0	13,136	0	20,690,272	0	(84,022)	(84,022)	219,168	07/15/2025	1FE
493268 AY 2	KSLT 2000-B A2 ABS FLT 07/25/29		01/25/2014	MBS Paydown		10,003	10,003	8,103	2,728	0	(0)	0	(0)	0	10,003	0	0	0	14	07/25/2029	1AM
52519S AD 5	LABMH 2001-B A4 SEQ 5.27 9/15/18		03/15/2014	MBS Paydown		100,617	100,617	100,586	95,185	0	0	0	0	0	100,617	0	0	0	881	09/15/2018	1AM
52520M BS 1	LMT 2005-2 2A1 SEQ SSNR FLT 12/25/2035		03/25/2014	MBS Paydown		84,195	84,195	34,022	63,324	0	5,004	0	5,004	0	84,195	0	0	0	110	12/25/2035	1FM
52521R AC 5	LMT 2007-5 1A1 SEQ FLT 6/25/2037		03/25/2014	MBS Paydown		85,665	85,665	58,252	40,782	0	0	0	0	0	85,665	0	0	0	144	06/25/2037	1FM
52521R AC 5	LMT 2007-5 1A1 SEQ FLT 6/25/2037		03/25/2014	Pass-Through Loss		0	4,411	3,000	0	0	0	0	0	0	4,411	0	(4,411)	(4,411)	3	06/25/2037	1FM
52521R AC 5	LMT 2007-5 1A1 SEQ FLT 6/25/2037		03/31/2014	Book Value Adjustment		0	0	0	0	0	0	0	0	0	(4,411)	0	4,411	4,411	0	06/25/2037	1FM
525221 AS 6	LXS 2005-3 3A2B SEQ SSNR STP 09/25/2035		03/25/2014	MBS Paydown		337,106	337,106	298,760	326,059	0	3,881	0	3,881	0	337,106	0	0	0	1,780	09/25/2035	1FM
525241 AL 9	LXS 2007-1 WF1 SEQ 7.00 01/25/2037		02/25/2014	MBS Paydown		5,270	5,270	3,425	9,749	0	0	0	0	0	5,270	0	0	0	23	01/25/2037	1FM
525241 AL 9	LXS 2007-1 WF1 SEQ 7.00 01/25/2037		03/25/2014	Pass-Through Loss		0	16,193	10,526	0	0	0	0	0	0	16,193	0	(16,193)	(16,193)	115	01/25/2037	1FM
525241 AL 9	LXS 2007-1 WF1 SEQ 7.00 01/25/2037		03/31/2014	Book Value Adjustment		0	0	0	0	0	0	0	0	0	(16,193)	0	16,193	16,193	0	01/25/2037	1FM
52525F AA 1	LMT 2008-6 1A1 SEQ SSNR CSTR 7/25/2047		03/25/2014	MBS Paydown		46,200	46,200	39,270	39,827	0	2,744	0	2,744	0	46,200	0	0	0	436	07/25/2047	1FM
535555 ZZ 2	LINKS GLOBAL HOLDINGS LLC 13.50 7/23/201		02/28/2014	Paydown		33,615	33,615	33,619	33,604	1	10	0	11	0	33,615	0	0	0	949	07/23/2018	4Z
542514 EV 2	LBMLT 2004-1 M2 MEZ FLT 02/25/2034		03/25/2014	MBS Paydown		120,805	120,805	118,389	118,094	0	155	0	155	0	120,805	0	0	0	187	02/25/2034	1FM
55265K G7 8	MASTR 2003-7 4A42 INV 9/25/2033		03/25/2014	MBS Paydown		18,469	18,469	17,234	13,700	0	35	0	35	0	18,469	0	0	0	411	09/25/2033	1FM

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										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
55952U AB 1	MAGNE 2012-6A A CLO FLT 09/15/2023	R	02/19/2014	MORGAN STANLEY		4,997,550	5,000,000	5,000,000	4,997,447	0	(66)	0	(66)	0	4,997,381	0	169	169	16,944	09/15/2023	1FE
576434 MS 0	MALT 2004-2 8A2 IO FLT 03/25/2034		03/25/2014	MBS Paydown		0	0	0	26,025	0	0	0	0	0	0	0	0	0	0	03/25/2034	3FE
576434 UH 5	MALT 2004-9 A6 NAS STP 08/25/2034		03/25/2014	MBS Paydown		149,499	149,499	149,499	149,152	0	8	0	8	0	149,499	0	0	0	1,042	08/25/2034	1FM
581557 AW 5	MCKESSON CORP 6 02/15/14		02/15/2014	Maturity		1,000,000	1,000,000	999,360	999,982	0	18	0	18	0	1,000,000	0	0	0	32,500	02/15/2014	1FE
58501W BU 4	STEER Z1 A (JCP) 7.54 03/01/2017		03/01/2014	Paydown		110,805	110,805	118,086	106,070	6,264	(141)	0	6,123	0	110,805	0	0	0	4,177	03/01/2017	5
59022V AC 5	MLMI 2006-OPT1 A2B SEQ SSNR FLT 08/25/37		03/25/2014	MBS Paydown		604,316	604,316	587,697	604,316	0	0	0	0	0	604,316	0	0	0	272	08/25/2037	1FM
60688V AC 8	MMODAL INC TL B L+650 8/17/2019		03/06/2014	BARCLAYS CAPITAL		562,511	712,063	703,831	607,033	102,401	84	0	102,485	0	709,519	0	(147,008)	(147,008)	15,992	08/17/2019	5FE
61532X AC 0	MONUMENT GLOBAL 5.25 01/15/2014		01/15/2014	Maturity		2,500,000	2,500,000	2,491,050	2,499,941	0	59	0	59	0	2,500,000	0	0	0	65,625	01/15/2014	1FE
61744C ZC 3	MSAC 2006-NC3 A2C SEQ SSNR FLT 03/25/36		03/25/2014	MBS Paydown		93,247	93,247	90,071	90,656	0	289	0	289	0	93,247	0	0	0	50	03/25/2036	1FM
61749L BM 2	MSM 2006-8AR 6A2 SEQ SSUP CSTR 06/25/36		03/25/2014	MBS Paydown		3,741	3,741	2,904	1,665	0	11	0	11	0	3,741	0	0	0	13	06/25/2036	1FM
61751D AE 4	MSM 2006-17XS A3A SEQ STP 10/25/46		02/25/2014	MBS Paydown		35,589	35,589	30,488	21,515	0	(24)	0	(24)	0	35,589	0	0	0	149	10/25/2046	1FM
61751M AU 8	MSM 2007-10XS A18 SEQ SNR 6.0 07/25/2047		03/25/2014	MBS Paydown		145,380	145,380	132,432	132,432	0	1,556	0	1,556	0	145,380	0	0	0	769	07/25/2047	6FE
61755F AA 3	MSST 2007-1 A1 SEQ FLT 06/25/2037		03/25/2014	MBS Paydown		161,564	161,564	150,608	151,503	0	3,334	0	3,334	0	161,564	0	0	0	57	06/25/2037	1FM
61758M AA 5	MSRR 2009-R2 1A1A SEQ SSNR 6.00 04/36 RE		03/26/2014	MBS Paydown		125,830	125,830	130,664	129,539	0	(517)	0	(517)	0	125,830	0	0	0	1,322	04/26/2036	1FM
63860H AC 3	NSTR 2007-A AV3 SEQ FLT 03/25/2037		03/25/2014	MBS Paydown		290,559	290,559	271,855	273,827	0	1,642	0	1,642	0	290,559	0	0	0	160	03/25/2037	1FM
63860L AC 4	NSTR 2007-B 2AV2 SEQ FLT 04/25/2037		03/25/2014	MBS Paydown		875,500	875,500	780,289	785,279	0	7,098	0	7,098	0	875,500	0	0	0	605	04/25/2037	1FM
63861G AA 8	NMART 2013-T1 A1 ABS 1.08 06/20/44		01/20/2014	MBS Paydown		1,500,000	1,500,000	1,499,991	1,499,996	0	4	0	4	0	1,500,000	0	0	0	1,350	06/20/2044	1FE
63946C AD 0	NBC UNIVERSAL ENT 1.974 04/15/2019		02/18/2014	WELLS FARGO BROKERAGE SERVICES		2,966,400	3,000,000	2,998,290	2,998,521	0	37	0	37	0	2,998,558	0	(32,158)	(32,158)	20,727	04/15/2019	1FE
643529 AC 4	NCAMT 2006-ALT2 AF3 SEQ 5.9217 10/15/36		03/25/2014	MBS Paydown		40,734	40,734	27,088	25,582	0	5,605	0	5,605	0	40,734	0	0	0	220	10/25/2036	1FM
643529 AD 2	NCAMT 2006-ALT2 AF4 SEQ 5.9944 10/25/36		03/25/2014	MBS Paydown		16,294	16,294	10,835	10,235	0	2,299	0	2,299	0	16,294	0	0	0	88	10/25/2036	1FM
64352V PN 5	NCHET 2005-D A2C SEQ FLT 02/25/2036		03/25/2014	MBS Paydown		589,114	589,114	565,550	568,627	0	3,063	0	3,063	0	589,114	0	0	0	417	02/25/2036	1FM
65106F AB 8	NCMT 2007-1 2A1 SEQ FLT 04/25/2037		03/25/2014	MBS Paydown		51,711	51,711	47,444	47,968	0	223	0	223	0	51,711	0	0	0	20	04/25/2037	1FM
654742 AC 9	NISSAN MOTOR ACCEPT 1.95 09/12/2017		02/18/2014	STIFEL NICOLAUS		5,041,050	5,000,000	4,995,500	4,996,631	0	122	0	122	0	4,996,753	0	44,297	44,297	43,063	09/12/2017	2FE
65504L AA 5	NOBLE CORP 7.375 03/15/2014	R	03/15/2014	Maturity		2,000,000	2,000,000	1,993,900	1,999,706	0	294	0	294	0	2,000,000	0	0	0	73,750	03/15/2014	2FE
65535V KU 1	NAA 2005-WF1 2A2 SEQ 4.786 03/25/2035		03/25/2014	MBS Paydown		48,474	48,474	45,020	47,353	0	374	0	374	0	48,474	0	0	0	341	03/25/2035	1FM
65536H BW 7	NHELI 2006-FM1 2A3 SEQ SNR FLT 11/25/35		03/25/2014	MBS Paydown		146,290	146,290	127,273	127,273	0	8,779	0	8,779	0	146,290	0	0	0	22	11/25/2035	1FM
65538P AA 6	NAA 2007-1 1A1A SEQ STP 3/25/2047		03/25/2014	MBS Paydown		8,840	8,840	8,850	11,778	0	0	0	0	0	8,840	0	0	0	83	03/25/2047	1FM
65538P AA 6	NAA 2007-1 1A1A SEQ STP 3/25/2047		03/25/2014	Pass-Through Loss		0	10,926	10,935	0	0	0	0	0	0	0	0	0	0	98	03/25/2047	1FM
67021B AC 3	NII CAPITAL CORP 8.875 12/15/2019		02/28/2014	GOLDMAN SACHS		420,000	1,000,000	792,500	23,684	0	0	0	0	0	432,500	0	(12,500)	(12,500)	19,722	12/15/2019	5FE
67021B AD 1	NII CAPITAL CORP 10.00 08/15/2016		12/31/2013	MORGAN STANLEY		0	0	0	0	0	0	0	0	0	0	0	0	0	51,896	08/15/2016	5FE
67087T DE 8	OAK 2002-A A3 ABS SEQ 6.03 05/15/24		03/15/2014	MBS Paydown		34,105	34,105	34,103	1,109	0	0	0	0	0	34,105	0	0	0	333	05/15/2024	1AM
68619A AN 7	ORGN 2002-A A3 SEQ 6.17 05/15/2032		03/15/2014	MBS Paydown		65,950	65,950	65,928	65,807	0	10	0	10	0	65,950	0	0	0	675	05/15/2032	1FE
71343P AF 8	PEPSIAMERICAS 4 02/15/14		02/15/2014	Maturity		2,000,000	2,000,000	1,987,380	1,999,660	0	340	0	340	0	2,000,000	0	0	0	43,750	02/15/2014	1FE
73316N AA 3	POPLR 2007-A A1 SEQ SNR FLT 06/25/2047		03/25/2014	MBS Paydown		1,135,814	1,135,814	1,049,208	1,049,208	0	26,069	0	26,069	0	1,135,814	0	0	0	462	06/25/2047	1FM
73316P GK 0	POPLR 2005-5 AF6 NAS 5.331 11/25/35		03/25/2014	MBS Paydown		180,073	180,073	180,067	179,387	0	1	0	1	0	180,073	0	0	0	1,510	11/25/2035	1FM

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Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the 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)
73316Q AB 4	POPLR 2006-D A2 SEQ FLT 11/25/2046		03/25/2014	MBS Paydown		77,946	77,946	73,172	74,027	0	289	0	289	0	77,946	0	0	0	41	11/25/2046	1FM
743263 AM 7	PROGRESS ENERGY 6.05 03/15/14		03/15/2014	Maturity		1,000,000	1,000,000	997,250	999,870	0	130	0	130	0	1,000,000	0	0	0	30,250	03/15/2014	2FE
749239 AD 1	RAMP 2006-RZ5 A2 SEQ FLT 08/25/2046		03/25/2014	MBS Paydown		226,794	226,794	208,364	210,285	0	2,113	0	2,113	0	226,794	0	0	0	128	08/25/2046	1FM
74924N AB 3	RASC 2007-KS4 A2 SEQ FLT 05/25/2037		03/25/2014	MBS Paydown		210,814	210,814	160,180	210,912	0	366	0	366	0	210,814	0	0	0	107	05/25/2037	1FM
74924V AB 5	RASC 2006-EMX9 1A2 SEQ 0.3233 11/25/36		03/25/2014	MBS Paydown		405,138	405,138	390,958	405,138	0	0	0	0	0	405,138	0	0	0	214	11/25/2036	1FM
74928H AA 4	RBSCF 2010-RR3 CSCA SEQ 5.467 09/16/2039		03/16/2014	MBS Paydown		97,111	97,111	98,036	97,359	0	(461)	0	(461)	0	97,111	0	0	0	920	09/16/2039	1FE
74931N AK 4	RBSSP 2012-5 4A1 SEQ FLT 08/26/2036 RE		03/26/2014	MBS Paydown		319,681	319,681	319,281	315,379	0	2,299	0	2,299	0	319,681	0	0	0	2,587	08/26/2036	1FM
74932H AC 4	RBSSP 2013-5 2A1 SEQ SSNR FLT 07/2033 RE		03/27/2014	MBS Paydown		103,008	103,008	90,647	90,647	42	543	0	585	0	103,008	0	0	0	68	07/26/2033	3Z
74958W AC 0	RFMSI 2007-SA1 2A2 SEQ CSTR 5.6206 02/37		03/25/2014	MBS Paydown		9,063	9,063	4,803	2,702	0	0	0	0	0	9,063	0	0	0	34	02/25/2037	1FM
74958W AC 0	RFMSI 2007-SA1 2A2 SEQ CSTR 5.6206 02/37		03/25/2014	Pass-Through Loss		0	4,992	2,646	0	0	0	0	0	0	4,992	0	(4,992)	(4,992)	24	02/25/2037	1FM
74958W AC 0	RFMSI 2007-SA1 2A2 SEQ CSTR 5.6206 02/37		03/31/2014	Book Value Adjustment		0	0	0	0	0	0	0	0	0	(4,992)	0	4,992	4,992	0	02/25/2037	1FM
74966U AF 7	RPI FINANCE TRUST TL L+250 11/9/2016		11/15/2013	Paydown		0	0	0	0	0	0	0	0	0	0	0	0	0	0	11/09/2016	2FE
75406Y AB 3	RASC 2006-KS9 AI2 SEQ FLT 11/25/2036		03/25/2014	MBS Paydown		367,190	367,190	355,715	748,611	0	318	0	318	0	367,190	0	0	0	175	11/25/2036	1FM
75970J AD 8	RAMC 2007-1 AF1 SEQ 5.742 4/25/37		03/25/2014	MBS Paydown		5,338	5,338	5,338	3,281	0	0	0	0	0	5,338	0	0	0	39	04/25/2037	1FM
759950 FX 1	RAMC 2005-4 A3 SEQ STP 2/25/36		03/25/2014	MBS Paydown		21,489	21,489	21,405	21,461	0	(2)	0	(2)	0	21,489	0	0	0	185	02/25/2036	1FM
760985 GQ 8	RAMP 2002-RS1 AI5 NAS 5.91* 01/25/32		03/25/2014	MBS Paydown		21,138	21,138	21,133	21,066	0	36	0	36	0	21,138	0	0	0	250	01/25/2032	1FM
760985 RN 3	RAMP 2003-RZ1 AI5 SEQ SNR 5.52 01/25/33		03/25/2014	MBS Paydown		21,977	21,977	22,774	22,774	0	(23)	0	(23)	0	21,977	0	0	0	48	01/25/2033	1FM
760985 XK 2	RAMP 2003-RS6 AI5 SEQ 5.42 7/25/33		03/25/2014	MBS Paydown		42,001	42,001	41,991	39,363	0	(988)	0	(988)	0	42,001	0	0	0	405	07/25/2033	1FM
76110H HY 8	RALI 2003-QS17 CB4 SEQ 5.50 9/25/2033		03/25/2014	MBS Paydown		510,106	510,106	510,186	510,106	0	0	0	0	0	510,106	0	0	0	4,094	09/25/2033	1FM
76110V QL 5	RFMS2 2004-HS2 AI6 NAS 5.17 6/25/34		03/25/2014	MBS Paydown		47,553	47,553	47,553	43,996	0	448	0	448	0	47,553	0	0	0	383	06/25/2034	1FM
76110W XQ 4	RASC 2004-KS4 AI4 SEQ 4.26 11/25/31		03/25/2014	MBS Paydown		43,421	43,421	43,420	7,853	0	(1,962)	0	(1,962)	0	43,421	0	0	0	351	11/25/2031	1FM
761118 DV 7	RALI 2005-QS12 A8 PAC SSNR FLT 8/25/2035		03/25/2014	MBS Paydown		90,644	90,644	75,958	73,573	0	0	0	0	0	90,644	0	0	0	76	08/25/2035	1FM
761118 DV 7	RALI 2005-QS12 A8 PAC SSNR FLT 8/25/2035		03/25/2014	Pass-Through Loss		0	19,244	16,127	0	0	0	0	0	0	0	0	0	0	17	08/25/2035	1FM
761118 KH 0	RALI 2005-QS15 2A SEQ 6.0 10/25/35		03/25/2014	MBS Paydown		11,544	11,544	10,607	3,166	0	0	0	0	0	11,544	0	0	0	74	10/25/2035	1FM
761118 KH 0	RALI 2005-QS15 2A SEQ 6.0 10/25/35		03/25/2014	Pass-Through Loss		0	6,256	5,748	0	0	0	0	0	0	0	0	0	0	37	10/25/2035	1FM
761118 UQ 9	RALI 2006-QS2 1A9 SEQ 5.50 2/25/36		03/25/2014	MBS Paydown		31,442	31,442	31,430	31,442	0	0	0	0	0	31,442	0	0	0	257	02/25/2036	1FM
761118 UQ 9	RALI 2006-QS2 1A9 SEQ 5.50 2/25/36		03/25/2014	Pass-Through Loss		0	4,851	4,850	0	0	0	0	0	0	0	0	0	0	44	02/25/2036	1FM
76111X TF 0	RFMSI 2005-SA1 3A SEQ CSTR 03/25/2035		03/25/2014	MBS Paydown		13,382	13,382	12,913	12,915	0	4	0	4	0	13,382	0	0	0	41	03/25/2035	1FM
76112B 2C 3	RAMP 2006-RS2 A2 SEQ FLT 03/25/2036		03/25/2014	MBS Paydown		80,812	80,812	76,266	77,700	0	1,087	0	1,087	0	80,812	0	0	0	45	03/25/2036	1FM
76112B CF 5	RAMP 2004-RS9 AI4 SEQ AFC 10/25/2032		02/25/2014	Pass-Through Loss		0	2,233	2,029	0	0	0	0	0	0	0	0	0	0	18	10/25/2032	2FM
76112B CF 5	RAMP 2004-RS9 AI4 SEQ AFC 10/25/2032		03/25/2014	MBS Paydown		49,819	49,819	45,273	52,517	0	0	0	0	0	49,819	0	0	0	424	10/25/2032	2FM
76112B HY 9	RAMP 2005-RS1 AI6 NAS 4.713 1/25/35		03/25/2014	MBS Paydown		161,708	161,708	161,306	156,722	0	205	0	205	0	161,708	0	0	0	1,320	01/25/2035	1FM
78444V AB 7	SLCLT 2010-B A2 ABS FLT 7/15/2042		03/15/2014	MBS Paydown		164,113	164,113	164,113	167,764	0	(199)	0	(199)	0	164,113	0	0	0	1,047	07/15/2042	1FE
78445M AB 6	SLMA 2010-A 2A ABS FLT 5/16/44		03/15/2014	MBS Paydown		236,105	236,105	236,105	235,807	0	6	0	6	0	236,105	0	0	0	1,402	05/16/2044	1FE
813084 A* 1	SEBRING 11.50 4/25/2018		03/31/2014	Paydown		84,375	84,375	80,478	80,251	0	293	0	293	0	84,375	0	0	0	1,958	04/25/2018	4Z
82650A AA 6	SRFC 2012-3A A ABS 1.87 08/20/2029		03/20/2014	MBS Paydown		106,613	106,613	106,594	106,595	0	8	0	8	0	106,613	0	0	0	314	08/20/2029	1FE

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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)
82838U AA 7	SVLF 2012-D A ABS 3.0 03/17/2025		03/15/2014	MBS Paydown		324,259	324,259	324,092	324,100	0	74	0	74	0	324,259	0	0	0	1,598	03/17/2025	1FE
833034 AF 8	SNAP-ON INC 5.85 03/01/2014		03/01/2014	Maturity		2,500,000	2,500,000	2,497,800	2,499,919	0	81	0	81	0	2,500,000	0	0	0	73,125	03/01/2014	1FE
833312 AA 9	SNOQUALMIE FR L+375 02/01/2014		02/01/2014	Maturity		1,000,000	1,000,000	776,250	986,250	9,582	4,168	0	13,750	0	1,000,000	0	0	0	20,735	02/01/2014	5FE
833312 AB 7	SNOQUALMIE 9.125 02/01/2015		02/03/2014	Call		868,000	868,000	679,210	823,467	0	44,533	0	44,533	0	868,000	0	0	0	40,043	02/01/2015	5FE
83611M HM 3	SVHE 2005-B M2 MEZ STP 5/25/2035		03/25/2014	MBS Paydown		62,338	62,338	34,052	61,028	0	1,310	0	1,310	0	62,338	0	0	0	590	05/25/2035	1FM
83612P AC 4	SVHE 2007-1 2A2 SEQ FLT 03/25/37		03/25/2014	MBS Paydown		302,810	302,810	289,751	288,532	0	8,885	0	8,885	0	302,810	0	0	0	149	03/25/2037	1FM
863579 VW 5	SARM 2005-17 5A2 SEQ SSNR CSTR 08/35		03/25/2014	MBS Paydown		3,120	3,120	2,184	2,122	0	10	0	10	0	3,120	0	0	0	4	08/25/2035	1FM
863579 XR 4	SARM 2005-18 8A1 SEQ SSNR CSTR 09/25/35		03/25/2014	MBS Paydown		52,938	52,938	40,895	1,389,268	0	8,543	0	8,543	0	52,938	0	0	0	398	09/25/2035	1FM
863587 AE 1	SAIL 2006-3 A5 SEQ FLT 06/25/2036		03/25/2014	MBS Paydown		59,123	59,123	46,116	46,116	0	233	0	233	0	59,123	0	0	0	20	06/25/2036	1AM
86358R DX 2	SASC 2001-SB1 A5 SEQ 3.375 8/25/31		03/25/2014	MBS Paydown		10,367	10,367	9,370	9,425	0	12	0	12	0	10,367	0	0	0	60	08/25/2031	1FM
86359A MG 5	SASC 2003-AL1 APO 4/25/31		03/25/2014	MBS Paydown		19,810	19,810	13,953	16,085	0	1,089	0	1,089	0	19,810	0	0	0	0	04/25/2031	1FM
86359A NF 6	SASC 2003-5 A SEQ PT 6.00 08/28/2032		02/28/2014	MBS Paydown		3,143	3,143	3,141	3,143	0	0	0	0	0	3,143	0	0	0	0	08/28/2032	6*
86359A WT 6	SASC 2003-AL2 APO 0.00 01/25/2031		03/25/2014	MBS Paydown		50,009	50,009	38,882	40,852	1,272	443	0	1,715	0	50,009	0	0	0	0	01/25/2031	3AM
86359B RK 9	SASC 2004-9XS 1A4D SEQ 5.41 5/25/34		03/25/2014	MBS Paydown		82,507	82,507	82,739	82,175	0	8	0	8	0	82,507	0	0	0	731	05/25/2034	1FM
863619 AB 8	SASC 2007-OSI A2 SEQ FLT 06/25/2037		03/25/2014	MBS Paydown		83,796	83,796	79,187	79,844	0	248	0	248	0	83,796	0	0	0	33	06/25/2037	1FM
87407P AA 8	TAL 2013-1A A ABS 2.83 02/22/2038		03/20/2014	MBS Paydown		97,500	97,500	97,419	97,424	0	2	0	2	0	97,500	0	0	0	460	02/22/2038	1FE
883145 AJ 3	TMCL 2011-1A A ABS 4.70 06/15/2026	R	03/15/2014	MBS Paydown		37,500	37,500	39,813	39,506	0	(62)	0	(62)	0	37,500	0	0	0	302	06/15/2026	1FE
88314R AA 4	TMCL 2013-1A A SEQ 3.9 09/20/2038	R	03/20/2014	MBS Paydown		106,250	106,250	105,706	105,719	0	14	0	14	0	106,250	0	0	0	691	09/20/2038	1FE
88732J AP 3	TIME WARNER CABLE 8.75 02/14/2019		02/13/2014	BANC OF AMERICA SECURITIES		11,432,064	8,960,000	10,683,255	10,562,281	0	(36,781)	0	(36,781)	0	10,525,499	0	906,565	906,565	402,889	02/14/2019	2FE
88732J AQ 1	TIME WARNER CABLE 8.25 02/14/2014		02/14/2014	Maturity		1,500,000	1,500,000	1,497,735	1,499,929	0	71	0	71	0	1,500,000	0	0	0	61,875	02/14/2014	2FE
89656F AA 4	TRL 2012-1A A1 ABS 2.266 01/15/43		03/15/2014	MBS Paydown		65,589	65,589	65,589	65,511	0	2	0	2	0	65,589	0	0	0	246	01/15/2043	1FE
92925C CC 4	WAMU 2006-AR1 1A1A SEQ SSNR FLT 1/25/46		02/25/2014	MBS Paydown		9,093	9,093	7,342	6,564	0	2	0	2	0	9,093	0	0	0	14	01/25/2046	1FM
93934N AR 6	WMALT 2006-5 2CB2 SEQ FLT 07/25/2036		03/25/2014	MBS Paydown		10,478	10,478	8,160	10,478	0	0	0	0	0	10,478	0	0	0	10	07/25/2036	1FM
93934N AR 6	WMALT 2006-5 2CB2 SEQ FLT 07/25/2036		03/25/2014	Pass-Through Loss		0	13,620	10,583	0	0	0	0	0	0	0	0	0	0	15	07/25/2036	1FM
94983G AA 6	WFMBS 2006-AR3 A1 SEQ SSNR CSTR 03/36		03/25/2014	MBS Paydown		65,574	65,574	65,583	57,671	0	0	0	0	0	65,574	0	0	0	252	03/25/2036	1FM
94983G AA 6	WFMBS 2006-AR3 A1 SEQ SSNR CSTR 03/36		03/25/2014	Pass-Through Loss		0	9,382	9,391	0	0	0	0	0	0	0	0	0	0	52	03/25/2036	1FM
96032Q AA 0	WESTR 2012-1 A ABS 4.50 09/20/2025		03/20/2014	MBS Paydown		342,985	342,985	342,985	341,791	0	72	0	72	0	342,985	0	0	0	2,577	09/20/2025	1FE
96032U AA 1	WESTR 2012-3A A ABS 2.50 03/20/25		03/20/2014	MBS Paydown		136,974	136,974	136,974	136,556	0	15	0	15	0	136,974	0	0	0	571	03/20/2025	1FE
97358F AB 6	WINDSOR FINANCING TL B L+500 12/5/2017		03/31/2014	Paydown		19,228	19,228	19,035	19,068	0	159	0	159	0	19,228	0	0	0	294	12/05/2017	3FE
3899999. Total Bonds - Industrial and Miscellaneous						208,310,491	208,132,893	206,061,223	206,681,092	119,957	766,151	0	886,108	0	207,109,293	0	1,201,198	1,201,198	3,263,416	XXX	XXX
8399997. Total Bonds - Part 4						244,105,226	243,942,228	243,648,901	243,054,150	119,957	311,384	0	431,341	0	242,904,028	0	1,201,198	1,201,198	4,051,914	XXX	XXX
8399999. Total Bonds						244,105,226	243,942,228	243,648,901	243,054,150	119,957	311,384	0	431,341	0	242,904,028	0	1,201,198	1,201,198	4,051,914	XXX	XXX
Preferred Stocks - Industrial and Miscellaneous																					
301111 ZZ 6	EXCHANGE BANK 5.00 A		02/14/2014	Call	2,758.000	2,758,000	0.00	2,413,940	2,413,940	0	0	0	0	0	2,413,940	0	344,061	344,061	39,828	XXX	P3AZ
90985F 2# 2	UNITED COMMUNITY BANK SERIES B 5.00		01/10/2014	Call	3,500.000	3,500,000	0.00	3,389,645	3,389,645	0	0	0	0	0	3,389,645	0	110,355	110,355	26,736	XXX	P4AZ

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the 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)
927804 57 5	VIRGINIA ELECTRIC &POWER V/R		03/20/2014	Call	44.000	4,400,000	0.00	4,646,312	4,153,688	(46,944)	0	0	(46,944)	0	4,400,000	0	0	0	134,640	XXX	P2UFE.
8499999. Total Preferred Stocks - Industrial and Miscellaneous						10,658,000	XXX	10,449,897	9,957,272	(46,944)	0	0	(46,944)	0	10,203,585	0	454,416	454,416	201,204	XXX	XXX
8999997. Total Preferred Stocks - Part 4						10,658,000	XXX	10,449,897	9,957,272	(46,944)	0	0	(46,944)	0	10,203,585	0	454,416	454,416	201,204	XXX	XXX
8999999. Total Preferred Stocks						10,658,000	XXX	10,449,897	9,957,272	(46,944)	0	0	(46,944)	0	10,203,585	0	454,416	454,416	201,204	XXX	XXX
Common Stocks - Industrial and Miscellaneous																					
001747 AE 4	AMMC CLO 2012-11A SUB 0 10/30/23	R	02/28/2014	Book Value Adjustment	0.000	32,794	XXX	0	0	0	0	0	0	0	32,794	0	0	0	0	XXX	U
001750 AB 4	AMMC CLO 2011-9A 01-15-22	R	01/31/2014	Book Value Adjustment	0.000	114,717	XXX	0	0	0	0	0	0	0	114,717	0	0	0	0	XXX	U
001752 AE 4	AMMC CLO 2012-10A SUB 04/11/22	R	01/31/2014	Book Value Adjustment	0.000	144,567	XXX	0	0	0	0	0	0	0	144,567	0	0	0	0	XXX	U
00176E AE 7	AMMC CLO 2013-12A SUB 0 05/10/25	R	02/28/2014	Book Value Adjustment	0.000	72,324	XXX	0	0	0	0	0	0	0	72,324	0	0	0	0	XXX	U
009158 10 6	AIR PRODUCTS & CHEMICALS INC.		12/31/2013	RAYMOND JAMES & ASSOCIATES	0.000	0	XXX	0	0	0	0	0	0	0	0	0	0	0	30,235	XXX	L
139794 10 1	CAPITAL BANK FINANCIAL-CL A		01/23/2014	FRIEDMAN BILLINGS RAMSEY	16,938.000	397,291	XXX	262,847	385,340	(122,493)	0	0	(122,493)	0	262,847	0	134,444	134,444	0	XXX	L
139794 10 1	CAPITAL BANK FINANCIAL-CL A		01/24/2014	FRIEDMAN BILLINGS RAMSEY	12,735.000	297,715	XXX	196,194	289,721	(93,527)	0	0	(93,527)	0	196,194	0	101,521	101,521	0	XXX	L
139794 10 1	CAPITAL BANK FINANCIAL-CL A		01/28/2014	FRIEDMAN BILLINGS RAMSEY	8,000.000	183,906	XXX	123,247	182,000	(58,753)	0	0	(58,753)	0	123,247	0	60,659	60,659	0	XXX	L
139794 10 1	CAPITAL BANK FINANCIAL-CL A		01/30/2014	FRIEDMAN BILLINGS RAMSEY	10,000.000	232,000	XXX	154,059	227,500	(73,441)	0	0	(73,441)	0	154,059	0	77,941	77,941	0	XXX	L
139794 10 1	CAPITAL BANK FINANCIAL-CL A		02/05/2014	FRIEDMAN BILLINGS RAMSEY	3,656.000	83,084	XXX	56,324	83,174	(26,850)	0	0	(26,850)	0	56,324	0	26,760	26,760	0	XXX	L
139794 10 1	CAPITAL BANK FINANCIAL-CL A		02/06/2014	FRIEDMAN BILLINGS RAMSEY	11,879.000	270,567	XXX	183,007	270,247	(87,241)	0	0	(87,241)	0	183,007	0	87,560	87,560	0	XXX	L
139794 10 1	CAPITAL BANK FINANCIAL-CL A		02/11/2014	FRIEDMAN BILLINGS RAMSEY	973.000	22,237	XXX	14,990	22,136	(7,146)	0	0	(7,146)	0	14,990	0	7,247	7,247	0	XXX	L
337930 70 5	FLAGSTAR BANCORP, INC. NEW		01/10/2014	FRIEDMAN BILLINGS RAMSEY	62,500.000	1,263,297	XXX	3,176,496	1,193,845	(238,427)	0	0	(238,427)	0	987,823	0	275,473	275,473	0	XXX	L
337930 70 5	FLAGSTAR BANCORP, INC. NEW		01/13/2014	FRIEDMAN BILLINGS RAMSEY	18,000.000	360,843	XXX	289,242	353,160	(63,918)	0	0	(63,918)	0	289,242	0	71,601	71,601	0	XXX	L
337930 70 5	FLAGSTAR BANCORP, INC. NEW		01/14/2014	FRIEDMAN BILLINGS RAMSEY	4,950.000	100,674	XXX	79,036	97,119	(18,083)	0	0	(18,083)	0	79,036	0	21,638	21,638	0	XXX	L
337930 70 5	FLAGSTAR BANCORP, INC. NEW		01/15/2014	FRIEDMAN BILLINGS RAMSEY	25,000.000	499,074	XXX	393,784	490,500	(96,716)	0	0	(96,716)	0	393,784	0	105,290	105,290	0	XXX	L
337930 70 5	FLAGSTAR BANCORP, INC. NEW		01/16/2014	FRIEDMAN BILLINGS RAMSEY	17,706.000	354,872	XXX	265,883	347,392	(81,509)	0	0	(81,509)	0	265,883	0	88,989	88,989	0	XXX	L
337930 70 5	FLAGSTAR BANCORP, INC. NEW		01/21/2014	FRIEDMAN BILLINGS RAMSEY	10,000.000	202,120	XXX	145,381	196,200	(50,819)	0	0	(50,819)	0	145,381	0	56,739	56,739	0	XXX	L
337930 70 5	FLAGSTAR BANCORP, INC. NEW		01/23/2014	FRIEDMAN BILLINGS RAMSEY	15,750.000	334,490	XXX	228,275	309,015	(80,740)	0	0	(80,740)	0	228,275	0	106,214	106,214	0	XXX	L
681919 10 6	OMNICOM GROUP		12/30/2013	STIFEL NICOLAUS	0.000	0	XXX	0	0	0	0	0	0	0	0	0	0	0	16,400	XXX	L
76155G 10 7	REVOLUTION LIGHTING TECHNOLOGIES INC		03/10/2014	ISI GROUP	350,000.000	1,410,755	XXX	409,500	1,198,750	(789,250)	0	0	(789,250)	0	409,500	0	1,001,255	1,001,255	0	XXX	L
76155G 10 7	REVOLUTION LIGHTING TECHNOLOGIES INC		03/11/2014	ISI GROUP	19,550.000	78,187	XXX	22,874	66,959	(44,085)	0	0	(44,085)	0	22,874	0	55,313	55,313	0	XXX	L
86181Q 10 2	STONEGATE MORTGAGE CORP		01/27/2014	Exchanged	500,000.000	9,000,000	XXX	9,000,000	8,265,000	735,000	0	0	735,000	0	9,000,000	0	0	0	0	XXX	U
9099999. Total Common Stocks - Industrial and Miscellaneous						15,455,513	XXX	15,001,138	13,978,057	(1,197,997)	0	0	(1,197,997)	0	13,176,868	0	2,278,646	2,278,646	46,635	XXX	XXX
9799997 Total Common Stocks - Part 4						15,455,513	XXX	15,001,138	13,978,057	(1,197,997)	0	0	(1,197,997)	0	13,176,868	0	2,278,646	2,278,646	46,635	XXX	XXX
9799999. Total Common Stocks						15,455,513	XXX	15,001,138	13,978,057	(1,197,997)	0	0	(1,197,997)	0	13,176,868	0	2,278,646	2,278,646	46,635	XXX	XXX
9899999. Total Preferred and Common Stocks						26,113,513	XXX	25,451,035	23,935,329	(1,244,941)	0	0	(1,244,941)	0	23,380,452	0	2,733,061	2,733,061	247,839	XXX	XXX
9999999. Total Bonds, Preferred and Common Stocks						270,218,739	XXX	269,099,936	266,989,479	(1,124,984)	311,384	0	(813,600)	0	266,284,480	0	3,934,259	3,934,259	4,299,753	XXX	XXX

(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues: 5.

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 (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 Indexed 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 Quarter-end (b)
Forwards - Hedging Effective																						
1.1080 CAD / 1 USD	Canadian Dollar Exposure	N/A	Currency	Fifth Third Bank. QFROUN1UWUYU0DVIWD51	03/31/2014	06/30/2014	1	100,000,000	1.1080	0	0	0	0		0	0	0	0	0	250,000		1.00
1219999. Total-Forwards-Hedging Effective										0	0	0	0	XXX	0	0	0	0	0	250,000	XXX	XXX
Forwards - Other																						
1.6126 GBP / 1 USD	G5822*AA6 Marketform Group	D Part 1.	Currency	U. S. Bank 6BYL5QZYBDK8S7L73M02	10/03/2013	04/07/2014	1	2,000,000	1.6126	0	0	0	(103,200)		(103,200)	0	(30,200)	0	0	1,414		0.40
1.5906 GBP / 1 USD	G5822*AA6 Marketform Group	D Part 1.	Currency	U. S. Bank 6BYL5QZYBDK8S7L73M02	10/16/2013	04/16/2014	1	3,000,000	1.5906	0	0	0	(220,800)		(220,800)	0	(45,300)	0	0	3,000		0.60
1259999. Total-Forwards-Other										0	0	0	(324,000)	XXX	(324,000)	0	(75,500)	0	0	4,414	XXX	XXX
1269999. Total-Forwards										0	0	0	(324,000)	XXX	(324,000)	0	(75,500)	0	0	254,414	XXX	XXX
1399999. Total-Hedging Effective										0	0	0	0	XXX	0	0	0	0	0	250,000	XXX	XXX
1439999. Total-Other										0	0	0	(324,000)	XXX	(324,000)	0	(75,500)	0	0	4,414	XXX	XXX
1449999. TOTAL										0	0	0	(324,000)	XXX	(324,000)	0	(75,500)	0	0	254,414	XXX	XXX

QE06

(a)

Code	Description of Hedged Risk(s)

NONE

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
0	

NONE

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 General or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk (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 Quarter-end (b)	Value of One (1) Point
Long Futures																						
Hedging Other																						
CZ4	1	5,000	5,000 Bushels of Corn	Commodity Price in Insurance Product	P, 1, I	a	12/16/2014	Chicago Mercantile Exchange	SNZ2OJLFK8MNNCLQOF39	02/25/2014	4.6200	4.9825	4,347	4,347	0	0	0	1,813	0	1,750	0	5,000
CZ4	14	70,000	5,000 Bushels of Corn	Commodity Price in Insurance Product	P, 1, I	a	12/16/2014	Chicago Mercantile Exchange	SNZ2OJLFK8MNNCLQOF39	02/27/2014	4.6650	4.9825	57,010	57,010	0	0	0	22,225	0	24,500	0	5,000
CZ4	25	125,000	5,000 Bushels of Corn	Commodity Price in Insurance Product	P, 1, I	a	12/16/2014	Chicago Mercantile Exchange	SNZ2OJLFK8MNNCLQOF39	03/03/2014	4.7400	4.9825	90,365	90,365	0	0	0	30,313	0	43,750	0	5,000
CZ4	12	60,000	5,000 Bushels of Corn	Commodity Price in Insurance Product	P, 1, I	a	12/16/2014	Chicago Mercantile Exchange	SNZ2OJLFK8MNNCLQOF39	03/05/2014	4.8225	4.9825	37,335	37,335	0	0	0	9,600	0	21,000	0	5,000
CZ4	19	95,000	5,000 Bushels of Corn	Commodity Price in Insurance Product	P, 1, I	a	12/16/2014	Chicago Mercantile Exchange	SNZ2OJLFK8MNNCLQOF39	03/07/2014	4.8775	4.9825	52,739	52,739	0	0	0	9,975	0	33,250	0	5,000
CZ4	10	50,000	5,000 Bushels of Corn	Commodity Price in Insurance Product	P, 1, I	a	12/16/2014	Chicago Mercantile Exchange	SNZ2OJLFK8MNNCLQOF39	03/10/2014	4.8400	4.9825	30,045	30,045	0	0	0	7,125	0	17,500	0	5,000
CZ4	16	80,000	5,000 Bushels of Corn	Commodity Price in Insurance Product	P, 1, I	a	12/16/2014	Chicago Mercantile Exchange	SNZ2OJLFK8MNNCLQOF39	03/11/2014	4.7875	4.9825	53,197	53,197	0	0	0	15,600	0	28,000	0	5,000
CZ4	21	105,000	5,000 Bushels of Corn	Commodity Price in Insurance Product	P, 1, I	a	12/16/2014	Chicago Mercantile Exchange	SNZ2OJLFK8MNNCLQOF39	03/14/2014	4.8274	4.9825	64,712	64,712	0	0	0	16,288	0	36,750	0	5,000
CZ4	28	140,000	5,000 Bushels of Corn	Commodity Price in Insurance Product	P, 1, I	a	12/16/2014	Chicago Mercantile Exchange	SNZ2OJLFK8MNNCLQOF39	03/18/2014	4.8650	4.9825	79,856	79,856	0	0	0	16,450	0	49,000	0	5,000
CZ4	10	50,000	5,000 Bushels of Corn	Commodity Price in Insurance Product	P, 1, I	a	12/16/2014	Chicago Mercantile Exchange	SNZ2OJLFK8MNNCLQOF39	03/21/2014	4.8050	4.9825	32,180	32,180	0	0	0	8,875	0	17,500	0	5,000
SX4	6	30,000	5,000 Bushels of Soybeans	Commodity Price in Insurance Product	P, 1, I	a	11/18/2014	Chicago Mercantile Exchange	SNZ2OJLFK8MNNCLQOF39	03/03/2014	11.6700	11.8725	25,714	25,714	0	0	0	6,075	0	15,000	0	5,000
SX4	2	10,000	5,000 Bushels of Soybeans	Commodity Price in Insurance Product	P, 1, I	a	11/18/2014	Chicago Mercantile Exchange	SNZ2OJLFK8MNNCLQOF39	03/05/2014	11.7225	11.8725	7,931	7,931	0	0	0	1,500	0	5,000	0	5,000
SX4	6	30,000	5,000 Bushels of Soybeans	Commodity Price in Insurance Product	P, 1, I	a	11/18/2014	Chicago Mercantile Exchange	SNZ2OJLFK8MNNCLQOF39	03/07/2014	11.8683	11.8725	18,454	18,454	0	0	0	125	0	15,000	0	5,000
SX4	4	20,000	5,000 Bushels of Soybeans	Commodity Price in Insurance Product	P, 1, I	a	11/18/2014	Chicago Mercantile Exchange	SNZ2OJLFK8MNNCLQOF39	03/12/2014	11.7300	11.8725	15,678	15,678	0	0	0	2,850	0	10,000	0	5,000
SX4	6	30,000	5,000 Bushels of Soybeans	Commodity Price in Insurance Product	P, 1, I	a	11/18/2014	Chicago Mercantile Exchange	SNZ2OJLFK8MNNCLQOF39	03/18/2014	11.8225	11.8725	20,132	20,132	0	0	0	1,500	0	15,000	0	5,000
12829999. Total-Long Futures-Hedging Other													589,695	589,695	0	0	0	150,313	0	333,000	XXX	XXX
1329999. Total-Long Futures													589,695	589,695	0	0	0	150,313	0	333,000	XXX	XXX
1409999. Total-Hedging Other													589,695	589,695	0	0	0	150,313	0	333,000	XXX	XXX
1449999. TOTAL													589,695	589,695	0	0	0	150,313	0	333,000	XXX	XXX

(a)

Code	Description of Hedged Risk(s)
a	Commodity

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
0	

NONE

Broker Name	Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
Brokers			
Morgan Stanley	148,475	290,908	439,383
Total Net Cash Deposits	148,475	290,908	439,383

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

1	2	3	4	Book Adjusted Carrying Value			Fair Value			11	12
				5	6	7	8	9	10		
Description of Exchange, Counterparty or Central Clearinghouse	Master Agreement (Y or N)	Credit Support Annex (Y or N)	Fair Value of Acceptable Collateral	Contracts With Book Adjusted Carrying Value > 0	Contracts With Book Adjusted Carrying Value < 0	Exposure Net of Collateral	Contracts With Fair Value > 0	Contracts With Fair Value < 0	Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
Exchange Traded Derivatives											
0199999. Aggregate Sum of Exchange Traded	XXX	XXX	XXX	589,695	0	589,695	589,695	0	589,695	333,000	333,000
NAIC 6 Designation											
U. S. Bank 6BYL5QZYBDK8S7L73M02	Y	N	0	0	(324,000)	0	0	(324,000)	0	4,414	0
Fifth Third Bank QFROUN1UWUYU0DVIWD51	Y	N	0	0	0	0	0	0	0	250,000	250,000
0799999. Total NAIC 6 Designation			0	0	(324,000)	0	0	(324,000)	0	254,414	250,000
0999999. Totals			0	589,695	(324,000)	589,695	589,695	(324,000)	589,695	587,414	583,000

Sch. DB-Pt D-Sn 2
NONE

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									
The Bank of New York Mellon	New York, New York		0.010	6	0	(84,033)	455,709	43,116	XXX
Bank of America	Miami, Florida		0.000	0	0	431,141	316,443	417,122	XXX
The Bank of Kentucky	Crestview Hills, Kentucky		0.000	0	0	1,999,910	1,999,910	1,999,910	XXX
The Bank of Guam	Hagatna, Guam		0.000	0	0	50,000	50,000	50,000	XXX
The Centreville National Bank	Stevensville, Maryland		0.000	0	0	47,363	36,194	93,770	XXX
Fifth Third Bank	Cincinnati, Ohio		0.150	0	757	548,580	548,580	548,580	XXX
Certificate of Deposit .15% 4-30-14			0.000	0	0	0	0	0	XXX
Huntington National Bank	Columbus, Ohio		0.000	0	0	4,999,523	4,999,523	4,999,523	XXX
JP Morgan Chase	Indianapolis, Indiana		0.050	9	0	75,079	75,082	75,085	XXX
Keybank	Albany, New York		0.000	0	0	399,568	399,433	399,433	XXX
Laconia Savings Bank	Whitefield, New Hampshire		0.000	0	0	290,260	246,211	339,354	XXX
LaSalle Bank N.A.	Chicago, Illinois		0.000	0	0	539,173	525,537	1,212,759	XXX
The Northern Trust Company / O'Hare	Schaumburg, Illinois		0.000	0	0	279,072	31,072	877,100	XXX
PNC Bank	Pittsburgh, Pennsylvania		0.000	0	0	(69,808,577)	(70,184,448)	(30,044,271)	XXX
Northrim Bank	Anchorage, Alaska		0.150	0	24	36,671	36,671	36,671	XXX
Certificate of Deposit .15% 10-23-14			0.000	0	0	0	0	0	XXX
Royal Bank of Canada	Toronto, Canada		0.500	22,329	0	16,644,983	20,012,002	18,886,766	XXX
RBC Dexia Investor Services Trust	Toronto, Canada		0.000	0	0	21,217,090	21,217,090	31,918,090	XXX
U.S Bank	Cincinnati, Ohio		0.000	0	0	1,248	0	0	XXX
Wells Fargo Bank	Los Angeles, California		0.000	0	0	5,048,580	315,917	4,703,243	XXX
0199999. Total Open Depositories		XXX	XXX	22,344	781	(17,284,369)	(18,919,075)	36,556,252	XXX
0399999. Total Cash on Deposit		XXX	XXX	22,344	781	(17,284,369)	(18,919,075)	36,556,252	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX	77,425	3,925	3,925	XXX
0599999. Total Cash		XXX	XXX	22,344	781	(17,206,944)	(18,915,150)	36,560,177	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1 Description	2 Code	3 Date Acquired	4 Rate of Interest	5 Maturity Date	6 Book/Adjusted Carrying Value	7 Amount of Interest Due & Accrued	8 Amount Received During Year
Sweep Accounts							
PNC Repurchase Agreement		03/31/2014	0.010	4/1/20214	16,784,391	0	788
8499999. Total - Sweep Accounts					16,784,391	0	788
8699999. Total - Cash Equivalents					16,784,391	0	788

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

DIRECTOR AND OFFICER INSURANCE COVERAGE SUPPLEMENT

Year To Date For the Period Ended March 31, 2014

NAIC Group Code.....84 NAIC Company Code.....16691

Company Name: GREAT AMERICAN INSURANCE COMPANY

If the reporting entity writes any director and officer (D&O) business, please provide the following:

1. Monoline Policies

1 Direct Written Premiums	2 Direct Earned Premiums	3 Direct Losses Incurred
.....47,443,429	46,666,255	20,117,064

2. Commercial Multiple Peril (CMP) Packaged Policies

2.1 Does the reporting entity provide D&O liability coverage as part of a CMP packaged policy? ..... Yes [ ] No [X]

2.2 Can the direct premium earned for D&O liability coverage provided as part of a CMP packaged policy be quantified or estimated? ..... Yes [ ] No [X]

2.3 If the answer to question 2.2 is yes, provide the quantified or estimated direct premium earned amount for D&O liability coverage in CMP packaged policies:

2.31 Amount quantified: ..... $.....0

2.32 Amount estimated using reasonable assumptions: ..... $.....0

2.4 If the answer to question 2.1 is yes, provide direct losses incurred (losses paid plus change in case reserves) for the D&O liability coverages provided in CMP packaged policies: ..... $.....0