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QUARTERLY STATEMENT

As of June 30, 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	www.greatamericaninsurancegroup.com	
Statutory Statement Contact	Robert James Schwartz *(Name)*	513-369-5092 *(Area Code) (Telephone Number) (Extension)*
	BSchwartz@gaig.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 August, 2014

Notary Public, State of Ohio
My Commission expires11-08-2016

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	2,374,257,775	0	2,374,257,775	2,544,212,844
2. Stocks:				
2.1 Preferred stocks	180,730,284	0	180,730,284	164,325,390
2.2 Common stocks	1,048,909,847	0	1,048,909,847	964,237,903
3. Mortgage loans on real estate:				
3.1 First liens	171,959,793	0	171,959,793	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)	767,925	0	767,925	829,467
4.2 Properties held for the production of income (less $.....0 encumbrances)	48,216,786	0	48,216,786	47,987,309
4.3 Properties held for sale (less $.....0 encumbrances)	0	0	0	0
5. Cash ($.....82,558,258), cash equivalents ($.....23,542,247) and short-term investments ($.....185,679,128)	291,779,633	0	291,779,633	218,303,339
6. Contract loans (including $.....0 premium notes)	0	0	0	0
7. Derivatives	963,040	0	963,040	194,400
8. Other invested assets	74,283,731	0	74,283,731	58,184,381
9. Receivables for securities	444,867	0	444,867	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)	4,192,313,681	0	4,192,313,681	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	25,690,573	0	25,690,573	27,299,819
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	319,582,666	10,846,908	308,735,758	246,672,277
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $.....0 earned but unbilled premiums)	169,945,703	0	169,945,703	159,978,288
15.3 Accrued retrospective premiums	0	0	0	0
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	59,334,481	0	59,334,481	49,509,555
16.2 Funds held by or deposited with reinsured companies	0	0	0	0
16.3 Other amounts receivable under reinsurance contracts	0	0	0	0
17. Amounts receivable relating to uninsured plans	0	0	0	0
18.1 Current federal and foreign income tax recoverable and interest thereon	0	0	0	0
18.2 Net deferred tax asset	102,343,625	0	102,343,625	116,760,753
19. Guaranty funds receivable or on deposit	0	0	0	0
20. Electronic data processing equipment and software	56,414,059	54,615,651	1,798,408	2,035,841
21. Furniture and equipment, including health care delivery assets ($.....0)	5,535,811	5,535,811	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	14,900,566	662,134	14,238,432	5,027,846
24. Health care ($.....0) and other amounts receivable	0	0	0	0
25. Aggregate write-ins for other than invested assets	313,527,542	22,063,937	291,463,605	610,074,003
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25)	5,259,588,707	93,724,442	5,165,864,265	5,376,892,481
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts	0	0	0	0
28. Total (Lines 26 and 27)	5,259,588,707	93,724,442	5,165,864,265	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. Company owned life insurance	142,023,512	0	142,023,512	139,738,758
2502. Receivable from Federal Crop Insurance Corporation	132,859,963	0	132,859,963	448,226,008
2503. Funds held as collateral	8,906,896	0	8,906,896	8,803,037
2598. Summary of remaining write-ins for Line 25 from overflow page	29,737,171	22,063,937	7,673,234	13,306,198
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above)	313,527,542	22,063,937	291,463,605	610,074,003

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31 Prior Year
1.	Losses (current accident year $.....376,326,464)	1,951,081,775	2,068,506,141
2.	Reinsurance payable on paid losses and loss adjustment expenses	1,525,707	406,746
3.	Loss adjustment expenses	376,665,780	360,151,048
4.	Commissions payable, contingent commissions and other similar charges	46,238,416	65,275,100
5.	Other expenses (excluding taxes, licenses and fees)	97,780,107	97,805,495
6.	Taxes, licenses and fees (excluding federal and foreign income taxes)	11,075,973	16,634,821
7.1	Current federal and foreign income taxes (including $.....0 on realized capital gains (losses))	13,192,718	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 $.....368,938,672 and including warranty reserves of $.....15,932,538 and accrued accident and health experience rating refunds including $.....0 for medical loss ratio rebate per the Public Health Service Act	923,289,186	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)	53,963,346	70,762,173
13.	Funds held by company under reinsurance treaties	280,735,747	371,513,094
14.	Amounts withheld or retained by company for account of others	55,953,999	46,024,651
15.	Remittances and items not allocated	3,560,014	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	7,388,612	7,984,566
18.	Drafts outstanding	0	0
19.	Payable to parent, subsidiaries and affiliates	5,080,275	3,630,745
20.	Derivatives	0	248,500
21.	Payable for securities	1,857,651	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	(84,100,435)	(98,212,686)
26.	Total liabilities excluding protected cell liabilities (Lines 1 through 25)	3,771,766,812	3,973,589,959
27.	Protected cell liabilities	0	0
28.	Total liabilities (Lines 26 and 27)	3,771,766,812	3,973,589,959
29.	Aggregate write-ins for special surplus funds	126,425,949	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	318,853,035	315,028,062
35.	Unassigned funds (surplus)	933,377,868	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)	1,394,097,452	1,403,302,522
38.	Totals (Page 2, Line 28, Col. 3)	5,165,864,265	5,376,892,481

DETAILS OF WRITE-INS

2501.	Accounts payable and other liabilities	42,325,514	36,354,011
2502.	Retroactive reinsurance ceded	(126,425,949)	(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)	(84,100,435)	(98,212,686)
2901.	Retroactive reinsurance gain	126,425,949	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)	126,425,949	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 $.....609,288,721)	579,635,213	551,953,186	1,903,053,232
1.2 Assumed (written $.....791,239,391)	742,222,253	656,784,432	1,367,359,576
1.3 Ceded (written $.....446,500,103)	409,102,814	379,674,127	1,254,496,556
1.4 Net (written $.....954,028,009)	912,754,652	829,063,491	2,015,916,252
DEDUCTIONS:			
2. Losses incurred (current accident year $.....500,648,302):			
2.1 Direct	301,282,568	562,344,233	1,525,062,831
2.2 Assumed	271,284,996	272,292,368	601,322,393
2.3 Ceded	231,581,010	518,543,320	1,142,770,047
2.4 Net	340,986,554	316,093,281	983,615,177
3. Loss adjustment expenses incurred	121,479,504	87,902,308	207,666,617
4. Other underwriting expenses incurred	378,828,205	366,410,889	703,655,765
5. Aggregate write-ins for underwriting deductions	0	0	0
6. Total underwriting deductions (Lines 2 through 5)	841,294,262	770,406,478	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)	71,460,390	58,657,013	120,978,692
INVESTMENT INCOME			
9. Net investment income earned	90,847,766	73,088,139	161,987,916
10. Net realized capital gains (losses) less capital gains tax of $.....224,222	2,675,437	44,405,961	93,009,898
11. Net investment gain (loss) (Lines 9 + 10)	93,523,204	117,494,100	254,997,814
OTHER INCOME			
12. Net gain or (loss) from agents' or premium balances charged off (amount recovered $.....0 amount charged off $.....770,117)	(770,117)	(439,567)	(1,721,367)
13. Finance and service charges not included in premiums	359,214	336,992	677,480
14. Aggregate write-ins for miscellaneous income	(7,792,766)	(1,551,075)	(5,292,258)
15. Total other income (Lines 12 through 14)	(8,203,670)	(1,653,650)	(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)	156,779,924	174,497,463	369,640,361
17. Dividends to policyholders	331,599	455,579	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)	156,448,325	174,041,884	368,533,800
19. Federal and foreign income taxes incurred	44,612,543	40,135,288	94,803,546
20. Net income (Line 18 minus Line 19) (to Line 22)	111,835,782	133,906,596	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)	111,835,782	133,906,596	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 $.....19,654,449	23,251,453	21,753,095	(25,524,362)
25. Change in net unrealized foreign exchange capital gain (loss)	185,500	(407,700)	(42,300)
26. Change in net deferred income tax	5,243,662	(257,633)	12,734,370
27. Change in nonadmitted assets	(4,142,394)	2,908,384	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	3,824,973	3,417,358	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	(150,000,000)	(80,000,000)	(330,000,000)
36. Change in treasury stock	0	0	0
37. Aggregate write-ins for gains and losses in surplus	595,954	(8,645,698)	(8,227,246)
38. Change in surplus as regards policyholders (Lines 22 through 37)	(9,205,070)	72,674,403	(66,342,354)
39. Surplus as regards policyholders, as of statement date (Lines 21 plus 38)	1,394,097,452	1,542,319,279	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	2,284,753	2,383,273	4,798,106
1402. Amortization of intangibles	(4,236,714)	(4,101,000)	(8,202,000)
1403. Miscellaneous (expense) income	(5,840,806)	166,652	(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)	(7,792,766)	(1,551,075)	(5,292,258)
3701. Change in foreign exchange reserve	595,954	(8,645,698)	(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)	595,954	(8,645,698)	(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	865,591,942	773,401,621	2,051,770,496
2. Net investment income	92,366,483	75,082,608	165,785,988
3. Miscellaneous income	(6,251,709)	64,077	(2,932,251)
4. Total (Lines 1 through 3)	951,706,716	848,548,306	2,214,624,232
5. Benefit and loss related payments	458,976,136	435,336,639	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	507,684,310	460,148,284	851,478,255
8. Dividends paid to policyholders	331,599	455,579	1,106,562
9. Federal and foreign income taxes paid (recovered) net of $.....0 tax on capital gains (losses)	55,972,246	38,949,054	113,726,090
10. Total (Lines 5 through 9)	1,022,964,291	934,889,556	1,892,147,516
11. Net cash from operations (Line 4 minus Line 10)	(71,257,575)	(86,341,250)	322,476,716
CASH FROM INVESTMENTS			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds	446,947,905	254,359,601	561,974,739
12.2 Stocks	36,632,759	112,204,431	315,120,292
12.3 Mortgage loans	1,624,942	22,081,336	23,568,405
12.4 Real estate	517,034	6,166,154	9,460,140
12.5 Other invested assets	2,672,760	17,351,871	40,038,413
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	(10,104)	(223,123)	(1,501,306)
12.7 Miscellaneous proceeds	12,059,649	29,990,731	20,430,547
12.8 Total investment proceeds (Lines 12.1 to 12.7)	500,444,944	441,931,001	969,091,230
13. Cost of investments acquired (long-term only):			
13.1 Bonds	274,073,436	378,567,397	680,005,049
13.2 Stocks	90,535,044	130,651,969	215,119,291
13.3 Mortgage loans	24,791,208	349,046	11,555,290
13.4 Real estate	1,708,669	3,577,860	4,280,646
13.5 Other invested assets	19,902,309	27,058,776	51,353,789
13.6 Miscellaneous applications	29,805,150	2,352,280	11,919,112
13.7 Total investments acquired (Lines 13.1 to 13.6)	440,815,815	542,557,329	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)	59,629,129	(100,626,328)	(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	3,824,973	3,417,358	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	150,000,000	80,000,000	330,000,000
16.6 Other cash provided (applied)	231,279,768	(153,006)	(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)	85,104,741	(76,735,648)	(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)	73,476,295	(263,703,225)	(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)	291,779,633	199,678,900	218,303,339

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

20.0001	Exchange of equity securities	18,702,851	0	4,711
20.0002	Exchange of debt securities	5,851,983	4,711	0
20.0003	Stock option compensation (included in L7, L9, and L16.2)	3,824,973	3,417,358	6,232,708
20.0004	Securities acquired in paid in kind interest payment	284,382	99,819	235,378
20.0005	Exchange of debt to equity securities	108,472	0	0
20.0006	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	$ 111,835,782	$ 273,730,253
Effect of state prescribed practices	Ohio	-	-
Effect of state permitted practices	Ohio	-	-
Net income, NAIC SAP		$ 111,835,782	$ 273,730,253
Statutory surplus state basis	Ohio	$ 1,394,097,452	$ 1,403,302,522
Effect of state prescribed practices	Ohio	-	-
Effect of state permitted practices	Ohio	-	-
Statutory surplus, NAIC SAP		$ 1,394,097,452	$ 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	$	(1,133,754)
2. 12 months or longer	$	(3,472,308)
b. The aggregate related fair value of securities with unrealized losses:		
1. Less than 12 months	$	138,555,382
2. 12 months or longer	$	130,354,037

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 June 30, 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). On June 11, 2014, the affiliated bond matured and was paid in full.

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 June 30, 2014 was $694,952. 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 net unrealized capital gains/(losses) recognized during the reporting period resulting from derivatives was $268,088. The net realized capital loss recognized during the reporting period resulting from settlement of derivatives was ($3,087,582).

9.) INCOME TAXES - No significant change.

10.) INFORMATION CONCERNING PARENT, SUBSIDIARIES AND AFFILIATES

A. No significant change.

B. The Company paid a $150 million extraordinary dividend to American Financial Group, Inc. on April 21, 2014.

C – 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 – C. No significant change.

D. The Company paid a $150 million extraordinary dividend to American Financial Group, Inc. on April 21, 2014.

E – 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	-	18,511,076	261,229	18,772,305
Commercial MBS	-	-	-	-
Asset backed securities	-	1,094,361	-	1,094,361
All other bonds	-	5,155,783	6,323,335	11,479,118
Total Bonds	$ -	$ 24,761,220	$ 6,584,564	$ 31,345,784
Preferred stocks	74,894,812	49,976,250	1,089,112	125,960,174
Non-affiliated common stocks	471,718,759	23,965,957	42,983,578	538,668,294
Affiliated common stock	-	-	-	-
Other investments	-	-	-	-
Total Assets Accounted for at Fair Value	$ 546,613,571	$ 98,703,427	$ 50,657,254	$ 695,974,252

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

Description	Ending Balance at 3/31/2014	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 6/30/2014
U.S. Government and government agencies	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -
States, municipalities and political subdivisions	-	-	-	-	-	-	-	-	-	-
Residential MBS	1,226,406	-	(994,044)	(2,190)	73,411	-	-	(42,354)	-	261,229
Asset backed securities	-	-	-	-	-	-	-	-	-	-
All other bonds	3,003,536	3,276,000	-	1,100	12,609	30,090	-	-	-	6,323,335
Preferred stocks	-	1,089,112	-	-	-	-	-	-	-	1,089,112
Non-affiliated common stocks	43,841,170	5,008,328	(6,881,194)	(478,002)	243,276	1,250,000	-	-	-	42,983,578
Total	$ 48,071,112	$ 9,373,440	$ (7,875,238)	$ (479,092)	$ 329,296	$ 1,280,090	$ -	$ (42,354)	$ -	$ 50,657,254

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	$ 7,139,337	$ 7,126,186	$ 7,097,427	$ 41,910	$ -	$ -
States, municipalities and political subdivisions	1,119,385,004	1,072,049,296	-	1,084,613,864	34,771,140	-
Foreign government	113,983,263	106,864,657	-	113,983,263	-	-
Residential MBS	439,360,169	382,640,448	-	429,188,335	10,171,834	-
Commercial MBS	137,258,973	128,032,089	-	137,258,973	-	-
Asset backed securities	295,504,246	291,650,462	-	244,242,014	51,262,232	-
All other bonds	406,486,500	385,894,637	2,606,250	385,983,748	17,896,502	-
Total Bonds	$2,519,117,492	$2,374,257,775	$ 9,703,677	$2,395,312,107	$ 114,101,708	$ -
Preferred stocks	184,573,868	180,730,284	109,386,612	69,943,594	5,243,662	-
Non-affiliated common stocks	538,668,294	538,668,294	471,718,759	23,965,957	42,983,578	-
Affiliated common stocks	285,804,000	226,176,711	-	285,804,000	-	-
Other investments	77,456,935	74,283,731	-	-	77,456,935	-
Mortgage loans	170,300,000	171,959,793	-	-	170,300,000	-
Total Financial Assets	$3,775,920,589	$3,566,076,588	$ 590,809,048	$2,775,025,658	$ 410,085,883	$ -

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

There have not been any events subsequent to June 30, 2014, which may have a material effect on the financial condition of the Company.

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 $38 million and $60 million as of June 30, 2014 and June 30, 2013, respectively (see page Q14).

For 2014, the $38 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) 15 million of favorable development relating to the directors & officers liability business (other liability – claims made), (iii) $5 million of favorable development relating to the property & inland marine business, and (iv) $4 million of favorable development relating to commercial auto business.

For 2013, the $60 million decrease in reserves for prior years is primarily attributed to (i) $25 million of favorable development relating to the directors & officers liability business (other liability – claims made) (ii) $16 million of favorable development relating to multiple peril crop insurance business and (iii) $11 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.
Great American Holding Inc. acquired Summit Holding Southeast, Inc. and its two insurance company subsidiaries,
Bridgefield Employers Insurance Company and Bridgefield Casualty Insurance Company.

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 Department of Insurance

6.5 Have all financial statement adjustments within the latest financial examination report been accounted for in a subsequent financial statement filed with Departments? Yes [ ] No [ ] N/A [X]

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

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

7.2 If yes, give full information:
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: $.....5,832,277

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: $.....10,231,943

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	$ 0
14.22 Preferred Stock	$ 0	$ 0
14.23 Common Stock	$ 482,784,411	$ 510,241,554
14.24 Short-Term Investments	$ 0	$ 0
14.25 Mortgage Loans on Real Estate	$ 30,444,287	$ 29,909,801
14.26 All Other	$ 22,728,837	$ 23,637,392
14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 544,203,035	$ 563,788,747
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

PART 1 - INVESTMENT

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:
090645ZZ8 Biowish Technologies Series A, 088444ZZ0 Bexion Pharmaceuticals LLC 4.00% 7/31/2015, 68063*AA9 OLG Finance LLC Term Loan 14.00% 12/31/2018, 813084A*1 Sebring Software Inc Term Loan 11.50% 4/25/2018, G2956LAA4 Devocator Limited Term Loan 1M Libor 3/31/2015

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 56.3 %
   5.2 A&H cost containment percent 12.8 %
   5.3 A&H expense percent excluding cost containment expenses 28.8 %

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	USA	Unauthorized	0	
All Other Insurers						
00000	AA-1120030	Berkshire Hathaway International Insurance LTD	GBR	Unauthorized	0	
00000	AA-1460018	Catlin Re Switzerland LTD	CHE	Unauthorized	0	
00000	AA-3190060	Hannover Re (Bermuda) LTD	BMU	Unauthorized	0	
00000	AA-1127218	Lloyd's Syndicate Number 1218	GBR	Authorized	0	
00000	AA-1120157	Lloyd's Syndicate Number 1729	GBR	Authorized	0	
00000	AA-1120124	Lloyd's Syndicate Number 1945	GBR	Authorized	0	
00000	AA-1120104	Lloyd's Syndicate Number 2012	GBR	Authorized	0	
00000	AA-1120114	Lloyd's Syndicate Number 2014	GBR	Authorized	0	
00000	AA-1120158	Lloyd's Syndicate Number 2015	GBR	Authorized	0	
00000	AA-4530001	Q Re LLC	QAT	Unauthorized	0	
00000	AA-3191256	Riverfront Re LTD	BMU	Unauthorized	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	7,269,825	7,896,477	2,342,865	6,535,090	20,472,781	22,746,600
2.	Alaska AK	L	711,364	816,457	86,000	146,260	1,468,113	1,604,390
3.	Arizona AZ	L	7,590,739	6,460,493	1,241,061	1,233,726	18,519,061	19,418,903
4.	Arkansas AR	L	3,571,883	4,395,974	3,002,613	2,956,725	10,831,828	12,067,796
5.	California CA	L	63,751,276	54,591,272	18,806,156	15,152,750	154,206,093	144,069,909
6.	Colorado CO	L	11,622,471	10,008,374	12,973,547	22,814,667	16,968,283	20,867,051
7.	Connecticut CT	L	3,021,559	3,428,536	1,423,885	1,014,745	11,157,822	12,236,064
8.	Delaware DE	L	16,546,485	14,942,999	5,481,538	977,665	56,592,673	48,334,166
9.	District of Columbia DC	L	3,728,719	2,933,178	2,011,517	458,455	6,820,818	5,685,610
10.	Florida FL	L	29,411,065	31,964,901	12,074,829	11,808,986	56,295,458	61,367,360
11.	Georgia GA	L	14,341,327	12,575,861	8,478,010	3,195,769	19,484,639	29,872,880
12.	Hawaii HI	L	2,852,518	2,796,687	3,770,710	1,511,916	8,622,096	11,741,559
13.	Idaho ID	L	2,854,828	2,425,106	612,257	865,574	2,640,224	3,780,930
14.	Illinois IL	L	36,113,065	28,064,506	81,294,152	463,022,766	72,941,393	75,900,675
15.	Indiana IN	L	10,035,075	9,405,219	17,082,101	141,814,376	16,574,748	11,596,286
16.	Iowa IA	L	21,313,791	16,493,452	136,936,777	97,642,497	19,592,741	16,476,603
17.	Kansas KS	L	27,165,781	26,530,388	21,185,039	50,312,447	14,250,821	16,228,748
18.	Kentucky KY	L	5,750,234	5,672,428	2,914,243	4,574,271	11,633,459	12,483,092
19.	Louisiana LA	L	4,064,289	3,672,981	5,162,661	11,127,285	6,750,208	8,850,743
20.	Maine ME	L	989,751	822,785	212,443	151,225	727,725	787,758
21.	Maryland MD	L	7,869,366	6,239,424	2,004,621	995,052	27,500,038	27,413,911
22.	Massachusetts MA	L	12,486,530	9,405,945	2,544,032	3,070,939	24,166,489	23,222,176
23.	Michigan MI	L	11,736,953	10,474,705	10,868,471	144,654,670	30,637,646	28,827,360
24.	Minnesota MN	L	13,208,592	11,522,079	29,190,899	6,386,967	20,723,204	21,755,606
25.	Mississippi MS	L	4,714,956	4,649,133	2,179,086	3,987,357	10,152,938	19,373,347
26.	Missouri MO	L	16,690,113	12,485,087	39,018,345	91,243,876	24,966,703	25,944,085
27.	Montana MT	L	1,716,554	1,301,984	727,456	355,996	4,083,536	2,623,597
28.	Nebraska NE	L	7,847,997	7,325,700	13,362,782	52,998,583	13,546,459	6,207,052
29.	Nevada NV	L	4,246,116	4,657,119	1,397,716	1,544,794	16,755,929	15,704,761
30.	New Hampshire NH	L	798,518	641,891	87,312	1,286,965	2,422,957	2,915,783
31.	New Jersey NJ	L	11,981,988	10,624,619	3,600,414	4,385,552	28,155,249	29,698,638
32.	New Mexico NM	L	2,053,548	1,864,218	406,664	616,174	2,388,696	2,946,932
33.	New York NY	L	36,428,541	31,408,158	12,654,432	7,690,402	61,400,083	60,542,064
34.	North Carolina NC	L	13,203,526	12,450,931	4,378,487	5,341,185	23,883,588	27,784,598
35.	North Dakota ND	L	5,846,034	4,516,535	11,986,629	764,135	15,691,642	18,929,043
36.	Ohio OH	L	13,890,239	13,759,922	4,778,601	23,128,263	23,540,840	19,308,261
37.	Oklahoma OK	L	9,139,483	8,456,770	5,430,782	4,532,431	12,546,281	9,972,527
38.	Oregon OR	L	6,123,657	5,715,863	796,626	2,182,944	13,151,945	10,995,906
39.	Pennsylvania PA	L	18,203,408	18,077,362	8,674,606	3,944,707	35,265,503	35,694,308
40.	Rhode Island RI	L	2,013,822	1,506,576	3,093,928	188,430	2,556,706	3,509,612
41.	South Carolina SC	L	3,714,417	4,001,163	3,195,553	1,438,356	1,525,978	4,128,101
42.	South Dakota SD	L	17,416,468	12,384,566	12,993,592	27,199,535	1,123,058	5,204,352
43.	Tennessee TN	L	4,569,002	5,292,887	(92,302)	1,928,298	15,921,768	15,291,072
44.	Texas TX	L	47,133,540	39,451,555	18,269,747	25,797,314	70,923,069	78,404,015
45.	Utah UT	L	2,713,567	2,357,432	1,013,842	469,373	6,697,612	8,239,513
46.	Vermont VT	L	222,720	201,235	77,635	(34,854)	435,898	552,106
47.	Virginia VA	L	9,078,269	7,174,950	631,349	9,058,570	22,567,935	23,764,735
48.	Washington WA	L	9,650,060	8,532,523	5,573,134	999,261	25,755,135	29,828,833
49.	West Virginia WV	L	1,653,548	1,439,511	246,203	1,042,118	2,152,017	2,105,747
50.	Wisconsin WI	L	9,306,958	7,127,374	23,268,170	36,791,486	13,925,073	16,322,906
51.	Wyoming WY	L	1,243,583	1,009,135	755,207	1,291,522	1,176,028	1,542,595
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	32,445	59,815	17,272	7,908	122,937	339,203
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	29,316,852	27,165,668	8,189,389	18,853,743	49,997,331	57,339,465
58.	Aggregate Other Alien OT	XXX	331,305	803,539	282,869	(230,170)	658,686	762,210
59.	Totals	(a) 53	609,288,721	539,983,448	568,695,953	1,321,229,078	1,133,069,940	1,173,311,542

DETAILS OF WRITE-INS

58001.	GBR UNITED KINGDOM	XXX	202,647	565,005	16,972	32,922	436,744	680,193
58002.	HKG HONG KONG, SPECIAL AD	XXX	38,916	82,681	540,000	0	85,375	50,400
58003.	NLD NETHERLANDS	XXX	54,356	149,049	(277,210)	(277,382)	117,984	21,057
58998.	Summary of remaining write-ins for Line 58 from overflow page	XXX	35,386	6,804	3,107	14,290	18,584	10,560
58999.	Totals (Lines 58001 thru 58003+ Line 58998) (Line 58 above)	XXX	331,305	803,539	282,869	(230,170)	658,686	762,210

(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
Summit Consulting, LLC	FL	59-1683711	
Heritage Summit Healthcare, LLC	FL	59-3385208	
Summit Holding Southeast, Inc.	FL	59-3409855	
Bridgefield Employers Insurance Company	FL	59-1835212	10701
Bridgefield Casualty Insurance Company	FL	59-3269531	10335

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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 (51.4%)	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	

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SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 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

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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
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

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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.	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	59-1683711	0	0		Summit Consulting, LLC	FL	NIA	Great American Holding, Inc.	Ownership	100.000	American Financial Group, Inc.	0
0		0	59-3385208	0	0		Heritage Summit Healthcare, LLC	FL	NIA	Summit Consulting, LLC	Ownership	100.000	American Financial Group, Inc.	0
0		0	59-3409855	0	0		Summit Holding Southeast, Inc.	FL	NIA	Great American Holding, Inc.	Ownership	100.000	American Financial Group, Inc.	0
0084	American Financial Group, Inc.	10701	59-1835212	0	0		Bridgefield Employers Insurance Company	FL	IA	Summit Holding Southeast, Inc.	Ownership	100.000	American Financial Group, Inc.	0
0084	American Financial Group, Inc.	10335	59-3269531	0	0		Bridgefield Casualty Insurance Company	FL	IA	Bridgefield Employers Insurance 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

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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
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	51.400	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

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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
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	325,027	(122,089)	(37.6)	19.8
2. Allied lines	139,135,165	206,131,853	148.2	319.1
3. Farmowners multiple peril	13,199,732	2,547,221	19.3	35.4
4. Homeowners multiple peril	0	180,365	0.0	14.5
5. Commercial multiple peril	29,639,307	13,356,264	45.1	74.3
6. Mortgage guaranty	0	0	0.0	0.0
8. Ocean marine	2,270,898	901,837	39.7	40.8
9. Inland marine	16,993,668	2,483,359	14.6	62.4
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	129,438	26,231	20.3	7.5
13. Group accident and health	22,755,473	9,959,815	43.8	47.1
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	709,606	1,631,243	229.9	882.9
17.1 Other liability-occurrence	90,447,388	(13,355,627)	(14.8)	(8.9)
17.2 Other liability-claims made	101,009,230	30,127,164	29.8	26.8
17.3 Excess workers' compensation	0	0	0.0	0.0
18.1 Products liability-occurrence	1,280,377	249,935	19.5	311.9
18.2 Products liability-claims made	0	0	0.0	0.0
19.1, 19.2 Private passenger auto liability	(11)	(781,959)	7,108,715.2	0.0
19.3, 19.4 Commercial auto liability	6,565,010	(2,739,138)	(41.7)	59.2
21. Auto physical damage	1,562,487	953,083	61.0	58.2
22. Aircraft (all perils)	224,151	(516,089)	(230.2)	0.0
23. Fidelity	41,686,331	14,853,841	35.6	40.4
24. Surety	45,131,631	10,136,096	22.5	36.1
26. Burglary and theft	333,569	(10,365)	(3.1)	(36.5)
27. Boiler and machinery	1,158,185	952,250	82.2	19.3
28. Credit	54,224,248	21,848,247	40.3	31.4
29. International	0	0	0.0	0.0
30. Warranty	6,450,212	929,576	14.4	11.7
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	4,404,091	1,539,454	35.0	20.3
35. Totals	579,635,213	301,282,568	52.0	101.9
DETAILS OF WRITE-INS				
3401. Collateral protection	4,237,244	1,471,688	34.7	20.5
3402. Supplemental unemployment	166,847	67,766	40.6	2.1
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)	4,404,091	1,539,454	35.0	20.3

PART 2 - DIRECT PREMIUMS WRITTEN

Lines of Business	1 Current Quarter	2 Current Year to Date	3 Prior Year Year to Date
1. Fire	244,582	270,279	472,018
2. Allied lines	117,519,442	164,839,511	133,112,334
3. Farmowners multiple peril	6,475,633	12,146,802	12,480,810
4. Homeowners multiple peril	0	0	58,229
5. Commercial multiple peril	17,648,115	30,869,075	26,922,967
6. Mortgage guaranty	0	0	0
8. Ocean marine	1,888,215	2,599,832	2,227,612
9. Inland marine	8,417,295	16,589,305	16,742,721
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	114,132	158,341	111,422
13. Group accident and health	8,877,884	16,158,736	17,206,584
14. Credit accident and health	0	0	0
15. Other accident and health	0	0	0
16. Workers' compensation	317,162	483,554	444,601
17.1 Other liability-occurrence	48,724,703	98,032,546	89,723,240
17.2 Other liability-claims made	55,230,855	105,494,555	97,464,154
17.3 Excess workers' compensation	0	0	0
18.1 Products liability-occurrence	808,001	1,216,639	1,149,686
18.2 Products liability-claims made	0	0	0
19.1 19.2 Private passenger auto liability	0	(11)	0
19.3 19.4 Commercial auto liability	3,127,607	5,905,748	6,615,337
21. Auto physical damage	620,671	1,292,347	1,213,944
22. Aircraft (all perils)	1,695,975	1,695,975	0
23. Fidelity	20,437,016	38,370,983	36,425,190
24. Surety	26,502,943	47,881,270	42,611,495
26. Burglary and theft	144,754	279,847	231,076
27. Boiler and machinery	679,472	1,199,602	1,037,827
28. Credit	26,821,238	52,297,256	43,868,191
29. International	0	0	0
30. Warranty	3,659,679	7,554,687	6,612,139
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	2,011,634	3,951,843	3,251,873
35. Totals	351,967,007	609,288,721	539,983,448
DETAILS OF WRITE-INS			
3401. Collateral protection	1,889,658	3,740,530	3,131,580
3402. Supplemental unemployment	121,976	211,314	120,292
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)	2,011,634	3,951,843	3,251,873

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	121,061	2,900	123,961	470,028	8,128	725,405	1,203,561	57,111	(85,625)	(28,515)
2. 2012	120,671	223,143	343,814	41,360	1,537	42,898	105,661	1,691	192,248	299,601	26,351	(27,666)	(1,316)
3. Subtotals 2012 + Prior	654,649	1,045,202	1,699,851	162,421	4,438	166,859	575,689	9,820	917,653	1,503,162	83,462	(113,292)	(29,830)
4. 2013	312,748	416,059	728,806	257,440	14,755	272,195	155,642	11,709	280,908	448,259	100,335	(108,687)	(8,352)
5. Subtotals 2013 + Prior	967,396	1,461,261	2,428,657	419,861	19,193	439,054	731,331	21,529	1,198,560	1,951,421	183,796	(221,979)	(38,182)
6. 2014	XXX	XXX	XXX	XXX	124,322	124,322	XXX	176,285	200,041	376,326	XXX	XXX	XXX
7. Totals	967,396	1,461,261	2,428,657	419,861	143,515	563,376	731,331	197,815	1,398,602	2,327,748	183,796	(221,979)	(38,182)
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. 19.0 %	2. (15.2)%	3. (1.6)%
													Col. 13, Line 7 / Line 8
													4. (2.7)%

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:

16691201449000002

16691201445500002

16691201436500002

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	7,564,935	0	7,564,935	7,051,006
2505. Other assets and receivables	9,741,883	9,633,584	108,299	6,255,193
2506. Intangibles	12,430,354	12,430,354	0	0
2597. Summary of remaining write-ins for Line 25	29,737,171	22,063,937	7,673,234	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	10,448	6,804	0	0	7,884	10,560
58005. SGP SINGAPORE	XXX	24,938	0	3,107	14,290	10,694	0
58006. GTM GUATEMALA	XXX	0	0	0	0	6	0
58997. Summary of remaining write-ins for Line 58 from overflow	XXX	35,386	6,804	3,107	14,290	18,584	10,560

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	1,708,669	4,280,646
3. Current year change in encumbrances	0	0
4. Total gain (loss) on disposals	192,034	5,733,384
5. Deduct amounts received on disposals	517,034	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	1,215,731	2,345,700
9. Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8)	48,984,712	48,816,776
10. Deduct total nonadmitted amounts	0	0
11. Statement value at end of current period (Line 9 minus Line 10)	48,984,712	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	20,889,289	7,500,000
2.2 Additional investment made after acquisition	3,901,920	4,055,290
3. Capitalized deferred interest and other	0	0
4. Accrual of discount	38,974	62
5. Unrealized valuation increase (decrease)	0	0
6. Total gain (loss) on disposals	0	0
7. Deduct amounts received on disposals	1,624,942	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)	171,959,793	148,754,552
12. Total valuation allowance	0	0
13. Subtotal (Line 11 plus Line 12)	171,959,793	148,754,552
14. Deduct total nonadmitted amounts	0	0
15. Statement value at end of current period (Line 13 minus Line 14)	171,959,793	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	6,283,438	21,233,525
2.2 Additional investment made after acquisition	13,618,872	30,120,264
3. Capitalized deferred interest and other	0	0
4. Accrual of discount	0	0
5. Unrealized valuation increase (decrease)	(1,359,216)	(811,084)
6. Total gain (loss) on disposals	229,017	852,993
7. Deduct amounts received on disposals	2,672,760	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)	74,283,731	58,184,381
12. Deduct total nonadmitted amounts	0	0
13. Statement value at end of current period (Line 11 minus Line 12)	74,283,731	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	364,608,480	895,124,339
3. Accrual of discount	8,723,109	14,385,902
4. Unrealized valuation increase (decrease)	44,042,956	(37,645,573)
5. Total gain (loss) on disposals	6,080,225	140,882,406
6. Deduct consideration for bonds and stocks disposed of	483,580,664	877,095,031
7. Deduct amortization of premium	8,185,411	15,484,495
8. Total foreign exchange change in book/adjusted carrying value	(63,000)	161,500
9. Deduct current year's other than temporary impairment recognized	503,929	4,439,366
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	3,603,897,906	3,672,776,136
11. Deduct total nonadmitted amounts	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	3,603,897,906	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)	2,417,181,844	331,122,590	483,498,792	2,796,992	2,417,181,844	2,267,602,634	0	2,408,181,702
2. NAIC 2 (a)	218,224,721	0	21,498,736	(2,101,886)	218,224,721	194,624,100	0	241,650,620
3. NAIC 3 (a)	46,685,307	30,090	2,264,114	78,298	46,685,307	44,529,581	0	38,684,556
4. NAIC 4 (a)	38,163,052	9,201,564	6,116,746	(892,718)	38,163,052	40,355,152	0	32,025,549
5. NAIC 5 (a)	15,034,957	21,736	9,103,424	(523,563)	15,034,957	5,429,705	0	25,670,504
6. NAIC 6 (a)	7,716,379	33	1,539,423	1,218,743	7,716,379	7,395,731	0	2,450,587
7. Total Bonds	2,743,006,261	340,376,012	524,021,236	575,866	2,743,006,261	2,559,936,903	0	2,748,663,518
PREFERRED STOCK								
8. NAIC 1	21,997,245	10,755,000	8,495,626	6,265	21,997,245	24,262,884	0	21,999,894
9. NAIC 2	118,478,361	0	0	2,554,556	118,478,361	121,032,916	0	102,091,739
10. NAIC 3	30,396,400	0	0	265,941	30,396,400	30,662,341	0	32,236,340
11. NAIC 4	4,618,390	316,697	0	(162,945)	4,618,390	4,772,142	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	175,490,396	11,071,697	8,495,626	2,663,817	175,490,396	180,730,284	0	164,325,390
15. Total Bonds and Preferred Stock	2,918,496,657	351,447,709	532,516,861	3,239,682	2,918,496,657	2,740,667,187	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 $.....185,679,128; 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	185,679,128	XXX	185,679,128	15,019	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	660,822,519	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	679,594,065	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)	185,679,128	204,450,674
11. Deduct total nonadmitted amounts	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	185,679,128	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	(3,460,766)
5.	Considerations received (paid) on terminations	(3,460,766)
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	248,500
9.	Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 - 5 + 6 + 7 + 8)	0
10.	Deduct nonadmitted assets	0
11.	Statement value at end of current period (Line 9 minus Line 10)	0

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)				173,294
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	268,088			
3.14	Section 1, Column 18, prior year	45,925	222,163	222,163	
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)				222,163
4.1	Cumulative variation margin on terminated contracts during the year		(31,012)		
4.2	Less:				
4.21	Amount used to adjust basis of hedged item	0			
4.22	Amount recognized	342,171	342,171		
4.3	Subtotal (Line 4.1 minus Line 4.2)				(373,183)
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)				963,040
7.	Deduct nonadmitted assets				0
8.	Statement value at end of current period (Line 6 minus Line 7)				963,040

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	0	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance	321,769	
3.	Total (Line 1 plus Line 2)		321,769
4.	Part D, Section 1, Column 5	963,040	
5.	Part D, Section 1, Column 6	0	
6.	Total (Line 3 minus Line 4 minus Line 5)		(641,271)
		Fair Value Check	
7.	Part A, Section 1, Column 16	0	
8.	Part B, Section 1, Column 13	963,040	
9.	Total (Line 7 plus Line 8)		963,040
10.	Part D, Section 1, Column 8	963,040	
11.	Part D, Section 1, Column 9	0	
12.	Total (Line 9 minus Line 10 minus Line 11)		0
		Potential Exposure Check	
13.	Part A, Section 1, Column 21	250,000	
14.	Part B, Section 1, Column 20	322,500	
15.	Part D, Section 1, Column 11	572,500	
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	29,630,467	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	44,331,069	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)	23,542,247	38,242,849
11. Deduct total nonadmitted amounts	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	23,542,247	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	864,022
Building, Land, and Improvements	St Louis	MO	11/30/1999	Worldwide Building, St Louis	0	0	0	929
Building, Land, and Improvements	Charleston	SC	05/01/2002	Charleston Harbor Resort and Marina	0	0	0	340,967
Building, Land, and Improvements	Stevenville	MD	05/22/2002	Bay Bridge	0	0	0	11,682
Building, Land, and Improvements	Whitefield	NH	06/01/2005	Mountain View Gramd Resort LLC	0	0	0	113,765
Building, Land, and Improvements	Florida City	FL	09/24/2009	Florida City Center	0	0	0	524
0199999. Totals					0	0	0	1,331,889
0399999. Totals					0	0	0	1,331,889

QE01

SCHEDULE A - PART 3

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

1	Location		4	5	6	7	8	Change in Book/Adjusted Carrying Value Less Encumbrances					14	15	16	17	18	19	20
	2	3						9	10	11	12	13							
Description of Property	City	State	Disposal Date	Name of Purchaser	Actual Cost	Expended for Additions, Permanent Improvements and Changes in Encumbrances	Book/Adjusted Carrying Value Less Encumbrances Prior Year	Current Year's Depreciation	Current Year's Other Than Temporary Impairment Recognized	Current Year's Change in Encumbrances	Total Change in B./A.C.V. (11 - 9 - 10)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Amounts Received During Year	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Gross Income Earned Less Interest Incurred on Encumbrances	Taxes, Repairs, and Expenses Incurred
Property Disposed																			
Warren County Parcel M	Warren County	OH	05/19/2014	Wendy's International, LLC	0	0	325,000	0	0	0	0	0	325,000	517,034	0	192,034	192,034	0	45,000
0199999. Totals					0	0	325,000	0	0	0	0	0	325,000	517,034	0	192,034	192,034	0	45,000
0399999. Totals					0	0	325,000	0	0	0	0	0	325,000	517,034	0	192,034	192,034	0	45,000

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 New Orleans	New Orleans	LA		10/25/2012	4.750	0	343,359	15,400,000
0599999. Total - Mortgages in Good Standing - Commercial Mortgages - All Other				XXX	XXX	0	343,359	15,400,000
Mezzanine Loans								
SFRA III	Austin	TX		03/26/2014	3.404	(2,137,858)	1,426,618	12,827,148
0699999. Total - Mortgages in Good Standing - Mezzanine Loans				XXX	XXX	(2,137,858)	1,426,618	12,827,148
0899999. Total - Mortgages in Good Standing				XXX	XXX	(2,137,858)	1,769,977	28,227,148
3399999. Total Mortgages				XXX	XXX	(2,137,858)	1,769,977	28,227,148

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	06/12/2014	128,183	0	0	0	0	0	0	128,183	128,183	0	0	0
JQH- Murfreesboro	Murfreesboro	TN		08/16/2007	06/02/2014	45,333	0	0	0	0	0	0	45,333	45,333	0	0	0
One East Fourth, Inc.	Cincinnati	OH		12/30/2008	06/25/2014	203,928	0	0	0	0	0	0	203,928	203,928	0	0	0
Dixie Terminal Corporation	Cincinnati	OH		12/30/2008	06/25/2014	65,469	0	0	0	0	0	0	65,469	65,469	0	0	0
Wild Dunes Resort	Isle of Palms	SC		03/30/2011	06/12/2014	43,973	0	0	0	0	0	0	43,973	43,973	0	0	0
Miami Beach Marina	Miami	FL		11/22/2011	06/12/2014	72,991	0	0	0	0	0	0	72,991	72,991	0	0	0
Elitch Gardens	Denver	CO		05/01/2012	06/12/2014	73,867	0	0	0	0	0	0	73,867	73,867	0	0	0
McHenry Row	Baltimore	MD		06/29/2012	06/12/2014	56,268	0	0	0	0	0	0	56,268	56,268	0	0	0
Hotel Palomar	Dallas	TX		12/20/2012	06/12/2014	84,124	0	0	0	0	0	0	84,124	84,124	0	0	0
Exactware	Lehi	UT		02/24/2014	06/12/2014	52,502	0	0	0	0	0	0	52,502	52,502	0	0	0
SFRA III	Austin	TX		03/26/2014	06/13/2014	4,147	0	0	0	0	0	0	4,147	4,147	0	0	0
0299999. Total - Mortgages With Partial Repayments						830,786	0	0	0	0	0	0	830,786	830,786	0	0	0
0599999. Total Mortgages						830,786	0	0	0	0	0	0	830,786	830,786	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 II, L.P.	Wilmington	DE	Snow, Phipps, & Guggenheim II, L.P.		01/08/2010	0	0	567,818	0	0	0.7
722480 ZZ 6	Pineapple Square Properties LLC	Sarasota	FL	The Isaac Group Holdings, LLC		04/19/2006	0	0	46,952	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	202,504	0	0	0.3
000000 00 0	Cintrifuse Early Stage Capital Fund I, LLC	Cincinnati	OH	Cintrifuse Early Stage Capital Fund I, LLC		04/29/2013	0	0	5,815	0	0	1.2
000000 00 0	Solamere Capital Fund II, LP	Boston	MA	Solamere Capital Fund II, LP		08/19/2013	0	0	30,000	0	0	0.9
000000 00 0	Solamere Capital Fund II-A, LP	Boston	MA	Solamere Capital Fund II-A, LP		08/19/2013	0	0	7,500	0	0	1.3
000000 00 0	A&M Capital Partners	Greenwich	CT	A&M Capital Partners		12/06/2013	0	0	171,285	0	0	0.9
000000 00 0	Northcreek Mezzanine Fund II, L.P.	Cincinnati	OH	Northcreek Mezzanine Fund II, L.P.		01/31/2014	0	0	92,868	0	0	0.3
000000 00 0	Patriot Financial Partners II, L.P.	Philadelphia	PA	Patriot Financial Partners II, L.P.		04/30/2014	0	375,000	0	0	0	3.5
000000 00 0	The Cranmere Group Limited	London	UK	The Cranmere Group Limited		05/21/2014	0	901,620	0	0	0	3.3
1599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated								1,276,620	1,124,743	0	0	XXX
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Affiliated												
000000 00 0	GALIC Pointe, LLC	Destin	FL	GALIC Pointe LLC		03/25/2011	0	0	17,500	0	0	35.0
000000 00 0	Pinecrest Place, LLC	Pinecrest	FL	Pinecrest Place, LLC.		11/09/2009	0	0	107,000	0	0	100.0
000000 00 0	GALIC - Sorrento, LLC	Coral Gables	FL	GALIC - Sorrento, LLC		06/27/2012	0	0	175,700	0	0	35.0
1699999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Affiliated								0	300,200	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	0	9,000,000	0	0	30.0
4299999. Total - Any Other Class of Asset - Unaffiliated								0	9,000,000	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	1,576,621	0	0	100.0
4399999. Total - Any Other Class of Asset - Affiliated								0	1,576,621	0	0	XXX
4499999. Subtotal - Unaffiliated								1,276,620	10,124,743	0	0	XXX
4599999. Subtotal - Affiliated								0	1,876,821	0	0	XXX
4699999. Totals								1,276,620	12,001,563	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	04/01/2014	0	0	0	0	0	0	0	0	38,357	0	38,357	38,357	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	0	38,357	0	38,357	38,357	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	05/30/2014	89,964	0	0	0	0	0	0	89,964	89,964	0	0	0	8,036
000000 00 0	Snow, Phipps, & Guggenheim, L.P.	Wilmington	DE	Distribution	01/08/2010	04/30/2014	38,640	0	0	0	0	0	0	38,640	38,640	0	0	0	66,303
000000 00 0	Snow, Phipps, & Guggenheim II, L.P.	Wilmington	DE	Distribution	01/08/2010	06/10/2014	187,404	0	0	0	0	0	0	187,404	187,404	0	0	0	127,556
000000 00 0	Lubert-Adler Real Estate Fund VII, LP	Philadelphia	PA	Distribution	10/15/2013	04/14/2014	15,625	0	0	0	0	0	0	15,625	15,625	0	0	0	0

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	A&M Capital Partners, LP	Greenwich	CT	Distribution	12/06/2013	04/09/2014	64,302	0	0	0	0	0	0	64,302	64,302	0	0	0	5,074
1599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated							395,935	0	0	0	0	0	0	395,935	395,935	0	0	0	206,969
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Affiliated																			
000000 00 0	GALIC - Sorrento, LLC	Coral Gables	FL	Distribution	06/27/2012	06/30/2014	618,184	0	0	0	0	0	0	618,184	618,184	0	0	0	74,408
1699999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Affiliated							618,184	0	0	0	0	0	0	618,184	618,184	0	0	0	74,408
Any Other Class of Asset - Affiliated																			
000000 00 0	Global Premier Finance Company LOC	Cincinnati	OH	Distribution	02/01/1999	04/30/2014	422,250	0	0	0	0	0	0	422,250	422,250	0	0	0	84,621
4399999. Total - Any Other Class of Asset - Affiliated							422,250	0	0	0	0	0	0	422,250	422,250	0	0	0	84,621
4499999. Subtotal - Unaffiliated							395,935	0	0	0	0	0	0	395,935	434,292	0	38,357	38,357	206,969
4599999. Subtotal - Affiliated							1,040,434	0	0	0	0	0	0	1,040,434	1,040,434	0	0	0	159,029
4699999. Totals							1,436,369	0	0	0	0	0	0	1,436,369	1,474,726	0	38,357	38,357	365,998

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									
70914P VA 7	PENNSYLVANIA ST 2ND 5.00 10/15/2030		05/13/2014	JP MORGAN SECURITIES INC.		13,465,536	11,650,000	50,160	1FE
882723 KT 5	TX ST PREREFUNDED 5.00 4/01/2020		05/20/2014	Defeasement		269,409	260,000	1,769	4Z
882723 LM 9	TX ST UNREFUNDED 5.00 4/01/2020		05/20/2014	Defeasement		2,839,160	2,740,000	18,647	1FE
1799999. Total Bonds - U.S. States, Territories and Possessions						16,574,104	14,650,000	70,576	XXX
Bonds - U.S. Political Subdivisions of States, Territories and Possessions									
798189 KZ 8	SAN JOSE CA EVERGREEN PREF 0.00 9/01/29		05/02/2014	Defeasement		2,034,374	5,050,000	0	1FE
798189 LJ 3	SAN JOSE CA EVERGREEN UNREF 0.00 9/01/29		05/02/2014	Defeasement		463,273	1,150,000	0	1FE
2499999. Total Bonds - U.S. Political Subdivisions of States, Territories and Possessions						2,497,647	6,200,000	0	XXX
Bonds - U.S. Special Revenue and Special Assessment									
38375U DC 1	GNR 2014-H01 AI WAC-IO 01/20/2064		02/20/2014	Capital Interest		0	(26,178)	0	1
3199999. Total Bonds - U.S. Special Revenue and Special Assessment						0	(26,178)	0	XXX
Bonds - Industrial and Miscellaneous									
02149M AV 1	CWALT 2007-J1 2A7 IO INV 3/25/37		05/25/2014	Capital Interest		0	0	0	6FE
023850 AC 4	AMERICAN APPAREL 13.00 04/15/2020		04/15/2014	Capitalized Interest		11,400	12,881	0	5FE
05542M AW 5	BCAP 2013-RR5 6A1 SEQ SSNR CSTR 07/37 RE		04/16/2014	AMHERST SECURITIES CORP.		3,370,117	3,399,866	4,117	4AM
114535 ZA 8	BROOKSTONE DIP TRANCHE A 5.50 4/4/2015		04/04/2014	Private Placement		858,235	858,235	0	4Z
114535 ZA 8	BROOKSTONE DIP TRANCHE A 5.50 4/4/2015		05/02/2014	Private Placement		78,021	78,021	0	4Z
114535 ZB 6	BROOKSTONE DIP TRANCHE B NM .30 4/4/2015		04/04/2014	Exchanged		245,767	468,128	0	4Z
114535 ZB 6	BROOKSTONE DIP TRANCHE B NM .30 4/4/2015		04/04/2014	Private Placement		97,527	97,527	0	4Z
12641Q AJ 1	CSMC 2009-7R 4A5 MEZ 6.00 7/26/2037		05/31/2009	Credit Suisse		0	10	0	1FM
12641Q CS 9	CSMC 2009-7R 12A5 MEZ 5.75 1/26/36		05/26/2014	Capital Interest		0	0	0	1FM
12641Q CS 9	CSMC 2009-7R 12A5 MEZ 5.75 1/26/36		05/31/2009	Credit Suisse		0	41	0	1FM
25250* AA 2	DIALOG TELECOM TL 14.00 1/17/2018		06/30/2014	Capitalized Interest		27,293	27,147	0	4Z
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016		05/30/2014	Private Placement		2,883,205	2,883,205	0	4FE
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016		05/07/2014	Private Placement		984,029	984,029	0	4FE
41162N AC 1	HVMLT 2006-14 2A1A SEQ SNR FLT 01/25/47		06/19/2014	MORGAN STANLEY		8,699,042	10,895,082	462	1FM
46633M AM 1	JPMRR 2009-6 2A2 Z MEZ CSTR 04/26/35RE		04/26/2014	Capital Interest		4,814	8,907	0	1FM
46633M AM 1	JPMRR 2009-6 2A2 Z MEZ CSTR 04/26/35RE		05/26/2014	Capital Interest		3,899	7,169	0	1FM
46633M AM 1	JPMRR 2009-6 2A2 Z MEZ CSTR 04/26/35RE		06/26/2014	Capital Interest		3,827	7,136	0	1FM
47232D BN 1	JMAC 2009-R5 7A6 MEZ SSUP CSTR 9/26/36		05/26/2014	Capital Interest		4	4,477	0	1FM
47232D CL 4	JMAC 2009-R5 11A5 SUB SSUP CSTR 5/21/36		05/21/2014	Capital Interest		0	0	0	1FM
47232D DB 5	JMAC 2009-R5 14A3 MEZ SSUP CSTR 6/26/37		03/31/2009	Intercompany Sale		0	2	0	1FM
47232D DF 6	JMAC 2009-R5 15A4 MEZ SSUP CSTR 8/26/37		03/31/2009	Intercompany Sale		0	33	0	1FM
47232D DF 6	JMAC 2009-R5 15A4 MEZ SSUP CSTR 8/26/37		05/26/2014	Capital Interest		0	0	0	1FM
47232V BL 5	JMAC 2009-R4 7A5 MEZ SSUP FLT 11/26/36		02/26/2014	Capital Interest		0	0	0	1FM
47232V BL 5	JMAC 2009-R4 7A5 MEZ SSUP FLT 11/26/36		03/26/2014	Capital Interest		0	0	0	1FM
47232V BQ 4	JMAC 2009-R4 8A4 MEZ SSUP 5.50 11/26/36		02/26/2014	Capital Interest		0	0	0	1FM
47232V BQ 4	JMAC 2009-R4 8A4 MEZ SSUP 5.50 11/26/36		03/26/2014	Capital Interest		0	0	0	1FM
47232V FB 3	JMAC 2009-R4 24A6 MEZ SSUP 5.50 02/26/36		03/31/2009	RE-JEFFRIES		0	2,428	0	1FM

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)
47232V FB 3	JMAC 2009-R4 24A6 MEZ SSUP 5.50 02/26/36		05/26/2014	Capital Interest		0	0	0	1FM
47232V FN 7	JMAC 2009-R4 27A4 MEZ SSUP CSTR 06/36		03/31/2009	RE-JEFFRIES		0	14	0	1FM
47232V FN 7	JMAC 2009-R4 27A4 MEZ SSUP CSTR 06/36		05/26/2014	Capital Interest		0	0	0	1FM
522111 ZZ 9	LECTRUS CORP TL 13% PIK 11/15/2016		04/01/2014	Capitalized Interest		3,476	3,462	0	5Z
522111 ZZ 9	LECTRUS CORP TL 13% PIK 11/15/2016		05/01/2014	Capitalized Interest		3,371	3,356	0	5Z
522111 ZZ 9	LECTRUS CORP TL 13% PIK 11/15/2016		06/01/2014	Capitalized Interest		3,489	3,473	0	5Z
535555 ZZ 2	LINKS GLOBAL HOLDINGS LLC 13.50 7/23/18		03/31/2014	Private Placement		3,342	3,298	0	4Z
535555 ZZ 2	LINKS GLOBAL HOLDINGS LLC 13.50 7/23/18		04/09/2014	Private Placement		339,500	350,000	0	4Z
535555 ZZ 2	LINKS GLOBAL HOLDINGS LLC 13.50 7/23/18		04/30/2014	Capitalized Interest		7,089	6,995	0	4Z
535555 ZZ 2	LINKS GLOBAL HOLDINGS LLC 13.50 7/23/18		05/31/2014	Capitalized Interest		8,748	8,631	0	4Z
535555 ZZ 2	LINKS GLOBAL HOLDINGS LLC 13.50 7/23/18		06/30/2014	Capitalized Interest		3,749	3,699	0	4Z
59024K AM 5	MANA 2007-AF1 FIO IO CSTR 5/25/37		02/25/2014	Capital Interest		33	(5,844)	0	6FE
86615Z ZZ 4	SUMMIT INC 18.00 1/31/2018		04/30/2014	Capitalized Interest		8,382	8,382	0	4Z
86615Z ZZ 4	SUMMIT INC 18.00 1/31/2018		05/31/2014	Capitalized Interest		8,697	8,697	0	4Z
86615Z ZZ 4	SUMMIT INC 18.00 1/31/2018		06/30/2014	Capitalized Interest		8,453	8,453	0	4Z
89148* AA 4	ORCHARD TOSCA TL B 14.00 11/3/2017		06/30/2014	Capitalized Interest		30,090	30,763	0	3Z
3899999. Total Bonds - Industrial and Miscellaneous						17,695,599	20,167,703	4,578	XXX
8399997. Total Bonds - Part 3						36,767,350	40,991,524	75,154	XXX
8399999. Total Bonds						36,767,350	40,991,524	75,154	XXX
Preferred Stocks - Industrial and Miscellaneous									
090645 ZZ 8	BIOWISH TECHNOLOGIES SERIES A		06/13/2014	Private Placement	252,056.880	252,057	0.00	0	P4AZ
090645 ZZ 8	BIOWISH TECHNOLOGIES SERIES A		11/13/2013	Private Placement	2.750	0	0.00	0	P4AZ
313148 87 6	FARMER MAC C 6.00		06/17/2014	BANC OF AMERICA SECURITIES	80,000.000	2,000,000	0.00	0	P1UFE
45666Z ZB 1	INDUSTRIAL PIPING INC 14.50%		04/30/2014	Capitalized Interest	21,274.130	21,274	0.00	0	P4AZ
45666Z ZB 1	INDUSTRIAL PIPING INC 14.50%		05/31/2014	Capitalized Interest	22,019.910	22,020	0.00	0	P4AZ
45666Z ZB 1	INDUSTRIAL PIPING INC 14.50%		06/30/2014	Capitalized Interest	21,346.290	21,346	0.00	0	P4AZ
808513 AE 5	SCHWAB CHARLES 7		01/23/2012	CS FIRST BOSTON CORP	0.000	0	0.00	0	P2UFE
89147L 80 3	TORTOISE ENERGY 3.95 C 5/01/2018		06/23/2014	Exchanged	850,000.000	8,755,000	0.00	0	RP1UFE
8499999. Total Preferred Stocks - Industrial and Miscellaneous						11,071,697	XXX	0	XXX
8999997. Total Preferred Stocks - Part 3						11,071,697	XXX	0	XXX
8999999. Total Preferred Stocks						11,071,697	XXX	0	XXX
Common Stocks - Industrial and Miscellaneous									
037833 10 0	APPLE INC		06/09/2014	Stock Split 7.0 for 1.0	124,200.000	0	XXX	0	L
06738E 20 4	BARCLAYS PLC-SPONS ADR	R	06/26/2014	STRATEGAS RESEARCH	22,500.000	331,220	XXX	0	L
189754 10 4	COACH INC		06/18/2014	ISI GROUP	25,000.000	985,355	XXX	0	L
189754 10 4	COACH INC		06/19/2014	INTERSTATE GROUP	33,300.000	1,206,422	XXX	0	L
268684 10 7	EME REORGN TR NPV		04/01/2014	Exchanged	1,041,439.000	0	XXX	0	A
278642 10 3	EBAY INC		06/13/2014	UBS WARBURG	39,000.000	1,914,670	XXX	0	L
278642 10 3	EBAY INC		06/17/2014	INTERSTATE GROUP	13,000.000	637,134	XXX	0	L
278642 10 3	EBAY INC		06/20/2014	STRATEGAS RESEARCH	17,000.000	833,638	XXX	0	L

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)
278642 10 3	EBAY INC		06/24/2014	UBS WARBURG	13,000.000	635,171	XXX	0	L
369300 10 8	GENERAL CABLE CORPORATION		05/14/2014	STIFEL NICOLAUS	22,500.000	540,016	XXX	0	L
369300 10 8	GENERAL CABLE CORPORATION		05/15/2014	STIFEL NICOLAUS	5,000.000	117,149	XXX	0	L
375558 10 3	GILEAD SCIENCES INC		04/10/2014	STRATEGAS RESEARCH	40,000.000	2,708,368	XXX	0	L
48248M 10 2	KKR & CO LP		05/22/2014	SANDLER & O'NEIL PARTNERS	12,500.000	289,176	XXX	0	L
48248M 10 2	KKR & CO LP		05/30/2014	INTERSTATE GROUP	12,500.000	283,836	XXX	0	L
50181P 10 0	LCNB CORPORATION		06/25/2014	FRIEDMAN BILLINGS RAMSEY	300.000	4,452	XXX	0	L
629377 50 8	NRG ENERGY INC		04/01/2014	Exchanged	3,424.000	108,472	XXX	0	L
675746 30 9	OCWEN FINANCIAL CORPORATION		05/08/2014	STRATEGAS RESEARCH	20,000.000	648,402	XXX	0	L
675746 30 9	OCWEN FINANCIAL CORPORATION		05/09/2014	RAYMOND JAMES & ASSOCIATES	25,000.000	796,415	XXX	0	L
694171 10 9	PACIFIC DATAVISION INC		06/03/2014	FRIEDMAN BILLINGS RAMSEY	400,000.000	8,000,000	XXX	0	U
703388 ZA 9	PATRIOT FINANCIAL PARTNERS II LP		06/30/2014	Private Placement	47,352.000	947,040	XXX	0	A
703388 ZB 7	PATRIOT FINANCIAL PARTNERS PARALLEL II		06/30/2014	Private Placement	15,148.000	302,960	XXX	0	A
73754Y 10 0	POTBELLY CORP		06/26/2014	WILLIAM BLAIR & COMPANY	15,000.000	235,820	XXX	0	L
73754Y 10 0	POTBELLY CORP		06/27/2014	WILLIAM BLAIR & COMPANY	15,000.000	237,650	XXX	0	L
89147L 10 0	TORTOISE ENERGY INFRASTRUCTURE		06/23/2014	Exchanged	19,336.000	947,851	XXX	0	L
D18190 89 8	DEUTSCHE BANK AG-REGISTERED	F	06/06/2014	STRATEGAS RESEARCH	35,000.000	1,356,828	XXX	0	L
D18190 89 8	DEUTSCHE BANK AG-REGISTERED	F	06/09/2014	ISI GROUP	21,000.000	811,350	XXX	0	L
D18190 89 8	DEUTSCHE BANK AG-REGISTERED	F	06/12/2014	UBS WARBURG	13,000.000	490,373	XXX	0	L
D18190 89 8	DEUTSCHE BANK AG-REGISTERED	F	06/17/2014	UBS WARBURG	17,250.000	636,729	XXX	0	L
D18190 89 8	DEUTSCHE BANK AG-REGISTERED	F	06/18/2014	UBS WARBURG	13,000.000	484,163	XXX	0	L
D18190 89 8	DEUTSCHE BANK AG-REGISTERED	F	06/20/2014	UBS WARBURG	13,000.000	478,313	XXX	0	L
D18190 89 8	DEUTSCHE BANK AG-REGISTERED	F	06/26/2014	STRATEGAS RESEARCH	13,500.000	475,974	XXX	0	L
D18190 89 8	DEUTSCHE BANK AG-REGISTERED	F	06/30/2014	STRATEGAS RESEARCH	13,000.000	458,392	XXX	0	L
9099999. Total Common Stocks - Industrial and Miscellaneous						27,903,336	XXX	0	XXX
9799997. Total Common Stocks - Part 3						27,903,336	XXX	0	XXX
9799999. Total Common Stocks						27,903,336	XXX	0	XXX
9899999. Total Preferred and Common Stocks						38,975,033	XXX	0	XXX
9999999. Total Bonds, Preferred and Common Stocks						75,742,383	XXX	75,154	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		06/25/2014	MBS Paydown		950	950	950	946	0	(0)	0	(0)	0	950	0	0	0	23	05/01/2031	1
31387D EV 7	FNCL 580748 PT 6.0 5/01/2031		06/25/2014	MBS Paydown		219	219	218	97	0	(16)	0	(16)	0	219	0	0	0	5	05/01/2031	1
31388D ZU 5	FNCL 602055 PT 6.50 9/01/2031		06/25/2014	MBS Paydown		28,189	28,189	28,744	28,422	0	(479)	0	(479)	0	28,189	0	0	0	615	09/01/2031	1
31388G VW 8	FNCL 604629 PT 6.0 9/01/2031		06/25/2014	MBS Paydown		3,551	3,551	3,545	2,979	0	(49)	0	(49)	0	3,551	0	0	0	74	09/01/2031	1
31388K WT 5	FNCL 607358 PT 6.50 10/01/2031		06/25/2014	MBS Paydown		308	308	316	274	0	(1)	0	(1)	0	308	0	0	0	8	10/01/2031	1
31390V ER 1	FNCL 657244 PT 6.0 9/01/2032		06/25/2014	MBS Paydown		237	237	240	215	0	(0)	0	(0)	0	237	0	0	0	6	09/01/2032	1
83162C FH 1	SBA SER 94-20F 7.60 6/1/14		06/01/2014	MBS Paydown		4,578	4,578	4,760	4,578	0	0	0	0	0	4,578	0	0	0	174	06/01/2014	1
83162C FQ 1	SBAP 1994-20K 1 8.65 11/01/14		05/01/2014	MBS Paydown		2,710	2,710	2,935	2,710	0	0	0	0	0	2,710	0	0	0	117	11/01/2014	1
83162C GR 8	SBAP 1996-20D 1 7.35 04/01/2016		04/01/2014	MBS Paydown		10,106	10,106	10,301	10,139	0	(30)	0	(30)	0	10,106	0	0	0	371	04/01/2016	1
0599999. Total Bonds - U.S Government						50,847	50,847	52,010	50,359	0	(575)	0	(575)	0	50,847	0	0	0	1,394	XXX	XXX
Bonds - All Other Government																					
110709 FK 3	BRITISH COLUMBIA 5.30 06/18/2014	U	06/18/2014	Maturity		20,000,000	20,000,000	22,136,200	20,102,414	0	(219,831)	0	(219,831)	0	20,000,000	0	0	0	530,000	06/18/2014	1FE
135087 YS 7	CANADA-GOV'T 3.00 06/01/2014	U	06/01/2014	Maturity		30,000,000	30,000,000	31,635,000	30,055,658	0	(137,109)	0	(137,109)	0	30,000,000	0	0	0	450,000	06/01/2014	1FE
13509P BW 2	CAN HOUSING TRUST 3.15 06/15/2014	U	06/15/2014	Maturity		10,300,000	10,300,000	10,504,764	10,310,428	0	(22,858)	0	(22,858)	0	10,300,000	0	0	0	162,225	06/15/2014	1FE
1099999. Total Bonds - All Other Government						60,300,000	60,300,000	64,275,964	60,468,500	0	(379,798)	0	(379,798)	0	60,300,000	0	0	0	1,142,225	XXX	XXX
Bonds - U.S. States, Territories and Possessions																					
882721 R3 9	TX TR COM MOBILITY 5.00 04/01/2020		05/20/2014	Defeasement		3,108,569	3,000,000	3,234,270	3,112,126	0	(9,964)	0	(9,964)	0	3,108,569	0	0	0	95,417	04/01/2020	1FE
939741 TB 0	WASHINGTON SER B 5.50 5/01/2018		05/01/2014	Sinking Fund Redemption		1,365,000	1,365,000	1,558,803	1,463,663	0	(104,244)	0	(104,244)	0	1,365,000	0	0	0	37,538	05/01/2018	1FE
1799999. Total Bonds - U.S. States, Territories and Possessions						4,473,569	4,365,000	4,793,073	4,575,789	0	(114,208)	0	(114,208)	0	4,473,569	0	0	0	132,954	XXX	XXX
Bonds - U.S. Political Subdivisions of States, Territories and Possessions																					
68406P GE 5	ORANGE BCH AL TXB 5.00 05/01/2015		05/01/2014	Sinking Fund Redemption		810,000	810,000	814,585	811,001	0	(1,224)	0	(1,224)	0	810,000	0	0	0	20,250	05/01/2015	1FE
798189 EN 2	SAN JOSE CA CMNTY COL 0.00 9/1/2029		05/02/2014	Defeasement		2,497,647	6,200,000	1,972,530	2,484,830	0	49,303	0	49,303	0	2,497,647	0	(0)	(0)	0	09/01/2029	1FE
2499999. Total Bonds - U.S. Political Subdivisions of States, Territories and Possessions						3,307,647	7,010,000	2,787,115	3,295,831	0	48,079	0	48,079	0	3,307,647	0	(0)	(0)	20,250	XXX	XXX
Bonds - U.S. Special Revenue and Special Assessment																					
01030R EZ 1	AL HSG FIN AMT E 5.35 10/01/2032		04/01/2014	Partial Call		70,000	70,000	70,943	70,102	0	(182)	0	(182)	0	70,000	0	0	0	1,873	10/01/2032	1FE
041083 VB 9	AR ST DEV FIN SFM A 3.10 07/01/2043		06/01/2014	MBS Paydown		123,897	123,897	123,897	123,897	0	0	0	0	0	123,897	0	0	0	1,576	07/01/2043	1FE
051687 DB 4	AURORA IL SF MTG 5.50 12/01/2039		06/01/2014	MBS Paydown		62,879	62,879	63,822	63,746	0	(829)	0	(829)	0	62,879	0	0	0	1,451	12/01/2039	1FE
130333 BW 6	CA HSG FIN AGY 4.75 08/01/2028		06/01/2014	Partial Call		205,000	205,000	205,835	205,607	0	(627)	0	(627)	0	205,000	0	0	0	9,463	08/01/2028	1FE
130333 CA 3	CA HSG FIN AGY A 2.90 02/01/2042		06/01/2014	MBS Paydown		18,923	18,923	18,923	18,923	0	0	0	0	0	18,923	0	0	0	233	02/01/2042	1FE
130333 CB 1	CA HSG FIN AGY B 2.90 02/01/2042		06/01/2014	MBS Paydown		11,375	11,375	11,346	11,350	0	3	0	3	0	11,375	0	0	0	134	02/01/2042	1FE
196479 TY 5	CO HSG SF PR I AA 4.85 11/01/2026		05/01/2014	Partial Call		165,000	165,000	165,000	164,998	0	2	0	2	0	165,000	0	0	0	4,001	11/01/2026	1FE
19647P BA 0	CO ST HSG FIN AUTH MF I 3.20 02/01/2044		06/01/2014	MBS Paydown		314,726	314,726	314,726	314,726	0	0	0	0	0	314,726	0	0	0	3,437	02/01/2044	1FE
20774W G9 6	CT HSG FIN 4.00 11/15/2040		04/17/2014	Partial Call		965,000	965,000	1,004,610	995,147	0	(31,076)	0	(31,076)	0	965,000	0	0	0	33,057	11/15/2040	1FE
20775B N8 5	CT ST HSG FIN AUTH B-2 4.00 11/15/2032		05/15/2014	Partial Call		50,000	50,000	53,225	53,095	0	(3,172)	0	(3,172)	0	50,000	0	0	0	1,083	11/15/2032	1FE
23410B CH 2	DAKOTA CNTY MN SF 4.50 06/01/2035		05/01/2014	Partial Call		30,000	30,000	32,226	31,650	0	(1,704)	0	(1,704)	0	30,000	0	0	0	2,806	06/01/2035	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)
246395 WY 9	DE HSG AUTH A-1 4.90 07/01/2029		06/01/2014	Partial Call		15,000	15,000	15,594	15,467	0	(481)	0	(481)	0	15,000	0	0	0	613	07/01/2029	1FE
246395 XA 0	DE HSG AUTH SFM B 0.00 7/1/2031		06/01/2014	Partial Call		8,443	20,000	7,425	8,394	0	159	0	159	0	8,443	0	0	0	0	07/01/2031	1FE
25477P HN 8	DC COL HSG AGY 4.80 11/01/2036		05/01/2014	Sinking Fund Redemption		25,000	25,000	25,000	25,000	0	(0)	0	(0)	0	25,000	0	0	0	600	11/01/2036	1FE
31392C EM 2	FNW 02-W2 AF5 SEQ HEL STP 6/25/32		06/25/2014	MBS Paydown		837	837	804	791	0	11	0	11	0	837	0	0	0	26	06/25/2032	1
373539 ZB 4	GA ST HSG 5.00 06/01/2029		05/01/2014	Partial Call		75,000	75,000	80,191	78,843	0	(3,968)	0	(3,968)	0	75,000	0	0	0	5,154	06/01/2029	1FE
419818 HM 4	HI ST HSG FIN A TXB 2.60 07/01/2037		06/01/2014	MBS Paydown		262,547	262,547	262,547	262,547	0	0	0	0	0	262,547	0	0	0	2,803	07/01/2037	1FE
45201L WF 8	IL ST HSG DEV AUTH C 3.875 12/01/2043		06/01/2014	MBS Paydown		52,618	52,618	52,618	52,616	0	0	0	0	0	52,618	0	0	0	851	12/01/2043	1FE
457106 MX 7	INGLEWOOD CA REDEV 5.75 05/01/2017		05/01/2014	Sinking Fund Redemption		215,000	215,000	217,150	215,858	0	(922)	0	(922)	0	215,000	0	0	0	6,181	05/01/2017	3FE
462467 NW 7	IA ST FIN SF MTGE SER 3 2.90 2/01/2042		06/01/2014	Partial Call		40,000	40,000	40,000	40,000	0	(0)	0	(0)	0	40,000	0	0	0	495	02/01/2042	1FE
46940R AB 2	JACKSONVILLE FL HSG FIN 5.625 10/01/2039		05/01/2014	Partial Call		120,000	120,000	105,000	105,967	0	14,086	0	14,086	0	120,000	0	0	0	2,531	10/01/2039	1FE
474553 AE 4	JEFFERSON SFM B LA 5.25 12/01/2032		06/01/2014	Partial Call		430,000	430,000	434,300	433,367	0	(3,449)	0	(3,449)	0	430,000	0	0	0	20,944	12/01/2032	1FE
49130P YN 8	KY HSG CORP E 4.85 07/01/2036		06/03/2014	Partial Call		190,000	190,000	185,250	185,672	0	4,354	0	4,354	0	190,000	0	0	0	8,498	07/01/2036	1FE
49130T ME 3	KY HSG CORP A 5.00 01/01/2028		05/08/2014	Partial Call		65,000	65,000	70,016	68,929	0	(4,029)	0	(4,029)	0	65,000	0	0	0	2,772	01/01/2028	1FE
49130T PR 1	KY ST HSG CORP A 4.25 07/01/2033		05/08/2014	Partial Call		125,000	125,000	129,756	128,950	0	(4,069)	0	(4,069)	0	125,000	0	0	0	4,530	07/01/2033	1FE
49130T PS 9	KY HSG CORP A 3.00 11/01/2041		06/01/2014	Partial Call		15,000	15,000	15,000	15,000	0	0	0	0	0	15,000	0	0	0	188	11/01/2041	1FE
49130T PT 7	KY HSG CORP B 3.00 11/01/2041		06/01/2014	Partial Call		40,000	40,000	40,000	40,000	0	0	0	0	0	40,000	0	0	0	538	11/01/2041	1FE
54627A HX 8	LA HSG FIN AGY SFH 2.85 06/01/2029		06/01/2014	Partial Call		45,000	45,000	45,000	44,999	0	1	0	1	0	45,000	0	0	0	746	06/01/2029	1FE
57419P HA 0	MARYLAND ST CMNTY 5.75 09/01/2039		06/16/2014	Partial Call		260,000	260,000	272,480	268,339	0	(8,711)	0	(8,711)	0	260,000	0	0	0	11,835	09/01/2039	1FE
57419P K2 4	MD ST CMNTY DEV 5.00 03/01/2041		06/16/2014	Partial Call		1,655,000	1,655,000	1,753,837	1,729,122	0	(76,415)	0	(76,415)	0	1,655,000	0	0	0	65,510	03/01/2041	1FE
57419R JY 2	MD CMNTY DEV ADMIN 3.25 09/01/2044		06/16/2014	Partial Call		20,000	20,000	20,689	20,682	0	(689)	0	(689)	0	20,000	0	0	0	209	09/01/2044	1FE
57586P EA 0	MA HSG 4.875 12/01/2037		06/06/2014	Call		20,000	20,000	18,425	18,514	0	1,493	0	1,493	0	20,000	0	0	0	501	12/01/2037	1FE
57586P K8 8	MA HSG AUTH 5.00 12/01/2028		04/21/2014	Partial Call		420,000	420,000	450,920	442,854	0	(23,599)	0	(23,599)	0	420,000	0	0	0	17,600	12/01/2028	1FE
57586P P2 6	MA ST HSG 4.50 06/01/2029		04/21/2014	Partial Call		270,000	270,000	285,900	281,969	0	(12,364)	0	(12,364)	0	270,000	0	0	0	10,274	06/01/2029	1FE
57586P Y5 9	MASS ST HSG-SF-160 3.75 06/01/2034		03/03/2014	Partial Call		0	0	0	0	0	0	0	0	0	0	0	0	0	2,485	06/01/2034	1FE
59455T RA 2	MI MUN BD AUTH-SCH 5.222 06/01/2014		06/01/2014	Maturity		3,700,000	3,700,000	3,606,612	3,697,352	0	6,621	0	6,621	0	3,700,000	0	0	0	96,607	06/01/2014	1FE
59465M D3 6	MI HSG DEV AUTH C 3.50 10-01-22		04/01/2014	Sinking Fund Redemption		85,000	85,000	85,000	84,998	0	2	0	2	0	85,000	0	0	0	1,488	10/01/2022	1FE
60415N 4Z 2	MN HFA SRS E 5.05 07/01/2034		06/01/2014	Partial Call		95,000	95,000	95,713	95,473	0	(493)	0	(493)	0	95,000	0	0	0	4,229	07/01/2034	1FE
60416S BE 9	MN HSG FIN AGY-D 4.00 07/01/2040		06/01/2014	Partial Call		145,000	145,000	154,284	152,663	0	(7,881)	0	(7,881)	0	145,000	0	0	0	5,317	07/01/2040	1FE
60416S BU 3	MN HSG FIN AGY A 3.00 07/01/2031		06/01/2014	Partial Call		135,000	135,000	141,797	141,297	0	(6,459)	0	(6,459)	0	135,000	0	0	0	3,836	07/01/2031	1FE
60535Q FD 7	MS HOME CORP 5.4 06/01/2038		05/01/2014	Partial Call		120,000	120,000	125,700	122,945	0	(3,161)	0	(3,161)	0	120,000	0	0	0	11,512	06/01/2038	1FE
60535Q FD 7	MS HOME CORP 5.4 06/01/2038		06/01/2014	Sinking Fund Redemption		60,000	60,000	62,850	61,473	0	(1,581)	0	(1,581)	0	60,000	0	0	0	1,423	06/01/2038	1FE
60535Q LY 4	MS ST HOME CORP SF MTGE 2.75 12/01/2032		06/01/2014	MBS Paydown		56,880	56,880	56,880	56,880	0	0	0	0	0	56,880	0	0	0	664	12/01/2032	1FE
60637B CR 9	MO HSG DEV SF MTG REV D 2.55 10/01/2034		06/01/2014	MBS Paydown		110,143	110,143	110,143	110,143	0	0	0	0	0	110,143	0	0	0	1,127	10/01/2034	1FE
61212R D7 8	MT ST BRD HSG C 5.00 12/01/2027		06/01/2014	Partial Call		65,000	65,000	66,138	65,544	0	(584)	0	(584)	0	65,000	0	0	0	1,625	12/01/2027	1FE
61212R H3 3	MT ST HSG SER D 5.20 06/01/2038		06/01/2014	Partial Call		310,000	310,000	315,813	312,789	0	(2,992)	0	(2,992)	0	310,000	0	0	0	8,060	06/01/2038	1FE
61212R T9 7	MT BRD HSG-SFM B2 5.00 12/1/2027		06/01/2014	Partial Call		25,000	25,000	26,054	25,832	0	(857)	0	(857)	0	25,000	0	0	0	625	12/01/2027	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)
61212R X7 6	MT ST BRD OF HSG-A 4.00 12/01/2038		06/01/2014	Partial Call		110,000	110,000	115,603	114,906	0	(5,013)	0	(5,013)	0	110,000	0	0	0	2,200	12/01/2038	1FE
613907 BU 7	MONT CNTY TX 3.75 06/01/2031		06/01/2014	Sinking Fund Redemption		100,000	100,000	100,000	100,000	0	0	0	0	0	100,000	0	0	0	1,875	06/01/2031	1FE
63968M EV 7	NEBRASKA ST INVT SFH A 3.00 03/01/2043		06/01/2014	Partial Call		125,000	125,000	132,419	131,808	0	(6,991)	0	(6,991)	0	125,000	0	0	0	3,633	03/01/2043	1FE
646122 FW 6	NJ HFA 5.25 11/01/2017		05/01/2014	Partial Call		900,000	900,000	892,260	898,549	0	1,542	0	1,542	0	900,000	0	0	0	23,625	11/01/2017	1FE
646129 6Q 4	NJ ST HSG 4.50 10/01/2029		04/01/2014	Partial Call		55,000	55,000	57,944	57,170	0	(2,256)	0	(2,256)	0	55,000	0	0	0	1,237	10/01/2029	1FE
646129 6Y 7	NJ HSG & MTG B 4.25 10/01/2032		04/01/2014	Partial Call		85,000	85,000	88,791	88,023	0	(3,109)	0	(3,109)	0	85,000	0	0	0	1,806	10/01/2032	1FE
646129 M9 4	NJ HSG SER T 4.55 10/01/2022		04/01/2014	Partial Call		110,000	110,000	108,536	108,851	0	1,176	0	1,176	0	110,000	0	0	0	2,503	10/01/2022	1FE
647200 N4 2	NM MTG FIN SFM 5.35 03/01/2030		01/01/2014	Partial Call		0	0	0	0	0	0	0	0	0	0	0	0	0	2,481	03/01/2030	1FE
647200 P8 1	NM SFM MTG FIN AUTH 4.625 3/1/2028		05/01/2014	Partial Call		35,000	35,000	36,863	36,471	0	(1,513)	0	(1,513)	0	35,000	0	0	0	1,750	03/01/2028	1FE
647200 V3 5	NEW MEXICO SF MTGE B-1 3.75 03/01/2043		06/01/2014	Partial Call		90,000	90,000	95,291	94,529	0	(4,655)	0	(4,655)	0	90,000	0	0	0	2,531	03/01/2043	1FE
647200 X5 8	NM MTGE FIN AUTH B-2 2.23 10/01/2034		06/01/2014	MBS Paydown		113,680	113,680	113,680	113,680	0	0	0	0	0	113,680	0	0	0	903	10/01/2034	1FE
649705 JJ 0	EMPIRE INS NY IND DEV 8.80 9/18 (EMPI)		06/11/2014	Sinking Fund Redemption		142,238	142,238	149,882	144,211	0	(279)	0	(279)	0	142,238	0	0	0	4,870	09/11/2018	2
649883 VZ 5	NY MTGE AGY-178 3.50 10/01/2043		04/01/2014	Sinking Fund Redemption		615,000	615,000	635,879	634,548	0	(20,016)	0	(20,016)	0	615,000	0	0	0	10,763	10/01/2043	1FE
64988P 3D 6	NY MGT AGY REV 4.80 10/01/2037		05/01/2014	Partial Call		385,000	385,000	379,706	380,122	0	4,906	0	4,906	0	385,000	0	0	0	10,780	10/01/2037	1FE
64988R FL 1	NY ST MTGE REV SER 48 2.625 04/01/2041		04/01/2014	Partial Call		530,000	530,000	548,561	546,636	0	(17,078)	0	(17,078)	0	530,000	0	0	0	6,956	04/01/2041	1FE
658207 LZ 6	NC HSG FIN AG 4.50 07/01/2028		06/01/2014	Partial Call		205,000	205,000	217,505	214,449	0	(9,444)	0	(9,444)	0	205,000	0	0	0	4,682	07/01/2028	1FE
658877 EZ 4	ND ST HSG FIN D 4.25 07/01/2028		04/01/2014	Partial Call		10,000	10,000	10,310	10,238	0	(246)	0	(246)	0	10,000	0	0	0	319	07/01/2028	1FE
658886 DU 7	ND HFA PG SER B 5.50 01/01/2037		04/01/2014	Partial Call		30,000	30,000	32,475	31,018	0	(1,159)	0	(1,159)	0	30,000	0	0	0	1,238	01/01/2037	1FE
677377 U9 2	OHIO HSG 4.80 11/01/2028		05/01/2014	Partial Call		90,000	90,000	97,397	95,572	0	(5,742)	0	(5,742)	0	90,000	0	0	0	2,160	11/01/2028	1FE
677377 Y2 3	OHIO HSG FIN AGY 4.50 11/01/2028		05/01/2014	Partial Call		310,000	310,000	336,186	330,060	0	(20,682)	0	(20,682)	0	310,000	0	0	0	6,975	11/01/2028	1FE
67886M PT 0	OK ST HSG FIN AGY C 3.75 03/01/2044		06/01/2014	Partial Call		63,424	63,424	63,424	63,424	0	0	0	0	0	63,424	0	0	0	992	03/01/2044	1FE
67886M PU 7	OK ST HSG FIN AGY D 3.35 09/01/2035		06/01/2014	Partial Call		249,489	249,489	249,489	249,489	0	0	0	0	0	249,489	0	0	0	3,395	09/01/2035	1FE
68607V UY 9	OR DEP ADMN LOTTERY 5.00 04/01/2014		04/01/2014	Maturity		1,360,000	1,360,000	1,523,526	1,360,000	0	(8,905)	0	(8,905)	0	1,360,000	0	0	0	34,000	04/01/2014	1FE
686087 NS 2	OR HSG & CMNTY SVCS B 2.50 07/01/2034		04/01/2014	Partial Call		60,000	60,000	60,000	60,002	0	(0)	0	(0)	0	60,000	0	0	0	1,204	07/01/2034	1FE
686087 PG 6	OR HSG & CMNTY SVC 4.00 07/01/2043		04/01/2014	Partial Call		100,000	100,000	107,494	107,246	0	(7,415)	0	(7,415)	0	100,000	0	0	0	1,456	07/01/2043	1FE
68608N CH 3	OREGON ST HSG 5.00 07/01/2028		04/01/2014	Partial Call		45,000	45,000	47,690	46,938	0	(2,005)	0	(2,005)	0	45,000	0	0	0	1,688	07/01/2028	1FE
68608N DG 4	OR HSG SVCS-SFM-B 5.25 07/01/2028		04/01/2014	Partial Call		105,000	105,000	115,277	112,788	0	(8,040)	0	(8,040)	0	105,000	0	0	0	4,134	07/01/2028	1FE
708796 B9 7	PA HSG SFM 113 4.00 10/01/2041		04/01/2014	Partial Call		50,000	50,000	52,063	51,580	0	(1,630)	0	(1,630)	0	50,000	0	0	0	2,796	10/01/2041	1FE
708796 WP 8	PA HSG SER 110B 4.75 10/01/2039		04/01/2014	Partial Call		270,000	270,000	246,761	247,965	0	22,137	0	22,137	0	270,000	0	0	0	6,413	10/01/2039	1FE
708796 YR 2	PA HSG FIN AG 5.00 04/01/2028		01/21/2014	Partial Call		0	0	0	0	0	0	0	0	0	0	0	0	0	10,305	04/01/2028	1FE
71881L AD 0	PHOENIX AZ SER '07 5.25 08/01/2038		06/01/2014	Partial Call		33,046	33,046	33,654	33,480	0	(445)	0	(445)	0	33,046	0	0	0	862	08/01/2038	1FE
725299 4V 0	PITT PA SER A 5.00 10/01/2036		06/30/2014	Partial Call		210,000	210,000	202,650	203,308	0	6,731	0	6,731	0	210,000	0	0	0	7,846	10/01/2036	1FE
76221R RB 1	RI HSG & MTG 63A 4.00 10/01/2040		02/03/2014	Partial Call		0	0	0	0	0	0	0	0	0	0	0	0	0	1,532	10/01/2040	1FE
76221R SE 4	RI HSG & MTGE FIN 2.75 04/01/2040		04/01/2014	Partial Call		140,000	140,000	145,183	144,529	0	(4,657)	0	(4,657)	0	140,000	0	0	0	1,925	04/01/2040	1FE
775080 EX 8	ROGERS AR SALES/USE 3.75 11/01/2034		05/01/2014	Partial Call		390,000	390,000	384,088	384,491	0	5,553	0	5,553	0	390,000	0	0	0	7,313	11/01/2034	1FE
83755N DR 0	SD HSG SF FAM 5.00 05/01/2028		06/16/2014	Partial Call		100,000	100,000	109,118	106,810	0	(7,036)	0	(7,036)	0	100,000	0	0	0	4,905	05/01/2028	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)
83755N EU 2	SD HSG DEV SFH 2 4.25 5/01/2032		06/16/2014	Partial Call		80,000	80,000	83,048	82,381	0	(2,454)	0	(2,454)	0	80,000	0	0	0	5,216	05/01/2032	1FE
83756C DH 5	SD HSG DEV AUTH A 3.00 11/01/2030		06/16/2014	Partial Call		60,000	60,000	63,236	62,988	0	(3,066)	0	(3,066)	0	60,000	0	0	0	1,073	11/01/2030	1FE
880459 5M 0	TN HSG 5.75 07/01/2036		06/01/2014	Partial Call		1,285,000	1,285,000	1,347,644	1,311,477	0	(30,114)	0	(30,114)	0	1,285,000	0	0	0	60,351	07/01/2036	1FE
880459 5N 8	TN HSG HMOWNR 1 4.95 01/01/2037		06/01/2014	Partial Call		5,000	5,000	4,725	4,742	0	259	0	259	0	5,000	0	0	0	227	01/01/2037	1FE
88045R UR 1	TN HSG B HSG FIN 4.50 01/01/2028		06/01/2014	Partial Call		230,000	230,000	244,497	240,941	0	(11,299)	0	(11,299)	0	230,000	0	0	0	9,338	01/01/2028	1FE
88045R WH 1	TN HSG DEV 1A 4.50 07/01/2031		06/01/2014	Partial Call		165,000	165,000	170,978	169,656	0	(4,806)	0	(4,806)	0	165,000	0	0	0	6,169	07/01/2031	1FE
88271H CN 7	TX ST HSG CORP 5.35 09/01/2039		06/01/2014	Partial Call		39,952	39,952	41,151	40,737	0	(811)	0	(811)	0	39,952	0	0	0	1,028	09/01/2039	1FE
88271H CV 9	TX ST HSG 5.50 12/01/2039		06/01/2014	Partial Call		145,727	145,727	154,471	151,870	0	(6,347)	0	(6,347)	0	145,727	0	0	0	3,426	12/01/2039	1FE
88275F MT 3	TX DEPT HSG SF 5.25 09/01/2032		03/01/2014	Partial Call		0	0	0	0	0	0	0	0	0	0	0	0	0	2,826	09/01/2032	1FE
88275F MV 8	TX DEPT HSG B 5.30 09/01/2039		03/01/2014	Partial Call		0	0	0	0	0	0	0	0	0	0	0	0	0	1,293	09/01/2036	1FE
924190 DB 4	VT HSG FIN AGY 5.50 11/01/2038		05/01/2014	Partial Call		5,000	5,000	5,031	5,017	0	(18)	0	(18)	0	5,000	0	0	0	138	11/01/2038	1FE
924190 EL 1	VT HSG FIN AGY B 4.125 11/01/2042		05/01/2014	Partial Call		275,000	275,000	286,484	284,471	0	(9,741)	0	(9,741)	0	275,000	0	0	0	5,672	11/01/2042	1FE
924190 FR 7	VT HSG FIN AGY C 4.00 11/01/2043		05/01/2014	Partial Call		135,000	135,000	142,348	141,901	0	(7,062)	0	(7,062)	0	135,000	0	0	0	2,700	11/01/2043	1FE
93978T GD 5	WA HSG FIN COMMN 5.63 12/01/2042		06/01/2014	Sinking Fund Redemption		840,000	840,000	873,600	854,592	0	(11,080)	0	(11,080)	0	840,000	0	0	0	23,646	12/01/2042	1FE
93978T QX 0	WA HSG FIN 1N-R 3.00 06/01/2037		06/01/2014	Partial Call		50,000	50,000	51,794	51,763	0	(1,794)	0	(1,794)	0	50,000	0	0	0	513	06/01/2037	1FE
98321C AY 5	WYOMING CMNTY DEV 4.00 12/01/2025		06/01/2014	Partial Call		365,000	365,000	365,000	364,999	0	18	0	18	0	365,000	0	0	0	12,998	12/01/2025	1FE
3199999. Total Bonds - U.S. Special Revenue and Special Assessment						22,190,824	22,202,381	22,763,149	22,534,935	0	(358,149)	0	(358,149)	0	22,190,824	0	0	0	682,174	XXX	XXX
Bonds - Industrial and Miscellaneous																					
00173P AB 1	AMMC 2005-4A B CLO INV 03/25/17	R	06/25/2014	MBS Paydown		462,295	462,295	455,072	462,295	0	2,123	0	2,123	0	462,295	0	0	0	2,430	03/25/2017	1FE
00174E AC 3	AMMC 2006-6A A1B CLO FLT 05/03/2018	R	05/25/2014	MBS Paydown		639,701	639,701	596,407	619,271	0	24,356	0	24,356	0	639,701	0	0	0	1,853	05/03/2018	1FE
00174E AF 6	AMMC 2006-6A D CLO FLT 05/03/2018	R	05/25/2014	MBS Paydown		1,000,000	1,000,000	870,000	897,828	0	108,841	0	108,841	0	1,000,000	0	0	0	9,334	05/03/2018	1AM
00213R AA 1	ARLFR 2012-1A A1 ABS FLT 12/15/2042		06/15/2014	MBS Paydown		68,314	68,314	68,314	68,294	0	4	0	4	0	68,314	0	0	0	545	12/15/2042	1FE
00249E AA 8	AA AIRCRAFT FIN 2013-1 3.596 11/01/2017		06/01/2014	Sinking Fund Redemption		73,231	73,231	73,231	73,231	0	0	0	0	0	73,231	0	0	0	1,097	11/01/2017	2FE
02149M AB 5	CWALT 2007-J1 1A2 SEQ 5.75 03/25/2037		05/25/2014	MBS Paydown		165,161	165,161	136,644	164,574	0	2,543	0	2,543	0	165,161	0	0	0	3,928	03/25/2037	1FM
02149M AB 5	CWALT 2007-J1 1A2 SEQ 5.75 03/25/2037		06/25/2014	Pass-Through Loss		0	16,112	13,236	0	0	(10)	0	(10)	0	16,112	0	(16,112)	(16,112)	153	03/25/2037	1FM
02149M AB 5	CWALT 2007-J1 1A2 SEQ 5.75 03/25/2037		06/30/2014	Book Value Adjustment		0	0	0	0	0	0	0	0	0	(16,176)	0	16,176	16,176	0	03/25/2037	1FM
023850 AC 4	AMERICAN APPAREL 13.00 04/15/2020		04/03/2014	SEAPORT GROUP		559,375	625,000	606,250	553,125	29,468	390	0	29,858	0	607,983	0	(48,608)	(48,608)	59,358	04/15/2020	5FE
023850 AC 4	AMERICAN APPAREL 13.00 04/15/2020		06/26/2014	SEAPORT GROUP		305,794	318,535	308,979	281,903	15,019	409	0	15,428	0	310,073	0	(4,280)	(4,280)	10,352	04/15/2020	5FE
02660L AA 8	AHMA 2006-4 1A11SEQ SSNR FLT 10/25/2046		06/25/2014	MBS Paydown		18,869	18,869	14,152	12,933	0	66	0	66	0	18,869	0	0	0	27	10/25/2046	1FM
03761Q AA 3	APID 2006-QA A CLO FLT 01/20/2019	R	04/20/2014	MBS Paydown		276,650	276,650	272,799	273,901	0	736	0	736	0	276,650	0	0	0	684	01/20/2019	1FE
04544N AD 6	ABSHE 2006-HE6 A4 SEQ SNR FLT 11/25/2036		06/25/2014	MBS Paydown		299,495	299,495	251,576	252,768	0	12,120	0	12,120	0	299,495	0	0	0	454	11/25/2036	1FM
05115E AB 6	AUGUSTA FNDG IV 6.9 11/15/15		05/15/2014	Paydown		282,728	282,728	289,291	278,652	6,709	(440)	0	6,269	0	282,728	0	0	0	9,754	11/15/2015	3
05542M AW 5	BCAP 2013-RR5 6A1 SEQ SSNR CSTR 07/37 RE		06/26/2014	MBS Paydown		45,410	45,410	45,013	45,013	0	(3)	0	(3)	0	45,410	0	0	0	126	07/26/2037	4AM
05568Y AA 6	BNSF RAILWAY CO 5.996 04/01/24		04/01/2014	Sinking Fund Redemption		242,124	242,124	242,124	242,124	0	0	0	0	0	242,124	0	0	0	7,259	04/01/2024	1FE
05946X F3 2	BAFC 2005-5 3A3 PAC 5.50 8/25/35		05/25/2014	MBS Paydown		71,346	71,346	70,688	71,346	0	807	0	807	0	71,346	0	0	0	1,586	08/25/2035	1FM
059475 AG 8	BOAA 2007-2 2A2 NAS SSNR 6.00 06/25/37		06/25/2014	Pass-Through Loss		0	182,757	132,727	0	0	(1,258)	0	(1,258)	0	182,757	0	(182,757)	(182,757)	1,764	06/25/2037	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)
059475 AG 8	BOAA 2007-2 2A2 NAS SSNR 6.00 06/25/37		06/30/2014	Book Value Adjustment		0	0	0	0	0	0	0	0	0	(182,554)	0	182,554	182,554	0	06/25/2037	1FM
05948K ZF 9	BOAA 2005-4 CB6 SEQ FLT 5/25/2035		05/25/2014	MBS Paydown		37,434	37,434	30,369	21,157	0	157	0	157	0	37,434	0	0	0	80	05/25/2035	1FM
05948K ZF 9	BOAA 2005-4 CB6 SEQ FLT 5/25/2035		05/25/2014	Pass-Through Loss		0	10,028	8,136	0	0	0	0	0	0	0	0	0	0	19	05/25/2035	1FM
05948X D4 0	BOAMS 2003-9 4A1 SEQ SSNR 5.00 12/18		06/25/2014	MBS Paydown		9,240	9,240	9,205	9,207	0	5	0	5	0	9,240	0	0	0	193	12/25/2018	1FM
05949C KS 4	BOAMS 2005-J 2A3 SEQ SSNR CSTR 11/35		06/25/2014	MBS Paydown		6,176	6,176	5,458	5,946	0	(10)	0	(10)	0	6,176	0	0	0	73	11/25/2035	1FM
05949C KS 4	BOAMS 2005-J 2A3 SEQ SSNR CSTR 11/35		06/25/2014	Pass-Through Loss		0	72	64	0	0	0	0	0	0	72	0	(72)	(72)	1	11/25/2035	1FM
05949C KS 4	BOAMS 2005-J 2A3 SEQ SSNR CSTR 11/35		06/30/2014	Book Value Adjustment		0	0	0	0	0	0	0	0	0	(72)	0	72	72	0	11/25/2035	1FM
05951U AC 5	BAFC 2006-8T2 A2 SEQ 5.7908 10/25/2036		06/25/2014	MBS Paydown		2,363	2,363	2,247	2,863	0	(8)	0	(8)	0	2,363	0	0	0	59	10/25/2036	1FM
05951U AC 5	BAFC 2006-8T2 A2 SEQ 5.7908 10/25/2036		06/25/2014	Pass-Through Loss		0	1,536	1,461	0	0	0	0	0	0	0	0	0	0	36	10/25/2036	1FM
05953Y AH 4	BAFC 2007-4 TA1B SEQ STP 05/25/37		06/25/2014	MBS Paydown		34,379	34,379	30,190	29,449	0	74	0	74	0	34,379	0	0	0	807	05/25/2037	1FM
05953Y AH 4	BAFC 2007-4 TA1B SEQ STP 05/25/37		06/25/2014	Pass-Through Loss		0	4,734	4,151	0	0	0	0	0	0	0	0	0	0	96	05/25/2037	1FM
05955T AA 8	BALL 2009-UB2 A4AA SEQ SSNR CSTR 2/24/51		06/24/2014	MBS Paydown		26,144	26,144	26,213	26,112	0	(69)	0	(69)	0	26,144	0	0	0	547	02/24/2051	1FE
067316 AA 7	BACARDI LTD 7.45 04/01/2014	R	04/01/2014	Maturity		6,000,000	6,000,000	5,994,540	6,000,000	0	390	0	390	0	6,000,000	0	0	0	223,500	04/01/2014	2FE
07325N CQ 3	BAYV 2006-A 1A2 SEQ 5.483 2/28/41		06/28/2014	MBS Paydown		35,281	35,281	35,280	35,186	0	48	0	48	0	35,281	0	0	0	654	02/28/2041	1FM
07384Y KF 2	BSABS 2003-AC4 A SEQ 5.5 09/25/2033		06/25/2014	MBS Paydown		96,936	96,936	97,966	97,897	0	(73)	0	(73)	0	96,936	0	0	0	2,328	09/25/2033	2FM
07386R AA 7	BSABS 2007-HE4 1A1 SEQ SSNR FLT 05/25/37		06/25/2014	MBS Paydown		492,640	492,640	466,132	499,865	0	25,688	0	25,688	0	492,640	0	0	0	573	05/25/2037	1FM
07386R AA 7	BSABS 2007-HE4 1A1 SEQ SSNR FLT 05/25/37		06/25/2014	Pass-Through Loss		0	5,470	5,175	0	0	0	0	0	0	0	0	0	0	6	05/25/2037	1FM
073879 M5 4	BSABS 2005-AC6 21A1 SEQ SNR 5.25 09/2020		06/25/2014	MBS Paydown		442,286	442,286	447,538	447,378	0	(4,720)	0	(4,720)	0	442,286	0	0	0	8,344	09/25/2020	4FM
075386 AC 6	BEAVER VALLEY FND 9.00 6/01/2017		06/01/2014	Sinking Fund Redemption		479,000	479,000	532,087	500,192	0	(22,671)	0	(22,671)	0	479,000	0	0	0	21,555	06/01/2017	2FE
079867 AQ 0	BELLSOUTH TELEC 6.3 12/15/15		06/15/2014	Sinking Fund Redemption		207,442	207,442	233,067	211,712	0	(1,965)	0	(1,965)	0	207,442	0	0	0	6,534	12/15/2015	1FE
09774X BF 8	BCM 1999-B A5 SEQ 7.44 12/15/2029		06/15/2014	MBS Paydown		6,653	6,653	6,653	41	0	0	0	0	0	6,653	0	0	0	203	12/15/2029	6FE
11042A AA 2	BRITISH AIRWAYS 4.625 06/20/2024	R	06/20/2014	Sinking Fund Redemption		22,888	22,888	22,926	22,922	0	(2)	0	(2)	0	22,888	0	0	0	529	06/20/2024	1FE
11042B AA 0	BRITISH AIRWAYS 5.625 06/20/2020	R	06/20/2014	Sinking Fund Redemption		6,564	6,564	6,564	6,564	0	0	0	0	0	6,564	0	0	0	185	06/20/2020	2FE
114535 AC 1	BROOKSTONE CO 13.00 10/15/2014		04/04/2014	Book Value Adjustment		0	0	0	0	0	0	0	0	0	140,118	0	(140,118)	(140,118)	0	10/15/2014	6
114535 AC 1	BROOKSTONE CO 13.00 10/15/2014		04/04/2014	Exchanged		245,767	468,128	444,722	174,976	0	(3,140)	0	(3,140)	0	328,010	0	(82,243)	(82,243)	0	10/15/2014	6
114535 ZB 6	BROOKSTONE DIP TRANCHE B NM .30 4/4/2015		05/31/2014	Book Value Adjustment		0	0	0	0	0	0	0	0	0	(222,361)	0	222,361	222,361	0	04/04/2015	4Z
12479L AA 8	CAI 2012-1A A ABS 3.47 10/25/2027	R	06/25/2014	MBS Paydown		25,000	25,000	24,995	24,995	0	0	0	0	0	25,000	0	0	0	507	10/25/2027	1FE
12479L AC 4	CAI 2013-1A A ABS 3.35 03/27/2028	R	06/25/2014	MBS Paydown		53,750	53,750	53,651	53,677	0	19	0	19	0	53,750	0	0	0	750	03/27/2028	1FE
1248MP AA 2	CBASS 2007-MX1 A1 SEQ STP 12/25/36		06/25/2014	MBS Paydown		82,631	82,631	82,630	82,631	0	0	0	0	0	82,631	0	0	0	1,967	12/25/2036	6FE
125431 AH 9	CWHL 2006-HYB4 2A1 SSNR SEQ CSTR 36		06/20/2014	MBS Paydown		14,693	14,634	16,519	14,649	0	44	0	44	0	14,693	0	0	0	156	06/20/2036	1FM
125431 AH 9	CWHL 2006-HYB4 2A1 SSNR SEQ CSTR 36		06/20/2014	Pass-Through Loss		0	1,210	366	0	0	0	0	0	0	0	0	0	0	6	06/20/2036	1FM
12559Q AC 6	CITM 2007-1 2A2 SEQ FLT 10/25/2037		06/25/2014	MBS Paydown		209,459	209,459	206,906	207,785	0	943	0	943	0	209,459	0	0	0	1,263	10/25/2037	1FM
125634 AG 0	CLIF 2013-1A ABS 2.83 03/18/2028		06/18/2014	MBS Paydown		25,000	25,000	24,996	24,997	0	0	0	0	0	25,000	0	0	0	295	03/18/2028	1FE
125634 AJ 4	CLIF 2013-2A NOTE ABS 3.22 06/18/28		06/18/2014	MBS Paydown		27,000	27,000	26,990	26,991	0	1	0	1	0	27,000	0	0	0	362	06/18/2028	1FE
126410 LN 7	CSX TRANSPORTAION 8.375 10/15/2014		04/15/2014	Sinking Fund Redemption		141,477	141,477	143,316	141,694	0	(119)	0	(119)	0	141,477	0	0	0	5,924	10/15/2014	1FE
12641P CF 9	CSMC 2009-6R 9A1 SEQ SSNR CSTR 4/26/36		05/26/2014	MBS Paydown		60,904	60,904	60,904	60,904	0	0	0	0	0	60,904	0	0	0	604	04/26/2036	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)
12641P CG 7	CSMC 2009-6R 9A2 SUB SSUP CSTR 4/26/36		06/26/2014	MBS Paydown		53,020	53,020	53,020	53,020	0	0	0	0	0	53,020	0	0	0	676	04/26/2036	1FM
12641P CK 8	CSMC 2009-6R 9A5 MEZ SSUP CSTR 4/26/36		06/26/2014	Pass-Through Loss		0	7,252	7,233	0	0	0	0	0	0	6,990	0	(6,990)	(6,990)	93	04/26/2036	1FM
12641P CK 8	CSMC 2009-6R 9A5 MEZ SSUP CSTR 4/26/36		06/30/2014	Book Value Adjustment		0	0	0	0	0	0	0	0	0	(6,990)	0	6,990	6,990	0	04/26/2036	1FM
12641Q AE 2	CSMC 2009-7R 4A1 SEQ EXCH CSTR 7/26/37		05/26/2014	MBS Paydown		64,063	64,063	64,063	63,776	0	25	0	25	0	64,063	0	0	0	1,602	07/26/2037	2FM
12641Q AJ 1	CSMC 2009-7R 4A5 MEZ 6.00 7/26/2037		04/26/2014	Pass-Through Loss		0	1,529	1,388	0	0	(8)	0	(8)	0	1,534	0	0	0	28	07/26/2037	1FM
12641Q AJ 1	CSMC 2009-7R 4A5 MEZ 6.00 7/26/2037		05/31/2014	Book Value Adjustment		0	0	0	0	0	0	0	0	0	(1,534)	0	0	0	0	07/26/2037	1FM
12641Q BC 5	CSMC 2009-7R 7A1 SEQ EXCH FLT 12/26/36		06/26/2014	MBS Paydown		312,376	312,376	309,925	279,018	0	2,041	0	2,041	0	312,376	0	0	0	7,491	12/26/2036	1FM
12641Q CN 0	CSMC 2009-7R 12A1 SEQ EXCH 5.75 1/26/36		04/26/2014	MBS Paydown		1,164	1,164	1,172	1,164	0	0	0	0	0	1,164	0	0	0	22	01/26/2036	1FM
12641Q CP 5	CSMC 2009-7R 12A2 SUB 5.75 1/26/36		06/26/2014	MBS Paydown		24,963	24,963	24,963	24,867	0	17	0	17	0	24,963	0	0	0	590	01/26/2036	1FM
12641Q CS 9	CSMC 2009-7R 12A5 MEZ 5.75 1/26/36		04/26/2014	Pass-Through Loss		0	767	767	0	0	(3)	0	(3)	0	0	0	0	0	15	01/26/2036	1FM
12641Q DE 9	CSMC 2009-7R 14A3 SUB 5.75 4/26/37		06/26/2014	MBS Paydown		42,590	42,590	37,786	42,245	0	(1,082)	0	(1,082)	0	42,590	0	0	0	736	04/26/2037	1FM
12641Q DM 1	CSMC 2009-7R 15A1 SEQ EXCH FLT 4/26/37		06/26/2014	MBS Paydown		79,575	79,575	71,753	73,237	0	4,100	0	4,100	0	79,575	0	0	0	1,946	04/26/2037	1FM
12641Q EA 6	CSMC 2009-7R 17A1 SEQ EXCH FLT 03/26/37		06/26/2014	MBS Paydown		89,656	89,656	75,795	82,496	0	2,139	0	2,139	0	89,656	0	0	0	88	03/26/2037	1FM
12641Q EK 4	CSMC 2009-7R 18A1 SEQ EXCH STP 3/26/37		06/26/2014	MBS Paydown		160,037	160,037	160,037	160,037	0	0	0	0	0	160,037	0	0	0	2,937	03/26/2037	1FM
12641Q FK 3	CSMC 2009-7R 3A2 SUB 6.00 9/26/37		06/26/2014	MBS Paydown		5,957	5,957	5,957	5,957	0	0	0	0	0	5,957	0	0	0	155	09/26/2037	1FM
12644C AA 8	CSMC 2010-RR4 1A SEQ 5.383 02/15/40		06/15/2014	MBS Paydown		1,012,760	1,012,760	995,040	1,004,313	0	7,183	0	7,183	0	1,012,760	0	0	0	20,930	02/15/2040	1FE
12645A AA 1	CSMC 2010-RR7 1A SEQ SSNR 5.378 8/12/48		06/12/2014	MBS Paydown		39,188	39,188	41,109	40,117	0	(1,069)	0	(1,069)	0	39,188	0	0	0	879	08/12/2048	1FE
126670 ED 6	CWL 2005-12 1A6 NAS 5.165 2/25/2036		06/25/2014	MBS Paydown		310,438	310,438	310,433	310,176	0	56	0	56	0	310,438	0	0	0	6,860	02/25/2036	1FM
12667F 5E 1	CWALT 2005-6CB 1A3 SEQ SNR 5.25 04/25/35		06/25/2014	MBS Paydown		448,916	448,916	436,711	435,597	0	(1,064)	0	(1,064)	0	448,916	0	0	0	7,745	04/25/2035	1FM
12667F LG 8	CWALT 2004-J5 1A6 NAS 5.687 7/25/2034		06/25/2014	MBS Paydown		61,332	61,332	61,330	61,172	0	(6)	0	(6)	0	61,332	0	0	0	1,688	07/25/2034	1FM
12667F RE 7	CWALT 2004-J6 1A1 SEQ 5.5 08/25/2024		06/25/2014	MBS Paydown		349,670	349,670	354,915	353,398	0	(2,595)	0	(2,595)	0	349,670	0	0	0	7,971	08/25/2024	1FM
12667F VF 9	CWALT 2004-J10 4CB1 SEQ SNR 6.5 10/25/34		06/25/2014	MBS Paydown		4,506	4,506	4,585	4,583	0	(5)	0	(5)	0	4,506	0	0	0	99	10/25/2034	3FM
12668A 4C 6	CWALT 2005-IM1 A2 MEZ SSUP FLT 1/25/2036		05/25/2014	Pass-Through Loss		0	9,947	6,659	0	0	0	0	0	0	9,947	0	(9,947)	(9,947)	110	01/25/2036	1FM
12668A 4C 6	CWALT 2005-IM1 A2 MEZ SSUP FLT 1/25/2036		05/31/2014	Book Value Adjustment		0	0	0	0	0	0	0	0	0	(9,947)	0	9,947	9,947	0	01/25/2036	1FM
12668A 4C 6	CWALT 2005-IM1 A2 MEZ SSUP FLT 1/25/2036		06/25/2014	MBS Paydown		22,509	22,509	15,359	11,187	0	494	0	494	0	22,509	0	0	0	66	01/25/2036	1FM
12668B YA 5	CWALT 2006-7CB 1A9 SEQ 6.0 5-25-36		06/25/2014	MBS Paydown		10,000	10,000	8,650	10,042	0	(42)	0	(42)	0	10,000	0	0	0	324	05/25/2036	1FM
12668B YA 5	CWALT 2006-7CB 1A9 SEQ 6.0 5-25-36		06/25/2014	Pass-Through Loss		0	2,956	2,557	0	0	0	0	0	0	0	0	0	0	158	05/25/2036	1FM
126694 HN 1	CWHL 2005-25 A9 SCH SSNR 5.50 11/25/2035		06/25/2014	MBS Paydown		6,990	6,990	6,938	6,374	0	208	0	208	0	6,990	0	0	0	152	11/25/2035	1FM
12669D D8 8	CWALT 2003-2CB 1A1 SEQ 5.75 03/25/33		05/25/2014	MBS Paydown		5,604,036	5,604,036	5,737,132	5,734,832	0	(134,913)	0	(134,913)	0	5,604,036	0	0	0	133,925	03/25/2033	1FM
12669D FZ 6	CWHL 2002-26 A5 IO INV 12/25/2017		05/25/2014	MBS Paydown		0	0	0	0	0	(0)	0	(0)	0	0	0	0	0	5,424	12/25/2017	1FE
12669E Z9 0	CWALT 2003-J1 3A1 SEQ 5.00 10/25/2018		06/25/2014	MBS Paydown		22,879	22,879	22,279	22,568	0	180	0	180	0	22,879	0	0	0	501	10/25/2018	1FM
12669G XN 6	CWHL 2005-12 1A5 SEQ 5.25 5/25/2035		06/25/2014	MBS Paydown		76,174	76,174	76,162	70,897	0	5,363	0	5,363	0	76,174	0	0	0	1,379	05/25/2035	1FM
14178V AA 6	CFCAT 2013-1A A ABS 1.65 07/17/2017		06/15/2014	MBS Paydown		232,500	232,500	232,495	232,496	0	3	0	3	0	232,500	0	0	0	1,584	07/17/2017	1FE
14754D B@ 8	CASH AMERICA INTL SER A 6.00 8/28/2019		06/03/2014	Paydown		3,434,409	3,000,000	3,000,000	2,999,999	0	1	0	1	0	3,000,000	0	434,409	434,409	137,500	08/28/2019	2
160841 AA 0	CHARLOTTE GATE 6.41 12/01/16		06/01/2014	Sinking Fund Redemption		43,825	43,825	43,825	43,825	0	0	0	0	0	43,825	0	0	0	1,171	12/01/2016	1

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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)
161542 CP 8	CFLAT 2003-C1 1A5 NAS 3.424 02/25/2015		05/25/2014	MBS Paydown		103,138	103,138	102,300	102,978	0	145	0	145	0	103,138	0	0	0	1,316	02/25/2015	1FM
16162W PV 5	CHASE 2005-A2 1A1 SEQ SSNR CSTR 01/36		06/25/2014	MBS Paydown		10,210	10,210	8,985	8,024	0	86	0	86	0	10,210	0	0	0	102	01/25/2036	1FM
16162W PV 5	CHASE 2005-A2 1A1 SEQ SSNR CSTR 01/36		06/25/2014	Pass-Through Loss		0	583	513	0	0	0	0	0	0	583	0	(583)	(583)	7	01/25/2036	1FM
16162W PV 5	CHASE 2005-A2 1A1 SEQ SSNR CSTR 01/36		06/30/2014	Book Value Adjustment		0	0	0	0	0	0	0	0	0	(583)	0	583	583	0	01/25/2036	1FM
16162X AD 9	CHASE 2006-S3 1A4 SEQ SSNR FLT 1136		06/25/2014	MBS Paydown		48,025	48,025	41,902	40,442	0	3,617	0	3,617	0	48,025	0	0	0	1,082	11/25/2036	1FM
16165Y AV 4	CFLX 2007-M1 2F6 NAS SSNR 5.0296 08/37		04/25/2014	Pass-Through Loss		0	97,880	76,316	0	0	0	0	0	0	97,880	0	(97,880)	(97,880)	1,597	08/25/2037	1FM
16165Y AV 4	CFLX 2007-M1 2F6 NAS SSNR 5.0296 08/37		05/31/2014	Book Value Adjustment		0	0	0	0	0	0	0	0	0	(97,880)	0	97,880	97,880	0	08/25/2037	1FM
16165Y AV 4	CFLX 2007-M1 2F6 NAS SSNR 5.0296 08/37		06/25/2014	MBS Paydown		120,024	120,024	93,582	169,464	0	10,027	0	10,027	0	120,024	0	0	0	2,605	08/25/2037	1FM
17307G 4H 8	CMLTI 2006-WF1 A2C SEQ 5.598 3/25/2036		06/25/2014	MBS Paydown		4,402	4,402	4,402	2,058	0	544	0	544	0	4,402	0	0	0	86	03/25/2036	1FM
17307G VN 5	CMLTI 2005-WF2 AF7 SEQ STP 8/25/2035		06/25/2014	MBS Paydown		223,556	223,556	223,549	200,062	0	3,490	0	3,490	0	223,556	0	0	0	5,006	08/25/2035	1FM
17309A AD 1	CMALT 2006-A1 1A4 NAS 5.75 04/25/36		06/25/2014	MBS Paydown		58,043	58,043	51,786	54,927	0	5,209	0	5,209	0	58,043	0	0	0	1,478	04/25/2036	1FM
17309A AD 1	CMALT 2006-A1 1A4 NAS 5.75 04/25/36		06/25/2014	Pass-Through Loss		0	3,900	3,471	0	0	0	0	0	0	3,900	0	(3,900)	(3,900)	75	04/25/2036	1FM
17309A AD 1	CMALT 2006-A1 1A4 NAS 5.75 04/25/36		06/30/2014	Book Value Adjustment		0	0	0	0	0	0	0	0	0	(3,942)	0	3,942	3,942	0	04/25/2036	1FM
17309N AD 3	CRMSI 2006-1 A4 SEQ 5.939 7/25/2036		06/25/2014	MBS Paydown		131,158	131,158	131,157	130,728	0	134	0	134	0	131,158	0	0	0	3,339	07/25/2036	4FM
17310E AD 0	CRMSI 2006-2 A4 SEQ 5.775 09/25/36		06/25/2014	MBS Paydown		88,671	88,671	76,701	83,787	0	533	0	533	0	88,671	0	0	0	2,137	09/25/2036	1FM
17311Q BG 4	CGCMT 2007-C6 A3 SEQ CSTR 12/10/49		05/10/2014	MBS Paydown		737,556	737,556	732,831	736,132	0	855	0	855	0	737,556	0	0	0	14,671	12/10/2049	1FM
17312H AC 3	CRMSI 2007-2 A3 6.08 6/25/2037		06/25/2014	MBS Paydown		577,437	577,437	577,432	577,437	0	0	0	0	0	577,437	0	0	0	14,251	06/25/2037	1FM
17312V AA 6	CMLTI 2007-6 1A1A SEQ SSNR CSTR 3/25/37		06/25/2014	Pass-Through Loss		0	408	145	0	0	5	0	5	0	408	0	(408)	(408)	3	03/25/2037	1FM
17312V AA 6	CMLTI 2007-6 1A1A SEQ SSNR CSTR 3/25/37		06/30/2014	Book Value Adjustment		0	0	0	0	0	0	0	0	0	(408)	0	408	408	0	03/25/2037	1FM
18976G AR 7	CMALT 2007-A6 1A16 TAC SSNR 06/37		06/25/2014	MBS Paydown		76,367	76,367	61,895	80,153	0	(43)	0	(43)	0	76,367	0	0	0	1,921	06/25/2037	1FM
18976G AR 7	CMALT 2007-A6 1A16 TAC SSNR 06/37		06/25/2014	Pass-Through Loss		0	33,922	27,492	0	0	0	0	0	0	33,922	0	(33,922)	(33,922)	869	06/25/2037	1FM
18976G AR 7	CMALT 2007-A6 1A16 TAC SSNR 06/37		06/30/2014	Book Value Adjustment		0	0	0	0	0	0	0	0	0	(33,922)	0	33,922	33,922	0	06/25/2037	1FM
19516P AB 7	COLLB 2007-1A A2 CDO FLT 12/09/2047	R	06/07/2014	MBS Paydown		219,941	219,941	200,696	0	0	70	0	70	0	0	0	219,941	219,941	2,099	12/09/2047	6FE
19516P AB 7	COLLB 2007-1A A2 CDO FLT 12/09/2047	R	06/30/2014	Book Value Adjustment		0	0	0	0	0	0	0	0	0	219,941	0	(219,941)	(219,941)	0	12/09/2047	6FE
209111 EW 9	CON EDISON NY 5.55 04/01/14		04/01/2014	Maturity		6,000,000	6,000,000	5,995,260	6,000,000	0	262	0	262	0	6,000,000	0	0	0	166,500	04/01/2014	1FE
21075W CJ 2	CONHE 1996-1 A7 SEQ 7.00 3/15/2027		06/15/2014	MBS Paydown		9,070	9,070	9,063	1,975	0	0	0	0	0	9,070	0	0	0	265	03/15/2027	1FM
210795 QB 9	CONTL AIRLINES 12-2 A 4.00 10/29/2024		04/29/2014	Sinking Fund Redemption		141,809	141,809	143,936	143,905	0	(47)	0	(47)	0	141,809	0	0	0	2,836	10/29/2024	1FE
21987H AS 4	CBBC-ADM 98-1 6.50 12-15-17 AL120613		06/15/2014	Sinking Fund Redemption		139,451	139,451	144,726	140,710	0	(269)	0	(269)	0	139,451	0	0	0	4,532	12/15/2017	1FE
2254W0 HR 9	CSFB 2004-6 4A10 PAC 5.25 10/25/34		06/25/2014	MBS Paydown		251,238	251,238	250,640	249,638	0	1,114	0	1,114	0	251,238	0	0	0	4,929	10/25/2034	1FM
227170 AE 7	CRNN 2013-1A A ABS 3.08 04/18/2028	R	06/18/2014	MBS Paydown		37,500	37,500	37,500	37,500	0	0	0	0	0	37,500	0	0	0	481	04/18/2028	1FE
23242L AB 9	CWHEL 2006-F 2A1A SEQ FLT 7/15/2036		06/15/2014	MBS Paydown		41,212	41,212	28,797	31,281	0	893	0	893	0	41,212	0	0	0	52	07/15/2036	1FM
23245G AB 7	CWALT 2006-OC9 A2A SEQ SSNR FLT 12/25/36		06/25/2014	MBS Paydown		72,342	72,342	55,478	51,665	0	1,064	0	1,064	0	72,342	0	0	0	97	12/25/2046	1FM
23245G AB 7	CWALT 2006-OC9 A2A SEQ SSNR FLT 12/25/36		06/25/2014	Pass-Through Loss		0	(2,011)	(1,539)	0	0	0	0	0	0	(2,011)	0	2,011	2,011	1	12/25/2046	1FM
23245G AB 7	CWALT 2006-OC9 A2A SEQ SSNR FLT 12/25/36		06/30/2014	Book Value Adjustment		0	0	0	0	0	0	0	0	0	2,011	0	(2,011)	(2,011)	0	12/25/2046	1FM
23247L AB 4	CWL 2007-11 2A2 SEQ SSNR FLT 06/25/2047		06/25/2014	MBS Paydown		570,828	570,828	552,811	557,706	0	10,217	0	10,217	0	570,828	0	0	0	603	06/25/2047	1FM
24488R AC 5	DEKA 2004-2A B CDO FLT 08/23/2034	R	05/23/2014	MBS Paydown		2,500,000	2,500,000	1,484,375	1,626,185	0	881,249	0	881,249	0	2,500,000	0	0	0	19,723	08/23/2034	1AM

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)
247358 AA 2	DELTA AIR 2012-1 4 05/07/20		05/07/2014	Sinking Fund Redemption		33,138	33,138	33,138	33,136	0	0	0	0	0	33,138	0	0	0	787	05/07/2020	2FE
247361 YF 9	DALR-REDM05/07 7.90 12/15/2009		05/03/2007	Exchanged		0	0	276,500	276,500	0	0	0	0	0	0	0	0	0	0	12/15/2009	6FE
247361 YS 1	DALR-REDM05/07 2.875 02/18/2024		05/03/2007	Exchanged		0	0	638,500	638,500	0	0	0	0	0	0	0	0	0	0	02/18/2024	6FE
24763L AE 0	DELHE 1995-2 A5 HE SEQ 7.1 1/25/27		06/25/2014	MBS Paydown		7,650	7,650	7,676	7,650	0	0	0	0	0	7,650	0	0	0	227	01/25/2027	1FM
25150M AC 0	DBALT 2007-RMP1 A2 SEQ SSNR FLT 12/25/36		06/25/2014	MBS Paydown		108,742	108,742	85,634	86,260	0	8,593	0	8,593	0	108,742	0	0	0	147	12/25/2036	1FM
251510 DP 5	DBALT 2005-2 1A7 NAS SNR CSTR 04/25/35		06/25/2014	MBS Paydown		222,483	222,483	223,804	223,492	0	(465)	0	(465)	0	222,483	0	0	0	3,030	04/25/2035	3FM
251510 DQ 3	DBALT 2005-2 2A1 SEQ FLT 3/25/2020		06/25/2014	MBS Paydown		12,267	12,267	10,519	10,372	0	233	0	233	0	12,267	0	0	0	24	03/25/2020	1FM
251510 MD 2	DBALT 2006-AB1 A1A SEQ 5.431 02/25/36		06/25/2014	MBS Paydown		10,702	10,702	10,707	10,734	0	(32)	0	(32)	0	10,702	0	0	0	216	02/25/2036	1FM
251510 MD 2	DBALT 2006-AB1 A1A SEQ 5.431 02/25/36		06/25/2014	Pass-Through Loss		0	3,764	3,765	0	0	0	0	0	0	0	0	0	0	76	02/25/2036	1FM
251563 EM 0	DMSI 2004-4 1A4 SEQ 5.83 04/25/2034		06/25/2014	MBS Paydown		125,540	125,540	125,493	125,103	0	2,895	0	2,895	0	125,540	0	0	0	3,026	04/25/2034	1FM
251563 FY 3	DMSI 2004-5 A3 SEQ 5.59 07/25/2034		06/25/2014	MBS Paydown		172,856	172,856	172,817	171,876	0	152	0	152	0	172,856	0	0	0	4,005	07/25/2034	1FM
25250* AA 2	DIALOG TELECOM TL 14.00 1/17/2018		06/30/2014	Paydown		67,500	67,500	67,505	67,504	2	0	0	2	0	67,500	0	0	0	4,743	01/17/2018	4Z
256853 AA 0	DOLPHIN ENERGY 5.888 06/15/2019	R	06/15/2014	Sinking Fund Redemption		141,300	141,300	140,947	141,098	0	28	0	28	0	141,300	0	0	0	4,160	06/15/2019	1FE
258257 AA 2	DORIC NIMROD AIR 2012-1B 6.50 05/30/2021	R	05/30/2014	Sinking Fund Redemption		102,318	102,318	102,318	102,318	0	0	0	0	0	102,318	0	0	0	3,325	05/30/2021	2FE
258258 AA 0	DORIC NIMROD AIR 2012-1A 5.125 11/30/24	R	05/30/2014	Sinking Fund Redemption		31,858	31,858	31,858	32,285	0	(32)	0	(32)	0	31,858	0	0	0	816	11/30/2022	1FE
26223U AB 5	DRUGB 2012-1 A2 ABS 4.474 01/15/2025		04/15/2014	MBS Paydown		112,873	112,873	112,872	150,124	0	2	0	2	0	112,873	0	0	0	2,525	01/15/2025	2AM
26223U AB 5	DRUGB 2012-1 A2 ABS 4.474 01/15/2025		06/25/2014	Make Whole Call		974,012	939,728	939,722	1,249,867	0	19	0	19	0	939,728	0	34,285	34,285	29,197	01/15/2025	2AM
281023 AU 5	EDISON MISSION 7.00 05/15/2017		04/01/2014	Exchanged		781,891	1,000,000	1,000,000	207,479	0	0	0	0	0	530,000	0	251,891	251,891	0	05/15/2017	6
28108P AA 4	ESLFT 2012-A AP ABS FLT 10/01/2025		04/01/2014	MBS Paydown		17,584	17,584	17,672	19,572	0	83	0	83	0	17,584	0	0	0	307	10/01/2025	1FE
28108P AB 2	ESLFT 2012-A AT ABS FLT 10/01/2025		04/01/2014	MBS Paydown		17,978	17,978	18,009	18,076	0	139	0	139	0	17,978	0	0	0	291	10/01/2025	1FE
29445U AA 3	EQLS 2007-1 A2A SEQ SSNR FLT 04/25/2037		06/25/2014	MBS Paydown		271,523	271,523	264,056	267,198	0	3,811	0	3,811	0	271,523	0	0	0	249	04/25/2037	1FM
30605X AA 1	FWAY 2012-1 A2 ABS 4.21 10/15/2042		06/15/2014	MBS Paydown		32,530	32,530	32,683	32,658	0	(9)	0	(9)	0	32,530	0	0	0	571	10/15/2042	1FE
316817 AA 3	57TH ST MTGE 7.125 6/01/2017		06/01/2014	Sinking Fund Redemption		47,461	47,461	47,466	47,462	0	(0)	0	(0)	0	47,461	0	0	0	1,410	06/01/2017	1FE
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016		06/02/2014	Paydown		3,796,876	3,796,876	3,796,876	3,711,844	0	0	0	0	0	3,796,876	0	0	0	19	09/24/2016	4FE
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016		06/09/2014	Paydown		1,672,849	1,672,849	1,672,849	1,621,188	0	0	0	0	0	1,672,849	0	0	0	6,467	09/24/2016	4FE
32028H AD 5	FFML 2006-FF10 A4 SEQ FLT 07/25/2036		06/25/2014	MBS Paydown		243,381	243,381	226,800	229,107	0	2,117	0	2,117	0	243,381	0	0	0	315	07/25/2036	1FM
361856 CP 0	GMACM 2003-HE2 A4 SEQ STP 4/25/2033		06/25/2014	MBS Paydown		2,426	2,426	2,400	1,122	0	76	0	76	0	2,426	0	0	0	62	04/25/2033	1FM
361856 DX 2	GMACM 2004-HE5 A5 SEQ CSTR 9/25/34		06/25/2014	MBS Paydown		121,238	121,238	121,238	44,974	0	(8,026)	0	(8,026)	0	121,238	0	0	0	2,914	09/25/2034	1FM
3622NH AC 9	GSCI 2007-1A C CLO FLT 01/21/2020		10/20/2013	MBS Paydown		0	0	0	0	0	0	0	0	0	0	0	0	0	40,658	01/21/2020	1FE
362341 BR 9	GSAMP 2005-HE3 M2 MEZ FLT 06/25/2035		06/25/2014	MBS Paydown		152,315	152,315	149,268	149,678	0	571	0	571	0	152,315	0	0	0	725	06/25/2035	1FM
36242D PG 2	GSR 2004-14 3A2 SEQ CSTR 12/25/2034		06/25/2014	MBS Paydown		26,640	26,640	26,732	26,728	0	(156)	0	(156)	0	26,640	0	0	0	399	12/25/2034	1FM
36828Q HW 9	GECMC 2004-C3 A4 SEQ 5.189 7/10/2039		05/10/2014	MBS Paydown		1,967,067	1,967,067	1,889,307	1,962,431	0	9,512	0	9,512	0	1,967,067	0	0	0	35,436	07/10/2039	1FM
368771 AA 9	GEN AMER RAILCAR 6.69 09/20/16		06/20/2014	Sinking Fund Redemption		109,749	109,749	109,932	110,200	400	0	0	400	0	109,749	0	0	0	3,062	09/20/2016	3FE
37952U AB 9	SEACO 2013-1A A ABS 2.98 04/17/2028	R	06/17/2014	MBS Paydown		168,750	168,750	166,074	166,136	0	199	0	199	0	168,750	0	0	0	2,095	04/17/2028	1FE
39678W AA 6	GCSP 2005-1 A SEQ CSTR 9-25-34		06/25/2014	MBS Paydown		56,548	56,548	55,947	55,719	0	436	0	436	0	56,548	0	0	0	1,340	09/25/2034	1FM
40432B AA 7	HALO 2007-2 1A1 SEQ SSNR 5.50 09/25/2037		06/25/2014	MBS Paydown		29,821	29,821	26,168	27,376	0	1,846	0	1,846	0	29,821	0	0	0	683	09/25/2037	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)
40432B AZ 2	HALO 2007-2 3A6 SEQ SSNR 6 0 9/25/2037		05/25/2014	Pass-Through Loss		0	1,197	1,030	0	0	0	0	0	0	1,197	0	(1,197)	(1,197)	30	09/25/2037	1FM
40432B AZ 2	HALO 2007-2 3A6 SEQ SSNR 6 0 9/25/2037		05/31/2014	Book Value Adjustment		0	0	0	0	0	0	0	0	0	(1,215)	0	1,215	1,215	0	09/25/2037	1FM
40432B AZ 2	HALO 2007-2 3A6 SEQ SSNR 6 0 9/25/2037		06/25/2014	MBS Paydown		87,944	87,944	75,715	75,656	0	9,807	0	9,807	0	87,944	0	0	0	2,196	09/25/2037	1FM
411707 AA 0	HNGRY 2013-1A A2 ABS 4.474 03/20/2043		06/20/2014	MBS Paydown		7,500	7,500	7,500	7,500	0	0	0	0	0	7,500	0	0	0	168	03/20/2043	2AM
43710M AA 0	RFMS2 2007-HSA1 A SEQ FLT 02/25/2037		06/25/2014	MBS Paydown		18,076	18,076	12,427	2,787	0	2,078	0	2,078	0	18,076	0	0	0	18	02/25/2037	1FM
448055 AE 3	HUSKY ENERGY INC 5.9 06/15/14	I	06/15/2014	Maturity		3,000,000	3,000,000	2,996,340	2,999,845	0	344	0	344	0	3,000,000	0	0	0	88,500	06/15/2014	2FE
449792 AA 8	INGIM 2005-1A A1 CLO FLT 12/01/2017	R	06/01/2014	MBS Paydown		119,424	119,424	116,683	118,373	0	(4,531)	0	(4,531)	0	119,424	0	0	0	306	12/01/2017	1FE
45254N MZ 7	IMM 2005-2 1A2 SEQ SSUP FLT 04/25/2035		06/25/2014	MBS Paydown		17,551	17,551	14,743	15,000	0	136	0	136	0	17,551	0	0	0	56	04/25/2035	1FM
45254N NT 0	IMM 2005-3 M1 MEZ FLT 08/25/2035		06/25/2014	MBS Paydown		56,125	56,125	29,185	54,307	0	1,818	0	1,818	0	56,125	0	0	0	188	08/25/2035	1FM
456606 HK 1	INDYL 2005-L2 A1 SEQ FLT 10/25/2013		06/25/2014	MBS Paydown		2,695	2,695	2,196	0	0	536	0	536	0	0	0	2,695	2,695	40	10/25/2013	6*
456606 HK 1	INDYL 2005-L2 A1 SEQ FLT 10/25/2013		06/30/2014	Book Value Adjustment		0	0	0	0	0	0	0	0	0	2,695	0	(2,695)	(2,695)	0	10/25/2013	6*
45660L PK 9	RAST 2005-A6CB A9 SEQ SSUP 5.50 6/25/35		06/25/2014	MBS Paydown		13,951	16,071	10,092	1,036	0	13,788	0	13,788	0	13,951	0	0	0	320	06/25/2035	1FM
45660L PK 9	RAST 2005-A6CB A9 SEQ SSUP 5.50 6/25/35		06/25/2014	Pass-Through Loss		0	35,207	20,186	0	0	0	0	0	0	17,176	0	(17,176)	(17,176)	727	06/25/2035	1FM
45660L PK 9	RAST 2005-A6CB A9 SEQ SSUP 5.50 6/25/35		06/30/2014	Book Value Adjustment		0	0	0	0	0	0	0	0	0	(17,176)	0	17,176	17,176	0	06/25/2035	1FM
45660N LD 5	RAST 2002-A14J B1 MEZ 5.75 01/25/2033		06/25/2014	MBS Paydown		15,499	15,499	13,368	14,168	0	244	0	244	0	15,499	0	0	0	446	01/25/2033	1FM
45660N X9 1	INDX 2004-AR6 5A2 SEQ SSUP CSTR 10/34		06/25/2014	MBS Paydown		33,798	33,798	27,714	28,006	0	2,054	0	2,054	0	33,798	0	0	0	330	10/25/2034	1FM
45661F AB 7	INDYL 2006-L2 A2 SEQ FLT 6/25/2039		05/25/2014	MBS Paydown		1,562	1,562	1,187	0	0	913	0	913	0	0	0	1,562	1,562	7	06/25/2039	6Z
45661F AB 7	INDYL 2006-L2 A2 SEQ FLT 6/25/2039		05/31/2014	Book Value Adjustment		0	0	0	0	0	0	0	0	0	1,562	0	(1,562)	(1,562)	0	06/25/2039	6Z
46590B AA 2	JPTEP 2011-1 A SEQ CSTR 06/17/41		06/17/2014	MBS Paydown		318,376	318,376	318,376	318,201	0	18	0	18	0	318,376	0	0	0	4,868	06/17/2041	1FE
46627M AD 9	JPALT 2005-S1 1A4 SEQ SSNR 6.0 12/25/35		06/25/2014	MBS Paydown		14,288	14,288	13,747	7,247	0	819	0	819	0	14,288	0	0	0	356	12/25/2035	1FM
46627M AD 9	JPALT 2005-S1 1A4 SEQ SSNR 6.0 12/25/35		06/25/2014	Pass-Through Loss		0	3,009	2,895	0	0	0	0	0	0	0	0	0	0	68	12/25/2035	1FM
46627M CU 9	JPALT 2006-A1 2A1 SEQ SSNR CSTR 03/36		06/25/2014	MBS Paydown		42,363	42,363	42,565	42,923	0	180	0	180	0	42,363	0	0	0	444	03/25/2036	1FM
46627M CU 9	JPALT 2006-A1 2A1 SEQ SSNR CSTR 03/36		06/25/2014	Pass-Through Loss		0	17,637	17,717	0	0	0	0	0	0	0	0	0	0	191	03/25/2036	1FM
46628G AE 9	JPALT 2006-A2 1A5 SEQ SSUP FLT 05/25/36		06/25/2014	MBS Paydown		38,346	38,346	19,602	27,731	0	2,071	0	2,071	0	38,346	0	0	0	74	05/25/2036	1FM
46628G AE 9	JPALT 2006-A2 1A5 SEQ SSUP FLT 05/25/36		06/25/2014	Pass-Through Loss		0	93,638	48,069	0	0	0	0	0	0	93,638	0	(93,638)	(93,638)	166	05/25/2036	1FM
46628G AE 9	JPALT 2006-A2 1A5 SEQ SSUP FLT 05/25/36		06/30/2014	Book Value Adjustment		0	0	0	0	0	0	0	0	0	(93,638)	0	93,638	93,638	0	05/25/2036	1FM
46629Y AB 5	JPMCC 2007-CB18 A3 SEQ 5.447 06/12/47		06/12/2014	MBS Paydown		892,760	892,760	934,050	906,129	0	(15,732)	0	(15,732)	0	892,760	0	0	0	23,536	06/12/2047	1FM
46630J AB 5	JPMCC 2007-LDPX A2 SEQ 5.434 01/49		05/15/2014	MBS Paydown		2,020,212	2,020,212	1,858,109	1,967,821	0	77,358	0	77,358	0	2,020,212	0	0	0	45,140	01/15/2049	1FM
46630P AP 0	JPMMT 2007-A2 3A1 SEQ SSNR CSTR 04/25/37		05/25/2014	Pass-Through Loss		0	216	210	0	0	0	0	0	0	0	0	0	0	3	04/25/2037	1FM
46630P AP 0	JPMMT 2007-A2 3A1 SEQ SSNR CSTR 04/25/37		06/25/2014	MBS Paydown		772	772	751	990	0	0	0	0	0	772	0	0	0	9	04/25/2037	1FM
46630V AC 6	JPMCC 2007-CB19 A3 SEQ CSTR 2/12/2049		04/12/2014	MBS Paydown		1,413,085	1,413,085	1,408,586	1,409,534	0	3,050	0	3,050	0	1,413,085	0	0	0	27,100	02/12/2049	1FM
46632T AA 3	JPMMT 2008-R2 1A1 SEQ SSNR CSTR 7/27/37		06/27/2014	MBS Paydown		82,375	82,375	66,827	68,952	0	11,458	0	11,458	0	82,375	0	0	0	790	07/27/2037	1FM
46633A AA 3	JPMMT 2008-R4 1A1 SEQ SSNR CSTR 03/26/37		06/26/2014	MBS Paydown		122,417	122,417	93,802	103,164	0	2,772	0	2,772	0	122,417	0	0	0	1,209	03/26/2037	1FM
46633A AC 9	JPMMT 2008-R4 2A1 SEQ SSNR CSTR 11/36 RE		06/26/2014	MBS Paydown		172,176	172,176	133,544	172,176	0	0	0	0	0	172,176	0	0	0	3,207	11/26/2036	1FM
46633A AG 0	JPMMT 2008-R4 3A1 SEQ SSNR CSTR 6/37 RE		06/26/2014	MBS Paydown		254,372	254,372	185,056	223,016	0	4,272	0	4,272	0	254,372	0	0	0	9,929	06/26/2037	1FM
46633M AL 3	JPMRR 2009-6 2A1 SEQ SSNR CSTR 04/26/35		06/26/2014	MBS Paydown		393,845	393,845	365,291	375,806	0	16,632	0	16,632	0	393,845	0	0	0	5,468	04/26/2035	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)
46637U AA 5	JPTEP 2012-3 A PT 3.0 10/27/2042		06/27/2014	MBS Paydown		245,675	245,675	237,077	237,226	0	238	0	238	0	245,675	0	0	0	3,077	10/27/2042	1FE
46637V AA 3	JPTEP 2012-2 A SEQ 3.00 09/17/42		06/17/2014	MBS Paydown		149,754	149,754	148,706	148,724	0	296	0	296	0	149,754	0	0	0	2,063	09/17/2042	1FE
472320 AA 8	JMAC 2008-R1 A SEQ SSNR 11.125 06/25/47		06/25/2014	MBS Paydown		101,907	101,907	96,302	75,602	0	3,020	0	3,020	0	101,907	0	0	0	2,885	06/25/2047	1FM
472321 AA 6	JMAC 2008-R2 1A1 SEQ CSTR 10/25/2035		06/26/2014	MBS Paydown		63,547	63,547	48,703	52,373	0	4,354	0	4,354	0	63,547	0	0	0	1,738	10/25/2035	1FM
47232D AA 0	JMAC 2009-R5 1A1 SEQ SSNR CSTR 4/26/37		06/26/2014	MBS Paydown		198,198	198,198	198,198	198,156	0	11	0	11	0	198,198	0	0	0	579	04/26/2037	1FM
47232D AF 9	JMAC 2009-R5 2A1 SEQ SSNR CSTR 9/26/36		06/26/2014	MBS Paydown		13,958	13,958	13,958	13,856	0	35	0	35	0	13,958	0	0	0	332	09/26/2036	1FM
47232D AL 6	JMAC 2009-R5 2A6 MEZ SSUP CSTR 9/26/36		06/26/2014	Pass-Through Loss		0	4,519	3,562	0	0	(100)	0	(100)	0	4,519	0	(4,519)	(4,519)	119	09/26/2036	6FM
47232D AL 6	JMAC 2009-R5 2A6 MEZ SSUP CSTR 9/26/36		06/30/2014	Book Value Adjustment		0	0	0	0	0	0	0	0	0	(4,519)	0	4,519	4,519	0	09/26/2036	6FM
47232D AU 6	JMAC 2009-R5 4A2 SUB SSUP CSTR 9/26/36		06/26/2014	MBS Paydown		12,305	12,305	11,666	12,065	0	(8)	0	(8)	0	12,305	0	0	0	343	09/26/2036	1FM
47232D BH 4	JMAC 2009-R5 7A1 SEQ SSNR CSTR 9/26/36		06/26/2014	MBS Paydown		33,559	33,559	33,559	32,946	0	458	0	458	0	33,559	0	0	0	72	09/26/2036	1FM
47232D BN 1	JMAC 2009-R5 7A6 MEZ SSUP CSTR 9/26/36		06/26/2014	Pass-Through Loss		0	12,363	3,766	0	0	(14)	0	(14)	0	727	0	(727)	(727)	24	09/26/2036	1FM
47232D BN 1	JMAC 2009-R5 7A6 MEZ SSUP CSTR 9/26/36		06/30/2014	Book Value Adjustment		0	0	0	0	0	0	0	0	0	(727)	0	727	727	0	09/26/2036	1FM
47232D CG 5	JMAC 2009-R5 11A1 SEQ SSNR CSTR 5/21/36		06/21/2014	MBS Paydown		35,910	35,910	35,910	35,910	0	0	0	0	0	35,910	0	0	0	441	05/21/2036	1FM
47232D CL 4	JMAC 2009-R5 11A5 SUB SSUP CSTR 5/21/36		06/21/2014	Pass-Through Loss		0	11,450	3,510	0	0	(84)	0	(84)	0	11,450	0	(11,450)	(11,450)	133	05/21/2036	1FM
47232D CL 4	JMAC 2009-R5 11A5 SUB SSUP CSTR 5/21/36		06/30/2014	Book Value Adjustment		0	0	0	0	0	0	0	0	0	(11,450)	0	11,450	11,450	0	05/21/2036	1FM
47232D CP 5	JMAC 2009-R5 12A2 SUB SSUP CSTR 12/26/36		06/26/2014	MBS Paydown		57,503	57,503	57,503	57,709	0	(25)	0	(25)	0	57,503	0	0	0	1,466	12/26/2036	1FM
47232D CT 7	JMAC 2009-R5 12A6 MEZ SSUP CSTR 12/26/36		05/26/2014	MBS Paydown		0	0	0	29,623	0	0	0	0	0	0	0	0	0	0	12/26/2036	1FM
47232D CT 7	JMAC 2009-R5 12A6 MEZ SSUP CSTR 12/26/36		06/26/2014	Pass-Through Loss		0	13,191	3,095	0	0	(21)	0	(21)	0	13,191	0	(13,191)	(13,191)	306	12/26/2036	1FM
47232D CT 7	JMAC 2009-R5 12A6 MEZ SSUP CSTR 12/26/36		06/30/2014	Book Value Adjustment		0	0	0	0	0	0	0	0	0	(13,191)	0	13,191	13,191	0	12/26/2036	1FM
47232D CU 4	JMAC 2009-R5 13A1 SEQ SSNR CSTR 4/26/47		06/26/2014	MBS Paydown		59,741	59,741	59,741	59,402	0	(4,525)	0	(4,525)	0	59,741	0	0	0	2,250	04/26/2047	1FM
47232D CY 6	JMAC 2009-R5 13A5 MEZ SSUP CSTR 4/26/47		06/26/2014	Pass-Through Loss		0	122,410	71,284	0	0	(289)	0	(289)	0	78,944	0	(78,944)	(78,944)	2,156	04/26/2047	1FM
47232D CY 6	JMAC 2009-R5 13A5 MEZ SSUP CSTR 4/26/47		06/30/2014	Book Value Adjustment		0	0	0	0	0	0	0	0	0	(78,944)	0	78,944	78,944	0	04/26/2047	1FM
47232D CZ 3	JMAC 2009-R5 14A1 SEQ SSNR CSTR 6/26/37		06/26/2014	MBS Paydown		48,709	48,709	38,464	41,011	0	3,750	0	3,750	0	48,709	0	0	0	1,225	06/26/2037	1FM
47232D DB 5	JMAC 2009-R5 14A3 MEZ SSUP CSTR 6/26/37		05/26/2014	Pass-Through Loss		0	9,318	2,254	0	0	(74)	0	(74)	0	9,318	0	(9,318)	(9,318)	185	06/26/2037	1FM
47232D DB 5	JMAC 2009-R5 14A3 MEZ SSUP CSTR 6/26/37		05/31/2014	Book Value Adjustment		0	0	0	0	0	0	0	0	0	(9,318)	0	9,319	9,319	0	06/26/2037	1FM
47232D DC 3	JMAC 2009-R5 15A1 SEQ SSNR CSTR 8/26/37		06/26/2014	MBS Paydown		14,533	14,533	11,221	10,968	0	0	0	0	0	14,533	0	0	0	314	08/26/2037	1FM
47232D DF 6	JMAC 2009-R5 15A4 MEZ SSUP CSTR 8/26/37		06/26/2014	Pass-Through Loss		0	1,356	259	0	0	3	0	3	0	1,356	0	0	0	32	08/26/2037	1FM
47232D DF 6	JMAC 2009-R5 15A4 MEZ SSUP CSTR 8/26/37		06/30/2014	Book Value Adjustment		0	0	0	0	0	0	0	0	0	(1,356)	0	0	0	0	08/26/2037	1FM
47232D DQ 2	JMAC 2009-R5 17A2 SUB SSUP CSTR 9/26/35		06/26/2014	MBS Paydown		62,382	62,382	62,382	62,255	0	2,891	0	2,891	0	62,382	0	0	0	831	09/26/2035	1FM
47232D ED 0	JMAC 2009-R5 19A3 SUB SSUP CSTR 6/26/37		06/26/2014	MBS Paydown		30,262	30,262	16,077	29,836	0	213	0	213	0	30,262	0	0	0	566	06/26/2037	1FM
47232D FG 2	JMAC 2009-R5 24A2 SUB SSUP CSTR 12/26/36		06/26/2014	MBS Paydown		30,406	30,406	30,406	30,348	0	12	0	12	0	30,406	0	0	0	679	12/26/2036	1FM
47232D FM 9	JMAC 2009-R5 19A6 MEZ SSUP CSTR 6/26/37		05/26/2014	Pass-Through Loss		0	183	36	0	0	(14)	0	(14)	0	183	0	(183)	(183)	2	06/26/2037	1FM
47232D FM 9	JMAC 2009-R5 19A6 MEZ SSUP CSTR 6/26/37		05/31/2014	Book Value Adjustment		0	0	0	0	0	0	0	0	0	(183)	0	183	183	0	06/26/2037	1FM
47232D FM 9	JMAC 2009-R5 19A6 MEZ SSUP CSTR 6/26/37		06/26/2014	MBS Paydown		20	20	4	7	0	0	0	0	0	20	0	0	0	0	06/26/2037	1FM
47232Q AA 1	JMAC 2009-R2 1A SEQ CSTR 11-37 RE		06/26/2014	MBS Paydown		27,566	27,566	26,790	25,374	0	292	0	292	0	27,566	0	0	0	658	11/26/2037	1FM
47232V AA 0	JMAC 2009-R4 1A1 SEQ SSNR 6.00 02/26/37		06/26/2014	MBS Paydown		31,123	31,123	31,123	30,936	0	15	0	15	0	31,123	0	0	0	1,010	02/26/2037	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)
47232V AE 2	JMAC 2009-R4 1A5 MEZ SSUP 6.00 02/26/37		06/26/2014	Pass-Through Loss		0	10,684	8,395	0	0	0	0	0	0	0	0	0	0	320	02/26/2037	1FM
47232V AF 9	JMAC 2009-R4 2A1 SEQ SSNR 5.75 02/26/37		06/26/2014	MBS Paydown		23,345	23,345	23,345	23,230	0	8	0	8	0	23,345	0	0	0	726	02/26/2037	1FM
47232V AK 8	JMAC 2009-R4 2A5 MEZ SSUP 5.75 02/26/37		06/26/2014	Pass-Through Loss		0	8,014	7,033	0	0	(14)	0	(14)	0	0	0	0	0	230	02/26/2037	1FM
47232V AW 2	JMAC 2009-R4 5A1 SEQ SSNR CSTR 9/26/35		06/26/2014	MBS Paydown		22,617	22,617	20,704	21,000	0	136	0	136	0	22,617	0	0	0	295	09/26/2035	1FM
47232V BA 9	JMAC 2009-R4 5A5 MEZ SSUP CSTR 09/26/35		06/26/2014	Pass-Through Loss		0	14,157	11,057	0	0	(23)	0	(23)	0	12,526	0	(12,526)	(12,526)	167	09/26/2035	1FM
47232V BA 9	JMAC 2009-R4 5A5 MEZ SSUP CSTR 09/26/35		06/30/2014	Book Value Adjustment		0	0	0	0	0	0	0	0	0	(12,526)	0	12,526	12,526	0	09/26/2035	1FM
47232V BG 6	JMAC 2009-R4 7A1 SEQ SSNR FLT 11/26/36		06/26/2014	MBS Paydown		138,121	138,121	113,140	107,503	0	8,928	0	8,928	0	138,121	0	0	0	565	11/26/2036	1FM
47232V BL 5	JMAC 2009-R4 7A5 MEZ SSUP FLT 11/26/36		06/26/2014	Pass-Through Loss		0	2,002	134	0	0	(6)	0	(6)	0	0	0	0	0	103	11/26/2036	1FM
47232V BM 3	JMAC 2009-R4 8A1 SEQ SSNR 5.50 11/26/36		06/26/2014	MBS Paydown		48,597	48,597	48,597	48,276	0	102	0	102	0	48,597	0	0	0	1,321	11/26/2036	1FM
47232V BQ 4	JMAC 2009-R4 8A4 MEZ SSUP 5.50 11/26/36		06/26/2014	Pass-Through Loss		0	704	339	0	0	(41)	0	(41)	0	0	0	0	0	258	11/26/2036	1FM
47232V BX 9	JMAC 2009-R4 9A5 SUB SSUP CSTR 11/26/37		06/26/2014	MBS Paydown		144,911	144,911	119,472	144,911	0	0	0	0	0	144,911	0	0	0	2,739	11/26/2037	1FM
47232V BY 7	JMAC 2009-R4 9A6 MEZ SSUP CSTR 11/26/37		06/26/2014	Pass-Through Loss		0	20,350	6,221	0	0	(120)	0	(120)	0	20,350	0	(20,350)	(20,350)	445	11/26/2037	1FM
47232V BY 7	JMAC 2009-R4 9A6 MEZ SSUP CSTR 11/26/37		06/30/2014	Book Value Adjustment		0	0	0	0	0	0	0	0	0	(20,350)	0	20,350	20,350	0	11/26/2037	1FM
47232V CA 8	JMAC 2009-R4 10A2 SUB SSUP 6.00 07/26/36		06/26/2014	MBS Paydown		18,870	18,870	18,870	18,794	0	62	0	62	0	18,870	0	0	0	547	07/26/2036	1FM
47232V CE 0	JMAC 2009-R4 10A6 MEZ SSUP 6.00 07/26/36		06/26/2014	Pass-Through Loss		0	16,532	3,048	0	0	(102)	0	(102)	0	16,532	0	(16,532)	(16,532)	512	07/26/2036	1FM
47232V CE 0	JMAC 2009-R4 10A6 MEZ SSUP 6.00 07/26/36		06/30/2014	Book Value Adjustment		0	0	0	0	0	0	0	0	0	(16,532)	0	16,532	16,532	0	07/26/2036	1FM
47232V CF 7	JMAC 2009-R4 11A1 SEQ SSNR 5.8368 04/37		06/26/2014	MBS Paydown		34,906	34,906	34,906	34,906	0	0	0	0	0	34,906	0	0	0	783	04/26/2037	1FM
47232V DR 0	JMAC 2009-R4 18A1 SEQ SSNR 6.00 04/26/36		06/26/2014	MBS Paydown		11,212	11,212	11,212	11,308	0	(4)	0	(4)	0	11,212	0	0	0	334	04/26/2036	2FM
47232V DV 1	JMAC 2009-R4 18A5 MEZ SSUP 6.00 04/26/36		06/26/2014	Pass-Through Loss		0	6,008	2,685	0	0	(13)	0	(13)	0	3,749	0	(3,749)	(3,749)	170	04/26/2036	1FM
47232V DV 1	JMAC 2009-R4 18A5 MEZ SSUP 6.00 04/26/36		06/30/2014	Book Value Adjustment		0	0	0	0	0	0	0	0	0	(3,749)	0	3,749	3,749	0	04/26/2036	1FM
47232V DZ 2	JMAC 2009-R4 20A1 SEQ SSNR 6.00 03/26/36		06/26/2014	MBS Paydown		35,150	35,150	35,150	34,848	0	(15)	0	(15)	0	35,150	0	0	0	1,074	03/26/2036	1FM
47232V EB 4	JMAC 2009-R4 20A3 MEZ SSUP 6.00 03/26/36		06/26/2014	Pass-Through Loss		0	11,753	3,028	0	0	0	0	0	0	0	0	0	0	372	03/26/2036	1FM
47232V EC 2	JMAC 2009-R4 21A1 SEQ SSNR 6.00 03/26/37		06/26/2014	MBS Paydown		29,151	29,151	29,386	29,080	0	(139)	0	(139)	0	29,151	0	0	0	894	03/26/2037	1FM
47232V EH 1	JMAC 2009-R4 21A6 MEZ SSUP 6.00 03/26/37		06/26/2014	Pass-Through Loss		0	8,457	8,526	0	0	(40)	0	(40)	0	0	0	0	0	258	03/26/2037	1FM
47232V EJ 7	JMAC 2009-R4 22A1 SEQ SSNR 5.75 04/26/37		06/26/2014	MBS Paydown		26,126	26,126	26,517	26,006	0	16	0	16	0	26,126	0	0	0	771	04/26/2037	1FM
47232V EP 3	JMAC 2009-R4 22A6 MEZ SSUP 5.75 04/26/37		06/26/2014	Pass-Through Loss		0	16,137	16,379	0	0	(113)	0	(113)	0	0	0	0	0	453	04/26/2037	1FM
47232V EW 8	JMAC 2009-R4 24A1SEQ SSNR 5.5 2/26/36		06/26/2014	MBS Paydown		33,260	33,260	33,260	33,260	0	0	0	0	0	33,260	0	0	0	961	02/26/2036	1FM
47232V FB 3	JMAC 2009-R4 24A6 MEZ SSUP 5.50 02/26/36		06/26/2014	Pass-Through Loss		0	6,596	914	0	0	(70)	0	(70)	0	0	0	0	0	162	02/26/2036	1FM
47232V FE 7	JMAC 2009-R4 25A3 MEZ SSUP 5.25 1/26/36		06/26/2014	MBS Paydown		10,241	10,456	10,495	3,802	0	317	0	317	0	10,241	0	0	0	242	01/26/2036	1FM
47232V FE 7	JMAC 2009-R4 25A3 MEZ SSUP 5.25 1/26/36		06/26/2014	Pass-Through Loss		0	169	136	0	0	0	0	0	0	0	0	0	0	4	01/26/2036	1FM
47232V FL 1	JMAC 2009-R4 27A2 SUB SSUP CSTR 06/36		06/26/2014	MBS Paydown		276,458	276,458	120,711	265,269	0	19,167	0	19,167	0	276,458	0	0	0	6,205	06/26/2036	1FM
47232V FN 7	JMAC 2009-R4 27A4 MEZ SSUP CSTR 06/36		04/26/2014	Pass-Through Loss		0	3,816	712	0	0	163	0	163	0	0	0	0	0	75	06/26/2036	1FM
47232V FN 7	JMAC 2009-R4 27A4 MEZ SSUP CSTR 06/36		06/26/2014	MBS Paydown		1	1	0	1	0	1	0	1	0	1	0	0	0	0	06/26/2036	1FM
47232V FU 1	JMAC 2009-R4 29A1 SEQ SSNR FLT 01/47		06/26/2014	MBS Paydown		109,515	109,515	87,259	109,515	0	0	0	0	0	109,515	0	0	0	492	01/26/2047	1FM
47232V GD 8	JMAC 2009-R4 31A3 SUB SSUP 5.75 2/26/36		06/26/2014	MBS Paydown		40,532	40,532	40,532	40,532	0	0	0	0	0	40,532	0	0	0	1,203	02/26/2036	1FM
47232V GG 1	JMAC 2009-R4 31A6 MEZ SSUP 5.75 2/26/36		06/26/2014	Pass-Through Loss		0	11,281	8,700	0	0	(94)	0	(94)	0	6,492	0	(6,492)	(6,492)	332	02/26/2036	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)
47232V GG 1	JMAC 2009-R4 31A6 MEZ SSUP 5.75 2/26/36		06/30/2014	Book Value Adjustment		0	0	0	0	0	0	0	0	0	(6,492)	0	6,492	6,492	0	02/26/2036	1FM
47770# AC 9	JOBSON MEDICAL T/L L+900 12/31/2014		06/30/2014	Paydown		2,868	2,868	1,864	2,508	0	195	0	195	0	2,868	0	0	0	161	12/31/2014	5
48248C AA 2	KKR 2007-1A A CLO FLT 05/15/2021	R	05/15/2014	MBS Paydown		10,867	10,867	0	10,689	0	209	0	209	0	10,867	0	0	0	32	05/15/2021	1FE
493268 AY 2	KSLT 2000-B A2 ABS FLT 07/25/29		04/25/2014	MBS Paydown		11,759	11,759	9,525	3,206	0	0	0	0	0	11,759	0	0	0	33	07/25/2029	1AM
52519S AD 5	LABMH 2001-B A4 SEQ 5.27 9/15/18		06/15/2014	MBS Paydown		116,424	116,424	116,387	109,745	0	0	0	0	0	116,424	0	0	0	2,581	09/15/2018	1AM
52520M BS 1	LMT 2005-2 2A1 SEQ SSNR FLT 12/25/2035		06/25/2014	MBS Paydown		133,952	133,952	96,446	102,259	0	21,248	0	21,248	0	133,952	0	0	0	492	12/25/2035	1FM
52521R AC 5	LMT 2007-5 1A1 SEQ FLT 6/25/2037		06/25/2014	MBS Paydown		72,035	72,035	48,986	39,438	0	1,708	0	1,708	0	72,035	0	0	0	267	06/25/2037	1FM
52521R AC 5	LMT 2007-5 1A1 SEQ FLT 6/25/2037		06/25/2014	Pass-Through Loss		0	16,196	11,013	0	0	0	0	0	0	16,196	0	(16,196)	(16,196)	65	06/25/2037	1FM
52521R AC 5	LMT 2007-5 1A1 SEQ FLT 6/25/2037		06/30/2014	Book Value Adjustment		0	0	0	0	0	0	0	0	0	(16,196)	0	16,196	16,196	0	06/25/2037	1FM
525221 AS 6	LXS 2005-3 3A2B SEQ SSNR STP 09/25/2035		06/25/2014	MBS Paydown		441,867	441,867	391,605	428,437	0	10,259	0	10,259	0	441,867	0	0	0	9,959	09/25/2035	1FM
525241 AL 9	LXS 2007-1 WF1 SEQ 7.00 01/25/2037		06/25/2014	MBS Paydown		6,125	6,125	3,981	7,061	0	12	0	12	0	6,125	0	0	0	107	01/25/2037	1FM
525241 AL 9	LXS 2007-1 WF1 SEQ 7.00 01/25/2037		06/25/2014	Pass-Through Loss		0	10,008	6,505	0	0	4	0	4	0	10,008	0	(10,008)	(10,008)	189	01/25/2037	1FM
525241 AL 9	LXS 2007-1 WF1 SEQ 7.00 01/25/2037		06/30/2014	Book Value Adjustment		0	0	0	0	0	0	0	0	0	(10,008)	0	10,008	10,008	0	01/25/2037	1FM
52525F AA 1	LMT 2008-6 1A1 SEQ SSNR CSTR 7/25/2047		06/25/2014	MBS Paydown		8,841	8,841	7,515	7,641	0	61	0	61	0	8,841	0	0	0	205	07/25/2047	1FM
53079E AS 3	LIBERTY MUTUAL 7.30 06/15/14		06/15/2014	Maturity		3,000,000	3,000,000	3,018,236	2,978,572	0	47,488	0	47,488	0	3,000,000	0	0	0	109,500	06/15/2014	2FE
535555 ZZ 2	LINKS GLOBAL HOLDINGS LLC 13.50 7/23/18		06/30/2014	Paydown		66,076	66,076	65,858	65,856	2	241	0	243	0	66,076	0	0	0	3,724	07/23/2018	4Z
542514 EV 2	LBMLT 2004-1 M2 MEZ FLT 02/25/2034		06/25/2014	MBS Paydown		121,790	121,790	119,354	118,738	0	226	0	226	0	121,790	0	0	0	496	02/25/2034	1FM
55265K G7 8	MASTR 2003-7 4A42 INV 9/25/2033		06/25/2014	MBS Paydown		40,363	40,363	37,664	29,690	0	567	0	567	0	40,363	0	0	0	2,735	09/25/2033	1FM
576434 MS 0	MALT 2004-2 8A2 IO FLT 03/25/2034		06/25/2014	MBS Paydown		0	0	0	19,654	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		06/25/2014	MBS Paydown		131,100	131,100	131,100	130,792	0	18	0	18	0	131,100	0	0	0	2,745	08/25/2034	1FM
59022V AC 5	MLMI 2006-OPT1 A2B SEQ SSNR FLT 08/25/37		06/25/2014	MBS Paydown		638,742	638,742	621,176	638,742	0	0	0	0	0	638,742	0	0	0	635	08/25/2037	1FM
61744C ZC 3	MSAC 2006-NC3 A2C SEQ SSNR FLT 03/25/36		06/25/2014	MBS Paydown		86,065	86,065	83,133	83,903	0	703	0	703	0	86,065	0	0	0	116	03/25/2036	1FM
61749L BM 2	MSM 2006-8AR 6A2 SEQ SSUP CSTR 06/25/36		06/25/2014	MBS Paydown		3,771	3,771	2,927	1,695	0	46	0	46	0	3,771	0	0	0	33	06/25/2036	1FM
61751D AE 4	MSM 2006-17XS A3A SEQ STP 10/25/46		06/25/2014	MBS Paydown		193,568	193,568	165,823	115,664	0	26,452	0	26,452	0	193,568	0	0	0	2,958	10/25/2046	1FM
61751M AU 8	MSM 2007-10XS A18 SEQ SNR 6.0 07/25/2047		06/25/2014	MBS Paydown		227,813	227,813	207,524	204,229	0	7,354	0	7,354	0	227,813	0	0	0	3,569	07/25/2047	6FE
61755F AA 3	MSST 2007-1 A1 SEQ FLT 06/25/2037		06/25/2014	MBS Paydown		144,867	144,867	135,044	136,503	0	3,975	0	3,975	0	144,867	0	0	0	147	06/25/2037	1FM
61758M AA 5	MSRR 2009-R2 1A1A SEQ SSNR 6.00 04/36 RE		06/26/2014	MBS Paydown		258,835	258,835	268,779	266,111	0	(8,449)	0	(8,449)	0	258,835	0	0	0	6,870	04/26/2036	1FM
63860H AC 3	NSTR 2007-A AV3 SEQ FLT 03/25/2037		06/25/2014	MBS Paydown		345,602	345,602	323,354	326,745	0	6,035	0	6,035	0	345,602	0	0	0	453	03/25/2037	1FM
63860L AC 4	NSTR 2007-B 2AV2 SEQ FLT 04/25/2037		06/25/2014	MBS Paydown		1,672,498	1,672,498	1,490,614	1,509,681	0	63,635	0	63,635	0	1,672,498	0	0	0	2,857	04/25/2037	1FM
643529 AC 4	NCAMT 2006-ALT2 AF3 SEQ 5.9217 10/15/36		06/25/2014	MBS Paydown		52,624	52,624	34,995	32,521	0	9,353	0	9,353	0	52,624	0	0	0	899	10/25/2036	1FM
643529 AD 2	NCAMT 2006-ALT2 AF4 SEQ 5.9944 10/25/36		06/25/2014	MBS Paydown		21,049	21,049	13,998	13,010	0	3,737	0	3,737	0	21,049	0	0	0	359	10/25/2036	1FM
64352V PN 5	NCHET 2005-D A2C SEQ FLT 02/25/2036		06/25/2014	MBS Paydown		713,622	713,622	685,077	691,219	0	12,265	0	12,265	0	713,622	0	0	0	1,103	02/25/2036	1FM
65106F AB 8	NCMT 2007-1 2A1 SEQ FLT 04/25/2037		06/25/2014	MBS Paydown		90,109	90,109	82,675	83,854	0	871	0	871	0	90,109	0	0	0	103	04/25/2037	1FM
65535V KU 1	NAA 2005-WF1 2A2 SEQ 4.786 03/25/2035		06/25/2014	MBS Paydown		41,949	41,949	38,960	41,068	0	444	0	444	0	41,949	0	0	0	850	03/25/2035	1FM
65536H BW 7	NHELI 2006-FM1 2A3 SEQ SNR FLT 11/25/35		06/25/2014	MBS Paydown		326,718	326,718	284,245	287,185	0	16,364	0	16,364	0	326,718	0	0	0	419	11/25/2035	1FM
65538P AA 6	NAA 2007-1 1A1A SEQ STP 3/25/2047		05/25/2014	MBS Paydown		7,635	7,635	7,639	7,787	0	(40)	0	(40)	0	7,635	0	0	0	156	03/25/2047	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)
65538P AA 6	NAA 2007-1 1A1A SEQ STP 3/25/2047		06/25/2014	Pass-Through Loss		0	11,764	11,767	0	0	(20)	0	(20)	0	0	0	0	0	272	03/25/2047	1FM
67087T DE 8	OAK 2002-A A3 ABS SEQ 6.03 05/15/24		06/15/2014	MBS Paydown		30,962	30,962	30,960	30,962	0	0	0	0	0	30,962	0	0	0	761	05/15/2024	1AM
68619A AN 7	ORGN 2002-A A3 SEQ 6.17 05/15/2032		06/15/2014	MBS Paydown		80,635	80,635	80,609	80,458	0	63	0	63	0	80,635	0	0	0	2,005	05/15/2032	1FE
73316N AA 3	POPLR 2007-A A1 SEQ SNR FLT 06/25/2047		06/25/2014	MBS Paydown		1,112,484	1,112,484	1,027,657	1,035,560	0	35,219	0	35,219	0	1,112,484	0	0	0	1,144	06/25/2047	1FM
73316P GK 0	POPLR 2005-5 AF6 NAS 5.331 11/25/35		06/25/2014	MBS Paydown		212,841	212,841	212,834	212,024	0	32	0	32	0	212,841	0	0	0	4,783	11/25/2035	1FM
73316Q AB 4	POPLR 2006-D A2 SEQ FLT 11/25/2046		06/25/2014	MBS Paydown		86,627	86,627	81,321	82,552	0	1,180	0	1,180	0	86,627	0	0	0	115	11/25/2046	1FM
744593 AC 8	STEER-IBM-Z2 6.415 06/01/18		06/01/2014	Sinking Fund Redemption		149,655	149,655	140,888	146,189	0	2,966	0	2,966	0	149,655	0	0	0	4,800	06/01/2018	1FE
749239 AD 1	RAMP 2006-RZ5 A2 SEQ FLT 08/25/2046		06/25/2014	MBS Paydown		303,300	303,300	278,652	282,300	0	10,601	0	10,601	0	303,300	0	0	0	426	08/25/2046	1FM
74924N AB 3	RASC 2007-KS4 A2 SEQ FLT 05/25/2037		06/25/2014	MBS Paydown		326,913	326,913	314,246	328,139	0	926	0	926	0	326,913	0	0	0	475	05/25/2037	1FM
74924V AB 5	RASC 2006-EMX9 1A2 SEQ 0.3233 11/25/36		06/25/2014	MBS Paydown		481,929	481,929	465,062	481,929	0	0	0	0	0	481,929	0	0	0	584	11/25/2036	1FM
74928H AA 4	RBSCF 2010-RR3 CSCA SEQ 5.467 09/16/2039		06/16/2014	MBS Paydown		76,326	76,326	77,054	76,482	0	(360)	0	(360)	0	76,326	0	0	0	1,811	09/16/2039	1FE
74931N AK 4	RBSSP 2012-5 4A1 SEQ FLT 08/26/2036 RE		06/26/2014	MBS Paydown		328,806	328,806	328,395	323,524	0	3,535	0	3,535	0	328,806	0	0	0	(2,966)	08/26/2036	1FM
74932H AC 4	RBSSP 2013-5 2A1 SEQ SSNR FLT 07/2033 RE		06/26/2014	MBS Paydown		207,920	230,363	182,969	183,569	83	8,259	0	8,342	0	207,920	0	0	0	554	07/26/2033	3Z
74958W AC 0	RFMSI 2007-SA1 2A2 SEQ CSTR 5.6206 02/37		06/25/2014	MBS Paydown		15,982	15,982	8,471	4,748	0	264	0	264	0	15,982	0	0	0	229	02/25/2037	1FM
74958W AC 0	RFMSI 2007-SA1 2A2 SEQ CSTR 5.6206 02/37		06/25/2014	Pass-Through Loss		0	7,852	4,162	0	0	0	0	0	0	7,852	0	(7,852)	(7,852)	115	02/25/2037	1FM
74958W AC 0	RFMSI 2007-SA1 2A2 SEQ CSTR 5.6206 02/37		06/30/2014	Book Value Adjustment		0	0	0	0	0	0	0	0	0	(7,852)	0	7,852	7,852	0	02/25/2037	1FM
75406Y AB 3	RASC 2006-KS9 AI2 SEQ FLT 11/25/2036		06/25/2014	MBS Paydown		527,304	527,304	510,826	505,822	0	22,695	0	22,695	0	527,304	0	0	0	609	11/25/2036	1FM
755920 AF 2	ROCS-NSC-1998-1 6.375 05/15/2017		05/15/2014	Paydown		199,388	199,388	187,379	196,627	0	580	0	580	0	199,388	0	0	0	6,356	05/15/2017	2FE
75970J AD 8	RAMC 2007-1 AF1 SEQ 5.742 4/25/37		06/25/2014	MBS Paydown		5,683	5,683	5,683	3,489	0	(1,782)	0	(1,782)	0	5,683	0	0	0	288	04/25/2037	1FM
759950 FX 1	RAMC 2005-4 A3 SEQ STP 2/25/36		06/25/2014	MBS Paydown		34,288	34,288	34,154	34,214	0	(33)	0	(33)	0	34,288	0	0	0	626	02/25/2036	1FM
760985 GQ 8	RAMP 2002-RS1 AI5 NAS 5.91* 01/25/32		06/25/2014	MBS Paydown		66,694	66,694	66,678	66,461	0	20	0	20	0	66,694	0	0	0	1,483	01/25/2032	1FM
760985 RN 3	RAMP 2003-RZ1 AI5 SEQ SNR 5.52 01/25/33		06/25/2014	MBS Paydown		41,378	41,378	42,878	42,786	0	(165)	0	(165)	0	41,378	0	0	0	906	01/25/2033	1FM
760985 XK 2	RAMP 2003-RS6 AI5 SEQ 5.42 7/25/33		06/25/2014	MBS Paydown		42,902	42,902	42,892	40,249	0	(1,049)	0	(1,049)	0	42,902	0	0	0	969	07/25/2033	1FM
76110H HY 8	RALI 2003-QS17 CB4 SEQ 5.50 9/25/2033		05/25/2014	MBS Paydown		185,586	185,586	185,615	185,586	0	0	0	0	0	185,586	0	0	0	3,596	09/25/2033	1FM
76110V QL 5	RFMS2 2004-HS2 AI6 NAS 5.17 6/25/34		06/25/2014	MBS Paydown		34,139	34,139	34,139	31,606	0	714	0	714	0	34,139	0	0	0	729	06/25/2034	1FM
76110W XQ 4	RASC 2004-KS4 AI4 SEQ 4.26 11/25/31		06/25/2014	MBS Paydown		85,474	85,474	85,473	13,924	0	(2,425)	0	(2,425)	0	85,474	0	0	0	1,457	11/25/2031	1FM
761118 DV 7	RALI 2005-QS12 A8 PAC SSNR FLT 8/25/2035		06/25/2014	MBS Paydown		140,650	140,650	115,369	104,364	0	734	0	734	0	140,650	0	0	0	288	08/25/2035	1FM
761118 DV 7	RALI 2005-QS12 A8 PAC SSNR FLT 8/25/2035		06/25/2014	Pass-Through Loss		0	15,505	12,723	0	0	0	0	0	0	0	0	0	0	31	08/25/2035	1FM
761118 KH 0	RALI 2005-QS15 2A SEQ 6.0 10/25/35		06/25/2014	MBS Paydown		19,001	19,001	16,003	3,109	0	9	0	9	0	19,001	0	0	0	436	10/25/2035	1FM
761118 KH 0	RALI 2005-QS15 2A SEQ 6.0 10/25/35		06/25/2014	Pass-Through Loss		0	559	1,968	0	0	0	0	0	0	0	0	0	0	53	10/25/2035	1FM
761118 KH 0	RALI 2005-QS15 2A SEQ 6.0 10/25/35		06/30/2014	Book Value Adjustment		1,583	0	0	0	0	0	0	0	0	0	0	1,583	1,583	0	10/25/2035	1FM
761118 UQ 9	RALI 2006-QS2 1A9 SEQ 5.50 2/25/36		06/25/2014	MBS Paydown		14,264	14,264	13,133	14,296	0	(32)	0	(32)	0	14,264	0	1,123	1,123	320	02/25/2036	1FM
761118 UQ 9	RALI 2006-QS2 1A9 SEQ 5.50 2/25/36		06/25/2014	Pass-Through Loss		0	3,052	4,174	0	0	0	0	0	0	0	0	0	0	87	02/25/2036	1FM
761118 UQ 9	RALI 2006-QS2 1A9 SEQ 5.50 2/25/36		06/30/2014	Book Value Adjustment		1,123	0	0	0	0	0	0	0	0	0	0	0	0	0	02/25/2036	1FM
76111X TF 0	RFMSI 2005-SA1 3A SEQ CSTR 03/25/2035		06/25/2014	MBS Paydown		21,735	21,735	20,974	20,985	0	330	0	330	0	21,735	0	0	0	193	03/25/2035	1FM

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										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
76112B 2C 3	RAMP 2006-RS2 A2 SEQ FLT 03/25/2036		06/25/2014	MBS Paydown		99,255	99,255	93,672	96,453	0	2,529	0	2,529	0	99,255	0	0	0	151	03/25/2036	1FM
76112B CF 5	RAMP 2004-RS9 AI4 SEQ AFC 10/25/2032		06/25/2014	MBS Paydown		66,794	66,794	60,699	65,584	0	833	0	833	0	66,794	0	9,855	9,855	4,023	10/25/2032	2FM
76112B CF 5	RAMP 2004-RS9 AI4 SEQ AFC 10/25/2032		06/25/2014	Pass-Through Loss		0	1,637	1,488	0	0	0	0	0	0	0	0	0	0	32	10/25/2032	2FM
76112B CF 5	RAMP 2004-RS9 AI4 SEQ AFC 10/25/2032		06/30/2014	Book Value Adjustment		9,855	0	0	0	0	0	0	0	0	0	0	0	0	0	10/25/2032	2FM
76112B HY 9	RAMP 2005-RS1 AI6 NAS 4.713 1/25/35		06/25/2014	MBS Paydown		138,776	138,776	138,432	133,754	0	(77)	0	(77)	0	138,776	0	0	0	3,000	01/25/2035	1FM
78403D AA 8	SBA TOWER TRUST 4.254 04/15/2015		05/20/2014	MIZUHO SEC USA		7,166,250	7,000,000	7,000,000	7,000,000	0	0	0	0	0	7,000,000	0	166,250	166,250	129,865	04/15/2015	1FE
78444V AB 7	SLCLT 2010-B A2 ABS FLT 7/15/2042		06/15/2014	MBS Paydown		162,504	162,504	162,504	165,943	0	(607)	0	(607)	0	162,504	0	0	0	2,314	07/15/2042	1FE
78445M AB 6	SLMA 2010-A 2A ABS FLT 5/16/44		06/15/2014	MBS Paydown		250,282	250,282	250,282	249,986	0	29	0	29	0	250,282	0	0	0	3,551	05/16/2044	1FE
813084 A* 1	SEBRING 11.50 4/25/2018		06/30/2014	Paydown		116,952	116,952	111,550	116,152	0	800	0	800	0	116,952	0	0	0	8,072	04/25/2018	4Z
82650A AA 6	SRFC 2012-3A A ABS 1.87 08/20/2029		06/20/2014	MBS Paydown		95,848	95,848	95,831	95,832	0	9	0	9	0	95,848	0	0	0	741	08/20/2029	1FE
82838U AA 7	SVLF 2012-D A ABS 3.0 03/17/2025		06/15/2014	MBS Paydown		269,358	269,358	269,219	269,228	0	78	0	78	0	269,358	0	0	0	3,316	03/17/2025	1FE
83238P AA 2	SMITHS GROUP PLC 6.05 05/15/2014	R	05/15/2014	Maturity		2,500,000	2,500,000	2,495,850	2,499,885	0	352	0	352	0	2,500,000	0	0	0	75,625	05/15/2014	2FE
83611M HM 3	SVHE 2005-B M2 MEZ STP 5/25/2035		06/25/2014	MBS Paydown		90,482	90,482	49,426	73,320	0	17,162	0	17,162	0	90,482	0	0	0	2,179	05/25/2035	1FM
83612P AC 4	SVHE 2007-1 2A2 SEQ FLT 03/25/37		06/25/2014	MBS Paydown		204,999	204,999	1,623,928	1,913,750	0	15,060	0	15,060	0	204,999	0	0	0	393	03/25/2037	1FM
84254Q AA 7	SOUTHERN CAPITAL 5.7 06/30/22		06/02/2014	Make Whole Call		627,126	533,906	533,906	2,500,000	0	(14,430)	0	(14,430)	0	533,906	0	93,220	93,220	12,849	06/30/2022	2FE
84254Q AA 7	SOUTHERN CAPITAL 5.7 06/30/22		06/30/2010	Sinking Fund Redemption		0	0	225,578	0	0	0	0	0	0	0	0	0	0	0	06/30/2022	2FE
842587 CE 5	SOUTHERN CO 4.15 05/15/2014		05/15/2014	Maturity		1,000,000	1,000,000	998,980	999,973	0	84	0	84	0	1,000,000	0	0	0	20,750	05/15/2014	1FE
854403 AA 0	STANFORD UNIV 3.625 05/01/2014		05/01/2014	Maturity		2,500,000	2,500,000	2,497,375	2,499,953	0	189	0	189	0	2,500,000	0	0	0	45,313	05/01/2014	1FE
85771S AB 2	STATOILHYDRO ASA 3.875 04/15/2014	R	04/15/2014	Maturity		2,000,000	2,000,000	1,992,140	1,999,933	0	498	0	498	0	2,000,000	0	0	0	38,750	04/15/2014	1FE
863579 VW 5	SARM 2005-17 5A2 SEQ SSNR CSTR 08/35		06/25/2014	MBS Paydown		76,003	76,003	53,202	51,723	0	12,549	0	12,549	0	76,003	0	0	0	159	08/25/2035	1FM
863579 XR 4	SARM 2005-18 8A1 SEQ SSNR CSTR 09/25/35		06/25/2014	MBS Paydown		119,826	119,826	92,565	89,926	0	22,567	0	22,567	0	119,826	0	0	0	2,794	09/25/2035	1FM
863587 AE 1	SAIL 2006-3 A5 SEQ FLT 06/25/2036		06/25/2014	MBS Paydown		142,154	142,154	110,880	111,236	0	3,813	0	3,813	0	142,154	0	0	0	130	06/25/2036	1AM
86358R DX 2	SASC 2001-SB1 A5 SEQ 3.375 8/25/31		06/25/2014	MBS Paydown		15,222	15,222	13,756	13,857	0	198	0	198	0	15,222	0	0	0	267	08/25/2031	1FM
86359A NF 6	SASC 2003-5 A SEQ PT 6.00 08/28/2032		02/28/2014	MBS Paydown		0	0	0	0	0	0	0	0	0	0	0	0	0	8,090	08/28/2032	6*
86359A MG 5	SASC 2003-AL1 APO 4/25/31		06/25/2014	MBS Paydown		19,310	19,310	13,600	15,751	0	200	0	200	0	19,310	0	0	0	0	04/25/2031	1FM
86359A WT 6	SASC 2003-AL2 APO 0.00 01/25/2031		06/25/2014	MBS Paydown		42,354	42,354	32,930	35,551	1,078	519	0	1,597	0	42,354	0	0	0	0	01/25/2031	3AM
86359B RK 9	SASC 2004-9XS 1A4D SEQ 5.41 5/25/34		06/25/2014	MBS Paydown		90,727	90,727	90,983	90,370	0	35	0	35	0	90,727	0	0	0	1,924	05/25/2034	1FM
863619 AB 8	SASC 2007-OSI A2 SEQ FLT 06/25/2037		06/25/2014	MBS Paydown		133,396	133,396	126,060	127,464	0	2,075	0	2,075	0	133,396	0	0	0	138	06/25/2037	1FM
870537 AA 5	SWEETWATER INVES 5.875 05/15/2014		05/15/2014	Maturity		129,846	129,846	129,846	129,857	0	(10)	0	(10)	0	129,846	0	0	0	3,814	05/15/2014	2
871577 ZZ 8	SYNERGY 6.50 9/3/2015		06/12/2014	Paydown		847,374	847,374	845,713	844,931	854	2,738	0	3,592	0	847,374	0	0	0	19,779	09/03/2015	3
87407P AA 8	TAL 2013-1A A ABS 2.83 02/22/2038		06/20/2014	MBS Paydown		97,500	97,500	97,419	97,426	0	6	0	6	0	97,500	0	0	0	1,150	02/22/2038	1FE
883145 AJ 3	TMCL 2011-1A A ABS 4.70 06/15/2026	R	05/15/2014	MBS Paydown		1,087,500	1,087,500	1,154,577	1,143,923	0	(60,111)	0	(60,111)	0	1,087,500	0	0	0	21,248	06/15/2026	1FE
88314R AA 4	TMCL 2013-1A A SEQ 3.9 09/20/2038	R	06/20/2014	MBS Paydown		106,250	106,250	105,706	105,731	0	40	0	40	0	106,250	0	0	0	1,727	09/20/2038	1FE
88732J AP 3	TIME WARNER CABLE 8.75 02/14/2019		02/13/2014	BANC OF AMERICA SECURITIES		0	0	0	0	0	0	0	0	0	0	0	0	0	21,875	02/14/2019	2FE
89656F AA 4	TRL 2012-1A A1 ABS 2.266 01/15/43		06/15/2014	MBS Paydown		65,414	65,414	65,414	65,338	0	7	0	7	0	65,414	0	0	0	618	01/15/2043	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)
902757 AA 1	UIRC-GSA II LLC 2.655 04/05/2018		06/05/2014	Sinking Fund Redemption		65,862	65,862	65,862	134,138	0	0	0	0	0	65,862	0	0	0	1,217	04/05/2018	1
92554* AA 5	VIANIX DELAWARE LLC 10.00 10/25/2010		06/26/2014	Book Value Adjustment		32,809	0	0	0	0	0	0	0	0	0	0	32,809	32,809	0	12/31/2099	6Z
92658T AM 0	VIDEOTRON LTD 9.125 04/15/2018	I	04/24/2014	Partial Call		336,947	327,000	321,873	324,283	0	2,855	0	2,855	0	327,000	0	9,947	9,947	14,396	04/15/2018	3FE
92925C CC 4	WAMU 2006-AR1 1A1A SEQ SSNR FLT 1/25/46		06/25/2014	MBS Paydown		43,228	43,228	34,907	31,161	0	4,970	0	4,970	0	43,228	0	0	0	168	01/25/2046	1FM
93934N AR 6	WMALT 2006-5 2CB2 SEQ FLT 07/25/2036		06/25/2014	MBS Paydown		15,744	15,744	11,939	15,269	0	475	0	475	0	15,744	0	0	0	46	07/25/2036	1FM
93934N AR 6	WMALT 2006-5 2CB2 SEQ FLT 07/25/2036		06/25/2014	Pass-Through Loss		0	8,647	6,556	0	0	0	0	0	0	0	0	0	0	26	07/25/2036	1FM
94983G AA 6	WFMBS 2006-AR3 A1 SEQ SSNR CSTR 03/36		06/25/2014	MBS Paydown		77,133	77,133	77,083	64,130	0	351	0	351	0	77,133	0	0	0	854	03/25/2036	1FM
94983G AA 6	WFMBS 2006-AR3 A1 SEQ SSNR CSTR 03/36		06/25/2014	Pass-Through Loss		0	6,183	6,179	0	0	0	0	0	0	0	0	0	0	74	03/25/2036	1FM
96032Q AA 0	WESTR 2012-1 A ABS 4.50 09/20/2025		06/20/2014	MBS Paydown		341,590	341,590	341,590	340,378	0	314	0	314	0	341,590	0	0	0	6,397	09/20/2025	1FE
96032U AA 1	WESTR 2012-3A A ABS 2.50 03/20/25		06/20/2014	MBS Paydown		137,398	137,398	137,398	136,980	0	64	0	64	0	137,398	0	0	0	1,433	03/20/2025	1FE
960394 AP 9	WESTINGHOUSE CR 8.875 06/14/2014		06/14/2014	Maturity		3,000,000	3,000,000	3,466,350	3,011,246	0	(25,110)	0	(25,110)	0	3,000,000	0	0	0	133,125	06/14/2014	2FE
97358F AB 6	WINDSOR FINANCING TL B L+500 12/5/2017		06/30/2014	Paydown		5,000	5,000	4,950	4,961	0	41	0	41	0	5,000	0	0	0	78	12/05/2017	3FE
976656 CA 4	WISC ELEC POWER 6.00 04/01/2014		04/01/2014	Maturity		1,000,000	1,000,000	998,060	1,000,000	0	102	0	102	0	1,000,000	0	0	0	30,000	04/01/2014	1FE
982526 AM 7	WRIGLEY WM JR CO 3.70 06/30/2014		06/30/2014	Maturity		3,000,000	3,000,000	2,996,910	2,999,791	0	419	0	419	0	3,000,000	0	0	0	55,500	06/30/2014	2FE
98458P AB 1	YALUNI-CALL04/14 MTN 2.90 10/15/2014		04/15/2014	Call		1,026,560	1,013,000	1,010,933	1,012,752	0	362	0	362	0	1,013,000	0	13,560	13,560	14,689	10/15/2014	1FE
3899999. Total Bonds - Industrial and Miscellaneous						104,155,291	104,828,383	104,476,594	104,987,961	53,615	1,435,292	0	1,488,908	0	103,159,324	0	995,968	995,968	2,283,050	XXX	XXX
Bonds - Parent, Subsidiaries and Affiliates																					
G5822* AA 6	MARKETFORM GROUP 6.50 6/11/14	D	06/11/2014	Maturity		8,364,500	8,245,500	8,182,500	8,182,500	0	0	0	0	0	8,182,500	182,000	0	182,000	240,244	06/11/2014	5
5599999. Total Bonds - Parent, Subsidiaries and Affiliates						8,364,500	8,245,500	8,182,500	8,182,500	0	0	0	0	0	8,182,500	182,000	0	182,000	240,244	XXX	XXX
8399997. Total Bonds - Part 4						202,842,679	207,002,112	207,330,404	204,095,874	53,615	630,640	0	684,255	0	201,664,711	182,000	995,968	1,177,968	4,502,291	XXX	XXX
8399999. Total Bonds						202,842,679	207,002,112	207,330,404	204,095,874	53,615	630,640	0	684,255	0	201,664,711	182,000	995,968	1,177,968	4,502,291	XXX	XXX
Preferred Stocks - Industrial and Miscellaneous																					
89148J 20 3	TORTOISE ENR CAP 3.95 05/01/2018		06/23/2014	Exchanged	850,000.000	8,755,000	0.00	8,500,000	8,644,500	0	(987)	0	(987)	0	8,495,626	0	259,374	259,374	167,877	XXX	RP1UFE
8499999. Total Preferred Stocks - Industrial and Miscellaneous						8,755,000	XXX	8,500,000	8,644,500	0	(987)	0	(987)	0	8,495,626	0	259,374	259,374	167,877	XXX	XXX
8999997. Total Preferred Stocks - Part 4						8,755,000	XXX	8,500,000	8,644,500	0	(987)	0	(987)	0	8,495,626	0	259,374	259,374	167,877	XXX	XXX
8999999. Total Preferred Stocks						8,755,000	XXX	8,500,000	8,644,500	0	(987)	0	(987)	0	8,495,626	0	259,374	259,374	167,877	XXX	XXX
Common Stocks - Industrial and Miscellaneous																					
001747 AE 4	AMMC CLO 2012-11A SUB 0 10/30/23	R	05/31/2014	Book Value Adjustment	0.000	50,638	XXX	0	0	0	0	0	0	0	50,638	0	0	0	0	XXX	U
001750 AB 4	AMMC CLO 2011-9A 01-15-22	R	04/30/2014	Book Value Adjustment	0.000	129,827	XXX	0	0	0	0	0	0	0	129,827	0	0	0	0	XXX	U
001752 AE 4	AMMC CLO 2012-10A SUB 04/11/22	R	04/30/2014	Book Value Adjustment	0.000	166,707	XXX	0	0	0	0	0	0	0	166,707	0	0	0	0	XXX	U
00176B AF 0	AMMC CLO 2013-12A SUB 0 01/24/26	R	04/30/2014	Book Value Adjustment	0.000	25,979	XXX	0	0	0	0	0	0	0	25,979	0	0	0	0	XXX	U
00176E AE 7	AMMC CLO 2013-12A SUB 0 05/10/25	R	05/31/2014	Book Value Adjustment	0.000	104,852	XXX	0	0	0	0	0	0	0	104,852	0	0	0	0	XXX	U
23204G 10 0	CUSTOMERS BANCORP INC		04/17/2014	FRIEDMAN BILLINGS RAMSEY	15,000.000	338,393	XXX	251,250	306,900	(55,650)	0	0	(55,650)	0	251,250	0	87,143	87,143	0	XXX	L
247361 70 2	DELTA AIR LINES INC		05/03/2007	Book Value Adjustment	0.000	0	XXX	238,408	0	0	0	0	0	0	0	0	0	0	0	XXX	L
89147U 10 0	TORTOISE ENERGY CAPITAL CORP		06/23/2014	Exchanged	25,800.000	947,851	XXX	582,569	842,370	(516,000)	0	0	(516,000)	0	326,370	0	621,481	621,481	22,253	XXX	U
9099999. Total Common Stocks - Industrial and Miscellaneous						1,764,246	XXX	1,072,227	1,149,270	(571,650)	0	0	(571,650)	0	1,055,622	0	708,623	708,623	22,253	XXX	XXX

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)
9799997	Total Common Stocks - Part 4					1,764,246	XXX	1,072,227	1,149,270	(571,650)	0	0	(571,650)	0	1,055,622	0	708,623	708,623	22,253	XXX	XXX
9799999.	Total Common Stocks					1,764,246	XXX	1,072,227	1,149,270	(571,650)	0	0	(571,650)	0	1,055,622	0	708,623	708,623	22,253	XXX	XXX
9899999.	Total Preferred and Common Stocks					10,519,246	XXX	9,572,227	9,793,770	(571,650)	(987)	0	(572,637)	0	9,551,248	0	967,997	967,997	190,129	XXX	XXX
9999999.	Total Bonds, Preferred and Common Stocks					213,361,925	XXX	216,902,630	213,889,644	(518,034)	629,652	0	111,618	0	211,215,959	182,000	1,963,966	2,145,966	4,692,420	XXX	XXX

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

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule /Exhibit Identifier	4 Type(s) of Risk (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																						
1.0727 CAD / 1 USD	Canadian Dollar Exposure	N/A	Currency	Fifth Third Bank. QFROUN1UWUYU0DVIWD51	06/30/2014	09/30/2014	1	100,000,000	1.0727	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
1269999. Total-Forwards										0	0	0	0	XXX	0	0	0	0	0	250,000	XXX	XXX
1399999. Total-Hedging Effective										0	0	0	0	XXX	0	0	0	0	0	250,000	XXX	XXX
1449999. TOTAL										0	0	0	0	XXX	0	0	0	0	0	250,000	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
Short Futures																						
Hedging Other																						
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	05/30/2014	4.6150	4.2500	86,750	86,750	0	0	0	29,200	0	24,000	0	5,000
CZ4	27	135,000	5,000 Bushels of Corn	Commodity Price in Insurance Product	P, 1, I	a	12/16/2014	Chicago Mercantile Exchange	SNZ2OJLFK8MNNCLQOF39	06/03/2014	4.5575	4.2500	133,733	133,733	0	0	0	41,513	0	40,500	0	5,000
CZ4	23	115,000	5,000 Bushels of Corn	Commodity Price in Insurance Product	P, 1, I	a	12/16/2014	Chicago Mercantile Exchange	SNZ2OJLFK8MNNCLQOF39	06/05/2014	4.4900	4.2500	101,263	101,263	0	0	0	27,600	0	34,500	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	06/06/2014	4.5400	4.2500	101,019	101,019	0	0	0	30,450	0	31,500	0	5,000
CZ4	24	120,000	5,000 Bushels of Corn	Commodity Price in Insurance Product	P, 1, I	a	12/16/2014	Chicago Mercantile Exchange	SNZ2OJLFK8MNNCLQOF39	06/10/2014	4.4650	4.2500	100,774	100,774	0	0	0	25,800	0	36,000	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	06/11/2014	4.4675	4.2500	59,070	59,070	0	0	0	15,225	0	21,000	0	5,000
CZ4	9	45,000	5,000 Bushels of Corn	Commodity Price in Insurance Product	P, 1, I	a	12/16/2014	Chicago Mercantile Exchange	SNZ2OJLFK8MNNCLQOF39	06/12/2014	4.4275	4.2500	35,039	35,039	0	0	0	7,988	0	13,500	0	5,000
CZ4	13	65,000	5,000 Bushels of Corn	Commodity Price in Insurance Product	P, 1, I	a	12/16/2014	Chicago Mercantile Exchange	SNZ2OJLFK8MNNCLQOF39	06/17/2014	4.3825	4.2500	45,842	45,842	0	0	0	8,613	0	19,500	0	5,000
CZ4	7	35,000	5,000 Bushels of Corn	Commodity Price in Insurance Product	P, 1, I	a	12/16/2014	Chicago Mercantile Exchange	SNZ2OJLFK8MNNCLQOF39	06/18/2014	4.4125	4.2500	26,396	26,396	0	0	0	5,687	0	10,500	0	5,000
CZ4	3	15,000	5,000 Bushels of Corn	Commodity Price in Insurance Product	P, 1, I	a	12/16/2014	Chicago Mercantile Exchange	SNZ2OJLFK8MNNCLQOF39	06/19/2014	4.4500	4.2500	12,230	12,230	0	0	0	3,000	0	4,500	0	5,000
CZ4	20	100,000	5,000 Bushels of Corn	Commodity Price in Insurance Product	P, 1, I	a	12/16/2014	Chicago Mercantile Exchange	SNZ2OJLFK8MNNCLQOF39	06/24/2014	4.4000	4.2500	73,379	73,379	0	0	0	15,000	0	30,000	0	5,000
SX4	5	25,000	5,000 Bushels of Soybeans	Commodity Price in Insurance Product	P, 1, I	a	11/18/2014	Chicago Mercantile Exchange	SNZ2OJLFK8MNNCLQOF39	06/05/2014	12.0900	11.5700	45,658	45,658	0	0	0	13,000	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	06/10/2014	12.2650	11.5700	21,117	21,117	0	0	0	6,950	0	6,000	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	06/12/2014	12.2275	11.5700	20,505	20,505	0	0	0	6,575	0	6,000	0	5,000
SX4	3	15,000	5,000 Bushels of Soybeans	Commodity Price in Insurance Product	P, 1, I	a	11/18/2014	Chicago Mercantile Exchange	SNZ2OJLFK8MNNCLQOF39	06/13/2014	12.1350	11.5700	28,496	28,496	0	0	0	8,475	0	9,000	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	06/18/2014	12.1150	11.5700	18,671	18,671	0	0	0	5,450	0	6,000	0	5,000
SX4	5	25,000	5,000 Bushels of Soybeans	Commodity Price in Insurance Product	P, 1, I	a	11/18/2014	Chicago Mercantile Exchange	SNZ2OJLFK8MNNCLQOF39	06/30/2014	12.2725	11.5700	53,098	53,098	0	0	0	17,563	0	15,000	0	5,000
13429999. Total-Short Futures-Hedging Other													963,040	963,040	0	0	0	268,088	0	322,500	XXX	XXX
1389999. Total-Short Futures													963,040	963,040	0	0	0	268,088	0	322,500	XXX	XXX
1409999. Total-Hedging Other													963,040	963,040	0	0	0	268,088	0	322,500	XXX	XXX
1449999. TOTAL													963,040	963,040	0	0	0	268,088	0	322,500	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	173,294	321,769
Total Net Cash Deposits	148,475	173,294	321,769

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	963,040	0	963,040	963,040	0	963,040	322,500	322,500
NAIC 6 Designation											
Fifth Third Bank QFROUN1UWUYU0DVIWD51	Y	N	0	0	0	0	0	0	0	250,000	250,000
0799999. Total NAIC 6 Designation			0	0	0	0	0	0	0	250,000	250,000
0999999. Totals			0	963,040	0	963,040	963,040	0	963,040	572,500	572,500

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	9	0	104,648	217,677	239,478	XXX
Bank of America	Miami, Florida		0.000	0	0	566,025	635,385	358,020	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		1.000	250	255	50,000	50,000	50,250	XXX
Certificate of Deposit 1.00% 12/28/14			0.000	0	0	0	0	0	XXX
The Centreville National Bank	Stevensville, Maryland		0.000	0	0	90,275	201,228	171,151	XXX
Fifth Third Bank	Cincinnati, Ohio		0.050	829	28	548,580	548,580	499,380	XXX
Certificate of Deposit .05% 5-21-15			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	6	0	75,011	75,013	75,015	XXX
Keybank	Albany, New York		0.000	0	0	399,433	399,433	399,433	XXX
Laconia Savings Bank	Whitefield, New Hampshire		0.000	0	0	261,261	213,603	246,679	XXX
LaSalle Bank N.A.	Chicago, Illinois		0.000	0	0	1,183,481	1,246,148	685,344	XXX
The Northern Trust Company / O'Hare	Schaumburg, Illinois		0.000	0	0	328,105	412,965	36,814	XXX
PNC Bank	Pittsburgh, Pennsylvania		0.000	0	0	(48,992,896)	(52,234,217)	(41,473,797)	XXX
Northrim Bank	Anchorage, Alaska		0.150	0	38	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	26,418	0	19,835,053	17,473,459	17,547,985	XXX
RBC Dexia Investor Services Trust	Toronto, Canada		0.000	0	0	32,133,090	32,133,090	94,688,315	XXX
Wells Fargo Bank	Los Angeles, California		0.000	0	0	2,117,907	1,205,526	1,994,162	XXX
0199999. Total Open Depositories		XXX	XXX	27,513	320	15,736,077	9,613,993	82,554,333	XXX
0399999. Total Cash on Deposit		XXX	XXX	27,513	320	15,736,077	9,613,993	82,554,333	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX	3,925	3,925	3,925	XXX
0599999. Total Cash		XXX	XXX	27,513	320	15,740,002	9,617,918	82,558,258	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		06/30/2014	0.010	07/01/2014	23,542,247	0	1,499
8499999. Total - Sweep Accounts					23,542,247	0	1,499
8699999. Total - Cash Equivalents					23,542,247	0	1,499

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

DIRECTOR AND OFFICER INSURANCE COVERAGE SUPPLEMENT

Year To Date For the Period Ended June 30, 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
.....100,061,626	95,729,679	26,544,428

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