



QUARTERLY STATEMENT

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

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	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		

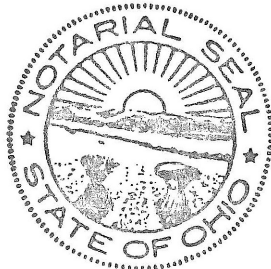
State of..... Ohio
County of..... Hamilton

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 November, 2014

Notary Public, State of Ohio
My Commission expires November 8, 2016



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 _____

GREAT AMERICAN INSURANCE COMPANY

ASSETS

	Current Statement Date			4 December 31 Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
1. Bonds.....	2,424,162,562	0	2,424,162,562	2,544,212,844
2. Stocks:				
2.1 Preferred stocks.....	182,451,973	0	182,451,973	164,325,390
2.2 Common stocks.....	1,030,362,592	0	1,030,362,592	964,237,903
3. Mortgage loans on real estate:				
3.1 First liens.....	216,642,798	0	216,642,798	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).....	737,154	0	737,154	829,467
4.2 Properties held for the production of income (less \$.....0 encumbrances).....	48,803,280	0	48,803,280	47,987,309
4.3 Properties held for sale (less \$.....0 encumbrances).....	0	0	0	0
5. Cash (\$.....299,617), cash equivalents (\$.....32,496,613) and short-term investments (\$.....80,384,465).....	113,180,695	0	113,180,695	218,303,339
6. Contract loans (including \$.....0 premium notes).....	0	0	0	0
7. Derivatives.....	64,323	0	64,323	194,400
8. Other invested assets.....	80,681,713	0	80,681,713	58,184,381
9. Receivables for securities.....	668,034	0	668,034	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).....	4,097,755,124	0	4,097,755,124	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.....	27,853,573	0	27,853,573	27,299,819
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection.....	377,651,558	12,859,487	364,792,071	246,672,277
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$.....0 earned but unbilled premiums).....	154,603,514	0	154,603,514	159,978,288
15.3 Accrued retrospective premiums.....	0	0	0	0
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers.....	51,673,605	0	51,673,605	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.....	120,249,827	0	120,249,827	116,760,753
19. Guaranty funds receivable or on deposit.....	0	0	0	0
20. Electronic data processing equipment and software.....	53,690,704	51,859,616	1,831,088	2,035,841
21. Furniture and equipment, including health care delivery assets (\$.....0).....	5,993,781	5,993,781	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.....	8,520,900	637,412	7,883,488	5,027,846
24. Health care (\$.....0) and other amounts receivable.....	0	0	0	0
25. Aggregate write-ins for other than invested assets.....	931,239,232	23,263,639	907,975,592	610,074,003
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25).....	5,829,231,817	94,613,935	5,734,617,882	5,376,892,481
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts.....	0	0	0	0
28. Total (Lines 26 and 27).....	5,829,231,817	94,613,935	5,734,617,882	5,376,892,481

DETAILS OF WRITE-INS

1101.....	0	0	0	0
1102.....	0	0	0	0
1103.....	0	0	0	0
1198. Summary of remaining write-ins for Line 11 from overflow page.....	0	0	0	0
1199. Totals (Lines 1101 thru 1103 plus 1198) (Line 11 above).....	0	0	0	0
2501. Receivable from Federal Crop Insurance Corporation.....	748,190,006	0	748,190,006	448,226,008
2502. Company owned life insurance.....	143,267,124	0	143,267,124	139,738,758
2503. Funds held as collateral.....	11,223,796	0	11,223,796	8,803,037
2598. Summary of remaining write-ins for Line 25 from overflow page.....	28,558,306	23,263,639	5,294,667	13,306,198
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....	931,239,232	23,263,639	907,975,592	610,074,003

LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31 Prior Year
1. Losses (current accident year \$.....677,319,961).....	2,104,613,911	2,068,506,141
2. Reinsurance payable on paid losses and loss adjustment expenses.....	1,017,105	406,746
3. Loss adjustment expenses.....	420,824,553	360,151,048
4. Commissions payable, contingent commissions and other similar charges.....	57,594,177	65,275,100
5. Other expenses (excluding taxes, licenses and fees).....	110,596,179	97,805,495
6. Taxes, licenses and fees (excluding federal and foreign income taxes).....	14,584,573	16,634,821
7.1 Current federal and foreign income taxes (including \$.....0 on realized capital gains (losses)).....	12,503,670	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 \$....486,562,554 and including warranty reserves of \$.....15,845,122 and accrued accident and health experience rating refunds including \$.....0 for medical loss ratio rebate per the Public Health Service Act.....	1,037,656,981	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).....	74,919,882	70,762,173
13. Funds held by company under reinsurance treaties.....	506,008,504	371,513,094
14. Amounts withheld or retained by company for account of others.....	58,156,527	46,024,651
15. Remittances and items not allocated.....	2,168,105	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.....	13,088,383	7,984,566
18. Drafts outstanding.....	0	0
19. Payable to parent, subsidiaries and affiliates.....	6,130,568	3,630,745
20. Derivatives.....	11,000	248,500
21. Payable for securities.....	14,656,486	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.....	(81,869,247)	(98,212,686)
26. Total liabilities excluding protected cell liabilities (Lines 1 through 25).....	4,379,139,296	3,973,589,959
27. Protected cell liabilities.....	0	0
28. Total liabilities (Lines 26 and 27).....	4,379,139,296	3,973,589,959
29. Aggregate write-ins for special surplus funds.....	124,212,975	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.....	320,868,462	315,028,062
35. Unassigned funds (surplus).....	894,956,550	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).....	1,355,478,587	1,403,302,522
38. Totals (Page 2, Line 28, Col. 3).....	5,734,617,882	5,376,892,481

DETAILS OF WRITE-INS

2501. Accounts payable and other liabilities.....	42,343,728	36,354,011
2502. Retroactive reinsurance ceded.....	(124,212,975)	(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).....	(81,869,247)	(98,212,686)
2901. Retroactive reinsurance gain.....	124,212,975	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).....	124,212,975	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 for September 30, 2014 of the **GREAT AMERICAN INSURANCE COMPANY**
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 \$.....1,523,710,110).....	1,303,624,512	1,353,049,656	1,903,053,232
1.2 Assumed..... (written \$.....1,237,371,927).....	1,146,831,202	1,017,562,568	1,367,359,576
1.3 Ceded..... (written \$.....1,025,870,737).....	870,849,566	890,437,229	1,254,496,556
1.4 Net..... (written \$.....1,735,211,299).....	1,579,606,148	1,480,174,995	2,015,916,252
DEDUCTIONS:			
2. Losses incurred (current accident year \$.....957,956,821):			
2.1 Direct.....	692,937,222	1,100,033,931	1,525,062,831
2.2 Assumed.....	459,948,961	457,109,056	601,322,393
2.3 Ceded.....	429,476,032	813,206,303	1,142,770,047
2.4 Net.....	723,410,152	743,936,684	983,615,177
3. Loss adjustment expenses incurred.....	219,056,156	154,306,867	207,666,617
4. Other underwriting expenses incurred.....	544,129,562	527,663,008	703,655,765
5. Aggregate write-ins for underwriting deductions.....	0	0	0
6. Total underwriting deductions (Lines 2 through 5).....	1,486,595,870	1,425,906,559	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).....	93,010,278	54,268,435	120,978,692
INVESTMENT INCOME			
9. Net investment income earned.....	128,158,994	111,674,664	161,987,916
10. Net realized capital gains (losses) less capital gains tax of \$.....6,916,871.....	8,999,084	69,434,840	93,009,898
11. Net investment gain (loss) (Lines 9 + 10).....	137,158,078	181,109,504	254,997,814
OTHER INCOME			
12. Net gain or (loss) from agents' or premium balances charged off (amount recovered \$.....0 amount charged off \$.....1,280,392).....	(1,280,392)	(913,270)	(1,721,367)
13. Finance and service charges not included in premiums.....	547,174	505,990	677,480
14. Aggregate write-ins for miscellaneous income.....	(11,577,484)	(3,269,172)	(5,292,258)
15. Total other income (Lines 12 through 14).....	(12,310,702)	(3,676,452)	(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).....	217,857,654	231,701,487	369,640,361
17. Dividends to policyholders.....	425,717	637,778	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).....	217,431,938	231,063,710	368,533,800
19. Federal and foreign income taxes incurred.....	70,794,355	63,973,639	94,803,546
20. Net income (Line 18 minus Line 19) (to Line 22).....	146,637,582	167,090,071	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).....	146,637,582	167,090,071	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 \$.....15,357,506.....	15,806,364	(929,227)	(25,524,362)
25. Change in net unrealized foreign exchange capital gain (loss).....	174,500	(407,700)	(42,300)
26. Change in net deferred income tax.....	18,852,921	14,746,360	12,734,370
27. Change in nonadmitted assets.....	(5,031,886)	4,737,295	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.....	5,840,400	4,791,976	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.....	(225,000,000)	(80,000,000)	(330,000,000)
36. Change in treasury stock.....	0	0	0
37. Aggregate write-ins for gains and losses in surplus.....	(5,103,817)	(3,741,400)	(8,227,246)
38. Change in surplus as regards policyholders (Lines 22 through 37).....	(47,823,936)	106,287,375	(66,342,354)
39. Surplus as regards policyholders, as of statement date (Lines 21 plus 38).....	1,355,478,587	1,575,932,251	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.....	3,528,365	3,590,690	4,798,106
1402. Amortization of intangibles.....	(6,497,928)	(708,362)	(8,202,000)
1403. Miscellaneous expense.....	(8,607,922)	(6,151,500)	(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).....	(11,577,484)	(3,269,172)	(5,292,258)
3701. Change in foreign exchange reserve.....	(5,103,817)	(3,741,400)	(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).....	(5,103,817)	(3,741,400)	(8,227,246)

GREAT AMERICAN INSURANCE COMPANY

CASH FLOW

	1 Current Year to Date	2 Prior Year To Date	3 Prior Year Ended December 31
CASH FROM OPERATIONS			
1. Premiums collected net of reinsurance.....	1,625,041,065	1,472,316,790	2,051,770,496
2. Net investment income.....	127,956,718	112,937,562	165,785,988
3. Miscellaneous income.....	(9,341,139)	(1,115,641)	(2,932,251)
4. Total (Lines 1 through 3).....	1,743,656,644	1,584,138,711	2,214,624,232
5. Benefit and loss related payments.....	678,502,350	659,127,723	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.....	699,112,503	632,988,297	851,478,255
8. Dividends paid to policyholders.....	425,717	637,778	1,106,562
9. Federal and foreign income taxes paid (recovered) net of \$.....0 tax on capital gains (losses).....	89,535,755	73,465,233	113,726,090
10. Total (Lines 5 through 9).....	1,467,576,325	1,366,219,031	1,892,147,516
11. Net cash from operations (Line 4 minus Line 10).....	276,080,318	217,919,680	322,476,716
CASH FROM INVESTMENTS			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds.....	540,893,565	425,335,335	561,974,739
12.2 Stocks.....	69,241,950	221,270,115	315,120,292
12.3 Mortgage loans.....	12,996,574	22,812,471	23,568,405
12.4 Real estate.....	517,034	6,166,155	9,460,140
12.5 Other invested assets.....	27,609,838	18,927,061	40,038,413
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments.....	(1,834,338)	(1,513,865)	(1,501,306)
12.7 Miscellaneous proceeds.....	12,152,986	784,735	20,430,547
12.8 Total investment proceeds (Lines 12.1 to 12.7).....	661,577,609	693,782,008	969,091,230
13. Cost of investments acquired (long-term only):			
13.1 Bonds.....	419,100,049	499,507,946	680,005,049
13.2 Stocks.....	108,336,487	156,722,446	215,119,291
13.3 Mortgage loans.....	80,826,375	3,561,988	11,555,290
13.4 Real estate.....	2,862,157	4,036,664	4,280,646
13.5 Other invested assets.....	49,476,998	34,765,548	51,353,789
13.6 Miscellaneous applications.....	13,372,256	810,500	11,919,112
13.7 Total investments acquired (Lines 13.1 to 13.6).....	673,974,321	699,405,091	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).....	(12,396,712)	(5,623,083)	(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.....	5,840,400	4,791,976	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.....	225,000,000	80,000,000	330,000,000
16.6 Other cash provided (applied).....	(149,646,649)	(421,397,390)	(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).....	(368,806,249)	(496,605,414)	(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).....	(105,122,643)	(284,308,817)	(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).....	113,180,695	179,073,308	218,303,339

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

20.0001	Exchange of equity securities.....	23,716,601	4,711	4,711
20.0002	Exchange of debt securities.....	5,851,983	0	0
20.0003	Stock option compensation (included in L7, L9, and L16.2).....	5,840,400	4,791,976	6,232,708
20.0004	Securities acquired in paid in kind interest payment.....	403,907	146,668	235,378
20.0005	Exchange of debt to equity securities.....	108,472	0	0
20.0006	Securities acquired from liquidation distribution.....	99,751	6,914	6,914
20.0007	Securities acquired from dividends/return of capital distribution.....	53,325	0	0

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:

	<u>State of Domicile</u>	<u>2014</u>	<u>2013</u>
Net income state basis	Ohio	\$ 146,637,582	\$ 273,730,253
Effect of state prescribed practices	Ohio	-	-
Effect of state permitted practices	Ohio	-	-
Net income, NAIC SAP		<u>\$ 146,637,582</u>	<u>\$ 273,730,253</u>
Statutory surplus state basis	Ohio	\$ 1,355,478,587	\$ 1,403,302,522
Effect of state prescribed practices	Ohio	-	-
Effect of state permitted practices	Ohio	-	-
Statutory surplus, NAIC SAP		<u>\$ 1,355,478,587</u>	<u>\$ 1,403,302,522</u>

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	\$	(1,206,316)
2. 12 months or longer	\$	(3,390,701)
 - b. The aggregate related fair value of securities with unrealized losses:

1. Less than 12 months	\$	165,119,937
2. 12 months or longer	\$	126,294,561
5. Based on cash flow projections received from independent sources (which reflect loan to collateral values, subordination, vintage and geographic concentration), implied cash flows inherent in security ratings and analysis of historical payment data, management believes that the Company will recover its cost basis in all securities with unrealized losses at September 30, 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 September 30, 2014 was \$2,192,224. 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 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.

The net unrealized capital gains/(losses) recognized during the reporting period resulting from derivatives was \$53,323. The net realized capital gain recognized during the reporting period resulting from settlement of derivatives was \$2,173,967.

9.) INCOME TAXES

No significant change.

10.) INFORMATION CONCERNING PARENT, SUBSIDIARIES AND AFFILIATES

A. No significant change.

B. The Company paid the following dividends to American Financial Group, Inc.:

<u>Date</u>	<u>Amount</u>	<u>Type</u>
4/21/2014	\$ 150,000,000	Extraordinary
9/24/2014	\$ 75,000,000	Extraordinary

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 the following dividends to American Financial Group, Inc.:

<u>Date</u>	<u>Amount</u>	<u>Type</u>
4/21/2014	\$ 150,000,000	Extraordinary
9/24/2014	\$ 75,000,000	Extraordinary

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
a. Assets at Fair Value				
Bonds:				
U.S. Government and government agencies States, municipalities and political subdivisions	\$ -	\$ -	\$ -	\$ -
Foreign government	-	9,469,709	-	9,469,709
Residential MBS	-	18,174,834	256,520	18,431,354
Commercial MBS	-	-	-	-
Asset backed securities	-	1,120,427	-	1,120,427
All other bonds	-	9,165,011	6,768,677	15,933,688
Total Bonds	\$ -	\$ 37,929,981	\$ 7,025,197	\$ 44,955,178
Preferred stocks	121,207,970	4,220,000	1,220,414	126,648,384
Non-affiliated common stocks	457,444,007	18,714,296	44,407,420	520,565,723
Affiliated common stock	-	-	-	-
Other investments	-	-	-	-
Derivative assets	64,323	-	-	64,323
Total Assets Accounted for at Fair Value	\$ 578,716,300	\$ 60,864,277	\$ 52,653,031	\$ 692,233,608
b. Liabilities at Fair Value				
Derivative liabilities	11,000	-	-	11,000
Total Liabilities at Fair Value	\$ 11,000	\$ -	\$ -	\$ 11,000

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

Description	Ending Balance at 6/30/2014	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 9/30/2014
U.S. Government and government agencies	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -
States, municipalities and political subdivisions	-	-	-	-	-	-	-	-	-	-
Residential MBS	261,229	-	-	(10,429)	5,720	-	-	-	-	256,520
Asset backed securities	-	-	-	-	-	-	-	-	-	-
All other bonds	6,323,335	1,735,491	-	(1,922,928)	632,779	-	-	-	-	6,768,677
Preferred stocks	1,089,112	-	-	-	131,302	-	-	-	-	1,220,414
Non-affiliated common stocks	42,983,578	-	(1,250,000)	(350,630)	(1,074,253)	4,098,725	-	-	-	44,407,420
Total	\$ 50,657,254	\$ 1,735,491	\$ (1,250,000)	\$ (2,283,987)	\$ (304,452)	\$ 4,098,725	\$ -	\$ -	\$ -	\$ 52,653,031

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 instruments 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 government agencies	\$ 7,120,513	\$ 7,110,282	\$ 7,083,286	\$ 37,227	\$ -	\$ -
States, municipalities and political subdivisions	1,087,720,056	1,040,943,386	-	1,053,836,976	33,883,080	-
Foreign government	177,901,276	190,570,533	-	177,901,276	-	-
Residential MBS	441,544,506	384,448,241	-	428,824,620	12,719,886	-
Commercial MBS	132,010,308	124,447,409	-	132,010,308	-	-
Asset backed securities	314,575,774	311,761,083	-	247,253,767	67,322,007	-
All other bonds	380,460,791	364,881,628	7,491,250	353,610,948	19,358,593	-
Total Bonds	\$2,541,333,224	\$2,424,162,562	\$ 14,574,536	\$2,393,475,122	\$ 133,283,566	\$ -
Preferred stocks	187,257,298	182,451,973	157,521,430	23,305,438	6,430,430	-
Non-affiliated common stocks	520,565,723	520,565,722	457,444,007	18,714,296	44,407,420	-
Affiliated common stocks	284,580,000	225,208,075	-	284,580,000	-	-
Other investments	82,172,279	80,681,713	-	-	82,172,279	-
Mortgage loans	215,549,000	216,642,798	-	-	215,549,000	-
Derivative assets	64,323	64,323	64,323	-	-	-
Derivative liabilities	(11,000)	(11,000)	(11,000)	-	-	-
Total Financial Instruments	\$3,831,510,847	\$3,649,766,166	\$ 629,593,296	\$2,720,074,856	\$ 481,842,695	\$ -

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 September 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 \$16 million and \$28 million as of September 30, 2014 and September 30, 2013, respectively (see page Q14).

For 2014, the \$16 million decrease in reserves for prior years is primarily attributed to (i) \$16 million of favorable development relating to the directors & officers liability business (other liability – claims made), (ii) \$11 million of favorable development relating to the excess liability/umbrella business, (iii) \$6 million of favorable development relating to the property & inland marine business, and (iv) \$6 million of favorable development relating to commercial auto business partially offset by (vii) \$24 million of reserve increase relating to the run-off asbestos and environmental reserves (see Note 33).

For 2013, the \$28 million decrease in reserves for prior years is primarily attributed to (i) \$33 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) \$12 million of favorable development relating to the excess liability/umbrella business (iv) \$8 million of favorable development relating to the excess and surplus lines business (v) \$7 million of favorable development relating to the excess casualty business partially offset by (vii) \$59 million of reserve increase relating to the run-off asbestos and environmental reserves (see Note 33).

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

In the third quarter of 2014, the Company recently completed an internal review of its asbestos and environmental (“A&E”) exposures relating to its run-off operations. The review was undertaken with the aid of a specialty consultant and outside counsel. As a result of the study, the Company recorded a 2014 third quarter pre-tax charge of \$23.7 million, net of reinsurance recoverable. At September 30, 2014, the Company’s A&E reserves were \$289.7 million, net of reinsurance recoverable. At that date, the Company’s three year survival ratios, excluding amounts associated with settlement of two large asbestos claims, were 14.5x paid losses for asbestos reserves, 5.9x paid losses for environmental reserves and 9.8x paid losses for the total A&E reserves.

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.

GREAT AMERICAN INSURANCE COMPANY GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES - GENERAL

- 1.1 Did the reporting entity experience any material transactions requiring the filing of Disclosure of Material Transactions with the State of Domicile, as required by the Model Act? Yes [] No [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.
United Teacher Associates, Ltd., previously the parent of United Teacher Associates Insurance Company ("UTAIC"), was merged out of existence so UTAIC is now a direct subsidiary of Great American Financial Resources, Inc.

- 4.1 Has the reporting entity been a party to a merger or consolidation during the period covered by this statement? Yes [] No [X]
- 4.2 If yes, provide name of entity, NAIC Company Code, and state of domicile (use two letter state abbreviation) for any entity that has ceased to exist as a result of the merger or consolidation.

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

5. If the reporting entity is subject to a management agreement, including third-party administrator(s), managing general agent(s), attorney-in-fact, or similar agreement, have there been any significant changes regarding the terms of the agreement or principals involved? Yes [] No [X] N/A []
If yes, attach an explanation.
Not applicable

- 6.1 State as of what date the latest financial examination of the reporting entity was made or is being made.12/31/2011.....
- 6.2 State the as of date that the latest financial examination report became available from either the state of domicile or the reporting entity. This date should be the date of the examined balance sheet and not the date the report was completed or released.12/31/2011.....
- 6.3 State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date).1/25/2013.....
- 6.4 By what department or departments?
Ohio 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

GREAT AMERICAN INSURANCE COMPANY 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: \$.....197,957

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: \$.....7,402,915
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	\$509,796,866
14.24 Short-Term Investments.....	\$0	\$0
14.25 Mortgage Loans on Real Estate.....	\$30,444,287	\$29,636,026
14.26 All Other.....	\$22,728,837	\$20,365,516
14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26).....	\$544,203,035	\$559,798,408
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?
 If no, attach a description with this statement. Yes [] No [X]
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:
G2956LAA4 Devocator Limited Term Loan 1M Libor Due 3/31/2015

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

5. Operating Percentages:

5.1 A&H loss percent 55.3 %
 5.2 A&H cost containment percent 11.4 %
 5.3 A&H expense percent excluding cost containment expenses 30.5 %

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

GREAT AMERICAN INSURANCE COMPANY

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-3191281.....	Care LTD.....	BMU.....	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-1120156.....	Lloyd's Syndicate Number 1686.....	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.....	.....
00000.....	AA-3774146.....	Rembrandt Spc LTD.....	CYM.....	Unauthorized...	.....0.....	.....
00000.....	AA-3190894.....	Snap-On Securecorp Insurance Co LTD.....	BMU.....	Unauthorized...	.....0.....	.....

SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN

Current Year to Date - Allocated by States and Territories

States, Etc.	1 Active Status	Direct Premiums Written		Direct Losses Paid (Deducting Salvage)		Direct Losses Unpaid	
		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.....	12,468,193	13,874,054	2,944,256	7,410,726	20,543,766	23,193,662
2. Alaska.....	AK.....L.....	1,159,237	1,136,167	156,367	200,787	3,955,245	1,745,837
3. Arizona.....	AZ.....L.....	11,907,072	11,208,570	3,420,919	2,271,385	22,823,768	19,169,037
4. Arkansas.....	AR.....L.....	17,985,425	22,698,092	9,959,206	4,835,762	13,578,720	30,453,997
5. California.....	CA.....L.....	101,462,017	86,651,978	54,333,103	28,058,794	146,259,532	148,495,433
6. Colorado.....	CO.....L.....	23,935,006	27,023,690	27,196,205	42,795,786	20,288,004	32,257,036
7. Connecticut.....	CT.....L.....	6,150,210	7,504,033	1,806,090	1,367,740	11,063,261	12,472,079
8. Delaware.....	DE.....L.....	26,448,138	24,150,803	5,572,808	1,114,896	52,635,328	49,411,469
9. District of Columbia.....	DC.....L.....	5,736,145	4,264,728	2,569,956	685,509	6,091,115	5,648,956
10. Florida.....	FL.....L.....	41,414,111	43,643,145	19,874,233	17,301,958	61,141,278	62,401,069
11. Georgia.....	GA.....L.....	31,622,053	29,482,717	10,095,253	7,680,442	27,471,537	30,945,533
12. Hawaii.....	HI.....L.....	4,386,624	4,187,450	4,836,055	2,541,291	7,559,626	12,014,789
13. Idaho.....	ID.....L.....	4,492,357	3,950,736	1,074,516	1,495,094	4,177,585	3,447,708
14. Illinois.....	IL.....L.....	164,007,836	182,009,295	89,725,867	479,845,531	78,018,563	100,125,164
15. Indiana.....	IN.....L.....	59,131,599	68,256,763	20,417,868	146,721,736	21,156,752	22,419,573
16. Iowa.....	IA.....L.....	98,154,800	124,436,776	143,117,786	124,473,055	43,232,502	39,843,351
17. Kansas.....	KS.....L.....	75,009,000	87,320,473	68,208,200	104,708,695	26,797,674	27,730,783
18. Kentucky.....	KY.....L.....	11,396,375	10,334,294	3,397,324	5,831,665	13,769,404	14,045,129
19. Louisiana.....	LA.....L.....	7,828,542	10,971,414	8,256,694	12,862,370	5,337,396	13,000,701
20. Maine.....	ME.....L.....	1,814,696	1,484,626	301,964	193,336	705,576	773,951
21. Maryland.....	MD.....L.....	16,254,889	14,746,751	5,508,555	3,367,519	26,439,929	25,708,155
22. Massachusetts.....	MA.....L.....	18,260,495	14,810,308	7,825,888	5,117,630	20,187,799	22,767,672
23. Michigan.....	MI.....L.....	40,438,077	37,972,929	14,743,943	149,163,677	35,299,013	38,987,064
24. Minnesota.....	MN.....L.....	39,299,454	47,185,407	33,340,856	21,516,457	32,508,188	29,127,642
25. Mississippi.....	MS.....L.....	6,587,355	7,149,809	2,725,754	8,692,293	10,214,258	12,161,849
26. Missouri.....	MO.....L.....	76,616,541	81,488,911	44,829,630	102,575,900	28,938,238	39,290,117
27. Montana.....	MT.....L.....	2,948,520	2,511,719	1,202,861	1,122,976	4,812,140	6,170,594
28. Nebraska.....	NE.....L.....	50,757,339	61,753,985	16,865,616	57,822,059	25,686,833	19,504,345
29. Nevada.....	NV.....L.....	6,554,109	7,011,245	2,683,277	1,978,386	15,444,872	16,366,379
30. New Hampshire.....	NH.....L.....	1,272,895	998,419	114,038	1,372,275	2,694,486	2,848,582
31. New Jersey.....	NJ.....L.....	22,043,406	17,032,330	4,932,969	6,128,533	28,578,067	28,501,523
32. New Mexico.....	NM.....L.....	3,427,175	3,060,661	617,203	999,144	3,011,990	3,124,928
33. New York.....	NY.....L.....	53,570,537	46,940,166	19,270,297	12,937,467	62,701,437	61,127,080
34. North Carolina.....	NC.....L.....	22,218,464	22,553,020	6,631,470	8,942,731	25,110,814	28,822,913
35. North Dakota.....	ND.....L.....	64,970,875	79,538,457	26,392,804	21,454,122	23,491,205	38,465,059
36. Ohio.....	OH.....L.....	34,001,543	30,899,593	7,823,587	27,593,608	24,765,719	21,969,014
37. Oklahoma.....	OK.....L.....	14,119,451	13,601,624	16,581,311	18,476,513	12,196,361	10,132,772
38. Oregon.....	OR.....L.....	8,518,407	7,608,882	1,231,381	2,658,093	14,571,892	12,797,908
39. Pennsylvania.....	PA.....L.....	28,918,938	24,805,800	10,891,393	7,250,514	34,409,148	36,559,635
40. Rhode Island.....	RI.....L.....	2,811,114	2,265,885	3,393,254	(207,874)	2,015,924	3,989,666
41. South Carolina.....	SC.....L.....	7,293,127	9,215,864	3,905,234	2,164,552	1,070,820	5,511,787
42. South Dakota.....	SD.....L.....	94,068,181	106,092,215	18,501,213	41,616,108	28,985,498	27,383,985
43. Tennessee.....	TN.....L.....	8,494,631	9,248,673	349,109	2,693,403	16,012,211	15,435,704
44. Texas.....	TX.....L.....	68,363,252	58,334,828	27,255,814	36,939,517	74,760,055	82,996,769
45. Utah.....	UT.....L.....	4,873,101	3,594,782	1,598,177	756,879	7,042,775	8,748,455
46. Vermont.....	VT.....L.....	354,728	307,249	79,858	(32,281)	425,802	482,402
47. Virginia.....	VA.....L.....	13,069,175	10,245,702	1,911,149	9,945,890	22,928,017	23,943,661
48. Washington.....	WA.....L.....	16,178,547	15,553,020	9,408,255	5,120,993	32,310,813	33,998,194
49. West Virginia.....	WV.....L.....	2,667,864	2,776,298	332,018	1,128,386	2,168,659	2,160,093
50. Wisconsin.....	WI.....L.....	40,484,649	41,677,966	27,233,968	43,951,410	28,301,119	41,234,730
51. Wyoming.....	WY.....L.....	2,629,492	2,229,846	880,865	1,754,000	2,173,660	1,938,927
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.....	50,397	122,361	22,568	11,820	43,093	362,145
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.....	44,261,660	41,663,956	12,065,651	23,336,248	48,255,955	58,870,466
58. Aggregate Other Alien.....	OT.....XXX.....	822,283	1,048,055	67,817	(391,512)	774,672	790,851
59. Totals.....	(a).....53.....	1,523,710,110	1,590,636,518	808,482,453	1,620,353,995	1,284,938,094	1,411,876,323

DETAILS OF WRITE-INS

58001. GBR UNITED KINGDOM.....	XXX.....	308,915	766,503	23,319	33,862	497,218	692,234
58002. HKG HONG KONG, SPECIAL AD.....	XXX.....	53,498	82,681	540,000	0	86,823	56,231
58003. NLD NETHERLANDS.....	XXX.....	223,994	175,557	(499,019)	(443,763)	157,455	29,629
58998. Summary of remaining write-ins for Line 58 from overflow page....	XXX.....	235,876	23,314	3,517	18,389	33,176	12,757
58999. Totals (Lines 58001 thru 58003+ Line 58998) (Line 58 above).....	XXX.....	822,283	1,048,055	67,817	(391,512)	774,672	790,851

(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	
Risiko 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 *	OH	45-0252531	67083
Skipjack Marina Corp.	MD	52-2179330	
United Teacher Associates Insurance Company *	TX	58-0869673	63479
UTA Acquisitions, LLC	TX	47-1933937	
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

* Denotes insurer

@ Company affiliated but not owned

Participant in Lloyd's Syndicate 2468

Subsidiaries 100% owned by respective parent unless otherwise stated

^ Total percentage owned by respective parent and other affiliated companies

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

	Domiciliary Location	FEIN	NAIC Co. Code
American Financial Group, Inc.	OH	31-1544320	
Great American Insurance Company *	OH	31-0501234	16691
American Signature Underwriters, Inc.	OH	31-1463075	
Brothers Property Corporation (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, Compañía de Seguros, S.A. de C.V. *	MEX		
Financidora de Primas Condor, S.A. de C.V. (99%)	MEX		
Farmers Crop Insurance Alliance, Inc.	KS	39-1404033	
FCIA Management Company, Inc.	NY	13-3628555	
Foreign Credit Insurance Association @	NY		
GAI 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	

* Denotes insurer

@ Company affiliated but not owned

Participant in Lloyd's Syndicate 2468

Subsidiaries 100% owned by respective parent unless otherwise stated

^ Total percentage owned by respective parent and other affiliated companies

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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

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SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
Group Code	Group Name	NAIC Company Code	Federal ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	*
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	OH	IA	Manhattan National Holding Corporation	Ownership	100.000	American Financial Group, Inc.	0

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SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
Group Code	Group Name	NAIC Company Code	Federal ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	*
0		0	52-2179330	0	0		Skipjack Marina Corp.....	MD.....	NIA.....	Great American Life Insurance Company.....	Ownership.....	100.000	American Financial Group, Inc....	0
0084	American Financial Group, Inc.....	63479	58-0869673	0	0		United Teacher Associates Insurance Company.....	TX.....	IA.....	Great American Financial Resources, Inc.....	Ownership.....	100.000	American Financial Group, Inc....	0
0		0	47-1933937	0	0		UTA Acquisitions, LLC.....	TX.....	NIA.....	United Teacher Associates Insurance Company.....	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 Pennsylvania 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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SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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

Q12.4

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.

GREAT AMERICAN INSURANCE COMPANY

PART 1 - LOSS EXPERIENCE

Lines of Business	Current Year to Date			4 Prior Year to Date Direct Loss Percentage
	1 Direct Premiums Earned	2 Direct Losses Incurred	3 Direct Loss Percentage	
1. Fire.....	484,269	(177,328)	(36.6)	12.7
2. Allied lines.....	629,520,261	553,858,798	88.0	123.1
3. Farmowners multiple peril.....	19,741,768	7,182,776	36.4	31.4
4. Homeowners multiple peril.....	0	217,047	0.0	0.0
5. Commercial multiple peril.....	44,933,183	17,945,180	39.9	54.6
6. Mortgage guaranty.....	0	0	0.0	0.0
8. Ocean marine.....	3,391,583	1,385,645	40.9	38.2
9. Inland marine.....	26,043,919	5,106,270	19.6	52.6
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.....	198,099	21,699	11.0	(2.2)
13. Group accident and health.....	34,062,947	15,208,017	44.6	47.3
14. Credit accident and health.....	0	0	0.0	0.0
15. Other accident and health.....	0	0	0.0	0.0
16. Workers' compensation.....	1,051,843	3,888,303	369.7	604.8
17.1 Other liability-occurrence.....	138,452,367	4,055,351	2.9	16.0
17.2 Other liability-claims made.....	155,307,742	20,018,862	12.9	27.8
17.3 Excess workers' compensation.....	173,660	26	0.0	0.0
18.1 Products liability-occurrence.....	1,946,626	170,198	8.7	108.3
18.2 Products liability-claims made.....	0	0	0.0	0.0
19.1, 19.2 Private passenger auto liability.....	(11)	(781,083)	7,100,754.5	0.0
19.3, 19.4 Commercial auto liability.....	10,348,619	(314,795)	(3.0)	64.1
21. Auto physical damage.....	2,349,538	1,560,197	66.4	64.3
22. Aircraft (all perils).....	850,546	(330,062)	(38.8)	0.0
23. Fidelity.....	63,242,403	17,495,917	27.7	35.1
24. Surety.....	69,323,222	12,786,109	18.4	35.9
26. Burglary and theft.....	510,440	19,847	3.9	(18.8)
27. Boiler and machinery.....	1,811,445	1,030,035	56.9	27.8
28. Credit.....	83,220,144	31,537,109	37.9	27.5
29. International.....	0	0	0.0	0.0
30. Warranty.....	10,030,633	1,370,831	13.7	12.2
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.....	6,629,265	(317,728)	(4.8)	65.1
35. Totals.....	1,303,624,512	692,937,222	53.2	81.3
DETAILS OF WRITE-INS				
3401. Collateral protection.....	6,362,456	(472,740)	(7.4)	65.9
3402. Supplemental unemployment.....	266,808	155,012	58.1	39.8
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).....	6,629,265	(317,728)	(4.8)	65.1

PART 2 - DIRECT PREMIUMS WRITTEN

Lines of Business	1	2	3
	Current Quarter	Current Year to Date	Prior Year Year to Date
1. Fire.....	137,271	407,550	779,864
2. Allied lines.....	663,090,589	827,930,100	966,082,944
3. Farmowners multiple peril.....	6,609,775	18,756,577	19,460,839
4. Homeowners multiple peril.....	0	0	0
5. Commercial multiple peril.....	15,752,538	46,621,613	42,939,582
6. Mortgage guaranty.....	0	0	0
8. Ocean marine.....	1,980,399	4,580,231	3,852,058
9. Inland marine.....	9,320,068	25,909,373	25,120,413
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.....	59,825	218,166	179,083
13. Group accident and health.....	10,864,077	27,022,813	26,958,203
14. Credit accident and health.....	0	0	0
15. Other accident and health.....	0	0	0
16. Workers' compensation.....	375,335	858,889	1,089,365
17.1 Other liability-occurrence.....	52,562,448	150,594,993	128,158,777
17.2 Other liability-claims made.....	57,386,276	162,880,831	148,862,368
17.3 Excess workers' compensation.....	525,566	525,566	0
18.1 Products liability-occurrence.....	664,116	1,880,755	1,714,139
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.....	5,302,201	11,207,949	10,593,747
21. Auto physical damage.....	1,150,580	2,442,927	2,227,389
22. Aircraft (all perils).....	1,727,799	3,423,774	0
23. Fidelity.....	26,685,940	65,056,923	63,216,144
24. Surety.....	22,946,190	70,827,460	65,763,137
26. Burglary and theft.....	224,126	503,973	436,845
27. Boiler and machinery.....	877,534	2,077,136	1,675,002
28. Credit.....	29,177,051	81,474,307	70,578,880
29. International.....	0	0	0
30. Warranty.....	4,641,055	12,195,742	11,241,779
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.....	2,360,631	6,312,474	(294,040)
35. Totals.....	914,421,389	1,523,710,110	1,590,636,518
DETAILS OF WRITE-INS			
3401. Collateral protection.....	2,240,199	5,980,728	(504,957)
3402. Supplemental unemployment.....	120,432	331,746	210,917
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).....	2,360,631	6,312,474	(294,040)

PART 3 (000 omitted)

LOSS AND LOSS ADJUSTMENT EXPENSE RESERVES SCHEDULE

	1	2	3	4	5	6	7	8	9	10	11	12	13
Years in Which Losses Occurred	Prior Year-End Known Case Loss and LAE Reserves	Prior Year-End IBNR Loss and LAE Reserves	Total Prior Year-End Loss and LAE Reserves (Cols. 1 + 2)	2014 Loss and LAE Payments on Claims Reported as of Prior Year-End	2014 Loss and LAE Payments on Claims Unreported as of Prior Year-End	Total 2014 Loss and LAE Payments (Cols. 4 + 5)	Q.S. Date Known Case Loss and LAE Reserves on Claims Reported and Open as of Prior Year-End	Q.S. Date Known Case Loss and LAE Reserves on Claims Reported or Reopened Subsequent to Prior Year-End	Q.S. Date IBNR Loss and LAE Reserves	Total Q.S. Loss and LAE Reserves (Cols. 7 + 8 + 9)	Prior Year-End Known Case Loss and LAE Reserves Developed (Savings)/Deficiency (Cols. 4 + 7 minus Col. 1)	Prior Year-End IBNR Loss and LAE Reserves Developed (Savings)/Deficiency (Cols. 5 + 8 + 9 minus Col. 2)	Prior Year-End Total Loss and LAE Reserve Developed (Savings)/Deficiency (Cols. 11 + 12)
1. 2011 + Prior.....	533,978	822,059	1,356,037	181,299	6,073	187,372	441,908	9,763	712,244	1,163,915	89,230	(93,979)	(4,750)
2. 2012.....	120,671	223,143	343,814	63,053	2,830	65,883	98,601	2,502	171,082	272,186	40,983	(46,729)	(5,746)
3. Subtotals 2012 + Prior.....	654,649	1,045,202	1,699,851	244,352	8,902	253,255	540,509	12,265	883,327	1,436,101	130,213	(140,709)	(10,495)
4. 2013.....	312,748	416,059	728,806	291,582	20,211	311,794	140,923	12,553	258,541	412,018	119,758	(124,753)	(4,995)
5. Subtotals 2013 + Prior.....	967,396	1,461,261	2,428,657	535,935	29,113	565,048	681,432	24,819	1,141,868	1,848,119	249,971	(265,461)	(15,491)
6. 2014.....	XXX	XXX	XXX	XXX	280,637	280,637	XXX	249,518	427,802	677,320	XXX	XXX	XXX
7. Totals.....	967,396	1,461,261	2,428,657	535,935	309,750	845,685	681,432	274,337	1,569,669	2,525,438	249,971	(265,461)	(15,491)
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
											1.25.8 %	2.(18.2)%	3.(0.6)%
													Col. 13, Line 7 Line 8
													4.(1.1)%

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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:



GREAT AMERICAN INSURANCE COMPANY
Overflow Page for Write-Ins

Additional Write-ins for Assets:

	Current Statement Date			4 December 31, Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
2504. Equities and deposits in pools and associations.....	5,294,667	0	5,294,667	7,051,006
2505. Other assets and receivables.....	13,094,500	13,094,500	0	6,255,193
2506. Intangibles.....	10,169,140	10,169,140	0	0
2597. Summary of remaining write-ins for Line 25.....	28,558,306	23,263,639	5,294,667	13,306,198

Additional Write-ins for Schedule T:

States, Etc.	1 Active Status	Direct Premiums Written		Direct Losses Paid (Deducting Salvage)		Direct Losses Unpaid	
		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
58004. VGB BRITISH VIRGIN ISLANDS.....	XXX	12,861	11,501	0	0	8,805	12,251
58005. SGP SINGAPORE.....	XXX	150,215	11,813	3,517	18,389	22,431	506
58006. GTM GUATEMALA.....	XXX	0	0	0	0	68	0
58007. GER GERMANY.....	XXX	72,800	0	0	0	1,872	0
58997. Summary of remaining write- ins for Line 58 from overflow.....	XXX	235,876	23,314	3,517	18,389	33,176	12,757

GREAT AMERICAN INSURANCE COMPANY 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.....	2,862,157	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.....	1,813,496	2,345,700
9. Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8).....	49,540,434	48,816,776
10. Deduct total nonadmitted amounts.....	0	0
11. Statement value at end of current period (Line 9 minus Line 10).....	49,540,434	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.....	73,090,990	7,500,000
2.2 Additional investment made after acquisition.....	7,735,385	4,055,290
3. Capitalized deferred interest and other.....	0	0
4. Accrual of discount.....	58,444	62
5. Unrealized valuation increase (decrease).....	0	0
6. Total gain (loss) on disposals.....	0	0
7. Deduct amounts received on disposals.....	12,996,574	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).....	216,642,798	148,754,552
12. Total valuation allowance.....	0	0
13. Subtotal (Line 11 plus Line 12).....	216,642,798	148,754,552
14. Deduct total nonadmitted amounts.....	0	0
15. Statement value at end of current period (Line 13 minus Line 14).....	216,642,798	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.....	16,856,749	21,233,525
2.2 Additional investment made after acquisition.....	32,620,249	30,120,264
3. Capitalized deferred interest and other.....	0	0
4. Accrual of discount.....	0	0
5. Unrealized valuation increase (decrease).....	(1,474,070)	(811,084)
6. Total gain (loss) on disposals.....	2,104,241	852,993
7. Deduct amounts received on disposals.....	27,609,838	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).....	80,681,713	58,184,381
12. Deduct total nonadmitted amounts.....	0	0
13. Statement value at end of current period (Line 11 minus Line 12).....	80,681,713	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.....	527,436,535	895,124,339
3. Accrual of discount.....	12,484,156	14,385,902
4. Unrealized valuation increase (decrease).....	32,619,542	(37,645,573)
5. Total gain (loss) on disposals.....	17,915,810	140,882,406
6. Deduct consideration for bonds and stocks disposed of.....	610,135,515	877,095,031
7. Deduct amortization of premium.....	11,420,779	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.....	4,635,758	4,439,366
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	3,636,977,127	3,672,776,136
11. Deduct total nonadmitted amounts.....	0	0
12. Statement value at end of current period (Line 10 minus Line 11).....	3,636,977,127	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

	1	2	3	4	5	6	7	8
NAIC Designation	Book/Adjusted Carrying Value Beginning of Current Quarter	Acquisitions During Current Quarter	Dispositions During Current Quarter	Non-Trading Activity During Current Quarter	Book/Adjusted Carrying Value End of First Quarter	Book/Adjusted Carrying Value End of Second Quarter	Book/Adjusted Carrying Value End of Third Quarter	Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. NAIC 1 (a).....	2,267,602,634	525,457,214	578,357,772	(11,657,715)	2,417,181,844	2,267,602,634	2,203,044,361	2,408,181,702
2. NAIC 2 (a).....	194,624,100	6,491,000	11,047,734	(391,739)	218,224,721	194,624,100	189,675,627	241,650,620
3. NAIC 3 (a).....	44,529,581	2,018,288	529,221	11,002,363	46,685,307	44,529,581	57,021,011	38,684,556
4. NAIC 4 (a).....	40,355,152	8,601,519	5,493,313	(3,750,182)	38,163,052	40,355,152	39,713,176	32,025,549
5. NAIC 5 (a).....	5,429,705	(1,004)	(131,352)	(2,678,918)	15,034,957	5,429,705	2,881,135	25,670,504
6. NAIC 6 (a).....	7,395,731	2,040,139	3,294,775	6,070,623	7,716,379	7,395,731	12,211,718	2,450,587
7. Total Bonds.....	2,559,936,903	544,607,156	598,591,464	(1,405,567)	2,743,006,261	2,559,936,903	2,504,547,028	2,748,663,518
PREFERRED STOCK								
8. NAIC 1.....	24,262,884	0	0	(36,972)	21,997,245	24,262,884	24,225,912	21,999,894
9. NAIC 2.....	121,032,916	2,000,000	0	(5,259,265)	118,478,361	121,032,916	117,773,651	102,091,739
10. NAIC 3.....	30,662,341	0	0	3,831,159	30,396,400	30,662,341	34,493,500	32,236,340
11. NAIC 4.....	4,772,142	1,055,466	0	131,302	4,618,390	4,772,142	5,958,910	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.....	180,730,284	3,055,466	0	(1,333,777)	175,490,396	180,730,284	182,451,973	164,325,390
15. Total Bonds and Preferred Stock.....	2,740,667,187	547,662,622	598,591,464	(2,739,344)	2,918,496,657	2,740,667,187	2,686,999,000	2,912,988,908

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(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 \$.....80,384,465; NAIC 2 \$.....0; NAIC 3 \$.....0; NAIC 4 \$.....0; NAIC 5 \$.....0; NAIC 6 \$.....0.

GREAT AMERICAN INSURANCE COMPANY
SCHEDULE DA - PART 1

Short-Term Investments

	1 Book/Adjusted Carrying Value	2 Par Value	3 Actual Cost	4 Interest Collected Year To Date	5 Paid for Accrued Interest Year To Date
9199999.....	80,384,465	XXX.....	80,384,465	20,593	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.....	1,060,403,060	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.....	1,184,469,270	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).....	80,384,465	204,450,674
11. Deduct total nonadmitted amounts.....	0	0
12. Statement value at end of current period (Line 10 minus Line 11).....	80,384,465	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.....	316,505
5. Considerations received (paid) on terminations.....	316,505
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.....	237,500
9. Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 - 5 + 6 + 7 + 8).....	(11,000)
10. Deduct nonadmitted assets.....	0
11. Statement value at end of current period (Line 9 minus Line 10).....	(11,000)

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1. Book/adjusted carrying value, December 31, prior year (Line 6, prior year).....	194,400
2. Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change column).....	(148,475)
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
Change in variation margin on open contracts - All Other:	
3.13 Section 1, Column 18, current year to date minus.....	64,323
3.14 Section 1, Column 18, prior year.....	45,925
	18,398
	18,398
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
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
3.3 Subtotal (Line 3.1 minus Line 3.2).....	18,398
4.1 Cumulative variation margin on terminated contracts during the year.....	1,865,338
4.2 Less:	
4.21 Amount used to adjust basis of hedged item.....	0
4.22 Amount recognized.....	1,865,338
	1,865,338
4.3 Subtotal (Line 4.1 minus Line 4.2).....	0
5. Dispositions gains (losses) on contracts terminated in prior year:	
5.1 Total gain (loss) recognized for terminations in prior year.....	0
5.2 Total gain (loss) adjusted into the hedged item(s) for the terminations in prior year.....	0
6. Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3.3 - 4.3 - 5.1 - 5.2).....	64,323
7. Deduct nonadmitted assets.....	0
8. Statement value at end of current period (Line 6 minus Line 7).....	64,323

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.....	(11,000)
2. Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance.....	64,323
3. Total (Line 1 plus Line 2).....	<u>53,323</u>
4. Part D, Section 1, Column 5.....	64,323
5. Part D, Section 1, Column 6.....	(11,000)
6. Total (Line 3 minus Line 4 minus Line 5).....	<u>0</u>
	Fair Value Check
7. Part A, Section 1, Column 16.....	(11,000)
8. Part B, Section 1, Column 13.....	64,323
9. Total (Line 7 plus Line 8).....	<u>53,323</u>
10. Part D, Section 1, Column 8.....	64,323
11. Part D, Section 1, Column 9.....	(11,000)
12. Total (Line 9 minus Line 10 minus Line 11).....	<u>0</u>
	Potential Exposure Check
13. Part A, Section 1, Column 21.....	250,000
14. Part B, Section 1, Column 20.....	37,500
15. Part D, Section 1, Column 11.....	287,500
16. Total (Line 13 plus Line 14 minus Line 15).....	<u>0</u>

GREAT AMERICAN INSURANCE COMPANY
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.....	42,788,081	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.....	48,534,317	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).....	32,496,613	38,242,849
11. Deduct total nonadmitted amounts.....	0	0
12. Statement value at end of current period (Line 10 minus Line 11).....	32,496,613	38,242,849

SCHEDULE A - PART 2

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

1 Description of Property	Location		4 Date Acquired	5 Name of Vendor	6 Actual Cost at Time of Acquisition	7 Amount of Encumbrances	8 Book/Adjusted Carrying Value Less Encumbrances	9 Additional Investment Made After Acquisition
	2 City	3 State						
Acquired by Purchase								
Building, Land, and Improvements.....	Danbury.....	CT.....	...12/19/1995	Danbury.....	.....0	.....0	.....0	.....(1,793)
Building, Land, and Improvements.....	St Louis.....	MO.....	...11/30/1999	Worldwide Building, St Louis.....	.....0	.....0	.....0	.....48,976
Building, Land, and Improvements.....	Charleston	SC.....	...05/01/2002	Charleston Harbor Resort and Marina.....	.....0	.....0	.....0	.....961,044
Building, Land, and Improvements.....	Stevensville.....	MD.....	...05/22/2002	Bay Bridge.....	.....0	.....0	.....0	.....4,474
Building, Land, and Improvements.....	Whitefield.....	NH.....	...06/01/2005	Mountain View Grand Resort LLC.....	.....0	.....0	.....0	.....50,692
Building, Land, and Improvements.....	Florida City.....	FL.....	...09/24/2009	Florida City Center.....	.....0	.....0	.....0	.....90,096
0199999. Totals.....					.....0	.....0	.....0	.....1,153,488
0399999. Totals.....					.....0	.....0	.....0	.....1,153,488

QE01

SCHEDULE A - PART 3

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

1 Description of Property	Location		4 Disposal Date	5 Name of Purchaser	6 Actual Cost	7 Expended for Additions, Permanent Improvements and Changes in Encumbrances	8 Change in Book/Adjusted Carrying Value Less Encumbrances					14 Book/Adjusted Carrying Value Less Encumbrances on Disposal	15 Amounts Received During Year	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal	19 Gross Income Earned Less Interest Incurred on Encumbrances	20 Taxes, Repairs, and Expenses Incurred
	2 City	3 State					9 Current Year's Depreciation	10 Current Year's Other Than Temporary Impairment Recognized	11 Current Year's Change in Encumbrances	12 Total Change in B./A.C.V. (11 - 9 - 10)	13 Total Foreign Exchange Change in B./A.C.V.							
NONE																		

SCHEDULE B - PART 2

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

1 Loan Number	2 Location		4 Loan Type	5 Date Acquired	6 Rate of Interest	7 Actual Cost at Time of Acquisition	8 Additional Investment Made After Acquisition	9 Value of Land and Buildings
	City	3 State						
Mortgages in Good Standing								
Commercial Mortgages - All Other								
Chase Park Plaza Hotel.....	St. Louis.....	MO.....		08/11/2014...	4.850	15,000,000	.0	27,048,000
Franklin Marriott Cool Springs.....	Franklin.....	TN.....		09/24/2014...	4.650	26,080,000	.0	31,400,000
0599999. Total - Mortgages in Good Standing - Commercial Mortgages - All Other.....				XXX	XXX	41,080,000	.0	58,448,000
Mezzanine Loans								
Invitation Homes 4 Euro Libor + 400.....	New York.....	NY.....		08/28/2014...	4.250	1,224,878	900,316	1,589,695
Invitation Homes Rev 4 Libor + 275.....	New York.....	NY.....		08/28/2014...	3.000	9,896,823	2,933,150	12,747,938
0699999. Total - Mortgages in Good Standing - Mezzanine Loans.....				XXX	XXX	11,121,701	3,833,466	14,337,633
0899999. Total - Mortgages in Good Standing.....				XXX	XXX	52,201,701	3,833,466	72,785,633
3399999. Total Mortgages.....				XXX	XXX	52,201,701	3,833,466	72,785,633

SCHEDULE B - PART 3

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

1 Loan Number	2 Location		4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8 Change in Book Value/Recorded Investment						14 Book Value/Recorded Investment Excluding Accrued Interest on Disposal	15 Consideration	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal
	City	3 State					8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization)/Accretion	10 Current Year's Other Than Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value					
Biltmore Hotel.....	Coral Gables.....	FL.....		08/13/1999...	09/12/2014...	10,185,509	.0	.0	.0	.0	.0	.0	10,185,509	10,185,509	.0	.0	.0
JQH- Murfreesboro.....	Murfreesboro.....	TN.....		08/16/2007...	09/03/2014...	45,333	.0	.0	.0	.0	.0	.0	45,333	45,333	.0	.0	.0
One East Fourth, Inc.....	Cincinnati.....	OH.....		12/30/2008...	09/25/2014...	207,241	.0	.0	.0	.0	.0	.0	207,241	207,241	.0	.0	.0
Dixie Terminal Corporation.....	Cincinnati.....	OH.....		12/30/2008...	09/25/2014...	66,533	.0	.0	.0	.0	.0	.0	66,533	66,533	.0	.0	.0
Wild Dunes Resort.....	Isle of Palms.....	SC.....		03/30/2011...	09/12/2014...	44,838	.0	.0	.0	.0	.0	.0	44,838	44,838	.0	.0	.0
Miami Beach Marina.....	Miami.....	FL.....		11/22/2011...	09/12/2014...	74,184	.0	.0	.0	.0	.0	.0	74,184	74,184	.0	.0	.0
Elitch Gardens.....	Denver.....	CO.....		05/01/2012...	09/12/2014...	75,023	.0	.0	.0	.0	.0	.0	75,023	75,023	.0	.0	.0
McHenry Row.....	Baltimore.....	MD.....		06/29/2012...	09/12/2014...	57,001	.0	.0	.0	.0	.0	.0	57,001	57,001	.0	.0	.0
Hotel Palomar.....	Dallas.....	TX.....		12/20/2012...	09/12/2014...	17,340	.0	.0	.0	.0	.0	.0	17,340	17,340	.0	.0	.0
Exactware.....	Lehi.....	UT.....		02/24/2014...	09/12/2014...	53,143	.0	.0	.0	.0	.0	.0	53,143	53,143	.0	.0	.0
Invitation Homes 4 Euro Libor.....	New York.....	NY.....		08/28/2014...	09/30/2014...	527,511	.0	.0	.0	.0	.0	.0	527,511	527,511	.0	.0	.0
Invitation Homes Rev 4 Libor.....	New York.....	NY.....		08/28/2014...	09/30/2014...	17,975	.0	.0	.0	.0	.0	.0	17,975	17,975	.0	.0	.0
0299999. Total - Mortgages With Partial Repayments.....						11,371,631	.0	.0	.0	.0	.0	.0	11,371,631	11,371,631	.0	.0	.0
0599999. Total Mortgages.....						11,371,631	.0	.0	.0	.0	.0	.0	11,371,631	11,371,631	.0	.0	.0

QE02

SCHEDULE BA - PART 2

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

1 CUSIP Identification	2 Name or Description	Location		5 Name of Vendor or General Partner	6 NAIC Design- ation	7 Date Originally Acquired	8 Type and Strategy	9 Actual Cost at Time of Acquisition	10 Additional Investment Made After Acquisition	11 Amount of Encumbrances	12 Commitment for Additional Investment	13 Percentage of Ownership
		3 City	4 State									
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated												
000000 00 0	Snow, Phipps, & Guggenheim, L.P.	Wilmington	DE	Snow, Phipps, & Guggenheim, L.P.		02/06/2007		88,321				1.1
000000 00 0	Snow, Phipps, & Guggenheim II, L.P.	Wilmington	DE	Snow, Phipps, & Guggenheim II, L.P.		01/08/2010		71,251				0.7
722480 ZZ 6	Pineapple Square Properties LLC	Sarasota	FL	The Isaac Group Holdings, LLC		04/19/2006		55,636				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		223,756				0.3
000000 00 0	NB Secondary Opportunities Fund III L.P.	New York	NY	NB Secondary Opportunities Fund III L.P.		05/23/2013		649,351				0.4
000000 00 0	Cintrifuse Early Stage Capital Fund I, LLC	Cincinnati	OH	Cintrifuse Early Stage Capital Fund I, LLC		04/29/2013		12,617				1.2
000000 00 0	Solamere Capital Fund II, LP	Boston	MA	Solamere Capital Fund II, LP		08/19/2013		121,500				1.0
000000 00 0	Solamere Capital Fund II-A, LP	Boston	MA	Solamere Capital Fund II-A, LP		08/19/2013		52,500				1.6
000000 00 0	Patriot Financial Partners II, L.P.	Philadelphia	PA	Patriot Financial Partners II, L.P.		04/30/2014		300,000				3.5
000000 00 0	The Cranmere Group Limited	London	UK	The Cranmere Group Limited		05/21/2014		(1,620)				3.3
000000 00 0	Bridge Growth Partners L.P.	New York	NY	Bridge Growth Partners L.P.		07/15/2014		49,200				0.6
000000 00 0	Yukon Capital Partners II L.P.	Minneapolis	MN	Yukon Capital Partners II L.P.		07/17/2014		853,337				1.7
000000 00 0	OBC Investment Partners, L.P.	Mason	OH	OBC Investment Partners, L.P.		07/31/2014		1,468,800				11.5
000000 00 0	PWP Growth Equity Fund I LLP	New York	NY	PWP Growth Equity Fund I LLP		08/28/2014		580,711				0.8
000000 00 0	Student Housing Joint Venture, L.P.	New York	NY	Student Housing Joint Venture, L.P.		09/19/2014		10,227,968				79.9
1599999	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated							1,573,311	13,180,016			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	328,183			35.0
000000 00 0	Pinecrest Place, LLC	Pinecrest	FL	Pinecrest Place, LLC		11/09/2009		0	16,000			100.0
000000 00 0	GALIC - Sorrento, LLC	Coral Gables	FL	GALIC - Sorrento, LLC		06/27/2012		0	63,500			35.0
1699999	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Affiliated							0	407,683			XXX
Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated												
000000 00 0	AMMC CLO XIV WAREHOUSE	George Town	KY	UBS Securities LLC		01/21/2014		0	4,500,000			30.0
000000 00 0	AMMC CLO XV WAREHOUSE	George Town	KY	UBS Securities LLC		09/19/2014		9,000,000	0			30.0
2199999	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated							9,000,000	4,500,000			XXX
Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Affiliated												
000000 00 0	Global Premier Finance Company LOC	Cincinnati	OH	Global Premier Finance Company		02/01/1999		0	913,678			100.0
2299999	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Affiliated							0	913,678			XXX
4499999	Subtotal - Unaffiliated							10,573,311	17,680,016			XXX
4599999	Subtotal - Affiliated							0	1,321,361			XXX
4699999	Totals							10,573,311	19,001,377			XXX

QE03

SCHEDULE BA - PART 3

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

1 CUSIP Identification	2 Name or Description	Location		5 Name of Purchaser or Nature of Disposal	6 Date Originally Acquired	7 Disposal Date	8 Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Changes in Book/Adjusted Carrying Value					15 Book/Adjusted Carrying Value Less Encumbrances on Disposal	16 Consideration	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Investment Income
		3 City	4 State					9 Unrealized Valuation Increase (Decrease)	10 Current Year's (Depreciation) or (Amortization)/ Accretion	11 Current Year's Other Than Temporary Impairment Recognized	12 Capitalized Deferred Interest and Other	13 Total Change in B./A.C.V. (9+10-11+12)							14 Total Foreign Exchange Change in B./A.C.V.
909283 AA 1	United Air Pass-Th. Cert 9.20% 3-22-08	Wilmington	DE	Distribution	10/30/1996	07/01/2014	0	0	0	0	0	0	0	38,357	0	38,357	38,357	0

SCHEDULE BA - PART 3

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

1 CUSIP Identification	2 Name or Description	3 Location		5 Name of Purchaser or Nature of Disposal	6 Date Originally Acquired	7 Disposal Date	8 Book/Adjusted Carrying Value Less Encumbrances, Prior Year	9-14 Changes in Book/Adjusted Carrying Value						15 Book/Adjusted Carrying Value Less Encumbrances on Disposal	16 Consideration	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Investment Income		
		City	State					9 Unrealized Valuation Increase (Decrease)	10 Current Year's (Depreciation) or (Amortization)/ Accretion	11 Current Year's Other Than Temporary Impairment Recognized	12 Capitalized Deferred Interest and Other	13 Total Change in B./A.C.V. (9+10-11+12)	14 Total Foreign Exchange Change in B./A.C.V.								
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	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	09/04/2014	21,178	0	0	0	0	0	0	21,178	21,178	0	0	0	23,118	
000000	00 0	Panda Hereford Ethanol Acquisition, LLC	Wilmington	DE	Distribution	05/09/2009	07/24/2014	0	0	0	0	0	0	0	0	20	0	20	0	0	
000000	00 0	NB Secondary Opportunities Fund III L.P.	New York	NY	Distribution	05/23/2013	09/24/2014	91,763	0	0	0	0	0	0	91,763	91,763	0	0	0	0	
000000	00 0	River Cities Capital Fund IV, LP	Cincinnati	OH	Distribution	09/30/2012	09/08/2014	166,194	0	0	0	0	0	0	166,194	166,194	0	0	0	0	
000000	00 0	Lubert-Adler Real Estate Fund VII, LP	Philadelphia	PA	Distribution	10/15/2013	07/15/2014	15,625	0	0	0	0	0	0	15,625	15,625	0	0	0	0	
1599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated.....								294,760	0	0	0	0	0	0	294,760	294,780	0	20	20	23,118	
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Affiliated																					
000000	00 0	Pinecrest Place, LLC	Pinecrest	FL	Distribution	11/09/2009	09/30/2014	2,929,197	0	0	0	0	0	0	2,929,197	4,766,045	0	1,836,848	1,836,848	0	
000000	00 0	GALIC - Sorrento, LLC	Coral Gables	FL	Distribution	06/27/2012	08/18/2014	540,022	0	0	0	0	0	0	540,022	540,022	0	0	0	81,056	
000000	00 0	NP Acquisition, LLC	Newport	KY	Distribution	12/16/2011	08/22/2014	978,875	0	0	0	0	0	0	978,875	978,875	0	0	0	926,071	
1699999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Affiliated.....								4,448,093	0	0	0	0	0	0	4,448,093	6,284,941	0	1,836,848	1,836,848	1,007,127	
Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated																					
000000	00 0	AMMC CLO XIV WAREHOUSE	George Town	KY	UBS Securities LLC	01/21/2014	07/11/2014	18,000,000	0	0	0	0	0	0	18,000,000	18,000,000	0	0	0	482,883	
2199999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated.....								18,000,000	0	0	0	0	0	0	18,000,000	18,000,000	0	0	0	0	482,883
Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Affiliated																					
000000	00 0	Global Premier Finance Company LOC	Cincinnati	OH	Distribution	02/01/1999	09/25/2014	319,000	0	0	0	0	0	0	319,000	319,000	0	0	0	95,678	
2299999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Affiliated.....								319,000	0	0	0	0	0	0	319,000	319,000	0	0	0	0	95,678
4499999. Subtotal - Unaffiliated.....								18,294,760	0	0	0	0	0	0	18,294,760	18,333,137	0	38,377	38,377	506,001	
4599999. Subtotal - Affiliated.....								4,767,093	0	0	0	0	0	0	4,767,093	6,603,941	0	1,836,848	1,836,848	1,102,805	
4699999. Totals.....								23,061,853	0	0	0	0	0	0	23,061,853	24,937,078	0	1,875,225	1,875,225	1,608,806	

QE03.1

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 - All Other Government									
13509P EG 4	CAN HOUSING TRUST 1.95 06/15/2019.....	U.....	...07/08/2014	ROYAL BANK OF CANADA.....		.....30,096,000	.....30,000,000	.....41,671	1FE.....
13509P EG 4	CAN HOUSING TRUST 1.95 06/15/2019.....	U.....	...08/12/2014	ROYAL BANK OF CANADA.....		.....30,197,100	.....30,000,000	.....97,767	1FE.....
74814Z EE 9	QUEBEC PROVINCE 4.50 12/01/2019.....	U.....	...07/23/2014	ROYAL BANK OF CANADA.....		.....33,661,500	.....30,000,000	.....210,822	1FE.....
1099999	Total Bonds - All Other Government.....					.....93,954,600	.....90,000,000	.....350,260	.....XXX.....
Bonds - U.S. Special Revenue and Special Assessment									
38375U DC 1	GNR 2014-H01 AI WAC-IO 01/20/2064.....		...01/29/2014	STIFEL NICOLAUS.....		.....0	.....0	.....0	1.....
38375U DC 1	GNR 2014-H01 AI WAC-IO 01/20/2064.....		...02/20/2014	Capital Interest.....		.....0	.....0	.....0	1.....
38375U DC 1	GNR 2014-H01 AI WAC-IO 01/20/2064.....		...07/20/2014	Capital Interest.....		.....0	.....0	.....0	1.....
3199999	Total Bonds - U.S. Special Revenue and Special Assessment.....					.....0	.....0	.....0	.....XXX.....
Bonds - Industrial and Miscellaneous									
00175L AA 0	AMMC CLO 2014-14A A1L FLT 07/27/2026.....		...06/12/2014	RBS SECURITIES/GREENWICH.....		.....11,077,134	.....11,100,000	.....0	1FE.....
00175L AB 8	AMMC CLO 2014-14A A2L FLT 07/27/26.....		...06/12/2014	RBS SECURITIES/GREENWICH.....		.....4,755,108	.....4,800,000	.....0	1FE.....
00175L AD 4	AMMC CLO 2014-14A B1L MEZ FLT 07/27/26.....		...06/12/2014	RBS SECURITIES/GREENWICH.....		.....1,416,000	.....1,500,000	.....0	2FE.....
05530M AA 7	BCAP 2006-AA2 A1 SEQ SNR FLT 01/25/2037.....		...09/18/2014	BARCLAYS CAPITAL.....		.....5,199,180	.....6,779,696	.....1,775	1FM.....
088444 ZZ 0	BEXION PHARMACEUTICALS PIK 4.00 7/31/15.....		...07/31/2014	Capitalized Interest.....		.....4,808	.....4,800	.....0	4Z.....
114536 AA 3	BROOKSTONE HOLDING PIK 10.00 07/07/21.....		...07/07/2014	Liquidation.....		.....99,143	.....216,120	.....0	4Z.....
12641P CK 8	CSMC 2009-6R 9A5 MEZ SSUP CSTR 4/26/36.....		...05/29/2009	Credit Suisse.....		.....0	.....8	.....0	1FM.....
12641Q AJ 1	CSMC 2009-7R 4A5 MEZ 6.00 7/26/2037.....		...05/31/2009	Credit Suisse.....		.....0	.....10	.....0	1FM.....
150323 AC 7	CEDF 2014-4A AF CLO 3.491 10/23/2026.....	R.....	...09/17/2014	JEFFERIES & CO.....		.....4,600,000	.....4,600,000	.....0	1FE.....
25250* AA 2	DIALOG TELECOM TL 14.00 1/17/2018.....		...09/30/2014	Capitalized Interest.....		.....27,432	.....27,233	.....0	4Z.....
319963 ZD 9	FIRST DATA REVOLVER PR+300 9/24/2016.....		...01/02/2014	Private Placement.....		.....0	.....0	.....0	4FE.....
319963 ZD 9	FIRST DATA REVOLVER PR+300 9/24/2016.....		...01/10/2014	Private Placement.....		.....0	.....0	.....0	4FE.....
319963 ZD 9	FIRST DATA REVOLVER PR+300 9/24/2016.....		...01/15/2014	Private Placement.....		.....0	.....0	.....0	4FE.....
319963 ZD 9	FIRST DATA REVOLVER PR+300 9/24/2016.....		...01/17/2014	Private Placement.....		.....0	.....0	.....0	4FE.....
319963 ZD 9	FIRST DATA REVOLVER PR+300 9/24/2016.....		...01/21/2014	Private Placement.....		.....0	.....0	.....0	4FE.....
319963 ZD 9	FIRST DATA REVOLVER PR+300 9/24/2016.....		...01/24/2014	Private Placement.....		.....0	.....0	.....0	4FE.....
319963 ZD 9	FIRST DATA REVOLVER PR+300 9/24/2016.....		...01/27/2014	Private Placement.....		.....0	.....0	.....0	4FE.....
319963 ZD 9	FIRST DATA REVOLVER PR+300 9/24/2016.....		...01/30/2014	Private Placement.....		.....0	.....0	.....0	4FE.....
319963 ZD 9	FIRST DATA REVOLVER PR+300 9/24/2016.....		...01/31/2014	Private Placement.....		.....0	.....0	.....0	4FE.....
319963 ZD 9	FIRST DATA REVOLVER PR+300 9/24/2016.....		...02/10/2014	Private Placement.....		.....0	.....0	.....0	4FE.....
319963 ZD 9	FIRST DATA REVOLVER PR+300 9/24/2016.....		...02/18/2014	Private Placement.....		.....0	.....0	.....0	4FE.....
319963 ZD 9	FIRST DATA REVOLVER PR+300 9/24/2016.....		...02/19/2014	Private Placement.....		.....0	.....0	.....0	4FE.....
319963 ZD 9	FIRST DATA REVOLVER PR+300 9/24/2016.....		...02/24/2014	Private Placement.....		.....0	.....0	.....0	4FE.....
319963 ZD 9	FIRST DATA REVOLVER PR+300 9/24/2016.....		...02/28/2014	Private Placement.....		.....0	.....0	.....0	4FE.....
319963 ZD 9	FIRST DATA REVOLVER PR+300 9/24/2016.....		...03/03/2014	Private Placement.....		.....0	.....0	.....0	4FE.....
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016.....		...07/21/2014	Private Placement.....		.....373,931	.....373,931	.....0	4FE.....
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016.....		...07/21/2014	Private Placement.....		.....54,122	.....54,122	.....0	4FE.....
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016.....		...07/28/2014	Private Placement.....		.....34,441	.....34,441	.....0	4FE.....
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016.....		...07/31/2014	Private Placement.....	34,44134,4410	4FE.....

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SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016.....		...08/04/2014	Private Placement.....		.....974,189	.....974,189	.....0	4FE.....
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016.....		...08/07/2014	Private Placement.....		.....41,821	.....41,821	.....0	4FE.....
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016.....		...08/07/2014	Private Placement.....		.....95,943	.....95,943	.....0	4FE.....
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016.....		...08/13/2014	Private Placement.....		.....24,601	.....24,601	.....0	4FE.....
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016.....		...08/18/2014	Private Placement.....		.....86,103	.....86,103	.....0	4FE.....
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016.....		...08/21/2014	Private Placement.....		.....76,262	.....76,262	.....0	4FE.....
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016.....		...09/02/2014	Private Placement.....		.....172,205	.....172,205	.....0	4FE.....
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016.....		...09/02/2014	Private Placement.....		.....915,147	.....915,147	.....0	4FE.....
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016.....		...07/24/2014	Private Placement.....		.....54,122	.....54,122	.....0	4FE.....
36318N AH 3	GALXY 2007-8A D CLO MEZ FLT 04/20/2019.....	R.....	...09/19/2014	ROYAL BANK OF CANADA.....		.....585,375	.....600,000	.....1,611	1AM.....
41162N AC 1	HVMLT 2006-14 2A1A SEQ SNR FLT 01/25/47.....		...09/19/2014	MORGAN STANLEY.....		.....456,227	.....581,181	.....24	1FM.....
46633M AM 1	JPMRR 2009-6 2A2 Z MEZ CSTR 04/26/35RE.....		...06/26/2014	Capital Interest.....		.....0	.....0	.....0	1FM.....
46633M AM 1	JPMRR 2009-6 2A2 Z MEZ CSTR 04/26/35RE.....		...07/26/2014	Capital Interest.....		.....3,918	.....7,163	.....0	1FM.....
46633M AM 1	JPMRR 2009-6 2A2 Z MEZ CSTR 04/26/35RE.....		...08/26/2014	Capital Interest.....		.....4,357	.....7,186	.....0	1FM.....
46639A AA 7	JPTPE 2012-5 A PT 2.50 12/27/2042.....		...08/11/2014	JP MORGAN SECURITIES INC.....		.....1,793,660	.....1,868,396	.....1,687	1FE.....
47232D BN 1	JMAC 2009-R5 7A6 MEZ SSUP CSTR 9/26/36.....		...03/31/2009	RE-JEFFRIES.....		.....0	.....4,477	.....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 CT 7	JMAC 2009-R5 12A6 MEZ SSUP CSTR 12/26/36.....		...03/31/2009	RE-JEFFRIES.....		.....0	.....16	.....0	1FM.....
47232D CY 6	JMAC 2009-R5 13A5 MEZ SSUP CSTR 4/26/47.....		...03/31/2009	RE-JEFFRIES.....		.....0	.....892	.....0	1FM.....
47232D FM 9	JMAC 2009-R5 19A6 MEZ SSUP CSTR 6/26/37.....		...03/31/2009	RE-JEFFRIES.....		.....0	.....14	.....0	1FM.....
47232V BY 7	JMAC 2009-R4 9A6 MEZ SSUP CSTR 11/26/37.....		...03/31/2009	RE-JEFFRIES.....		.....0	.....4,153	.....0	1FM.....
47232V FN 7	JMAC 2009-R4 27A4 MEZ SSUP CSTR 06/36.....		...03/31/2009	RE-JEFFRIES.....		.....0	.....196	.....0	1FM.....
522111 ZZ 9	LECTRUS CORP TL 13% PIK 11/15/2016.....		...07/01/2014	Capitalized Interest.....		.....3,382	.....3,367	.....0	5Z.....
522111 ZZ 9	LECTRUS CORP TL 13% PIK 11/15/2016.....		...08/01/2014	Capitalized Interest.....		.....3,504	.....3,485	.....0	5Z.....
522111 ZZ 9	LECTRUS CORP TL 13% PIK 11/15/2016.....		...09/01/2014	Capitalized Interest.....		.....3,510	.....3,491	.....0	5Z.....
535555 ZZ 2	LINKS GLOBAL HOLDINGS LLC 13.50 7/23/18.....		...03/31/2014	Capitalized Interest.....		.....0	.....0	.....0	4Z.....
535555 ZZ 2	LINKS GLOBAL HOLDINGS LLC 13.50 7/23/18.....		...04/09/2014	Private Placement.....		.....0	.....0	.....0	4Z.....
535555 ZZ 2	LINKS GLOBAL HOLDINGS LLC 13.50 7/23/18.....		...04/30/2014	Capitalized Interest.....		.....0	.....0	.....0	4Z.....
535555 ZZ 2	LINKS GLOBAL HOLDINGS LLC 13.50 7/23/18.....		...05/31/2014	Capitalized Interest.....		.....0	.....0	.....0	4Z.....
535555 ZZ 2	LINKS GLOBAL HOLDINGS LLC 13.50 7/23/18.....		...06/30/2014	Capitalized Interest.....		.....4,686	.....4,623	.....0	4Z.....
535555 ZZ 2	LINKS GLOBAL HOLDINGS LLC 13.50 7/23/18.....		...07/31/2014	Capitalized Interest.....		.....8,567	.....8,567	.....0	4Z.....
535555 ZZ 2	LINKS GLOBAL HOLDINGS LLC 13.50 7/23/18.....		...08/31/2014	Capitalized Interest.....		.....8,536	.....8,536	.....0	4Z.....
535555 ZZ 2	LINKS GLOBAL HOLDINGS LLC 13.50 7/23/18.....		...09/30/2014	Capitalized Interest.....		.....2,258	.....2,258	.....0	4Z.....
75156W AD 5	RAMP 2006-RS4 A4 SEQ SNR FLT 07/25/2036.....		...09/18/2014	BREAN CAPITAL, LLC.....		.....4,242,188	.....5,000,000	.....1,752	1FM.....
76112B JS 0	RAAC 2005-RP1 M3 MEZ SEQ FLT 07/25/2037.....		...09/26/2014	BANC OF AMERICA SECURITIES.....		.....1,935,000	.....2,000,000	.....618	1AM.....
81378E AA 1	SABR 2007-BR4 A2A SEQ FLT 05/25/2037.....		...09/25/2014	CITIGROUP.....		.....583,321	.....909,219	.....31	1FM.....
86611# AA 4	SUMMIT INC 18.00 1/31/2018.....		...06/30/2014	Capitalized Interest.....		.....(8,453)	.....(8,453)	.....0	6Z.....
871577 ZA 3	SYNERGY PLANE 9 6.75 9/30/2015.....	R.....	...07/31/2014	Private Placement.....		.....2,018,288	.....2,018,288	.....0	3.....
881561 GQ 1	TMTS 2004-15AL A1 SEQ SNR 5.6654 07/34.....		...09/30/2014	MESIROW FINANCIAL.....		.....7,815,365	.....7,964,703	.....2,507	4FE.....
98886Y AA 6	ZAIS2 2014-2A A1A CLO SSNR FLT 07/25/26.....		...09/08/2014	JP MORGAN SECURITIES INC.....		.....1,492,200	.....1,500,000	.....0	1FE.....

QE04.1

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)
3899999	Total Bonds - Industrial and Miscellaneous					51,072,014	54,452,476	10,005	XXX
8399997	Total Bonds - Part 3					145,026,614	144,452,476	360,265	XXX
8399999	Total Bonds					145,026,614	144,452,476	360,265	XXX
Preferred Stocks - Industrial and Miscellaneous									
090645 ZZ 8	BIOWISH TECHNOLOGIES SERIES A		06/13/2014	Private Placement	371,391.370	0	0.00	0	P4AZ
369622 SN 6	GEN ELEC CAP CRP 7.125		01/16/2014	STERNE AGEE & LEACH	643,750.000	0	0.00	0	P2UFE
45666Z ZB 1	INDUSTRIAL PIPING INC 14.50%		05/31/2014	Capitalized Interest	228.990	229	0.00	0	P4AZ
45666Z ZB 1	INDUSTRIAL PIPING INC 14.50%		06/30/2014	Capitalized Interest	453.750	454	0.00	0	P4AZ
45666Z ZB 1	INDUSTRIAL PIPING INC 14.50%		07/31/2014	Capitalized Interest	22,798.900	22,799	0.00	0	P4AZ
45666Z ZB 1	INDUSTRIAL PIPING INC 14.50%		08/31/2014	Capitalized Interest	23,083.570	23,084	0.00	0	P4AZ
45666Z ZB 1	INDUSTRIAL PIPING INC 14.50%		09/30/2014	Capitalized Interest	3,119.710	3,120	0.00	0	P4AZ
46625H JQ 4	JPMORGAN CHASE 6.75		01/14/2014	JP MORGAN SECURITIES INC	0.000	0	0.00	0	P2UFE
65557C AM 5	NORDEA BANK AB 5.50	R	09/16/2014	CITIGROUP	0.000	2,000,000	2,000,000.00	0	P2LFE
749222 ZZ 1	RCCF IFBYPHONE LLC SERIES E		09/09/2014	Private Placement	500,726.000	1,005,781	0.00	0	P4UZ
808513 AE 5	SCHWAB CHARLES 7		01/23/2012	CS FIRST BOSTON CORP	3,000,000.000	0	0.00	0	P2UFE
8499999	Total Preferred Stocks - Industrial and Miscellaneous					3,055,466	XXX	0	XXX
8999997	Total Preferred Stocks - Part 3					3,055,466	XXX	0	XXX
8999999	Total Preferred Stocks					3,055,466	XXX	0	XXX
Common Stocks - Industrial and Miscellaneous									
001748 AD 4	AMMC 2014-14A SUB 0 07/27/26	R	06/12/2014	RBS SECURITIES/GREENWICH	0.000	2,795,400	XXX	0	U
140661 10 9	CAPMARK FINANCIAL GROUP INC		07/30/2014	Liquidation	70.000	343	XXX	0	L
23204G 10 0	CUSTOMERS BANCORP INC		06/30/2014	Capitalized Interest	18,142.000	0	XXX	0	L
268684 10 7	EME REORGN TR NPV		04/01/2014	Exchanged	0.000	0	XXX	0	A
320666 ZZ 6	FIRST MARINER BANK		06/30/2014	Private Placement	62,500.000	1,250,000	XXX	0	A
369300 10 8	GENERAL CABLE CORPORATION		09/18/2014	STIFEL NICOLAUS	19,000.000	378,292	XXX	0	L
369300 10 8	GENERAL CABLE CORPORATION		09/22/2014	STIFEL NICOLAUS	36,800.000	699,439	XXX	0	L
43785V 10 2	HOMESTREET INC		07/17/2014	FRIEDMAN BILLINGS RAMSEY	3,000.000	52,460	XXX	0	L
43785V 10 2	HOMESTREET INC		08/04/2014	FRIEDMAN BILLINGS RAMSEY	1,000.000	17,130	XXX	0	L
43785V 10 2	HOMESTREET INC		08/14/2014	FRIEDMAN BILLINGS RAMSEY	4,800.000	84,192	XXX	0	L
43785V 10 2	HOMESTREET INC		08/20/2014	FRIEDMAN BILLINGS RAMSEY	6,000.000	106,740	XXX	0	L
43785V 10 2	HOMESTREET INC		09/30/2014	FRIEDMAN BILLINGS RAMSEY	9,988.000	170,206	XXX	0	L
48248M 10 2	KKR & CO LP		05/22/2014	SANDLER & O'NEIL PARTNERS	0.000	0	XXX	0	L
48248M 10 2	KKR & CO LP		05/30/2014	INTERSTATE GROUP	0.000	0	XXX	0	L
50181P 10 0	LCNB CORPORATION		09/25/2014	FRIEDMAN BILLINGS RAMSEY	200.000	2,988	XXX	0	L
58503T 10 6	MEDLEY MANAGEMENT INC - A		09/24/2014	DEUTSCHE BANK	262,500.000	4,725,000	XXX	0	L
636220 30 3	NATIONAL GENERAL HOLDING CORP		07/02/2014	Exchanged	477,500.000	5,013,750	XXX	0	L
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
86933F 10 7	SUTHERLAND ASSET MANAGEMENT		06/20/2014	Capitalized Interest	3,555.000	53,325	XXX	0	U
D18190 89 8	DEUTSCHE BANK AG-REGISTERED	F	07/01/2014	STRATEGAS RESEARCH	8,500.000	300,052	XXX	0	L

QE04.2

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)
D18190 89 8	DEUTSCHE BANK AG-REGISTERED.....	F.....	...08/18/2014	STRATEGAS RESEARCH.....	10,500.000	346,661	.XXX	.0	L.....
9099999	Total Common Stocks - Industrial and Miscellaneous.....					14,745,977	.XXX	.0	XXX.....
9799997	Total Common Stocks - Part 3.....					14,745,977	.XXX	.0	XXX.....
9799999	Total Common Stocks.....					14,745,977	.XXX	.0	XXX.....
9899999	Total Preferred and Common Stocks.....					17,801,443	.XXX	.0	XXX.....
9999999	Total Bonds, Preferred and Common Stocks.....					162,828,056	.XXX	.360,265	XXX.....

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

QE04.3

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	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stocks Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
Bonds - U.S. Government																					
31383S	RS 1 FNCL 511797 PT 6.0 5/01/2031		09/25/2014	MBS Paydown		800	800	800	796	0	(0)	0	(0)	0	800	0	0	0	32	05/01/2031	1
31387D	EV 7 FNCL 580748 PT 6.0 5/01/2031		09/25/2014	MBS Paydown		221	221	221	153	0	(18)	0	(18)	0	221	0	0	0	9	05/01/2031	1
31388D	ZU 5 FNCL 602055 PT 6.50 9/01/2031		09/25/2014	MBS Paydown		13,885	13,885	14,158	14,015	0	(213)	0	(213)	0	13,885	0	0	0	673	09/01/2031	1
31388G	VW 8 FNCL 604629 PT 6.0 9/01/2031		09/25/2014	MBS Paydown		258	258	258	225	0	(5)	0	(5)	0	258	0	0	0	10	09/01/2031	1
31388K	WT 5 FNCL 607358 PT 6.50 10/01/2031		09/25/2014	MBS Paydown		7,940	7,940	8,145	7,071	0	(798)	0	(798)	0	7,940	0	0	0	344	10/01/2031	1
31390V	ER 1 FNCL 657244 PT 6.0 9/01/2032		09/25/2014	MBS Paydown		241	241	244	219	0	(1)	0	(1)	0	241	0	0	0	10	09/01/2032	1
83162C	HH 9 SBAP 1997-20C 17.15 03/01/2017		09/01/2014	MBS Paydown		4,412	4,412	4,368	4,381	0	0	0	0	0	4,412	0	0	0	315	03/01/2017	1
0599999. Total Bonds - U.S. Government						27,757	27,757	28,194	26,860	0	(1,034)	0	(1,034)	0	27,757	0	0	0	1,393	XXX	XXX
Bonds - All Other Government																					
13509P	CJ 0 CAN HOUSING TRUST 3.15 06/15/15	U	08/19/2014	ROYAL BANK OF CANADA		10,171,800	10,000,000	10,136,500	10,041,852	0	(17,991)	0	(17,991)	0	10,023,861	0	147,939	147,939	213,596	06/15/2015	1FE
1099999. Total Bonds - All Other Government						10,171,800	10,000,000	10,136,500	10,041,852	0	(17,991)	0	(17,991)	0	10,023,861	0	147,939	147,939	213,596	XXX	XXX
Bonds - U.S. Political Subdivisions of States, Territories and Possessions																					
069617	BJ 6 BARTOW CNTY GA 4.50 08/01/2014		08/01/2014	Maturity		4,000,000	4,000,000	4,397,400	4,049,264	0	(49,264)	0	(49,264)	0	4,000,000	0	0	0	180,000	08/01/2014	1FE
476575	2N 4 JERSEY CITY REF E 5.38 09/01/2016		09/01/2014	Sinking Fund Redemption		1,200,000	1,200,000	1,151,460	1,180,702	0	19,298	0	19,298	0	1,200,000	0	0	0	64,560	09/01/2016	1FE
2499999. Total Bonds - U.S. Political Subdivisions of States, Territories and Possessions						5,200,000	5,200,000	5,548,860	5,229,966	0	(29,966)	0	(29,966)	0	5,200,000	0	0	0	244,560	XXX	XXX
Bonds - U.S. Special Revenue and Special Assessment																					
01039W	AZ 5 AL PUB HSG B 4.45 01/01/2024		07/01/2014	Partial Call		20,000	20,000	19,763	19,741	0	259	0	259	0	20,000	0	0	0	890	01/01/2024	1FE
041083	VB 9 AR ST DEV FIN SFM A 3.10 07/01/2043		09/01/2014	MBS Paydown		130,130	130,130	130,130	130,130	0	(0)	0	(0)	0	130,130	0	0	0	2,814	07/01/2043	1FE
051687	DB 4 AURORA IL SF MTG 5.50 12/01/2039		09/01/2014	MBS Paydown		61,004	61,004	61,919	61,851	0	(810)	0	(810)	0	61,004	0	0	0	2,200	12/01/2039	1FE
088379	WL 2 BEXAR CNTY TX HSG FIN A 4.95 08/20/2040		08/20/2014	Sinking Fund Redemption		55,000	55,000	55,275	55,276	0	(273)	0	(273)	0	55,000	0	0	0	2,723	08/20/2040	1FE
130333	BW 6 CA HSG FIN AGY 4.75 08/01/2028		09/01/2014	Partial Call		295,000	295,000	296,202	295,903	0	(903)	0	(903)	0	295,000	0	0	0	24,704	08/01/2028	1FE
130333	CA 3 CA HSG FIN AGY A 2.90 02/01/2042		09/01/2014	MBS Paydown		19,978	19,978	19,978	19,978	0	0	0	0	0	19,978	0	0	0	385	02/01/2042	1FE
130333	CB 1 CA HSG FIN AGY B 2.90 02/01/2042		09/01/2014	MBS Paydown		15,817	15,817	15,778	15,782	0	10	0	10	0	15,817	0	0	0	323	02/01/2042	1FE
13079P	FG 3 CA MULTI FAM HSG 4.50 01/15/2040		07/15/2014	Sinking Fund Redemption		10,000	10,000	9,650	9,673	0	325	0	325	0	10,000	0	0	0	450	01/15/2040	1FE
19647P	AB 9 COLORADO HSG 5.50 09/20/2036		09/20/2014	Sinking Fund Redemption		5,000	5,000	5,013	5,009	0	(9)	0	(9)	0	5,000	0	0	0	275	09/20/2036	1FE
19647P	BA 0 CO ST HSG FIN AUTH MF I 3.20 02/01/2044		09/01/2014	MBS Paydown		29,386	29,386	29,386	29,386	0	0	0	0	0	29,386	0	0	0	624	02/01/2044	1FE
20774W	G9 6 CT HSG FIN 4.00 11/15/2040		07/24/2014	Partial Call		495,000	495,000	515,318	510,940	0	(15,940)	0	(15,940)	0	495,000	0	0	0	12,392	11/15/2040	1FE
20775B	N8 5 CT ST HSG FIN AUTH B-2 4.00 11/15/2032		07/24/2014	Partial Call		110,000	110,000	117,094	116,978	0	(6,978)	0	(6,978)	0	110,000	0	0	0	3,227	11/15/2032	1FE
23410B	CH 2 DAKOTA CNTY MN SF 4.50 06/01/2035		06/01/2014	Sinking Fund Redemption		0	0	0	0	0	0	0	0	0	0	0	0	0	0	06/01/2035	1FE
23410B	CH 2 DAKOTA CNTY MN SF 4.50 06/01/2035		09/01/2014	Partial Call		75,000	75,000	80,565	79,261	0	(4,261)	0	(4,261)	0	75,000	0	0	0	2,006	06/01/2035	1FE
24639S	NX 1 DE HSG AUTH B 4.05 07/01/2017		07/01/2014	Sinking Fund Redemption		65,000	65,000	63,928	63,589	0	162	0	162	0	65,000	0	0	0	2,633	07/01/2017	1FE
24639S	WY 9 DE HSG AUTH A-1 4.90 07/01/2029		07/01/2014	Sinking Fund Redemption		10,000	10,000	10,396	10,320	0	(316)	0	(316)	0	10,000	0	0	0	1,182	07/01/2029	1FE
24639S	XA 0 DE HSG AUTH SFM B 0.00 7/1/2031		09/01/2014	Partial Call		21,384	50,000	18,563	20,719	0	674	0	674	0	21,384	0	0	0	0	07/01/2031	1FE
31392C	EM 2 FNW 02-W2 AF5 SEQ HEL STP 6/25/32		09/25/2014	MBS Paydown		1,492	1,492	1,433	1,409	0	32	0	32	0	1,492	0	0	0	65	06/25/2032	1
34073N	U8 1 FLORIDA HSG 4.625 07/01/2031		07/01/2014	Partial Call		135,000	135,000	128,925	129,687	0	5,313	0	5,313	0	135,000	0	0	0	6,244	07/01/2031	1FE

QE05

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	For e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Contractual Maturity Date	NAIC Designation or Market Indicator (a)
34074M CH 2	FL HSG FIN CORP 5.00 07/01/2028.....		07/01/2014	Sinking Fund Redemption.....		335,000	335,000	361,968	354,088	0	(16,836)	0	(16,836)	0	335,000	0	0	0	16,750	07/01/2028	1FE.....
34074M GX 3	FL HSG 4.45 07/01/2026.....		07/01/2014	Partial Call.....		45,000	45,000	45,000	45,000	0	0	0	0	0	45,000	0	0	0	2,003	07/01/2026	1FE.....
34074M GZ 8	FL HSG 4.50 01/01/2029.....		07/01/2014	Sinking Fund Redemption.....		455,000	455,000	491,482	483,054	0	(25,751)	0	(25,751)	0	455,000	0	0	0	20,475	01/01/2029	1FE.....
34074M KB 6	FL ST HSG FIN C 4.00 7/01/2035.....		07/01/2014	Partial Call.....		80,000	80,000	85,984	85,972	0	(5,972)	0	(5,972)	0	80,000	0	0	0	1,671	07/01/2035	1FE.....
419818 HM 4	HI ST HSG FIN A TXB 2.60 07/01/2037.....		09/01/2014	MBS Paydown.....		66,341	66,341	66,341	66,341	0	0	0	0	0	66,341	0	0	0	1,128	07/01/2037	1FE.....
45201L WF 8	IL ST HSG DEV AUTH C 3.875 12/01/2043.....		09/01/2014	MBS Paydown.....		146,873	146,873	146,873	146,867	0	0	0	0	0	146,873	0	0	0	3,735	12/01/2043	1FE.....
462467 NW 7	IA ST FIN SF MTGE SER 3 2.90 2/01/2042.....		09/01/2014	Partial Call.....		60,000	60,000	60,000	60,000	0	(0)	0	(0)	0	60,000	0	0	0	1,196	02/01/2042	1FE.....
46940R AB 2	JACKSONVILLE FL HSG FIN 5.625 10/01/2039.....		09/01/2014	Partial Call.....		70,000	70,000	61,250	61,783	0	8,217	0	8,217	0	70,000	0	0	0	2,766	10/01/2039	1FE.....
49130P YN 8	KY HSG CORP E 4.85 07/01/2036.....		07/01/2014	Partial Call.....		210,000	210,000	204,750	205,187	0	4,813	0	4,813	0	210,000	0	0	0	10,185	07/01/2036	1FE.....
49130T ME 3	KY HSG CORP A 5.00 01/01/2028.....		05/08/2014	Partial Call.....		0	0	0	0	0	0	0	0	0	0	0	0	0	2,066	01/01/2028	1FE.....
49130T PR 1	KY ST HSG CORP A 4.25 07/01/2033.....		07/01/2014	Partial Call.....		55,000	55,000	57,093	56,790	0	(1,790)	0	(1,790)	0	55,000	0	0	0	7,197	07/01/2033	1FE.....
49130T PS 9	KY HSG CORP A 3.00 11/01/2041.....		09/01/2014	Partial Call.....		15,000	15,000	15,000	15,000	0	0	0	0	0	15,000	0	0	0	300	11/01/2041	1FE.....
49130T PT 7	KY HSG CORP B 3.00 11/01/2041.....		09/01/2014	Partial Call.....		50,000	50,000	50,000	50,000	0	0	0	0	0	50,000	0	0	0	1,000	11/01/2041	1FE.....
544587 MY 1	LOS ANGELES IMP LEASE CA 5.60 08/01/2014.....		08/01/2014	Maturity.....		2,180,000	2,180,000	2,297,437	2,200,679	0	(20,679)	0	(20,679)	0	2,180,000	0	0	0	122,080	08/01/2014	1FE.....
54627A HX 8	LA HSG FIN AGY SFH 2.85 06/01/2029.....		09/01/2014	Partial Call.....		65,000	65,000	65,000	64,999	0	1	0	1	0	65,000	0	0	0	1,130	06/01/2029	1FE.....
56052E 7K 8	MAINE HSG AUTH A-1 3.25 11/15/2043.....		09/22/2014	Partial Call.....		55,000	55,000	57,089	0	0	(2,089)	0	(2,089)	0	55,000	0	0	0	1,018	11/15/2043	1FE.....
566877 EC 6	MARICOPA CNTY AZ PUB 5.00 07/01/2014.....		07/01/2014	Maturity.....		3,675,000	3,675,000	4,063,301	3,715,048	0	(40,048)	0	(40,048)	0	3,675,000	0	0	0	183,750	07/01/2014	1FE.....
57419P HA 0	MARYLAND ST CMNTY 5.75 09/01/2039.....		06/16/2014	Partial Call.....		0	0	0	0	0	0	0	0	0	0	0	0	0	6,867	09/01/2039	1FE.....
57419P K2 4	MD ST CMNTY DEV 5.00 03/01/2041.....		06/16/2014	Partial Call.....		0	0	0	0	0	0	0	0	0	0	0	0	0	32,096	03/01/2041	1FE.....
57419R JY 2	MD CMNTY DEV ADMIN 3.25 09/01/2044.....		06/16/2014	Partial Call.....		0	0	0	0	0	0	0	0	0	0	0	0	0	343	09/01/2044	1FE.....
57586P K8 8	MA HSG AUTH 5.00 12/01/2028.....		09/08/2014	Partial Call.....		410,000	410,000	440,184	433,037	0	(23,037)	0	(23,037)	0	410,000	0	0	0	14,733	12/01/2028	1FE.....
57586P P2 6	MA ST HSG 4.50 06/01/2029.....		09/08/2014	Partial Call.....		200,000	200,000	211,778	209,158	0	(9,158)	0	(9,158)	0	200,000	0	0	0	6,536	06/01/2029	1FE.....
57586P Y5 9	MASS ST HSG-SF-160 3.75 06/01/2034.....		09/08/2014	Partial Call.....		140,000	140,000	146,511	145,758	0	(5,758)	0	(5,758)	0	140,000	0	0	0	3,734	06/01/2034	1FE.....
576049 SG 6	MA WTR RES SR A 6.50 7/15/2019.....		07/15/2014	Sinking Fund Redemption.....		650,000	650,000	798,317	744,242	0	(94,242)	0	(94,242)	0	650,000	0	0	0	42,250	07/15/2019	1FE.....
592113 AV 6	MET GOVT NASHVILLE 3.75 03/15/2028.....		09/15/2014	Sinking Fund Redemption.....		25,000	25,000	24,625	24,630	0	367	0	367	0	25,000	0	0	0	938	03/15/2028	1FE.....
60415N 4Z 2	MN HFA SRS E 5.05 07/01/2034.....		07/01/2014	Partial Call.....		45,000	45,000	45,338	45,233	0	(233)	0	(233)	0	45,000	0	0	0	4,598	07/01/2034	1FE.....
60416S BE 9	MN HSG FIN AGY-D 4.00 07/01/2040.....		09/01/2014	Partial Call.....		90,000	90,000	95,763	94,892	0	(4,892)	0	(4,892)	0	90,000	0	0	0	6,473	07/01/2040	1FE.....
60416S BU 3	MN HSG FIN AGY A 3.00 07/01/2031.....		09/01/2014	Partial Call.....		50,000	50,000	52,518	52,392	0	(2,392)	0	(2,392)	0	50,000	0	0	0	3,484	07/01/2031	1FE.....
60535Q FD 7	MS HOME CORP 5.4 06/01/2038.....		09/01/2014	Partial Call.....		235,000	235,000	246,163	241,190	0	(6,190)	0	(6,190)	0	235,000	0	0	0	8,342	06/01/2038	1FE.....
60535Q LY 4	MS ST HOME CORP SF MTGE 2.75 12/01/2032.....		09/01/2014	MBS Paydown.....		35,023	35,023	35,023	35,027	0	0	0	0	0	35,023	0	0	0	642	12/01/2032	1FE.....
60637B CR 9	MO HSG DEV SF MTG REV D 2.55 10/01/2034.....		09/01/2014	MBS Paydown.....		144,322	144,322	144,322	144,322	0	0	0	0	0	144,322	0	0	0	2,502	10/01/2034	1FE.....
63968M EV 7	NEBRASKA ST INVT SFH A 3.00 03/01/2043.....		09/01/2014	Partial Call.....		115,000	115,000	121,825	121,431	0	(6,431)	0	(6,431)	0	115,000	0	0	0	5,832	03/01/2043	1FE.....
647200 2F 0	NM MTGE FIN CLASS I A 4.00 03/01/2044.....		09/01/2014	Sinking Fund Redemption.....		30,000	30,000	32,218	32,218	0	(2,218)	0	(2,218)	0	30,000	0	0	0	757	03/01/2044	1FE.....
647200 N4 2	NM MTG FIN SFM 5.35 03/01/2030.....		07/01/2014	Partial Call.....		20,000	20,000	119,063	20,537	0	0	0	0	0	20,000	0	0	0	6,391	03/01/2030	1FE.....
647200 N4 2	NM MTG FIN SFM 5.35 03/01/2030.....		09/01/2014	Sinking Fund Redemption.....		95,000	95,000	0	97,552	0	(2,985)	0	(2,985)	0	95,000	0	0	0	0	03/01/2030	1FE.....
647200 P6 5	NM SFM B CL I 5.00 09/01/2028.....		07/01/2014	Partial Call.....		190,000	190,000	378,945	204,674	0	0	0	0	0	190,000	0	0	0	19,923	09/01/2028	1FE.....

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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	For eig n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stocks Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
647200 P6 5	NM SFM B CL I 5.00 09/01/2028.....		09/01/2014	Sinking Fund Redemption.....		155,000	155,000	0	166,971	0	(26,118)	0	(26,118)	0	155,000	0	0	0	0	09/01/2028	1FE.....
647200 P8 1	NM SFM MTG FIN AUTH 4.625 3/1/2028.....		09/01/2014	Sinking Fund Redemption.....		70,000	70,000	73,726	73,021	0	(2,920)	0	(2,920)	0	70,000	0	0	0	3,976	03/01/2028	1FE.....
647200 UL 6	NEW MEX MTG FIN 5.05 07/01/2039.....		07/01/2014	Partial Call.....		5,000	5,000	5,075	5,040	0	(40)	0	(40)	0	5,000	0	0	0	253	07/01/2039	1FE.....
647200 V3 5	NEW MEXICO SF MTGE B-1 3.75 03/01/2043.....		09/01/2014	Partial Call.....		80,000	80,000	84,703	84,138	0	(4,138)	0	(4,138)	0	80,000	0	0	0	4,582	03/01/2043	1FE.....
647200 WN 0	NM MTG FIN 5.70 07/01/2039.....		07/01/2014	Partial Call.....		120,000	120,000	126,600	124,001	0	(4,001)	0	(4,001)	0	120,000	0	0	0	6,840	07/01/2039	1FE.....
647200 X5 8	NM MTGE FIN AUTH B-2 2.23 10/01/2034.....		09/01/2014	MBS Paydown.....		220,307	220,307	220,307	220,307	0	(0)	0	(0)	0	220,307	0	0	0	3,173	10/01/2034	1FE.....
649705 JJ 0	EMPIRE INS NY IND DEV 8.80 9/18 (EMPI).....		09/11/2014	Sinking Fund Redemption.....		145,393	145,393	153,207	147,515	0	(484)	0	(484)	0	145,393	0	0	0	8,885	09/11/2018	2.....
649883 VZ 5	NY MTGE AGY-178 3.50 10/01/2043.....		09/18/2014	Partial Call.....		670,000	670,000	692,747	691,806	0	(21,806)	0	(21,806)	0	670,000	0	0	0	22,603	10/01/2043	1FE.....
64988P 3D 6	NY MGT AGY REV 4.80 10/01/2037.....		09/18/2014	Partial Call.....		20,000	20,000	19,725	19,745	0	255	0	255	0	20,000	0	0	0	925	10/01/2037	1FE.....
64988R FL 1	NY ST MTGE REV SER 48 2.625 04/01/2041.....		09/18/2014	Partial Call.....		130,000	130,000	134,553	134,189	0	(4,189)	0	(4,189)	0	130,000	0	0	0	3,289	04/01/2041	1FE.....
658207 LZ 6	NC HSG FIN AG 4.50 07/01/2028.....		07/01/2014	Sinking Fund Redemption.....		90,000	90,000	95,490	94,282	0	(4,047)	0	(4,047)	0	90,000	0	0	0	15,576	07/01/2028	1FE.....
658877 EZ 4	ND ST HSG FIN D 4.25 07/01/2028.....		07/01/2014	Partial Call.....		105,000	105,000	108,251	107,579	0	(2,579)	0	(2,579)	0	105,000	0	0	0	4,658	07/01/2028	1FE.....
658886 DU 7	ND HFA PG SER B 5.50 01/01/2037.....		07/01/2014	Sinking Fund Redemption.....		40,000	40,000	43,300	41,546	0	(1,394)	0	(1,394)	0	40,000	0	0	0	2,979	01/01/2037	1FE.....
67886M PT 0	OK ST HSG FIN AGY C 3.75 03/01/2044.....		09/01/2014	Partial Call.....		153,667	153,667	153,667	153,667	0	0	0	0	0	153,667	0	0	0	4,123	03/01/2044	1FE.....
67886M PU 7	OK ST HSG FIN AGY D 3.35 09/01/2035.....		09/01/2014	Partial Call.....		470,561	470,561	470,561	470,561	0	0	0	0	0	470,562	0	0	0	10,460	09/01/2035	1FE.....
68450W CA 7	ORANGE CNTY FL HSG 4.50 03/01/2031.....		09/01/2014	Sinking Fund Redemption.....		75,000	75,000	80,535	79,310	0	(4,208)	0	(4,208)	0	75,000	0	0	0	3,375	03/01/2031	1FE.....
686087 NS 2	OR HSG & CMNTY SVCS B 2.50 07/01/2034.....		07/01/2014	Partial Call.....		5,000	5,000	5,000	5,000	0	(0)	0	(0)	0	5,000	0	0	0	844	07/01/2034	1FE.....
686087 PG 6	OR HSG & CMNTY SVC 4.00 07/01/2043.....		04/01/2014	Partial Call.....		0	0	0	0	0	0	0	0	0	0	0	0	0	1,933	07/01/2043	1FE.....
68608N CH 3	OREGON ST HSG 5.00 07/01/2028.....		07/01/2014	Partial Call.....		60,000	60,000	63,587	62,674	0	(2,674)	0	(2,674)	0	60,000	0	0	0	4,024	07/01/2028	1FE.....
68608N DG 4	OR HSG SVCS-SFM-B 5.25 07/01/2028.....		07/01/2014	Partial Call.....		45,000	45,000	49,405	48,446	0	(3,446)	0	(3,446)	0	45,000	0	0	0	4,855	07/01/2028	1FE.....
696550 VB 5	PALM BCH CNTY FL SCH 5.00 8/01/2014.....		08/01/2014	Maturity.....		3,110,000	3,110,000	3,356,063	3,139,729	0	(29,729)	0	(29,729)	0	3,110,000	0	0	0	155,500	08/01/2014	1FE.....
708796 B9 7	PA HSG SFM 113 4.00 10/01/2041.....		07/01/2014	Partial Call.....		120,000	120,000	124,950	123,912	0	(3,912)	0	(3,912)	0	120,000	0	0	0	3,514	10/01/2041	1FE.....
708796 WP 8	PA HSG SER 110B 4.75 10/01/2039.....		07/01/2014	Partial Call.....		255,000	255,000	233,052	234,093	0	20,907	0	20,907	0	255,000	0	0	0	9,084	10/01/2039	1FE.....
708796 YR 2	PA HSG FIN AG 5.00 04/01/2028.....		07/01/2014	Partial Call.....		380,000	380,000	403,134	397,403	0	(17,403)	0	(17,403)	0	380,000	0	0	0	13,171	04/01/2028	1FE.....
71881L AD 0	PHOENIX AZ SER '07 5.25 08/01/2038.....		09/01/2014	Partial Call.....		46,754	46,754	47,614	47,384	0	(630)	0	(630)	0	46,754	0	0	0	1,435	08/01/2038	1FE.....
72316W XD 4	PINELLAS FL SFM A 4.50 09/01/2028.....		09/01/2014	Sinking Fund Redemption.....		75,000	75,000	80,700	79,385	0	(4,222)	0	(4,222)	0	75,000	0	0	0	3,375	09/01/2028	1FE.....
75211Q CL 1	RANCHO CORDOVA CA CIT TXB 5.00 9/01/15.....		09/01/2014	Sinking Fund Redemption.....		355,000	355,000	344,875	352,343	0	2,657	0	2,657	0	355,000	0	0	0	17,750	09/01/2015	1FE.....
76221R RB 1	RI HSG & MTG 63A 4.00 10/01/2040.....		07/01/2014	Partial Call.....		80,000	80,000	84,782	84,223	0	(4,223)	0	(4,223)	0	80,000	0	0	0	2,242	10/01/2040	1FE.....
83755G 4Z 7	SD HSG SER H 5.00 11/01/26.....		09/15/2014	Partial Call.....		575,000	575,000	586,500	580,810	0	(5,810)	0	(5,810)	0	575,000	0	0	0	25,076	11/01/2026	1FE.....
83755N DR 0	SD HSG SF FAM 5.00 05/01/2028.....		09/15/2014	Partial Call.....		110,000	110,000	120,030	117,740	0	(7,740)	0	(7,740)	0	110,000	0	0	0	4,663	05/01/2028	1FE.....
83755N EU 2	SD HSG DEV SFH 2 4.25 5/01/2032.....		09/15/2014	Partial Call.....		145,000	145,000	150,525	149,447	0	(4,447)	0	(4,447)	0	145,000	0	0	0	5,188	05/01/2032	1FE.....
880459 5M 0	TN HSG 5.75 07/01/2036.....		07/01/2014	Sinking Fund Redemption.....		235,000	235,000	0	240,507	0	0	0	0	0	235,000	0	0	0	0	07/01/2036	1FE.....
880459 5M 0	TN HSG 5.75 07/01/2036.....		09/01/2014	Partial Call.....		500,000	500,000	770,831	511,718	0	(17,222)	0	(17,222)	0	500,000	0	0	0	68,735	07/01/2036	1FE.....
880459 5N 8	TN HSG HMOWNR 1 4.95 01/01/2037.....		09/01/2014	Partial Call.....		80,000	80,000	75,600	75,855	0	4,145	0	4,145	0	80,000	0	0	0	4,281	01/01/2037	1FE.....
880459 7S 5	TN HSG DEV AGY 4.65 07/01/21.....		07/01/2014	Partial Call.....		75,000	75,000	75,010	74,934	0	66	0	66	0	75,000	0	0	0	3,488	07/01/2021	1FE.....
88045R UR 1	TN HSG B HSG FIN 4.50 01/01/2028.....		09/01/2014	Partial Call.....		325,000	325,000	345,485	340,966	0	(15,966)	0	(15,966)	0	325,000	0	0	0	19,909	01/01/2028	1FE.....

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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	For e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
88045R WH 1	TN HSG DEV 1A 4.50 07/01/2031.....		09/01/2014	Partial Call.....		160,000	160,000	165,797	164,661	0	(4,661)	0	(4,661)	0	160,000	0	0	0	10,673	07/01/2031	1FE.....
880461 AR 9	TN HSG DEV AGY 1B 3.60 01/01/2031.....		07/01/2014	Partial Call.....		15,000	15,000	13,645	13,658	0	1,342	0	1,342	0	15,000	0	0	0	540	01/01/2031	1FE.....
880461 BP 2	TN HSG DEV AGY 2A 4.00 07/01/2043.....		09/01/2014	Partial Call.....		60,000	60,000	63,835	63,792	0	(3,792)	0	(3,792)	0	60,000	0	0	0	1,580	07/01/2043	1FE.....
88271H CN 7	TX ST HSG CORP 5.35 09/01/2039.....		09/01/2014	Partial Call.....		36,327	36,327	37,417	37,064	0	(737)	0	(737)	0	36,327	0	0	0	1,280	09/01/2039	1FE.....
88271H CV 9	TX ST HSG 5.50 12/01/2039.....		09/01/2014	Partial Call.....		142,687	142,687	151,248	148,902	0	(6,215)	0	(6,215)	0	142,687	0	0	0	5,227	12/01/2039	1FE.....
88275F MT 3	TX DEPT HSG SF 5.25 09/01/2032.....		09/01/2014	Partial Call.....		215,000	215,000	218,763	216,923	0	(1,923)	0	(1,923)	0	215,000	0	0	0	13,234	09/01/2032	1FE.....
88275F MV 8	TX DEPT HSG B 5.30 09/01/2039.....		09/01/2014	Partial Call.....		75,000	75,000	76,125	75,551	0	(551)	0	(551)	0	75,000	0	0	0	4,914	09/01/2039	1FE.....
93978K 8M 3	WA HSG FIN COMMN 4.80 12/01/2021.....		09/01/2014	Partial Call.....		170,000	170,000	171,520	170,452	0	(452)	0	(452)	0	170,000	0	0	0	5,987	12/01/2021	1FE.....
97710B ZL 9	WI ST HEALTH 5.00 07/15/2014 (AURORA).....		07/15/2014	Maturity.....		1,000,000	1,000,000	1,056,530	1,008,885	0	(8,885)	0	(8,885)	0	1,000,000	0	0	0	50,000	07/15/2014	1FE.....
98321C AY 5	WYOMING CMNTY DEV 4.00 12/01/2025.....		08/01/2014	Partial Call.....		645,000	645,000	645,000	644,988	0	30	0	30	0	645,000	0	0	0	16,720	12/01/2025	1FE.....
3199999. Total Bonds - U.S. Special Revenue and Special Assessment.....						23,237,447	23,266,063	24,579,941	23,657,861	0	(471,185)	0	(471,185)	0	23,237,448	0	0	0	1,162,946	XXX	XXX

Bonds - Industrial and Miscellaneous

QE05.3

00173P AB 1	AMMC 2005-4A B CLO INV 03/25/17.....	R..	09/25/2014	MBS Paydown.....		287,705	287,705	283,209	286,383	0	1,321	0	1,321	0	287,705	0	0	0	1,512	03/25/2017	1FE.....
00174E AF 6	AMMC 2006-6A D CLO FLT 05/03/2018.....	R..	05/25/2014	MBS Paydown.....		0	0	0	0	0	0	0	0	0	0	0	0	0	0	05/03/2018	1AM.....
00213R AA 1	ARLFR 2012-1A A1 ABS FLT 12/15/2042.....		09/15/2014	MBS Paydown.....		68,150	68,150	68,150	68,129	0	(1)	0	(1)	0	68,150	0	0	0	873	12/15/2042	1FE.....
00249E AA 8	AA AIRCRAFT FIN 2013-1 3.596 11/01/2017.....		09/01/2014	Sinking Fund Redemption.....		73,231	73,231	73,231	73,231	0	0	0	0	0	73,231	0	0	0	1,756	11/01/2017	2FE.....
02149M AB 5	CWALT 2007-J1 1A2 SEQ 5.75 03/25/2037.....		08/25/2014	MBS Paydown.....		122,834	122,834	105,355	105,574	0	7,577	0	7,577	0	122,834	0	0	0	4,827	03/25/2037	1FM.....
02149M AB 5	CWALT 2007-J1 1A2 SEQ 5.75 03/25/2037.....		09/25/2014	Pass-Through Loss.....		0	4,776	0	0	0	0	0	0	4,776	0	(4,776)	(4,776)	0	03/25/2037	1FM.....	
02149M AB 5	CWALT 2007-J1 1A2 SEQ 5.75 03/25/2037.....		09/30/2014	Book Value Adjustment.....		0	0	0	0	0	0	0	0	(4,776)	0	4,776	4,776	0	03/25/2037	1FM.....	
023850 AC 4	AMERICAN APPAREL 13.00 04/15/2020.....		06/26/2014	SEAPORT GROUP.....		0	0	0	0	0	0	0	0	0	0	0	0	0	8,742	04/15/2020	6FE.....
02660L AA 8	AHMA 2006-4 1A11SEQ SSNR FLT 10/25/2046.....		09/25/2014	MBS Paydown.....		24,847	24,847	18,635	17,146	0	1,440	0	1,440	0	24,847	0	0	0	57	10/25/2046	1FM.....
03761Q AA 3	APID 2006-QA A CLO FLT 01/20/2019.....	R..	07/20/2014	MBS Paydown.....		372,160	372,160	366,980	368,001	0	1,627	0	1,627	0	372,160	0	0	0	1,370	01/20/2019	1FE.....
04544N AD 6	ABSHE 2006-HE6 A4 SEQ SNR FLT 11/25/2036.....		09/25/2014	MBS Paydown.....		833,791	833,791	700,385	0	0	63,546	0	63,546	0	833,791	0	0	0	1,782	11/25/2036	1FM.....
04964H AA 6	ATRM 8A A1 CLO FLT 10/23/2022.....	R..	02/19/2014	MORGAN STANLEY.....		0	0	0	0	0	14	0	14	0	14	0	(14)	(14)	0	10/23/2022	1FE.....
05530M AA 7	BCAP 2006-AA2 A1 SEQ SNR FLT 01/25/2037.....		09/25/2014	MBS Paydown.....		24,497	24,497	18,786	0	0	3	0	3	0	24,497	0	0	0	7	01/25/2037	1FM.....
05542M AW 5	BCAP 2013-RR5 6A1 SEQ SSNR CSTR 07/37 RE.....		09/26/2014	MBS Paydown.....		194,793	194,793	193,088	0	0	246	0	246	0	194,793	0	0	0	1,404	07/26/2037	4AM.....
059475 AG 8	BOAA 2007-2 2A2 NAS SSNR 6.00 06/25/37.....		09/25/2014	Pass-Through Loss.....		0	93,811	68,130	0	0	(3,150)	0	(3,150)	0	93,811	0	(93,811)	(93,811)	3,077	06/25/2037	1FM.....
059475 AG 8	BOAA 2007-2 2A2 NAS SSNR 6.00 06/25/37.....		09/30/2014	Book Value Adjustment.....		0	0	0	0	0	0	0	0	(93,811)	0	93,811	93,811	0	06/25/2037	1FM.....	
05948K ZF 9	BOAA 2005-4 CB6 SEQ FLT 5/25/2035.....		09/25/2014	MBS Paydown.....		80,012	80,012	83,684	72,862	0	3,032	0	3,032	0	80,012	0	0	0	352	05/25/2035	1FM.....
05948K ZF 9	BOAA 2005-4 CB6 SEQ FLT 5/25/2035.....		09/25/2014	Pass-Through Loss.....		0	23,142	0	0	0	0	0	0	0	0	0	0	0	0	05/25/2035	1FM.....
05948X D4 0	BOAMS 2003-9 4A1 SEQ SSNR 5.00 12/18.....		09/25/2014	MBS Paydown.....		7,135	7,135	7,108	7,110	0	5	0	5	0	7,135	0	0	0	248	12/25/2018	1FM.....
05949C KS 4	BOAMS 2005-J 2A3 SEQ SSNR CSTR 11/35.....		08/31/2014	Book Value Adjustment.....		0	0	0	0	0	0	0	0	(437)	0	437	437	0	0	11/25/2035	1FM.....
05949C KS 4	BOAMS 2005-J 2A3 SEQ SSNR CSTR 11/35.....		09/25/2014	MBS Paydown.....		6,530	6,530	6,148	6,602	0	24	0	24	0	6,530	0	0	0	130	11/25/2035	1FM.....
05949C KS 4	BOAMS 2005-J 2A3 SEQ SSNR CSTR 11/35.....		09/25/2014	Pass-Through Loss.....		0	438	0	0	0	0	0	0	438	0	(438)	(438)	0	0	11/25/2035	1FM.....
05951U AC 5	BAFC 2006-8T2 A2 SEQ 5.7908 10/25/2036.....		09/25/2014	MBS Paydown.....		1,244	1,244	1,945	1,498	0	38	0	38	0	1,244	0	0	0	79	10/25/2036	1FM.....
05951U AC 5	BAFC 2006-8T2 A2 SEQ 5.7908 10/25/2036.....		09/25/2014	Pass-Through Loss.....		0	808	0	0	0	0	0	0	0	0	0	0	0	0	10/25/2036	1FM.....

SCHEDULE D - PART 4

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

QE054

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For eign	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)
05953Y AH 4	BAFC 2007-4 TA1B SEQ STP 05/25/37		09/25/2014	MBS Paydown		32,785	32,785	31,104	26,477	0	227	0	227	0	32,785	0	0	0	1,343	05/25/2037	1FM
05953Y AH 4	BAFC 2007-4 TA1B SEQ STP 05/25/37		09/25/2014	Pass-Through Loss		0	2,499	0	0	0	0	0	0	0	0	0	0	0	0	05/25/2037	1FM
05955T AA 8	BALL 2009-UB2 A4AA SEQ SSNR CSTR 2/24/51		09/24/2014	MBS Paydown		156,060	156,060	156,474	155,914	0	(415)	0	(415)	0	156,060	0	0	0	6,582	02/24/2051	1FE
05955T AC 4	BALL 2009-UB2 A4AB SEQ SSNR CSTR 12/49		09/24/2014	MBS Paydown		65,298	65,298	63,403	64,206	0	830	0	830	0	65,298	0	0	0	2,526	12/24/2049	1FE
07325N CQ 3	BAYV 2006-A 1A2 SEQ 5.483 2/28/41		09/28/2014	MBS Paydown		65,061	65,061	65,060	64,897	0	11	0	11	0	65,061	0	0	0	1,961	02/28/2041	1FM
07384Y KF 2	BSABS 2003-AC4 A SEQ 5.5 09/25/2033		09/25/2014	MBS Paydown		141,491	141,491	142,994	142,925	0	(196)	0	(196)	0	141,491	0	0	0	5,276	09/25/2033	2FM
07386R AA 7	BSABS 2007-HE4 1A1 SEQ SSNR FLT 05/25/37		09/25/2014	MBS Paydown		277,500	277,500	265,000	268,078	0	12,290	0	12,290	0	277,500	0	0	0	501	05/25/2037	1FM
07386R AA 7	BSABS 2007-HE4 1A1 SEQ SSNR FLT 05/25/37		09/25/2014	Pass-Through Loss		0	2,604	0	0	0	0	0	0	0	0	0	0	0	0	05/25/2037	1FM
073879 M5 4	BSABS 2005-AC6 21A1 SEQ SNR 5.25 09/20/20		09/25/2014	MBS Paydown		180,517	180,517	182,661	182,661	0	(753)	0	(753)	0	180,517	0	0	0	6,136	09/25/2020	4FM
09774X BF 8	BCM 1999-B A5 SEQ 7.44 12/15/2029		09/15/2014	MBS Paydown		8,492	8,492	8,492	4,306	0	0	0	0	0	8,492	0	0	0	423	12/15/2029	6FE
11042A AA 2	BRITISH AIRWAYS 4.625 06/20/2024	R.	09/20/2014	Sinking Fund Redemption		19,171	19,171	19,203	19,201	0	(3)	0	(3)	0	19,171	0	0	0	665	06/20/2024	1FE
11042B AA 0	BRITISH AIRWAYS 5.625 06/20/2020	R.	09/20/2014	Sinking Fund Redemption		33,121	33,121	33,121	33,120	0	0	0	0	0	33,121	0	0	0	1,397	06/20/2020	2FE
114535 AC 1	BROOKSTONE CO 13.00 10/15/2014		04/04/2014	Exchanged		0	0	0	0	0	0	0	0	0	0	0	0	0	0	10/15/2014	6
114535 AC 1	BROOKSTONE CO 13.00 10/15/2014		07/07/2014	Suspense Ledger Adjustment		99,143	0	0	0	0	0	0	0	0	0	0	99,143	99,143	0	10/15/2014	6
114535 AC 1	BROOKSTONE CO 13.00 10/15/2014		07/18/2014	Suspense Ledger Adjustment		111,695	0	0	0	0	0	0	0	0	0	0	111,695	111,695	0	10/15/2014	6
114535 AC 1	BROOKSTONE CO 13.00 10/15/2014		07/28/2014	Suspense Ledger Adjustment		50,760	0	0	0	0	0	0	0	0	0	0	50,760	50,760	0	10/15/2014	6
114535 AC 1	BROOKSTONE CO 13.00 10/15/2014		08/27/2014	Suspense Ledger Adjustment		4,580	0	0	0	0	0	0	0	0	0	0	4,580	4,580	0	10/15/2014	6
114535 AC 1	BROOKSTONE CO 13.00 10/15/2014		08/27/2014	Book Value Adjustment		0	0	0	0	0	0	0	0	266,178	0	(266,178)	(266,178)	0	10/15/2014	6	
114536 A* 6	BROOKSTONE DIP TRANCHE A 5.50 4/4/2015		07/07/2014	Paydown		936,256	936,256	936,256	0	0	0	0	0	936,256	0	0	0	13,112	04/04/2015	4Z	
114536 A@ 4	BROOKSTONE DIP TRANCHE B NM .30 4/4/2015		07/07/2014	Paydown		565,655	565,655	343,294	0	0	0	0	0	565,655	0	0	0	443	04/04/2015	4Z	
12189P AD 4	BNSF 98-C TRUST 6.23 07/02/2018		07/02/2014	Sinking Fund Redemption		52,838	52,838	47,818	39,957	0	12,726	0	12,726	0	52,838	0	0	0	3,292	07/02/2018	1FE
12189P AE 2	BURLINGTON NORTH 7.16 01/02/20		07/02/2014	Sinking Fund Redemption		4,715	4,715	5,137	4,102	0	715	0	715	0	4,715	0	0	0	338	01/02/2020	1FE
12479L AA 8	CAI 2012-1A A ABS 3.47 10/25/2027	R.	09/25/2014	MBS Paydown		25,000	25,000	24,995	24,995	0	1	0	1	0	25,000	0	0	0	578	10/25/2027	1FE
12479L AC 4	CAI 2013-1A A ABS 3.35 03/27/2028	R.	09/25/2014	MBS Paydown		53,750	53,750	53,651	53,667	0	30	0	30	0	53,750	0	0	0	1,200	03/27/2028	1FE
1248MP AA 2	CBASS 2007-MX1 A1 SEQ STP 12/25/36		09/25/2014	MBS Paydown		129,005	129,005	129,004	129,005	0	0	0	0	0	129,005	0	0	0	5,518	12/25/2036	6FE
125431 AH 9	CWHL 2006-HYB4 2A1 SSNR SEQ CSTR 36		09/20/2014	MBS Paydown		5,342	5,342	5,228	3,252	0	357	0	357	0	5,342	0	0	0	99	06/20/2036	1FM
125431 AH 9	CWHL 2006-HYB4 2A1 SSNR SEQ CSTR 36		09/20/2014	Pass-Through Loss		0	(36)	0	0	0	0	0	0	0	0	0	0	0	0	06/20/2036	1FM
12559Q AC 6	CITM 2007-1 2A2 SEQ FLT 10/25/2037		09/25/2014	MBS Paydown		261,307	261,307	258,123	258,937	0	2,157	0	2,157	0	261,307	0	0	0	2,624	10/25/2037	1FM
125634 AG 0	CLIF 2013-1A ABS 2.83 03/18/2028		09/18/2014	MBS Paydown		25,000	25,000	24,996	24,997	0	0	0	0	0	25,000	0	0	0	472	03/18/2028	1FE
125634 AJ 4	CLIF 2013-2A NOTE ABS 3.22 06/18/28		09/18/2014	MBS Paydown		27,800	27,800	27,790	27,790	0	1	0	1	0	27,800	0	0	0	598	06/18/2028	1FE
126410 LN 7	CSX TRANSPORTAION 8.375 10/15/2014		04/15/2014	Sinking Fund Redemption		0	0	0	0	0	0	0	0	0	0	0	0	0	0	10/15/2014	1FE
126410 LN 7	CSX TRANSPORTAION 8.375 10/15/2014		08/15/2014	Make Whole Call		2,279,398	2,249,953	2,279,202	2,255,037	0	(3,890)	0	(3,890)	0	2,251,349	0	28,049	28,049	157,028	10/15/2014	1FE
12641P CF 9	CSMC 2009-6R 9A1 SEQ SSNR CSTR 4/26/36		05/26/2014	MBS Paydown		0	0	0	0	0	0	0	0	0	0	0	0	0	(405)	04/26/2036	1FM
12641P CG 7	CSMC 2009-6R 9A2 SUB SSUP CSTR 4/26/36		09/26/2014	MBS Paydown		50,868	50,868	50,868	50,868	0	0	0	0	0	50,868	0	0	0	1,285	04/26/2036	1FM
12641P CK 8	CSMC 2009-6R 9A5 MEZ SSUP CSTR 4/26/36		09/26/2014	Pass-Through Loss		0	16,706	16,661	0	0	0	0	0	0	14,216	0	(14,216)	(14,216)	279	04/26/2036	1FM
12641P CK 8	CSMC 2009-6R 9A5 MEZ SSUP CSTR 4/26/36		09/30/2014	Book Value Adjustment		0	0	0	0	0	0	0	0	(14,216)	0	14,216	14,216	0	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	For e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Contractual Maturity Date	NAIC Designation or Market Indicator (a)		
12641Q AA 0	CSMC 2009-7R 3A3 MEZ 6.00 9/26/37.....		08/26/2014	Pass-Through Loss.....		.....0	.....24	.....17	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....1	09/26/2037	1FM.....
12641Q AE 2	CSMC 2009-7R 4A1 SEQ EXCH CSTR 7/26/37.....		09/26/2014	MBS Paydown.....		.....324,169	.....324,169	.....324,169	.....322,710	.....0	.....305	.....0	.....305	.....0	.....324,169	.....0	.....0	.....0	.....0	.....13,325	07/26/2037	2FM.....
12641Q AJ 1	CSMC 2009-7R 4A5 MEZ 6.00 7/26/2037.....		06/26/2014	MBS Paydown.....		.....(5)	.....(10)	.....62,716	.....0	.....0	.....(353)	.....0	.....(353)	.....0	.....0	.....0	.....0	.....0	.....0	.....2,777	07/26/2037	1FM.....
12641Q AJ 1	CSMC 2009-7R 4A5 MEZ 6.00 7/26/2037.....		09/26/2014	Pass-Through Loss.....		.....0	.....69,079	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....68,069	.....0	.....(68,069)	.....(68,069)	.....0	.....0	07/26/2037	1FM.....
12641Q AJ 1	CSMC 2009-7R 4A5 MEZ 6.00 7/26/2037.....		09/30/2014	Book Value Adjustment.....		.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....(68,064)	.....0	.....68,059	.....68,059	.....68,059	.....0	.....0	07/26/2037	1FM.....
12641Q BC 5	CSMC 2009-7R 7A1 SEQ EXCH FLT 12/26/36.....		07/26/2014	MBS Paydown.....		.....109,191	.....109,191	.....108,334	.....102,060	.....0	.....43,376	.....0	.....43,376	.....0	.....109,191	.....0	.....0	.....0	.....0	.....3,822	12/26/2036	1FM.....
12641Q BD 3	CSMC 2009-7R 7A2 SUB FLT 12/26/36.....		09/26/2014	MBS Paydown.....		.....363,521	.....363,521	.....298,351	.....324,196	.....0	.....39,249	.....0	.....39,249	.....0	.....363,521	.....0	.....0	.....0	.....0	.....15,122	12/26/2036	1FM.....
12641Q CP 5	CSMC 2009-7R 12A2 SUB 5.75 1/26/36.....		09/26/2014	MBS Paydown.....		.....12,532	.....12,532	.....12,532	.....12,486	.....0	.....52	.....0	.....52	.....0	.....12,532	.....0	.....0	.....0	.....0	.....512	01/26/2036	1FM.....
12641Q CS 9	CSMC 2009-7R 12A5 MEZ 5.75 1/26/36.....		09/26/2014	Pass-Through Loss.....		.....0	.....(21)	.....21	.....0	.....0	.....(0)	.....0	.....(0)	.....0	.....0	.....0	.....0	.....0	.....0	.....31	01/26/2036	1FM.....
12641Q DE 9	CSMC 2009-7R 14A3 SUB 5.75 4/26/37.....		08/26/2014	MBS Paydown.....		.....4,167	.....4,167	.....3,697	.....4,129	.....0	.....1,670	.....0	.....1,670	.....0	.....4,167	.....0	.....0	.....0	.....0	.....113	04/26/2037	1FM.....
12641Q DF 6	CSMC 2009-7R 14A4 SUB 5.75 4/26/37.....		09/26/2014	MBS Paydown.....		.....36,740	.....36,740	.....31,689	.....35,788	.....0	.....821	.....0	.....821	.....0	.....36,740	.....0	.....0	.....0	.....0	.....1,128	04/26/2037	1FM.....
12641Q DM 1	CSMC 2009-7R 15A1 SEQ EXCH FLT 4/26/37.....		09/26/2014	MBS Paydown.....		.....39,426	.....39,426	.....35,551	.....35,897	.....0	.....655	.....0	.....655	.....0	.....39,426	.....0	.....0	.....0	.....0	.....1,611	04/26/2037	1FM.....
12641Q DR 0	CSMC 2009-7R 15A5 MEZ FLT 04/26/37.....		09/26/2014	Pass-Through Loss.....		.....0	.....3,300	.....422	.....0	.....0	.....(16)	.....0	.....(16)	.....0	.....3,300	.....0	.....(3,300)	.....(3,300)	.....141	04/26/2037	5FM.....	
12641Q DR 0	CSMC 2009-7R 15A5 MEZ FLT 04/26/37.....		09/30/2014	Book Value Adjustment.....		.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....(3,129)	.....0	.....3,129	.....3,129	.....3,129	.....0	.....0	04/26/2037	5FM.....
12641Q EA 6	CSMC 2009-7R 17A1 SEQ EXCH FLT 03/26/37.....		09/26/2014	MBS Paydown.....		.....78,107	.....78,107	.....66,031	.....71,636	.....0	.....2,153	.....0	.....2,153	.....0	.....78,107	.....0	.....0	.....0	.....0	.....121	03/26/2037	1FM.....
12641Q EK 4	CSMC 2009-7R 18A1 SEQ EXCH STP 3/26/37.....		09/26/2014	MBS Paydown.....		.....139,421	.....139,421	.....139,421	.....139,421	.....0	.....0	.....0	.....0	.....0	.....139,421	.....0	.....0	.....0	.....0	.....3,797	03/26/2037	1FM.....
12641Q FK 3	CSMC 2009-7R 3A2 SUB 6.00 9/26/37.....		09/26/2014	MBS Paydown.....		.....9,056	.....9,056	.....9,056	.....9,056	.....0	.....0	.....0	.....0	.....0	.....9,056	.....0	.....0	.....0	.....0	.....363	09/26/2037	1FM.....
12643K AQ 6	CSMC 2010-RR2 2A SEQ SSNR CSTR 9/15/39.....		09/15/2014	MBS Paydown.....		.....1,171,255	.....1,171,255	.....1,146,238	.....1,159,614	.....0	.....8,204	.....0	.....8,204	.....0	.....1,171,255	.....0	.....0	.....0	.....0	.....40,423	09/15/2039	1FE.....
12644C AA 8	CSMC 2010-RR4 1A SEQ 5.383 02/15/40.....		09/15/2014	MBS Paydown.....		.....85,869	.....85,869	.....84,367	.....85,093	.....0	.....671	.....0	.....671	.....0	.....85,869	.....0	.....0	.....0	.....0	.....3,467	02/15/2040	1FE.....
12645A AA 1	CSMC 2010-RR7 1A SEQ SSNR 5.378 8/12/48.....		09/12/2014	MBS Paydown.....		.....95,731	.....95,731	.....100,424	.....98,214	.....0	.....(2,610)	.....0	.....(2,610)	.....0	.....95,731	.....0	.....0	.....0	.....0	.....3,433	08/12/2048	1FE.....
126670 ED 6	CWL 2005-12 1A6 NAS 5.165 2/25/2036.....		09/25/2014	MBS Paydown.....		.....187,284	.....187,284	.....187,280	.....187,133	.....0	.....119	.....0	.....119	.....0	.....187,284	.....0	.....0	.....0	.....0	.....6,572	02/25/2036	1FM.....
12667F 5E 1	CWALT 2005-6CB 1A3 SEQ SNR 5.25 04/25/35.....		09/25/2014	MBS Paydown.....		.....373,766	.....373,766	.....363,604	.....0	.....0	.....1,235	.....0	.....1,235	.....0	.....373,766	.....0	.....0	.....0	.....0	.....11,240	04/25/2035	1FM.....
12667F LG 8	CWALT 2004-J5 1A6 NAS 5.687 7/25/2034.....		09/25/2014	MBS Paydown.....		.....64,258	.....64,258	.....64,256	.....64,091	.....0	.....16	.....0	.....16	.....0	.....64,258	.....0	.....0	.....0	.....0	.....2,432	07/25/2034	1FM.....
12667F RE 7	CWALT 2004-J6 1A1 SEQ 5.5 08/25/2024.....		09/25/2014	MBS Paydown.....		.....208,268	.....208,268	.....211,392	.....210,896	.....0	.....(1,302)	.....0	.....(1,302)	.....0	.....208,268	.....0	.....0	.....0	.....0	.....7,754	08/25/2024	1FM.....
12667F VF 9	CWALT 2004-J10 4CB1 SEQ SNR 6.5 10/25/34.....		09/25/2014	MBS Paydown.....		.....5,475	.....5,475	.....5,571	.....0	.....0	.....(36)	.....0	.....(36)	.....0	.....5,475	.....0	.....0	.....0	.....0	.....201	10/25/2034	3FM.....
12668A 4C 6	CWALT 2005-IM1 A2 MEZ SSUP FLT 1/25/2036.....		08/31/2014	Book Value Adjustment.....		.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....(171,238)	.....0	.....171,238	.....171,238	.....171,238	.....0	.....0	01/25/2036	1FM.....
12668A 4C 6	CWALT 2005-IM1 A2 MEZ SSUP FLT 1/25/2036.....		09/25/2014	MBS Paydown.....		.....22,653	.....22,653	.....131,571	.....42,332	.....0	.....(12,195)	.....0	.....(12,195)	.....0	.....22,653	.....0	.....0	.....0	.....0	.....585	01/25/2036	1FM.....
12668A 4C 6	CWALT 2005-IM1 A2 MEZ SSUP FLT 1/25/2036.....		09/25/2014	Pass-Through Loss.....		.....0	.....171,223	.....0	.....0	.....0	.....0	.....0	.....0	.....171,223	.....0	.....(171,223)	.....(171,223)	.....(171,223)	.....0	.....0	01/25/2036	1FM.....
12668B YA 5	CWALT 2006-7CB 1A9 SEQ 6.0 5-25-36.....		09/25/2014	MBS Paydown.....		.....6,903	.....6,903	.....10,004	.....6,747	.....0	.....31	.....0	.....31	.....0	.....6,903	.....0	.....0	.....0	.....0	.....475	05/25/2036	1FM.....
12668B YA 5	CWALT 2006-7CB 1A9 SEQ 6.0 5-25-36.....		09/25/2014	Pass-Through Loss.....		.....0	.....4,700	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	05/25/2036	1FM.....
12669A HN 1	CWHL 2005-25 A9 SCH SSNR 5.50 11/25/2035.....		09/25/2014	MBS Paydown.....		.....8,689	.....8,689	.....8,623	.....7,956	.....0	.....371	.....0	.....371	.....0	.....8,689	.....0	.....0	.....0	.....0	.....323	11/25/2035	1FM.....
12669D D8 8	CWALT 2003-2CB 1A1 SEQ 5.75 03/25/33.....		05/25/2014	MBS Paydown.....	00000(0)0(0)00000000	03/25/2033	1FM.....
12669E Z9 0	CWALT 2003-J1 3A1 SEQ 5.00 10/25/2018.....		09/25/2014	MBS Paydown.....		.....20,029	.....20,029	.....19,503	.....19,746	.....0	.....175	.....0	.....175	.....0	.....20,029	.....0	.....0	.....0	.....0	.....631	10/25/2018	1FM.....
12669G XN 6	CWHL 2005-12 1A5 SEQ 5.25 5/25/2035.....		06/25/2014	MBS Paydown.....		.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	05/25/2035	1FM.....
14178V AA 6	CFCAT 2013-1A A ABS 1.65 07/17/2017.....		09/15/2014	MBS Paydown.....		.....224,565	.....224,565	.....224,560	.....224,561	.....0	.....4	.....0	.....4	.....0	.....224,565	.....0	.....0	.....0	.....0	.....2,472	07/17/2017	1FE.....
160841 AA 0	CHARLOTTE GATE 6.41 12/01/16.....		09/01/2014	Sinking Fund Redemption.....	44,53144,53144,53144,5310(0)0(0)044,53100001,904	12/01/2016	1.....	

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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	For eign	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		09/25/2014	MBS Paydown		112,290	112,290	111,377	112,012	0	395	0	395	0	112,290	0	0	0	2,475	02/25/2015	1FM
16162W PV 5	CHASE 2005-A2 1A1 SEQ SSNR CSTR 01/36		07/31/2014	Book Value Adjustment		0	0	0	0	0	0	0	0	(122)	0	122	122	0	0	01/25/2036	1FM
16162W PV 5	CHASE 2005-A2 1A1 SEQ SSNR CSTR 01/36		09/25/2014	MBS Paydown		5,312	5,312	4,780	4,040	0	262	0	262	0	5,312	0	0	0	92	01/25/2036	1FM
16162W PV 5	CHASE 2005-A2 1A1 SEQ SSNR CSTR 01/36		09/25/2014	Pass-Through Loss		0	115	0	0	0	0	0	0	115	0	(115)	(115)	0	0	01/25/2036	1FM
16162X AD 9	CHASE 2006-S3 1A4 SEQ SSNR FLT 1136		09/25/2014	MBS Paydown		38,007	38,007	33,161	32,043	0	5,988	0	5,988	0	38,007	0	0	0	1,421	11/25/2036	1FM
16165Y AV 4	CFLX 2007-M1 2F6 NAS SSNR 5.0296 08/37		09/25/2014	MBS Paydown		146,288	146,288	142,629	141,899	0	3,555	0	3,555	0	146,288	0	0	0	6,019	08/25/2037	1FM
16165Y AV 4	CFLX 2007-M1 2F6 NAS SSNR 5.0296 08/37		09/25/2014	Pass-Through Loss		0	36,602	0	0	0	0	0	0	36,602	0	(36,602)	(36,602)	0	0	08/25/2037	1FM
16165Y AV 4	CFLX 2007-M1 2F6 NAS SSNR 5.0296 08/37		09/30/2014	Book Value Adjustment		0	0	0	0	0	0	0	0	(36,602)	0	36,602	36,602	0	0	08/25/2037	1FM
172967 EU 1	CITIGROUP INC 6.5% 8-19-13		09/30/2014	Litigation Settlement		54,824	0	0	0	0	0	0	0	0	0	54,824	54,824	54,824	0	08/19/2013	1FE
17307G 4H 8	CMLTI 2006-WF1 A2C SEQ 5.598 3/25/2036		09/25/2014	MBS Paydown		9,321	9,321	9,321	4,461	0	2,598	0	2,598	0	9,321	0	0	0	312	03/25/2036	1FM
17307G VN 5	CMLTI 2005-WF2 AF7 SEQ STP 8/25/2035		09/25/2014	MBS Paydown		148,886	148,886	148,881	134,618	0	6,865	0	6,865	0	148,886	0	0	0	5,125	08/25/2035	1FM
17309A AD 1	CMALT 2006-A1 1A4 NAS 5.75 04/25/36		09/25/2014	MBS Paydown		61,112	61,112	60,540	60,534	0	(2,090)	0	(2,090)	0	61,112	0	0	0	2,541	04/25/2036	1FM
17309A AD 1	CMALT 2006-A1 1A4 NAS 5.75 04/25/36		09/25/2014	Pass-Through Loss		0	7,062	0	0	0	0	0	0	7,062	0	(7,062)	(7,062)	0	0	04/25/2036	1FM
17309A AD 1	CMALT 2006-A1 1A4 NAS 5.75 04/25/36		09/30/2014	Book Value Adjustment		0	0	0	0	0	0	0	0	(7,062)	0	7,062	7,062	0	0	04/25/2036	1FM
17309N AD 3	CRMSI 2006-1 A4 SEQ 5.939 7/25/2036		09/25/2014	MBS Paydown		129,170	129,170	129,169	128,757	0	141	0	141	0	129,170	0	0	0	5,214	07/25/2036	4FM
17310E AD 0	CRMSI 2006-2 A4 SEQ 5.775 09/25/36		09/25/2014	MBS Paydown		108,058	108,058	93,470	101,804	0	1,513	0	1,513	0	108,058	0	0	0	4,172	09/25/2036	1FM
17311Q BG 4	CGCMT 2007-C6 A3 SEQ CSTR 12/10/49		08/10/2014	MBS Paydown		514,776	514,776	511,478	513,540	0	2,865	0	2,865	0	514,776	0	0	0	20,191	12/10/2049	1FM
17312H AC 3	CRMSI 2007-2 A3 6.08 6/25/2037		09/25/2014	MBS Paydown		240,639	240,639	240,636	240,639	0	0	0	0	0	240,639	0	0	0	9,281	06/25/2037	1FM
17312V AA 6	CMLTI 2007-6 1A1A SEQ SSNR CSTR 3/25/37		08/31/2014	Book Value Adjustment		0	0	0	0	0	0	0	0	(3,619)	0	3,619	3,619	0	0	03/25/2037	1FM
17312V AA 6	CMLTI 2007-6 1A1A SEQ SSNR CSTR 3/25/37		09/25/2014	Pass-Through Loss		0	3,785	1,344	0	0	(93)	0	(93)	0	3,785	0	(3,785)	(3,785)	46	03/25/2037	1FM
18976G AR 7	CMALT 2007-A6 1A16 TAC SSNR 06/37		09/25/2014	MBS Paydown		89,357	89,357	96,893	87,129	0	3,429	0	3,429	0	89,357	0	0	0	4,728	06/25/2037	1FM
18976G AR 7	CMALT 2007-A6 1A16 TAC SSNR 06/37		09/25/2014	Pass-Through Loss		0	30,454	0	0	0	0	0	0	30,454	0	(30,454)	(30,454)	0	0	06/25/2037	1FM
18976G AR 7	CMALT 2007-A6 1A16 TAC SSNR 06/37		09/30/2014	Book Value Adjustment		0	0	0	0	0	0	0	0	(30,454)	0	30,454	30,454	0	0	06/25/2037	1FM
21075W CJ 2	CONHE 1996-1 A7 SEQ 7.00 3/15/2027		09/15/2014	MBS Paydown		6,490	6,490	6,485	3,152	0	0	0	0	6,490	0	0	0	299	03/15/2027	1FM	
2254W0 HR 9	CSFB 2004-6 4A10 PAC 5.25 10/25/34		09/25/2014	MBS Paydown		140,584	140,584	140,249	139,678	0	834	0	834	0	140,584	0	0	0	4,752	10/25/2034	1FM
227170 AE 7	CRNN 2013-1A A ABS 3.08 04/18/2028	R	09/18/2014	MBS Paydown		37,500	37,500	37,500	37,500	0	0	0	0	0	37,500	0	0	0	770	04/18/2028	1FE
23242L AB 9	CWHEL 2006-F 2A1A SEQ FLT 7/15/2036		09/15/2014	MBS Paydown		25,177	25,177	17,593	19,046	0	837	0	837	0	25,177	0	0	0	50	07/15/2036	1FM
23245G AB 7	CWALT 2006-OC9 A2A SEQ SSNR FLT 12/25/36		09/25/2014	MBS Paydown		88,628	88,628	72,514	66,768	0	242	0	242	0	88,628	0	0	0	203	12/25/2046	1FM
23245G AB 7	CWALT 2006-OC9 A2A SEQ SSNR FLT 12/25/36		09/25/2014	Pass-Through Loss		0	6,179	0	0	0	0	0	0	6,179	0	(6,179)	(6,179)	0	0	12/25/2046	1FM
23245G AB 7	CWALT 2006-OC9 A2A SEQ SSNR FLT 12/25/36		09/30/2014	Book Value Adjustment		0	0	0	0	0	0	0	0	(6,179)	0	6,179	6,179	0	0	12/25/2046	1FM
23247L AB 4	CWL 2007-11 2A2 SEQ SSNR FLT 06/25/2047		09/25/2014	MBS Paydown		379,098	379,098	367,132	369,461	0	8,337	0	8,337	0	379,098	0	0	0	701	06/25/2047	1FM
24763L AE 0	DELHE 1995-2 A5 HE SEQ 7.1 1/25/27		09/25/2014	MBS Paydown		8,101	8,101	8,128	8,101	0	0	0	0	0	8,101	0	0	0	369	01/25/2027	1FM
25150M AC 0	DBALT 2007-RMP1 A2 SEQ SSNR FLT 12/25/36		08/25/2014	MBS Paydown		90,404	90,404	71,193	71,440	0	9,700	0	9,700	0	90,404	0	0	0	175	12/25/2036	1FM
251510 DP 5	DBALT 2005-2 1A7 NAS SNR CSTR 04/25/35		09/25/2014	MBS Paydown		215,151	215,151	216,428	0	0	(927)	0	(927)	0	215,151	0	0	0	6,050	04/25/2035	3FM
251510 DQ 3	DBALT 2005-2 2A1 SEQ FLT 3/25/2020		09/25/2014	MBS Paydown		14,160	14,160	12,143	12,023	0	1,137	0	1,137	0	14,160	0	0	0	45	03/25/2020	1FM

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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	For e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
251510 MD 2	DBALT 2006-AB1 A1A SEQ 5.431 02/25/36.....		09/25/2014	MBS Paydown.....		10,870	10,870	13,150	8,860	0	417	0	417	0	10,870	0	0	0	393	02/25/2036	1FM.....
251510 MD 2	DBALT 2006-AB1 A1A SEQ 5.431 02/25/36.....		09/25/2014	Pass-Through Loss.....		0	2,288	0	0	0	0	0	0	0	0	0	0	0	0	02/25/2036	1FM.....
251563 EM 0	DMSI 2004-4 1A4 SEQ 5.83 04/25/2034.....		07/25/2014	MBS Paydown.....		18,716	18,716	18,709	18,661	0	(2,326)	0	(2,326)	0	18,716	0	0	0	637	04/25/2034	1FM.....
251563 FY 3	DMSI 2004-5 A3 SEQ 5.59 07/25/2034.....		09/25/2014	MBS Paydown.....		219,194	219,194	219,144	217,926	0	335	0	335	0	219,194	0	0	0	7,813	07/25/2034	1FM.....
25250* AA 2	DIALOG TELECOM TL 14.00 1/17/2018.....		09/30/2014	Paydown.....		135,000	135,000	135,000	0	0	0	0	0	135,000	0	0	0	0	0	01/17/2018	4Z.....
28108P AA 4	ESLFT 2012-A AP ABS FLT 10/01/2025.....		07/01/2014	MBS Paydown.....		17,814	17,814	17,903	19,690	0	120	0	120	0	17,814	0	0	0	466	10/01/2025	1FE.....
28108P AB 2	ESLFT 2012-A AT ABS FLT 10/01/2025.....		07/01/2014	MBS Paydown.....		18,249	18,249	18,280	18,254	0	228	0	228	0	18,249	0	0	0	443	10/01/2025	1FE.....
29445U AA 3	EQLS 2007-1 A2A SEQ SSNR FLT 04/25/2037.....		09/25/2014	MBS Paydown.....		364,913	364,913	354,878	357,807	0	8,496	0	8,496	0	364,913	0	0	0	536	04/25/2037	1FM.....
30605X AA 1	FWAY 2012-1 A2 ABS 4.21 10/15/2042.....		09/15/2014	MBS Paydown.....		32,530	32,530	32,683	32,662	0	(14)	0	(14)	0	32,530	0	0	0	913	10/15/2042	1FE.....
316817 AA 3	57TH ST MTGE 7.125 6/01/2017.....		09/01/2014	Sinking Fund Redemption.....		48,312	48,312	48,316	48,313	0	(0)	0	(0)	0	48,312	0	0	0	2,296	06/01/2017	1FE.....
319963 ZD 9	FIRST DATA REVOLVER PR+300 9/24/2016.....		03/19/2014	Paydown.....		0	0	0	0	0	0	0	0	0	0	0	0	0	0	09/24/2016	4FE.....
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016.....		09/04/2014	Paydown.....		2,883,205	2,883,205	2,883,205	0	0	(0)	0	(0)	0	2,883,205	0	0	0	0	09/24/2016	4FE.....
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016.....		08/26/2014	Paydown.....		54,122	54,122	54,122	0	0	0	0	0	54,122	0	0	0	0	(4)	09/24/2016	4FE.....
32028H AD 5	FFML 2006-FF10 A4 SEQ FLT 07/25/2036.....		09/25/2014	MBS Paydown.....		223,942	223,942	208,686	210,236	0	3,320	0	3,320	0	223,942	0	0	0	469	07/25/2036	1FM.....
361856 CP 0	GMACM 2003-HE2 A4 SEQ STP 4/25/2033.....		09/25/2014	MBS Paydown.....		31,139	31,139	30,808	13,828	0	1,556	0	1,556	0	31,139	0	0	0	1,087	04/25/2033	1FM.....
361856 DX 2	GMACM 2004-HE5 A5 SEQ CSTR 9/25/34.....		09/25/2014	MBS Paydown.....		124,722	124,722	124,722	43,244	0	2,136	0	2,136	0	124,722	0	0	0	4,962	09/25/2034	1FM.....
362251 AA 8	GRD HOLDING III 10.75 06/01/2019.....		08/08/2014	Consent Fee.....		500	0	0	0	0	0	0	0	500	0	0	0	0	0	06/01/2019	4FE.....
362341 BR 9	GSAMP 2005-HE3 M2 MEZ FLT 06/25/2035.....		09/25/2014	MBS Paydown.....		81,149	81,149	79,526	79,686	0	320	0	320	0	81,149	0	0	0	649	06/25/2035	1FM.....
36242D PG 2	GSR 2004-14 3A2 SEQ CSTR 12/25/2034.....		09/25/2014	MBS Paydown.....		53,081	53,081	53,263	53,260	0	(749)	0	(749)	0	53,081	0	0	0	1,226	12/25/2034	1FM.....
368771 AA 9	GEN AMER RAILCAR 6.69 09/20/16.....		09/20/2014	Sinking Fund Redemption.....		105,809	105,809	105,986	106,256	386	0	0	386	0	105,809	0	0	0	4,689	09/20/2016	3FE.....
379398 AA 8	GTP TOWERS LLC C 4.436 02/15/2015.....		08/15/2014	Make Whole Call.....		2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	2,000,000	0	0	0	59,147	02/15/2015	1FE.....	
37952U AB 9	SEACO 2013-1A A ABS 2.98 04/17/2028.....	R..	09/17/2014	MBS Paydown.....		168,750	168,750	166,074	93,106	0	336	0	336	0	168,750	0	0	0	3,353	04/17/2028	1FE.....
39121J AA 8	GREAT RIVER 5.829 07/01/17.....		07/01/2014	Sinking Fund Redemption.....		368,693	368,693	368,693	368,693	0	0	0	0	368,693	0	0	0	21,491	07/01/2017	1FE.....	
39678W AA 6	GCSP 2005-1 A SEQ CSTR 9-25-34.....		09/25/2014	MBS Paydown.....		49,835	49,835	49,305	49,103	0	516	0	516	0	49,835	0	0	0	1,702	09/25/2034	1FM.....
40432B AA 7	HALO 2007-2 1A1 SEQ SSNR 5.50 09/25/2037.....		09/25/2014	MBS Paydown.....		25,101	25,101	22,026	22,993	0	1,554	0	1,554	0	25,101	0	0	0	961	09/25/2037	1FM.....
40432B AZ 2	HALO 2007-2 3A6 SEQ SSNR 6 0 9/25/2037.....		09/25/2014	MBS Paydown.....		59,683	59,683	86,194	85,419	0	(4,187)	0	(4,187)	0	59,683	0	0	0	4,159	09/25/2037	1FM.....
40432B AZ 2	HALO 2007-2 3A6 SEQ SSNR 6 0 9/25/2037.....		09/25/2014	Pass-Through Loss.....		0	40,433	0	0	0	0	0	0	40,433	0	(40,433)	(40,433)	0	09/25/2037	1FM.....	
40432B AZ 2	HALO 2007-2 3A6 SEQ SSNR 6 0 9/25/2037.....		09/30/2014	Book Value Adjustment.....		0	0	0	0	0	0	0	0	(40,433)	0	40,433	40,433	0	09/25/2037	1FM.....	
41162N AC 1	HVMLT 2006-14 2A1A SEQ SNR FLT 01/25/47.....		09/19/2014	MBS Paydown.....		172,907	172,907	138,056	0	0	2,279	0	2,279	0	172,907	0	0	0	77	01/25/2047	1FM.....
411707 AA 0	HNGRY 2013-1A A2 ABS 4.474 03/20/2043.....		09/20/2014	MBS Paydown.....		7,500	7,500	7,500	7,500	0	0	0	0	7,500	0	0	0	252	03/20/2043	2AM.....	
43710M AA 0	RFSM2 2007-HSA1 A SEQ FLT 02/25/2037.....		09/25/2014	MBS Paydown.....		13,037	13,037	8,963	1,903	0	2,383	0	2,383	0	13,037	0	0	0	23	02/25/2037	1FM.....
449792 AA 8	INGIM 2005-1A A1 CLO FLT 12/01/2017.....	R..	09/01/2014	MBS Paydown.....		902,191	902,191	881,486	972,972	0	16,012	0	16,012	0	902,191	0	0	0	3,462	12/01/2017	1FE.....
44986E AA 3	INGIM 2012-3A A CLO 1.8102 10/15/2022.....	R..	02/19/2014	MORGAN STANLEY.....		0	0	0	0	0	32	0	32	0	32	0	(32)	(32)	0	10/15/2022	1FE.....
45254N MZ 7	IMM 2005-2 1A2 SEQ SSUP FLT 04/25/2035.....		09/25/2014	MBS Paydown.....		19,032	19,032	15,987	16,234	0	233	0	233	0	19,032	0	0	0	96	04/25/2035	1FM.....
45254N NT 0	IMM 2005-3 M1 MEZ FLT 08/25/2035.....		09/25/2014	MBS Paydown.....		24,231	24,231	12,600	2,458	0	1,313	0	1,313	0	24,231	0	0	0	128	08/25/2035	1FM.....
456606 HK 1	INDYL 2005-L2 A1 SEQ FLT 10/25/2013.....		09/25/2014	MBS Paydown.....		3,737	3,737	3,046	0	0	775	0	775	0	0	0	3,737	3,737	63	10/25/2013	6*.....

QE05.7

SCHEDULE D - PART 4

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

QE058

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22	
										11	12	13	14	15								
CUSIP Identification	Description	For eign	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 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	Contractual Maturity Date	NAIC Designation or Market Indicator (a)	
456606 HK 1	INDYL 2005-L2 A1 SEQ FLT 10/25/2013.....		09/30/2014	Book Value Adjustment.....		0	0	0	0	0	0	0	0	0	3,737	0	(3,737)	(3,737)	0	10/25/2013	6*	
45660L PK 9	RAST 2005-A6CB A9 SEQ SSUP 5.50 6/25/35.....		08/31/2014	Book Value Adjustment.....		0	0	0	0	0	0	0	0	(11,806)	0	11,806	11,806	0	06/25/2035	1FM.....		
45660L PK 9	RAST 2005-A6CB A9 SEQ SSUP 5.50 6/25/35.....		09/25/2014	MBS Paydown.....		10,406	10,406	21,989	1,402	0	2,564	0	2,564	0	10,406	0	0	0	1,284	06/25/2035	1FM.....	
45660L PK 9	RAST 2005-A6CB A9 SEQ SSUP 5.50 6/25/35.....		09/25/2014	Pass-Through Loss.....		0	25,644	0	0	0	0	0	0	0	10,434	0	(10,434)	(10,434)	0	06/25/2035	1FM.....	
45660N LD 5	RAST 2002-A14J B1 MEZ 5.75 01/25/2033.....		09/25/2014	MBS Paydown.....		11,027	11,027	9,511	10,089	0	90	0	90	0	11,027	0	0	0	423	01/25/2033	1FM.....	
45660N X9 1	INDX 2004-AR6 5A2 SEQ SSUP CSTR 10/34.....		09/25/2014	MBS Paydown.....		43,931	43,931	36,023	36,392	0	3,591	0	3,591	0	43,931	0	0	0	720	10/25/2034	1FM.....	
45661F AB 7	INDYL 2006-L2 A2 SEQ FLT 6/25/2039.....		09/25/2014	MBS Paydown.....		1,379	1,379	1,048	0	0	810	0	810	0	0	0	1,379	1,379	7	06/25/2039	6Z.....	
45661F AB 7	INDYL 2006-L2 A2 SEQ FLT 6/25/2039.....		09/30/2014	Book Value Adjustment.....		0	0	0	0	0	0	0	0	0	1,379	0	(1,379)	(1,379)	0	06/25/2039	6Z.....	
46590B AA 2	JPTPE 2011-1 A SEQ CSTR 06/17/41.....		09/17/2014	MBS Paydown.....		474,748	474,748	474,748	474,499	0	1	0	1	0	474,748	0	0	0	10,812	06/17/2041	1FE.....	
46627M AD 9	JPALT 2005-S1 1A4 SEQ SSNR 6.0 12/25/35.....		09/25/2014	MBS Paydown.....		11,938	11,938	16,978	13,611	0	1,376	0	1,376	0	11,938	0	0	0	733	12/25/2035	1FM.....	
46627M AD 9	JPALT 2005-S1 1A4 SEQ SSNR 6.0 12/25/35.....		09/25/2014	Pass-Through Loss.....		0	5,707	0	0	0	0	0	0	0	0	0	0	0	0	0	12/25/2035	1FM.....
46627M CU 9	JPALT 2006-A1 2A1 SEQ SSNR CSTR 03/36.....		09/25/2014	MBS Paydown.....		49,576	49,576	64,155	45,889	0	3,272	0	3,272	0	49,576	0	0	0	1,100	03/25/2036	1FM.....	
46627M CU 9	JPALT 2006-A1 2A1 SEQ SSNR CSTR 03/36.....		09/25/2014	Pass-Through Loss.....		0	14,553	0	0	0	0	0	0	0	0	0	0	0	0	0	03/25/2036	1FM.....
46628G AE 9	JPALT 2006-A2 1A5 SEQ SSUP FLT 05/25/36.....		09/25/2014	MBS Paydown.....		63,870	63,870	53,787	15,883	0	1,664	0	1,664	0	62,546	0	1,324	1,324	289	05/25/2036	1FM.....	
46628G AE 9	JPALT 2006-A2 1A5 SEQ SSUP FLT 05/25/36.....		09/25/2014	Pass-Through Loss.....		0	42,200	0	0	0	0	0	0	0	43,524	0	(43,524)	(43,524)	0	05/25/2036	1FM.....	
46628G AE 9	JPALT 2006-A2 1A5 SEQ SSUP FLT 05/25/36.....		09/30/2014	Book Value Adjustment.....		0	0	0	0	0	0	0	0	0	(42,200)	0	42,200	42,200	0	05/25/2036	1FM.....	
46630P AP 0	JPMMT 2007-A2 3A1 SEQ SSNR CSTR 04/25/37....		08/25/2014	Pass-Through Loss.....		0	8	0	0	0	0	0	0	0	0	0	0	0	0	0	04/25/2037	1FM.....
46630P AP 0	JPMMT 2007-A2 3A1 SEQ SSNR CSTR 04/25/37....		09/25/2014	MBS Paydown.....		1,217	1,217	1,190	1,226	0	0	0	0	0	1,217	0	0	0	21	04/25/2037	1FM.....	
46632T AA 3	JPMMT 2008-R2 1A1 SEQ SSNR CSTR 7/27/37....		09/27/2014	MBS Paydown.....		68,326	68,326	55,429	57,085	0	9,273	0	9,273	0	68,326	0	0	0	1,061	07/27/2037	1FM.....	
46633A AA 3	JPMMT 2008-R4 1A1 SEQ SSNR CSTR 03/26/37....		09/26/2014	MBS Paydown.....		165,773	165,773	127,023	138,759	0	5,899	0	5,899	0	165,773	0	0	0	2,775	03/26/2037	1FM.....	
46633A AC 9	JPMMT 2008-R4 2A1 SEQ SSNR CSTR 11/36 RE...		09/26/2014	MBS Paydown.....		5,299	5,299	4,110	5,299	0	0	0	0	0	5,299	0	0	0	163	11/26/2036	1FM.....	
46633A AG 0	JPMMT 2008-R4 3A1 SEQ SSNR CSTR 6/37 RE...		09/26/2014	MBS Paydown.....		213,678	213,678	155,451	187,684	0	12,396	0	12,396	0	213,678	0	0	0	12,426	06/26/2037	1FM.....	
46633M AL 3	JPMRR 2009-6 2A1 SEQ SSNR CSTR 04/26/35.....		09/26/2014	MBS Paydown.....		546,046	546,046	506,458	520,291	0	22,531	0	22,531	0	546,046	0	0	0	10,411	04/26/2035	1FM.....	
46633M AM 1	JPMRR 2009-6 2A2 Z MEZ CSTR 04/26/35RE.....		09/26/2014	MBS Paydown.....		121,801	121,801	18,267	15,986	0	0	0	0	0	104,389	0	17,412	17,412	2,581	04/26/2035	1FM.....	
46633M AM 1	JPMRR 2009-6 2A2 Z MEZ CSTR 04/26/35RE.....		09/26/2014	Pass-Through Loss.....		0	129,415	0	0	0	0	0	0	0	129,415	0	(129,415)	(129,415)	0	04/26/2035	1FM.....	
46633M AM 1	JPMRR 2009-6 2A2 Z MEZ CSTR 04/26/35RE.....		09/30/2014	Book Value Adjustment.....		0	0	0	0	0	0	0	0	0	(112,003)	0	112,003	112,003	0	04/26/2035	1FM.....	
46637U AA 5	JPTPE 2012-3 A PT 3.0 10/27/2042.....		09/27/2014	MBS Paydown.....		697,116	697,116	672,717	672,853	0	8,474	0	8,474	0	697,116	0	0	0	13,692	10/27/2042	1FE.....	
46637V AA 3	JPTPE 2012-2 A SEQ 3.00 09/17/42.....		09/17/2014	MBS Paydown.....		129,060	129,060	128,157	128,163	0	66	0	66	0	129,060	0	0	0	2,608	09/17/2042	1FE.....	
46639A AA 7	JPTPE 2012-5 A PT 2.50 12/27/2042.....		09/27/2014	MBS Paydown.....		17,077	17,077	16,394	0	0	106	0	106	0	17,077	0	0	0	36	12/27/2042	1FE.....	
472320 AA 8	JMAC 2008-R1 A SEQ SSNR 11.125 06/25/47.....		09/25/2014	MBS Paydown.....		43,235	43,235	40,857	34,106	0	(184)	0	(184)	0	43,235	0	0	0	2,224	06/25/2047	1FM.....	
472321 AA 6	JMAC 2008-R2 1A1 SEQ CSTR 10/25/2035.....		09/26/2014	MBS Paydown.....		163,656	163,656	125,427	134,395	0	21,170	0	21,170	0	163,656	0	0	0	6,522	10/25/2035	1FM.....	
47232D AA 0	JMAC 2009-R5 1A1 SEQ SSNR CSTR 4/26/37.....		09/26/2014	MBS Paydown.....		288,346	288,346	288,346	288,284	0	16	0	16	0	288,346	0	0	0	1,425	04/26/2037	1FM.....	
47232D AF 9	JMAC 2009-R5 2A1 SEQ SSNR CSTR 9/26/36.....		09/26/2014	MBS Paydown.....		15,893	15,893	15,893	15,776	0	45	0	45	0	15,893	0	0	0	679	09/26/2036	1FM.....	
47232D AL 6	JMAC 2009-R5 2A6 MEZ SSUP CSTR 9/26/36.....		09/26/2014	Pass-Through Loss.....		0	8,679	6,842	0	0	(411)	0	(411)	0	8,679	0	(8,679)	(8,679)	357	09/26/2036	6FM.....	
47232D AL 6	JMAC 2009-R5 2A6 MEZ SSUP CSTR 9/26/36.....		09/30/2014	Book Value Adjustment.....		0	0	0	0	0	0	0	0	0	(8,679)	0	8,679	8,679	0	09/26/2036	6FM.....	
47232D AT 9	JMAC 2009-R5 4A1 SEQ SSNR CSTR 9/26/36.....		06/26/2014	MBS Paydown.....		116,929	116,929	116,929	81,975	0	76,387	0	76,387	0	116,929	0	0	0	2,518	09/26/2036	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	For eign	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	Contractual Maturity Date	NAIC Designation or Market Indicator (a)
47232D AU 6	JMAC 2009-R5 4A2 SUB SSUP CSTR 9/26/36		09/26/2014	MBS Paydown		230,909	230,909	218,930	226,500	0	(58)	0	(58)	0	230,909	0	0	0	8,424	09/26/2036	1FM
47232D BH 4	JMAC 2009-R5 7A1 SEQ SSNR CSTR 9/26/36		09/26/2014	MBS Paydown		60,552	60,552	60,552	59,084	0	1,278	0	1,278	0	60,552	0	0	0	190	09/26/2036	1FM
47232D BN 1	JMAC 2009-R5 7A6 MEZ SSUP CSTR 9/26/36		05/26/2014	MBS Paydown		0	0	5,598	0	0	(52)	0	(52)	0	0	0	0	0	67	09/26/2036	1FM
47232D BN 1	JMAC 2009-R5 7A6 MEZ SSUP CSTR 9/26/36		09/26/2014	Pass-Through Loss		0	14,091	0	0	0	0	0	0	0	461	0	(4,061)	(4,061)	0	09/26/2036	1FM
47232D BN 1	JMAC 2009-R5 7A6 MEZ SSUP CSTR 9/26/36		09/30/2014	Book Value Adjustment		0	0	0	0	0	0	0	0	0	(461)	0	4,061	4,061	0	09/26/2036	1FM
47232D CG 5	JMAC 2009-R5 11A1 SEQ SSNR CSTR 5/21/36		09/21/2014	MBS Paydown		44,174	44,174	44,174	44,174	0	0	0	0	0	44,174	0	0	0	912	05/21/2036	1FM
47232D CL 4	JMAC 2009-R5 11A5 SUB SSUP CSTR 5/21/36		09/21/2014	Pass-Through Loss		0	20,803	6,378	0	0	(361)	0	(361)	0	20,803	0	(20,803)	(20,803)	429	05/21/2036	1FM
47232D CL 4	JMAC 2009-R5 11A5 SUB SSUP CSTR 5/21/36		09/30/2014	Book Value Adjustment		0	0	0	0	0	0	0	0	0	(20,803)	0	20,803	20,803	0	05/21/2036	1FM
47232D CP 5	JMAC 2009-R5 12A2 SUB SSUP CSTR 12/26/36		09/26/2014	MBS Paydown		61,748	61,748	61,748	61,974	0	(68)	0	(68)	0	61,748	0	0	0	2,446	12/26/2036	1FM
47232D CT 7	JMAC 2009-R5 12A6 MEZ SSUP CSTR 12/26/36		08/31/2014	Book Value Adjustment		0	0	0	0	0	0	0	0	0	(5,905)	0	5,905	5,905	0	12/26/2036	1FM
47232D CT 7	JMAC 2009-R5 12A6 MEZ SSUP CSTR 12/26/36		09/26/2014	Pass-Through Loss		0	5,890	1,385	0	0	(21)	0	(21)	0	5,890	0	(5,890)	(5,890)	208	12/26/2036	1FM
47232D CU 4	JMAC 2009-R5 13A1 SEQ SSNR CSTR 4/26/47		07/26/2014	MBS Paydown		20,465	20,465	20,465	20,356	0	5,136	0	5,136	0	20,465	0	0	0	1,103	04/26/2047	1FM
47232D CV 2	JMAC 2009-R5 13A2 SUB SSUP CSTR 4/26/47		09/26/2014	MBS Paydown		31,723	31,723	31,723	31,678	0	0	0	0	0	31,723	0	0	0	674	04/26/2047	1FM
47232D CY 6	JMAC 2009-R5 13A5 MEZ SSUP CSTR 4/26/47		08/31/2014	Book Value Adjustment		0	0	0	0	0	0	0	0	0	(12,274)	0	12,274	12,274	0	04/26/2047	1FM
47232D CY 6	JMAC 2009-R5 13A5 MEZ SSUP CSTR 4/26/47		09/26/2014	Pass-Through Loss		0	13,101	8,148	0	0	(79)	0	(79)	0	13,101	0	(13,101)	(13,101)	326	04/26/2047	1FM
47232D CZ 3	JMAC 2009-R5 14A1 SEQ SSNR CSTR 6/26/37		09/26/2014	MBS Paydown		43,901	43,901	34,668	36,881	0	3,355	0	3,355	0	43,901	0	0	0	1,606	06/26/2037	1FM
47232D DB 5	JMAC 2009-R5 14A3 MEZ SSUP CSTR 6/26/37		08/26/2014	Pass-Through Loss		0	9,268	0	0	0	0	0	0	0	9,268	0	(9,268)	(9,268)	0	06/26/2037	1FM
47232D DB 5	JMAC 2009-R5 14A3 MEZ SSUP CSTR 6/26/37		08/31/2014	Book Value Adjustment		0	0	0	0	0	0	0	0	0	(9,268)	0	9,268	9,268	0	06/26/2037	1FM
47232D DB 5	JMAC 2009-R5 14A3 MEZ SSUP CSTR 6/26/37		09/26/2014	MBS Paydown		4	4	2,243	1	0	(73)	0	(73)	0	4	0	0	0	340	06/26/2037	1FM
47232D DC 3	JMAC 2009-R5 15A1 SEQ SSNR CSTR 8/26/37		09/26/2014	MBS Paydown		51,917	51,917	40,083	41,452	0	197	0	197	0	51,917	0	0	0	1,889	08/26/2037	1FM
47232D DF 6	JMAC 2009-R5 15A4 MEZ SSUP CSTR 8/26/37		08/31/2014	Book Value Adjustment		0	0	0	0	0	0	0	0	0	(15)	0	15	15	0	08/26/2037	1FM
47232D DF 6	JMAC 2009-R5 15A4 MEZ SSUP CSTR 8/26/37		09/26/2014	Pass-Through Loss		0	728	145	0	0	(0)	0	(0)	0	761	0	(761)	(761)	29	08/26/2037	1FM
47232D DQ 2	JMAC 2009-R5 17A2 SUB SSUP CSTR 9/26/35		09/26/2014	MBS Paydown		95,951	95,951	95,951	95,757	0	24	0	24	0	95,951	0	0	0	1,618	09/26/2035	1FM
47232D ED 0	JMAC 2009-R5 19A3 SUB SSUP CSTR 6/26/37		09/26/2014	MBS Paydown		26,678	26,678	14,173	26,370	0	327	0	327	0	26,678	0	0	0	632	06/26/2037	1FM
47232D FG 2	JMAC 2009-R5 24A2 SUB SSUP CSTR 12/26/36		09/26/2014	MBS Paydown		31,822	31,822	31,822	31,767	0	23	0	23	0	31,822	0	0	0	1,195	12/26/2036	1FM
47232D FM 9	JMAC 2009-R5 19A6 MEZ SSUP CSTR 6/26/37		06/26/2014	MBS Paydown		(20)	(20)	756	0	0	133	0	133	0	0	0	0	0	92	06/26/2037	1FM
47232D FM 9	JMAC 2009-R5 19A6 MEZ SSUP CSTR 6/26/37		09/26/2014	Pass-Through Loss		0	3,840	0	0	0	0	0	0	0	3,820	0	(3,840)	(3,840)	0	06/26/2037	1FM
47232D FM 9	JMAC 2009-R5 19A6 MEZ SSUP CSTR 6/26/37		09/30/2014	Book Value Adjustment		0	0	0	0	0	0	0	0	0	(3,840)	0	3,840	3,840	0	06/26/2037	1FM
47232Q AA 1	JMAC 2009-R2 1A SEQ CSTR 11-37 RE		09/26/2014	MBS Paydown		45,039	45,039	43,772	41,911	0	(112)	0	(112)	0	45,039	0	0	0	1,602	11/26/2037	1FM
47232V AA 0	JMAC 2009-R4 1A1 SEQ SSNR 6.00 02/26/37		09/26/2014	MBS Paydown		38,219	38,219	38,219	37,988	0	1	0	1	0	38,219	0	0	0	1,714	02/26/2037	1FM
47232V AE 2	JMAC 2009-R4 1A5 MEZ SSUP 6.00 02/26/37		09/26/2014	Pass-Through Loss		0	13,625	10,706	0	0	0	0	0	0	0	0	0	0	639	02/26/2037	1FM
47232V AF 9	JMAC 2009-R4 2A1 SEQ SSNR 5.75 02/26/37		09/26/2014	MBS Paydown		28,668	28,668	28,668	28,526	0	(3)	0	(3)	0	28,668	0	0	0	1,232	02/26/2037	1FM
47232V AK 8	JMAC 2009-R4 2A5 MEZ SSUP 5.75 02/26/37		09/26/2014	Pass-Through Loss		0	10,220	8,969	0	0	(43)	0	(43)	0	0	0	0	0	459	02/26/2037	1FM
47232V AW 2	JMAC 2009-R4 5A1 SEQ SSNR CSTR 9/26/35		09/26/2014	MBS Paydown		43,567	43,567	39,882	40,327	0	423	0	423	0	43,567	0	0	0	722	09/26/2035	1FM
47232V BA 9	JMAC 2009-R4 5A5 MEZ SSUP CSTR 09/26/35		08/31/2014	Book Value Adjustment		0	0	0	0	0	0	0	0	0	(7,198)	0	7,198	7,198	0	09/26/2035	1FM
47232V BA 9	JMAC 2009-R4 5A5 MEZ SSUP CSTR 09/26/35		09/26/2014	Pass-Through Loss		0	8,275	6,463	0	0	15	0	15	0	8,275	0	(8,275)	(8,275)	138	09/26/2035	1FM

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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	For e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than 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 BG 6	JMAC 2009-R4 7A1 SEQ SSNR FLT 11/26/36.....		09/26/2014	MBS Paydown.....		114,982	114,982	94,186	88,928	0	6,069	0	6,069	0	114,982	0	0	0	730	11/26/2036	1FM.....
47232V BL 5	JMAC 2009-R4 7A5 MEZ SSUP FLT 11/26/36.....		09/26/2014	Pass-Through Loss.....		0	30,542	2,040	0	0	(19)	0	(19)	0	4,348	0	(4,348)	(4,348)	199	11/26/2036	1FM.....
47232V BL 5	JMAC 2009-R4 7A5 MEZ SSUP FLT 11/26/36.....		09/30/2014	Book Value Adjustment.....		0	0	0	0	0	0	0	0	0	(4,348)	0	4,348	4,348	0	11/26/2036	1FM.....
47232V BM 3	JMAC 2009-R4 8A1 SEQ SSNR 5.50 11/26/36.....		09/26/2014	MBS Paydown.....		40,456	40,456	40,456	40,185	0	91	0	91	0	40,456	0	0	0	1,710	11/26/2036	1FM.....
47232V BQ 4	JMAC 2009-R4 8A4 MEZ SSUP 5.50 11/26/36.....		09/26/2014	Pass-Through Loss.....		0	10,746	5,177	0	0	(105)	0	(105)	0	0	0	0	0	466	11/26/2036	1FM.....
47232V BX 9	JMAC 2009-R4 9A5 SUB SSUP CSTR 11/26/37.....		09/26/2014	MBS Paydown.....		27,278	27,278	22,490	27,278	0	0	0	0	0	27,278	0	0	0	758	11/26/2037	1FM.....
47232V BY 7	JMAC 2009-R4 9A6 MEZ SSUP CSTR 11/26/37.....		08/26/2014	MBS Paydown.....		2	2	4,283	1	0	383	0	383	0	2	0	0	0	459	11/26/2037	1FM.....
47232V BY 7	JMAC 2009-R4 9A6 MEZ SSUP CSTR 11/26/37.....		09/26/2014	Pass-Through Loss.....		0	9,856	0	0	0	0	0	0	0	9,856	0	(9,856)	(9,856)	0	11/26/2037	1FM.....
47232V BY 7	JMAC 2009-R4 9A6 MEZ SSUP CSTR 11/26/37.....		09/30/2014	Book Value Adjustment.....		0	0	0	0	0	0	0	0	0	(9,856)	0	9,856	9,856	0	11/26/2037	1FM.....
47232V CA 8	JMAC 2009-R4 10A2 SUB SSUP 6.00 07/26/36.....		09/26/2014	MBS Paydown.....		19,454	19,454	19,454	19,378	0	78	0	78	0	19,454	0	0	0	887	07/26/2036	1FM.....
47232V CE 0	JMAC 2009-R4 10A6 MEZ SSUP 6.00 07/26/36.....		09/26/2014	Pass-Through Loss.....		0	27,273	5,028	0	0	(376)	0	(376)	0	27,273	0	(27,273)	(27,273)	1,210	07/26/2036	1FM.....
47232V CE 0	JMAC 2009-R4 10A6 MEZ SSUP 6.00 07/26/36.....		09/30/2014	Book Value Adjustment.....		0	0	0	0	0	0	0	0	0	(27,273)	0	27,273	27,273	0	07/26/2036	1FM.....
47232V CF 7	JMAC 2009-R4 11A1 SEQ SSNR 5.8368 04/37.....		09/26/2014	MBS Paydown.....		39,610	39,610	39,610	39,610	0	0	0	0	0	39,610	0	0	0	1,364	04/26/2037	1FM.....
47232V DR 0	JMAC 2009-R4 18A1 SEQ SSNR 6.00 04/26/36.....		09/26/2014	MBS Paydown.....		24,809	24,809	24,809	25,021	0	(81)	0	(81)	0	24,809	0	0	0	1,122	04/26/2036	2FM.....
47232V DV 1	JMAC 2009-R4 18A5 MEZ SSUP 6.00 04/26/36.....		08/31/2014	Book Value Adjustment.....		0	0	0	0	0	0	0	0	0	(2,238)	0	2,238	2,238	0	04/26/2036	1FM.....
47232V DV 1	JMAC 2009-R4 18A5 MEZ SSUP 6.00 04/26/36.....		09/26/2014	Pass-Through Loss.....		0	14,498	6,479	0	0	(72)	0	(72)	0	3,235	0	(3,235)	(3,235)	676	04/26/2036	1FM.....
47232V DZ 2	JMAC 2009-R4 20A1 SEQ SSNR 6.00 03/26/36.....		09/26/2014	MBS Paydown.....		37,025	37,025	37,025	36,724	0	(44)	0	(44)	0	37,025	0	0	0	1,695	03/26/2036	1FM.....
47232V EB 4	JMAC 2009-R4 20A3 MEZ SSUP 6.00 03/26/36.....		09/26/2014	Pass-Through Loss.....		0	10,312	2,656	0	0	0	0	0	0	0	0	0	0	498	03/26/2036	1FM.....
47232V EC 2	JMAC 2009-R4 21A1 SEQ SSNR 6.00 03/26/37.....		09/26/2014	MBS Paydown.....		41,111	41,111	41,443	41,014	0	(821)	0	(821)	0	41,111	0	0	0	1,964	03/26/2037	1FM.....
47232V EH 1	JMAC 2009-R4 21A6 MEZ SSUP 6.00 03/26/37.....		09/26/2014	Pass-Through Loss.....		0	14,525	14,642	0	0	(112)	0	(112)	0	0	0	0	0	653	03/26/2037	1FM.....
47232V EJ 7	JMAC 2009-R4 22A1 SEQ SSNR 5.75 04/26/37.....		09/26/2014	MBS Paydown.....		38,395	38,395	38,970	38,224	0	(517)	0	(517)	0	38,395	0	0	0	1,703	04/26/2037	1FM.....
47232V EP 3	JMAC 2009-R4 22A6 MEZ SSUP 5.75 04/26/37.....		09/26/2014	Pass-Through Loss.....		0	23,201	23,549	0	0	(276)	0	(276)	0	0	0	0	0	1,011	04/26/2037	1FM.....
47232V EW 8	JMAC 2009-R4 24A1SEQ SSNR 5.5 2/26/36.....		09/26/2014	MBS Paydown.....		48,363	48,363	48,363	48,363	0	0	0	0	0	48,363	0	0	0	1,984	02/26/2036	1FM.....
47232V FB 3	JMAC 2009-R4 24A6 MEZ SSUP 5.50 02/26/36.....		08/31/2014	Book Value Adjustment.....		0	0	0	0	0	0	0	0	0	(4,207)	0	4,207	4,207	0	02/26/2036	1FM.....
47232V FB 3	JMAC 2009-R4 24A6 MEZ SSUP 5.50 02/26/36.....		09/26/2014	Pass-Through Loss.....		0	5,428	1,068	0	0	(162)	0	(162)	0	5,227	0	(5,227)	(5,227)	373	02/26/2036	1FM.....
47232V FE 7	JMAC 2009-R4 25A3 MEZ SSUP 5.25 1/26/36.....		09/26/2014	MBS Paydown.....		4,314	4,314	4,741	4,313	0	205	0	205	0	4,314	0	0	0	177	01/26/2036	1FM.....
47232V FE 7	JMAC 2009-R4 25A3 MEZ SSUP 5.25 1/26/36.....		09/26/2014	Pass-Through Loss.....		0	563	0	0	0	0	0	0	0	0	0	0	0	0	01/26/2036	1FM.....
47232V FL 1	JMAC 2009-R4 27A2 SUB SSUP CSTR 06/36.....		07/26/2014	MBS Paydown.....		2,207	2,207	964	2,071	0	1,473	0	1,473	0	2,207	0	0	0	71	06/26/2036	1FM.....
47232V FM 9	JMAC 2009-R4 27A3 SUB SSUP CSTR 06/36.....		09/26/2014	MBS Paydown.....		174,300	174,300	48,582	131,807	0	35,957	0	35,957	0	174,300	0	0	0	6,562	06/26/2036	1FM.....
47232V FN 7	JMAC 2009-R4 27A4 MEZ SSUP CSTR 06/36.....		06/26/2014	MBS Paydown.....		(1)	(1)	0	0	0	(22)	0	(22)	0	0	0	0	0	7	06/26/2036	1FM.....
47232V FN 7	JMAC 2009-R4 27A4 MEZ SSUP CSTR 06/36.....		07/26/2014	Pass-Through Loss.....		0	(209)	0	0	0	0	0	0	0	(196)	0	195	195	0	06/26/2036	1FM.....
47232V FN 7	JMAC 2009-R4 27A4 MEZ SSUP CSTR 06/36.....		07/31/2014	Book Value Adjustment.....		0	0	0	0	0	0	0	0	0	42	0	(42)	(42)	0	06/26/2036	1FM.....
47232V FU 1	JMAC 2009-R4 29A1 SEQ SSNR FLT 01/47.....		09/26/2014	MBS Paydown.....		106,400	106,400	84,777	106,400	0	0	0	0	0	106,400	0	0	0	675	01/26/2047	1FM.....
47232V GD 8	JMAC 2009-R4 31A3 SUB SSUP 5.75 2/26/36.....		09/26/2014	MBS Paydown.....		20,732	20,732	20,732	20,732	0	0	0	0	0	20,732	0	0	0	871	02/26/2036	1FM.....
47232V GG 1	JMAC 2009-R4 31A6 MEZ SSUP 5.75 2/26/36.....		08/31/2014	Book Value Adjustment.....		0	0	0	0	0	0	0	0	0	(829)	0	829	829	0	02/26/2036	1FM.....
47232V GG 1	JMAC 2009-R4 31A6 MEZ SSUP 5.75 2/26/36.....		09/26/2014	Pass-Through Loss.....		0	6,862	5,292	0	0	230	0	230	0	6,223	0	(6,223)	(6,223)	321	02/26/2036	1FM.....

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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	For e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
47770# AC 9	JOBSON MEDICAL T/L L+900 12/31/2014.....		07/21/2014	Paydown.....		671,636	671,636	436,564	564,095	0	108,178	0	108,178	0	671,636	0	0	0	41,920	12/31/2014	5.....
48248C AA 2	KKR 2007-1A A CLO FLT 05/15/2021.....	R..	08/15/2014	MBS Paydown.....		87,071	87,071	95,136	85,393	0	637	0	637	0	87,071	0	0	0	385	05/15/2021	1FE.....
493268 AY 2	KSLT 2000-B A2 ABS FLT 07/25/29.....		07/25/2014	MBS Paydown.....		10,315	10,315	8,355	10,312	0	0	0	0	0	10,315	0	0	0	43	07/25/2029	1AM.....
500750 AB 0	KPNQWEST BV 8.125 06/01/2009.....	R..	07/31/2014	Distribution.....		340,019	0	0	0	0	0	0	0	340,019	0	0	0	0	0	06/01/2009	6.....
52519S AD 5	LABMH 2001-B A4 SEQ 5.27 9/15/18.....		09/15/2014	MBS Paydown.....		92,820	92,820	92,791	87,809	0	0	0	0	92,820	0	0	0	0	3,276	09/15/2018	1AM.....
52520M BS 1	LMT 2005-2 2A1 SEQ SSNR FLT 12/25/2035.....		09/25/2014	MBS Paydown.....		56,265	56,265	67,109	42,317	0	1,734	0	1,734	0	56,265	0	0	0	305	12/25/2035	1FM.....
52521R AC 5	LMT 2007-5 1A1 SEQ FLT 6/25/2037.....		09/25/2014	MBS Paydown.....		93,734	93,734	82,801	55,132	0	9,099	0	9,099	0	93,734	0	0	0	664	06/25/2037	1FM.....
52521R AC 5	LMT 2007-5 1A1 SEQ FLT 6/25/2037.....		09/25/2014	Pass-Through Loss.....		0	28,036	0	0	0	0	0	0	28,036	0	(28,036)	(28,036)	0	0	06/25/2037	1FM.....
52521R AC 5	LMT 2007-5 1A1 SEQ FLT 6/25/2037.....		09/30/2014	Book Value Adjustment.....		0	0	0	0	0	0	0	0	(28,036)	0	28,036	28,036	0	0	06/25/2037	1FM.....
525221 AS 6	LXS 2005-3 3A2B SEQ SSNR STP 09/25/2035.....		09/25/2014	MBS Paydown.....		423,612	423,612	375,426	409,731	0	12,799	0	12,799	0	423,612	0	0	0	16,343	09/25/2035	1FM.....
525241 AL 9	LXS 2007-1 WF1 SEQ 7.00 01/25/2037.....		09/25/2014	MBS Paydown.....		11,457	11,457	19,261	8,762	0	(631)	0	(631)	0	11,457	0	0	0	914	01/25/2037	1FM.....
525241 AL 9	LXS 2007-1 WF1 SEQ 7.00 01/25/2037.....		09/25/2014	Pass-Through Loss.....		0	18,175	0	0	0	0	0	0	18,175	0	(18,175)	(18,175)	0	0	01/25/2037	1FM.....
525241 AL 9	LXS 2007-1 WF1 SEQ 7.00 01/25/2037.....		09/30/2014	Book Value Adjustment.....		0	0	0	0	0	0	0	0	(18,175)	0	18,175	18,175	0	0	01/25/2037	1FM.....
52525F AA 1	LMT 2008-6 1A1 SEQ SSNR CSTR 7/25/2047.....		09/25/2014	MBS Paydown.....		99,079	99,079	84,217	85,412	0	8,517	0	8,517	0	99,079	0	0	0	4,035	07/25/2047	1FM.....
535555 ZZ 2	LINKS GLOBAL HOLDINGS LLC 13.50 7/23/18.....		09/30/2014	Paydown.....		615,423	615,423	612,787	508,446	20	2,837	0	2,857	0	615,423	0	0	0	60,929	07/23/2018	4Z.....
542514 EV 2	LBMLT 2004-1 M2 MEZ FLT 02/25/2034.....		09/25/2014	MBS Paydown.....		160,220	160,220	157,015	156,624	0	(82)	0	(82)	0	160,220	0	0	0	1,078	02/25/2034	1FM.....
55265K G7 8	MASTR 2003-7 4A42 INV 9/25/2033.....		09/25/2014	MBS Paydown.....		31,970	31,970	29,832	23,716	0	934	0	934	0	31,970	0	0	0	3,275	09/25/2033	1FM.....
576434 MS 0	MALT 2004-2 8A2 IO FLT 03/25/2034.....		09/25/2014	MBS Paydown.....		0	0	0	0	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.....		09/25/2014	MBS Paydown.....		166,014	166,014	166,014	165,629	0	48	0	48	0	166,014	0	0	0	5,515	08/25/2034	1FM.....
582333 ZA 1	MCMILLIN COMPANIES LLC 9.525 12/31/2013.....		09/26/2014	Redemption.....		1,417,071	1,500,000	600,000	1	0	1,417,070	0	1,417,070	0	1,417,071	0	0	0	158,580	12/31/2013	6Z.....
58501W BU 4	STEER Z1 A (JCP) 7.54 03/01/2017.....		09/01/2014	Paydown.....		114,982	114,982	122,537	110,068	6,500	(592)	0	5,908	0	114,982	0	0	0	8,670	03/01/2017	5.....
59022V AC 5	MLMI 2006-OPT1 A2B SEQ SSNR FLT 08/25/37.....		09/25/2014	MBS Paydown.....		355,275	355,275	345,505	355,275	0	0	0	0	355,275	0	0	0	638	08/25/2037	1FM.....	
60688V AC 8	MMODAL INC TL B L+650 8/17/2019.....		03/06/2014	BARCLAYS CAPITAL.....		0	0	0	0	0	(85)	0	(85)	0	(85)	0	85	85	(0)	08/17/2019	5FE.....
61744C ZC 3	MSAC 2006-NC3 A2C SEQ SSNR FLT 03/25/36.....		09/25/2014	MBS Paydown.....		76,207	76,207	73,611	74,090	0	1,030	0	1,030	0	76,207	0	0	0	172	03/25/2036	1FM.....
61749L BM 2	MSM 2006-8AR 6A2 SEQ SSUP CSTR 06/25/36.....		09/25/2014	MBS Paydown.....		6,277	6,277	4,872	2,793	0	370	0	370	0	6,277	0	0	0	85	06/25/2036	1FM.....
61751D AE 4	MSM 2006-17XS A3A SEQ STP 10/25/46.....		09/25/2014	MBS Paydown.....		95,893	95,893	82,149	57,971	0	21,801	0	21,801	0	95,893	0	0	0	2,681	10/25/2046	1FM.....
61751M AU 8	MSM 2007-10XS A18 SEQ SNR 6.0 07/25/2047.....		09/25/2014	MBS Paydown.....		122,009	122,009	111,143	0	0	167	0	167	0	122,009	0	0	0	2,928	07/25/2047	6FE.....
61755F AA 3	MSST 2007-1 A1 SEQ FLT 06/25/2037.....		09/25/2014	MBS Paydown.....		107,805	107,805	100,495	101,092	0	3,306	0	3,306	0	107,805	0	0	0	171	06/25/2037	1FM.....
61758M AA 5	MSRR 2009-R2 1A1A SEQ SSNR 6.00 04/36 RE.....		09/26/2014	MBS Paydown.....		39,564	39,564	41,084	40,730	0	(193)	0	(193)	0	39,564	0	0	0	1,558	04/26/2036	1FM.....
63860H AC 3	NSTR 2007-A AV3 SEQ FLT 03/25/2037.....		09/25/2014	MBS Paydown.....		303,788	303,788	284,232	286,294	0	6,929	0	6,929	0	303,788	0	0	0	631	03/25/2037	1FM.....
63860L AC 4	NSTR 2007-B 2AV2 SEQ FLT 04/25/2037.....		09/25/2014	MBS Paydown.....		1,279,082	1,279,082	1,139,982	1,147,271	0	58,970	0	58,970	0	1,279,082	0	0	0	3,052	04/25/2037	1FM.....
643529 AC 4	NCAMT 2006-ALT2 AF3 SEQ 5.9217 10/15/36.....		09/25/2014	MBS Paydown.....		55,819	55,819	37,119	35,055	0	11,251	0	11,251	0	55,819	0	0	0	1,530	10/25/2036	1FM.....
643529 AD 2	NCAMT 2006-ALT2 AF4 SEQ 5.9944 10/25/36.....		09/25/2014	MBS Paydown.....		22,327	22,327	14,848	14,025	0	5,838	0	5,838	0	22,327	0	0	0	612	10/25/2036	1FM.....
64352V PN 5	NCHET 2005-D A2C SEQ FLT 02/25/2036.....		09/25/2014	MBS Paydown.....		506,233	506,233	485,984	488,628	0	9,530	0	9,530	0	506,233	0	0	0	1,301	02/25/2036	1FM.....
65106F AB 8	NCMT 2007-1 2A1 SEQ FLT 04/25/2037.....		09/25/2014	MBS Paydown.....		153,811	153,811	141,122	142,679	0	4,847	0	4,847	0	153,811	0	0	0	307	04/25/2037	1FM.....
65535V KU 1	NAA 2005-WF1 2A2 SEQ 4.786 03/25/2035.....		09/25/2014	MBS Paydown.....		40,391	40,391	37,513	39,457	0	601	0	601	0	40,391	0	0	0	1,252	03/25/2035	1FM.....

QE05.11

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	For e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
65536H	BW 7 NHeli 2006-FM1 2A3 SEQ SNR FLT 11/25/35.....		09/25/2014	MBS Paydown.....		536,806	536,806	467,021	0	0	34,417	0	34,417	0	536,806	0	0	0	1,140	11/25/2035	1FM.....
65538P	AA 6 NAA 2007-1 1A1A SEQ STP 3/25/2047.....		09/25/2014	MBS Paydown.....		13,793	13,793	17,209	8,864	0	19	0	19	0	13,793	0	0	0	497	03/25/2047	1FM.....
65538P	AA 6 NAA 2007-1 1A1A SEQ STP 3/25/2047.....		09/25/2014	Pass-Through Loss.....		0	1,083	0	0	0	0	0	0	0	0	0	0	0	0	03/25/2047	1FM.....
66765R	BY 1 NORTHWEST NAT GS 3.95 07/15/2014 MTN.....		07/15/2014	Maturity.....		8,000,000	8,000,000	7,999,920	7,999,997	0	3	0	3	0	8,000,000	0	0	0	316,000	07/15/2014	1FE.....
67087T	DE 8 OAK 2002-A A3 ABS SEQ 6.03 05/15/24.....		09/15/2014	MBS Paydown.....		21,047	21,047	21,046	7,840	0	0	0	0	0	21,047	0	0	0	820	05/15/2024	1AM.....
68619A	AN 7 ORGN 2002-A A3 SEQ 6.17 05/15/2032.....		09/15/2014	MBS Paydown.....		78,365	78,365	78,340	78,196	0	147	0	147	0	78,365	0	0	0	3,193	05/15/2032	1FE.....
726505	AM 2 PLAINS EXPLORATION 6.125 06/15/2019.....		07/23/2014	Partial Call.....		1,156,763	1,090,000	1,147,225	1,142,108	0	(5,302)	0	(5,302)	0	1,136,806	0	19,957	19,957	40,428	06/15/2019	2FE.....
73316N	AA 3 POPLR 2007-A A1 SEQ SNR FLT 06/25/2047.....		09/25/2014	MBS Paydown.....		1,205,508	1,205,508	1,113,588	0	0	56,825	0	56,825	0	1,205,508	0	0	0	1,991	06/25/2047	1FM.....
73316P	GK 0 POPLR 2005-5 AF6 NAS 5.331 11/25/35.....		09/25/2014	MBS Paydown.....		136,084	136,084	136,079	135,566	0	58	0	58	0	136,084	0	0	0	4,382	11/25/2035	1FM.....
73316Q	AB 4 POPLR 2006-D A2 SEQ FLT 11/25/2046.....		09/25/2014	MBS Paydown.....		63,522	63,522	59,632	60,328	0	994	0	994	0	63,522	0	0	0	135	11/25/2046	1FM.....
749239	AD 1 RAMP 2006-RZ5 A2 SEQ FLT 08/25/2046.....		09/25/2014	MBS Paydown.....		210,598	210,598	193,484	195,268	0	4,524	0	4,524	0	210,598	0	0	0	469	08/25/2046	1FM.....
74924N	AB 3 RASC 2007-KS4 A2 SEQ FLT 05/25/2037.....		09/25/2014	MBS Paydown.....		122,172	122,172	159,902	122,229	0	(943)	0	(943)	0	122,172	0	0	0	277	05/25/2037	1FM.....
749289	AZ 7 RBSCF 2009-RR2 WBA SEQ SSNR CSTR 2/16/51..		09/16/2014	MBS Paydown.....		4,637	4,637	4,434	4,527	0	97	0	97	0	4,637	0	0	0	210	02/16/2051	1FE.....
74928H	AA 4 RBSCF 2010-RR3 CSCA SEQ 5.467 09/16/2039.....		09/16/2014	MBS Paydown.....		733,635	733,635	740,627	735,512	0	(3,441)	0	(3,441)	0	733,635	0	0	0	23,928	09/16/2039	1FE.....
74930A	AA 5 RBSCF 2010-RR4 CMLA SEQ SSNR CSTR 12/49...		09/16/2014	MBS Paydown.....		644,034	644,034	711,053	683,882	0	(41,011)	0	(41,011)	0	644,034	0	0	0	26,209	12/16/2049	1FE.....
74931N	AK 4 RBSSP 2012-5 4A1 SEQ FLT 08/26/2036 RE.....		09/26/2014	MBS Paydown.....		328,557	328,557	328,147	324,136	0	4,486	0	4,486	0	328,557	0	0	0	11,282	08/26/2036	1FM.....
74932H	AC 4 RBSSP 2013-5 2A1 SEQ SSNR FLT 07/2033 RE....		09/27/2014	MBS Paydown.....		164,365	141,922	144,641	144,641	67	3,727	0	3,794	0	164,365	0	0	0	864	07/26/2033	3Z.....
74958W	AC 0 RFMSI 2007-SA1 2A2 SEQ CSTR 5.6206 02/37.....		09/25/2014	MBS Paydown.....		49,602	49,602	31,729	9,954	0	16,179	0	16,179	0	49,602	0	0	0	1,396	02/25/2037	1FM.....
74958W	AC 0 RFMSI 2007-SA1 2A2 SEQ CSTR 5.6206 02/37.....		09/25/2014	Pass-Through Loss.....		0	10,265	0	0	0	0	0	0	0	0	0	(10,265)	(10,265)	0	02/25/2037	1FM.....
74958W	AC 0 RFMSI 2007-SA1 2A2 SEQ CSTR 5.6206 02/37.....		09/30/2014	Book Value Adjustment.....		0	0	0	0	0	0	0	0	(10,265)	0	10,265	10,265	0	02/25/2037	1FM.....	
75406Y	AB 3 RASC 2006-KS9 A12 SEQ FLT 11/25/2036.....		06/25/2014	MBS Paydown.....		0	0	0	0	0	0	0	0	0	0	0	0	0	0	11/25/2036	1FM.....
75970J	AD 8 RAMC 2007-1 AF1 SEQ 5.742 4/25/37.....		09/25/2014	MBS Paydown.....		4,776	4,776	4,776	2,936	0	171	0	171	0	4,776	0	0	0	193	04/25/2037	1FM.....
759950	FX 1 RAMC 2005-4 A3 SEQ STP 2/25/36.....		09/25/2014	MBS Paydown.....		20,059	20,059	19,981	20,033	0	(30)	0	(30)	0	20,059	0	0	0	597	02/25/2036	1FM.....
760985	GQ 8 RAMP 2002-RS1 A15 NAS 5.91* 01/25/32.....		09/25/2014	MBS Paydown.....		14,468	14,468	14,464	14,418	0	40	0	40	0	14,468	0	0	0	572	01/25/2032	1FM.....
760985	RN 3 RAMP 2003-RZ1 A15 SEQ SNR 5.52 01/25/33.....		09/25/2014	MBS Paydown.....		101,954	101,954	105,650	0	0	(642)	0	(642)	0	101,954	0	0	0	3,642	01/25/2033	1FM.....
760985	XK 2 RAMP 2003-RS6 A15 SEQ 5.42 7/25/33.....		09/25/2014	MBS Paydown.....		52,712	52,712	52,700	49,401	0	(496)	0	(496)	0	52,712	0	0	0	2,013	07/25/2033	1FM.....
76110V	QL 5 RFMS2 2004-HS2 A16 NAS 5.17 6/25/34.....		09/25/2014	MBS Paydown.....		27,161	27,161	27,161	25,129	0	1,063	0	1,063	0	27,161	0	0	0	925	06/25/2034	1FM.....
76110W	XQ 4 RASC 2004-KS4 A14 SEQ 4.26 11/25/31.....		09/25/2014	MBS Paydown.....		99,009	99,009	99,007	90,997	0	(189)	0	(189)	0	99,009	0	0	0	2,823	11/25/2031	1FM.....
761118	DV 7 RALI 2005-QS12 A8 PAC SSNR FLT 8/25/2035.....		09/25/2014	MBS Paydown.....		96,434	96,434	101,940	79,388	0	6,317	0	6,317	0	96,434	0	0	0	388	08/25/2035	1FM.....
761118	DV 7 RALI 2005-QS12 A8 PAC SSNR FLT 8/25/2035.....		09/25/2014	Pass-Through Loss.....		0	22,139	0	0	0	0	0	0	0	0	0	0	0	0	08/25/2035	1FM.....
761118	KH 0 RALI 2005-QS15 2A SEQ 6.0 10/25/35.....		07/31/2014	Book Value Adjustment.....		0	0	0	0	0	0	0	0	1,583	0	(1,583)	(1,583)	0	0	10/25/2035	1FM.....
761118	KH 0 RALI 2005-QS15 2A SEQ 6.0 10/25/35.....		09/25/2014	MBS Paydown.....		2,062	2,062	2,503	2,042	0	112	0	112	0	2,062	0	0	0	109	10/25/2035	1FM.....
761118	KH 0 RALI 2005-QS15 2A SEQ 6.0 10/25/35.....		09/25/2014	Pass-Through Loss.....		0	664	0	0	0	0	0	0	0	0	0	0	0	0	10/25/2035	1FM.....
761118	UQ 9 RALI 2006-QS2 1A9 SEQ 5.50 2/25/36.....		07/31/2014	Book Value Adjustment.....		0	0	0	0	0	0	0	0	1,123	0	(1,123)	(1,123)	0	0	02/25/2036	1FM.....
761118	UQ 9 RALI 2006-QS2 1A9 SEQ 5.50 2/25/36.....		09/25/2014	MBS Paydown.....		22,374	22,374	25,981	19,134	0	571	0	571	0	22,374	0	0	0	941	02/25/2036	1FM.....

QE05.12

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	For e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
761118 UQ 9	RALI 2006-QS2 1A9 SEQ 5.50 2/25/36.....		09/25/2014	Pass-Through Loss.....		0	3,635	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.....		09/25/2014	MBS Paydown.....		9,380	9,380	9,052	9,053	0	42	0	42	0	9,380	0	0	0	166	03/25/2035	1FM.....
76112B 2C 3	RAMP 2006-RS2 A2 SEQ FLT 03/25/2036.....		09/25/2014	MBS Paydown.....		89,689	89,689	84,644	86,235	0	2,186	0	2,186	0	89,689	0	0	0	218	03/25/2036	1FM.....
76112B CF 5	RAMP 2004-RS9 A14 SEQ AFC 10/25/2032.....		07/31/2014	Book Value Adjustment.....		0	0	0	0	0	0	0	0	9,855	0	(9,855)	(9,855)	0	10/25/2032	2FM.....	
76112B CF 5	RAMP 2004-RS9 A14 SEQ AFC 10/25/2032.....		09/25/2014	MBS Paydown.....		42,689	42,689	38,859	42,899	0	1,546	0	1,546	0	42,689	0	0	0	(1,148)	10/25/2032	2FM.....
76112B CF 5	RAMP 2004-RS9 A14 SEQ AFC 10/25/2032.....		09/25/2014	Pass-Through Loss.....		0	(169)	0	0	0	0	0	0	0	0	0	0	0	0	10/25/2032	2FM.....
76112B HY 9	RAMP 2005-RS1 A16 NAS 4.713 1/25/35.....		09/25/2014	MBS Paydown.....		290,471	290,471	289,751	281,516	0	(848)	0	(848)	0	290,471	0	0	0	9,279	01/25/2035	1FM.....
78444V AB 7	SLCLT 2010-B A2 ABS FLT 7/15/2042.....		09/15/2014	MBS Paydown.....		152,829	152,829	152,829	156,229	0	(978)	0	(978)	0	152,829	0	0	0	3,898	07/15/2042	1FE.....
78445M AB 6	SLMA 2010-A 2A ABS FLT 5/16/44.....		09/15/2014	MBS Paydown.....		230,547	230,547	230,547	230,256	0	23	0	23	0	230,547	0	0	0	5,282	05/16/2044	1FE.....
813084 A* 1	SEBRING 11.50 4/25/2018.....		06/30/2014	Paydown.....		(112,500)	0	0	0	0	0	0	0	(112,500)	0	0	0	0	0	04/25/2018	6.....
82650A AA 6	SRFC 2012-3A A ABS 1.87 08/20/2029.....		09/20/2014	MBS Paydown.....		101,343	101,343	101,324	101,326	0	12	0	12	0	101,343	0	0	0	1,247	08/20/2029	1FE.....
82838U AA 7	SVLF 2012-D A ABS 3.0 03/17/2025.....		09/15/2014	MBS Paydown.....		225,173	225,173	225,057	225,063	0	82	0	82	0	225,173	0	0	0	4,500	03/17/2025	1FE.....
83611M HM 3	SVHE 2005-B M2 MEZ STP 5/25/2035.....		09/25/2014	MBS Paydown.....		80,242	80,242	43,832	27,277	0	21,078	0	21,078	0	80,242	0	0	0	3,182	05/25/2035	1FM.....
863579 VW 5	SARM 2005-17 5A2 SEQ SSNR CSTR 08/35.....		09/25/2014	MBS Paydown.....		68,192	68,192	47,735	46,374	0	10,067	0	10,067	0	68,192	0	0	0	195	08/25/2035	1FM.....
863579 XR 4	SARM 2005-18 8A1 SEQ SSNR CSTR 09/25/35.....		09/25/2014	MBS Paydown.....		117,306	117,306	90,619	87,859	0	22,505	0	22,505	0	117,306	0	0	0	4,355	09/25/2035	1FM.....
863587 AE 1	SAIL 2006-3 A5 SEQ FLT 06/25/2036.....		09/25/2014	MBS Paydown.....		138,998	138,998	108,418	0	0	8,033	0	8,033	0	138,998	0	0	0	251	06/25/2036	1AM.....
86358R DX 2	SASC 2001-SB1 A5 SEQ 3.375 8/25/31.....		09/25/2014	MBS Paydown.....		11,125	11,125	10,055	10,114	0	150	0	150	0	11,125	0	0	0	243	08/25/2031	1FM.....
86359A MG 5	SASC 2003-AL1 APO 4/25/31.....		09/25/2014	MBS Paydown.....		20,575	20,575	14,492	16,706	0	903	0	903	0	20,575	0	0	0	0	04/25/2031	1FM.....
86359A NF 6	SASC 2003-5 A SEQ PT 6.00 08/28/2032.....		02/28/2014	MBS Paydown.....		0	0	0	0	0	0	0	0	0	0	0	0	0	26,303	08/28/2032	6*.....
86359A WT 6	SASC 2003-AL2 APO 0.00 01/25/2031.....		09/25/2014	MBS Paydown.....		38,420	38,420	29,871	31,385	(2,350)	739	0	(1,611)	0	38,420	0	0	0	0	01/25/2031	3AM.....
86359B RK 9	SASC 2004-9XS 1A4D SEQ 5.41 5/25/34.....		09/25/2014	MBS Paydown.....		185,313	185,313	185,834	184,566	0	141	0	141	0	185,313	0	0	0	6,316	05/25/2034	1FM.....
863619 AB 8	SASC 2007-OSI A2 SEQ FLT 06/25/2037.....		09/25/2014	MBS Paydown.....		153,765	153,765	145,308	146,513	0	4,558	0	4,558	0	153,765	0	0	0	240	06/25/2037	1FM.....
871577 ZZ 8	SYNERGY 6.50 9/3/2015.....		06/12/2014	Paydown.....		0	0	0	0	0	0	0	0	0	0	0	0	0	4,981	09/03/2015	3.....
87407P AA 8	TAL 2013-1A A ABS 2.83 02/22/2038.....		09/20/2014	MBS Paydown.....		97,500	97,500	97,419	97,424	0	10	0	10	0	97,500	0	0	0	1,839	02/22/2038	1FE.....
88314R AA 4	TMCL 2013-1A A SEQ 3.9 09/20/2038.....	R..	09/20/2014	MBS Paydown.....		106,250	106,250	105,706	105,719	0	65	0	65	0	106,250	0	0	0	2,763	09/20/2038	1FE.....
89656F AA 4	TRL 2012-1A A1 ABS 2.266 01/15/43.....		09/15/2014	MBS Paydown.....		66,034	66,034	66,034	65,954	0	11	0	11	0	66,034	0	0	0	998	01/15/2043	1FE.....
902757 AA 1	UIRC-GSA II LLC 2.655 04/05/2018.....		09/05/2014	Sinking Fund Redemption.....		50,000	50,000	50,000	50,000	0	(0)	0	(0)	0	50,000	0	0	0	996	04/05/2018	1.....
92925C CC 4	WAMU 2006-AR1 1A1A SEQ SSNR FLT 1/25/46.....		09/25/2014	MBS Paydown.....		13,174	13,174	10,638	9,511	0	1,230	0	1,230	0	13,174	0	0	0	105	01/25/2046	1FM.....
93934N AR 6	WMALT 2006-5 2CB2 SEQ FLT 07/25/2036.....		09/25/2014	MBS Paydown.....		9,552	9,552	13,641	7,473	0	2,753	0	2,753	0	9,552	0	0	0	85	07/25/2036	1FM.....
93934N AR 6	WMALT 2006-5 2CB2 SEQ FLT 07/25/2036.....		09/25/2014	Pass-Through Loss.....		0	6,956	0	0	0	0	0	0	0	0	0	0	0	0	07/25/2036	1FM.....
94980S BD 6	WFMBS 2006-9 1A28 IO INV 8/25/2036.....		08/25/2014	MBS Paydown.....		0	0	0	0	0	(0)	0	(0)	0	0	0	0	0	20,192	08/25/2036	6FE.....
94983G AA 6	WFMBS 2006-AR3 A1 SEQ SSNR CSTR 03/36.....		09/25/2014	MBS Paydown.....		63,734	63,734	69,101	53,048	0	3,607	0	3,607	0	63,734	0	0	0	1,169	03/25/2036	1FM.....
94983G AA 6	WFMBS 2006-AR3 A1 SEQ SSNR CSTR 03/36.....		09/25/2014	Pass-Through Loss.....		0	5,214	0	0	0	0	0	0	0	0	0	0	0	0	03/25/2036	1FM.....
96032Q AA 0	WESTR 2012-1 A ABS 4.50 09/20/2025.....		09/20/2014	MBS Paydown.....		315,771	315,771	315,771	314,672	0	526	0	526	0	315,771	0	0	0	9,412	09/20/2025	1FE.....
96032U AA 1	WESTR 2012-3A A ABS 2.50 03/20/25.....		09/20/2014	MBS Paydown.....		124,904	124,904	124,904	124,523	0	101	0	101	0	124,904	0	0	0	2,074	03/20/2025	1FE.....
97358F AB 6	WINDSOR FINANCING TL B L+500 12/5/2017.....		06/30/2014	Paydown.....		0	0	0	0	0	0	0	0	0	0	0	0	0	79	12/05/2017	3FE.....

QE05.13

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	For e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
989701 BB 2	ZIONS BANCORP 4.50 03/27/2017		09/24/2014	Cash Tender		2,000,000	2,000,000	1,885,000	1,921,827	0	78,173	0	78,173	0	2,000,000	0	0	0	230,370	03/27/2017	2FE
989701 BC 0	ZIONS BANCORP 4.00 06/20/2016		09/30/2014	Cash Tender		2,000,000	2,000,000	1,950,000	1,968,049	0	31,951	0	31,951	0	2,000,000	0	0	0	166,182	06/20/2016	2FE
3899999	Total Bonds - Industrial and Miscellaneous					55,308,656	55,819,521	52,155,005	43,018,277	4,623	2,435,402	0	2,440,025	0	55,227,193	0	81,462	81,462	1,966,517	XXX	XXX
8399997	Total Bonds - Part 4					93,945,660	94,313,341	92,448,499	81,974,816	4,623	1,915,226	0	1,919,849	0	93,716,259	0	229,401	229,401	3,589,012	XXX	XXX
8399999	Total Bonds					93,945,660	94,313,341	92,448,499	81,974,816	4,623	1,915,226	0	1,919,849	0	93,716,259	0	229,401	229,401	3,589,012	XXX	XXX
Preferred Stocks - Industrial and Miscellaneous																					
172967 ER 8	CITIGROUP INC C 8.40 04-29-49 C18		09/30/2014	Litigation Settlement	0.000	94,987	0.00	0	0	0	0	0	0	0	0	0	94,987	94,987	0	XXX	P6LFE
172967 55 6	CITIGROUP INC SER F 8.50 C6-13 @ 25		09/30/2014	Litigation Settlement	0.000	44,828	0.00	0	0	0	0	0	0	0	0	0	44,828	44,828	0	XXX	P6LFE
172967 57 2	CITIGROUP INC SER AA 8.125 C2-18 @ 25		09/30/2014	Litigation Settlement	0.000	44,828	0.00	0	0	0	0	0	0	0	0	0	44,828	44,828	0	XXX	P6LFE
172967 59 8	CITIGROUP INC 6.50 SERIES T C15		09/30/2014	Litigation Settlement	0.000	601,587	0.00	0	0	0	0	0	0	0	0	0	601,587	601,587	0	XXX	P6LFE
89148J 20 3	TORTOISE ENR CAP 3.95 05/01/2018		06/23/2014	Exchanged	0.000	0	0.00	0	0	0	0	0	0	0	0	0	0	0	27,979	XXX	RP1UFE
927804 57 5	VIRGINIA ELECTRIC & POWER V/R		03/20/2014	Call	0.000	0	0.00	0	4,446,944	0	0	0	0	0	0	0	0	0	0	XXX	P2UFE
8499999	Total Preferred Stocks - Industrial and Miscellaneous					786,230	XXX	0	4,446,944	0	0	0	0	0	0	0	786,230	786,230	27,979	XXX	XXX
8999997	Total Preferred Stocks - Part 4					786,230	XXX	0	4,446,944	0	0	0	0	0	0	0	786,230	786,230	27,979	XXX	XXX
8999999	Total Preferred Stocks					786,230	XXX	0	4,446,944	0	0	0	0	0	0	0	786,230	786,230	27,979	XXX	XXX
Common Stocks - Industrial and Miscellaneous																					
001747 AE 4	AMMC CLO 2012-11A SUB 0 10/30/23	R	08/31/2014	Book Value Adjustment	0.000	29,417	XXX	0	0	0	0	0	0	0	0	0	29,417	0	0	XXX	U
001750 AB 4	AMMC CLO 2011-9A 01-15-22	R	07/31/2014	Book Value Adjustment	0.000	77,707	XXX	0	0	0	0	0	0	0	0	0	77,707	0	0	XXX	U
001752 AE 4	AMMC CLO 2012-10A SUB 04/11/22	R	07/31/2014	Book Value Adjustment	0.000	119,781	XXX	0	0	0	0	0	0	0	0	0	119,781	0	0	XXX	U
00176B AF 0	AMMC CLO 2013- 13A 01-24-26	R	07/31/2014	Book Value Adjustment	0.000	104,276	XXX	0	0	0	0	0	0	0	0	0	104,276	0	0	XXX	U
00176E AE 7	AMMC CLO 2013-12A SUB 0 05/10/25	R	08/31/2014	Book Value Adjustment	0.000	19,448	XXX	0	0	0	0	0	0	0	0	0	19,448	0	0	XXX	U
247361 70 2	DELTA AIR LINES INC		05/03/2007	Book Value Adjustment	0.000	0	XXX	(476,816)	0	0	0	0	0	0	0	0	0	0	0	XXX	L
278642 10 3	EBAY INC		09/30/2014	STRATEGAS RESEARCH	8,600,000	482,758	XXX	422,209	0	0	0	0	0	0	422,209	0	60,549	60,549	0	XXX	L
458140 10 0	INTEL CORP		09/05/2014	CORNERSTONE MACRO	200,000,000	6,985,645	XXX	4,213,303	5,191,000	(977,697)	0	0	(977,697)	0	4,213,303	0	2,772,343	2,772,343	135,000	XXX	L
458140 10 0	INTEL CORP		09/08/2014	STRATEGAS RESEARCH	50,000,000	1,760,716	XXX	1,002,910	1,297,750	(294,840)	0	0	(294,840)	0	1,002,910	0	757,806	757,806	33,750	XXX	L
58933Y 10 5	MERCK & CO. INC		09/05/2014	CORNERSTONE MACRO	251,000,000	15,294,648	XXX	8,900,985	12,562,550	(3,661,565)	0	0	(3,661,565)	0	8,900,985	0	6,393,663	6,393,663	331,320	XXX	L
594918 10 4	MICROSOFT CORPORATION		11/25/2013	BERNSTEIN	0.000	0	XXX	(130)	187,050	(62,380)	0	0	(62,380)	0	(130)	0	130	130	4,200	XXX	L
636220 10 5	NATIONAL GENERAL HOLDINGS CO		07/02/2014	Exchanged	477,500,000	5,013,750	XXX	5,013,750	6,088,125	(1,074,375)	0	0	(1,074,375)	0	5,013,750	0	0	0	14,325	XXX	U
636220 30 3	NATIONAL GENERAL HOLDING CORP		07/17/2014	FRIEDMAN BILLINGS RAMSEY	6,000,000	112,704	XXX	63,000	0	0	0	0	0	63,000	0	49,704	49,704	0	XXX	L	
636220 30 3	NATIONAL GENERAL HOLDING CORP		07/18/2014	FRIEDMAN BILLINGS RAMSEY	6,000,000	111,827	XXX	63,000	0	0	0	0	0	63,000	0	48,827	48,827	0	XXX	L	
636220 30 3	NATIONAL GENERAL HOLDING CORP		07/21/2014	FRIEDMAN BILLINGS RAMSEY	10,000,000	183,286	XXX	105,000	0	0	0	0	0	105,000	0	78,286	78,286	0	XXX	L	
636220 30 3	NATIONAL GENERAL HOLDING CORP		07/22/2014	FRIEDMAN BILLINGS RAMSEY	9,000,000	166,196	XXX	94,500	0	0	0	0	0	94,500	0	71,696	71,696	0	XXX	L	
636220 30 3	NATIONAL GENERAL HOLDING CORP		07/23/2014	FRIEDMAN BILLINGS RAMSEY	1,500,000	27,694	XXX	15,750	0	0	0	0	0	15,750	0	11,944	11,944	0	XXX	L	
636220 30 3	NATIONAL GENERAL HOLDING CORP		07/28/2014	FRIEDMAN BILLINGS RAMSEY	3,000,000	53,969	XXX	31,500	0	0	0	0	0	31,500	0	22,469	22,469	0	XXX	L	
636220 30 3	NATIONAL GENERAL HOLDING CORP		07/30/2014	FRIEDMAN BILLINGS RAMSEY	5,300,000	97,163	XXX	55,650	0	0	0	0	0	55,650	0	41,513	41,513	0	XXX	L	
636220 30 3	NATIONAL GENERAL HOLDING CORP		08/05/2014	FRIEDMAN BILLINGS RAMSEY	7,800,000	140,085	XXX	81,900	0	0	0	0	0	81,900	0	58,185	58,185	0	XXX	L	

QE05.14

SCHEDULE D - PART 4

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

1 CUSIP Identification	2 Description	3 F o r e i g n	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value At Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Contractual Maturity Date	22 NAIC Desig- nation or Market Indicator (a)
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.							
636220 30 3	NATIONAL GENERAL HOLDING CORP.....		08/08/2014	FRIEDMAN BILLINGS RAMSEY	10,000.000	180,469	XXX	105,000	0	0	0	0	0	0	105,000	0	75,469	75,469	0	XXX	L.....
636220 30 3	NATIONAL GENERAL HOLDING CORP.....		08/11/2014	FRIEDMAN BILLINGS RAMSEY	5,000.000	91,565	XXX	52,500	0	0	0	0	0	0	52,500	0	39,065	39,065	0	XXX	L.....
636220 30 3	NATIONAL GENERAL HOLDING CORP.....		08/13/2014	FRIEDMAN BILLINGS RAMSEY	3,500.000	63,939	XXX	36,750	0	0	0	0	0	0	36,750	0	27,189	27,189	0	XXX	L.....
636220 30 3	NATIONAL GENERAL HOLDING CORP.....		08/14/2014	FRIEDMAN BILLINGS RAMSEY	2,900.000	53,141	XXX	30,450	0	0	0	0	0	0	30,450	0	22,691	22,691	0	XXX	L.....
636220 30 3	NATIONAL GENERAL HOLDING CORP.....		08/18/2014	FRIEDMAN BILLINGS RAMSEY	15,000.000	282,367	XXX	157,500	0	0	0	0	0	0	157,500	0	124,867	124,867	0	XXX	L.....
636220 30 3	NATIONAL GENERAL HOLDING CORP.....		08/19/2014	FRIEDMAN BILLINGS RAMSEY	16,500.000	310,563	XXX	173,250	0	0	0	0	0	0	173,250	0	137,313	137,313	0	XXX	L.....
636220 30 3	NATIONAL GENERAL HOLDING CORP.....		08/20/2014	FRIEDMAN BILLINGS RAMSEY	3,200.000	59,847	XXX	33,600	0	0	0	0	0	0	33,600	0	26,247	26,247	0	XXX	L.....
9099999	Total Common Stocks - Industrial and Miscellaneous.....					31,822,961	XXX	20,175,561	25,326,475	(6,070,857)	0	0	(6,070,857)	0	21,003,006	0	10,819,955	10,819,955	518,595	XXX	XXX
9799997	Total Common Stocks - Part 4.....					31,822,961	XXX	20,175,561	25,326,475	(6,070,857)	0	0	(6,070,857)	0	21,003,006	0	10,819,955	10,819,955	518,595	XXX	XXX
9799999	Total Common Stocks.....					31,822,961	XXX	20,175,561	25,326,475	(6,070,857)	0	0	(6,070,857)	0	21,003,006	0	10,819,955	10,819,955	518,595	XXX	XXX
9899999	Total Preferred and Common Stocks.....					32,609,191	XXX	20,175,561	29,773,419	(6,070,857)	0	0	(6,070,857)	0	21,003,006	0	11,606,185	11,606,185	546,574	XXX	XXX
9999999	Total Bonds, Preferred and Common Stocks.....					126,554,851	XXX	112,624,060	111,748,235	(6,066,234)	1,915,226	0	(4,151,008)	0	114,719,265	0	11,835,586	11,835,586	4,135,587	XXX	XXX

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

QE05.15

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule /Exhibit Identifier	Type(s) of Risk (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Indexed Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Forwards - Other																						
1.1219 CAD / 1 USD.....	Canadian Dollar Exposure.....	N/A.....	Currency	Fifth Third Bank. QFROUN1UWUYU0DVIWD51	.09/30/2014	.12/31/2014	.....1	..100,000,000	.....1.1219	.....0	.....0	.....0	.....(11,000)		.....(11,000)	.....0	.....(11,000)	.....0	.....0	.....250,000	0.....	1.00.....
1259999. Total-Forwards-Other.....										.....0	.....0	.....0	.....(11,000)	XXX	.....(11,000)	.....0	.....(11,000)	.....0	.....0	.....250,000	...XXX...	.....XXX.....
1269999. Total-Forwards.....										.....0	.....0	.....0	.....(11,000)	XXX	.....(11,000)	.....0	.....(11,000)	.....0	.....0	.....250,000	...XXX...	.....XXX.....
1439999. Total-Other.....										.....0	.....0	.....0	.....(11,000)	XXX	.....(11,000)	.....0	.....(11,000)	.....0	.....0	.....250,000	...XXX...	.....XXX.....
1449999. TOTAL.....										.....0	.....0	.....0	.....(11,000)	XXX	.....(11,000)	.....0	.....(11,000)	.....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 Ticker Symbol	2 Number of Contracts	3 Notional Amount	4 Description	5 Description of Item(s) Hedged, Used for Income General or Replicated	6 Schedule/ Exhibit Identifier	7 Type(s) of Risk (a)	8 Date of Maturity or Expiration	9 Exchange	10 Trade Date	11 Transaction Price	12 Reporting Date Price	13 Fair Value	14 Book/ Adjusted Carrying Value	Highly Effective Hedges			18 Cumulative Variation Margin for All Other Hedges	19 Change in Variation Margin Recognized in Current Year	20 Potential Exposure	21 Hedge Effectiveness at Inception and at Quarter-end (b)	22 Value of One (1) Point
														15 Cumulative Variation Margin	16 Deferred Variation Margin	17 Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item					
Short Futures																					
Hedging Other																					
CZ4.....	.....9	.....45,000	5,000 Bushels of Corn	Commodity Price in Insurance Product	P, 1, I	a .....	.12/16/2015...	Chicago Mercantile Exchange SNZ2JLJK8MNNCLQOF39	09/23/2014...	.....3.7250	.....3.6660	.....2.655	.....2,655	.....0	.....0	.....0	.....2,655	.....0	.....11,250	0.....	.....5,000
CZ4.....	.....3	.....15,000	5,000 Bushels of Corn	Commodity Price in Insurance Product	P, 1, I	a .....	.12/16/2015...	Chicago Mercantile Exchange SNZ2JLJK8MNNCLQOF39	09/26/2014...	.....3.7025	.....3.6660	.....548	.....548	.....0	.....0	.....0	.....548	.....0	.....3,750	0.....	.....5,000
SX4.....	.....5	.....25,000	5,000 Bushels of Soybeans	Commodity Price in Insurance Product	P, 1, I	a .....	.11/17/2015...	Chicago Mercantile Exchange SNZ2JLJK8MNNCLQOF39	07/02/2014...	.....11.4380	.....9.3740	.....51,600	.....51,600	.....0	.....0	.....0	.....51,600	.....0	.....12,500	0.....	.....5,000
SX4.....	.....1	.....5,000	5,000 Bushels of Soybeans	Commodity Price in Insurance Product	P, 1, I	a .....	.11/17/2015...	Chicago Mercantile Exchange SNZ2JLJK8MNNCLQOF39	07/28/2014...	.....10.9150	.....9.3740	.....7,705	.....7,705	.....0	.....0	.....0	.....7,705	.....0	.....2,500	0.....	.....5,000
SX4.....	.....3	.....15,000	5,000 Bushels of Soybeans	Commodity Price in Insurance Product	P, 1, I	a .....	.11/17/2015...	Chicago Mercantile Exchange SNZ2JLJK8MNNCLQOF39	09/23/2014...	.....9.4950	.....9.3740	.....1,815	.....1,815	.....0	.....0	.....0	.....1,815	.....0	.....7,500	0.....	.....5,000
13429999. Total-Short Futures-Hedging Other.....												64,323	64,323	0	0	0	64,323	0	37,500	XXX	XXX
1389999. Total-Short Futures.....												64,323	64,323	0	0	0	64,323	0	37,500	XXX	XXX
1409999. Total-Hedging Other.....												64,323	64,323	0	0	0	64,323	0	37,500	XXX	XXX
1449999. TOTAL.....												64,323	64,323	0	0	0	64,323	0	37,500	XXX	XXX

QE07

(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	(148,475)	0
Total Net Cash Deposits.....	148,475	(148,475)	0

SCHEDULE DB - PART D - SECTION 1
Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

1 Description of Exchange, Counterparty or Central Clearinghouse	2 Master Agreement (Y or N)	3 Credit Support Annex (Y or N)	4 Fair Value of Acceptable Collateral	Book Adjusted Carrying Value			Fair Value			11 Potential Exposure	12 Off-Balance Sheet Exposure
				5 Contracts With Book Adjusted Carrying Value > 0	6 Contracts With Book Adjusted Carrying Value < 0	7 Exposure Net of Collateral	8 Contracts With Fair Value > 0	9 Contracts With Fair Value < 0	10 Exposure Net of Collateral		
Exchange Traded Derivatives											
0199999. Aggregate Sum of Exchange Traded.....	....XXX.....	....XXX.....	.....XXX.....	.....64,323	.....0	.....64,323	.....64,323	.....0	.....64,323	.....37,500	.....37,500
NAIC 6 Designation											
Fifth Third Bank..... QFROUN1UWUYU0DVIWD51	....Y.....	....N.....	.....0	.....0	.....(11,000)	.....0	.....0	.....(11,000)	.....0	.....250,000	.....239,000
0799999. Total NAIC 6 Designation.....			.....0	.....0	.....(11,000)	.....0	.....0	.....(11,000)	.....0	.....250,000	.....239,000
0999999. Totals.....			.....0	.....64,323	.....(11,000)	.....64,323	.....64,323	.....(11,000)	.....64,323	.....287,500	.....276,500

QE08

Sch. DB-Pt D-Sn 2
NONE

Sch. DL-Pt. 1
NONE

Sch. DL-Pt. 2
NONE

GREAT AMERICAN INSURANCE COMPANY SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1 Depository	2 Code	3 Rate of Interest	4 Amount of Interest Received During Current Quarter	5 Amount of Interest Accrued at Current Statement Date	Book Balance at End of Each Month During Current Quarter			9 *
					6 First Month	7 Second Month	8 Third Month	
Open Depositories								
The Bank of New York Mellon.....	New York, New York.....	0.010	9	0	49,773	5,213	7,029,352	XXX..
Bank of America.....	Miami, Florida.....	0.000	0	0	421,221	(125,937)	547,845	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	0	381	50,250	50,250	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	110,375	138,944	59,451	XXX..
Fifth Third Bank.....	Cincinnati, Ohio.....	0.050	0	90	499,380	499,380	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	75,017	75,019	75,021	XXX..
Keybank.....	Albany, New York.....	0.000	0	0	399,433	399,433	399,219	XXX..
Laconia Savings Bank.....	Whitefield, New Hampshire.....	0.000	0	0	270,896	287,228	495,962	XXX..
LaSalle Bank N.A.....	Chicago, Illinois.....	0.000	0	0	489,482	588,986	636,644	XXX..
The Northern Trust Company / O'Hare.....	Schaumburg, Illinois.....	0.000	0	0	308,772	2,276,713	174,257	XXX..
PNC Bank.....	Pittsburgh, Pennsylvania.....	0.000	0	0	(25,921,603)	(21,259,060)	(32,757,394)	XXX..
Northrim Bank.....	Anchorage, Alaska.....	0.150	0	51	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	17,080	0	5,379,467	7,826,153	11,643,220	XXX..
RBC Dexia Investor Services Trust.....	Toronto, Canada.....	0.000	0	0	30,892,822	1,502,642	1,953,642	XXX..
Wells Fargo Bank.....	Los Angeles, California.....	0.000	0	0	7,533,493	13,640,266	2,455,705	XXX..
0199999. Total Open Depositories.....	...XXX.....	...XXX.....	17,094	523	27,594,883	12,941,333	298,657	XXX..
0399999. Total Cash on Deposit.....	...XXX.....	...XXX.....	17,094	523	27,594,883	12,941,333	298,657	XXX..
0499999. Cash in Company's Office.....	...XXX.....	...XXX.....	XXX	XXX	3,925	960	960	XXX..
0599999. Total Cash.....	...XXX.....	...XXX.....	17,094	523	27,598,808	12,942,293	299,617	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.....		09/30/2014	0.010	10/01/2014	32,496,613	.0	2,322
8499999. Total - Sweep Accounts.....					32,496,613	.0	2,322
8699999. Total - Cash Equivalents.....					32,496,613	.0	2,322

QE13



DIRECTOR AND OFFICER INSURANCE COVERAGE SUPPLEMENT

Year To Date For the Period Ended September 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
.....153,492,249	.....147,265,947	.....15,769,976

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