PROPERTY AND CASUALTY COMPANIES - ASSOCIATION EDITION

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QUARTERLY STATEMENT

As of June 30, 2015

of the Condition and Affairs of the

GREAT AMERICAN INSURANCE COMPANY

NAIC Group Code.....0084, 0084 (Current Period) (Prior Period) NAIC Company Code..... 16691 Employer's ID Number..... 31-0501234

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

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

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

OFFICERS

Name	Title	Name	Title
1. Donald Dumford Larson	President	2. Eve Cutler Rosen	Senior Vice President, General Counsel & Secretary
3. Robert James Schwartz	Vice President & Controller	4. John Linn Doellman	Vice President & Actuary

OTHER

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 & Assistant General Counsel	David Paul Faeth	Vice President
Annette Denise Gardner	Vice President & Assistant Treasurer	John William Tholen	Vice President
Stephen Charles Beraha	Assistant Vice President, Assistant General Counsel & Assistant Secretary	Brian Anthony Moning	Assistant Vice President
Lisa Ann Pennekamp	Assistant Vice President & Associate General Counsel	Howard Kim Baird	Assistant Treasurer
Robert Jude Zbacnik	Assistant Treasurer		

DIRECTORS OR TRUSTEES

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

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

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

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

Subscribed and sworn to before me
This 6th day of August, 2015

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

NOTARIAL SEAL STATE OF OHIO

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

ASSETS

	Current Statement Date 1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 December 31 Prior Year Net Admitted Assets
1. Bonds	2,690,691,675	0	2,690,691,675	2,606,946,732
2. Stocks:				
2.1 Preferred stocks	199,972,050	0	199,972,050	193,417,335
2.2 Common stocks	1,013,419,426	0	1,013,419,426	1,074,793,962
3. Mortgage loans on real estate:				
3.1 First liens	218,480,276	0	218,480,276	232,715,906
3.2 Other than first liens	0	0	0	0
4. Real estate:				
4.1 Properties occupied by the company (less $............0 encumbrances)	663,532	0	663,532	706,383
4.2 Properties held for the production of income (less $............0 encumbrances)	48,417,732	0	48,417,732	50,318,987
4.3 Properties held for sale (less $..........0 encumbrances)	0	0	0	0
5. Cash ($.....76,031,257), cash equivalents ($.....29,853,494) and short-term investments ($.....121,649,132)	227,533,883	0	227,533,883	206,260,376
6. Contract loans (including $..........0 premium notes)	0	0	0	0
7. Derivatives	190,813	0	190,813	25,713
8. Other invested assets	132,970,185	0	132,970,185	104,010,053
9. Receivables for securities	3,197,518	0	3,197,518	6,635,646
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)	4,535,537,090	0	4,535,537,090	4,475,831,094
13. Title plants less $..........0 charged off (for Title insurers only)	0	0	0	0
14. Investment income due and accrued	24,845,199	0	24,845,199	24,585,357
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	348,257,057	13,374,208	334,882,849	286,864,065
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $..........0 earned but unbilled premiums)	190,362,816	0	190,362,816	188,911,024
15.3 Accrued retrospective premiums	0	0	0	0
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	73,046,483	0	73,046,483	42,159,415
16.2 Funds held by or deposited with reinsured companies	0	0	0	0
16.3 Other amounts receivable under reinsurance contracts	0	0	0	0
17. Amounts receivable relating to uninsured plans	0	0	0	0
18.1 Current federal and foreign income tax recoverable and interest thereon	0	0	0	0
18.2 Net deferred tax asset	131,080,059	0	131,080,059	108,796,928
19. Guaranty funds receivable or on deposit	0	0	0	0
20. Electronic data processing equipment and software	55,596,662	53,748,873	1,847,789	1,929,325
21. Furniture and equipment, including health care delivery assets ($..........0)	6,818,341	6,818,341	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	8,736,355	1,543,452	7,192,902	6,441,908
24. Health care ($..........0) and other amounts receivable	7,901,911	0	7,901,911	7,166,575
25. Aggregate write-ins for other than invested assets	418,062,502	21,752,219	396,310,283	669,054,093
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25)	5,800,244,476	97,237,094	5,703,007,382	5,811,739,783
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts	0	0	0	0
28. Total (Lines 26 and 27)	5,800,244,476	97,237,094	5,703,007,382	5,811,739,783

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	216,400,372	0	216,400,372	493,294,639
2502. Company owned life insurance	147,050,563	0	147,050,563	144,510,736
2503. Funded deductibles	16,973,036	0	16,973,036	12,638,694
2598. Summary of remaining write-ins for Line 25 from overflow page	37,638,532	21,752,219	15,886,313	18,610,024
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above)	418,062,502	21,752,219	396,310,283	669,054,093

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31 Prior Year
1.	Losses (current accident year $.....433,181,663)	2,104,258,553	2,187,475,263
2.	Reinsurance payable on paid losses and loss adjustment expenses	2,867,213	957,488
3.	Loss adjustment expenses	438,365,636	417,431,652
4.	Commissions payable, contingent commissions and other similar charges	75,068,450	84,616,904
5.	Other expenses (excluding taxes, licenses and fees)	115,370,687	109,155,044
6.	Taxes, licenses and fees (excluding federal and foreign income taxes)	11,964,755	17,375,180
7.1	Current federal and foreign income taxes (including $..........0 on realized capital gains (losses))	14,223,678	5,498,938
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 $.....396,610,849 and including warranty reserves of $.....14,639,797 and accrued accident and health experience rating refunds including $..........0 for medical loss ratio rebate per the Public Health Service Act	991,839,693	980,467,964
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)	65,139,544	73,077,708
13.	Funds held by company under reinsurance treaties	350,250,039	490,680,683
14.	Amounts withheld or retained by company for account of others	57,430,100	61,391,326
15.	Remittances and items not allocated	4,099,928	3,629,065
16.	Provision for reinsurance (including $..........0 certified)	18,962,533	18,962,533
17.	Net adjustments in assets and liabilities due to foreign exchange rates	28,795,832	19,371,901
18.	Drafts outstanding	0	0
19.	Payable to parent, subsidiaries and affiliates	4,750,150	3,336,191
20.	Derivatives	400,486	27,745
21.	Payable for securities	9,000,037	8,934,664
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	(62,896,999)	(84,216,464)
26.	Total liabilities excluding protected cell liabilities (Lines 1 through 25)	4,229,890,315	4,398,173,784
27.	Protected cell liabilities	0	0
28.	Total liabilities (Lines 26 and 27)	4,229,890,315	4,398,173,784
29.	Aggregate write-ins for special surplus funds	117,422,238	121,695,341
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	326,884,908	322,831,611
35.	Unassigned funds (surplus)	1,013,369,321	953,598,448
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)	1,473,117,067	1,413,566,000
38.	Totals (Page 2, Line 28, Col. 3)	5,703,007,382	5,811,739,783

DETAILS OF WRITE-INS

2501.	Accounts payable and other liabilities	54,525,239	37,478,877
2502.	Retroactive reinsurance ceded	(117,422,238)	(121,695,341)
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)	(62,896,999)	(84,216,464)
2901.	Retroactive reinsurance gain	117,422,238	121,695,341
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)	117,422,238	121,695,341
3201.		0	0
3202.		0	0
3203.		0	0
3298.	Summary of remaining write-ins for Line 32 from overflow page	0	0
3299.	Totals (Lines 3201 thru 3203 plus 3298) (Line 32 above)	0	0

STATEMENT OF INCOME

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
UNDERWRITING INCOME			
1. Premiums earned:			
1.1 Direct............. (written $.....654,772,005)	626,902,728	579,635,213	1,825,424,171
1.2 Assumed........ (written $.....830,978,656)	831,318,531	742,222,253	1,550,725,335
1.3 Ceded............ (written $.....483,891,103)	467,733,431	409,102,814	1,217,620,821
1.4 Net................. (written $.....1,001,859,558)	990,487,829	912,754,652	2,158,528,684
DEDUCTIONS:			
2. Losses incurred (current accident year $.....542,491,305):			
2.1 Direct	214,563,753	301,282,568	1,116,075,401
2.2 Assumed	334,966,434	271,284,996	617,441,240
2.3 Ceded	185,174,110	231,581,010	737,254,944
2.4 Net	364,356,076	340,986,554	996,261,696
3. Loss adjustment expenses incurred	129,391,185	121,479,504	276,224,660
4. Other underwriting expenses incurred	407,067,961	378,828,205	735,782,005
5. Aggregate write-ins for underwriting deductions	0	0	0
6. Total underwriting deductions (Lines 2 through 5)	900,815,221	841,294,262	2,008,268,361
7. Net income of protected cells	0	0	0
8. Net underwriting gain (loss) (Line 1 minus Line 6 + Line 7)	89,672,607	71,460,390	150,260,323
INVESTMENT INCOME			
9. Net investment income earned	89,132,376	90,847,766	174,856,952
10. Net realized capital gains (losses) less capital gains tax of $.....17,069,250	18,812,110	2,675,437	7,040,874
11. Net investment gain (loss) (Lines 9 + 10)	107,944,486	93,523,204	181,897,825
OTHER INCOME			
12. Net gain or (loss) from agents' or premium balances charged off (amount recovered $..........0 amount charged off $.....1,128,656)	(1,128,656)	(770,117)	(1,717,958)
13. Finance and service charges not included in premiums	385,800	359,214	738,120
14. Aggregate write-ins for miscellaneous income	(4,024,001)	(7,792,766)	(12,388,955)
15. Total other income (Lines 12 through 14)	(4,766,857)	(8,203,670)	(13,368,793)
16. Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15)	192,850,236	156,779,924	318,789,356
17. Dividends to policyholders	437,231	331,599	667,028
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)	192,413,005	156,448,325	318,122,328
19. Federal and foreign income taxes incurred	51,418,520	44,612,543	96,641,164
20. Net income (Line 18 minus Line 19) (to Line 22)	140,994,486	111,835,782	221,481,164
CAPITAL AND SURPLUS ACCOUNT			
21. Surplus as regards policyholders, December 31 prior year	1,413,566,000	1,403,302,522	1,403,302,522
22. Net income (from Line 20)	140,994,486	111,835,782	221,481,164
23. Net transfers (to) from Protected Cell accounts	0	0	0
24. Change in net unrealized capital gains or (losses) less capital gains tax of $.....12,921,803	(31,221,186)	23,251,453	36,043,991
25. Change in net unrealized foreign exchange capital gain (loss)	(372,741)	185,500	157,755
26. Change in net deferred income tax	9,375,553	5,243,662	17,478,729
27. Change in nonadmitted assets	(3,825,263)	(4,142,394)	(3,829,783)
28. Change in provision for reinsurance	0	0	7,515,407
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	4,053,297	3,824,973	7,803,549
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	(50,000,000)	(150,000,000)	(265,000,000)
36. Change in treasury stock	0	0	0
37. Aggregate write-ins for gains and losses in surplus	(9,453,079)	595,954	(11,387,335)
38. Change in surplus as regards policyholders (Lines 22 through 37)	59,551,067	(9,205,070)	10,263,477
39. Surplus as regards policyholders, as of statement date (Lines 21 plus 38)	1,473,117,067	1,394,097,452	1,413,566,000

DETAILS OF WRITE-INS

0501.	0	0	0
0502.	0	0	0
0503.	0	0	0
0598. Summary of remaining write-ins for Line 5 from overflow page	0	0	0
0599. Totals (Lines 0501 thru 0503 plus 0598) (Line 5 above)	0	0	0
1401. Company owned life insurance	2,539,827	2,284,753	4,771,978
1402. Amortization of intangibles	(840,996)	(4,236,714)	(8,759,142)
1403. Miscellaneous expense	(5,722,833)	(5,840,806)	(8,401,791)
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)	(4,024,001)	(7,792,766)	(12,388,955)
3701. Change in foreign exchange reserve	(9,453,079)	595,954	(11,387,335)
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)	(9,453,079)	595,954	(11,387,335)

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	941,888,688	865,591,942	2,190,600,315
2.	Net investment income	90,734,706	92,366,483	179,277,731
3.	Miscellaneous income	(465,688)	(6,251,709)	(9,381,629)
4.	Total (Lines 1 through 3)	1,032,157,706	951,706,716	2,360,496,418
5.	Benefit and loss related payments	472,277,026	458,976,136	856,520,335
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	520,874,030	507,684,310	923,032,091
8.	Dividends paid to policyholders	437,231	331,599	667,028
9.	Federal and foreign income taxes paid (recovered) net of $..........0 tax on capital gains (losses)	58,940,506	55,972,246	126,924,016
10.	Total (Lines 5 through 9)	1,052,528,794	1,022,964,291	1,907,143,470
11.	Net cash from operations (Line 4 minus Line 10)	(20,371,088)	(71,257,575)	453,352,948
	CASH FROM INVESTMENTS			
12.	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds	237,799,767	446,947,905	640,037,121
	12.2 Stocks	105,000,511	36,632,759	105,251,708
	12.3 Mortgage loans	17,073,053	1,624,942	18,981,307
	12.4 Real estate	13,601,246	517,034	517,034
	12.5 Other invested assets	28,254,713	2,672,760	45,220,389
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	(90,947)	(10,104)	(1,925,359)
	12.7 Miscellaneous proceeds	5,152,921	12,059,649	10,939,325
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	406,791,263	500,444,944	819,021,525
13.	Cost of investments acquired (long-term only):			
	13.1 Bonds	331,107,685	274,073,436	703,275,063
	13.2 Stocks	57,943,590	90,535,044	167,474,538
	13.3 Mortgage loans	2,781,213	24,791,208	102,869,270
	13.4 Real estate	5,550,923	1,708,669	4,946,169
	13.5 Other invested assets	57,667,926	19,902,309	91,001,826
	13.6 Miscellaneous applications	380,212	29,805,150	19,094,078
	13.7 Total investments acquired (Lines 13.1 to 13.6)	455,431,550	440,815,815	1,088,660,944
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)	(48,640,287)	59,629,129	(269,639,420)
	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	0	3,824,973	7,803,549
	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	50,000,000	150,000,000	265,000,000
	16.6 Other cash provided (applied)	140,284,882	231,279,768	61,439,960
17.	Net cash from financing and miscellaneous sources (Lines 16.1 through 16.4 minus Line 16.5 plus Line 16.6)	90,284,882	85,104,741	(195,756,491)
	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)	21,273,507	73,476,295	(12,042,963)
19.	Cash, cash equivalents and short-term investments:			
	19.1 Beginning of year	206,260,376	218,303,339	218,303,339
	19.2 End of period (Line 18 plus Line 19.1)	227,533,883	291,779,633	206,260,376

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

20.0001	Exchange of equity securities	9,702,670	18,702,851	23,716,601
20.0002	Exchange of debt securities	6,143,553	5,851,983	8,506,397
20.0003	Stock option compensation	4,053,297	3,824,973	7,803,549
20.0004	Amortization of intangibles	840,996	4,236,714	8,759,142
20.0005	Exchange of debt to equity securities	378,093	108,472	108,472
20.0006	Securities acquired in paid in kind interest payment	277,272	284,382	411,713
20.0007	Securities acquired from dividends/return of capital distribution	0	0	268,836
20.0008	Securities acquired from liquidation distribution	0	265	102,055

1.) SUMMARY OF SIGNIFICANT ACCOUNTING POLICIES

A. Accounting Practices

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

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

	State of Domicile	2015	2014
Net income state basis	Ohio	$ 140,994,486	$ 221,481,164
Effect of state prescribed practices	Ohio	-	-
Effect of state permitted practices	Ohio	-	-
Net income, NAIC SAP		$ 140,994,486	$ 221,481,164
Statutory surplus state basis	Ohio	$ 1,473,117,067	$ 1,413,566,000
Effect of state prescribed practices	Ohio	-	-
Effect of state permitted practices	Ohio	-	-
Statutory surplus, NAIC SAP		$ 1,473,117,067	$ 1,413,566,000

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 2015.

3. The following table shows each loan-backed security with a credit-related other-than-temporary impairment ("OTTI") recognized during 2015:

CUSIP	Amortized Cost Before OTTI	Present Value of Projected Cash Flows	Recognized OTTI	Amortized Cost After OTTI	Fair Value at Time of OTTI	Date Reported
47232VBY7	854,060	771,277	82,783	771,277	772,159	3/31/2015
40432BAZ2	2,218,349	1,973,781	30,801	2,187,548	2,187,548	6/30/2015
TOTAL	XXXX	XXXX	**113,584**	XXXX	XXXX	XXXX

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	$	(7,585,964)
2. 12 months or longer	$	(2,978,079)

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

1. Less than 12 months	$	452,444,731
2. 12 months or longer	$	131,278,550

5. Based on cash flow projections received from independent sources (which reflect loan to collateral values, subordination, vintage and geographic concentration), implied cash flows inherent in security ratings and analysis of historical payment data, management believes that the Company will recover its cost basis in all securities with unrealized losses at June 30, 2015. 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.

J. Offsetting and Netting of Assets and Liabilities:

	Gross Amount Recognized	Amount Offset	Net Amount Presented on Financial Statements
(1) Assets			
Derivatives – crop futures	$ 190,813	$ -	$ 190,813
(2) Liabilities			
Derivatives – crop futures	-	-	-

K. No significant change.

6.) JOINT VENTURES, PARTNERSHIPS AND LIMITED LIABILITY COMPANIES

No significant change.

7.) INVESTMENT INCOME

No significant change.

8.) DERIVATIVE INSTRUMENTS

In 2015, the Company 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 06/30/2015 was $110,066. 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 2015, the Company entered into foreign currency forward contracts to hedge the foreign currency exchange risk associated with Canadian branch operations. These foreign currency forward contracts do qualify for hedge accounting. The fair value of open foreign currency forward contracts is reported as either a derivative asset or a derivative liability as appropriate for each contract. Any change in fair value of these open contracts is reported in change in net unrealized capital gains/(losses) until settled. Any realized capital gains/(losses) at settlement are reported in net realized capital gains/(losses).

The net unrealized capital gains/(losses) recognized during the reporting period resulting from derivatives was $207,641. The net realized capital gain recognized during the reporting period resulting from settlement of derivatives was $4,772,708.

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.:

Date	Amount	Type
3/23/2015	$ 25,000,000	Extraordinary
6/22/2015	$ 25,000,000	Ordinary

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.:

Date	Amount	Type
3/23/2015	$ 25,000,000	Extraordinary
6/22/2015	$ 25,000,000	Ordinary

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 2015.

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

C. The Company was not involved in any wash sale transactions during 2015.

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	-	-	-	-
Residential MBS	-	7,303,385	182,742	7,486,127
Commercial MBS	-	-	-	-
Asset backed securities	-	494,362	7,035,000	7,529,362
All other bonds	-	13,548,238	15,463,482	29,011,720
Total Bonds	$ -	$ 21,345,985	$ 22,681,224	$ 44,027,209
Preferred stocks	129,175,093	10,148,400	-	139,323,493
Non-affiliated common stocks	449,784,553	379,642	56,027,752	506,191,947
Affiliated common stock	-	-	-	-
Other investments	-	-	-	-
Derivative assets	190,813	-	-	190,813
Total Assets Accounted for at Fair Value	$ 579,150,459	$ 31,874,027	$ 78,708,976	$ 689,733,462
b. Liabilities at Fair Value				
Derivative liabilities	-	400,486	-	400,486
Total Liabilities at Fair Value	$ -	$ 400,486	$ -	$ 400,486

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

Description	Ending Balance at 3/31/2015	Transfers into Level 3	Transfers out of Level 3	Total Gains and (Losses) included in Net Income	Total Gains and (Losses) included in Surplus	Purchases	Issuances	Sales	Settlements	Ending Balance 6/30/2015
U.S. Government and government agencies	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -
States, municipalities and political subdivisions	-	-	-	-	-	-	-	-	-	-
Residential MBS	193,027	-	-	(13,693)	10,895	-	-	(7,487)	-	182,742
Asset backed securities	-	-	-	-	-	-	-	-	-	-
All other bonds	7,683,549	13,675,941	(1,014,369)	72,327	(74,332)	2,183,699	-	(28,333)	-	22,498,482
Preferred stocks	1,272,882	-	(1,272,882)	-	-	-	-	-	-	-
Non-affiliated common stocks	44,752,952	-	-	(619,543)	(406,623)	13,107,895	-	(806,929)	-	56,027,752
Total	$ 53,902,410	$13,675,941	$ (2,287,251)	$ (560,909)	$ (470,060)	$ 15,291,594	$ -	$ (842,749)	$ -	$ 78,708,976

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	$ 12,394,271	$ 12,385,795	$ 12,373,908	$ 20,363	$ -	$ -
States, municipalities and political subdivisions	1,187,820,984	1,156,198,070	-	1,171,861,464	15,959,520	-
Foreign government	183,879,757	174,828,395	-	183,879,757	-	-
Residential MBS	445,834,577	393,277,924	-	417,847,064	27,987,513	-
Commercial MBS	128,269,546	123,724,606	-	125,180,417	3,089,129	-
Asset backed securities	459,399,602	455,722,822	-	367,490,791	91,908,811	-
All other bonds	385,596,567	374,554,063	7,393,750	351,677,295	26,525,522	-
Total Bonds	$2,803,195,304	$2,690,691,675	$ 19,767,658	$2,617,957,151	$ 165,470,495	$ -
Preferred stocks	204,766,378	199,972,050	178,379,853	14,617,713	11,768,812	-
Non-affiliated common stocks	506,200,527	506,200,527	449,784,553	379,642	56,036,332	-
Affiliated common stocks	221,621,479	221,621,479	-	221,621,479	-	-
Mortgage loans	189,335,000	218,480,276	-	-	189,335,000	-
Derivative assets	190,813	190,813	-	190,813	-	-
Derivative liabilities	(400,486)	(400,486)	-	(400,486)	-	-
Total Financial Instruments	$3,924,909,015	$3,836,756,334	$ 647,932,064	$2,854,366,312	$ 422,610,639	$ -

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

21.) OTHER ITEMS

No significant change.

22.) EVENTS SUBSEQUENT

There have not been any events subsequent to June 30, 2015, which may have a material effect on the financial condition of the Company.

23.) REINSURANCE

No significant change.

24.) RETROSPECTIVELY RATED CONTRACTS

A – E. No significant change.

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

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 $49 million and $38 million as of June 30, 2015 and June 30, 2014, respectively (see page Q14).

For 2015, the $49 million decrease in reserves for prior years is primarily attributed to (i) $37 million of favorable development relating to the multiple peril crop insurance business (ii) $6 million of favorable development relating to the excess liability/umbrella business, (iii) $5 million of favorable development relating to specialty workers' compensation business and (iv) $4 million of favorable development relating to fidelity & crime business partially offset by (v) $6 million of unfavorable development relating to custom bond business.

For 2014, the $38 million decrease in reserves for prior years is primarily attributed to (i) $10 million of favorable development relating to the excess liability/umbrella business and (ii) $15 million of favorable development relating to the directors & officers liability business (other liability – claims made), (iii) $5 million of favorable development relating to the property & inland marine business, and (iv) $4 million of favorable development relating to commercial auto business.

26.) INTERCOMPANY POOLING ARRANGEMENTS

No significant change.

27.) STRUCTURED SETTLEMENTS

No significant change.

28.) HEALTH CARE RECEIVABLES

No significant change.

29.) PARTICIPATING POLICIES

No significant change.

30.) PREMIUM DEFICIENCY RESERVES

No significant change.

31.) HIGH DEDUCTIBLES

No significant change.

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

No significant change.

33.) ASBESTOS/ENVIRONMENTAL RESERVES

No significant change.

34.) SUBSCRIBER SAVINGS ACCOUNTS

No significant change.

35.) MULTIPLE PERIL CROP INSURANCE

No significant change.

36.) FINANCIAL GUARANTY INSURANCE

The Company does not write financial guaranty insurance.

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

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

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

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

2.2 If yes, date of change:

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

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

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

Not applicable

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
	0	

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

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). 01/25/2013

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 the Department? 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 with the Federal Reserve Board? Yes [ ] No [X]

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

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

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

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: $ 80,118

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: $ 5,616,093

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

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

14.2 If yes, please complete the following:

		1 Prior Year-End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
14.21	Bonds	$ 0	$ 0
14.22	Preferred Stock	0	0
14.23	Common Stock	526,664,643	507,218,895
14.24	Short-Term Investments	0	0
14.25	Mortgage Loans on Real Estate	29,357,803	28,787,719
14.26	All Other	18,257,283	17,334,636
14.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 574,279,729	$ 553,341,250
14.28	Total Investment in Parent included in Lines 14.21 to 14.26 above	$ 0	$ 0

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

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

If no, attach a description with this statement.

Not applicable

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

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

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

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

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

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

1 Name of Custodian(s)	2 Custodian Address
The Bank of New York Mellon	1 Wall Street, New York, NY 10286

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

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

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

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

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

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

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

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

18.2 If no, list exceptions:

114536AA3 Brookstone Holdings Lien Sub Secured Notes 10.00% 7/7/2021, 522111ZZ9 Lectrus Corp TL 13.00% P1K 11/15/2016, 535555ZZ2 Links Global Holdings LLC 13.50% 7/23/2018, 680633ZZ0 LAI/OLG Finance TL 14.00% 6/30/2020

GENERAL INTERROGATORIES (continued)

PART 2 – PROPERTY & CASUALTY INTERROGATORIES

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

   If yes, attach an explanation.

   Not applicable

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

   If yes, attach an explanation.

   Not applicable

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

3.2 If yes, give full and complete information thereto:

Not applicable

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

4.2 If yes, complete the following schedule:

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

5.1 Operating Percentages:

5.1 A&H loss percent 47.900%

5.2 A&H cost containment percent 13.900%

5.3 A&H expense percent excluding cost containment expenses 24.000%

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

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

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

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

SCHEDULE F - CEDED REINSURANCE

Showing All New Reinsurers - Current Year to Date

1 NAIC Company Code	2 ID Number	3 Name of Reinsurer	4 Domiciliary Jurisdiction	5 Type of Reinsurer	6 Certified Reinsurer Rating (1 through 6)	7 Effective Date of Certified Reinsurer Rating
U.S. Insurers						
15683	47-2656139	Cannon Insurance Company	USA	Unauthorized	0	
10945	13-4032666	Tokio Marine America Insurance Company	USA	Authorized	0	
All Other Insurers						
00000	AA-1120841	AIG Europe Ltd.	GBR	Unauthorized	0	
00000	AA-1784115	Axis Re Limited	IRL	Unauthorized	0	
00000	AA-1120098	Lloyd's Syndicate Number 3624	GBR	Authorized	0	

SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN

Current Year to Date - Allocated by States and Territories

		1	Direct Premiums Written		Direct Losses Paid (Deducting Salvage)		Direct Losses Unpaid	
			2	3	4	5	6	7
	States, Etc.	Active Status	Current Year to Date	Prior Year to Date	Current Year to Date	Prior Year to Date	Current Year to Date	Prior Year to Date
1.	Alabama AL	L	7,393,013	7,269,825	1,634,459	2,342,865	17,763,445	20,472,781
2.	Alaska AK	L	922,512	711,364	203,576	86,000	2,972,197	1,468,113
3.	Arizona AZ	L	6,557,631	7,590,739	1,137,276	1,241,061	24,573,281	18,519,061
4.	Arkansas AR	L	2,621,418	3,571,883	3,235,441	3,002,613	10,006,162	10,831,828
5.	California CA	L	68,481,773	63,751,276	27,545,560	18,806,156	144,407,465	154,206,093
6.	Colorado CO	L	12,851,996	11,622,471	6,381,317	12,973,547	19,280,411	16,968,283
7.	Connecticut CT	L	5,175,613	3,021,559	710,249	1,423,885	10,663,100	11,157,822
8.	Delaware DE	L	18,162,372	16,546,485	13,661,144	5,481,538	52,057,249	56,592,673
9.	District of Columbia DC	L	3,303,365	3,728,719	1,359,279	2,011,517	7,128,082	6,820,818
10.	Florida FL	L	34,012,682	29,411,065	20,201,931	12,074,829	54,330,220	56,295,458
11.	Georgia GA	L	13,858,002	14,341,327	14,195,570	8,478,010	20,969,178	19,484,639
12.	Hawaii HI	L	2,888,974	2,852,518	1,766,247	3,770,710	6,448,470	8,622,096
13.	Idaho ID	L	3,702,434	2,854,828	3,589,577	612,257	5,277,118	2,640,224
14.	Illinois IL	L	42,258,120	36,113,065	41,469,112	81,294,152	77,490,240	72,941,393
15.	Indiana IN	L	9,773,404	10,035,075	16,647,075	17,082,101	15,482,258	16,574,748
16.	Iowa IA	L	22,602,612	21,313,791	132,983,311	136,936,777	14,074,080	19,592,741
17.	Kansas KS	L	21,683,652	27,165,781	16,800,462	21,185,039	7,464,607	14,250,821
18.	Kentucky KY	L	6,277,533	5,750,234	5,097,917	2,914,243	11,858,703	11,633,459
19.	Louisiana LA	L	5,773,686	4,064,289	2,787,514	5,162,661	4,579,726	6,750,208
20.	Maine ME	L	1,331,878	989,751	362,440	212,443	3,997,448	727,725
21.	Maryland MD	L	9,233,085	7,869,366	893,117	2,004,621	25,754,513	27,500,038
22.	Massachusetts MA	L	13,542,638	12,486,530	3,913,475	2,544,032	23,691,451	24,166,489
23.	Michigan MI	L	14,953,962	11,736,953	14,148,170	10,868,471	27,874,487	30,637,646
24.	Minnesota MN	L	14,854,363	13,208,592	46,052,191	29,190,899	19,063,446	20,723,204
25.	Mississippi MS	L	4,158,334	4,714,956	1,063,352	2,179,086	8,672,911	10,152,938
26.	Missouri MO	L	13,157,750	16,690,113	12,586,880	39,018,345	38,574,167	24,966,703
27.	Montana MT	L	2,114,446	1,716,554	3,879,918	727,456	1,698,517	4,083,536
28.	Nebraska NE	L	6,724,703	7,847,997	33,125,716	13,362,782	17,013,381	13,546,459
29.	Nevada NV	L	5,339,953	4,246,116	10,170,234	1,397,716	11,210,212	16,755,929
30.	New Hampshire NH	L	984,613	798,518	203,086	87,312	4,139,846	2,422,957
31.	New Jersey NJ	L	13,169,790	11,981,988	2,356,251	3,600,414	32,191,430	28,155,249
32.	New Mexico NM	L	1,939,569	2,053,548	878,707	406,664	3,784,810	2,388,696
33.	New York NY	L	47,653,514	36,428,541	10,320,425	12,654,432	83,027,195	61,400,083
34.	North Carolina NC	L	14,619,453	13,203,526	5,394,977	4,378,487	22,892,168	23,883,588
35.	North Dakota ND	L	7,252,593	5,846,034	8,310,621	11,986,629	6,906,668	15,691,642
36.	Ohio OH	L	15,883,558	13,890,239	6,493,628	4,778,601	23,229,772	23,540,840
37.	Oklahoma OK	L	12,555,927	9,139,483	6,167,390	5,430,782	10,578,789	12,546,281
38.	Oregon OR	L	6,811,016	6,123,657	5,813,957	796,626	18,296,758	13,151,945
39.	Pennsylvania PA	L	19,850,015	18,203,408	4,763,219	8,674,606	39,734,588	35,265,503
40.	Rhode Island RI	L	2,055,022	2,013,822	690,096	3,093,928	4,496,251	2,556,706
41.	South Carolina SC	L	4,357,625	3,714,417	195,859	3,195,553	2,087,406	1,525,978
42.	South Dakota SD	L	17,235,381	17,416,468	14,206,448	12,993,592	6,286,067	1,123,058
43.	Tennessee TN	L	5,526,592	4,569,002	2,653,190	(92,302)	14,670,423	15,921,768
44.	Texas TX	L	47,711,736	47,133,540	14,822,525	18,269,747	67,443,338	70,923,069
45.	Utah UT	L	3,144,284	2,713,567	(1,862,183)	1,013,842	7,484,297	6,697,612
46.	Vermont VT	L	282,193	222,720	58	77,635	375,767	435,898
47.	Virginia VA	L	7,395,962	9,078,269	1,391,097	631,349	22,421,131	22,567,935
48.	Washington WA	L	14,524,969	9,650,060	6,166,216	5,573,134	31,523,658	25,755,135
49.	West Virginia WV	L	1,478,992	1,653,548	2,359,458	246,203	2,137,458	2,152,017
50.	Wisconsin WI	L	10,717,260	9,306,958	22,611,721	23,268,170	13,861,445	13,925,073
51.	Wyoming WY	L	900,753	1,243,583	262,106	755,207	1,661,372	1,176,028
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	34,836	32,445	13,558	17,272	239,531	122,937
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	23,142,028	29,316,852	11,042,863	8,189,389	41,178,799	49,997,331
58.	Aggregate Other Alien OT	XXX	1,832,418	331,305	(3,196,347)	282,869	1,184,793	658,686
59.	Totals	(a) 53	654,772,005	609,288,721	559,661,437	568,695,953	1,146,210,286	1,133,069,940

DETAILS OF WRITE-INS

58001.	GBR UNITED KINGDOM	XXX	627,392	202,647	(2,919,066)	16,972	654,667	436,744
58002.	HKG HONG KONG, SPECIAL AD	XXX	0	38,916	0	540,000	98,654	85,375
58003.	NLD NETHERLANDS	XXX	164,863	54,356	(277,281)	(277,210)	324,058	117,984
58998.	Summary of remaining write-ins for Line 58 from overflow page	XXX	1,040,163	35,386	0	3,107	107,414	18,584
58999.	Totals (Lines 58001 thru 58003+ Line 58998) (Line 58 above)	XXX	1,832,418	331,305	(3,196,347)	282,869	1,184,793	658,686

(L) - Licensed or Chartered - Licensed Insurance Carrier or Domicilied RRG; (R) - Registered - Non-domiciled RRGs; (Q) - Qualified - Qualified or Accredited Reinsurer;

(E) - Eligible - Reporting Entities eligible or approved to write Surplus Lines in the state; (N) - None of the above - Not allowed to write business in the state.

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

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

	Domiciliary Location	FEIN	NAIC Co. Code
American Financial Group, Inc.	OH	31-1544320	
— American Financial Capital Trust II	DE	31-6549738	
— American Financial Capital Trust III	DE	16-6543606	
— American Financial Capital Trust IV	DE	16-6543609	
— American Financial Enterprises, Inc.	CT	31-0996797	
— American Money Management Corporation	OH	31-0828578	
— — American Real Estate Capital Company, LLC (80%)	OH	27-1577326	
— — MidMarket Capital Partners, LLC (65%)	DE	27-2829629	
— APU Holding Company	OH	41-2112001	
— — American Premier Underwriters, Inc.	PA	23-6000765	
— — — The Associates of the Jersey Company	NJ	23-6297584	
— — — Cal Coal, Inc.	IL	37-1094159	
— — — Great Southwest Corporation	DE	95-2802826	
— — — The Indianapolis Union Railway Company	IN	35-6001691	
— — — Lehigh Valley Railroad Company	PA	13-6400464	
— — — — Pennsylvania Lehigh Oil & Gas Holdings LLC	PA	46-1665396	
— — — Magnolia Alabama Holdings, Inc.	DE	20-1548213	
— — — — Magnolia Alabama Holdings LLC	AL	20-1574094	
— — — Michigan Oil & Gas Holdings, LLC	MI	46-1852532	
— — — Ohio Oil & Gas Holdings, LLC	OH	46-1480078	
— — — The Owasco River Railway, Inc.	NY	13-6021353	
— — — PCC Real Estate, Inc.	NY	31-1236926	
— — — PCC Technical Industries, Inc.	DE	76-0080537	
— — — — PCC Maryland Realty Corp.	MD	31-1388401	
— — — Penn Central Energy Management Company	DE	06-1209709	
— — — Penn Towers, Inc.	PA	23-1537928	
— — — Pennsylvania Oil & Gas Holdings, LLC	PA	46-3246684	
— — — Pennsylvania-Reading Seashore Lines (66.67%)	NJ	23-6000766	
— — — Pittsburgh and Cross Creek Railroad Company (83%)	PA	23-6207599	
— — — Terminal Realty Penn Co.	DC	23-1707450	
— — — Waynesburg Southern Railroad Company	PA	23-1675796	
— — GAI Insurance Company, Ltd. *	BMU		
— — Great American Specialty & Affinity Limited	GBR		
— — Hangar Acquisition Corp.	OH	31-1446308	
— — Premier Lease & Loan Services Insurance Agency, Inc.	WA	91-1242743	
— — Premier Lease & Loan Services of Canada, Inc.	WA	91-1508644	
— — Risico Management Corporation	DE	31-1262960	
— Dixie Terminal Corporation	OH	31-0823725	
— GAI Holding Bermuda Ltd.	BMU	98-0606803	
— — GAI Indemnity, Ltd. #	GBR	98-0556144	
— — Marketform Group Limited	GBR		
— — — Marketform Holdings Limited	GBR		
— — — — Lavenham Underwriting Limited #	GBR	98-0412245	
— — — — Marketform Hong Kong Limited	HKG		
— — — — 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	
—— 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, Compañia de Seguros, S.A. de C.V. *	MEX		
Financiadora de Primas Condor, S.A. de C.V. (99%)	MEX		
Farmers Crop Insurance Alliance, Inc.	KS	39-1404033	
FCIA Management Company, Inc.	NY	13-3628555	
Foreign Credit Insurance Association @	NY		
GAI Warranty Company	OH	31-1753938	
GAI Warranty Company of Florida	FL	31-1765544	
GAI Warranty Company of Canada Inc.	CAN		
Global Premier Finance Company	OH	61-1329718	
Great American Agency of Texas, Inc.	TX	74-2693636	
Great American Alliance Insurance Company *	OH	95-1542353	26832
Great American Assurance Company *	OH	15-6020948	26344
Great American Casualty Insurance Company *	OH	61-0983091	39896
Great American Claims Services, Inc.	DE	31-1228726	
Great American Contemporary Insurance Company *	OH	36-4079497	10646
Great American E & S Insurance Company *	DE	31-0954439	37532
Great American Fidelity Insurance Company *	DE	31-1036473	41858
Great American Insurance Agency, Inc.	OH	31-1652643	
Great American Insurance Company of New York *	NY	13-5539046	22136
Great American Lloyd's Insurance Company * @	TX	31-0974853	38024
Great American Lloyd's, Inc.	TX	31-1073664	
Great American Management Services, Inc.	OH	31-0856644	
Great American Protection Insurance Company *	OH	31-1288778	38580
Great American Re Inc.	DE	31-0918893	
Great American Security Insurance Company *	OH	31-1209419	31135
Great American Spirit Insurance Company *	OH	31-1237970	33723
Insurance (GB) Limited *	GBR		
Key Largo Group, Inc.	FL	59-1263251	
National Interstate Corporation (51.2%)	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 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership Board, Management Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 *
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	98-1073776	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
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

SCHEDULE Y

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0		0		0	0		Marketform Hong Kong Limited	HKG	NIA	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
0084	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
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
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.	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	AA-1784136	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

SCHEDULE Y

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0084	American Financial Group, Inc.	13794	38-3803661	0	0		Mid-Continent Excess and Surplus Insurance Company	DE	IA	Mid-Continent Casualty Company	Ownership	100.000	American Financial Group, Inc.	0
0		0	30-0571535	0	0		Mid-Continent Specialty Insurance Services, Inc.	OK	NIA	Mid-Continent Casualty Company	Ownership	100.000	American Financial Group, Inc.	0
0084	American Financial Group, Inc.	23426	73-0773259	0	0		Oklahoma Surety Company	OH	IA	Mid-Continent Casualty Company	Ownership	100.000	American Financial Group, Inc.	0
0084	American Financial Group, Inc.	22179	95-2801326	0	0		Republic Indemnity Company of America	CA	IA	Great American Holding, Inc.	Ownership	100.000	American Financial Group, Inc.	0
0084	American Financial Group, Inc.	43753	31-1054123	0	0		Republic Indemnity Company of California	CA	IA	Republic Indemnity Company of America	Ownership	100.000	American Financial Group, Inc.	0
0		0	59-1683711	0	0		Summit Consulting, LLC	FL	NIA	Great American Holding, Inc.	Ownership	100.000	American Financial Group, Inc.	0
0		0	59-3385208	0	0		Heritage Summit Healthcare, LLC	FL	NIA	Summit Consulting, LLC	Ownership	100.000	American Financial Group, Inc.	0
0		0	59-3409855	0	0		Summit Holding Southeast, Inc.	FL	NIA	Great American Holding, Inc.	Ownership	100.000	American Financial Group, Inc.	0
0084	American Financial Group, Inc.	10701	59-1835212	0	0		Bridgefield Employers Insurance Company	FL	IA	Summit Holding Southeast, Inc.	Ownership	100.000	American Financial Group, Inc.	0
0084	American Financial Group, Inc.	10335	59-3269531	0	0		Bridgefield Casualty Insurance Company	FL	IA	Bridgefield Employers Insurance Company	Ownership	100.000	American Financial Group, Inc.	0
0084	American Financial Group, Inc.	16691	31-0501234	0	0		Great American Insurance Company	OH	RE	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	0
0		0	45-2969767	0	0		Aerielle IP Holdings, LLC	OH	DS	Great American Insurance Company	Ownership	37.500	American Financial Group, Inc.	2
0		0	26-4391696	0	0		Aerielle, LLC	DE	DS	Great American Insurance Company	Ownership	37.500	American Financial Group, Inc.	2
0		0	31-1463075	0	0		American Signature Underwriters, Inc.	OH	DS	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	0
0		0	59-2840291	0	0		Brothers Property Corporation	OH	DS	Great American Insurance Company	Ownership	80.000	American Financial Group, Inc.	0
0		0	20-5173494	0	0		Brothers Le Pavillon, LLC	DE	DS	Brothers Property Corporation	Ownership	100.000	American Financial Group, Inc.	0
0		0	20-5173589	0	0		Brothers Le Pavillon (SPE), LLC	DE	DS	Brothers Le Pavillon, LLC	Ownership	100.000	American Financial Group, Inc.	0
0		0	25-1754638	0	0		Brothers Pennsylvanian Corporation	PA	DS	Brothers Property Corporation	Ownership	100.000	American Financial Group, Inc.	0
0		0	59-2840294	0	0		Brothers Property Management Corporation	OH	DS	Brothers Property Corporation	Ownership	100.000	American Financial Group, Inc.	0
0		0	20-4498054	0	0		Crescent Centre Apartments	OH	DS	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	1
0		0	31-1277904	0	0		Crop Managers Insurance Agency, Inc.	KS	DS	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	0
0		0	31-0589001	0	0		Dempsey & Siders Agency, Inc.	OH	DS	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	0
0		0	31-1341668	0	0		Eden Park Insurance Brokers, Inc.	CA	DS	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	0
0		0		0	0		El Aguila, Compañia de Seguros, S.A. de C.V.	MEX	DS	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	0
0		0		0	0		Financiadora de Primas Condor, S.A. de C.V.	MEX	DS	El Aguila, Compañia de Seguros, S.A. de C.V.	Ownership	99.000	American Financial Group, Inc.	0
0		0	39-1404033	0	0		Farmers Crop Insurance Alliance, Inc.	KS	DS	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	0
0		0	13-3628555	0	0		FCIA Management Company, Inc.	NY	DS	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	0
0		0		0	0		Foreign Credit Insurance Association	NY	OTH	Great American Insurance Company	Management	0.000	American Financial Group, Inc.	3
0		0	31-1753938	0	0		GAI Warranty Company	OH	DS	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	0
0		0	31-1765544	0	0		GAI Warranty Company of Florida	FL	DS	GAI Warranty Company	Ownership	100.000	American Financial Group, Inc.	0
0		0		0	0		GAI Warranty Company of Canada Inc.	CAN	DS	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	0
0		0	45-5565693	0	0		GALIC - Sorrento, LLC	FL	DS	Great American Insurance Company	Ownership	35.000	American Financial Group, Inc.	2
0		0	45-1144095	0	0		GALIC Pointe, LLC	FL	DS	Great American Insurance Company	Ownership	35.000	American Financial Group, Inc.	2
0		0	61-1329718	0	0		Global Premier Finance Company	OH	DS	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	0
0		0	74-2693636	0	0		Great American Agency of Texas, Inc.	TX	DS	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	0
0084	American Financial Group, Inc.	26832	95-1542353	0	0		Great American Alliance Insurance Company	OH	DS	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	0
0084	American Financial Group, Inc.	26344	15-6020948	0	0		Great American Assurance Company	OH	DS	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	0
0084	American Financial Group, Inc.	39896	61-0983091	0	0		Great American Casualty Insurance Company	OH	DS	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	0
0		0	31-1228726	0	0		Great American Claims Services, Inc.	DE	DS	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	0
0084	American Financial Group, Inc.	10646	36-4079497	0	0		Great American Contemporary Insurance Company	OH	DS	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	0
0084	American Financial Group, Inc.	37532	31-0954439	0	0		Great American E & S Insurance Company	DE	DS	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	0
0084	American Financial Group, Inc.	41858	31-1036473	0	0		Great American Fidelity Insurance Company	DE	DS	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	0
0		0	31-1652643	0	0		Great American Insurance Agency, Inc.	OH	DS	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	0
0084	American Financial Group, Inc.	22136	13-5539046	0	0		Great American Insurance Company of New York	NY	DS	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	0

SCHEDULE Y

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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	AA-1120817	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	51.200	American Financial Group, Inc.	0
0		0	34-1899058	0	0		American Highways Insurance Agency, Inc.	OH	DS	National Interstate Corporation	Ownership	100.000	American Financial Group, Inc.	0
0		0	31-1548235	0	0		Explorer RV Insurance Agency, Inc.	OH	DS	National Interstate Corporation	Ownership	100.000	American Financial Group, Inc.	0
0		0	98-0191335	0	0		Hudson Indemnity, Ltd.	CYM	DS	National Interstate Corporation	Ownership	100.000	American Financial Group, Inc.	0
0		0	66-0660039	0	0		Hudson Management Group, Ltd.	VIR	DS	National Interstate Corporation	Ownership	100.000	American Financial Group, Inc.	0
0		0	34-1607396	0	0		National Interstate Insurance Agency, Inc.	OH	DS	National Interstate Corporation	Ownership	100.000	American Financial Group, Inc.	0
0		0	36-4670968	0	0		Commercial For Hire Transportation Purchasing Group	SC	DS	National Interstate Insurance Agency, Inc.	Management	0.000	American Financial Group, Inc.	5
0084	American Financial Group, Inc.	32620	34-1607395	0	0		National Interstate Insurance Company	OH	DS	National Interstate Corporation	Ownership	100.000	American Financial Group, Inc.	0
0084	American Financial Group, Inc.	11051	99-0345306	0	0		National Interstate Insurance Company of Hawaii, Inc.	OH	DS	National Interstate Insurance Company	Ownership	100.000	American Financial Group, Inc.	0
0		0	43-1254631	0	0		TransProtection Service Company	MO	DS	National Interstate Insurance Company	Ownership	100.000	American Financial Group, Inc.	0
0084	American Financial Group, Inc.	41106	95-3623282	0	0		Triumphe Casualty Company	OH	DS	National Interstate Insurance Company	Ownership	100.000	American Financial Group, Inc.	0
0084	American Financial Group, Inc.	21172	86-0114294	0	0		Vanliner Insurance Company	MO	DS	National Interstate Insurance Company	Ownership	100.000	American Financial Group, Inc.	0
0		0		0	0		Vanliner Reinsurance Limited	BMU	DS	National Interstate Insurance Company	Ownership	100.000	American Financial Group, Inc.	0
0		0	20-5546054	0	0		Safety Claims & Litigation Services, LLC	MT	DS	National Interstate Corporation	Ownership	100.000	American Financial Group, Inc.	0
0		0	46-4570914	0	0		Safety, Claims and Litigation Services, LLC	OH	DS	National Interstate Corporation	Ownership	100.000	American Financial Group, Inc.	0
0		0	27-2226948	0	0		Pinecrest Place LLC	FL	DS	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	0
0		0	871850814	0	0		PLLS Canada Insurance Brokers Inc.	CAN	DS	Great American Insurance Company	Ownership	49.000	American Financial Group, Inc.	0
0		0	31-1293064	0	0		Professional Risk Brokers, Inc.	IL	DS	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	0
0		0	72-1331800	0	0		Strategic Comp Holdings, L.L.C.	LA	DS	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	0
0		0	36-4517754	0	0		Strategic Comp Services, L.L.C.	LA	DS	Strategic Comp Holdings, L.L.C.	Ownership	100.000	American Financial Group, Inc.	0
0		0	32-0050970	0	0		Strategic Comp, L.L.C.	LA	DS	Strategic Comp Holdings, L.L.C.	Ownership	100.000	American Financial Group, Inc.	0
0		0	31-0686194	0	0		One East Fourth, Inc.	OH	NIA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	0
0		0	31-0883227	0	0		Pioneer Carpet Mills, Inc.	OH	NIA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	0
0		0	31-1119320	0	0		TEJ Holdings, Inc.	OH	NIA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	0
0		0	31-0728327	0	0		Three East Fourth, Inc.	OH	NIA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	0

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

PART 1 - LOSS EXPERIENCE

Lines of Business	Current Year to Date 1 Direct Premiums Earned	2 Direct Losses Incurred	3 Direct Loss Percentage	4 Prior Year to Date Direct Loss Percentage
1. Fire	3,246,491	3,032,662	93.4	(37.6)
2. Allied lines	135,211,752	25,216,923	18.6	148.2
3. Farmowners multiple peril	13,331,889	24,046,176	180.4	19.3
4. Homeowners multiple peril	0	842,931	0.0	0.0
5. Commercial multiple peril	29,989,118	11,799,948	39.3	45.1
6. Mortgage guaranty	0	0	0.0	0.0
8. Ocean marine	23,392,721	8,588,727	36.7	39.7
9. Inland marine	16,860,476	3,212,840	19.1	14.6
10. Financial guaranty	0	0	0.0	0.0
11.1. Medical professional liability - occurrence	1,196	214	17.9	0.0
11.2. Medical professional liability - claims-made	262,005	581	0.2	0.0
12. Earthquake	125,131	(3,184)	(2.5)	20.3
13. Group accident and health	23,226,367	8,146,103	35.1	43.8
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	613,261	1,346,440	219.6	229.9
17.1 Other liability-occurrence	94,634,172	34,006,348	35.9	(14.8)
17.2 Other liability-claims made	110,931,783	42,676,813	38.5	29.8
17.3 Excess workers' compensation	264,260	207,022	78.3	0.0
18.1 Products liability-occurrence	628,659	154,431	24.6	19.5
18.2 Products liability-claims made	0	0	0.0	0.0
19.1, 19.2 Private passenger auto liability	0	(260,781)	0.0	7,108,715.2
19.3, 19.4 Commercial auto liability	9,214,543	3,094,841	33.6	(41.7)
21. Auto physical damage	1,659,531	1,320,216	79.6	61.0
22. Aircraft (all perils)	4,576,108	1,231,246	26.9	(230.2)
23. Fidelity	44,782,275	14,376,225	32.1	35.6
24. Surety	47,957,565	12,250,251	25.5	22.5
26. Burglary and theft	450,934	28,159	6.2	(3.1)
27. Boiler and machinery	1,350,051	183,798	13.6	82.2
28. Credit	55,004,841	16,716,610	30.4	40.3
29. International	0	0	0.0	0.0
30. Warranty	5,756,673	969,232	16.8	14.4
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	3,430,926	1,378,979	40.2	35.0
35. Totals	626,902,728	214,563,753	34.2	52.0
DETAILS OF WRITE-INS				
3401. Collateral protection	3,167,693	1,176,669	37.1	34.7
3402. Supplemental unemployment	263,233	202,310	76.9	40.6
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)	3,430,926	1,378,979	40.2	35.0

PART 2 - DIRECT PREMIUMS WRITTEN

Lines of Business	1 Current Quarter	2 Current Year to Date	3 Prior Year Year to Date
1. Fire	447,230	1,014,604	270,279
2. Allied lines	116,282,993	163,055,735	164,839,511
3. Farmowners multiple peril	7,146,091	13,244,149	12,146,802
4. Homeowners multiple peril	0	0	0
5. Commercial multiple peril	16,969,387	29,928,196	30,869,075
6. Mortgage guaranty	0	0	0
8. Ocean marine	23,909,629	43,887,076	2,599,832
9. Inland marine	8,215,215	16,482,985	16,589,305
10. Financial guaranty	0	0	0
11.1 Medical professional liability - occurrence	12,730	12,730	0
11.2 Medical professional liability - claims made	53	86	0
12. Earthquake	52,151	100,927	158,341
13. Group accident and health	8,001,363	17,880,418	16,158,736
14. Credit accident and health	0	0	0
15. Other accident and health	0	0	0
16. Workers' compensation	117,277	346,665	483,554
17.1 Other liability-occurrence	47,659,623	94,559,855	98,032,546
17.2 Other liability-claims made	57,024,839	110,248,977	105,494,555
17.3 Excess workers' compensation	396,820	396,820	0
18.1 Products liability-occurrence	50,659	93,839	1,216,639
18.2 Products liability-claims made	0	0	0
19.1 19.2 Private passenger auto liability	0	0	(11)
19.3 19.4 Commercial auto liability	5,140,656	8,226,428	5,905,748
21. Auto physical damage	839,835	1,531,430	1,292,347
22. Aircraft (all perils)	3,419,636	6,428,122	1,695,975
23. Fidelity	21,527,474	37,658,816	38,370,983
24. Surety	26,635,653	49,980,285	47,881,270
26. Burglary and theft	141,875	317,311	279,847
27. Boiler and machinery	757,803	1,345,749	1,199,602
28. Credit	27,307,370	53,155,275	52,297,256
29. International	0	0	0
30. Warranty	286,658	2,297,126	7,554,687
31. Reinsurance-nonproportional assumed property	XXX	XXX	XXX
32. Reinsurance-nonproportional assumed liability	XXX	XXX	XXX
33. Reinsurance-nonproportional assumed financial lines	XXX	XXX	XXX
34. Aggregate write-ins for other lines of business	1,679,548	2,578,401	3,951,843
35. Totals	374,022,567	654,772,005	609,288,721
DETAILS OF WRITE-INS			
3401. Collateral protection	1,518,656	2,262,825	3,740,530
3402. Supplemental unemployment	160,893	315,576	211,314
3403.	0	0	0
3498. Sum. of remaining write-ins for Line 34 from overflow page	0	0	0
3499. Totals (Lines 3401 thru 3403 plus 3498) (Line 34)	1,679,548	2,578,401	3,951,843

PART 3 (000 omitted)

LOSS AND LOSS ADJUSTMENT EXPENSE RESERVES SCHEDULE

Years in Which Losses Occurred	1 Prior Year-End Known Case Loss and LAE Reserves	2 Prior Year-End IBNR Loss and LAE Reserves	3 Total Prior Year-End Loss and LAE Reserves (Cols. 1 + 2)	4 2015 Loss and LAE Payments on Claims Reported as of Prior Year-End	5 2015 Loss and LAE Payments on Claims Unreported as of Prior Year-End	6 Total 2015 Loss and LAE Payments (Cols. 4 + 5)	7 Q.S. Date Known Case Loss and LAE Reserves on Claims Reported and Open as of Prior Year-End	8 Q.S. Date Known Case Loss and LAE Reserves on Claims Reported or Reopened Subsequent to Prior Year-End	9 Q.S. Date IBNR Loss and LAE Reserves	10 Total Q.S. Loss and LAE Reserves (Cols. 7 + 8 + 9)	11 Prior Year-End Known Case Loss and LAE Reserves Developed (Savings)/Deficiency (Cols. 4 + 7 minus Col. 1)	12 Prior Year-End IBNR Loss and LAE Reserves Developed (Savings)/Deficiency (Cols. 5 + 8 + 9 minus Col. 2)	13 Prior Year-End Total Loss and LAE Reserve Developed (Savings)/Deficiency (Cols. 11 + 12)
1. 2012 + Prior	551,646	812,399	1,364,045	95,095	4,714	99,809	501,034	3,712	744,858	1,249,604	44,482	(59,115)	(14,632)
2. 2013	152,363	236,980	389,343	55,219	2,166	57,385	135,846	2,254	189,746	327,846	38,702	(42,815)	(4,112)
3. Subtotals 2013 + Prior	704,009	1,049,379	1,753,388	150,314	6,880	157,194	636,880	5,966	934,604	1,577,449	83,185	(101,929)	(18,744)
4. 2014	398,693	452,826	851,519	271,388	18,139	289,526	163,813	10,140	358,040	531,993	36,508	(66,508)	(30,000)
5. Subtotals 2014 + Prior	1,102,701	1,502,205	2,604,907	421,702	25,019	446,720	800,693	16,106	1,292,644	2,109,443	119,693	(168,437)	(48,744)
6. 2015	XXX	XXX	XXX	XXX	109,310	109,310	XXX	172,812	260,370	433,182	XXX	XXX	XXX
7. Totals	1,102,701	1,502,205	2,604,907	421,702	134,328	556,030	800,693	188,918	1,553,014	2,542,624	119,693	(168,437)	(48,744)
8. Prior Year-End's Surplus As Regards Policyholders	1,413,566										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. 10.9 %	2. (11.2)%	3. (1.9)%
													Col. 13, Line 7 Line 8
													4. (3.4)%

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?	YES
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:

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

* 1 6 6 9 1 2 0 1 5 3 6 5 0 0 0 0 2 *

Overflow Page for Write-Ins

Additional Write-ins for Assets:

	Current Statement Date 1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 December 31, Prior Year Net Admitted Assets
2504. Equities and deposits in pools and associations	9,165,370	0	9,165,370	5,221,216
2505. Funds held as collateral	6,690,181	0	6,690,181	8,799,572
2506. Other assets and receivables	14,716,051	14,685,289	30,762	4,589,236
2507. Intangibles	7,066,930	7,066,930	0	0
2597. Summary of remaining write-ins for Line 25	37,638,532	21,752,219	15,886,313	18,610,024

Additional Write-ins for Schedule T:

States, Etc.	1 Active Status	Direct Premiums Written 2 Current Year to Date	3 Prior Year to Date	Direct Losses Paid (Deducting Salvage) 4 Current Year to Date	5 Prior Year to Date	Direct Losses Unpaid 6 Current Year to Date	7 Prior Year to Date
58004. VGB BRITISH VIRGIN ISLANDS	XXX	7,727	10,448	0	0	0	7,884
58005. SGP SINGAPORE	XXX	1,024,670	24,938	0	3,107	86,683	10,694
58006. GTM GUATEMALA	XXX	0	0	0	0	14	6
58007. DEU GERMANY	XXX	7,766	0	0	0	20,717	0
58997. Summary of remaining write-ins for Line 58 from overflow	XXX	1,040,163	35,386	0	3,107	107,414	18,584

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	51,025,370	48,816,776
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	0	0
2.2 Additional investment made after acquisition	5,550,923	4,946,169
3. Current year change in encumbrances	0	0
4. Total gain (loss) on disposals	7,258,939	192,034
5. Deduct amounts received on disposals	13,601,246	517,034
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	1,152,724	2,412,576
9. Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8)	49,081,264	51,025,370
10. Deduct total nonadmitted amounts	0	0
11. Statement value at end of current period (Line 9 minus Line 10)	49,081,264	51,025,370

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	232,715,906	148,754,552
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	0	89,047,735
2.2 Additional investment made after acquisition	2,781,213	13,821,535
3. Capitalized deferred interest and other	0	0
4. Accrual of discount	56,210	73,390
5. Unrealized valuation increase (decrease)	0	0
6. Total gain (loss) on disposals	0	0
7. Deduct amounts received on disposals	17,073,053	18,981,307
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)	218,480,276	232,715,906
12. Total valuation allowance	0	0
13. Subtotal (Line 11 plus Line 12)	218,480,276	232,715,906
14. Deduct total nonadmitted amounts	0	0
15. Statement value at end of current period (Line 13 minus Line 14)	218,480,276	232,715,906

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	104,010,053	58,184,381
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	27,118,408	40,620,235
2.2 Additional investment made after acquisition	30,549,518	50,381,591
3. Capitalized deferred interest and other	0	0
4. Accrual of discount	0	0
5. Unrealized valuation increase (decrease)	889,120	3,703,486
6. Total gain (loss) on disposals	(314,181)	305,750
7. Deduct amounts received on disposals	28,254,713	45,220,389
8. Deduct amortization of premium and depreciation	1,028,021	0
9. Total foreign exchange change in book/adjusted carrying value	0	0
10. Deduct current year's other than temporary impairment recognized	0	3,965,000
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	132,970,185	104,010,053
12. Deduct total nonadmitted amounts	0	0
13. Statement value at end of current period (Line 11 minus Line 12)	132,970,185	104,010,053

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	3,875,158,030	3,672,776,136
2. Cost of bonds and stocks acquired	405,624,464	870,749,600
3. Accrual of discount	7,927,215	15,952,599
4. Unrealized valuation increase (decrease)	(45,197,209)	57,796,930
5. Total gain (loss) on disposals	37,463,224	32,906,633
6. Deduct consideration for bonds and stocks disposed of	355,586,467	745,288,828
7. Deduct amortization of premium	8,097,720	15,581,990
8. Total foreign exchange change in book/adjusted carrying value	0	(63,000)
9. Deduct current year's other than temporary impairment recognized	13,208,385	14,090,048
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	3,904,083,151	3,875,158,030
11. Deduct total nonadmitted amounts	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	3,904,083,151	3,875,158,030

SCHEDULE D - PART 1B

Showing the Acquisitions, Dispositions and Non-Trading Activity
During the Current Quarter for all Bonds and Preferred Stock by NAIC Designation

NAIC Designation	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. NAIC 1 (a)	2,500,482,580	328,074,007	365,380,940	7,394,389	2,500,482,580	2,470,570,036	0	2,440,502,260
2. NAIC 2 (a)	227,326,150	7,612,876	12,201,642	(4,743,094)	227,326,150	217,994,290	0	190,952,756
3. NAIC 3 (a)	81,541,484	4,492,093	6,834,422	(7,142,840)	81,541,484	72,056,315	0	66,187,365
4. NAIC 4 (a)	40,058,377	1,571,127	2,850,678	(8,855,344)	40,058,377	29,923,482	0	22,337,454
5. NAIC 5 (a)	5,967,635	1,712	1,290,663	10,773,499	5,967,635	15,452,184	0	8,117,270
6. NAIC 6 (a)	5,842,485	845,393	939,916	596,539	5,842,485	6,344,501	0	6,525,018
7. Total Bonds	2,861,218,711	342,597,209	389,498,261	(1,976,851)	2,861,218,711	2,812,340,808	0	2,734,622,123
PREFERRED STOCK								
8. NAIC 1	24,267,581	0	0	(24,665)	24,267,581	24,242,916	0	24,251,218
9. NAIC 2	130,921,083	4,750,000	0	(2,667,927)	130,921,083	133,003,156	0	124,744,417
10. NAIC 3	34,576,033	0	2,962,500	807,197	34,576,033	32,420,730	0	34,378,000
11. NAIC 4	10,169,245	975,308	0	(839,304)	10,169,245	10,305,249	0	10,043,700
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	199,933,942	5,725,308	2,962,500	(2,724,700)	199,933,942	199,972,050	0	193,417,335
15. Total Bonds and Preferred Stock	3,061,152,653	348,322,517	392,460,761	(4,701,551)	3,061,152,653	3,012,312,858	0	2,928,039,458

(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 $.....121,649,132; NAIC 2 $............0; NAIC 3 $............0; NAIC 4 $............0; NAIC 5 $............0; NAIC 6 $............0.

SCHEDULE DA - PART 1

Short-Term Investments

	1 Book/Adjusted Carrying Value	2 Par Value	3 Actual Cost	4 Interest Collected Year To Date	5 Paid for Accrued Interest Year To Date
9199999	121,649,132	XXX	121,649,132	9,142	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	127,675,391	204,450,674
2. Cost of short-term investments acquired	557,595,642	1,509,193,642
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	563,621,900	1,585,968,926
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)	121,649,132	127,675,391
11. Deduct total nonadmitted amounts	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	121,649,132	127,675,391

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)	(27,745)
2.	Cost paid/(consideration received) on additions	0
3.	Unrealized valuation increase (decrease)	0
4.	Total gain (loss) on termination recognized	5,152,921
5.	Considerations received (paid) on terminations	5,152,921
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	(372,741)
9.	Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 - 5 + 6 + 7 + 8)	(400,486)
10.	Deduct nonadmitted assets	0
11.	Statement value at end of current period (Line 9 minus Line 10)	(400,486)

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1.	Book/adjusted carrying value, December 31, prior year (Line 6, prior year)				25,713
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change column)				0
3.1	Add:				
	Change in variation margin on open contracts - Highly Effective Hedges:				
3.11	Section 1, Column 15, current year to date minus	0			
3.12	Section 1, Column 15, prior year	0	0		
	Change in variation margin on open contracts - All Other:				
3.13	Section 1, Column 18, current year to date minus	190,813			
3.14	Section 1, Column 18, prior year	25,713	165,100	165,100	
3.2	Add:				
	Change in adjustment to basis of hedged item:				
3.21	Section 1, Column 17, current year to date minus	0			
3.22	Section 1, Column 17, prior year	0	0		
	Change in amount recognized:				
3.23	Section 1, Column 19, current year to date minus	0			
3.24	Section 1, Column 19, prior year	0	0	0	
3.3	Subtotal (Line 3.1 minus Line 3.2)				165,100
4.1	Cumulative variation margin on terminated contracts during the year		(415,387)		
4.2	Less:				
4.21	Amount used to adjust basis of hedged item	0			
4.22	Amount recognized	(415,387)	(415,387)		
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)				190,813
7.	Deduct nonadmitted assets				0
8.	Statement value at end of current period (Line 6 minus Line 7)				190,813

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	(400,486)	
2. Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance	190,813	
3. Total (Line 1 plus Line 2)		(209,673)
4. Part D, Section 1, Column 5	190,813	
5. Part D, Section 1, Column 6	(400,486)	
6. Total (Line 3 minus Line 4 minus Line 5)		0
	Fair Value Check	
7. Part A, Section 1, Column 16	(400,486)	
8. Part B, Section 1, Column 13	190,813	
9. Total (Line 7 plus Line 8)		(209,673)
10. Part D, Section 1, Column 8	190,813	
11. Part D, Section 1, Column 9	(400,486)	
12. Total (Line 9 minus Line 10 minus Line 11)		0
	Potential Exposure Check	
13. Part A, Section 1, Column 21	250,000	
14. Part B, Section 1, Column 20	279,000	
15. Part D, Section 1, Column 11	529,000	
16. Total (Line 13 plus Line 14 minus Line 15)		0

SCHEDULE E- VERIFICATION

Cash Equivalents

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	34,026,267	38,242,849
2. Cost of cash equivalents acquired	15,233,920	55,556,084
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	19,406,694	59,772,665
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)	29,853,494	34,026,267
11. Deduct total nonadmitted amounts	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	29,853,494	34,026,267

SCHEDULE A - PART 2

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

1	Location 2	Location 3	4	5	6	7	8	9
Description of Property	City	State	Date Acquired	Name of Vendor	Actual Cost at Time of Acquisition	Amount of Encumbrances	Book/Adjusted Carrying Value Les Encumbrances	Additional Investment Made After Acquisition
Acquired by Purchase								
Building, Land, and Improvements	Danbury	CT	12/19/1995	Danbury	0	0	0	138,719
Office Building, Land, and Improvements	St. Louis	MO	11/30/1999	Worldwide Building, St. Louis	0	0	0	162,804
Building, Land, and Improvements	Charleston	SC	05/01/2002	Charleston Harbor Resort and Marina	0	0	0	2,162,622
Building, Land, and Improvements	Stevensville	MD	05/11/2005	Bay Bridge Marina	0	0	0	17,890
Building, Land, and Improvements	Whitefield	NH	06/02/2005	Mountain View Grand Resort LLC	0	0	0	125,994
0199999. Totals					0	0	0	2,608,029
0399999. Totals					0	0	0	2,608,029

QE01

SCHEDULE A - PART 3

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

1	Location 2	Location 3	4	5	6	7	8	Change in Book/Adjusted Carrying Value Less Encumbrances 9	10	11	12	13	14	15	16	17	18	19	20
Description of Property	City	State	Disposal Date	Name of Purchaser	Actual Cost	Expended for Additions, Permanent Improvements and Changes in Encumbrances	Book/Adjusted Carrying Value Less Encumbrances Prior Year	Current Year's Depreciation	Current Year's Other Than Temporary Impairment Recognized	Current Year's Change in Encumbrances	Total Change in B./A.C.V. (11 - 9 - 10)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Amounts Received During Year	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Gross Income Earned Less Interest Incurred on Encumbrances	Taxes, Repairs, and Expenses Incurred
Property Disposed																			
Land and Improvements	New Orleans	LA	06/03/2015	Ashford Le Pavillon LP	2,405,346	0	0	0	0	0	0	0	2,405,346	6,443,593	0	4,038,247	4,038,247	135,213	6,000
Land	Warren County	OH.	04/30/2015	BSA Kings Mills, LLC	529,000	0	0	0	0	0	0	0	529,000	1,160,300	0	631,300	631,300	0	45,000
Building, Land, and Improvements	Florida City	FL	03/27/2015	Florida City Center	11,991	0	0	0	0	0	0	0	0	11,991	0	11,991	11,991	35,034	(10,519)
0199999. Totals					2,946,337	0	0	0	0	0	0	0	2,934,346	7,615,884	0	4,681,537	4,681,537	170,247	40,481
0399999. Totals					2,946,337	0	0	0	0	0	0	0	2,934,346	7,615,884	0	4,681,537	4,681,537	170,247	40,481

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
Mortgages in Good Standing - Commercial Mortgages - All Other								
Embassy Suites New Orleans	New Orleans	LA		10/25/2012	4.750	0	833,084	15,400,000
0599999. Total - Mortgages in Good Standing - Commercial Mortgages - All Other				XXX	XXX	0	833,084	15,400,000
Mortgages in Good Standing - Mezzanine Loans								
Invitation Homes 4 Euro+400	New York	NY		08/28/2014	4.334	0	12,229	3,214,853
Invitation Homes Rev 4 Libor+275	New York	NY		08/28/2014	3.042	0	510,665	23,277,677
0699999. Total - Mortgages in Good Standing - Mezzanine Loans				XXX	XXX	0	522,894	26,492,530
0899999. Total - Mortgages in Good Standing				XXX	XXX	0	1,355,978	41,892,530
3399999. Total Mortgages				XXX	XXX	0	1,355,978	41,892,530

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Mortgages Closed by Repayment																	
Elitch Gardens	Denver	CO		05/01/2012	05/13/2015	14,918,109	0	0	0	0	0	0	14,918,109	14,918,109	0	0	0
0199999. Total - Mortgages Closed by Repayment						14,918,109	0	0	0	0	0	0	14,918,109	14,918,109	0	0	0
Mortgages With Partial Repayments																	
Biltmore Hotel	Coral Gables	FL		08/13/1999	06/12/2015	22,582	0	0	0	0	0	0	22,582	22,582	0	0	0
Dixie Terminal Corporation	Cincinnati	OH		12/30/2008	06/25/2015	69,830	0	0	0	0	0	0	69,830	69,830	0	0	0
Embassy Suites Nashville	Nashville	TN		10/25/2012	06/12/2015	37,346	0	0	0	0	0	0	37,346	37,346	0	0	0
Embassy Suites New Orleans	New Orleans	LA		10/25/2012	06/12/2015	57,093	0	0	0	0	0	0	57,093	57,093	0	0	0
Hotel Palomar	Dallas	TX		12/20/2012	06/12/2015	28,701	0	0	0	0	0	0	28,701	28,701	0	0	0
Invitation Homes 4 Euro+400	New York	NY		08/28/2014	06/22/2015	154,374	0	0	0	0	0	0	154,374	154,374	0	0	0
Invitation Homes Rev 4 Libor+	New York	NY		08/28/2014	06/22/2015	5,936	0	0	0	0	0	0	5,936	5,936	0	0	0
JQH - Murfreesboro	Murfreesboro	TN		08/16/2007	06/01/2015	45,333	0	0	0	0	0	0	45,333	45,333	0	0	0
McHenry Row	Baltimore	MD		06/29/2012	06/12/2015	59,292	0	0	0	0	0	0	59,292	59,292	0	0	0
Miami Beach Marina	Miami	FL		11/22/2011	06/12/2015	77,940	0	0	0	0	0	0	77,940	77,940	0	0	0
MSR 1	Austin	TX		09/18/2014	06/10/2015	15,699	0	0	0	0	0	0	15,699	15,699	0	0	0
One East Fourth Inc.	Cincinnati	OH		12/30/2008	06/25/2015	217,509	0	0	0	0	0	0	217,509	217,509	0	0	0
Wild Dunes Resort	Isle of Palms	SC		03/30/2011	06/12/2015	47,588	0	0	0	0	0	0	47,588	47,588	0	0	0
Xactaware Office Building	Lehi	UT		02/24/2014	06/12/2015	55,129	0	0	0	0	0	0	55,129	55,129	0	0	0
0299999. Total - Mortgages With Partial Repayments						894,352	0	0	0	0	0	0	894,352	894,352	0	0	0
0599999. Total Mortgages						15,812,461	0	0	0	0	0	0	15,812,461	15,812,461	0	0	0

SCHEDULE BA - PART 2

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

1	2	Location 3	Location 4	5	6	7	8	9	10	11	12	13
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Desig-nation	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made after Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
Fixed or Variable Interest Rate Investments That Have Underlying Characteristics of Other Fixed Income Instruments - Affiliated												
000000 00 0	Global Premier Finance Company LOC	Cincinnati	OH	Global Premier Finance Company		02/01/1999	0	0	1,305,797	0	0	100.0
1299999. Total - Fixed or Variable Interest Rate Investments That Have Underlying Characteristics of Other Fixed Income Instruments - Affiliated								0	1,305,797	0	0	XXX
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated												
000000 00 0	BIC Investors, LLC	New York	NY	BIC Investors, LLC		05/22/2015	0	7,000,000	0	0	0	5.4
000000 00 0	Blue Chip VI, LLC	Cincinnati	OH	Blue Chip VI, LLC		11/05/2014	0	0	261,000	0	0	1.5
000000 00 0	Blue Chip VI Extension Fund	Cincinnati	OH	Blue Chip VI Extension Fund		11/05/2014	0	0	240,000	0	0	11.3
000000 00 0	Bridge Growth Partners L.P.	New York	NY	Bridge Growth Partners L.P.		07/15/2014	0	0	23,113	0	0	2.3
000000 00 0	Cintrifuse Early Stage Capital Fund I, LLC	Cincinnati	OH	Cintrifuse Early Stage Capital Fund I, LLC		04/29/2013	0	0	10,259	0	0	1.1
000000 00 0	L-A Saturn Acquisition, L.P.	Philadelphia	PA	L-A Saturn Acquisition, L.P.		01/16/2015	0	0	12,495	0	0	2.6
000000 00 0	LLR Equity Partners IV, L.P.	Philadelphia	PA	LLR Equity Partners IV, L.P.		03/14/2014	0	0	300,000	0	0	0.3
000000 00 0	Medley Capital, LLC	New York	NY	Medley Capital, LLC		06/30/2015	0	2,970,000	0	0	0	3.5
000000 00 0	Monarch Capital Partners III LP	New York	NY	Monarch Capital Partners III LP		01/12/2015	0	0	810,000	0	0	0.5
000000 00 0	NB Secondary Opportunities Fund III L.P.	New York	NY	NB Secondary Opportunities Fund III L.P.		05/23/2013	0	0	595,000	0	0	0.4
000000 00 0	NB Strategic Co-Investment Partners II L.P.	New York	NY	NB Strategic Co-Investment Partners II L.P.		10/01/2012	0	0	199,489	0	0	0.3
000000 00 0	Patriot Financial PartnersII, L.P.	Philadelphia	PA	Patriot Financial PartnersII, L.P.		04/30/2014	0	0	150,000	0	0	2.3
000000 00 0	Pretium Mortgage Credit Partners I, L.P.	New York	NY	Pretium Mortgage Credit Partners I, L.P.		12/04/2014	0	0	475,609	0	0	0.9
000000 00 0	PWP Growth Equity Fund I LLP	New York	NY	PWP Growth Equity Fund I LLP		08/20/2014	0	0	226,740	0	0	1.6
000000 00 0	Righetti Ranch, L.P.	Santa Maria	CA	Righetti Ranch, L.P.		06/16/2015	0	3,300,000	0	0	0	25.4
000000 00 0	River Cities Capital Fund V, LP	Cincinnati	OH	River Cities Capital Fund V, LP		12/31/2012	0	0	180,000	0	0	0.8
000000 00 0	Snow, Phipps, & Guggenheim II, L.P.	Wilmington	DE	Snow, Phipps, & Guggenheim II, L.P.		01/08/2010	0	0	163,248	0	0	0.7
000000 00 0	Solamere Capital Fund II, LP	Boston	MA	Solamere Capital Fund II, LP		08/19/2013	0	0	97,500	0	0	0.8
000000 00 0	Solamere Capital Fund II-A, LP	Boston	MA	Solamere Capital Fund II-A, LP		08/19/2013	0	0	60,000	0	0	1.0
000000 00 0	Tritium Partners, LLC	Austin	TX	Tritium Partners, LLC		06/26/2015	0	1,514,659	0	0	0	1.2
000000 00 0	Vida Longevity Fund, LP	Austin	TX	Vida Longevity Fund, LP		05/30/2015	0	5,605,551	0	0	0	0.6
000000 00 0	Yukon Capital Partners II L.P.	Minneapolis	MN	Yukon Capital Partners II L.P.		07/17/2014	0	0	23,569	0	0	1.7
1599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated								20,390,210	3,828,022	0	0	XXX
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Affiliated												
000000 00 0	GALIC Sorrento, LLC	Coral Gables	FL	GALIC Sorrento, LLC		06/27/2012	0	0	36,750	0	0	35.0
1699999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Affiliated								0	36,750	0	0	XXX
4499999. Subtotal - Unaffiliated								20,390,210	3,828,022	0	0	XXX
4599999. Subtotal - Affiliated								0	1,342,547	0	0	XXX
4699999. Totals								20,390,210	5,170,569	0	0	XXX

SCHEDULE BA - PART 3

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

1	2	Location 3	Location 4	5	6	7	8	Changes in Book/Adjusted Carrying Value 9	10	11	12	13	14	15	16	17	18	19	20
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V. (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusting Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
Fixed or Variable Interest Rate Investments That Have Underlying Characteristics of Other Fixed Income Instruments - Unaffiliated																			
909283 AA 1	United Air Pass-Th. Cert 9.20% 3-22-08	Wilmington	DE	Distribution	10/30/1996	04/01/2015	0	0	0	0	0	0	0	0	38,357	0	38,357	38,357	0
1199999. Total - Fixed or Variable Int. Rate Investments That Have Underlying Char. of Other Fixed Income Instruments-Unaffil							0	0	0	0	0	0	0	0	38,357	0	38,357	38,357	0
Fixed or Variable Interest Rate Investments That Have Underlying Characteristics of Other Fixed Income Instruments - Affiliated																			
000000 00 0	Global Premier Finance Company LOC	Cincinnati	OH	Distribution	02/01/1999	04/28/2015	625,000	0	0	0	0	0	0	625,000	625,000	0	0	0	208,750
1299999. Total - Fixed or Variable Int. Rate Investments That Have Underlying Char. of Other Fixed Income Instruments-Affiliated							625,000	0	0	0	0	0	0	625,000	625,000	0	0	0	208,750
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated																			
000000 00 0	AMMC CLO 16 Warehouse	George Town	CYM	Distribution	12/12/2014	05/14/2015	13,500,000	0	0	0	0	0	0	13,500,000	13,500,000	0	0	0	436,760

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Changes in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V. (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusting Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
000000 00 0	Boston Ventures V, L.P.	Boston	MA	Distribution	09/30/1996	05/15/2015	9,693	0	0	0	0	0	0	9,693	9,693	0	0	0	2,623
000000 00 0	Lubert-Adler Real Estate Fund VII, LP	Philadelphia	PA	Distribution	10/15/2013	06/11/2015	15,625	0	0	0	0	0	0	15,625	15,625	0	0	0	0
000000 00 0	NB Secondary Opportunities Fund III L.P.	New York	NY	Distribution	05/23/2013	05/27/2015	145,212	0	0	0	0	0	0	145,212	145,212	0	0	0	34,889
000000 00 0	NB Strategic Co-Investment Partners II L.P.	New York	NY	Distribution	10/01/2012	05/22/2015	84,573	0	0	0	0	0	0	84,573	84,573	0	0	0	180,824
000000 00 0	OBC Investment Partners, L.P. (Bock & Clark)	Cincinnati	OH	Distribution	07/31/2014	06/30/2015	31,798	0	0	0	0	0	0	31,798	31,798	0	0	0	0
000000 00 0	OLG Investment Partners, L.P.	Atlanta	GA	Distribution	09/27/2013	06/30/2015	1,144,940	0	0	0	0	0	0	1,144,940	1,144,940	0	0	0	0
000000 00 0	Orchard Tosca Investment Partners, L.P.	Mason	OH	Distribution	08/19/2011	06/30/2015	40,158	0	0	0	0	0	0	40,158	40,158	0	0	0	0
000000 00 0	Pretium Mortgage Credit Partners I, L.P.	New York	NY	Distribution	12/04/2014	06/30/2015	229,569	0	0	0	0	0	0	229,569	229,569	0	0	0	7,417
000000 00 0	Snow, Phipps, & Guggenheim, L.P.	Wilmington	DE	Distribution	02/06/2007	06/11/2015	828,965	0	0	0	0	0	0	828,965	828,965	0	0	0	4,308
000000 00 0	Snow, Phipps, & Guggenheim II, L.P.	Wilmington	DE	Distribution	01/08/2010	06/26/2015	800,165	0	0	0	0	0	0	800,165	800,165	0	0	0	1,281,655
854631 ZZ 4	Stanley Martin Community LLC	Reston	VA	Distribution	12/09/2009	04/01/2015	56,016	0	0	0	0	0	0	56,016	56,016	0	0	0	0
000000 00 0	Student Housing Joint Venture, L.P.	Philadelphia	PA	Prior Year Correction	09/30/2014	06/30/2015	(540,000)	0	0	0	0	0	0	(540,000)	(540,000)	0	0	0	1,440,000
000000 00 0	Vida Side Pocket II, L.P.	Austin	TX	Distribution	04/29/2013	05/31/2015	6,381,482	(381,482)	0	0	0	(381,482)	0	6,000,000	5,605,551	0	(394,449)	(394,449)	0
1599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated							22,728,195	(381,482)	0	0	0	(381,482)	0	22,346,713	21,952,264	0	(394,449)	(394,449)	3,388,477
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Affiliated																			
000000 00 0	GALIC Pointe LLC	Destin	FL	Distribution	03/25/2011	06/30/2015	40,529	0	0	0	0	0	0	40,529	40,529	0	0	0	(22,256)
000000 00 0	GALIC Sorrento, LLC	Coral Gables	FL	Distribution	06/27/2012	06/30/2015	1,268,202	0	0	0	0	0	0	1,268,202	1,268,202	0	0	0	344,380
1699999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Affiliated							1,308,731	0	0	0	0	0	0	1,308,731	1,308,731	0	0	0	322,124
4499999. Subtotal - Unaffiliated							22,728,195	(381,482)	0	0	0	(381,482)	0	22,346,713	21,990,620	0	(356,093)	(356,093)	3,388,477
4599999. Subtotal - Affiliated							1,933,731	0	0	0	0	0	0	1,933,731	1,933,731	0	0	0	530,874
4699999. Totals							24,661,926	(381,482)	0	0	0	(381,482)	0	24,280,444	23,924,352	0	(356,093)	(356,093)	3,919,351

Statement for June 30, 2015 of the **GREAT AMERICAN INSURANCE COMPANY**

SCHEDULE D - PART 3

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

1 Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
Bonds - U.S. Government									
912828 XA 3	U.S. TREASURY NOTES 1.00 05/15/2018		05/28/2015	GOLDMAN SACHS		5,973,388	5,965,000	2,269	1
0599999. Total Bonds - U.S Government						5,973,388	5,965,000	2,269	XXX
Bonds - U.S. Special Revenue and Special Assessment									
373539 Y2 5	GEORGIA ST HSG & FIN A-1 3.50 06/01/2045		04/09/2015	CITIGROUP		3,218,340	3,000,000	0	1FE
373539 Y4 1	GEORGIA ST HSG & FIN A-1 3.65 12/01/2033		04/09/2015	CITIGROUP		4,000,000	4,000,000	0	1FE
83756C JP 1	SD HSG DEV AUTH A 3.40 05/01/2031		04/09/2015	BANC OF AMERICA SECURITIES		1,500,000	1,500,000	0	1FE
88045R C6 7	TN HSG DEV AGY A 3.55 07/01/2031		04/30/2015	RBC CAPITAL MARKETS		3,760,000	3,760,000	0	1FE
924190 HG 9	VERMONT ST HSG FIN B 3.75 11/01/2045		04/10/2015	RAYMOND JAMES & ASSOCIATES		2,114,900	2,000,000	0	1FE
95662M 2A 7	WV HSG DEV REF A 3.70 11/01/2029		05/01/2015	RAYMOND JAMES & ASSOCIATES		1,000,000	1,000,000	0	1FE
3199999. Total Bonds - U.S. Special Revenue and Special Assessment						15,593,240	15,260,000	0	XXX
Bonds - Industrial and Miscellaneous									
00176J AA 4	AMMC CLO 2015-16A A1 FLT 04/14/27		04/10/2015	JEFFERIES & CO.		7,305,000	7,305,000	0	1FE
00176J AB 2	AMMC CLO 2015-16A AF SSNR 3.04 04/14/27		04/10/2015	JEFFERIES & CO.		465,000	465,000	0	1FE
00176J AC 0	AMMC CLO 2015-16A AX FLT 04/14/27		04/10/2015	JEFFERIES & CO.		100,000	100,000	0	1FE
00176J AD 8	AMMC CLO 2015-16A B1 MEZ FLT 04/14/27		04/10/2015	JEFFERIES & CO.		765,000	765,000	0	1FE
00176J AE 6	AMMC CLO 2015-16A BF MEZ FLT 04/14/27		04/10/2015	JEFFERIES & CO.		100,000	100,000	0	1FE
00176J AF 3	AMMC CLO 2015-16A C MEZ FLT 04/14/27		04/10/2015	JEFFERIES & CO.		445,500	450,000	0	1FE
00176J AG 1	AMMC CLO 2015-16A D MEZ FLT 04/14/27	R	04/10/2015	JEFFERIES & CO.		434,925	450,000	0	1AM
00176K AA 1	AMMC CLO 2015-16A E MEZ FLT 04/14/27		04/10/2015	JEFFERIES & CO.		376,650	405,000	0	1AM
01749P AN 8	ALLEG 2015-1A COMB CLO 07/25/2027	R	04/30/2015	MORGAN STANLEY		6,820,625	7,000,000	0	1FE
023850 AC 4	AMERICAN APPAREL 13.00 04/15/2020		04/15/2015	Capitalized Interest		3,338	3,225	0	6FE
114536 AA 3	BROOKSTONE HOLDING PIK 10.00 07/07/21		06/30/2015	Capitalized Interest		5,173	6,006	0	4Z
210382 AA 5	CONSTELLIS GROUP INC 9.75 05/15/2020		05/06/2015	JEFFERIES & CO.		995,130	1,000,000	0	4FE
26827E AC 9	ECAF 2015-1A A2 ABS SNR 4.947 06/15/2040	R	06/15/2015	DEUTSCHE BANK		1,775,000	1,775,000	0	1FE
302635 AC 1	FS INVST CORP 4.75 05/15/2022		04/27/2015	WELLS FARGO BROKERAGE SERVICES		1,993,680	2,000,000	0	2FE
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016		06/30/2015	Private Placement		2,505,830	2,505,830	0	3FE
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016		06/30/2015	Private Placement		1,953,298	1,953,298	0	3FE
40536Y AE 4	HLCNL 2007-2A A1J CLO MEZ SEQ FLT 04/21	R	06/16/2015	JP MORGAN SECURITIES INC.		1,948,750	2,000,000	1,859	1FE
46633M AM 1	JPMRR 2009-6 2A2 Z MEZ CSTR 04/26/35RE		04/26/2015	Deferred Interest		4,033	6,468	0	1FM
46633M AM 1	JPMRR 2009-6 2A2 Z MEZ CSTR 04/26/35RE		05/26/2015	Deferred Interest		4,127	6,389	0	1FM
46633M AM 1	JPMRR 2009-6 2A2 Z MEZ CSTR 04/26/35RE		06/26/2015	Deferred Interest		4,315	0	0	1FM
522111 ZZ 9	LECTRUS CORP TL 13% PIK 11/15/2016		04/01/2015	Capitalized Interest		3,501	3,492	0	4Z
522111 ZZ 9	LECTRUS CORP TL 13% PIK 11/15/2016		05/01/2015	Capitalized Interest		3,304	3,371	0	4Z
522111 ZZ 9	LECTRUS CORP TL 13% PIK 11/15/2016		06/01/2015	Capitalized Interest		3,403	3,472	0	4Z
535555 ZZ 2	LINKS GLOBAL HOLDINGS LLC 13.50 7/23/18		03/31/2015	Capitalized Interest		6,168	6,168	0	4Z
535555 ZZ 2	LINKS GLOBAL HOLDINGS LLC 13.50 7/23/18		04/30/2015	Capitalized Interest		5,867	5,867	0	4Z
56576L AN 9	MCLO 2015-8A A1C CLO SEQ SSNR 3.48 07/27	R	06/16/2015	JP MORGAN SECURITIES INC.		1,500,000	1,500,000	0	1FE
61748H QJ 3	MSM 2005-8SL A2B SEQ SNR FLT 11/25/2035		06/03/2015	SOUTHWEST SECURITIES		842,056	911,562	304	6FE
680633 ZZ 0	LAI/OLG FINANCE TL 14.00 06/30/2020		06/30/2015	Capitalized Interest		3,984	3,984	0	3Z
833777 ZZ 1	SOFTWARE PARADIGMS INTL EURO+800 5/22/20		06/02/2015	Private Placement		2,126,780	2,152,542	0	4Z
86202* AA 3	STONEHENGE CAP NC 2015-B-1 8.00 10/15/19		06/30/2015	Private Placement		846,897	846,897	0	1FE
88731E AF 7	TIME WARNER ENT 8.375 03/15/2023		04/23/2015	JP MORGAN SECURITIES INC.		634,245	500,000	5,002	2FE
89148* AA 4	ORCHARD TOSCA TL B 14.00 11/3/2017		06/30/2015	Capitalized Interest		30,693	31,215	0	5
Q3930A AC 2	FMG TL LIBOR + 275 6/30/2019	F	01/01/2015	UBS WARBURG		(3,049)	(3,030)	0	2FE
3899999. Total Bonds - Industrial and Miscellaneous						34,009,222	34,261,755	7,165	XXX
8399997. Total Bonds - Part 3						55,575,850	55,486,755	9,434	XXX

SCHEDULE D - PART 3

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

1 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)
8399999. Total Bonds						55,575,850	55,486,755	9,434	XXX
Preferred Stocks - Industrial and Miscellaneous									
064058 AD 2	BANK OF NY MELLON E 4.95		04/23/2015	GOLDMAN SACHS	0.000	2,250,000	2,250,000.00	0	P2UFE
088555 ZA 8	BIDTELLECT SERIES B		06/30/2015	Private Placement	147,493.000	899,707	0.00	0	P4AZ
45666Z ZB 1	INDUSTRIAL PIPING INC 14.50%		04/30/2015	Capitalized Interest	24,621.300	24,621	0.00	0	P4AZ
45666Z ZB 1	INDUSTRIAL PIPING INC 14.50%		05/31/2015	Capitalized Interest	25,749.430	25,749	0.00	0	P4AZ
45666Z ZB 1	INDUSTRIAL PIPING INC 14.50%		06/30/2015	Capitalized Interest	25,229.940	25,230	0.00	0	P4AZ
857477 AQ 6	STATE STREET CORP F 5.25		05/14/2015	MORGAN STANLEY	0.000	2,500,000	2,500,000.00	0	P2UFE
8499999. Total Preferred Stocks - Industrial and Miscellaneous						5,725,308	XXX	0	XXX
8999997. Total Preferred Stocks - Part 3						5,725,308	XXX	0	XXX
8999999. Total Preferred Stocks						5,725,308	XXX	0	XXX
Common Stocks - Industrial and Miscellaneous									
00176K AC 7	AMMC CLO 2015-16A SUB 0 04/14/27		04/10/2015	JEFFERIES & CO.	0.000	3,057,600	XXX	0	U
02005N 10 0	ALLY FINANCIAL INC.		05/20/2015	BERNSTEIN	25,000.000	564,475	XXX	0	L
02005N 10 0	ALLY FINANCIAL INC.		05/21/2015	BERNSTEIN	35,000.000	795,694	XXX	0	L
02005N 10 0	ALLY FINANCIAL INC.		05/26/2015	BERNSTEIN	10,000.000	224,841	XXX	0	L
02005N 10 0	ALLY FINANCIAL INC.		05/27/2015	BERNSTEIN	10,000.000	226,756	XXX	0	L
02005N 10 0	ALLY FINANCIAL INC.		05/29/2015	BERNSTEIN	10,000.000	228,196	XXX	0	L
02005N 10 0	ALLY FINANCIAL INC.		06/01/2015	BERNSTEIN	10,000.000	226,403	XXX	0	L
02005N 10 0	ALLY FINANCIAL INC.		06/02/2015	BERNSTEIN	10,000.000	227,185	XXX	0	L
02005N 10 0	ALLY FINANCIAL INC.		06/03/2015	BERNSTEIN	10,000.000	227,339	XXX	0	L
02005N 10 0	ALLY FINANCIAL INC.		06/04/2015	BERNSTEIN	10,000.000	225,906	XXX	0	L
02005N 10 0	ALLY FINANCIAL INC.		06/08/2015	STRATEGAS RESEARCH	10,000.000	227,661	XXX	0	L
02005N 10 0	ALLY FINANCIAL INC.		06/09/2015	STRATEGAS RESEARCH	10,000.000	224,116	XXX	0	L
02005N 10 0	ALLY FINANCIAL INC.		06/11/2015	BERNSTEIN	25,000.000	571,245	XXX	0	L
02005N 10 0	ALLY FINANCIAL INC.		06/12/2015	BERNSTEIN	25,000.000	571,185	XXX	0	L
02005N 10 0	ALLY FINANCIAL INC.		06/15/2015	BERNSTEIN	25,000.000	571,270	XXX	0	L
02005N 10 0	ALLY FINANCIAL INC.		06/16/2015	BERNSTEIN	15,000.000	344,090	XXX	0	L
041356 20 5	ARLINGTON ASSET INVESTMENT-A		06/04/2015	FRIEDMAN BILLINGS RAMSEY	22,500.000	469,584	XXX	0	L
041356 20 5	ARLINGTON ASSET INVESTMENT-A		06/05/2015	FRIEDMAN BILLINGS RAMSEY	45,000.000	938,462	XXX	0	L
041356 20 5	ARLINGTON ASSET INVESTMENT-A		06/08/2015	FRIEDMAN BILLINGS RAMSEY	90,000.000	1,864,962	XXX	0	L
041356 20 5	ARLINGTON ASSET INVESTMENT-A		06/09/2015	FRIEDMAN BILLINGS RAMSEY	108,000.000	2,232,781	XXX	0	L
041356 20 5	ARLINGTON ASSET INVESTMENT-A		06/11/2015	FRIEDMAN BILLINGS RAMSEY	15,750.000	328,055	XXX	0	L
041356 20 5	ARLINGTON ASSET INVESTMENT-A		06/12/2015	FRIEDMAN BILLINGS RAMSEY	14,500.000	302,469	XXX	0	L
088555 ZB 6	BIDTELLECT $6.78 6/29/2025		06/30/2015	Private Placement	147,493.000	100,295	XXX	0	A
133999 ZZ 8	CGL HOLDINGS II CORPORATION		04/21/2015	Private Placement	450.000	450,000	XXX	0	A
233500 ZZ 3	DTV AMERICA CORPORATION		06/30/2015	Private Placement	888,889.000	2,000,000	XXX	0	A
30604P 10 1	FAIRWAY ENERGY PARTNERS LLC		06/30/2015	FRIEDMAN BILLINGS RAMSEY	750,000.000	7,500,000	XXX	0	A
37045V 10 0	GENERAL MOTORS CO		04/30/2015	CORNERSTONE MACRO	85,000.000	2,988,141	XXX	0	L
62913F 50 8	NII HOLDINGS INC		06/26/2015	Exchanged	24,793.000	378,093	XXX	0	U
694171 30 7	PACIFIC DATAVISION INC		05/12/2015	FRIEDMAN BILLINGS RAMSEY	25,000.000	1,000,000	XXX	0	L
70469L 10 0	PEAK RESORTS INC		04/02/2015	RAYMOND JAMES & ASSOCIATES	5,000.000	183,581	XXX	0	U
9099999. Total Common Stocks - Industrial and Miscellaneous						29,250,384	XXX	0	XXX
Common Stocks - Parent, Subsidiaries and Affiliates									
P2826# 10 7	EL AGUILA COMPANIA DE SEGUROS CL I	F	06/02/2015	CAPITAL CONTRIBUTION	1,030,000.000	6,701,148	XXX	0	K
9199999. Total Common Stocks - Parent, Subsidiaries and Affiliates						6,701,148	XXX	0	XXX

SCHEDULE D - PART 3

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

1 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)
9799997. Total Common Stocks - Part 3						35,951,532	XXX	0	XXX
9799999. Total Common Stocks						35,951,532	XXX	0	XXX
9899999. Total Preferred and Common Stocks						41,676,840	XXX	0	XXX
9999999. Total Bonds, Preferred and Common Stocks						97,252,690	XXX	9,434	XXX

(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues:.....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	11	12	13	14	15	16	17	18	19	20	21	22
										Change in Book/Adjusted Carrying Value											
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
Bonds - U.S. Government																					
31383S RS 1	FNCL 511797 PT 6.0 5/01/2031		06/25/2015	MBS Paydown		4,408	4,408	4,408	4,383	0	(22)	0	(22)	0	4,408	0	0	0	91	05/01/2031	1
31387D EV 7	FNCL 580748 PT 6.0 5/01/2031		06/25/2015	MBS Paydown		168	168	168	21	0	4	0	4	0	168	0	0	0	4	05/01/2031	1
31388D ZU 5	FNCL 602055 PT 6.50 9/01/2031		06/25/2015	MBS Paydown		12,497	12,497	12,743	12,546	0	(208)	0	(208)	0	12,497	0	0	0	402	09/01/2031	1
31388G VW 8	FNCL 604629 PT 6.0 9/01/2031		06/25/2015	MBS Paydown		4,124	4,124	4,118	3,315	0	(327)	0	(327)	0	4,124	0	0	0	83	09/01/2031	1
31388K WT 5	FNCL 607358 PT 6.50 10/01/2031		06/25/2015	MBS Paydown		273	273	280	226	0	3	0	3	0	273	0	0	0	7	10/01/2031	1
31390V ER 1	FNCL 657244 PT 6.0 9/01/2032		06/25/2015	MBS Paydown		253	253	257	228	0	0	0	0	0	253	0	0	0	6	09/01/2032	1
83162C GR 8	SBAP 1996-20D 1 7.35 04/01/2016		04/01/2015	MBS Paydown		2,759	2,759	2,812	2,766	0	(5)	0	(5)	0	2,759	0	0	0	101	04/01/2016	1
0599999. Total Bonds - U.S Government						24,482	24,482	24,784	23,486	0	(555)	0	(555)	0	24,482	0	0	0	696	XXX	XXX
Bonds - All Other Government																					
13513Z AL 9	CANADA MTG & HSG 4.30 04/01/2015 MTN	U	04/01/2015	Maturity		10,000,000	10,000,000	10,323,000	10,013,995	0	(13,995)	0	(13,995)	0	10,000,000	0	0	0	215,000	04/01/2015	1FE
1099999. Total Bonds - All Other Government						10,000,000	10,000,000	10,323,000	10,013,995	0	(13,995)	0	(13,995)	0	10,000,000	0	0	0	215,000	XXX	XXX
Bonds - U.S. States, Territories and Possessions																					
939741 TB 0	WASHINGTON SER B 5.50 5/01/2018		05/01/2015	Sinking Fund Redemption		1,435,000	1,435,000	1,638,741	1,520,769	0	(85,769)	0	(85,769)	0	1,435,000	0	0	0	39,463	05/01/2018	1FE
1799999. Total Bonds - U.S. States, Territories and Possessions						1,435,000	1,435,000	1,638,741	1,520,769	0	(85,769)	0	(85,769)	0	1,435,000	0	0	0	39,463	XXX	XXX
Bonds - U.S. Political Subdivisions of States, Territories and Possessions																					
68406P GE 5	ORANGE BCH AL TXB 5.00 05/01/2015		05/01/2015	Maturity		745,000	745,000	749,217	745,287	0	(287)	0	(287)	0	745,000	0	0	0	18,625	05/01/2015	1FE
2499999. Total Bonds - U.S. Political Subdivisions of States, Territories and Possessions						745,000	745,000	749,217	745,287	0	(287)	0	(287)	0	745,000	0	0	0	18,625	XXX	XXX
Bonds - U.S. Special Revenue and Special Assessment																					
01030R EZ 1	AL HSG FIN AMT E 5.35 10/01/2032		04/01/2015	Partial Call		45,000	45,000	45,607	44,906	0	94	0	94	0	45,000	0	0	0	1,204	10/01/2032	1FE
01039W AZ 5	AL PUB HSG B 4.45 01/01/2024		06/09/2015	Partial Call		265,000	265,000	261,863	261,694	0	3,306	0	3,306	0	265,000	0	0	0	6,079	01/01/2024	1FE
034695 AE 6	ANGELINA & NECHES 5.375 05/01/15 (IP)		05/01/2015	Maturity		2,500,000	2,500,000	2,662,925	2,513,744	0	(13,744)	0	(13,744)	0	2,500,000	0	0	0	100,781	05/01/2015	2FE
041083 VB 9	AR ST DEV FIN SFM A 3.10 07/01/2043		06/01/2015	MBS Paydown		138,365	138,365	138,365	138,365	0	(0)	0	(0)	0	138,365	0	0	0	1,752	07/01/2043	1FE
051687 DB 4	AURORA IL SF MTG 5.50 12/01/2039		06/01/2015	MBS Paydown		17,669	17,669	17,934	17,907	0	(201)	0	(201)	0	17,669	0	0	0	389	12/01/2039	1FE
10425P AC 4	BRADFORD CNTY PA 4.70 03/01/19 (IP)		04/09/2015	Call		4,480,000	4,480,000	4,353,794	4,408,373	0	71,627	0	71,627	0	4,480,000	0	0	0	127,506	03/01/2019	2FE
130333 BW 6	CA HSG FIN AGY 4.75 08/01/2028		06/01/2015	Partial Call		305,000	305,000	306,242	305,808	0	(811)	0	(811)	0	304,998	0	2	2	1,392	08/01/2028	1FE
130333 CA 3	CA HSG FIN AGY A 2.90 02/01/2042		06/01/2015	MBS Paydown		31,101	31,101	31,101	31,101	0	0	0	0	0	31,101	0	0	0	380	02/01/2042	1FE
130333 CB 1	CA HSG FIN AGY B 2.90 02/01/2042		06/01/2015	MBS Paydown		21,674	21,674	21,620	21,626	0	29	0	29	0	21,674	0	0	0	264	02/01/2042	1FE
196479 TY 5	CO HSG SF PR I AA 4.85 11/01/2026		05/01/2015	Partial Call		425,000	425,000	425,000	424,995	0	0	0	0	0	424,995	0	5	5	10,306	11/01/2026	1FE
19647P BA 0	CO ST HSG FIN AUTH MF I 3.20 02/01/2044		06/01/2015	MBS Paydown		30,660	30,660	30,660	30,660	0	(0)	0	(0)	0	30,660	0	0	0	409	02/01/2044	1FE
20774W G9 6	CT HSG FIN 4.00 11/15/2040		05/28/2015	Partial Call		785,000	785,000	817,222	807,217	0	(22,217)	0	(22,217)	0	785,000	0	0	0	15,299	11/15/2040	1FE
20775B N8 5	CT ST HSG FIN AUTH B-2 4.00 11/15/2032		05/28/2015	Partial Call		305,000	305,000	324,669	322,432	0	(17,432)	0	(17,432)	0	305,000	0	0	0	6,128	11/15/2032	1FE
23410B CH 2	DAKOTA CNTY MN SF 4.50 06/01/2035		06/01/2015	Partial Call		60,000	60,000	64,452	62,966	0	(2,966)	0	(2,966)	0	60,000	0	0	0	168	06/01/2035	1FE
246395 WY 9	DE HSG AUTH-SFM-A- A-1 4.90 07/01/2029		06/01/2015	Partial Call		30,000	30,000	31,188	30,851	0	(852)	0	(852)	0	30,000	0	0	0	761	07/01/2029	1FE
246395 XA 0	DE HSG AUTH SFM B 0.00 7/1/2031		06/01/2015	Partial Call		28,797	65,000	24,132	28,331	0	466	0	466	0	28,797	0	0	0	0	07/01/2031	1FE
25477P HN 8	DC COL HSG AGY 4.80 11/01/2036		05/01/2015	Sinking Fund Redemption		45,000	45,000	45,000	45,001	0	(0)	0	(0)	0	45,000	0	0	0	1,080	11/01/2036	1FE
31392C EM 2	FNW 02-W2 AF5 SEQ HEL STP 6/25/32		06/25/2015	MBS Paydown		4,752	4,752	4,564	4,498	0	160	0	160	0	4,752	0	0	0	140	06/25/2032	1
34074M GX 3	FL HSG 4.45 07/01/2026		04/01/2015	Partial Call		35,000	35,000	35,000	35,000	0	0	0	0	0	35,000	0	0	0	782	07/01/2026	1FE
373539 ZB 4	GA ST HSG 5.00 06/01/2029		05/07/2015	Partial Call		50,000	50,000	53,461	51,318	0	(1,318)	0	(1,318)	0	50,000	0	0	0	(483)	06/01/2029	1FE
419818 HM 4	HI ST HSG FIN A TXB 2.60 07/01/2037		06/01/2015	MBS Paydown		125,245	125,245	125,245	125,245	0	(0)	0	(0)	0	125,245	0	0	0	1,289	07/01/2037	1FE
45201L WF 8	IL ST HSG DEV AUTH C 3.875 12/01/2043		06/01/2015	MBS Paydown		181,902	181,902	181,902	181,902	0	0	0	0	0	181,902	0	0	0	3,355	12/01/2043	1FE
45203F AM 8	IL HSG DEV 4.60 09/01/2025		01/30/2015	Partial Call		0	0	0	0	0	0	0	0	0	0	0	0	0	(6,379)	09/01/2025	1FE
457106 MX 7	INGLEWOOD CA REDEV 5.75 05/01/2017		05/01/2015	Sinking Fund Redemption		240,000	240,000	242,400	240,740	0	(740)	0	(740)	0	240,000	0	0	0	6,900	05/01/2017	2FE
462467 NW 7	IA ST FIN SF MTGE SER 3 2.90 2/01/2042		06/01/2015	Partial Call		50,000	50,000	50,000	50,000	0	(0)	0	(0)	0	50,000	0	(0)	(0)	580	02/01/2042	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
46940R AB 2	JACKSONVILLE FL HSG FIN 5.625 10/01/2039		05/01/2015	Partial Call		55,000	55,000	48,125	48,643	0	6,357	0	6,357	0	55,000	0	0	0	1,172	10/01/2039	1FE
49130T PS 9	KY HSG CORP A 3.00 11/01/2041		06/01/2015	Partial Call		30,000	30,000	30,000	30,000	0	0	0	0	0	30,000	0	0	0	388	11/01/2041	1FE
49130T PT 7	KY HSG CORP B 3.00 11/01/2041		06/01/2015	Partial Call		35,000	35,000	35,000	35,000	0	0	0	0	0	35,000	0	0	0	450	11/01/2041	1FE
49130T PR 1	KY ST HSG CORP A 4.25 07/01/2033		03/20/2015	Partial Call		0	0	0	0	0	0	0	0	0	0	0	0	0	(2,140)	07/01/2033	1FE
56052E 7K 8	MAINE HSG AUTH A-1 3.25 11/15/2043		06/30/2015	Partial Call		105,000	105,000	108,989	108,703	0	(3,703)	0	(3,703)	0	105,000	0	0	0	1,730	11/15/2043	1FE
57419P HA 0	MARYLAND ST CMNTY 5.75 09/01/2039		04/20/2015	Partial Call		325,000	325,000	340,600	333,992	0	(8,992)	0	(8,992)	0	325,000	0	0	0	9,736	09/01/2039	1FE
57419P K2 4	MD ST CMNTY DEV 5.00 03/01/2041		04/20/2015	Partial Call		555,000	555,000	588,145	577,495	0	(22,495)	0	(22,495)	0	555,000	0	0	0	14,291	03/01/2041	1FE
57419R JY 2	MD CMNTY DEV ADMIN 3.25 09/01/2044		04/20/2015	Partial Call		105,000	105,000	108,617	108,344	0	(3,344)	0	(3,344)	0	105,000	0	0	0	1,723	09/01/2044	1FE
57586N EN 7	MASS HSG FIN AGY 2.875 06/01/2015		06/01/2015	Maturity		3,280,000	3,280,000	3,280,000	3,280,000	0	0	0	0	0	3,280,000	0	0	0	47,150	06/01/2015	1FE
57586P 8H 2	MA HSG FIN AGY 167 4.00 12/01/2043		04/12/2015	Partial Call		50,000	50,000	53,581	53,205	0	(3,205)	0	(3,205)	0	50,000	0	0	0	25	12/01/2043	1FE
57586P K8 8	MA HSG AUTH 5.00 12/01/2028		04/12/2015	Partial Call		395,000	395,000	424,080	405,525	0	(10,525)	0	(10,525)	0	395,000	0	0	0	859	12/01/2028	1FE
57586P P2 6	MA ST HSG 4.50 06/01/2029		04/12/2015	Partial Call		300,000	300,000	317,667	311,962	0	(11,962)	0	(11,962)	0	300,000	0	0	0	579	06/01/2029	1FE
57586P Y5 9	MASS ST HSG-SF-160 3.75 06/01/2034		04/12/2015	Partial Call		145,000	145,000	151,744	150,335	0	(5,335)	0	(5,335)	0	145,000	0	0	0	287	06/01/2034	1FE
59465M D3 6	MI HSG DEV AUTH C 3.50 10-01-22		04/01/2015	Sinking Fund Redemption		80,000	80,000	80,000	79,998	0	2	0	2	0	80,000	0	0	0	1,400	10/01/2022	1FE
60415N 4Z 2	MN HFA SRS E 5.05 07/01/2034		06/01/2015	Partial Call		85,000	85,000	86,356	86,096	0	(1,096)	0	(1,096)	0	85,000	0	0	0	2,168	07/01/2034	1FE
60416Q GB 4	MN HSG FIN AGY D 2.875 11/01/2044		06/01/2015	MBS Paydown		159,227	159,227	159,227	159,227	0	(0)	0	(0)	0	159,227	0	0	0	1,866	11/01/2044	1FE
60416Q GC 2	MINNESOTA ST HSG FIN A 2.80 02/01/2045		06/01/2015	MBS Paydown		42,861	42,861	42,861	0	0	0	0	0	0	42,861	0	0	0	250	02/01/2045	1FE
60416Q GD 0	MINNESOTA ST HSG FIN 3.00 04/01/2045		06/01/2015	MBS Paydown		15,015	15,015	15,015	0	0	0	0	0	0	15,015	0	0	0	65	04/01/2045	1FE
60416S BE 9	MN HSG FIN AGY-D 4.00 07/01/2040		06/01/2015	Partial Call		105,000	105,000	111,723	110,071	0	(5,071)	0	(5,071)	0	105,000	0	0	0	2,173	07/01/2040	1FE
60416S BU 3	MN HSG FIN AGY A 3.00 07/01/2031		06/01/2015	Partial Call		65,000	65,000	68,273	67,796	0	(2,796)	0	(2,796)	0	65,000	0	0	0	1,000	07/01/2031	1FE
60416S HX 1	MN HSG FIN AGY C AMT 4.00 1/1/2045		06/01/2015	Partial Call		280,000	280,000	305,130	304,924	0	(24,924)	0	(24,924)	0	280,000	0	0	0	80	01/01/2045	1FE
60416S JB 7	MINNESOTA HSG FIN E 3.50 01/01/2032		06/01/2015	Partial Call		165,000	165,000	164,381	0	0	619	0	619	0	165,000	0	0	0	47	01/01/2032	1FE
60535Q FD 7	MS HOME CORP 5.4 06/01/2038		04/01/2015	Partial Call		15,000	15,000	15,713	15,286	0	(286)	0	(286)	0	15,000	0	0	0	10	06/01/2038	1FE
60535Q FD 7	MS HOME CORP 5.4 06/01/2038		06/01/2015	Sinking Fund Redemption		125,000	125,000	130,938	127,384	0	(2,281)	0	(2,281)	0	125,000	0	0	0	2,356	06/01/2038	1FE
60535Q LY 4	MS ST HOME CORP SF MTGE 2.75 12/01/2032		06/01/2015	MBS Paydown		32,477	32,477	32,477	32,477	0	0	0	0	0	32,477	0	0	0	379	12/01/2032	1FE
60637B CR 9	MO HSG DEV SF MTG REV D 2.55 10/01/2034		06/01/2015	MBS Paydown		99,389	99,389	99,389	99,389	0	(0)	0	(0)	0	99,389	0	0	0	1,076	10/01/2034	1FE
60637B EZ 9	MO HSG DEV B 4.00 11/01/2040		05/01/2015	Partial Call		75,000	75,000	82,468	82,354	0	(7,354)	0	(7,354)	0	75,000	0	0	0	1,525	11/01/2040	1FE
60637B FA 3	MISSOURI HSG DEV C 2.97 08/01/2036		06/01/2015	MBS Paydown		134,707	134,707	134,707	134,707	0	194	0	194	0	134,707	0	0	0	1,503	08/01/2036	1FE
61212R D7 8	MT ST BRD HSG C 5.00 12/01/2027		06/01/2015	Partial Call		25,000	25,000	25,438	25,162	0	(162)	0	(162)	0	25,000	0	0	0	625	12/01/2027	1FE
61212R T9 7	MT BRD HSG-SFM B2 5.00 12/1/2027		06/01/2015	Sinking Fund Redemption		35,000	35,000	36,476	36,059	0	(847)	0	(847)	0	35,000	0	0	0	875	12/01/2027	1FE
61212R X7 6	MT ST BRD OF HSG-A 4.00 12/01/2038		06/01/2015	Partial Call		160,000	160,000	168,150	166,663	0	(6,663)	0	(6,663)	0	160,000	0	0	0	3,200	12/01/2038	1FE
613907 BU 7	MONT CNTY TX 3.75 06/01/2031		06/01/2015	Sinking Fund Redemption		100,000	100,000	100,000	100,000	0	0	0	0	0	100,000	0	0	0	1,875	06/01/2031	1FE
63968M EV 7	NEBRASKA ST INVT SFH A 3.00 03/01/2043		06/01/2015	Partial Call		115,000	115,000	121,825	120,752	0	(5,752)	0	(5,752)	0	115,000	0	0	0	(442)	03/01/2043	1FE
641279 LM 4	NEVADA ST HSG DIV 3.30 10/01/2029		04/01/2015	Partial Call		20,000	20,000	20,000	20,000	0	0	0	0	0	20,000	0	0	0	216	10/01/2029	1FE
646122 FW 6	NJ HFA 5.25 11/01/2017		05/01/2015	Call		100,000	100,000	99,140	99,870	0	130	0	130	0	100,000	0	0	0	2,625	11/01/2017	1FE
646129 6Q 4	NJ ST HSG 4.50 10/01/2029		04/01/2015	Partial Call		870,000	870,000	916,571	900,031	0	(30,031)	0	(30,031)	0	870,000	0	0	0	19,575	10/01/2029	1FE
646129 6Y 7	NJ HSG & MTG B 4.25 10/01/2032		04/01/2015	Partial Call		70,000	70,000	73,122	72,270	0	(2,270)	0	(2,270)	0	70,000	0	0	0	1,488	10/01/2032	1FE
646129 M9 4	NJ HSG SER T 4.55 10/01/2022		04/01/2015	Partial Call		370,000	370,000	365,075	366,419	0	3,581	0	3,581	0	370,000	0	0	0	8,417	10/01/2022	1FE
647200 2F 0	NM MTGE FIN CLASS I A 4.00 03/01/2044		06/01/2015	Partial Call		15,000	15,000	16,109	16,005	0	(1,006)	0	(1,006)	0	15,000	0	0	0	302	03/01/2044	1FE
647200 N4 2	NM MTG FIN SFM 5.35 03/01/2030		03/01/2015	Partial Call		0	0	0	0	0	0	0	0	0	0	0	0	0	(2,930)	03/01/2030	1FE
647200 3M 4	NEW MEXICO ST MTGE C 3.00 09/01/2041		06/01/2015	Partial Call		90,000	90,000	90,000	0	0	0	0	0	0	90,000	0	0	0	380	09/01/2041	1FE
647200 P8 1	NM SFM MTG FIN AUTH 4.625 3/1/2028		06/01/2015	Partial Call		25,000	25,000	26,331	25,959	0	(961)	0	(961)	0	25,000	0	0	0	(861)	03/01/2028	1FE
647200 V3 5	NEW MEXICO SF MTGE B-1 3.75 03/01/2043		06/01/2015	Partial Call		135,000	135,000	142,937	141,217	0	(6,217)	0	(6,217)	0	135,000	0	0	0	2,603	03/01/2043	1FE
647200 X5 8	NM MTGE FIN AUTH B-2 2.23 10/01/2034		06/01/2015	MBS Paydown		56,216	56,216	56,216	56,216	0	0	0	0	0	56,216	0	0	0	596	10/01/2034	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
649705 JJ 0	EMPIRE INS NY IND DEV 8.80 9/18 (EMPI)		06/11/2015	Sinking Fund Redemption		155,275	155,275	163,619	157,086	0	(318)	0	(318)	0	155,275	0	0	0	5,388	09/11/2018	2
649883 D8 5	NY MTGE AGY AMT 189 3.85 10/01/2034		04/01/2015	Partial Call		125,000	125,000	125,000	124,999	0	1	0	1	0	125,000	0	0	0	2,112	10/01/2034	1FE
64988R FL 1	NY ST MTGE REV SER 48 2.625 04/01/2041		04/01/2015	Partial Call		145,000	145,000	150,078	149,146	0	(4,146)	0	(4,146)	0	145,000	0	0	0	1,903	04/01/2041	1FE
658207 LZ 6	NC HSG FIN AG 4.50 07/01/2028		06/01/2015	Partial Call		180,000	180,000	190,980	187,480	0	(7,483)	0	(7,483)	0	180,000	0	0	0	3,460	07/01/2028	1FE
658886 DU 7	ND HFA PG SER B 5.50 01/01/2037		04/01/2015	Partial Call		155,000	155,000	167,788	158,066	0	(3,069)	0	(3,069)	0	155,000	0	0	0	4,651	01/01/2037	1FE
677377 U9 2	OHIO HSG 4.80 11/01/2028		05/01/2015	Partial Call		95,000	95,000	102,808	100,330	0	(5,330)	0	(5,330)	0	95,000	0	0	0	2,280	11/01/2028	1FE
677377 Y2 3	OHIO HSG FIN AGY 4.50 11/01/2028		05/01/2015	Partial Call		330,000	330,000	357,875	349,330	0	(19,330)	0	(19,330)	0	330,000	0	0	0	7,425	11/01/2028	1FE
67756Q NM 5	OHIO HSG FIN AGY 3.05 02/01/2044		06/01/2015	MBS Paydown		315,240	315,240	322,176	0	0	(3,555)	0	(3,555)	0	315,240	0	0	0	2,405	02/01/2044	1FE
67886M PT 0	OK ST HSG FIN AGY C 3.75 03/01/2044		06/01/2015	Partial Call		145,684	145,684	145,684	145,684	0	(0)	0	(0)	0	145,684	0	0	0	2,368	03/01/2044	1FE
67886M PU 7	OK ST HSG FIN AGY D 3.35 09/01/2035		06/01/2015	Partial Call		291,806	291,806	291,806	291,806	0	(0)	0	(0)	0	291,806	0	(0)	(0)	4,245	09/01/2035	1FE
68450W CA 7	ORANGE CNTY FL HSG 4.50 03/01/2031		03/01/2015	Partial Call		0	0	0	0	0	0	0	0	0	0	0	0	0	(1,404)	03/01/2031	1FE
686087 NS 2	OR HSG & CMNTY SVCS B 2.50 07/01/2034		04/01/2015	Partial Call		65,000	65,000	65,000	65,002	0	(2)	0	(2)	0	65,000	0	0	0	836	07/01/2034	1FE
686087 PG 6	OR HSG & CMNTY SVC 4.00 07/01/2043		04/01/2015	Partial Call		140,000	140,000	150,492	149,429	0	(9,429)	0	(9,429)	0	140,000	0	0	0	2,871	07/01/2043	1FE
68608N CH 3	OREGON ST HSG 5.00 07/01/2028		04/01/2015	Partial Call		145,000	145,000	153,668	148,102	0	(3,102)	0	(3,102)	0	145,000	0	0	0	3,892	07/01/2028	1FE
68608N DG 4	OR HSG SVCS-SFM-B 5.25 07/01/2028		04/01/2015	Partial Call		150,000	150,000	164,682	160,033	0	(10,033)	0	(10,033)	0	150,000	0	0	0	4,170	07/01/2028	1FE
708796 B9 7	PA HSG SFM 113 4.00 10/01/2041		04/15/2015	Partial Call		105,000	105,000	109,331	108,000	0	(3,000)	0	(3,000)	0	105,000	0	0	0	735	10/01/2041	1FE
708796 YR 2	PA HSG FIN AG 5.00 04/01/2028		02/01/2015	Partial Call		0	0	0	0	0	0	0	0	0	0	0	0	0	(5,911)	04/01/2028	1FE
71881L AD 0	PHOENIX AZ SER '07 5.25 08/01/2038		05/01/2015	Partial Call		281	281	286	284	0	(3)	0	(3)	0	281	0	0	0	6	08/01/2038	1FE
72316W XD 4	PINELLAS FL SFM A 4.50 09/01/2028		06/01/2015	Partial Call		40,000	40,000	43,040	42,034	0	(2,039)	0	(2,039)	0	40,000	0	0	0	(1,750)	09/01/2028	1FE
76221R RB 1	RI HSG & MTG 63A 4.00 10/01/2040		06/26/2015	Partial Call		115,000	115,000	121,875	120,369	0	(5,369)	0	(5,369)	0	115,000	0	0	0	2,325	10/01/2040	1FE
76221R SE 4	RI HSG & MTGE FIN 2.75 04/01/2040		04/01/2015	Partial Call		160,000	160,000	165,923	164,730	0	(4,730)	0	(4,730)	0	160,000	0	0	0	2,200	04/01/2040	1FE
83755G 4Z 7	SD HSG SER H 5.00 11/01/26		03/16/2015	Partial Call		0	0	0	0	0	0	0	0	0	0	0	0	0	(3,273)	11/01/2026	1FE
83755N DR 0	SD HSG SF FAM 5.00 05/01/2028		06/18/2015	Partial Call		130,000	130,000	141,853	137,951	0	(7,951)	0	(7,951)	0	130,000	0	0	0	3,340	05/01/2028	1FE
83755N EU 2	SD HSG DEV SFH 2 4.25 5/01/2032		06/18/2015	Partial Call		245,000	245,000	254,335	251,606	0	(6,606)	0	(6,606)	0	245,000	0	0	0	5,371	05/01/2032	1FE
83756C DH 5	SD HSG DEV AUTH A 3.00 11/01/2030		06/18/2015	Partial Call		65,000	65,000	68,505	67,979	0	(2,979)	0	(2,979)	0	65,000	0	0	0	991	11/01/2030	1FE
83756C HX 6	SD HSG DEV AUTH F 4.00 05/01/2034		06/18/2015	Partial Call		295,000	295,000	310,724	310,560	0	(15,560)	0	(15,560)	0	295,000	0	0	0	2,846	05/01/2034	1FE
880459 5M 0	TN HSG 5.75 07/01/2036		06/01/2015	Partial Call		685,000	685,000	718,394	693,212	0	(8,230)	0	(8,230)	0	685,000	0	0	0	21,773	07/01/2036	1FE
880459 5N 8	TN HSG HMOWNR 1 4.95 01/01/2037		06/01/2015	Partial Call		10,000	10,000	9,450	9,494	0	506	0	506	0	10,000	0	0	0	209	01/01/2037	1FE
880459 7S 5	TN HSG DEV AGY 4.65 07/01/21		06/01/2015	Partial Call		40,000	40,000	40,006	39,953	0	47	0	47	0	40,000	0	0	0	937	07/01/2021	1FE
88045R UR 1	TN HSG B HSG FIN 4.50 01/01/2028		06/01/2015	Partial Call		270,000	270,000	287,018	281,571	0	(11,571)	0	(11,571)	0	270,000	0	0	0	6,335	01/01/2028	1FE
88045R WH 1	TN HSG DEV 1A 4.50 07/01/2031		06/01/2015	Partial Call		105,000	105,000	108,804	107,672	0	(2,672)	0	(2,672)	0	105,000	0	0	0	2,476	07/01/2031	1FE
880461 AR 9	TN HSG DEV AGY 1B 3.60 01/01/2031		06/01/2015	Partial Call		45,000	45,000	40,936	41,139	0	3,861	0	3,861	0	45,000	0	0	0	827	01/01/2031	1FE
880461 BP 2	TN HSG DEV AGY 2A 4.00 07/01/2043		06/01/2015	Partial Call		30,000	30,000	31,917	31,712	0	(1,712)	0	(1,712)	0	30,000	0	0	0	615	07/01/2043	1FE
88271H CN 7	TX ST HSG CORP 5.35 09/01/2039		06/01/2015	Partial Call		51,900	51,900	53,457	52,817	0	(917)	0	(917)	0	51,900	0	0	0	1,271	09/01/2039	1FE
88271H CV 9	TX ST HSG 5.50 12/01/2039		06/01/2015	Partial Call		43,802	43,802	46,430	45,459	0	(1,657)	0	(1,657)	0	43,802	0	0	0	1,026	12/01/2039	1FE
88275F MT 3	TX DEPT HSG SF 5.25 09/01/2032		06/01/2015	Partial Call		0	0	0	0	0	0	0	0	0	0	0	0	0	(4,220)	09/01/2032	1FE
88275F MV 8	TX DEPT HSG B 5.30 09/01/2039		06/01/2015	Partial Call		0	0	0	0	0	0	0	0	0	0	0	0	0	(3,102)	09/01/2039	1FE
924190 DB 4	VT HSG FIN AGY 5.50 11/01/2038		05/01/2015	Partial Call		275,000	275,000	276,719	275,739	0	(739)	0	(739)	0	275,000	0	0	0	7,563	11/01/2038	1FE
924190 EL 1	VT HSG FIN AGY B 4.125 11/01/2042		05/01/2015	Partial Call		220,000	220,000	229,187	227,534	0	(7,534)	0	(7,534)	0	220,000	0	0	0	4,538	11/01/2042	1FE
924190 FR 7	VT HSG FIN AGY C 4.00 11/01/2043		05/01/2015	Partial Call		105,000	105,000	110,715	109,982	0	(4,982)	0	(4,982)	0	105,000	0	0	0	2,100	11/01/2043	1FE
92812U Q4 3	VA HSG DEV A 3.50 10/25/2037		06/25/2015	MBS Paydown		438,576	438,576	438,576	438,841	0	(355)	0	(355)	0	438,576	0	0	0	5,828	10/25/2037	1FE
93978K 8M 3	WA HSG FIN COMMN 4.80 12/01/2021		03/01/2015	Partial Call		0	0	0	0	0	0	0	0	0	0	0	0	0	(497)	12/01/2021	1FE
93978T GD 5	WA HSG FIN COMMN 5.63 12/01/2042		06/01/2015	Partial Call		740,000	740,000	769,600	751,376	0	(11,376)	0	(11,376)	0	740,000	0	0	0	20,831	12/01/2042	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
93978T QX 0	WA HSG FIN 1N-R 3.00 06/01/2037		06/01/2015	Partial Call		105,000	105,000	108,766	108,430	0	(3,430)	0	(3,430)	0	105,000	0	0	0	853	06/01/2037	1FE
98321C AY 5	WYOMING CMNTY DEV 4.00 12/01/2025		06/01/2015	Partial Call		465,000	465,000	465,000	465,012	0	(12)	0	(12)	0	465,000	0	0	0	6,295	12/01/2025	1FE
3199999. Total Bonds - U.S. Special Revenue and Special Assessment						26,467,622	26,503,824	27,069,442	26,144,166	0	(305,799)	0	(305,799)	0	26,467,614	0	7	7	539,912	XXX	XXX
Bonds - Industrial and Miscellaneous																					
001406 AA 5	DCAL 2015-1A A1 ABS SEQ SNR 4.213 02/40		06/15/2015	MBS Paydown		23,214	23,214	23,214	0	0	(0)	0	(0)	0	23,214	0	0	0	234	02/15/2040	1FE
00213R AA 1	ARLFR 2012-1A A1 ABS FLT 12/15/2042		06/15/2015	MBS Paydown		67,106	67,106	67,106	67,106	0	0	0	0	0	67,106	0	0	0	542	12/15/2042	1FE
00249E AA 8	AA AIRCRAFT FIN 2013-1 3.596 11/01/2017		06/01/2015	Sinking Fund Redemption		73,231	73,231	73,231	73,231	0	0	0	0	0	73,231	0	0	0	1,097	11/01/2017	2FE
00443P AA 7	ACE 2007-HE2 A1 SEQ SNR FLT 12/25/2036		06/25/2015	MBS Paydown		190,662	190,662	145,499	0	0	3,373	0	3,373	0	190,662	0	0	0	148	12/25/2036	1FM
01310T AG 4	ALBERTSON TL B-3 4.00 8/25/2019		06/30/2015	Paydown		7,500	7,500	7,313	7,315	0	185	0	185	0	7,500	0	0	0	189	08/25/2019	3FE
02149M AB 5	CWALT 2007-J1 1A2 SEQ 5.75 03/25/2037		06/25/2015	MBS Paydown		75,605	75,605	62,563	64,526	0	10,358	0	10,358	0	75,605	0	0	0	1,637	03/25/2037	1FM
02149M AB 5	CWALT 2007-J1 1A2 SEQ 5.75 03/25/2037		06/25/2015	Pass-Through Loss		0	12,024	9,950	0	0	0	0	0	0	12,024	0	(12,024)	(12,024)	193	03/25/2037	1FM
02149M AB 5	CWALT 2007-J1 1A2 SEQ 5.75 03/25/2037		06/30/2015	Book Value Adjustment		0	0	0	0	0	0	0	0	0	(12,024)	0	12,024	12,024	0	03/25/2037	1FM
02660L AA 8	AHMA 2006-4 1A11SEQ SSNR FLT 10/25/2046		06/25/2015	MBS Paydown		19,037	19,037	14,277	12,814	0	314	0	314	0	19,037	0	0	0	31	10/25/2046	1FM
02665U AA 3	AH4R 2014-SFR2 A ABS SSNR 3.786 10/17/36		06/17/2015	MBS Paydown		6,131	6,131	6,227	6,226	0	(3)	0	(3)	0	6,131	0	0	0	97	10/17/2036	1FE
02665X AA 7	AH4R 2014-SFR3 A ABS SSNR 3.678 12/17/36		06/17/2015	MBS Paydown		39,998	39,998	40,189	25,998	0	(2)	0	(2)	0	39,998	0	0	0	510	12/17/2036	1FE
02666A AA 6	AH4R 2015-SFR1 A ABS SEQ SNR 3.467 04/45		06/17/2015	MBS Paydown		13,462	13,462	13,461	0	0	(5)	0	(5)	0	13,462	0	0	0	91	04/17/2052	1FE
03235T AA 5	ACEF 2014-1A A ABS 8.00 12/20/24		06/20/2015	MBS Paydown		90,552	90,552	90,552	90,552	0	0	0	0	0	90,552	0	0	0	3,024	12/20/2024	2AM
03761Q AA 3	APID 2006-QA A CLO FLT 01/20/2019		04/20/2015	MBS Paydown		437,832	437,832	431,737	434,730	0	1,314	0	1,314	0	437,832	0	0	0	1,065	01/20/2019	1FE
03763K AB 2	AASET 2014-1 A ABS SNR 5.125 12/15/2029		06/15/2015	MBS Paydown		57,692	57,692	57,692	57,630	0	63	0	63	0	57,692	0	0	0	1,339	12/15/2029	1FE
03763R AA 9	APID 2012-9A A CLO FLT 07/15/2023		04/15/2015	MBS Paydown		3,000,000	3,000,000	2,982,000	2,986,405	0	13,595	0	13,595	0	3,000,000	0	0	0	24,901	07/15/2023	1FE
04544N AD 6	ABSHE 2006-HE6 A4 SEQ SNR FLT 11/25/2036		06/25/2015	MBS Paydown		591,541	591,541	496,895	507,809	0	30,636	0	30,636	0	591,541	0	0	0	829	11/25/2036	1FM
05115E AB 6	AUGUSTA FNDG IV 6.9 11/15/15		05/15/2015	Paydown		302,572	302,572	309,595	301,546	1,844	(484)	0	1,360	0	302,572	0	0	0	10,439	11/15/2015	3
053576 AD 6	AVCLO 2005-2A B1L CLO MEZ FLT 10/30/2017	R	04/30/2015	MBS Paydown		2,550,000	2,550,000	2,549,203	2,549,166	0	834	0	834	0	2,550,000	0	0	0	26,344	10/30/2017	1FE
05377R AF 1	AESOP 2010-3A A ABS 4.64 05/20/16		05/20/2015	MBS Paydown		1,666,667	1,666,667	1,706,250	1,668,661	0	(3,123)	0	(3,123)	0	1,666,667	0	0	0	29,000	05/20/2016	1FE
05530M AA 7	BCAP 2006-AA2 A1 SEQ SNR FLT 01/25/2037		06/25/2015	MBS Paydown		90,238	90,238	69,179	69,292	0	(11,656)	0	(11,656)	0	90,238	0	0	0	121	01/25/2037	1FM
05530M AA 7	BCAP 2006-AA2 A1 SEQ SNR FLT 01/25/2037		06/25/2015	Pass-Through Loss		0	29,758	22,814	0	0	0	0	0	0	29,758	0	(29,758)	(29,758)	34	01/25/2037	1FM
05530M AA 7	BCAP 2006-AA2 A1 SEQ SNR FLT 01/25/2037		06/30/2015	Book Value Adjustment		0	0	0	0	0	0	0	0	0	(29,758)	0	29,758	29,758	0	01/25/2037	1FM
05542M AW 5	BCAP 2013-RR5 6A1 SEQ SSNR CSTR 07/37 RE		06/26/2015	MBS Paydown		124,661	124,661	123,570	123,587	0	(415)	0	(415)	0	124,661	0	0	0	1,043	07/26/2037	1FM
05568Y AA 6	BNSF RAILWAY CO 5.996 04/01/24		04/01/2015	Sinking Fund Redemption		245,708	245,708	245,708	245,708	0	0	0	0	0	245,708	0	0	0	7,366	04/01/2024	1FE
05946X H5 5	BAFC 2005-H 2A1 SEQ SSNR FLT 11/20/2035		06/20/2015	MBS Paydown		264,663	264,663	222,317	222,453	0	26,105	0	26,105	0	264,663	0	0	0	1,990	11/20/2035	1FM
05946X H5 5	BAFC 2005-H 2A1 SEQ SSNR FLT 11/20/2035		06/20/2015	Pass-Through Loss		0	22,738	19,100	0	0	0	0	0	0	22,738	0	(22,738)	(22,738)	179	11/20/2035	1FM
05946X H5 5	BAFC 2005-H 2A1 SEQ SSNR FLT 11/20/2035		06/30/2015	Book Value Adjustment		0	0	0	0	0	0	0	0	0	(22,738)	0	22,738	22,738	0	11/20/2035	1FM
059475 AG 8	BOAA 2007-2 2A2 NAS SSNR 6.00 06/25/37		06/25/2015	MBS Paydown		151,880	151,880	110,303	112,206	0	34,517	0	34,517	0	151,880	0	0	0	3,416	06/25/2037	1FM
059475 AG 8	BOAA 2007-2 2A2 NAS SSNR 6.00 06/25/37		06/25/2015	Pass-Through Loss		0	118,771	86,258	0	0	0	0	0	0	118,771	0	(118,771)	(118,771)	2,499	06/25/2037	1FM
059475 AG 8	BOAA 2007-2 2A2 NAS SSNR 6.00 06/25/37		06/30/2015	Book Value Adjustment		0	0	0	0	0	0	0	0	0	(118,771)	0	118,771	118,771	0	06/25/2037	1FM
05948K ZF 9	BOAA 2005-4 CB6 SEQ FLT 5/25/2035		06/25/2015	MBS Paydown		82,772	82,772	67,149	59,693	0	7,435	0	7,435	0	82,772	0	0	0	155	05/25/2035	1FM
05948K ZF 9	BOAA 2005-4 CB6 SEQ FLT 5/25/2035		06/25/2015	Pass-Through Loss		0	8,831	7,164	0	0	0	0	0	0	0	0	0	0	16	05/25/2035	1FM
05948X D4 0	BOAMS 2003-9 4A1 SEQ SSNR 5.00 12/18		06/25/2015	MBS Paydown		8,549	8,549	8,517	8,519	0	3	0	3	0	8,549	0	0	0	178	12/25/2018	1FM
05949C KS 4	BOAMS 2005-J 2A3 SEQ SSNR CSTR 11/35		06/25/2015	MBS Paydown		3,562	3,562	3,148	3,415	0	(8)	0	(8)	0	3,562	0	0	0	39	11/25/2035	1FM
05949C KS 4	BOAMS 2005-J 2A3 SEQ SSNR CSTR 11/35		06/25/2015	Pass-Through Loss		0	54	48	0	0	0	0	0	0	54	0	(54)	(54)	1	11/25/2035	1FM
05949C KS 4	BOAMS 2005-J 2A3 SEQ SSNR CSTR 11/35		06/30/2015	Book Value Adjustment		0	0	0	0	0	0	0	0	0	(54)	0	54	54	0	11/25/2035	1FM
05951U AC 5	BAFC 2006-8T2 A2 SEQ 5.7908 10/25/2036		06/25/2015	MBS Paydown		2,521	2,521	2,395	1,820	0	(41)	0	(41)	0	2,521	0	0	0	61	10/25/2036	1FM
05951U AC 5	BAFC 2006-8T2 A2 SEQ 5.7908 10/25/2036		06/25/2015	Pass-Through Loss		0	1,343	1,276	0	0	0	0	0	0	0	0	0	0	32	10/25/2036	1FM
05953Y AH 4	BAFC 2007-4 TA1B SEQ STP 05/25/37		06/25/2015	MBS Paydown		29,843	29,843	26,230	22,186	0	(61)	0	(61)	0	29,843	0	0	0	665	05/25/2037	1FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
05953Y AH 4	BAFC 2007-4 TA1B SEQ STP 05/25/37		06/25/2015	Pass-Through Loss		0	7,170	6,265	0	0	0	0	0	0	0	0	0	0	141	05/25/2037	1FM
05955T AA 8	BALL 2009-UB2 A4AA SEQ SSNR CSTR 2/24/51		06/24/2015	MBS Paydown		59,706	59,706	59,865	59,583	0	(90)	0	(90)	0	59,706	0	0	0	1,447	02/24/2051	1FE
05955T AC 4	BALL 2009-UB2 A4AB SEQ SSNR CSTR 12/49		06/24/2015	MBS Paydown		13,496	13,496	13,104	13,324	0	118	0	118	0	13,496	0	0	0	319	12/24/2049	1FE
07325N CQ 3	BAYV 2006-A 1A2 SEQ 5.483 2/28/41		06/28/2015	MBS Paydown		73,906	73,906	73,824	73,906	0	0	0	0	0	73,906	0	0	0	1,682	02/28/2041	1FM
07384Y KF 2	BSABS 2003-AC4 A SEQ 5.5 09/25/2033		06/25/2015	MBS Paydown		153,241	153,241	154,869	154,643	0	(107)	0	(107)	0	153,241	0	0	0	3,467	09/25/2033	2FM
073879 M5 4	BSABS 2005-AC6 21A1 SEQ SNR 5.25 09/2020		06/25/2015	MBS Paydown		242,929	242,929	245,814	245,117	0	(1,206)	0	(1,206)	0	242,929	0	0	0	5,210	09/25/2020	5FM
075386 AC 6	BEAVER VALLEY FND 9.00 6/01/2017		06/01/2015	Sinking Fund Redemption		204,000	204,000	226,609	211,072	0	(7,072)	0	(7,072)	0	204,000	0	0	0	9,180	06/01/2017	2FE
079867 AQ 0	BELLSOUTH TELEC 6.3 12/15/15		06/15/2015	Sinking Fund Redemption		220,797	220,797	248,073	224,147	0	(2,136)	0	(2,136)	0	220,797	0	0	0	6,955	12/15/2015	1FE
09774X BF 8	BCM 1999-B A5 SEQ 7.44 12/15/2029		06/15/2015	MBS Paydown		4,951	4,951	4,951	2,441	0	0	0	0	0	4,951	0	0	0	157	12/15/2029	6FE
11042A AA 2	BRITISH AIRWAYS 4.625 06/20/2024	R	06/20/2015	Sinking Fund Redemption		30,915	30,915	30,967	30,959	0	(3)	0	(3)	0	30,915	0	0	0	714	06/20/2024	1FE
11042B AA 0	BRITISH AIRWAYS 5.625 06/20/2020	R	06/20/2015	Sinking Fund Redemption		65,706	65,706	65,706	65,705	0	1	0	1	0	65,706	0	0	0	1,848	06/20/2020	2FE
12189P AD 4	BNSF 98-C TRUST 6.23 07/02/2018		01/02/2015	Sinking Fund Redemption		485	485	439	372	0	0	0	0	0	485	0	0	0	15	07/02/2018	1FE
12479L AA 8	CAI 2012-1A A ABS 3.47 10/25/2027	R	06/25/2015	MBS Paydown		25,000	25,000	24,995	24,996	0	0	0	0	0	25,000	0	0	0	361	10/25/2027	1FE
12479L AC 4	CAI 2013-1A A ABS 3.35 03/27/2028	R	06/25/2015	MBS Paydown		53,750	53,750	53,651	53,707	0	19	0	19	0	53,750	0	0	0	749	03/27/2028	1FE
125431 AH 9	CWHL 2006-HYB4 2A1 SSNR SEQ CSTR 36		05/20/2015	Pass-Through Loss		0	3,246	3,177	0	0	(3)	0	(3)	0	0	0	0	0	35	06/20/2036	1FM
125431 AH 9	CWHL 2006-HYB4 2A1 SSNR SEQ CSTR 36		06/20/2015	MBS Paydown		2,475	2,475	2,423	1,661	0	(2)	0	(2)	0	2,475	0	0	0	27	06/20/2036	1FM
12548V AB 1	CIFC 2012-2A A2L CLO FLT 12/05/2024		06/05/2015	MBS Paydown		1,500,000	1,500,000	1,500,000	1,500,000	0	0	0	0	0	1,500,000	0	0	0	18,960	12/05/2024	1Z
12548V AC 9	CIFC 2012-2A A3L CLO FLT 12/05/2024		06/05/2015	MBS Paydown		1,500,000	1,500,000	1,465,645	1,473,463	0	26,537	0	26,537	0	1,500,000	0	0	0	24,647	12/05/2024	1Z
12559Q AC 6	CITM 2007-1 2A2 SEQ FLT 10/25/2037		06/25/2015	MBS Paydown		247,879	247,879	244,858	246,742	0	1,437	0	1,437	0	247,879	0	0	0	1,513	10/25/2037	1FM
125634 AG 0	CLIF 2013-1A ABS 2.83 03/18/2028		06/18/2015	MBS Paydown		25,000	25,000	24,996	24,997	0	0	0	0	0	25,000	0	0	0	295	03/18/2028	1FE
125634 AJ 4	CLIF 2013-2A NOTE ABS 3.22 06/18/28		06/18/2015	MBS Paydown		27,400	27,400	27,390	27,391	0	1	0	1	0	27,400	0	0	0	367	06/18/2028	1FE
125634 AQ 8	CLIF 2014-2A A ABS SNR 3.38 10/18/2029		06/18/2015	MBS Paydown		87,500	87,500	87,465	87,466	0	3	0	3	0	87,500	0	0	0	1,232	10/18/2029	1FE
12641P CG 7	CSMC 2009-6R 9A2 SUB SSUP CSTR 4/26/36		06/26/2015	MBS Paydown		101,221	101,221	101,221	101,221	0	0	0	0	0	101,221	0	0	0	1,132	04/26/2036	1FM
12641P CK 8	CSMC 2009-6R 9A5 MEZ SSUP CSTR 4/26/36		06/26/2015	Pass-Through Loss		0	7,581	7,560	0	0	0	0	0	0	7,448	0	(7,448)	(7,448)	70	04/26/2036	1FM
12641P CK 8	CSMC 2009-6R 9A5 MEZ SSUP CSTR 4/26/36		06/30/2015	Book Value Adjustment		0	0	0	0	0	0	0	0	0	(7,448)	0	7,448	7,448	0	04/26/2036	1FM
12641Q AA 0	CSMC 2009-7R 3A3 MEZ 6.00 9/26/37		06/26/2015	MBS Paydown		9,481	9,481	6,612	6,655	0	2,773	0	2,773	0	9,481	0	0	0	180	09/26/2037	1FM
12641Q AA 0	CSMC 2009-7R 3A3 MEZ 6.00 9/26/37		06/26/2015	Pass-Through Loss		0	1,091	761	0	0	0	0	0	0	0	0	0	0	22	09/26/2037	1FM
12641Q AE 2	CSMC 2009-7R 4A1 SEQ EXCH CSTR 7/26/37		06/26/2015	MBS Paydown		105,086	105,086	105,086	104,618	0	38	0	38	0	105,086	0	0	0	2,730	07/26/2037	3FM
12641Q AJ 1	CSMC 2009-7R 4A5 MEZ 6.00 7/26/2037		06/26/2015	Pass-Through Loss		0	17,103	15,524	0	0	(10)	0	(10)	0	17,103	0	(17,103)	(17,103)	366	07/26/2037	1FM
12641Q AJ 1	CSMC 2009-7R 4A5 MEZ 6.00 7/26/2037		06/30/2015	Book Value Adjustment		0	0	0	0	0	0	0	0	0	(17,093)	0	17,093	17,093	0	07/26/2037	1FM
12641Q BD 3	CSMC 2009-7R 7A2 SUB FLT 12/26/36		06/26/2015	MBS Paydown		202,213	202,213	165,961	184,355	0	17,822	0	17,822	0	202,213	0	0	0	5,351	12/26/2036	1FM
12641Q BF 8	CSMC 2009-7R 7A4 MEZ FLT 12/26/36		06/26/2015	Pass-Through Loss		0	37,817	5,953	0	0	220	0	220	0	37,817	0	(37,817)	(37,817)	947	12/26/2036	1FM
12641Q BF 8	CSMC 2009-7R 7A4 MEZ FLT 12/26/36		06/30/2015	Book Value Adjustment		0	0	0	0	0	0	0	0	0	(37,817)	0	37,817	37,817	0	12/26/2036	1FM
12641Q CP 5	CSMC 2009-7R 12A2 SUB 5.75 1/26/36		06/26/2015	MBS Paydown		22,928	22,928	22,928	22,928	0	0	0	0	0	22,928	0	0	0	536	01/26/2036	1FM
12641Q CS 9	CSMC 2009-7R 12A5 MEZ 5.75 1/26/36		06/26/2015	Pass-Through Loss		0	856	855	0	0	(3)	0	(3)	0	0	0	0	0	16	01/26/2036	1FM
12641Q DF 6	CSMC 2009-7R 14A4 SUB 5.75 4/26/37		06/26/2015	MBS Paydown		20,918	20,918	18,042	20,277	0	1,175	0	1,175	0	20,918	0	0	0	282	04/26/2037	1FM
12641Q DM 1	CSMC 2009-7R 15A1 SEQ EXCH FLT 4/26/37		06/26/2015	MBS Paydown		40,303	40,303	36,342	37,248	0	446	0	446	0	40,303	0	0	0	1,159	04/26/2037	1FM
12641Q DR 0	CSMC 2009-7R 15A5 MEZ FLT 04/26/37		06/26/2015	Pass-Through Loss		0	13,464	1,713	0	0	(52)	0	(52)	0	13,464	0	(13,464)	(13,464)	319	04/26/2037	6FM
12641Q DR 0	CSMC 2009-7R 15A5 MEZ FLT 04/26/37		06/30/2015	Book Value Adjustment		0	0	0	0	0	0	0	0	0	(13,464)	0	13,464	13,464	0	04/26/2037	6FM
12641Q EA 6	CSMC 2009-7R 17A1 SEQ EXCH FLT 03/26/37		06/26/2015	MBS Paydown		69,972	69,972	59,154	65,131	0	(51)	0	(51)	0	69,972	0	0	0	79	03/26/2037	1FM
12641Q EK 4	CSMC 2009-7R 18A1 SEQ EXCH STP 3/26/37		06/26/2015	MBS Paydown		124,901	124,901	124,901	124,901	0	0	0	0	0	124,901	0	0	0	2,040	03/26/2037	1FM
12643K AQ 6	CSMC 2010-RR2 2A SEQ SSNR CSTR 9/15/39		03/15/2015	MBS Paydown		0	0	0	0	0	0	0	0	0	0	0	0	0	(572)	09/15/2039	1FE
12645A AA 1	CSMC 2010-RR7 1A SEQ SSNR 5.378 8/12/48		06/12/2015	MBS Paydown		111,951	111,951	117,439	113,844	0	(2,039)	0	(2,039)	0	111,951	0	0	0	2,346	08/12/2048	1FE
126670 ED 6	CWL 2005-12 1A6 NAS 5.165 2/25/2036		06/25/2015	MBS Paydown		45,499	45,499	45,498	45,499	0	0	0	0	0	45,499	0	0	0	949	02/25/2036	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 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
12667F 5E 1	CWALT 2005-6CB 1A3 SEQ SNR 5.25 04/25/35		06/25/2015	MBS Paydown		439,174	439,174	427,233	421,101	0	10,647	0	10,647	0	439,174	0	0	0	9,580	04/25/2035	1FM
12667F LG 8	CWALT 2004-J5 1A6 NAS 5.687 7/25/2034		06/25/2015	MBS Paydown		15,168	15,168	15,167	15,174	0	(7)	0	(7)	0	15,168	0	0	0	369	07/25/2034	1FM
12667F RE 7	CWALT 2004-J6 1A1 SEQ 5.5 08/25/2024		06/25/2015	MBS Paydown		228,261	228,261	231,685	229,809	0	(373)	0	(373)	0	228,261	0	0	0	4,708	08/25/2024	1FM
12667F VF 9	CWALT 2004-J10 4CB1 SEQ SNR 6.5 10/25/34		06/25/2015	MBS Paydown		4,888	4,888	4,974	4,964	0	(77)	0	(77)	0	4,888	0	0	0	118	10/25/2034	3FM
12668A 4C 6	CWALT 2005-IM1 A2 MEZ SSUP FLT 1/25/2036		06/25/2015	MBS Paydown		22,437	22,437	15,321	2,911	0	(1,301)	0	(1,301)	0	22,437	0	0	0	49	01/25/2036	1FM
12668A 4C 6	CWALT 2005-IM1 A2 MEZ SSUP FLT 1/25/2036		06/25/2015	Pass-Through Loss		0	36,932	25,219	0	0	0	0	0	0	36,932	0	(36,932)	(36,932)	78	01/25/2036	1FM
12668A 4C 6	CWALT 2005-IM1 A2 MEZ SSUP FLT 1/25/2036		06/30/2015	Book Value Adjustment		0	0	0	0	0	0	0	0	0	(36,932)	0	36,932	36,932	0	01/25/2036	1FM
12668B YA 5	CWALT 2006-7CB 1A9 SEQ 6.0 5-25-36		06/25/2015	MBS Paydown		6,827	6,827	5,906	4,028	0	(94)	0	(94)	0	6,827	0	0	0	152	05/25/2036	1FM
12668B YA 5	CWALT 2006-7CB 1A9 SEQ 6.0 5-25-36		06/25/2015	Pass-Through Loss		0	7,916	6,847	0	0	0	0	0	0	0	0	0	0	139	05/25/2036	1FM
126694 HN 1	CWHL 2005-25 A9 SCH SSNR 5.50 11/25/2035		06/25/2015	MBS Paydown		10,017	10,017	9,942	8,983	0	(81)	0	(81)	0	10,017	0	0	0	228	11/25/2035	1FM
12669D 4D 7	CWHL 2003-11 A2 IO INV 5/25/33		06/25/2015	MBS Paydown		0	0	0	0	0	(2,920)	0	(2,920)	0	0	0	0	0	4,021	05/25/2033	1FE
12669E Z9 0	CWALT 2003-J1 3A1 SEQ 5.00 10/25/2018		06/25/2015	MBS Paydown		124,744	124,744	121,470	123,226	0	1,683	0	1,683	0	124,744	0	0	0	2,585	10/25/2018	1FM
14178V AA 6	CFCAT 2013-1A A ABS 1.65 07/17/2017		06/15/2015	MBS Paydown		165,803	165,803	165,800	165,802	0	2	0	2	0	165,803	0	0	0	1,133	07/17/2017	1FE
14574X AB 0	CARROLS RESTAURANT 11.25 05/15/2018		04/29/2015	Cash Tender		1,063,750	1,000,000	1,000,000	999,927	0	73	0	73	0	1,000,000	0	63,750	63,750	51,250	05/15/2018	4FE
160841 AA 0	CHARLOTTE GATE 6.41 12/01/16		06/01/2015	Sinking Fund Redemption		46,718	46,718	46,718	46,718	0	0	0	0	0	46,718	0	0	0	1,249	12/01/2016	1
161542 CP 8	CFLAT 2003-C1 1A5 NAS 3.424 02/25/2015		05/25/2015	MBS Paydown		19,250	19,250	19,094	19,280	0	(30)	0	(30)	0	19,250	0	0	0	275	02/25/2015	1FM
161546 JG 2	CFAB 2004-2 1A4 SEQ 5.323 02/25/2035		06/25/2015	MBS Paydown		211,865	211,865	211,859	204,024	0	6,013	0	6,013	0	211,865	0	0	0	4,654	02/25/2035	1FM
16162W PV 5	CHASE 2005-A2 1A1 SEQ SSNR CSTR 01/36		06/25/2015	MBS Paydown		8,006	8,006	7,042	6,231	0	103	0	103	0	8,006	0	0	0	82	01/25/2036	1FM
16162W PV 5	CHASE 2005-A2 1A1 SEQ SSNR CSTR 01/36		06/25/2015	Pass-Through Loss		0	926	814	0	0	0	0	0	0	926	0	(926)	(926)	9	01/25/2036	1FM
16162W PV 5	CHASE 2005-A2 1A1 SEQ SSNR CSTR 01/36		06/30/2015	Book Value Adjustment		0	0	0	0	0	0	0	0	0	(926)	0	926	926	0	01/25/2036	1FM
16162X AD 9	CHASE 2006-S3 1A4 SEQ SSNR FLT 1136		06/25/2015	MBS Paydown		25,377	25,377	22,141	23,952	0	(147)	0	(147)	0	25,377	0	0	0	656	11/25/2036	4FM
16165Y AV 4	CFLX 2007-M1 2F6 NAS SSNR 5.0296 08/37		06/25/2015	MBS Paydown		213,511	213,511	166,460	165,725	0	45,821	0	45,821	0	213,511	0	0	0	3,988	08/25/2037	1FM
16165Y AV 4	CFLX 2007-M1 2F6 NAS SSNR 5.0296 08/37		06/25/2015	Pass-Through Loss		0	129,588	101,031	0	0	0	0	0	0	129,588	0	(129,588)	(129,588)	2,239	08/25/2037	1FM
16165Y AV 4	CFLX 2007-M1 2F6 NAS SSNR 5.0296 08/37		06/30/2015	Book Value Adjustment		0	0	0	0	0	0	0	0	0	(129,588)	0	129,588	129,588	0	08/25/2037	1FM
17307G 4H 8	CMLTI 2006-WF1 A2C SEQ 5.598 3/25/2036		06/25/2015	MBS Paydown		4,671	4,671	4,671	2,248	0	1,549	0	1,549	0	4,671	0	0	0	86	03/25/2036	1FM
17307G VN 5	CMLTI 2005-WF2 AF7 SEQ STP 8/25/2035		06/25/2015	MBS Paydown		111,529	111,529	111,525	95,821	0	15,887	0	15,887	0	111,529	0	0	0	2,267	08/25/2035	1FM
17309A AD 1	CMALT 2006-A1 1A4 NAS 5.75 04/25/36		06/25/2015	MBS Paydown		58,375	58,375	51,874	51,796	0	6,360	0	6,360	0	58,375	0	0	0	1,093	04/25/2036	1FM
17309A AD 1	CMALT 2006-A1 1A4 NAS 5.75 04/25/36		06/25/2015	Pass-Through Loss		0	3,192	2,837	0	0	0	0	0	0	3,192	0	(3,192)	(3,192)	64	04/25/2036	1FM
17309A AD 1	CMALT 2006-A1 1A4 NAS 5.75 04/25/36		06/30/2015	Book Value Adjustment		0	0	0	0	0	0	0	0	0	(3,192)	0	3,192	3,192	0	04/25/2036	1FM
17309N AD 3	CRMSI 2006-1 A4 SEQ 5.939 7/25/2036		06/25/2015	MBS Paydown		185,988	185,988	185,986	185,990	0	(2)	0	(2)	0	185,988	0	0	0	4,594	07/25/2036	1FM
17310E AD 0	CRMSI 2006-2 A4 SEQ 5.775 09/25/36		06/25/2015	MBS Paydown		153,540	153,540	132,812	146,386	0	2,329	0	2,329	0	153,540	0	0	0	3,720	09/25/2036	1FM
17311Q BG 4	CGCMT 2007-C6 A3 SEQ CSTR 12/10/49		06/10/2015	MBS Paydown		158,170	158,170	157,156	158,170	0	0	0	0	0	158,170	0	0	0	4,089	12/10/2049	1FM
17312V AA 6	CMLTI 2007-6 1A1A SEQ SSNR CSTR 3/25/37		06/25/2015	Pass-Through Loss		0	207	73	0	0	(1)	0	(1)	0	207	0	(207)	(207)	1	03/25/2037	1FM
17312V AA 6	CMLTI 2007-6 1A1A SEQ SSNR CSTR 3/25/37		06/30/2015	Book Value Adjustment		0	0	0	0	0	0	0	0	0	(207)	0	207	207	0	03/25/2037	1FM
18976G AR 7	CMALT 2007-A6 1A16 TAC SSNR 6.00 06/37		06/25/2015	MBS Paydown		100,993	100,993	81,805	76,968	0	559	0	559	0	100,993	0	0	0	2,330	06/25/2037	1FM
18976G AR 7	CMALT 2007-A6 1A16 TAC SSNR 6.00 06/37		06/25/2015	Pass-Through Loss		0	31,901	25,840	0	0	0	0	0	0	31,901	0	(31,901)	(31,901)	821	06/25/2037	1FM
18976G AR 7	CMALT 2007-A6 1A16 TAC SSNR 6.00 06/37		06/30/2015	Book Value Adjustment		0	0	0	0	0	0	0	0	0	(31,901)	0	31,901	31,901	0	06/25/2037	1FM
191098 AF 9	COCA-COLA BOTTLING 5.30 04/01/2015		04/01/2015	Maturity		2,000,000	2,000,000	1,998,220	1,999,951	0	49	0	49	0	2,000,000	0	0	0	53,000	04/01/2015	2FE
19516P AB 7	COLLB 2007-1A A2 CDO FLT 12/09/2047		06/07/2015	MBS Paydown		466,249	466,249	425,452	0	0	466,249	0	466,249	0	466,249	0	0	0	4,477	12/09/2047	6FE
19624H AA 6	COLNY 2014-1 A SEQ SNR 2.5432 04/20/2050		06/20/2015	MBS Paydown		270,577	270,577	270,576	270,552	0	1	0	1	0	270,577	0	0	0	3,122	04/20/2050	1FE
21050A AA 0	CCOLT 2015-1 A ABS SNR 2.82 03/15/2021		06/15/2015	MBS Paydown		271,769	271,769	271,754	0	0	3	0	3	0	271,769	0	0	0	2,022	03/15/2021	2AM
21075W CJ 2	CONHE 1996-1 A7 SEQ 7.00 3/15/2027		06/15/2015	MBS Paydown		8,074	8,074	8,068	3,359	0	0	0	0	0	8,074	0	0	0	235	03/15/2027	1FM
210795 QB 9	CONTL AIRLINES 12-2 A 4.00 10/29/2024		04/29/2015	Sinking Fund Redemption		124,445	124,445	126,312	126,225	0	(71)	0	(71)	0	124,445	0	0	0	2,489	10/29/2024	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
21987H AS 4	CBBC-ADM 98-1 6.50 12-15-17 AL120613		06/15/2015	Sinking Fund Redemption		148,663	148,663	154,286	149,833	0	(296)	0	(296)	0	148,663	0	0	0	4,832	12/15/2017	1FE
2254W0 HR 9	CSFB 2004-6 4A10 PAC 5.25 10/25/34		06/25/2015	MBS Paydown		12,470	12,470	12,441	12,394	0	122	0	122	0	12,470	0	0	0	275	10/25/2034	1FM
227170 AE 7	CRNN 2013-1A A ABS 3.08 04/18/2028	R	06/18/2015	MBS Paydown		37,500	37,500	37,500	37,500	0	0	0	0	0	37,500	0	0	0	481	04/18/2028	1FE
227170 AG 2	CRNN 2014-2A A ABS SNR 3.27 11/18/2029	R	06/18/2015	MBS Paydown		55,556	55,556	55,538	55,539	0	1	0	1	0	55,556	0	0	0	757	11/18/2029	1FE
22944J DE 8	CSMC 2010-18R 4A3 SUB SSNR 04/26/38		04/26/2015	MBS Paydown		243,725	243,725	234,128	242,303	0	(2,250)	0	(2,250)	0	243,725	0	0	0	1,930	04/26/2038	1FM
23242L AB 9	CWHEL 2006-F 2A1A SEQ FLT 7/15/2036		06/15/2015	MBS Paydown		27,696	27,696	19,352	21,436	0	(14,294)	0	(14,294)	0	27,696	0	0	0	35	07/15/2036	1FM
23245G AB 7	CWALT 2006-OC9 A2A SEQ SSNR FLT 12/25/36		06/25/2015	MBS Paydown		55,826	55,826	42,667	39,950	0	737	0	737	0	55,826	0	0	0	85	12/25/2046	1FM
23245G AB 7	CWALT 2006-OC9 A2A SEQ SSNR FLT 12/25/36		06/25/2015	Pass-Through Loss		0	2,536	1,938	0	0	0	0	0	0	2,536	0	(2,536)	(2,536)	4	12/25/2046	1FM
23245G AB 7	CWALT 2006-OC9 A2A SEQ SSNR FLT 12/25/36		06/30/2015	Book Value Adjustment		0	0	0	0	0	0	0	0	0	(2,536)	0	2,536	2,536	0	12/25/2046	1FM
23247L AB 4	CWL 2007-11 2A2 SEQ SSNR FLT 06/25/2047		05/25/2015	MBS Paydown		251,945	251,945	243,993	248,443	0	4,115	0	4,115	0	251,945	0	0	0	266	06/25/2047	1FM
233046 AC 5	DNKN 2015-1A A2I ABS SNR 3.262 02/20/45		05/20/2015	MBS Paydown		25,000	25,000	25,000	0	0	0	0	0	0	25,000	0	0	0	258	02/20/2045	2AM
233046 AD 3	DNKN 2015-1A A2II ABS SNR 3.98 02/20/45		05/20/2015	MBS Paydown		6,250	6,250	6,250	0	0	0	0	0	0	6,250	0	0	0	79	02/20/2045	2AM
247358 AA 2	DELTA AIR 2012-1 4 05/07/20		05/07/2015	Sinking Fund Redemption		33,124	33,124	33,124	33,123	0	1	0	1	0	33,124	0	0	0	787	05/07/2020	1FE
24763L AE 0	DELHE 1995-2 A5 HE SEQ 7.1 1/25/27		06/25/2015	MBS Paydown		4,006	4,006	4,020	4,006	0	0	0	0	0	4,006	0	0	0	116	01/25/2027	1FM
25150M AC 0	DBALT 2007-RMP1 A2 SEQ SSNR FLT 12/25/36		06/25/2015	MBS Paydown		26,656	26,656	20,992	21,317	0	1,420	0	1,420	0	26,656	0	0	0	2	12/25/2036	1FM
251510 DP 5	DBALT 2005-2 1A7 NAS SNR CSTR 04/25/35		06/25/2015	MBS Paydown		219,965	219,965	221,271	219,537	0	(49)	0	(49)	0	219,965	0	0	0	4,958	04/25/2035	2FM
251510 DQ 3	DBALT 2005-2 2A1 SEQ FLT 3/25/2020		06/25/2015	MBS Paydown		13,887	13,887	11,908	12,008	0	662	0	662	0	13,887	0	0	0	29	03/25/2020	1FM
251510 MD 2	DBALT 2006-AB1 A1A SEQ 5.431 02/25/36		06/25/2015	MBS Paydown		10,531	10,531	10,531	6,917	0	(31)	0	(31)	0	10,531	0	0	0	175	02/25/2036	1FM
251510 MD 2	DBALT 2006-AB1 A1A SEQ 5.431 02/25/36		06/25/2015	Pass-Through Loss		0	4,528	4,528	0	0	0	0	0	0	0	0	0	0	71	02/25/2036	1FM
251563 FY 3	DMSI 2004-5 A3 SEQ 5.59 07/25/2034		06/25/2015	MBS Paydown		274,958	274,958	274,896	273,496	0	368	0	368	0	274,958	0	0	0	6,093	07/25/2034	1FM
25250* AA 2	DIALOG TELECOM TL 10.50 1/17/2018		02/27/2015	MBS Paydown		0	0	0	0	0	0	0	0	0	0	0	0	0	(10,764)	01/17/2018	4
256853 AA 0	DOLPHIN ENERGY 5.888 06/15/2019	R	06/15/2015	Sinking Fund Redemption		138,300	138,300	137,954	138,121	0	29	0	29	0	138,300	0	0	0	4,072	06/15/2019	1FE
258257 AA 2	DORIC NIMROD AIR 2012-1B 6.50 05/30/2021	R	05/30/2015	Sinking Fund Redemption		109,606	109,606	109,606	109,606	0	0	0	0	0	109,606	0	0	0	0	05/30/2021	2FE
258258 AA 0	DORIC NIMROD AIR 2012-1A 5.125 11/30/24	R	05/30/2015	Sinking Fund Redemption		33,470	33,470	33,470	33,890	0	(419)	0	(419)	0	33,470	0	0	0	0	11/30/2022	1FE
26250D AC 7	DRSLF 2012-24A A CLO FLT 11/2023		05/15/2015	MBS Paydown		3,500,000	3,500,000	3,500,000	3,500,000	0	0	0	0	0	3,500,000	0	0	0	29,145	11/15/2023	1FE
26971H AB 8	EGLE 2014-1A A2 ABS SNR SEQ 4.31 12/39	R	06/15/2015	MBS Paydown		31,250	31,250	31,248	31,248	0	0	0	0	0	31,250	0	0	0	550	12/15/2039	1FE
28108P AA 4	ESLFT 2012-A AP ABS FLT 10/01/2025		04/01/2015	MBS Paydown		18,330	18,330	18,421	16,131	0	2,292	0	2,292	0	18,330	0	0	0	320	10/01/2025	1FE
28108P AB 2	ESLFT 2012-A AT ABS FLT 10/01/2025		04/01/2015	MBS Paydown		18,162	18,162	18,193	18,162	0	0	0	0	0	18,162	0	0	0	292	10/01/2025	1FE
291011 AZ 7	EMERSON ELECTRIC 4 04/15/15		04/15/2015	Maturity		4,000,000	4,000,000	3,990,120	3,999,468	0	532	0	532	0	4,000,000	0	0	0	82,500	04/15/2015	1FE
29445U AB 1	EQLS 2007-1 A2B SEQ SNR FLT 04/25/2037		06/25/2015	MBS Paydown		402,285	402,285	334,273	336,064	0	12,730	0	12,730	0	402,285	0	0	0	608	04/25/2037	1FM
30605X AA 1	FWAY 2012-1 A2 ABS 4.21 10/15/2042		06/15/2015	MBS Paydown		32,530	32,530	32,683	32,643	0	(9)	0	(9)	0	32,530	0	0	0	571	10/15/2042	1FE
30605X AC 7	FWAY 2015-1A A2 ABS PT SNR 4.213 11/42		06/15/2015	MBS Paydown		15,000	15,000	15,000	0	0	(0)	0	(0)	0	15,000	0	0	0	174	11/15/2042	1FE
316817 AA 3	57TH ST MTGE 7.125 6/01/2017		06/01/2015	Sinking Fund Redemption		50,955	50,955	50,961	50,956	0	(0)	0	(0)	0	50,955	0	0	0	1,514	06/01/2017	1FE
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016		06/02/2015	Paydown		3,610,157	3,610,157	3,610,157	0	0	0	0	0	0	3,610,157	0	0	0	8,540	09/24/2016	3FE
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016		06/02/2015	Paydown		2,725,760	2,725,760	2,725,761	0	0	0	0	0	0	2,725,760	0	0	0	8,577	09/24/2016	3FE
32027L AE 5	FFML 2006-FF14 A5 SEQ SNR FLT 10/25/2036		06/25/2015	MBS Paydown		144,313	144,313	127,897	0	0	283	0	283	0	144,313	0	0	0	110	10/25/2036	1FM
32028H AD 5	FFML 2006-FF10 A4 SEQ FLT 07/25/2036		06/25/2015	MBS Paydown		274,387	274,387	255,694	260,787	0	1,003	0	1,003	0	274,387	0	0	0	358	07/25/2036	1FM
361856 CP 0	GMACM 2003-HE2 A4 SEQ STP 4/25/2033		06/25/2015	MBS Paydown		88,902	88,902	87,957	46,777	0	(13,906)	0	(13,906)	0	88,902	0	0	0	1,914	04/25/2033	1FM
361856 DX 2	GMACM 2004-HE5 A5 SEQ CSTR 9/25/34		06/25/2015	MBS Paydown		91,391	91,391	91,391	39,999	0	28,423	0	28,423	0	91,391	0	0	0	2,199	09/25/2034	1FM
362251 AA 8	GRD HOLDING III 10.75 06/01/2019		06/05/2015	Call		1,080,630	1,000,000	1,000,000	999,919	0	81	0	81	0	1,000,000	0	80,630	80,630	54,944	06/01/2019	4FE
362332 AE 8	GSMS 2006-GG8 A4 SEQ 5.56 11/10/39		06/10/2015	MBS Paydown		176,980	176,980	174,560	176,211	0	519	0	519	0	176,980	0	0	0	4,384	11/10/2039	1FM
362341 7S 2	GSR 2006-1F 4A1 SEQ SNR 5.50 02/25/2036		06/25/2015	MBS Paydown		713,255	713,255	688,291	687,998	0	9,817	0	9,817	0	713,255	0	0	0	15,593	02/25/2036	2FM
362341 BR 9	GSAMP 2005-HE3 M2 MEZ FLT 06/25/2035		06/25/2015	MBS Paydown		85,158	85,158	83,455	83,860	0	(598)	0	(598)	0	85,158	0	0	0	433	06/25/2035	1FM
36242D PG 2	GSR 2004-14 3A2 SEQ CSTR 12/25/2034		06/25/2015	MBS Paydown		31,759	31,759	31,868	31,829	0	(104)	0	(104)	0	31,759	0	0	0	423	12/25/2034	1FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
368771 AA 9	GEN AMER RAILCAR 6.69 09/20/16		06/20/2015	Sinking Fund Redemption		99,160	99,160	99,325	99,510	895	(1,022)	0	(126)	0	99,160	0	0	0	2,749	09/20/2016	3FE
37952U AB 9	SEACO 2013-1A A ABS 2.98 04/17/2028	R	06/17/2015	MBS Paydown		168,750	168,750	166,074	166,331	0	210	0	210	0	168,750	0	0	0	2,089	04/17/2028	1FE
37954T AA 2	GSFI 2015-1 B1 ABS SNR 2.74 01/18/2030	R	06/18/2015	MBS Paydown		290,727	290,727	290,718	0	0	7	0	7	0	290,727	0	0	0	2,701	01/18/2030	2AM
39678W AA 6	GCSP 2005-1 A SEQ CSTR 9-25-34		06/25/2015	MBS Paydown		51,656	51,656	51,107	50,887	0	528	0	528	0	51,656	0	0	0	1,096	09/25/2034	1FM
404225 AZ 7	HSART 2013-T2 A2 ABS 1.1472 05/16/2044		05/15/2015	MBS Paydown		500,000	500,000	500,300	500,207	0	(207)	0	(207)	0	500,000	0	0	0	2,390	05/16/2044	1FE
40432B AA 7	HALO 2007-2 1A1 SEQ SSNR 5.50 09/25/2037		06/25/2015	MBS Paydown		13,811	13,811	12,119	12,975	0	397	0	397	0	13,811	0	0	0	304	09/25/2037	1FM
40432B AZ 2	HALO 2007-2 3A6 SEQ SSNR 6 0 9/25/2037		04/25/2015	Pass-Through Loss		0	5	4	0	0	0	0	0	0	5	0	(5)	(5)	0	09/25/2037	1FM
40432B AZ 2	HALO 2007-2 3A6 SEQ SSNR 6 0 9/25/2037		04/30/2015	Book Value Adjustment		0	0	0	0	0	0	0	0	0	(4)	0	4	4	0	09/25/2037	1FM
40432B AZ 2	HALO 2007-2 3A6 SEQ SSNR 6 0 9/25/2037		06/25/2015	MBS Paydown		183,605	183,605	158,061	154,546	0	29,403	0	29,403	0	183,605	0	0	0	3,473	09/25/2037	1FM
41161V AC 4	HVMLT 2006-7 2A1A SEQ SSNR FLT 09/19/46		06/19/2015	MBS Paydown		203,286	203,286	159,453	159,552	0	(20,576)	0	(20,576)	0	203,286	0	0	0	302	09/19/2046	1FM
41162N AC 1	HVMLT 2006-14 2A1A SEQ SNR FLT 01/25/47		06/19/2015	MBS Paydown		169,032	169,032	134,845	136,226	0	(21,853)	0	(21,853)	0	169,032	0	0	0	228	01/25/2047	1FM
411707 AA 0	HNGRY 2013-1A A2 ABS 4.474 03/20/2043		06/20/2015	MBS Paydown		7,500	7,500	7,500	7,500	0	0	0	0	0	7,500	0	0	0	168	03/20/2043	2AM
43710M AA 0	RFMS2 2007-HSA1 A SEQ FLT 02/25/2037		06/25/2015	MBS Paydown		11,820	11,820	8,081	1,752	0	2,248	0	2,248	0	11,820	0	0	0	14	02/25/2037	1FM
44986E AC 9	INGIM 2012-3A B CLO FLT 10/15/2022		04/15/2015	MBS Paydown		2,500,000	2,500,000	2,491,675	2,491,492	0	8,508	0	8,508	0	2,500,000	0	0	0	34,022	10/15/2022	1Z
45254N MZ 7	IMM 2005-2 1A2 SEQ SSUP FLT 04/25/2035		06/25/2015	MBS Paydown		20,277	20,277	17,032	17,435	0	(1,795)	0	(1,795)	0	20,277	0	0	0	70	04/25/2035	1FM
45254N NT 0	IMM 2005-3 M1 MEZ FLT 08/25/2035		06/25/2015	MBS Paydown		57,423	57,423	32,388	4,277	0	6,064	0	6,064	0	57,423	0	0	0	184	08/25/2035	1FM
45254N NT 0	IMM 2005-3 M1 MEZ FLT 08/25/2035		06/25/2015	Pass-Through Loss		0	93,307	47,908	0	0	0	0	0	0	0	0	0	0	258	08/25/2035	1FM
456606 HK 1	INDYL 2005-L2 A1 SEQ FLT 10/25/2013		06/25/2015	MBS Paydown		2,167	2,167	1,766	0	0	46	0	46	0	0	0	2,167	2,167	(3,199)	10/25/2013	6*
456606 HK 1	INDYL 2005-L2 A1 SEQ FLT 10/25/2013		06/30/2015	Book Value Adjustment		0	0	0	0	0	0	0	0	0	2,167	0	(2,167)	(2,167)	0	10/25/2013	6*
45660L PK 9	RAST 2005-A6CB A9 SEQ SSUP 5.50 6/25/35		06/25/2015	MBS Paydown		12,454	12,454	7,285	248	0	12,562	0	12,562	0	12,454	0	0	0	256	06/25/2035	1FM
45660L PK 9	RAST 2005-A6CB A9 SEQ SSUP 5.50 6/25/35		06/25/2015	Pass-Through Loss		0	18,033	10,520	0	0	0	0	0	0	7,248	0	(7,248)	(7,248)	348	06/25/2035	1FM
45660L PK 9	RAST 2005-A6CB A9 SEQ SSUP 5.50 6/25/35		06/30/2015	Book Value Adjustment		0	0	0	0	0	0	0	0	0	(7,248)	0	7,248	7,248	0	06/25/2035	1FM
45660N LD 5	RAST 2002-A14J B1 MEZ 5.75 01/25/2033		06/25/2015	MBS Paydown		9,968	9,968	8,597	9,092	0	(1,759)	0	(1,759)	0	9,968	0	0	0	280	01/25/2033	1FM
45660N X9 1	INDX 2004-AR6 5A2 SEQ SSUP CSTR 10/34		06/25/2015	MBS Paydown		11,150	11,150	9,143	9,256	0	(2,373)	0	(2,373)	0	11,150	0	0	0	123	10/25/2034	1FM
45661F AB 7	INDYL 2006-L2 A2 SEQ FLT 6/25/2039		06/25/2015	MBS Paydown		17	17	13	0	0	0	0	0	0	0	0	17	17	(1,595)	06/25/2039	6*
45661F AB 7	INDYL 2006-L2 A2 SEQ FLT 6/25/2039		06/30/2015	Book Value Adjustment		0	0	0	0	0	0	0	0	0	17	0	(17)	(17)	0	06/25/2039	6*
46590B AA 2	JPTEP 2011-1 A SEQ CSTR 06/17/41		06/17/2015	MBS Paydown		698,106	698,106	698,106	698,106	0	0	0	0	0	698,106	0	0	0	8,585	06/17/2041	1FE
46625Y QR 7	JPMCC 2005-CB12 A4 SEQ 4.895 9/12/37		06/12/2015	MBS Paydown		4,106,661	4,106,661	3,826,895	4,087,038	0	20,226	0	20,226	0	4,106,661	0	0	0	89,182	09/12/2037	1FM
46627M AD 9	JPALT 2005-S1 1A4 SEQ SSNR 6.0 12/25/35		06/25/2015	MBS Paydown		12,152	12,152	11,692	9,186	0	2,829	0	2,829	0	12,152	0	0	0	256	12/25/2035	1FM
46627M AD 9	JPALT 2005-S1 1A4 SEQ SSNR 6.0 12/25/35		06/25/2015	Pass-Through Loss		0	4,303	4,141	0	0	0	0	0	0	0	0	0	0	92	12/25/2035	1FM
46627M CU 9	JPALT 2006-A1 2A1 SEQ SSNR CSTR 03/36		06/25/2015	MBS Paydown		63,909	63,909	65,085	49,774	0	612	0	612	0	63,909	0	0	0	662	03/25/2036	1FM
46627M CU 9	JPALT 2006-A1 2A1 SEQ SSNR CSTR 03/36		06/25/2015	Pass-Through Loss		0	22,434	22,489	0	0	0	0	0	0	0	0	0	0	181	03/25/2036	1FM
46628G AE 9	JPALT 2006-A2 1A5 SEQ SSUP FLT 05/25/36		04/25/2015	MBS Paydown		22,318	22,318	11,366	44	0	23,916	0	23,916	0	0	0	22,318	22,318	24	05/25/2036	1FM
46628G AE 9	JPALT 2006-A2 1A5 SEQ SSUP FLT 05/25/36		04/25/2015	Pass-Through Loss		0	105,318	53,635	0	(0)	0	0	(0)	0	0	0	0	0	112	05/25/2036	1FM
46628G AE 9	JPALT 2006-A2 1A5 SEQ SSUP FLT 05/25/36		04/30/2015	Book Value Adjustment		0	0	0	0	0	0	0	0	0	22,318	0	(22,318)	(22,318)	0	05/25/2036	1FM
46630P AP 0	JPMMT 2007-A2 3A1 SEQ SSNR CSTR 04/25/37		06/25/2015	MBS Paydown		4,073	4,073	3,966	4,111	0	0	0	0	0	4,073	0	0	0	41	04/25/2037	1FM
46630P AP 0	JPMMT 2007-A2 3A1 SEQ SSNR CSTR 04/25/37		06/25/2015	Pass-Through Loss		0	436	425	0	0	0	0	0	0	0	0	0	0	4	04/25/2037	1FM
46630V AC 6	JPMCC 2007-CB19 A3 SEQ CSTR 2/12/2049		06/12/2015	MBS Paydown		41,328	41,328	41,197	40,950	0	379	0	379	0	41,328	0	0	0	988	02/12/2049	1FM
46632T AA 3	JPMMT 2008-R2 1A1 SEQ SSNR CSTR 7/27/37		06/27/2015	MBS Paydown		84,768	84,768	68,768	71,363	0	11,456	0	11,456	0	84,768	0	0	0	741	07/27/2037	1FM
46633A AA 3	JPMMT 2008-R4 1A1 SEQ SSNR CSTR 03/26/37		06/26/2015	MBS Paydown		121,778	121,778	93,313	103,633	0	(3,273)	0	(3,273)	0	121,778	0	0	0	1,590	03/26/2037	1FM
46633A AC 9	JPMMT 2008-R4 2A1 SEQ SSNR CSTR 11/36 RE		06/26/2015	MBS Paydown		7,127	7,127	5,528	7,127	0	0	0	0	0	7,127	0	0	0	170	11/26/2036	1FM
46633A AG 0	JPMMT 2008-R4 3A1 SEQ SSNR CSTR 6/37 RE		06/26/2015	MBS Paydown		156,048	156,048	113,525	132,746	0	(1,371)	0	(1,371)	0	156,048	0	0	0	7,030	06/26/2037	1FM
46633M AL 3	JPMRR 2009-6 2A1 SEQ SSNR CSTR 04/26/35		06/26/2015	MBS Paydown		535,060	535,060	496,268	513,143	0	20,142	0	20,142	0	535,060	0	0	0	5,549	04/26/2035	1FM
46633M AM 1	JPMRR 2009-6 2A2 Z MEZ CSTR 04/26/35RE		05/26/2015	MBS Paydown		0	0	0	0	0	0	0	0	0	0	0	0	0	0	04/26/2035	1FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
46633M AM 1	JPMRR 2009-6 2A2 Z MEZ CSTR 04/26/35RE		06/26/2015	Pass-Through Loss		0	11,843	(9,804)	0	0	0	0	0	0	11,843	0	(11,843)	(11,843)	92	04/26/2035	1FM
46633M AM 1	JPMRR 2009-6 2A2 Z MEZ CSTR 04/26/35RE		06/30/2015	Book Value Adjustment		0	0	0	0	0	0	0	0	0	(11,843)	0	11,843	11,843	0	04/26/2035	1FM
46637U AA 5	JPTEP 2012-3 A PT 3.0 10/27/2042		06/27/2015	MBS Paydown		950,567	950,567	917,297	918,652	0	12,243	0	12,243	0	950,567	0	0	0	12,199	10/27/2042	1FE
46637V AA 3	JPTEP 2012-2 A SEQ 3.00 09/17/42		06/17/2015	MBS Paydown		157,752	157,752	156,648	156,686	0	42	0	42	0	157,752	0	0	0	2,069	09/17/2042	1FE
46639A AA 7	JPTEP 2012-5 A PT 2.50 12/27/2042		06/27/2015	MBS Paydown		57,463	57,463	55,165	55,199	0	354	0	354	0	57,463	0	0	0	574	12/27/2042	1FE
472320 AA 8	JMAC 2008-R1 A SEQ SSNR 11.125 06/25/47		06/25/2015	MBS Paydown		105,398	105,398	99,602	80,765	0	6,201	0	6,201	0	105,398	0	0	0	2,641	06/25/2047	1FM
472321 AA 6	JMAC 2008-R2 1A1 SEQ CSTR 10/25/2035		06/26/2015	MBS Paydown		213,985	213,985	164,000	178,301	0	26,265	0	26,265	0	213,985	0	0	0	4,730	10/25/2035	1FM
47232D AA 0	JMAC 2009-R5 1A1 SEQ SSNR CSTR 4/26/37		06/26/2015	MBS Paydown		279,507	279,507	279,507	279,454	0	15	0	15	0	279,507	0	0	0	1,071	04/26/2037	2FM
47232D AE 2	JMAC 2009-R5 1A5 MEZ SSUP CSTR 4/26/37		06/26/2015	Pass-Through Loss		0	104,083	12,226	0	0	(32)	0	(32)	0	8,668	0	(8,668)	(8,668)	402	04/26/2037	1FM
47232D AE 2	JMAC 2009-R5 1A5 MEZ SSUP CSTR 4/26/37		06/30/2015	Book Value Adjustment		0	0	0	0	0	0	0	0	0	(8,668)	0	8,668	8,668	0	04/26/2037	1FM
47232D AF 9	JMAC 2009-R5 2A1 SEQ SSNR CSTR 9/26/36		06/26/2015	MBS Paydown		15,033	15,033	15,033	14,928	0	33	0	33	0	15,033	0	0	0	500	09/26/2036	1FM
47232D AL 6	JMAC 2009-R5 2A6 MEZ SSUP CSTR 9/26/36		06/26/2015	Pass-Through Loss		0	4,274	3,369	0	0	(86)	0	(86)	0	2,855	0	(2,855)	(2,855)	138	09/26/2036	1FM
47232D AL 6	JMAC 2009-R5 2A6 MEZ SSUP CSTR 9/26/36		06/30/2015	Book Value Adjustment		0	0	0	0	0	0	0	0	0	(2,855)	0	2,855	2,855	0	09/26/2036	1FM
47232D AU 6	JMAC 2009-R5 4A2 SUB SSUP CSTR 9/26/36		06/26/2015	MBS Paydown		81,542	81,542	77,312	79,806	0	(1,090)	0	(1,090)	0	81,542	0	0	0	2,177	09/26/2036	1FM
47232D BH 4	JMAC 2009-R5 7A1 SEQ SSNR CSTR 9/26/36		06/26/2015	MBS Paydown		37,706	37,706	37,706	37,706	0	0	0	0	0	37,706	0	0	0	70	09/26/2036	1FM
47232D BN 1	JMAC 2009-R5 7A6 MEZ SSUP CSTR 9/26/36		06/26/2015	Pass-Through Loss		0	11,142	3,359	0	0	0	0	0	0	(3,600)	0	3,600	3,600	38	09/26/2036	1FM
47232D BN 1	JMAC 2009-R5 7A6 MEZ SSUP CSTR 9/26/36		06/30/2015	Book Value Adjustment		0	0	0	0	0	0	0	0	0	3,600	0	(3,600)	(3,600)	0	09/26/2036	1FM
47232D CG 5	JMAC 2009-R5 11A1 SEQ SSNR CSTR 5/21/36		06/21/2015	MBS Paydown		51,647	51,647	51,647	51,647	0	0	0	0	0	51,647	0	0	0	558	05/21/2036	1FM
47232D CL 4	JMAC 2009-R5 11A5 SUB SSUP CSTR 5/21/36		06/21/2015	Pass-Through Loss		0	26,947	8,261	0	0	(215)	0	(215)	0	24,162	0	(24,162)	(24,162)	265	05/21/2036	1FM
47232D CL 4	JMAC 2009-R5 11A5 SUB SSUP CSTR 5/21/36		06/30/2015	Book Value Adjustment		0	0	0	0	0	0	0	0	0	(24,162)	0	24,162	24,162	0	05/21/2036	1FM
47232D CP 5	JMAC 2009-R5 12A2 SUB SSUP CSTR 12/26/36		06/26/2015	MBS Paydown		47,030	47,030	47,030	47,187	0	(163)	0	(163)	0	47,030	0	0	0	1,225	12/26/2036	1FM
47232D CT 7	JMAC 2009-R5 12A6 MEZ SSUP CSTR 12/26/36		06/26/2015	Pass-Through Loss		0	9,006	2,112	0	0	(6)	0	(6)	0	9,006	0	(9,006)	(9,006)	205	12/26/2036	1FM
47232D CT 7	JMAC 2009-R5 12A6 MEZ SSUP CSTR 12/26/36		06/30/2015	Book Value Adjustment		0	0	0	0	0	0	0	0	0	(9,006)	0	9,006	9,006	0	12/26/2036	1FM
47232D CV 2	JMAC 2009-R5 13A2 SUB SSUP CSTR 4/26/47		06/26/2015	MBS Paydown		59,956	59,956	59,956	59,869	0	3	0	3	0	59,956	0	0	0	547	04/26/2047	1FM
47232D CY 6	JMAC 2009-R5 13A5 MEZ SSUP CSTR 4/26/47		06/26/2015	Pass-Through Loss		0	24,686	14,357	0	0	(95)	0	(95)	0	21,305	0	(21,305)	(21,305)	201	04/26/2047	1FM
47232D CY 6	JMAC 2009-R5 13A5 MEZ SSUP CSTR 4/26/47		06/30/2015	Book Value Adjustment		0	0	0	0	0	0	0	0	0	(21,305)	0	21,305	21,305	0	04/26/2047	1FM
47232D CZ 3	JMAC 2009-R5 14A1 SEQ SSNR CSTR 6/26/37		06/26/2015	MBS Paydown		35,552	35,552	28,075	29,133	0	2,236	0	2,236	0	35,552	0	0	0	904	06/26/2037	1FM
47232D DB 5	JMAC 2009-R5 14A3 MEZ SSUP CSTR 6/26/37		06/26/2015	Pass-Through Loss		0	24,658	5,866	0	0	102	0	102	0	24,658	0	(24,658)	(24,658)	580	06/26/2037	1FM
47232D DB 5	JMAC 2009-R5 14A3 MEZ SSUP CSTR 6/26/37		06/30/2015	Book Value Adjustment		0	0	0	0	0	0	0	0	0	(24,658)	0	24,658	24,658	0	06/26/2037	1FM
47232D DC 3	JMAC 2009-R5 15A1 SEQ SSNR CSTR 8/26/37		06/26/2015	MBS Paydown		19,599	19,599	15,131	7,054	0	0	0	0	0	19,599	0	0	0	453	08/26/2037	1FM
47232D DF 6	JMAC 2009-R5 15A4 MEZ SSUP CSTR 8/26/37		06/26/2015	Pass-Through Loss		0	397	76	0	0	0	0	0	0	397	0	(397)	(397)	11	08/26/2037	1FM
47232D DF 6	JMAC 2009-R5 15A4 MEZ SSUP CSTR 8/26/37		06/30/2015	Book Value Adjustment		0	0	0	0	0	0	0	0	0	(397)	0	397	397	0	08/26/2037	1FM
47232D DQ 2	JMAC 2009-R5 17A2 SUB SSUP CSTR 9/26/35		06/26/2015	MBS Paydown		169,689	169,689	169,689	169,689	0	0	0	0	0	169,689	0	0	0	1,967	09/26/2035	1FM
47232D EE 8	JMAC 2009-R5 19A4 SUB SSUP CSTR 6/26/37		06/26/2015	MBS Paydown		48,543	48,543	19,707	47,275	0	282	0	282	0	48,543	0	0	0	525	06/26/2037	1FM
47232D FG 2	JMAC 2009-R5 24A2 SUB SSUP CSTR 12/26/36		06/26/2015	MBS Paydown		16,981	16,981	16,981	16,941	0	7	0	7	0	16,981	0	0	0	349	12/26/2036	1FM
47232D FM 9	JMAC 2009-R5 19A6 MEZ SSUP CSTR 6/26/37		06/26/2015	Pass-Through Loss		0	4,593	898	0	0	138	0	138	0	4,593	0	(4,593)	(4,593)	49	06/26/2037	1FM
47232D FM 9	JMAC 2009-R5 19A6 MEZ SSUP CSTR 6/26/37		06/30/2015	Book Value Adjustment		0	0	0	0	0	0	0	0	0	(4,593)	0	4,593	4,593	0	06/26/2037	1FM
47232Q AA 1	JMAC 2009-R2 1A SEQ CSTR 11-37 RE		06/26/2015	MBS Paydown		44,848	44,848	43,586	40,917	0	(217)	0	(217)	0	44,848	0	0	0	558	11/26/2037	1FM
47232V AA 0	JMAC 2009-R4 1A1 SEQ SSNR 6.00 02/26/37		06/26/2015	MBS Paydown		23,834	23,834	23,834	23,629	0	(83)	0	(83)	0	23,834	0	0	0	604	02/26/2037	1FM
47232V AE 2	JMAC 2009-R4 1A5 MEZ SSUP 6.00 02/26/37		06/26/2015	Pass-Through Loss		0	12,541	9,854	0	0	0	0	0	0	1	0	(1)	(1)	301	02/26/2037	1FM
47232V AF 9	JMAC 2009-R4 2A1 SEQ SSNR 5.75 02/26/37		06/26/2015	MBS Paydown		17,878	17,878	17,878	17,743	0	(30)	0	(30)	0	17,878	0	0	0	434	02/26/2037	1FM
47232V AK 8	JMAC 2009-R4 2A5 MEZ SSUP 5.75 02/26/37		06/26/2015	Pass-Through Loss		0	9,407	8,256	0	0	(27)	0	(27)	0	1,984	0	(1,984)	(1,984)	216	02/26/2037	1FM
47232V AK 8	JMAC 2009-R4 2A5 MEZ SSUP 5.75 02/26/37		06/30/2015	Book Value Adjustment		0	0	0	0	0	0	0	0	0	(1,984)	0	1,984	1,984	0	02/26/2037	1FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
47232V AW 2	JMAC 2009-R4 5A1 SEQ SSNR CSTR 9/26/35		06/26/2015	MBS Paydown		59,285	59,285	54,272	55,614	0	(1,472)	0	(1,472)	0	59,285	0	0	0	544	09/26/2035	1FM
47232V BA 9	JMAC 2009-R4 5A5 MEZ SSUP CSTR 09/26/35		06/26/2015	Pass-Through Loss		0	13,141	10,263	0	0	29	0	29	0	13,141	0	(13,141)	(13,141)	115	09/26/2035	1FM
47232V BA 9	JMAC 2009-R4 5A5 MEZ SSUP CSTR 09/26/35		06/30/2015	Book Value Adjustment		0	0	0	0	0	0	0	0	0	(13,141)	0	13,141	13,141	0	09/26/2035	1FM
47232V BG 6	JMAC 2009-R4 7A1 SEQ SSNR FLT 11/26/36		06/26/2015	MBS Paydown		169,737	169,737	139,038	134,429	0	12,050	0	12,050	0	169,737	0	0	0	610	11/26/2036	1FM
47232V BL 5	JMAC 2009-R4 7A5 MEZ SSUP FLT 11/26/36		06/26/2015	Pass-Through Loss		0	14,925	996	0	0	(7)	0	(7)	0	3,123	0	(3,123)	(3,123)	49	11/26/2036	1FM
47232V BL 5	JMAC 2009-R4 7A5 MEZ SSUP FLT 11/26/36		06/30/2015	Book Value Adjustment		0	0	0	0	0	0	0	0	0	(3,123)	0	3,123	3,123	0	11/26/2036	1FM
47232V BM 3	JMAC 2009-R4 8A1 SEQ SSNR 5.50 11/26/36		06/26/2015	MBS Paydown		59,721	59,721	59,721	59,341	0	134	0	134	0	59,721	0	0	0	1,400	11/26/2036	1FM
47232V BQ 4	JMAC 2009-R4 8A4 MEZ SSUP 5.50 11/26/36		06/26/2015	Pass-Through Loss		0	5,251	2,529	0	0	(29)	0	(29)	0	0	0	0	0	113	11/26/2036	1FM
47232V BX 9	JMAC 2009-R4 9A5 SUB SSUP CSTR 11/26/37		06/26/2015	MBS Paydown		188,664	188,664	155,544	188,664	0	0	0	0	0	188,664	0	0	0	2,129	11/26/2037	1FM
47232V BY 7	JMAC 2009-R4 9A6 MEZ SSUP CSTR 11/26/37		06/26/2015	Pass-Through Loss		0	12,873	3,916	0	0	952	0	952	0	0	0	0	0	175	11/26/2037	1FM
47232V CA 8	JMAC 2009-R4 10A2 SUB SSUP 6.00 07/26/36		06/26/2015	MBS Paydown		49,418	49,418	49,418	49,418	0	0	0	0	0	49,418	0	0	0	1,271	07/26/2036	1FM
47232V CE 0	JMAC 2009-R4 10A6 MEZ SSUP 6.00 07/26/36		06/26/2015	Pass-Through Loss		0	8,576	1,581	0	0	(92)	0	(92)	0	8,576	0	(8,576)	(8,576)	214	07/26/2036	1FM
47232V CE 0	JMAC 2009-R4 10A6 MEZ SSUP 6.00 07/26/36		06/30/2015	Book Value Adjustment		0	0	0	0	0	0	0	0	0	(8,576)	0	8,576	8,576	0	07/26/2036	1FM
47232V CF 7	JMAC 2009-R4 11A1 SEQ SSNR 5.8368 04/37		06/26/2015	MBS Paydown		49,476	49,476	49,476	49,476	0	0	0	0	0	49,476	0	0	0	979	04/26/2037	1FM
47232V DR 0	JMAC 2009-R4 18A1 SEQ SSNR 6.00 04/26/36		06/26/2015	MBS Paydown		19,788	19,788	19,788	19,941	0	(186)	0	(186)	0	19,788	0	0	0	477	04/26/2036	3FM
47232V DV 1	JMAC 2009-R4 18A5 MEZ SSUP 6.00 04/26/36		06/26/2015	Pass-Through Loss		0	11,152	4,972	0	0	(31)	0	(31)	0	1,169	0	(1,169)	(1,169)	239	04/26/2036	1FM
47232V DV 1	JMAC 2009-R4 18A5 MEZ SSUP 6.00 04/26/36		06/30/2015	Book Value Adjustment		0	0	0	0	0	0	0	0	0	(1,169)	0	1,169	1,169	0	04/26/2036	1FM
47232V DZ 2	JMAC 2009-R4 20A1 SEQ SSNR 6.00 03/26/36		06/26/2015	MBS Paydown		33,044	33,044	33,044	32,632	0	(203)	0	(203)	0	33,044	0	0	0	812	03/26/2036	1FM
47232V EB 4	JMAC 2009-R4 20A3 MEZ SSUP 6.00 03/26/36		06/26/2015	Pass-Through Loss		0	6,605	1,701	0	0	0	0	0	0	0	0	0	0	174	03/26/2036	1FM
47232V EC 2	JMAC 2009-R4 21A1 SEQ SSNR 6.00 03/26/37		06/26/2015	MBS Paydown		34,021	34,021	34,295	33,356	0	(580)	0	(580)	0	34,021	0	0	0	856	03/26/2037	1FM
47232V EH 1	JMAC 2009-R4 21A6 MEZ SSUP 6.00 03/26/37		06/26/2015	Pass-Through Loss		0	10,355	10,439	0	0	(69)	0	(69)	0	0	0	0	0	267	03/26/2037	1FM
47232V EJ 7	JMAC 2009-R4 22A1 SEQ SSNR 5.75 04/26/37		06/26/2015	MBS Paydown		30,270	30,270	30,724	29,531	0	379	0	379	0	30,270	0	0	0	744	04/26/2037	1FM
47232V EN 8	JMAC 2009-R4 22A5 SUB SSUP 5.75 04/26/37		06/26/2015	MBS Paydown		390	390	396	16	0	373	0	373	0	390	0	0	0	10	04/26/2037	1FM
47232V EN 8	JMAC 2009-R4 22A5 SUB SSUP 5.75 04/26/37		06/26/2015	Pass-Through Loss		0	130	132	0	0	0	0	0	0	0	0	0	0	3	04/26/2037	1FM
47232V EP 3	JMAC 2009-R4 22A6 MEZ SSUP 5.75 04/26/37		04/30/2015	Book Value Adjustment		0	0	0	0	0	0	0	0	0	(15)	0	15	15	0	04/26/2037	1FM
47232V EP 3	JMAC 2009-R4 22A6 MEZ SSUP 5.75 04/26/37		05/26/2015	Pass-Through Loss		0	13,306	13,505	0	0	(110)	0	(110)	0	15	0	(15)	(15)	289	04/26/2037	1FM
47232V EP 3	JMAC 2009-R4 22A6 MEZ SSUP 5.75 04/26/37		06/26/2015	MBS Paydown		8,145	8,145	8,267	46	0	8,073	0	8,073	0	8,145	0	0	0	195	04/26/2037	1FM
47232V EX 6	JMAC 2009-R4 24A2 SUB SSUP 5.50 02/26/36		06/26/2015	MBS Paydown		43,920	43,920	43,920	43,920	0	0	0	0	0	43,920	0	0	0	1,018	02/26/2036	1FM
47232V FB 3	JMAC 2009-R4 24A6 MEZ SSUP 5.50 02/26/36		06/26/2015	Pass-Through Loss		0	11,534	1,568	0	0	(103)	0	(103)	0	418	0	(418)	(418)	254	02/26/2036	1FM
47232V FB 3	JMAC 2009-R4 24A6 MEZ SSUP 5.50 02/26/36		06/30/2015	Book Value Adjustment		0	0	0	0	0	0	0	0	0	(418)	0	418	418	0	02/26/2036	1FM
47232V FE 7	JMAC 2009-R4 25A3 MEZ SSUP 5.25 1/26/36		06/26/2015	MBS Paydown		11,418	11,418	11,099	9,897	0	1,518	0	1,518	0	11,418	0	0	0	213	01/26/2036	1FM
47232V FE 7	JMAC 2009-R4 25A3 MEZ SSUP 5.25 1/26/36		06/26/2015	Pass-Through Loss		0	503	489	0	0	0	0	0	0	0	0	0	0	9	01/26/2036	1FM
47232V FN 7	JMAC 2009-R4 27A4 MEZ SSUP CSTR 06/36		06/26/2015	MBS Paydown		163,719	163,719	30,534	129,505	0	25,045	0	25,045	0	163,719	0	0	0	3,669	06/26/2036	1FM
47232V FN 7	JMAC 2009-R4 27A4 MEZ SSUP CSTR 06/36		06/26/2015	Pass-Through Loss		0	17	3	0	0	0	0	0	0	17	0	(17)	(17)	0	06/26/2036	1FM
47232V FN 7	JMAC 2009-R4 27A4 MEZ SSUP CSTR 06/36		06/30/2015	Book Value Adjustment		0	0	0	0	0	0	0	0	0	(17)	0	17	17	0	06/26/2036	1FM
47232V FU 1	JMAC 2009-R4 29A1 SEQ SSNR FLT 01/47		06/26/2015	MBS Paydown		84,392	84,392	67,242	84,392	0	(844)	0	(844)	0	84,392	0	0	0	299	01/26/2047	1FM
47232V GD 8	JMAC 2009-R4 31A3 SUB SSUP 5.75 2/26/36		06/26/2015	MBS Paydown		76,923	76,923	76,923	76,923	0	0	0	0	0	76,923	0	0	0	1,792	02/26/2036	1FM
47232V GG 1	JMAC 2009-R4 31A6 MEZ SSUP 5.75 2/26/36		06/26/2015	Pass-Through Loss		0	1,660	1,270	0	0	(18)	0	(18)	0	1,660	0	(1,660)	(1,660)	43	02/26/2036	1FM
47232V GG 1	JMAC 2009-R4 31A6 MEZ SSUP 5.75 2/26/36		06/30/2015	Book Value Adjustment		0	0	0	0	0	0	0	0	0	(1,660)	0	1,660	1,660	0	02/26/2036	1FM
47232V GR 7	JMAC 2009-R4 29A3 MEZ SSUP 2.0833 01/47		06/26/2015	Pass-Through Loss		0	13,930	691	0	0	(2)	0	(2)	0	5,612	0	(5,612)	(5,612)	51	01/26/2047	1FM
47232V GR 7	JMAC 2009-R4 29A3 MEZ SSUP 2.0833 01/47		06/30/2015	Book Value Adjustment		0	0	0	0	0	0	0	0	0	(5,612)	0	5,612	5,612	0	01/26/2047	1FM
478115 AA 6	JOHNS HOPKINS 5.25 07/01/2019		02/19/2015	Partial Call		0	0	0	0	0	0	0	0	0	0	0	0	0	(2,223)	07/01/2019	1FE
48248C AA 2	KKR 2007-1A A CLO FLT 05/15/2021		05/15/2015	MBS Paydown		567,549	567,549	551,315	561,469	0	3,162	0	3,162	0	567,549	0	0	0	1,235	05/15/2021	1FE
493268 AY 2	KSLT 2000-B A2 ABS FLT 07/25/29		04/25/2015	MBS Paydown		11,543	11,543	9,350	10,793	0	1	0	1	0	11,543	0	0	0	32	07/25/2029	4AM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Desig-nation or Market Indicator (a)
50183Y AB 5	LCM 12A A CLO FLT 10/19/2022		06/11/2015	Distribution		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	11,184	10/19/2022	1Z
522111 ZZ 9	LECTRUS CORP TL 13% PIK 11/15/2016		06/01/2015	Paydown		28,333	28,333	28,243	28,221	0	361	0	362	0	28,333	0	0	0	1,716	11/15/2016	4Z
52519S AD 5	LABMH 2001-B A4 SEQ 5.27 9/15/18		06/15/2015	MBS Paydown		99,351	99,351	99,320	93,145	0	272	0	272	0	99,351	0	0	0	2,175	09/15/2018	1AM
52520M BS 1	LMT 2005-2 2A1 SEQ SSNR FLT 12/25/2035		06/25/2015	MBS Paydown		81,653	81,653	58,790	59,665	0	6,952	0	6,952	0	81,653	0	0	0	230	12/25/2035	1FM
52520M BS 1	LMT 2005-2 2A1 SEQ SSNR FLT 12/25/2035		06/25/2015	Pass-Through Loss		0	12,879	9,273	0	0	0	0	0	0	0	0	0	0	36	12/25/2035	1FM
52521R AC 5	LMT 2007-5 1A1 SEQ FLT 6/25/2037		06/25/2015	MBS Paydown		24,707	24,707	16,800	12,279	0	617	0	617	0	24,707	0	0	0	86	06/25/2037	1FM
52521R AC 5	LMT 2007-5 1A1 SEQ FLT 6/25/2037		06/25/2015	Pass-Through Loss		0	9,704	6,598	0	0	0	0	0	0	9,704	0	(9,704)	(9,704)	27	06/25/2037	1FM
52521R AC 5	LMT 2007-5 1A1 SEQ FLT 6/25/2037		06/30/2015	Book Value Adjustment		0	0	0	0	0	0	0	0	0	(9,704)	0	9,704	9,704	0	06/25/2037	1FM
525221 AS 6	LXS 2005-3 3A2B SEQ SSNR STP 09/25/2035		05/25/2015	MBS Paydown		224,538	224,538	198,996	218,570	0	8,501	0	8,501	0	224,538	0	0	0	7,923	09/25/2035	1FM
525241 AL 9	LXS 2007-1 WF1 SEQ 7.00 01/25/2037		04/25/2015	MBS Paydown		10,944	10,944	7,113	6,615	0	(92)	0	(92)	0	10,944	0	0	0	140	01/25/2037	1FM
525241 AL 9	LXS 2007-1 WF1 SEQ 7.00 01/25/2037		06/25/2015	Pass-Through Loss		0	9,146	6,049	0	0	(8)	0	(8)	0	9,146	0	(9,146)	(9,146)	122	01/25/2037	1FM
525241 AL 9	LXS 2007-1 WF1 SEQ 7.00 01/25/2037		06/30/2015	Book Value Adjustment		0	0	0	0	0	0	0	0	0	(9,146)	0	9,146	9,146	0	01/25/2037	1FM
52525F AA 1	LMT 2008-6 1A1 SEQ SSNR CSTR 7/25/2047		06/25/2015	MBS Paydown		31,099	31,099	26,434	27,186	0	(15,744)	0	(15,744)	0	31,099	0	0	0	715	07/25/2047	1FM
535555 ZZ 2	LINKS GLOBAL HOLDINGS LLC 13.50 7/23/18		04/02/2015	Paydown		33,818	33,818	33,677	33,287	8	151	0	159	0	33,818	0	0	0	1,210	07/23/2018	4Z
542514 EV 2	LBMLT 2004-1 M2 MEZ FLT 02/25/2034		06/25/2015	MBS Paydown		9,047	9,047	8,866	8,610	0	(23)	0	(23)	0	9,047	0	0	0	39	02/25/2034	1FM
543190 AA 0	LTRAN 2015-1A A1 ABS SNR 2.98 01/15/2045		06/15/2015	MBS Paydown		321,175	321,175	321,104	0	0	(249)	0	(249)	0	321,175	0	0	0	2,697	01/15/2045	1FE
576434 MS 0	MALT 2004-2 8A2 IO FLT 03/25/2034		02/25/2015	MBS Paydown		0	0	0	0	0	0	0	0	0	0	0	0	0	3,663	08/25/2016	2FE
55265K G7 8	MASTR 2003-7 4A42 INV 9/25/2033		06/25/2015	MBS Paydown		37,517	37,517	35,008	27,909	0	1,642	0	1,642	0	37,517	0	0	0	2,465	09/25/2033	1FM
576434 UH 5	MALT 2004-9 A6 NAS STP 08/25/2034		06/25/2015	MBS Paydown		180,242	180,242	180,242	180,242	0	0	0	0	0	180,242	0	0	0	3,871	08/25/2034	1FM
61744C ZC 3	MSAC 2006-NC3 A2C SEQ SSNR FLT 03/25/36		06/25/2015	MBS Paydown		77,644	77,644	75,000	76,338	0	76	0	76	0	77,644	0	0	0	118	03/25/2036	1FM
61748H QJ 3	MSM 2005-8SL A2B SEQ SNR FLT 11/25/2035		06/25/2015	MBS Paydown		26,095	26,095	24,105	0	0	714	0	714	0	26,095	0	0	0	21	11/25/2035	6FE
61749L BM 2	MSM 2006-8AR 6A2 SEQ SSUP CSTR 06/25/36		06/25/2015	MBS Paydown		3,576	3,576	2,776	1,635	0	(2,826)	0	(2,826)	0	3,576	0	0	0	32	06/25/2036	1FM
61751D AE 4	MSM 2006-17XS A3A SEQ STP 10/25/46		06/25/2015	MBS Paydown		82,947	82,947	71,058	46,113	0	37,031	0	37,031	0	82,947	0	0	0	979	10/25/2046	1FM
61751M AU 8	MSM 2007-10XS A18 SEQ SNR 6.0 07/25/2047		06/25/2015	MBS Paydown		140,271	140,271	127,778	126,777	0	(4,651)	0	(4,651)	0	140,271	0	0	0	2,046	07/25/2047	1FM
61755F AA 3	MSST 2007-1 A1 SEQ FLT 06/25/2037		06/25/2015	MBS Paydown		91,712	91,712	85,493	87,862	0	708	0	708	0	91,712	0	0	0	98	06/25/2037	1FM
61758M AA 5	MSRR 2009-R2 1A1A SEQ SSNR 6.00 04/36 RE		06/26/2015	MBS Paydown		148,197	148,197	153,890	151,517	0	(2,683)	0	(2,683)	0	148,197	0	0	0	3,588	04/26/2036	1FM
62914Q AA 5	NII INTL TELECOM 11.375 08/15/2019	R	06/26/2015	Distribution		562,852	652,500	562,050	440,438	0	0	0	0	0	440,438	0	122,415	122,415	0	08/15/2019	6Z
63860H AC 3	NSTR 2007-A AV3 SEQ FLT 03/25/2037		06/25/2015	MBS Paydown		357,394	357,394	334,387	341,869	0	6,909	0	6,909	0	357,394	0	0	0	474	03/25/2037	1FM
63860L AC 4	NSTR 2007-B 2AV2 SEQ FLT 04/25/2037		06/25/2015	MBS Paydown		1,348,573	1,348,573	1,201,916	1,241,595	0	48,570	0	48,570	0	1,348,573	0	0	0	2,076	04/25/2037	1FM
63861G AN 0	NMART 2013-T3A A3 ABS 2.438 06/20/2048		06/20/2015	MBS Paydown		5,000,000	5,000,000	4,962,291	4,973,503	0	26,497	0	26,497	0	5,000,000	0	0	0	60,950	06/20/2048	1FE
63937D AE 7	NAVG 2006-2A B1 CLO MEZ FLT 09/20/2020	R	06/20/2015	MBS Paydown		1,425,000	1,425,000	1,406,297	1,408,253	0	16,747	0	16,747	0	1,425,000	0	0	0	7,053	09/20/2020	1FE
643529 AC 4	NCAMT 2006-ALT2 AF3 SEQ 5.9217 10/15/36		06/25/2015	MBS Paydown		26,780	26,780	17,809	15,678	0	7,757	0	7,757	0	26,780	0	0	0	394	10/25/2036	1FM
643529 AD 2	NCAMT 2006-ALT2 AF4 SEQ 5.9944 10/25/36		06/25/2015	MBS Paydown		10,712	10,712	7,123	6,281	0	3,097	0	3,097	0	10,712	0	0	0	158	10/25/2036	1FM
64352V PN 5	NCHET 2005-D A2C SEQ FLT 02/25/2036		06/25/2015	MBS Paydown		625,692	625,692	600,664	614,298	0	3,173	0	3,173	0	625,692	0	0	0	1,026	02/25/2036	1FM
65106F AB 8	NCMT 2007-1 2A1 SEQ FLT 04/25/2037		05/25/2015	MBS Paydown		128,712	128,712	118,094	121,346	0	3,989	0	3,989	0	128,712	0	0	0	144	04/25/2037	1FM
65535V KU 1	NAA 2005-WF1 2A2 SEQ 4.786 03/25/2035		06/25/2015	MBS Paydown		20,188	20,188	18,749	19,893	0	83	0	83	0	20,188	0	0	0	403	03/25/2035	1FM
65536H BW 7	NHELI 2006-FM1 2A3 SEQ SNR FLT 11/25/35		06/25/2015	MBS Paydown		192,404	192,404	167,392	176,585	0	93,039	0	93,039	0	192,404	0	0	0	338	11/25/2035	1FM
65538P AA 6	NAA 2007-1 1A1A SEQ STP 3/25/2047		06/25/2015	MBS Paydown		10,607	10,607	10,571	5,640	0	(128)	0	(128)	0	10,607	0	0	0	183	03/25/2047	1FM
65538P AA 6	NAA 2007-1 1A1A SEQ STP 3/25/2047		06/25/2015	Pass-Through Loss		0	10,292	10,257	0	0	0	0	0	0	0	0	0	0	175	03/25/2047	1FM
67087T DE 8	OAK 2002-A A3 ABS SEQ 6.03 05/15/24		06/15/2015	MBS Paydown		25,486	25,486	25,485	7,847	0	12,470	0	12,470	0	25,486	0	0	0	610	05/15/2024	1AM
70454B AN 9	PEABODY ENERGY TL LIBOR+325 9/24/2020		06/30/2015	Paydown		13,538	13,538	12,017	5,297	30	99	0	129	0	13,538	0	0	0	303	09/24/2020	3FE
73316N AA 3	POPLR 2007-A A1 SEQ SNR FLT 06/25/2047		06/25/2015	MBS Paydown		1,120,907	1,120,907	1,035,438	1,069,804	0	26,570	0	26,570	0	1,120,907	0	0	0	1,221	06/25/2047	1FM
73316P GK 0	POPLR 2005-5 AF6 NAS 5.331 11/25/35		06/25/2015	MBS Paydown		350,144	350,144	350,132	350,111	0	33	0	33	0	350,144	0	0	0	6,001	11/25/2035	1FM

Statement for June 30, 2015 of the **GREAT AMERICAN INSURANCE COMPANY**

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 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
73316Q AB 4	POPLR 2006-D A2 SEQ FLT 11/25/2046		06/25/2015	MBS Paydown		83,457	83,457	78,345	80,379	0	(223)	0	(223)	0	83,457	0	0	0	115	11/25/2046	1FM
744593 AC 8	STEER-IBM-Z2 6.415 06/01/18		06/01/2015	Sinking Fund Redemption		159,409	159,409	150,070	156,066	0	2,458	0	2,458	0	159,409	0	0	0	5,113	06/01/2018	1FE
745332 BZ 8	PUGET SOUND ENERGY 6.75 01/15/2016		06/05/2015	Make Whole Call		7,260,778	7,000,000	7,000,000	7,000,000	0	0	0	0	0	7,000,000	0	260,778	260,778	420,000	01/15/2016	1FE
749239 AD 1	RAMP 2006-RZ5 A2 SEQ FLT 08/25/2046		06/25/2015	MBS Paydown		225,433	225,433	207,113	212,774	0	2,252	0	2,252	0	225,433	0	0	0	327	08/25/2046	1FM
74924N AB 3	RASC 2007-KS4 A2 SEQ FLT 05/25/2037		06/25/2015	MBS Paydown		212,326	212,326	190,186	199,333	0	11,060	0	11,060	0	212,326	0	0	0	302	05/25/2037	1FM
749289 AZ 7	RBSCF 2009-RR2 WBA SEQ SSNR CSTR 2/16/51		06/16/2015	MBS Paydown		60,377	60,377	57,736	59,320	0	892	0	892	0	60,377	0	0	0	1,509	02/16/2051	1FE
74928H AA 4	RBSCF 2010-RR3 CSCA SEQ 5.467 09/16/2039		06/16/2015	MBS Paydown		127,539	127,539	128,755	127,595	0	(533)	0	(533)	0	127,539	0	0	0	2,819	09/16/2039	1FE
74930A AA 5	RBSCF 2010-RR4 CMLA SEQ SSNR CSTR 12/49		06/16/2015	MBS Paydown		77,317	77,317	85,363	80,743	0	(3,561)	0	(3,561)	0	77,317	0	0	0	1,838	12/16/2049	1FE
74931N AK 4	RBSSP 2012-5 4A1 SEQ FLT 08/26/2036 RE		06/26/2015	MBS Paydown		159,369	159,369	159,170	157,827	0	2,686	0	2,686	0	159,369	0	0	0	3,232	08/26/2036	1FM
74932H AC 4	RBSSP 2013-5 2A1 SEQ SSNR FLT 07/2033 RE		06/27/2015	MBS Paydown		154,275	154,275	135,762	138,542	0	(962)	0	(962)	0	154,275	0	0	0	459	07/26/2033	1FM
74958W AC 0	RFMSI 2007-SA1 2A2 SEQ CSTR 5.6206 02/37		06/25/2015	MBS Paydown		19,155	19,155	10,152	6,641	0	489	0	489	0	19,155	0	0	0	222	02/25/2037	1FM
74958W AC 0	RFMSI 2007-SA1 2A2 SEQ CSTR 5.6206 02/37		06/25/2015	Pass-Through Loss		0	11,564	6,129	0	0	0	0	0	0	11,564	0	(11,564)	(11,564)	141	02/25/2037	1FM
74958W AC 0	RFMSI 2007-SA1 2A2 SEQ CSTR 5.6206 02/37		06/30/2015	Book Value Adjustment		0	0	0	0	0	0	0	0	0	(11,564)	0	11,564	11,564	0	02/25/2037	1FM
755920 AF 2	ROCS-NSC-1998-1 6.375 05/15/2017		05/15/2015	Paydown		212,302	212,302	199,515	209,805	0	643	0	643	0	212,302	0	0	0	6,767	05/15/2017	2FE
75970J AD 8	RAMC 2007-1 AF1 SEQ 5.742 4/25/37		06/25/2015	MBS Paydown		12,700	12,700	12,700	6,960	0	49	0	49	0	12,700	0	0	0	286	04/25/2037	1FM
759950 FX 1	RAMC 2005-4 A3 SEQ STP 2/25/36		06/25/2015	MBS Paydown		17,107	17,107	17,040	16,912	0	(31)	0	(31)	0	17,107	0	0	0	323	02/25/2036	1FM
760985 GQ 8	RAMP 2002-RS1 AI5 NAS 5.91* 01/25/32		06/25/2015	MBS Paydown		10,971	10,971	10,968	10,930	0	38	0	38	0	10,971	0	0	0	287	01/25/2032	1FM
760985 RN 3	RAMP 2003-RZ1 AI5 SEQ SNR 5.52 01/25/33		06/25/2015	MBS Paydown		66,382	66,382	75,957	68,221	0	4,812	0	4,812	0	66,382	0	0	0	1,598	01/25/2033	1FM
760985 XK 2	RAMP 2003-RS6 AI5 SEQ 5.42 7/25/33		06/25/2015	MBS Paydown		35,869	35,869	35,861	33,403	0	(1,093)	0	(1,093)	0	35,869	0	0	0	861	07/25/2033	1FM
76110V QL 5	RFMS2 2004-HS2 AI6 NAS 5.17 6/25/34		06/25/2015	MBS Paydown		21,697	21,697	21,697	20,139	0	833	0	833	0	21,697	0	0	0	471	06/25/2034	1FM
76110W XQ 4	RASC 2004-KS4 AI4 SEQ 4.26 11/25/31		06/25/2015	MBS Paydown		129,311	129,311	129,310	118,360	0	1,776	0	1,776	0	129,311	0	0	0	2,035	11/25/2031	1FM
76110W XQ 4	RASC 2004-KS4 AI4 SEQ 4.26 11/25/31		06/25/2015	Pass-Through Loss		0	129	129	0	0	0	0	0	0	0	0	0	0	2	11/25/2031	1FM
761118 DV 7	RALI 2005-QS12 A8 PAC SSNR FLT 8/25/2035		06/25/2015	MBS Paydown		65,523	65,523	54,875	46,292	0	406	0	406	0	65,523	0	0	0	152	08/25/2035	1FM
761118 DV 7	RALI 2005-QS12 A8 PAC SSNR FLT 8/25/2035		06/25/2015	Pass-Through Loss		0	15,306	12,818	0	0	0	0	0	0	0	0	0	0	32	08/25/2035	1FM
761118 KH 0	RALI 2005-QS15 2A SEQ 6.0 10/25/35		05/31/2015	Book Value Adjustment		0	0	0	0	0	0	0	0	0	416	0	0	0	0	10/25/2035	1FM
761118 KH 0	RALI 2005-QS15 2A SEQ 6.0 10/25/35		06/25/2015	MBS Paydown		4,924	4,924	4,524	3,622	0	30	0	30	0	4,924	0	0	0	124	10/25/2035	1FM
761118 KH 0	RALI 2005-QS15 2A SEQ 6.0 10/25/35		06/25/2015	Pass-Through Loss		416	3,350	3,078	0	0	0	0	0	0	0	0	0	0	86	10/25/2035	1FM
761118 UQ 9	RALI 2006-QS2 1A9 SEQ 5.50 2/25/36		06/25/2015	MBS Paydown		20,319	20,319	20,306	14,663	0	(52)	0	(52)	0	20,319	0	0	0	453	02/25/2036	1FM
761118 UQ 9	RALI 2006-QS2 1A9 SEQ 5.50 2/25/36		06/25/2015	Pass-Through Loss		0	5,336	5,333	0	0	0	0	0	0	0	0	0	0	112	02/25/2036	1FM
76111X TF 0	RFMSI 2005-SA1 3A SEQ CSTR 03/25/2035		06/25/2015	MBS Paydown		21,772	21,772	21,010	21,058	0	67	0	67	0	21,772	0	0	0	195	03/25/2035	1FM
76112B 2C 3	RAMP 2006-RS2 A2 SEQ FLT 03/25/2036		06/25/2015	MBS Paydown		82,404	82,404	77,769	80,802	0	1,293	0	1,293	0	82,404	0	0	0	129	03/25/2036	1FM
76112B CF 5	RAMP 2004-RS9 AI4 SEQ AFC 10/25/2032		04/25/2015	MBS Paydown		7,487	7,487	6,659	5,758	0	3,487	0	3,487	0	7,487	0	0	0	139	10/25/2032	1FM
76112B HY 9	RAMP 2005-RS1 AI6 NAS 4.713 1/25/35		06/25/2015	MBS Paydown		134,652	134,652	134,318	134,375	0	255	0	255	0	134,652	0	0	0	2,749	01/25/2035	1FM
78444V AB 7	SLCLT 2010-B A2 ABS FLT 7/15/2042		06/15/2015	MBS Paydown		196,947	196,947	196,947	196,947	0	0	0	0	0	196,947	0	0	0	3,003	07/15/2042	1FE
78445M AB 6	SLMA 2010-A 2A ABS FLT 5/16/44		06/15/2015	MBS Paydown		304,681	304,681	304,681	304,681	0	0	0	0	0	304,681	0	0	0	4,338	05/16/2044	1FE
78454L AB 6	SM-CALL06/15 6.625 02/15/2019		05/21/2015	Cash Tender		207,376	200,000	194,000	194,031	0	5,969	0	5,969	0	200,000	0	7,376	7,376	10,158	02/15/2019	3FE
80875A AJ 0	SCIENTIFIC GAMES TL B1 LIB+500 10/18/20		06/30/2015	Paydown		1,515	1,515	1,500	0	0	15	0	15	0	1,515	0	0	0	30	10/18/2020	3FE
81378E AA 1	SABR 2007-BR4 A2A SEQ FLT 05/25/2037		06/25/2015	MBS Paydown		28,973	28,973	18,613	18,586	0	(5,382)	0	(5,382)	0	28,973	0	0	0	32	05/25/2037	1FM
81441N AC 0	SNMLT 2006-2A A3 SEQ SNR 6.31 10/25/2036		06/25/2015	MBS Paydown		894,371	894,371	899,961	899,544	0	(1,398)	0	(1,398)	0	894,371	0	0	0	22,237	10/25/2036	1FM
82650A AA 6	SRFC 2012-3A A ABS 1.87 08/20/2029		06/20/2015	MBS Paydown		60,167	60,167	60,156	60,157	0	5	0	5	0	60,167	0	0	0	460	08/20/2029	1FE
82838U AA 7	SVLF 2012-D A ABS 3.0 03/17/2025		06/15/2015	MBS Paydown		164,468	164,468	164,383	164,398	0	38	0	38	0	164,468	0	0	0	1,998	03/17/2025	1FE
83611M HM 3	SVHE 2005-B M2 MEZ STP 5/25/2035		04/25/2015	Pass-Through Loss		0	535	292	0	0	0	0	0	0	0	0	0	0	8	05/25/2035	1FM
83611M HM 3	SVHE 2005-B M2 MEZ STP 5/25/2035		06/25/2015	MBS Paydown		65,330	65,330	35,687	16,811	0	48,932	0	48,932	0	65,330	0	0	0	1,593	05/25/2035	1FM
850228 AC 1	SCFT 2014-AA A ABS SEQ SSNR 2.7 05/25/23		06/25/2015	MBS Paydown		234,806	234,806	235,834	0	0	(170)	0	(170)	0	234,806	0	0	0	2,107	05/25/2023	1FE

Statement for June 30, 2015 of the **GREAT AMERICAN INSURANCE COMPANY**

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 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
863579 VW 5	SARM 2005-17 5A2 SEQ SSNR CSTR 08/35		06/25/2015	MBS Paydown		96,857	96,857	67,800	66,333	0	23,579	0	23,579	0	96,857	0	0	0	205	08/25/2035	1FM
863579 XR 4	SARM 2005-18 8A1 SEQ SSNR CSTR 09/25/35		06/25/2015	MBS Paydown		109,052	109,052	84,243	82,052	0	21,218	0	21,218	0	109,052	0	0	0	2,417	09/25/2035	1FM
863587 AE 1	SAIL 2006-3 A5 SEQ FLT 06/25/2036		06/25/2015	MBS Paydown		187,528	187,528	146,272	153,475	0	95,528	0	95,528	0	187,528	0	0	0	243	06/25/2036	1FM
86358R DX 2	SASC 2001-SB1 A5 SEQ 3.375 8/25/31		06/25/2015	MBS Paydown		12,364	12,364	11,174	11,313	0	(168)	0	(168)	0	12,364	0	0	0	181	08/25/2031	1FM
86359A MG 5	SASC 2003-AL1 APO 4/25/31		06/25/2015	MBS Paydown		20,420	20,420	14,383	16,803	0	246	0	246	0	20,420	0	0	0	0	04/25/2031	1AM
86359A WT 6	SASC 2003-AL2 APO 0.00 01/25/2031		06/25/2015	MBS Paydown		39,050	39,050	30,362	33,205	0	546	0	546	0	39,050	0	0	0	0	01/25/2031	4AM
86359B RK 9	SASC 2004-9XS 1A4D SEQ 5.41 5/25/34		06/25/2015	MBS Paydown		142,716	142,716	143,117	142,190	0	586	0	586	0	142,716	0	0	0	3,345	05/25/2034	1FM
863619 AB 8	SASC 2007-OSI A2 SEQ FLT 06/25/2037		06/25/2015	MBS Paydown		98,616	98,616	93,192	95,247	0	285	0	285	0	98,616	0	0	0	109	06/25/2037	1FM
87155M AA 9	SYMP 2007-5A A1 CLO FLT 01/15/2024		04/15/2015	MBS Paydown		83,640	83,640	81,837	82,690	0	(3,122)	0	(3,122)	0	83,640	0	0	0	419	01/15/2024	1FE
871577 ZZ 8	SYNERGY 6.50 9/3/2015		04/20/2015	Paydown		851,540	851,540	849,871	850,394	67	1,079	0	1,146	0	851,540	0	0	0	13,999	09/03/2015	3
87407P AA 8	TAL 2013-1A A ABS 2.83 02/22/2038		06/20/2015	MBS Paydown		97,500	97,500	97,419	97,431	0	6	0	6	0	97,500	0	0	0	1,147	02/22/2038	1FE
87407P AR 1	TAL 2014-3A A ABS SNR 3.27 11/21/2039		06/20/2015	MBS Paydown		75,000	75,000	74,975	74,975	0	2	0	2	0	75,000	0	0	0	1,022	11/21/2039	1FE
88314R AA 4	TMCL 2013-1A A ABS SEQ 3.9 09/20/2038	R	06/20/2015	MBS Paydown		106,250	106,250	105,706	105,767	0	40	0	40	0	106,250	0	0	0	1,727	09/20/2038	1FE
88314R AC 0	TMCL 2014-1A A ABS SNR 3.27 10/20/2039	R	06/20/2015	MBS Paydown		50,000	50,000	49,983	49,983	0	1	0	1	0	50,000	0	0	0	681	10/20/2039	1FE
893526 DH 3	TRANS-CANADA PL 3.40 06/01/2015	I	06/01/2015	Maturity		5,000,000	5,000,000	4,994,050	4,999,465	0	535	0	535	0	5,000,000	0	0	0	85,000	06/01/2015	1FE
89656F AA 4	TRL 2012-1A A1 ABS 2.266 01/15/43		06/15/2015	MBS Paydown		60,295	60,295	60,295	60,295	0	0	0	0	0	60,295	0	0	0	570	01/15/2043	1FE
902757 AA 1	UIRC-GSA II LLC 2.655 04/05/2018		06/05/2015	Sinking Fund Redemption		160,000	160,000	160,000	160,000	0	(0)	0	(0)	0	160,000	0	0	0	1,781	04/05/2018	1
90343K AN 2	US SILICA CO TL B LIBOR+300 7/22/2020		06/30/2015	Paydown		1,523	1,523	1,424	0	0	6	0	6	0	1,523	0	0	0	23	07/23/2020	3FE
90350J AA 3	USROF 2015-1IV A PT SNR 3.7211 02/27/35		06/27/2015	MBS Paydown		131,929	131,929	131,929	0	0	0	0	0	0	131,929	0	0	0	1,244	02/27/2035	4AM
91827A AJ 6	VOLT 2015-NPL4 A1 SEQ SNR 3.50 02/25/55		06/25/2015	MBS Paydown		576,473	576,473	575,865	0	0	367	0	367	0	576,473	0	0	0	4,517	02/25/2055	4AM
92328C AA 3	VENTR 2012-11A A CLO FLT 11/14/2022		05/14/2015	MBS Paydown		4,000,000	4,000,000	3,992,800	3,992,150	0	7,850	0	7,850	0	4,000,000	0	0	0	34,079	11/14/2022	1FE
92328C AB 1	VENTR 2012-11A B CLO FLT 11/14/2022		05/14/2015	MBS Paydown		3,000,000	3,000,000	2,922,300	2,936,136	0	63,865	0	63,865	0	3,000,000	0	0	0	39,135	11/14/2022	1Z
92328C AC 9	VENTR 2012-11A C CLO FLT 11/14/2022		05/14/2015	MBS Paydown		4,000,000	4,000,000	3,875,200	3,896,572	0	103,428	0	103,428	0	4,000,000	0	0	0	70,279	11/14/2022	1Z
92925C CC 4	WAMU 2006-AR1 1A1A SEQ SSNR FLT 1/25/46		06/25/2015	MBS Paydown		23,501	23,501	18,977	16,835	0	6,701	0	6,701	0	23,501	0	0	0	122	01/25/2046	1FM
93934N AR 6	WMALT 2006-5 2CB2 SEQ FLT 07/25/2036		06/25/2015	MBS Paydown		19,826	19,826	15,520	9,134	0	123	0	123	0	19,826	0	0	0	61	07/25/2036	1FM
93934N AR 6	WMALT 2006-5 2CB2 SEQ FLT 07/25/2036		06/25/2015	Pass-Through Loss		0	8,714	6,821	0	0	0	0	0	0	0	0	0	0	28	07/25/2036	1FM
94983G AA 6	WFMBS 2006-AR3 A1 SEQ SSNR CSTR 03/36		06/25/2015	MBS Paydown		95,877	95,877	95,896	78,194	0	980	0	980	0	95,877	0	0	0	1,114	03/25/2036	1FM
94983G AA 6	WFMBS 2006-AR3 A1 SEQ SSNR CSTR 03/36		06/25/2015	Pass-Through Loss		0	3,473	3,470	0	0	0	0	0	0	0	0	0	0	28	03/25/2036	1FM
96032U AA 1	WESTR 2012-3A A ABS 2.50 03/20/25		06/20/2015	MBS Paydown		112,121	112,121	112,121	112,121	0	0	0	0	0	112,121	0	0	0	1,162	03/20/2025	1FE
96033B AA 2	WESTR 2015-1A A ABS SNR 2.75 05/20/2027		06/20/2015	MBS Paydown		398,254	398,254	398,119	0	0	(2,763)	0	(2,763)	0	398,254	0	0	0	908	05/20/2027	1FE
97358F AB 6	WINDSOR FINANCING TL B L+500 12/5/2017		06/30/2015	Paydown		23,846	23,846	23,607	23,694	0	152	0	152	0	23,846	0	0	0	(148)	12/05/2017	3FE
98886Y AA 6	ZAIS2 2014-2A A1A CLO SSNR FLT 07/25/26		06/08/2015	RBC CAPITAL MARKETS		1,494,900	1,500,000	1,492,200	1,493,236	0	1,369	0	1,369	0	1,494,605	0	295	295	18,557	07/25/2026	1FE
G0620B AB 4	ATLSS 2014-1 A ABS SNR 4.875 12/15/2039		06/15/2015	MBS Paydown		46,800	46,800	46,800	0	0	0	0	0	0	46,800	0	0	0	(77,633)	12/15/2039	1FE
G2956L AA 4	VISTAJET/DEVOCATOR LTD TL 3.50 3/31/2015		05/29/2015	Paydown		500,000	500,000	(3,000,000)	495,745	0	4,100	0	4,100	0	500,000	0	0	0	6,076	03/31/2015	1Z
G3163H AC 6	C&J ENERGY TL B1 LIBOR + 550 03/19/2020	E	06/30/2015	Paydown		13,125	13,125	11,353	0	0	63	0	63	0	13,125	0	0	0	182	03/19/2020	3FE
G3600K AB 2	FLOATEL INTL TL B LIBOR+500 06/13/2020	F	06/30/2015	Paydown		4,156	4,156	3,234	0	0	922	0	922	0	4,156	0	0	0	127	06/13/2020	4FE
Q3930A AC 2	FMG TL LIBOR + 275 6/30/2019	F	06/30/2015	Paydown		9,095	9,095	8,198	6,389	0	40	0	40	0	9,095	0	0	0	103	06/30/2019	2FE
3899999. Total Bonds - Industrial and Miscellaneous						102,269,397	103,152,567	96,471,617	90,014,114	2,845	1,595,600	0	1,598,445	0	101,734,164	0	535,233	535,233	1,670,945	XXX	XXX
8399997. Total Bonds - Part 4						140,941,501	141,860,872	136,276,801	128,461,817	2,845	1,189,194	0	1,192,039	0	140,406,261	0	535,240	535,240	2,484,642	XXX	XXX
8399999. Total Bonds						140,941,501	141,860,872	136,276,801	128,461,817	2,845	1,189,194	0	1,192,039	0	140,406,261	0	535,240	535,240	2,484,642	XXX	XXX
Preferred Stocks - Industrial and Miscellaneous																					
74251V 20 1	PRINCIPAL FINL A 5.563		06/30/2015	Call	30,000.000	3,000,000	0.00	2,962,500	2,962,500	0	0	0	0	0	2,962,500	0	37,500	37,500	83,445	XXX	P3UFE
8499999. Total Preferred Stocks - Industrial and Miscellaneous						3,000,000	XXX	2,962,500	2,962,500	0	0	0	0	0	2,962,500	0	37,500	37,500	83,445	XXX	XXX
8999997. Total Preferred Stocks - Part 4						3,000,000	XXX	2,962,500	2,962,500	0	0	0	0	0	2,962,500	0	37,500	37,500	83,445	XXX	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
8999999. Total Preferred Stocks						3,000,000	XXX	2,962,500	2,962,500	0	0	0	0	0	2,962,500	0	37,500	37,500	83,445	XXX	XXX
Common Stocks - Industrial and Miscellaneous																					
23204G 10 0	CUSTOMERS BANCORP INC.		04/29/2015	SANDLER & O'NEIL PARTNERS	14,000.000	362,864	XXX	167,500	272,440	(104,940)	0	0	(104,940)	0	167,500	0	195,364	195,364	0	XXX	L
23204G 10 0	CUSTOMERS BANCORP INC.		04/30/2015	SANDLER & O'NEIL PARTNERS	3,500.000	89,269	XXX	0	68,110	(68,110)	0	0	(68,110)	0	0	0	89,269	89,269	0	XXX	L
23204G 10 0	CUSTOMERS BANCORP INC.		06/03/2015	SANDLER & O'NEIL PARTNERS	6,100.000	159,205	XXX	0	118,706	(118,706)	0	0	(118,706)	0	0	0	159,205	159,205	0	XXX	L
23204G 10 0	CUSTOMERS BANCORP INC.		06/05/2015	SANDLER & O'NEIL PARTNERS	13,212.000	344,326	XXX	121,380	257,106	(135,726)	0	0	(135,726)	0	121,380	0	222,946	222,946	0	XXX	L
23204G 10 0	CUSTOMERS BANCORP INC.		06/10/2015	SANDLER & O'NEIL PARTNERS	3,000.000	82,674	XXX	42,000	58,380	(16,380)	0	0	(16,380)	0	42,000	0	40,674	40,674	0	XXX	L
23204G 10 0	CUSTOMERS BANCORP INC.		06/11/2015	SANDLER & O'NEIL PARTNERS	10,500.000	283,223	XXX	147,000	204,330	(57,330)	0	0	(57,330)	0	147,000	0	136,223	136,223	0	XXX	L
23204G 10 0	CUSTOMERS BANCORP INC.		06/12/2015	SANDLER & O'NEIL PARTNERS	10,000.000	267,879	XXX	140,000	194,600	(54,600)	0	0	(54,600)	0	140,000	0	127,879	127,879	0	XXX	L
23204G 10 0	CUSTOMERS BANCORP INC.		06/15/2015	SANDLER & O'NEIL PARTNERS	15,000.000	398,201	XXX	210,000	291,900	(81,900)	0	0	(81,900)	0	210,000	0	188,201	188,201	0	XXX	L
23204G 10 0	CUSTOMERS BANCORP INC.		06/16/2015	SANDLER & O'NEIL PARTNERS	13,000.000	345,144	XXX	182,000	252,980	(70,980)	0	0	(70,980)	0	182,000	0	163,144	163,144	0	XXX	L
23204G 10 0	CUSTOMERS BANCORP INC.		06/17/2015	SANDLER & O'NEIL PARTNERS	5,000.000	131,989	XXX	70,000	97,300	(27,300)	0	0	(27,300)	0	70,000	0	61,989	61,989	0	XXX	L
23204G 10 0	CUSTOMERS BANCORP INC.		06/18/2015	SANDLER & O'NEIL PARTNERS	17,000.000	448,719	XXX	238,000	330,820	(92,820)	0	0	(92,820)	0	238,000	0	210,719	210,719	0	XXX	L
23204G 10 0	CUSTOMERS BANCORP INC.		06/19/2015	CORNERSTONE MACRO	16,184.000	430,846	XXX	226,576	314,941	(88,365)	0	0	(88,365)	0	226,576	0	204,270	204,270	0	XXX	L
23204G 10 0	CUSTOMERS BANCORP INC.		06/22/2015	CORNERSTONE MACRO	8,092.000	216,837	XXX	113,288	157,470	(44,182)	0	0	(44,182)	0	113,288	0	103,549	103,549	0	XXX	L
23204G 10 0	CUSTOMERS BANCORP INC.		06/23/2015	STRATEGAS RESEARCH	16,184.000	439,577	XXX	226,576	314,941	(88,365)	0	0	(88,365)	0	226,576	0	213,001	213,001	0	XXX	L
23204G 10 0	CUSTOMERS BANCORP INC.		06/24/2015	SANDLER & O'NEIL PARTNERS	6,400.000	176,120	XXX	89,600	124,544	(34,944)	0	0	(34,944)	0	89,600	0	86,520	86,520	0	XXX	L
23204G 10 0	CUSTOMERS BANCORP INC.		06/25/2015	SANDLER & O'NEIL PARTNERS	3,500.000	95,809	XXX	49,000	68,110	(19,110)	0	0	(19,110)	0	49,000	0	46,809	46,809	0	XXX	L
23204G 10 0	CUSTOMERS BANCORP INC.		06/26/2015	SANDLER & O'NEIL PARTNERS	8,600.000	235,849	XXX	120,400	167,356	(46,956)	0	0	(46,956)	0	120,400	0	115,449	115,449	0	XXX	L
23204G 10 0	CUSTOMERS BANCORP INC.		06/29/2015	SANDLER & O'NEIL PARTNERS	3,233.000	87,612	XXX	45,262	62,914	(17,652)	0	0	(17,652)	0	45,262	0	42,350	42,350	0	XXX	L
23204G 10 0	CUSTOMERS BANCORP INC.		06/30/2015	SANDLER & O'NEIL PARTNERS	8,000.000	214,932	XXX	112,000	155,680	(43,680)	0	0	(43,680)	0	112,000	0	102,932	102,932	0	XXX	L
43785V 10 2	HOMESTREET INC.		05/22/2015	FRIEDMAN BILLINGS RAMSEY	10,400.000	245,022	XXX	183,916	181,064	2,852	0	0	2,852	0	183,916	0	61,106	61,106	0	XXX	L
43785V 10 2	HOMESTREET INC.		06/11/2015	FRIEDMAN BILLINGS RAMSEY	8,804.000	211,221	XXX	152,091	153,278	(1,187)	0	0	(1,187)	0	152,091	0	59,130	59,130	0	XXX	L
43785V 10 2	HOMESTREET INC.		06/12/2015	FRIEDMAN BILLINGS RAMSEY	7,300.000	172,902	XXX	125,122	127,093	(1,971)	0	0	(1,971)	0	125,122	0	47,780	47,780	0	XXX	L
43785V 10 2	HOMESTREET INC.		06/15/2015	FRIEDMAN BILLINGS RAMSEY	12,000.000	282,242	XXX	205,323	208,920	(3,597)	0	0	(3,597)	0	205,323	0	76,919	76,919	0	XXX	L
43785V 10 2	HOMESTREET INC.		06/16/2015	FRIEDMAN BILLINGS RAMSEY	6,000.000	141,281	XXX	102,246	104,460	(2,214)	0	0	(2,214)	0	102,246	0	39,035	39,035	0	XXX	L
43785V 10 2	HOMESTREET INC.		06/17/2015	FRIEDMAN BILLINGS RAMSEY	13,700.000	321,443	XXX	232,669	238,517	(5,848)	0	0	(5,848)	0	232,669	0	88,773	88,773	0	XXX	L
43785V 10 2	HOMESTREET INC.		06/18/2015	FRIEDMAN BILLINGS RAMSEY	13,000.000	304,571	XXX	220,760	226,330	(5,571)	0	0	(5,571)	0	220,760	0	83,812	83,812	0	XXX	L
43785V 10 2	HOMESTREET INC.		06/19/2015	FRIEDMAN BILLINGS RAMSEY	8,045.000	189,439	XXX	136,616	140,063	(3,447)	0	0	(3,447)	0	136,616	0	52,822	52,822	0	XXX	L
43785V 10 2	HOMESTREET INC.		06/22/2015	FRIEDMAN BILLINGS RAMSEY	4,827.000	113,808	XXX	81,970	84,038	(2,068)	0	0	(2,068)	0	81,970	0	31,839	31,839	0	XXX	L
43785V 10 2	HOMESTREET INC.		06/23/2015	FRIEDMAN BILLINGS RAMSEY	5,084.000	120,797	XXX	86,041	88,512	(2,471)	0	0	(2,471)	0	86,041	0	34,755	34,755	0	XXX	L
43785V 10 2	HOMESTREET INC.		06/24/2015	FRIEDMAN BILLINGS RAMSEY	18,000.000	429,168	XXX	250,450	313,380	(62,930)	0	0	(62,930)	0	250,450	0	178,718	178,718	0	XXX	L
43785V 10 2	HOMESTREET INC.		06/25/2015	FRIEDMAN BILLINGS RAMSEY	9,000.000	212,795	XXX	99,000	156,690	(57,690)	0	0	(57,690)	0	99,000	0	113,795	113,795	0	XXX	L
43785V 10 2	HOMESTREET INC.		06/26/2015	FRIEDMAN BILLINGS RAMSEY	4,000.000	94,801	XXX	44,000	69,640	(25,640)	0	0	(25,640)	0	44,000	0	50,801	50,801	0	XXX	L
55405W 10 4	MYR GROUP INC.		04/01/2015	RAYMOND JAMES & ASSOCIATES	17,350.000	537,743	XXX	225,550	1,867,241	(249,840)	0	0	(249,840)	0	225,550	0	312,193	312,193	0	XXX	L
55405W 10 4	MYR GROUP INC.		04/02/2015	RAYMOND JAMES & ASSOCIATES	15,000.000	468,831	XXX	195,000	1,614,330	(216,000)	0	0	(216,000)	0	195,000	0	273,831	273,831	0	XXX	L
55405W 10 4	MYR GROUP INC.		04/13/2015	CORNERSTONE MACRO	8,465.000	263,101	XXX	110,045	911,020	(121,896)	0	0	(121,896)	0	110,045	0	153,056	153,056	0	XXX	L
55405W 10 4	MYR GROUP INC.		04/14/2015	CORNERSTONE MACRO	14,986.000	467,033	XXX	194,818	1,612,823	(215,798)	0	0	(215,798)	0	194,818	0	272,215	272,215	0	XXX	L
55405W 10 4	MYR GROUP INC.		04/15/2015	CORNERSTONE MACRO	19,400.000	615,976	XXX	252,200	2,087,866	(279,360)	0	0	(279,360)	0	252,200	0	363,776	363,776	0	XXX	L
55405W 10 4	MYR GROUP INC.		04/22/2015	CORNERSTONE MACRO	3,660.000	111,462	XXX	47,580	393,896	(52,704)	0	0	(52,704)	0	47,580	0	63,882	63,882	0	XXX	L
603042 ZA 3	MOTRICITY INC WRTS $14.541		01/01/2015	Dissolution	16,505.000	0	XXX	0	0	0	0	0	0	0	0	0	(0)	(0)	0	XXX	A
636220 30 3	NATIONAL GENERAL HOLDING CORP.		04/15/2015	FRIEDMAN BILLINGS RAMSEY	31,000.000	606,349	XXX	325,500	576,910	(251,410)	0	0	(251,410)	0	325,500	0	280,849	280,849	1,240	XXX	U
636220 30 3	NATIONAL GENERAL HOLDING CORP.		05/07/2015	CORNERSTONE MACRO	5,000.000	100,249	XXX	52,500	93,050	(40,550)	0	0	(40,550)	0	52,500	0	47,749	47,749	200	XXX	U

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
636220 30 3	NATIONAL GENERAL HOLDING CORP.		05/08/2015	CORNERSTONE MACRO	5,000.000	100,889	XXX	52,500	93,050	(40,550)	0	0	(40,550)	0	52,500	0	48,389	48,389	200	XXX	U
636220 30 3	NATIONAL GENERAL HOLDING CORP.		05/11/2015	CORNERSTONE MACRO	3,000.000	60,149	XXX	31,500	55,830	(24,330)	0	0	(24,330)	0	31,500	0	28,649	28,649	120	XXX	U
636220 30 3	NATIONAL GENERAL HOLDING CORP.		06/17/2015	FRIEDMAN BILLINGS RAMSEY	25,000.000	483,994	XXX	262,500	465,250	(202,750)	0	0	(202,750)	0	262,500	0	221,494	221,494	1,000	XXX	U
636220 30 3	NATIONAL GENERAL HOLDING CORP.		06/22/2015	FRIEDMAN BILLINGS RAMSEY	15,309.000	301,735	XXX	160,745	284,900	(124,156)	0	0	(124,156)	0	160,745	0	140,990	140,990	612	XXX	U
636220 30 3	NATIONAL GENERAL HOLDING CORP.		06/23/2015	FRIEDMAN BILLINGS RAMSEY	15,309.000	301,276	XXX	160,745	284,900	(124,156)	0	0	(124,156)	0	160,745	0	140,531	140,531	612	XXX	U
636220 30 3	NATIONAL GENERAL HOLDING CORP.		06/25/2015	FRIEDMAN BILLINGS RAMSEY	62,500.000	1,234,977	XXX	656,250	1,163,125	(506,875)	0	0	(506,875)	0	656,250	0	578,727	578,727	2,500	XXX	U
636220 30 3	NATIONAL GENERAL HOLDING CORP.		06/26/2015	FRIEDMAN BILLINGS RAMSEY	40,000.000	817,049	XXX	420,000	744,400	(324,400)	0	0	(324,400)	0	420,000	0	397,049	397,049	1,600	XXX	U
636220 30 3	NATIONAL GENERAL HOLDING CORP.		06/29/2015	FRIEDMAN BILLINGS RAMSEY	42,000.000	865,684	XXX	441,000	781,620	(340,620)	0	0	(340,620)	0	441,000	0	424,684	424,684	1,680	XXX	U
636220 30 3	NATIONAL GENERAL HOLDING CORP.		06/30/2015	FRIEDMAN BILLINGS RAMSEY	36,000.000	752,667	XXX	378,000	669,960	(291,960)	0	0	(291,960)	0	378,000	0	374,667	374,667	1,440	XXX	U
87612E 10 6	TARGET CORP.		04/24/2015	RAYMOND JAMES & ASSOCIATES	20,000.000	1,653,654	XXX	985,288	1,518,200	(532,912)	0	0	(532,912)	0	985,288	0	668,366	668,366	10,400	XXX	L
87612E 10 6	TARGET CORP.		04/27/2015	CORNERSTONE MACRO	60,000.000	4,947,437	XXX	2,950,260	4,554,600	(1,604,340)	0	0	(1,604,340)	0	2,950,260	0	1,997,177	1,997,177	29,033	XXX	L
87612E 10 6	TARGET CORP.		05/28/2015	CORNERSTONE MACRO	60,000.000	4,790,918	XXX	2,864,595	4,554,600	(1,690,005)	0	0	(1,690,005)	0	2,864,595	0	1,926,323	1,926,323	64,567	XXX	L
896522 10 9	TRINITY INDUSTRIES INC.		04/22/2015	STIFEL NICOLAUS	76,500.000	2,513,323	XXX	2,045,226	0	0	0	0	0	0	2,045,226	0	468,097	468,097	15,300	XXX	L
N53745 10 0	LYONDELLBASELL INDU-CL A.	F	04/24/2015	STRATEGAS RESEARCH	80,750.000	8,077,088	XXX	6,721,431	6,410,743	310,688	0	0	310,688	0	6,721,431	0	1,355,657	1,355,657	48,545	XXX	L
001747 AE 4	AMMC CLO 2012-11A SUB 0 10/30/23		05/31/2015	Book Value Adjustment	0.000	32,521	XXX	0	32,521	0	0	0	0	0	32,521	0	0	0	0	XXX	U
001748 AD 4	AMMC 2014-14A SUB 0 07/27/26		04/30/2015	Book Value Adjustment	0.000	95,097	XXX	0	95,097	0	0	0	0	0	95,097	0	0	0	0	XXX	U
001750 AB 4	AMMC CLO 2011-9A 01-15-22		05/31/2015	Book Value Adjustment	0.000	19,289	XXX	0	19,289	0	0	0	0	0	19,289	0	0	0	0	XXX	U
001752 AE 4	AMMC CLO 2012-10A SUB 04/11/22		04/30/2015	Book Value Adjustment	0.000	119,282	XXX	0	119,282	0	0	0	0	0	119,282	0	0	0	0	XXX	U
00176B AF 0	AMMC CLO 2013-13A SUB 0 01/24/26		04/30/2015	Book Value Adjustment	0.000	125,490	XXX	0	125,490	0	0	0	0	0	125,490	0	0	0	0	XXX	U
00176E AE 7	AMMC CLO 2013-12A SUB 0 05/10/25		06/30/2015	Book Value Adjustment	0.000	67,001	XXX	0	67,001	0	0	0	0	0	67,001	0	0	0	0	XXX	U
00176N AC 2	AMMC CLO 2014-15A SUB 0 12/09/26		06/30/2015	Book Value Adjustment	0.000	41,245	XXX	0	41,245	0	0	0	0	0	41,245	0	0	0	0	XXX	U
9099999. Total Common Stocks - Industrial and Miscellaneous						38,222,069	XXX	23,754,018	36,842,853	(8,307,751)	0	0	(8,307,751)	0	24,253,943	0	13,968,126	13,968,126	179,050	XXX	XXX
9799997 Total Common Stocks - Part 4						38,222,069	XXX	23,754,018	36,842,853	(8,307,751)	0	0	(8,307,751)	0	24,253,943	0	13,968,126	13,968,126	179,050	XXX	XXX
9799999. Total Common Stocks						38,222,069	XXX	23,754,018	36,842,853	(8,307,751)	0	0	(8,307,751)	0	24,253,943	0	13,968,126	13,968,126	179,050	XXX	XXX
9899999. Total Preferred and Common Stocks						41,222,069	XXX	26,716,518	39,805,353	(8,307,751)	0	0	(8,307,751)	0	27,216,443	0	14,005,626	14,005,626	262,495	XXX	XXX
9999999. Total Bonds, Preferred and Common Stocks						182,163,570	XXX	162,993,318	168,267,170	(8,304,907)	1,189,194	0	(7,115,712)	0	167,622,704	0	14,540,866	14,540,866	2,747,137	XXX	XXX

(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues:.....18.

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Items(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate of Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization) / Accretion	20 Adjustment to Carrying Value of Hedged Items	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Forwards - Hedging Effective																						
1.2450 CAD / 1 USD	Canadian Dollar Exposure	N/A	Currency	Fifth Third Bank... QFROUN1UWUYU0DVIWD51	06/30/2015	09/30/2015	1	100,000,000	1.2450	0	0	0	(400,486)		(400,486)	0	(400,486)	0	0	250,000	0	1.00
1219999. Total-Forwards-Hedging Effective										0	0	0	(400,486)	XXX	(400,486)	0	(400,486)	0	0	250,000	XXX	XXX
1269999. Total-Forwards										0	0	0	(400,486)	XXX	(400,486)	0	(400,486)	0	0	250,000	XXX	XXX
1399999. Total-Hedging Effective										0	0	0	(400,486)	XXX	(400,486)	0	(400,486)	0	0	250,000	XXX	XXX
1449999. TOTAL										0	0	0	(400,486)	XXX	(400,486)	0	(400,486)	0	0	250,000	XXX	XXX

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9		10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
															15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange		Trade Date	Transaction Price	Reporting Date Price	Fair Value	Book/Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Year-end (b)	Value of One (1) Point
Long Futures																						
Hedging Other																						
CZ4	2	10,000	5,000 Bushels of Corn	Commodity Price in Insurance Product	P, 1, I	a	12/16/2015	Chicago Mercantile Exchange	SNZ2OJLFK8MNNCLQOF39	06/09/2015	3.8350	4.3150	4,800	4,800	0	0	0	4,800	0	2,000	0	5,000
CZ4	10	50,000	5,000 Bushels of Corn	Commodity Price in Insurance Product	P, 1, I	a	12/16/2015	Chicago Mercantile Exchange	SNZ2OJLFK8MNNCLQOF39	06/18/2015	3.7425	4.3150	28,625	28,625	0	0	0	28,625	0	10,000	0	5,000
CZ4	4	20,000	5,000 Bushels of Corn	Commodity Price in Insurance Product	P, 1, I	a	12/16/2015	Chicago Mercantile Exchange	SNZ2OJLFK8MNNCLQOF39	06/24/2015	3.8100	4.3150	10,100	10,100	0	0	0	10,100	0	4,000	0	5,000
CZ4	24	120,000	5,000 Bushels of Corn	Commodity Price in Insurance Product	P, 1, I	a	12/16/2015	Chicago Mercantile Exchange	SNZ2OJLFK8MNNCLQOF39	06/26/2015	4.0200	4.3150	35,400	35,400	0	0	0	35,400	0	24,000	0	5,000
CZ4	42	210,000	5,000 Bushels of Corn	Commodity Price in Insurance Product	P, 1, I	a	12/16/2015	Chicago Mercantile Exchange	SNZ2OJLFK8MNNCLQOF39	06/29/2015	4.0400	4.3150	57,750	57,750	0	0	0	57,750	0	42,000	0	5,000
CZ4	135	675,000	5,000 Bushels of Corn	Commodity Price in Insurance Product	P, 1, I	a	12/16/2015	Chicago Mercantile Exchange	SNZ2OJLFK8MNNCLQOF39	06/30/2015	4.2850	4.3150	20,250	20,250	0	0	0	20,250	0	135,000	0	5,000
SX4	8	40,000	5,000 Bushels of Soybeans	Commodity Price in Insurance Product	P, 1, I	a	11/17/2015	Chicago Mercantile Exchange	SNZ2OJLFK8MNNCLQOF39	06/26/2015	9.9325	10.3725	17,600	17,600	0	0	0	17,600	0	16,000	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	SNZ2OJLFK8MNNCLQOF39	06/29/2015	9.8200	10.3725	8,288	8,288	0	0	0	8,288	0	6,000	0	5,000
SX4	20	100,000	5,000 Bushels of Soybeans	Commodity Price in Insurance Product	P, 1, I	a	11/17/2015	Chicago Mercantile Exchange	SNZ2OJLFK8MNNCLQOF39	06/30/2015	10.2925	10.3725	8,000	8,000	0	0	0	8,000	0	40,000	0	5,000
12829999. Total-Long Futures-Hedging Other													190,813	190,813	0	0	0	190,813	0	279,000	XXX	XXX
1329999. Total-Long Futures													190,813	190,813	0	0	0	190,813	0	279,000	XXX	XXX
1409999. Total-Hedging Other													190,813	190,813	0	0	0	190,813	0	279,000	XXX	XXX
1449999. TOTAL													190,813	190,813	0	0	0	190,813	0	279,000	XXX	XXX

(b)

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

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

1	2	3	4	Book Adjusted Carrying Value			Fair Value			11	12
				5	6	7	8	9	10		
Description of Exchange, Counterparty or Central Clearinghouse	Master Agreement (Y or N)	Credit Support Annex (Y or N)	Fair Value of Acceptable Collateral	Contracts with Book/Adjusted Carrying Value > 0	Contracts with Book/Adjusted Carrying Value < 0	Exposure Net of Collateral	Contracts with Fair Value > 0	Contracts with Fair Value < 0	Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
Exchange Traded Derivatives											
0199999. Aggregate Sum of Exchange Traded	XXX	XXX	XXX	190,813	0	190,813	190,813	0	0	279,000	279,000
NAIC 6 Designation											
Fifth Third Bank QFROUN1UWUYU0DVIWD51	Y	N	0	0	(400,486)	0	0	(400,486)	0	250,000	0
0799999. Total NAIC 6 Designation			0	0	(400,486)	0	0	(400,486)	0	250,000	0
0999999. Gross Totals			0	190,813	(400,486)	190,813	190,813	(400,486)	0	529,000	279,000
1. Offset per SSAP No. 64				0	0						
2. Net after right of offset per SSAP No. 64				190,813	(400,486)						

Sch. DB-Pt D-Sn 2
NONE

Sch. DL-Pt. 1
NONE

Sch. DL-Pt. 2
NONE

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1		2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
						6	7	8	
Depository		Code	Rate of Interest	Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	First Month	Second Month	Third Month	*
Open Depositories									
The Bank of New York Mellon	New York, New York		0.010	76	0	401,907	3,510,170	221,879	XXX
Bank of America	Miami, Florida		0.000	0	0	535,230	651,159	679,069	XXX
BB&T	Crestview Hills, Kentucky		0.000	0	0	1,999,910	1,999,910	1,999,910	XXX
The Bank of Guam	Hagatna, Guam		0.250	0	65	50,753	50,753	50,753	XXX
Certificate of Deposit .25% 12/28/15			0.000	0	0	0	0	0	XXX
The Centreville National Bank	Stevensville, Maryland		0.000	0	0	82,495	114,174	177,535	XXX
Cheviot Savings Bank	Cincinnati, Ohio		0.550	0	0	0	0	5,000,000	XXX
Fifth Third Bank	Cincinnati, Ohio		0.050	250	17	499,380	499,380	450,180	XXX
Certificate of Deposit .05% 6-4-16			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	75,007	75,009	75,011	XXX
Keybank	Albany, New York		0.000	0	0	5,000,000	4,999,936	4,999,936	XXX
Laconia Savings Bank	Whitefield, New Hampshire		0.000	0	0	604,122	519,642	449,852	XXX
LaSalle Bank N.A.	Chicago, Illinois		0.000	0	0	543,925	523,785	530,844	XXX
The Northern Trust Company / O'Hare	Schaumburg, Illinois		0.000	0	0	4,865,695	7,024,047	3,023,644	XXX
PNC Bank	Pittsburgh, Pennsylvania		0.000	0	0	(24,358,428)	(45,669,543)	(2,741,232)	XXX
Northrim Bank	Anchorage, Alaska		0.200	0	50	36,726	36,726	36,726	XXX
Certificate of Deposit .20% 10-23-15			0.000	0	0	0	0	0	XXX
Oversea-Chinese Banking Corporation	Singapore		0.000	0	0	14,657,505	13,934,173	13,632,526	XXX
Royal Bank of Canada	Toronto, Canada		0.500	15,933	0	16,448,378	18,157,755	18,075,385	XXX
RBC Dexia Investor Services Trust	Toronto, Canada		0.000	0	0	20,264,642	20,264,642	22,342,642	XXX
Wells Fargo Bank	Los Angeles, California		0.000	0	0	1,368,670	6,416,442	2,026,115	XXX
0199999. Total Open Depositories		XXX	XXX	16,264	132	48,075,440	38,107,683	76,030,297	XXX
0399999. Total Cash on Deposit		XXX	XXX	16,264	132	48,075,440	38,107,683	76,030,297	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX	960	960	960	XXX
0599999. Total Cash		XXX	XXX	16,264	132	48,076,400	38,108,643	76,031,257	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1 Description	2 Code	3 Date Acquired	4 Rate of Interest	5 Maturity Date	6 Book/Adjusted Carrying Value	7 Amount of Interest Due & Accrued	8 Amount Received During Year
Sweep Accounts							
PNC Repurchase Agreement		06/30/2015	0.010	07/01/2015	29,853,494	0	1,499
8499999. Total - Sweep Accounts					29,853,494	0	1,499
8699999. Total - Cash Equivalents					29,853,494	0	1,499

Supplement A to Sch. T
NONE

Supplement A to Sch. T
NONE

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

Designate the type of health care providers reported on this page.

SUPPLEMENT "A" TO SCHEDULE T

EXHIBIT OF MEDICAL PROFESSIONAL LIABILITY PREMIUMS WRITTEN ALLOCATED BY STATES AND TERRITORIES

Other Health Care Professionals, Including Dentists, Chiropractors and Podiatrists

		1	2	Direct Losses Paid		5	Direct Losses Unpaid		8
				3	4		6	7	Direct Losses Incurred But Not Reported
	States, Etc.	Direct Premiums Written	Direct Premiums Earned	Amount	Number of Claims	Direct Losses Incurred	Amount Reported	Number of Claims	
1.	Alabama AL	155	32	0	0	6	0	0	6
2.	Alaska AK	0	0	0	0	0	0	0	0
3.	Arizona AZ	0	0	0	0	0	0	0	0
4.	Arkansas AR	0	0	0	0	0	0	0	0
5.	California CA	0	0	0	0	0	0	0	0
6.	Colorado CO	0	0	0	0	0	0	0	0
7.	Connecticut CT	0	0	0	0	0	0	0	0
8.	Delaware DE	0	0	0	0	0	0	0	0
9.	District of Columbia DC	0	0	0	0	0	0	0	0
10.	Florida FL	2,158	271	0	0	48	0	0	48
11.	Georgia GA	345	43	0	0	8	0	0	8
12.	Hawaii HI	0	0	0	0	0	0	0	0
13.	Idaho ID	0	0	0	0	0	0	0	0
14.	Illinois IL	4,214	175	0	0	32	0	0	32
15.	Indiana IN	0	0	0	0	0	0	0	0
16.	Iowa IA	0	0	0	0	0	0	0	0
17.	Kansas KS	230	10	0	0	2	0	0	2
18.	Kentucky KY	0	0	0	0	0	0	0	0
19.	Louisiana LA	0	0	0	0	0	0	0	0
20.	Maine ME	0	0	0	0	0	0	0	0
21.	Maryland MD	0	0	0	0	0	0	0	0
22.	Massachusetts MA	0	0	0	0	0	0	0	0
23.	Michigan MI	1,019	127	0	0	23	0	0	23
24.	Minnesota MN	0	0	0	0	0	0	0	0
25.	Mississippi MS	0	0	0	0	0	0	0	0
26.	Missouri MO	0	0	0	0	0	0	0	0
27.	Montana MT	0	0	0	0	0	0	0	0
28.	Nebraska NE	0	0	0	0	0	0	0	0
29.	Nevada NV	0	0	0	0	0	0	0	0
30.	New Hampshire NH	0	0	0	0	0	0	0	0
31.	New Jersey NJ	0	0	0	0	0	0	0	0
32.	New Mexico NM	0	0	0	0	0	0	0	0
33.	New York NY	0	0	0	0	0	0	0	0
34.	North Carolina NC	695	104	0	0	19	0	0	19
35.	North Dakota ND	0	0	0	0	0	0	0	0
36.	Ohio OH	737	125	0	0	22	0	0	22
37.	Oklahoma OK	0	0	0	0	0	0	0	0
38.	Oregon OR	941	143	0	0	26	0	0	26
39.	Pennsylvania PA	0	0	0	0	0	0	0	0
40.	Rhode Island RI	0	0	0	0	0	0	0	0
41.	South Carolina SC	0	0	0	0	0	0	0	0
42.	South Dakota SD	0	0	0	0	0	0	0	0
43.	Tennessee TN	0	0	0	0	0	0	0	0
44.	Texas TX	0	0	0	0	0	0	0	0
45.	Utah UT	0	0	0	0	0	0	0	0
46.	Vermont VT	1,368	57	0	0	10	0	0	10
47.	Virginia VA	0	0	0	0	0	0	0	0
48.	Washington WA	868	108	0	0	19	0	0	19
49.	West Virginia WV	0	0	0	0	0	0	0	0
50.	Wisconsin WI	0	0	0	0	0	0	0	0
51.	Wyoming WY	0	0	0	0	0	0	0	0
52.	American Samoa AS	0	0	0	0	0	0	0	0
53.	Guam GU	0	0	0	0	0	0	0	0
54.	Puerto Rico PR	0	0	0	0	0	0	0	0
55.	US Virgin Islands VI	0	0	0	0	0	0	0	0
56.	Northern Mariana Islands MP	0	0	0	0	0	0	0	0
57.	Canada CAN	0	0	0	0	0	0	0	0
58.	Aggregate Other Alien OT	0	0	0	0	0	0	0	0
59.	Totals	12,730	1,195	0	0	214	0	0	214

DETAILS OF WRITE-INS

58001.		0	0	0	0	0	0	0	0
58002.		0	0	0	0	0	0	0	0
58003.		0	0	0	0	0	0	0	0
58998.	Summary of remaining write-ins for Line 58 from overflow page	0	0	0	0	0	0	0	0
58999.	Totals (Lines 58001 thru 58003+ 58998) (Line 58 above)	0	0	0	0	0	0	0	0

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

Designate the type of health care providers reported on this page.

SUPPLEMENT "A" TO SCHEDULE T

EXHIBIT OF MEDICAL PROFESSIONAL LIABILITY PREMIUMS WRITTEN
ALLOCATED BY STATES AND TERRITORIES

Other Health Care Facilities

	1	2	Direct Losses Paid		5	Direct Losses Unpaid		8
			3	4		6	7	
States, Etc.	Direct Premiums Written	Direct Premiums Earned	Amount	Number of Claims	Direct Losses Incurred	Amount Reported	Number of Claims	Direct Losses Incurred But Not Reported
1. Alabama AL	0	0	0	0	0	0	0	0
2. Alaska AK	0	0	0	0	0	0	0	0
3. Arizona AZ	0	0	0	0	0	0	0	0
4. Arkansas AR	0	0	0	0	0	0	0	0
5. California CA	0	0	0	0	0	0	0	0
6. Colorado CO	0	0	0	0	0	0	0	0
7. Connecticut CT	0	0	0	0	0	0	0	0
8. Delaware DE	0	0	0	0	0	0	0	0
9. District of Columbia DC	0	0	0	0	0	0	0	0
10. Florida FL	0	0	0	0	0	0	0	0
11. Georgia GA	0	0	0	0	0	0	0	0
12. Hawaii HI	0	0	0	0	0	0	0	0
13. Idaho ID	0	0	0	0	0	0	0	0
14. Illinois IL	0	0	0	0	0	0	0	0
15. Indiana IN	0	0	0	0	0	0	0	0
16. Iowa IA	0	0	0	0	0	0	0	0
17. Kansas KS	0	0	0	0	0	0	0	0
18. Kentucky KY	0	0	0	0	0	0	0	0
19. Louisiana LA	0	0	0	0	0	0	0	0
20. Maine ME	0	0	0	0	0	0	0	0
21. Maryland MD	0	0	0	0	0	0	0	0
22. Massachusetts MA	0	0	0	0	0	0	0	0
23. Michigan MI	0	0	0	0	0	0	0	0
24. Minnesota MN	0	0	0	0	0	0	0	0
25. Mississippi MS	0	0	0	0	0	0	0	0
26. Missouri MO	0	0	0	0	0	0	0	0
27. Montana MT	0	0	0	0	0	0	0	0
28. Nebraska NE	0	0	0	0	0	0	0	0
29. Nevada NV	0	0	0	0	0	0	0	0
30. New Hampshire NH	0	0	0	0	0	0	0	0
31. New Jersey NJ	0	0	0	0	0	0	0	0
32. New Mexico NM	0	0	0	0	0	0	0	0
33. New York NY	0	0	0	0	0	0	0	0
34. North Carolina NC	0	0	0	0	0	0	0	0
35. North Dakota ND	0	0	0	0	0	0	0	0
36. Ohio OH	0	0	0	0	0	0	0	0
37. Oklahoma OK	0	0	0	0	0	0	0	0
38. Oregon OR	0	0	0	0	0	0	0	0
39. Pennsylvania PA	86	262,005	581	1	581	0	0	0
40. Rhode Island RI	0	0	0	0	0	0	0	0
41. South Carolina SC	0	0	0	0	0	0	0	0
42. South Dakota SD	0	0	0	0	0	0	0	0
43. Tennessee TN	0	0	0	0	0	0	0	0
44. Texas TX	0	0	0	0	0	0	0	0
45. Utah UT	0	0	0	0	0	0	0	0
46. Vermont VT	0	0	0	0	0	0	0	0
47. Virginia VA	0	0	0	0	0	0	0	0
48. Washington WA	0	0	0	0	0	0	0	0
49. West Virginia WV	0	0	0	0	0	0	0	0
50. Wisconsin WI	0	0	0	0	0	0	0	0
51. Wyoming WY	0	0	0	0	0	0	0	0
52. American Samoa AS	0	0	0	0	0	0	0	0
53. Guam GU	0	0	0	0	0	0	0	0
54. Puerto Rico PR	0	0	0	0	0	0	0	0
55. US Virgin Islands VI	0	0	0	0	0	0	0	0
56. Northern Mariana Islands MP	0	0	0	0	0	0	0	0
57. Canada CAN	0	0	0	0	0	0	0	0
58. Aggregate Other Alien OT	0	0	0	0	0	0	0	0
59. Totals	86	262,005	581	1	581	0	0	0

DETAILS OF WRITE-INS

58001.	0	0	0	0	0	0	0	0
58002.	0	0	0	0	0	0	0	0
58003.	0	0	0	0	0	0	0	0
58998. Summary of remaining write-ins for Line 58 from overflow page	0	0	0	0	0	0	0	0
58999. Totals (Lines 58001 thru 58003+ 58998) (Line 58 above)	0	0	0	0	0	0	0	0

Overflow Page for Write-Ins

NONE

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

DIRECTOR AND OFFICER INSURANCE COVERAGE SUPPLEMENT

Year To Date For the Period Ended June 30, 2015

NAIC Group Code.....0084 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
............103,291,479	103,826,418	39,402,762

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