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QUARTERLY STATEMENT

As of June 30, 2015

of the Condition and Affairs of the

National Interstate Insurance Company

NAIC Group Code.....84, 84 (Current Period) (Prior Period) NAIC Company Code..... 32620 Employer's ID Number..... 34-1607395

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

Incorporated/Organized..... February 10, 1989 Commenced Business..... March 28, 1989

Statutory Home Office	3250 Interstate Drive….. Richfield ..... OH ..... US ..... 44286 *(Street and Number) (City or Town, State, Country and Zip Code)*	
Main Administrative Office	3250 Interstate Drive….. Richfield ..... OH ..... US ..... 44286 *(Street and Number) (City or Town, State, Country and Zip Code)*	330-659-8900 *(Area Code) (Telephone Number)*
Mail Address	3250 Interstate Drive….. Richfield ..... OH ..... US ..... 44286 *(Street and Number or P. O. Box) (City or Town, State, Country and Zip Code)*	
Primary Location of Books and Records	3250 Interstate Drive….. Richfield ..... OH ..... US ..... 44286 *(Street and Number) (City or Town, State, Country and Zip Code)*	330-659-8900 *(Area Code) (Telephone Number)*
Internet Web Site Address	www.natl.com	
Statutory Statement Contact	Jan Marie Lombardi *(Name)*	330-659-8900 -1156 *(Area Code) (Telephone Number) (Extension)*
	Jan.Lombardi@natl.com *(E-Mail Address)*	330-659-8904 *(Fax Number)*

OFFICERS

Name	Title	Name	Title
1. David Warner Michelson	President	2. Arthur Jeffrey Gonzales	Senior VP, General Counsel, & Secretary
3. Julie Ann McGraw	VP, CFO, & Treasurer	4. Anthony Joseph Mercurio	Executive Vice President & COO

OTHER

Terry Eugene Phillips	Senior Vice President	Gary Norman Monda	VP, CIO, & Assistant Treasurer
Ronald George Steiger, Jr.	VP & Chief Information Officer	James Allan Parks	VP & Chief Underwriting Officer
Terri Kaye Johnson	Vice President	Bradford Lee Scofield	Vice President
Raymond Frederick Wise, Jr.	Vice President	George Olaf Skuggen	Vice President
Joline Vernon Manning #	Vice President	Matthew Jon Grimm #	Vice President
Chris Edward Mikolay #	Vice President	Shawn Vincent Los #	Vice President

DIRECTORS OR TRUSTEES

Arthur Jeffrey Gonzales	Julie Ann McGraw	Anthony Joseph Mercurio	David Warner Michelson
Gary Norman Monda	Terry Eugene Phillips	James Allan Parks #	

State of..... Ohio
County of..... Summit

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

(Signature)	(Signature)	(Signature)
David Warner Michelson	Arthur Jeffrey Gonzales	Julie Ann McGraw
1. (Printed Name)	2. (Printed Name)	3. (Printed Name)
President	Senior VP, General Counsel, & Secretary	VP, CFO, & Treasurer
(Title)	(Title)	(Title)

Subscribed and sworn to before me
This 7th day of August 2015

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	645,981,894		645,981,894	609,273,756
2. Stocks:				
2.1 Preferred stocks	13,393,655		13,393,655	12,393,203
2.2 Common stocks	226,328,273	1,158,015	225,170,257	222,333,812
3. Mortgage loans on real estate:				
3.1 First liens			0	
3.2 Other than first liens			0	
4. Real estate:				
4.1 Properties occupied by the company (less $.....0 encumbrances)	16,654,028		16,654,028	16,007,922
4.2 Properties held for the production of income (less $.....0 encumbrances)			0	
4.3 Properties held for sale (less $.....0 encumbrances)			0	
5. Cash ($.....2,507,874), cash equivalents ($.....0) and short-term investments ($.....39,828,836)	42,336,709		42,336,709	19,485,346
6. Contract loans (including $.....0 premium notes)			0	
7. Derivatives			0	
8. Other invested assets	30,633,559		30,633,559	29,035,107
9. Receivables for securities			0	
10. Securities lending reinvested collateral assets			0	
11. Aggregate write-ins for invested assets	0	0	0	0
12. Subtotals, cash and invested assets (Lines 1 to 11)	975,328,118	1,158,015	974,170,103	908,529,147
13. Title plants less $.....0 charged off (for Title insurers only)			0	
14. Investment income due and accrued	5,797,163		5,797,163	5,648,690
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	4,603,430	15,292	4,588,137	9,196,431
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $.....0 earned but unbilled premiums)	169,395,838	543,752	168,852,086	153,129,206
15.3 Accrued retrospective premiums			0	
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	4,923,969		4,923,969	10,302,720
16.2 Funds held by or deposited with reinsured companies	1,572,458		1,572,458	1,644,791
16.3 Other amounts receivable under reinsurance contracts			0	
17. Amounts receivable relating to uninsured plans			0	
18.1 Current federal and foreign income tax recoverable and interest thereon	91,332		91,332	789,281
18.2 Net deferred tax asset	23,378,763	475,496	22,903,267	21,971,116
19. Guaranty funds receivable or on deposit			0	
20. Electronic data processing equipment and software	1,704,157		1,704,157	1,341,207
21. Furniture and equipment, including health care delivery assets ($.....0)			0	
22. Net adjustment in assets and liabilities due to foreign exchange rates			0	
23. Receivables from parent, subsidiaries and affiliates	241,911		241,911	476,111
24. Health care ($.....0) and other amounts receivable			0	
25. Aggregate write-ins for other than invested assets	6,008,775	1,017,820	4,990,955	4,598,859
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25)	1,193,045,913	3,210,375	1,189,835,538	1,117,627,560
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts			0	
28. Total (Lines 26 and 27)	1,193,045,913	3,210,375	1,189,835,538	1,117,627,560

DETAILS OF WRITE-INS

1101.			0	
1102.			0	
1103.			0	
1198. Summary of remaining write-ins for Line 11 from overflow page	0	0	0	0
1199. Totals (Lines 1101 thru 1103 plus 1198) (Line 11 above)	0	0	0	0
2501. Miscellaneous receivable	1,641,672		1,641,672	745,922
2502. Receivable for balance sheet guaranty	1,534,951		1,534,951	1,534,951
2503. Receivable from insureds for deductible payments	1,455,417	76,673	1,378,744	1,903,833
2598. Summary of remaining write-ins for Line 25 from overflow page	1,376,734	941,146	435,588	414,153
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above)	6,008,775	1,017,820	4,990,955	4,598,859

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31 Prior Year
1.	Losses (current accident year $.....66,223,869)	313,715,627	298,096,458
2.	Reinsurance payable on paid losses and loss adjustment expenses		
3.	Loss adjustment expenses	70,777,141	68,491,530
4.	Commissions payable, contingent commissions and other similar charges	11,694,528	10,871,142
5.	Other expenses (excluding taxes, licenses and fees)	9,007,284	5,451,072
6.	Taxes, licenses and fees (excluding federal and foreign income taxes)	3,935,146	5,671,563
7.1	Current federal and foreign income taxes (including $.....0 on realized capital gains (losses))		
7.2	Net deferred tax liability		
8.	Borrowed money $.....0 and interest thereon $.....0		
9.	Unearned premiums (after deducting unearned premiums for ceded reinsurance of $.....154,927,566 and including warranty reserves of $.....0 and accrued accident and health experience rating refunds including $.....0 for medical loss ratio rebate per the Public Health Service Act	138,763,215	131,627,005
10.	Advance premium	619,883	459,383
11.	Dividends declared and unpaid:		
	11.1 Stockholders		
	11.2 Policyholders		
12.	Ceded reinsurance premiums payable (net of ceding commissions)	32,707,402	18,861,172
13.	Funds held by company under reinsurance treaties	261,487,912	260,408,210
14.	Amounts withheld or retained by company for account of others	17,350,873	19,444,724
15.	Remittances and items not allocated	2,211,076	1,364,673
16.	Provision for reinsurance (including $.....0 certified)	1,481,695	4,171,000
17.	Net adjustments in assets and liabilities due to foreign exchange rates		
18.	Drafts outstanding		
19.	Payable to parent, subsidiaries and affiliates	15,076,764	6,313,246
20.	Derivatives		
21.	Payable for securities	13,137,652	1,682,186
22.	Payable for securities lending		
23.	Liability for amounts held under uninsured plans		
24.	Capital notes $.....0 and interest thereon $.....0		
25.	Aggregate write-ins for liabilities	34,476	34,491
26.	Total liabilities excluding protected cell liabilities (Lines 1 through 25)	892,000,675	832,947,856
27.	Protected cell liabilities		
28.	Total liabilities (Lines 26 and 27)	892,000,675	832,947,856
29.	Aggregate write-ins for special surplus funds	0	0
30.	Common capital stock	3,000,000	3,000,000
31.	Preferred capital stock		
32.	Aggregate write-ins for other than special surplus funds	0	0
33.	Surplus notes		
34.	Gross paid in and contributed surplus	32,108,779	32,108,779
35.	Unassigned funds (surplus)	262,726,084	249,570,925
36.	Less treasury stock, at cost:		
	36.1 .....0.000 shares common (value included in Line 30 $.....0)		
	36.2 .....0.000 shares preferred (value included in Line 31 $.....0)		
37.	Surplus as regards policyholders (Lines 29 to 35, less 36)	297,834,863	284,679,704
38.	Totals (Page 2, Line 28, Col. 3)	1,189,835,538	1,117,627,560

DETAILS OF WRITE-INS

2501.	Unearned rental income	34,476	34,491
2502.			
2503.			
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)	34,476	34,491
2901.			
2902.			
2903.			
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)	0	0
3201.			
3202.			
3203.			
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 $.....234,533,918)	230,088,704	226,189,634	459,489,042
1.2 Assumed (written $.....81,467,193)	80,353,824	73,145,891	150,681,469
1.3 Ceded (written $.....165,956,225)	167,533,852	158,744,794	325,585,978
1.4 Net (written $.....150,044,886)	142,908,676	140,590,731	284,584,534
DEDUCTIONS:			
2. Losses incurred (current accident year $.....80,345,151):			
2.1 Direct	150,080,426	160,245,528	319,843,355
2.2 Assumed	54,412,534	53,524,636	104,799,930
2.3 Ceded	119,571,814	116,135,542	238,918,120
2.4 Net	84,921,146	97,634,623	185,725,166
3. Loss adjustment expenses incurred	17,318,648	18,132,130	38,211,847
4. Other underwriting expenses incurred	42,252,855	40,543,627	76,316,685
5. Aggregate write-ins for underwriting deductions	0	0	0
6. Total underwriting deductions (Lines 2 through 5)	144,492,650	156,310,380	300,253,698
7. Net income of protected cells			
8. Net underwriting gain (loss) (Line 1 minus Line 6 + Line 7)	(1,583,974)	(15,719,649)	(15,669,165)
INVESTMENT INCOME			
9. Net investment income earned	13,439,816	12,351,287	24,952,766
10. Net realized capital gains (losses) less capital gains tax of $.....438,544	(35,517)	693,315	1,405,099
11. Net investment gain (loss) (Lines 9 + 10)	13,404,299	13,044,602	26,357,865
OTHER INCOME			
12. Net gain or (loss) from agents' or premium balances charged off (amount recovered $.....0 amount charged off $.....0)	0		
13. Finance and service charges not included in premiums	88,772	108,343	207,163
14. Aggregate write-ins for miscellaneous income	(2,263,343)	(2,289,420)	(4,797,507)
15. Total other income (Lines 12 through 14)	(2,174,571)	(2,181,077)	(4,590,344)
16. Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15)	9,645,755	(4,856,124)	6,098,357
17. Dividends to policyholders			
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)	9,645,755	(4,856,124)	6,098,357
19. Federal and foreign income taxes incurred	2,835,573	376,613	743,114
20. Net income (Line 18 minus Line 19) (to Line 22)	6,810,182	(5,232,738)	5,355,242
CAPITAL AND SURPLUS ACCOUNT			
21. Surplus as regards policyholders, December 31 prior year	284,679,704	283,419,115	283,419,115
22. Net income (from Line 20)	6,810,182	(5,232,738)	5,355,242
23. Net transfers (to) from Protected Cell accounts			
24. Change in net unrealized capital gains or (losses) less capital gains tax of $.....(864,757)	3,313,518	2,218,424	6,882,220
25. Change in net unrealized foreign exchange capital gain (loss)			
26. Change in net deferred income tax	542,891	764,289	(313,703)
27. Change in nonadmitted assets	(200,736)	1,508,484	948,679
28. Change in provision for reinsurance	2,689,305	(2,057,207)	(1,611,849)
29. Change in surplus notes			
30. Surplus (contributed to) withdrawn from protected cells			
31. Cumulative effect of changes in accounting principles			
32. Capital changes:			
32.1 Paid in			
32.2 Transferred from surplus (Stock Dividend)			
32.3 Transferred to surplus			
33. Surplus adjustments:			
33.1 Paid in			
33.2 Transferred to capital (Stock Dividend)			
33.3 Transferred from capital			
34. Net remittances from or (to) Home Office			
35. Dividends to stockholders			(10,000,000)
36. Change in treasury stock			
37. Aggregate write-ins for gains and losses in surplus	0	0	0
38. Change in surplus as regards policyholders (Lines 22 through 37)	13,155,159	(2,798,748)	1,260,589
39. Surplus as regards policyholders, as of statement date (Lines 21 plus 38)	297,834,863	280,620,367	284,679,704

DETAILS OF WRITE-INS

0501.			
0502.			
0503.			
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. Other	534,047	545,907	1,232,749
1402. Interest on funds held	(2,797,390)	(2,835,328)	(6,030,256)
1403.			
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)	(2,263,343)	(2,289,420)	(4,797,507)
3701.			
3702.			
3703.			
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)	0	0	0

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	153,322,570	138,714,437	281,261,785
2. Net investment income	14,592,736	13,849,504	28,155,381
3. Miscellaneous income	(2,174,571)	(2,181,077)	(4,590,344)
4. Total (Lines 1 through 3)	165,740,736	150,382,863	304,826,823
5. Benefit and loss related payments	63,850,893	76,547,374	160,159,825
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts			
7. Commissions, expenses paid and aggregate write-ins for deductions	54,642,711	50,121,258	109,938,578
8. Dividends paid to policyholders			
9. Federal and foreign income taxes paid (recovered) net of $.....438,544 tax on capital gains (losses)	2,576,168	5,603,723	355,043
10. Total (Lines 5 through 9)	121,069,772	132,272,354	270,453,447
11. Net cash from operations (Line 4 minus Line 10)	44,670,964	18,110,508	34,373,376
CASH FROM INVESTMENTS			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds	57,913,129	49,862,560	104,185,993
12.2 Stocks	4,536,118	4,132,649	13,786,175
12.3 Mortgage loans			
12.4 Real estate			
12.5 Other invested assets	750,000		
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments			
12.7 Miscellaneous proceeds	11,455,466	1,440,823	
12.8 Total investment proceeds (Lines 12.1 to 12.7)	74,654,713	55,436,033	117,972,168
13. Cost of investments acquired (long-term only):			
13.1 Bonds	95,819,926	50,668,445	133,477,842
13.2 Stocks	6,654,342	8,405,840	15,688,796
13.3 Mortgage loans			
13.4 Real estate	930,043	486,902	1,010,020
13.5 Other invested assets	1,325,000	614,346	3,231,264
13.6 Miscellaneous applications			1,052,437
13.7 Total investments acquired (Lines 13.1 to 13.6)	104,729,311	60,175,533	154,460,360
14. Net increase or (decrease) in contract loans and premium notes			
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(30,074,598)	(4,739,500)	(36,488,191)
CASH FROM FINANCING AND MISCELLANEOUS SOURCES			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes			
16.2 Capital and paid in surplus, less treasury stock			
16.3 Borrowed funds			
16.4 Net deposits on deposit-type contracts and other insurance liabilities			
16.5 Dividends to stockholders			10,000,000
16.6 Other cash provided (applied)	8,254,998	10,157,393	21,953,239
17. Net cash from financing and miscellaneous sources (Lines 16.1 through 16.4 minus Line 16.5 plus Line 16.6)	8,254,998	10,157,393	11,953,239
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)	22,851,363	23,528,402	9,838,423
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year	19,485,346	9,646,923	9,646,923
19.2 End of period (Line 18 plus Line 19.1)	42,336,709	33,175,324	19,485,346

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

20.0001			

NOTES TO FINANCIAL STATEMENTS

Note 1 - Summary of Significant Accounting Policies

A. Accounting Practices

The Quarterly Statement of National Interstate Insurance Company (Company) has been prepared on the basis of accounting practices prescribed or permitted by the State of Ohio Department of Insurance. The Ohio Department of Insurance requires insurance companies domiciled in the state of Ohio to prepare their statutory financial statements in accordance with the National Association of Insurance Commissioners' (NAIC) *Accounting Practices and Procedures Manual* subject to any deviations prescribed or permitted by the Ohio Department of Insurance. There are no deviations prescribed or permitted by the Ohio Department of Insurance utilized in these financial statements as shown below:

		State of Domicile	06-30-2015	12-31-2014
1.	Net income state basis	Ohio	$ 6,810,182	$ 5,355,242
2.	Effect of state prescribed practices		-	-
3.	Effect of state permitted practices		-	-
4.	Net income, NAIC SAP		$ 6,810,182	$ 5,355,242
5.	Statutory surplus state basis	Ohio	$ 297,834,863	$ 284,679,704
6.	Effect of state prescribed practices		-	-
7.	Effect of state permitted practices		-	-
8.	Statutory surplus, NAIC SAP		$ 297,834,863	$ 284,679,704

C. Accounting Policies

6. Investment grade loan-backed securities are stated at amortized value. The prospective adjustment method is used for all loan-backed securities. Non-investment grade loan-backed securities are stated at the lower of amortized value or fair value.

Note 2 – Accounting Changes and Correction of Errors

No significant change.

Note 3 – Business Combinations and Goodwill

No significant change.

Note 4 – Discontinued Operations

No significant change.

Note 5 – Investments

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 does not have any loan-backed securities with an other-than-temporary impairment for which it has the intent to sell or the inability or lack of intent to retain the investment in the security.

3. The following table shows each loan-backed security with an other-than-temporary ("OTTI") impairment recognized during the three months ended June 30, 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
362381AA3	$ 455,254	$ 448,180	$ 7,074	$ 448,180	$ 372,527	03/31/2015
36298YAA8	469,901	462,217	7,684	462,217	406,272	03/31/2015
TOTAL	XXXX	XXXX	$ 14,758	XXXX	XXXX	XXXX

NOTES TO FINANCIAL STATEMENTS

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	$	(744,532)
2. 12 months or longer		(554,037)
b. The aggregate related fair value of securities with unrealized losses:		
1. Less than 12 months	$	63,419,741
2. 12 months or longer		22,104,267

5. Based on historical payment data and analysis of expected future cash flows of the underlying collateral, independent credit ratings and other facts and analysis, including management's current intent and ability to hold these securities for a period of time sufficient to allow for anticipated recovery, management believes that, based upon information currently available, the Company will recover its cost basis in all of these securities and no additional charges for other-than-temporary impairments will be required at June 30, 2015.

E. Repurchase Agreements and/or Securities Lending Transactions

The Company does not have any repurchase agreement and/or securities lending transactions at June 30, 2015.

I. Working Capital Finance Investments

The Company does not have any working capital finance investments at June 30, 2015.

J. Offsetting and Netting of Assets and Liabilities

The Company does not have any derivative, repurchase agreements, reverse repurchase agreements, securities borrowing or securities lending assets or liabilities at June 30, 2015.

Note 6 – Joint Ventures, Partnerships and Limited Liability Companies

No significant change.

Note 7 – Investment Income

No significant change.

Note 8 – Derivative Instruments

No significant change.

Note 9 – Income Taxes

No significant change.

Note 10 – Information Concerning Parent, Subsidiaries and Affiliates

No significant change.

Note 11 – Debt

B. Funding Agreements with Federal Home Loan Bank (FHLB)

Not applicable.

Note 12 – Retirement Plans, Deferred Compensation, Postemployment Benefits and Compensated Absences and Other Postretirement Benefit Plans

A. Defined Benefit Plan

Not applicable.

Note 13 – Capital and Surplus, Dividend Restrictions and Quasi-Reorganizations

No significant change.

Note 14 – Liabilities, Contingencies and Assessments

G. All Other Contingencies

Lawsuits arise against the Company in the normal course of business. Contingent liabilities from litigation, income taxes and other matters are not considered material in relation to the financial position of the Company.

Note 15 – Leases

No significant change.

NOTES TO FINANCIAL STATEMENTS

Note 16 – Information about Financial Instruments with Off-Balance Sheet Risk and Financial Instruments with Concentrations of Credit Risk

No significant change.

Note 17 – Sale, Transfer and Servicing of Financial Assets and Extinguishments of Liabilities

B. Transfers and Servicing of Financial Assets

Not applicable.

C. Wash Sales

Not applicable.

Note 18 – Gain or Loss to the Reporting Entity from Uninsured Plans and the Uninsured Portion of Partially Insured Plans

No significant change.

Note 19 – Direct Premiums Written / Produced by Managing General Agents / Third Party Administrators

No significant change.

Note 20 – Fair Value Measurements

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

1. Fair Value Measurements by Level 1, 2 and 3

The Company must determine the appropriate level in the fair value hierarchy for each applicable measurement. The fair value hierarchy prioritizes the inputs, which refer broadly to assumptions market participants would use in pricing an asset or liability, into three levels. It gives the highest priority to quoted prices (unadjusted) in active markets for identical assets or liabilities and the lowest priority to unobservable inputs. The level in the fair value hierarchy within which a fair value measurement in its entirety falls is determined based on the lowest level input that is significant to the fair value measurement in its entirety. The Company's management is responsible for the valuation process and uses data from outside sources (including nationally recognized pricing services and broker/dealers) in establishing fair value.

Level 1 inputs are quoted prices (unadjusted) in active markets for identical securities that the reporting entity has the ability to access at the measurement date.

Level 2 inputs are inputs other than quoted prices within Level 1 that are observable for the security, either directly or indirectly. Level 2 inputs include quoted prices for similar securities in active markets, quoted prices for identical or similar securities that are not active and observable inputs other than quoted prices, such as interest rate and yield curves.

Level 3 inputs are unobservable inputs for the asset or liability.

The following table provides information as of June 30, 2015 about the Company's investments measured at fair value.

Assets at fair value	Level 1	Level 2	Level 3	Total
Preferred Stock				
Industrial and Misc	$ 8,572,750	$ 995,000	$ -	$ 9,567,750
Total Preferred Stocks	$ 8,572,750	$ 995,000	$ -	$ 9,567,750
Bonds				
State and Local Government	$ -	$ -	$ -	$ -
Industrial and Misc	-	6,054,676	-	6,054,676
Residential Mortgage Backed	-	-	-	-
Other Loan-Backed and Structured	-	-	-	-
Trust Preferred Securities	-	-	-	-
Parent, Subsidiaries and Affiliates	-	-	-	-
Total Bonds	$ -	$ 6,054,676	$ -	$ 6,054,676
Common Stock				
Industrial and Misc	$ 44,519,288	$ 942,998	$ 2,778,059	$ 48,240,345
Mutual Funds	3,167,963	-	-	3,167,963
Total Common Stocks	$ 47,687,251	$ 942,998	$ 2,778,059	$ 51,408,308
Total assets at fair value	$ 56,260,001	$ 7,992,674	$ 2,778,059	$ 67,030,734

NOTES TO FINANCIAL STATEMENTS

The following table provides information as of December 31, 2014 about the Company's investments measured at fair value.

Assets at fair value	Level 1	Level 2	Level 3	Total
Preferred Stock				
Industrial and Misc	$ 8,550,450	$ 990,000	$ -	$ 9,540,450
Total Preferred Stocks	$ 8,550,450	$ 990,000	$ -	$ 9,540,450
Bonds				
State and Local Government	$ -	$ -	$ -	$ -
Industrial and Misc	-	2,817,574	-	2,817,574
Residential Mortgage Backed	-	-	-	-
Trust Preferred (Hybrid) Securities	-	-	-	-
Total Bonds	$ -	$ 2,817,574	$ -	$ 2,817,574
Common Stock				
Industrial and Misc	$ 45,071,321	$ -	$ 3,987,987	$ 49,059,308
Mutual Funds	3,117,732	-	-	3,117,732
Total Common Stocks	$ 48,189,053	$ -	$ 3,987,987	$ 52,177,040
Total assets at fair value	$ 56,739,503	$ 3,807,574	$ 3,987,987	$ 64,535,064

The Company uses the end of the reporting period as its policy for determining transfers into and out of each level. During the three and six months ended June 30, 2015 there was one common stock that transferred from Level 1 to Level 2 totaling $0.9 million due to decreases in trading activity. During the three months ended June 30, 2014 there were no securities transferred between Level 1 and Level 2. During the six months ended June 30, 2014 there were four perpetual preferred stocks totaling $4.0 million that transferred from Level 1 to Level 2.

2. Rollforward of Level 3 Items

The following tables present a reconciliation of the beginning and ending balances for investments measured at fair value using level 3 inputs for the three and six months ended June 30, 2015 and 2014.

	Beginning Balance at 4/1/2015	Transfers into Level 3	Transfers out of Level 3	Total Gains (Losses) included in Net Income	Total Gains (Losses) included in Surplus	Purchases	Issuances	Sales	Settlements	Ending Balance at 6/30/2015
Industrial and Misc Common Stocks	$ 2,838,592	$ -	$ -	$ (277,931)	$ 217,398	$ -	$ -	$ -	$ -	$ 2,778,059
Total	$ 2,838,592	$ -	$ -	$ (277,931)	$ 217,398	$ -	$ -	$ -	$ -	$ 2,778,059

	Beginning Balance at 1/1/2015	Transfers into Level 3	Transfers out of Level 3	Total Gains (Losses) included in Net Income	Total Gains (Losses) included in Surplus	Purchases	Issuances	Sales	Settlements	Ending Balance at 6/30/2015
Industrial and Misc Common Stocks (a)	$ 3,987,987	$ -	$ (966,274)	$ (277,931)	$ 34,277	$ -	$ -	$ -	$ -	$ 2,778,059
Total	$ 3,987,987	$ -	$ (966,274)	$ (277,931)	$ 34,277	$ -	$ -	$ -	$ -	$ 2,778,059

(a) Transfer out of level 3 for the six months ended June 30, 2015 is the result of one security transferred into level 1 due to increases in the availability of market observable inputs.

	Beginning Balance at 4/1/2014	Transfers into Level 3	Transfers out of Level 3	Total Gains (Losses) included in Net Income	Total Gains (Losses) included in Surplus	Purchases	Issuances	Sales	Settlements	Ending Balance at 06/30/2014
Other Loan-Backed and Structured Securities	$ 500,000	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ 500,000
Industrial and Misc Common Stocks	3,050,000	-	-	-	43,527	750,000	-	-	-	3,843,527
Total	$ 3,550,000	$ -	$ -	$ -	$ 43,527	$ 750,000	$ -	$ -	$ -	$ 4,343,527

NOTES TO FINANCIAL STATEMENTS

	Beginning Balance at 1/1/2014	Transfers into Level 3	Transfers out of Level 3	Total Gains (Losses) included in Net Income	Total Gains (Losses) included in Surplus	Purchases	Issuances	Sales	Settlements	Ending Balance at 06/30/2014
Other Loan-Backed and Structured Securities	$ 500,000	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ 500,000
Industrial and Misc Common Stocks	1,500,000	-	-	-	93,527	2,250,000	-	-	-	3,843,527
Total	$ 2,000,000	$ -	$ -	$ -	$ 93,527	$ 2,250,000	$ -	$ -	$ -	$ 4,343,527

3. Policy on Determining when Transfers between Levels are Recognized

   At the end of each reporting period, the Company evaluates whether or not any event has occurred or circumstances have changed that would cause an instrument to be transferred between levels. The Company's policy is to recognize transfers in and transfers out as of the end of the reporting period.

4. Inputs and Techniques Used for Level 2 and Level 3 Fair Values

   The Company is responsible for the valuation process and uses data from outside sources (including nationally recognized pricing services and broker/dealers) in establishing fair value. Pricing services use a variety of observable inputs to estimate the fair value of fixed maturities that do not trade on a daily basis. These inputs include, but are not limited to, recent reported trades, benchmark yields, issuer spreads, bids or offers, reference data and measures of volatility. Included in the pricing of mortgage-backed securities are estimates of the rate of future prepayments and defaults of principal over the remaining life of the underlying collateral. Inputs from brokers and independent financial institutions include, but are not limited to, yields or spreads of comparable investments which have recent trading activity, credit quality, duration, credit enhancements, collateral value and estimated cash flows based on inputs including delinquency rates, estimated defaults and losses, and estimates of the rate of future prepayments. Valuation techniques utilized by pricing services and prices obtained from external sources are reviewed by the Company's internal and affiliated investment professionals who are familiar with the securities being priced and the markets in which they trade to ensure the fair value determination is representative of an exit price. To validate the appropriateness of the prices obtained, the Company's internal investment professionals, who report to the Chief Investment Officer, compare the valuation received to independent third party pricing sources and consider widely published indices (as benchmarks), recent trades, changes in interest rates, general economic conditions and the credit quality of the specific issuers. If the Company believes that significant discrepancies exist, the Company will perform additional procedures, which may include specific inquiry of the pricing source, to resolve the discrepancies.

   Level 1 consists of publicly traded equity securities and highly liquid, direct obligations of the U.S. Government whose fair value is based on quoted prices that are readily and regularly available in an active market. Level 2 primarily consists of financial instruments whose fair value is based on quoted prices in markets that are not active and include U.S. government agency securities, fixed maturity investments and perpetual preferred stocks that are not actively traded. Level 3 consists of financial instruments that are not traded in an active market, whose fair value is estimated by management based on inputs from independent financial institutions, which include non-binding broker quotes. The Company believes these estimates reflect fair value, but the Company is unable to verify inputs to the valuation methodology. The Company obtained at least one quote or price per instrument from its brokers and pricing services for all Level 3 securities and did not adjust any quotes or prices that it obtained. The Company's internal and affiliated investment professionals review these broker quotes using any recent trades, if such information is available, or market prices of similar investments. The Company primarily uses the market approach valuation technique for all investments.

5. Derivative Fair Values

   Not applicable.

B. The Company has no additional fair value disclosures.

C. Other Fair Value Disclosures

NOTES TO FINANCIAL STATEMENTS

The table below reflects, as of June 30, 2015, the fair values and admitted values of all admitted assets that are financial instruments excluding those accounted for under the equity method.

	Fair Value	Admitted Value	Level 1	Level 2	Level 3	Not Practical
Bonds	$ 661,656,234	$ 645,981,894	$ 3,542,641	$ 643,136,702	$ 14,976,891	$ -
Preferred stock	13,800,507	13,393,655	12,219,207	1,083,400	497,900	-
Common stock	51,408,308	51,408,308	47,687,251	942,998	2,778,059	-
Cash & Short term investments	42,336,709	42,336,709	42,336,709	-	-	-
Totals	$ 769,201,758	$ 753,120,566	$ 105,785,808	$ 645,163,100	$ 18,252,850	$ -

The table below reflects, as of December 31, 2014, the fair values and admitted values of all admitted assets that are financial instruments excluding those accounted for under the equity method.

	Fair Value	Admitted Value	Level 1	Level 2	Level 3	Not Practical
Bonds	$ 627,404,145	$ 609,273,756	$ 3,547,924	$ 610,757,807	$ 13,098,414	$ -
Preferred stock	12,774,778	12,393,203	11,266,878	1,013,000	494,900	-
Common stock	52,177,040	52,177,040	48,189,053	-	3,987,987	-
Cash & Short term investments	19,485,346	19,485,346	19,485,346	-	-	-
Totals	$ 711,841,309	$ 693,329,345	$ 82,489,201	$ 611,770,807	$ 17,581,301	$ -

D. Reasons Not Practical to Estimate Fair Values

Not applicable.

Note 21 – Other Items

No significant change.

Note 22 – Events Subsequent

Subsequent events have been considered through August 7, 2015, the date of issuance of these financial statements. There were no events occurring subsequent to the end of the quarter that merited recognition or disclosure in these statements.

Note 23 – Reinsurance

No significant change.

Note 24 – Retrospectively Rated Contracts & Contracts Subject to Redetermination

F. Risk Sharing Provisions of the Affordable Care Act (ACA)

Not applicable.

Note 25 – Change in Incurred Losses and Loss Adjustment Expenses

Reserves as of December 31, 2014 were $366,587,988. As of June 30, 2015, $66,489,331 has been paid for incurred claims and claim adjustment expenses attributable to insured events of prior years. Reserves remaining for prior years are now $303,341,385 as a result of re-estimation of unpaid claims and claim adjustment expenses. Therefore, there has been a $3,242,728 unfavorable prior year development since December 31, 2014 to June 30, 2015. The unfavorable development in 2015 resulted from the combination of settling cases and adjusting current estimates of open cases and incurred but not reported losses (IBNR) for amounts more than the case and IBNR estimates carried at the end of the prior year. For purposes of computing the recorded case and IBNR estimates, management of the Company analyzes historic data and estimates the impact of various loss development factors, such as our historic loss experience and that of the industry, trends in claims frequency and severity, our mix of business, our claims processing procedures, legislative enactments, judicial decisions, legal developments in imposition of damages and changes and trends in general economic conditions, including the effects of inflation. Additionally, management utilizes analysis that is derived from a review of quarterly results performed by actuaries employed by Great American Insurance Company.

Note 26 – Intercompany Pooling Arrangements

No significant change.

NOTES TO FINANCIAL STATEMENTS

Note 27 – Structured Settlements

No significant change.

Note 28 – Health Care Receivables

No significant change.

Note 29 – Participating Policies

No significant change.

Note 30 – Premium Deficiency Reserves

No significant change.

Note 31 – High Deductibles

No significant change.

Note 32 – Discounting of Liabilities for Unpaid Losses or Unpaid Loss Adjustment Expenses

No significant change.

Note 33 – Asbestos/Environmental Reserves

No significant change.

Note 34 – Subscriber Savings Accounts

No significant change.

Note 35 – Multiple Peril Crop Insurance

No significant change.

Note 36 – Financial Guaranty Insurance

B. Not applicable.

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.

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 [ ]

6.1 State as of what date the latest financial examination of the reporting entity was made or is being made. 12/31/2010

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. 12/31/2010

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). 10/18/2011

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:

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

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

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

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

1 Affiliate Name	2 Location (City, State)	3 FRB	4 OCC	5 FDIC	6 SEC
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:

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

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

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

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

FINANCIAL

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

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

INVESTMENT

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

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

12. Amount of real estate and mortgages held in other invested assets in Schedule BA: $ 0

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	171,023,923	174,919,965
14.24	Short-Term Investments	0	0
14.25	Mortgage Loans on Real Estate	0	0
14.26	All Other	0	0
14.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 171,023,923	$ 174,919,965
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 [ ] No [X]

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

If no, attach a description with this statement.

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

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

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

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

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

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

1 Name of Custodian(s)	2 Custodian Address
Key Bank	PO Box 6717 Cleveland, OH 44101
US Bank	Two Liberty Place 50 South 16th Street, Suite 2000 Philadelphia, PA 19102

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
8099	Fort Washington Investment Advisors, Inc.	303 Broadway, Suite 1200, Cincinnati, OH 45202
107496	Emerald Advisers, Inc.	1111 Superior Ave., #1310, Cleveland, OH 44113
16076	Ancora Advisors LLC	6060 Parkland Boulevard, Suite 200, Cleveland, OH 44124

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

18.2 If no, list exceptions:

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.

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.

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:

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	22.040%
5.2 A&H cost containment percent	(3.310)%
5.3 A&H expense percent excluding cost containment expenses	39.940%

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

NONE

SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN

Current Year to Date - Allocated by States and Territories

		1	Direct Premiums Written		Direct Losses Paid (Deducting Salvage)		Direct Losses Unpaid	
	States, Etc.	Active Status	2 Current Year to Date	3 Prior Year to Date	4 Current Year to Date	5 Prior Year to Date	6 Current Year to Date	7 Prior Year to Date
1.	Alabama AL	L	1,566,198	1,882,421	685,545	986,832	4,571,251	4,095,371
2.	Alaska AK	L	3,897,600	3,477,399	1,253,391	840,625	5,590,891	4,982,521
3.	Arizona AZ	L	2,406,706	4,765,332	1,948,388	1,167,110	5,657,064	5,244,230
4.	Arkansas AR	L	1,656,492	1,896,417	1,442,282	939,322	4,141,615	3,489,980
5.	California CA	L	37,808,201	37,536,548	19,080,067	20,424,109	129,185,805	96,283,440
6.	Colorado CO	L	4,018,269	3,317,836	2,204,894	816,389	4,301,345	6,084,328
7.	Connecticut CT	L	5,492,944	7,020,261	11,847,339	2,449,055	13,850,914	18,132,062
8.	Delaware DE	L	530,596	1,151,104	2,886,186	2,473,686	18,831,363	12,656,831
9.	District of Columbia DC	L	149	1,859			593	97
10.	Florida FL	L	8,338,169	8,847,371	6,034,670	7,334,600	22,519,328	21,083,967
11.	Georgia GA	L	2,295,357	2,458,738	1,884,369	2,695,697	7,732,299	7,961,225
12.	Hawaii HI	L	8,077,262	7,130,312	4,130,192	3,884,380	15,076,494	14,636,476
13.	Idaho ID	L	3,771,660	3,796,490	1,252,945	608,667	4,819,937	5,093,885
14.	Illinois IL	L	4,250,806	3,403,503	3,918,651	5,065,709	18,669,019	18,056,335
15.	Indiana IN	L	3,260,524	2,268,060	1,073,258	884,607	5,530,764	5,373,083
16.	Iowa IA	L	659,965	622,637	1,038,853	2,640,251	7,537,221	12,799,440
17.	Kansas KS	L	6,457,871	5,620,301	1,315,916	649,392	7,194,974	4,739,359
18.	Kentucky KY	L	3,665,780	2,865,980	2,420,911	463,962	3,209,899	2,673,436
19.	Louisiana LA	L	2,294,814	2,617,960	550,204	629,198	3,873,467	3,055,077
20.	Maine ME	L	108,628	89,174	62,499	212,456	402,586	399,162
21.	Maryland MD	L	2,568,830	3,112,669	908,851	841,667	5,541,301	4,931,816
22.	Massachusetts MA	L	4,093,432	11,166,104	3,743,457	5,435,835	18,813,903	20,598,293
23.	Michigan MI	L	14,277	19,864			3,229	16,039
24.	Minnesota MN	L	2,516,937	2,340,438	797,136	1,700,710	4,682,398	4,375,878
25.	Mississippi MS	L	2,023,510	1,566,070	586,922	633,260	2,108,020	2,200,402
26.	Missouri MO	L	5,424,050	4,786,249	2,531,696	1,775,032	12,540,287	11,271,410
27.	Montana MT	L	2,101,459	2,132,962	1,831,311	858,332	3,840,500	2,507,376
28.	Nebraska NE	L	3,455,121	2,755,147	1,529,222	2,888,935	3,122,257	3,584,029
29.	Nevada NV	L	1,172,998	1,270,750	3,081,672	2,813,350	8,805,878	6,948,273
30.	New Hampshire NH	L	1,189,542	1,829,545	1,066,716	929,892	3,725,529	3,593,703
31.	New Jersey NJ	L	31,772	47,932	53,739	53,026	74,131	181,792
32.	New Mexico NM	L	634,651	483,486	167,116	120,577	1,667,601	759,725
33.	New York NY	L	23,331,547	23,124,047	6,189,505	10,953,303	41,711,567	36,833,912
34.	North Carolina NC	L	13,643,287	15,238,014	5,575,087	9,788,302	28,281,665	32,389,763
35.	North Dakota ND	L	602,486	686,647	195,012	22,232	556,483	491,508
36.	Ohio OH	L	6,342,873	7,032,148	2,317,246	2,396,662	10,900,051	12,129,715
37.	Oklahoma OK	L	3,159,019	3,239,319	791,374	748,143	3,914,377	4,048,701
38.	Oregon OR	L	992,745	1,202,202	648,904	580,664	2,479,006	2,461,083
39.	Pennsylvania PA	L	11,918,895	12,537,026	7,808,636	4,632,849	29,080,171	25,169,732
40.	Rhode Island RI	L	139,700	199,404	72,309	63,863	952,034	954,499
41.	South Carolina SC	L	1,657,287	3,605,131	1,788,495	1,680,834	6,989,658	7,607,865
42.	South Dakota SD	L	770,292	613,749	223,427	299,435	609,590	468,938
43.	Tennessee TN	L	7,240,912	13,184,747	4,389,885	3,863,693	17,627,769	16,870,420
44.	Texas TX	L	19,131,479	17,362,869	12,096,855	15,167,499	39,825,603	45,791,678
45.	Utah UT	L	8,817,392	7,359,852	1,349,262	1,109,978	6,512,289	12,244,471
46.	Vermont VT	L	(156,508)	513,387	292,045	261,240	1,746,288	1,451,141
47.	Virginia VA	L	4,199,672	4,594,609	1,296,262	1,831,073	8,367,472	9,943,006
48.	Washington WA	L	2,446,343	2,145,150	383,830	534,709	3,897,299	2,419,706
49.	West Virginia WV	L	40,100	98,093	98,550	183,291	987,026	1,036,508
50.	Wisconsin WI	L	4,347,569	3,899,911	1,005,507	2,620,953	8,535,039	8,099,042
51.	Wyoming WY	L	124,260	171,703	1,013	25,794	113,790	136,205
52.	American Samoa AS	N						
53.	Guam GU	N						
54.	Puerto Rico PR	N						
55.	US Virgin Islands VI	N						
56.	Northern Mariana Islands MP	N						
57.	Canada CAN	N						
58.	Aggregate Other Alien OT	XXX	0	0	0	0	0	0
59.	Totals	(a) 51	234,533,918	249,088,925	127,851,603	129,981,181	560,709,037	528,356,936

DETAILS OF WRITE-INS

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

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

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

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

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^ Total percentage owned by respective parent and other affiliated companies

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

	Domiciliary Location	FEIN	NAIC Co. Code
American Financial Group, Inc.	OH	31-1544320	
Great American Insurance Company *	OH	31-0501234	16691
American Signature Underwriters, Inc.	OH	31-1463075	
Brothers Property Corporation (80%)	OH	59-2840291	
Brothers Le Pavillon, LLC	DE	20-5173494	
Brothers Le Pavillon (SPE), LLC	DE	20-5173589	
Brothers Pennsylvanian Corporation	PA	25-1754638	
Brothers Property Management Corporation	OH	59-2840294	
Crescent Centre Apartments ^	OH	20-4498054	
Crop Managers Insurance Agency, Inc.	KS	31-1277904	
Dempsey & Siders Agency, Inc.	OH	31-0589001	
Eden Park Insurance Brokers, Inc.	CA	31-1341668	
El Aguila, Compañia de Seguros, S.A. de C.V. *	MEX		
Financiadora de Primas Condor, S.A. de C.V. (99%)	MEX		
Farmers Crop Insurance Alliance, Inc.	KS	39-1404033	
FCIA Management Company, Inc.	NY	13-3628555	
Foreign Credit Insurance Association @	NY		
GAI Warranty Company	OH	31-1753938	
GAI Warranty Company of Florida	FL	31-1765544	
GAI Warranty Company of Canada Inc.	CAN		
Global Premier Finance Company	OH	61-1329718	
Great American Agency of Texas, Inc.	TX	74-2693636	
Great American Alliance Insurance Company *	OH	95-1542353	26832
Great American Assurance Company *	OH	15-6020948	26344
Great American Casualty Insurance Company *	OH	61-0983091	39896
Great American Claims Services, Inc.	DE	31-1228726	
Great American Contemporary Insurance Company *	OH	36-4079497	10646
Great American E & S Insurance Company *	DE	31-0954439	37532
Great American Fidelity Insurance Company *	DE	31-1036473	41858
Great American Insurance Agency, Inc.	OH	31-1652643	
Great American Insurance Company of New York *	NY	13-5539046	22136
Great American Lloyd's Insurance Company * @	TX	31-0974853	38024
Great American Lloyd's, Inc.	TX	31-1073664	
Great American Management Services, Inc.	OH	31-0856644	
Great American Protection Insurance Company *	OH	31-1288778	38580
Great American Re Inc.	DE	31-0918893	
Great American Security Insurance Company *	OH	31-1209419	31135
Great American Spirit Insurance Company *	OH	31-1237970	33723
Insurance (GB) Limited *	GBR		
Key Largo Group, Inc.	FL	59-1263251	
National Interstate Corporation (51.2%)	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	

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@ Company affiliated but not owned
# Participant in Lloyd's Syndicate 2468
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^ 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														
			31-1544320		0000944707	NYSE	American Financial Group, Inc.	OH	UIP		Ownership			
			31-6549738				American Financial Capital Trust II	DE	NIA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	
			16-6543606				American Financial Capital Trust III	DE	NIA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	
			16-6543609				American Financial Capital Trust IV	DE	NIA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	
			31-0996797				American Financial Enterprises, Inc.	CT	NIA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	
			31-0828578				American Money Management Corporation	OH	NIA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	
			27-1577326				American Real Estate Capital Company, LLC	OH	NIA	American Money Management Corporation	Ownership	80.000	American Financial Group, Inc.	
			27-2829629				MidMarket Capital Partners, LLC	DE	NIA	American Money Management Corporation	Ownership	65.000	American Financial Group, Inc.	
			41-2112001				APU Holding Company	OH	NIA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	
			23-6000765				American Premier Underwriters, Inc.	PA	NIA	APU Holding Company	Ownership	100.000	American Financial Group, Inc.	
			23-6297584				The Associates of the Jersey Company	NJ	NIA	American Premier Underwriters, Inc.	Ownership	100.000	American Financial Group, Inc.	
			37-1094159				Cal Coal, Inc.	IL	NIA	American Premier Underwriters, Inc.	Ownership	100.000	American Financial Group, Inc.	
			95-2802826				Great Southwest Corporation	DE	NIA	American Premier Underwriters, Inc.	Ownership	100.000	American Financial Group, Inc.	
			35-6001691				The Indianapolis Union Railway Company	IN	NIA	American Premier Underwriters, Inc.	Ownership	100.000	American Financial Group, Inc.	
			13-6400464				Lehigh Valley Railroad Company	PA	NIA	American Premier Underwriters, Inc.	Ownership	100.000	American Financial Group, Inc.	
			46-1665396				Pennsylvania Lehigh Oil & Gas Holdings LLC	PA	NIA	Lehigh Valley Railroad Company	Ownership	100.000	American Financial Group, Inc.	
			20-1548213				Magnolia Alabama Holdings, Inc.	DE	NIA	American Premier Underwriters, Inc.	Ownership	100.000	American Financial Group, Inc.	
			20-1574094				Magnolia Alabama Holdings LLC	AL	NIA	Magnolia Alabama Holdings, Inc.	Ownership	100.000	American Financial Group, Inc.	
			46-1852532				Michigan Oil & Gas Holdings, LLC	MI	NIA	American Premier Underwriters, Inc.	Ownership	100.000	American Financial Group, Inc.	
			46-1480078				Ohio Oil & Gas Holdings, LLC	OH	NIA	American Premier Underwriters, Inc.	Ownership	100.000	American Financial Group, Inc.	
			13-6021353				The Owasco River Railway, Inc.	NY	NIA	American Premier Underwriters, Inc.	Ownership	100.000	American Financial Group, Inc.	
			31-1236926				PCC Real Estate, Inc.	NY	NIA	American Premier Underwriters, Inc.	Ownership	100.000	American Financial Group, Inc.	
			76-0080537				PCC Technical Industries, Inc.	DE	NIA	American Premier Underwriters, Inc.	Ownership	100.000	American Financial Group, Inc.	
			31-1388401				PCC Maryland Realty Corp.	MD	NIA	PCC Technical Industries, Inc.	Ownership	100.000	American Financial Group, Inc.	
			06-1209709				Penn Central Energy Management Company	DE	NIA	American Premier Underwriters, Inc.	Ownership	100.000	American Financial Group, Inc.	
			23-1537928				Penn Towers, Inc.	PA	NIA	American Premier Underwriters, Inc.	Ownership	100.000	American Financial Group, Inc.	
			46-3246684				Pennsylvania Oil & Gas Holdings, LLC	PA	NIA	American Premier Underwriters, Inc.	Ownership	100.000	American Financial Group, Inc.	
			23-6000766				Pennsylvania-Reading Seashore Lines	NJ	NIA	American Premier Underwriters, Inc.	Ownership	66.670	American Financial Group, Inc.	
			23-6207599				Pittsburgh and Cross Creek Railroad Company	PA	NIA	American Premier Underwriters, Inc.	Ownership	83.000	American Financial Group, Inc.	
			23-1707450				Terminal Realty Penn Co.	DC	NIA	American Premier Underwriters, Inc.	Ownership	100.000	American Financial Group, Inc.	
			23-1675796				Waynesburg Southern Railroad Company	PA	NIA	American Premier Underwriters, Inc.	Ownership	100.000	American Financial Group, Inc.	
			98-1073776				GAI Insurance Company, Ltd.	BMU	IA	APU Holding Company	Ownership	100.000	American Financial Group, Inc.	
							Great American Specialty & Affinity Limited	GBR	NIA	APU Holding Company	Ownership	100.000	American Financial Group, Inc.	
			31-1446308				Hangar Acquisition Corp.	OH	NIA	APU Holding Company	Ownership	100.000	American Financial Group, Inc.	
			91-1242743				Premier Lease & Loan Services Insurance Agency, Inc.	WA	NIA	APU Holding Company	Ownership	100.000	American Financial Group, Inc.	
			91-1508644				Premier Lease & Loan Services of Canada, Inc.	WA	NIA	APU Holding Company	Ownership	100.000	American Financial Group, Inc.	

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 *
			31-1262960				Risico Management Corporation	DE	NIA	APU Holding Company	Ownership	100.000	American Financial Group, Inc.	
			31-0823725				Dixie Terminal Corporation	OH	NIA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	
			98-0606803				GAI Holding Bermuda Ltd.	BMU	NIA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	
			98-0556144				GAI Indemnity, Ltd.	GBR	IA	GAI Holding Bermuda Ltd.	Ownership	100.000	American Financial Group, Inc.	
							Marketform Group Limited	GBR	NIA	GAI Holding Bermuda Ltd.	Ownership	100.000	American Financial Group, Inc.	
							Marketform Holdings Limited	GBR	NIA	Marketform Group Limited	Ownership	100.000	American Financial Group, Inc.	
			98-0412245				Lavenham Underwriting Limited	GBR	IA	Marketform Holdings Limited	Ownership	100.000	American Financial Group, Inc.	
							Marketform Hong Kong Limited	HKG	NIA	Marketform Holdings Limited	Ownership	100.000	American Financial Group, Inc.	
							Marketform Limited	GBR	NIA	Marketform Holdings Limited	Ownership	100.000	American Financial Group, Inc.	
							Gabinete Marketform SL	ESP	NIA	Marketform Limited	Ownership	100.000	American Financial Group, Inc.	
							Marketform Australia Pty Limited	AUS	NIA	Marketform Limited	Ownership	100.000	American Financial Group, Inc.	
							Studio Marketform SRL	ITA	NIA	Marketform Limited	Ownership	100.000	American Financial Group, Inc.	
							Marketform Management Services Limited	GBR	NIA	Marketform Holdings Limited	Ownership	100.000	American Financial Group, Inc.	
							Marketform Managing Agency Limited	GBR	NIA	Marketform Holdings Limited	Ownership	100.000	American Financial Group, Inc.	
			98-0431601				Sampford Underwriting Limited	GBR	IA	Marketform Holdings Limited	Ownership	100.000	American Financial Group, Inc.	
							Marketform Trust Company Limited	GBR	NIA	Marketform Group Limited	Ownership	100.000	American Financial Group, Inc.	
			06-1356481				Great American Financial Resources, Inc.	DE	NIA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	1
			31-1422717				AAG Insurance Agency, Inc.	KY	NIA	Great American Financial Resources, Inc.	Ownership	100.000	American Financial Group, Inc.	
			34-1017531				Ceres Group, Inc.	DE	NIA	Great American Financial Resources, Inc.	Ownership	100.000	American Financial Group, Inc.	
			47-0717079				Continental General Corporation	NE	NIA	Ceres Group, Inc.	Ownership	100.000	American Financial Group, Inc.	
0084	American Financial Group, Inc.	71404	47-0463747				Continental General Insurance Company	OH	IA	Continental General Corporation	Ownership	100.000	American Financial Group, Inc.	
			34-1947042				QQAgency of Texas, Inc.	TX	NIA	Ceres Group, Inc.	Ownership	100.000	American Financial Group, Inc.	
			31-1395344				Great American Advisors, Inc.	OH	NIA	Great American Financial Resources, Inc.	Ownership	100.000	American Financial Group, Inc.	
0084	American Financial Group, Inc.	63312	13-1935920				Great American Life Insurance Company	OH	IA	Great American Financial Resources, Inc.	Ownership	100.000	American Financial Group, Inc.	
			45-2969767				Aerielle IP Holdings, LLC	OH	NIA	Great American Life Insurance Company	Ownership	62.500	American Financial Group, Inc.	2
			26-4391696				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				Annuity Investors Life Insurance Company	OH	IA	Great American Life Insurance Company	Ownership	100.000	American Financial Group, Inc.	
			27-4078277				Bay Bridge Marina Hemingway's Restaurant, LLC	MD	NIA	Great American Life Insurance Company	Ownership	85.000	American Financial Group, Inc.	
			27-0513333				Bay Bridge Marina Management, LLC	MD	NIA	Great American Life Insurance Company	Ownership	85.000	American Financial Group, Inc.	
			20-1246122				Brothers Management, LLC	FL	NIA	Great American Life Insurance Company	Ownership	99.000	American Financial Group, Inc.	
			45-3988240				FT Liquidation, LLC	OH	NIA	Great American Life Insurance Company	Ownership	100.000	American Financial Group, Inc.	
			20-4604276				GALIC - Bay Bridge Marina, LLC	MD	NIA	Great American Life Insurance Company	Ownership	100.000	American Financial Group, Inc.	
			45-5565693				GALIC - Sorrento, LLC	FL	NIA	Great American Life Insurance Company	Ownership	65.000	American Financial Group, Inc.	2
			31-1391777				GALIC Brothers, Inc.	OH	NIA	Great American Life Insurance Company	Ownership	80.000	American Financial Group, Inc.	
			45-1144095				GALIC Pointe, LLC	FL	NIA	Great American Life Insurance Company	Ownership	65.000	American Financial Group, Inc.	2
			26-3260520				Manhattan National Holding Corporation	OH	NIA	Great American Life Insurance Company	Ownership	100.000	American Financial Group, Inc.	

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 *
0084	American Financial Group, Inc.	67083	45-0252531				Manhattan National Life Insurance Company	OH	IA	Manhattan National Holding Corporation	Ownership	100.000	American Financial Group, Inc.	
			52-2179330				Skipjack Marina Corp.	MD	NIA	Great American Life Insurance Company	Ownership	100.000	American Financial Group, Inc.	
0084	American Financial Group, Inc.	63479	58-0869673				United Teacher Associates Insurance Company	TX	IA	Great American Financial Resources, Inc.	Ownership	100.000	American Financial Group, Inc.	
			47-1933937				UTA Acquisitions, LLC	TX	NIA	United Teacher Associates Insurance Company	Ownership	100.000	American Financial Group, Inc.	
			42-1575938				Great American Holding, Inc.	OH	NIA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	
			27-3062314				Agricultural Services, LLC	OH	NIA	Great American Holding, Inc.	Ownership	100.000	American Financial Group, Inc.	
			45-4110027				United States Commodities Producers LLC	MT	NIA	Agricultural Services, LLC	Ownership	75.000	American Financial Group, Inc.	
			27-2354685				United States Livestock Producers, LLC	NV	NIA	Agricultural Services, LLC	Ownership	75.000	American Financial Group, Inc.	
0084	American Financial Group, Inc.	35351	31-0912199				American Empire Surplus Lines Insurance Company	DE	IA	Great American Holding, Inc.	Ownership	100.000	American Financial Group, Inc.	
0084	American Financial Group, Inc.	37990	31-0973761				American Empire Insurance Company	OH	IA	American Empire Surplus Lines Insurance Company	Ownership	100.000	American Financial Group, Inc.	
			59-1671722				American Empire Underwriters, Inc.	TX	NIA	American Empire Insurance Company	Ownership	100.000	American Financial Group, Inc.	
							GAI Australia Pty Ltd	AUS	NIA	Great American Holding, Inc.	Ownership	100.000	American Financial Group, Inc.	
			AA-1784136				Great American International Insurance Limited	IRL	IA	Great American Holding, Inc.	Ownership	100.000	American Financial Group, Inc.	
0084	American Financial Group, Inc.	23418	73-0556513				Mid-Continent Casualty Company	OH	IA	Great American Holding, Inc.	Ownership	100.000	American Financial Group, Inc.	
0084	American Financial Group, Inc.	15380	73-1406844				Mid-Continent Assurance Company	OH	IA	Mid-Continent Casualty Company	Ownership	100.000	American Financial Group, Inc.	
0084	American Financial Group, Inc.	13794	38-3803661				Mid-Continent Excess and Surplus Insurance Company	DE	IA	Mid-Continent Casualty Company	Ownership	100.000	American Financial Group, Inc.	
			30-0571535				Mid-Continent Specialty Insurance Services, Inc.	OK	NIA	Mid-Continent Casualty Company	Ownership	100.000	American Financial Group, Inc.	
0084	American Financial Group, Inc.	23426	73-0773259				Oklahoma Surety Company	OH	IA	Mid-Continent Casualty Company	Ownership	100.000	American Financial Group, Inc.	
0084	American Financial Group, Inc.	22179	95-2801326				Republic Indemnity Company of America	CA	IA	Great American Holding, Inc.	Ownership	100.000	American Financial Group, Inc.	
0084	American Financial Group, Inc.	43753	31-1054123				Republic Indemnity Company of California	CA	IA	Republic Indemnity Company of America	Ownership	100.000	American Financial Group, Inc.	
			59-1683711				Summit Consulting, LLC	FL	NIA	Great American Holding, Inc.	Ownership	100.000	American Financial Group, Inc.	
			59-3385208				Heritage Summit Healthcare, LLC	FL	NIA	Summit Consulting, LLC	Ownership	100.000	American Financial Group, Inc.	
			59-3409855				Summit Holding Southeast, Inc.	FL	NIA	Great American Holding, Inc.	Ownership	100.000	American Financial Group, Inc.	
0084	American Financial Group, Inc.	10701	59-1835212				Bridgefield Employers Insurance Company	FL	IA	Summit Holding Southeast, Inc.	Ownership	100.000	American Financial Group, Inc.	
0084	American Financial Group, Inc.	10335	59-3269531				Bridgefield Casualty Insurance Company	FL	IA	Bridgefield Employers Insurance Company	Ownership	100.000	American Financial Group, Inc.	
0084	American Financial Group, Inc.	16691	31-0501234				Great American Insurance Company	OH	UIP	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	
			45-2969767				Aerielle IP Holdings, LLC	OH	NIA	Great American Insurance Company	Ownership	37.500	American Financial Group, Inc.	2
			26-4391696				Aerielle, LLC	DE	NIA	Great American Insurance Company	Ownership	37.500	American Financial Group, Inc.	2
			31-1463075				American Signature Underwriters, Inc.	OH	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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			59-2840291				Brothers Property Corporation	OH	NIA	Great American Insurance Company	Ownership	80.000	American Financial Group, Inc.	
			20-5173494				Brothers Le Pavillon, LLC	DE	NIA	Brothers Property Corporation	Ownership	100.000	American Financial Group, Inc.	
			20-5173589				Brothers Le Pavillon (SPE), LLC	DE	NIA	Brothers Le Pavillon, LLC	Ownership	100.000	American Financial Group, Inc.	
			25-1754638				Brothers Pennsylvanian Corporation	PA	NIA	Brothers Property Corporation	Ownership	100.000	American Financial Group, Inc.	
			59-2840294				Brothers Property Management Corporation	OH	NIA	Brothers Property Corporation	Ownership	100.000	American Financial Group, Inc.	
			20-4498054				Crescent Centre Apartments	OH	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	1
			31-1277904				Crop Managers Insurance Agency, Inc.	KS	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	
			31-0589001				Dempsey & Siders Agency, Inc.	OH	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	
			31-1341668				Eden Park Insurance Brokers, Inc.	CA	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	
							El Aguila, Compañia de Seguros, S.A. de C.V.	MEX	IA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	
							Financiadora de Primas Condor, S.A. de C.V.	MEX	NIA	El Aguila, Compañia de Seguros, S.A. de C.V.	Ownership	99.000	American Financial Group, Inc.	
			39-1404033				Farmers Crop Insurance Alliance, Inc.	KS	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	
			13-3628555				FCIA Management Company, Inc.	NY	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	
							Foreign Credit Insurance Association	NY	OTH	Great American Insurance Company	Management		American Financial Group, Inc.	3
			31-1753938				GAI Warranty Company	OH	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	
			31-1765544				GAI Warranty Company of Florida	FL	NIA	GAI Warranty Company	Ownership	100.000	American Financial Group, Inc.	
							GAI Warranty Company of Canada Inc.	CAN	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	
			45-5565693				GALIC - Sorrento, LLC	FL	NIA	Great American Insurance Company	Ownership	35.000	American Financial Group, Inc.	2
			45-1144095				GALIC Pointe, LLC	FL	NIA	Great American Insurance Company	Ownership	35.000	American Financial Group, Inc.	2
			61-1329718				Global Premier Finance Company	OH	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	
			74-2693636				Great American Agency of Texas, Inc.	TX	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	
0084	American Financial Group, Inc.	26832	95-1542353				Great American Alliance Insurance Company	OH	IA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	
0084	American Financial Group, Inc.	26344	15-6020948				Great American Assurance Company	OH	IA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	
0084	American Financial Group, Inc.	39896	61-0983091				Great American Casualty Insurance Company	OH	IA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	
			31-1228726				Great American Claims Services, Inc.	DE	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	
0084	American Financial Group, Inc.	10646	36-4079497				Great American Contemporary Insurance Company	OH	IA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	
0084	American Financial Group, Inc.	37532	31-0954439				Great American E & S Insurance Company	DE	IA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	
0084	American Financial Group, Inc.	41858	31-1036473				Great American Fidelity Insurance Company	DE	IA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	
			31-1652643				Great American Insurance Agency, Inc.	OH	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	
0084	American Financial Group, Inc.	22136	13-5539046				Great American Insurance Company of New York	NY	IA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	
0084	American Financial Group, Inc.	38024	31-0974853				Great American Lloyd's Insurance Company	TX	IA	Great American Insurance Company	Other		American Financial Group, Inc.	4
			31-1073664				Great American Lloyd's, Inc.	TX	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	
			31-0856644				Great American Management Services, Inc.	OH	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	
0084	American Financial Group, Inc.	38580	31-1288778				Great American Protection Insurance Company	OH	IA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	
			31-0918893				Great American Re Inc.	DE	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	
0084	American Financial Group, Inc.	31135	31-1209419				Great American Security Insurance Company	OH	IA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	

SCHEDULE Y

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0084	American Financial Group, Inc.	33723	31-1237970				Great American Spirit Insurance Company	OH	IA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	
			AA-1120817				Insurance (GB) Limited	GBR	IA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	
			59-1263251				Key Largo Group, Inc.	FL	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	
			34-1607394		0001301106	NASDAQ	National Interstate Corporation	OH	UDP	Great American Insurance Company	Ownership	51.200	American Financial Group, Inc.	
			34-1899058				American Highways Insurance Agency, Inc.	OH	NIA	National Interstate Corporation	Ownership	100.000	American Financial Group, Inc.	
			31-1548235				Explorer RV Insurance Agency, Inc.	OH	NIA	National Interstate Corporation	Ownership	100.000	American Financial Group, Inc.	
			98-0191335				Hudson Indemnity, Ltd.	CYM	IA	National Interstate Corporation	Ownership	100.000	American Financial Group, Inc.	
			66-0660039				Hudson Management Group, Ltd.	VIR	NIA	National Interstate Corporation	Ownership	100.000	American Financial Group, Inc.	
			34-1607396				National Interstate Insurance Agency, Inc.	OH	NIA	National Interstate Corporation	Ownership	100.000	American Financial Group, Inc.	
			36-4670968				Commercial For Hire Transportation Purchasing Group	SC	NIA	National Interstate Insurance Agency, Inc.	Management		American Financial Group, Inc.	5
0084	American Financial Group, Inc.	32620	34-1607395				National Interstate Insurance Company	OH	RE	National Interstate Corporation	Ownership	100.000	American Financial Group, Inc.	
0084	American Financial Group, Inc.	11051	99-0345306				National Interstate Insurance Company of Hawaii, Inc.	OH	DS	National Interstate Insurance Company	Ownership	100.000	American Financial Group, Inc.	
			43-1254631				TransProtection Service Company	MO	DS	National Interstate Insurance Company	Ownership	100.000	American Financial Group, Inc.	
0084	American Financial Group, Inc.	41106	95-3623282				Triumphe Casualty Company	OH	DS	National Interstate Insurance Company	Ownership	100.000	American Financial Group, Inc.	
0084	American Financial Group, Inc.	21172	86-0114294				Vanliner Insurance Company	MO	DS	National Interstate Insurance Company	Ownership	100.000	American Financial Group, Inc.	
							Vanliner Reinsurance Limited	BMU	DS	National Interstate Insurance Company	Ownership	100.000	American Financial Group, Inc.	
			20-5546054				Safety Claims & Litigation Services, LLC	MT	NIA	National Interstate Corporation	Ownership	100.000	American Financial Group, Inc.	
			46-4570914				Safety, Claims and Litigation Services, LLC	OH	NIA	National Interstate Corporation	Ownership	100.000	American Financial Group, Inc.	
			27-2226948				Pinecrest Place LLC	FL	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	
			871850814				PLLS Canada Insurance Brokers Inc.	CAN	NIA	Great American Insurance Company	Ownership	49.000	American Financial Group, Inc.	
			31-1293064				Professional Risk Brokers, Inc.	IL	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	
			72-1331800				Strategic Comp Holdings, L.L.C.	LA	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	
			36-4517754				Strategic Comp Services, L.L.C.	LA	NIA	Strategic Comp Holdings, L.L.C.	Ownership	100.000	American Financial Group, Inc.	
			32-0050970				Strategic Comp, L.L.C.	LA	NIA	Strategic Comp Holdings, L.L.C.	Ownership	100.000	American Financial Group, Inc.	
			31-0686194				One East Fourth, Inc.	OH	NIA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	
			31-0883227				Pioneer Carpet Mills, Inc.	OH	NIA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	
			31-1119320				TEJ Holdings, Inc.	OH	NIA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	
			31-0728327				Three East Fourth, Inc.	OH	NIA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	

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	31,891		0.0	
2. Allied lines	1,655,795	932,842	56.3	11.6
3. Farmowners multiple peril			0.0	
4. Homeowners multiple peril			0.0	
5. Commercial multiple peril	998,503	490,144	49.1	30.9
6. Mortgage guaranty			0.0	
8. Ocean marine			0.0	
9. Inland marine	2,639,884	990,666	37.5	16.3
10. Financial guaranty			0.0	
11.1. Medical professional liability - occurrence			0.0	
11.2. Medical professional liability - claims-made			0.0	
12. Earthquake		15	0.0	
13. Group accident and health			0.0	
14. Credit accident and health			0.0	
15. Other accident and health	297,534	190,995	64.2	0.4
16. Workers' compensation	66,919,914	46,714,462	69.8	62.7
17.1 Other liability-occurrence	17,184,400	8,783,524	51.1	51.7
17.2 Other liability-claims made	27,056	(185,314)	(684.9)	(6,536.7)
17.3 Excess workers' compensation			0.0	
18.1 Products liability-occurrence			0.0	
18.2 Products liability-claims made			0.0	
19.1, 19.2 Private passenger auto liability	1,930,690	1,240,392	64.2	28.8
19.3, 19.4 Commercial auto liability	108,891,429	74,044,979	68.0	85.9
21. Auto physical damage	29,450,260	16,861,623	57.3	56.3
22. Aircraft (all perils)			0.0	
23. Fidelity			0.0	
24. Surety	36,030	15,943	44.3	20.2
26. Burglary and theft		153	0.0	
27. Boiler and machinery	25,318		0.0	1.0
28. Credit			0.0	
29. International			0.0	
30. Warranty			0.0	
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	0	0	0.0	
35. Totals	230,088,704	150,080,426	65.2	70.8
DETAILS OF WRITE-INS				
3401.			0.0	
3402.			0.0	
3403.			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)	0	0	0.0	

PART 2 - DIRECT PREMIUMS WRITTEN

Lines of Business	1 Current Quarter	2 Current Year to Date	3 Prior Year Year to Date
1. Fire	8,096	44,979	13,175
2. Allied lines	995,501	1,703,986	1,760,725
3. Farmowners multiple peril			
4. Homeowners multiple peril			
5. Commercial multiple peril	476,956	843,155	938,558
6. Mortgage guaranty			
8. Ocean marine			
9. Inland marine	2,008,294	2,933,870	2,992,376
10. Financial guaranty			
11.1 Medical professional liability - occurrence			
11.2 Medical professional liability - claims made			
12. Earthquake			
13. Group accident and health			
14. Credit accident and health			
15. Other accident and health			
16. Workers' compensation	27,577,000	54,308,611	52,276,989
17.1 Other liability-occurrence	9,253,108	17,979,246	22,704,929
17.2 Other liability-claims made	5,228	7,829	21,941
17.3 Excess workers' compensation			
18.1 Products liability-occurrence			
18.2 Products liability-claims made			
19.1 19.2 Private passenger auto liability	1,052,580	2,112,048	2,032,399
19.3 19.4 Commercial auto liability	61,425,625	117,664,574	130,529,975
21. Auto physical damage	21,019,359	36,875,643	35,764,020
22. Aircraft (all perils)			
23. Fidelity			
24. Surety	32,810	35,960	34,860
26. Burglary and theft			
27. Boiler and machinery	13,256	24,017	18,978
28. Credit			
29. International			
30. Warranty			
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	0	0	0
35. Totals	123,867,813	234,533,918	249,088,925
DETAILS OF WRITE-INS			
3401.			
3402.			
3403.			
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)	0	0	0

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	76,702	53,123	129,825	28,081	91	28,172	65,149	238	35,047	100,434	16,528	(17,747)	(1,219)
2. 2013	38,332	50,620	88,952	11,987	658	12,645	39,729	263	37,408	77,400	13,384	(12,291)	1,093
3. Subtotals 2013 + Prior	115,034	103,743	218,777	40,068	749	40,817	104,878	501	72,455	177,834	29,912	(30,038)	(126)
4. 2014	44,634	103,177	147,811	23,485	2,186	25,671	41,300	1,170	83,037	125,507	20,151	(16,784)	3,367
5. Subtotals 2014 + Prior	159,668	206,920	366,588	63,553	2,935	66,488	146,178	1,671	155,492	303,341	50,063	(46,822)	3,241
6. 2015	XXX	XXX	XXX	XXX	17,846	17,846	XXX	24,411	56,740	81,151	XXX	XXX	XXX
7. Totals	159,668	206,920	366,588	63,553	20,781	84,334	146,178	26,082	212,232	384,492	50,063	(46,822)	3,241
8. Prior Year-End's Surplus As Regards Policyholders	284,680												

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. 31.4 %	2. (22.6)%	3. 0.9 %

Col. 13, Line 7 Line 8
4. 1.1 %

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

Explanation:

1.
2.
3.
4.

Bar Code:

Overflow Page for Write-Ins

Additional Write-ins for Assets:

	Current Statement Date			4
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	December 31, Prior Year Net Admitted Assets
2504. Prepaid expenses	941,146	941,146	0	
2505. Commission receivable	435,588		435,588	414,153
2597. Summary of remaining write-ins for Line 25	1,376,734	941,146	435,588	414,153

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	16,007,922	15,536,369
2. Cost of acquired:		
2.1 Actual cost at time of acquisition		
2.2 Additional investment made after acquisition	930,043	1,010,020
3. Current year change in encumbrances		
4. Total gain (loss) on disposals		(8,524)
5. Deduct amounts received on disposals		
6. Total foreign exchange change in book/adjusted carrying value		
7. Deduct current year's other than temporary impairment recognized		
8. Deduct current year's depreciation	283,937	529,943
9. Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8)	16,654,028	16,007,922
10. Deduct total nonadmitted amounts		
11. Statement value at end of current period (Line 9 minus Line 10)	16,654,028	16,007,922

SCHEDULE B - VERIFICATION

Mortgage Loans

NONE

	1 Year to Date	2 Prior Year Ended December 31
1. Book value/recorded investment excluding accrued interest, December 31 of prior year	0	
2. Cost of acquired:		
2.1 Actual cost at time of acquisition		
2.2 Additional investment made after acquisition		
3. Capitalized deferred interest and other		
4. Accrual of discount		
5. Unrealized valuation increase (decrease)		
6. Total gain (loss) on disposals		
7. Deduct amounts received on disposals		
8. Deduct amortization of premium and mortgage interest points and commitment fees		
9. Total foreign exchange change in book value/recorded investment excluding accrued interest		
10. Deduct current year's other than temporary impairment recognized		
11. Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	0	0
12. Total valuation allowance		
13. Subtotal (Line 11 plus Line 12)	0	0
14. Deduct total nonadmitted amounts		
15. Statement value at end of current period (Line 13 minus Line 14)	0	0

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	29,035,107	23,883,002
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	150,000	250,000
2.2 Additional investment made after acquisition	1,175,000	2,981,264
3. Capitalized deferred interest and other		
4. Accrual of discount		
5. Unrealized valuation increase (decrease)	1,023,452	1,920,841
6. Total gain (loss) on disposals		
7. Deduct amounts received on disposals	750,000	
8. Deduct amortization of premium and depreciation		
9. Total foreign exchange change in book/adjusted carrying value		
10. Deduct current year's other than temporary impairment recognized		
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	30,633,559	29,035,107
12. Deduct total nonadmitted amounts		
13. Statement value at end of current period (Line 11 minus Line 12)	30,633,559	29,035,107

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	844,867,922	808,599,692
2. Cost of bonds and stocks acquired	102,474,268	149,166,639
3. Accrual of discount	1,166,591	2,116,756
4. Unrealized valuation increase (decrease)	1,425,309	4,688,137
5. Total gain (loss) on disposals	1,252,982	5,140,777
6. Deduct consideration for bonds and stocks disposed of	62,449,247	117,972,168
7. Deduct amortization of premium	2,184,047	4,941,045
8. Total foreign exchange change in book/adjusted carrying value		
9. Deduct current year's other than temporary impairment recognized	849,955	1,930,866
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	885,703,822	844,867,922
11. Deduct total nonadmitted amounts	1,158,015	867,150
12. Statement value at end of current period (Line 10 minus Line 11)	884,545,807	844,000,772

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)	554,657,542	62,012,334	34,593,986	(2,993,372)	554,657,542	579,082,518		524,750,096
2. NAIC 2 (a)	81,065,815	5,630,056	4,253,062	2,297,324	81,065,815	84,740,133		80,318,681
3. NAIC 3 (a)	16,136,182		613,991	484,862	16,136,182	16,007,052		12,896,393
4. NAIC 4 (a)	5,622,842		565,900	(547,777)	5,622,842	4,509,166		6,483,216
5. NAIC 5 (a)	1,226,135		48,586	227,542	1,226,135	1,405,092		707,337
6. NAIC 6 (a)	106,039		39,270		106,039	66,769		193,594
7. Total Bonds	658,814,556	67,642,390	40,114,795	(531,421)	658,814,556	685,810,730	0	625,349,317
PREFERRED STOCK								
8. NAIC 1	2,531,698	1,000,000		(7,039)	2,531,698	3,524,659		2,514,937
9. NAIC 2	6,717,450	1,000,000	999,977	(153,473)	6,717,450	6,564,000		6,569,250
10. NAIC 3	3,292,861			(21,511)	3,292,861	3,271,350		3,268,600
11. NAIC 4	13,371		6,769		13,371	6,602		13,371
12. NAIC 5								
13. NAIC 6	27,045				27,045	27,045		27,045
14. Total Preferred Stock	12,582,425	2,000,000	1,006,746	(182,024)	12,582,425	13,393,655	0	12,393,203
15. Total Bonds and Preferred Stock	671,396,981	69,642,390	41,121,541	(713,445)	671,396,981	699,204,385	0	637,742,520

(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 $.....39,828,836; 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	39,828,836	XXX	39,828,836	972	

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	16,075,561	7,205,475
2. Cost of short-term investments acquired	61,115,941	67,292,009
3. Accrual of discount		
4. Unrealized valuation increase (decrease)		
5. Total gain (loss) on disposals		
6. Deduct consideration received on disposals	37,362,666	58,421,924
7. Deduct amortization of premium		
8. Total foreign exchange change in book/adjusted carrying value		
9. Deduct current year's other than temporary impairment recognized		
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	39,828,836	16,075,561
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	39,828,836	16,075,561

Sch. DB-Pt A-Verification
NONE

Sch. DB-Pt B-Verification
NONE

Sch. DB-Pt C-Sn 1
NONE

Sch. DB-Pt C-Sn 2
NONE

Sch. DB-Verification
NONE

Sch. E-Verification
NONE

SCHEDULE A - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Description of Property	City	State	Date Acquired	Name of Vendor	Actual Cost at Time of Acquisition	Amount of Encumbrances	Book/Adjusted Carrying Value Les Encumbrances	Additional Investment Made After Acquisition
Acquired by Purchase								
Land and Office Building, 4059 Kinross Lakes Parkway	Richfield	OH	05/15/2015	Sound and Vision Inc.			35,853	36,007
Land and Office Building, 4059 Kinross Lakes Parkway	Richfield	OH	06/15/2015	Snavely Building Co.			401,660	403,214
Land and Office Building, 4059 Kinross Lakes Parkway	Richfield	OH	06/15/2015	Jamco Voice and Data Communications			3,552	3,613
0199999. Totals					0	0	441,065	442,834
0399999. Totals					0	0	441,065	442,834

SCHEDULE A - PART 3

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

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

NONE

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings

NONE

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

NONE

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4									
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Desig-nation	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made after Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated												
000000 00 0	CANAL CAPITAL PARTNERS III, LP	TWINSBURG	OH	CANAL CAPITAL PARTNERS III, LP		06/03/2015	2	150,000			7,350,000	30.0
1399999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated								150,000	0	0	7,350,000	XXX
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated												
000000 00 0	FORT WASHINGTON PRIVATE EQUITY OPPORTUNITIES FUND III, LP	CINCINNATI	OH	FORT WASHINGTON PRIVATE EQUITY OPPORTUNITIES FUND III, LP		07/10/2014	1		500,000		4,100,000	3.3
1599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated								0	500,000	0	4,100,000	XXX
4499999. Subtotal - Unaffiliated								150,000	500,000	0	11,450,000	XXX
4699999. Totals								150,000	500,000	0	11,450,000	XXX

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SCHEDULE BA - PART 3

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

1	2	Location		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

NONE

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. Special Revenue and Special Assessment									
01179R LA 9	AK MUNI BOND BK-B- 5.00 03/01/2024		05/14/2015	ANCORA ADVISORS LLC		1,390,257	1,205,000		1FE
130536 QR 9	CA POLL CTRL FIN A1 3.375 7/01/25(WM)		06/19/2015	BANC OF AMERICA SECURITIES		1,500,000	1,500,000		1FE
3130A5 GW 3	FED HOME LN BANK 2.70 06/23/2023		06/26/2015	INTL FCSTONE PARTNER		1,913,595	1,930,000	869	1
3130A5 RJ 0	FED HOME LN BANK 2.55 06/29/2022		06/19/2015	STIFEL NICOLAUS		1,595,000	1,595,000		1
3130A5 T8 2	FED HOME LN BANK 2.65 06/29/2022		06/24/2015	CANTOR FITZGERALD & CO		575,000	575,000		1
3133EE F8 8	FED FARM CREDIT 2.58 05/04/2023		05/28/2015	FIFTH THIRD		1,634,145	1,640,000	2,938	1
3133EE VN 7	FED FARM CREDIT 2.48 06/30/2022		05/27/2015	PIPER JAFFRAY / US BANCORP		613,309	615,000	2,457	1
3133EE Z8 6	FED FARM CREDIT 2.83 12/23/2022		06/17/2015	CANTOR FITZGERALD & CO		870,000	870,000		1
3133EE Z9 4	FED FARM CREDIT 2.62 03/23/2022		06/25/2015	JANNEY MONTGOMERY SCOTT		1,329,202	1,330,000	290	1
3134G3 3N 8	FREDDIE MAC 2.25 01/10/2023		04/30/2015	RAYMOND JAMES & ASSOCIATES		79,232	80,000	555	1
3135G0 VT 7	FANNIE MAE 2.50 03/27/2023		04/24/2015	INTL FCSTONE PARTNER		619,535	620,000	1,292	1
3136G0 F8 9	FANNIE MAE 2.40 10/04/2022		06/25/2015	FIFTH THIRD		750,272	760,000	4,155	1
45129Y F4 3	ID HSG SFM A-2 I 4.00 07/01/2034		06/12/2015	BARCLAYS CAPITAL		1,068,890	1,000,000		1FE
56052F BR 5	MAINE ST HSG AUTH MTG D 4.00 11/15/2045		06/17/2015	BANC OF AMERICA SECURITIES		1,076,700	1,000,000		1FE
658909 HW 9	ND HSG FIN AGY B 4.00 01/01/2036		05/22/2015	RBC CAPITAL MARKETS		541,735	500,000		1FE
83712D UH 7	SOUTH CAROLINA HSG A-2 4.00 07/01/2037		06/25/2015	CITIGROUP		1,037,730	1,000,000		1FE
880461 EU 8	TN HSG DEV AGY 1A AMT 4.00 07/01/2045		05/14/2015	CITIGROUP		1,076,260	1,000,000		1FE
924190 HG 9	VERMONT ST HSG FIN B 3.75 11/01/2045		04/10/2015	RAYMOND JAMES & ASSOCIATES		1,057,450	1,000,000		1FE
3199999. Total Bonds - U.S. Special Revenue and Special Assessment						18,728,312	18,220,000	12,556	XXX
Bonds - Industrial and Miscellaneous									
00090V AC 6	ACASC 2015-1A A2 CLO SEQ SSNR 3.01 04/27	R	04/15/2015	DEUTSCHE BANK		1,500,000	1,500,000		1FE
01749P AN 8	ALLEG 2015-1A COMB CLO 07/25/2027	R	04/30/2015	MORGAN STANLEY		974,375	1,000,000		1FE
05607Y AC 5	B2R 2015-1 A2 ABS SSNR 3.469 05/15/2048		04/07/2015	WELLS FARGO BROKERAGE SERVICES		1,009,956	1,000,000	2,024	1FE
05607Y AC 5	B2R 2015-1 A2 ABS SSNR 3.469 05/15/2048		06/03/2015	WELLS FARGO BROKERAGE SERVICES		496,875	500,000	337	1FE
08180R AJ 4	BSP 2015-VIIA A1B CLO SEQ SSNR 3.36 7/27	R	06/30/2015	JP MORGAN SECURITIES INC		1,500,000	1,500,000		1FE
17178X AL 1	CIFC 2007-2A B CLO MEZ SEQ FLT 04/15/21	R	05/27/2015	BNP PARIBAS		973,750	1,000,000	1,339	1FE
26827E AC 9	ECAF 2015-1A A2 ABS SNR 4.947 06/15/2040		06/15/2015	DEUTSCHE BANK		1,000,000	1,000,000		1FE
302635 AC 1	FS INVST CORP 4.75 05/15/2022		04/27/2015	WELLS FARGO BROKERAGE SERVICES		996,840	1,000,000		2FE
32052K AB 1	FHASI 2006-AR2 2A1 SEQ SSNR CSTR 07/36		05/20/2015	AMHERST SECURITIES CORP		2,033,492	2,392,343	4,286	1FM
38174F AL 0	GOCAP 2015-23A B2 CLO MEZ 4.094 05/05/27	R	05/18/2015	WELLS FARGO BROKERAGE SERVICES		499,670	500,000		1FE
40442L AB 1	H2 2015-1A AFX CDO SEQ SSNR 3.3526 06/49	R	06/19/2015	UBS WARBURG		999,999	1,000,000		1FE
40536Y AE 4	HLCNL 2007-2A A1J CLO MEZ SEQ FLT 04/21	R	06/16/2015	JP MORGAN SECURITIES INC		974,375	1,000,000	929	1FE
43132W AJ 9	HLDN 2015-4A A1B CLO SEQ SSNR 3.41 07/27	R	06/30/2015	CITIGROUP		1,000,000	1,000,000		1FE
432748 AB 7	HILLTOP HOLDINGS 5.00 04/15/2025		04/06/2015	SANDLER & O'NEIL PARTNERS		1,000,000	1,000,000		2FE
44931B AE 7	ICG 2015-1A COMB CLO MEZ 07/19/2027	R	06/11/2015	CS FIRST BOSTON		1,450,225	1,500,000		1FE
46618G AE 1	JFINR 2015-4A BF CLO MEZ 3.6 04/22/2020	R	04/09/2015	JEFFERIES & CO		500,000	500,000		1FE
47421M AE 3	JEFFM 2015-1A A2 CLO SEQ SSNR 3.62 07/27	R	06/26/2015	BANC OF AMERICA SECURITIES		2,000,000	2,000,000		1FE
50188N AA 6	LCM 19A COMB CLO MEZ 07/15/2027	R	06/30/2015	MORGAN STANLEY		963,160	1,000,000		1FE
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		1FE
67091R AE 9	OCP 2015-8A A2B CLO MEZ 4.00 04/17/2027	R	04/10/2015	BANC OF AMERICA SECURITIES		500,000	500,000		1FE

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)
83609G AE 5	SNDPT 2015-2A B2 CLO MEZ SEQ 4.02 07/27	R	06/18/2015	BANC OF AMERICA SECURITIES		1,500,000	1,500,000		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
95058X AB 4	WEN 2015-1A A2II ABS SEQ SNR 4.08 06/45		05/19/2015	GUGGENHEIM CAPITAL MARKET		2,000,000	2,000,000		2AM
95763P AJ 0	WESTERN ALLIANCE 5.00 07/15/2025		06/24/2015	SANDLER & O'NEIL PARTNERS		1,000,000	1,000,000		2FE
Q3930A AC 2	FMG TL LIBOR + 275 6/30/2019	F	01/01/2015	UBS WARBURG		(1,029)	(1,010)		2FE
3899999. Total Bonds - Industrial and Miscellaneous						27,005,933	27,391,333	13,916	XXX
8399997. Total Bonds - Part 3						45,734,244	45,611,333	26,472	XXX
8399999. Total Bonds						45,734,244	45,611,333	26,472	XXX
Preferred Stocks - Industrial and Miscellaneous									
249670 AA 8	DTCC/THE C 4.875		05/19/2015	BANC OF AMERICA SECURITIES	1,000,000.000	1,000,000	1.00		P1UFE
59156R BP 2	METLIFE INC C 5.25		05/27/2015	GOLDMAN SACHS	1,000,000.000	1,000,000	1.00		P2UFE
8499999. Total Preferred Stocks - Industrial and Miscellaneous						2,000,000	XXX	0	XXX
8999997. Total Preferred Stocks - Part 3						2,000,000	XXX	0	XXX
8999999. Total Preferred Stocks						2,000,000	XXX	0	XXX
Common Stocks - Industrial and Miscellaneous									
034164 10 3	ANDERSONS INC/THE		04/02/2015	CANTOR FITZGERALD & CO	3,199.000	132,988	XXX		L
041356 20 5	ARLINGTON ASSET INVESTMENT-A		06/04/2015	FRIEDMAN BILLINGS RAMSEY	5,000.000	104,352	XXX		L
041356 20 5	ARLINGTON ASSET INVESTMENT-A		06/05/2015	FRIEDMAN BILLINGS RAMSEY	10,000.000	208,547	XXX		L
041356 20 5	ARLINGTON ASSET INVESTMENT-A		06/08/2015	FRIEDMAN BILLINGS RAMSEY	10,000.000	207,218	XXX		L
041356 20 5	ARLINGTON ASSET INVESTMENT-A		06/09/2015	FRIEDMAN BILLINGS RAMSEY	12,000.000	248,087	XXX		L
041356 20 5	ARLINGTON ASSET INVESTMENT-A		06/10/2015	FRIEDMAN BILLINGS RAMSEY	7,500.000	155,270	XXX		L
041356 20 5	ARLINGTON ASSET INVESTMENT-A		06/11/2015	FRIEDMAN BILLINGS RAMSEY	3,500.000	72,901	XXX		L
041356 20 5	ARLINGTON ASSET INVESTMENT-A		06/12/2015	FRIEDMAN BILLINGS RAMSEY	2,500.000	52,150	XXX		L
041356 20 5	ARLINGTON ASSET INVESTMENT-A		06/15/2015	FRIEDMAN BILLINGS RAMSEY	2,700.000	56,249	XXX		L
041356 20 5	ARLINGTON ASSET INVESTMENT-A		06/16/2015	FRIEDMAN BILLINGS RAMSEY	4,000.000	82,639	XXX		L
368736 10 4	GENERAC HOLDINGS INC		06/19/2015	STIFEL NICOLAUS	3,990.000	159,801	XXX		L
378967 10 3	GLOBAL CASH ACCESS HOLDINGS		06/10/2015	STIFEL NICOLAUS	7,843.000	61,925	XXX		L
451055 10 7	ICONIX BRAND GROUP INC		05/04/2015	CANTOR FITZGERALD & CO	6,562.000	179,430	XXX		L
75601W 10 4	REAL INDUSTRY INC		05/15/2015	CANTOR FITZGERALD & CO	12,441.000	120,184	XXX		L
83421A 10 4	SOLERA HOLDINGS INC		05/08/2015	CANTOR FITZGERALD & CO	1,001.000	47,770	XXX		L
868157 10 8	SUPERIOR ENERGY SERVICES INC		05/20/2015	CANTOR FITZGERALD & CO	5,353.000	121,122	XXX		L
87164P 10 3	SYNERGY RESOURCES CORP		06/11/2015	WUNDERLICH	12,985.000	157,759	XXX		L
92886T 20 1	VONAGE HOLDINGS CORP		06/10/2015	NORTHLAND CAPITAL MARKETS	38,134.000	188,195	XXX		L
98400J 10 8	XCERRA CORPORATION		06/10/2015	STIFEL NICOLAUS	7,884.000	60,961	XXX		L
9099999. Total Common Stocks - Industrial and Miscellaneous						2,417,547	XXX	0	XXX
9799997. Total Common Stocks - Part 3						2,417,547	XXX	0	XXX
9799999. Total Common Stocks						2,417,547	XXX	0	XXX
9899999. Total Preferred and Common Stocks						4,417,547	XXX	0	XXX
9999999. Total Bonds, Preferred and Common Stocks						50,151,791	XXX	26,472	XXX

(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues: 0.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
Bonds - U.S. Government																					
36241L S7 2	GNJO PL 783242 PT 3.00 02/15/2026		06/15/2015	MBS Paydown		42,120	42,120	44,516	44,148		(1,013)		(1,013)		42,120			0	576	02/15/2026	1
38373A D9 4	GNR 2009-69 PV PAC 4.00 08/20/2039		06/20/2015	MBS Paydown		7,005	7,005	7,367	7,317		(15)		(15)		7,005			0	109	08/20/2039	1
38375C 6N 5	GNR 2012-116 PG PAC 2.00 10/20/2040		06/20/2015	MBS Paydown		89,019	89,019	91,370	91,121		(1,910)		(1,910)		89,019			0	720	10/20/2040	1
38375G 2G 5	GNR 2012-102 DN SEQ 1.50 09/20/2040		06/20/2015	MBS Paydown		36,157	36,157	36,135	36,133		2		2		36,157			0	225	09/20/2040	1
38376E VJ 1	GNR 2009-110 AB SEQ 4.00 04/16/2039		06/16/2015	MBS Paydown		30,517	30,517	31,974	31,631		(153)		(153)		30,517			0	524	04/16/2039	1
38376G R5 1	GNR 2011-67 AD SEQ 3.21913 10/16/2042		06/16/2015	MBS Paydown		1,493,619	1,493,619	1,508,556	1,472,273		34,906		34,906		1,493,619			0	19,599	10/16/2042	1
38376X L5 0	GNR 2010-31 AP PAC 4.00 08/20/38		06/20/2015	MBS Paydown		116,759	116,759	121,481	119,946		(2,030)		(2,030)		116,759			0	1,925	08/20/2038	1
38377E NN 0	GNR 2010-42 NH PAC 4.00 04/20/39		06/20/2015	MBS Paydown		63,910	63,910	66,326	65,547		(923)		(923)		63,910			0	1,056	04/20/2039	1
38377L ZD 3	GNR 2010-127 NH PAC 3.00 02/20/39		06/20/2015	MBS Paydown		50,878	50,878	52,413	51,938		(16)		(16)		50,878			0	636	02/20/2039	1
38378T AF 7	GNR 2013-71 GA PAC 2.50 07/20/2041		06/20/2015	MBS Paydown		34,221	34,221	34,321	34,303		(73)		(73)		34,221			0	344	07/20/2041	1
0599999. Total Bonds - U.S Government						1,964,207	1,964,207	1,994,459	1,954,356	0	28,775	0	28,775	0	1,964,207	0	0	0	25,713	XXX	XXX
Bonds - U.S. Political Subdivisions of States, Territories and Possessions																					
149231 DE 9	CATO-MERIDIAN NY CSD 4.125 06/15/2017		06/15/2015	Call @ 100.00		250,000	250,000	251,025	250,059		(59)		(59)		250,000			0	5,156	06/15/2017	1FE
385536 FT 9	GRAND HAVEN SCHS-B 5.00 05/01/2023		05/01/2015	Call @ 100.00		1,000,000	1,000,000	1,066,420	1,010,335		(10,335)		(10,335)		1,000,000			0	25,000	05/01/2023	1FE
2499999. Total Bonds - U.S. Political Subdivisions of States, Territories and Possessions						1,250,000	1,250,000	1,317,445	1,260,394	0	(10,394)	0	(10,394)	0	1,250,000	0	0	0	30,156	XXX	XXX
Bonds - U.S. Special Revenue and Special Assessment																					
14983N BM 2	CDP KING CNTY III WA 5.00 06/01/2015		06/01/2015	Maturity @ 100.00		1,220,000	1,220,000	1,310,073	1,225,279		(5,279)		(5,279)		1,220,000			0	30,500	06/01/2015	1FE
196479 TZ 2	CO HSG SF PR I AA 5.00 11/01/2028		05/01/2015	Sinking Fund Redemption		30,000	30,000	32,489	31,762		(1,486)		(1,486)		30,000			0	750	11/01/2028	1FE
19647P BA 0	CO ST HSG FIN AUTH MF I 3.20 02/01/2044		06/01/2015	MBS Paydown		4,380	4,380	4,380	4,380				0		4,380			0	58	02/01/2044	1FE
20281P BX 9	CMWLTH FING AUTH PA A 4.934 06/01/2015		06/01/2015	Maturity @ 100.00		1,260,000	1,260,000	1,261,260	1,260,107		(107)		(107)		1,260,000			0	31,084	06/01/2015	1FE
20774W G9 6	CT HSG FIN 4.00 11/15/2040		05/28/2015	Partial Call @ 100.00		165,000	165,000	171,737	169,645		(4,645)		(4,645)		165,000			0	3,334	11/15/2040	1FE
20775B N8 5	CT ST HSG FIN AUTH B-2 4.00 11/15/2032		05/28/2015	Partial Call @ 100.00		55,000	55,000	58,547	58,143		(3,143)		(3,143)		55,000			0	1,105	11/15/2032	1FE
222734 AS 4	COURTLAND INDL-REF 5.20 06/01/2025(IP)		06/01/2015	Call @ 100.00		2,000,000	2,000,000	1,937,000	1,948,200		51,800		51,800		2,000,000			0	52,000	06/01/2025	2FE
3128M1 CK 3	FGCI G11974 PT 5.50 05/01/2021		06/15/2015	MBS Paydown		8,279	8,279	8,395	8,331		9		9		8,279			0	191	05/01/2021	1
3128MB DN 4	FGCI G12609 PT 5.50 04/01/2022		06/15/2015	MBS Paydown		11,209	11,209	11,419	11,299		(32)		(32)		11,209			0	248	04/01/2022	1
31294L 6V 0	FGCI E02684 PT 4.50 03/01/25		06/15/2015	MBS Paydown		37,361	37,361	39,159	38,334		(259)		(259)		37,361			0	710	03/01/2025	1
3130A1 SG 4	FED HOME LN BANK StrNt 05/20/2021		05/20/2015	Call @ 100.00		520,000	520,000	519,740	519,792		58		58		519,850		150	150	2,600	05/20/2021	1
31331X SW 3	FED FARM CREDIT 5.05 03/15/2019		04/23/2015	INTL FCSTONE PARTNER		154,005	135,000	163,680	152,196		(1,237)		(1,237)		150,959		3,046	3,046	3,785	03/15/2019	1
313380 Z8 3	FED HOME LN BANK 1.49 11/01/2019		04/23/2015	INTL FCSTONE PARTNER		128,765	130,000	124,890	125,836		257		257		126,093		2,672	2,672	295	11/01/2019	1
3133EA SA 7	FFCB-CALL04/15 2.59 06/06/2022		04/14/2015	Call @ 100.00		1,401,000	1,401,000	1,398,899			2,102		2,102		1,401,000			0	12,902	06/06/2022	1
3133XC T6 0	FHLB SK-2015 1 PT 5.14 08/18/2015		06/18/2015	MBS Paydown		6,013	6,013	5,990	6,010		(13)		(13)		6,013			0	127	08/18/2015	1
3136A0 DT 1	FNR 2011-77 A SEQ 3.50 08/25/2036		06/25/2015	MBS Paydown		101,769	101,769	103,661	102,322		(48)		(48)		101,769			0	1,307	08/25/2036	1
3136A1 N8 4	FNR 2011-114 VA SEQ 3.50 07/25/26		06/25/2015	MBS Paydown		52,328	52,328	55,876	54,434		6,345		6,345		52,328			0	763	07/25/2026	1
3136A4 VH 9	FNR 2012-14 HA PAC 2.00 07/25/40		06/25/2015	MBS Paydown		19,163	19,163	18,912	18,916		148		148		19,163			0	164	07/25/2040	1
3136A5 BB 1	FNR 2012-40 PAC 2.00 09/25/40		06/25/2015	MBS Paydown		19,699	19,699	19,792	19,768		8		8		19,699			0	164	09/25/2040	1
3136A5 P6 7	FNR 2012-53 PB PAC 2.25 02/25/41		06/25/2015	MBS Paydown		62,167	62,167	63,837	63,483		105		105		62,167			0	569	02/25/2041	1

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										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
3136A6 4N 1	FNR 2012-72 QE SEQ 3.00 01/25/38		06/25/2015	MBS Paydown		136,244	136,244	142,971	141,928		(2,855)		(2,855)		136,244			0	1,675	01/25/2038	1
3136A7 5E 8	FNR 2012-96 PD PAC 2.00 07/25/2041		06/25/2015	MBS Paydown		52,366	52,366	53,049	52,929		(180)		(180)		52,366			0	427	07/25/2041	1
3136A8 XC 9	FNR 2012-99 AB SEQ 1.75 05/25/2039		06/25/2015	MBS Paydown		31,538	31,538	31,442	31,449		8		8		31,538			0	221	05/25/2039	1
3136AA MJ 1	FNR 2012-139 BH PAC 2.00 02/25/2042		06/25/2015	MBS Paydown		35,401	35,401	36,098	36,037		4		4		35,401			0	295	02/25/2042	1
3136AA Y7 4	FNR 2012-145 TA PAC 1.25 11/25/2042		06/25/2015	MBS Paydown		49,161	49,161	48,996	49,010		37		37		49,161			0	250	11/25/2042	1
3136AA YL 3	FNR 2012-133 GE PAC 1.50 08/25/2041		06/25/2015	MBS Paydown		8,214	8,214	8,203	8,203		0		0		8,214			0	51	08/25/2041	1
3136AB H7 1	FNR 2013-5 BD SEQ 2.00 03/25/2040		06/25/2015	MBS Paydown		25,473	25,473	25,429	25,430		3		3		25,473			0	204	03/25/2040	1
3136AC A5 0	FNR 2013-18 PA PAC 2.00 11/25/2041		06/25/2015	MBS Paydown		30,700	30,700	30,091	30,111		306		306		30,700			0	256	11/25/2041	1
3136AC EK 3	FNR 2013-10 NE PAC 2.00 01/25/42		06/25/2015	MBS Paydown		55,511	55,511	56,153	56,088		3		3		55,511			0	478	01/25/2042	1
3136AC JY 8	FNR 2013-17 PC SEQ 2.00 03/25/2039		06/25/2015	MBS Paydown		9,665	9,665	9,816	9,800		10		10		9,665			0	79	03/25/2039	1
3136AD 2H 1	FNR 2013-43 XP PAC 1.50 08/25/2041		06/25/2015	MBS Paydown		27,802	27,802	27,129	27,268		272		272		27,802			0	174	08/25/2041	1
3136AD P9 4	FNR 2013-41 AE SEQ SSUP 2.00 07/25/2037		06/25/2015	MBS Paydown		49,875	49,875	48,631	48,786		467		467		49,875			0	387	07/25/2037	1
3136AE 6N 2	FNR 2013-74 HA SEQ 3.00 10/25/2037		06/25/2015	MBS Paydown		20,308	20,308	20,752	20,680		(148)		(148)		20,308			0	267	10/25/2037	1
3136AE EZ 6	FNR 2013-53 WG PAC 2.00 06/25/2042		06/25/2015	MBS Paydown		25,073	25,073	24,068	24,252		411		411		25,073			0	210	06/25/2042	1
3136AE S7 3	FNR 2013-53 WL PAC 1.50 01/25/2042		06/25/2015	MBS Paydown		67,313	67,313	63,422	64,037		1,494		1,494		67,313			0	422	01/25/2042	1
3136AE Z4 2	FNR 2013-70 VA PAC 3.00 08/25/2026		06/25/2015	MBS Paydown		30,101	30,101	30,807	30,684		(34)		(34)		30,101			0	376	08/25/2026	1
3136AF NE 0	FNR 2013-75 VG PAC AD 3.25 08/25/2026		06/25/2015	MBS Paydown		11,825	11,825	12,147	12,104		(19)		(19)		11,825			0	160	08/25/2026	1
3136AG LA 8	FNR 2013-93 VA SEQ 3.00 01/25/25		06/25/2015	MBS Paydown		19,573	19,573	20,014	19,933		123		123		19,573			0	245	01/25/2025	1
3136AK MN 0	FNR 2014-39 VA SEQ 3.00 08/25/2027		06/25/2015	MBS Paydown		28,063	28,063	28,843	28,789		696		696		28,063			0	351	08/25/2027	1
3136FT B7 3	FANNIE MAE 2.00 02/07/2020		05/27/2015	INTL FCSTONE PARTNER		101,324	100,000	98,600	98,850		87		87		98,938		2,386	2,386	1,040	02/07/2020	1
3137A1 X9 9	FHR 3719 LE SEQ 4.00 08/15/2028		06/15/2015	MBS Paydown		132,762	132,762	137,284	133,781		(622)		(622)		132,762			0	2,144	08/15/2028	1
3137A2 PF 2	FHR 3766 HE PT 3.00 11/15/20		06/15/2015	MBS Paydown		85,339	85,339	86,459	85,859		(110)		(110)		85,339			0	1,025	11/15/2020	1
3137A2 W9 8	FHR 3752 PD PAC 2.75 09/15/2040		06/15/2015	MBS Paydown		33,030	33,030	34,021	33,981		(235)		(235)		33,030			0	359	09/15/2040	1
3137A6 DT 6	FHR 3815 GD SEQ 4.00 09/15/2025		06/15/2015	MBS Paydown		62,198	62,198	64,472	63,177		(197)		(197)		62,198			0	1,038	09/15/2025	1
3137A6 FB 3	FHR 3809 GA PAC 4.50 10/15/39		06/15/2015	MBS Paydown		234,370	234,370	245,017	240,393		(3,210)		(3,210)		234,370			0	4,500	10/15/2039	1
3137A9 J7 2	FHR 3843 GJ PAC 3.50 10/15/39		06/15/2015	MBS Paydown		30,930	30,930	32,646	32,243		(461)		(461)		30,930			0	452	10/15/2039	1
3137A9 VR 4	FHR 3835 BA SEQ 4.00 08/15/2038		06/15/2015	MBS Paydown		88,150	88,150	92,282	91,372		(1,507)		(1,507)		88,150			0	1,503	08/15/2038	1
3137AE LS 2	FHR 3910 JC SEQ 2.00 12/15/2037		06/15/2015	MBS Paydown		40,611	40,611	41,512	41,385		(297)		(297)		40,611			0	335	12/15/2037	1
3137AJ 6F 6	FHR 3955 BG 2.50 02/15/2041		06/15/2015	MBS Paydown		68,364	68,364	66,793	66,838		1,130		1,130		68,364			0	707	02/15/2041	1
3137AJ HW 7	FHR 3960 YH SEQ 2.00 08/15/2040		06/15/2015	MBS Paydown		73,490	73,490	75,098	74,919		(656)		(656)		73,490			0	604	08/15/2040	1
3137AP BF 6	FHR 4033 ED SEQ 2.50 10/15/36		06/15/2015	MBS Paydown		20,708	20,708	20,772	20,769		(51)		(51)		20,708			0	216	10/15/2036	1
3137AP GN 4	FHR 4029 NE PAC 2.50 03/15/2041		06/15/2015	MBS Paydown		22,359	22,359	23,142	23,082		250		250		22,359			0	233	03/15/2041	1
3137AQ ZE 1	FHR 4059 BC SEQ 2.50 04/15/39		06/15/2015	MBS Paydown		120,281	120,281	124,190	123,846		(2,066)		(2,066)		120,281			0	1,193	04/15/2039	1
3137AR RT 5	FHR 4080 DA PAC 2.00 03/15/2041		06/15/2015	MBS Paydown		22,164	22,164	22,691	22,633		19		19		22,164			0	185	03/15/2041	1
3137AR Z6 6	FHR 4083 CA SEQ 2.00 12/15/2038		06/15/2015	MBS Paydown		54,833	54,833	53,601	53,695		545		545		54,833			0	455	12/15/2038	1
3137AS Q8 0	FHR 4088 PA PAC 3.00 12/15/40		06/15/2015	MBS Paydown		20,286	20,286	21,249	21,155		(152)		(152)		20,286			0	244	12/15/2040	1

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										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
3137AT Q5 4	FHR 4097 TG SEQ 2.00 05/15/2039		06/15/2015	MBS Paydown		46,373	46,373	45,026	45,126		204		204		46,373			0	391	05/15/2039	1
3137AT W5 7	FHR 4106 EC PAC 1.75 04/15/41		06/15/2015	MBS Paydown		74,110	74,110	74,388	74,333		(55)		(55)		74,110			0	532	04/15/2041	1
3137AU ML 0	FHR 4102 LA PAC 1.75 01/15/2040		06/15/2015	MBS Paydown		10,254	10,254	9,953	9,975		147		147		10,254			0	80	01/15/2040	1
3137AU VJ 5	FHR 4119 PA PAC 1.50 09/15/41		06/15/2015	MBS Paydown		38,753	38,753	38,898	38,876		19		19		38,753			0	242	09/15/2041	1
3137AU X8 7	FHR 4123 AE SEQ 2.00 09/15/2039		06/15/2015	MBS Paydown		46,947	46,947	47,108	47,091		(0)		(0)		46,947			0	401	09/15/2039	1
3137AW VA 0	FHR 4145 UC PT 1.50 12/15/2027		06/15/2015	MBS Paydown		10,477	10,477	10,429	10,434		(1)		(1)		10,477			0	65	12/15/2027	1
3137AY NZ 0	FHR 4161 TB PAC 2.50 11/15/2039		06/15/2015	MBS Paydown		38,402	38,402	38,507	38,491		(10)		(10)		38,402			0	421	11/15/2039	1
3137AY UE 9	FHR 4163 YA PAC 2.50 10/15/2041		06/15/2015	MBS Paydown		36,079	36,079	36,925	36,848		20		20		36,079			0	420	10/15/2041	1
3137B0 TR 5	FHR 4186 MC PT 1.50 03/15/2028		06/15/2015	MBS Paydown		36,204	36,204	34,677	34,866		758		758		36,204			0	229	03/15/2028	1
3137B4 4F 0	FHR 4236 WC PAC EXCH 3.00 05/15/42		06/15/2015	MBS Paydown		20,025	20,025	20,272	20,236		(137)		(137)		20,025			0	250	05/15/2042	1
3137B7 3L 1	FHR 4289 WE SEQ 3.00 08/15/2031		06/15/2015	MBS Paydown		16,927	16,927	17,340	17,299		(155)		(155)		16,927			0	210	08/15/2031	1
3137B7 WH 8	FHR 4311 EA PAC 2.00 09/15/43		06/15/2015	MBS Paydown		261,971	261,971	258,123	258,325		3,277		3,277		261,971			0	1,998	09/15/2043	1
3137BA HX 3	FHR 4345 AB SEQ 3.00 02/15/40		06/15/2015	MBS Paydown		42,974	42,974	43,995	43,955		(630)		(630)		42,974			0	561	02/15/2040	1
3137BA XY 3	FHR 4342 BD PAC 2.50 12/15/2043		06/15/2015	MBS Paydown		131,774	131,774	131,702	131,696		(33)		(33)		131,774			0	1,300	12/15/2043	1
3137BA ZV 7	FHR 4336 WV SEQ 3.00 10/15/2025		06/15/2015	MBS Paydown		11,804	11,804	12,168	12,146		(26)		(26)		11,804			0	148	10/15/2025	1
3137BB FW 5	FHR 4349 CD PAC 2.50 03/15/2044		06/15/2015	MBS Paydown		100,263	100,263	100,169	100,169		15		15		100,263			0	981	03/15/2044	1
3137BD 4U 7	FHR 4378 AC PAC 2.00 02/15/2044		06/15/2015	MBS Paydown		108,621	108,621	106,381	106,582		1,748		1,748		108,621			0	924	02/15/2044	1
3137GA LA 3	FHR 3736 QB PAC 4.00 05/15/37		06/15/2015	MBS Paydown		307,570	307,570	304,322	294,434		9,174		9,174		307,570			0	5,018	05/15/2037	1
31393W W8 8	FHR 2641 WE PAC 4.50 01/15/2033		06/15/2015	MBS Paydown		11,253	11,253	10,954	11,143		41		41		11,253			0	210	01/15/2033	1
31394N 5L 8	FHR 2713 H SEQ 4.00 12/15/2018		06/15/2015	MBS Paydown		22,822	22,822	23,435	22,992		(63)		(63)		22,822			0	394	12/15/2018	1
31395A 4M 4	FHR 2809 DC SEQ 4.50 06/15/2019		06/15/2015	MBS Paydown		26,729	26,729	27,226	26,841		(47)		(47)		26,729			0	502	06/15/2019	1
31395J BA 3	FHR 2881 TE PAC 5.00 07/15/2033		06/15/2015	MBS Paydown		43,677	43,677	45,670	43,711		(71)		(71)		43,677			0	882	07/15/2033	1
31395J KT 2	FHR 2882 UM SEQ 4.50 08/15/2019		06/15/2015	MBS Paydown		250,799	250,799	259,303	236,982		17,556		17,556		250,799			0	4,650	08/15/2019	1
31395J MW 3	FHR 2892 DB SEQ 4.50 11/15/2019		06/15/2015	MBS Paydown		36,803	36,803	37,171	36,880		(48)		(48)		36,803			0	685	11/15/2019	1
31395L R8 6	FHR 2921 NE PAC 5.00 09/15/2033		06/15/2015	MBS Paydown		79,079	79,079	81,971	79,043		19		19		79,079			0	1,624	09/15/2033	1
31396A FH 2	FHR 3028 ME PAC 5.00 02/15/2034		06/15/2015	MBS Paydown		182,488	182,488	186,301	173,446		7,114		7,114		182,488			0	3,733	02/15/2034	1
31396E TN 6	FHR 3075 PD PAC 5.50 01/15/2035		06/15/2015	MBS Paydown		72,363	72,363	74,692	69,082		2,490		2,490		72,363			0	1,614	01/15/2035	1
31396H 6E 4	FHR 3102 PJ PAC 5.00 05/15/2034		06/15/2015	MBS Paydown		90,973	90,973	94,143	88,286		4,611		4,611		90,973			0	1,704	05/15/2034	1
31397F 2N 1	FHR 3282 YC SEQ 5.50 09/15/2021		06/15/2015	MBS Paydown		6,992	6,992	7,013	6,980		10		10		6,992			0	159	09/15/2021	1
31397S XM 1	FNR 2011-40 KA SEQ 3.50 03/25/2026		06/25/2015	MBS Paydown		8	8	8	8		271		271		8			0	0	03/25/2026	1
31397U RJ 0	FNR 2011-63 MV SEQ 3.50 07/25/24		06/25/2015	MBS Paydown		36,003	36,003	37,168	36,533		1,743		1,743		36,003			0	488	07/25/2024	1
31398F JG 7	FNR 2009-80 MA SEQ 4.00 04/25/2027		06/25/2015	MBS Paydown		20,892	20,892	21,878	21,100		(129)		(129)		20,892			0	346	04/25/2027	1
31398R E7 6	FNR 2010-57 DP PAC 4.00 08/25/2039		06/25/2015	MBS Paydown		47,421	47,421	48,991	47,822		(208)		(208)		47,421			0	812	08/25/2039	1
31402D 7J 3	FNCI 726397 PT 4.00 07/01/2018		06/25/2015	MBS Paydown		37,421	37,421	38,474	37,777		(150)		(150)		37,421			0	615	07/01/2018	1
31403D JE 0	FNCI 745561 PT 5.00 08/01/2020		06/25/2015	MBS Paydown		24,837	24,837	24,934	24,827		(6)		(6)		24,837			0	509	08/01/2020	1
31403D KD 0	FNCI 745592 PT 5.00 01/01/2021		06/25/2015	MBS Paydown		16,765	16,765	16,917	16,797		(13)		(13)		16,765			0	350	01/01/2021	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
31412Q SE 0	FNCI PL 932117 PT 4.00 11/01/2024		06/25/2015	MBS Paydown		57,015	57,015	58,973	58,078		(174)		(174)		57,015			0	962	11/01/2024	1
31416W ZA 3	FNCT PL AB1636 PT 3.50 10/01/2030		06/25/2015	MBS Paydown		49,982	49,982	51,252	50,824		(289)		(289)		49,982			0	697	10/01/2030	1
31417Y GK 7	FNCI PL MA0201 PT 4.00 10/01/24		06/25/2015	MBS Paydown		52,547	52,547	54,269	53,667		52		52		52,547			0	782	10/01/2024	1
31417Y SD 0	FNCI PT 3.50 09/01/2025		06/25/2015	MBS Paydown		47,478	47,478	49,160	46,935		522		522		47,478			0	685	09/01/2025	1
31417Y SK 4	FNCN MA0521 PT 3.50 09/01/2020		06/25/2015	MBS Paydown		7,593	7,593	7,905	7,765		(35)		(35)		7,593			0	112	09/01/2020	1
31418V T5 1	FNCI AD7771 PT 4.00 07/01/2025		06/25/2015	MBS Paydown		28,286	28,286	29,409	29,037		(4)		(4)		28,286			0	494	07/01/2025	1
31419D MQ 1	FNCI AE3066 PT 3.50 09/01/2025		06/25/2015	MBS Paydown		47,067	47,067	48,329	47,843		49		49		47,067			0	684	09/01/2025	1
31419D NW 7	FNCI AE3104 PT 3.50 09/01/2025		06/25/2015	MBS Paydown		5,748	5,748	5,959	5,862		219		219		5,748			0	76	09/01/2025	1
45129W MB 3	ID ST HSG 7 FIN HOME A G2 3.50 5/21/2044		06/21/2015	MBS Paydown		30,266	30,266	31,689	31,605		(716)		(716)		30,266			0	426	05/21/2044	1
45201L WF 8	IL ST HSG DEV AUTH C 3.875 12/01/2043		06/01/2015	MBS Paydown		18,325	18,325	18,325	18,325				0		18,325			0	338	12/01/2043	1FE
45201Y YK 7	IL HSG DEV AUTH A 2.45 06/01/2043		06/01/2015	MBS Paydown		43,854	43,854	42,100	42,122		1,343		1,343		43,854			0	435	06/01/2043	1FE
45506A BL 4	IN ST HSG & CMNTY DEV 4.50 06/01/2028		06/01/2015	Partial Call @ 100.00		65,000	65,000	69,594	68,161		(3,162)		(3,162)		65,000			0	1,475	06/01/2028	1FE
45506A BL 4	IN ST HSG & CMNTY DEV 4.50 06/01/2028		06/01/2015	Sinking Fund Redemption		5,000	5,000	5,353	5,243		(241)		(241)		5,000			0		06/01/2028	1FE
54627A CD 7	LA SFM HMOWNR ZONE B-1 5.70 12/01/2038		05/01/2015	Partial Call @ 100.00		15,000	15,000	15,990	15,404		(404)		(404)		15,000			0	39	12/01/2038	1FE
54627A CD 7	LA SFM HMOWNR ZONE B-1 5.70 12/01/2038		06/01/2015	Sinking Fund Redemption		15,000	15,000	15,990	15,404		(373)		(373)		15,000			0	466	12/01/2038	1FE
57419P HA 0	MARYLAND ST CMNTY 5.75 09/01/2039		04/20/2015	Partial Call @ 100.00		70,000	70,000	72,695	71,573		(1,573)		(1,573)		70,000			0	2,098	09/01/2039	1FE
57586P 8H 2	MA HSG FIN AGY 167 4.00 12/01/2043		04/12/2015	Partial Call @ 100.00		40,000	40,000	42,864	42,564		(2,564)		(2,564)		40,000			0	16	12/01/2043	1FE
60416Q CD 4	MN HFA-NON AMT-MTG 4.50 01/01/2031		06/01/2015	Partial Call @ 100.00		15,000	15,000	15,841	15,580		(580)		(580)		15,000			0	347	01/01/2031	1FE
60416Q DL 5	MN HSG FIN MTG SRS D 4.50 07/01/2034		06/01/2015	Partial Call @ 100.00		25,000	25,000	26,989	26,376		(1,376)		(1,376)		25,000			0	583	07/01/2034	1FE
60416Q FT 6	MN HSG FIN AGY-A 2.60 09/01/2042		06/01/2015	Partial Call @ 100.00		32,392	32,392	32,424	32,417		(25)		(25)		32,392			0	381	09/01/2042	1FE
60416Q FY 5	MN HSG FIN AGY A 3.00 07/01/2044		06/01/2015	MBS Paydown		16,871	16,871	16,871	16,871		(0)		(0)		16,871			0	218	07/01/2044	1FE
60416Q GB 4	MN HSG FIN AGY D 2.875 11/01/2044		06/01/2015	MBS Paydown		13,269	13,269	13,269	13,269				0		13,269			0	180	11/01/2044	1FE
60416Q GC 2	MINNESOTA ST HSG FIN A 2.80 02/01/2045		06/01/2015	MBS Paydown		4,280	4,280	4,280					0		4,280			0	32	02/01/2045	1FE
60416S HX 1	MN HSG FIN AGY C AMT 4.00 1/1/2045		06/01/2015	Partial Call @ 100.00		25,000	25,000	27,244	27,225		(2,225)		(2,225)		25,000			0	6	01/01/2045	1FE
60535G AX 0	MS ST HOME CORP SR A 4.50 12/01/2031		05/01/2015	Partial Call @ 100.00		15,000	15,000	16,165	15,715		(715)		(715)		15,000			0	11	12/01/2031	1FE
60535G AX 0	MS ST HOME CORP SR A 4.50 12/01/2031		06/01/2015	Sinking Fund Redemption		20,000	20,000	21,554	20,953		(907)		(907)		20,000			0	467	12/01/2031	1FE
60535Q FD 7	MS HOME CORP 5.4 06/01/2038		04/01/2015	Partial Call @ 100.00		5,000	5,000	5,180	4,967		(79)		(79)		5,000			0	3	06/01/2038	1FE
60535Q FD 7	MS HOME CORP 5.4 06/01/2038		06/01/2015	Sinking Fund Redemption		30,000	30,000	31,078	29,803		(453)		(453)		30,000			0	830	06/01/2038	1FE
60535Q LY 4	MS ST HOME CORP SF MTGE 2.75 12/01/2032		06/01/2015	MBS Paydown		30,352	30,352	30,352	30,353		(0)		(0)		30,352			0	354	12/01/2032	1FE
60636X 8E 6	MO ST HSG SFH SR E-2 4.50 11/01/2027		06/01/2015	Partial Call @ 100.00		45,000	45,000	48,467	47,182		(2,182)		(2,182)		45,000			0	720	11/01/2027	1FE
60637B BD 1	MISSOURI ST 4.625 05/01/2028		06/01/2015	Partial Call @ 100.00		35,000	35,000	37,265	36,518		(1,518)		(1,518)		35,000			0	399	05/01/2028	1FE
60637B CK 4	MO SF HSG DEV SFM E4 4.25 11/01/2030		06/01/2015	Partial Call @ 100.00		30,000	30,000	32,182	31,548		(1,548)		(1,548)		30,000			0	452	11/01/2030	1FE
61212R 4G 8	MT ST BRD OF HSG B-1 3.50 12/01/44		06/01/2015	Partial Call @ 100.00		50,000	50,000	51,414	51,251		(1,251)		(1,251)		50,000			0	875	12/01/2044	1FE
64469D EF 4	NH SFM E AMT AQUIS 5.75 01/01/2037		06/01/2015	Partial Call @ 100.00		190,000	190,000	198,740	193,740		(3,742)		(3,742)		190,000			0	7,652	01/01/2037	1FE
647200 V3 5	NEW MEXICO SF MTGE B-1 3.75 03/01/2043		06/01/2015	Partial Call @ 100.00		30,000	30,000	31,794	31,405		(1,405)		(1,405)		30,000			0	574	03/01/2043	1FE
647200 X6 6	NM MTGE FIN SFM C I 4.50 10/01/2043		06/01/2015	MBS Paydown		15,719	15,719	16,348	16,361		(103)		(103)		15,719			0	324	10/01/2043	1FE

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 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)
64972C BD 4	NYC HSG DEV A TXBL 3.05 06/15/2036		06/15/2015	MBS Paydown		6,208	6,208	6,208	6,208				0		6,208			0	79	06/15/2036	1FE
658207 MZ 5	NC ST HSG FIN SRS 2 4.25 01/01/2028		06/01/2015	Partial Call @ 100.00		50,000	50,000	52,365	51,704		(1,706)		(1,706)		50,000			0	1,126	01/01/2028	1FE
658909 CL 8	NORTH DAKOTA ST HSG F 4.50 01/01/2035		04/01/2015	Partial Call @ 100.00		85,000	85,000	87,814	86,750		(1,750)		(1,750)		85,000			0	2,007	01/01/2035	1FE
677377 U9 2	OHIO HSG 4.80 11/01/2028		05/01/2015	Partial Call @ 100.00		40,000	40,000	43,288	42,244		(2,244)		(2,244)		40,000			0	960	11/01/2028	1FE
67755L AM 1	OH CULTURAL & SPORTS A 5.00 04/01/2018		04/01/2015	Call @ 100.00		500,000	500,000	541,955	501,301		(1,301)		(1,301)		500,000			0	12,500	04/01/2018	1FE
686087 LA 3	OR ST HSG SFM AMT B 4.50 07/01/2023		04/01/2015	Partial Call @ 100.00		135,000	135,000	138,078	137,025		(2,025)		(2,025)		135,000			0	3,592	07/01/2023	1FE
686087 NS 2	OR HSG & CMNTY SVCS B 2.50 07/01/2034		04/01/2015	Partial Call @ 100.00		55,000	55,000	55,000	55,002		(2)		(2)		55,000			0	710	07/01/2034	1FE
686087 PG 6	OR HSG & CMNTY SVC 4.00 07/01/2043		04/01/2015	Partial Call @ 100.00		45,000	45,000	48,372	48,031		(3,031)		(3,031)		45,000			0	922	07/01/2043	1FE
736746 RS 9	PORTLAND OR URBAN SRS A 5.00 06/15/2016		06/15/2015	Call @ 100.00		1,130,000	1,130,000	1,249,373	1,136,267		(6,267)		(6,267)		1,130,000			0	28,250	06/15/2016	1FE
76221R RB 1	RI HSG & MTG 63A 4.00 10/01/2040		06/26/2015	Partial Call @ 100.00		115,000	115,000	121,875	120,369		(5,369)		(5,369)		115,000			0	2,324	10/01/2040	1FE
808390 DP 0	SCHUYLKILL IDA VAR cf 4.25 10/01/2019		04/01/2015	Put		2,000,000	2,000,000	2,043,930	2,003,079		(3,079)		(3,079)		2,000,000			0	42,500	10/01/2019	1FE
83712T BZ 3	SC ST HSG FIN/DEV SR 2 5.00 07/01/2027		05/01/2015	Partial Call @ 100.00		10,000	10,000	10,806	10,501		(501)		(501)		10,000			0	260	07/01/2027	1FE
880459 6U 1	TN HSG DEV AGY 5.75 01/01/2037		06/01/2015	Partial Call @ 100.00		155,000	155,000	163,460	157,044		(2,053)		(2,053)		155,000			0	5,147	01/01/2037	1FE
880461 BP 2	TN HSG DEV AGY 2A 4.00 07/01/2043		06/01/2015	Partial Call @ 100.00		30,000	30,000	31,917	31,712		(1,712)		(1,712)		30,000			0	615	07/01/2043	1FE
88271H EP 0	TEXAS ST HSG MTGE REV B 4.45 09/01/2028		06/01/2015	Partial Call @ 100.00		15,000	15,000	16,068	15,776		(777)		(777)		15,000			0	342	09/01/2028	1FE
91743P AH 8	UTAH HSG CORP D G2 4.00 06/21/2044		06/21/2015	MBS Paydown		79,278	79,278	85,620	89,552		(10,574)		(10,574)		79,278			0	1,288	06/21/2044	1
93978T MA 4	WA ST HSG FIN SF 4.50 06/01/2032		06/01/2015	Partial Call @ 100.00		50,000	50,000	52,148	48,573		(1,400)		(1,400)		50,000			0	1,125	06/01/2032	1FE
3199999. Total Bonds - U.S. Special Revenue and Special Assessment						17,254,933	17,235,839	17,659,852	15,857,951	0	15,828	0	15,828	0	17,246,678	0	8,255	8,255	326,800	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		8,929	8,929	8,929					0		8,929			0	90	02/15/2040	1FE
00249E AA 8	AA AIRCRAFT FIN 2013-1 3.596 11/01/2017		06/01/2015	Sinking Fund Redemption		36,616	36,616	36,616	36,616				0		36,616			0	549	11/01/2017	2FE
007036 GS 9	ARMT 2005-2 2A1 SEQ CSTR 06/25/2035		06/25/2015	MBS Paydown		25,386	25,386	23,752	23,714		761		761		25,386			0	300	06/25/2035	1FM
009503 AB 9	AIRSP 2007-1A G2 ABS SNR FLT 06/15/2032	R	06/15/2015	MBS Paydown		20,398	20,398	17,644	17,682		377		377		20,398			0	39	06/15/2032	1FE
01310T AG 4	ALBERTSON TL B-3 4.00 8/25/2019		06/30/2015	Paydown		2,500	2,500	2,438	2,438		62		62		2,500			0	63	08/25/2019	3FE
02149M AB 5	CWALT 2007-J1 1A2 SEQ 5.75 03/25/2037		06/25/2015	MBS Paydown		25,202	25,202	20,854	21,461		2,416		2,416		25,202			0	546	03/25/2037	1FM
02149M AB 5	CWALT 2007-J1 1A2 SEQ 5.75 03/25/2037		06/25/2015	Pass-Through Loss			4,008	3,317					0					0	64	03/25/2037	1FM
03235T AA 5	ACEF 2014-1A A ABS 8.00 12/20/24		06/20/2015	MBS Paydown		15,092	15,092	15,092	15,092		0		0		15,092			0	480	12/20/2024	3AM
04544N AD 6	ABSHE 2006-HE6 A4 SEQ SNR FLT 11/25/2036		06/25/2015	MBS Paydown		41,756	41,756	35,075	35,825		2,170		2,170		41,756			0	59	11/25/2036	1FM
059475 AG 8	BOAA 2007-2 2A2 NAS SSNR 6.00 06/25/37		06/25/2015	MBS Paydown		31,546	31,546	22,911	23,287		7,271		7,271		31,546			0	710	06/25/2037	1FM
059475 AG 8	BOAA 2007-2 2A2 NAS SSNR 6.00 06/25/37		06/25/2015	Pass-Through Loss			24,670	17,916					0					0	519	06/25/2037	1FM
073879 M5 4	BSABS 2005-AC6 21A1 SEQ SNR 5.25 09/2020		06/25/2015	MBS Paydown		48,586	48,586	49,163	49,023		(241)		(241)		48,586			0	1,042	09/25/2020	5FM
11042B AA 0	BRITISH AIRWAYS 5.625 06/20/2020	R	06/20/2015	Sinking Fund Redemption		21,902	21,902	21,902	21,902		1		1		21,902			0	616	06/20/2020	2FE
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		25,000			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		25,000	25,000	24,998	24,999		0		0		25,000			0	349	03/27/2028	1FE
1248ME AG 4	CBASS 2007-CB4 A2D SEQ STEP 04/37		06/25/2015	MBS Paydown		191,936	191,936	157,388	161,931		22,255		22,255		191,936			0	3,810	04/25/2037	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		25,000			0	295	03/18/2028	1FE

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1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
125634 AL 9	CLIF 2013-3A A ABS 3.67 11/18/2028		06/18/2015	MBS Paydown		14,778	14,778	14,777	14,777		0		0		14,778			0	226	11/18/2028	1FE
125634 AN 5	CLIF 2014-1A A ABS PT SNR 3.29 06/18/29		06/18/2015	MBS Paydown		14,288	14,288	14,282	14,276		1		1		14,288			0	196	06/18/2029	1FE
12626P AG 8	CRH AMERICA INC 6.00 09/30/2016		05/21/2015	Cash Tender		1,072,620	1,000,000	1,065,509	1,021,933		(4,740)		(4,740)		1,017,193		55,427	55,427	38,500	09/30/2016	2FE
12667F 5E 1	CWALT 2005-6CB 1A3 SEQ SNR 5.25 04/25/35		06/25/2015	MBS Paydown		53,499	53,499	48,655	47,775		(504)		(504)		53,499			0	1,164	04/25/2035	1FM
128690 AA 2	CALCIPAR SA 6.875 05/01/2018	R	05/01/2015	Call @ 103.44		103,438	100,000	92,375	95,533		4,467		4,467		100,000		3,438	3,438	3,438	05/01/2018	3FE
146900 AL 9	CASCADES INC 7.875 01/15/20	I	05/19/2015	Cash Tender		295,458	283,000	286,859	284,839		981		981		285,820		9,638	9,638	18,820	01/15/2020	3FE
17309A AD 1	CMALT 2006-A1 1A4 NAS 5.75 04/25/36		06/25/2015	MBS Paydown		19,901	19,901	17,684	17,393		2,423		2,423		19,901			0	373	04/25/2036	1FM
17309A AD 1	CMALT 2006-A1 1A4 NAS 5.75 04/25/36		06/25/2015	Pass-Through Loss			1,088	967					0					0	22	04/25/2036	1FM
21050A AA 0	CCOLT 2015-1 A ABS SNR 2.82 03/15/2021		06/15/2015	MBS Paydown		77,648	77,648	77,644			1		1		77,648			0	578	03/15/2021	2AM
228452 AB 4	CRNPT 2012-1A A1LB CLO FLT 11/21/2022		05/20/2015	MBS Paydown		68,224	68,224	68,224	68,224				0		68,224			0	599	11/21/2022	1FE
251510 DP 5	DBALT 2005-2 1A7 NAS SNR CSTR 04/25/35		06/25/2015	MBS Paydown		24,441	24,441	24,586	24,285		(78)		(78)		24,441			0	551	04/25/2035	2FM
26971H AB 8	EGLE 2014-1A A2 ABS SNR SEQ 4.31 12/39	R	06/15/2015	MBS Paydown		6,250	6,250	6,250	6,250		0		0		6,250			0	110	12/15/2039	1FE
29445U AB 1	EQLS 2007-1 A2B SEQ SNR FLT 04/25/2037		06/25/2015	MBS Paydown		38,231	38,231	31,768	31,938		1,210		1,210		38,231			0	58	04/25/2037	1FM
30605X AA 1	FWAY 2012-1 A2 ABS 4.21 10/15/2042		06/15/2015	MBS Paydown		10,843	10,843	10,843	10,843				0		10,843			0	190	10/15/2042	1FE
30605X AC 7	FWAY 2015-1A A2 ABS PT SNR 4.213 11/42		06/15/2015	MBS Paydown		7,500	7,500	7,500					0		7,500			0	87	11/15/2042	1FE
32027L AE 5	FFML 2006-FF14 A5 SEQ SNR FLT 10/25/2036		06/25/2015	MBS Paydown		44,538	44,538	39,471			87		87		44,538			0	33	10/25/2036	1FM
32028H AD 5	FFML 2006-FF10 A4 SEQ FLT 07/25/2036		06/25/2015	MBS Paydown		45,731	45,731	42,616	43,465		167		167		45,731			0	63	07/25/2036	1FM
32051G SD 8	FHAMS 2005-FA5 3A1 SEQ SSNR 5.50 8/25/35		06/25/2015	MBS Paydown		88,856	88,856	74,195	71,112		6,493		6,493		88,856			0	2,049	08/25/2035	1FM
32052K AB 1	FHASI 2006-AR2 2A1 SEQ SSNR CSTR 07/36		06/25/2015	MBS Paydown		1,873	1,873	1,592			(3,801)		(3,801)		1,873			0		07/25/2036	1FM
362251 AA 8	GRD HOLDING III 10.75 06/01/2019		06/05/2015	Call @ 108.06		540,315	500,000	503,750	502,526		(262)		(262)		502,265		38,050	38,050	27,472	06/01/2019	4FE
362257 AB 3	GSAA 2006-17 A2 SEQ FLT 11/25/2036		06/25/2015	MBS Paydown		57,092	57,092	57,092	31,348				0		57,092			0	82	11/25/2036	1FM
362341 7S 2	GSR 2006-1F 4A1 SEQ SNR 5.50 02/25/2036		06/25/2015	MBS Paydown		125,133	125,133	120,753	120,701		1,722		1,722		125,133			0	2,736	02/25/2036	2FM
362381 AA 3	GSAA 2006-12 A1 SEQ FLT 08/25/2036		06/25/2015	MBS Paydown		12,706	12,706	12,706	8,349				0		12,706			0	12	08/25/2036	1FM
36298Y AA 8	GSAA 2006-14 A1 SEQ FLT 09/25/2036		06/25/2015	MBS Paydown		15,590	15,590	15,590	9,704				0		15,590			0	14	09/25/2036	1FM
37952U AB 9	SEACO 2013-1A A ABS 2.98 04/17/2028	R	06/17/2015	MBS Paydown		25,000	25,000	24,318	24,382		53		53		25,000			0	310	04/17/2028	1FE
37952U AC 7	SEACO 2013-2A A ABS 3.67 11/17/2028	R	06/17/2015	MBS Paydown		12,500	12,500	12,499	12,499				0		12,500			0	191	11/17/2028	1FE
37952U AD 5	SEACO 2014-1A A1 ABS SNR 3.19 07/17/24	R	06/17/2015	MBS Paydown		25,000	25,000	24,995	24,995		0		0		25,000			0	332	07/17/2029	1FE
40052T AA 7	GRYPHON FUNDING 0.00 8/05/2050		06/05/2015	Paydown		39,270	39,270	19,298	3,294				0		39,270			0	42	08/05/2050	6
41161V AC 4	HVMLT 2006-7 2A1A SEQ SSNR FLT 09/19/46		06/19/2015	MBS Paydown		20,524	20,524	16,099	16,109		(2,077)		(2,077)		20,524			0	30	09/19/2046	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		7,500			0	168	03/20/2043	2AM
42823C AD 2	HICDO 2007-6A C CLO MEZ FLT 06/09/2019		06/09/2015	MBS Paydown		1,100,000	1,100,000	1,080,719	1,087,798		12,202		12,202		1,100,000			0	5,838	06/09/2019	1FE
431318 AJ 3	HILCORP ENERGY I 8.00 02/15/2020		06/19/2015	Call @ 104.00		156,000	150,000	155,484	152,250	657	(352)		305		152,555		3,445	3,445	10,133	02/15/2020	3FE
45112A AA 5	ICONX 2012-1A A ABS 4.229 01/25/2043		04/25/2015	MBS Paydown		17,464	17,464	17,464	17,464		(1)		(1)		17,464			0	369	01/25/2043	2AM
460146 CE 1	INTL PAPER CO 7.50 08/15/2021		06/12/2015	Cash Tender		954,705	755,000	988,363	932,917		(10,783)		(10,783)		922,134		32,571	32,571	46,716	08/15/2021	2FE
466247 SE 4	JPMMT 2005-A5 1A2 SEQ CSTR 08/25/35		06/25/2015	MBS Paydown		146,162	146,162	123,689	124,605		(1,080)		(1,080)		146,162			0	1,690	08/25/2035	1FM
46625M MC 0	JPMCC 2002-C1 F SUB CSTR 07/12/2037		06/12/2015	MBS Paydown		264,929	264,929	268,075	264,227		152		152		264,929			0	7,236	07/12/2037	1FM

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										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
46626L FL 9	JPMAC 2006-FRE1 A3 SEQ FLT 05/25/2035		06/25/2015	MBS Paydown		51,696	51,696	48,514	49,166		(1,335)		(1,335)		51,696			0	81	05/25/2035	1FM
46627M FA 0	JPALT 2006-S1 3A2 SEQ FLT 03/25/36		06/25/2015	MBS Paydown		33,726	33,726	26,791	30,067		(3,046)		(3,046)		33,726			0	51	03/25/2036	1FM
46627M FA 0	JPALT 2006-S1 3A2 SEQ FLT 03/25/36		06/25/2015	Pass-Through Loss			7,360	5,847					0					0	12	03/25/2036	1FM
46629E AC 7	JPALT 2006-A4 A3 SEQ FLT 09/25/2036		06/25/2015	MBS Paydown		46,280	46,280	46,276	40,407				0		46,280			0	53	09/25/2036	1FM
46629E AC 7	JPALT 2006-A4 A3 SEQ FLT 09/25/2036		06/25/2015	Pass-Through Loss			4,198	4,197					0					0	5	09/25/2036	1FM
525ESC 1C 3	LEHMAN ESCROW 12/23/2010		04/02/2015	Escrow Reorganization Distribution		32,050							0				32,050	32,050		12/23/2099	6*
525ESC 5A 3	LEHMAN ESCROW BROS 12/23/2099		04/02/2015	Escrow Reorganization Distribution		63,689							0				63,689	63,689		12/23/2099	6*
61755F AA 3	MSST 2007-1 A1 SEQ FLT 06/25/2037		06/25/2015	MBS Paydown		26,203	26,203	24,426	25,103		202		202		26,203			0	28	06/25/2037	1FM
63860H AC 3	NSTR 2007-A AV3 SEQ FLT 03/25/2037		06/25/2015	MBS Paydown		179,426	179,426	167,944	171,678		3,445		3,445		179,426			0	243	03/25/2037	1FM
63860L AC 4	NSTR 2007-B 2AV2 SEQ FLT 04/25/2037		06/25/2015	MBS Paydown		169,988	169,988	151,502	156,504		6,122		6,122		169,988			0	265	04/25/2037	1FM
70454B AN 9	PEABODY ENERGY TL LIBOR+325 9/24/2020		06/30/2015	Paydown		4,513	4,513	4,006	1,766	10	33		43		4,513			0	48	09/24/2020	3FE
713448 BW 7	PEPSICO INC 3.00 08/25/2021		05/27/2015	WILLIAM BLAIR & COMPANY		108,366	105,000	103,795	103,968		59		59		104,027		4,340	4,340	1,575	08/25/2021	1FE
745332 BZ 8	PUGET SOUND ENERGY 6.75 01/15/2016		06/05/2015	Make Whole Call @ 103.73		518,627	500,000	554,100	510,249		(4,059)		(4,059)		506,189		12,438	12,438	30,000	01/15/2016	1FE
749239 AD 1	RAMP 2006-RZ5 A2 SEQ FLT 08/25/2046		06/25/2015	MBS Paydown		83,494	83,494	76,675	78,775		839		839		83,494			0	129	08/25/2046	1FM
74924N AB 3	RASC 2007-KS4 A2 SEQ FLT 05/25/2037		06/25/2015	MBS Paydown		96,512	96,512	86,448	96,656		(78)		(78)		96,512			0	137	05/25/2037	1FM
74978B AA 6	RAAC 2007-RP3 A SEQ SNR FLT 10/25/2046		06/25/2015	MBS Paydown		25,207	25,207	22,116	22,190		(1,355)		(1,355)		25,207			0	58	10/25/2046	1FM
760985 UR 0	RAMP 2003-RS4 AI5 SEQ STP 05/25/2033		06/25/2015	MBS Paydown		145,687	145,687	105,623	110,237		9,349		9,349		145,687			0	3,692	05/25/2033	1FM
76110W SZ 0	RASC 2003-KS7 AI5 SEQ STP 09/25/2033		06/25/2015	MBS Paydown		54,828	54,828	47,701	48,916		3,250		3,250		54,828			0	1,240	09/25/2033	1FM
76111X TE 3	RFMSI 2005-SA1 2A SEQ 2.9425 03/25/2035		06/25/2015	MBS Paydown		33,166	33,166	31,197	31,219		914		914		33,166			0	382	03/25/2035	1FM
78454L AB 6	SM-CALL06/15 6.625 02/15/2019		05/21/2015	Cash Tender		51,844	50,000	48,500	48,508		1,492		1,492		50,000		1,844	1,844	2,540	02/15/2019	3FE
78571C AA 6	SABRE INC 8.50 05/15/2019		04/29/2015	Make Whole Call @ 106.72		65,098	61,000	63,103	62,338		(88)		(88)		62,250		2,848	2,848	2,362	05/15/2019	4FE
80875A AJ 0	SCIENTIFIC GAMES TL B1 LIB+500 10/18/20		06/30/2015	Paydown		505	505	500			5		5		505			0	5	10/18/2020	3FE
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		5		5		60,167			0	460	08/20/2029	1FE
854502 AC 5	STANLEY BLACK 3.40 12/01/2021		05/27/2015	WILLIAM BLAIR & COMPANY		108,824	105,000	105,123	105,109		(6)		(6)		105,103		3,721	3,721		12/01/2021	1FE
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		(168)		(168)		12,364			0	181	08/25/2031	1FM
863619 AB 8	SASC 2007-OSI A2 SEQ FLT 06/25/2037		06/25/2015	MBS Paydown		49,308	49,308	46,596	47,623		142		142		49,308			0	54	06/25/2037	1FM
872225 AD 9	TBW 2006-5 A3 SEQ STP 11/25/2036		06/25/2015	MBS Paydown		7,972	7,972	7,045	7,057		(789)		(789)		7,972			0	148	11/25/2036	1FM
87407P AA 8	TAL 2013-1A A ABS 2.83 02/22/2038		06/20/2015	MBS Paydown		25,000	25,000	24,996	24,997		0		0		25,000			0	295	02/22/2038	1FE
87407P AJ 9	TAL 2014-1A A ABS SNR 3.51 02/22/2039		06/20/2015	MBS Paydown		25,000	25,000	25,000	25,000		0		0		25,000			0	366	02/22/2039	1FE
88314R AA 4	TMCL 2013-1A A ABS SEQ 3.9 09/20/2038	R	06/20/2015	MBS Paydown		37,500	37,500	37,308	37,330		14		14		37,500			0	609	09/20/2038	1FE
88314R AC 0	TMCL 2014-1A A ABS SNR 3.27 10/20/2039	R	06/20/2015	MBS Paydown		25,000	25,000	24,992	24,992		1		1		25,000			0	341	10/20/2039	1FE
90343K AN 2	US SILICA CO TL B LIBOR+300 7/22/2020		06/30/2015	Paydown		508	508	475			2		2		508			0	8	07/23/2020	3FE
93364L AC 2	WMCMS 2007-SL3 A1A SEQ SSNR CSTR 03/45		06/23/2015	MBS Paydown		29,185	29,185	30,353	30,174		(619)		(619)		29,185			0	618	03/23/2045	1FM
96032U AA 1	WESTR 2012-3A A ABS 2.50 03/20/25		06/20/2015	MBS Paydown		56,060	56,060	56,060	56,060				0		56,060			0	581	03/20/2025	1FE
G0620B AB 4	ATLSS 2014-1 A ABS SNR 4.875 12/15/2039		06/15/2015	MBS Paydown		15,600	15,600	15,600			0		0		15,600			0	63	12/15/2039	1FE
G3163H AC 6	C&J ENERGY TL B1 LIBOR + 550 03/19/2020	E	06/30/2015	Paydown		2,500	2,500	2,150			13		13		2,500			0	23	03/19/2020	3FE
G3600K AB 2	FLOATEL INTL TL B LIBOR+500 06/13/2020	F	06/30/2015	Paydown		1,385	1,385	1,078			307		307		1,385			0	14	06/13/2020	4FE

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										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
Q3930A AC 2	FMG TL LIBOR + 275 6/30/2019	F	06/30/2015	Paydown		3,032	3,032	2,733	2,130		13		13		3,032			0	34	06/30/2019	2FE
3899999. Total Bonds - Industrial and Miscellaneous						8,303,165	7,882,455	7,952,273	7,596,963	667	56,020	0	56,686	0	8,039,666	0	263,499	263,499	227,014	XXX	XXX
8399997. Total Bonds - Part 4						28,772,305	28,332,500	28,924,029	26,669,665	667	90,229	0	90,895	0	28,500,551	0	271,754	271,754	609,684	XXX	XXX
8399999. Total Bonds						28,772,305	28,332,500	28,924,029	26,669,665	667	90,229	0	90,895	0	28,500,551	0	271,754	271,754	609,684	XXX	XXX
Preferred Stocks - Industrial and Miscellaneous																					
02005N 60 5	ALLY FINANCIAL INC SERIES G 7.00%		04/10/2015	Partial Call @ 1,000.00	34.000	34,000	1,000.00	10,676	33,986	(27,217)			(27,217)		6,769		27,231	27,231	776	XXX	P4UFE
693475 AJ 4	PNC BANK CORP 8.25		05/04/2015	Call @ 100.00	1,000,000.000	1,000,000	1.00	1,032,250	990,000	9,881	96		9,977		999,977		23	23	8,963	XXX	P2UFE
8499999. Total Preferred Stocks - Industrial and Miscellaneous						1,034,000	XXX	1,042,926	1,023,986	(17,336)	96	0	(17,240)	0	1,006,746	0	27,254	27,254	9,739	XXX	XXX
8999997. Total Preferred Stocks - Part 4						1,034,000	XXX	1,042,926	1,023,986	(17,336)	96	0	(17,240)	0	1,006,746	0	27,254	27,254	9,739	XXX	XXX
8999999. Total Preferred Stocks						1,034,000	XXX	1,042,926	1,023,986	(17,336)	96	0	(17,240)	0	1,006,746	0	27,254	27,254	9,739	XXX	XXX
Common Stocks - Industrial and Miscellaneous																					
000361 10 5	AAR CORP		06/10/2015	KEYBANK CAPITAL MARKET	6,189.000	181,877	XXX	167,204	171,930	(4,727)			(4,727)		167,204		14,673	14,673	928	XXX	L
073295 10 7	BBCN BANCORP INC		06/19/2015	STIFEL NICOLAUS	15,149.000	224,100	XXX	217,843	217,843				0		217,843		6,257	6,257	3,030	XXX	L
29275Y 10 2	ENERSYS		06/10/2015	STIFEL NICOLAUS	2,538.000	180,022	XXX	117,048	156,646	(39,598)			(39,598)		117,048		62,974	62,974	888	XXX	L
431571 10 8	HILLENBRAND INC		05/08/2015	CANTOR FITZGERALD & CO.	4,829.000	139,517	XXX	110,461	166,601	(56,139)			(56,139)		110,461		29,056	29,056	966	XXX	L
559079 20 7	MAGELLAN HEALTH SERVICES INC		05/04/2015	CANTOR FITZGERALD & CO.	776.000	47,692	XXX	37,782	46,583	(8,802)			(8,802)		37,782		9,911	9,911		XXX	L
653656 10 8	NICE SYSTEMS LTD-SPONS ADR	R	05/08/2015	CANTOR FITZGERALD & CO.	756.000	47,260	XXX	27,939	38,291	(10,352)			(10,352)		27,939		19,320	19,320	123	XXX	L
761056 40 7	RESERVE PRIMARY FUND-8		05/08/2015	FINAL LIQUIDATION PAYMENT.		2,501	XXX						0				2,501	2,501		XXX	L
781270 10 3	RUDOLPH TECHNOLOGIES INC		06/10/2015	STIFEL NICOLAUS	4,601.000	60,517	XXX	47,131	47,068	(5,429)			(5,429)		41,639		18,878	18,878		XXX	L
929566 10 7	WABASH NATIONAL CORPORATION		05/21/2015	CANTOR FITZGERALD & CO.	8,377.000	119,636	XXX	81,684	103,540	(21,855)			(21,855)		81,684		37,951	37,951		XXX	L
N53745 10 0	LYONDELLBASELL INDU-CL A	F	04/24/2015	STRATEGAS RESEARCH	4,250.000	425,110	XXX	326,190	337,408	(11,217)			(11,217)		326,190		98,920	98,920	2,590	XXX	L
9099999. Total Common Stocks - Industrial and Miscellaneous						1,428,231	XXX	1,133,283	1,285,909	(158,119)	0	0	(158,119)	0	1,127,791	0	300,440	300,440	8,525	XXX	XXX
9799997 Total Common Stocks - Part 4						1,428,231	XXX	1,133,283	1,285,909	(158,119)	0	0	(158,119)	0	1,127,791	0	300,440	300,440	8,525	XXX	XXX
9799999. Total Common Stocks						1,428,231	XXX	1,133,283	1,285,909	(158,119)	0	0	(158,119)	0	1,127,791	0	300,440	300,440	8,525	XXX	XXX
9899999. Total Preferred and Common Stocks						2,462,231	XXX	2,176,209	2,309,896	(175,455)	96	0	(175,359)	0	2,134,536	0	327,695	327,695	18,264	XXX	XXX
9999999. Total Bonds, Preferred and Common Stocks						31,234,536	XXX	31,100,237	28,979,561	(174,788)	90,324	0	(84,464)	0	30,635,087	0	599,449	599,449	627,948	XXX	XXX

(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues: 0.

Sch. DB-Pt A-Sn 1
NONE

Sch. DB-Pt B-Sn 1
NONE

Sch. DB-Pt D-Sn 1
NONE

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									
Key Bank	Cleveland, OH					501,924	500,404	500,000	XXX
Fifth Third	Cincinnati, OH					4,519,658	(4,643,709)	1,943,625	XXX
First Hawaiian	Honolulu, HI					67,631	65,512	63,448	XXX
0199999. Total Open Depositories		XXX	XXX	0	0	5,089,213	(4,077,793)	2,507,074	XXX
0399999. Total Cash on Deposit		XXX	XXX	0	0	5,089,213	(4,077,793)	2,507,074	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX	800	800	800	XXX
0599999. Total Cash		XXX	XXX	0	0	5,090,013	(4,076,993)	2,507,874	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

NONE