16691201520100103

QUARTERLY STATEMENT

As of September 30, 2015

of the Condition and Affairs of the

GREAT AMERICAN INSURANCE COMPANY

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

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

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

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

OFFICERS

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

OTHER

Ronald James Brichler	Executive Vice President	Gary John Gruber	Executive Vice President
Vincent McLenaghan	Executive Vice President	Dale Eugene Kelley	Senior Vice President
Aaron Beasy Latto	Senior Vice President and Assistant General Counsel	Michael David Pierce	Senior Vice President
James Richard Niehaus #	Senior Vice President & Chief Information Officer	Michael Eugene Sullivan Jr.	Senior Vice President
David John Witzgall	Senior Vice President, Chief Financial Officer & Treasurer	Scott Howard Beeken	Vice President
Sue Ann Erhart	Vice President & Assistant General Counsel	David Paul Faeth	Vice President
Annette Denise Gardner	Vice President & Assistant Treasurer	John William Tholen	Vice President
Stephen Charles Beraha	Assistant Vice President, Assistant General Counsel and Assistant Secretary	Brian Anthony Moning	Assistant Vice President
Lisa Ann Pennekamp	Assistant Vice President & Associate General Counsel	Howard Kim Baird	Assistant Treasurer
Robert Jude Zbacnik	Assistant Treasurer		

DIRECTORS OR TRUSTEES

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

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

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

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

Subscribed and sworn to before me
This 8th day of August, 2015

NOTARIAL SEAL STATE OF OHIO

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

ASSETS

	Current Statement Date 1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 December 31 Prior Year Net Admitted Assets
1. Bonds	2,643,593,079	0	2,643,593,079	2,606,946,732
2. Stocks:				
2.1 Preferred stocks	198,880,017	0	198,880,017	193,417,335
2.2 Common stocks	1,056,268,577	0	1,056,268,577	1,074,793,962
3. Mortgage loans on real estate:				
3.1 First liens	201,049,423	0	201,049,423	232,715,906
3.2 Other than first liens	0	0	0	0
4. Real estate:				
4.1 Properties occupied by the company (less $0 encumbrances)	632,761	0	632,761	706,383
4.2 Properties held for the production of income (less $0 encumbrances)	51,901,355	0	51,901,355	50,318,987
4.3 Properties held for sale (less $0 encumbrances)	0	0	0	0
5. Cash ($30,885,167), cash equivalents ($42,413,568) and short-term investments ($78,451,886)	151,750,620	0	151,750,620	206,260,376
6. Contract loans (including $0 premium notes)	0	0	0	0
7. Derivatives	578,594	0	578,594	25,713
8. Other invested assets	151,423,968	0	151,423,968	104,010,053
9. Receivables for securities	1,325,318	0	1,325,318	6,635,646
10. Securities lending reinvested collateral assets	0	0	0	0
11. Aggregate write-ins for invested assets	0	0	0	0
12. Subtotals, cash and invested assets (Lines 1 to 11)	4,457,403,711	0	4,457,403,711	4,475,831,094
13. Title plants less $0 charged off (for Title insurers only)	0	0	0	0
14. Investment income due and accrued	28,613,632	0	28,613,632	24,585,357
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	386,481,565	17,628,335	368,853,230	286,864,065
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $0 earned but unbilled premiums)	198,000,928	0	198,000,928	188,911,024
15.3 Accrued retrospective premiums	0	0	0	0
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	58,892,893	0	58,892,893	42,159,415
16.2 Funds held by or deposited with reinsured companies	0	0	0	0
16.3 Other amounts receivable under reinsurance contracts	0	0	0	0
17. Amounts receivable relating to uninsured plans	0	0	0	0
18.1 Current federal and foreign income tax recoverable and interest thereon	0	0	0	0
18.2 Net deferred tax asset	165,594,939	0	165,594,939	108,796,928
19. Guaranty funds receivable or on deposit	0	0	0	0
20. Electronic data processing equipment and software	54,065,266	52,346,310	1,718,956	1,929,325
21. Furniture and equipment, including health care delivery assets ($0)	7,814,920	7,814,920	0	0
22. Net adjustment in assets and liabilities due to foreign exchange rates	0	0	0	0
23. Receivables from parent, subsidiaries and affiliates	9,522,695	2,366,090	7,156,605	6,441,908
24. Health care ($0) and other amounts receivable	7,528,700	0	7,528,700	7,166,575
25. Aggregate write-ins for other than invested assets	998,029,702	23,053,783	974,975,919	669,054,093
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25)	6,371,948,951	103,209,438	6,268,739,513	5,811,739,783
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts	0	0	0	0
28. Total (Lines 26 and 27)	6,371,948,951	103,209,438	6,268,739,513	5,811,739,783

DETAILS OF WRITE-INS

1101.	0	0	0	0
1102.	0	0	0	0
1103.	0	0	0	0
1198. Summary of remaining write-ins for Line 11 from overflow page	0	0	0	0
1199. Totals (Lines 1101 thru 1103 plus 1198) (Line 11 above)	0	0	0	0
2501. Receivable from Federal Crop Insurance Corporation	796,309,194	0	796,309,194	493,294,639
2502. Company owned life insurance	148,369,212	0	148,369,212	144,510,736
2503. Funded deductibles	14,854,177	0	14,854,177	12,638,694
2598. Summary of remaining write-ins for Line 25 from overflow page	38,497,120	23,053,783	15,443,336	18,610,024
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above)	998,029,702	23,053,783	974,975,919	669,054,093

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31 Prior Year
1.	Losses (current accident year $.....716,459,156)	2,222,833,167	2,187,475,263
2.	Reinsurance payable on paid losses and loss adjustment expenses	2,436,471	957,488
3.	Loss adjustment expenses	487,690,344	417,431,652
4.	Commissions payable, contingent commissions and other similar charges	99,389,902	84,616,904
5.	Other expenses (excluding taxes, licenses and fees)	127,634,375	109,155,044
6.	Taxes, licenses and fees (excluding federal and foreign income taxes)	16,259,667	17,375,180
7.1	Current federal and foreign income taxes (including $..........0 on realized capital gains (losses))	7,135,129	5,498,938
7.2	Net deferred tax liability	0	0
8.	Borrowed money $..........0 and interest thereon $..........0	0	0
9.	Unearned premiums (after deducting unearned premiums for ceded reinsurance of $.....515,400,526 and including warranty reserves of $.....13,702,323 and accrued accident and health experience rating refunds including $..........0 for medical loss ratio rebate per the Public Health Service Act	1,122,975,434	980,467,964
10.	Advance premium	0	0
11.	Dividends declared and unpaid:		
	11.1 Stockholders	0	0
	11.2 Policyholders	0	0
12.	Ceded reinsurance premiums payable (net of ceding commissions)	83,790,127	73,077,708
13.	Funds held by company under reinsurance treaties	553,510,856	490,680,683
14.	Amounts withheld or retained by company for account of others	71,006,266	61,391,326
15.	Remittances and items not allocated	6,775,881	3,629,065
16.	Provision for reinsurance (including $..........0 certified)	18,962,533	18,962,533
17.	Net adjustments in assets and liabilities due to foreign exchange rates	38,869,608	19,371,901
18.	Drafts outstanding	0	0
19.	Payable to parent, subsidiaries and affiliates	6,797,293	3,336,191
20.	Derivatives	0	27,745
21.	Payable for securities	14,646,757	8,934,664
22.	Payable for securities lending	0	0
23.	Liability for amounts held under uninsured plans	0	0
24.	Capital notes $.........0 and interest thereon $..........0	0	0
25.	Aggregate write-ins for liabilities	(78,102,750)	(84,216,464)
26.	Total liabilities excluding protected cell liabilities (Lines 1 through 25)	4,802,611,059	4,398,173,784
27.	Protected cell liabilities	0	0
28.	Total liabilities (Lines 26 and 27)	4,802,611,059	4,398,173,784
29.	Aggregate write-ins for special surplus funds	115,032,001	121,695,341
30.	Common capital stock	15,440,600	15,440,600
31.	Preferred capital stock	0	0
32.	Aggregate write-ins for other than special surplus funds	0	0
33.	Surplus notes	0	0
34.	Gross paid in and contributed surplus	328,594,641	322,831,611
35.	Unassigned funds (surplus)	1,007,061,212	953,598,448
36.	Less treasury stock, at cost:		
	36.1 ....0.000 shares common (value included in Line 30 $..........0)	0	0
	36.2 ....0.000 shares preferred (value included in Line 31 $..........0)	0	0
37.	Surplus as regards policyholders (Lines 29 to 35, less 36)	1,466,128,454	1,413,566,000
38.	Totals (Page 2, Line 28, Col. 3)	6,268,739,513	5,811,739,783

DETAILS OF WRITE-INS

2501.	Accounts payable and other liabilities	36,929,252	37,478,877
2502.	Retroactive reinsurance ceded	(115,032,001)	(121,695,341)
2503.		0	0
2598.	Summary of remaining write-ins for Line 25 from overflow page	0	0
2599.	Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above)	(78,102,750)	(84,216,464)
2901.	Retroactive reinsurance gain	115,032,001	121,695,341
2902.		0	0
2903.		0	0
2998.	Summary of remaining write-ins for Line 29 from overflow page	0	0
2999.	Totals (Lines 2901 thru 2903 plus 2998) (Line 29 above)	115,032,001	121,695,341
3201.		0	0
3202.		0	0
3203.		0	0
3298.	Summary of remaining write-ins for Line 32 from overflow page	0	0
3299.	Totals (Lines 3201 thru 3203 plus 3298) (Line 32 above)	0	0

STATEMENT OF INCOME

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
UNDERWRITING INCOME			
1. Premiums earned:			
1.1 Direct (written $.....1,607,102,922)	1,381,081,695	1,303,624,512	1,825,424,171
1.2 Assumed (written $.....1,319,509,613)	1,268,076,021	1,146,831,202	1,550,725,335
1.3 Ceded (written $.....1,086,099,909)	951,152,559	870,849,566	1,217,620,821
1.4 Net (written $.....1,840,512,626)	1,698,005,157	1,579,606,148	2,158,528,684
DEDUCTIONS:			
2. Losses incurred (current accident year $.....1,001,648,128):			
2.1 Direct	699,138,496	692,937,222	1,116,075,401
2.2 Assumed	525,481,243	459,948,961	617,441,240
2.3 Ceded	466,294,551	429,476,032	737,254,944
2.4 Net	758,325,189	723,410,152	996,261,696
3. Loss adjustment expenses incurred	236,781,172	219,056,156	276,224,660
4. Other underwriting expenses incurred	602,834,676	544,129,562	735,782,005
5. Aggregate write-ins for underwriting deductions	0	0	0
6. Total underwriting deductions (Lines 2 through 5)	1,597,941,037	1,486,595,870	2,008,268,361
7. Net income of protected cells	0	0	0
8. Net underwriting gain (loss) (Line 1 minus Line 6 + Line 7)	100,064,120	93,010,278	150,260,323
INVESTMENT INCOME			
9. Net investment income earned	128,497,963	128,158,994	174,856,952
10. Net realized capital gains (losses) less capital gains tax of $.....22,644,407	18,592,064	8,999,084	7,040,874
11. Net investment gain (loss) (Lines 9 + 10)	147,090,026	137,158,078	181,897,825
OTHER INCOME			
12. Net gain or (loss) from agents' or premium balances charged off (amount recovered $..........0 amount charged off $.....1,523,520)	(1,523,520)	(1,280,392)	(1,717,958)
13. Finance and service charges not included in premiums	589,426	547,174	738,120
14. Aggregate write-ins for miscellaneous income	(6,047,861)	(11,577,484)	(12,388,955)
15. Total other income (Lines 12 through 14)	(6,981,955)	(12,310,702)	(13,368,793)
16. Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15)	240,172,191	217,857,654	318,789,356
17. Dividends to policyholders	648,052	425,717	667,028
18. Net income after dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Line 16 minus Line 17)	239,524,139	217,431,938	318,122,328
19. Federal and foreign income taxes incurred	73,586,089	70,794,355	96,641,164
20. Net income (Line 18 minus Line 19) (to Line 22)	165,938,050	146,637,582	221,481,164
CAPITAL AND SURPLUS ACCOUNT			
21. Surplus as regards policyholders, December 31 prior year	1,413,566,000	1,403,302,522	1,403,302,522
22. Net income (from Line 20)	165,938,050	146,637,582	221,481,164
23. Net transfers (to) from Protected Cell accounts	0	0	0
24. Change in net unrealized capital gains or (losses) less capital gains tax of $.....31,200,465	(65,311,885)	15,806,364	36,043,991
25. Change in net unrealized foreign exchange capital gain (loss)	519,964	174,500	157,755
26. Change in net deferred income tax	25,612,757	18,852,921	17,478,729
27. Change in nonadmitted assets	(9,797,607)	(5,031,886)	(3,829,783)
28. Change in provision for reinsurance	0	0	7,515,407
29. Change in surplus notes	0	0	0
30. Surplus (contributed to) withdrawn from protected cells	0	0	0
31. Cumulative effect of changes in accounting principles	0	0	0
32. Capital changes:			
32.1 Paid in	0	0	0
32.2 Transferred from surplus (Stock Dividend)	0	0	0
32.3 Transferred to surplus	0	0	0
33. Surplus adjustments:			
33.1 Paid in	5,763,030	5,840,400	7,803,549
33.2 Transferred to capital (Stock Dividend)	0	0	0
33.3 Transferred from capital	0	0	0
34. Net remittances from or (to) Home Office	0	0	0
35. Dividends to stockholders	(50,000,000)	(225,000,000)	(265,000,000)
36. Change in treasury stock	0	0	0
37. Aggregate write-ins for gains and losses in surplus	(20,161,854)	(5,103,817)	(11,387,335)
38. Change in surplus as regards policyholders (Lines 22 through 37)	52,562,454	(47,823,936)	10,263,477
39. Surplus as regards policyholders, as of statement date (Lines 21 plus 38)	1,466,128,454	1,355,478,587	1,413,566,000

DETAILS OF WRITE-INS

0501.	0	0	0
0502.	0	0	0
0503.	0	0	0
0598. Summary of remaining write-ins for Line 5 from overflow page	0	0	0
0599. Totals (Lines 0501 thru 0503 plus 0598) (Line 5 above)	0	0	0
1401. Company owned life insurance	3,858,476	3,528,365	4,771,978
1402. Amortization of intangibles	(1,261,410)	(6,497,928)	(8,759,142)
1403. Miscellaneous expense	(8,644,927)	(8,607,922)	(8,401,791)
1498. Summary of remaining write-ins for Line 14 from overflow page	0	0	0
1499. Totals (Lines 1401 thru 1403 plus 1498) (Line 14 above)	(6,047,861)	(11,577,484)	(12,388,955)
3701. Change in foreign exchange reserve	(20,161,854)	(5,103,817)	(11,387,335)
3702.	0	0	0
3703.	0	0	0
3798. Summary of remaining write-ins for Line 37 from overflow page	0	0	0
3799. Totals (Lines 3701 thru 3703 plus 3798) (Line 37 above)	(20,161,854)	(5,103,817)	(11,387,335)

CASH FLOW

		1 Current Year to Date	2 Prior Year To Date	3 Prior Year Ended December 31
	CASH FROM OPERATIONS			
1.	Premiums collected net of reinsurance	1,753,329,720	1,625,041,065	2,190,600,315
2.	Net investment income	127,059,417	127,956,718	179,277,731
3.	Miscellaneous income	(579,021)	(9,341,139)	(9,381,629)
4.	Total (Lines 1 through 3)	1,879,810,115	1,743,656,644	2,360,496,418
5.	Benefit and loss related payments	731,558,440	678,502,350	856,520,335
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	0	0	0
7.	Commissions, expenses paid and aggregate write-ins for deductions	732,838,804	699,112,503	923,032,091
8.	Dividends paid to policyholders	648,052	425,717	667,028
9.	Federal and foreign income taxes paid (recovered) net of $.........0 tax on capital gains (losses)	93,180,737	89,535,755	126,924,016
10.	Total (Lines 5 through 9)	1,558,226,033	1,467,576,325	1,907,143,470
11.	Net cash from operations (Line 4 minus Line 10)	321,584,082	276,080,318	453,352,948
	CASH FROM INVESTMENTS			
12.	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds	330,206,529	540,893,565	640,037,121
	12.2 Stocks	124,910,073	69,241,950	105,251,708
	12.3 Mortgage loans	34,873,204	12,996,574	18,981,307
	12.4 Real estate	13,601,246	517,034	517,034
	12.5 Other invested assets	30,519,225	27,609,838	45,220,389
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	(247,200)	(1,834,338)	(1,925,359)
	12.7 Miscellaneous proceeds	10,875,179	12,152,986	10,939,325
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	544,738,255	661,577,609	819,021,525
13.	Cost of investments acquired (long-term only):			
	13.1 Bonds	376,744,669	419,100,049	703,275,063
	13.2 Stocks	176,232,973	108,336,487	167,474,538
	13.3 Mortgage loans	2,983,610	80,826,375	102,869,270
	13.4 Real estate	9,567,546	2,862,157	4,946,169
	13.5 Other invested assets	72,181,240	49,476,998	91,001,826
	13.6 Miscellaneous applications	188,750	13,372,256	19,094,078
	13.7 Total investments acquired (Lines 13.1 to 13.6)	637,898,789	673,974,321	1,088,660,944
14.	Net increase or (decrease) in contract loans and premium notes	0	0	0
15.	Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(93,160,534)	(12,396,712)	(269,639,420)
	CASH FROM FINANCING AND MISCELLANEOUS SOURCES			
16.	Cash provided (applied):			
	16.1 Surplus notes, capital notes	0	0	0
	16.2 Capital and paid in surplus, less treasury stock	0	5,840,400	7,803,549
	16.3 Borrowed funds	0	0	0
	16.4 Net deposits on deposit-type contracts and other insurance liabilities	0	0	0
	16.5 Dividends to stockholders	50,000,000	225,000,000	265,000,000
	16.6 Other cash provided (applied)	(232,933,304)	(149,646,649)	61,439,960
17.	Net cash from financing and miscellaneous sources (Lines 16.1 through 16.4 minus Line 16.5 plus Line 16.6)	(282,933,304)	(368,806,249)	(195,756,491)
	RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
18.	Net change in cash, cash equivalents and short-term investments (Line 11 plus Line 15 plus Line 17)	(54,509,755)	(105,122,643)	(12,042,963)
19.	Cash, cash equivalents and short-term investments:			
	19.1 Beginning of year	206,260,376	218,303,339	218,303,339
	19.2 End of period (Line 18 plus Line 19.1)	151,750,620	113,180,695	206,260,376

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

20.0001	Exchange of equity securities	19,786,585	23,716,601	23,716,601
20.0002	Exchange of debt securities	10,844,160	5,851,983	8,506,397
20.0003	Stock option compensation	5,763,030	5,840,400	7,803,549
20.0004	Amortization of intangibles	1,261,410	6,497,928	8,759,142
20.0005	Securities acquired in paid in kind interest payment	412,451	403,907	411,713
20.0006	Exchange of debt to equity securities	378,093	108,472	108,472
20.0007	Securities acquired from dividends/return of capital distribution	0	53,325	268,836
20.0008	Securities acquired from liquidation distribution	0	99,751	102,055

1.) SUMMARY OF SIGNIFICANT ACCOUNTING POLICIES

A. Accounting Practices

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

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

	State of Domicile	2015	2014
Net income state basis	Ohio	$ 165,938,050	$ 221,481,164
Effect of state prescribed practices	Ohio	-	-
Effect of state permitted practices	Ohio	-	-
Net income, NAIC SAP		$ 165,938,050	$ 221,481,164
Statutory surplus state basis	Ohio	$ 1,466,128,454	$ 1,413,566,000
Effect of state prescribed practices	Ohio	-	-
Effect of state permitted practices	Ohio	-	-
Statutory surplus, NAIC SAP		$ 1,466,128,454	$ 1,413,566,000

2.) ACCOUNTING CHANGES AND CORRECTIONS OF ERRORS

No significant change.

3.) BUSINESS COMBINATIONS AND GOODWILL

No significant change.

4.) DISCONTINUED OPERATIONS

No significant change.

5.) INVESTMENTS

A – C. No significant change.

D. Loan-Backed Securities

1. The Company uses dealer-modeled prepayment assumptions for mortgage-backed and asset-backed securities at the date of purchase to determine effective yields; significant changes in estimated cash flows from the original purchase assumptions are accounted for on a prospective basis.

2. The Company had no loan-backed securities with a recognized other-than-temporary impairment due to either the intent to sell or lack of intent to hold to recovery during 2015.

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

CUSIP	Amortized Cost Before OTTI	Present Value of Projected Cash Flows	Recognized OTTI	Amortized Cost After OTTI	Fair Value at Time of OTTI	Date Reported
47232VBY7	854,060	771,277	82,783	771,277	772,159	3/31/2015
40432BAZ2	2,218,349	1,973,781	30,801	2,187,548	2,187,548	6/30/2015
16162XAD9	796,629	673,910	50,544	746,085	746,085	9/30/2015
41161VAC4	8,989,526	8,631,805	357,722	8,631,805	8,587,553	9/30/2015
41162NAC1	8,674,355	8,312,720	204,620	8,469,735	8,380,376	9/30/2015
TOTAL	XXXX	XXXX	**726,470**	XXXX	XXXX	XXXX

4. The following table shows all loan-backed securities with an unrealized loss:

a. The aggregate amount of unrealized losses:

1. Less than 12 months	$	(7,870,220)
2. 12 months or longer	$	(3,613,366)

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

1. Less than 12 months	$	383,741,777
2. 12 months or longer	$	118,259,255

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

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

F – H. No significant change.

I. Working Capital Finance Investments – Not applicable.

J. Offsetting and Netting of Assets and Liabilities:

	Gross Amount Recognized	Amount Offset	Net Amount Presented on Financial Statements
(1) Assets			
Derivatives – crop futures	$ 103,825	$ 17,450	$ 86,375
(2) Liabilities			
Derivatives – crop futures	17,450	17,450	-

K. No significant change.

6.) JOINT VENTURES, PARTNERSHIPS AND LIMITED LIABILITY COMPANIES

No significant change.

7.) INVESTMENT INCOME

No significant change.

8.) DERIVATIVE INSTRUMENTS

In 2015, the Company entered into commodity futures contracts to hedge the commodity price risk associated with the price component of certain multi-peril crop insurance products. These futures contracts require the company to place funds in a margin account as collateral. The balance of this margin account at September 30, 2015 was $348,741. These futures contracts do not qualify for hedge accounting. The fair value of open futures contracts is reported as either a derivative asset or a derivative liability as appropriate. Any change in fair value of these open contracts is reported in change in net unrealized capital gains/(losses) until settled. Any realized capital gains/(losses) at settlement are reported in net realized capital gains/(losses).

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

The net unrealized capital gains/(losses) recognized during the reporting period resulting from derivatives was ($580,626). The net realized capital gain recognized during the reporting period resulting from settlement of derivatives was $10,686,426.

9.) INCOME TAXES

No significant change.

10.) INFORMATION CONCERNING PARENT, SUBSIDIARIES AND AFFILIATES

A. No significant change.

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

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

C – L. No significant change.

11.) DEBT

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

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

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

A. Defined Benefit Plans

The Company does not have any defined benefit plans.

B – F. No significant change.

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

A – C. No significant change.

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

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

E – M. No significant change.

14.) CONTINGENCIES

No significant change.

15.) LEASES

No significant change.

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

No significant change.

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

A. The Company did not sell any receivable balances during 2015.

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

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

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

No significant change.

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

No significant change.

20.) FAIR VALUE

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

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

Level 1 - Quoted prices for identical assets or liabilities in active markets (markets in which transactions occur with sufficient frequency and volume to provide pricing information on an ongoing basis). The Company's Level 1 financial instruments consist primarily of publicly traded equity securities and highly liquid government bonds for which quoted market prices in active markets are available.

Level 2 - Quoted prices for similar instruments in active markets; quoted prices for identical or similar assets or liabilities in inactive markets (markets in which there are few transactions, the prices are not current, price quotations vary substantially over time or among market makers, or in which little information is released publicly); and valuations based on other significant inputs that are observable in active markets. The Company’s Level 2 financial instruments include corporate and municipal fixed maturity securities and MBS priced using observable inputs. Level 2 inputs include benchmark yields, reported trades, corroborated broker/dealer quotes, issuer spreads and benchmark securities. When non-binding broker quotes can be corroborated by comparison to similar securities priced using observable inputs, they are classified as Level 2.

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

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

The Company has categorized its assets and liabilities measured at fair value into the three-level fair value hierarchy as reflected in the following table:

Description	Level 1	Level 2	Level 3	Total
a. Assets at Fair Value				
Bonds:				
U.S. Government and government agencies	$ -	$ -	$ -	$ -
States, municipalities and political subdivisions	-	-	-	-
Foreign government	-	-	-	-
Residential MBS	-	13,210,379	-	13,210,379
Commercial MBS	-	-	-	-
Asset backed securities	-	487,112	-	487,112
All other bonds	-	46,864,871	6,549,027	53,413,898
Total Bonds	$ -	$ 60,562,362	$ 6,549,027	$ 67,111,389
Preferred stocks	115,115,244	24,556,775	-	139,672,019
Non-affiliated common stocks	494,305,256	6,112,432	53,968,321	554,386,009
Affiliated common stock	-	-	-	-
Other investments	-	-	-	-
Derivative assets	86,375	492,219	-	578,594
Total Assets Accounted for at Fair Value	$ 609,506,875	$ 91,723,788	$ 60,517,348	$ 761,748,011
b. Liabilities at Fair Value				
Derivative liabilities	-	-	-	-
Total Liabilities at Fair Value	$ -	$ -	$ -	$ -

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

Description	Ending Balance at 6/30/2015	Transfers into Level 3	Transfers out of Level 3	Total Gains and (Losses) included in Net Income	Total Gains and (Losses) included in Surplus	Purchases	Issuances	Sales	Settlements	Ending Balance 9/30/2015
U.S. Government and government agencies	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -
States, municipalities and political subdivisions	-	-	-	-	-	-	-	-	-	-
Residential MBS	182,742	-	(308,875)	(8,824)	134,957	-	-	-	-	-
Asset backed securities	-	-	-	-	-	-	-	-	-	-
All other bonds	22,498,482	-	(15,265,834)	(21,878)	10,787	-	-	(672,530)	-	6,549,027
Preferred stocks	-	-	-	-	-	-	-	-	-	-
Non-affiliated common stocks	56,027,752	8,580	-	(709,751)	(2,439,635)	1,081,375	-	-	-	53,968,321
Total	$ 78,708,976	$ 8,580	$ (15,574,709)	$ (740,453)	$ (2,293,891)	$ 1,081,375	$ -	$ (672,530)	$ -	$ 60,517,348

3. Fair Value Recognition of Transfers Between Levels

The Company recognizes and records the transfer of securities into and out of Level 3 due to changes in availability of market observable inputs. All transfers are reflected in the table above at fair value as of the end of the reporting period.

4. Inputs and Techniques Used in Estimating Fair Value - See narrative in Note 20A.

B. The Company has no additional fair value disclosures.

C. The Company has categorized all the financial instruments in the financial statements into the three-level fair value hierarchy as reflected in the following table. See item A.1. above for a discussion of each of these three levels.

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	Level 1	Level 2	Level 3	Not Practicable (Carrying Value)
U.S. Government and government agencies	$ 9,554,170	$ 9,524,196	$ 9,538,701	$ 15,469	$ -	$ -
States, municipalities and political subdivisions	1,157,849,953	1,120,141,329	-	1,141,849,953	16,000,000	-
Foreign government	182,706,422	174,591,654	-	182,706,422	-	-
Residential MBS	418,287,930	368,986,009	-	388,692,833	29,595,097	-
Commercial MBS	124,092,303	120,317,454	-	121,279,476	2,812,827	-
Asset backed securities	461,265,986	458,484,888	-	357,221,714	104,044,272	-
All other bonds	398,444,882	391,547,549	7,280,000	360,441,678	30,723,204	-
Total Bonds	$2,752,201,646	$2,643,593,079	$ 16,818,701	$2,552,207,545	$ 183,175,400	$ -
Preferred stocks	203,208,409	198,880,017	160,256,294	30,104,025	12,848,090	-
Non-affiliated common stocks	554,386,009	554,386,009	494,305,256	6,112,432	53,968,321	-
Affiliated common stocks	272,136,000	216,429,761	-	272,136,000	-	-
Mortgage loans	199,316,000	201,049,423	-	-	199,316,000	-
Derivative assets	578,594	578,594	86,375	492,219	-	-
Derivative liabilities	-	-	-	-	-	-
Total Financial Instruments	$3,981,826,658	$3,814,916,883	$ 671,466,626	$2,861,052,221	$ 449,307,811	$ -

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

21.) OTHER ITEMS

No significant change.

22.) EVENTS SUBSEQUENT

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

23.) REINSURANCE

No significant change.

24.) RETROSPECTIVELY RATED CONTRACTS

A – E. No significant change.

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

25.) CHANGE IN INCURRED LOSSES AND LOSS ADJUSTMENT EXPENSES

The provision for incurred losses and loss adjustment expenses for claims arising in prior years decreased by $6 million and $16 million as of September 30, 2015 and September 30, 2014, respectively (see page Q14).

For 2015, the $6 million decrease in reserves for prior years is primarily attributed to (i) $38 million of favorable development relating to the multiple peril crop insurance business, (ii) $10 million of favorable development relating to specialty workers' compensation business, (iii) $9 million of favorable development relating to the excess liability/umbrella business, (iv) $7 million of favorable development relating to directors & officers business, (v) $6 million of favorable development relating to excess casualty business, (vi) $6 million of favorable development relating to surety bonds business and (vii) $6 million of favorable development relating to financial institutions business, partially offset by (viii) $9 million of unfavorable development relating to custom bond business and (ix) $67 million of reserve increase relating to the run-off asbestos and environmental reserves (see Note 33).

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

26.) INTERCOMPANY POOLING ARRANGEMENTS

No significant change.

27.) STRUCTURED SETTLEMENTS

No significant change.

28.) HEALTH CARE RECEIVABLES

No significant change.

29.) PARTICIPATING POLICIES

No significant change.

30.) PREMIUM DEFICIENCY RESERVES

No significant change.

31.) HIGH DEDUCTIBLES

No significant change.

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

No significant change.

33.) ASBESTOS/ENVIRONMENTAL RESERVES

In the third quarter of 2015, the Company recently completed a comprehensive study of its asbestos and environmental ("A&E") exposures relating to its run-off operations. The Company has undertaken periodic reviews of its A&E reserves with the aid of an international independent actuarial firm and specialty outside counsel. As a result of the study, the Company recorded a 2015 third quarter pre-tax charge of $67.2 million, net of reinsurance recoverable. At September 30, 2015, the Company's A&E reserves were $335.7 million, net of reinsurance recoverable. At that date the Company's three year survival ratio was 11.5 times paid losses for the total A&E reserves excluding the settlements of two large claim payments.

34.) SUBSCRIBER SAVINGS ACCOUNTS

No significant change.

35.) MULTIPLE PERIL CROP INSURANCE

No significant change.

36.) FINANCIAL GUARANTY INSURANCE

The Company does not write financial guaranty insurance.

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

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

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

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

2.2 If yes, date of change:

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

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

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

Not applicable

4.1 Has the reporting entity been a party to a merger or consolidation during the period covered by this statement? Yes [ ] No [X]

4.2 If yes, provide name of entity, NAIC Company Code, and state of domicile (use two letter state abbreviation) for any entity that has ceased to exist as a result of the merger or consolidation.

1 Name of Entity	2 NAIC Company Code	3 State of Domicile
	0	

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

Not applicable

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

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

6.3 State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date). 01/25/2013

6.4 By what department or departments?

Ohio Department of Insurance

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

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

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

7.2 If yes, give full information:

Not applicable

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

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

Not applicable

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

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

1 Affiliate Name	2 Location (City, State)	3 FRB	4 OCC	5 FDIC	6 SEC
American Money Management Corporation	Cincinnati, OH	NO	NO	NO	YES
Great American Advisors, Inc.	Cincinnati, OH	NO	NO	NO	YES

9.1 Are the senior officers (principal executive officer, principal financial officer, principal accounting officer or controller, or persons performing similar functions) of the reporting entity subject to a code of ethics, which includes the following standards? Yes [X] No [ ]

(a) Honest and ethical conduct, including the ethical handling of actual or apparent conflicts of interest between personal and professional relationships;

(b) Full, fair, accurate, timely and understandable disclosure in the periodic reports required to be filed by the reporting entity;

(c) Compliance with applicable governmental laws, rules and regulations;

(d) The prompt internal reporting of violations to an appropriate person or persons identified in the code; and

(e) Accountability for adherence to the code.

9.11 If the response to 9.1 is No, please explain:

Not applicable

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

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

Not applicable

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

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

Not applicable

FINANCIAL

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

10.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount: $ 83,046

INVESTMENT

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

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

Not applicable

12. Amount of real estate and mortgages held in other invested assets in Schedule BA: $ 4,918,559

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

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

14.2 If yes, please complete the following:

		1 Prior Year-End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
14.21	Bonds	$ 0	$ 0
14.22	Preferred Stock	0	0
14.23	Common Stock	526,664,643	501,882,565
14.24	Short-Term Investments	0	0
14.25	Mortgage Loans on Real Estate	29,357,803	28,495,710
14.26	All Other	18,257,283	17,213,493
14.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 574,279,729	$ 547,591,769
14.28	Total Investment in Parent included in Lines 14.21 to 14.26 above	$ 0	$ 0

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

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

If no, attach a description with this statement.

Not applicable

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

18.2 If no, list exceptions:

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

GENERAL INTERROGATORIES (continued)

PART 2 – PROPERTY & CASUALTY INTERROGATORIES

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

   If yes, attach an explanation.

   Not applicable

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

   If yes, attach an explanation.

   Not applicable

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

3.2 If yes, give full and complete information thereto:

   Not applicable

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

4.2 If yes, complete the following schedule:

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

5.1 Operating Percentages:

5.1	A&H loss percent	44.300%
5.2	A&H cost containment percent	12.500%
5.3	A&H expense percent excluding cost containment expenses	27.900%

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

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

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

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

SCHEDULE F - CEDED REINSURANCE

Showing All New Reinsurers - Current Year to Date

1 NAIC Company Code	2 ID Number	3 Name of Reinsurer	4 Domiciliary Jurisdiction	5 Type of Reinsurer	6 Certified Reinsurer Rating (1 through 6)	7 Effective Date of Certified Reinsurer Rating
U.S. Insurers						
10335................	59-3269531..........	Bridgefield Casualty Insurance Company..	USA..........	Unauthorized....	..........0............	....
15683................	47-2656139..........	Cannon Insurance Company..	USA..........	Unauthorized....	..........0............	....
10945................	13-4032666..........	Tokio Marine America Insurance Company..	USA..........	Authorized........	..........0............	....
All Other Insurers						
00000................	AA-1120841.........	AIG Europe Ltd...	GBR..........	Unauthorized....	..........0............	....
00000................	AA-1784115.........	Axis Re Limited...	IRL............	Unauthorized....	..........0............	....
00000................	AA-1120098.........	Lloyd's Syndicate Number 3624..	GBR..........	Authorized........	..........0............	....
00000................	AA-5760006.........	Partner Reins Asia PTE Ltd..	SGP..........	Unauthorized....	..........0............	....

SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN

Current Year to Date - Allocated by States and Territories

	1	Direct Premiums Written		Direct Losses Paid (Deducting Salvage)		Direct Losses Unpaid	
		2	3	4	5	6	7
States, Etc.	Active Status	Current Year to Date	Prior Year to Date	Current Year to Date	Prior Year to Date	Current Year to Date	Prior Year to Date
1. Alabama AL	L	12,336,511	12,468,193	2,477,833	2,944,256	17,206,308	20,543,766
2. Alaska AK	L	1,337,955	1,159,237	234,664	156,367	2,597,484	3,955,245
3. Arizona AZ	L	11,421,954	11,907,072	1,697,700	3,420,919	23,298,449	22,823,768
4. Arkansas AR	L	14,843,268	17,985,425	10,508,425	9,959,206	18,527,350	13,578,720
5. California CA	L	110,113,571	101,462,017	67,399,508	54,333,103	155,318,183	146,259,532
6. Colorado CO	L	25,155,421	23,935,006	13,429,985	27,196,205	23,180,384	20,288,004
7. Connecticut CT	L	8,580,587	6,150,210	1,280,659	1,806,090	10,844,596	11,063,261
8. Delaware DE	L	28,675,590	26,448,138	16,824,766	5,572,808	55,675,626	52,635,328
9. District of Columbia DC	L	5,467,391	5,736,145	1,917,958	2,569,956	6,775,475	6,091,115
10. Florida FL	L	48,677,927	41,414,111	27,823,704	19,874,233	62,451,113	61,141,278
11. Georgia GA	L	34,139,456	31,622,053	25,887,359	10,095,253	28,795,071	27,471,537
12. Hawaii HI	L	4,521,821	4,386,624	2,601,086	4,836,055	6,059,859	7,559,626
13. Idaho ID	L	4,900,991	4,492,357	4,114,815	1,074,516	5,592,940	4,177,585
14. Illinois IL	L	171,340,049	164,007,836	60,438,293	89,725,867	86,496,235	78,018,563
15. Indiana IN	L	61,168,512	59,131,599	22,385,064	20,417,868	27,888,315	21,156,752
16. Iowa IA	L	97,693,913	98,154,800	138,679,191	143,117,786	27,393,345	43,232,502
17. Kansas KS	L	75,412,821	75,009,000	45,667,973	68,208,200	22,982,645	26,797,674
18. Kentucky KY	L	11,917,515	11,396,375	6,681,448	3,397,324	11,790,598	13,769,404
19. Louisiana LA	L	10,702,007	7,828,542	5,862,747	8,256,694	3,621,705	5,337,396
20. Maine ME	L	3,123,343	1,814,696	603,248	301,964	3,888,486	705,576
21. Maryland MD	L	17,168,743	16,254,889	1,292,215	5,508,555	25,035,733	26,439,929
22. Massachusetts MA	L	20,551,397	18,260,495	8,719,521	7,825,888	19,170,672	20,187,799
23. Michigan MI	L	45,586,303	40,438,077	18,423,772	14,743,943	36,645,907	35,299,013
24. Minnesota MN	L	38,767,796	39,299,454	47,570,392	33,340,856	34,811,495	32,508,188
25. Mississippi MS	L	6,191,292	6,587,355	1,733,344	2,725,754	8,776,000	10,214,258
26. Missouri MO	L	82,769,397	76,616,541	66,173,285	44,829,630	52,458,406	28,938,238
27. Montana MT	L	3,437,288	2,948,520	4,402,076	1,202,861	2,060,590	4,812,140
28. Nebraska NE	L	53,117,581	50,757,339	41,885,326	16,865,616	24,070,317	25,686,833
29. Nevada NV	L	7,570,856	6,554,109	11,166,422	2,683,277	12,272,640	15,444,872
30. New Hampshire NH	L	1,444,530	1,272,895	245,131	114,038	3,064,128	2,694,486
31. New Jersey NJ	L	24,537,555	22,043,406	3,263,601	4,932,969	32,721,469	28,578,067
32. New Mexico NM	L	3,221,213	3,427,175	1,224,326	617,203	3,533,143	3,011,990
33. New York NY	L	70,306,744	53,570,537	38,663,386	19,270,297	70,906,218	62,701,437
34. North Carolina NC	L	22,240,123	22,218,464	6,374,284	6,631,470	25,216,895	25,110,814
35. North Dakota ND	L	65,475,336	64,970,875	15,698,150	26,392,804	12,650,393	23,491,205
36. Ohio OH	L	36,013,250	34,001,543	10,125,901	7,823,587	30,164,777	24,765,719
37. Oklahoma OK	L	18,269,004	14,119,451	13,199,206	16,581,311	11,869,933	12,196,361
38. Oregon OR	L	9,490,123	8,518,407	6,788,937	1,231,381	20,682,482	14,571,892
39. Pennsylvania PA	L	30,126,767	28,918,938	9,453,148	10,891,393	40,595,032	34,409,148
40. Rhode Island RI	L	3,013,047	2,811,114	1,079,866	3,393,254	5,976,086	2,015,924
41. South Carolina SC	L	7,939,614	7,293,127	434,158	3,905,234	3,128,395	1,070,820
42. South Dakota SD	L	89,838,700	94,068,181	21,041,154	18,501,213	22,233,913	28,985,498
43. Tennessee TN	L	10,176,606	8,494,631	3,168,087	349,109	14,729,447	16,012,211
44. Texas TX	L	72,173,058	68,363,252	24,224,850	27,255,814	69,094,922	74,760,055
45. Utah UT	L	5,957,427	4,873,101	61,467	1,598,177	6,874,345	7,042,775
46. Vermont VT	L	442,310	354,728	2,829	79,858	338,971	425,802
47. Virginia VA	L	11,542,393	13,069,175	1,552,016	1,911,149	21,919,105	22,928,017
48. Washington WA	L	22,104,491	16,178,547	10,545,472	9,408,255	38,286,204	32,310,813
49. West Virginia WV	L	2,312,117	2,667,864	2,539,077	332,018	2,064,288	2,168,659
50. Wisconsin WI	L	40,072,788	40,484,649	25,851,333	27,233,968	26,609,835	28,301,119
51. Wyoming WY	L	2,221,052	2,629,492	860,699	880,865	1,848,356	2,173,660
52. American Samoa AS	N	0	0	0	0	0	0
53. Guam GU	L	0	0	0	0	0	0
54. Puerto Rico PR	L	29,306	50,397	18,974	22,568	232,263	43,093
55. US Virgin Islands VI	N	0	0	0	0	0	0
56. Northern Mariana Islands MP	N	0	0	0	0	0	0
57. Canada CAN	L	34,869,353	44,261,660	26,865,018	12,065,651	30,908,828	48,255,955
58. Aggregate Other Alien OT	XXX	6,594,759	822,283	(3,255,291)	67,817	1,202,557	774,672
59. Totals	(a) 53	1,607,102,922	1,523,710,110	877,908,556	808,482,453	1,312,537,911	1,284,938,094

DETAILS OF WRITE-INS

58001. SGP SINGAPORE	XXX	5,351,802	150,215	95,795	3,517	142,872	22,431
58002. GBR UNITED KINGDOM	XXX	858,875	308,915	(2,907,438)	23,319	564,737	497,218
58003. NLD NETHERLANDS	XXX	368,396	223,994	(443,648)	(499,019)	387,712	157,455
58998. Summary of remaining write-ins for Line 58 from overflow page	XXX	15,685	139,159	0	540,000	107,235	97,568
58999. Totals (Lines 58001 thru 58003+ Line 58998) (Line 58 above)	XXX	6,594,759	822,283	(3,255,291)	67,817	1,202,557	774,672

(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

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

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

	Domiciliary Location	FEIN	NAIC Co. Code
American Financial Group, Inc.	OH	31-1544320	
Great American Insurance Company *	OH	31-0501234	16691
American Signature Underwriters, Inc.	OH	31-1463075	
Brothers Property Corporation (80%)	OH	59-2840291	
Brothers Le Pavillon, LLC	DE	20-5173494	
Brothers Le Pavillon (SPE), LLC	DE	20-5173589	
Brothers Pennsylvanian Corporation	PA	25-1754638	
Brothers Property Management Corporation	OH	59-2840294	
Crescent Centre Apartments ^	OH	20-4498054	
Crop Managers Insurance Agency, Inc.	KS	31-1277904	
Dempsey & Siders Agency, Inc.	OH	31-0589001	
Eden Park Insurance Brokers, Inc.	CA	31-1341668	
El Aguila, Compañia de Seguros, S.A. de C.V. *	MEX		
Financiadora de Primas Condor, S.A. de C.V. (99%)	MEX		
Farmers Crop Insurance Alliance, Inc.	KS	39-1404033	
FCIA Management Company, Inc.	NY	13-3628555	
Foreign Credit Insurance Association @	NY		
GAI Warranty Company	OH	31-1753938	
GAI Warranty Company of Florida	FL	31-1765544	
GAI Warranty Company of Canada Inc.	CAN		
Global Premier Finance Company	OH	61-1329718	
Great American Agency of Texas, Inc.	TX	74-2693636	
Great American Alliance Insurance Company *	OH	95-1542353	26832
Great American Assurance Company *	OH	15-6020948	26344
Great American Casualty Insurance Company *	OH	61-0983091	39896
Great American Claims Services, Inc.	DE	31-1228726	
Great American Contemporary Insurance Company *	OH	36-4079497	10646
Great American E & S Insurance Company *	DE	31-0954439	37532
Great American Fidelity Insurance Company *	DE	31-1036473	41858
Great American Insurance Agency, Inc.	OH	31-1652643	
Great American Insurance Company of New York *	NY	13-5539046	22136
Great American Lloyd's Insurance Company * @	TX	31-0974853	38024
Great American Lloyd's, Inc.	TX	31-1073664	
Great American Management Services, Inc.	OH	31-0856644	
Great American Protection Insurance Company *	OH	31-1288778	38580
Great American Re Inc.	DE	31-0918893	
Great American Security Insurance Company *	OH	31-1209419	31135
Great American Spirit Insurance Company *	OH	31-1237970	33723
Insurance (GB) Limited *	GBR		
Key Largo Group, Inc.	FL	59-1263251	
National Interstate Corporation (51.1%)	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
Safety Claims & Litigation Services, LLC	MT	20-5546054	
Safety, Claims and Litigation Services, LLC	OH	46-4570914	
Pinecrest Place LLC	FL	27-2226948	
PLLS Canada Insurance Brokers Inc. (49%)	CAN	871850814	
Professional Risk Brokers, Inc.	IL	31-1293064	
Strategic Comp Holdings, L.L.C.	LA	72-1331800	
Strategic Comp Services, L.L.C.	LA	36-4517754	
Strategic Comp, L.L.C.	LA	32-0050970	
One East Fourth, Inc.	OH	31-0686194	
Pioneer Carpet Mills, Inc.	OH	31-0883227	
TEJ Holdings, Inc.	OH	31-1119320	
Three East Fourth, Inc.	OH	31-0728327	

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

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership Board, Management Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 *
Members														
0		0	31-1544320	0	0000944707	NYSE	American Financial Group, Inc.	OH	UDP		Ownership	0.000		0
0		0	31-6549738	0	0		American Financial Capital Trust II	DE	NIA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	0
0		0	16-6543606	0	0		American Financial Capital Trust III	DE	NIA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	0
0		0	16-6543609	0	0		American Financial Capital Trust IV	DE	NIA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	0
0		0	31-0996797	0	0		American Financial Enterprises, Inc.	CT	NIA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	0
0		0	31-0828578	0	0		American Money Management Corporation	OH	NIA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	0
0		0	27-1577326	0	0		American Real Estate Capital Company, LLC	OH	NIA	American Money Management Corporation	Ownership	80.000	American Financial Group, Inc.	0
0		0	27-2829629	0	0		MidMarket Capital Partners, LLC	DE	NIA	American Money Management Corporation	Ownership	65.000	American Financial Group, Inc.	0
0		0	41-2112001	0	0		APU Holding Company	OH	NIA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	0
0		0	23-6000765	0	0		American Premier Underwriters, Inc.	PA	NIA	APU Holding Company	Ownership	100.000	American Financial Group, Inc.	0
0		0	23-6297584	0	0		The Associates of the Jersey Company	NJ	NIA	American Premier Underwriters, Inc.	Ownership	100.000	American Financial Group, Inc.	0
0		0	37-1094159	0	0		Cal Coal, Inc.	IL	NIA	American Premier Underwriters, Inc.	Ownership	100.000	American Financial Group, Inc.	0
0		0	95-2802826	0	0		Great Southwest Corporation	DE	NIA	American Premier Underwriters, Inc.	Ownership	100.000	American Financial Group, Inc.	0
0		0	35-6001691	0	0		The Indianapolis Union Railway Company	IN	NIA	American Premier Underwriters, Inc.	Ownership	100.000	American Financial Group, Inc.	0
0		0	13-6400464	0	0		Lehigh Valley Railroad Company	PA	NIA	American Premier Underwriters, Inc.	Ownership	100.000	American Financial Group, Inc.	0
0		0	46-1665396	0	0		Pennsylvania Lehigh Oil & Gas Holdings LLC	PA	NIA	Lehigh Valley Railroad Company	Ownership	100.000	American Financial Group, Inc.	0
0		0	20-1548213	0	0		Magnolia Alabama Holdings, Inc.	DE	NIA	American Premier Underwriters, Inc.	Ownership	100.000	American Financial Group, Inc.	0
0		0	20-1574094	0	0		Magnolia Alabama Holdings LLC	AL	NIA	Magnolia Alabama Holdings, Inc.	Ownership	100.000	American Financial Group, Inc.	0
0		0	46-1852532	0	0		Michigan Oil & Gas Holdings, LLC	MI	NIA	American Premier Underwriters, Inc.	Ownership	100.000	American Financial Group, Inc.	0
0		0	46-1480078	0	0		Ohio Oil & Gas Holdings, LLC	OH	NIA	American Premier Underwriters, Inc.	Ownership	100.000	American Financial Group, Inc.	0
0		0	13-6021353	0	0		The Owasco River Railway, Inc.	NY	NIA	American Premier Underwriters, Inc.	Ownership	100.000	American Financial Group, Inc.	0
0		0	31-1236926	0	0		PCC Real Estate, Inc.	NY	NIA	American Premier Underwriters, Inc.	Ownership	100.000	American Financial Group, Inc.	0
0		0	76-0080537	0	0		PCC Technical Industries, Inc.	DE	NIA	American Premier Underwriters, Inc.	Ownership	100.000	American Financial Group, Inc.	0
0		0	31-1388401	0	0		PCC Maryland Realty Corp.	MD	NIA	PCC Technical Industries, Inc.	Ownership	100.000	American Financial Group, Inc.	0
0		0	06-1209709	0	0		Penn Central Energy Management Company	DE	NIA	American Premier Underwriters, Inc.	Ownership	100.000	American Financial Group, Inc.	0
0		0	23-1537928	0	0		Penn Towers, Inc.	PA	NIA	American Premier Underwriters, Inc.	Ownership	100.000	American Financial Group, Inc.	0
0		0	46-3246684	0	0		Pennsylvania Oil & Gas Holdings, LLC	PA	NIA	American Premier Underwriters, Inc.	Ownership	100.000	American Financial Group, Inc.	0
0		0	23-6000766	0	0		Pennsylvania-Reading Seashore Lines	NJ	NIA	American Premier Underwriters, Inc.	Ownership	66.670	American Financial Group, Inc.	0
0		0	23-6207599	0	0		Pittsburgh and Cross Creek Railroad Company	PA	NIA	American Premier Underwriters, Inc.	Ownership	83.000	American Financial Group, Inc.	0
0		0	23-1707450	0	0		Terminal Realty Penn Co.	DC	NIA	American Premier Underwriters, Inc.	Ownership	100.000	American Financial Group, Inc.	0
0		0	23-1675796	0	0		Waynesburg Southern Railroad Company	PA	NIA	American Premier Underwriters, Inc.	Ownership	100.000	American Financial Group, Inc.	0
0		0	98-1073776	0	0		GAI Insurance Company, Ltd.	BMU	IA	APU Holding Company	Ownership	100.000	American Financial Group, Inc.	0
0		0		0	0		Great American Specialty & Affinity Limited	GBR	NIA	APU Holding Company	Ownership	100.000	American Financial Group, Inc.	0
0		0	31-1446308	0	0		Hangar Acquisition Corp.	OH	NIA	APU Holding Company	Ownership	100.000	American Financial Group, Inc.	0
0		0	91-1242743	0	0		Premier Lease & Loan Services Insurance Agency, Inc.	WA	NIA	APU Holding Company	Ownership	100.000	American Financial Group, Inc.	0
0		0	91-1508644	0	0		Premier Lease & Loan Services of Canada, Inc.	WA	NIA	APU Holding Company	Ownership	100.000	American Financial Group, Inc.	0
0		0	31-1262960	0	0		Risico Management Corporation	DE	NIA	APU Holding Company	Ownership	100.000	American Financial Group, Inc.	0
0		0	31-0823725	0	0		Dixie Terminal Corporation	OH	NIA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	0
0		0	98-0606803	0	0		GAI Holding Bermuda Ltd.	BMU	NIA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	0
0		0	98-0556144	0	0		GAI Indemnity, Ltd.	GBR	IA	GAI Holding Bermuda Ltd.	Ownership	100.000	American Financial Group, Inc.	0
0		0		0	0		Marketform Group Limited	GBR	NIA	GAI Holding Bermuda Ltd.	Ownership	100.000	American Financial Group, Inc.	0
0		0		0	0		Marketform Holdings Limited	GBR	NIA	Marketform Group Limited	Ownership	100.000	American Financial Group, Inc.	0
0		0	98-0412245	0	0		Lavenham Underwriting Limited	GBR	IA	Marketform Holdings Limited	Ownership	100.000	American Financial Group, Inc.	0

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0		0		0	0		Marketform Hong Kong Limited	HKG	NIA	Marketform Holdings Limited	Ownership	100.000	American Financial Group, Inc.	0
0		0		0	0		Marketform Limited	GBR	NIA	Marketform Holdings Limited	Ownership	100.000	American Financial Group, Inc.	0
0		0		0	0		Gabinete Marketform SL	ESP	NIA	Marketform Limited	Ownership	100.000	American Financial Group, Inc.	0
0		0		0	0		Marketform Australia Pty Limited	AUS	NIA	Marketform Limited	Ownership	100.000	American Financial Group, Inc.	0
0		0		0	0		Studio Marketform SRL	ITA	NIA	Marketform Limited	Ownership	100.000	American Financial Group, Inc.	0
0		0		0	0		Marketform Management Services Limited	GBR	NIA	Marketform Holdings Limited	Ownership	100.000	American Financial Group, Inc.	0
0		0		0	0		Marketform Managing Agency Limited	GBR	NIA	Marketform Holdings Limited	Ownership	100.000	American Financial Group, Inc.	0
0		0	98-0431601	0	0		Sampford Underwriting Limited	GBR	IA	Marketform Holdings Limited	Ownership	100.000	American Financial Group, Inc.	0
0		0		0	0		Marketform Trust Company Limited	GBR	NIA	Marketform Group Limited	Ownership	100.000	American Financial Group, Inc.	0
0		0	06-1356481	0	0		Great American Financial Resources, Inc.	DE	NIA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	1
0		0	31-1422717	0	0		AAG Insurance Agency, Inc.	KY	NIA	Great American Financial Resources, Inc.	Ownership	100.000	American Financial Group, Inc.	0
0		0	34-1017531	0	0		Ceres Group, Inc.	DE	NIA	Great American Financial Resources, Inc.	Ownership	100.000	American Financial Group, Inc.	0
0		0	47-0717079	0	0		Continental General Corporation	NE	NIA	Ceres Group, Inc.	Ownership	100.000	American Financial Group, Inc.	0
0084	American Financial Group, Inc.	71404	47-0463747	0	0		Continental General Insurance Company	OH	IA	Continental General Corporation	Ownership	100.000	American Financial Group, Inc.	0
0		0	34-1947042	0	0		QQAgency of Texas, Inc.	TX	NIA	Ceres Group, Inc.	Ownership	100.000	American Financial Group, Inc.	0
0		0	31-1395344	0	0		Great American Advisors, Inc.	OH	NIA	Great American Financial Resources, Inc.	Ownership	100.000	American Financial Group, Inc.	0
0084	American Financial Group, Inc.	63312	13-1935920	0	0		Great American Life Insurance Company	OH	IA	Great American Financial Resources, Inc.	Ownership	100.000	American Financial Group, Inc.	0
0		0	45-2969767	0	0		Aerielle IP Holdings, LLC	OH	NIA	Great American Life Insurance Company	Ownership	62.500	American Financial Group, Inc.	2
0		0	26-4391696	0	0		Aerielle, LLC	DE	NIA	Great American Life Insurance Company	Ownership	62.500	American Financial Group, Inc.	2
0084	American Financial Group, Inc.	93661	31-1021738	0	0		Annuity Investors Life Insurance Company	OH	IA	Great American Life Insurance Company	Ownership	100.000	American Financial Group, Inc.	0
0		0	27-4078277	0	0		Bay Bridge Marina Hemingway's Restaurant, LLC	MD	NIA	Great American Life Insurance Company	Ownership	85.000	American Financial Group, Inc.	0
0		0	27-0513333	0	0		Bay Bridge Marina Management, LLC	MD	NIA	Great American Life Insurance Company	Ownership	85.000	American Financial Group, Inc.	0
0		0	20-1246122	0	0		Brothers Management, LLC	FL	NIA	Great American Life Insurance Company	Ownership	99.000	American Financial Group, Inc.	0
0		0	45-3988240	0	0		FT Liquidation, LLC	OH	NIA	Great American Life Insurance Company	Ownership	100.000	American Financial Group, Inc.	0
0		0	20-4604276	0	0		GALIC - Bay Bridge Marina, LLC	MD	NIA	Great American Life Insurance Company	Ownership	100.000	American Financial Group, Inc.	0
0		0	45-5565693	0	0		GALIC - Sorrento, LLC	FL	NIA	Great American Life Insurance Company	Ownership	65.000	American Financial Group, Inc.	2
0		0	31-1391777	0	0		GALIC Brothers, Inc.	OH	NIA	Great American Life Insurance Company	Ownership	80.000	American Financial Group, Inc.	0
0		0	45-1144095	0	0		GALIC Pointe, LLC	FL	NIA	Great American Life Insurance Company	Ownership	65.000	American Financial Group, Inc.	2
0		0	26-3260520	0	0		Manhattan National Holding Corporation	OH	NIA	Great American Life Insurance Company	Ownership	100.000	American Financial Group, Inc.	0
0084	American Financial Group, Inc.	67083	45-0252531	0	0		Manhattan National Life Insurance Company	OH	IA	Manhattan National Holding Corporation	Ownership	100.000	American Financial Group, Inc.	0
0		0	52-2179330	0	0		Skipjack Marina Corp	MD	NIA	Great American Life Insurance Company	Ownership	100.000	American Financial Group, Inc.	0
0084	American Financial Group, Inc.	63479	58-0869673	0	0		United Teacher Associates Insurance Company	TX	IA	Great American Financial Resources, Inc.	Ownership	100.000	American Financial Group, Inc.	0
0		0	47-1933937	0	0		UTA Acquisitions, LLC	TX	NIA	United Teacher Associates Insurance Company	Ownership	100.000	American Financial Group, Inc.	0
0		0	42-1575938	0	0		Great American Holding, Inc.	OH	NIA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	0
0		0	27-3062314	0	0		Agricultural Services, LLC	OH	NIA	Great American Holding, Inc.	Ownership	100.000	American Financial Group, Inc.	0
0		0	45-4110027	0	0		United States Commodities Producers LLC	MT	NIA	Agricultural Services, LLC	Ownership	75.000	American Financial Group, Inc.	0
0		0	27-2354685	0	0		United States Livestock Producers, LLC	NV	NIA	Agricultural Services, LLC	Ownership	75.000	American Financial Group, Inc.	0
0084	American Financial Group, Inc.	35351	31-0912199	0	0		American Empire Surplus Lines Insurance Company	DE	IA	Great American Holding, Inc.	Ownership	100.000	American Financial Group, Inc.	0
0084	American Financial Group, Inc.	37990	31-0973761	0	0		American Empire Insurance Company	OH	IA	American Empire Surplus Lines Insurance Company	Ownership	100.000	American Financial Group, Inc.	0
0		0	59-1671722	0	0		American Empire Underwriters, Inc.	TX	NIA	American Empire Insurance Company	Ownership	100.000	American Financial Group, Inc.	0
0		0		0	0		GAI Australia Pty Ltd	AUS	NIA	Great American Holding, Inc.	Ownership	100.000	American Financial Group, Inc.	0
0		0	AA-1784136	0	0		Great American International Insurance Limited	IRL	IA	Great American Holding, Inc.	Ownership	100.000	American Financial Group, Inc.	0
0084	American Financial Group, Inc.	23418	73-0556513	0	0		Mid-Continent Casualty Company	OH	IA	Great American Holding, Inc.	Ownership	100.000	American Financial Group, Inc.	0
0084	American Financial Group, Inc.	15380	73-1406844	0	0		Mid-Continent Assurance Company	OH	IA	Mid-Continent Casualty Company	Ownership	100.000	American Financial Group, Inc.	0

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

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0084	American Financial Group, Inc.	38024	31-0974853	0	0		Great American Lloyd's Insurance Company	TX	IA	Great American Insurance Company	Other	0.000	American Financial Group, Inc.	4
0		0	31-1073664	0	0		Great American Lloyd's, Inc.	TX	DS	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	0
0		0	31-0856644	0	0		Great American Management Services, Inc.	OH	DS	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	0
0084	American Financial Group, Inc.	38580	31-1288778	0	0		Great American Protection Insurance Company	OH	DS	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	0
0		0	31-0918893	0	0		Great American Re Inc.	DE	DS	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	0
0084	American Financial Group, Inc.	31135	31-1209419	0	0		Great American Security Insurance Company	OH	DS	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	0
0084	American Financial Group, Inc.	33723	31-1237970	0	0		Great American Spirit Insurance Company	OH	DS	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	0
0		0	AA-1120817	0	0		Insurance (GB) Limited	GBR	DS	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	0
0		0	59-1263251	0	0		Key Largo Group, Inc.	FL	DS	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	0
0		0	34-1607394	0	0001301106	NASDAQ	National Interstate Corporation	OH	DS	Great American Insurance Company	Ownership	51.100	American Financial Group, Inc.	0
0		0	34-1899058	0	0		American Highways Insurance Agency, Inc.	OH	DS	National Interstate Corporation	Ownership	100.000	American Financial Group, Inc.	0
0		0	31-1548235	0	0		Explorer RV Insurance Agency, Inc.	OH	DS	National Interstate Corporation	Ownership	100.000	American Financial Group, Inc.	0
0		0	98-0191335	0	0		Hudson Indemnity, Ltd.	CYM	DS	National Interstate Corporation	Ownership	100.000	American Financial Group, Inc.	0
0		0	66-0660039	0	0		Hudson Management Group, Ltd.	VIR	DS	National Interstate Corporation	Ownership	100.000	American Financial Group, Inc.	0
0		0	34-1607396	0	0		National Interstate Insurance Agency, Inc.	OH	DS	National Interstate Corporation	Ownership	100.000	American Financial Group, Inc.	0
0		0	36-4670968	0	0		Commercial For Hire Transportation Purchasing Group	SC	DS	National Interstate Insurance Agency, Inc.	Management	0.000	American Financial Group, Inc.	5
0084	American Financial Group, Inc.	32620	34-1607395	0	0		National Interstate Insurance Company	OH	DS	National Interstate Corporation	Ownership	100.000	American Financial Group, Inc.	0
0084	American Financial Group, Inc.	11051	99-0345306	0	0		National Interstate Insurance Company of Hawaii, Inc.	OH	DS	National Interstate Insurance Company	Ownership	100.000	American Financial Group, Inc.	0
0		0	43-1254631	0	0		TransProtection Service Company	MO	DS	National Interstate Insurance Company	Ownership	100.000	American Financial Group, Inc.	0
0084	American Financial Group, Inc.	41106	95-3623282	0	0		Triumphe Casualty Company	OH	DS	National Interstate Insurance Company	Ownership	100.000	American Financial Group, Inc.	0
0084	American Financial Group, Inc.	21172	86-0114294	0	0		Vanliner Insurance Company	MO	DS	National Interstate Insurance Company	Ownership	100.000	American Financial Group, Inc.	0
0		0	20-5546054	0	0		Safety Claims & Litigation Services, LLC	MT	DS	National Interstate Corporation	Ownership	100.000	American Financial Group, Inc.	0
0		0	46-4570914	0	0		Safety, Claims and Litigation Services, LLC	OH	DS	National Interstate Corporation	Ownership	100.000	American Financial Group, Inc.	0
0		0	27-2226948	0	0		Pinecrest Place LLC	FL	DS	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	0
0		0	871850814	0	0		PLLS Canada Insurance Brokers Inc.	CAN	DS	Great American Insurance Company	Ownership	49.000	American Financial Group, Inc.	0
0		0	31-1293064	0	0		Professional Risk Brokers, Inc.	IL	DS	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	0
0		0	72-1331800	0	0		Strategic Comp Holdings, L.L.C.	LA	DS	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	0
0		0	36-4517754	0	0		Strategic Comp Services, L.L.C.	LA	DS	Strategic Comp Holdings, L.L.C.	Ownership	100.000	American Financial Group, Inc.	0
0		0	32-0050970	0	0		Strategic Comp, L.L.C.	LA	DS	Strategic Comp Holdings, L.L.C.	Ownership	100.000	American Financial Group, Inc.	0
0		0	31-0686194	0	0		One East Fourth, Inc.	OH	NIA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	0
0		0	31-0883227	0	0		Pioneer Carpet Mills, Inc.	OH	NIA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	0
0		0	31-1119320	0	0		TEJ Holdings, Inc.	OH	NIA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	0
0		0	31-0728327	0	0		Three East Fourth, Inc.	OH	NIA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	0

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

PART 1 - LOSS EXPERIENCE

Lines of Business	Current Year to Date 1 Direct Premiums Earned	2 Direct Losses Incurred	3 Direct Loss Percentage	4 Prior Year to Date Direct Loss Percentage
1. Fire	4,627,463	4,005,242	86.6	(36.6)
2. Allied lines	626,433,124	414,296,148	66.1	88.0
3. Farmowners multiple peril	20,153,837	27,917,137	138.5	36.4
4. Homeowners multiple peril	0	464,198	0.0	0.0
5. Commercial multiple peril	44,820,459	19,045,599	42.5	39.9
6. Mortgage guaranty	0	0	0.0	0.0
8. Ocean marine	43,391,408	16,305,402	37.6	40.9
9. Inland marine	25,430,063	5,825,522	22.9	19.6
10. Financial guaranty	0	0	0.0	0.0
11.1. Medical professional liability - occurrence	7,660	754	9.8	0.0
11.2. Medical professional liability - claims-made	395,108	2,479	0.6	0.0
12. Earthquake	177,569	(7,363)	(4.1)	11.0
13. Group accident and health	35,364,636	11,508,367	32.5	44.6
14. Credit accident and health	0	0	0.0	0.0
15. Other accident and health	0	0	0.0	0.0
16. Workers' compensation	896,522	2,669,607	297.8	369.7
17.1 Other liability-occurrence	143,261,047	55,693,107	38.9	2.9
17.2 Other liability-claims made	167,693,424	62,133,345	37.1	12.9
17.3 Excess workers' compensation	399,336	305,217	76.4	0.0
18.1 Products liability-occurrence	703,996	(139,203)	(19.8)	8.7
18.2 Products liability-claims made	0	0	0.0	0.0
19.1, 19.2 Private passenger auto liability	309	(251,305)	(81,328.4)	7,100,754.5
19.3, 19.4 Commercial auto liability	13,992,766	4,649,746	33.2	(3.0)
21. Auto physical damage	2,585,804	1,522,415	58.9	66.4
22. Aircraft (all perils)	7,630,820	2,543,163	33.3	(38.8)
23. Fidelity	67,302,146	19,472,917	28.9	27.7
24. Surety	73,411,617	13,313,048	18.1	18.4
26. Burglary and theft	671,715	71,145	10.6	3.9
27. Boiler and machinery	2,047,182	255,929	12.5	56.9
28. Credit	85,846,097	36,883,749	43.0	37.9
29. International	0	0	0.0	0.0
30. Warranty	8,400,510	1,407,015	16.7	13.7
31. Reinsurance-nonproportional assumed property	XXX	XXX	XXX	XXX
32. Reinsurance-nonproportional assumed liability	XXX	XXX	XXX	XXX
33. Reinsurance-nonproportional assumed financial lines	XXX	XXX	XXX	XXX
34. Aggregate write-ins for other lines of business	5,437,076	(754,885)	(13.9)	(4.8)
35. Totals	1,381,081,695	699,138,496	50.6	53.2
DETAILS OF WRITE-INS				
3401. Collateral protection	5,026,332	(1,215,987)	(24.2)	(7.4)
3402. Supplemental unemployment	410,744	461,102	112.3	58.1
3403.	0	0	0.0	0.0
3498. Sum. of remaining write-ins for Line 34 from overflow page	0	0	0.0	XXX
3499. Totals (Lines 3401 thru 3403 plus 3498) (Line 34)	5,437,076	(754,885)	(13.9)	(4.8)

PART 2 - DIRECT PREMIUMS WRITTEN

Lines of Business	1 Current Quarter	2 Current Year to Date	3 Prior Year Year to Date
1. Fire	3,695,358	4,709,962	407,550
2. Allied lines	676,943,000	839,998,735	827,930,100
3. Farmowners multiple peril	6,292,415	19,536,564	18,756,577
4. Homeowners multiple peril	0	0	0
5. Commercial multiple peril	14,773,076	44,701,272	46,621,613
6. Mortgage guaranty	0	0	0
8. Ocean marine	24,172,468	68,059,544	4,580,231
9. Inland marine	8,847,224	25,330,210	25,909,373
10. Financial guaranty	0	0	0
11.1 Medical professional liability - occurrence	29,302	42,032	0
11.2 Medical professional liability - claims made	16,775	16,861	0
12. Earthquake	41,746	142,673	218,166
13. Group accident and health	12,268,895	30,149,314	27,022,813
14. Credit accident and health	0	0	0
15. Other accident and health	0	0	0
16. Workers' compensation	351,596	698,261	858,889
17.1 Other liability-occurrence	46,930,812	141,490,667	150,594,993
17.2 Other liability-claims made	58,811,464	169,060,441	162,880,831
17.3 Excess workers' compensation	144,065	540,885	525,566
18.1 Products liability-occurrence	26,626	120,465	1,880,755
18.2 Products liability-claims made	0	0	0
19.1 19.2 Private passenger auto liability	309	309	(11)
19.3 19.4 Commercial auto liability	6,810,692	15,037,120	11,207,949
21. Auto physical damage	1,337,418	2,868,848	2,442,927
22. Aircraft (all perils)	2,656,353	9,084,475	3,423,774
23. Fidelity	27,281,970	64,940,786	65,056,923
24. Surety	25,875,774	75,856,059	70,827,460
26. Burglary and theft	352,778	670,089	503,973
27. Boiler and machinery	824,544	2,170,293	2,077,136
28. Credit	31,993,951	85,149,226	81,474,307
29. International	0	0	0
30. Warranty	64,684	2,361,810	12,195,742
31. Reinsurance-nonproportional assumed property	XXX	XXX	XXX
32. Reinsurance-nonproportional assumed liability	XXX	XXX	XXX
33. Reinsurance-nonproportional assumed financial lines	XXX	XXX	XXX
34. Aggregate write-ins for other lines of business	1,787,621	4,366,022	6,312,474
35. Totals	952,330,917	1,607,102,922	1,523,710,110
DETAILS OF WRITE-INS			
3401. Collateral protection	1,617,344	3,880,170	5,980,728
3402. Supplemental unemployment	170,276	485,852	331,746
3403.	0	0	0
3498. Sum. of remaining write-ins for Line 34 from overflow page	0	0	0
3499. Totals (Lines 3401 thru 3403 plus 3498) (Line 34)	1,787,621	4,366,022	6,312,474

PART 3 (000 omitted)

LOSS AND LOSS ADJUSTMENT EXPENSE RESERVES SCHEDULE

Years in Which Losses Occurred	1 Prior Year-End Known Case Loss and LAE Reserves	2 Prior Year-End IBNR Loss and LAE Reserves	3 Total Prior Year-End Loss and LAE Reserves (Cols. 1 + 2)	4 2015 Loss and LAE Payments on Claims Reported as of Prior Year-End	5 2015 Loss and LAE Payments on Claims Unreported as of Prior Year-End	6 Total 2015 Loss and LAE Payments (Cols. 4 + 5)	7 Q.S. Date Known Case Loss and LAE Reserves on Claims Reported and Open as of Prior Year-End	8 Q.S. Date Known Case Loss and LAE Reserves on Claims Reported or Reopened Subsequent to Prior Year-End	9 Q.S. Date IBNR Loss and LAE Reserves	10 Total Q.S. Loss and LAE Reserves (Cols. 7 + 8 + 9)	11 Prior Year-End Known Case Loss and LAE Reserves Developed (Savings)/Deficiency (Cols. 4 + 7 minus Col. 1)	12 Prior Year-End IBNR Loss and LAE Reserves Developed (Savings)/Deficiency (Cols. 5 + 8 + 9 minus Col. 2)	13 Prior Year-End Total Loss and LAE Reserve Developed (Savings)/Deficiency (Cols. 11 + 12)
1. 2012 + Prior	551,646	812,399	1,364,045	186,715	7,321	194,036	435,465	11,165	763,687	1,210,316	70,533	(30,227)	40,307
2. 2013	152,363	236,980	389,343	79,284	3,191	82,475	124,693	3,020	172,392	300,104	51,614	(58,378)	(6,764)
3. Subtotals 2013 + Prior	704,009	1,049,379	1,753,388	265,999	10,512	276,511	560,158	14,184	936,078	1,510,420	122,148	(88,605)	33,543
4. 2014	398,693	452,826	851,519	301,221	26,569	327,790	158,191	8,199	317,255	483,645	60,718	(100,803)	(40,085)
5. Subtotals 2014 + Prior	1,102,701	1,502,205	2,604,907	567,220	37,081	604,301	718,348	22,383	1,253,333	1,994,064	182,866	(189,408)	(6,542)
6. 2015	XXX	XXX	XXX	XXX	285,189	285,189	XXX	252,679	463,780	716,459	XXX	XXX	XXX
7. Totals	1,102,701	1,502,205	2,604,907	567,220	322,270	889,490	718,348	275,062	1,717,113	2,710,524	182,866	(189,408)	(6,542)
8. Prior Year-End's Surplus As Regards Policyholders	1,413,566										Col. 11, Line 7 As % of Col. 1, Line 7	Col. 12, Line 7 As % of Col. 2, Line 7	Col. 13, Line 7 As % of Col. 3, Line 7
											1. 16.6 %	2. (12.6)%	3. (0.3)%
													Col. 13, Line 7 Line 8
													4. (0.5)%

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

Explanation:

1.
2.
3.
4.

Bar Code:

* 1 6 6 9 1 2 0 1 5 4 9 0 0 0 0 0 3 *

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

Overflow Page for Write-Ins

Additional Write-ins for Assets:

	Current Statement Date 1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 December 31, Prior Year Net Admitted Assets
2504. Equities and deposits in pools and associations	8,417,853	0	8,417,853	5,221,216
2505. Funds held as collateral	6,931,052	0	6,931,052	8,799,572
2506. Other assets and receivables	16,501,698	16,407,267	94,431	4,589,236
2507. Intangibles	6,646,516	6,646,516	0	0
2597. Summary of remaining write-ins for Line 25	38,497,120	23,053,783	15,443,336	18,610,024

Additional Write-ins for Schedule T:

States, Etc.	1 Active Status	Direct Premiums Written 2 Current Year to Date	3 Prior Year to Date	Direct Losses Paid (Deducting Salvage) 4 Current Year to Date	5 Prior Year to Date	Direct Losses Unpaid 6 Current Year to Date	7 Prior Year to Date
58004. VGB BRITISH VIRGIN ISLANDS	XXX	7,919	12,861	0	0	0	8,805
58005. DEU GERMANY	XXX	7,766	72,800	0	0	26,932	1,872
58006. HKG HONG KONG, SPECIAL AD	XXX	0	53,498	0	540,000	80,311	86,823
58007. GTM GUATEMALA	XXX	0	0	0	0	(7)	68
58997. Summary of remaining write-ins for Line 58 from overflow	XXX	15,685	139,159	0	540,000	107,235	97,568

SCHEDULE A - VERIFICATION

Real Estate

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	51,025,370	48,816,776
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	0	0
2.2 Additional investment made after acquisition	9,567,546	4,946,169
3. Current year change in encumbrances	0	0
4. Total gain (loss) on disposals	7,258,939	192,034
5. Deduct amounts received on disposals	13,601,246	517,034
6. Total foreign exchange change in book/adjusted carrying value	0	0
7. Deduct current year's other than temporary impairment recognized	0	0
8. Deduct current year's depreciation	1,716,494	2,412,576
9. Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8)	52,534,116	51,025,370
10. Deduct total nonadmitted amounts	0	0
11. Statement value at end of current period (Line 9 minus Line 10)	52,534,116	51,025,370

SCHEDULE B - VERIFICATION

Mortgage Loans

	1 Year to Date	2 Prior Year Ended December 31
1. Book value/recorded investment excluding accrued interest, December 31 of prior year	232,715,906	148,754,552
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	0	89,047,735
2.2 Additional investment made after acquisition	2,983,610	13,821,535
3. Capitalized deferred interest and other	0	0
4. Accrual of discount	223,110	73,390
5. Unrealized valuation increase (decrease)	0	0
6. Total gain (loss) on disposals	0	0
7. Deduct amounts received on disposals	34,873,204	18,981,307
8. Deduct amortization of premium and mortgage interest points and commitment fees	0	0
9. Total foreign exchange change in book value/recorded investment excluding accrued interest	0	0
10. Deduct current year's other than temporary impairment recognized	0	0
11. Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	201,049,423	232,715,906
12. Total valuation allowance	0	0
13. Subtotal (Line 11 plus Line 12)	201,049,423	232,715,906
14. Deduct total nonadmitted amounts	0	0
15. Statement value at end of current period (Line 13 minus Line 14)	201,049,423	232,715,906

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	104,010,053	58,184,381
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	35,319,300	40,620,235
2.2 Additional investment made after acquisition	36,861,940	50,381,591
3. Capitalized deferred interest and other	0	0
4. Accrual of discount	0	0
5. Unrealized valuation increase (decrease)	7,530,312	3,703,486
6. Total gain (loss) on disposals	(275,824)	305,750
7. Deduct amounts received on disposals	30,519,225	45,220,389
8. Deduct amortization of premium and depreciation	1,502,588	0
9. Total foreign exchange change in book/adjusted carrying value	0	0
10. Deduct current year's other than temporary impairment recognized	0	3,965,000
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	151,423,968	104,010,053
12. Deduct total nonadmitted amounts	0	0
13. Statement value at end of current period (Line 11 minus Line 12)	151,423,968	104,010,053

SCHEDULE D - VERIFICATION

Bonds and Stocks

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year	3,875,158,030	3,672,776,136
2. Cost of bonds and stocks acquired	590,113,678	870,749,600
3. Accrual of discount	11,319,412	15,952,599
4. Unrealized valuation increase (decrease)	(104,103,324)	57,796,930
5. Total gain (loss) on disposals	43,301,763	32,906,633
6. Deduct consideration for bonds and stocks disposed of	480,815,114	745,288,828
7. Deduct amortization of premium	11,345,138	15,581,990
8. Total foreign exchange change in book/adjusted carrying value	0	(63,000)
9. Deduct current year's other than temporary impairment recognized	24,887,633	14,090,048
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	3,898,741,673	3,875,158,030
11. Deduct total nonadmitted amounts	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	3,898,741,673	3,875,158,030

SCHEDULE D - PART 1B

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

NAIC Designation	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. NAIC 1 (a)	2,470,570,036	374,375,385	484,249,980	41,551	2,500,482,580	2,470,570,036	2,360,736,991	2,440,502,260
2. NAIC 2 (a)	217,994,290	20,732,671	2,761,950	2,504,934	227,326,150	217,994,291	238,469,944	190,952,756
3. NAIC 3 (a)	72,056,315	7,957,099	1,759,371	(4,924,698)	81,541,484	72,056,315	73,329,345	66,187,365
4. NAIC 4 (a)	29,923,482	2,107,795	1,026,612	(1,174,624)	40,058,377	29,923,482	29,830,041	22,337,454
5. NAIC 5 (a)	15,452,184	34,057	655,034	(6,644,411)	5,967,635	15,452,184	8,186,796	8,117,270
6. NAIC 6 (a)	6,344,501	0	0	5,147,346	5,842,485	6,344,501	11,491,847	6,525,018
7. Total Bonds	2,812,340,808	405,207,007	490,452,949	(5,049,902)	2,861,218,711	2,812,340,807	2,722,044,964	2,734,622,123
PREFERRED STOCK								
8. NAIC 1	24,242,916	0	0	(65,133)	24,267,581	24,242,916	24,177,783	24,251,218
9. NAIC 2	133,003,156	2,493,100	3,611,236	(835,792)	130,921,083	133,003,156	131,049,228	124,744,417
10. NAIC 3	32,420,730	0	0	(152,250)	34,576,033	32,420,730	32,268,480	34,378,000
11. NAIC 4	10,305,249	1,079,278	0	0	10,169,245	10,305,249	11,384,527	10,043,700
12. NAIC 5	0	0	0	0	0	0	0	0
13. NAIC 6	0	0	0	0	0	0	0	0
14. Total Preferred Stock	199,972,050	3,572,378	3,611,236	(1,053,175)	199,933,942	199,972,050	198,880,017	193,417,335
15. Total Bonds and Preferred Stock	3,012,312,858	408,779,385	494,064,185	(6,103,077)	3,061,152,653	3,012,312,858	2,920,924,981	2,928,039,458

(a) Book/Adjusted Carrying Value column for the end of the current reporting period includes the following amount of non-rated short-term and cash equivalent bonds by NAIC designation:
NAIC 1 $.....78,451,886; 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	78,451,886	XXX	78,451,886	17,294	0

SCHEDULE DA - VERIFICATION

Short-Term Investments

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	127,675,391	204,450,674
2. Cost of short-term investments acquired	907,886,695	1,509,193,642
3. Accrual of discount	0	0
4. Unrealized valuation increase (decrease)	0	0
5. Total gain (loss) on disposals	0	0
6. Deduct consideration received on disposals	957,110,200	1,585,968,926
7. Deduct amortization of premium	0	0
8. Total foreign exchange change in book/adjusted carrying value	0	0
9. Deduct current year's other than temporary impairment recognized	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	78,451,886	127,675,391
11. Deduct total nonadmitted amounts	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	78,451,886	127,675,391

SCHEDULE DB - PART A - VERIFICATION

Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book/adjusted carrying value, December 31, prior year (Line 9, prior year)	(27,745)
2.	Cost paid/(consideration received) on additions	0
3.	Unrealized valuation increase (decrease)	0
4.	Total gain (loss) on termination recognized	10,875,176
5.	Considerations received (paid) on terminations	10,875,176
6.	Amortization	0
7.	Adjustment to the book/adjusted carrying value of hedge item	0
8.	Total foreign exchange change in book/adjusted carrying value	519,964
9.	Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 - 5 + 6 + 7 + 8)	492,219
10.	Deduct nonadmitted assets	0
11.	Statement value at end of current period (Line 9 minus Line 10)	492,219

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1.	Book/adjusted carrying value, December 31, prior year (Line 6, prior year)				25,713
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change column)				0
3.1	Add:				
	Change in variation margin on open contracts - Highly Effective Hedges:				
3.11	Section 1, Column 15, current year to date minus	0			
3.12	Section 1, Column 15, prior year	0	0		
	Change in variation margin on open contracts - All Other:				
3.13	Section 1, Column 18, current year to date minus	86,375			
3.14	Section 1, Column 18, prior year	25,713	60,663	60,663	
3.2	Add:				
	Change in adjustment to basis of hedged item:				
3.21	Section 1, Column 17, current year to date minus	0			
3.22	Section 1, Column 17, prior year	0	0		
	Change in amount recognized:				
3.23	Section 1, Column 19, current year to date minus	0			
3.24	Section 1, Column 19, prior year	0	0	0	
3.3	Subtotal (Line 3.1 minus Line 3.2)				60,663
4.1	Cumulative variation margin on terminated contracts during the year		(188,750)		
4.2	Less:				
4.21	Amount used to adjust basis of hedged item	0			
4.22	Amount recognized	(188,750)	(188,750)		
4.3	Subtotal (Line 4.1 minus Line 4.2)				(0)
5.	Dispositions gains (losses) on contracts terminated in prior year:				
5.1	Total gain (loss) recognized for terminations in prior year				0
5.2	Total gain (loss) adjusted into the hedged item(s) for the terminations in prior year				0
6.	Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3.3 - 4.3 - 5.1 - 5.2)				86,375
7.	Deduct nonadmitted assets				0
8.	Statement value at end of current period (Line 6 minus Line 7)				86,375

Sch. DB-Pt C-Sn 1
NONE

Sch. DB-Pt C-Sn 2
NONE

SCHEDULE DB - VERIFICATION

Verification of Book/Adjusted Carrying Value, Fair Value and Potential Exposure of all Open Derivative Contracts

	Book/Adjusted Carrying Value Check	
1. Part A, Section 1, Column 14	492,219	
2. Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance	86,375	
3. Total (Line 1 plus Line 2)		578,594
4. Part D, Section 1, Column 5	596,044	
5. Part D, Section 1, Column 6	(17,450)	
6. Total (Line 3 minus Line 4 minus Line 5)		0
	Fair Value Check	
7. Part A, Section 1, Column 16	492,219	
8. Part B, Section 1, Column 13	86,375	
9. Total (Line 7 plus Line 8)		578,594
10. Part D, Section 1, Column 8	596,044	
11. Part D, Section 1, Column 9	(17,450)	
12. Total (Line 9 minus Line 10 minus Line 11)		0
	Potential Exposure Check	
13. Part A, Section 1, Column 21	250,000	
14. Part B, Section 1, Column 20	162,700	
15. Part D, Section 1, Column 11	412,700	
16. Total (Line 13 plus Line 14 minus Line 15)		0

SCHEDULE E- VERIFICATION

Cash Equivalents

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	34,026,267	38,242,849
2. Cost of cash equivalents acquired	41,565,851	55,556,084
3. Accrual of discount	0	0
4. Unrealized valuation increase (decrease)	0	0
5. Total gain (loss) on disposals	0	0
6. Deduct consideration received on disposals	33,178,550	59,772,665
7. Deduct amortization of premium	0	0
8. Total foreign exchange change in book/ adjusted carrying value	0	0
9. Deduct current year's other than temporary impairment recognized	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	42,413,568	34,026,267
11. Deduct total nonadmitted amounts	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	42,413,568	34,026,267

SCHEDULE A - PART 2

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

1 Description of Property	Location 2 City	3 State	4 Date Acquired	5 Name of Vendor	6 Actual Cost at Time of Acquisition	7 Amount of Encumbrances	8 Book/Adjusted Carrying Value Les Encumbrances	9 Additional Investment Made After Acquisition
Acquired by Purchase								
Building, Land, and Improvements	Danbury	CT	12/19/1995	Danbury	0	0	0	166,021
Office Building, Land, and Improvements	St. Louis	MO	11/30/1999	Worldwide Building, St. Louis	0	0	0	185,657
Building, Land, and Improvements	Charleston	SC	05/01/2002	Charleston Harbor Resort and Marina	0	0	0	3,600,324
Building, Land, and Improvements	Stevensville	MD	05/11/2005	Bay Bridge Marina	0	0	0	1,540
Building, Land, and Improvements	Whitefield	NH	06/02/2005	Mountain View Grand Resort LLC	0	0	0	63,080
0199999. Totals					0	0	0	4,016,622
0399999. Totals					0	0	0	4,016,622

SCHEDULE A - PART 3

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

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

NONE

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
Mortgages in Good Standing - Mezzanine Loans								
Invitation Homes 4 Euro+400	New York	NY		08/28/2014	4.334	0	1,555	3,214,853
Invitation Homes Rev 4 Libor+275	New York	NY		08/28/2014	3.042	0	200,841	23,277,677
0699999. Total - Mortgages in Good Standing - Mezzanine Loans				XXX	XXX	0	202,397	26,492,530
0899999. Total - Mortgages in Good Standing				XXX	XXX	0	202,397	26,492,530
3399999. Total Mortgages				XXX	XXX	0	202,397	26,492,530

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Mortgages Closed by Repayment																	
JQH - Murfreesboro	Murfreesboro	TN		02/01/2014	08/14/2015	4,023,379	0	6,288	0	0	6,288	0	4,029,666	4,029,666	0	0	0
SFRA III	Austin	TX		03/26/2014	08/12/2015	12,828,254	0	158,928	0	0	158,928	0	12,987,181	12,987,181	0	0	0
0199999. Total - Mortgages Closed by Repayment						16,851,633	0	165,215	0	0	165,215	0	17,016,848	17,016,848	0	0	0
Mortgages With Partial Repayments																	
Biltmore Hotel	Coral Gables	FL		08/13/1999	09/14/2015	22,926	0	0	0	0	0	0	22,926	22,926	0	0	0
Dixie Terminal Corporation	Cincinnati	OH		12/30/2008	09/25/2015	70,964	0	0	0	0	0	0	70,964	70,964	0	0	0
Embassy Suites Nashville	Nashville	TN		10/25/2012	09/14/2015	37,807	0	0	0	0	0	0	37,807	37,807	0	0	0
Embassy Suites New Orleans	New Orleans	LA		10/25/2012	09/14/2015	60,778	0	0	0	0	0	0	60,778	60,778	0	0	0
Hotel Palomar	Dallas	TX		12/20/2012	09/14/2015	29,134	0	0	0	0	0	0	29,134	29,134	0	0	0
Invitation Homes 4 Euro+400	New York	NY		08/28/2014	09/29/2015	72,836	0	0	0	0	0	0	72,836	72,836	0	0	0
Invitation Homes Rev 4 Libor+	New York	NY		08/28/2014	09/29/2015	24,214	0	0	0	0	0	0	24,214	24,214	0	0	0
McHenry Row	Baltimore	MD		06/29/2012	09/14/2015	60,064	0	0	0	0	0	0	60,064	60,064	0	0	0
Miami Beach Marina	Miami	FL		11/22/2011	09/14/2015	79,212	0	0	0	0	0	0	79,212	79,212	0	0	0
One East Fourth Inc.	Cincinnati	OH		12/30/2008	09/25/2015	221,044	0	0	0	0	0	0	221,044	221,044	0	0	0
Wild Dunes Resort	Isle of Palms	SC		03/30/2011	09/14/2015	48,523	0	0	0	0	0	0	48,523	48,523	0	0	0
Xactaware Office Building	Lehi	UT		02/24/2014	09/14/2015	55,801	0	0	0	0	0	0	55,801	55,801	0	0	0
0299999. Total - Mortgages With Partial Repayments						783,303	0	0	0	0	0	0	783,303	783,303	0	0	0
0599999. Total Mortgages						17,634,936	0	165,215	0	0	165,215	0	17,800,151	17,800,151	0	0	0

SCHEDULE BA - PART 2

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

1 CUSIP Identification	2 Name or Description	Location 3 City	Location 4 State	5 Name of Vendor or General Partner	6 NAIC Desig-nation	7 Date Originally Acquired	8 Type and Strategy	9 Actual Cost at Time of Acquisition	10 Additional Investment Made after Acquisition	11 Amount of Encumbrances	12 Commitment for Additional Investment	13 Percentage of Ownership
Fixed or Variable Interest Rate Investments That Have Underlying Characteristics of Other Fixed Income Instruments - Affiliated												
000000 00 0	Global Premier Finance Company LOC	Cincinnati	OH	Global Premier Finance Company		02/01/1999	0	0	1,348,390	0	0	100.0
1299999. Total - Fixed or Variable Interest Rate Investments That Have Underlying Characteristics of Other Fixed Income Instruments - Affiliated								0	1,348,390	0	0	XXX
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated												
000000 00 0	Altenergy Storage, LLC	Rowayton	CT	Altenergy Storage, LLC		09/28/2015	0	1,000,000	0	0	0	9.0
000000 00 0	Archlight Energy Partners Fund VI, LP	Boston	MA	Archlight Energy Partners Fund VI, LP		08/14/2015	0	1,100,892	0	0	0	0.1
000000 00 0	Blue Chip VI Extension Fund	Cincinnati	OH	Blue Chip VI Extension Fund		11/05/2014	0	0	840,000	0	0	11.3
000000 00 0	Bridge Growth Partners L.P.	New York	NY	Bridge Growth Partners L.P.		07/15/2014	0	0	34,679	0	0	2.3
000000 00 0	Cintrifuse Early Stage Capital Fund I, LLC	Cincinnati	OH	Cintrifuse Early Stage Capital Fund I, LLC		04/29/2013	0	0	10,323	0	0	1.1
000000 00 0	Harvest Intrexon Enterprise Fund I, LP	San Francisco	CA	Harvest Intrexon Enterprise Fund I, LP		09/04/2015	0	100,000	0	0	0	0.6
000000 00 0	L-A Saturn Acquisition, L.P.	Philadelphia	PA	L-A Saturn Acquisition, L.P.		01/16/2015	0	0	12,495	0	0	2.6
000000 00 0	Lubert-Adler Real Estate Fund VII, LP	Philadelphia	PA	Lubert-Adler Real Estate Fund VII, LP		10/15/2013	0	0	1,250,000	0	0	9.1
000000 00 0	Medley Capital, LLC	New York	NY	Transfer to Schedule D Part 2.2		06/30/2015	0	0	(2,970,000)	0	0	3.5
000000 00 0	Monarch Capital Partners III LP	New York	NY	Monarch Capital Partners III LP		01/12/2015	0	0	300,000	0	0	0.5
000000 00 0	NB Secondary Opportunities Fund III L.P.	New York	NY	NB Secondary Opportunities Fund III L.P.		05/23/2013	0	0	280,000	0	0	0.4
000000 00 0	NB Strategic Co-Investment Partners II L.P.	New York	NY	NB Strategic Co-Investment Partners II L.P.		10/01/2012	0	0	24,332	0	0	0.3
000000 00 0	Patriot Financial PartnersII, L.P.	Philadelphia	PA	Patriot Financial PartnersII, L.P.		04/30/2014	0	0	637,500	0	0	2.3
000000 00 0	Pretium Mortgage Credit Partners I, L.P.	New York	NY	Pretium Mortgage Credit Partners I, L.P.		12/04/2014	0	0	586,907	0	0	0.9
000000 00 0	PWP Growth Equity Fund I LLP	New York	NY	PWP Growth Equity Fund I LLP		08/20/2014	0	0	820,452	0	0	1.6
000000 00 0	River Cities Capital Fund V, LP	Cincinnati	OH	River Cities Capital Fund V, LP		12/31/2012	0	0	180,000	0	0	0.8
000000 00 0	Snow, Phipps, & Guggenheim, L.P.	Wilmington	DE	Snow, Phipps, & Guggenheim, L.P.		02/06/2007	0	0	23,974	0	0	1.1
000000 00 0	Snow, Phipps, & Guggenheim II, L.P.	Wilmington	DE	Snow, Phipps, & Guggenheim II, L.P.		01/08/2010	0	0	65,152	0	0	0.7
000000 00 0	Solamere Capital Fund II, LP	Boston	MA	Solamere Capital Fund II, LP		08/19/2013	0	0	360,000	0	0	0.8
000000 00 0	Solamere Capital Fund II-A, LP	Boston	MA	Solamere Capital Fund II-A, LP		08/19/2013	0	0	255,000	0	0	1.0
000000 00 0	Thorley Industries, LLC	Pittsburgh	PA	Thorley Industries, LLC		09/29/2015	0	1,800,000	0	0	0	1.5
000000 00 0	Yukon Capital Partners II L.P.	Minneapolis	MN	Yukon Capital Partners II L.P.		07/17/2014	0	0	297,522	0	0	1.7
1599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated								4,000,892	3,008,336	0	0	XXX
Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated												
000000 00 0	AMMC CLO 17 WAREHOUSE	George Town	CYM	UBS Securities LLC		07/01/2015	0	1,200,000	455,696	0	0	30.0
000000 00 0	AMMC CLO 18 WAREHOUSE	George Town	CYM	UBS Securities LLC		08/14/2015	0	3,000,000	1,500,000	0	0	30.0
2199999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated								4,200,000	1,955,696	0	0	XXX
4499999. Subtotal - Unaffiliated								8,200,892	4,964,032	0	0	XXX
4599999. Subtotal - Affiliated								0	1,348,390	0	0	XXX
4699999. Totals								8,200,892	6,312,422	0	0	XXX

SCHEDULE BA - PART 3

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

1 CUSIP Identification	2 Name or Description	Location 3 City	Location 4 State	5 Name of Purchaser or Nature of Disposal	6 Date Originally Acquired	7 Disposal Date	8 Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Changes in Book/Adjusted Carrying Value 9 Unrealized Valuation Increase (Decrease)	10 Current Year's (Depreciation) or (Amortization)/ Accretion	11 Current Year's Other Than Temporary Impairment Recognized	12 Capitalized Deferred Interest and Other	13 Total Change in B./A.C.V. (9+10-11+12)	14 Total Foreign Exchange Change in B./A.C.V.	15 Book/Adjusting Carrying Value Less Encumbrances on Disposal	16 Consideration	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Investment Income
Fixed or Variable Interest Rate Investments That Have Underlying Characteristics of Other Fixed Income Instruments - Unaffiliated																			
909283 AA 1	United Air Pass-Th. Cert 9.20% 3-22-08	Wilmington	DE	Distribution	10/30/1996	07/01/2015	0	0	0	0	0	0	0	0	38,357	0	38,357	38,357	0
1199999. Total - Fixed or Variable Int. Rate Investments That Have Underlying Char. of Other Fixed Income Instruments-Unaffil.							0	0	0	0	0	0	0	0	38,357	0	38,357	38,357	0
Fixed or Variable Interest Rate Investments That Have Underlying Characteristics of Other Fixed Income Instruments - Affiliated																			
000000 00 0	Global Premier Finance Company LOC	Cincinnati	OH	Distribution	02/01/1999	09/30/2015	772,000	0	0	0	0	0	0	772,000	772,000	0	0	0	113,390
1299999. Total - Fixed or Variable Int. Rate Investments That Have Underlying Char. of Other Fixed Income Instruments-Affiliated							772,000	0	0	0	0	0	0	772,000	772,000	0	0	0	113,390
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated																			

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Changes in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V. (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusting Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
000000 00 0	Bridge Growth Partners L.P.	New York	NY	Distribution	07/15/2014	07//01/2015	46,106	0	0	0	0	0	0	46,106	46,106	0	0	0	2,097
000000 00 0	Lubert-Adler Real Estate Fund VII, LP	Philadelphia	PA	Distribution	10/15/2013	07/13/2015	15,625	0	0	0	0	0	0	15,625	15,625	0	0	0	0
000000 00 0	NB Secondary Opportunities Fund III L.P.	New York	NY	Distribution	05/23/2013	08/07/2015	164,509	0	0	0	0	0	0	164,509	164,509	0	0	0	53,667
000000 00 0	NB Strategic Co-Investment Partners II L.P.	New York	NY	Distribution	10/01/2012	09/10/2015	193,429	0	0	0	0	0	0	193,429	193,429	0	0	0	129,067
000000 00 0	OBC Investment Partners, L.P. (Bock & Clark)	Cincinnati	OH	Prior Quarter Correction	07/31/2014	07/31/2015	(31,798)	0	0	0	0	0	0	(31,798)	(31,798)	0	0	0	31,798
000000 00 0	Orchard Tosca Investment Partners, L.P.	Mason	OH	Prior Quarter Correction	08/19/2011	07/31/2015	(40,158)	0	0	0	0	0	0	(40,158)	(40,158)	0	0	0	40,158
000000 00 0	Pretium Mortgage Credit Partners I, L.P.	New York	NY	Distribution	12/04/2014	07/23/2015	99,153	0	0	0	0	0	0	99,153	99,153	0	0	0	3,384
000000 00 0	Snow, Phipps, & Guggenheim, L.P.	Wilmington	DE	Distribution	02/06/2007	09/21/2015	8,926	0	0	0	0	0	0	8,926	8,926	0	0	0	0
000000 00 0	Snow, Phipps, & Guggenheim II, L.P.	Wilmington	DE	Distribution	01/08/2010	09/21/2015	3,113	0	0	0	0	0	0	3,113	3,113	0	0	0	40,381
854631 ZZ 4	Stanley Martin Community LLC	Reston	VA	Prior Quarter Correction	12/09/2009	09/30/2015	(56,016)	0	0	0	0	0	0	(56,016)	(56,016)	0	0	0	187,703
000000 00 0	Tritium Partners, LLC	Austin	TX	Distribution	06/26/2015	09/09/2015	239,287	0	0	0	0	0	0	239,287	239,287	0	0	0	7,801
000000 00 0	Yukon Capital Partners II L.P.	Minneapolis	MN	Distribution	07/17/2014	07/13/2015	114,447	0	0	0	0	0	0	114,447	114,447	0	0	0	30,801
1599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated							756,623	0	0	0	0	0	0	756,623	756,623	0	0	0	526,858
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Affiliated																			
000000 00 0	GALIC Pointe LLC	Destin	FL	Distribution	03/25/2011	09/30/2015	3,937	0	0	0	0	0	0	3,937	3,937	0	0	0	(3,937)
000000 00 0	GALIC Sorrento, LLC	Coral Gables	FL	Distribution	06/27/2012	09/30/2015	693,595	0	0	0	0	0	0	693,595	693,595	0	0	0	139,643
1699999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Affiliated							697,532	0	0	0	0	0	0	697,532	697,532	0	0	0	135,706
4499999. Subtotal - Unaffiliated							756,623	0	0	0	0	0	0	756,623	794,980	0	38,357	38,357	526,858
4599999. Subtotal - Affiliated							1,469,532	0	0	0	0	0	0	1,469,532	1,469,532	0	0	0	249,096
4699999. Totals							2,226,156	0	0	0	0	0	0	2,226,156	2,264,512	0	38,357	38,357	775,954

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									
64577B JH 8	NJ ECON DEV-PREREF 5 17 12/15/2017		07/17/2015	Defeasement		606,351	585,000	2,600	1FE
64577B JH 8	NJ ECON DEV-PREREF 5 17 12/15/2017		09/22/2015	Exchanged		2,005,712	1,940,000	26,136	1FE
64577B JJ 4	NJ ECON DEV-UNREF 5 17 12/15/2017		07/17/2015	Defeasement		2,088,543	2,015,000	8,956	1FE
677377 2N 2	OH HSG FIN AGY 1 7.50 07/01/2035		07/24/2015	GEORGE K BAUM & COMPANY		900,000	900,000	0	1Z
708796 T8 0	PA ST HSG FIN 2015-117A 3.50 04/01/2040		08/19/2015	JP MORGAN SECURITIES INC.		3,144,300	3,000,000	0	1FE
3199999. Total Bonds - U.S. Special Revenue and Special Assessment						8,744,906	8,440,000	37,692	XXX
Bonds - Industrial and Miscellaneous									
00204Z ZZ 2	APRECIA PHARM CONV 8.00 06/30/2017		08/17/2015	Private Placement		4,000,000	4,000,000	0	4Z
03674X AC 0	ANTERO RESOURCES 5.125 12/01/2022		08/28/2015	BANC OF AMERICA SECURITIES		360,000	400,000	5,182	3FE
03765X AD 8	APID 2015-22A A2B CLO MEZ 10/20/2027		09/16/2015	BANC OF AMERICA SECURITIES		500,000	500,000	0	1FE
059333 ZZ 0	BACKCOUNTRY.COM LIBOR+725 6/30/2020		09/15/2015	Private Placement		1,980,000	2,000,000	0	2FE
085789 AE 5	BERRY PETROL CO 6.75 11/01/2020		09/03/2015	ROBERT W BAIRD CO		199,000	400,000	9,600	4FE
12550T AL 9	CIFC 2015-4A A1B CLO SEQ SSNR 3.45 27	R	08/14/2015	CITIGROUP		1,500,000	1,500,000	0	1FE
136385 AV 3	CANADIAN NATL RESOURCES 3.90 02/01/2025	I	08/19/2015	CANTOR FITZGERALD & CO		951,220	1,000,000	2,492	2FE
136385 AV 3	CANADIAN NATL RESOURCES 3.90 02/01/2025	I	08/21/2015	MORGAN STANLEY		943,750	1,000,000	2,708	2FE
165167 CC 9	CHESAPEAKE ENERGY 7.25 12/15/2018		08/13/2015	BANC OF AMERICA SECURITIES		529,500	600,000	7,613	3FE
20369F AA 7	COMMF 2015-1A A CLO SSNR 5.75 11/01/2027	R	09/30/2015	CITIGROUP		2,250,000	2,250,000	0	1FE
212015 AH 4	CONTINENTAL RESOURCES 5.00 09/15/2022		07/29/2015	GOLDMAN SACHS		568,500	600,000	11,500	2FE
212015 AH 4	CONTINENTAL RESOURCES 5.00 09/15/2022		08/20/2015	BARCLAYS CAPITAL		892,500	1,000,000	22,222	2FE
212015 AH 4	CONTINENTAL RESOURCES 5.00 09/15/2022		08/26/2015	STIFEL NICOLAUS		201,656	225,000	5,188	2FE
26208L AA 6	HONK 2015-1A A2 ABS SNR 5.216 07/20/2045		07/24/2015	BARCLAYS CAPITAL		2,000,000	2,000,000	0	2AM
292505 AJ 3	ENCANA CORP 3.90 11/15/2021	I	08/19/2015	RBC CAPITAL MARKETS		955,900	1,000,000	10,725	2FE
292505 AJ 3	ENCANA CORP 3.90 11/15/2021	I	08/21/2015	CANTOR FITZGERALD & CO		1,212,250	1,300,000	14,224	2FE
29250N AF 2	ENBRIDGE INC 4.00 10/01/2023	I	08/26/2015	JEFFERIES & CO		1,897,260	2,000,000	33,333	2FE
29250N AF 2	ENBRIDGE INC 4.00 10/01/2023	I	09/11/2015	JEFFERIES & CO		947,830	1,000,000	18,333	2FE
29336U AE 7	ENLINK MIDSTREAM 4.15 06/01/2025		08/21/2015	MORGAN STANLEY		597,851	645,000	7,733	2FE
29336U AE 7	ENLINK MIDSTREAM 4.15 06/01/2025		09/02/2015	STIFEL NICOLAUS		508,827	550,000	7,355	2FE
32027L AE 5	FFML 2006-FF14 A5 SEQ SNR FLT 10/25/2036		08/19/2015	BANC OF AMERICA SECURITIES		869,849	994,113	271	1FM
374825 AA 5	GIBSON ENERGY 6.75 07/15/2021	I	08/21/2015	GMP SECURITIES		388,000	400,000	3,075	3FE
374825 AA 5	GIBSON ENERGY 6.75 07/15/2021	I	09/01/2015	NBC INTERNATIONAL		389,000	400,000	3,675	3FE
374825 AA 5	GIBSON ENERGY 6.75 07/15/2021	I	09/09/2015	GMP SECURITIES		97,250	100,000	1,106	3FE
44983K AF 1	INGIM 2006-3A C CLO MEZ FLT 12/13/2020	R	09/23/2015	BANC OF AMERICA SECURITIES		972,500	1,000,000	3,574	1FE
46618N AG 1	JFIN 2015-2A BF CLO MEZ SEQ 4.135 10/26	R	09/25/2015	JEFFERIES & CO		2,300,000	2,300,000	0	1FE
46633M AM 1	JPMRR 2009-6 2A2 Z MEZ CSTR 04/26/35RE		07/26/2015	Capital Interest		4,367	6,215	0	1FM
46633M AM 1	JPMRR 2009-6 2A2 Z MEZ CSTR 04/26/35RE		08/26/2015	Deferred Interest		4,773	6,499	0	1FM
46633M AM 1	JPMRR 2009-6 2A2 Z MEZ CSTR 04/26/35RE		09/26/2015	Deferred Interest		4,417	6,511	0	1FM
477777 ZZ 2	INVISION DIV LIBOR+900 6/30/2020		06/30/2015	Private Placement		2,970,000	3,000,000	0	3Z
522111 ZZ 9	LECTRUS CORP TL 13% PIK 11/15/2016		08/01/2015	Capitalized Interest		3,383	3,449	0	4Z
522111 ZZ 9	LECTRUS CORP TL 13% PIK 11/15/2016		09/01/2015	Capitalized Interest		3,372	3,438	0	4Z
535555 ZZ 2	LINKS GLOBAL HOLDINGS LLC 13.50 7/23/18		05/31/2015	Capitalized Interest		5,956	5,956	0	4Z
535555 ZZ 2	LINKS GLOBAL HOLDINGS LLC 13.50 7/23/18		06/30/2015	Capitalized Interest		5,785	5,785	0	4Z
535555 ZZ 2	LINKS GLOBAL HOLDINGS LLC 13.50 7/23/18		07/31/2015	Capitalized Interest		6,000	6,000	0	4Z
535555 ZZ 2	LINKS GLOBAL HOLDINGS LLC 13.50 7/23/18		08/31/2015	Capitalized Interest		6,023	6,023	0	4Z
535555 ZZ 2	LINKS GLOBAL HOLDINGS LLC 13.50 7/23/18		09/30/2015	Capitalized Interest		5,055	5,055	0	4Z
55336V AA 8	MPLX LP 4.00 02/15/2025		08/19/2015	BARCLAYS CAPITAL		929,470	1,000,000	1,000	2FE
565849 AL 0	MARATHON OIL CORP 3.85 06/01/2025		08/19/2015	US BANCORP		933,160	1,000,000	7,914	2FE

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
626717 AD 4	MURPHY OIL CORP 4.00 06/01/2022		08/25/2015	CANTOR FITZGERALD & CO.		175,868	200,000	1,933	2FE
626717 AF 9	MURPHY OIL CORP 3.70 12/01/2022		08/21/2015	CANTOR FITZGERALD & CO.		688,240	800,000	6,989	2FE
67389Y AF 2	OAKCL 2015-1A COMB CLO MEZ 0 10/20/2027	R	08/04/2015	BANC OF AMERICA SECURITIES		2,837,550	3,000,000	0	1FE
75281A AN 9	RANGE RESOURCES 5.00 08/15/2022		08/27/2015	WILLIAM BLAIR & COMPANY		223,750	250,000	556	3FE
75281A AN 9	RANGE RESOURCES 5.00 08/15/2022		08/28/2015	MORGAN STANLEY		180,500	200,000	472	3FE
75620R AE 2	RCTTE 2015-1A COMB CLO MEZ 0 10/20/2027	R	08/19/2015	BANC OF AMERICA SECURITIES		4,095,969	4,300,000	0	1FE
76117W AB 5	RESOLUTE FOREST 5.875 05/15/2023		08/21/2015	WELLS FARGO BROKERAGE SERVICES		474,000	600,000	9,890	3FE
76117W AB 5	RESOLUTE FOREST 5.875 05/15/2023		08/26/2015	GMP SECURITIES		159,000	200,000	3,460	3FE
76117W AB 5	RESOLUTE FOREST 5.875 05/15/2023		09/04/2015	RBC CAPITAL MARKETS		342,656	425,000	7,976	3FE
76117W AB 5	RESOLUTE FOREST 5.875 05/15/2023		09/16/2015	WELLS FARGO BROKERAGE SERVICES		1,645,000	2,000,000	41,125	3FE
76117W AB 5	RESOLUTE FOREST 5.875 05/15/2023		09/24/2015	WILLIAM BLAIR & COMPANY		232,500	300,000	6,560	3FE
78412F AL 8	SESI LLC 6.375 05/01/2019		08/20/2015	STIFEL NICOLAUS		1,010,000	1,000,000	20,188	2FE
78412F AL 8	SESI LLC 6.375 05/01/2019		09/02/2015	WELLS FARGO BROKERAGE SERVICES		490,000	500,000	11,245	2FE
833777 ZA 6	SOFTWARE PARADIGMS DD LR+800 8/10/2020		08/10/2015	Private Placement		721,610	725,236	0	2Z
3899999. Total Bonds - Industrial and Miscellaneous						46,171,048	48,719,281	289,215	XXX
8399997. Total Bonds - Part 3						54,915,954	57,159,281	326,907	XXX
8399999. Total Bonds						54,915,954	57,159,281	326,907	XXX
Preferred Stocks - Industrial and Miscellaneous									
45666Z ZB 1	INDUSTRIAL PIPING INC 14.50%		07/31/2015	Capitalized Interest	26,385.970	26,386	0.00	0	P4AZ
45666Z ZB 1	INDUSTRIAL PIPING INC 14.50%		08/31/2015	Capitalized Interest	26,715.420	26,715	0.00	0	P4AZ
45666Z ZB 1	INDUSTRIAL PIPING INC 14.50%		09/30/2015	Capitalized Interest	26,176.450	26,176	0.00	0	P4AZ
617777 ZZ 3	MORPHICK INC SERIES A 8.00%		09/04/2015	Private Placement	1,000,000.000	1,000,000	0.00	0	P4AZ
78409G 20 6	SCE TRUST IV H 5.375		08/17/2015	MORGAN STANLEY	20,000.000	500,000	0.00	0	P2LFE
808513 40 2	CHARLES SCHWAB C 6.00		07/27/2015	JEFFERIES & CO.	50,000.000	1,245,500	0.00	0	P2UFE
808513 40 2	CHARLES SCHWAB C 6.00		07/27/2015	SEAPORT GROUP	30,000.000	747,600	0.00	0	P2UFE
8499999. Total Preferred Stocks - Industrial and Miscellaneous						3,572,378	XXX	0	XXX
8999997. Total Preferred Stocks - Part 3						3,572,378	XXX	0	XXX
8999999. Total Preferred Stocks						3,572,378	XXX	0	XXX
Common Stocks - Industrial and Miscellaneous									
00287Y 10 9	ABBVIE INC.		09/24/2015	ISI GROUP	12,500.000	707,404	XXX	0	L
00287Y 10 9	ABBVIE INC.		09/25/2015	ISI GROUP	10,000.000	556,822	XXX	0	L
00287Y 10 9	ABBVIE INC.		09/28/2015	ISI GROUP	25,000.000	1,346,510	XXX	0	L
008252 10 8	AFFILIATED MANAGERS GROUP		09/24/2015	STRATEGAS RESEARCH	6,000.000	1,011,254	XXX	0	L
008252 10 8	AFFILIATED MANAGERS GROUP		09/28/2015	SANDLER & O'NEIL PARTNERS	3,000.000	498,438	XXX	0	L
02005N 10 0	ALLY FINANCIAL INC.		07/08/2015	BERNSTEIN	15,000.000	331,151	XXX	0	L
02005N 10 0	ALLY FINANCIAL INC.		07/21/2015	STRATEGAS RESEARCH	10,000.000	226,005	XXX	0	L
02005N 10 0	ALLY FINANCIAL INC.		08/14/2015	DEUTSCHE BANK	20,000.000	433,316	XXX	0	L
02005N 10 0	ALLY FINANCIAL INC.		09/01/2015	DEUTSCHE BANK	15,000.000	313,751	XXX	0	L
02005N 10 0	ALLY FINANCIAL INC.		09/04/2015	BERNSTEIN	60,000.000	1,237,062	XXX	0	L
02005N 10 0	ALLY FINANCIAL INC.		09/11/2015	BERNSTEIN	10,000.000	208,886	XXX	0	L
041356 20 5	ARLINGTON ASSET INVESTMENT-A		09/08/2015	FRIEDMAN BILLINGS RAMSEY	36,000.000	572,983	XXX	0	L
041356 20 5	ARLINGTON ASSET INVESTMENT-A		09/09/2015	FRIEDMAN BILLINGS RAMSEY	190,000.000	3,025,959	XXX	0	L
041356 20 5	ARLINGTON ASSET INVESTMENT-A		09/10/2015	FRIEDMAN BILLINGS RAMSEY	3,600.000	56,916	XXX	0	L
041356 20 5	ARLINGTON ASSET INVESTMENT-A		09/11/2015	FRIEDMAN BILLINGS RAMSEY	36,000.000	573,836	XXX	0	L
041356 20 5	ARLINGTON ASSET INVESTMENT-A		09/25/2015	FRIEDMAN BILLINGS RAMSEY	19,000.000	298,824	XXX	0	L
041356 20 5	ARLINGTON ASSET INVESTMENT-A		09/29/2015	FRIEDMAN BILLINGS RAMSEY	133,000.000	1,879,476	XXX	0	L

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
041356 20 5	ARLINGTON ASSET INVESTMENT-A		09/30/2015	FRIEDMAN BILLINGS RAMSEY	86,500.000	1,205,075	XXX	0	L
057224 10 7	BAKER HUGHES INC		08/20/2015	ISI GROUP	45,000.000	2,316,762	XXX	0	L
057224 10 7	BAKER HUGHES INC		08/21/2015	BERNSTEIN	22,500.000	1,121,488	XXX	0	L
057224 10 7	BAKER HUGHES INC		08/24/2015	STRATEGAS RESEARCH	31,500.000	1,460,680	XXX	0	L
060505 10 4	BANK OF AMERICA CORPORATION		08/24/2015	STRATEGAS RESEARCH	30,000.000	455,163	XXX	0	L
09062X 10 3	BIOGEN INC		07/24/2015	ISI GROUP	3,500.000	1,064,152	XXX	0	L
18885T 10 8	CLIPPER REALTY INC		07/27/2015	FRIEDMAN BILLINGS RAMSEY	444,444.000	5,999,994	XXX	0	A
354613 10 1	FRANKLIN RESOURCES INC		09/04/2015	SANDLER & O'NEIL PARTNERS	20,000.000	783,950	XXX	0	L
354613 10 1	FRANKLIN RESOURCES INC		09/08/2015	BERNSTEIN	15,000.000	596,982	XXX	0	L
354613 10 1	FRANKLIN RESOURCES INC		09/09/2015	DEUTSCHE BANK	71,250.000	2,838,479	XXX	0	L
354613 10 1	FRANKLIN RESOURCES INC		09/10/2015	DEUTSCHE BANK	22,500.000	882,905	XXX	0	L
354613 10 1	FRANKLIN RESOURCES INC		09/29/2015	BERNSTEIN	9,000.000	329,728	XXX	0	L
369300 10 8	GENERAL CABLE CORPORATION		08/13/2015	STIFEL NICOLAUS	125,000.000	1,896,138	XXX	0	L
369300 10 8	GENERAL CABLE CORPORATION		08/18/2015	STIFEL NICOLAUS	13,500.000	199,604	XXX	0	L
369300 10 8	GENERAL CABLE CORPORATION		08/19/2015	ISI GROUP	20,000.000	286,112	XXX	0	L
369300 10 8	GENERAL CABLE CORPORATION		08/21/2015	STIFEL NICOLAUS	10,000.000	140,260	XXX	0	L
369300 10 8	GENERAL CABLE CORPORATION		09/29/2015	STIFEL NICOLAUS	19,000.000	225,397	XXX	0	L
37045V 10 0	GENERAL MOTORS CO		07/08/2015	STRATEGAS RESEARCH	57,000.000	1,801,930	XXX	0	L
37045V 10 0	GENERAL MOTORS CO		07/17/2015	STRATEGAS RESEARCH	18,700.000	573,658	XXX	0	L
37045V 10 0	GENERAL MOTORS CO		07/22/2015	STRATEGAS RESEARCH	28,000.000	840,664	XXX	0	L
37045V 10 0	GENERAL MOTORS CO		07/24/2015	RAYMOND JAMES & ASSOCIATES	22,700.000	707,346	XXX	0	L
37045V 10 0	GENERAL MOTORS CO		08/21/2015	ISI GROUP	95,000.000	2,838,562	XXX	0	L
37045V 10 0	GENERAL MOTORS CO		08/24/2015	STRATEGAS RESEARCH	76,000.000	2,131,716	XXX	0	L
48248M 10 2	KKR & CO LP		09/25/2015	CORNERSTONE MACRO	13,500.000	236,227	XXX	0	L
524901 10 5	LEGG MASON INC		09/04/2015	SANDLER & O'NEIL PARTNERS	20,000.000	833,908	XXX	0	L
524901 10 5	LEGG MASON INC		09/08/2015	BERNSTEIN	15,000.000	637,301	XXX	0	L
524901 10 5	LEGG MASON INC		09/11/2015	DEUTSCHE BANK	10,000.000	421,314	XXX	0	L
524901 10 5	LEGG MASON INC		09/14/2015	DEUTSCHE BANK	10,000.000	423,454	XXX	0	L
524901 10 5	LEGG MASON INC		09/22/2015	CORNERSTONE MACRO	20,000.000	836,618	XXX	0	L
524901 10 5	LEGG MASON INC		09/23/2015	STRATEGAS RESEARCH	2,250.000	94,037	XXX	0	L
524901 10 5	LEGG MASON INC		09/28/2015	BERNSTEIN	4,750.000	195,882	XXX	0	L
58503F 10 6	MEDLEY CAPITAL CORP		08/26/2015	STRATEGAS RESEARCH	6,650.000	52,236	XXX	0	L
58503F 10 6	MEDLEY CAPITAL CORP		08/27/2015	STRATEGAS RESEARCH	3,350.000	26,776	XXX	0	L
58503T 10 6	MEDLEY MANAGEMENT INC - A		08/12/2015	STRATEGAS RESEARCH	13,850.000	111,535	XXX	0	L
59156R 10 8	METLIFE INC		09/24/2015	STRATEGAS RESEARCH	14,000.000	640,664	XXX	0	L
682143 10 2	OMEROS CORP		09/04/2015	DEUTSCHE BANK	40,000.000	508,568	XXX	0	U
682143 10 2	OMEROS CORP		09/08/2015	DEUTSCHE BANK	20,000.000	250,842	XXX	0	U
682143 10 2	OMEROS CORP		09/15/2015	FRIEDMAN BILLINGS RAMSEY	8,000.000	103,402	XXX	0	U
682143 10 2	OMEROS CORP		09/16/2015	FRIEDMAN BILLINGS RAMSEY	8,000.000	103,464	XXX	0	U
682143 10 2	OMEROS CORP		09/24/2015	FRIEDMAN BILLINGS RAMSEY	12,000.000	144,682	XXX	0	U
682143 10 2	OMEROS CORP		09/25/2015	FRIEDMAN BILLINGS RAMSEY	32,000.000	378,768	XXX	0	U
682143 10 2	OMEROS CORP		09/28/2015	FRIEDMAN BILLINGS RAMSEY	56,000.000	626,948	XXX	0	U
694171 30 7	PACIFIC DATAVISION INC		07/16/2015	Exchanged	400,000.000	8,000,000	XXX	0	L
70450Y 10 3	PAYPAL HOLDINGS INC		07/20/2015	Spin Off 278642103	73,400.000	2,083,914	XXX	0	L
744320 10 2	PRUDENTIAL FINANCIAL, INC		08/24/2015	STRATEGAS RESEARCH	50,000.000	3,806,600	XXX	0	L
744320 10 2	PRUDENTIAL FINANCIAL, INC		08/25/2015	SANDLER & O'NEIL PARTNERS	95,000.000	7,221,169	XXX	0	L
76117W 10 9	RESOLUTE FOREST PRODUCTS	I	08/25/2015	FRIEDMAN BILLINGS RAMSEY	56,000.000	519,809	XXX	0	L

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
76117W 10 9	RESOLUTE FOREST PRODUCTS	I	08/26/2015	DEUTSCHE BANK	100,000.000	914,630	XXX	0	L
76117W 10 9	RESOLUTE FOREST PRODUCTS	I	08/27/2015	DEUTSCHE BANK	40,000.000	378,084	XXX	0	L
76117W 10 9	RESOLUTE FOREST PRODUCTS	I	08/28/2015	RAYMOND JAMES & ASSOCIATES	30,186.000	299,572	XXX	0	L
76117W 10 9	RESOLUTE FOREST PRODUCTS	I	09/01/2015	DEUTSCHE BANK	20,000.000	197,584	XXX	0	L
76117W 10 9	RESOLUTE FOREST PRODUCTS	I	09/02/2015	STIFEL NICOLAUS	20,000.000	197,950	XXX	0	L
76117W 10 9	RESOLUTE FOREST PRODUCTS	I	09/09/2015	DEUTSCHE BANK	10,811.000	104,606	XXX	0	L
76117W 10 9	RESOLUTE FOREST PRODUCTS	I	09/10/2015	DEUTSCHE BANK	16,000.000	153,285	XXX	0	L
76117W 10 9	RESOLUTE FOREST PRODUCTS	I	09/11/2015	DEUTSCHE BANK	20,000.000	187,910	XXX	0	L
76117W 10 9	RESOLUTE FOREST PRODUCTS	I	09/14/2015	DEUTSCHE BANK	20,000.000	187,350	XXX	0	L
76117W 10 9	RESOLUTE FOREST PRODUCTS	I	09/15/2015	ISI GROUP	40,000.000	373,084	XXX	0	L
76117W 10 9	RESOLUTE FOREST PRODUCTS	I	09/16/2015	ISI GROUP	20,000.000	191,710	XXX	0	L
76117W 10 9	RESOLUTE FOREST PRODUCTS	I	09/17/2015	STRATEGAS RESEARCH	10,000.000	92,651	XXX	0	L
76117W 10 9	RESOLUTE FOREST PRODUCTS	I	09/18/2015	STIFEL NICOLAUS	20,000.000	180,896	XXX	0	L
76155G 10 7	REVOLUTION LIGHTING TECHNOLOGIES INC		08/05/2015	Private Placement	3,695,652.000	4,250,000	XXX	0	L
811065 10 1	SCRIPPS NETWORKS INTER-CL A		08/26/2015	CORNERSTONE MACRO	78,750.000	4,096,063	XXX	0	L
811065 10 1	SCRIPPS NETWORKS INTER-CL A		08/27/2015	CORNERSTONE MACRO	28,000.000	1,461,589	XXX	0	L
811065 10 1	SCRIPPS NETWORKS INTER-CL A		09/23/2015	ISI GROUP	3,500.000	173,286	XXX	0	L
811065 10 1	SCRIPPS NETWORKS INTER-CL A		09/23/2015	STRATEGAS RESEARCH	10,500.000	524,955	XXX	0	L
811065 10 1	SCRIPPS NETWORKS INTER-CL A		09/24/2015	CORNERSTONE MACRO	8,750.000	428,766	XXX	0	L
811065 10 1	SCRIPPS NETWORKS INTER-CL A		09/25/2015	CORNERSTONE MACRO	3,500.000	174,393	XXX	0	L
86181Q 30 0	STONEGATE MORTGAGE CORP		08/26/2015	FRIEDMAN BILLINGS RAMSEY	138,225.000	845,937	XXX	0	L
86933F 10 7	SUTHERLAND ASSET MANAGEMENT		09/15/2015	FRIEDMAN BILLINGS RAMSEY	102,500.000	1,081,375	XXX	0	U
89147L 10 0	TORTOISE ENERGY INFRASTRUCTURE		07/16/2015	STIFEL NICOLAUS	10,000.000	363,103	XXX	0	L
89147L 10 0	TORTOISE ENERGY INFRASTRUCTURE		07/17/2015	STIFEL NICOLAUS	15,000.000	529,434	XXX	0	L
89147L 10 0	TORTOISE ENERGY INFRASTRUCTURE		07/20/2015	CORNERSTONE MACRO	20,000.000	684,958	XXX	0	L
89147L 10 0	TORTOISE ENERGY INFRASTRUCTURE		07/22/2015	CORNERSTONE MACRO	40,000.000	1,332,532	XXX	0	L
89147L 10 0	TORTOISE ENERGY INFRASTRUCTURE		07/24/2015	STIFEL NICOLAUS	20,000.000	670,600	XXX	0	L
89147L 10 0	TORTOISE ENERGY INFRASTRUCTURE		07/27/2015	STIFEL NICOLAUS	3,400.000	114,172	XXX	0	L
911363 10 9	UNITED RENTALS INC		08/24/2015	STRATEGAS RESEARCH	4,500.000	263,909	XXX	0	L
911363 10 9	UNITED RENTALS INC		09/28/2015	BERNSTEIN	9,000.000	540,185	XXX	0	L
92553P 20 1	VIACOM INC CLASS B		08/13/2015	CORNERSTONE MACRO	71,000.000	3,224,167	XXX	0	L
92553P 20 1	VIACOM INC CLASS B		08/14/2015	DEUTSCHE BANK	143,500.000	6,386,568	XXX	0	L
92553P 20 1	VIACOM INC CLASS B		08/20/2015	ISI GROUP	65,000.000	2,673,990	XXX	0	L
92553P 20 1	VIACOM INC CLASS B		08/21/2015	ISI GROUP	16,350.000	652,829	XXX	0	L
92553P 20 1	VIACOM INC CLASS B		08/26/2015	CORNERSTONE MACRO	76,000.000	2,964,410	XXX	0	L
92553P 20 1	VIACOM INC CLASS B		08/27/2015	STRATEGAS RESEARCH	66,500.000	2,568,137	XXX	0	L
D18190 89 8	DEUTSCHE BANK AG-REGISTERED	F	08/24/2015	STRATEGAS RESEARCH	30,000.000	855,153	XXX	0	L
D18190 89 8	DEUTSCHE BANK AG-REGISTERED	F	09/04/2015	DEUTSCHE BANK	18,500.000	523,829	XXX	0	L
G5785G 10 7	MALLINCKRODT PLC	E	09/22/2015	DEUTSCHE BANK	20,000.000	1,483,604	XXX	0	L
G5785G 10 7	MALLINCKRODT PLC	E	09/23/2015	DEUTSCHE BANK	5,000.000	363,160	XXX	0	L
G5785G 10 7	MALLINCKRODT PLC	E	09/24/2015	STRATEGAS RESEARCH	7,500.000	517,475	XXX	0	L
G5785G 10 7	MALLINCKRODT PLC	E	09/25/2015	STRATEGAS RESEARCH	20,000.000	1,376,460	XXX	0	L
G5785G 10 7	MALLINCKRODT PLC	E	09/28/2015	ISI GROUP	27,500.000	1,773,046	XXX	0	L
N53745 10 0	LYONDELLBASELL INDU-CL A	F	08/21/2015	STRATEGAS RESEARCH	47,500.000	3,826,030	XXX	0	L
N53745 10 0	LYONDELLBASELL INDU-CL A	F	08/24/2015	ISI GROUP	47,500.000	3,584,003	XXX	0	L
9099999. Total Common Stocks - Industrial and Miscellaneous						126,000,883	XXX	0	XXX
9799997. Total Common Stocks - Part 3						126,000,883	XXX	0	XXX

SCHEDULE D - PART 3

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

1 Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
9799999. Total Common Stocks						126,000,883	XXX	0	XXX
9899999. Total Preferred and Common Stocks						129,573,260	XXX	0	XXX
9999999. Total Bonds, Preferred and Common Stocks						184,489,214	XXX	326,907	XXX

(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues:.....8.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
Bonds - U.S. Government																					
31383S RS 1	FNCL 511797 PT 6.0 5/01/2031		09/25/2015	MBS Paydown		4,162	4,162	4,162	4,139	0	(19)	0	(19)	0	4,162	0	0	0	172	05/01/2031	1
31387D EV 7	FNCL 580748 PT 6.0 5/01/2031		09/25/2015	MBS Paydown		171	171	171	21	0	3	0	3	0	171	0	0	0	7	05/01/2031	1
31388D ZU 5	FNCL 602055 PT 6.50 9/01/2031		09/25/2015	MBS Paydown		655	655	668	657	0	(3)	0	(3)	0	655	0	0	0	28	09/01/2031	1
31388G VW 8	FNCL 604629 PT 6.0 9/01/2031		09/25/2015	MBS Paydown		193	193	193	155	0	(0)	0	(0)	0	193	0	0	0	8	09/01/2031	1
31388K WT 5	FNCL 607358 PT 6.50 10/01/2031		09/25/2015	MBS Paydown		277	277	285	230	0	2	0	2	0	277	0	0	0	12	10/01/2031	1
31390V ER 1	FNCL 657244 PT 6.0 9/01/2032		09/25/2015	MBS Paydown		257	257	261	232	0	(0)	0	(0)	0	257	0	0	0	10	09/01/2032	1
83162C HH 9	SBAP 1997-20C 1 7.15 03/01/2017		09/01/2015	MBS Paydown		4,835	4,835	4,787	4,782	0	0	0	0	0	4,835	0	0	0	346	03/01/2017	1
912828 NV 8	U.S. TREASURY NOTES 1.25 08/31/2015		08/31/2015	Maturity		2,850,000	2,850,000	2,925,348	2,867,046	0	(17,046)	0	(17,046)	0	2,850,000	0	0	0	35,625	08/31/2015	1
0599999. Total Bonds - U.S Government						2,860,551	2,860,551	2,935,873	2,877,262	0	(17,063)	0	(17,063)	0	2,860,551	0	0	0	36,208	XXX	XXX
Bonds - U.S. States, Territories and Possessions																					
93974C AG 5	WA ST-FUEL TAX-SER B 5.00 07/01/2015		07/01/2015	Maturity		1,700,000	1,700,000	1,913,690	1,718,441	0	(18,441)	0	(18,441)	0	1,700,000	0	0	0	85,000	07/01/2015	1FE
1799999. Total Bonds - U.S. States, Territories and Possessions						1,700,000	1,700,000	1,913,690	1,718,441	0	(18,441)	0	(18,441)	0	1,700,000	0	0	0	85,000	XXX	XXX
Bonds - U.S. Political Subdivisions of States, Territories and Possessions																					
476575 2N 4	JERSEY CITY REF E 5.38 09/01/2016		09/01/2015	Sinking Fund Redemption		1,245,000	1,245,000	1,194,640	1,232,121	0	12,879	0	12,879	0	1,245,000	0	0	0	66,981	09/01/2016	1FE
537096 VC 0	LITTLE ELM TX INDPT 0.00 08/15/2015		08/15/2015	Maturity		475,000	475,000	424,151	467,864	0	7,136	0	7,136	0	475,000	0	0	0	0	08/15/2015	1
537096 VX 4	LITTLE ELM TX INDP UNRFD 0 08/15/2015		08/15/2015	Maturity		1,255,000	1,255,000	1,120,652	1,236,146	0	18,854	0	18,854	0	1,255,000	0	0	0	0	08/15/2015	1FE
798189 KZ 8	SAN JOSE CA EVERGREEN PREF 0.00 9/01/29		09/01/2015	Call		2,414,708	5,050,000	2,034,374	2,116,277	0	298,431	0	298,431	0	2,414,708	0	0	0	0	09/01/2029	1FE
798189 LJ 3	SAN JOSE CA EVERGREEN UNREF 0.00 9/01/29		09/01/2015	Call		549,896	1,150,000	463,273	481,924	0	67,971	0	67,971	0	549,896	0	0	0	0	09/01/2029	1FE
2499999. Total Bonds - U.S. Political Subdivisions of States, Territories and Possessions						5,939,604	9,175,000	5,237,090	5,534,332	0	405,271	0	405,271	0	5,939,604	0	0	0	66,981	XXX	XXX
Bonds - U.S. Special Revenue and Special Assessment																					
01039W AZ 5	AL PUB HSG B 4.45 01/01/2024		08/19/2015	Partial Call		65,000	65,000	64,231	64,189	0	811	0	811	0	65,000	0	0	0	2,950	01/01/2024	1FE
041083 VB 9	AR ST DEV FIN SFM A 3.10 07/01/2043		09/01/2015	MBS Paydown		131,765	131,765	131,765	131,765	0	(0)	0	(0)	0	131,765	0	0	0	2,653	07/01/2043	1FE
051687 DB 4	AURORA IL SF MTG 5.50 12/01/2039		09/01/2015	MBS Paydown		66,550	66,550	67,549	67,448	0	(872)	0	(872)	0	66,550	0	0	0	2,295	12/01/2039	1FE
088379 WL 2	BEXAR CNTY TX HSG FIN A 4.95 08/20/2040		08/20/2015	Sinking Fund Redemption		55,000	55,000	55,275	55,272	0	(269)	0	(269)	0	55,000	0	0	0	2,723	08/20/2040	1FE
130333 BW 6	CA HSG FIN AGY 4.75 08/01/2028		09/01/2015	Partial Call		500,000	500,000	502,037	501,325	0	(1,325)	0	(1,325)	0	500,000	0	0	0	21,114	08/01/2028	1FE
130333 CA 3	CA HSG FIN AGY A 2.90 02/01/2042		09/01/2015	MBS Paydown		22,464	22,464	22,464	22,464	0	0	0	0	0	22,464	0	0	0	423	02/01/2042	1FE
130333 CB 1	CA HSG FIN AGY B 2.90 02/01/2042		09/01/2015	MBS Paydown		14,390	14,390	14,354	14,358	0	12	0	12	0	14,390	0	0	0	276	02/01/2042	1FE
130575 Z2 2	CA RURAL HOME MTG 5.45 02/01/48		08/01/2015	Partial Call		190,000	190,000	197,363	195,027	0	(5,027)	0	(5,027)	0	190,000	0	0	0	10,355	02/01/2048	1FE
13079P FG 3	CA MULTI FAM HSG 4.50 01/15/2040		07/15/2015	Sinking Fund Redemption		20,000	20,000	19,300	19,359	0	636	0	636	0	20,000	0	0	0	900	01/15/2040	1FE
17131H AU 2	CHULA VISTA CA IDR 5.25 12/01/27 (SRE)		08/28/2015	Call		2,525,000	2,500,000	2,486,000	2,488,414	0	11,586	0	11,586	0	2,500,000	0	25,000	25,000	97,344	12/01/2027	1FE
19647P AB 9	COLORADO HSG 5.50 09/20/2036		09/20/2015	Sinking Fund Redemption		10,000	10,000	10,025	10,016	0	(16)	0	(16)	0	10,000	0	0	0	550	09/20/2036	1FE
19647P BA 0	CO ST HSG FIN AUTH MF I 3.20 02/01/2044		09/01/2015	MBS Paydown		958,804	958,804	958,804	958,804	0	(1)	0	(1)	0	958,804	0	0	0	20,426	02/01/2044	1FE
20774W G9 6	CT HSG FIN 4.00 11/15/2040		08/21/2015	Partial Call		320,000	320,000	333,135	329,057	0	(9,057)	0	(9,057)	0	320,000	0	0	0	6,630	11/15/2040	1FE
20775B N8 5	CT ST HSG FIN AUTH B-2 4.00 11/15/2032		08/21/2015	Partial Call		125,000	125,000	133,061	132,144	0	(7,144)	0	(7,144)	0	125,000	0	0	0	2,549	11/15/2032	1FE
23410B CH 2	DAKOTA CNTY MN SF 4.50 06/01/2035		08/01/2015	Partial Call		175,000	175,000	187,985	183,650	0	(8,650)	0	(8,650)	0	175,000	0	0	0	4,191	06/01/2035	1FE
246395 NX 1	DE HSG AUTH B 4.05 07/01/2017		07/01/2015	Sinking Fund Redemption		75,000	75,000	73,763	71,902	0	382	0	382	0	75,000	0	0	0	3,038	07/01/2017	1FE
246395 WY 9	DE HSG AUTH-SFM-A- A-1 4.90 07/01/2029		07/01/2015	Sinking Fund Redemption		35,000	35,000	36,386	35,993	0	(959)	0	(959)	0	35,000	0	0	0	1,754	07/01/2029	1FE
246395 WY 9	DE HSG AUTH-SFM-A- A-1 4.90 07/01/2029		09/01/2015	Partial Call		5,000	5,000	5,198	5,142	0	(142)	0	(142)	0	5,000	0	0	0	251	07/01/2029	1FE
246395 XA 0	DE HSG AUTH SFM B 0.00 7/1/2031		09/01/2015	Partial Call		24,694	55,000	20,419	23,973	0	721	0	721	0	24,694	0	0	0	0	07/01/2031	1FE
267045 AG 7	DUTCHESS CNTY NY 5.00 07/01/2015		07/01/2015	Maturity		1,050,000	1,050,000	1,121,537	1,058,416	0	(8,416)	0	(8,416)	0	1,050,000	0	0	0	52,500	07/01/2015	1FE
31392C EM 2	FNW 02-W2 AF5 SEQ HEL STP 6/25/32		09/25/2015	MBS Paydown		2,750	2,750	2,641	2,603	0	62	0	62	0	2,750	0	0	0	122	06/25/2032	1
31397P PS 3	FHM M012 A1B 3.625 08/15/2051		09/15/2015	Cash Tender		3,000,000	3,000,000	3,069,810	3,008,425	0	(8,425)	0	(8,425)	0	3,000,000	0	0	0	85,792	08/15/2051	1FE
34074M CH 2	FL HSG FIN CORP 5.00 07/01/2028		07/01/2015	Partial Call		265,000	265,000	286,333	277,847	0	(13,182)	0	(13,182)	0	265,000	0	0	0	13,250	07/01/2028	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
34074M GX 3	FL HSG 4.45 07/01/2026		07/01/2015	Partial Call		205,000	205,000	205,000	204,999	0	1	0	1	0	205,000	0	0	0	9,141	07/01/2026	1FE
34074M GZ 8	FL HSG 4.50 01/01/2029		07/01/2015	Sinking Fund Redemption		430,000	430,000	464,477	453,532	0	(20,471)	0	(20,471)	0	430,000	0	0	0	19,350	01/01/2029	1FE
34074M KB 6	FL ST HSG FIN C 4.00 7/01/2035		07/01/2015	Partial Call		145,000	145,000	155,846	154,828	0	(10,112)	0	(10,112)	0	145,000	0	0	0	5,800	07/01/2035	1FE
419818 HM 4	HI ST HSG FIN A TXB 2.60 07/01/2037		09/01/2015	MBS Paydown		166,383	166,383	166,383	166,383	0	(0)	0	(0)	0	166,383	0	0	0	3,041	07/01/2037	1FE
45129Y VE 3	IDAHO ST HSG 5.50 07/01/2039		07/01/2015	Partial Call		10,000	10,000	10,200	10,073	0	(73)	0	(73)	0	10,000	0	0	0	550	07/01/2039	1FE
45201L WF 8	IL ST HSG DEV AUTH C 3.875 12/01/2043		09/01/2015	MBS Paydown		381,740	381,740	381,740	381,740	0	(0)	0	(0)	0	381,740	0	0	0	9,996	12/01/2043	1FE
452252 AW 9	ILLINOIS ST TOLL A 5.00 01/01/2019		07/01/2015	Call		2,000,000	2,000,000	2,212,280	2,021,098	0	(21,098)	0	(21,098)	0	2,000,000	0	0	0	100,000	01/01/2019	1FE
45441R AX 0	INDIAN RVR FL SCH 5.00 07/01/2019		07/01/2015	Call		3,800,000	3,800,000	3,949,264	3,815,258	0	(15,258)	0	(15,258)	0	3,800,000	0	0	0	190,000	07/01/2019	1FE
462467 AT 8	IA FIN AUTH 4.90 07/01/2031		07/01/2015	Call		510,000	510,000	489,600	492,637	0	17,363	0	17,363	0	510,000	0	0	0	24,990	07/01/2031	1FE
462467 NW 7	IA ST FIN SF MTGE SER 3 2.90 2/01/2042		09/01/2015	Partial Call		75,000	75,000	75,000	75,000	0	(0)	0	(0)	0	75,000	0	0	0	1,498	02/01/2042	1FE
46940R AB 2	JACKSONVILLE FL HSG FIN 5.625 10/01/2039		07/01/2015	Partial Call		35,000	35,000	30,625	30,955	0	4,045	0	4,045	0	35,000	0	0	0	1,148	10/01/2039	1FE
49130T PS 9	KY HSG CORP A 3.00 11/01/2041		09/01/2015	Partial Call		10,000	10,000	10,000	10,000	0	0	0	0	0	10,000	0	0	0	213	11/01/2041	1FE
49130T PT 7	KY HSG CORP B 3.00 11/01/2041		09/01/2015	Partial Call		25,000	25,000	25,000	25,000	0	0	0	0	0	25,000	0	0	0	538	11/01/2041	1FE
57419P HA 0	MARYLAND ST CMNTY 5.75 09/01/2039		07/31/2015	Partial Call		40,000	40,000	41,920	41,107	0	(1,107)	0	(1,107)	0	40,000	0	0	0	1,220	09/01/2039	1FE
57419P K2 4	MD ST CMNTY DEV 5.00 03/01/2041		07/31/2015	Partial Call		265,000	265,000	280,826	275,741	0	(10,741)	0	(10,741)	0	265,000	0	0	0	7,150	03/01/2041	1FE
57419R JY 2	MD CMNTY DEV ADMIN 3.25 09/01/2044		07/31/2015	Partial Call		125,000	125,000	129,306	128,981	0	(3,981)	0	(3,981)	0	125,000	0	0	0	2,129	09/01/2044	1FE
576049 SG 6	MA WTR RES SR A 6.50 7/15/2019		07/15/2015	Sinking Fund Redemption		750,000	750,000	921,135	840,658	0	(90,658)	0	(90,658)	0	750,000	0	0	0	48,750	07/15/2019	1FE
592113 AV 6	MET GOVT NASHVILLE 3.75 03/15/2028		09/15/2015	Sinking Fund Redemption		25,000	25,000	24,625	24,650	0	347	0	347	0	25,000	0	0	0	938	03/15/2028	1FE
60415N 4Z 2	MN HFA SRS E 5.05 07/01/2034		07/01/2015	Partial Call		50,000	50,000	50,798	50,645	0	(644)	0	(644)	0	50,000	0	0	0	2,541	07/01/2034	1FE
60416Q GB 4	MN HSG FIN AGY D 2.875 11/01/2044		09/01/2015	MBS Paydown		226,656	226,656	226,656	226,656	0	(0)	0	(0)	0	226,656	0	0	0	4,603	11/01/2044	1FE
60416Q GC 2	MINNESOTA ST HSG FIN A 2.80 02/01/2045		09/01/2015	MBS Paydown		103,511	103,511	103,511	0	0	0	0	0	0	103,511	0	0	0	1,475	02/01/2045	1FE
60416Q GD 0	MINNESOTA ST HSG FIN 3.00 04/01/2045		09/01/2015	MBS Paydown		43,813	43,813	43,813	0	0	0	0	0	0	43,813	0	0	0	463	04/01/2045	1FE
60416S BE 9	MN HSG FIN AGY-D 4.00 07/01/2040		09/01/2015	Partial Call		90,000	90,000	95,763	94,346	0	(4,346)	0	(4,346)	0	90,000	0	0	0	3,704	07/01/2040	1FE
60416S BU 3	MN HSG FIN AGY A 3.00 07/01/2031		09/01/2015	Partial Call		75,000	75,000	78,776	78,227	0	(3,227)	0	(3,227)	0	75,000	0	0	0	2,294	07/01/2031	1FE
60416S HX 1	MN HSG FIN AGY C AMT 4.00 1/1/2045		09/01/2015	Partial Call		265,000	265,000	288,784	288,589	0	(23,589)	0	(23,589)	0	265,000	0	0	0	5,867	01/01/2045	1FE
60416S JB 7	MINNESOTA HSG FIN E 3.50 01/01/2032		07/01/2015	Partial Call		65,000	65,000	64,756	0	0	244	0	244	0	65,000	0	0	0	1,262	01/01/2032	1FE
60535Q FD 7	MS HOME CORP 5.4 06/01/2038		09/01/2015	Partial Call		210,000	210,000	219,975	214,004	0	(4,016)	0	(4,016)	0	210,000	0	0	0	5,937	06/01/2038	1FE
60535Q LY 4	MS ST HOME CORP SF MTGE 2.75 12/01/2032		09/01/2015	MBS Paydown		35,354	35,354	35,354	35,354	0	(0)	0	(0)	0	35,354	0	0	0	653	12/01/2032	1FE
60637B CR 9	MO HSG DEV SF MTG REV D 2.55 10/01/2034		09/01/2015	MBS Paydown		105,609	105,609	105,609	105,609	0	(0)	0	(0)	0	105,609	0	0	0	1,804	10/01/2034	1FE
60637B FA 3	MISSOURI HSG DEV C 2.97 08/01/2036		09/01/2015	MBS Paydown		135,369	135,369	135,369	135,369	0	(12)	0	(12)	0	135,369	0	0	0	2,451	08/01/2036	1FE
63968M EV 7	NEBRASKA ST INVT SFH A 3.00 03/01/2043		09/01/2015	Partial Call		165,000	165,000	174,793	173,253	0	(8,253)	0	(8,253)	0	165,000	0	0	0	3,641	03/01/2043	1FE
64577B JJ 4	NJ ECON DEV-UNREF 5 17 12/15/2017		09/22/2015	Exchanged		2,005,712	1,940,000	2,010,806	0	0	(5,093)	0	(5,093)	0	2,005,712	0	0	0	25,163	12/15/2017	1FE
645918 YA 5	NJ ECON DEV 5.00 12/15/2017		07/17/2015	Defeasement		2,694,894	2,600,000	2,873,936	2,715,288	0	(20,394)	0	(20,394)	0	2,694,894	0	0	0	76,556	12/15/2017	1FE
647200 2F 0	NM MTGE FIN CLASS I A 4.00 03/01/2044		09/01/2015	Sinking Fund Redemption		30,000	30,000	32,218	32,010	0	(2,012)	0	(2,012)	0	30,000	0	0	0	1,205	03/01/2044	1FE
647200 3M 4	NEW MEXICO ST MTGE C 3.00 09/01/2041		09/01/2015	Partial Call		145,000	145,000	145,000	0	0	0	0	0	0	145,000	0	0	0	1,557	09/01/2041	1FE
647200 N4 2	NM MTG FIN SFM 5.35 03/01/2030		08/01/2015	Partial Call		65,000	65,000	67,296	66,523	0	(1,526)	0	(1,526)	0	65,000	0	0	0	1,804	03/01/2030	1FE
647200 N4 2	NM MTG FIN SFM 5.35 03/01/2030		09/01/2015	Sinking Fund Redemption		65,000	65,000	67,296	66,523	0	(1,464)	0	(1,464)	0	65,000	0	0	0	3,543	03/01/2030	1FE
647200 P6 5	NM SFM B CL I 5.00 09/01/2028		07/01/2015	Partial Call		185,000	185,000	203,202	197,548	0	(12,601)	0	(12,601)	0	185,000	0	0	0	4,842	09/01/2028	1FE
647200 P6 5	NM SFM B CL I 5.00 09/01/2028		09/01/2015	Sinking Fund Redemption		140,000	140,000	153,775	149,496	0	(8,772)	0	(8,772)	0	140,000	0	0	0	7,164	09/01/2028	1FE
647200 P8 1	NM SFM MTG FIN AUTH 4.625 3/1/2028		08/01/2015	Partial Call		45,000	45,000	47,395	46,726	0	(1,729)	0	(1,729)	0	45,000	0	0	0	1,087	03/01/2028	1FE
647200 P8 1	NM SFM MTG FIN AUTH 4.625 3/1/2028		09/01/2015	Sinking Fund Redemption		60,000	60,000	63,194	62,302	0	(2,211)	0	(2,211)	0	60,000	0	0	0	2,837	03/01/2028	1FE
647200 V3 5	NEW MEXICO SF MTGE B-1 3.75 03/01/2043		09/01/2015	Sinking Fund Redemption		100,000	100,000	105,879	104,605	0	(4,605)	0	(4,605)	0	100,000	0	0	0	3,803	03/01/2043	1FE
647200 X5 8	NM MTGE FIN AUTH B-2 2.23 10/01/2034		09/01/2015	MBS Paydown		67,602	67,602	67,602	67,602	0	(0)	0	(0)	0	67,602	0	0	0	1,126	10/01/2034	1FE
649705 JJ 0	EMPIRE INS NY IND DEV 8.80 9/18 (EMPI)		09/11/2015	Sinking Fund Redemption		158,711	158,711	167,240	160,562	0	(552)	0	(552)	0	158,711	0	0	0	9,819	09/11/2018	2

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
649883 F2 6	NY MTGE AGY 191 3.50 10/01/2034		08/20/2015	Partial Call		345,000	345,000	365,245	0	0	(20,245)	0	(20,245)	0	345,000	0	0	0	336	10/01/2034	1FE
649883 VZ 5	NY MTGE AGY-178 3.50 10/01/2043		08/20/2015	Partial Call		430,000	430,000	444,599	442,731	0	(12,731)	0	(12,731)	0	430,000	0	0	0	8,118	10/01/2043	1FE
64988R FL 1	NY ST MTGE REV SER 48 2.625 04/01/2041		08/20/2015	Partial Call		110,000	110,000	113,852	113,145	0	(3,145)	0	(3,145)	0	110,000	0	0	0	1,503	04/01/2041	1FE
658207 LZ 6	NC HSG FIN AG 4.50 07/01/2028		07/01/2015	Sinking Fund Redemption		70,000	70,000	74,270	72,909	0	(2,857)	0	(2,857)	0	70,000	0	0	0	3,250	07/01/2028	1FE
658877 EZ 4	ND ST HSG FIN D 4.25 07/01/2028		07/01/2015	Partial Call		95,000	95,000	97,941	97,037	0	(2,037)	0	(2,037)	0	95,000	0	0	0	4,038	07/01/2028	1FE
658886 DU 7	ND HFA PG SER B 5.50 01/01/2037		07/01/2015	Sinking Fund Redemption		15,000	15,000	16,238	15,297	0	(292)	0	(292)	0	15,000	0	0	0	863	01/01/2037	1FE
67756Q NM 5	OHIO HSG FIN AGY 3.05 02/01/2044		09/01/2015	MBS Paydown		348,015	348,015	355,671	0	0	(4,164)	0	(4,164)	0	348,015	0	0	0	4,965	02/01/2044	1FE
67886M PT 0	OK ST HSG FIN AGY C 3.75 03/01/2044		09/01/2015	Partial Call		365,708	365,708	365,708	365,708	0	(0)	0	(0)	0	365,708	0	0	0	9,050	03/01/2044	1FE
67886M PU 7	OK ST HSG FIN AGY D 3.35 09/01/2035		09/01/2015	Partial Call		257,200	257,200	257,200	257,200	0	(0)	0	(0)	0	257,200	0	0	0	5,681	09/01/2035	1FE
68450W CA 7	ORANGE CNTY FL HSG 4.50 03/01/2031		09/01/2015	Sinking Fund Redemption		245,000	245,000	263,081	257,362	0	(12,006)	0	(12,006)	0	245,000	0	0	0	11,176	03/01/2031	1FE
72316W XD 4	PINELLAS FL SFM A 4.50 09/01/2028		09/01/2015	Sinking Fund Redemption		40,000	40,000	43,040	42,034	0	(1,980)	0	(1,980)	0	40,000	0	0	0	1,896	09/01/2028	1FE
75211Q CL 1	RANCHO CORDOVA CA CIT TXB 5.00 9/01/15		09/01/2015	Maturity		370,000	370,000	359,448	368,864	0	1,136	0	1,136	0	370,000	0	0	0	18,500	09/01/2015	1FE
83712D PY 6	SC HSG FIN & DEV 5.30 07/01/2023		07/01/2015	Partial Call		150,000	150,000	153,300	151,446	0	(1,446)	0	(1,446)	0	150,000	0	0	0	7,950	07/01/2023	1FE
83755G 4Z 7	SD HSG SER H 5.00 11/01/26		09/15/2015	Call		2,150,000	2,150,000	2,193,000	2,165,551	0	(15,552)	0	(15,552)	0	2,150,000	0	0	0	97,037	11/01/2026	1FE
880459 5M 0	TN HSG 5.75 07/01/2036		09/01/2015	Partial Call		545,000	545,000	571,569	551,533	0	(6,548)	0	(6,548)	0	545,000	0	0	0	39,203	07/01/2036	1FE
880459 5N 8	TN HSG HMOWNR 1 4.95 01/01/2037		09/01/2015	Partial Call		40,000	40,000	37,800	37,975	0	2,025	0	2,025	0	40,000	0	0	0	1,992	01/01/2037	1FE
880459 7S 5	TN HSG DEV AGY 4.65 07/01/21		09/01/2015	Partial Call		110,000	110,000	110,015	109,870	0	130	0	130	0	110,000	0	0	0	5,129	07/01/2021	1FE
88045R UR 1	TN HSG B HSG FIN 4.50 01/01/2028		08/01/2015	Partial Call		270,000	270,000	287,018	281,571	0	(11,571)	0	(11,571)	0	270,000	0	0	0	12,564	01/01/2028	1FE
88045R WH 1	TN HSG DEV 1A 4.50 07/01/2031		09/01/2015	Partial Call		70,000	70,000	72,536	71,781	0	(1,781)	0	(1,781)	0	70,000	0	0	0	3,254	07/01/2031	1FE
880461 AR 9	TN HSG DEV AGY 1B 3.60 01/01/2031		09/01/2015	Partial Call		70,000	70,000	63,678	63,994	0	6,006	0	6,006	0	70,000	0	0	0	2,554	01/01/2031	1FE
880461 BP 2	TN HSG DEV AGY 2A 4.00 07/01/2043		09/01/2015	Partial Call		35,000	35,000	37,237	36,998	0	(1,998)	0	(1,998)	0	35,000	0	0	0	1,424	07/01/2043	1FE
880461 DN 5	TN HSG DEV AGY 2A 4.00 07/01/2045		08/01/2015	Partial Call		210,000	210,000	231,189	230,970	0	(20,970)	0	(20,970)	0	210,000	0	0	0	5,160	07/01/2045	1FE
88271H CN 7	TX ST HSG CORP 5.35 09/01/2039		08/01/2015	Partial Call		44,086	44,086	45,409	44,865	0	(779)	0	(779)	0	44,086	0	0	0	1,477	09/01/2039	1FE
88271H CN 7	TX ST HSG CORP 5.35 09/01/2039		09/01/2015	Call		1,244,958	1,214,593	1,251,031	1,236,049	0	(2,221)	0	(2,221)	0	1,233,827	0	11,131	11,131	48,736	09/01/2039	1FE
88271H CV 9	TX ST HSG 5.50 12/01/2039		09/01/2015	Partial Call		69,657	69,657	73,836	72,292	0	(2,635)	0	(2,635)	0	69,657	0	0	0	2,584	12/01/2039	1FE
88275F MT 3	TX DEPT HSG SF 5.25 09/01/2032		09/01/2015	Partial Call		50,000	50,000	50,875	50,313	0	(313)	0	(313)	0	50,000	0	0	0	1,951	09/01/2032	1FE
88275F MV 8	TX DEPT HSG B 5.30 09/01/2039		09/01/2015	Partial Call		45,000	45,000	45,675	45,232	0	(232)	0	(232)	0	45,000	0	0	0	2,117	09/01/2039	1FE
92812U Q4 3	VA HSG DEV A 3.50 10/25/2037		09/25/2015	MBS Paydown		483,238	483,238	483,238	483,530	0	(401)	0	(401)	0	483,238	0	0	0	10,693	10/25/2037	1FE
93978T QX 0	WA HSG FIN 1N-R 3.00 06/01/2037		09/01/2015	Partial Call		110,000	110,000	113,946	113,593	0	(3,593)	0	(3,593)	0	110,000	0	0	0	1,723	06/01/2037	1FE
98321C AY 5	WYOMING CMNTY DEV 4.00 12/01/2025		09/09/2015	Partial Call		700,000	700,000	700,000	700,019	0	(19)	0	(19)	0	700,000	0	0	0	15,359	12/01/2025	1FE
98322Q HV 2	WYOMING ST CMNTY DEV 3 3.00 12/01/2044		09/09/2015	Partial Call		85,000	85,000	88,878	0	0	(3,878)	0	(3,878)	0	85,000	0	0	0	841	12/01/2044	1FE
3199999. Total Bonds - U.S. Special Revenue and Special Assessment						35,139,634	34,953,968	36,367,978	32,361,340	0	(429,915)	0	(429,915)	0	35,103,503	0	36,131	36,131	1,266,858	XXX	XXX
Bonds - Industrial and Miscellaneous																					
001406 AA 5	DCAL 2015-1A A1 ABS SEQ SNR 4.213 02/40		09/15/2015	MBS Paydown		23,214	23,214	23,214	0	0	0	0	0	0	23,214	0	0	0	478	02/15/2040	1FE
00213R AA 1	ARLFR 2012-1A A1 ABS FLT 12/15/2042		09/15/2015	MBS Paydown		66,837	66,837	66,837	66,837	0	0	0	0	0	66,837	0	0	0	872	12/15/2042	1FE
00249E AA 8	AA AIRCRAFT FIN 2013-1 3.596 11/01/2017		09/01/2015	Sinking Fund Redemption		73,231	73,231	73,231	73,231	0	0	0	0	0	73,231	0	0	0	1,756	11/01/2017	2FE
00443P AA 7	ACE 2007-HE2 A1 SEQ SNR FLT 12/25/2036		09/25/2015	MBS Paydown		131,882	131,882	100,643	0	0	(7,476)	0	(7,476)	0	131,882	0	0	0	200	12/25/2036	1FM
01310T AG 4	ALBERTSON TL B-3 4.00 8/25/2019		09/30/2015	Paydown		7,500	7,500	7,313	7,315	0	185	0	185	0	7,500	0	0	0	272	08/25/2019	3FE
02149M AB 5	CWALT 2007-J1 1A2 SEQ 5.75 03/25/2037		09/25/2015	MBS Paydown		225,024	225,024	186,207	192,050	0	30,717	0	30,717	0	225,024	0	0	0	8,842	03/25/2037	1FM
02149M AB 5	CWALT 2007-J1 1A2 SEQ 5.75 03/25/2037		09/25/2015	Pass-Through Loss		0	3,625	3,000	0	0	0	0	0	0	3,625	0	(3,625)	(3,625)	0	03/25/2037	1FM
02149M AB 5	CWALT 2007-J1 1A2 SEQ 5.75 03/25/2037		09/30/2015	Book Value Adjustment		0	0	0	0	0	0	0	0	0	(3,625)	0	3,625	3,625	0	03/25/2037	1FM
02660L AA 8	AHMA 2006-4 1A11SEQ SSNR FLT 10/25/2046		09/25/2015	MBS Paydown		26,374	26,374	19,780	17,753	0	2,726	0	2,726	0	26,374	0	0	0	65	10/25/2046	1FM
02665U AA 3	AH4R 2014-SFR2 A ABS SSNR 3.786 10/17/36		09/17/2015	MBS Paydown		6,131	6,131	6,227	6,226	0	(6)	0	(6)	0	6,131	0	0	0	155	10/17/2036	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
02665X AA 7	AH4R 2014-SFR3 A ABS SSNR 3.678 12/17/36		09/17/2015	MBS Paydown		39,998	39,998	40,189	25,998	0	(4)	0	(4)	0	39,998	0	0	0	878	12/17/2036	1FE
02666A AA 6	AH4R 2015-SFR1 A ABS SEQ SNR 3.467 04/45		09/17/2015	MBS Paydown		20,193	20,193	20,192	0	0	(7)	0	(7)	0	20,193	0	0	0	282	04/17/2052	1FE
03235T AA 5	ACEF 2014-1A A ABS 8.00 12/20/24		09/20/2015	MBS Paydown		74,912	74,912	74,912	74,912	0	0	0	0	0	74,912	0	0	0	4,064	12/20/2024	2AM
03761Q AA 3	APID 2006-QA A CLO FLT 01/20/2019		07/20/2015	MBS Paydown		897,900	897,900	885,400	891,538	0	7,985	0	7,985	0	897,900	0	0	0	3,149	01/20/2019	1FE
03763K AB 2	AASET 2014-1 A ABS SNR 5.125 12/15/2029		09/15/2015	MBS Paydown		57,692	57,692	57,692	57,630	0	63	0	63	0	57,692	0	0	0	2,078	12/15/2029	1FE
04544N AD 6	ABSHE 2006-HE6 A4 SEQ SNR FLT 11/25/2036		09/25/2015	MBS Paydown		667,925	667,925	561,057	573,380	0	39,946	0	39,946	0	667,925	0	0	0	1,549	11/25/2036	1FM
05530M AA 7	BCAP 2006-AA2 A1 SEQ SNR FLT 01/25/2037		09/25/2015	MBS Paydown		149,130	149,130	114,615	114,514	0	(2,127)	0	(2,127)	0	149,130	0	0	0	335	01/25/2037	1FM
05530M AA 7	BCAP 2006-AA2 A1 SEQ SNR FLT 01/25/2037		09/25/2015	Pass-Through Loss		0	(375)	(288)	0	0	0	0	0	0	(375)	0	375	375	0	01/25/2037	1FM
05530M AA 7	BCAP 2006-AA2 A1 SEQ SNR FLT 01/25/2037		09/30/2015	Book Value Adjustment		0	0	0	0	0	0	0	0	0	375	0	(375)	(375)	0	01/25/2037	1FM
05542M AW 5	BCAP 2013-RR5 6A1 SEQ SSNR CSTR 07/37 RE		09/26/2015	MBS Paydown		172,574	172,574	171,064	171,087	0	30	0	30	0	172,574	0	0	0	2,518	07/26/2037	1FM
05946X H5 5	BAFC 2005-H 2A1 SEQ SSNR FLT 11/20/2035		09/20/2015	MBS Paydown		536,443	536,443	450,612	450,889	0	44,241	0	44,241	0	536,443	0	0	0	9,553	11/20/2035	1FM
05946X H5 5	BAFC 2005-H 2A1 SEQ SSNR FLT 11/20/2035		09/20/2015	Pass-Through Loss		0	147,666	124,040	0	0	0	0	0	0	147,666	0	(147,666)	(147,666)	0	11/20/2035	1FM
05946X H5 5	BAFC 2005-H 2A1 SEQ SSNR FLT 11/20/2035		09/30/2015	Book Value Adjustment		0	0	0	0	0	0	0	0	0	(147,666)	0	147,666	147,666	0	11/20/2035	1FM
059475 AG 8	BOAA 2007-2 2A2 NAS SSNR 6.00 06/25/37		09/25/2015	MBS Paydown		200,841	200,841	145,861	148,377	0	42,376	0	42,376	0	200,841	0	0	0	7,887	06/25/2037	1FM
059475 AG 8	BOAA 2007-2 2A2 NAS SSNR 6.00 06/25/37		09/25/2015	Pass-Through Loss		0	106,470	77,323	0	0	0	0	0	0	106,470	0	(106,469)	(106,469)	0	06/25/2037	1FM
059475 AG 8	BOAA 2007-2 2A2 NAS SSNR 6.00 06/25/37		09/30/2015	Book Value Adjustment		0	0	0	0	0	0	0	0	0	(106,469)	0	106,470	106,470	0	06/25/2037	1FM
05948K ZF 9	BOAA 2005-4 CB6 SEQ FLT 5/25/2035		09/25/2015	MBS Paydown		79,417	79,417	64,427	57,274	0	8,350	0	8,350	0	79,417	0	0	0	318	05/25/2035	1FM
05948K ZF 9	BOAA 2005-4 CB6 SEQ FLT 5/25/2035		09/25/2015	Pass-Through Loss		0	11,272	9,145	0	0	0	0	0	0	0	0	0	0	0	05/25/2035	1FM
05948X D4 0	BOAMS 2003-9 4A1 SEQ SSNR 5.00 12/18		09/25/2015	MBS Paydown		8,672	8,672	8,639	8,642	0	5	0	5	0	8,672	0	0	0	289	12/25/2018	1FM
05949C KS 4	BOAMS 2005-J 2A3 SEQ SSNR CSTR 11/35		09/25/2015	MBS Paydown		9,838	9,838	8,695	9,433	0	(29)	0	(29)	0	9,838	0	0	0	179	11/25/2035	1FM
05949C KS 4	BOAMS 2005-J 2A3 SEQ SSNR CSTR 11/35		09/25/2015	Pass-Through Loss		0	58	52	0	0	0	0	0	0	58	0	(58)	(58)	0	11/25/2035	1FM
05949C KS 4	BOAMS 2005-J 2A3 SEQ SSNR CSTR 11/35		09/30/2015	Book Value Adjustment		0	0	0	0	0	0	0	0	0	(58)	0	58	58	0	11/25/2035	1FM
05951U AC 5	BAFC 2006-8T2 A2 SEQ 5.7908 10/25/2036		09/25/2015	MBS Paydown		2,032	2,032	1,930	1,467	0	(27)	0	(27)	0	2,032	0	0	0	81	10/25/2036	1FM
05951U AC 5	BAFC 2006-8T2 A2 SEQ 5.7908 10/25/2036		09/25/2015	Pass-Through Loss		0	939	892	0	0	0	0	0	0	0	0	0	0	0	10/25/2036	1FM
05953Y AH 4	BAFC 2007-4 TA1B SEQ STP 05/25/37		09/25/2015	MBS Paydown		24,128	24,128	21,100	17,937	0	104	0	104	0	24,128	0	0	0	900	05/25/2037	1FM
05953Y AH 4	BAFC 2007-4 TA1B SEQ STP 05/25/37		09/25/2015	Pass-Through Loss		0	4,366	3,817	0	0	0	0	0	0	0	0	0	0	0	05/25/2037	1FM
05955T AA 8	BALL 2009-UB2 A4AA SEQ SSNR CSTR 2/24/51		09/24/2015	MBS Paydown		226,901	226,901	227,504	226,432	0	(333)	0	(333)	0	226,901	0	0	0	8,257	02/24/2051	1FE
05955T AC 4	BALL 2009-UB2 A4AB SEQ SSNR CSTR 12/49		09/24/2015	MBS Paydown		195,272	195,272	189,605	192,786	0	1,722	0	1,722	0	195,272	0	0	0	8,332	12/24/2049	1FE
05955U AA 5	BALL 2010-UB3 A4A1 SEQ SSNR CSTR 6/15/49		09/15/2015	MBS Paydown		658,990	658,990	623,319	646,174	0	11,213	0	11,213	0	658,990	0	0	0	23,587	06/15/2049	1FE
07325N CQ 3	BAYV 2006-A 1A2 SEQ 5.483 2/28/41		09/28/2015	MBS Paydown		104,215	104,215	104,214	104,215	0	0	0	0	0	104,215	0	0	0	2,600	02/28/2041	1FM
07384Y KF 2	BSABS 2003-AC4 A SEQ 5.5 09/25/2033		09/25/2015	MBS Paydown		153,265	153,265	154,893	154,667	0	(314)	0	(314)	0	153,265	0	0	0	5,574	09/25/2033	2FM
073879 M5 4	BSABS 2005-AC6 21A1 SEQ SNR 5.25 09/2020		09/25/2015	MBS Paydown		539,830	539,830	546,240	544,692	0	(4,928)	0	(4,928)	0	539,830	0	0	0	19,655	09/25/2020	5FM
09774X BF 8	BCM 1999-B A5 SEQ 7.44 12/15/2029		09/15/2015	MBS Paydown		5,508	5,508	5,508	2,716	0	0	0	0	0	5,508	0	0	0	271	12/15/2029	6FE
11042A AA 2	BRITISH AIRWAYS 4.625 06/20/2024	R	09/20/2015	Sinking Fund Redemption		31,799	31,799	31,852	31,844	0	(4)	0	(4)	0	31,799	0	0	0	1,101	06/20/2024	1FE
11042B AA 0	BRITISH AIRWAYS 5.625 06/20/2020	R	09/20/2015	Sinking Fund Redemption		65,706	65,706	65,706	65,705	0	1	0	1	0	65,706	0	0	0	2,772	06/20/2020	2FE
114535 AC 1	BROOKSTONE CO 13.00 10/15/2014		07/03/2015	Book Value Adjustment		2,482	0	0	0	0	0	0	0	0	0	0	2,482	2,482	0	10/15/2014	6
114535 AC 1	BROOKSTONE CO 13.00 10/15/2014		08/21/2015	Book Value Adjustment		3,134	0	0	0	0	0	0	0	0	0	0	3,134	3,134	0	10/15/2014	6
114535 AC 1	BROOKSTONE CO 13.00 10/15/2014		08/21/2015	Book Value Adjustment		0	0	0	0	0	0	0	0	0	5,616	0	(5,616)	(5,616)	0	10/15/2014	6
12189P AD 4	BNSF 98-C TRUST 6.23 07/02/2018		07/02/2015	Sinking Fund Redemption		44,616	44,616	40,377	34,288	0	16,180	0	16,180	0	44,616	0	0	0	2,780	07/02/2018	1FE
12189P AE 2	BURLINGTON NORTH 7.16 01/02/20		07/02/2015	Sinking Fund Redemption		6,601	6,601	7,193	6,601	0	0	0	0	0	6,601	0	0	0	473	01/02/2020	1FE
12189P AL 6	BUR NTH/SAN FA 5.943 01/15/2022		07/15/2015	Sinking Fund Redemption		628	628	628	628	0	0	0	0	0	628	0	0	0	37	01/15/2022	1FE
12479L AA 8	CAI 2012-1A A ABS 3.47 10/25/2027	R	09/25/2015	MBS Paydown		25,000	25,000	24,995	24,996	0	1	0	1	0	25,000	0	0	0	578	10/25/2027	1FE
12479L AC 4	CAI 2013-1A A ABS 3.35 03/27/2028	R	09/25/2015	MBS Paydown		53,750	53,750	53,651	53,707	0	31	0	31	0	53,750	0	0	0	1,198	03/27/2028	1FE
125431 AH 9	CWHL 2006-HYB4 2A1 SSNR SEQ CSTR 36		09/20/2015	MBS Paydown		19,484	19,484	19,304	13,071	0	(104)	0	(104)	0	19,484	0	0	0	399	06/20/2036	1FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
125431 AH 9	CWHL 2006-HYB4 2A1 SSNR SEQ CSTR 36		09/20/2015	Pass-Through Loss		0	48,003	46,950	0	0	0	0	0	0	0	0	0	0	0	06/20/2036	1FM
125478 AD 9	CIFC 2006-2A A1LB CLO FLT 03/01/2021		09/01/2015	MBS Paydown		122,740	122,740	116,296	119,176	0	3,990	0	3,990	0	122,740	0	0	0	560	03/01/2021	1FE
12559Q AC 6	CITM 2007-1 2A2 SEQ FLT 10/25/2037		07/25/2015	MBS Paydown		8,952	8,952	8,843	8,911	0	64	0	64	0	8,952	0	0	0	75	10/25/2037	1FM
125634 AG 0	CLIF 2013-1A ABS 2.83 03/18/2028		09/18/2015	MBS Paydown		25,000	25,000	24,996	24,997	0	0	0	0	0	25,000	0	0	0	472	03/18/2028	1FE
125634 AJ 4	CLIF 2013-2A NOTE ABS 3.22 06/18/28		09/18/2015	MBS Paydown		27,000	27,000	26,990	26,991	0	1	0	1	0	27,000	0	0	0	580	06/18/2028	1FE
125634 AQ 8	CLIF 2014-2A A ABS SNR 3.38 10/18/2029		09/18/2015	MBS Paydown		87,500	87,500	87,465	87,466	0	4	0	4	0	87,500	0	0	0	1,972	10/18/2029	1FE
12641P CG 7	CSMC 2009-6R 9A2 SUB SSUP CSTR 4/26/36		09/26/2015	MBS Paydown		112,619	112,619	112,619	112,619	0	0	0	0	0	112,619	0	0	0	1,958	04/26/2036	1FM
12641P CK 8	CSMC 2009-6R 9A5 MEZ SSUP CSTR 4/26/36		09/26/2015	Pass-Through Loss		0	6,434	6,417	0	0	0	0	0	0	6,373	0	(6,373)	(6,373)	0	04/26/2036	1FM
12641P CK 8	CSMC 2009-6R 9A5 MEZ SSUP CSTR 4/26/36		09/30/2015	Book Value Adjustment		0	0	0	0	0	0	0	0	0	(6,373)	0	6,373	6,373	0	04/26/2036	1FM
12641Q AA 0	CSMC 2009-7R 3A3 MEZ 6.00 9/26/37		09/26/2015	MBS Paydown		10,409	10,409	7,264	7,307	0	3,019	0	3,019	0	10,409	0	0	0	422	09/26/2037	1FM
12641Q AA 0	CSMC 2009-7R 3A3 MEZ 6.00 9/26/37		09/26/2015	Pass-Through Loss		0	(6)	(4)	0	0	0	0	0	0	0	0	0	0	0	09/26/2037	1FM
12641Q AE 2	CSMC 2009-7R 4A1 SEQ EXCH CSTR 7/26/37		09/26/2015	MBS Paydown		94,501	94,501	94,501	94,081	0	61	0	61	0	94,501	0	0	0	4,137	07/26/2037	3FM
12641Q AJ 1	CSMC 2009-7R 4A5 MEZ 6.00 7/26/2037		09/26/2015	Pass-Through Loss		0	34,830	33,245	0	0	(257)	0	(257)	0	19,893	0	(19,893)	(19,893)	0	07/26/2037	1FM
12641Q AJ 1	CSMC 2009-7R 4A5 MEZ 6.00 7/26/2037		09/30/2015	Book Value Adjustment		0	0	0	0	0	0	0	0	0	(19,903)	0	19,903	19,903	0	07/26/2037	1FM
12641Q BD 3	CSMC 2009-7R 7A2 SUB FLT 12/26/36		09/26/2015	MBS Paydown		203,757	203,757	167,229	185,763	0	17,969	0	17,969	0	203,757	0	0	0	7,847	12/26/2036	1FM
12641Q BF 8	CSMC 2009-7R 7A4 MEZ FLT 12/26/36		09/26/2015	Pass-Through Loss		0	43,387	7,401	0	0	468	0	468	0	43,387	0	(43,387)	(43,387)	0	12/26/2036	1FM
12641Q BF 8	CSMC 2009-7R 7A4 MEZ FLT 12/26/36		09/30/2015	Book Value Adjustment		0	0	0	0	0	0	0	0	0	(43,387)	0	43,387	43,387	0	12/26/2036	1FM
12641Q CP 5	CSMC 2009-7R 12A2 SUB 5.75 1/26/36		09/26/2015	MBS Paydown		20,369	20,369	20,369	20,369	0	0	0	0	0	20,369	0	0	0	779	01/26/2036	1FM
12641Q CS 9	CSMC 2009-7R 12A5 MEZ 5.75 1/26/36		09/26/2015	Pass-Through Loss		0	1,631	1,631	0	0	(14)	0	(14)	0	0	0	0	0	0	01/26/2036	1FM
12641Q DF 6	CSMC 2009-7R 14A4 SUB 5.75 4/26/37		08/26/2015	MBS Paydown		28,099	28,099	24,236	27,238	0	(174)	0	(174)	0	28,099	0	0	0	621	04/26/2037	1FM
12641Q DM 1	CSMC 2009-7R 15A1 SEQ EXCH FLT 4/26/37		09/26/2015	MBS Paydown		41,934	41,934	37,812	38,755	0	1,465	0	1,465	0	41,934	0	0	0	1,632	04/26/2037	1FM
12641Q DR 0	CSMC 2009-7R 15A5 MEZ FLT 04/26/37		09/26/2015	Pass-Through Loss		0	13,920	1,771	0	0	(110)	0	(110)	0	13,418	0	(13,418)	(13,418)	0	04/26/2037	6FM
12641Q DR 0	CSMC 2009-7R 15A5 MEZ FLT 04/26/37		09/30/2015	Book Value Adjustment		0	0	0	0	0	0	0	0	0	(13,418)	0	13,418	13,418	0	04/26/2037	6FM
12641Q EA 6	CSMC 2009-7R 17A1 SEQ EXCH FLT 03/26/37		09/26/2015	MBS Paydown		77,085	77,085	65,167	71,752	0	675	0	675	0	77,085	0	0	0	154	03/26/2037	1FM
12641Q EK 4	CSMC 2009-7R 18A1 SEQ EXCH STP 3/26/37		09/26/2015	MBS Paydown		137,597	137,597	137,597	137,597	0	0	0	0	0	137,597	0	0	0	3,888	03/26/2037	1FM
12643K AQ 6	CSMC 2010-RR2 2A SEQ SSNR CSTR 9/15/39		09/15/2015	MBS Paydown		13,002	13,002	12,814	12,958	0	27	0	27	0	13,002	0	0	0	485	09/15/2039	1FE
12644C AA 8	CSMC 2010-RR4 1A SEQ 5.383 02/15/40		07/15/2015	MBS Paydown		339,128	339,128	333,194	336,978	0	1,894	0	1,894	0	339,128	0	0	0	11,004	02/15/2040	1FE
12645A AA 1	CSMC 2010-RR7 1A SEQ SSNR 5.378 8/12/48		09/12/2015	MBS Paydown		54,282	54,282	56,944	55,200	0	(987)	0	(987)	0	54,282	0	0	0	1,944	08/12/2048	1FE
126670 ED 6	CWL 2005-12 1A6 NAS 5.165 2/25/2036		09/25/2015	MBS Paydown		54,952	54,952	54,951	54,952	0	0	0	0	0	54,952	0	0	0	1,848	02/25/2036	1FM
12667F 5E 1	CWALT 2005-6CB 1A3 SEQ SNR 5.25 04/25/35		09/25/2015	MBS Paydown		546,443	546,443	531,587	523,956	0	23,376	0	23,376	0	546,443	0	0	0	18,524	04/25/2035	1FM
12667F LG 8	CWALT 2004-J5 1A6 NAS 5.687 7/25/2034		09/25/2015	MBS Paydown		24,991	24,991	24,990	25,002	0	(11)	0	(11)	0	24,991	0	0	0	942	07/25/2034	1FM
12667F RE 7	CWALT 2004-J6 1A1 SEQ 5.5 08/25/2024		09/25/2015	MBS Paydown		154,268	154,268	156,582	155,314	0	237	0	237	0	154,268	0	0	0	5,721	08/25/2024	1FM
12667F VF 9	CWALT 2004-J10 4CB1 SEQ SNR 6.5 10/25/34		09/25/2015	MBS Paydown		15,135	15,135	15,400	15,369	0	(237)	0	(237)	0	15,135	0	0	0	668	10/25/2034	3FM
12668A 4C 6	CWALT 2005-IM1 A2 MEZ SSUP FLT 1/25/2036		09/25/2015	MBS Paydown		16,548	16,548	11,306	2,147	0	(983)	0	(983)	0	16,548	0	0	0	60	01/25/2036	1FM
12668A 4C 6	CWALT 2005-IM1 A2 MEZ SSUP FLT 1/25/2036		09/25/2015	Pass-Through Loss		0	51,132	34,916	0	0	0	0	0	0	51,132	0	(51,132)	(51,132)	0	01/25/2036	1FM
12668A 4C 6	CWALT 2005-IM1 A2 MEZ SSUP FLT 1/25/2036		09/30/2015	Book Value Adjustment		0	0	0	0	0	0	0	0	0	(51,132)	0	51,132	51,132	0	01/25/2036	1FM
12668B YA 5	CWALT 2006-7CB 1A9 SEQ 6.0 5-25-36		09/25/2015	MBS Paydown		7,170	7,170	6,250	4,230	0	(170)	0	(170)	0	7,170	0	0	0	290	05/25/2036	1FM
12668B YA 5	CWALT 2006-7CB 1A9 SEQ 6.0 5-25-36		09/25/2015	Pass-Through Loss		0	4,437	3,836	0	0	0	0	0	0	0	0	0	0	0	05/25/2036	1FM
126694 HN 1	CWHL 2005-25 A9 SCH SSNR 5.50 11/25/2035		09/25/2015	MBS Paydown		8,391	8,391	8,328	7,524	0	(212)	0	(212)	0	8,391	0	0	0	314	11/25/2035	1FM
14178V AA 6	CFCAT 2013-1A A ABS 1.65 07/17/2017		07/15/2015	MBS Paydown		19,840	19,840	19,839	19,840	0	0	0	0	0	19,840	0	0	0	191	07/17/2017	1FE
14178V AB 4	CFCAT 2013-1A B ABS 2.75 11/15/2018		09/15/2015	MBS Paydown		400,369	400,369	400,549	400,446	0	(68)	0	(68)	0	400,369	0	0	0	7,298	11/15/2018	1FE
160841 AA 0	CHARLOTTE GATE 6.41 12/01/16		09/01/2015	Sinking Fund Redemption		47,471	47,471	47,471	47,471	0	(0)	0	(0)	0	47,471	0	0	0	2,029	12/01/2016	1
161546 JG 2	CFAB 2004-2 1A4 SEQ 5.323 02/25/2035		09/25/2015	MBS Paydown		120,766	120,766	120,763	116,297	0	3,845	0	3,845	0	120,766	0	0	0	4,477	02/25/2035	1FM
16162W PV 5	CHASE 2005-A2 1A1 SEQ SSNR CSTR 01/36		09/25/2015	MBS Paydown		6,997	6,997	6,155	5,446	0	146	0	146	0	6,997	0	0	0	111	01/25/2036	1FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
16162W PV 5	CHASE 2005-A2 1A1 SEQ SSNR CSTR 01/36		09/25/2015	Pass-Through Loss		0	442	389	0	0	0	0	0	0	442	0	(442)	(442)	0	01/25/2036	1FM
16162W PV 5	CHASE 2005-A2 1A1 SEQ SSNR CSTR 01/36		09/30/2015	Book Value Adjustment		0	0	0	0	0	0	0	0	0	(442)	0	442	442	0	01/25/2036	1FM
16162X AD 9	CHASE 2006-S3 1A4 SEQ SSNR FLT 1136		09/25/2015	MBS Paydown		33,241	33,241	29,003	31,374	0	412	0	412	0	33,241	0	0	0	1,321	11/25/2036	4FM
16165Y AV 4	CFLX 2007-M1 2F6 NAS SSNR 5.0296 08/37		09/25/2015	MBS Paydown		201,992	201,992	158,008	156,784	0	42,111	0	42,111	0	201,992	0	0	0	6,124	08/25/2037	1FM
16165Y AV 4	CFLX 2007-M1 2F6 NAS SSNR 5.0296 08/37		09/25/2015	Pass-Through Loss		0	56,356	43,931	0	0	0	0	0	0	56,356	0	(56,356)	(56,356)	0	08/25/2037	1FM
16165Y AV 4	CFLX 2007-M1 2F6 NAS SSNR 5.0296 08/37		09/30/2015	Book Value Adjustment		0	0	0	0	0	0	0	0	0	(56,356)	0	56,356	56,356	0	08/25/2037	1FM
17307G 4H 8	CMLTI 2006-WF1 A2C SEQ 5.598 3/25/2036		09/25/2015	MBS Paydown		8,026	8,026	8,025	3,863	0	2,483	0	2,483	0	8,026	0	0	0	212	03/25/2036	1FM
17307G VN 5	CMLTI 2005-WF2 AF7 SEQ STP 8/25/2035		09/25/2015	MBS Paydown		58,694	58,694	58,692	50,427	0	8,361	0	8,361	0	58,694	0	0	0	2,075	08/25/2035	1FM
17309A AD 1	CMALT 2006-A1 1A4 NAS 5.75 04/25/36		09/25/2015	MBS Paydown		77,543	77,543	68,906	68,804	0	8,224	0	8,224	0	77,543	0	0	0	2,924	04/25/2036	1FM
17309A AD 1	CMALT 2006-A1 1A4 NAS 5.75 04/25/36		09/25/2015	Pass-Through Loss		0	7,298	6,485	0	0	0	0	0	0	7,298	0	(7,298)	(7,298)	0	04/25/2036	1FM
17309A AD 1	CMALT 2006-A1 1A4 NAS 5.75 04/25/36		09/30/2015	Book Value Adjustment		0	0	0	0	0	0	0	0	0	(7,298)	0	7,298	7,298	0	04/25/2036	1FM
17309N AD 3	CRMSI 2006-1 A4 SEQ 5.939 7/25/2036		09/25/2015	MBS Paydown		203,145	203,145	203,143	203,147	0	(2)	0	(2)	0	203,145	0	0	0	7,781	07/25/2036	1FM
17310E AD 0	CRMSI 2006-2 A4 SEQ 5.775 09/25/36		09/25/2015	MBS Paydown		155,577	155,577	134,574	148,328	0	3,250	0	3,250	0	155,577	0	0	0	6,006	09/25/2036	1FM
17311Q BG 4	CGCMT 2007-C6 A3 SEQ CSTR 12/10/49		09/10/2015	MBS Paydown		30,111	30,111	29,918	30,111	0	0	0	0	0	30,111	0	0	0	1,309	12/10/2049	1FM
17312V AA 6	CMLTI 2007-6 1A1A SEQ SSNR CSTR 3/25/37		09/25/2015	MBS Paydown		3,951	3,951	1,402	1,343	0	(107)	0	(107)	0	3,951	0	0	0	64	03/25/2037	1FM
17312V AA 6	CMLTI 2007-6 1A1A SEQ SSNR CSTR 3/25/37		09/25/2015	Pass-Through Loss		0	8,257	2,931	0	0	(1)	0	(1)	0	8,257	0	(8,257)	(8,257)	0	03/25/2037	1FM
17312V AA 6	CMLTI 2007-6 1A1A SEQ SSNR CSTR 3/25/37		09/30/2015	Book Value Adjustment		0	0	0	0	0	0	0	0	0	(8,257)	0	8,257	8,257	0	03/25/2037	1FM
18976G AR 7	CMALT 2007-A6 1A16 TAC SSNR 6.00 06/37		09/25/2015	MBS Paydown		90,064	90,064	72,952	68,639	0	845	0	845	0	90,064	0	0	0	3,645	06/25/2037	1FM
18976G AR 7	CMALT 2007-A6 1A16 TAC SSNR 6.00 06/37		09/25/2015	Pass-Through Loss		0	24,616	19,939	0	0	0	0	0	0	24,616	0	(24,616)	(24,616)	0	06/25/2037	1FM
18976G AR 7	CMALT 2007-A6 1A16 TAC SSNR 6.00 06/37		09/30/2015	Book Value Adjustment		0	0	0	0	0	0	0	0	0	(24,616)	0	24,616	24,616	0	06/25/2037	1FM
19516P AB 7	COLLB 2007-1A A2 CDO FLT 12/09/2047		07/31/2015	Book Value Adjustment		0	0	0	0	0	(466,249)	0	(466,249)	0	0	0	0	0	0	12/09/2047	6FE
19624H AA 6	COLNY 2014-1 A SEQ SNR 2.5432 04/20/2050		09/20/2015	MBS Paydown		238,132	238,132	238,132	238,111	0	46	0	46	0	238,132	0	0	0	4,059	04/20/2050	1FE
21050A AA 0	CCOLT 2015-1 A ABS SNR 2.82 03/15/2021		09/15/2015	MBS Paydown		265,945	265,945	265,930	0	0	7	0	7	0	265,945	0	0	0	3,660	03/15/2021	2AM
21075W CJ 2	CONHE 1996-1 A7 SEQ 7.00 3/15/2027		09/15/2015	MBS Paydown		13,755	13,755	13,744	5,723	0	0	0	0	0	13,755	0	0	0	615	03/15/2027	1FM
2254W0 HR 9	CSFB 2004-6 4A10 PAC 5.25 10/25/34		08/25/2015	MBS Paydown		43,790	43,790	43,686	43,521	0	624	0	624	0	43,790	0	0	0	1,520	10/25/2034	1FM
227170 AE 7	CRNN 2013-1A A ABS 3.08 04/18/2028	R	09/18/2015	MBS Paydown		37,500	37,500	37,500	37,500	0	0	0	0	0	37,500	0	0	0	770	04/18/2028	1FE
227170 AG 2	CRNN 2014-2A A ABS SNR 3.27 11/18/2029	R	09/18/2015	MBS Paydown		55,556	55,556	55,538	55,539	0	2	0	2	0	55,556	0	0	0	1,211	11/18/2029	1FE
22944J DE 8	CSMC 2010-18R 4A3 SUB SSNR 04/26/38		09/26/2015	MBS Paydown		1,309,349	1,309,349	1,257,794	1,301,714	0	12,122	0	12,122	0	1,309,349	0	0	0	19,694	04/26/2038	1FM
23242L AB 9	CWHEL 2006-F 2A1A SEQ FLT 7/15/2036		09/15/2015	MBS Paydown		36,125	36,125	25,242	27,960	0	(9,938)	0	(9,938)	0	36,125	0	0	0	78	07/15/2036	1FM
23245G AB 7	CWALT 2006-OC9 A2A SEQ SSNR FLT 12/25/36		09/25/2015	MBS Paydown		74,543	74,543	58,016	53,344	0	2,340	0	2,340	0	74,543	0	0	0	168	12/25/2046	1FM
23245G AB 7	CWALT 2006-OC9 A2A SEQ SSNR FLT 12/25/36		09/25/2015	Pass-Through Loss		0	215	115	0	0	0	0	0	0	215	0	(215)	(215)	0	12/25/2046	1FM
23245G AB 7	CWALT 2006-OC9 A2A SEQ SSNR FLT 12/25/36		09/30/2015	Book Value Adjustment		0	0	0	0	0	0	0	0	0	(215)	0	215	215	0	12/25/2046	1FM
233046 AC 5	DNKN 2015-1A A2I ABS SNR 3.262 02/20/45		08/20/2015	MBS Paydown		25,000	25,000	25,000	0	0	0	0	0	0	25,000	0	0	0	462	02/20/2045	2AM
233046 AD 3	DNKN 2015-1A A2II ABS SNR 3.98 02/20/45		08/20/2015	MBS Paydown		6,250	6,250	6,250	0	0	0	0	0	0	6,250	0	0	0	141	02/20/2045	2AM
24763L AE 0	DELHE 1995-2 A5 HE SEQ 7.1 1/25/27		07/25/2015	MBS Paydown		1,279	1,279	1,284	1,279	0	0	0	0	0	1,279	0	0	0	53	01/25/2027	1FM
25150M AC 0	DBALT 2007-RMP1 A2 SEQ SSNR FLT 12/25/36		09/25/2015	MBS Paydown		88,980	88,980	70,071	71,159	0	4,777	0	4,777	0	88,980	0	0	0	22	12/25/2036	1FM
251510 DP 5	DBALT 2005-2 1A7 NAS SNR CSTR 04/25/35		09/25/2015	MBS Paydown		197,891	197,891	199,066	197,506	0	(633)	0	(633)	0	197,891	0	0	0	7,651	04/25/2035	2FM
251510 DQ 3	DBALT 2005-2 2A1 SEQ FLT 3/25/2020		08/25/2015	MBS Paydown		8,736	8,736	7,491	7,554	0	514	0	514	0	8,736	0	0	0	26	03/25/2020	1FM
251510 MD 2	DBALT 2006-AB1 A1A SEQ 5.431 02/25/36		09/25/2015	MBS Paydown		9,430	9,430	9,430	6,194	0	(51)	0	(51)	0	9,430	0	0	0	276	02/25/2036	1FM
251510 MD 2	DBALT 2006-AB1 A1A SEQ 5.431 02/25/36		09/25/2015	Pass-Through Loss		0	4,279	4,279	0	0	0	0	0	0	0	0	0	0	0	02/25/2036	1FM
251563 FY 3	DMSI 2004-5 A3 SEQ 5.59 07/25/2034		09/25/2015	MBS Paydown		170,391	170,391	170,352	169,484	0	261	0	261	0	170,391	0	0	0	5,940	07/25/2034	1FM
25250* AA 2	DIALOG TELECOM TL 10.50 1/17/2018		07/31/2015	Paydown		270,000	270,000	270,048	269,132	11	0	0	11	0	270,000	0	0	0	16,202	01/17/2018	4
26924B AA 1	SYNERGY ET THREE LLC 1586 10.00 9/30/19		09/30/2015	Paydown		25,911	25,911	25,911	25,911	0	0	0	0	0	25,911	0	0	0	1,728	09/30/2019	4Z

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)
26971H AB 8	EGLE 2014-1A A2 ABS SNR SEQ 4.31 12/39	R	09/15/2015	MBS Paydown		31,250	31,250	31,248	31,248	0	0	0	0	0	31,250	0	0	0	887	12/15/2039	1FE
28108P AA 4	ESLFT 2012-A AP ABS FLT 10/01/2025		07/01/2015	MBS Paydown		17,827	17,827	17,916	15,688	0	2,229	0	2,229	0	17,827	0	0	0	466	10/01/2025	1FE
28108P AB 2	ESLFT 2012-A AT ABS FLT 10/01/2025		07/01/2015	MBS Paydown		18,901	18,901	18,933	18,901	0	0	0	0	0	18,901	0	0	0	455	10/01/2025	1FE
29445U AB 1	EQLS 2007-1 A2B SEQ SNR FLT 04/25/2037		09/25/2015	MBS Paydown		412,938	412,938	343,126	344,964	0	14,884	0	14,884	0	412,938	0	0	0	1,071	04/25/2037	1FM
29760L AA 0	SYNERGY ET THREE LLC 1540 10.00 9/30/19		09/30/2015	Paydown		25,911	25,911	25,911	25,911	0	0	0	0	0	25,911	0	0	0	1,728	09/30/2019	4Z
30605X AA 1	FWAY 2012-1 A2 ABS 4.21 10/15/2042		09/15/2015	MBS Paydown		32,530	32,530	32,683	32,643	0	(15)	0	(15)	0	32,530	0	0	0	913	10/15/2042	1FE
30605X AC 7	FWAY 2015-1A A2 ABS PT SNR 4.213 11/42		09/15/2015	MBS Paydown		15,000	15,000	15,000	0	0	0	0	0	0	15,000	0	0	0	332	11/15/2042	1FE
316817 AA 3	57TH ST MTGE 7.125 6/01/2017		09/01/2015	Sinking Fund Redemption		51,868	51,868	51,874	51,869	0	(0)	0	(0)	0	51,868	0	0	0	2,465	06/01/2017	1FE
319963 BC 7	FIRST DATA CORP 7.375 06/15/2019		07/27/2015	Partial Call		638,718	616,000	643,030	642,661	0	(5,224)	0	(5,224)	0	637,437	0	1,281	1,281	25,889	06/15/2019	3FE
319963 BC 7	FIRST DATA CORP 7.375 06/15/2019		09/04/2015	Call		398,162	384,000	399,970	399,761	0	(3,792)	0	(3,792)	0	395,969	0	2,193	2,193	22,109	06/15/2019	3FE
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016		06/02/2015	Paydown		0	0	0	0	(0)	0	0	0	0	0	0	(0)	(0)	1,423	09/24/2016	3FE
32027L AE 5	FFML 2006-FF14 A5 SEQ SNR FLT 10/25/2036		09/25/2015	MBS Paydown		198,765	198,765	175,782	0	0	3,875	0	3,875	0	198,765	0	0	0	303	10/25/2036	1FM
32028H AD 5	FFML 2006-FF10 A4 SEQ FLT 07/25/2036		09/25/2015	MBS Paydown		258,234	258,234	240,642	245,435	0	1,231	0	1,231	0	258,234	0	0	0	553	07/25/2036	1FM
361856 CP 0	GMACM 2003-HE2 A4 SEQ STP 4/25/2033		09/25/2015	MBS Paydown		124,279	124,279	122,959	65,391	0	10,237	0	10,237	0	124,279	0	0	0	4,297	04/25/2033	1FM
361856 DX 2	GMACM 2004-HE5 A5 SEQ CSTR 9/25/34		09/25/2015	MBS Paydown		114,350	114,350	114,350	50,047	0	29,262	0	29,262	0	114,350	0	0	0	4,565	09/25/2034	1FM
362332 AE 8	GSMS 2006-GG8 A4 SEQ 5.56 11/10/39		09/10/2015	MBS Paydown		139,662	139,662	137,752	139,055	0	424	0	424	0	139,662	0	0	0	5,469	11/10/2039	1FM
362341 7S 2	GSR 2006-1F 4A1 SEQ SNR 5.50 02/25/2036		09/25/2015	MBS Paydown		579,788	579,788	559,496	559,257	0	(459)	0	(459)	0	579,788	0	0	0	21,496	02/25/2036	2FM
362341 BR 9	GSAMP 2005-HE3 M2 MEZ FLT 06/25/2035		09/25/2015	MBS Paydown		169,880	169,880	166,482	167,291	0	1,130	0	1,130	0	169,880	0	0	0	1,328	06/25/2035	1FM
36242D PG 2	GSR 2004-14 3A2 SEQ CSTR 12/25/2034		09/25/2015	MBS Paydown		9,484	9,484	9,517	9,505	0	(15)	0	(15)	0	9,484	0	0	0	178	12/25/2034	1FM
368771 AA 9	GEN AMER RAILCAR 6.69 09/20/16		09/20/2015	Sinking Fund Redemption		100,761	100,761	100,929	101,117	910	(1,554)	0	(644)	0	100,761	0	0	0	4,452	09/20/2016	2FE
37952U AB 9	SEACO 2013-1A A ABS 2.98 04/17/2028	R	09/17/2015	MBS Paydown		168,750	168,750	166,074	166,331	0	349	0	349	0	168,750	0	0	0	3,342	04/17/2028	1FE
37954T AA 2	GSFI 2015-1 B1 ABS SNR 2.74 01/18/2030	R	09/18/2015	MBS Paydown		278,727	278,727	278,718	0	0	10	0	10	0	278,727	0	0	0	4,532	01/18/2030	2AM
39121J AA 8	GREAT RIVER 5.829 07/01/17		07/01/2015	Sinking Fund Redemption		361,562	361,562	361,562	361,562	0	0	0	0	0	361,562	0	0	0	21,075	07/01/2017	1FE
39678W AA 6	GCSP 2005-1 A SEQ CSTR 9-25-34		09/25/2015	MBS Paydown		46,853	46,853	46,356	46,156	0	486	0	486	0	46,853	0	0	0	1,674	09/25/2034	1FM
40432B AA 7	HALO 2007-2 1A1 SEQ SSNR 5.50 09/25/2037		09/25/2015	MBS Paydown		39,641	39,641	34,785	37,244	0	1,867	0	1,867	0	39,641	0	0	0	1,410	09/25/2037	1FM
40432B AZ 2	HALO 2007-2 3A6 SEQ SSNR 6 0 9/25/2037		09/25/2015	MBS Paydown		41,499	41,499	35,726	34,932	0	(240)	0	(240)	0	41,499	0	0	0	1,641	09/25/2037	1FM
41161V AC 4	HVMLT 2006-7 2A1A SEQ SSNR FLT 09/19/46		09/19/2015	MBS Paydown		331,621	331,621	260,115	260,278	0	4,365	0	4,365	0	331,621	0	0	0	841	09/19/2046	1FM
41162N AC 1	HVMLT 2006-14 2A1A SEQ SNR FLT 01/25/47		09/19/2015	MBS Paydown		169,442	169,442	135,172	136,556	0	(29,055)	0	(29,055)	0	169,442	0	0	0	382	01/25/2047	1FM
411707 AA 0	HNGRY 2013-1A A2 ABS 4.474 03/20/2043		09/20/2015	MBS Paydown		7,500	7,500	7,500	7,500	0	0	0	0	0	7,500	0	0	0	252	03/20/2043	2AM
43710M AA 0	RFMS2 2007-HSA1 A SEQ FLT 02/25/2037		09/25/2015	MBS Paydown		14,813	14,813	10,127	2,195	0	5,333	0	5,333	0	14,813	0	0	0	29	02/25/2037	1FM
44841A AA 6	HUTCH WHAMPOA 4.625 09/11/2015	R	09/11/2015	Maturity		4,000,000	4,000,000	3,993,160	3,999,110	0	890	0	890	0	4,000,000	0	0	0	185,000	09/11/2015	1FE
45254N MZ 7	IMM 2005-2 1A2 SEQ SSUP FLT 04/25/2035		09/25/2015	MBS Paydown		37,433	37,433	31,444	32,187	0	1,202	0	1,202	0	37,433	0	0	0	203	04/25/2035	1FM
45254N NT 0	IMM 2005-3 M1 MEZ FLT 08/25/2035		09/25/2015	MBS Paydown		53,623	53,623	32,351	3,994	0	4,077	0	4,077	0	53,623	0	0	0	306	08/25/2035	1FM
45254N NT 0	IMM 2005-3 M1 MEZ FLT 08/25/2035		09/25/2015	Pass-Through Loss		0	(7,440)	(4,680)	0	0	0	0	0	0	0	0	0	0	0	08/25/2035	1FM
456606 HK 1	INDYL 2005-L2 A1 SEQ FLT 10/25/2013		09/25/2015	MBS Paydown		6,351	6,351	5,176	0	0	235	0	235	0	0	0	6,351	6,351	(64)	10/25/2013	6*
456606 HK 1	INDYL 2005-L2 A1 SEQ FLT 10/25/2013		09/30/2015	Book Value Adjustment		0	0	0	0	0	0	0	0	0	6,351	0	(6,351)	(6,351)	0	10/25/2013	6*
45660L PK 9	RAST 2005-A6CB A9 SEQ SSUP 5.50 6/25/35		09/25/2015	MBS Paydown		10,847	10,847	6,327	216	0	11,808	0	11,808	0	10,847	0	0	0	450	06/25/2035	1FM
45660L PK 9	RAST 2005-A6CB A9 SEQ SSUP 5.50 6/25/35		09/25/2015	Pass-Through Loss		0	52,999	30,914	0	0	0	0	0	0	25,023	0	(25,023)	(25,023)	0	06/25/2035	1FM
45660L PK 9	RAST 2005-A6CB A9 SEQ SSUP 5.50 6/25/35		09/30/2015	Book Value Adjustment		0	0	0	0	0	0	0	0	0	(25,023)	0	25,023	25,023	0	06/25/2035	1FM
45660N LD 5	RAST 2002-A14J B1 MEZ 5.75 01/25/2033		09/25/2015	MBS Paydown		23,064	23,064	19,893	21,038	0	(101)	0	(101)	0	23,064	0	0	0	884	01/25/2033	1FM
45660N X9 1	INDX 2004-AR6 5A2 SEQ SSUP CSTR 10/34		09/25/2015	MBS Paydown		5,730	5,730	4,699	4,757	0	(1,796)	0	(1,796)	0	5,730	0	0	0	105	10/25/2034	1FM
45661F AB 7	INDYL 2006-L2 A2 SEQ FLT 6/25/2039		08/25/2015	MBS Paydown		9	9	7	0	0	0	0	0	0	0	0	9	9	0	06/25/2039	6*
45661F AB 7	INDYL 2006-L2 A2 SEQ FLT 6/25/2039		08/31/2015	Book Value Adjustment		0	0	0	0	0	0	0	0	0	9	0	(9)	(9)	0	06/25/2039	6*
46590B AA 2	JPTEP 2011-1 A SEQ CSTR 06/17/41		09/17/2015	MBS Paydown		563,287	563,287	563,287	563,287	0	0	0	0	0	563,287	0	0	0	13,036	06/17/2041	1FE

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 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)
46625Y QR 7	JPMCC 2005-CB12 A4 SEQ 4.895 9/12/37		07/12/2015	MBS Paydown		231,370	231,370	215,608	230,265	0	5,899	0	5,899	0	231,370	0	0	0	6,607	09/12/2037	1FM
46627M AD 9	JPALT 2005-S1 1A4 SEQ SSNR 6.0 12/25/35		09/25/2015	MBS Paydown		23,325	23,325	23,879	17,632	0	5,359	0	5,359	0	23,325	0	0	0	934	12/25/2035	1FM
46627M AD 9	JPALT 2005-S1 1A4 SEQ SSNR 6.0 12/25/35		09/25/2015	Pass-Through Loss		0	2,016	3,434	0	0	0	0	0	0	0	0	0	0	0	12/25/2035	1FM
46627M CU 9	JPALT 2006-A1 2A1 SEQ SSNR CSTR 03/36		09/25/2015	MBS Paydown		54,406	54,406	54,592	42,373	0	523	0	523	0	54,406	0	0	0	931	03/25/2036	1FM
46627M CU 9	JPALT 2006-A1 2A1 SEQ SSNR CSTR 03/36		09/25/2015	Pass-Through Loss		0	7,527	7,553	0	0	0	0	0	0	0	0	0	0	0	03/25/2036	1FM
46628G AE 9	JPALT 2006-A2 1A5 SEQ SSUP FLT 05/25/36		05/25/2015	MBS Paydown		16,915	16,915	8,614	33	0	51,399	0	51,399	0	16,915	0	0	0	344	05/25/2036	1FM
46628G AE 9	JPALT 2006-A2 1A5 SEQ SSUP FLT 05/25/36		05/25/2015	Pass-Through Loss		0	48,009	24,449	0	(0)	0	0	(0)	0	0	0	(0)	(0)	0	05/25/2036	1FM
46628G AE 9	JPALT 2006-A2 1A5 SEQ SSUP FLT 05/25/36		06/25/2015	MBS Paydown		7,270	0	0	0	0	7,270	0	7,270	0	7,270	0	0	0	0	05/25/2036	1FM
46628G AE 9	JPALT 2006-A2 1A5 SEQ SSUP FLT 05/25/36		08/07/2015	MBS Paydown		9,996	0	0	0	0	9,996	0	9,996	0	9,996	0	0	0	0	05/25/2036	1FM
46628G AE 9	JPALT 2006-A2 1A5 SEQ SSUP FLT 05/25/36		08/27/2015	MBS Paydown		11,538	0	0	0	0	11,538	0	11,538	0	11,538	0	0	0	0	05/25/2036	1FM
46630P AP 0	JPMMT 2007-A2 3A1 SEQ SSNR CSTR 04/25/37		09/25/2015	MBS Paydown		3,336	3,336	3,247	3,368	0	0	0	0	0	3,336	0	0	0	53	04/25/2037	1FM
46630P AP 0	JPMMT 2007-A2 3A1 SEQ SSNR CSTR 04/25/37		09/25/2015	Pass-Through Loss		0	200	195	0	0	0	0	0	0	0	0	0	0	0	04/25/2037	1FM
46632T AA 3	JPMMT 2008-R2 1A1 SEQ SSNR CSTR 7/27/37		09/27/2015	MBS Paydown		84,157	84,157	68,272	70,848	0	11,506	0	11,506	0	84,157	0	0	0	1,222	07/27/2037	1FM
46633A AA 3	JPMMT 2008-R4 1A1 SEQ SSNR CSTR 03/26/37		09/26/2015	MBS Paydown		185,040	185,040	141,787	157,469	0	6,751	0	6,751	0	185,040	0	0	0	3,500	03/26/2037	1FM
46633A AC 9	JPMMT 2008-R4 2A1 SEQ SSNR CSTR 11/36 RE		09/26/2015	MBS Paydown		109,241	109,241	84,730	109,241	0	0	0	0	0	109,241	0	0	0	3,467	11/26/2036	1FM
46633A AG 0	JPMMT 2008-R4 3A1 SEQ SSNR CSTR 6/37 RE		09/26/2015	MBS Paydown		246,929	246,929	179,641	210,056	0	21,276	0	21,276	0	246,929	0	0	0	15,834	06/26/2037	1FM
46633M AL 3	JPMRR 2009-6 2A1 SEQ SSNR CSTR 04/26/35		09/26/2015	MBS Paydown		521,105	521,105	483,324	499,759	0	22,016	0	22,016	0	521,105	0	0	0	8,399	04/26/2035	1FM
46633M AM 1	JPMRR 2009-6 2A2 Z MEZ CSTR 04/26/35RE		09/26/2015	Pass-Through Loss		0	706	524	0	0	0	0	0	0	706	0	(706)	(706)	0	04/26/2035	1FM
46633M AM 1	JPMRR 2009-6 2A2 Z MEZ CSTR 04/26/35RE		09/30/2015	Book Value Adjustment		0	0	0	0	0	0	0	0	0	(706)	0	706	706	0	04/26/2035	1FM
46637U AA 5	JPTEP 2012-3 A PT 3.0 10/27/2042		09/27/2015	MBS Paydown		1,263,383	1,263,383	1,219,164	1,220,966	0	24,701	0	24,701	0	1,263,383	0	0	0	25,107	10/27/2042	1FE
46637V AA 3	JPTEP 2012-2 A SEQ 3.00 09/17/42		09/17/2015	MBS Paydown		110,649	110,649	109,875	109,901	0	(170)	0	(170)	0	110,649	0	0	0	2,198	09/17/2042	1FE
46639A AA 7	JPTEP 2012-5 A PT 2.50 12/27/2042		09/27/2015	MBS Paydown		80,114	80,114	76,910	76,957	0	1,402	0	1,402	0	80,114	0	0	0	1,329	12/27/2042	1FE
472320 AA 8	JMAC 2008-R1 A SEQ SSNR 11.125 06/25/47		09/25/2015	MBS Paydown		82,933	82,933	78,372	63,550	0	1,260	0	1,260	0	82,933	0	0	0	3,415	06/25/2047	1FM
472321 AA 6	JMAC 2008-R2 1A1 SEQ CSTR 10/25/2035		08/26/2015	MBS Paydown		112,058	112,058	85,882	93,371	0	13,014	0	13,014	0	112,058	0	0	0	4,179	10/25/2035	1FM
47232D AA 0	JMAC 2009-R5 1A1 SEQ SSNR CSTR 4/26/37		09/26/2015	MBS Paydown		347,651	347,651	347,651	347,584	0	33	0	33	0	347,651	0	0	0	2,065	04/26/2037	2FM
47232D AE 2	JMAC 2009-R5 1A5 MEZ SSUP CSTR 4/26/37		08/26/2015	MBS Paydown		0	0	11,592	0	0	0	0	0	0	0	0	0	0	0	04/26/2037	1FM
47232D AE 2	JMAC 2009-R5 1A5 MEZ SSUP CSTR 4/26/37		09/26/2015	Pass-Through Loss		0	50,948	5,985	0	0	101	0	101	0	14,510	0	(14,511)	(14,511)	0	04/26/2037	1FM
47232D AE 2	JMAC 2009-R5 1A5 MEZ SSUP CSTR 4/26/37		09/30/2015	Book Value Adjustment		0	0	0	0	0	0	0	0	0	(14,511)	0	14,510	14,510	0	04/26/2037	1FM
47232D AF 9	JMAC 2009-R5 2A1 SEQ SSNR CSTR 9/26/36		09/26/2015	MBS Paydown		14,917	14,917	14,917	14,813	0	42	0	42	0	14,917	0	0	0	770	09/26/2036	1FM
47232D AL 6	JMAC 2009-R5 2A6 MEZ SSUP CSTR 9/26/36		09/26/2015	Pass-Through Loss		0	4,788	3,783	0	0	(184)	0	(184)	0	1,822	0	(1,822)	(1,822)	0	09/26/2036	1FM
47232D AL 6	JMAC 2009-R5 2A6 MEZ SSUP CSTR 9/26/36		09/30/2015	Book Value Adjustment		0	0	0	0	0	0	0	0	0	(1,822)	0	1,822	1,822	0	09/26/2036	1FM
47232D AU 6	JMAC 2009-R5 4A2 SUB SSUP CSTR 9/26/36		09/26/2015	MBS Paydown		98,676	98,676	93,557	96,574	0	(589)	0	(589)	0	98,676	0	0	0	4,007	09/26/2036	1FM
47232D BH 4	JMAC 2009-R5 7A1 SEQ SSNR CSTR 9/26/36		08/31/2013	Book Value Adjustment		13,539	13,539	0	0	0	0	0	0	0	13,539	0	0	0	0	09/26/2036	1FM
47232D BH 4	JMAC 2009-R5 7A1 SEQ SSNR CSTR 9/26/36		09/26/2015	MBS Paydown		30,700	30,700	30,700	30,700	0	0	0	0	0	30,700	0	(0)	(0)	82	09/26/2036	1FM
47232D BJ 0	JMAC 2009-R5 7A2 SUB SSUP CSTR 9/26/36		09/26/2015	MBS Paydown		19,815	19,815	19,815	15,489	0	4,323	0	4,323	0	19,815	0	0	0	77	09/26/2036	1FM
47232D BN 1	JMAC 2009-R5 7A6 MEZ SSUP CSTR 9/26/36		09/26/2015	Pass-Through Loss		0	18,633	5,618	0	0	1,353	0	1,353	0	0	0	0	0	0	09/26/2036	1FM
47232D CG 5	JMAC 2009-R5 11A1 SEQ SSNR CSTR 5/21/36		09/21/2015	MBS Paydown		104,585	104,585	104,585	104,585	0	0	0	0	0	104,585	0	0	0	1,860	05/21/2036	1FM
47232D CL 4	JMAC 2009-R5 11A5 SUB SSUP CSTR 5/21/36		07/21/2015	Pass-Through Loss		0	6,858	2,102	0	0	(91)	0	(91)	0	6,858	0	(6,858)	(6,858)	0	05/21/2036	1FM
47232D CL 4	JMAC 2009-R5 11A5 SUB SSUP CSTR 5/21/36		07/31/2015	Book Value Adjustment		0	0	0	0	0	0	0	0	0	(6,858)	0	6,858	6,858	0	05/21/2036	1FM
47232D CP 5	JMAC 2009-R5 12A2 SUB SSUP CSTR 12/26/36		09/26/2015	MBS Paydown		29,960	29,960	29,960	30,060	0	(102)	0	(102)	0	29,960	0	0	0	1,210	12/26/2036	1FM
47232D CT 7	JMAC 2009-R5 12A6 MEZ SSUP CSTR 12/26/36		09/26/2015	Pass-Through Loss		0	22,560	5,290	0	0	566	0	566	0	22,560	0	(22,560)	(22,560)	0	12/26/2036	1FM
47232D CT 7	JMAC 2009-R5 12A6 MEZ SSUP CSTR 12/26/36		09/30/2015	Book Value Adjustment		0	0	0	0	0	0	0	0	0	(22,560)	0	22,560	22,560	0	12/26/2036	1FM
47232D CV 2	JMAC 2009-R5 13A2 SUB SSUP CSTR 4/26/47		09/26/2015	MBS Paydown		49,905	49,905	49,905	49,833	0	8	0	8	0	49,905	0	0	0	723	04/26/2047	1FM
47232D CY 6	JMAC 2009-R5 13A5 MEZ SSUP CSTR 4/26/47		09/26/2015	Pass-Through Loss		0	21,435	12,466	0	0	(76)	0	(76)	0	20,926	0	(20,926)	(20,926)	0	04/26/2047	1FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
47232D CY 6	JMAC 2009-R5 13A5 MEZ SSUP CSTR 4/26/47		09/30/2015	Book Value Adjustment		0	0	0	0	0	0	0	0	0	(20,926)	0	20,926	20,926	0	04/26/2047	1FM
47232D CZ 3	JMAC 2009-R5 14A1 SEQ SSNR CSTR 6/26/37		09/26/2015	MBS Paydown		96,328	96,328	76,068	78,934	0	13,632	0	13,632	0	96,328	0	0	0	3,449	06/26/2037	1FM
47232D DB 5	JMAC 2009-R5 14A3 MEZ SSUP CSTR 6/26/37		09/26/2015	Pass-Through Loss		0	2,050	488	0	0	(5)	0	(5)	0	2,050	0	(2,050)	(2,050)	0	06/26/2037	1FM
47232D DB 5	JMAC 2009-R5 14A3 MEZ SSUP CSTR 6/26/37		09/30/2015	Book Value Adjustment		0	0	0	0	0	0	0	0	0	(2,050)	0	2,050	2,050	0	06/26/2037	1FM
47232D DC 3	JMAC 2009-R5 15A1 SEQ SSNR CSTR 8/26/37		07/31/2015	Book Value Adjustment		0	0	0	0	0	0	0	0	0	(129)	0	129	129	0	08/26/2037	1FM
47232D DC 3	JMAC 2009-R5 15A1 SEQ SSNR CSTR 8/26/37		09/26/2015	MBS Paydown		24,503	24,503	18,918	8,820	0	2,875	0	2,875	0	0	0	24,503	24,503	817	08/26/2037	1FM
47232D DC 3	JMAC 2009-R5 15A1 SEQ SSNR CSTR 8/26/37		09/30/2015	Book Value Adjustment		0	0	0	0	0	0	0	0	0	24,632	0	(24,632)	(24,632)	0	08/26/2037	1FM
47232D DF 6	JMAC 2009-R5 15A4 MEZ SSUP CSTR 8/26/37		09/26/2015	Pass-Through Loss		0	6,049	1,155	0	0	12	0	12	0	6,049	0	(6,049)	(6,049)	0	08/26/2037	1FM
47232D DF 6	JMAC 2009-R5 15A4 MEZ SSUP CSTR 8/26/37		09/30/2015	Book Value Adjustment		0	0	0	0	0	0	0	0	0	(6,049)	0	6,049	6,049	0	08/26/2037	1FM
47232D DQ 2	JMAC 2009-R5 17A2 SUB SSUP CSTR 9/26/35		09/26/2015	MBS Paydown		245,197	245,197	245,197	245,197	0	0	0	0	0	245,197	0	0	0	4,344	09/26/2035	1FM
47232D EE 8	JMAC 2009-R5 19A4 SUB SSUP CSTR 6/26/37		09/26/2015	MBS Paydown		49,114	49,114	19,939	47,831	0	393	0	393	0	49,114	0	0	0	834	06/26/2037	1FM
47232D FG 2	JMAC 2009-R5 24A2 SUB SSUP CSTR 12/26/36		08/26/2015	MBS Paydown		24,939	24,939	24,939	24,880	0	140	0	140	0	24,939	0	0	0	838	12/26/2036	1FM
47232D FH 0	JMAC 2009-R5 24A3 SUB SSUP CSTR 12/26/36		09/26/2015	MBS Paydown		11,928	11,928	11,928	11,906	0	(23)	0	(23)	0	11,928	0	0	0	441	12/26/2036	1FM
47232D FM 9	JMAC 2009-R5 19A6 MEZ SSUP CSTR 6/26/37		09/26/2015	Pass-Through Loss		0	4,597	898	0	0	295	0	295	0	4,597	0	(4,597)	(4,597)	0	06/26/2037	1FM
47232D FM 9	JMAC 2009-R5 19A6 MEZ SSUP CSTR 6/26/37		09/30/2015	Book Value Adjustment		0	0	0	0	0	0	0	0	0	(4,597)	0	4,597	4,597	0	06/26/2037	1FM
47232Q AA 1	JMAC 2009-R2 1A SEQ CSTR 11-37 RE		09/26/2015	MBS Paydown		24,737	24,737	24,041	22,569	0	(1,359)	0	(1,359)	0	24,737	0	0	0	558	11/26/2037	1FM
47232V AA 0	JMAC 2009-R4 1A1 SEQ SSNR 6.00 02/26/37		09/26/2015	MBS Paydown		43,501	43,501	43,501	43,127	0	(246)	0	(246)	0	43,501	0	0	0	1,743	02/26/2037	1FM
47232V AE 2	JMAC 2009-R4 1A5 MEZ SSUP 6.00 02/26/37		09/26/2015	Pass-Through Loss		0	16,702	13,124	0	0	0	0	0	0	0	0	0	0	0	02/26/2037	1FM
47232V AF 9	JMAC 2009-R4 2A1 SEQ SSNR 5.75 02/26/37		09/26/2015	MBS Paydown		32,630	32,630	32,630	32,384	0	(177)	0	(177)	0	32,630	0	0	0	1,253	02/26/2037	1FM
47232V AK 8	JMAC 2009-R4 2A5 MEZ SSUP 5.75 02/26/37		09/26/2015	Pass-Through Loss		0	12,528	10,995	0	0	(71)	0	(71)	0	1,560	0	(1,560)	(1,560)	0	02/26/2037	1FM
47232V AK 8	JMAC 2009-R4 2A5 MEZ SSUP 5.75 02/26/37		09/30/2015	Book Value Adjustment		0	0	0	0	0	0	0	0	0	(1,560)	0	1,560	1,560	0	02/26/2037	1FM
47232V AW 2	JMAC 2009-R4 5A1 SEQ SSNR CSTR 9/26/35		09/26/2015	MBS Paydown		115,649	115,649	105,869	108,488	0	2,178	0	2,178	0	115,649	0	0	0	1,748	09/26/2035	1FM
47232V BA 9	JMAC 2009-R4 5A5 MEZ SSUP CSTR 09/26/35		09/26/2015	Pass-Through Loss		0	14,121	11,029	0	0	51	0	51	0	14,121	0	(14,121)	(14,121)	0	09/26/2035	1FM
47232V BA 9	JMAC 2009-R4 5A5 MEZ SSUP CSTR 09/26/35		09/30/2015	Book Value Adjustment		0	0	0	0	0	0	0	0	0	(14,121)	0	14,121	14,121	0	09/26/2035	1FM
47232V BG 6	JMAC 2009-R4 7A1 SEQ SSNR FLT 11/26/36		09/26/2015	MBS Paydown		131,790	131,790	107,954	104,376	0	5,286	0	5,286	0	131,790	0	0	0	755	11/26/2036	1FM
47232V BL 5	JMAC 2009-R4 7A5 MEZ SSUP FLT 11/26/36		09/26/2015	Pass-Through Loss		0	18,891	1,287	0	0	(19)	0	(19)	0	1,323	0	(1,323)	(1,323)	0	11/26/2036	1FM
47232V BL 5	JMAC 2009-R4 7A5 MEZ SSUP FLT 11/26/36		09/30/2015	Book Value Adjustment		0	0	0	0	0	0	0	0	0	(1,323)	0	1,323	1,323	0	11/26/2036	1FM
47232V BM 3	JMAC 2009-R4 8A1 SEQ SSNR 5.50 11/26/36		09/26/2015	MBS Paydown		46,370	46,370	46,370	46,074	0	118	0	118	0	46,370	0	0	0	1,721	11/26/2036	1FM
47232V BQ 4	JMAC 2009-R4 8A4 MEZ SSUP 5.50 11/26/36		09/26/2015	Pass-Through Loss		0	6,647	3,271	0	0	(75)	0	(75)	0	0	0	0	0	0	11/26/2036	1FM
47232V BX 9	JMAC 2009-R4 9A5 SUB SSUP CSTR 11/26/37		09/26/2015	MBS Paydown		112,190	112,190	92,495	112,190	0	0	0	0	0	112,190	0	0	0	2,243	11/26/2037	1FM
47232V BY 7	JMAC 2009-R4 9A6 MEZ SSUP CSTR 11/26/37		09/26/2015	Pass-Through Loss		0	8,014	2,438	0	0	170	0	170	0	0	0	0	0	0	11/26/2037	1FM
47232V CA 8	JMAC 2009-R4 10A2 SUB SSUP 6.00 07/26/36		09/26/2015	MBS Paydown		45,576	45,576	45,576	45,576	0	0	0	0	0	45,576	0	0	0	1,913	07/26/2036	1FM
47232V CE 0	JMAC 2009-R4 10A6 MEZ SSUP 6.00 07/26/36		09/26/2015	Pass-Through Loss		0	8,295	1,529	0	0	(158)	0	(158)	0	8,295	0	(8,295)	(8,295)	0	07/26/2036	1FM
47232V CE 0	JMAC 2009-R4 10A6 MEZ SSUP 6.00 07/26/36		09/30/2015	Book Value Adjustment		0	0	0	0	0	0	0	0	0	(8,295)	0	8,295	8,295	0	07/26/2036	1FM
47232V CF 7	JMAC 2009-R4 11A1 SEQ SSNR 5.8368 04/37		09/26/2015	MBS Paydown		53,657	53,657	53,657	53,657	0	0	0	0	0	53,657	0	0	0	1,823	04/26/2037	1FM
47232V DR 0	JMAC 2009-R4 18A1 SEQ SSNR 6.00 04/26/36		09/26/2015	MBS Paydown		11,655	11,655	11,655	11,745	0	(33)	0	(33)	0	11,655	0	0	0	482	04/26/2036	3FM
47232V DV 1	JMAC 2009-R4 18A5 MEZ SSUP 6.00 04/26/36		09/26/2015	Pass-Through Loss		0	3,598	1,604	0	0	(21)	0	(21)	0	1,218	0	(1,218)	(1,218)	0	04/26/2036	1FM
47232V DV 1	JMAC 2009-R4 18A5 MEZ SSUP 6.00 04/26/36		09/30/2015	Book Value Adjustment		0	0	0	0	0	0	0	0	0	(1,218)	0	1,218	1,218	0	04/26/2036	1FM
47232V DZ 2	JMAC 2009-R4 20A1 SEQ SSNR 6.00 03/26/36		09/26/2015	MBS Paydown		45,033	45,033	45,033	44,471	0	(374)	0	(374)	0	45,033	0	0	0	1,790	03/26/2036	1FM
47232V EB 4	JMAC 2009-R4 20A3 MEZ SSUP 6.00 03/26/36		09/26/2015	Pass-Through Loss		0	18,192	4,686	0	0	0	0	0	0	1	0	(1)	(1)	0	03/26/2036	1FM
47232V EC 2	JMAC 2009-R4 21A1 SEQ SSNR 6.00 03/26/37		09/26/2015	MBS Paydown		30,568	30,568	30,814	29,970	0	(589)	0	(589)	0	30,568	0	0	0	1,185	03/26/2037	1FM
47232V EH 1	JMAC 2009-R4 21A6 MEZ SSUP 6.00 03/26/37		09/26/2015	Pass-Through Loss		0	22,732	22,915	0	0	(251)	0	(251)	0	0	0	0	0	0	03/26/2037	1FM
47232V EJ 7	JMAC 2009-R4 22A1 SEQ SSNR 5.75 04/26/37		09/26/2015	MBS Paydown		31,555	31,555	32,027	30,784	0	637	0	637	0	31,555	0	0	0	1,200	04/26/2037	1FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
47232V EN 8	JMAC 2009-R4 22A5 SUB SSUP 5.75 04/26/37		06/26/2015	MBS Paydown		(390)	(390)	(396)	(16)	0	0	0	0	0	(390)	0	0	0	0	04/26/2037	1FM
47232V EN 8	JMAC 2009-R4 22A5 SUB SSUP 5.75 04/26/37		09/26/2015	Pass-Through Loss		0	16,163	16,405	0	0	(135)	0	(135)	0	0	0	0	0	0	04/26/2037	1FM
47232V EP 3	JMAC 2009-R4 22A6 MEZ SSUP 5.75 04/26/37		06/26/2015	MBS Paydown		(8,145)	(8,145)	(8,267)	(46)	0	(8,145)	0	(8,145)	0	(8,145)	0	0	0	(580)	04/26/2037	1FM
47232V EP 3	JMAC 2009-R4 22A6 MEZ SSUP 5.75 04/26/37		06/26/2015	Pass-Through Loss		0	8,145	8,267	0	0	0	0	0	0	0	0	0	0	0	04/26/2037	1FM
47232V EX 6	JMAC 2009-R4 24A2 SUB SSUP 5.50 02/26/36		09/26/2015	MBS Paydown		68,341	68,341	68,341	68,341	0	0	0	0	0	68,341	0	0	0	2,487	02/26/2036	1FM
47232V FB 3	JMAC 2009-R4 24A6 MEZ SSUP 5.50 02/26/36		09/26/2015	Pass-Through Loss		0	19,455	2,645	0	0	493	0	493	0	3,679	0	(3,679)	(3,679)	0	02/26/2036	1FM
47232V FB 3	JMAC 2009-R4 24A6 MEZ SSUP 5.50 02/26/36		09/30/2015	Book Value Adjustment		0	0	0	0	0	0	0	0	0	(3,679)	0	3,679	3,679	0	02/26/2036	1FM
47232V FE 7	JMAC 2009-R4 25A3 MEZ SSUP 5.25 1/26/36		09/26/2015	MBS Paydown		13,660	13,660	13,279	11,841	0	1,792	0	1,792	0	13,660	0	0	0	459	01/26/2036	1FM
47232V FE 7	JMAC 2009-R4 25A3 MEZ SSUP 5.25 1/26/36		09/26/2015	Pass-Through Loss		0	434	422	0	0	0	0	0	0	0	0	0	0	0	01/26/2036	1FM
47232V FN 7	JMAC 2009-R4 27A4 MEZ SSUP CSTR 06/36		06/26/2015	Pass-Through Loss		0	0	0	0	0	(17)	0	(17)	0	0	0	0	0	0	06/26/2036	1FM
47232V FN 7	JMAC 2009-R4 27A4 MEZ SSUP CSTR 06/36		06/30/2015	Book Value Adjustment		0	0	0	0	0	(15,171)	0	(15,171)	0	0	0	0	0	0	06/26/2036	1FM
47232V FN 7	JMAC 2009-R4 27A4 MEZ SSUP CSTR 06/36		07/26/2015	MBS Paydown		12,092	12,092	2,255	9,565	0	26,863	0	26,863	0	12,092	0	0	0	349	06/26/2036	1FM
47232V FU 1	JMAC 2009-R4 29A1 SEQ SSNR FLT 01/47		09/26/2015	MBS Paydown		71,018	71,018	56,586	71,018	0	(710)	0	(710)	0	71,018	0	0	0	419	01/26/2047	1FM
47232V GD 8	JMAC 2009-R4 31A3 SUB SSUP 5.75 2/26/36		09/26/2015	MBS Paydown		40,669	40,669	40,669	40,669	0	0	0	0	0	40,669	0	0	0	1,556	02/26/2036	1FM
47232V GG 1	JMAC 2009-R4 31A6 MEZ SSUP 5.75 2/26/36		09/26/2015	Pass-Through Loss		0	6,595	5,043	0	0	(125)	0	(125)	0	6,595	0	(6,595)	(6,595)	0	02/26/2036	1FM
47232V GG 1	JMAC 2009-R4 31A6 MEZ SSUP 5.75 2/26/36		09/30/2015	Book Value Adjustment		0	0	0	0	0	0	0	0	0	(6,595)	0	6,595	6,595	0	02/26/2036	1FM
47232V GR 7	JMAC 2009-R4 29A3 MEZ SSUP 2.0833 01/47		09/26/2015	Pass-Through Loss		0	18,338	910	0	0	(5)	0	(5)	0	7,195	0	(7,195)	(7,195)	0	01/26/2047	1FM
47232V GR 7	JMAC 2009-R4 29A3 MEZ SSUP 2.0833 01/47		09/30/2015	Book Value Adjustment		0	0	0	0	0	0	0	0	0	(7,195)	0	7,195	7,195	0	01/26/2047	1FM
477777 ZZ 2	INVISION DIV LIBOR+900 6/30/2020		09/30/2015	Paydown		7,500	7,500	7,425	0	0	3	0	3	0	7,500	0	0	0	192	06/30/2020	3Z
48248C AA 2	KKR 2007-1A A CLO FLT 05/15/2021		08/15/2015	MBS Paydown		722,404	722,404	701,741	714,665	0	9,035	0	9,035	0	722,404	0	0	0	3,122	05/15/2021	1FE
493268 AY 2	KSLT 2000-B A2 ABS FLT 07/25/29		07/25/2015	MBS Paydown		9,461	9,461	7,663	8,846	2,219	(1)	0	2,218	0	9,461	0	0	0	41	07/25/2029	4AM
522111 ZZ 9	LECTRUS CORP TL 13% PIK 11/15/2016		09/01/2015	Paydown		30,000	30,000	29,903	29,765	0	383	0	383	0	30,000	0	0	0	3,035	11/15/2016	4Z
52519S AD 5	LABMH 2001-B A4 SEQ 5.27 9/15/18		09/15/2015	MBS Paydown		95,726	95,726	95,696	89,746	0	989	0	989	0	95,726	0	0	0	3,358	09/15/2018	1AM
52520M BS 1	LMT 2005-2 2A1 SEQ SSNR FLT 12/25/2035		09/25/2015	MBS Paydown		124,486	124,486	89,630	90,963	0	19,753	0	19,753	0	124,486	0	0	0	694	12/25/2035	1FM
52520M BS 1	LMT 2005-2 2A1 SEQ SSNR FLT 12/25/2035		09/25/2015	Pass-Through Loss		0	16,824	12,113	0	0	0	0	0	0	0	0	0	0	0	12/25/2035	1FM
52521R AC 5	LMT 2007-5 1A1 SEQ FLT 6/25/2037		09/25/2015	MBS Paydown		37,147	37,147	25,258	18,461	0	1,407	0	1,407	0	37,147	0	0	0	197	06/25/2037	1FM
52521R AC 5	LMT 2007-5 1A1 SEQ FLT 6/25/2037		09/25/2015	Pass-Through Loss		0	10,899	7,411	0	0	0	0	0	0	10,899	0	(10,900)	(10,900)	0	06/25/2037	1FM
52521R AC 5	LMT 2007-5 1A1 SEQ FLT 6/25/2037		09/30/2015	Book Value Adjustment		0	0	0	0	0	0	0	0	0	(10,900)	0	10,899	10,899	0	06/25/2037	1FM
525241 AL 9	LXS 2007-1 WF1 SEQ 7.00 01/25/2037		09/25/2015	MBS Paydown		7,431	7,431	4,829	4,492	0	(86)	0	(86)	0	7,431	0	0	0	156	01/25/2037	1FM
525241 AL 9	LXS 2007-1 WF1 SEQ 7.00 01/25/2037		09/25/2015	Pass-Through Loss		0	15,752	10,236	0	0	0	0	0	0	15,752	0	(15,752)	(15,752)	0	01/25/2037	1FM
525241 AL 9	LXS 2007-1 WF1 SEQ 7.00 01/25/2037		09/30/2015	Book Value Adjustment		0	0	0	0	0	0	0	0	0	(15,752)	0	15,752	15,752	0	01/25/2037	1FM
52525F AA 1	LMT 2008-6 1A1 SEQ SSNR CSTR 7/25/2047		09/25/2015	MBS Paydown		198,156	198,156	168,433	173,224	0	14,440	0	14,440	0	198,156	0	0	0	7,276	07/25/2047	1FM
535555 ZZ 2	LINKS GLOBAL HOLDINGS LLC 13.50 7/23/18		09/30/2015	Paydown		283,991	283,991	282,824	275,827	62	377	0	440	0	283,991	0	0	0	19,880	07/23/2018	4Z
542514 EV 2	LBMLT 2004-1 M2 MEZ FLT 02/25/2034		09/25/2015	MBS Paydown		9,394	9,394	9,206	8,940	0	16	0	16	0	9,394	0	0	0	64	02/25/2034	1FM
543190 AA 0	LTRAN 2015-1A A1 ABS SNR 2.98 01/15/2045		09/15/2015	MBS Paydown		322,589	322,589	322,519	0	0	(233)	0	(233)	0	322,589	0	0	0	5,107	01/15/2045	1FE
55265K G7 8	MASTR 2003-7 4A42 INV 9/25/2033		09/25/2015	MBS Paydown		34,906	34,906	32,572	25,967	0	2,382	0	2,382	0	34,906	0	0	0	3,771	09/25/2033	1FM
566428 AA 6	MAREA 2012-1A A CLO FLT 10/16/2023		07/15/2015	MBS Paydown		2,000,000	2,000,000	1,998,883	1,997,773	0	2,227	0	2,227	0	2,000,000	0	0	0	26,890	10/16/2023	1FE
566428 AC 2	MAREA 2012-1A B CLO FLT 10/16/2023		07/15/2015	MBS Paydown		1,500,000	1,500,000	1,460,890	1,467,470	0	32,530	0	32,530	0	1,500,000	0	0	0	29,609	10/16/2023	1Z
568416 AA 9	MRNPK 2012-1A A1A CLO FLT 05/18/2023		07/07/2015	Dissolution		3,000,000	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	0	0	33,127	05/18/2023	1Z
568416 AE 1	MRNPK 2012-1A B CLO FLT 05/18/2023		07/07/2015	Distribution		1,500,000	1,500,000	1,460,700	1,466,982	0	1,725	0	1,725	0	1,468,707	0	31,293	31,293	32,252	05/18/2023	1Z
576434 UH 5	MALT 2004-9 A6 NAS STP 08/25/2034		09/25/2015	MBS Paydown		124,335	124,335	124,335	124,335	0	0	0	0	0	124,335	0	0	0	4,252	08/25/2034	1FM
58501W BU 4	STEER Z1 A (JCP) 7.54 03/01/2017		09/01/2015	Paydown		123,815	123,815	131,951	124,110	910	(659)	0	251	0	123,815	0	0	0	9,336	03/01/2017	5
61744C ZC 3	MSAC 2006-NC3 A2C SEQ SSNR FLT 03/25/36		09/25/2015	MBS Paydown		75,226	75,226	72,664	73,960	0	475	0	475	0	75,226	0	0	0	182	03/25/2036	1FM
61748H QJ 3	MSM 2005-8SL A2B SEQ SNR FLT 11/25/2035		09/25/2015	MBS Paydown		53,440	53,440	49,365	0	0	2,158,166	0	2,158,166	0	53,440	0	0	0	128	11/25/2035	1Z

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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)
61749L BM 2	MSM 2006-8AR 6A2 SEQ SSUP CSTR 06/25/36		09/25/2015	MBS Paydown		6,391	6,391	4,961	2,922	0	(1,228)	0	(1,228)	0	6,391	0	0	0	86	06/25/2036	1FM
61751D AE 4	MSM 2006-17XS A3A SEQ STP 10/25/46		09/25/2015	MBS Paydown		101,438	101,438	86,899	56,393	0	45,286	0	45,286	0	101,438	0	0	0	1,833	10/25/2046	1FM
61751M AU 8	MSM 2007-10XS A18 SEQ SNR 6.0 07/25/2047		09/25/2015	MBS Paydown		268,239	268,239	244,349	242,435	0	7,859	0	7,859	0	268,239	0	0	0	6,854	07/25/2047	1FM
61755F AA 3	MSST 2007-1 A1 SEQ FLT 06/25/2037		09/25/2015	MBS Paydown		114,419	114,419	106,660	109,615	0	2,751	0	2,751	0	114,419	0	0	0	198	06/25/2037	1FM
61758M AA 5	MSRR 2009-R2 1A1A SEQ SSNR 6.00 04/36 RE		09/26/2015	MBS Paydown		202,207	202,207	209,975	206,738	0	(6,503)	0	(6,503)	0	202,207	0	0	0	7,832	04/26/2036	1FM
62914Q AA 5	NII INTL TELECOM 11.375 08/15/2019	R	06/26/2015	Distribution		0	(652,500)	(562,050)	(440,438)	0	0	0	0	0	(440,438)	0	0	0	0	08/15/2019	6Z
62914Q AA 5	NII INTL TELECOM 11.375 08/15/2019	R	06/26/2015	Exchanged		0	652,500	562,050	440,438	0	0	0	0	0	440,438	0	0	0	0	08/15/2019	6Z
63860H AC 3	NSTR 2007-A AV3 SEQ FLT 03/25/2037		09/25/2015	MBS Paydown		317,262	317,262	296,839	303,481	0	7,366	0	7,366	0	317,262	0	0	0	716	03/25/2037	1FM
63860L AC 4	NSTR 2007-B 2AV2 SEQ FLT 04/25/2037		09/25/2015	MBS Paydown		1,428,938	1,428,938	1,273,541	1,315,585	0	78,725	0	78,725	0	1,428,938	0	0	0	3,504	04/25/2037	1FM
643529 AC 4	NCAMT 2006-ALT2 AF3 SEQ 5.9217 10/15/36		09/25/2015	MBS Paydown		57,289	57,289	38,097	33,539	0	24,017	0	24,017	0	57,289	0	0	0	1,404	10/25/2036	1FM
643529 AD 2	NCAMT 2006-ALT2 AF4 SEQ 5.9944 10/25/36		09/25/2015	MBS Paydown		22,916	22,916	15,239	13,437	0	9,584	0	9,584	0	22,916	0	0	0	562	10/25/2036	1FM
64352V PN 5	NCHET 2005-D A2C SEQ FLT 02/25/2036		09/25/2015	MBS Paydown		901,738	901,738	865,668	885,318	0	16,364	0	16,364	0	901,738	0	0	0	2,485	02/25/2036	1FM
65106F AB 8	NCMT 2007-1 2A1 SEQ FLT 04/25/2037		09/25/2015	MBS Paydown		228,113	228,113	209,294	215,058	0	10,079	0	10,079	0	228,113	0	0	0	504	04/25/2037	1FM
65535V KU 1	NAA 2005-WF1 2A2 SEQ 4.786 03/25/2035		09/25/2015	MBS Paydown		68,594	68,594	63,707	67,594	0	1,187	0	1,187	0	68,594	0	0	0	2,206	03/25/2035	1FM
65536H BW 7	NHELI 2006-FM1 2A3 SEQ SNR FLT 11/25/35		09/25/2015	MBS Paydown		229,573	229,573	199,729	210,698	0	93,537	0	93,537	0	229,573	0	0	0	629	11/25/2035	1FM
65538P AA 6	NAA 2007-1 1A1A SEQ STP 3/25/2047		09/25/2015	MBS Paydown		6,883	6,883	6,860	3,660	0	(233)	0	(233)	0	6,883	0	0	0	214	03/25/2047	1FM
65538P AA 6	NAA 2007-1 1A1A SEQ STP 3/25/2047		09/25/2015	Pass-Through Loss		0	12,626	12,584	0	0	0	0	0	0	0	0	0	0	0	03/25/2047	1FM
67087T DE 8	OAK 2002-A A3 ABS SEQ 6.03 05/15/24		09/15/2015	MBS Paydown		42,667	42,667	42,664	13,137	0	24,876	0	24,876	0	42,667	0	0	0	1,681	05/15/2024	1AM
70454B AN 9	PEABODY ENERGY TL LIBOR+325 9/24/2020		09/30/2015	Paydown		13,538	13,538	12,017	5,297	(4)	159	0	155	0	13,538	0	0	0	468	09/24/2020	3FE
73316N AA 3	POPLR 2007-A A1 SEQ SNR FLT 06/25/2047		09/25/2015	MBS Paydown		1,591,957	1,591,957	1,470,570	1,519,378	0	77,440	0	77,440	0	1,591,957	0	0	0	2,908	06/25/2047	1FM
73316P GK 0	POPLR 2005-5 AF6 NAS 5.331 11/25/35		09/25/2015	MBS Paydown		562,508	562,508	562,489	562,455	0	53	0	53	0	562,508	0	0	0	16,685	11/25/2035	1FM
73316Q AB 4	POPLR 2006-D A2 SEQ FLT 11/25/2046		09/25/2015	MBS Paydown		76,539	76,539	71,851	73,717	0	1	0	1	0	76,539	0	0	0	173	11/25/2046	1FM
749239 AD 1	RAMP 2006-RZ5 A2 SEQ FLT 08/25/2046		09/25/2015	MBS Paydown		235,301	235,301	216,179	222,089	0	4,368	0	4,368	0	235,301	0	0	0	588	08/25/2046	1FM
74924N AB 3	RASC 2007-KS4 A2 SEQ FLT 05/25/2037		09/25/2015	MBS Paydown		214,337	214,337	191,987	201,221	0	40,110	0	40,110	0	214,337	0	0	0	521	05/25/2037	1FM
749289 AZ 7	RBSCF 2009-RR2 WBA SEQ SSNR CSTR 2/16/51		09/16/2015	MBS Paydown		181,483	181,483	173,543	178,304	0	2,687	0	2,687	0	181,483	0	0	0	7,099	02/16/2051	1FE
74928H AA 4	RBSCF 2010-RR3 CSCA SEQ 5.467 09/16/2039		09/16/2015	MBS Paydown		222,879	222,879	225,003	222,977	0	(2,026)	0	(2,026)	0	222,879	0	0	0	8,090	09/16/2039	1FE
74930A AA 5	RBSCF 2010-RR4 CMLA SEQ SSNR CSTR 12/49		09/16/2015	MBS Paydown		739,391	739,391	816,334	772,146	0	(34,032)	0	(34,032)	0	739,391	0	0	0	42,500	12/16/2049	1FE
74930A AG 2	RBSCF 2010-RR4 CMLB SUB SSUP CSTR 12/49		09/16/2015	MBS Paydown		0	0	0	0	0	0	0	0	0	0	0	0	0	0	12/16/2049	1FE
74932H AC 4	RBSSP 2013-5 2A1 SEQ SSNR FLT 07/2033 RE		09/27/2015	MBS Paydown		268,423	268,423	236,212	241,051	0	15,108	0	15,108	0	268,423	0	0	0	1,333	07/26/2033	1FM
74958W AC 0	RFMSI 2007-SA1 2A2 SEQ CSTR 5.6206 02/37		09/25/2015	MBS Paydown		28,422	28,422	15,064	9,853	0	989	0	989	0	28,422	0	0	0	595	02/25/2037	1FM
74958W AC 0	RFMSI 2007-SA1 2A2 SEQ CSTR 5.6206 02/37		09/25/2015	Pass-Through Loss		0	5,616	2,976	0	0	0	0	0	0	5,616	0	(5,616)	(5,616)	0	02/25/2037	1FM
74958W AC 0	RFMSI 2007-SA1 2A2 SEQ CSTR 5.6206 02/37		09/30/2015	Book Value Adjustment		0	0	0	0	0	0	0	0	0	(5,616)	0	5,616	5,616	0	02/25/2037	1FM
75281A AL 3	RANGE RESOURCES 6.75 08/01/2020		08/01/2015	Call		620,250	600,000	604,500	604,479	0	(625)	0	(625)	0	603,854	0	16,396	16,396	40,725	08/01/2020	3FE
75970J AD 8	RAMC 2007-1 AF1 SEQ 5.742 4/25/37		09/25/2015	MBS Paydown		2,166	2,166	2,166	1,187	0	(33)	0	(33)	0	2,166	0	0	0	85	04/25/2037	1FM
759950 FX 1	RAMC 2005-4 A3 SEQ STP 2/25/36		09/25/2015	MBS Paydown		20,709	20,709	20,628	20,472	0	(39)	0	(39)	0	20,709	0	0	0	622	02/25/2036	1FM
760985 GQ 8	RAMP 2002-RS1 AI5 NAS 5.91* 01/25/32		09/25/2015	MBS Paydown		17,205	17,205	17,201	17,142	0	38	0	38	0	17,205	0	0	0	649	01/25/2032	1FM
760985 RN 3	RAMP 2003-RZ1 AI5 SEQ SNR 5.52 01/25/33		09/25/2015	MBS Paydown		193,625	193,625	200,644	198,990	0	852	0	852	0	193,625	0	0	0	7,563	01/25/2033	1FM
760985 XK 2	RAMP 2003-RS6 AI5 SEQ 5.42 7/25/33		09/25/2015	MBS Paydown		44,322	44,322	44,311	41,274	0	1,409	0	1,409	0	44,322	0	0	0	1,806	07/25/2033	1FM
76110V QL 5	RFMS2 2004-HS2 AI6 NAS 5.17 6/25/34		09/25/2015	MBS Paydown		18,813	18,813	18,813	17,462	0	1,175	0	1,175	0	18,813	0	0	0	642	06/25/2034	1FM
76110W XQ 4	RASC 2004-KS4 AI4 SEQ 4.26 11/25/31		09/25/2015	MBS Paydown		232,242	232,242	232,698	212,573	0	10,862	0	10,862	0	232,242	0	0	0	6,870	11/25/2031	1FM
76110W XQ 4	RASC 2004-KS4 AI4 SEQ 4.26 11/25/31		09/25/2015	Pass-Through Loss		0	707	708	0	0	0	0	0	0	0	0	0	0	0	11/25/2031	1FM
761118 DV 7	RALI 2005-QS12 A8 PAC SSNR FLT 8/25/2035		09/25/2015	MBS Paydown		131,978	131,978	110,532	93,242	0	2,076	0	2,076	0	131,978	0	0	0	476	08/25/2035	1FM
761118 DV 7	RALI 2005-QS12 A8 PAC SSNR FLT 8/25/2035		09/25/2015	Pass-Through Loss		0	12,134	10,162	0	0	0	0	0	0	0	0	0	0	0	08/25/2035	1FM

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
761118 KH 0	RALI 2005-QS15 2A SEQ 6.0 10/25/35		09/25/2015	MBS Paydown		19,278	19,278	17,712	14,180	0	7	0	7	0	19,278	0	0	0	779	10/25/2035	1FM
761118 KH 0	RALI 2005-QS15 2A SEQ 6.0 10/25/35		09/25/2015	Pass-Through Loss		0	4,034	3,706	0	0	0	0	0	0	4,034	0	(4,034)	(4,034)	0	10/25/2035	1FM
761118 KH 0	RALI 2005-QS15 2A SEQ 6.0 10/25/35		09/30/2015	Book Value Adjustment		0	0	0	0	0	0	0	0	0	(4,034)	0	4,034	4,034	0	10/25/2035	1FM
761118 UQ 9	RALI 2006-QS2 1A9 SEQ 5.50 2/25/36		09/25/2015	MBS Paydown		31,617	31,617	31,597	22,816	0	74	0	74	0	31,617	0	0	0	1,164	02/25/2036	1FM
761118 UQ 9	RALI 2006-QS2 1A9 SEQ 5.50 2/25/36		09/25/2015	Pass-Through Loss		0	9,001	8,995	0	0	0	0	0	0	0	0	0	0	0	02/25/2036	1FM
76111X TF 0	RFMSI 2005-SA1 3A SEQ CSTR 03/25/2035		09/25/2015	MBS Paydown		25,058	25,058	24,181	24,236	0	254	0	254	0	25,058	0	0	0	416	03/25/2035	1FM
76112B 2C 3	RAMP 2006-RS2 A2 SEQ FLT 03/25/2036		09/25/2015	MBS Paydown		52,733	52,733	49,767	51,708	0	1,123	0	1,123	0	52,733	0	0	0	131	03/25/2036	1FM
76112B HY 9	RAMP 2005-RS1 AI6 NAS 4.713 1/25/35		09/25/2015	MBS Paydown		70,848	70,848	70,672	70,702	0	132	0	132	0	70,848	0	0	0	2,051	01/25/2035	1FM
78444V AB 7	SLCLT 2010-B A2 ABS FLT 7/15/2042		09/15/2015	MBS Paydown		186,014	186,014	186,014	186,014	0	0	0	0	0	186,014	0	0	0	4,620	07/15/2042	1FE
78445M AB 6	SLMA 2010-A 2A ABS FLT 5/16/44		09/15/2015	MBS Paydown		269,897	269,897	269,897	269,897	0	0	0	0	0	269,897	0	0	0	6,252	05/16/2044	1FE
80875A AJ 0	SCIENTIFIC GAMES TL B1 LIB+500 10/18/20		09/30/2015	Paydown		1,515	1,515	1,500	0	0	15	0	15	0	1,515	0	0	0	62	10/18/2020	3FE
81378E AA 1	SABR 2007-BR4 A2A SEQ FLT 05/25/2037		09/25/2015	MBS Paydown		38,976	38,976	25,039	25,003	0	(2,152)	0	(2,152)	0	38,976	0	0	0	70	05/25/2037	1FM
81441N AC 0	SNMLT 2006-2A A3 SEQ SNR 6.31 10/25/2036		09/25/2015	MBS Paydown		834,965	834,965	840,183	839,794	0	(962)	0	(962)	0	834,965	0	0	0	35,413	10/25/2036	1FM
82650A AA 6	SRFC 2012-3A A ABS 1.87 08/20/2029		09/20/2015	MBS Paydown		57,853	57,853	57,842	57,844	0	5	0	5	0	57,853	0	0	0	719	08/20/2029	1FE
82838U AA 7	SVLF 2012-D A ABS 3.0 03/17/2025		09/15/2015	MBS Paydown		135,803	135,803	135,733	135,745	0	34	0	34	0	135,803	0	0	0	2,680	03/17/2025	1FE
83611M HM 3	SVHE 2005-B M2 MEZ STP 5/25/2035		09/25/2015	MBS Paydown		75,518	75,518	41,252	19,433	0	56,559	0	56,559	0	75,518	0	0	0	2,979	05/25/2035	1FM
83611M HM 3	SVHE 2005-B M2 MEZ STP 5/25/2035		09/25/2015	Pass-Through Loss		0	4,011	2,191	0	0	0	0	0	0	0	0	0	0	0	05/25/2035	1FM
850228 AC 1	SCFT 2014-AA A ABS SEQ SSNR 2.7 05/25/23		09/25/2015	MBS Paydown		219,635	219,635	220,596	0	0	(300)	0	(300)	0	219,635	0	0	0	3,439	05/25/2023	1FE
863579 VW 5	SARM 2005-17 5A2 SEQ SSNR CSTR 08/35		09/25/2015	MBS Paydown		36,358	36,358	25,450	24,900	0	(263)	0	(263)	0	36,358	0	0	0	107	08/25/2035	1FM
863579 XR 4	SARM 2005-18 8A1 SEQ SSNR CSTR 09/25/35		09/25/2015	MBS Paydown		112,662	112,662	87,031	84,768	0	22,609	0	22,609	0	112,662	0	0	0	3,834	09/25/2035	1FM
863587 AE 1	SAIL 2006-3 A5 SEQ FLT 06/25/2036		09/25/2015	MBS Paydown		216,725	216,725	169,045	177,370	0	123,495	0	123,495	0	216,725	0	0	0	462	06/25/2036	1FM
86358R DX 2	SASC 2001-SB1 A5 SEQ 3.375 8/25/31		09/25/2015	MBS Paydown		15,533	15,533	14,038	14,214	0	209	0	209	0	15,533	0	0	0	356	08/25/2031	1FM
86359A MG 5	SASC 2003-AL1 APO 4/25/31		09/25/2015	MBS Paydown		16,466	16,466	11,598	13,549	0	(644)	0	(644)	0	16,466	0	0	0	0	04/25/2031	1AM
86359A WT 6	SASC 2003-AL2 APO 0.00 01/25/2031		09/25/2015	MBS Paydown		35,551	35,551	27,641	30,229	0	(685)	0	(685)	0	35,551	0	0	0	0	01/25/2031	4AM
86359B RK 9	SASC 2004-9XS 1A4D SEQ 5.41 5/25/34		09/25/2015	MBS Paydown		168,031	168,031	168,504	167,412	0	690	0	690	0	168,031	0	0	0	6,292	05/25/2034	1FM
863619 AB 8	SASC 2007-OSI A2 SEQ FLT 06/25/2037		09/25/2015	MBS Paydown		45,247	45,247	42,758	43,701	0	(1,534)	0	(1,534)	0	45,247	0	0	0	83	06/25/2037	1FM
87155M AA 9	SYMP 2007-5A A1 CLO FLT 01/15/2024		07/15/2015	MBS Paydown		49,226	49,226	48,164	48,666	0	(2,797)	0	(2,797)	0	49,226	0	0	0	374	01/15/2024	1FE
871577 ZZ 8	SYNERGY 6.50 9/3/2015		09/03/2015	Maturity		0	0	0	0	0	0	0	0	0	0	0	0	0	2,191	09/03/2015	3
87407P AA 8	TAL 2013-1A A ABS 2.83 02/22/2038		09/20/2015	MBS Paydown		97,500	97,500	97,419	97,431	0	10	0	10	0	97,500	0	0	0	1,834	02/22/2038	1FE
87407P AR 1	TAL 2014-3A A ABS SNR 3.27 11/21/2039		09/20/2015	MBS Paydown		75,000	75,000	74,975	74,975	0	3	0	3	0	75,000	0	0	0	1,635	11/21/2039	1FE
881561 GQ 1	TMTS 2004-15AL A1 SEQ SNR 5.6654 07/34		09/25/2015	MBS Paydown		472,602	472,602	463,741	463,807	0	6,381	0	6,381	0	472,602	0	0	0	16,019	07/25/2034	1FM
88314R AA 4	TMCL 2013-1A A ABS SEQ 3.9 09/20/2038	R	09/20/2015	MBS Paydown		106,250	106,250	105,706	105,767	0	67	0	67	0	106,250	0	0	0	2,762	09/20/2038	1FE
88314R AC 0	TMCL 2014-1A A ABS SNR 3.27 10/20/2039	R	09/20/2015	MBS Paydown		50,000	50,000	49,983	49,983	0	2	0	2	0	50,000	0	0	0	1,090	10/20/2039	1FE
89656F AA 4	TRL 2012-1A A1 ABS 2.266 01/15/43		09/15/2015	MBS Paydown		60,827	60,827	60,827	60,827	0	0	0	0	0	60,827	0	0	0	919	01/15/2043	1FE
902757 AA 1	UIRC-GSA II LLC 2.655 04/05/2018		09/05/2015	Sinking Fund Redemption		55,000	55,000	55,000	55,000	0	(0)	0	(0)	0	55,000	0	0	0	1,095	04/05/2018	1
90343K AN 2	US SILICA CO TL B LIBOR+300 7/22/2020		09/30/2015	Paydown		1,523	1,523	1,424	0	0	10	0	10	0	1,523	0	0	0	38	07/23/2020	3FE
90350J AA 3	USROF 2015-1IV A PT SNR 3.7211 02/27/35		09/27/2015	MBS Paydown		148,210	148,210	148,210	0	0	0	0	0	0	148,210	0	0	0	2,792	02/27/2035	4AM
909319 AA 3	UNITED AIR 2013-1 A 4.30 08/15/2025		08/15/2015	Sinking Fund Redemption		24,914	24,914	24,914	24,914	0	0	0	0	0	24,914	0	0	0	1,071	08/15/2025	1FE
91827A AJ 6	VOLT 2015-NPL4 A1 SEQ SNR 3.50 02/25/55		09/25/2015	MBS Paydown		160,181	160,181	160,012	0	0	(44)	0	(44)	0	160,181	0	0	0	2,759	02/25/2055	4AM
92658T AM 0	VIDEOTRON LTD 9.125 04/15/2018	I	07/16/2015	Call		109,643	108,000	106,307	107,245	0	755	0	755	0	108,000	0	1,643	1,643	5,776	04/15/2018	3FE
92925C CC 4	WAMU 2006-AR1 1A1A SEQ SSNR FLT 1/25/46		09/25/2015	MBS Paydown		26,774	26,774	21,620	19,180	0	7,634	0	7,634	0	26,774	0	0	0	230	01/25/2046	1FM
93934N AR 6	WMALT 2006-5 2CB2 SEQ FLT 07/25/2036		09/25/2015	MBS Paydown		10,148	10,148	7,944	4,676	0	207	0	207	0	10,148	0	0	0	55	07/25/2036	1FM
93934N AR 6	WMALT 2006-5 2CB2 SEQ FLT 07/25/2036		09/25/2015	Pass-Through Loss		0	6,161	4,823	0	0	0	0	0	0	0	0	0	0	0	07/25/2036	1FM
94983G AA 6	WFMBS 2006-AR3 A1 SEQ SSNR CSTR 03/36		09/25/2015	MBS Paydown		93,760	93,760	93,683	76,468	0	2,017	0	2,017	0	93,760	0	0	0	1,690	03/25/2036	1FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
94983G AA 6	WFMBS 2006-AR3 A1 SEQ SSNR CSTR 03/36		09/25/2015	Pass-Through Loss		0	38	38	0	0	0	0	0	0	0	0	0	0	0	03/25/2036	1FM
96032U AA 1	WESTR 2012-3A A ABS 2.50 03/20/25		09/20/2015	MBS Paydown		111,600	111,600	111,600	111,600	0	0	0	0	0	111,600	0	0	0	1,858	03/20/2025	1FE
96033B AA 2	WESTR 2015-1A A ABS SNR 2.75 05/20/2027		09/20/2015	MBS Paydown		359,266	359,266	359,144	0	0	(2,320)	0	(2,320)	0	359,266	0	0	0	4,244	05/20/2027	1FE
97358F AB 6	WINDSOR FINANCING TL B L+500 12/5/2017		09/30/2015	Paydown		44,837	44,837	44,388	44,552	0	285	0	285	0	44,837	0	0	0	1,513	12/05/2017	3FE
G0620B AB 4	ATLSS 2014-1 A ABS SNR 4.875 12/15/2039		09/15/2015	MBS Paydown		47,100	47,100	47,100	0	0	0	0	0	0	47,100	0	0	0	79,351	12/15/2039	1FE
G3163H AC 6	C&J ENERGY TL B1 LIBOR + 550 03/19/2020	E	09/30/2015	Paydown		13,125	13,125	11,353	0	0	137	0	137	0	13,125	0	0	0	410	03/19/2020	3FE
G3600K AB 2	FLOATEL INTL TL B LIBOR+500 06/13/2020	F	09/30/2015	Paydown		4,156	4,156	3,234	0	0	922	0	922	0	4,156	0	0	0	167	06/13/2020	4FE
Q3930A AC 2	FMG TL LIBOR + 275 6/30/2019	F	09/30/2015	Paydown		9,095	9,095	8,200	5,475	0	85	0	85	0	9,095	0	0	0	189	06/30/2019	2FE
3899999. Total Bonds - Industrial and Miscellaneous						51,413,806	52,438,454	49,787,774	46,782,000	4,110	3,021,119	0	3,025,230	0	51,360,991	0	52,816	52,816	1,314,421	XXX	XXX
8399997. Total Bonds - Part 4						97,053,594	101,127,973	96,242,406	89,273,375	4,110	2,960,971	0	2,965,081	0	96,964,649	0	88,946	88,946	2,769,468	XXX	XXX
8399999. Total Bonds						97,053,594	101,127,973	96,242,406	89,273,375	4,110	2,960,971	0	2,965,081	0	96,964,649	0	88,946	88,946	2,769,468	XXX	XXX
Preferred Stocks - Industrial and Miscellaneous																					
842400 75 6	SOUTHERN CAL ED 5.349		09/16/2015	Call	36,563.000	3,656,300	0.00	3,611,236	3,722,479	(111,243)	0	0	(111,243)	0	3,611,236	0	45,064	45,064	129,627	XXX	P2UFE
8499999. Total Preferred Stocks - Industrial and Miscellaneous						3,656,300	XXX	3,611,236	3,722,479	(111,243)	0	0	(111,243)	0	3,611,236	0	45,064	45,064	129,627	XXX	XXX
8999997. Total Preferred Stocks - Part 4						3,656,300	XXX	3,611,236	3,722,479	(111,243)	0	0	(111,243)	0	3,611,236	0	45,064	45,064	129,627	XXX	XXX
8999999. Total Preferred Stocks						3,656,300	XXX	3,611,236	3,722,479	(111,243)	0	0	(111,243)	0	3,611,236	0	45,064	45,064	129,627	XXX	XXX
Common Stocks - Industrial and Miscellaneous																					
039380 30 8	ARCH COAL INC		08/04/2015	Stock Split 1.0 for 10.0	670,500.000	0	XXX	0	1,193,490	0	0	0	0	0	0	0	0	0	0	XXX	L
23204G 10 0	CUSTOMERS BANCORP INC		07/01/2015	SANDLER & O'NEIL PARTNERS	10,000.000	272,867	XXX	140,000	1,749,716	(54,600)	0	0	(54,600)	0	140,000	0	132,867	132,867	0	XXX	L
23204G 10 0	CUSTOMERS BANCORP INC		07/06/2015	SANDLER & O'NEIL PARTNERS	6,834.000	184,414	XXX	95,676	1,195,756	(37,314)	0	0	(37,314)	0	95,676	0	88,737	88,737	0	XXX	L
23204G 10 0	CUSTOMERS BANCORP INC		07/09/2015	SANDLER & O'NEIL PARTNERS	2,232.000	59,884	XXX	31,248	390,537	(12,187)	0	0	(12,187)	0	31,248	0	28,636	28,636	0	XXX	L
278642 10 3	EBAY INC		07/20/2015	STRATEGAS RESEARCH	23,000.000	648,517	XXX	475,240	1,290,760	(161,596)	0	0	(161,596)	0	475,240	0	173,276	173,276	0	XXX	L
278642 10 3	EBAY INC		07/20/2015	Spin Off 70450Y103	0.000	2,083,914	XXX	2,083,914	0	0	0	0	0	0	2,083,914	0	0	0	0	XXX	L
371866 ZA 5	INTERCLOUD (GENESIS) WTS $5.00 9/30/2015		09/17/2015	Expiration	56,216.000	0	XXX	99,983	562	99,421	0	0	99,421	0	99,983	0	(99,983)	(99,983)	0	XXX	A
633707 10 4	NATIONAL BANK HOLDINGS CORP CL A		08/11/2015	Cash Tender	39,724.000	854,066	XXX	794,480	771,043	23,437	0	0	23,437	0	794,480	0	59,586	59,586	3,972	XXX	L
636220 30 3	NATIONAL GENERAL HOLDING CORP		07/01/2015	FRIEDMAN BILLINGS RAMSEY.	9,000.000	188,159	XXX	94,500	3,363,033	(72,990)	0	0	(72,990)	0	94,500	0	93,659	93,659	360	XXX	U
636220 30 3	NATIONAL GENERAL HOLDING CORP		07/06/2015	FRIEDMAN BILLINGS RAMSEY.	5,682.000	119,182	XXX	59,661	2,123,195	(46,081)	0	0	(46,081)	0	59,661	0	59,521	59,521	2,081	XXX	U
693475 10 5	PNC FINANCIAL SERVICES GROUP		09/15/2015	SANDLER & O'NEIL PARTNERS	40,000.000	3,680,956	XXX	2,163,928	3,649,200	(1,485,272)	0	0	(1,485,272)	0	2,163,928	0	1,517,028	1,517,028	60,000	XXX	L
694171 10 9	PACIFIC DATAVISION INC		07/16/2015	Exchanged	400,000.000	8,000,000	XXX	8,000,000	14,000,000	(6,000,000)	0	0	(6,000,000)	0	8,000,000	0	0	0	0	XXX	U
70450Y 10 3	PAYPAL HOLDINGS INC		07/20/2015	STRATEGAS RESEARCH	23,000.000	932,076	XXX	653,924	0	0	0	0	0	0	653,924	0	278,152	278,152	0	XXX	L
717081 10 3	PFIZER INC		09/15/2015	STRATEGAS RESEARCH	60,000.000	1,989,389	XXX	1,032,404	1,869,000	(836,596)	0	0	(836,596)	0	1,032,404	0	956,985	956,985	48,792	XXX	L
717081 10 3	PFIZER INC		09/24/2015	ISI GROUP	60,000.000	1,962,996	XXX	1,024,643	1,869,000	(844,357)	0	0	(844,357)	0	1,024,643	0	938,353	938,353	38,847	XXX	L
717081 10 3	PFIZER INC		09/25/2015	ISI GROUP	20,000.000	654,288	XXX	339,135	623,000	(283,865)	0	0	(283,865)	0	339,135	0	315,153	315,153	263,481	XXX	L
717081 10 3	PFIZER INC		09/29/2015	STRATEGAS RESEARCH	20,000.000	623,793	XXX	332,318	623,000	(290,682)	0	0	(290,682)	0	332,318	0	291,475	291,475	0	XXX	L
717081 10 3	PFIZER INC		09/30/2015	STRATEGAS RESEARCH	20,000.000	626,379	XXX	327,917	623,000	(295,083)	0	0	(295,083)	0	327,917	0	298,461	298,461	0	XXX	L
G5960L 10 3	MEDTRONIC PLC	R	09/15/2015	STRATEGAS RESEARCH	15,000.000	1,048,163	XXX	475,535	1,083,000	(607,466)	0	0	(607,466)	0	475,535	0	572,628	572,628	14,850	XXX	L
001747 AE 4	AMMC CLO 2012-11A SUB 0 10/30/23		08/31/2015	Book Value Adjustment	0.000	23,318	XXX	0	23,318	0	0	0	0	0	23,318	0	0	0	0	XXX	U
001748 AD 4	AMMC 2014-14A SUB 0 07/27/26		07/31/2015	Book Value Adjustment	0.000	82,460	XXX	0	82,460	0	0	0	0	0	82,460	0	0	0	0	XXX	U
001750 AB 4	AMMC CLO 2011-9A 01-15-22		08/31/2015	Book Value Adjustment	0.000	74,493	XXX	0	74,493	0	0	0	0	0	74,493	0	0	0	0	XXX	U
001752 AE 4	AMMC CLO 2012-10A SUB 04/11/22		08/31/2015	Book Value Adjustment	0.000	65,225	XXX	0	65,225	0	0	0	0	0	65,225	0	0	0	0	XXX	U
00176B AF 0	AMMC CLO 2013-13A SUB 0 01/24/26		07/31/2015	Book Value Adjustment	0.000	142,199	XXX	0	142,199	0	0	0	0	0	142,199	0	0	0	0	XXX	U
00176E AE 7	AMMC CLO 2013-12A SUB 0 05/10/25		06/30/2015	Book Value Adjustment	0.000	107,112	XXX	0	107,112	0	0	0	0	0	107,112	0	0	0	0	XXX	U
00175N AC 2	AMMC CLO 2014-15A SUB 0 12/09/26		09/30/2015	Book Value Adjustment	0.000	94,906	XXX	0	94,906	0	0	0	0	0	94,906	0	0	0	0	XXX	U
9099999. Total Common Stocks - Industrial and Miscellaneous						24,518,753	XXX	18,224,506	37,007,005	(10,905,230)	0	0	(10,905,230)	0	18,814,219	0	5,704,534	5,704,534	432,383	XXX	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
9799997 Total Common Stocks - Part 4						24,518,753	XXX	18,224,506	37,007,005	(10,905,230)	0	0	(10,905,230)	0	18,814,219	0	5,704,534	5,704,534	432,383	XXX	XXX
9799999. Total Common Stocks						24,518,753	XXX	18,224,506	37,007,005	(10,905,230)	0	0	(10,905,230)	0	18,814,219	0	5,704,534	5,704,534	432,383	XXX	XXX
9899999. Total Preferred and Common Stocks						28,175,053	XXX	21,835,742	40,729,484	(11,016,473)	0	0	(11,016,473)	0	22,425,455	0	5,749,598	5,749,598	562,010	XXX	XXX
9999999. Total Bonds, Preferred and Common Stocks						125,228,647	XXX	118,078,148	130,002,859	(11,012,362)	2,960,971	0	(8,051,391)	0	119,390,103	0	5,838,544	5,838,544	3,331,479	XXX	XXX

(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues:.....10.

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Forwards - Hedging Effective																						
1.3437 CAD / 1 USD	Canadian Dollar Exposure	N/A	Currency	Fifth Third Bank.... QFROUN1UWUYU0DVIWD51	09/30/2015	12/31/2015	1	100,000,000	1.3437	0	0	0	492,219		492,219	0	492,219	0	0	250,000		1.00
1219999. Total-Forwards-Hedging Effective										0	0	0	492,219	XXX	492,219	0	492,219	0	0	250,000	XXX	XXX
1269999. Total-Forwards										0	0	0	492,219	XXX	492,219	0	492,219	0	0	250,000	XXX	XXX
1399999. Total-Hedging Effective										0	0	0	492,219	XXX	492,219	0	492,219	0	0	250,000	XXX	XXX
1449999. TOTAL										0	0	0	492,219	XXX	492,219	0	492,219	0	0	250,000	XXX	XXX

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Reporting Date Price	Fair Value	Book/Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Year-end (b)	Value of One (1) Point
Short Futures																					
Hedging Other																					
CZ4	32	160,000	5,000 Bushels of Corn	Commodity Price in Insurance Product	P, 1, I	a	12/16/2015	Chicago Mercantile Exchange.. SNZ2OJLFK8MNNCLQOF39.	07/31/2015	3.8575	3.8775	(3,200)	(3,200)	0	0	0	(3,200)	0	40,000	0	5,000
CZ4	29	145,000	5,000 Bushels of Corn	Commodity Price in Insurance Product	P, 1, I	a	12/16/2015	Chicago Mercantile Exchange.. SNZ2OJLFK8MNNCLQOF39.	08/03/2015	3.7875	3.8775	(13,050)	(13,050)	0	0	0	(13,050)	0	36,250	0	5,000
CZ4	4	20,000	5,000 Bushels of Corn	Commodity Price in Insurance Product	P, 1, I	a	12/16/2015	Chicago Mercantile Exchange.. SNZ2OJLFK8MNNCLQOF39.	08/19/2015	3.8175	3.8775	(1,200)	(1,200)	0	0	0	(1,200)	0	5,000	0	5,000
CZ4	9	45,000	5,000 Bushels of Corn	Commodity Price in Insurance Product	P, 1, I	a	12/16/2015	Chicago Mercantile Exchange.. SNZ2OJLFK8MNNCLQOF39.	09/15/2015	3.9225	3.8775	2,025	2,025	0	0	0	2,025	0	11,250	0	5,000
SX4	1	5,000	5,000 Bushels of Soybeans	Commodity Price in Insurance Product	P, 1, I	a	11/17/2015	Chicago Mercantile Exchange.. SNZ2OJLFK8MNNCLQOF39.	07/17/2015	10.0775	8.9200	5,788	5,788	0	0	0	5,788	0	2,600	0	5,000
SX4	3	15,000	5,000 Bushels of Soybeans	Commodity Price in Insurance Product	P, 1, I	a	11/17/2015	Chicago Mercantile Exchange.. SNZ2OJLFK8MNNCLQOF39.	07/20/2015	9.9775	8.9200	15,863	15,863	0	0	0	15,863	0	7,800	0	5,000
SX4	3	15,000	5,000 Bushels of Soybeans	Commodity Price in Insurance Product	P, 1, I	a	11/17/2015	Chicago Mercantile Exchange.. SNZ2OJLFK8MNNCLQOF39.	07/21/2015	10.0300	8.9200	16,650	16,650	0	0	0	16,650	0	7,800	0	5,000
SX4	6	30,000	5,000 Bushels of Soybeans	Commodity Price in Insurance Product	P, 1, I	a	11/17/2015	Chicago Mercantile Exchange.. SNZ2OJLFK8MNNCLQOF39.	07/23/2015	9.8200	8.9200	27,000	27,000	0	0	0	27,000	0	15,600	0	5,000
SX4	5	25,000	5,000 Bushels of Soybeans	Commodity Price in Insurance Product	P, 1, I	a	11/17/2015	Chicago Mercantile Exchange.. SNZ2OJLFK8MNNCLQOF39.	07/29/2015	9.4575	8.9200	13,438	13,438	0	0	0	13,438	0	13,000	0	5,000
SX4	3	15,000	5,000 Bushels of Soybeans	Commodity Price in Insurance Product	P, 1, I	a	11/17/2015	Chicago Mercantile Exchange.. SNZ2OJLFK8MNNCLQOF39.	07/30/2015	9.4725	8.9200	8,288	8,288	0	0	0	8,288	0	7,800	0	5,000
SX4	6	30,000	5,000 Bushels of Soybeans	Commodity Price in Insurance Product	P, 1, I	a	11/17/2015	Chicago Mercantile Exchange.. SNZ2OJLFK8MNNCLQOF39.	08/03/2015	9.4125	8.9200	14,775	14,775	0	0	0	14,775	0	15,600	0	5,000
13429999. Total-Short Futures-Hedging Other												86,375	86,375	0	0	0	86,375	0	162,700	XXX	XXX
1389999. Total-Short Futures												86,375	86,375	0	0	0	86,375	0	162,700	XXX	XXX
1409999. Total-Hedging Other												86,375	86,375	0	0	0	86,375	0	162,700	XXX	XXX
1449999. TOTAL												86,375	86,375	0	0	0	86,375	0	162,700	XXX	XXX

(a)

Code	Description of Hedged Risk(s)
a	Commodity

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

1	2	3	4	Book Adjusted Carrying Value 5	6	7	Fair Value 8	9	10	11	12
Description of Exchange, Counterparty or Central Clearinghouse	Master Agreement (Y or N)	Credit Support Annex (Y or N)	Fair Value of Acceptable Collateral	Contracts with Book/Adjusted Carrying Value > 0	Contracts with Book/Adjusted Carrying Value < 0	Exposure Net of Collateral	Contracts with Fair Value > 0	Contracts with Fair Value < 0	Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
Exchange Traded Derivatives											
0199999. Aggregate Sum of Exchange Traded	XXX	XXX	XXX	103,825	(17,450)	103,825	103,825	(17,450)	103,825	162,700	162,700
NAIC 6 Designation											
Fifth Third Bank QFROUN1UWUYU0DVIWD51	Y	N	0	492,219	0	492,219	492,219	0	492,219	250,000	250,000
0799999. Total NAIC 6 Designation			0	492,219	0	492,219	492,219	0	492,219	250,000	250,000
0999999. Gross Totals			0	596,044	(17,450)	596,044	596,044	(17,450)	596,044	412,700	412,700
1. Offset per SSAP No. 64				17,450	(17,450)						
2. Net after right of offset per SSAP No. 64				578,594	0						

Sch. DB-Pt D-Sn 2
NONE

Sch. DL-Pt. 1
NONE

Sch. DL-Pt. 2
NONE

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1		2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
						6	7	8	
Depository		Code	Rate of Interest	Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	First Month	Second Month	Third Month	*
Open Depositories									
The Bank of New York Mellon	New York, New York		0.010	24	0	155,399	30,666	1,057,823	XXX
Bank of America	Miami, Florida		0.000	0	0	815,015	678,635	365,254	XXX
BB&T	Crestview Hills, Kentucky		0.000	0	0	1,999,910	1,999,910	1,999,910	XXX
The Bank of Guam	Hagatna, Guam		0.250	0	96	50,753	50,753	50,753	XXX
Certificate of Deposit .25% 12/28/15			0.000	0	0	0	0	0	XXX
The Centreville National Bank	Stevensville, Maryland		0.000	0	0	106,040	69,674	56,075	XXX
Cheviot Savings Bank	Cincinnati, Ohio		0.550	0	0	5,000,075	5,002,412	5,004,749	XXX
Fifth Third Bank	Cincinnati, Ohio		0.050	0	73	450,180	450,180	450,180	XXX
Certificate of Deposit .05% 6-4-16			0.000	0	0	0	0	0	XXX
Huntington National Bank	Columbus, Ohio		0.000	0	0	4,999,523	4,999,523	4,999,523	XXX
JP Morgan Chase	Indianapolis, Indiana		0.050	6	0	75,013	75,015	75,017	XXX
Keybank	Albany, New York		0.000	0	0	4,999,936	4,999,936	4,999,936	XXX
Laconia Savings Bank	Whitefield, New Hampshire		0.000	0	0	415,162	572,697	825,396	XXX
LaSalle Bank N.A	Chicago, Illinois		0.000	0	0	723,890	745,929	766,893	XXX
The Northern Trust Company / O'Hare	Schaumburg, Illinois		0.000	0	0	197,394	2,406,543	752,851	XXX
PNC Bank	Pittsburgh, Pennsylvania		0.000	0	0	(28,423,671)	(47,922,920)	(37,144,260)	XXX
Northrim Bank	Anchorage, Alaska		0.200	0	69	36,726	36,726	36,726	XXX
Certificate of Deposit .20% 10-23-15			0.000	0	0	0	0	0	XXX
Oversea-Chinese Banking Corporation	Singapore		0.000	0	0	12,943,536	12,452,631	11,498,503	XXX
Royal Bank of Canada	Toronto, Canada		0.500	10,033	0	16,915,883	16,003,212	9,213,155	XXX
RBC Dexia Investor Services Trust	Toronto, Canada		0.000	0	0	22,557,142	22,557,142	23,008,142	XXX
Wells Fargo Bank	Los Angeles, California		0.000	0	0	8,031,295	1,365,499	2,868,542	XXX
0199999. Total Open Depositories		XXX	XXX	10,062	238	52,049,200	26,574,162	30,885,167	XXX
0399999. Total Cash on Deposit		XXX	XXX	10,062	238	52,049,200	26,574,162	30,885,167	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX	960	960	0	XXX
0599999. Total Cash		XXX	XXX	10,062	238	52,050,160	26,575,122	30,885,167	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1 Description	2 Code	3 Date Acquired	4 Rate of Interest	5 Maturity Date	6 Book/Adjusted Carrying Value	7 Amount of Interest Due & Accrued	8 Amount Received During Year
Sweep Accounts							
PNC Repurchase Agreement		09/30/2015	0.010	10/01/2015	42,413,568	0	2,348
8499999. Total - Sweep Accounts					42,413,568	0	2,348
8699999. Total - Cash Equivalents					42,413,568	0	2,348

* 1 6 6 9 1 2 0 1 5 4 5 5 0 0 1 0 3 *

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

SUPPLEMENT "A" TO SCHEDULE T

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

Physicians - Including Surgeons and Osteopaths

	1	2	Direct Losses Paid		5	Direct Losses Unpaid		8
			3	4		6	7	Direct Losses Incurred But Not Reported
States, Etc.	Direct Premiums Written	Direct Premiums Earned	Amount	Number of Claims	Direct Losses Incurred	Amount Reported	Number of Claims	
1. Alabama AL	0	0	0	0	0	0	0	0
2. Alaska AK	0	0	0	0	0	0	0	0
3. Arizona AZ	0	0	0	0	0	0	0	0
4. Arkansas AR	0	0	0	0	0	0	0	0
5. California CA	0	0	0	0	0	0	0	0
6. Colorado CO	0	0	0	0	0	0	0	0
7. Connecticut CT	10,138	1,267	0	0	437	0	0	437
8. Delaware DE	0	0	0	0	0	0	0	0
9. District of Columbia DC	0	0	0	0	0	0	0	0
10. Florida FL	0	0	0	0	0	0	0	0
11. Georgia GA	0	0	0	0	0	0	0	0
12. Hawaii HI	0	0	0	0	0	0	0	0
13. Idaho ID	0	0	0	0	0	0	0	0
14. Illinois IL	0	0	0	0	0	0	0	0
15. Indiana IN	0	0	0	0	0	0	0	0
16. Iowa IA	0	0	0	0	0	0	0	0
17. Kansas KS	0	0	0	0	0	0	0	0
18. Kentucky KY	0	0	0	0	0	0	0	0
19. Louisiana LA	0	0	0	0	0	0	0	0
20. Maine ME	0	0	0	0	0	0	0	0
21. Maryland MD	0	0	0	0	0	0	0	0
22. Massachusetts MA	0	0	0	0	0	0	0	0
23. Michigan MI	0	0	0	0	0	0	0	0
24. Minnesota MN	0	0	0	0	0	0	0	0
25. Mississippi MS	0	0	0	0	0	0	0	0
26. Missouri MO	0	0	0	0	0	0	0	0
27. Montana MT	0	0	0	0	0	0	0	0
28. Nebraska NE	0	0	0	0	0	0	0	0
29. Nevada NV	0	0	0	0	0	0	0	0
30. New Hampshire NH	0	0	0	0	0	0	0	0
31. New Jersey NJ	0	0	0	0	0	0	0	0
32. New Mexico NM	0	0	0	0	0	0	0	0
33. New York NY	0	0	0	0	0	0	0	0
34. North Carolina NC	0	0	0	0	0	0	0	0
35. North Dakota ND	0	0	0	0	0	0	0	0
36. Ohio OH	0	0	0	0	0	0	0	0
37. Oklahoma OK	0	0	0	0	0	0	0	0
38. Oregon OR	0	0	0	0	0	0	0	0
39. Pennsylvania PA	0	0	0	0	0	0	0	0
40. Rhode Island RI	0	0	0	0	0	0	0	0
41. South Carolina SC	0	0	0	0	0	0	0	0
42. South Dakota SD	0	0	0	0	0	0	0	0
43. Tennessee TN	0	0	0	0	0	0	0	0
44. Texas TX	0	0	0	0	0	0	0	0
45. Utah UT	0	0	0	0	0	0	0	0
46. Vermont VT	0	0	0	0	0	0	0	0
47. Virginia VA	0	0	0	0	0	0	0	0
48. Washington WA	0	0	0	0	0	0	0	0
49. West Virginia WV	0	0	0	0	0	0	0	0
50. Wisconsin WI	0	0	0	0	0	0	0	0
51. Wyoming WY	0	0	0	0	0	0	0	0
52. American Samoa AS	0	0	0	0	0	0	0	0
53. Guam GU	0	0	0	0	0	0	0	0
54. Puerto Rico PR	0	0	0	0	0	0	0	0
55. US Virgin Islands VI	0	0	0	0	0	0	0	0
56. Northern Mariana Islands MP	0	0	0	0	0	0	0	0
57. Canada CAN	0	0	0	0	0	0	0	0
58. Aggregate Other Alien OT	0	0	0	0	0	0	0	0
59. Totals	10,138	1,267	0	0	437	0	0	437

DETAILS OF WRITE-INS

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

* 1 6 6 9 1 2 0 1 5 4 5 5 0 0 0 0 3 *

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

SUPPLEMENT "A" TO SCHEDULE T

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

Hospitals

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

NONE

DETAILS OF WRITE-INS

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

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

SUPPLEMENT "A" TO SCHEDULE T

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

Other Health Care Professionals, Including Dentists, Chiropractors and Podiatrists

		1	2	Direct Losses Paid		5	Direct Losses Unpaid		8
				3	4		6	7	Direct Losses Incurred But Not Reported
	States, Etc.	Direct Premiums Written	Direct Premiums Earned	Amount	Number of Claims	Direct Losses Incurred	Amount Reported	Number of Claims	
1.	Alabama......AL	966	172	0	0	17	0	0	17
2.	Alaska......AK	0	0	0	0	0	0	0	0
3.	Arizona......AZ	2,202	246	0	0	24	0	0	24
4.	Arkansas......AR	0	0	0	0	0	0	0	0
5.	California......CA	7,731	856	0	0	183	0	0	183
6.	Colorado......CO	0	0	0	0	0	0	0	0
7.	Connecticut......CT	2,731	341	0	0	118	0	0	118
8.	Delaware......DE	0	0	0	0	0	0	0	0
9.	District of Columbia......DC	0	0	0	0	0	0	0	0
10.	Florida......FL	2,158	809	0	0	78	0	0	78
11.	Georgia......GA	2,514	401	0	0	39	0	0	39
12.	Hawaii......HI	202	25	0	0	2	0	0	2
13.	Idaho......ID	0	0	0	0	0	0	0	0
14.	Illinois......IL	5,498	1,389	0	0	134	0	0	134
15.	Indiana......IN	0	0	0	0	0	0	0	0
16.	Iowa......IA	0	0	0	0	0	0	0	0
17.	Kansas......KS	3,148	367	0	0	36	0	0	36
18.	Kentucky......KY	217	9	0	0	1	0	0	1
19.	Louisiana......LA	0	0	0	0	0	0	0	0
20.	Maine......ME	0	0	0	0	0	0	0	0
21.	Maryland......MD	1,087	136	0	0	13	0	0	13
22.	Massachusetts......MA	2,035	254	0	0	25	0	0	25
23.	Michigan......MI	3,637	491	0	0	48	0	0	48
24.	Minnesota......MN	774	144	0	0	14	0	0	14
25.	Mississippi......MS	0	0	0	0	0	0	0	0
26.	Missouri......MO	0	0	0	0	0	0	0	0
27.	Montana......MT	0	0	0	0	0	0	0	0
28.	Nebraska......NE	0	0	0	0	0	0	0	0
29.	Nevada......NV	0	0	0	0	0	0	0	0
30.	New Hampshire......NH	0	0	0	0	0	0	0	0
31.	New Jersey......NJ	375	47	0	0	17	0	0	17
32.	New Mexico......NM	0	0	0	0	0	0	0	0
33.	New York......NY	0	0	0	0	0	0	0	0
34.	North Carolina......NC	2,450	587	0	0	57	0	0	57
35.	North Dakota......ND	0	0	0	0	0	0	0	0
36.	Ohio......OH	737	309	0	0	30	0	0	30
37.	Oklahoma......OK	1,789	165	0	0	16	0	0	16
38.	Oregon......OR	941	379	0	0	37	0	0	37
39.	Pennsylvania......PA	0	0	0	0	0	0	0	0
40.	Rhode Island......RI	0	0	0	0	0	0	0	0
41.	South Carolina......SC	0	0	0	0	0	0	0	0
42.	South Dakota......SD	0	0	0	0	0	0	0	0
43.	Tennessee......TN	0	0	0	0	0	0	0	0
44.	Texas......TX	508	106	0	0	10	0	0	10
45.	Utah......UT	0	0	0	0	0	0	0	0
46.	Vermont......VT	1,368	399	0	0	39	0	0	39
47.	Virginia......VA	289	36	0	0	4	0	0	4
48.	Washington......WA	5,259	758	0	0	73	0	0	73
49.	West Virginia......WV	0	0	0	0	0	0	0	0
50.	Wisconsin......WI	0	0	0	0	0	0	0	0
51.	Wyoming......WY	0	0	0	0	0	0	0	0
52.	American Samoa......AS	0	0	0	0	0	0	0	0
53.	Guam......GU	0	0	0	0	0	0	0	0
54.	Puerto Rico......PR	0	0	0	0	0	0	0	0
55.	US Virgin Islands......VI	0	0	0	0	0	0	0	0
56.	Northern Mariana Islands......MP	0	0	0	0	0	0	0	0
57.	Canada......CAN	0	0	0	0	0	0	0	0
58.	Aggregate Other Alien......OT	0	0	0	0	0	0	0	0
59.	Totals......	48,616	8,426	0	0	1,013	0	0	1,013

DETAILS OF WRITE-INS

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

* 1 6 6 9 1 2 0 1 5 4 5 5 0 0 1 0 3 *

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

SUPPLEMENT "A" TO SCHEDULE T

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

Other Health Care Facilities

	1	2	Direct Losses Paid		5	Direct Losses Unpaid		8
			3	4		6	7	
States, Etc.	Direct Premiums Written	Direct Premiums Earned	Amount	Number of Claims	Direct Losses Incurred	Amount Reported	Number of Claims	Direct Losses Incurred But Not Reported
1. Alabama AL	0	0	0	0	0	0	0	0
2. Alaska AK	0	0	0	0	0	0	0	0
3. Arizona AZ	0	0	0	0	0	0	0	0
4. Arkansas AR	0	0	0	0	0	0	0	0
5. California CA	0	0	0	0	0	0	0	0
6. Colorado CO	0	0	0	0	0	0	0	0
7. Connecticut CT	0	0	0	0	0	0	0	0
8. Delaware DE	0	0	0	0	0	0	0	0
9. District of Columbia DC	0	0	0	0	0	0	0	0
10. Florida FL	0	0	0	0	0	0	0	0
11. Georgia GA	0	0	0	0	0	0	0	0
12. Hawaii HI	0	0	0	0	0	0	0	0
13. Idaho ID	0	0	0	0	0	0	0	0
14. Illinois IL	0	0	0	0	0	0	0	0
15. Indiana IN	0	0	0	0	0	0	0	0
16. Iowa IA	0	0	0	0	0	0	0	0
17. Kansas KS	0	0	0	0	0	0	0	0
18. Kentucky KY	0	0	0	0	0	0	0	0
19. Louisiana LA	0	0	0	0	0	0	0	0
20. Maine ME	0	0	0	0	0	0	0	0
21. Maryland MD	0	0	0	0	0	0	0	0
22. Massachusetts MA	0	0	0	0	0	0	0	0
23. Michigan MI	0	0	0	0	0	0	0	0
24. Minnesota MN	0	0	0	0	0	0	0	0
25. Mississippi MS	0	0	0	0	0	0	0	0
26. Missouri MO	0	0	0	0	0	0	0	0
27. Montana MT	0	0	0	0	0	0	0	0
28. Nebraska NE	0	0	0	0	0	0	0	0
29. Nevada NV	0	0	0	0	0	0	0	0
30. New Hampshire NH	0	0	0	0	0	0	0	0
31. New Jersey NJ	0	0	0	0	0	0	0	0
32. New Mexico NM	0	0	0	0	0	0	0	0
33. New York NY	0	0	0	0	0	0	0	0
34. North Carolina NC	0	0	0	0	0	0	0	0
35. North Dakota ND	0	0	0	0	0	0	0	0
36. Ohio OH	0	0	0	0	0	0	0	0
37. Oklahoma OK	0	0	0	0	0	0	0	0
38. Oregon OR	0	0	0	0	0	0	0	0
39. Pennsylvania PA	139	393,074	1,783	1	1,783	0	0	0
40. Rhode Island RI	0	0	0	0	0	0	0	0
41. South Carolina SC	0	0	0	0	0	0	0	0
42. South Dakota SD	0	0	0	0	0	0	0	0
43. Tennessee TN	0	0	0	0	0	0	0	0
44. Texas TX	0	0	0	0	0	0	0	0
45. Utah UT	0	0	0	0	0	0	0	0
46. Vermont VT	0	0	0	0	0	0	0	0
47. Virginia VA	0	0	0	0	0	0	0	0
48. Washington WA	0	0	0	0	0	0	0	0
49. West Virginia WV	0	0	0	0	0	0	0	0
50. Wisconsin WI	0	0	0	0	0	0	0	0
51. Wyoming WY	0	0	0	0	0	0	0	0
52. American Samoa AS	0	0	0	0	0	0	0	0
53. Guam GU	0	0	0	0	0	0	0	0
54. Puerto Rico PR	0	0	0	0	0	0	0	0
55. US Virgin Islands VI	0	0	0	0	0	0	0	0
56. Northern Mariana Islands MP	0	0	0	0	0	0	0	0
57. Canada CAN	0	0	0	0	0	0	0	0
58. Aggregate Other Alien OT	0	0	0	0	0	0	0	0
59. Totals	139	393,074	1,783	1	1,783	0	0	0

DETAILS OF WRITE-INS

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

Overflow Page for Write-Ins

NONE

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

DIRECTOR AND OFFICER INSURANCE COVERAGE SUPPLEMENT

Year To Date For the Period Ended September 30, 2015

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

Company Name: GREAT AMERICAN INSURANCE COMPANY

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

1. Monoline Policies

1 Direct Written Premiums	2 Direct Earned Premiums	3 Direct Losses Incurred
............158,868,141	157,203,460	58,021,628

2. Commercial Multiple Peril (CMP) Packaged Policies

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

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

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

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

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

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