



QUARTERLY STATEMENT

As of September 30, 2015
of the Condition and Affairs of the

National Interstate Insurance Company

NAIC Group Code.....84, 84 (Current Period) (Prior Period)	NAIC Company Code..... 32620	Employer's ID Number..... 34-1607395
Organized under the Laws of Ohio	State of Domicile or Port of Entry Ohio	Country of Domicile US
Incorporated/Organized..... February 10, 1989	Commenced Business..... March 28, 1989	
Statutory Home Office	3250 Interstate Drive..... Richfield OH US 44286 <i>(Street and Number) (City or Town, State, Country and Zip Code)</i>	
Main Administrative Office	3250 Interstate Drive..... Richfield OH US 44286 <i>(Street and Number) (City or Town, State, Country and Zip Code)</i>	330-659-8900 <i>(Area Code) (Telephone Number)</i>
Mail Address	3250 Interstate Drive..... Richfield OH US 44286 <i>(Street and Number or P. O. Box) (City or Town, State, Country and Zip Code)</i>	
Primary Location of Books and Records	3250 Interstate Drive..... Richfield OH US 44286 <i>(Street and Number) (City or Town, State, Country and Zip Code)</i>	330-659-8900 <i>(Area Code) (Telephone Number)</i>
Internet Web Site Address	www.natl.com	
Statutory Statement Contact	Jan Marie Lombardi <i>(Name)</i> Jan.Lombardi@natl.com <i>(E-Mail Address)</i>	330-659-8900 -1156 <i>(Area Code) (Telephone Number) (Extension)</i> 330-659-8904 <i>(Fax Number)</i>

OFFICERS

Name	Title	Name	Title
1. David Warner Michelson	President	2. Arthur Jeffrey Gonzales	Senior VP, General Counsel, & Secretary
3. Julie Ann McGraw	VP, CFO, & Treasurer	4. Anthony Joseph Mercurio	Executive Vice President & COO
OTHER			
Terry Eugene Phillips	Senior Vice President	Gary Norman Monda	VP, CIO, & Assistant Treasurer
James Allan Parks	VP & Chief Underwriting Officer	Terri Kaye Johnson	Vice President
Raymond Frederick Wise Jr.	Vice President	George Olaf Skuggen	Vice President
Joline Vernon Manning #	Vice President	Matthew Jon Grimm #	Vice President
Chris Edward Mikolay #	Vice President	Shawn Vincent Los #	Vice President
Stephen Edward Winborn #	Vice President		

DIRECTORS OR TRUSTEES

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

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

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

_____ (Signature) David Warner Michelson 1. (Printed Name) President (Title)	_____ (Signature) Arthur Jeffrey Gonzales 2. (Printed Name) Senior VP, General Counsel, & Secretary (Title)	_____ (Signature) Julie Ann McGraw 3. (Printed Name) VP, CFO, & Treasurer (Title)
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Subscribed and sworn to before me
This 6th day of November

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			4 December 31 Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
1. Bonds.....	663,924,731		663,924,731	609,273,756
2. Stocks:				
2.1 Preferred stocks.....	13,834,316		13,834,316	12,393,203
2.2 Common stocks.....	226,210,315	1,285,380	224,924,934	222,333,812
3. Mortgage loans on real estate:				
3.1 First liens.....			.0	
3.2 Other than first liens.....			.0	
4. Real estate:				
4.1 Properties occupied by the company (less \$.....0 encumbrances).....	16,702,599		16,702,599	16,007,922
4.2 Properties held for the production of income (less \$.....0 encumbrances).....			.0	
4.3 Properties held for sale (less \$.....0 encumbrances).....			.0	
5. Cash (\$.....14,130,896), cash equivalents (\$.....0) and short-term investments (\$.....15,627,631).....	29,758,527		29,758,527	19,485,346
6. Contract loans (including \$.....0 premium notes).....			.0	
7. Derivatives.....			.0	
8. Other invested assets.....	30,663,760		30,663,760	29,035,107
9. Receivables for securities.....			.0	
10. Securities lending reinvested collateral assets.....			.0	
11. Aggregate write-ins for invested assets.....	.0	.0	.0	.0
12. Subtotals, cash and invested assets (Lines 1 to 11).....	981,094,247	1,285,380	979,808,867	908,529,147
13. Title plants less \$.....0 charged off (for Title insurers only).....			.0	
14. Investment income due and accrued.....	5,974,018		5,974,018	5,648,690
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection.....	12,834,401	112,910	12,721,491	9,196,431
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$.....0 earned but unbilled premiums).....	146,783,821	38,010	146,745,811	153,129,206
15.3 Accrued retrospective premiums.....			.0	
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers.....	5,274,706		5,274,706	10,302,720
16.2 Funds held by or deposited with reinsured companies.....	1,897,288		1,897,288	1,644,791
16.3 Other amounts receivable under reinsurance contracts.....			.0	
17. Amounts receivable relating to uninsured plans.....			.0	
18.1 Current federal and foreign income tax recoverable and interest thereon.....			.0	789,281
18.2 Net deferred tax asset.....	25,043,422	2,204,734	22,838,688	21,971,116
19. Guaranty funds receivable or on deposit.....			.0	
20. Electronic data processing equipment and software.....	1,562,557		1,562,557	1,341,207
21. Furniture and equipment, including health care delivery assets (\$.....0).....			.0	
22. Net adjustment in assets and liabilities due to foreign exchange rates.....			.0	
23. Receivables from parent, subsidiaries and affiliates.....	1,273,904		1,273,904	476,111
24. Health care (\$.....0) and other amounts receivable.....			.0	
25. Aggregate write-ins for other than invested assets.....	5,733,803	1,196,815	4,536,989	4,598,859
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25).....	1,187,472,167	4,837,849	1,182,634,318	1,117,627,560
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts.....			.0	
28. Total (Lines 26 and 27).....	1,187,472,167	4,837,849	1,182,634,318	1,117,627,560

DETAILS OF WRITE-INS

1101.....			.0	
1102.....			.0	
1103.....			.0	
1198. Summary of remaining write-ins for Line 11 from overflow page.....	.0	.0	.0	.0
1199. Totals (Lines 1101 thru 1103 plus 1198) (Line 11 above).....	.0	.0	.0	.0
2501. Receivable from insureds for deductible payments.....	2,261,051	262,013	1,999,038	1,903,833
2502. Receivable for balance sheet guaranty.....	1,773,477		1,773,477	1,534,951
2503. Prepaid expenses.....	934,802	934,802	.0	
2598. Summary of remaining write-ins for Line 25 from overflow page.....	764,474		764,474	1,160,075
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....	5,733,803	1,196,815	4,536,989	4,598,859

LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31 Prior Year
1. Losses (current accident year \$.....96,587,979).....	320,716,538	298,096,458
2. Reinsurance payable on paid losses and loss adjustment expenses.....		
3. Loss adjustment expenses.....	72,273,004	68,491,530
4. Commissions payable, contingent commissions and other similar charges.....	11,193,847	10,871,142
5. Other expenses (excluding taxes, licenses and fees).....	9,128,842	5,451,072
6. Taxes, licenses and fees (excluding federal and foreign income taxes).....	4,171,033	5,671,563
7.1 Current federal and foreign income taxes (including \$.....653,611 on realized capital gains (losses)).....	504,093	
7.2 Net deferred tax liability.....		
8. Borrowed money \$.....0 and interest thereon \$.....0.....		
9. Unearned premiums (after deducting unearned premiums for ceded reinsurance of \$.....146,129,821 and including warranty reserves of \$.....0 and accrued accident and health experience rating refunds including \$.....0 for medical loss ratio rebate per the Public Health Service Act.....	134,206,022	131,627,005
10. Advance premium.....	602,667	459,383
11. Dividends declared and unpaid:		
11.1 Stockholders.....		
11.2 Policyholders.....		
12. Ceded reinsurance premiums payable (net of ceding commissions).....	32,487,841	18,861,172
13. Funds held by company under reinsurance treaties.....	266,461,265	260,408,210
14. Amounts withheld or retained by company for account of others.....	19,957,499	19,444,724
15. Remittances and items not allocated.....	1,449,726	1,364,673
16. Provision for reinsurance (including \$.....0 certified).....	2,164,560	4,171,000
17. Net adjustments in assets and liabilities due to foreign exchange rates.....		
18. Drafts outstanding.....		
19. Payable to parent, subsidiaries and affiliates.....	10,886,360	6,313,246
20. Derivatives.....		
21. Payable for securities.....	959,489	1,682,186
22. Payable for securities lending.....		
23. Liability for amounts held under uninsured plans.....		
24. Capital notes \$.....0 and interest thereon \$.....0.....		
25. Aggregate write-ins for liabilities.....	35,363	34,491
26. Total liabilities excluding protected cell liabilities (Lines 1 through 25).....	887,198,149	832,947,856
27. Protected cell liabilities.....		
28. Total liabilities (Lines 26 and 27).....	887,198,149	832,947,856
29. Aggregate write-ins for special surplus funds.....	0	0
30. Common capital stock.....	3,000,000	3,000,000
31. Preferred capital stock.....		
32. Aggregate write-ins for other than special surplus funds.....	0	0
33. Surplus notes.....		
34. Gross paid in and contributed surplus.....	32,108,779	32,108,779
35. Unassigned funds (surplus).....	260,327,389	249,570,925
36. Less treasury stock, at cost:		
36.1 .....0.000 shares common (value included in Line 30 \$.....0).....		
36.2 .....0.000 shares preferred (value included in Line 31 \$.....0).....		
37. Surplus as regards policyholders (Lines 29 to 35, less 36).....	295,436,168	284,679,704
38. Totals (Page 2, Line 28, Col. 3).....	1,182,634,318	1,117,627,560

DETAILS OF WRITE-INS

2501. Unearned rental income.....	35,363	34,491
2502.		
2503.		
2598. Summary of remaining write-ins for Line 25 from overflow page.....	0	0
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....	35,363	34,491
2901.		
2902.		
2903.		
2998. Summary of remaining write-ins for Line 29 from overflow page.....	0	0
2999. Totals (Lines 2901 thru 2903 plus 2998) (Line 29 above).....	0	0
3201.		
3202.		
3203.		
3298. Summary of remaining write-ins for Line 32 from overflow page.....	0	0
3299. Totals (Lines 3201 thru 3203 plus 3298) (Line 32 above).....	0	0

STATEMENT OF INCOME

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
UNDERWRITING INCOME			
1. Premiums earned:			
1.1 Direct..... (written \$.....341,743,162).....	351,473,599	342,862,166	459,489,042
1.2 Assumed..... (written \$.....125,187,589).....	123,253,505	111,487,689	150,681,469
1.3 Ceded..... (written \$.....246,390,667).....	256,766,038	241,711,398	325,585,978
1.4 Net..... (written \$.....220,540,084).....	217,961,066	212,638,456	284,584,534
DEDUCTIONS:			
2. Losses incurred (current accident year \$.....123,923,584):			
2.1 Direct.....	227,234,282	220,237,371	319,843,355
2.2 Assumed.....	87,003,756	77,891,983	104,799,930
2.3 Ceded.....	180,638,713	158,197,005	238,918,120
2.4 Net.....	133,599,325	139,932,349	185,725,166
3. Loss adjustment expenses incurred.....	26,958,878	27,700,332	38,211,847
4. Other underwriting expenses incurred.....	61,167,861	58,112,546	76,316,685
5. Aggregate write-ins for underwriting deductions.....	0	0	0
6. Total underwriting deductions (Lines 2 through 5).....	221,726,065	225,745,228	300,253,698
7. Net income of protected cells.....			
8. Net underwriting gain (loss) (Line 1 minus Line 6 + Line 7).....	(3,764,999)	(13,106,772)	(15,669,165)
INVESTMENT INCOME			
9. Net investment income earned.....	20,254,697	18,550,975	24,952,766
10. Net realized capital gains (losses) less capital gains tax of \$.....653,611.....	(2,399,315)	1,669,556	1,405,099
11. Net investment gain (loss) (Lines 9 + 10).....	17,855,382	20,220,531	26,357,865
OTHER INCOME			
12. Net gain or (loss) from agents' or premium balances charged off (amount recovered \$.....0 amount charged off \$.....0).....	0		
13. Finance and service charges not included in premiums.....	137,995	157,127	207,163
14. Aggregate write-ins for miscellaneous income.....	(3,169,617)	(3,824,570)	(4,797,507)
15. Total other income (Lines 12 through 14).....	(3,031,622)	(3,667,443)	(4,590,344)
16. Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15).....	11,058,761	3,446,316	6,098,357
17. Dividends to policyholders.....			
18. Net income after dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Line 16 minus Line 17).....	11,058,761	3,446,316	6,098,357
19. Federal and foreign income taxes incurred.....	3,217,718	(32,445)	743,114
20. Net income (Line 18 minus Line 19) (to Line 22).....	7,841,043	3,478,761	5,355,242
CAPITAL AND SURPLUS ACCOUNT			
21. Surplus as regards policyholders, December 31 prior year.....	284,679,704	283,419,115	283,419,115
22. Net income (from Line 20).....	7,841,043	3,478,761	5,355,242
23. Net transfers (to) from Protected Cell accounts.....			
24. Change in net unrealized capital gains or (losses) less capital gains tax of \$.....(2,652,891).....	2,317,777	3,296,640	6,882,220
25. Change in net unrealized foreign exchange capital gain (loss).....			
26. Change in net deferred income tax.....	419,414	(1,300,239)	(313,703)
27. Change in nonadmitted assets.....	(1,828,210)	1,450,065	948,679
28. Change in provision for reinsurance.....	2,006,440	(2,491,312)	(1,611,849)
29. Change in surplus notes.....			
30. Surplus (contributed to) withdrawn from protected cells.....			
31. Cumulative effect of changes in accounting principles.....			
32. Capital changes:			
32.1 Paid in.....			
32.2 Transferred from surplus (Stock Dividend).....			
32.3 Transferred to surplus.....			
33. Surplus adjustments:			
33.1 Paid in.....			
33.2 Transferred to capital (Stock Dividend).....			
33.3 Transferred from capital.....			
34. Net remittances from or (to) Home Office.....			
35. Dividends to stockholders.....			(10,000,000)
36. Change in treasury stock.....			
37. Aggregate write-ins for gains and losses in surplus.....	0	0	0
38. Change in surplus as regards policyholders (Lines 22 through 37).....	10,756,463	4,433,913	1,260,589
39. Surplus as regards policyholders, as of statement date (Lines 21 plus 38).....	295,436,168	287,853,028	284,679,704
DETAILS OF WRITE-INS			
0501.			
0502.			
0503.			
0598. Summary of remaining write-ins for Line 5 from overflow page.....	0	0	0
0599. Totals (Lines 0501 thru 0503 plus 0598) (Line 5 above).....	0	0	0
1401. Other.....	1,025,960	881,349	1,232,749
1402. Interest on funds held.....	(4,195,577)	(4,705,919)	(6,030,256)
1403.			
1498. Summary of remaining write-ins for Line 14 from overflow page.....	0	0	0
1499. Totals (Lines 1401 thru 1403 plus 1498) (Line 14 above).....	(3,169,617)	(3,824,570)	(4,797,507)
3701.			
3702.			
3703.			
3798. Summary of remaining write-ins for Line 37 from overflow page.....	0	0	0
3799. Totals (Lines 3701 thru 3703 plus 3798) (Line 37 above).....	0	0	0

CASH FLOW

	1 Current Year to Date	2 Prior Year To Date	3 Prior Year Ended December 31
CASH FROM OPERATIONS			
1. Premiums collected net of reinsurance.....	237,962,035	222,641,451	281,261,785
2. Net investment income.....	22,023,834	20,896,227	28,155,381
3. Miscellaneous income.....	(3,031,622)	(3,667,443)	(4,590,344)
4. Total (Lines 1 through 3).....	256,954,247	239,870,234	304,826,823
5. Benefit and loss related payments.....	106,203,729	117,278,773	160,159,825
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts.....			
7. Commissions, expenses paid and aggregate write-ins for deductions.....	81,845,320	82,355,748	109,938,578
8. Dividends paid to policyholders.....			
9. Federal and foreign income taxes paid (recovered) net of \$.....653,611 tax on capital gains (losses).....	2,577,955	5,607,637	355,043
10. Total (Lines 5 through 9).....	190,627,004	205,242,158	270,453,447
11. Net cash from operations (Line 4 minus Line 10).....	66,327,243	34,628,076	34,373,376
CASH FROM INVESTMENTS			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds.....	88,951,390	72,903,117	104,185,993
12.2 Stocks.....	12,397,997	9,308,079	13,786,175
12.3 Mortgage loans.....			
12.4 Real estate.....			
12.5 Other invested assets.....	750,000		
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments.....			
12.7 Miscellaneous proceeds.....			
12.8 Total investment proceeds (Lines 12.1 to 12.7).....	102,099,387	82,211,196	117,972,168
13. Cost of investments acquired (long-term only):			
13.1 Bonds.....	147,217,429	86,075,854	133,477,842
13.2 Stocks.....	17,283,949	12,624,076	15,688,796
13.3 Mortgage loans.....			
13.4 Real estate.....	1,125,658	971,460	1,010,020
13.5 Other invested assets.....	2,072,403	2,138,447	3,231,264
13.6 Miscellaneous applications.....	722,697	1,219,623	1,052,437
13.7 Total investments acquired (Lines 13.1 to 13.6).....	168,422,137	103,029,461	154,460,360
14. Net increase or (decrease) in contract loans and premium notes.....			
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14).....	(66,322,750)	(20,818,264)	(36,488,191)
CASH FROM FINANCING AND MISCELLANEOUS SOURCES			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes.....			
16.2 Capital and paid in surplus, less treasury stock.....			
16.3 Borrowed funds.....			
16.4 Net deposits on deposit-type contracts and other insurance liabilities.....			
16.5 Dividends to stockholders.....			10,000,000
16.6 Other cash provided (applied).....	10,268,689	5,399,921	21,953,239
17. Net cash from financing and miscellaneous sources (Lines 16.1 through 16.4 minus Line 16.5 plus Line 16.6).....	10,268,689	5,399,921	11,953,239
RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
18. Net change in cash, cash equivalents and short-term investments (Line 11 plus Line 15 plus Line 17).....	10,273,182	19,209,733	9,838,423
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year.....	19,485,346	9,646,923	9,646,923
19.2 End of period (Line 18 plus Line 19.1).....	29,758,527	28,856,655	19,485,346

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

20.0001			
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NOTES TO FINANCIAL STATEMENTS

Note 1 - Summary of Significant Accounting Policies

A. Accounting Practices

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

	State of Domicile	09-30-2015	12-31-2014
1. Net income state basis	Ohio	\$ 7,841,043	\$ 5,355,242
2. Effect of state prescribed practices		-	-
3. Effect of state permitted practices		-	-
4. Net income, NAIC SAP		<u>\$ 7,841,043</u>	<u>\$ 5,355,242</u>
5. Statutory surplus state basis	Ohio	\$ 295,436,168	\$ 284,679,704
6. Effect of state prescribed practices		-	-
7. Effect of state permitted practices		-	-
8. Statutory surplus, NAIC SAP		<u>\$ 295,436,168</u>	<u>\$ 284,679,704</u>

C. Accounting Policies

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

Note 2 – Accounting Changes and Correction of Errors

No significant change.

Note 3 – Business Combinations and Goodwill

No significant change.

Note 4 – Discontinued Operations

No significant change.

Note 5 – Investments

D. Loan-Backed Securities

- 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.
- The Company does not have any loan-backed securities with an other-than-temporary impairment for which it has the intent to sell or the inability or lack of intent to retain the investment in the security.
- The following table shows each loan-backed security with an other-than-temporary (“OTTI”) impairment recognized during the three months ended September 30, 2015.

<u>CUSIP</u>	<u>Amortized Cost Before OTTI</u>	<u>Present Value of Projected Cash Flows</u>	<u>Recognized OTTI</u>	<u>Amortized Cost After OTTI</u>	<u>Fair Value at Time of OTTI</u>	<u>Date Reported</u>
362381AA3	\$ 455,254	\$ 448,180	\$ 7,074	\$ 448,180	\$ 372,527	03/31/2015
36298YAA8	469,901	462,217	7,684	462,217	406,272	03/31/2015
41161VAC4	907,598	870,188	37,410	870,188	867,014	09/30/2015
TOTAL	XXXX	XXXX	\$ 52,168	XXXX	XXXX	XXXX

NOTES TO FINANCIAL STATEMENTS

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

a. The aggregate amount of unrealized losses:		
1. Less than 12 months	\$	(660,987)
2. 12 months or longer		(396,390)
b. The aggregate related fair value of securities with unrealized losses:		
1. Less than 12 months	\$	65,464,020
2. 12 months or longer		22,942,970

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

E. Repurchase Agreements and/or Securities Lending Transactions

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

I. Working Capital Finance Investments

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

J. Offsetting and Netting of Assets and Liabilities

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

Note 6 – Joint Ventures, Partnerships and Limited Liability Companies

No significant change.

Note 7 – Investment Income

No significant change.

Note 8 – Derivative Instruments

No significant change.

Note 9 – Income Taxes

No significant change.

Note 10 – Information Concerning Parent, Subsidiaries and Affiliates

No significant change.

Note 11 – Debt

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

Not applicable.

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

A. Defined Benefit Plan

Not applicable.

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

No significant change.

Note 14 – Liabilities, Contingencies and Assessments

G. All Other Contingencies

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

Note 15 – Leases

No significant change.

NOTES TO FINANCIAL STATEMENTS

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

No significant change.

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

B. Transfers and Servicing of Financial Assets

Not applicable.

C. Wash Sales

Not applicable.

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

No significant change.

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

No significant change.

Note 20 – Fair Value Measurements

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

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

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

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

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

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

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

Assets at fair value	<u>Level 1</u>	<u>Level 2</u>	<u>Level 3</u>	<u>Total</u>
Perpetual Preferred Stock				
Industrial and Misc	\$ 8,984,950	\$ 2,003,500	\$ -	\$ 10,988,450
Total Preferred Stocks	\$ 8,984,950	\$ 2,003,500	\$ -	\$ 10,988,450
Bonds				
Industrial and Misc	\$ -	\$ 13,421,433	\$ -	13,421,433
Residential Mortgage Backed Securities	-	510,445	-	510,445
Total Bonds	\$ -	\$ 13,931,878	\$ -	\$ 13,931,878
Common Stock				
Industrial and Other	\$ 46,473,901	\$ 822,630	\$ 2,737,218	\$ 50,033,749
Mutual Funds	2,847,142	-	-	2,847,142
Total Common Stocks	\$ 49,321,043	\$ 822,630	\$ 2,737,218	\$ 52,880,891
Total assets at fair value	<u>\$ 58,305,993</u>	<u>\$ 16,758,008</u>	<u>\$ 2,737,218</u>	<u>\$ 77,801,219</u>

NOTES TO FINANCIAL STATEMENTS

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

Assets at fair value	<u>Level 1</u>	<u>Level 2</u>	<u>Level 3</u>	<u>Total</u>
Preferred Stock				
Industrial and Other	\$ 8,550,450	\$ 990,000	\$ -	\$ 9,540,450
Total Preferred Stocks	\$ 8,550,450	\$ 990,000	\$ -	\$ 9,540,450
Bonds				
State and Local Government	\$ -	\$ -	\$ -	\$ -
Industrial and Misc	-	2,817,574	-	2,817,574
Total Bonds	\$ -	\$ 2,817,574	\$ -	\$ 2,817,574
Common Stock				
Industrial and Misc	\$ 45,071,321	\$ -	\$3,987,987.00	\$ 49,059,308
Mutual Funds	3,117,732	-	-	3,117,732
Total Common Stocks	\$ 48,189,053	\$ -	\$ 3,987,987	\$ 52,177,040
Total assets at fair value	\$ 56,739,503	\$ 3,807,574	\$ 3,987,987	\$ 64,535,064

The Company uses the end of the reporting period as its policy for determining transfers into and out of each level. During the nine months ended September 30, 2015 there was one perpetual preferred stock totaling \$1.0 million (transferred in the third quarter) and one common stock totaling \$0.9 million that transferred from Level 1 to Level 2 due to decreases in trading activity. During the three and nine months ended September 30, 2014 there were four perpetual preferred stocks totaling \$4.0 million that transferred from Level 2 to Level 1 due to increases in trading activity. During the nine months ended September 30, 2014 there were four perpetual preferred stocks totaling \$4.0 million that transferred from Level 1 to Level 2 due to decreases in trading activity.

2. Rollforward of Level 3 Items

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

	Beginning Balance at 7/1/2015	Transfers into Level 3	Transfers out of Level 3	Total Gains (Losses) included in Net Income	Total Gains (Losses) included in Surplus	Purchases	Issuances	Sales	Settlements	Ending Balance at 9/30/2015
Industrial and Misc Common Stocks	\$ 2,778,059	\$ -	\$ -	\$ -	\$ (199,091)	\$ 158,250	\$ -	\$ -	\$ -	\$ 2,737,218
Total	\$ 2,778,059	\$ -	\$ -	\$ -	\$ (199,091)	\$ 158,250	\$ -	\$ -	\$ -	\$ 2,737,218

	Beginning Balance at 1/1/2015	Transfers into Level 3	Transfers out of Level 3 (a)	Total Gains (Losses) included in Net Income	Total Gains (Losses) included in Surplus	Purchases	Issuances	Sales	Settlements	Ending Balance at 9/30/2015
Industrial and Misc Common Stocks	\$ 3,987,987	\$ -	\$ (966,274)	\$ (277,931)	\$ (164,814)	\$ 158,250	\$ -	\$ -	\$ -	\$ 2,737,218
Total	\$ 3,987,987	\$ -	\$ (966,274)	\$ (277,931)	\$ (164,814)	\$ 158,250	\$ -	\$ -	\$ -	\$ 2,737,218

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

	Beginning Balance at 7/1/2014	Transfers into Level 3	Transfers out of Level 3	Total Gains (Losses) included in Net Income	Total Gains (Losses) included in Surplus	Purchases	Issuances	Sales	Settlements	Ending Balance at 9/30/2014
Other Loan- Backed and Structured Securities	\$ 500,000	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ 500,000
Industrial and Misc Common Stocks	3,843,527	-	-	-	(65,560)	(10)	-	-	-	\$ 3,777,957
Total	\$ 4,343,527	\$ -	\$ -	\$ -	\$ (65,560)	\$ (10)	\$ -	\$ -	\$ -	\$ 4,277,957

NOTES TO FINANCIAL STATEMENTS

	Beginning Balance at 1/1/2014	Transfers into Level 3	Transfers out of Level 3	Total Gains (Losses) included in Net Income	Total Gains (Losses) included in Surplus	Purchases	Issuances	Sales	Settlements	Ending Balance at 9/30/2014
Other Loan- Backed and Structured Securities	\$ 500,000.00	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ 500,000
Industrial and Misc Common Stocks	\$ 1,500,000	\$ -	\$ -	\$ -	\$ 11,967	\$ 2,265,990	\$ -	\$ -	\$ -	\$ 3,777,957
Total	\$ 2,000,000	\$ -	\$ -	\$ -	\$ 11,967	\$ 2,265,990	\$ -	\$ -	\$ -	\$ 4,277,957

3. Policy on Determining when Transfers between Levels are Recognized

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

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

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

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

5. Derivative Fair Values

Not applicable.

B. The Company has no additional fair value disclosures.

NOTES TO FINANCIAL STATEMENTS

C. Other Fair Value Disclosures

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

	Fair Value	Admitted Value	Level 1	Level 2	Level 3	Not Practical
Bonds	\$ 679,922,884	\$ 663,924,731	\$ 3,399,087	\$ 656,487,389	\$ 20,036,408	\$ -
Preferred Stocks	14,275,580	13,834,316	11,615,525	2,161,455	498,600	-
Common Stocks	52,880,890	52,880,890	49,321,042	822,630	2,737,218	-
Cash & Short Term Investments	29,758,527	29,758,527	29,758,527	-	-	-
Total debt securities	\$ 776,837,881	\$ 760,398,464	\$ 94,094,181	\$ 659,471,474	\$ 23,272,226	\$ -

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

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

D. Reasons Not Practical to Estimate Fair Values

Not applicable.

Note 21 – Other Items

No significant change.

Note 22 – Events Subsequent

Subsequent events have been considered through November 6, 2015, the date of issuance of these financial statements. There were no events occurring subsequent to the end of the quarter that merited recognition or disclosure in these statements.

Note 23 – Reinsurance

No significant change.

Note 24 – Retrospectively Rated Contracts & Contracts Subject to Redetermination**F. Risk Sharing Provisions of the Affordable Care Act (ACA)**

Not applicable.

Note 25 – Change in Incurred Losses and Loss Adjustment Expenses

Reserves as of December 31, 2014 were \$366,587,988. As of September 30, 2015, \$99,825,237 has been paid for incurred claims and claim adjustment expenses attributable to insured events of prior years. Reserves remaining for prior years are now \$274,936,754 as a result of re-estimation of unpaid claims and claim adjustment expenses. Therefore, there has been an \$8,174,003 unfavorable prior year development since December 31, 2014 to September 30, 2015. The unfavorable development in 2015 resulted from the combination of settling cases and adjusting current estimates of open cases and incurred but not reported losses (IBNR) for amounts more than the case and IBNR estimates carried at the end of the prior year. For purposes of computing the recorded case and IBNR estimates, management of the Company analyzes historic data and estimates the impact of various loss development factors, such as our historic loss experience and that of the industry, trends in claims frequency and severity, our mix of business, our claims processing procedures, legislative enactments, judicial decisions, legal developments in imposition of damages and changes and trends in general economic conditions, including the effects of inflation. Additionally, management utilizes analysis that is derived from a review of quarterly results performed by actuaries employed by Great American Insurance Company.

Note 26 – Intercompany Pooling Arrangements

No significant change.

NOTES TO FINANCIAL STATEMENTS

Note 27 – Structured Settlements

No significant change.

Note 28 – Health Care Receivables

No significant change.

Note 29 – Participating Policies

No significant change.

Note 30 – Premium Deficiency Reserves

No significant change.

Note 31 – High Deductibles

No significant change.

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

No significant change.

Note 33 – Asbestos/Environmental Reserves

No significant change.

Note 34 – Subscriber Savings Accounts

No significant change.

Note 35 – Multiple Peril Crop Insurance

No significant change.

Note 36 – Financial Guaranty Insurance

B. Not applicable.

GENERAL INTERROGATORIES**PART 1 - COMMON INTERROGATORIES****GENERAL**

- 1.1 Did the reporting entity experience any material transactions requiring the filing of Disclosure of Material Transactions with the State of Domicile, as required by the Model Act? Yes No
- 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
- 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? If yes, complete Schedule Y, Parts 1 and 1A. Yes No
- 3.2 Have there been any substantial changes in the organizational chart since the prior quarter end? Yes No
- 3.3 If the response to 3.2 is yes, provide a brief description of those changes.

- 4.1 Has the reporting entity been a party to a merger or consolidation during the period covered by this statement? Yes No
- 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 N/A

- 6.1 State as of what date the latest financial examination of the reporting entity was made or is being made. 12/31/2010
- 6.2 State the as of date that the latest financial examination report became available from either the state of domicile or the reporting entity. This date should be the date of the examined balance sheet and not the date the report was completed or released. 12/31/2010
- 6.3 State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date). 10/18/2011

- 6.4 By what department or departments?
Ohio Department of Insurance
- 6.5 Have all financial statement adjustments within the latest financial examination report been accounted for in a subsequent financial statement filed with the Department? Yes No N/A
- 6.6 Have all of the recommendations within the latest financial examination report been complied with? Yes No N/A
- 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
- 7.2 If yes, give full information:

- 8.1 Is the company a subsidiary of a bank holding company regulated with the Federal Reserve Board? Yes No
- 8.2 If response to 8.1 is yes, please identify the name of the bank holding company.

- 8.3 Is the company affiliated with one or more banks, thrifts or securities firms? Yes 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 No
- (a) Honest and ethical conduct, including the ethical handling of actual or apparent conflicts of interest between personal and professional relationships;
- (b) Full, fair, accurate, timely and understandable disclosure in the periodic reports required to be filed by the reporting entity;
- (c) Compliance with applicable governmental laws, rules and regulations;
- (d) The prompt internal reporting of violations to an appropriate person or persons identified in the code; and
- (e) Accountability for adherence to the code.

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

- 9.2 Has the code of ethics for senior managers been amended? Yes No
- 9.21 If the response to 9.2 is Yes, provide information related to amendment(s).

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

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

FINANCIAL

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

10.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount: \$ 1,238,021

INVESTMENT

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

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

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

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

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

14.2 If yes, please complete the following:

	1 Prior Year-End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
14.21 Bonds	\$ 0	\$ 0
14.22 Preferred Stock	0	0
14.23 Common Stock	171,023,923	173,329,424
14.24 Short-Term Investments	0	0
14.25 Mortgage Loans on Real Estate	0	0
14.26 All Other	0	0
14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	\$ 171,023,923	\$ 173,329,424
14.28 Total Investment in Parent included in Lines 14.21 to 14.26 above	\$ 0	\$ 0

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

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

If no, attach a description with this statement.

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

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

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

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

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

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

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

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

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

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

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

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

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

1 Central Registration Depository	2 Name(s)	3 Address
161853	American Money Management Corporation	301 East Fourth Street, Cincinnati, OH 45202
8099	Fort Washington Investment Advisors, Inc.	303 Broadway, Suite 1200, Cincinnati, OH 45202
107496	Emerald Advisers, Inc.	1111 Superior Ave., #1310, Cleveland, OH 44113
16076	Ancora Advisors LLC	6060 Parkland Boulevard, Suite 200, Cleveland, OH 44124

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

18.2 If no, list exceptions:

GENERAL INTERROGATORIES (continued)

PART 2 – PROPERTY & CASUALTY INTERROGATORIES

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

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

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

3.2 If yes, give full and complete information thereto:

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

4.2 If yes, complete the following schedule:

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

5.1 Operating Percentages:

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

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

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

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

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

SCHEDULE F - CEDED REINSURANCE

Showing All New Reinsurers - Current Year to Date

1 NAIC Company Code	2 ID Number	3 Name of Reinsurer	4 Domiciliary Jurisdiction	5 Type of Reinsurer	6 Certified Reinsurer Rating (1 through 6)	7 Effective Date of Certified Reinsurer Rating
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NONE

SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN

Current Year to Date - Allocated by States and Territories

States, Etc.	1 Active Status	Direct Premiums Written		Direct Losses Paid (Deducting Salvage)		Direct Losses Unpaid	
		2 Current Year to Date	3 Prior Year to Date	4 Current Year to Date	5 Prior Year to Date	6 Current Year to Date	7 Prior Year to Date
1. Alabama.....AL.....L.....		1,996,539	2,664,246	1,283,214	1,326,095	4,171,190	3,966,133
2. Alaska.....AK.....L.....		5,155,265	4,558,371	1,534,007	1,236,100	6,815,886	4,736,267
3. Arizona.....AZ.....L.....		3,135,660	5,659,941	2,481,719	2,148,884	5,828,407	5,426,809
4. Arkansas.....AR.....L.....		6,121,332	5,797,451	2,052,443	1,719,784	5,545,355	3,662,498
5. California.....CA.....L.....		51,889,618	52,466,605	40,589,364	30,486,041	126,351,755	102,885,589
6. Colorado.....CO.....L.....		4,411,665	3,889,444	2,824,218	2,229,298	4,565,415	6,390,827
7. Connecticut.....CT.....L.....		8,410,699	9,306,611	12,533,340	3,350,752	15,515,135	17,455,454
8. Delaware.....DE.....L.....		12,817,891	10,683,550	4,689,584	3,456,219	20,277,855	16,174,822
9. District of Columbia.....DC.....L.....		(1,710)	1,859			22	232
10. Florida.....FL.....L.....		12,629,125	13,124,182	9,391,295	9,960,589	22,066,756	23,638,416
11. Georgia.....GA.....L.....		3,936,320	4,816,054	2,615,891	3,915,697	8,925,284	7,807,989
12. Hawaii.....HI.....L.....		13,041,137	11,881,703	5,047,951	5,099,165	15,799,787	14,022,131
13. Idaho.....ID.....L.....		4,683,054	4,207,830	1,564,324	897,235	5,003,713	4,997,285
14. Illinois.....IL.....L.....		7,444,253	7,747,207	5,557,879	6,620,401	17,536,862	19,440,946
15. Indiana.....IN.....L.....		4,281,801	3,802,325	1,360,035	1,604,344	5,764,645	5,748,361
16. Iowa.....IA.....L.....		1,192,739	1,102,910	2,231,734	4,605,640	6,580,933	10,036,072
17. Kansas.....KS.....L.....		8,037,640	6,867,332	2,399,402	1,163,985	7,224,982	4,461,257
18. Kentucky.....KY.....L.....		10,765,462	2,804,479	2,615,715	974,890	4,006,457	2,596,526
19. Louisiana.....LA.....L.....		3,652,941	3,665,277	877,602	797,275	3,459,794	3,092,740
20. Maine.....ME.....L.....		284,531	259,793	84,290	253,733	420,104	361,286
21. Maryland.....MD.....L.....		2,877,411	3,804,313	1,756,329	1,382,789	5,797,943	4,839,054
22. Massachusetts.....MA.....L.....		7,070,144	13,246,426	5,691,883	7,581,350	17,514,183	18,906,135
23. Michigan.....MI.....L.....		25,485	32,771		2,187	3,181	2,961
24. Minnesota.....MN.....L.....		3,405,727	3,617,255	1,680,491	2,070,466	4,323,711	4,134,658
25. Mississippi.....MS.....L.....		2,724,260	1,911,162	873,739	747,596	2,038,827	2,058,414
26. Missouri.....MO.....L.....		9,677,514	8,645,517	3,220,433	4,549,234	13,703,399	11,255,232
27. Montana.....MT.....L.....		3,677,262	3,718,536	2,545,350	2,540,974	3,633,024	2,311,985
28. Nebraska.....NE.....L.....		3,941,506	3,204,545	1,840,245	2,795,424	3,239,239	3,729,318
29. Nevada.....NV.....L.....		1,540,891	5,376,704	4,176,590	3,561,848	7,939,708	6,987,780
30. New Hampshire.....NH.....L.....		2,524,864	2,838,269	1,305,049	1,268,447	3,799,793	3,562,095
31. New Jersey.....NJ.....L.....		70,056	88,219	76,538	61,345	38,776	118,065
32. New Mexico.....NM.....L.....		1,068,132	702,669	341,698	231,494	2,146,439	1,346,428
33. New York.....NY.....L.....		28,384,557	26,591,303	9,450,813	14,845,745	42,340,375	34,247,563
34. North Carolina.....NC.....L.....		14,947,659	16,993,091	9,256,261	16,488,975	28,690,469	30,191,367
35. North Dakota.....ND.....L.....		1,119,639	1,139,287	294,795	95,647	570,758	532,213
36. Ohio.....OH.....L.....		8,501,835	9,912,650	3,322,391	3,566,154	11,751,767	11,144,755
37. Oklahoma.....OK.....L.....		3,733,734	3,430,826	1,145,323	930,036	3,817,508	4,075,379
38. Oregon.....OR.....L.....		1,207,423	1,736,947	1,070,351	752,941	2,837,372	2,690,094
39. Pennsylvania.....PA.....L.....		16,312,721	17,887,601	13,535,380	8,318,978	27,943,726	23,938,443
40. Rhode Island.....RI.....L.....		1,051,038	900,475	191,668	99,239	1,046,398	910,923
41. South Carolina.....SC.....L.....		2,181,430	5,213,757	2,990,854	2,644,244	7,954,430	7,961,036
42. South Dakota.....SD.....L.....		1,022,802	912,380	588,763	521,611	502,930	471,490
43. Tennessee.....TN.....L.....		12,032,794	14,320,059	6,837,304	7,382,055	16,633,258	14,742,042
44. Texas.....TX.....L.....		22,372,068	20,001,515	17,704,530	22,516,898	40,414,932	41,652,835
45. Utah.....UT.....L.....		8,680,894	7,525,347	2,055,393	6,225,033	7,718,819	5,799,138
46. Vermont.....VT.....L.....		813,803	1,259,019	478,236	334,129	1,961,442	1,579,208
47. Virginia.....VA.....L.....		6,572,732	6,091,887	1,962,329	3,797,524	9,275,182	8,889,999
48. Washington.....WA.....L.....		2,831,950	2,565,994	1,373,177	707,757	3,450,969	3,088,010
49. West Virginia.....WV.....L.....		(41,048)	(138,832)	118,460	287,284	984,057	952,157
50. Wisconsin.....WI.....L.....		7,406,512	7,178,485	1,312,711	2,959,220	8,725,692	8,021,844
51. Wyoming.....WY.....L.....		121,408	196,316	21,031	31,604	103,733	143,347
52. American Samoa.....AS.....N.....							
53. Guam.....GU.....N.....							
54. Puerto Rico.....PR.....N.....							
55. US Virgin Islands.....VI.....N.....							
56. Northern Mariana Islands.....MP.....N.....							
57. Canada.....CAN.....N.....							
58. Aggregate Other Alien.....OT.....XXX.....		0	0	0	0	0	0
59. Totals.....(a).....51.....		341,743,162	346,211,661	198,952,122	201,144,354	566,762,375	517,185,605

DETAILS OF WRITE-INS

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

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

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

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

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

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

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

	Domiciliary Location	FEIN	NAIC Co. Code
American Financial Group, Inc.	OH	31-1544320	
Great American Insurance Company *	OH	31-0501234	16691
American Signature Underwriters, Inc.	OH	31-1463075	
Brothers Property Corporation (80%)	OH	59-2840291	
Brothers Le Pavillon, LLC	DE	20-5173494	
Brothers Le Pavillon (SPE), LLC	DE	20-5173589	
Brothers Pennsylvanian Corporation	PA	25-1754638	
Brothers Property Management Corporation	OH	59-2840294	
Crescent Centre Apartments ^	OH	20-4498054	
Crop Managers Insurance Agency, Inc.	KS	31-1277904	
Dempsey & Siders Agency, Inc.	OH	31-0589001	
Eden Park Insurance Brokers, Inc.	CA	31-1341668	
El Aguila, Compañía 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	
Pincrest 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

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Participant in Lloyd's Syndicate 2468

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^ Total percentage owned by respective parent and other affiliated companies

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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

Q12

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	*
			31-1262960..				Risico Management Corporation.....	DE.....	NIA.....	APU Holding Company.....	Ownership.....	100.000	American Financial Group, Inc.....	
			31-0823725..				Dixie Terminal Corporation.....	OH.....	NIA.....	American Financial Group, Inc.....	Ownership.....	100.000	American Financial Group, Inc.....	
			98-0606803..				GAI Holding Bermuda Ltd.....	BMU.....	NIA.....	American Financial Group, Inc.....	Ownership.....	100.000	American Financial Group, Inc.....	
			98-0556144..				GAI Indemnity, Ltd.....	GBR.....	IA.....	GAI Holding Bermuda Ltd.....	Ownership.....	100.000	American Financial Group, Inc.....	
							Marketform Group Limited.....	GBR.....	NIA.....	GAI Holding Bermuda Ltd.....	Ownership.....	100.000	American Financial Group, Inc.....	
							Marketform Holdings Limited.....	GBR.....	NIA.....	Marketform Group Limited.....	Ownership.....	100.000	American Financial Group, Inc.....	
			98-0412245..				Lavenham Underwriting Limited.....	GBR.....	IA.....	Marketform Holdings Limited.....	Ownership.....	100.000	American Financial Group, Inc.....	
							Marketform Hong Kong Limited.....	HKG.....	NIA.....	Marketform Holdings Limited.....	Ownership.....	100.000	American Financial Group, Inc.....	
							Marketform Limited.....	GBR.....	NIA.....	Marketform Holdings Limited.....	Ownership.....	100.000	American Financial Group, Inc.....	
							Gabinete Marketform SL.....	ESP.....	NIA.....	Marketform Limited.....	Ownership.....	100.000	American Financial Group, Inc.....	
							Marketform Australia Pty Limited.....	AUS.....	NIA.....	Marketform Limited.....	Ownership.....	100.000	American Financial Group, Inc.....	
							Studio Marketform SRL.....	ITA.....	NIA.....	Marketform Limited.....	Ownership.....	100.000	American Financial Group, Inc.....	
							Marketform Management Services Limited.....	GBR.....	NIA.....	Marketform Holdings Limited.....	Ownership.....	100.000	American Financial Group, Inc.....	
							Marketform Managing Agency Limited.....	GBR.....	NIA.....	Marketform Holdings Limited.....	Ownership.....	100.000	American Financial Group, Inc.....	
			98-0431601..				Sampford Underwriting Limited.....	GBR.....	IA.....	Marketform Holdings Limited.....	Ownership.....	100.000	American Financial Group, Inc.....	
							Marketform Trust Company Limited.....	GBR.....	NIA.....	Marketform Group Limited.....	Ownership.....	100.000	American Financial Group, Inc.....	
			06-1356481..				Great American Financial Resources, Inc.....	DE.....	NIA.....	American Financial Group, Inc.....	Ownership.....	100.000	American Financial Group, Inc.....	1.....
			31-1422717..				AAG Insurance Agency, Inc.....	KY.....	NIA.....	Great American Financial Resources, Inc.....	Ownership.....	100.000	American Financial Group, Inc.....	
			34-1017531..				Ceres Group, Inc.....	DE.....	NIA.....	Great American Financial Resources, Inc.....	Ownership.....	100.000	American Financial Group, Inc.....	
			47-0717079..				Continental General Corporation.....	NE.....	NIA.....	Ceres Group, Inc.....	Ownership.....	100.000	American Financial Group, Inc.....	
0084.....	American Financial Group, Inc.....	71404..	47-0463747..				Continental General Insurance Company.....	OH.....	IA.....	Continental General Corporation.....	Ownership.....	100.000	American Financial Group, Inc.....	
			34-1947042..				QQAgency of Texas, Inc.....	TX.....	NIA.....	Ceres Group, Inc.....	Ownership.....	100.000	American Financial Group, Inc.....	
			31-1395344..				Great American Advisors, Inc.....	OH.....	NIA.....	Great American Financial Resources, Inc.....	Ownership.....	100.000	American Financial Group, Inc.....	
0084.....	American Financial Group, Inc.....	63312..	13-1935920..				Great American Life Insurance Company.....	OH.....	IA.....	Great American Financial Resources, Inc.....	Ownership.....	100.000	American Financial Group, Inc.....	
			45-2969767..				Aerielle IP Holdings, LLC.....	OH.....	NIA.....	Great American Life Insurance Company.....	Ownership.....	62.500	American Financial Group, Inc.....	2.....
			26-4391696..				Aerielle, LLC.....	DE.....	NIA.....	Great American Life Insurance Company.....	Ownership.....	62.500	American Financial Group, Inc.....	2.....
0084.....	American Financial Group, Inc.....	93661..	31-1021738..				Annuity Investors Life Insurance Company.....	OH.....	IA.....	Great American Life Insurance Company.....	Ownership.....	100.000	American Financial Group, Inc.....	
			27-4078277..				Bay Bridge Marina Hemingway's Restaurant, LLC..	MD.....	NIA.....	Great American Life Insurance Company.....	Ownership.....	85.000	American Financial Group, Inc.....	
			27-0513333..				Bay Bridge Marina Management, LLC.....	MD.....	NIA.....	Great American Life Insurance Company.....	Ownership.....	85.000	American Financial Group, Inc.....	
			20-1246122..				Brothers Management, LLC.....	FL.....	NIA.....	Great American Life Insurance Company.....	Ownership.....	99.000	American Financial Group, Inc.....	
			45-3988240..				FT Liquidation, LLC.....	OH.....	NIA.....	Great American Life Insurance Company.....	Ownership.....	100.000	American Financial Group, Inc.....	
			20-4604276..				GALIC - Bay Bridge Marina, LLC.....	MD.....	NIA.....	Great American Life Insurance Company.....	Ownership.....	100.000	American Financial Group, Inc.....	
			45-5565693..				GALIC - Sorrento, LLC.....	FL.....	NIA.....	Great American Life Insurance Company.....	Ownership.....	65.000	American Financial Group, Inc.....	2.....
			31-1391777..				GALIC Brothers, Inc.....	OH.....	NIA.....	Great American Life Insurance Company.....	Ownership.....	80.000	American Financial Group, Inc.....	
			45-1144095..				GALIC Pointe, LLC.....	FL.....	NIA.....	Great American Life Insurance Company.....	Ownership.....	65.000	American Financial Group, Inc.....	2.....
			26-3260520..				Manhattan National Holding Corporation.....	OH.....	NIA.....	Great American Life Insurance Company.....	Ownership.....	100.000	American Financial Group, Inc.....	

Q12.1

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	*
0084	American Financial Group, Inc.	67083	45-0252531				Manhattan National Life Insurance Company	OH	IA	Manhattan National Holding Corporation	Ownership	100.000	American Financial Group, Inc.	
			52-2179330				Skipjack Marina Corp	MD	NIA	Great American Life Insurance Company	Ownership	100.000	American Financial Group, Inc.	
0084	American Financial Group, Inc.	63479	58-0869673				United Teacher Associates Insurance Company	TX	IA	Great American Financial Resources, Inc.	Ownership	100.000	American Financial Group, Inc.	
			47-1933937				UTA Acquisitions, LLC	TX	NIA	United Teacher Associates Insurance Company	Ownership	100.000	American Financial Group, Inc.	
			42-1575938				Great American Holding, Inc.	OH	NIA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	
			27-3062314				Agricultural Services, LLC	OH	NIA	Great American Holding, Inc.	Ownership	100.000	American Financial Group, Inc.	
			45-4110027				United States Commodities Producers LLC	MT	NIA	Agricultural Services, LLC	Ownership	75.000	American Financial Group, Inc.	
			27-2354685				United States Livestock Producers, LLC	NV	NIA	Agricultural Services, LLC	Ownership	75.000	American Financial Group, Inc.	
0084	American Financial Group, Inc.	35351	31-0912199				American Empire Surplus Lines Insurance Company	DE	IA	Great American Holding, Inc.	Ownership	100.000	American Financial Group, Inc.	
										American Empire Surplus Lines Insurance Company	Ownership	100.000	American Financial Group, Inc.	
0084	American Financial Group, Inc.	37990	31-0973761				American Empire Insurance Company	OH	IA	American Empire Insurance Company	Ownership	100.000	American Financial Group, Inc.	
			59-1671722				American Empire Underwriters, Inc.	TX	NIA	American Empire Insurance Company	Ownership	100.000	American Financial Group, Inc.	
			AA-1784136				GAI Australia Pty Ltd	AUS	NIA	Great American Holding, Inc.	Ownership	100.000	American Financial Group, Inc.	
							Great American International Insurance Limited	IRL	IA	Great American Holding, Inc.	Ownership	100.000	American Financial Group, Inc.	
0084	American Financial Group, Inc.	23418	73-0556513				Mid-Continent Casualty Company	OH	IA	Great American Holding, Inc.	Ownership	100.000	American Financial Group, Inc.	
0084	American Financial Group, Inc.	15380	73-1406844				Mid-Continent Assurance Company	OH	IA	Mid-Continent Casualty Company	Ownership	100.000	American Financial Group, Inc.	
							Mid-Continent Excess and Surplus Insurance Company	DE	IA	Mid-Continent Casualty Company	Ownership	100.000	American Financial Group, Inc.	
			30-0571535				Mid-Continent Specialty Insurance Services, Inc.	OK	NIA	Mid-Continent Casualty Company	Ownership	100.000	American Financial Group, Inc.	
0084	American Financial Group, Inc.	23426	73-0773259				Oklahoma Surety Company	OH	IA	Mid-Continent Casualty Company	Ownership	100.000	American Financial Group, Inc.	
0084	American Financial Group, Inc.	22179	95-2801326				Republic Indemnity Company of America	CA	IA	Great American Holding, Inc.	Ownership	100.000	American Financial Group, Inc.	
0084	American Financial Group, Inc.	43753	31-1054123				Republic Indemnity Company of California	CA	IA	Republic Indemnity Company of America	Ownership	100.000	American Financial Group, Inc.	
			59-1683711				Summit Consulting, LLC	FL	NIA	Great American Holding, Inc.	Ownership	100.000	American Financial Group, Inc.	
			59-3385208				Heritage Summit Healthcare, LLC	FL	NIA	Summit Consulting, LLC	Ownership	100.000	American Financial Group, Inc.	
			59-3409855				Summit Holding Southeast, Inc.	FL	NIA	Great American Holding, Inc.	Ownership	100.000	American Financial Group, Inc.	
0084	American Financial Group, Inc.	10701	59-1835212				Bridgefield Employers Insurance Company	FL	IA	Summit Holding Southeast, Inc.	Ownership	100.000	American Financial Group, Inc.	
							Bridgefield Casualty Insurance Company	FL	IA	Bridgefield Employers Insurance Company	Ownership	100.000	American Financial Group, Inc.	
0084	American Financial Group, Inc.	10335	59-3269531				Great American Insurance Company	OH	UIP	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	
			45-2969767				Aerielle IP Holdings, LLC	OH	NIA	Great American Insurance Company	Ownership	37.500	American Financial Group, Inc.	2
			26-4391696				Aerielle, LLC	DE	NIA	Great American Insurance Company	Ownership	37.500	American Financial Group, Inc.	2
			31-1463075				American Signature Underwriters, Inc.	OH	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	

Q12.2

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	*
			59-2840291				Brothers Property Corporation	OH	NIA	Great American Insurance Company	Ownership	80.000	American Financial Group, Inc.	
			20-5173494				Brothers Le Pavillon, LLC	DE	NIA	Brothers Property Corporation	Ownership	100.000	American Financial Group, Inc.	
			20-5173589				Brothers Le Pavillon (SPE), LLC	DE	NIA	Brothers Le Pavillon, LLC	Ownership	100.000	American Financial Group, Inc.	
			25-1754638				Brothers Pennsylvania Corporation	PA	NIA	Brothers Property Corporation	Ownership	100.000	American Financial Group, Inc.	
			59-2840294				Brothers Property Management Corporation	OH	NIA	Brothers Property Corporation	Ownership	100.000	American Financial Group, Inc.	
			20-4498054				Crescent Centre Apartments	OH	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	1
			31-1277904				Crop Managers Insurance Agency, Inc.	KS	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	
			31-0589001				Dempsey & Siders Agency, Inc.	OH	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	
			31-1341668				Eden Park Insurance Brokers, Inc.	CA	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	
							El Aguila, Compañía de Seguros, S.A. de C.V.	MEX	IA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	
							Financidora de Primas Condor, S.A. de C.V.	MEX	NIA	El Aguila, Compañía de Seguros, S.A. de C.V.	Ownership	99.000	American Financial Group, Inc.	
			39-1404033				Farmers Crop Insurance Alliance, Inc.	KS	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	
			13-3628555				FCIA Management Company, Inc.	NY	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	
							Foreign Credit Insurance Association	NY	OTH	Great American Insurance Company	Management		American Financial Group, Inc.	3
			31-1753938				GAI Warranty Company	OH	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	
			31-1765544				GAI Warranty Company of Florida	FL	NIA	GAI Warranty Company	Ownership	100.000	American Financial Group, Inc.	
							GAI Warranty Company of Canada Inc.	CAN	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	
			45-5565693				GALIC - Sorrento, LLC	FL	NIA	Great American Insurance Company	Ownership	35.000	American Financial Group, Inc.	2
			45-1144095				GALIC Pointe, LLC	FL	NIA	Great American Insurance Company	Ownership	35.000	American Financial Group, Inc.	2
			61-1329718				Global Premier Finance Company	OH	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	
			74-2693636				Great American Agency of Texas, Inc.	TX	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	
0084	American Financial Group, Inc.	26832	95-1542353				Great American Alliance Insurance Company	OH	IA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	
0084	American Financial Group, Inc.	26344	15-6020948				Great American Assurance Company	OH	IA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	
0084	American Financial Group, Inc.	39896	61-0983091				Great American Casualty Insurance Company	OH	IA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	
			31-1228726				Great American Claims Services, Inc.	DE	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	
0084	American Financial Group, Inc.	10646	36-4079497				Great American Contemporary Insurance Company	OH	IA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	
0084	American Financial Group, Inc.	37532	31-0954439				Great American E & S Insurance Company	DE	IA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	
0084	American Financial Group, Inc.	41858	31-1036473				Great American Fidelity Insurance Company	DE	IA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	
			31-1652643				Great American Insurance Agency, Inc.	OH	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	
0084	American Financial Group, Inc.	22136	13-5539046				Great American Insurance Company of New York	NY	IA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	
0084	American Financial Group, Inc.	38024	31-0974853				Great American Lloyd's Insurance Company	TX	IA	Great American Insurance Company	Other		American Financial Group, Inc.	4
			31-1073664				Great American Lloyd's, Inc.	TX	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	
			31-0856644				Great American Management Services, Inc.	OH	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	
0084	American Financial Group, Inc.	38580	31-1288778				Great American Protection Insurance Company	OH	IA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	
			31-0918893				Great American Re Inc.	DE	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	
0084	American Financial Group, Inc.	31135	31-1209419				Great American Security Insurance Company	OH	IA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	

Q12.3

PART 1 - LOSS EXPERIENCE

Lines of Business	Current Year to Date			4 Prior Year to Date Direct Loss Percentage
	1 Direct Premiums Earned	2 Direct Losses Incurred	3 Direct Loss Percentage	
1. Fire.....	50,366	780	1.5	
2. Allied lines.....	2,528,485	998,359	39.5	9.1
3. Farmowners multiple peril.....			0.0	
4. Homeowners multiple peril.....			0.0	
5. Commercial multiple peril.....	1,557,237	803,939	51.6	25.0
6. Mortgage guaranty.....			0.0	
8. Ocean marine.....			0.0	
9. Inland marine.....	4,033,218	1,533,083	38.0	40.7
10. Financial guaranty.....			0.0	
11.1. Medical professional liability - occurrence.....			0.0	
11.2. Medical professional liability - claims-made.....			0.0	
12. Earthquake.....		(43)	0.0	
13. Group accident and health.....			0.0	
14. Credit accident and health.....			0.0	
15. Other accident and health.....	439,408	266,227	60.6	40.1
16. Workers' compensation.....	104,315,843	66,470,632	63.7	57.7
17.1 Other liability-occurrence.....	26,244,844	11,226,075	42.8	80.1
17.2 Other liability-claims made.....	38,336	(223,767)	(583.7)	(1,630.0)
17.3 Excess workers' compensation.....			0.0	
18.1 Products liability-occurrence.....			0.0	
18.2 Products liability-claims made.....			0.0	
19.1, 19.2 Private passenger auto liability.....	2,914,992	2,154,008	73.9	49.3
19.3, 19.4 Commercial auto liability.....	164,268,644	120,315,424	73.2	70.0
21. Auto physical damage.....	44,996,263	23,668,997	52.6	55.2
22. Aircraft (all perils).....			0.0	
23. Fidelity.....			0.0	
24. Surety.....	46,186	20,441	44.3	27.9
26. Burglary and theft.....		127	0.0	
27. Boiler and machinery.....	39,777		0.0	3.3
28. Credit.....			0.0	
29. International.....			0.0	
30. Warranty.....			0.0	
31. Reinsurance-nonproportional assumed property.....	XXX	XXX	XXX	XXX
32. Reinsurance-nonproportional assumed liability.....	XXX	XXX	XXX	XXX
33. Reinsurance-nonproportional assumed financial lines.....	XXX	XXX	XXX	XXX
34. Aggregate write-ins for other lines of business.....	0	0	0.0	
35. Totals.....	351,473,599	227,234,282	64.7	64.2
DETAILS OF WRITE-INS				
3401.....			0.0	
3402.....			0.0	
3403.....			0.0	
3498. Sum. of remaining write-ins for Line 34 from overflow page.....	0	0	0.0	XXX
3499. Totals (Lines 3401 thru 3403 plus 3498) (Line 34).....	0	0	0.0	

PART 2 - DIRECT PREMIUMS WRITTEN

Lines of Business	1	2	3
	Current Quarter	Current Year to Date	Prior Year Year to Date
1. Fire.....	5,818	50,797	24,709
2. Allied lines.....	845,912	2,549,898	2,750,598
3. Farmowners multiple peril.....			
4. Homeowners multiple peril.....			
5. Commercial multiple peril.....	653,334	1,496,489	1,423,811
6. Mortgage guaranty.....			
8. Ocean marine.....			
9. Inland marine.....	729,733	3,663,603	3,910,495
10. Financial guaranty.....			
11.1. Medical professional liability - occurrence.....			
11.2. Medical professional liability - claims made.....			
12. Earthquake.....			
13. Group accident and health.....			
14. Credit accident and health.....			
15. Other accident and health.....	133,415	133,415	600,000
16. Workers' compensation.....	31,907,958	86,216,569	73,605,731
17.1 Other liability-occurrence.....	10,860,681	28,839,927	28,816,525
17.2 Other liability-claims made.....	21,238	29,067	46,199
17.3 Excess workers' compensation.....			
18.1 Products liability-occurrence.....			
18.2 Products liability-claims made.....			
19.1 19.2 Private passenger auto liability.....	853,850	2,965,898	2,934,216
19.3 19.4 Commercial auto liability.....	48,816,865	166,481,438	182,528,403
21. Auto physical damage.....	12,359,595	49,235,238	49,498,556
22. Aircraft (all perils).....			
23. Fidelity.....			
24. Surety.....	4,300	40,260	39,360
26. Burglary and theft.....			
27. Boiler and machinery.....	16,545	40,562	33,057
28. Credit.....			
29. International.....			
30. Warranty.....			
31. Reinsurance-nonproportional assumed property.....	XXX	XXX	XXX
32. Reinsurance-nonproportional assumed liability.....	XXX	XXX	XXX
33. Reinsurance-nonproportional assumed financial lines.....	XXX	XXX	XXX
34. Aggregate write-ins for other lines of business.....	0	0	0
35. Totals.....	107,209,244	341,743,162	346,211,661
DETAILS OF WRITE-INS			
3401.....			
3402.....			
3403.....			
3498. Sum. of remaining write-ins for Line 34 from overflow page.....	0	0	0
3499. Totals (Lines 3401 thru 3403 plus 3498) (Line 34).....	0	0	0

PART 3 (000 omitted)

LOSS AND LOSS ADJUSTMENT EXPENSE RESERVES SCHEDULE

	1	2	3	4	5	6	7	8	9	10	11	12	13
Years in Which Losses Occurred	Prior Year-End Known Case Loss and LAE Reserves	Prior Year-End IBNR Loss and LAE Reserves	Total Prior Year-End Loss and LAE Reserves (Cols. 1 + 2)	2015 Loss and LAE Payments on Claims Reported as of Prior Year-End	2015 Loss and LAE Payments on Claims Unreported as of Prior Year-End	Total 2015 Loss and LAE Payments (Cols. 4 + 5)	Q.S. Date Known Case Loss and LAE Reserves on Claims Reported and Open as of Prior Year-End	Q.S. Date Known Case Loss and LAE Reserves on Claims Reported or Reopened Subsequent to Prior Year-End	Q.S. Date IBNR Loss and LAE Reserves	Total Q.S. Loss and LAE Reserves (Cols. 7 + 8 + 9)	Prior Year-End Known Case Loss and LAE Reserves Developed (Savings)/Deficiency (Cols. 4 + 7 minus Col. 1)	Prior Year-End IBNR Loss and LAE Reserves Developed (Savings)/Deficiency (Cols. 5 + 8 + 9 minus Col. 2)	Prior Year-End Total Loss and LAE Reserve Developed (Savings)/Deficiency (Cols. 11 + 12)
1. 2012 + Prior.....	76,702	53,123	129,825	42,852	138	42,990	57,358	225	38,308	95,891	23,508	(14,452)	9,056
2. 2013.....	38,332	50,620	88,952	22,700	789	23,489	32,713	276	31,158	64,147	17,081	(18,397)	(1,316)
3. Subtotals 2013 + Prior.....	115,034	103,743	218,777	65,552	927	66,479	90,071	501	69,466	160,038	40,589	(32,849)	7,740
4. 2014.....	44,634	103,177	147,811	30,405	2,941	33,346	41,744	1,198	71,957	114,899	27,515	(27,081)	434
5. Subtotals 2014 + Prior.....	159,668	206,920	366,588	95,957	3,868	99,825	131,815	1,699	141,423	274,937	68,104	(59,930)	8,174
6. 2015.....	XXX	XXX	XXX	XXX	34,331	34,331	XXX	36,539	81,513	118,052	XXX	XXX	XXX
7. Totals.....	159,668	206,920	366,588	95,957	38,199	134,156	131,815	38,238	222,936	392,989	68,104	(59,930)	8,174
8. Prior Year-End's Surplus As Regards Policyholders	284,680										Col. 11, Line 7 As % of Col. 1, Line 7	Col. 12, Line 7 As % of Col. 2, Line 7	Col. 13, Line 7 As % of Col. 3, Line 7
											1. ....42.7 %	2. ....(29.0)%	3. ....2.2 %
													Col. 13, Line 7 Line 8
													4. ....2.9 %

Q14

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

Explanation:

- 1.
- 2.
- 3.
- 4.

Bar Code:



Overflow Page for Write-Ins

Additional Write-ins for Assets:

	Current Statement Date			4 December 31, Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
2504. Miscellaneous receivable.....	414,063		414,063	745,922
2505. Commission receivable.....	350,411		350,411	414,153
2597. Summary of remaining write-ins for Line 25.....	764,474	0	764,474	1,160,075

National Interstate Insurance Company SCHEDULE A - VERIFICATION

Real Estate

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	16,007,922	15,536,369
2. Cost of acquired:		
2.1 Actual cost at time of acquisition.....		
2.2 Additional investment made after acquisition.....	1,125,658	1,010,020
3. Current year change in encumbrances.....		
4. Total gain (loss) on disposals.....		(8,524)
5. Deduct amounts received on disposals.....		
6. Total foreign exchange change in book/adjusted carrying value.....		
7. Deduct current year's other than temporary impairment recognized.....		
8. Deduct current year's depreciation.....	430,981	529,943
9. Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8).....	16,702,599	16,007,922
10. Deduct total nonadmitted amounts.....		
11. Statement value at end of current period (Line 9 minus Line 10).....	16,702,599	16,007,922

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

NONE

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	29,035,107	23,883,002
2. Cost of acquired:		
2.1 Actual cost at time of acquisition.....	150,000	250,000
2.2 Additional investment made after acquisition.....	1,922,403	2,981,264
3. Capitalized deferred interest and other.....		
4. Accrual of discount.....		
5. Unrealized valuation increase (decrease).....	306,249	1,920,841
6. Total gain (loss) on disposals.....		
7. Deduct amounts received on disposals.....	750,000	
8. Deduct amortization of premium and depreciation.....		
9. Total foreign exchange change in book/adjusted carrying value.....		
10. Deduct current year's other than temporary impairment recognized.....		
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10).....	30,663,760	29,035,107
12. Deduct total nonadmitted amounts.....		
13. Statement value at end of current period (Line 11 minus Line 12).....	30,663,760	29,035,107

SCHEDULE D - VERIFICATION

Bonds and Stocks

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year.....	844,867,922	808,599,692
2. Cost of bonds and stocks acquired.....	164,501,378	149,166,639
3. Accrual of discount.....	1,716,522	2,116,756
4. Unrealized valuation increase (decrease).....	(641,363)	4,688,137
5. Total gain (loss) on disposals.....	1,867,460	5,140,777
6. Deduct consideration for bonds and stocks disposed of.....	101,349,387	117,972,168
7. Deduct amortization of premium.....	3,380,006	4,941,045
8. Total foreign exchange change in book/adjusted carrying value.....		
9. Deduct current year's other than temporary impairment recognized.....	3,613,164	1,930,866
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	903,969,361	844,867,922
11. Deduct total nonadmitted amounts.....	1,285,380	867,150
12. Statement value at end of current period (Line 10 minus Line 11).....	902,683,981	844,000,772

SCHEDULE D - PART 1B

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

NAIC Designation	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. NAIC 1 (a).....	579,082,518	67,519,874	77,462,572	(3,954,827)	554,657,542	579,082,518	565,184,993	524,750,096
2. NAIC 2 (a).....	84,740,133	9,078,513	3,832,245	2,298,670	81,065,815	84,740,133	92,285,072	80,318,681
3. NAIC 3 (a).....	16,007,052	1,192,125	130,328	(307,396)	16,136,182	16,007,052	16,761,453	12,896,393
4. NAIC 4 (a).....	4,509,166	49,750	144,385	(270,608)	5,622,842	4,509,166	4,143,922	6,483,216
5. NAIC 5 (a).....	1,405,092		107,966	(203,753)	1,226,135	1,405,092	1,093,373	707,337
6. NAIC 6 (a).....	66,769		39,711	56,490	106,039	66,769	83,549	193,594
7. Total Bonds.....	685,810,730	77,840,262	81,717,207	(2,381,423)	658,814,556	685,810,730	679,552,362	625,349,317
PREFERRED STOCK								
8. NAIC 1.....	3,524,659			(21,540)	2,531,698	3,524,659	3,503,119	2,514,937
9. NAIC 2.....	6,564,000	500,000		(28,650)	6,717,450	6,564,000	7,035,350	6,569,250
10. NAIC 3.....	3,271,350			(9,150)	3,292,861	3,271,350	3,262,200	3,268,600
11. NAIC 4.....	6,602				13,371	6,602	6,602	13,371
12. NAIC 5.....							0	
13. NAIC 6.....	27,045				27,045	27,045	27,045	27,045
14. Total Preferred Stock.....	13,393,655	500,000	0	(59,340)	12,582,425	13,393,655	13,834,316	12,393,203
15. Total Bonds and Preferred Stock.....	699,204,385	78,340,262	81,717,207	(2,440,763)	671,396,981	699,204,385	693,386,677	637,742,520

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(a) Book/Adjusted Carrying Value column for the end of the current reporting period includes the following amount of non-rated short-term and cash equivalent bonds by NAIC designation:

NAIC 1 \$.....15,627,631; 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.....	15,627,631	XXX.....	15,627,631	1,263	

SCHEDULE DA - VERIFICATION

Short-Term Investments

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	16,075,561	7,205,475
2. Cost of short-term investments acquired.....	87,558,699	67,292,009
3. Accrual of discount.....		
4. Unrealized valuation increase (decrease).....		
5. Total gain (loss) on disposals.....		
6. Deduct consideration received on disposals.....	88,006,628	58,421,924
7. Deduct amortization of premium.....		
8. Total foreign exchange change in book/adjusted carrying value.....		
9. Deduct current year's other than temporary impairment recognized.....		
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	15,627,631	16,075,561
11. Deduct total nonadmitted amounts.....		
12. Statement value at end of current period (Line 10 minus Line 11).....	15,627,631	16,075,561

**Sch. DB-Pt A-Verification
NONE**

**Sch. DB-Pt B-Verification
NONE**

**Sch. DB-Pt C-Sn 1
NONE**

**Sch. DB-Pt C-Sn 2
NONE**

**Sch. DB-Verification
NONE**

**Sch. E-Verification
NONE**

SCHEDULE A - PART 2

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

1 Description of Property	Location		4 Date Acquired	5 Name of Vendor	6 Actual Cost at Time of Acquisition	7 Amount of Encumbrances	8 Book/Adjusted Carrying Value Less Encumbrances	9 Additional Investment Made After Acquisition
	2 City	3 State						
Acquired by Purchase								
Land and Office Building, 3250 Interstate Drive.....	Richfield.....	OH.....	...09/15/2015	Gardiner Trane Co.....			.....32,822	.....32,921
Land and Office Building, 4059 Kinross Lakes Parkway.....	Richfield.....	OH.....	...05/15/2015	Snavely Building Co.....			.....23,748	.....24,005
Land and Office Building, 4059 Kinross Lakes Parkway.....	Richfield.....	OH.....	...07/15/2015	Snavely Building Co.....			.....78,824	.....79,333
Land and Office Building, 4059 Kinross Lakes Parkway.....	Richfield.....	OH.....	...08/15/2015	Southgate Lock & Security.....			.....59,103	.....59,357
0199999. Totals.....					.....0	.....0	.....194,498	.....195,615
0399999. Totals.....					.....0	.....0	.....194,498	.....195,615

QE01

SCHEDULE A - PART 3

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

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

SCHEDULE B - PART 2

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

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

NONE

QE02

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	
Loan Number	2	3	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	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
	City	State					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					

NONE

SCHEDULE BA - PART 2

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

1 CUSIP Identification	2 Name or Description	Location		5 Name of Vendor or General Partner	6 NAIC Designation	7 Date Originally Acquired	8 Type and Strategy	9 Actual Cost at Time of Acquisition	10 Additional Investment Made after Acquisition	11 Amount of Encumbrances	12 Commitment for Additional Investment	13 Percentage of Ownership	
		3 City	4 State										
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated													
000000 00 0	PRIMUS CAPITAL FUND VII, LP.....	CLEVELAND	OH.....	PRIMUS CAPITAL FUND, LP.....		12/13/2012...	1		747,403		4,267,249	2.8	
1599999 Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated.....									0	747,403	0	4,267,249	XXX.....
4499999 Subtotal - Unaffiliated.....									0	747,403	0	4,267,249	XXX.....
4699999 Totals.....									0	747,403	0	4,267,249	XXX.....

QE03

SCHEDULE BA - PART 3

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

1 CUSIP Identification	2 Name or Description	Location		5 Name of Purchaser or Nature of Disposal	6 Date Originally Acquired	7 Disposal Date	8 Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Changes in Book/Adjusted Carrying Value						15 Book/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
		3 City	4 State					9 Unrealized Valuation Increase (Decrease)	10 Current Year's (Depreciation) or (Amortization)/ Accretion	11 Current Year's Other Than Temporary Impairment Recognized	12 Capitalized Deferred Interest and Other	13 Total Change in B./A.C.V. (9+10-11+12)	14 Total Foreign Exchange Change in B./A.C.V.						

NONE

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)
Bonds - U.S. Special Revenue and Special Assessment										
313379	QN	2		09/28/2015	STIFEL NICOLAUS		325,000	325,000	2,120	1
3133EC	K6	0		08/27/2015	STIFEL NICOLAUS		1,779,814	1,795,000	18,672	1
3133EE	4V	9		07/16/2015	INTL FCSTONE PARTNER		1,398,110	1,400,000		1
31350A	BR	8		09/11/2015	CITIGROUP		1,027,500	1,000,000		1FE
3136G0	T8	4		07/30/2015	FIFTH THIRD		1,333,861	1,365,000	7,735	1
56052F	CE	3		08/07/2015	CITIGROUP		2,098,740	2,000,000		1FE
594653	6J	1		08/06/2015	MORGAN STANLEY		2,157,880	2,000,000		1FE
60637B	GM	6		08/12/2015	STIFEL NICOLAUS		2,149,780	2,000,000		1FE
686087	SU	2		08/05/2015	JP MORGAN SECURITIES INC		1,058,090	1,000,000		1FE
708796	T8	0		08/19/2015	JP MORGAN SECURITIES INC		2,096,200	2,000,000		1FE
3199999. Total Bonds - U.S. Special Revenue and Special Assessment							15,424,975	14,885,000	28,527	XXX
Bonds - Industrial and Miscellaneous										
00080Q	AF	2	R	07/21/2015	CITIGROUP		997,320	1,000,000		2FE
02666B	AA	4		09/11/2015	GOLDMAN SACHS		999,968	1,000,000		1FE
02666B	AG	1		09/11/2015	GOLDMAN SACHS		0	1,000,000		1AM
03674X	AC	0		08/28/2015	BANC OF AMERICA SECURITIES		90,000	100,000	1,295	3FE
03765X	AD	8		09/16/2015	BANC OF AMERICA SECURITIES		500,000	500,000		1FE
04015K	AA	8		08/13/2015	BANC OF AMERICA SECURITIES		985,120	1,000,000		2FE
05490T	AA	0		08/07/2015	BARCLAYS CAPITAL		1,544,982	1,500,000	2,314	1FE
05490T	AA	0		09/09/2015	CANTOR FITZGERALD & CO		256,719	250,000	220	1FE
05616M	AG	1	R	07/23/2015	BANC OF AMERICA SECURITIES		1,406,758	1,600,000		1FE
085789	AE	5		09/03/2015	ROBERT W BAIRD CO		49,750	100,000	2,400	4FE
12479L	AA	8	R	07/16/2015	WELLS FARGO BROKERAGE SERVICES		734,708	733,333	1,838	1FE
12550T	AL	9	R	08/14/2015	CITIGROUP		3,000,000	3,000,000		1FE
136385	AV	3	I	08/19/2015	CANTOR FITZGERALD & CO		237,805	250,000	623	2FE
136385	AV	3	I	08/21/2015	MORGAN STANLEY		235,938	250,000	677	2FE
165167	CC	9		08/13/2015	BANC OF AMERICA SECURITIES		132,375	150,000	1,903	3FE
212015	AH	4		07/29/2015	GOLDMAN SACHS		142,125	150,000	2,875	2FE
212015	AH	4		08/20/2015	BARCLAYS CAPITAL		223,125	250,000	5,556	2FE
212015	AH	4		08/26/2015	STIFEL NICOLAUS		44,813	50,000	1,153	2FE
24736X	AA	6		08/10/2015	MORGAN STANLEY		1,000,000	1,000,000		1FE
24736Y	AA	4		08/10/2015	MORGAN STANLEY		500,000	500,000		1FE
292505	AJ	3	I	08/19/2015	RBC CAPITAL MARKETS		238,975	250,000	2,681	2FE
292505	AJ	3	I	08/21/2015	CANTOR FITZGERALD & CO		326,375	350,000	3,830	2FE
29250N	AF	2	I	08/26/2015	JEFFERIES & CO		474,315	500,000	8,333	2FE
29250N	AF	2	I	09/11/2015	JEFFERIES & CO		236,958	250,000	4,583	2FE
29336U	AE	7		08/21/2015	MORGAN STANLEY		185,380	200,000	2,398	2FE
29336U	AE	7		09/02/2015	STIFEL NICOLAUS		138,771	150,000	2,006	2FE
320209	AA	7		08/20/2015	RBC CAPITAL MARKETS		2,000,000	2,000,000		2FE
35671D	BD	6		08/05/2015	MORGAN STANLEY		932,500	1,000,000	9,566	2FE

QE04

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)
3622EA AA 8	GSA 2007-3 1A1A SEQ SSNR FLT 03/25/2047		07/20/2015	BANC OF AMERICA SECURITIES		987,239	1,484,570	297	1AM
374825 AA 5	GIBSON ENERGY 6.75 07/15/2021	I	08/21/2015	GMP SECURITIES		97,000	100,000	769	3FE
374825 AA 5	GIBSON ENERGY 6.75 07/15/2021	I	09/01/2015	NBC INTERNATIONAL		97,250	100,000	919	3FE
374825 AA 5	GIBSON ENERGY 6.75 07/15/2021	I	09/09/2015	GMP SECURITIES		24,313	25,000	277	3FE
45660K AA 9	INDX 2006-AR39 A1 SEQ SSNR FLT 02/25/37		09/22/2015	MORGAN STANLEY		1,029,278	1,277,614		1Z
46615P AE 4	JFIN 2007-1A C CLO MEZ FLT 07/20/2021	R	07/31/2015	BANC OF AMERICA SECURITIES		1,458,750	1,500,000	1,025	1FE
55336V AA 8	MPLX LP 4.00 02/15/2025		08/19/2015	BARCLAYS CAPITAL		232,368	250,000	250	2FE
565849 AL 0	MARATHON OIL CORP 3.85 06/01/2025		08/19/2015	US BANCORP		233,290	250,000	1,978	2FE
62432C AL 5	MVV 2015-10A B2 CLO MEZ SEQ 4.11 10/27	R	07/31/2015	MORGAN STANLEY		750,000	750,000		1FE
626717 AD 4	MURPHY OIL CORP 4.00 06/01/2022		08/25/2015	CANTOR FITZGERALD & CO		43,967	50,000	483	2FE
626717 AF 9	MURPHY OIL CORP 3.70 12/01/2022		08/21/2015	CANTOR FITZGERALD & CO		172,060	200,000	1,747	2FE
62856R AC 9	MIH BV 5.50 07/21/2025	R	07/14/2015	CITIGROUP		499,810	500,000		2FE
62942Q AF 0	NRART 2015-T2 AT2 ABS SSNR 3.3021 08/48		08/25/2015	CS FIRST BOSTON		1,999,996	2,000,000		1FE
65251V AL 4	NWSTR 2015-2A A2 CLO SEQ SSNR 3.461 27		09/03/2015	WELLS FARGO BROKERAGE SERVICES		999,724	1,000,000		1FE
67389Y AF 2	OAKCL 2015-1A COMB CLO MEZ 0 10/20/2027	R	08/04/2015	BANC OF AMERICA SECURITIES		1,891,700	2,000,000		1FE
68268L AA 5	OMFIT 2015-3A A ABS SEQ SSNR 3.63 11/28		09/24/2015	CITIGROUP		999,827	1,000,000		1FE
75281A AN 9	RANGE RESOURCES 5.00 08/15/2022		08/27/2015	WILLIAM BLAIR & COMPANY		55,938	62,500	139	3FE
75281A AN 9	RANGE RESOURCES 5.00 08/15/2022		08/28/2015	MORGAN STANLEY		45,125	50,000	118	3FE
75620R AE 2	RCTTE 2015-1A COMB CLO MEZ 0 10/20/2027	R	08/19/2015	BANC OF AMERICA SECURITIES		952,551	1,000,000		1FE
76117W AB 5	RESOLUTE FOREST 5.875 05/15/2023		08/21/2015	WELLS FARGO BROKERAGE SERVICES		118,500	150,000	2,472	3FE
76117W AB 5	RESOLUTE FOREST 5.875 05/15/2023		08/26/2015	GMP SECURITIES		39,750	50,000	865	3FE
76117W AB 5	RESOLUTE FOREST 5.875 05/15/2023		09/04/2015	RBC CAPITAL MARKETS		80,625	100,000	1,877	3FE
76117W AB 5	RESOLUTE FOREST 5.875 05/15/2023		09/16/2015	WELLS FARGO BROKERAGE SERVICES		411,250	500,000	10,281	3FE
78412F AL 8	SESI LLC 6.375 05/01/2019		08/20/2015	STIFEL NICOLAUS		252,500	250,000	5,047	2FE
78412F AL 8	SESI LLC 6.375 05/01/2019		09/02/2015	WELLS FARGO BROKERAGE SERVICES		245,000	250,000	5,622	2FE
78448Q AB 4	SMB 2015-B A2A ABS SNR 2.98 07/15/2027		07/23/2015	BARCLAYS CAPITAL		497,696	500,000		1FE
83417P AA 5	SOCTY 2015-1 A ABS SEQ SNR 4.18 08/45		08/07/2015	BANC OF AMERICA SECURITIES		1,499,223	1,500,000		1FE
84858D AA 6	SPIRIT AIR 2015-1 A 4.10 10/01/2029		07/28/2015	CITIGROUP		1,000,000	1,000,000		1FE
894126 AB 7	TRAP 2003-4A A1B CDO SEQ SSNR FLT 05/34		09/22/2015	BANC OF AMERICA SECURITIES		643,022	812,666	3,437	1FE
949496 AE 3	WELF 2015-1A A2 CLO SEQ SSNR 3.29 10/27	R	08/26/2015	MORGAN STANLEY		1,000,000	1,000,000		1FE
3899999	Total Bonds - Industrial and Miscellaneous					35,972,528	38,695,683	91,854	XXX
8399997	Total Bonds - Part 3					51,397,504	53,580,683	120,381	XXX
8399999	Total Bonds					51,397,504	53,580,683	120,381	XXX

QE04.1

Preferred Stocks - Industrial and Miscellaneous

78409G 20 6	SCE TRUST IV H 5.375		08/17/2015	MORGAN STANLEY	20,000,000	500,000			P2LFE
8499999	Total Preferred Stocks - Industrial and Miscellaneous					500,000	XXX	0	XXX
8999997	Total Preferred Stocks - Part 3					500,000	XXX	0	XXX
8999999	Total Preferred Stocks					500,000	XXX	0	XXX

Common Stocks - Industrial and Miscellaneous

00287Y 10 9	ABBVIE INC		09/24/2015	ISI GROUP	2,500,000	141,481	XXX		L
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SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
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)
00287Y 10 9	ABBVIE INC.....		09/25/2015	ISI GROUP.....	2,000,000	111,364	XXX		L.....
041356 20 5	ARLINGTON ASSET INVESTMENT-A.....		07/29/2015	FRIEDMAN BILLINGS RAMSEY.....	1,000,000	18,723	XXX		L.....
041356 20 5	ARLINGTON ASSET INVESTMENT-A.....		09/08/2015	FRIEDMAN BILLINGS RAMSEY.....	4,000,000	63,665	XXX		L.....
041356 20 5	ARLINGTON ASSET INVESTMENT-A.....		09/09/2015	FRIEDMAN BILLINGS RAMSEY.....	10,000,000	159,261	XXX		L.....
041356 20 5	ARLINGTON ASSET INVESTMENT-A.....		09/10/2015	FRIEDMAN BILLINGS RAMSEY.....	200,000	3,162	XXX		L.....
041356 20 5	ARLINGTON ASSET INVESTMENT-A.....		09/11/2015	FRIEDMAN BILLINGS RAMSEY.....	4,000,000	63,760	XXX		L.....
041356 20 5	ARLINGTON ASSET INVESTMENT-A.....		09/18/2015	FRIEDMAN BILLINGS RAMSEY.....	2,500,000	39,492	XXX		L.....
041356 20 5	ARLINGTON ASSET INVESTMENT-A.....		09/24/2015	FRIEDMAN BILLINGS RAMSEY.....	1,000,000	15,660	XXX		L.....
041356 20 5	ARLINGTON ASSET INVESTMENT-A.....		09/25/2015	FRIEDMAN BILLINGS RAMSEY.....	1,000,000	15,728	XXX		L.....
04270V 10 6	ARRIS GROUP INC.....		07/13/2015	NEEDHAM CO.....	1,153,000	35,992	XXX		L.....
04270V 10 6	ARRIS GROUP INC.....		08/26/2015	BNY MELLON CAPITAL.....	1,271,000	32,061	XXX		L.....
04270V 10 6	ARRIS GROUP INC.....		09/14/2015	NEEDHAM CO.....	807,000	21,983	XXX		L.....
057224 10 7	BAKER HUGHES INC.....		08/24/2015	STRATEGAS RESEARCH.....	3,500,000	162,298	XXX		L.....
09531U 10 2	BLUE BUFFALO PET PRODUCTS IN.....		07/22/2015	CITIGROUP.....	220,000	4,400	XXX		L.....
12477X 10 6	CAI INTERNATIONAL INC.....		08/05/2015	BB&T CAPITAL.....	2,645,000	35,052	XXX		L.....
14309L 10 2	CARLYLE GROUP LP.....		08/21/2015	SANDLER & O'NEIL PARTNERS.....	3,650,000	77,604	XXX		L.....
14309L 10 2	CARLYLE GROUP LP.....		08/24/2015	STRATEGAS RESEARCH.....	500,000	10,057	XXX		L.....
14309L 10 2	CARLYLE GROUP LP.....		09/02/2015	STRATEGAS RESEARCH.....	2,200,000	43,900	XXX		L.....
14309L 10 2	CARLYLE GROUP LP.....		09/04/2015	BERNSTEIN.....	750,000	15,003	XXX		L.....
14309L 10 2	CARLYLE GROUP LP.....		09/09/2015	DEUTSCHE BANK.....	4,000,000	82,916	XXX		L.....
14309L 10 2	CARLYLE GROUP LP.....		09/10/2015	DEUTSCHE BANK.....	650,000	13,228	XXX		L.....
14309L 10 2	CARLYLE GROUP LP.....		09/11/2015	DEUTSCHE BANK.....	1,500,000	30,518	XXX		L.....
14309L 10 2	CARLYLE GROUP LP.....		09/14/2015	DEUTSCHE BANK.....	500,000	10,105	XXX		L.....
14309L 10 2	CARLYLE GROUP LP.....		09/23/2015	STRATEGAS RESEARCH.....	2,500,000	48,205	XXX		L.....
14309L 10 2	CARLYLE GROUP LP.....		09/24/2015	CORNERSTONE MACRO.....	4,500,000	83,339	XXX		L.....
14309L 10 2	CARLYLE GROUP LP.....		09/25/2015	CORNERSTONE MACRO.....	1,000,000	18,574	XXX		L.....
163851 10 8	CHEMOURS CO/THE.....		07/01/2015	Spin Off 263534109.....	1,100,000	12,847	XXX		L.....
264147 10 9	DUCOMMUN INCORPORATED.....		08/21/2015	BNY MELLON CAPITAL.....	5,348,000	127,471	XXX		L.....
264147 10 9	DUCOMMUN INCORPORATED.....		09/30/2015	DA DAVIDSON.....	1,102,000	21,803	XXX		L.....
29250R 10 6	ENBRIDGE ENERGY PARTNERS LP.....		08/06/2015	STRATEGAS RESEARCH.....	5,000,000	136,231	XXX		L.....
29273R 10 9	ENERGY TRANSFER PARTNERS LP.....		08/06/2015	RAYMOND JAMES & ASSOCIATES.....	5,000,000	233,067	XXX		L.....
29273R 10 9	ENERGY TRANSFER PARTNERS LP.....		08/07/2015	RAYMOND JAMES & ASSOCIATES.....	2,000,000	93,688	XXX		L.....
29275Y 10 2	ENERSYS.....		08/17/2015	STIFEL NICOLAUS.....	2,790,000	151,888	XXX		L.....
29275Y 10 2	ENERSYS.....		09/14/2015	BNY MELLON CAPITAL.....	624,000	32,776	XXX		L.....
30034T 10 3	EVERI HOLDINGS INC.....		07/31/2015	STIFEL NICOLAUS.....	6,646,000	34,424	XXX		L.....
30034T 10 3	EVERI HOLDINGS INC.....		08/26/2015	STIFEL NICOLAUS.....	11,712,000	54,617	XXX		L.....
354613 10 1	FRANKLIN RESOURCES INC.....		09/09/2015	DEUTSCHE BANK.....	7,500,000	298,787	XXX		L.....
354613 10 1	FRANKLIN RESOURCES INC.....		09/10/2015	DEUTSCHE BANK.....	2,500,000	98,101	XXX		L.....
354613 10 1	FRANKLIN RESOURCES INC.....		09/18/2015	DEUTSCHE BANK.....	4,000,000	154,714	XXX		L.....
354613 10 1	FRANKLIN RESOURCES INC.....		09/22/2015	STRATEGAS RESEARCH.....	1,000,000	37,802	XXX		L.....
354613 10 1	FRANKLIN RESOURCES INC.....		09/23/2015	STRATEGAS RESEARCH.....	2,000,000	75,187	XXX		L.....

QE04.2

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)
354613	10	1	FRANKLIN RESOURCES INC.....		09/24/2015	STRATEGAS RESEARCH.....	1,500.000	55,450	XXX		L.....
354613	10	1	FRANKLIN RESOURCES INC.....		09/28/2015	BERNSTEIN.....	1,000.000	36,704	XXX		L.....
354613	10	1	FRANKLIN RESOURCES INC.....		09/29/2015	BERNSTEIN.....	1,000.000	36,636	XXX		L.....
368736	10	4	GENERAC HOLDINGS INC.....		08/17/2015	KEYBANK CAPITAL MARKET.....	1,156.000	34,686	XXX		L.....
368736	10	4	GENERAC HOLDINGS INC.....		09/02/2015	KEYBANK CAPITAL MARKET.....	1,060.000	32,309	XXX		L.....
37045V	10	0	GENERAL MOTORS CO.....		07/22/2015	STRATEGAS RESEARCH.....	3,000.000	90,071	XXX		L.....
37045V	10	0	GENERAL MOTORS CO.....		07/24/2015	RAYMOND JAMES & ASSOCIATES.....	750.000	23,370	XXX		L.....
37045V	10	0	GENERAL MOTORS CO.....		08/12/2015	CORNERSTONE MACRO.....	5,000.000	149,701	XXX		L.....
389375	10	6	GRAY TELEVISION INC.....		08/24/2015	BNY MELLON CAPITAL.....	2,837.000	31,852	XXX		L.....
389375	10	6	GRAY TELEVISION INC.....		09/14/2015	BNY MELLON CAPITAL.....	2,980.000	34,906	XXX		L.....
391416	10	4	GREAT WESTERN BANCORP INC.....		07/31/2015	STIFEL NICOLAUS.....	2,223.000	58,212	XXX		L.....
451055	10	7	ICONIX BRAND GROUP INC.....		08/17/2015	BNY MELLON CAPITAL.....	5,908.000	80,837	XXX		L.....
46113M	10	8	INTERVAL LEISURE GROUP.....		08/17/2015	Telsey Advisory Group.....	1,357.000	29,197	XXX		L.....
46113M	10	8	INTERVAL LEISURE GROUP.....		09/30/2015	DA DAVIDSON.....	1,768.000	32,679	XXX		L.....
524901	10	5	LEGG MASON INC.....		09/23/2015	STRATEGAS RESEARCH.....	500.000	20,897	XXX		L.....
524901	10	5	LEGG MASON INC.....		09/28/2015	BERNSTEIN.....	500.000	20,619	XXX		L.....
53803X	10	5	LIVE OAK BANCSHARES INC.....		07/23/2015	SANDLER & O'NEIL PARTNERS.....	5,800.000	105,644	XXX		L.....
53803X	10	5	LIVE OAK BANCSHARES INC.....		07/24/2015	SANDLER & O'NEIL PARTNERS.....	3,400.000	67,117	XXX		L.....
576323	10	9	MASTEC INC.....		09/14/2015	DA DAVIDSON.....	6,915.000	121,452	XXX		L.....
576323	10	9	MASTEC INC.....		09/21/2015	DA DAVIDSON.....	1,882.000	34,274	XXX		L.....
576323	10	9	MASTEC INC.....		09/30/2015	DA DAVIDSON.....	2,087.000	32,853	XXX		L.....
58503F	10	6	MEDLEY CAPITAL CORP.....		08/26/2015	STRATEGAS RESEARCH.....	700.000	5,499	XXX		L.....
588056	10	1	MERCER INTERNATIONAL INC.....	I.....	09/08/2015	NEEDHAM CO.....	11,073.000	131,986	XXX		L.....
59156R	10	8	METLIFE INC.....		09/24/2015	STRATEGAS RESEARCH.....	1,000.000	45,762	XXX		L.....
70450Y	10	3	PAYPAL HOLDINGS INC.....		07/20/2015	Spin Off 278642103.....	5,000.000	141,787	XXX		L.....
744320	10	2	PRUDENTIAL FINANCIAL, INC.....		08/25/2015	SANDLER & O'NEIL PARTNERS.....	5,000.000	380,062	XXX		L.....
75601W	10	4	REAL INDUSTRY INC.....		08/21/2015	BNY MELLON CAPITAL.....	5,843.000	56,924	XXX		L.....
75601W	10	4	REAL INDUSTRY INC.....		09/21/2015	BNY MELLON CAPITAL.....	3,306.000	33,603	XXX		L.....
758750	10	3	REGAL-BELOIT CORPORATION.....		08/17/2015	BNY MELLON CAPITAL.....	2,086.000	151,853	XXX		L.....
758750	10	3	REGAL-BELOIT CORPORATION.....		09/02/2015	BNY MELLON CAPITAL.....	504.000	32,395	XXX		L.....
780259	10	7	ROYAL DUTCH SHELL-SPON ADR-B.....	R.....	08/24/2015	STRATEGAS RESEARCH.....	3,000.000	150,193	XXX		L.....
780259	10	7	ROYAL DUTCH SHELL-SPON ADR-B.....	R.....	08/25/2015	STRATEGAS RESEARCH.....	1,500.000	75,028	XXX		L.....
780259	10	7	ROYAL DUTCH SHELL-SPON ADR-B.....	R.....	08/26/2015	BERNSTEIN.....	1,000.000	49,411	XXX		L.....
780259	10	7	ROYAL DUTCH SHELL-SPON ADR-B.....	R.....	09/04/2015	BERNSTEIN.....	1,000.000	49,320	XXX		L.....
780259	10	7	ROYAL DUTCH SHELL-SPON ADR-B.....	R.....	09/22/2015	STRATEGAS RESEARCH.....	500.000	23,885	XXX		L.....
780259	10	7	ROYAL DUTCH SHELL-SPON ADR-B.....	R.....	09/28/2015	DEUTSCHE BANK.....	1,000.000	46,375	XXX		L.....
780259	20	6	ROYAL DUTCH SHELL SPON ADR A.....	R.....	08/21/2015	ISI GROUP.....	6,500.000	344,381	XXX		L.....
811065	10	1	SCRIPPS NETWORKS INTER-CL A.....		08/26/2015	CORNERSTONE MACRO.....	11,250.000	585,152	XXX		L.....
811065	10	1	SCRIPPS NETWORKS INTER-CL A.....		08/27/2015	CORNERSTONE MACRO.....	4,000.000	208,798	XXX		L.....
811065	10	1	SCRIPPS NETWORKS INTER-CL A.....		09/23/2015	ISI GROUP.....	500.000	24,755	XXX		L.....

QE04.3

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)
811065 10 1	SCRIPPS NETWORKS INTER-CL A.....			09/23/2015	STRATEGAS RESEARCH.....	1,500.000	74,994	XXX		L.....
811065 10 1	SCRIPPS NETWORKS INTER-CL A.....			09/24/2015	CORNERSTONE MACRO.....	1,250.000	61,252	XXX		L.....
811065 10 1	SCRIPPS NETWORKS INTER-CL A.....			09/25/2015	CORNERSTONE MACRO.....	500.000	24,913	XXX		L.....
86181Q 30 0	STONEGATE MORTGAGE CORP.....			08/26/2015	FRIEDMAN BILLINGS RAMSEY.....	14,550.000	89,046	XXX		L.....
86933F 10 7	SUTHERLAND ASSET MANAGEMENT.....			09/15/2015	FRIEDMAN BILLINGS RAMSEY.....	15,000.000	158,250	XXX		U.....
87157D 10 9	SYNAPTICS INC.....			08/17/2015	NEEDHAM CO.....	479.000	34,858	XXX		L.....
87157D 10 9	SYNAPTICS INC.....			09/30/2015	BNY MELLON CAPITAL.....	502.000	33,316	XXX		L.....
87164P 10 3	SYNERGY RESOURCES CORP.....			07/13/2015	NORTHLAND CAPITAL MARKETS.....	3,176.000	35,635	XXX		L.....
911363 10 9	UNITED RENTALS INC.....			08/24/2015	STRATEGAS RESEARCH.....	500.000	29,323	XXX		L.....
911363 10 9	UNITED RENTALS INC.....			09/28/2015	BERNSTEIN.....	1,000.000	60,021	XXX		L.....
92553P 20 1	VIACOM INC CLASS B.....			08/10/2015	CORNERSTONE MACRO.....	1,000.000	46,982	XXX		L.....
92553P 20 1	VIACOM INC CLASS B.....			08/11/2015	CORNERSTONE MACRO.....	4,000.000	183,526	XXX		L.....
92553P 20 1	VIACOM INC CLASS B.....			08/13/2015	CORNERSTONE MACRO.....	4,000.000	181,643	XXX		L.....
92553P 20 1	VIACOM INC CLASS B.....			08/14/2015	DEUTSCHE BANK.....	6,500.000	289,287	XXX		L.....
92553P 20 1	VIACOM INC CLASS B.....			08/20/2015	ISI GROUP.....	4,700.000	193,350	XXX		L.....
92553P 20 1	VIACOM INC CLASS B.....			08/21/2015	ISI GROUP.....	1,500.000	59,893	XXX		L.....
92553P 20 1	VIACOM INC CLASS B.....			08/26/2015	CORNERSTONE MACRO.....	4,000.000	156,022	XXX		L.....
92553P 20 1	VIACOM INC CLASS B.....			08/27/2015	STRATEGAS RESEARCH.....	3,500.000	135,165	XXX		L.....
92886T 20 1	VONAGE HOLDINGS CORP.....			09/30/2015	DA DAVIDSON.....	5,565.000	33,458	XXX		L.....
D18190 89 8	DEUTSCHE BANK AG-REGISTERED.....		F	08/24/2015	STRATEGAS RESEARCH.....	3,000.000	85,515	XXX		L.....
D18190 89 8	DEUTSCHE BANK AG-REGISTERED.....		F	09/18/2015	BERNSTEIN.....	2,900.000	82,845	XXX		L.....
G5785G 10 7	MALLINCKRODT PLC.....		E	09/22/2015	DEUTSCHE BANK.....	4,000.000	296,721	XXX		L.....
G5785G 10 7	MALLINCKRODT PLC.....		E	09/23/2015	DEUTSCHE BANK.....	1,000.000	72,632	XXX		L.....
G5785G 10 7	MALLINCKRODT PLC.....		E	09/24/2015	STRATEGAS RESEARCH.....	1,500.000	103,495	XXX		L.....
G5785G 10 7	MALLINCKRODT PLC.....		E	09/25/2015	STRATEGAS RESEARCH.....	4,000.000	275,292	XXX		L.....
G5785G 10 7	MALLINCKRODT PLC.....		E	09/28/2015	ISI GROUP.....	5,500.000	354,609	XXX		L.....
N53745 10 0	LYONDELLBASELL INDU-CL A.....		F	08/21/2015	STRATEGAS RESEARCH.....	2,500.000	201,370	XXX		L.....
N53745 10 0	LYONDELLBASELL INDU-CL A.....		F	08/24/2015	ISI GROUP.....	2,500.000	188,632	XXX		L.....
9099999	Total Common Stocks - Industrial and Miscellaneous.....						10,129,607	XXX	0	XXX
9799997	Total Common Stocks - Part 3.....						10,129,607	XXX	0	XXX
9799999	Total Common Stocks.....						10,129,607	XXX	0	XXX
9899999	Total Preferred and Common Stocks.....						10,629,607	XXX	0	XXX
9999999	Total Bonds, Preferred and Common Stocks.....						62,027,110	XXX	120,381	XXX

QE04.4

(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues:.... 1.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For eig n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Design- ation or Market Indicator (a)
Bonds - U.S. Government																					
36241L S7 2	GNJO PL 783242 PT 3.00 02/15/2026		09/15/2015	MBS Paydown		28,483	28,483	30,103	29,855		(462)		(462)		28,483			0	556	02/15/2026	1
38373A D9 4	GNR 2009-69 PV PAC 4.00 08/20/2039		09/20/2015	MBS Paydown		7,069	7,069	7,435	7,384		(68)		(68)		7,069			0	190	08/20/2039	1
38375C 6N 5	GNR 2012-116 PG PAC 2.00 10/20/2040		09/20/2015	MBS Paydown		30,573	30,573	31,380	31,295		(492)		(492)		30,573			0	382	10/20/2040	1
38375G 2G 5	GNR 2012-102 DN SEQ 1.50 09/20/2040		09/20/2015	MBS Paydown		35,294	35,294	35,272	35,271		2		2		35,294			0	352	09/20/2040	1
38376E VJ 1	GNR 2009-110 AB SEQ 4.00 04/16/2039		09/16/2015	MBS Paydown		34,833	34,833	36,496	36,104		(519)		(519)		34,833			0	920	04/16/2039	1
38376G R5 1	GNR 2011-67 AD SEQ 3.21913 10/16/2042		09/16/2015	MBS Paydown		454,304	454,304	458,847	447,812		(6,819)		(6,819)		454,304			0	9,196	10/16/2042	1
38376X L5 0	GNR 2010-31 AP PAC 4.00 08/20/38		09/20/2015	MBS Paydown		103,878	103,878	108,079	106,714		(1,961)		(1,961)		103,878			0	2,759	08/20/2038	1
38377E NN 0	GNR 2010-42 NH PAC 4.00 04/20/39		09/20/2015	MBS Paydown		63,783	63,783	66,194	65,416		(1,099)		(1,099)		63,783			0	1,687	04/20/2039	1
38377L ZD 3	GNR 2010-127 NH PAC 3.00 02/20/39		09/20/2015	MBS Paydown		85,313	85,313	87,886	87,089		(979)		(979)		85,313			0	1,723	02/20/2039	1
38378T AF 7	GNR 2013-71 GA PAC 2.50 07/20/2041		09/20/2015	MBS Paydown		29,242	29,242	29,328	29,313		(56)		(56)		29,242			0	488	07/20/2041	1
0599999	Total Bonds - U.S. Government					872,774	872,774	891,021	876,252	0	(12,454)	0	(12,454)	0	872,774	0	0	0	18,253	XXX	XXX
Bonds - U.S. States, Territories and Possessions																					
93974B GA 4	WA SER A 5.00 07/01/2018		07/01/2015	Call @ 100.00		1,000,000	1,000,000	1,114,800	1,009,703		(9,703)		(9,703)		1,000,000			0	50,000	07/01/2018	1FE
1799999	Total Bonds - U.S. States, Territories and Possessions					1,000,000	1,000,000	1,114,800	1,009,703	0	(9,703)	0	(9,703)	0	1,000,000	0	0	0	50,000	XXX	XXX
Bonds - U.S. Political Subdivisions of States, Territories and Possessions																					
796269 RU 4	SAN ANTONIO ISD 5.00 08/15/2021		08/15/2015	Call @ 100.00		1,000,000	1,000,000	1,069,440	1,016,942		(16,942)		(16,942)		1,000,000			0	50,000	08/15/2021	1FE
2499999	Total Bonds - U.S. Political Subdivisions of States, Territories and Possessions					1,000,000	1,000,000	1,069,440	1,016,942	0	(16,942)	0	(16,942)	0	1,000,000	0	0	0	50,000	XXX	XXX
Bonds - U.S. Special Revenue and Special Assessment																					
19647P BA 0	CO ST HSG FIN AUTH MF 1 3.20 02/01/2044		09/01/2015	MBS Paydown		136,972	136,972	136,972	136,972		(0)		(0)		136,972			0	3,275	02/01/2044	1FE
20774W G9 6	CT HSG FIN 4.00 11/15/2040		08/21/2015	Partial Call @ 100.00		65,000	65,000	67,654	66,830		(1,830)		(1,830)		65,000			0	1,359	11/15/2040	1FE
20775B N8 5	CT ST HSG FIN AUTH B-2 4.00 11/15/2032		08/21/2015	Partial Call @ 100.00		20,000	20,000	21,290	21,143		(1,143)		(1,143)		20,000			0	406	11/15/2032	1FE
3128M1 CK 3	FGCI G11974 PT 5.50 05/01/2021		09/15/2015	MBS Paydown		9,882	9,882	10,021	9,944		(17)		(17)		9,882			0	356	05/01/2021	1
3128MB DN 4	FGCI G12609 PT 5.50 04/01/2022		09/15/2015	MBS Paydown		9,061	9,061	9,231	9,134		(22)		(22)		9,061			0	334	04/01/2022	1
3128X4 FR 7	FREDDIE MAC 4.7 08/03/15		08/03/2015	Maturity		718,000	718,000	717,157	717,886		114		114		718,000			0	33,746	08/03/2015	1
31294L 6V 0	FGCI E02684 PT 4.50 03/01/25		09/15/2015	MBS Paydown		35,925	35,925	37,654	36,861		(376)		(376)		35,925			0	1,063	03/01/2025	1
31331X RF 1	FED FARM CREDIT 5.125 02/05/2018		07/27/2015	INTL FCSTONE PARTNER		82,095	75,000	88,121	80,730		(1,031)		(1,031)		79,699		2,396	2,396	1,922	02/05/2018	1
313383 ZU 8	FED HOME LN BANK 3.00 09/10/2021		07/27/2015	INTL FCSTONE PARTNER		88,349	85,000	86,447	86,239		(98)		(98)		86,141		2,208	2,208	1,361	09/10/2021	1
3133ED SN 3	FED FARM CREDIT 2.64 08/12/2021		08/12/2015	Call @ 100.00		580,000	580,000	580,000	580,004		(4)		(4)		580,000			0	15,312	08/12/2021	1
3133EE Z8 6	FFCB-CALL09/15 2.83 12/23/2022		09/23/2015	Call @ 100.00		870,000	870,000	870,000	870,000		0		0		870,000			0	6,155	12/23/2022	1
3133EE Z9 4	FFCB-CALL09/15 2.62 03/23/2022		09/28/2015	Call @ 100.00		1,330,000	1,330,000	1,329,202	1,330,000		798		798		1,330,000			0	9,195	03/23/2022	1
3133XC T6 0	FHLB SK-2015 1 PT 5.14 08/18/2015		08/18/2015	MBS Paydown		85,930	85,930	85,598	85,888		76		76		85,930			0	2,936	08/18/2015	1
3136A0 DT 1	FNR 2011-77 A SEQ 3.50 08/25/2036		09/25/2015	MBS Paydown		143,559	143,559	146,229	144,340		(769)		(769)		143,559			0	3,229	08/25/2036	1
3136A1 N8 4	FNR 2011-114 VA SEQ 3.50 07/25/26		09/25/2015	MBS Paydown		52,787	52,787	56,366	54,912		5,929		5,929		52,787			0	1,232	07/25/2026	1
3136A4 VH 9	FNR 2012-14 HA PAC 2.00 07/25/40		09/25/2015	MBS Paydown		10,791	10,791	10,649	10,652		55		55		10,791			0	138	07/25/2040	1
3136A5 BB 1	FNR 2012-40 PAC 2.00 09/25/40		09/25/2015	MBS Paydown		19,304	19,304	19,394	19,371		2		2		19,304			0	257	09/25/2040	1
3136A5 P6 7	FNR 2012-53 PB PAC 2.25 02/25/41		09/25/2015	MBS Paydown		53,872	53,872	55,320	55,013		178		178		53,872			0	808	02/25/2041	1

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SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
3136A6	4N 1 FNR 2012-72 QE SEQ 3.00 01/25/38		09/25/2015	MBS Paydown		100,719	100,719	105,692	104,921		(1,678)		(1,678)		100,719			0	2,005	01/25/2038	1
3136A7	5E 8 FNR 2012-96 PD PAC 2.00 07/25/2041		09/25/2015	MBS Paydown		48,855	48,855	49,493	49,380		(196)		(196)		48,855			0	636	07/25/2041	1
3136A8	XC 9 FNR 2012-99 AB SEQ 1.75 05/25/2039		09/25/2015	MBS Paydown		37,601	37,601	37,487	37,495		25		25		37,601			0	438	05/25/2039	1
3136AA	MJ 1 FNR 2012-139 BH PAC 2.00 02/25/2042		09/25/2015	MBS Paydown		34,726	34,726	35,410	35,350		(36)		(36)		34,726			0	463	02/25/2042	1
3136AA	Y7 4 FNR 2012-145 TA PAC 1.25 11/25/2042		09/25/2015	MBS Paydown		56,731	56,731	56,540	56,556		68		68		56,731			0	474	11/25/2042	1
3136AA	YL 3 FNR 2012-133 GE PAC 1.50 08/25/2041		09/25/2015	MBS Paydown		7,302	7,302	7,292	7,292		1		1		7,302			0	73	08/25/2041	1
3136AB	H7 1 FNR 2013-5 BD SEQ 2.00 03/25/2040		09/25/2015	MBS Paydown		23,074	23,074	23,034	23,035		4		4		23,074			0	308	03/25/2040	1
3136AC	A5 0 FNR 2013-18 PA PAC 2.00 11/25/2041		09/25/2015	MBS Paydown		30,195	30,195	29,596	29,615		313		313		30,195			0	402	11/25/2041	1
3136AC	EK 3 FNR 2013-10 NE PAC 2.00 01/25/42		09/25/2015	MBS Paydown		58,555	58,555	59,232	59,164		(81)		(81)		58,555			0	767	01/25/2042	1
3136AC	JY 8 FNR 2013-17 PC SEQ 2.00 03/25/2039		09/25/2015	MBS Paydown		9,933	9,933	10,089	10,072		(9)		(9)		9,933			0	136	03/25/2039	1
3136AD	2H 1 FNR 2013-43 XP PAC 1.50 08/25/2041		09/25/2015	MBS Paydown		27,293	27,293	26,632	26,768		277		277		27,293			0	273	08/25/2041	1
3136AD	P9 4 FNR 2013-41 AE SEQ SSUP 2.00 07/25/2037		09/25/2015	MBS Paydown		47,665	47,665	46,477	46,625		478		478		47,665			0	616	07/25/2037	1
3136AE	6N 2 FNR 2013-74 HA SEQ 3.00 10/25/2037		09/25/2015	MBS Paydown		19,735	19,735	20,167	20,096		(152)		(152)		19,735			0	394	10/25/2037	1
3136AE	EZ 6 FNR 2013-53 WG PAC 2.00 06/25/2042		09/25/2015	MBS Paydown		26,934	26,934	25,855	26,053		500		500		26,934			0	360	06/25/2042	1
3136AE	S7 3 FNR 2013-53 WL PAC 1.50 01/25/2042		09/25/2015	MBS Paydown		72,311	72,311	68,131	68,792		1,878		1,878		72,311			0	725	01/25/2042	1
3136AE	Z4 2 FNR 2013-70 VA PAC 3.00 08/25/2026		09/25/2015	MBS Paydown		30,328	30,328	31,039	30,915		(56)		(56)		30,328			0	607	08/25/2026	1
3136AF	NE 0 FNR 2013-75 VG PAC AD 3.25 08/25/2026		09/25/2015	MBS Paydown		11,922	11,922	12,246	12,203		(28)		(28)		11,922			0	258	08/25/2026	1
3136AG	LA 8 FNR 2013-93 VA SEQ 3.00 01/25/25		09/25/2015	MBS Paydown		19,721	19,721	20,164	20,083		100		100		19,721			0	394	01/25/2025	1
3136AK	MN 0 FNR 2014-39 VA SEQ 3.00 08/25/2027		09/25/2015	MBS Paydown		28,274	28,274	29,060	29,005		655		655		28,274			0	566	08/25/2027	1
3137A1	X9 9 FHR 3719 LE SEQ 4.00 08/15/2028		09/15/2015	MBS Paydown		103,673	103,673	107,204	104,469		(584)		(584)		103,673			0	2,754	08/15/2028	1
3137A2	PF 2 FHR 3766 HE PT 3.00 11/15/20		09/15/2015	MBS Paydown		103,799	103,799	105,161	104,431		(355)		(355)		103,799			0	2,049	11/15/2020	1
3137A2	W9 8 FHR 3752 PD PAC 2.75 09/15/2040		09/15/2015	MBS Paydown		42,242	42,242	43,509	43,457		(643)		(643)		42,242			0	765	09/15/2040	1
3137A6	DT 6 FHR 3815 GD SEQ 4.00 09/15/2025		09/15/2015	MBS Paydown		60,470	60,470	62,681	61,422		(378)		(378)		60,470			0	1,603	09/15/2025	1
3137A6	FB 3 FHR 3809 GA PAC 4.50 10/15/39		09/15/2015	MBS Paydown		186,961	186,961	195,455	191,766		(2,447)		(2,447)		186,961			0	5,659	10/15/2039	1
3137A9	J7 2 FHR 3843 GJ PAC 3.50 10/15/39		09/15/2015	MBS Paydown		31,371	31,371	33,111	32,703		(660)		(660)		31,371			0	728	10/15/2039	1
3137A9	VR 4 FHR 3835 BA SEQ 4.00 08/15/2038		09/15/2015	MBS Paydown		52,391	52,391	54,846	54,305		(289)		(289)		52,391			0	1,373	08/15/2038	1
3137AE	LS 2 FHR 3910 JC SEQ 2.00 12/15/2037		09/15/2015	MBS Paydown		38,841	38,841	39,702	39,581		(334)		(334)		38,841			0	507	12/15/2037	1
3137AJ	6F 6 FHR 3955 BG 2.50 02/15/2041		09/15/2015	MBS Paydown		69,992	69,992	68,384	68,430		1,217		1,217		69,992			0	1,169	02/15/2041	1
3137AJ	HW 7 FHR 3960 YH SEQ 2.00 08/15/2040		09/15/2015	MBS Paydown		72,557	72,557	74,144	73,967		(765)		(765)		72,557			0	976	08/15/2040	1
3137AP	BF 6 FHR 4033 ED SEQ 2.50 10/15/36		09/15/2015	MBS Paydown		18,487	18,487	18,545	18,542		(44)		(44)		18,487			0	307	10/15/2036	1
3137AP	GN 4 FHR 4029 NE PAC 2.50 03/15/2041		09/15/2015	MBS Paydown		21,995	21,995	22,765	22,706		174		174		21,995			0	366	03/15/2041	1
3137AQ	ZE 1 FHR 4059 BC SEQ 2.50 04/15/39		09/15/2015	MBS Paydown		61,149	61,149	63,136	62,961		(362)		(362)		61,149			0	1,002	04/15/2039	1
3137AR	RT 5 FHR 4080 DA PAC 2.00 03/15/2041		09/15/2015	MBS Paydown		19,408	19,408	19,869	19,819		41		41		19,408			0	260	03/15/2041	1
3137AR	Z6 6 FHR 4083 CA SEQ 2.00 12/15/2038		09/15/2015	MBS Paydown		48,361	48,361	47,275	47,357		496		496		48,361			0	653	12/15/2038	1
3137AS	Q8 0 FHR 4088 PA PAC 3.00 12/15/40		09/15/2015	MBS Paydown		9,737	9,737	10,199	10,154		293		293		9,737			0	203	12/15/2040	1
3137AT	Q5 4 FHR 4097 TG SEQ 2.00 05/15/2039		09/15/2015	MBS Paydown		56,346	56,346	54,708	54,830		592		592		56,346			0	742	05/15/2039	1

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
3137AT	W5 7	FHR 4106 EC PAC 1.75 04/15/41	09/15/2015	MBS Paydown		49,190	49,190	49,374	49,338		25		25		49,190			0	562	04/15/2041	1
3137AU	ML 0	FHR 4102 LA PAC 1.75 01/15/2040	09/15/2015	MBS Paydown		13,407	13,407	13,013	13,042		249		249		13,407			0	153	01/15/2040	1
3137AU	VJ 5	FHR 4119 PA PAC 1.50 09/15/41	09/15/2015	MBS Paydown		37,903	37,903	38,045	38,023		10		10		37,903			0	379	09/15/2041	1
3137AU	X8 7	FHR 4123 AE SEQ 2.00 09/15/2039	09/15/2015	MBS Paydown		50,936	50,936	51,112	51,092		(32)		(32)		50,936			0	668	09/15/2039	1
3137AW	VA 0	FHR 4145 UC PT 1.50 12/15/2027	09/15/2015	MBS Paydown		10,891	10,891	10,842	10,846		4		4		10,891			0	105	12/15/2027	1
3137AY	NZ 0	FHR 4161 TB PAC 2.50 11/15/2039	09/15/2015	MBS Paydown		30,982	30,982	31,067	31,054		7		7		30,982			0	517	11/15/2039	1
3137AY	UE 9	FHR 4163 YA PAC 2.50 10/15/2041	09/15/2015	MBS Paydown		31,094	31,094	31,823	31,757		91		91		31,094			0	481	10/15/2041	1
3137B0	TR 5	FHR 4186 MC PT 1.50 03/15/2028	09/15/2015	MBS Paydown		44,515	44,515	42,637	42,869		1,117		1,117		44,515			0	426	03/15/2028	1
3137B4	4F 0	FHR 4236 WC PAC EXCH 3.00 05/15/42	09/15/2015	MBS Paydown		19,593	19,593	19,835	19,799		(137)		(137)		19,593			0	392	05/15/2042	1
3137B7	3L 1	FHR 4289 WE SEQ 3.00 08/15/2031	09/15/2015	MBS Paydown		15,371	15,371	15,746	15,709		(131)		(131)		15,371			0	310	08/15/2031	1
3137B7	WH 8	FHR 4311 EA PAC 2.00 09/15/43	09/15/2015	MBS Paydown		88,701	88,701	87,399	87,467		992		992		88,701			0	1,156	09/15/2043	1
3137BA	HX 3	FHR 4345 AB SEQ 3.00 02/15/40	09/15/2015	MBS Paydown		40,779	40,779	41,748	41,710		(605)		(605)		40,779			0	814	02/15/2040	1
3137BA	XY 3	FHR 4342 BD PAC 2.50 12/15/2043	09/15/2015	MBS Paydown		47,888	47,888	47,862	47,860		(2)		(2)		47,888			0	774	12/15/2043	1
3137BA	ZV 7	FHR 4336 WV SEQ 3.00 10/15/2025	09/15/2015	MBS Paydown		11,893	11,893	12,259	12,238		(40)		(40)		11,893			0	238	10/15/2025	1
3137BB	FW 5	FHR 4349 CD PAC 2.50 03/15/2044	09/15/2015	MBS Paydown		39,718	39,718	39,681	39,681		12		12		39,718			0	634	03/15/2044	1
3137BD	4U 7	FHR 4378 AC PAC 2.00 02/15/2044	09/15/2015	MBS Paydown		58,277	58,277	57,075	57,183		568		568		58,277			0	749	02/15/2044	1
3137GA	LA 3	FHR 3736 QB PAC 4.00 05/15/37	09/15/2015	MBS Paydown		325,822	325,822	322,381	311,907		15,271		15,271		325,822			0	8,561	05/15/2037	1
31393W	W8 8	FHR 2641 WE PAC 4.50 01/15/2033	09/15/2015	MBS Paydown		11,984	11,984	11,665	11,866		68		68		11,984			0	355	01/15/2033	1
31394N	5L 8	FHR 2713 H SEQ 4.00 12/15/2018	09/15/2015	MBS Paydown		22,658	22,658	23,267	22,827		(99)		(99)		22,658			0	590	12/15/2018	1
31395A	4M 4	FHR 2809 DC SEQ 4.50 06/15/2019	09/15/2015	MBS Paydown		24,865	24,865	25,328	24,969		(61)		(61)		24,865			0	740	06/15/2019	1
31395J	BA 3	FHR 2881 TE PAC 5.00 07/15/2033	08/15/2015	MBS Paydown		23,933	23,933	25,025	23,951		2		2		23,933			0	723	07/15/2033	1
31395J	KT 2	FHR 2882 UM SEQ 4.50 08/15/2019	09/15/2015	MBS Paydown		238,254	238,254	246,333	225,128		19,838		19,838		238,254			0	7,142	08/15/2019	1
31395J	MW 3	FHR 2892 DB SEQ 4.50 11/15/2019	09/15/2015	MBS Paydown		34,425	34,425	34,770	34,498		(56)		(56)		34,425			0	1,021	11/15/2019	1
31395L	R8 6	FHR 2921 NE PAC 5.00 09/15/2033	07/15/2015	MBS Paydown		10,531	10,531	10,916	10,526		75		75		10,531			0	307	09/15/2033	1
31396A	FH 2	FHR 3028 ME PAC 5.00 02/15/2034	09/15/2015	MBS Paydown		176,710	176,710	180,403	167,955		12,505		12,505		176,710			0	5,746	02/15/2034	1
31396E	TN 6	FHR 3075 PD PAC 5.50 01/15/2035	09/15/2015	MBS Paydown		47,824	47,824	49,364	45,656		3,655		3,655		47,824			0	1,759	01/15/2035	1
31397F	2N 1	FHR 3282 YC SEQ 5.50 09/15/2021	08/15/2015	MBS Paydown		2,684	2,684	2,692	2,679		17		17		2,684			0	88	09/15/2021	1
31397S	XM 1	FNR 2011-40 KA SEQ 3.50 03/25/2026	09/25/2015	MBS Paydown		8	8	8	8		270		270		8			0	0	03/25/2026	1
31397U	RJ 0	FNR 2011-63 MV SEQ 3.50 07/25/24	09/25/2015	MBS Paydown		36,319	36,319	37,494	36,854		1,599		1,599		36,319			0	848	07/25/2024	1
31398F	JG 7	FNR 2009-80 MA SEQ 4.00 04/25/2027	09/25/2015	MBS Paydown		22,828	22,828	23,905	23,055		(246)		(246)		22,828			0	615	04/25/2027	1
31398R	E7 6	FNR 2010-57 DP PAC 4.00 08/25/2039	09/25/2015	MBS Paydown		20,008	20,008	20,670	20,177		(2)		(2)		20,008			0	532	08/25/2039	1
31398S	TN 3	FNR 2010-146 PC PAC 4.00 09-25-2036	09/25/2015	MBS Paydown		487,773	487,773	500,577	487,580		2,596		2,596		487,773			0	14,633	09/25/2036	1
31402D	7J 3	FNCI 726397 PT 4.00 07/01/2018	09/25/2015	MBS Paydown		30,354	30,354	31,208	30,643		(135)		(135)		30,354			0	802	07/01/2018	1
31403D	JE 0	FNCI 745561 PT 5.00 08/01/2020	09/25/2015	MBS Paydown		30,170	30,170	30,288	30,159		(25)		(25)		30,170			0	1,007	08/01/2020	1
31403D	KD 0	FNCI 745592 PT 5.00 01/01/2021	09/25/2015	MBS Paydown		16,452	16,452	16,601	16,483		(23)		(23)		16,452			0	546	01/01/2021	1
31412Q	SE 0	FNCI PL 932117 PT 4.00 11/01/2024	09/25/2015	MBS Paydown		43,245	43,245	44,730	44,051		8		8		43,245			0	1,130	11/01/2024	1

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										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
31416W ZA 3	FNCT PL AB1636 PT 3.50 10/01/2030.....		09/25/2015	MBS Paydown.....		27,225	27,225	27,917	27,684		111		111		27,225			0	637	10/01/2030	1.....
31417Y GK 7	FNCI PL MA0201 PT 4.00 10/01/24.....		09/25/2015	MBS Paydown.....		60,600	60,600	62,587	61,892		(333)		(333)		60,600			0	1,611	10/01/2024	1.....
31417Y SD 0	FNCI PT 3.50 09/01/2025.....		09/25/2015	MBS Paydown.....		57,588	57,588	59,628	56,929		2,388		2,388		57,588			0	1,267	09/01/2025	1.....
31417Y SK 4	FNCN MA0521 PT 3.50 09/01/2020.....		09/25/2015	MBS Paydown.....		8,429	8,429	8,776	8,620		(91)		(91)		8,429			0	195	09/01/2020	1.....
31418V T5 1	FNCI AD7771 PT 4.00 07/01/2025.....		09/25/2015	MBS Paydown.....		32,098	32,098	33,372	32,950		(245)		(245)		32,098			0	883	07/01/2025	1.....
31419D MQ 1	FNCI AE3066 PT 3.50 09/01/2025.....		09/25/2015	MBS Paydown.....		47,035	47,035	48,296	47,810		(74)		(74)		47,035			0	1,104	09/01/2025	1.....
31419D NW 7	FNCI AE3104 PT 3.50 09/01/2025.....		09/25/2015	MBS Paydown.....		5,759	5,759	5,971	5,874		201		201		5,759			0	134	09/01/2025	1.....
41981C GY 0	HI ST HWY B 5.00 07/01/2017.....		07/01/2015	Call @ 100.00.....		1,500,000	1,500,000	1,668,300	1,509,711		(9,711)		(9,711)		1,500,000			0	75,000	07/01/2017	1FE.....
45129W MB 3	ID ST HSG 7 FIN HOME A G2 3.50 5/21/2044.....		09/21/2015	MBS Paydown.....		40,135	40,135	42,022	41,910		(1,141)		(1,141)		40,135			0	913	05/21/2044	1.....
45201L WF 8	IL ST HSG DEV AUTH C 3.875 12/01/2043.....		09/01/2015	MBS Paydown.....		38,458	38,458	38,458	38,458				0		38,458			0	1,007	12/01/2043	1FE.....
45201Y YK 7	IL HSG DEV AUTH A 2.45 06/01/2043.....		09/01/2015	MBS Paydown.....		62,525	62,525	60,024	60,056		2,113		2,113		62,525			0	1,015	06/01/2043	1FE.....
454624 CC 9	IN ST BD BANK REV 5.00 02/01/2021.....		07/15/2015	Call @ 100.00.....		2,000,000	2,000,000	2,000,000	2,000,000				0		2,000,000			0	95,556	02/01/2021	1FE.....
454624 CD 7	IN ST BD BANK REV 5.00 02/01/2022.....		07/15/2015	Call @ 100.00.....		1,815,000	1,815,000	1,815,000	1,815,000				0		1,815,000			0	86,717	02/01/2022	1FE.....
462467 MP 3	IOWA FIN SFH 4.50 01/01/2029.....		07/15/2015	Partial Call @ 100.00.....		35,000	35,000	37,752	36,908		(1,908)		(1,908)		35,000			0	1,599	01/01/2029	1FE.....
54627A CD 7	LA SFM HMOWNR ZONE B-1 5.70 12/01/2038.....		09/01/2015	Partial Call @ 100.00.....		20,000	20,000	21,320	20,539		(541)		(541)		20,000			0	647	12/01/2038	1FE.....
57419P HA 0	MARYLAND ST CMNTY 5.75 09/01/2039.....		07/31/2015	Partial Call @ 100.00.....		10,000	10,000	10,385	10,225		(225)		(225)		10,000			0	306	09/01/2039	1FE.....
593791 CU 8	MIAMI UNIV OH 5.00 09/01/2016.....		09/01/2015	Call @ 100.00.....		1,500,000	1,500,000	1,673,805	1,513,109		(13,109)		(13,109)		1,500,000			0	75,000	09/01/2016	1FE.....
60416Q CD 4	MN HFA-NON AMT-MTG 4.50 01/01/2031.....		09/01/2015	Partial Call @ 100.00.....		15,000	15,000	15,841	15,580		(580)		(580)		15,000			0	691	01/01/2031	1FE.....
60416Q DL 5	MN HSG FIN MTG SRS D 4.50 07/01/2034.....		07/01/2015	Sinking Fund Redemption.....		5,000	5,000	5,398	5,275		(275)		(275)		5,000			0	231	07/01/2034	1FE.....
60416Q DL 5	MN HSG FIN MTG SRS D 4.50 07/01/2034.....		09/01/2015	Partial Call @ 100.00.....		10,000	10,000	10,796	10,551		(551)		(551)		10,000			0	464	07/01/2034	1FE.....
60416Q FT 6	MN HSG FIN AGY-A 2.60 09/01/2042.....		09/01/2015	Partial Call @ 100.00.....		17,513	17,513	17,531	17,527		(14)		(14)		17,513			0	288	09/01/2042	1FE.....
60416Q FY 5	MN HSG FIN AGY A 3.00 07/01/2044.....		09/01/2015	MBS Paydown.....		40,834	40,834	40,834	40,834		(0)		(0)		40,834			0	801	07/01/2044	1FE.....
60416Q GB 4	MN HSG FIN AGY D 2.875 11/01/2044.....		09/01/2015	MBS Paydown.....		18,888	18,888	18,888	18,888				0		18,888			0	383	11/01/2044	1FE.....
60416Q GC 2	MINNESOTA ST HSG FIN A 2.80 02/01/2045.....		09/01/2015	MBS Paydown.....		10,338	10,338	10,338	10,338				0		10,338			0	147	02/01/2045	1FE.....
60416S HX 1	MN HSG FIN AGY C AMT 4.00 11/1/2045.....		09/01/2015	Partial Call @ 100.00.....		25,000	25,000	27,244	27,225		(2,225)		(2,225)		25,000			0	552	01/01/2045	1FE.....
60535G AX 0	MS ST HOME CORP SR A 4.50 12/01/2031.....		09/01/2015	Partial Call @ 100.00.....		25,000	25,000	26,942	26,191		(1,193)		(1,193)		25,000			0	590	12/01/2031	1FE.....
60535Q FD 7	MS HOME CORP 5.4 06/01/2038.....		09/01/2015	Partial Call @ 100.00.....		65,000	65,000	67,337	64,573		(1,032)		(1,032)		65,000			0	1,821	06/01/2038	1FE.....
60535Q LY 4	MS ST HOME CORP SF MTGE 2.75 12/01/2032.....		09/01/2015	MBS Paydown.....		33,042	33,042	33,042	33,042		(0)		(0)		33,042			0	610	12/01/2032	1FE.....
60636X 8E 6	MO ST HSG SFH SR E-2 4.50 11/01/2027.....		09/01/2015	Partial Call @ 100.00.....		40,000	40,000	43,082	41,939		(1,939)		(1,939)		40,000			0	958	11/01/2027	1FE.....
60637B BD 1	MISSOURI ST 4.625 05/01/2028.....		09/01/2015	Partial Call @ 100.00.....		25,000	25,000	26,618	26,084		(1,084)		(1,084)		25,000			0	629	05/01/2028	1FE.....
60637B CK 4	MO SF HSG DEV SFM E4 4.25 11/01/2030.....		09/01/2015	Partial Call @ 100.00.....		25,000	25,000	26,818	26,290		(1,290)		(1,290)		25,000			0	563	11/01/2030	1FE.....
64468C BP 8	NH BUS FIN VAR REF A 4.50 07/01/27(3145Q).....		07/01/2015	Put.....		2,000,000	2,000,000	2,072,480	2,008,939		(8,939)		(8,939)		2,000,000			0	90,000	07/01/2027	2FE.....
64469D EF 4	NH SFM E AMT AQUIS 5.75 01/01/2037.....		07/01/2015	Sinking Fund Redemption.....		10,000	10,000	10,460	10,197		(189)		(189)		10,000			0	690	01/01/2037	1FE.....
646133 EV 6	NJ ST TRAN CORP SR A FED 5.50 09/15/2015.....		09/15/2015	Maturity.....		500,000	500,000	561,535	505,788		(5,788)		(5,788)		500,000			0	27,500	09/15/2015	1FE.....
647200 M8 4	NM MTGE FIN AUTH SFM 4.625 09/01/2025.....		07/01/2015	Partial Call @ 100.00.....		5,000	5,000	5,248	5,159		(160)		(160)		5,000			0	118	09/01/2025	1FE.....
647200 M8 4	NM MTGE FIN AUTH SFM 4.625 09/01/2025.....		09/01/2015	Sinking Fund Redemption.....		25,000	25,000	26,242	25,797		(752)		(752)		25,000			0	1,167	09/01/2025	1FE.....

QE05.3

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
647200 N5 9	NM MTG FIN SFM 5.00 09/01/2030.....		08/01/2015	Partial Call @ 100.00.....		30,000	30,000	32,460	31,618		(1,622)		(1,622)		30,000			0	833	09/01/2030	1FE.....
647200 N5 9	NM MTG FIN SFM 5.00 09/01/2030.....		09/01/2015	Sinking Fund Redemption.....		10,000	10,000	10,820	10,539		(513)		(513)		10,000			0	528	09/01/2030	1FE.....
647200 V3 5	NEW MEXICO SF MTGE B-1 3.75 03/01/2043....		09/01/2015	Sinking Fund Redemption.....		30,000	30,000	31,794	31,405		(1,405)		(1,405)		30,000			0	1,136	03/01/2043	1FE.....
647200 X6 6	NM MTGE FIN SFM C 1 4.50 10/01/2043.....		09/01/2015	MBS Paydown.....		19,547	19,547	20,329	20,346		(236)		(236)		19,547			0	623	10/01/2043	1FE.....
64972C BD 4	NYC HSG DEV A TXBL 3.05 06/15/2036.....		09/15/2015	MBS Paydown.....		6,324	6,324	6,324	6,324				0		6,324			0	129	06/15/2036	1FE.....
658207 MZ 5	NC ST HSG FIN SRS 2 4.25 01/01/2028.....		07/01/2015	Sinking Fund Redemption.....		25,000	25,000	26,183	25,852		(819)		(819)		25,000			0	1,094	01/01/2028	1FE.....
658877 DZ 5	N DAKOTA ST HSG 4.50 01/01/2028.....		07/01/2015	Partial Call @ 100.00.....		45,000	45,000	47,997	47,029		(2,029)		(2,029)		45,000			0	2,025	01/01/2028	1FE.....
677555 YF 5	OH ECON TXB OH ENT BD 6.125 09/01/2019....		09/01/2015	Sinking Fund Redemption.....		100,000	100,000	100,072	100,002		(2)		(2)		100,000			0	4,594	09/01/2019	1FE.....
677660 TV 4	OH WTR DEV V/R A 07/01/2033 (FE).....		07/01/2015	Put.....		390,000	390,000	384,150	384,851		100		100		384,952		5,048	5,048	13,163	07/01/2033	2FE.....
686087 LA 3	OR ST HSG SFM AMT B 4.50 07/01/2023.....		07/01/2015	Partial Call @ 100.00.....		140,000	140,000	143,192	142,100		(2,100)		(2,100)		140,000			0	6,875	07/01/2023	1FE.....
71883R GP 2	PHOENIX AZ IMPT JR LIEN 5.00 07/01/2017....		07/01/2015	Call @ 100.00.....		300,000	300,000	329,949	302,256		(2,256)		(2,256)		300,000			0	15,000	07/01/2017	1FE.....
71883V DY 7	PHOENIX AZ IDA 5.00 09/15/2021.....		07/01/2015	Call @ 100.00.....		3,000,000	3,000,000	3,138,390	3,027,454		(27,454)		(27,454)		3,000,000			0	150,000	09/15/2021	1FE.....
83712T BZ 3	SC ST HSG FIN/DEV SR 2 5.00 07/01/2027....		08/01/2015	Partial Call @ 100.00.....		5,000	5,000	5,403	5,250		(250)		(250)		5,000			0	257	07/01/2027	1FE.....
880459 6U 1	TN HSG DEV AGY 5.75 01/01/2037.....		07/01/2015	Sinking Fund Redemption.....		45,000	45,000	47,456	45,594		(566)		(566)		45,000			0	2,863	01/01/2037	1FE.....
880459 6U 1	TN HSG DEV AGY 5.75 01/01/2037.....		09/01/2015	Partial Call @ 100.00.....		130,000	130,000	137,096	131,715		(1,730)		(1,730)		130,000			0	8,541	01/01/2037	1FE.....
880461 BP 2	TN HSG DEV AGY 2A 4.00 07/01/2043.....		09/01/2015	Partial Call @ 100.00.....		35,000	35,000	37,237	36,998		(1,998)		(1,998)		35,000			0	1,424	07/01/2043	1FE.....
88271H EP 0	TEXAS ST HSG MTGE REV B 4.45 09/01/2028..		08/01/2015	Partial Call @ 100.00.....		15,000	15,000	16,068	15,776		(777)		(777)		15,000			0	349	09/01/2028	1FE.....
88271H EP 0	TEXAS ST HSG MTGE REV B 4.45 09/01/2028..		09/01/2015	Sinking Fund Redemption.....		25,000	25,000	26,780	26,293		(1,241)		(1,241)		25,000			0	1,140	09/01/2028	1FE.....
917436 X7 7	UTAH ST HSG CORP SF 4.00 07/01/2024.....		07/01/2015	Sinking Fund Redemption.....		55,000	55,000	55,050	55,033		(31)		(31)		55,000			0	2,200	07/01/2024	1FE.....
91743P AH 8	UTAH HSG CORP D G2 4.00 06/21/2044.....		09/21/2015	MBS Paydown.....		34,593	34,593	37,360	39,076		(3,845)		(3,845)		34,593			0	1,024	06/21/2044	1.....
97689P 6R 4	WI ST HSG & ECON DEV 5.50 09/01/2038....		09/01/2015	Sinking Fund Redemption.....		255,000	255,000	267,371	263,040		(2,836)		(2,836)		255,000			0	14,025	09/01/2038	1FE.....
98322Q HV 2	WYOMING ST CMNTY DEV 3 3.00 12/01/2044..		09/09/2015	Partial Call @ 100.00.....		25,000	25,000	26,141			(1,141)		(1,141)		25,000			0	247	12/01/2044	1FE.....
3199999. Total Bonds - U.S. Special Revenue and Special Assessment.....						23,075,099	23,064,655	23,856,681	20,926,982	0	(44,054)	0	(44,054)	0	23,065,447	0	9,653	9,653	869,456	XXX	XXX

QE054

Bonds - Industrial and Miscellaneous

001406 AA 5	DCAL 2015-1A A1 ABS SEQ SNR 4.213 02/40....		09/15/2015	MBS Paydown.....		8,929	8,929	8,929					0		8,929			0	184	02/15/2040	1FE.....
00249E AA 8	AA AIRCRAFT FIN 2013-1 3.596 11/01/2017....		09/01/2015	Sinking Fund Redemption.....		36,616	36,616	36,616	36,616				0		36,616			0	878	11/01/2017	2FE.....
007036 GS 9	ARMT 2005-2 2A1 SEQ CSTR 06/25/2035.....		09/25/2015	MBS Paydown.....		50,908	50,908	47,631	47,555		2,678		2,678		50,908			0	956	06/25/2035	1FM.....
009503 AB 9	AIRSP 2007-1A G2 ABS SNR FLT 06/15/2032... R.		09/15/2015	MBS Paydown.....		16,341	16,341	14,135	14,166		59		59		16,341			0	50	06/15/2032	1FE.....
01310T AG 4	ALBERTSON TL B-3 4.00 8/25/2019.....		09/30/2015	Paydown.....		2,500	2,500	2,438	2,438		62		62		2,500			0	91	08/25/2019	3FE.....
02149M AB 5	CWALT 2007-J1 1A2 SEQ 5.75 03/25/2037.....		09/25/2015	MBS Paydown.....		75,008	75,008	62,069	63,875		10,559		10,559		75,008			0	2,947	03/25/2037	1FM.....
02149M AB 5	CWALT 2007-J1 1A2 SEQ 5.75 03/25/2037.....		09/25/2015	Pass-Through Loss.....				1,208	1,000				0					0		03/25/2037	1FM.....
02377U AB 0	AMER AIRLINES 2013-2 4.95 01/15/2023.....		07/15/2015	Sinking Fund Redemption.....		48,010	48,010	48,010	48,003		8		8		48,010			0	2,376	01/15/2023	2FE.....
03235T AA 5	ACEF 2014-1A A ABS 8.00 12/20/24.....		09/20/2015	MBS Paydown.....		12,485	12,485	12,485	12,485		0		0		12,485			0	658	12/20/2024	3AM.....
04544N AD 6	ABSHE 2006-HE6 A4 SEQ SNR FLT 11/25/2036		09/25/2015	MBS Paydown.....		47,148	47,148	39,604	40,451		2,829		2,829		47,148			0	110	11/25/2036	1FM.....
05523U AD 2	BAE SYSTEMS HLDG 5.20 08/15/2015.....		08/15/2015	Maturity.....		605,000	605,000	652,467	612,490		(7,490)		(7,490)		605,000			0	31,460	08/15/2015	2FE.....
059475 AG 8	BOAA 2007-2 2A2 NAS SSNR 6.00 06/25/37....		09/25/2015	MBS Paydown.....		41,716	41,716	30,296	30,794		8,868		8,868		41,716			0	1,638	06/25/2037	1FM.....

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
059475 AG 8	BOAA 2007-2 2A2 NAS SSNR 6.00 06/25/37		09/25/2015	Pass-Through Loss			22,114	16,061					.0					.0		06/25/2037	1FM
06846N AD 6	BILL BARRETT 7.00 10/15/2022		09/09/2015	CS FIRST BOSTON		14,150	20,000	16,600		3,402	(2)		3,400		20,000		(5,850)	(5,850)	.781	10/15/2022	4FE
06846N AD 6	BILL BARRETT 7.00 10/15/2022		09/18/2015	BANC OF AMERICA SECURITIES		83,640	123,000	123,000	102,090	20,922	(12)		20,910		123,000		(39,360)	(39,360)	8,582	10/15/2022	4FE
073879 M5 4	BSABS 2005-AC6 21A1 SEQ SNR 5.25 09/2020		09/25/2015	MBS Paydown		107,966	107,966	109,248	108,938		(986)		(986)		107,966			.0	3,931	09/25/2020	5FM
11042B AA 0	BRITISH AIRWAYS 5.625 06/20/2020	R.	09/20/2015	Sinking Fund Redemption		21,902	21,902	21,902	21,902				.1		21,902			.0	.924	06/20/2020	2FE
12479L AA 8	CAI 2012-1A A ABS 3.47 10/25/2027	R.	09/25/2015	MBS Paydown		50,000	50,000	50,041	24,996		(0)		(0)		50,000			.0	.721	10/25/2027	1FE
12479L AC 4	CAI 2013-1A A ABS 3.35 03/27/2028	R.	09/25/2015	MBS Paydown		25,000	25,000	24,998	24,999		.0		.0		25,000			.0	.558	03/27/2028	1FE
1248ME AG 4	CBASS 2007-CB4 A2D SEQ STEP 04/37		09/25/2015	MBS Paydown		279,533	279,533	229,217	235,834		36,675		36,675		279,533			.0	7,780	04/25/2037	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		25,000			.0	.472	03/18/2028	1FE
125634 AL 9	CLIF 2013-3A A ABS 3.67 11/18/2028		09/18/2015	MBS Paydown		14,778	14,778	14,777	14,777		.0		.0		14,778			.0	.362	11/18/2028	1FE
125634 AN 5	CLIF 2014-1A A ABS PT SNR 3.29 06/18/29		09/18/2015	MBS Paydown		13,889	13,889	13,883	13,877		.1		.1		13,889			.0	.306	06/18/2029	1FE
12667F SE 1	CWALT 2005-6CB 1A3 SEQ SNR 5.25 04/25/35		09/25/2015	MBS Paydown		66,567	66,567	60,540	59,444		996		996		66,567			.0	2,248	04/25/2035	1FM
17309A AD 1	CMALT 2006-A1 1A4 NAS 5.75 04/25/36		09/25/2015	MBS Paydown		26,435	26,435	23,491	23,104		3,126		3,126		26,435			.0	.997	04/25/2036	1FM
17309A AD 1	CMALT 2006-A1 1A4 NAS 5.75 04/25/36		09/25/2015	Pass-Through Loss				2,488	2,211				.0					.0		04/25/2036	1FM
21050A AA 0	CCOLT 2015-1 A ABS SNR 2.82 03/15/2021		09/15/2015	MBS Paydown		75,984	75,984	75,980			.2		.2		75,984			.0	1,106	03/15/2021	2AM
228452 AB 4	CRNPT 2012-1A A1LB CLO FLT 11/21/2022		08/20/2015	MBS Paydown		66,985	66,985	66,985	66,985				.0		66,985			.0	.892	11/21/2022	1FE
251510 DP 5	DBALT 2005-2 1A7 NAS SNR CSTR 04/25/35		09/25/2015	MBS Paydown		21,988	21,988	22,118	21,848		(89)		(89)		21,988			.0	.850	04/25/2035	2FM
26971H AB 8	EGLE 2014-1A A2 ABS SNR SEQ 4.31 12/39	R.	09/15/2015	MBS Paydown		6,250	6,250	6,250	6,250		.0		.0		6,250			.0	.177	12/15/2039	1FE
29445U AB 1	EQLS 2007-1 A2B SEQ SNR FLT 04/25/2037		09/25/2015	MBS Paydown		39,244	39,244	32,609	32,784		1,414		1,414		39,244			.0	.102	04/25/2037	1FM
30605X AA 1	FWAY 2012-1 A2 ABS 4.21 10/15/2042		09/15/2015	MBS Paydown		10,843	10,843	10,843	10,843				.0		10,843			.0	.304	10/15/2042	1FE
30605X AC 7	FWAY 2015-1A A2 ABS PT SNR 4.213 11/42		09/15/2015	MBS Paydown		7,500	7,500	7,500					.0		7,500			.0	.166	11/15/2042	1FE
319963 AW 4	FIRST DATA CORP 8.875 08/15/2020		08/13/2015	Cash Tender		107,891	103,000	111,952	108,097		(780)		(780)		107,317		.574	.574	9,090	08/15/2020	3FE
32027L AE 5	FFML 2006-FF14 A5 SEQ SNR FLT 10/25/2036		09/25/2015	MBS Paydown		51,094	51,094	45,282			969		969		51,094			.0	.89	10/25/2036	1FM
32028H AD 5	FFML 2006-FF10 A4 SEQ FLT 07/25/2036		09/25/2015	MBS Paydown		43,039	43,039	40,107	40,906		205		205		43,039			.0	.93	07/25/2036	1FM
32051G SD 8	FHASI 2005-FA5 3A1 SEQ SSNR 5.50 8/25/35		09/25/2015	MBS Paydown		148,814	148,814	124,260	119,097		18,779		18,779		148,814			.0	5,544	08/25/2035	1FM
32052K AB 1	FHASI 2006-AR2 2A1 SEQ SSNR CSTR 07/36		09/25/2015	MBS Paydown		79,807	79,807	67,837			4,922		4,922		79,807			.0	.427	07/25/2036	1FM
32052K AB 1	FHASI 2006-AR2 2A1 SEQ SSNR CSTR 07/36		09/25/2015	Pass-Through Loss				41,844	35,567				.0					.0		07/25/2036	1FM
362257 AB 3	GSAA 2006-17 A2 SEQ FLT 11/25/2036		09/25/2015	MBS Paydown		48,110	48,110	48,110	26,416				.0		48,110			.0	.114	11/25/2036	1FM
3622EA AA 8	GSAA 2007-3 1A1A SEQ SSNR FLT 03/25/2047		09/25/2015	MBS Paydown		24,084	24,084	16,016			(2,365)		(2,365)		24,084			.0	.12	03/25/2047	1FM
362341 7S 2	GSR 2006-1F 4A1 SEQ SNR 5.50 02/25/2036		09/25/2015	MBS Paydown		101,717	101,717	98,157	98,115		(81)		(81)		101,717			.0	3,771	02/25/2036	2FM
362381 AA 3	GSAA 2006-12 A1 SEQ FLT 08/25/2036		09/25/2015	MBS Paydown		13,566	13,566	13,566	8,914				.0		13,566			.0	.21	08/25/2036	1FM
36298Y AA 8	GSAA 2006-14 A1 SEQ FLT 09/25/2036		09/25/2015	MBS Paydown		11,467	11,467	11,467	7,138				.0		11,467			.0	.18	09/25/2036	1FM
37952U AB 9	SEACO 2013-1A A ABS 2.98 04/17/2028	R.	09/17/2015	MBS Paydown		25,000	25,000	24,318	24,382		.89		.89		25,000			.0	.496	04/17/2028	1FE
37952U AC 7	SEACO 2013-2A A ABS 3.67 11/17/2028	R.	09/17/2015	MBS Paydown		16,833	16,833	16,832	16,832		.0		.0		16,833			.0	.422	11/17/2028	1FE
37952U AD 5	SEACO 2014-1A A1 ABS SNR 3.19 07/17/24	R.	09/17/2015	MBS Paydown		25,000	25,000	24,995	24,995		.1		.1		25,000			.0	.532	07/17/2029	1FE
40052T AA 7	GRYPHON FUNDING 0.00 8/05/2050		09/05/2015	Paydown		39,711	39,711	19,515	3,330				.0		39,711			.0	.80	08/05/2050	6

QE05.5

SCHEDULE D - PART 4

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

QE05.6

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)
40442L AB 1	H2 2015-1A AFX CDO SEQ SSNR 3.3526 06/49	R.	09/24/2015	MBS Paydown.....		9,200	9,200	9,200					.0		9,200			.0	.48	06/24/2049	1FE.....
41161V AC 4	HVMLT 2006-7 2A1A SEQ SSNR FLT 09/19/46		09/19/2015	MBS Paydown.....		33,481	33,481	26,262	26,278		.441		.441		33,481			.0	.85	09/19/2046	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		7,500			.0	.252	03/20/2043	2AM.....
45112A AA 5	ICONX 2012-1A A ABS 4.229 01/25/2043		07/25/2015	MBS Paydown.....		17,464	17,464	17,464	17,464		(.1)		(.1)		17,464			.0	.554	01/25/2043	2AM.....
466247 SE 4	JPMMT 2005-A5 1A2 SEQ CSTR 08/25/35		09/25/2015	MBS Paydown.....		171,504	171,504	145,135	146,210		5,083		5,083		171,504			.0	3,315	08/25/2035	1FM.....
46625M MC 0	JPMCC 2002-C1 F SUB CSTR 07/12/2037		09/12/2015	MBS Paydown.....		264,518	264,518	267,660	263,818		175		175		264,518			.0	11,613	07/12/2037	1FM.....
46626L FL 9	JPMAC 2006-FRE1 A3 SEQ FLT 05/25/2035		09/25/2015	MBS Paydown.....		37,124	37,124	34,838	35,307		(2,186)		(2,186)		37,124			.0	.91	05/25/2035	1FM.....
46627M FA 0	JPALT 2006-S1 3A2 SEQ FLT 03/25/36		09/25/2015	MBS Paydown.....		86,937	86,937	69,061	77,504		2,097		2,097		86,937			.0	.260	03/25/2036	1FM.....
46627M FA 0	JPALT 2006-S1 3A2 SEQ FLT 03/25/36		09/25/2015	Pass-Through Loss.....			7,430	5,902					.0					.0		03/25/2036	1FM.....
46629E AC 7	JPALT 2006-A4 A3 SEQ FLT 09/25/2036		09/25/2015	MBS Paydown.....		57,096	57,096	57,091	49,851				.0		57,096			.0	.110	09/25/2036	1FM.....
46629E AC 7	JPALT 2006-A4 A3 SEQ FLT 09/25/2036		09/25/2015	Pass-Through Loss.....			11,399	11,398					.0					.0		09/25/2036	1FM.....
61755F AA 3	MSST 2007-1 A1 SEQ FLT 06/25/2037		09/25/2015	MBS Paydown.....		32,691	32,691	30,474	31,319		.786		.786		32,691			.0	.58	06/25/2037	1FM.....
63860H AC 3	NSTR 2007-A AV3 SEQ FLT 03/25/2037		09/25/2015	MBS Paydown.....		159,279	159,279	149,086	152,401		3,668		3,668		159,279			.0	.356	03/25/2037	1FM.....
63860L AC 4	NSTR 2007-B 2AV2 SEQ FLT 04/25/2037		09/25/2015	MBS Paydown.....		180,118	180,118	160,530	165,830		9,923		9,923		180,118			.0	.446	04/25/2037	1FM.....
65504L AB 3	NOBLE HLDG INTL 3.45 08/01/2015	R.	08/01/2015	Maturity.....		500,000	500,000	500,000	500,002		(.2)		(.2)		500,000			.0	17,250	08/01/2015	2FE.....
70454B AN 9	PEABODY ENERGY TL LIBOR+325 9/24/2020		09/30/2015	Paydown.....		4,513	4,513	4,006	1,766	6	.53		.59		4,513			.0	.158	09/24/2020	3FE.....
749239 AD 1	RAMP 2006-RZ5 A2 SEQ FLT 08/25/2046		09/25/2015	MBS Paydown.....		87,149	87,149	80,031	82,223		1,628		1,628		87,149			.0	.218	08/25/2046	1FM.....
74924N AB 3	RASC 2007-KS4 A2 SEQ FLT 05/25/2037		09/25/2015	MBS Paydown.....		97,426	97,426	87,267	97,572		14,543		14,543		97,426			.0	.237	05/25/2037	1FM.....
74929F BB 4	RBSSP 2010-3 6A2 SEQ SSUP 6.0 03/37 RE		09/26/2015	MBS Paydown.....		7,253	7,253	7,236	7,229		.7		.7		7,253			.0	.365	03/26/2037	1FM.....
74978B AA 6	RAAC 2007-RP3 A SEQ SNR FLT 10/25/2046		09/25/2015	MBS Paydown.....		37,778	37,778	33,146	33,257		192		192		37,778			.0	.135	10/25/2046	1FM.....
760985 UR 0	RAMP 2003-RS4 A15 SEQ STP 05/25/2033		09/25/2015	MBS Paydown.....		168,311	168,311	122,026	127,356		16,988		16,988		168,311			.0	6,817	05/25/2033	1FM.....
76110W SZ 0	RASC 2003-KS7 A15 SEQ STP 09/25/2033		09/25/2015	MBS Paydown.....		52,317	52,317	45,515	46,676		3,122		3,122		52,317			.0	1,870	09/25/2033	1FM.....
76111X TE 3	RFMSI 2005-SA1 2A SEQ 2.9425 03/25/2035		09/25/2015	MBS Paydown.....		28,447	28,447	26,758	26,777		.775		.775		28,447			.0	.467	03/25/2035	1FM.....
80875A AJ 0	SCIENTIFIC GAMES TL B1 LIB+500 10/18/20		09/30/2015	Paydown.....		.505	.505	.500			.5		.5		.505			.0	.21	10/18/2020	3FE.....
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		.5		.5		57,853			.0	.719	08/20/2029	1FE.....
83417F AA 7	SOCTY 2014-2 A ABS PT 4.02 07/20/2044		07/20/2015	MBS Paydown.....		8,081	8,081	8,081	8,081		.0		.0		8,081			.0	.319	07/20/2044	2AM.....
83417P AA 5	SOCTY 2015-1 A ABS SEQ SNR 4.18 08/45		08/20/2015	MBS Paydown.....		17,464	17,464	17,455			(.0)		(.0)		17,464			.0	.14	08/21/2045	1FE.....
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		209		209		15,533			.0	.356	08/25/2031	1FM.....
863619 AB 8	SASC 2007-OSI A2 SEQ FLT 06/25/2037		09/25/2015	MBS Paydown.....		22,623	22,623	21,379	21,850		(.767)		(.767)		22,623			.0	.42	06/25/2037	1FM.....
872225 AD 9	TBW 2006-5 A3 SEQ STP 11/25/2036		09/25/2015	MBS Paydown.....		19,658	19,658	17,373	17,402		348		348		19,658			.0	.613	11/25/2036	1FM.....
87407P AA 8	TAL 2013-1A A ABS 2.83 02/22/2038		09/20/2015	MBS Paydown.....		25,000	25,000	24,996	24,997		.0		.0		25,000			.0	.472	02/22/2038	1FE.....
87407P AJ 9	TAL 2014-1A A ABS SNR 3.51 02/22/2039		09/20/2015	MBS Paydown.....		25,000	25,000	25,000	25,000		.0		.0		25,000			.0	.585	02/22/2039	1FE.....
88314R AA 4	TMCL 2013-1A A ABS SEQ 3.9 09/20/2038	R.	09/20/2015	MBS Paydown.....		37,500	37,500	37,308	37,330		.23		.23		37,500			.0	.975	09/20/2038	1FE.....
88314R AC 0	TMCL 2014-1A A ABS SNR 3.27 10/20/2039	R.	09/20/2015	MBS Paydown.....		25,000	25,000	24,992	24,992		.1		.1		25,000			.0	.545	10/20/2039	1FE.....
90343K AN 2	US SILICA CO TL B LIBOR+300 7/22/2020		09/30/2015	Paydown.....		.508	.508	.475			.3		.3		.508			.0	.13	07/23/2020	3FE.....
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		24,914			.0	1,071	08/15/2025	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	For eig n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Design- ation or Market Indicator (a)
93364L AC 2	WCMCS 2007-SL3 A1A SEQ SSNR CSTR 03/45		09/23/2015	MBS Paydown		53,779	53,779	55,930	55,601		(1,709)		(1,709)		53,779			0	1,982	03/23/2045	1FM
96032U AA 1	WESTR 2012-3A A ABS 2.50 03/20/25		09/20/2015	MBS Paydown		55,800	55,800	55,800	55,800				0		55,800			0	929	03/20/2025	1FE
G0620B AB 4	ATLSS 2014-1 A ABS SNR 4.875 12/15/2039		09/15/2015	MBS Paydown		15,700	15,700	15,700			0		0		15,700			0	383	12/15/2039	1FE
G3163H AC 6	C&J ENERGY TL B1 LIBOR + 550 03/19/2020	E	09/30/2015	Paydown		2,500	2,500	2,150		27			27		2,500			0	79	03/19/2020	3FE
G3600K AB 2	FLOATEL INTL TL B LIBOR+500 06/13/2020	F	09/30/2015	Paydown		1,385	1,385	1,078		307			307		1,385			0	56	06/13/2020	4FE
Q3930A AC 2	FMG TL LIBOR + 275 6/30/2019	F	09/30/2015	Paydown		3,032	3,032	2,733	1,825		28		28		3,032			0	63	06/30/2019	2FE
3899999. Total Bonds - Industrial and Miscellaneous						5,090,388	5,217,190	4,915,641	4,463,554	24,331	136,217	0	160,548	0	5,135,024	0	(44,636)	(44,636)	147,257	XXX	XXX
8399997. Total Bonds - Part 4						31,038,261	31,154,619	31,847,584	28,293,433	24,331	53,064	0	77,395	0	31,073,245	0	(34,983)	(34,983)	1,134,966	XXX	XXX
8399999. Total Bonds						31,038,261	31,154,619	31,847,584	28,293,433	24,331	53,064	0	77,395	0	31,073,245	0	(34,983)	(34,983)	1,134,966	XXX	XXX

Common Stocks - Industrial and Miscellaneous

034164 10 3	ANDERSONS INC/THE		08/17/2015	BNY MELLON CAPITAL	3,199,000	117,485	XXX	132,988					0		132,988		(15,503)	(15,503)	448	XXX	L
09531U 10 2	BLUE BUFFALO PET PRODUCTS IN		08/04/2015	BLOOMBERG TRADEBOOK BANC OF AMERICA SECURITIES	220,000	6,304	XXX	4,400					0		4,400		1,904	1,904		XXX	L
12477X 10 6	CAI INTERNATIONAL INC		09/24/2015	BNY MELLON CAPITAL	7,730,000	78,240	XXX	132,818	117,972	(20,206)			(20,206)		132,818		(54,578)	(54,578)		XXX	L
12477X 10 6	CAI INTERNATIONAL INC		09/25/2015	BNY MELLON CAPITAL	8,371,000	84,143	XXX	161,979	194,207	(32,228)			(32,228)		161,979		(77,836)	(77,836)		XXX	L
127055 10 1	CABOT CORP		07/13/2015	NORTHCOAST RESEARCH	4,633,000	178,230	XXX	197,979					0		197,979		(19,749)	(19,749)	1,858	XXX	L
263534 10 9	DU PONT (E.I.) DE NEMOURS		07/01/2015	Spin Off 163851108		12,847	XXX	12,847					0		12,847			0		XXX	L
278642 10 3	EBAY INC		07/20/2015	STRATEGAS RESEARCH	2,000,000	56,393	XXX	41,128	112,240	(14,521)			(14,521)		41,128		15,265	15,265		XXX	L
278642 10 3	EBAY INC		07/20/2015	Spin Off 70450Y103		141,787	XXX	141,787					0		141,787			0		XXX	L
320209 10 9	FIRST FINANCIAL BANCORP		08/26/2015	SANDLER & O'NEIL PARTNERS	1,199,000	21,146	XXX	17,141	22,289	(5,148)			(5,148)		17,141		4,005	4,005	576	XXX	L
337915 10 2	FIRSTMERIT CORPORATION		07/31/2015	STIFEL NICOLAUS	11,587,000	216,365	XXX	212,829	218,878	(6,049)			(6,049)		212,829		3,535	3,535	3,708	XXX	L
343873 10 5	FLUSHING FINANCIAL CORPORATION		08/26/2015	SANDLER & O'NEIL PARTNERS	1,095,000	21,204	XXX	16,854	22,196	(5,341)			(5,341)		16,854		4,350	4,350	350	XXX	L
389375 10 6	GRAY TELEVISION INC		08/17/2015	CS FIRST BOSTON	8,047,000	115,751	XXX	81,749	90,126	(8,378)			(8,378)		81,749		34,002	34,002		XXX	L
450828 10 8	IBERIABANK CORPORATION		07/31/2015	STIFEL NICOLAUS	892,000	57,668	XXX	40,888	57,846	(16,958)			(16,958)		40,888		16,780	16,780	617	XXX	L
52471Y 10 6	LEGACY TEXAS FINANCIAL GROUP		07/31/2015	STIFEL NICOLAUS	1,153,000	34,601	XXX	21,172	27,499	(6,328)			(6,328)		21,172		13,430	13,430	300	XXX	L
52471Y 10 6	LEGACY TEXAS FINANCIAL GROUP		09/02/2015	STIFEL NICOLAUS	7,061,000	188,335	XXX	141,440	168,405	(26,964)			(26,964)		141,440		46,894	46,894	2,986	XXX	L
68213N 10 9	OMNICELL INC		08/27/2015	BNY MELLON CAPITAL	1,570,000	53,673	XXX	21,130	51,998	(30,868)			(30,868)		21,130		32,543	32,543		XXX	L
68213N 10 9	OMNICELL INC		09/30/2015	BNY MELLON CAPITAL	7,759,000	238,084	XXX	119,660	256,978	(137,318)			(137,318)		119,660		118,424	118,424		XXX	L
693475 10 5	PNC FINANCIAL SERVICES GROUP		09/15/2015	SANDLER & O'NEIL PARTNERS	9,750,000	897,233	XXX	527,457	889,493	(362,035)			(362,035)		527,457		369,776	369,776	14,625	XXX	L
70450Y 10 3	PAYPAL HOLDINGS INC		07/20/2015	STRATEGAS RESEARCH	2,000,000	81,050	XXX	56,591					0		56,591		24,459	24,459		XXX	L
740585 10 4	PREMIERE GLOBAL SERVICES INC		09/14/2015	NEEDHAM CO	6,449,000	88,543	XXX	59,492	68,488	(8,996)			(8,996)		59,492		29,051	29,051		XXX	L
83421A 10 4	SOLERA HOLDINGS INC		09/14/2015	BNY MELLON CAPITAL	5,361,000	288,078	XXX	271,607					0		271,607		16,472	16,472	3,102	XXX	L
97186T 10 8	WILSHIRE BANCORP INC		08/17/2015	SANDLER & O'NEIL PARTNERS	5,105,000	57,379	XXX	48,345	51,714	(3,368)			(3,368)		48,345		9,033	9,033	736	XXX	L
97186T 10 8	WILSHIRE BANCORP INC		08/21/2015	BNY MELLON CAPITAL	10,492,000	110,911	XXX	99,361	106,284	(6,923)			(6,923)		99,361		11,550	11,550	1,513	XXX	L
G0464B 10 7	ARGO GROUP INTERNATIONAL HOLDINGS	F	08/21/2015	BNY MELLON CAPITAL	1,450,000	83,605	XXX	17,949	39,550	(21,601)			(21,601)		17,949		65,655	65,655	568	XXX	L
9099999. Total Common Stocks - Industrial and Miscellaneous						3,229,055	XXX	2,579,594	2,496,164	(713,230)	0	0	(713,230)	0	2,579,594	0	649,462	649,462	31,386	XXX	XXX

Common Stocks - Parent, Subsidiaries and Affiliates

92206@ 10 7	VANLINER INS CO		09/30/2015	UNIGROUP, INC		4,480,459	XXX	4,480,459					0					0		XXX	K
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SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22	
										11	12	13	14	15								
CUSIP Identification	Description	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)	
G9319# 10 6	VANLINER REINS LTD.....	F..	07/01/2015	Dissolution.....	120,000.000	152,365	XXX	191,064	170,008	(17,643)			(17,643)		152,365			0			XXX	K.....
9199999	Total Common Stocks - Parent, Subsidiaries and Affiliates.....					4,632,824	XXX	4,671,523	170,008	(17,643)			(17,643)		152,365		0	0			XXX	XXX
9799997	Total Common Stocks - Part 4.....					7,861,879	XXX	7,251,117	2,666,172	(730,873)			(730,873)		2,731,959		0	649,462	649,462		XXX	XXX
9799999	Total Common Stocks.....					7,861,879	XXX	7,251,117	2,666,172	(730,873)			(730,873)		2,731,959		0	649,462	649,462		XXX	XXX
9899999	Total Preferred and Common Stocks.....					7,861,879	XXX	7,251,117	2,666,172	(730,873)			(730,873)		2,731,959		0	649,462	649,462		XXX	XXX
9999999	Total Bonds, Preferred and Common Stocks.....					38,900,140	XXX	39,098,700	30,959,605	(706,543)	53,064		(653,478)		33,805,203		0	614,478	614,478	1,166,352	XXX	XXX

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

QE05.8

**Sch. DB-Pt A-Sn 1
NONE**

**Sch. DB-Pt B-Sn 1
NONE**

**Sch. DB-Pt D-Sn 1
NONE**

**Sch. DB-Pt D-Sn 2
NONE**

**Sch. DL-Pt. 1
NONE**

**Sch. DL-Pt. 2
NONE**

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1 Depository	2 Code	3 Rate of Interest	4 Amount of Interest Received During Current Quarter	5 Amount of Interest Accrued at Current Statement Date	Book Balance at End of Each Month During Current Quarter			9 *
					6 First Month	7 Second Month	8 Third Month	
Open Depositories								
Key Bank..... Cleveland, OH.....								XXX
Fifth Third..... Cincinnati, OH.....					8,035,840	23,274,410	14,072,579	XXX
First Hawaiian..... Honolulu, HI.....					61,366	60,479	57,001	XXX
0199999. Total Open Depositories.....	XXX	XXX	0	0	8,097,206	23,334,889	14,129,580	XXX
0399999. Total Cash on Deposit.....	XXX	XXX	0	0	8,097,206	23,334,889	14,129,580	XXX
0499999. Cash in Company's Office.....	XXX	XXX	XXX	XXX	800	800	1,316	XXX
0599999. Total Cash.....	XXX	XXX	0	0	8,098,006	23,335,689	14,130,896	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
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NONE