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QUARTERLY STATEMENT

As of March 31, 2016

of the Condition and Affairs of the

GREAT AMERICAN INSURANCE COMPANY

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

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

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

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

OFFICERS

Name	Title	Name	Title
1. Donald Dumford Larson	President	2. Eve Cutler Rosen #	Senior Vice President, Exec. Counsel & Secretary
3. Robert James Schwartz	Vice President & Controller	4. Lisa Ann Hays #	Vice President & Actuary

OTHER

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

DIRECTORS OR TRUSTEES

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

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

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

Donald D. L	Eve Cutler Rosen	Robert J. Schwartz
Donald Dumford Larson	Eve Cutler Rosen	Robert James Schwartz
President	Senior Vice President, Exec. Counsel & Secretary	Vice President & Controller

Subscribed and sworn to before me
This 9th day of May, 2016

Jennifer A Meagan

Notary Public, State of Ohio
My Commission Expires 11-08-2016

NOTARIAL SEAL STATE OF OHIO

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

ASSETS

	Current Statement Date 1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 December 31 Prior Year Net Admitted Assets
1. Bonds	2,916,547,695	0	2,916,547,695	2,842,228,170
2. Stocks:				
2.1 Preferred stocks	208,216,727	0	208,216,727	209,114,957
2.2 Common stocks	1,040,843,364	0	1,040,843,364	1,047,204,993
3. Mortgage loans on real estate:				
3.1 First liens	212,188,668	0	212,188,668	204,662,776
3.2 Other than first liens	0	0	0	0
4. Real estate:				
4.1 Properties occupied by the company (less $ 0 encumbrances)	577,955	0	577,955	614,200
4.2 Properties held for the production of income (less $ 0 encumbrances)	55,314,722	0	55,314,722	53,226,309
4.3 Properties held for sale (less $ 0 encumbrances)	0	0	0	0
5. Cash ($ 70,062,623), cash equivalents ($ 29,935,952) and short-term investments ($ 91,876,177)	191,874,753	0	191,874,753	258,763,137
6. Contract loans (including $ 0 premium notes)	0	0	0	0
7. Derivatives	207,136	0	207,136	821,855
8. Other invested assets	216,458,871	0	216,458,871	184,800,178
9. Receivables for securities	7,925,605	0	7,925,605	3,975,235
10. Securities lending reinvested collateral assets	0	0	0	0
11. Aggregate write-ins for invested assets	0	0	0	0
12. Subtotals, cash and invested assets (Lines 1 to 11)	4,850,155,496	0	4,850,155,496	4,805,411,810
13. Title plants less $ 0 charged off (for Title insurers only)	0	0	0	0
14. Investment income due and accrued	30,354,660	0	30,354,660	25,818,346
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	294,469,463	18,620,615	275,848,848	289,098,931
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ 0 earned but unbilled premiums)	201,894,106	0	201,894,106	199,897,650
15.3 Accrued retrospective premiums ($ 0) and contracts subject to redetermination ($ 0)	0	0	0	0
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	43,156,479	0	43,156,479	54,133,772
16.2 Funds held by or deposited with reinsured companies	0	0	0	0
16.3 Other amounts receivable under reinsurance contracts	0	0	0	0
17. Amounts receivable relating to uninsured plans	0	0	0	0
18.1 Current federal and foreign income tax recoverable and interest thereon	0	0	0	0
18.2 Net deferred tax asset	163,309,807	0	163,309,807	161,408,528
19. Guaranty funds receivable or on deposit	0	0	0	0
20. Electronic data processing equipment and software	55,666,172	53,094,395	2,571,777	2,605,632
21. Furniture and equipment, including health care delivery assets ($ 0)	8,084,309	8,084,309	0	0
22. Net adjustment in assets and liabilities due to foreign exchange rates	0	0	0	0
23. Receivables from parent, subsidiaries and affiliates	9,917,342	71,628	9,845,714	7,203,633
24. Health care ($ 0) and other amounts receivable	8,672,641	0	8,672,641	8,202,867
25. Aggregate write-ins for other than invested assets	461,784,125	23,685,525	438,098,600	557,129,856
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25)	6,127,464,601	103,556,472	6,023,908,130	6,110,911,026
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts	0	0	0	0
28. Total (Lines 26 and 27)	6,127,464,601	103,556,472	6,023,908,130	6,110,911,026

DETAILS OF WRITE-INS

1101.	0	0	0	0
1102.	0	0	0	0
1103.	0	0	0	0
1198. Summary of remaining write-ins for Line 11 from overflow page	0	0	0	0
1199. Totals (Lines 1101 thru 1103 plus 1198) (Line 11 above)	0	0	0	0
2501. Receivable from Federal Crop Insurance Corporation	227,930,213	0	227,930,213	369,812,390
2502. Company owned life insurance	171,804,010	0	171,804,010	149,687,860
2503. Funded deductibles	17,641,598	0	17,641,598	15,880,109
2598. Summary of remaining write-ins for Line 25 from overflow page	44,408,303	23,685,525	20,722,778	21,749,497
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above)	461,784,125	23,685,525	438,098,600	557,129,856

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31 Prior Year
1.	Losses (current accident year $.....279,205,327)	2,148,074,515	2,179,841,973
2.	Reinsurance payable on paid losses and loss adjustment expenses	4,593,732	1,805,932
3.	Loss adjustment expenses	511,906,979	496,985,756
4.	Commissions payable, contingent commissions and other similar charges	72,090,929	96,908,815
5.	Other expenses (excluding taxes, licenses and fees)	132,592,422	126,714,116
6.	Taxes, licenses and fees (excluding federal and foreign income taxes)	13,706,627	19,116,361
7.1	Current federal and foreign income taxes (including $..........0 on realized capital gains (losses))	34,315,466	20,328,865
7.2	Net deferred tax liability	0	0
8.	Borrowed money $..........0 and interest thereon $..........0	0	0
9.	Unearned premiums (after deducting unearned premiums for ceded reinsurance of $.....385,444,060 and including warranty reserves of $.....12,351,891 and accrued accident and health experience rating refunds including $..........0 for medical loss ratio rebate per the Public Health Service Act)	1,028,007,572	1,035,241,813
10.	Advance premium	0	0
11.	Dividends declared and unpaid:		
	11.1 Stockholders	0	0
	11.2 Policyholders	0	0
12.	Ceded reinsurance premiums payable (net of ceding commissions)	65,088,024	84,209,225
13.	Funds held by company under reinsurance treaties	352,648,076	427,512,111
14.	Amounts withheld or retained by company for account of others	62,283,450	63,106,215
15.	Remittances and items not allocated	4,191,482	4,749,775
16.	Provision for reinsurance (including $..........0 certified)	17,482,268	17,482,268
17.	Net adjustments in assets and liabilities due to foreign exchange rates	38,355,302	44,679,549
18.	Drafts outstanding	0	0
19.	Payable to parent, subsidiaries and affiliates	3,510,472	3,081,985
20.	Derivatives	55,288	0
21.	Payable for securities	8,168,918	21,258,805
22.	Payable for securities lending	0	0
23.	Liability for amounts held under uninsured plans	0	0
24.	Capital notes $.........0 and interest thereon $..........0	0	0
25.	Aggregate write-ins for liabilities	(81,859,929)	(83,018,137)
26.	Total liabilities excluding protected cell liabilities (Lines 1 through 25)	4,415,211,594	4,560,005,427
27.	Protected cell liabilities	0	0
28.	Total liabilities (Lines 26 and 27)	4,415,211,594	4,560,005,427
29.	Aggregate write-ins for special surplus funds	109,606,019	111,922,415
30.	Common capital stock	15,440,600	15,440,600
31.	Preferred capital stock	0	0
32.	Aggregate write-ins for other than special surplus funds	0	0
33.	Surplus notes	0	0
34.	Gross paid in and contributed surplus	332,736,595	330,446,307
35.	Unassigned funds (surplus)	1,150,913,321	1,093,096,277
36.	Less treasury stock, at cost:		
	36.1 ....0.000 shares common (value included in Line 30 $..........0)	0	0
	36.2 ....0.000 shares preferred (value included in Line 31 $..........0)	0	0
37.	Surplus as regards policyholders (Lines 29 to 35, less 36)	1,608,696,535	1,550,905,599
38.	Totals (Page 2, Line 28, Col. 3)	6,023,908,130	6,110,911,026

DETAILS OF WRITE-INS

2501.	Accounts payable and other liabilities	27,746,091	28,904,278
2502.	Retroactive reinsurance ceded	(109,606,019)	(111,922,415)
2503.		0	0
2598.	Summary of remaining write-ins for Line 25 from overflow page	0	0
2599.	Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above)	(81,859,929)	(83,018,137)
2901.	Retroactive reinsurance gain	109,606,019	111,922,415
2902.		0	0
2903.		0	0
2998.	Summary of remaining write-ins for Line 29 from overflow page	0	0
2999.	Totals (Lines 2901 thru 2903 plus 2998) (Line 29 above)	109,606,019	111,922,415
3201.		0	0
3202.		0	0
3203.		0	0
3298.	Summary of remaining write-ins for Line 32 from overflow page	0	0
3299.	Totals (Lines 3201 thru 3203 plus 3298) (Line 32 above)	0	0

STATEMENT OF INCOME

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
UNDERWRITING INCOME			
1. Premiums earned:			
1.1 Direct............. (written $.....289,219,350)	318,951,536	305,513,504	1,953,551,081
1.2 Assumed........ (written $.....450,169,131)	438,792,964	407,241,926	1,710,337,643
1.3 Ceded............ (written $.....222,367,824)	233,489,603	241,175,012	1,364,488,040
1.4 Net................. (written $.....517,020,656)	524,254,897	471,580,418	2,299,400,684
DEDUCTIONS:			
2. Losses incurred (current accident year $.....300,396,921):			
2.1 Direct	54,866,245	73,328,273	1,018,137,967
2.2 Assumed	171,473,800	156,551,408	694,448,336
2.3 Ceded	46,944,039	61,226,803	743,456,013
2.4 Net	179,396,007	168,652,877	969,130,290
3. Loss adjustment expenses incurred	69,041,377	62,781,776	309,095,633
4. Other underwriting expenses incurred	198,104,819	192,366,229	809,003,712
5. Aggregate write-ins for underwriting deductions	0	0	0
6. Total underwriting deductions (Lines 2 through 5)	446,542,203	423,800,882	2,087,229,636
7. Net income of protected cells	0	0	0
8. Net underwriting gain (loss) (Line 1 minus Line 6 + Line 7)	77,712,694	47,779,536	212,171,049
INVESTMENT INCOME			
9. Net investment income earned	40,898,816	36,534,072	181,487,225
10. Net realized capital gains (losses) less capital gains tax of $.....3,682,874	(5,685,450)	20,029,142	27,667,244
11. Net investment gain (loss) (Lines 9 + 10)	35,213,367	56,563,214	209,154,469
OTHER INCOME			
12. Net gain or (loss) from agents' or premium balances charged off (amount recovered $..........0 amount charged off $.....187,177)	(187,177)	(853,416)	(2,385,844)
13. Finance and service charges not included in premiums	201,952	188,084	794,195
14. Aggregate write-ins for miscellaneous income	(1,710,876)	(1,813,497)	(6,340,930)
15. Total other income (Lines 12 through 14)	(1,696,101)	(2,478,829)	(7,932,579)
16. Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15)	111,229,960	101,863,921	413,392,939
17. Dividends to policyholders	188,285	122,092	1,092,182
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)	111,041,675	101,741,829	412,300,758
19. Federal and foreign income taxes incurred	32,428,516	21,844,779	118,096,211
20. Net income (Line 18 minus Line 19) (to Line 22)	78,613,159	79,897,050	294,204,547
CAPITAL AND SURPLUS ACCOUNT			
21. Surplus as regards policyholders, December 31 prior year	1,550,905,599	1,413,566,000	1,413,566,000
22. Net income (from Line 20)	78,613,159	79,897,050	294,204,547
23. Net transfers (to) from Protected Cell accounts	0	0	0
24. Change in net unrealized capital gains or (losses) less capital gains tax of $.....(495,955)	981,203	(17,490,008)	(60,669,707)
25. Change in net unrealized foreign exchange capital gain (loss)	(614,719)	189,190	849,599
26. Change in net deferred income tax	1,409,384	(2,021,127)	18,113,894
27. Change in nonadmitted assets	(1,787,445)	1,537,200	(8,357,196)
28. Change in provision for reinsurance	0	0	1,480,265
29. Change in surplus notes	0	0	0
30. Surplus (contributed to) withdrawn from protected cells	0	0	0
31. Cumulative effect of changes in accounting principles	0	0	0
32. Capital changes:			
32.1 Paid in	0	0	0
32.2 Transferred from surplus (Stock Dividend)	0	0	0
32.3 Transferred to surplus	0	0	0
33. Surplus adjustments:			
33.1 Paid in	2,290,288	2,184,756	7,614,696
33.2 Transferred to capital (Stock Dividend)	0	0	0
33.3 Transferred from capital	0	0	0
34. Net remittances from or (to) Home Office	0	0	0
35. Dividends to stockholders	(30,000,000)	(25,000,000)	(90,000,000)
36. Change in treasury stock	0	0	0
37. Aggregate write-ins for gains and losses in surplus	6,899,067	(12,819,482)	(25,896,500)
38. Change in surplus as regards policyholders (Lines 22 through 37)	57,790,937	26,477,579	137,339,599
39. Surplus as regards policyholders, as of statement date (Lines 21 plus 38)	1,608,696,535	1,440,043,579	1,550,905,599

DETAILS OF WRITE-INS

0501.	0	0	0
0502.	0	0	0
0503.	0	0	0
0598. Summary of remaining write-ins for Line 5 from overflow page	0	0	0
0599. Totals (Lines 0501 thru 0503 plus 0598) (Line 5 above)	0	0	0
1401. Company owned life insurance	1,300,711	1,235,511	5,177,124
1402. Miscellaneous expense	(2,591,173)	(420,582)	(9,836,231)
1403. Amortization of intangibles	(420,414)	(2,628,427)	(1,681,824)
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)	(1,710,876)	(1,813,497)	(6,340,930)
3701. Change in foreign exchange reserve	6,899,067	(12,819,482)	(25,896,500)
3702.	0	0	0
3703.	0	0	0
3798. Summary of remaining write-ins for Line 37 from overflow page	0	0	0
3799. Totals (Lines 3701 thru 3703 plus 3798) (Line 37 above)	6,899,067	(12,819,482)	(25,896,500)

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	506,691,457	487,113,371	2,346,737,647
2.	Net investment income	36,644,253	33,756,756	184,315,947
3.	Miscellaneous income	423,602	(3,293,759)	572,121
4.	Total (Lines 1 through 3)	543,759,311	517,576,368	2,531,625,715
5.	Benefit and loss related payments	195,081,976	286,664,142	978,116,567
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	0	0	0
7.	Commissions, expenses paid and aggregate write-ins for deductions	274,708,328	263,971,420	1,000,712,407
8.	Dividends paid to policyholders	188,285	122,092	1,092,182
9.	Federal and foreign income taxes paid (recovered) net of $..........0 tax on capital gains (losses)	21,547,891	6,939,828	127,641,467
10.	Total (Lines 5 through 9)	491,526,481	557,697,482	2,107,562,622
11.	Net cash from operations (Line 4 minus Line 10)	52,232,831	(40,121,114)	424,063,092
	CASH FROM INVESTMENTS			
12.	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds	122,485,197	103,279,771	448,396,936
	12.2 Stocks	60,048,722	70,143,126	204,122,953
	12.3 Mortgage loans	2,097,336	1,260,592	44,731,723
	12.4 Real estate	0	5,985,362	13,627,245
	12.5 Other invested assets	1,781,541	4,330,361	45,770,226
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	(297,265)	87,868	(611,170)
	12.7 Miscellaneous proceeds	0	29,821,056	13,379,972
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	186,115,530	214,908,136	769,417,886
13.	Cost of investments acquired (long-term only):			
	13.1 Bonds	219,461,236	275,135,659	691,861,714
	13.2 Stocks	44,897,314	33,236,116	242,651,601
	13.3 Mortgage loans	9,621,275	1,425,235	16,453,598
	13.4 Real estate	2,694,985	2,942,894	11,440,834
	13.5 Other invested assets	29,628,916	32,107,147	121,960,658
	13.6 Miscellaneous applications	7,040,781	0	91,612
	13.7 Total investments acquired (Lines 13.1 to 13.6)	313,344,508	344,847,050	1,084,460,018
14.	Net increase or (decrease) in contract loans and premium notes	0	0	0
15.	Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(127,228,978)	(129,938,914)	(315,042,132)
	CASH FROM FINANCING AND MISCELLANEOUS SOURCES			
16.	Cash provided (applied):			
	16.1 Surplus notes, capital notes	0	0	0
	16.2 Capital and paid in surplus, less treasury stock	0	2,184,756	0
	16.3 Borrowed funds	0	0	0
	16.4 Net deposits on deposit-type contracts and other insurance liabilities	0	0	0
	16.5 Dividends to stockholders	30,000,000	25,000,000	90,000,000
	16.6 Other cash provided (applied)	38,107,764	110,286,743	33,481,801
17.	Net cash from financing and miscellaneous sources (Lines 16.1 through 16.4 minus Line 16.5 plus Line 16.6)	8,107,764	87,471,499	(56,518,199)
	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)	(66,888,384)	(82,588,530)	52,502,761
19.	Cash, cash equivalents and short-term investments:			
	19.1 Beginning of year	258,763,137	206,260,376	206,260,376
	19.2 End of period (Line 18 plus Line 19.1)	191,874,753	123,671,846	258,763,137

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

20.0001	Exchange of equity securities	17,236,276	9,702,670	39,780,271
20.0002	Exchange of debt securities	16,975,298	6,143,553	17,328,423
20.0003	Exchange of debt to equity securities	4,130,630	0	378,093
20.0004	Miscellaneous expense (purchase accrual)	3,000,000	0	0
20.0005	Stock based compensation	2,290,288	2,184,756	7,614,696
20.0006	Company owned life insurance	1,300,711	0	0
20.0007	Amortization of intangibles	420,414	0	1,681,824
20.0008	Securities acquired in paid in kind interest payment	112,234	45,611	541,023
20.0009	Interest payment offset by a premium tax credit	(15,333)	0	(19,761)
20.0010	Exchange of debt to other invested assets securities	0	0	212,756
20.0011	Sinking fund payments offset by a premium tax credit	0	0	(80,234)
20.0012	Securities acquired from dividends/return of capital distribution	0	73,078	0

1.) SUMMARY OF SIGNIFICANT ACCOUNTING POLICIES

A. Accounting Practices

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

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

	State of Domicile	2016	2015
Net income state basis	Ohio	$ 78,613,159	$ 294,204,547
Effect of state prescribed practices	Ohio	-	-
Effect of state permitted practices	Ohio	-	-
Net income, NAIC SAP		$ 78,613,159	$ 294,204,547
Statutory surplus state basis	Ohio	$1,608,696,535	$1,550,905,599
Effect of state prescribed practices	Ohio	-	-
Effect of state permitted practices	Ohio	-	-
Statutory surplus, NAIC SAP		$1,608,696,535	$1,550,905,599

B. No significant change.

C. Accounting Policies

Loan-backed securities with a NAIC rating 1 and 2 are stated at amortized cost using the interest method; all others are stated at the lower of amortized cost or fair value. For residential mortgage-backed securities (RMBS), commercial mortgage-backed securities (CMBS) and loan-backed and structured securities (LBASS), the NAIC has retained third-party investment management firms to assist in the determination of the appropriate NAIC designations and Book Adjusted Carrying Values based not only on the probability of loss, but also the severity of loss. Those RMBS, CMBS and LBASS securities that are not modeled but receive a current year Acceptable Rating Organizations (ARO) rating are subject to the Modified FE process which determines the appropriate NAIC designations and Book Adjusted Carrying Values.

D. Going Concern

After review of the Company's financial condition, management has no doubts about the Company's ability to continue as a going concern.

2.) ACCOUNTING CHANGES AND CORRECTIONS OF ERRORS

No significant change.

3.) BUSINESS COMBINATIONS AND GOODWILL

No significant change.

4.) DISCONTINUED OPERATIONS

No significant change.

5.) INVESTMENTS

A – C. No significant change.

D. Loan-Backed Securities

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

2. The Company had no loan-backed securities with a recognized other-than-temporary impairment due to either the intent to sell or lack of intent to hold to recovery during 2016.

3. The following table shows each loan-backed security with a credit-related other-than-temporary impairment ("OTTI") recognized during 2016:

CUSIP	Amortized Cost Before OTTI	Present Value of Projected Cash Flows	Recognized OTTI	Amortized Cost After OTTI	Fair Value at Time of OTTI	Date Reported
16162XAD9	707,379	595,731	18,615	688,764	688,764	3/31/2016
47232DAA0	3,615,960	3,449,654	166,306	3,449,654	2,711,967	3/31/2016
47232DAB8	738,720	409,663	329,057	409,663	409,663	3/31/2016
75970JAD8	1,315,948	602,205	112,650	1,203,298	1,203,298	3/31/2016
TOTAL	XXXX	XXXX	**626,628**	XXXX	XXXX	XXXX

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

   a. The aggregate amount of unrealized losses:

1.	Less than 12 months	$	(13,213,093)
2.	12 months or longer	$	(13,522,181)

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

1.	Less than 12 months	$	424,155,720
2.	12 months or longer	$	182,195,382

5. Based on cash flow projections received from independent sources (which reflect loan to collateral values, subordination, vintage and geographic concentration), implied cash flows inherent in security ratings and analysis of historical payment data, management believes that the Company will recover its cost basis in all securities with unrealized losses at March 31, 2016. The Company has the intent to hold such securities until they recover in value or mature.

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

F – H. No significant change.

I. Working Capital Finance Investments – Not applicable.

J. Offsetting and Netting of Assets and Liabilities:

	Gross Amount Recognized	Amount Offset	Net Amount Presented on Financial Statements
(1) Assets			
Derivatives – crop futures	$ 56,725	$ 56,725	$ -
(2) Liabilities			
Derivatives – crop futures	$ 112,013	$ 56,725	$ 55,288

K. No significant change.

6.) JOINT VENTURES, PARTNERSHIPS AND LIMITED LIABILITY COMPANIES

No significant change.

7.) INVESTMENT INCOME

No significant change.

8.) DERIVATIVE INSTRUMENTS

In 2016, the Company entered into commodity futures contracts to hedge the commodity price risk associated with the price component of certain multi-peril crop insurance products. These futures contracts require the company to place funds in a margin account as collateral. The balance of this margin account at March 31, 2016 was $158,993. These futures contracts do not qualify for hedge accounting. The fair value of open futures contracts is reported as either a derivative asset or a derivative liability as appropriate. Any change in fair value of these open contracts is reported in change in net unrealized capital gains/(losses) until settled. Any realized capital gains/(losses) at settlement are reported in net realized capital gains/(losses).

In 2016, the Company entered into foreign currency forward contracts to hedge the foreign currency exchange risk associated with Canadian branch operations. These foreign currency forward contracts do qualify for hedge accounting. The fair value of open foreign currency forward contracts is reported as either a derivative asset or a derivative liability as appropriate for each contract. Any change in fair value of these open contracts is reported in change in net unrealized capital gains/(losses) until settled. Any realized capital gains/(losses) at settlement are reported in net realized capital gains/(losses).

The net unrealized capital gains/(losses) recognized during the reporting period resulting from derivatives was ($670,006). The net realized capital loss recognized during the reporting period resulting from settlement of derivatives was $7,040,781.

9.) INCOME TAXES

No significant change.

10.) INFORMATION CONCERNING PARENT, SUBSIDIARIES AND AFFILIATES

A. No significant change.

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

Date	Amount	Type
03/15/2016	$ 30,000,000	Ordinary

C – L. No significant change.

11.) DEBT

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

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

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

A. Defined Benefit Plans

The Company does not have any defined benefit plans.

B – F. No significant change.

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

A – C. No significant change.

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

Date	Amount	Type
03/15/2016	$ 30,000,000	Ordinary

E – M. No significant change.

14.) CONTINGENCIES

No significant change.

15.) LEASES

No significant change.

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

No significant change.

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

A. The Company did not sell any receivable balances during 2016.

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

C. The Company was not involved in any wash sale transactions during 2016.

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

No significant change.

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

No significant change.

20.) FAIR VALUE

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

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

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

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

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

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

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

Description	Level 1	Level 2	Level 3	Total
a. Assets at Fair Value				
Bonds:				
U.S. Government and governmental agencies	$ -	$ -	$ -	$ -
States, municipalities and political subdivisions	-	6,172,717	-	6,172,717
Foreign government	-	-	-	-
Residential MBS	-	16,856,489	-	16,856,489
Commercial MBS	-	-	-	-
Asset backed securities	-	157,293	6,270,042	6,427,335
All other bonds	-	55,803,458	2,193,971	57,997,429
Total Bonds	$ -	$ 78,989,957	$ 8,464,013	$ 87,453,970
Preferred stocks	134,209,269	24,243,854	-	158,453,123
Non-affiliated common stocks	432,456,069	6,112,001	58,619,534	497,187,604
Affiliated common stock	-	-	-	-
Other investments	-	-	-	-
Derivative assets	-	207,136	-	207,136
Total Assets Accounted for at Fair Value	$ 566,665,338	$ 109,552,948	$ 67,083,547	$ 743,301,833
b. Liabilities at Fair Value				
Derivative liabilities	55,288	-	-	55,288
Total Liabilities at Fair Value	$ 55,288	$ -	$ -	$ 55,288

All transfers between fair value levels occur at the end of the quarter. Transfers between Level 1 and Level 2 were a result of increases or decreases in trade frequency. During 2016 there was 1 preferred stock with a fair value of $4,584,000 transferred from level 1 to level 2. In addition, there was 1 preferred stock with a fair value of $2,124,000 transferred from level 2 to level 1.

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

Description	Beginning Balance at 1/1/2016	Transfers into Level 3	Transfers out of Level 3	Total Gains and (Losses) included in Net Income	Total Gains and (Losses) included in Surplus	Purchases	Issuances	Sales	Settlements	Ending Balance 3/31/2016
U.S. Government and governmental agencies	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -
States, municipalities and political subdivisions	-	-	-	-	-	-	-	-	-	-
Residential MBS	-	-	-	-	-	-	-	-	-	-
Asset backed securities	4,185,000	2,480,292	-	23,593	(418,843)	-	-	-	-	6,270,042
All other bonds	3,402,210	-	(1,078,790)	2,945	16,166	-	-	(148,560)	-	2,193,971
Preferred stocks	-	-	-	-	-	-	-	-	-	-
Non-affiliated common stocks	63,748,193	-	-	(4,500,470)	187,061	366,000	-	(1,181,250)	-	58,619,534
Total	$ 71,335,403	$ 2,480,292	$ (1,078,790)	$ (4,473,932)	$ (215,616)	$ 366,000	$ -	$(1,329,810)	$ -	$ 67,083,547

3. Fair Value Recognition of Transfers Between Levels

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

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

B. The Company has no additional fair value disclosures.

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

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	Level 1	Level 2	Level 3	Not Practicable (Carrying Value)
U.S. Government and governmental agencies	$ 9,542,333	$ 9,514,029	$ 9,532,883	$ 9,450	$ -	$ -
States, municipalities and political subdivisions	1,237,578,040	1,191,766,599	-	1,221,070,200	16,507,840	-
Foreign government	127,154,160	153,618,526	-	127,154,160	-	-
Residential MBS	483,614,422	441,904,327	-	455,144,365	28,470,057	-
Commercial MBS	119,478,168	116,768,918	-	117,028,329	2,449,839	-
Asset backed securities	528,134,700	533,345,016	-	447,284,988	80,849,712	-
All other bonds	477,401,025	469,630,280	8,964,130	438,552,278	29,884,617	-
Total Bonds	$2,982,902,848	$2,916,547,695	$ 18,497,013	$2,806,243,770	$ 158,162,065	$ -
Preferred stocks	212,628,940	208,216,727	164,877,857	28,706,448	19,044,635	-
Non-affiliated common stocks	497,187,604	497,187,604	432,456,069	6,112,001	58,619,534	-
Affiliated common stocks	243,018,019	243,018,019	-	243,018,019	-	-
Mortgage loans	213,195,000	212,188,668	-	-	213,195,000	-
Derivative assets	207,136	207,136	-	207,136	-	-
Derivative liabilities	(55,288)	(55,288)	(55,288)	-	-	-
Total Financial Instruments	$4,149,084,259	$4,077,310,561	$ 615,775,651	$3,084,287,374	$ 449,021,234	

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

21.) OTHER ITEMS

In March 2016, American Financial Group proposed to acquire all the outstanding common shares of National Interstate Corporation that are not currently owned by the Company for $30 per share. The aggregate purchase price would be approximately $293 million.

22.) EVENTS SUBSEQUENT

There have not been any events subsequent to March 31, 2016, which may have a material effect on the financial condition of the Company.

23.) REINSURANCE

No significant change.

24.) RETROSPECTIVELY RATED CONTRACTS

A – E. No significant change.

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

25.) CHANGE IN INCURRED LOSSES AND LOSS ADJUSTMENT EXPENSES

The provision for incurred losses and loss adjustment expenses for claims arising in prior years decreased by $52 million and $28 million as of March 31, 2016 and March 31, 2015, respectively (see page Q14).

For 2016, the $52 million decrease in reserves for prior years is primarily attributed to (i) $47 million of favorable development relating to the multiple peril crop insurance business and (ii) $4 million of favorable development relating to the directors & officers liability business (other liability – claims made).

For 2015, the $28 million decrease in reserves for prior years is primarily attributed to $26 million of favorable development relating to the multiple peril crop insurance business.

26.) INTERCOMPANY POOLING ARRANGEMENTS

No significant change.

27.) STRUCTURED SETTLEMENTS

No significant change.

28.) HEALTH CARE RECEIVABLES

No significant change.

29.) PARTICIPATING POLICIES

No significant change.

30.) PREMIUM DEFICIENCY RESERVES

No significant change.

31.) HIGH DEDUCTIBLES

No significant change.

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

No significant change.

33.) ASBESTOS/ENVIRONMENTAL RESERVES

No significant change.

34.) SUBSCRIBER SAVINGS ACCOUNTS

No significant change.

35.) MULTIPLE PERIL CROP INSURANCE

No significant change.

36.) FINANCIAL GUARANTY INSURANCE

The Company does not write financial guaranty insurance.

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

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

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

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

2.2 If yes, date of change:

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

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

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

Not applicable

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

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

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

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

Not applicable

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

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

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

6.4 By what department or departments?

Ohio Department of Insurance

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

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

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

7.2 If yes, give full information:

Not applicable

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

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

Not applicable

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

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

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

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

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

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

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

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

(e) Accountability for adherence to the code.

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

Not applicable

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

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

Not applicable

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

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

Not applicable

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

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: $ 224,197

INVESTMENT

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

11.2 If yes, give full and complete information relating thereto:
Not applicable

12. Amount of real estate and mortgages held in other invested assets in Schedule BA: $ 89,356,783

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	515,327,479	543,655,758
14.24	Short-Term Investments	0	0
14.25	Mortgage Loans on Real Estate	28,198,957	27,897,381
14.26	All Other	30,558,047	31,064,399
14.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 574,084,483	$ 602,617,538
14.28	Total Investment in Parent included in Lines 14.21 to 14.26 above	$ 0	$ 0

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

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

If no, attach a description with this statement.
See Note 8.

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

18.2 If no, list exceptions:
535555ZZ2 Links Global Holdings LLC 13.50% 07/23/2018, 680633ZZ0 LAI/OLG Finance TL 14.00 06/30/2020

GENERAL INTERROGATORIES (continued)

PART 2 – PROPERTY & CASUALTY INTERROGATORIES

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

   If yes, attach an explanation.

   Not applicable

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

   If yes, attach an explanation.

   Not applicable

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

3.2 If yes, give full and complete information thereto:

   Not applicable

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

4.2 If yes, complete the following schedule:

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

5.1 Operating Percentages:

   5.1 A&H loss percent 44.400%

   5.2 A&H cost containment percent 11.800%

   5.3 A&H expense percent excluding cost containment expenses 33.300%

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

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

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

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

SCHEDULE F - CEDED REINSURANCE

Showing All New Reinsurers - Current Year to Date

1 NAIC Company Code	2 ID Number	3 Name of Reinsurer	4 Domiciliary Jurisdiction	5 Type of Reinsurer	6 Certified Reinsurer Rating (1 through 6)	7 Effective Date of Certified Reinsurer Rating
U.S. Insurers						
14414	45-4358535	Harvest Reinsurance Services Inc	USA	Unauthorized	0	
00000	AA-9991414	Indiana Workers Comp	USA	Unauthorized	0	
15892	27-1773713	Pacific Capital Insurance Co	USA	Unauthorized	0	
All Other Insurers						
00000	AA-5480020	Ace Jerneh Insurance Berhad	MYS	Unauthorized	0	
00000	00-0000000	Archipelago Insurance Ltd	MYS	Unauthorized	0	
00000	00-0000000	Harbour Insurance PTE Ltd	SGP	Unauthorized	0	
00000	AA-5420015	Hyundai Marine & Fire Ins Co Ltd	KOR	Unauthorized	0	
00000	AA-5344106	ICICI Lombard General Insurance Co Ltd	IND	Unauthorized	0	
00000	AA-1120105	Lloyd's Syndicate Number 1110	GBR	Authorized	0	
00000	AA-1120131	Lloyd's Syndicate Number 1897	GBR	Authorized	0	
00000	AA-3191303	Maumee Valley Re Ltd	BMU	Unauthorized	0	
00000	AA-5760004	NTUC Income Insurance Co-Operative Limited	SGP	Unauthorized	0	
00000	AA-5760035	Overseas Assurance Corp Ltd	SGP	Unauthorized	0	
00000	00-0000000	Scor Reinsurance Asia-Pacific PTE Ltd	SGP	Unauthorized	0	
00000	AA-5320005	Sompo Japan Nipponkoa Reinsurance Co Ltd	HKG	Unauthorized	0	
00000	AA-1370020	Swiss Re International SE	LUX	Unauthorized	0	
00000	AA-5280055	Taian Insurance Co Ltd	TWN	Unauthorized	0	
00000	AA-5780001	Tokio Marine Ins (Thailand) Public Co Ltd	THA	Unauthorized	0	

SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN

Current Year to Date - Allocated by States and Territories

	States, Etc.	1 Active Status	Direct Premiums Written 2 Current Year to Date	3 Prior Year to Date	Direct Losses Paid (Deducting Salvage) 4 Current Year to Date	5 Prior Year to Date	Direct Losses Unpaid 6 Current Year to Date	7 Prior Year to Date
1.	Alabama AL	L	4,401,642	4,306,367	1,076,327	778,966	21,625,637	18,920,479
2.	Alaska AK	L	625,190	453,690	27,883	121,526	2,283,105	1,410,278
3.	Arizona AZ	L	2,971,847	3,352,784	1,237,765	340,918	25,742,066	23,587,863
4.	Arkansas AR	L	2,378,313	1,589,157	1,683,509	3,151,912	7,595,251	6,412,959
5.	California CA	L	41,104,102	32,685,897	22,439,921	12,133,337	141,108,116	151,028,114
6.	Colorado CO	L	5,268,583	5,429,027	1,413,351	4,877,329	21,029,977	13,956,818
7.	Connecticut CT	L	2,046,858	2,474,276	151,869	397,570	9,109,404	10,955,289
8.	Delaware DE	L	1,073,700	6,914,957	6,460,298	6,377,791	48,890,362	57,345,284
9.	District of Columbia DC	L	2,126,039	1,590,298	551,944	290,515	6,977,024	7,267,798
10.	Florida FL	L	15,580,403	13,965,366	6,916,144	10,090,529	54,439,558	63,235,067
11.	Georgia GA	L	7,741,005	6,423,339	4,635,722	12,409,896	26,922,171	24,045,195
12.	Hawaii HI	L	1,498,173	1,519,906	533,278	809,870	5,617,069	6,989,809
13.	Idaho ID	L	1,534,841	1,331,697	339,352	2,001,888	4,974,879	5,208,224
14.	Illinois IL	L	10,298,684	11,598,105	40,613,217	32,884,075	63,138,855	68,623,632
15.	Indiana IN	L	3,223,948	4,223,805	30,167,802	13,564,199	14,395,579	14,526,894
16.	Iowa IA	L	9,586,402	1,935,846	8,926,129	122,589,283	13,832,378	21,724,435
17.	Kansas KS	L	5,950,133	12,835,384	3,379,548	13,125,918	15,031,230	22,580,766
18.	Kentucky KY	L	3,058,266	3,480,331	3,320,733	1,552,268	10,867,196	15,309,679
19.	Louisiana LA	L	2,980,295	3,125,143	1,033,141	945,591	3,386,524	5,514,833
20.	Maine ME	L	750,476	613,252	444,078	147,706	1,011,124	888,156
21.	Maryland MD	L	4,420,491	4,476,779	509,980	286,192	25,936,561	24,158,218
22.	Massachusetts MA	L	8,138,773	7,986,819	1,095,557	2,514,082	19,135,938	23,556,730
23.	Michigan MI	L	10,352,776	8,916,648	4,767,050	11,097,263	34,395,635	29,165,683
24.	Minnesota MN	L	3,346,161	3,447,598	6,000,547	44,415,811	18,568,303	19,643,244
25.	Mississippi MS	L	1,553,334	1,647,847	480,748	307,989	28,839,340	10,011,647
26.	Missouri MO	L	6,344,801	8,175,219	14,525,333	9,518,350	25,982,134	22,662,571
27.	Montana MT	L	995,215	1,258,622	319,869	316,868	2,716,789	4,516,811
28.	Nebraska NE	L	911,103	802,795	2,914,838	26,534,308	4,946,986	9,763,555
29.	Nevada NV	L	1,759,191	1,786,467	1,124,954	10,120,899	11,850,800	10,947,868
30.	New Hampshire NH	L	423,519	332,569	72,391	44,401	3,038,616	2,726,222
31.	New Jersey NJ	L	6,772,564	6,062,283	1,095,274	1,210,800	35,874,528	31,739,820
32.	New Mexico NM	L	802,337	969,455	(55,342)	512,318	4,065,384	4,145,210
33.	New York NY	L	24,644,097	23,242,532	5,972,581	5,580,167	78,843,876	73,148,597
34.	North Carolina NC	L	5,582,200	6,770,589	2,867,634	3,362,893	24,186,133	24,224,644
35.	North Dakota ND	L	718,024	567,326	2,498,160	7,201,892	6,398,284	5,168,201
36.	Ohio OH	L	5,940,009	5,726,225	4,530,635	4,680,417	25,911,959	22,672,814
37.	Oklahoma OK	L	7,144,659	9,674,273	915,610	1,828,617	13,708,478	11,662,895
38.	Oregon OR	L	3,164,020	2,289,227	2,112,977	1,258,376	20,729,864	22,326,665
39.	Pennsylvania PA	L	10,231,402	9,664,589	2,705,649	1,755,110	41,269,099	36,585,816
40.	Rhode Island RI	L	911,897	789,490	158,158	227,006	1,871,065	4,837,015
41.	South Carolina SC	L	2,618,799	2,254,280	773,574	159,612	3,754,444	2,715,629
42.	South Dakota SD	L	392,400	649,556	3,676,228	11,364,868	8,994,589	3,528,527
43.	Tennessee TN	L	3,176,775	3,051,570	2,095,644	1,020,494	13,281,722	16,431,180
44.	Texas TX	L	22,058,629	23,229,053	6,045,368	5,647,885	72,152,834	70,480,998
45.	Utah UT	L	1,494,590	1,121,497	467,727	159,423	7,862,548	6,982,051
46.	Vermont VT	L	143,083	146,573	24,429	(2,479)	348,419	393,973
47.	Virginia VA	L	3,504,532	3,651,080	1,296,748	660,464	36,146,194	22,990,003
48.	Washington WA	L	6,323,593	6,641,144	3,039,463	1,448,853	32,177,773	33,780,718
49.	West Virginia WV	L	832,935	647,272	50,996	89,839	1,823,311	1,922,243
50.	Wisconsin WI	L	2,913,076	2,895,066	3,254,817	18,573,627	15,999,900	14,561,073
51.	Wyoming WY	L	522,859	214,173	64,179	227,129	1,399,367	1,515,030
52.	American Samoa AS	N	0	0	0	0	0	0
53.	Guam GU	L	0	0	0	0	0	0
54.	Puerto Rico PR	L	38,904	27,020	2,760	2,713	367,155	247,860
55.	US Virgin Islands VI	N	0	0	0	0	0	0
56.	Northern Mariana Islands MP	N	0	0	0	0	0	0
57.	Canada CAN	L	9,655,197	11,179,163	4,737,021	7,477,616	28,598,051	36,701,891
58.	Aggregate Other Alien OT	XXX.	7,188,505	606,012	(1,978,545)	(98,714)	4,094,762	1,093,097
59.	Totals	(a) 53	289,219,350	280,749,438	213,515,021	418,096,174	1,153,248,348	1,146,540,069

DETAILS OF WRITE-INS

	1	2	3	4	5	6	7
58001. SGP SINGAPORE	XXX.	6,982,652	0	255,019	0	2,388,372	55,362
58002. GBR UNITED KINGDOM	XXX.	157,970	518,020	25,933	12,194	1,000,171	623,015
58003. NLD NETHERLANDS	XXX.	47,883	87,093	(2,259,497)	(110,908)	545,595	302,924
58998. Summary of remaining write-ins for Line 58 from overflow page	XXX.	0	899	0	0	160,624	111,797
58999. Totals (Lines 58001 thru 58003+ Line 58998) (Line 58 above)	XXX.	7,188,505	606,012	(1,978,545)	(98,714)	4,094,762	1,093,097

(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

Entity	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	98-1073776	
— — Great American Specialty & Affinity Limited	GBR		
— — Hangar Acquisition Corp.	OH	31-1446308	
— — Premier Lease & Loan Services Insurance Agency, Inc.	WA	91-1242743	
— — Premier Lease & Loan Services of Canada, Inc.	WA	91-1508644	
— — Risico Management Corporation	DE	31-1262960	
— Dixie Terminal Corporation	OH	31-0823725	
— GAI Holding Bermuda Ltd.	BMU	98-0606803	
— — GAI Indemnity, Ltd. #	GBR	98-0556144	
— — Marketform Group Limited	GBR		
— — — Marketform Holdings Limited	GBR		
— — — — Lavenham Underwriting Limited #	GBR	98-0412245	
— — — — Marketform Hong Kong Limited	HKG		
— — — — Marketform Limited	GBR		
— — — — — Gabinete Marketform SL	ESP		
— — — — — Marketform Australia Pty Limited	AUS		
— — — — — Studio Marketform SRL	ITA		
— — — — Marketform Management Services Limited	GBR		
— — — — Marketform Managing Agency Limited	GBR		
— — — — Sampford Underwriting Limited #	GBR	98-0431601	
— — — Marketform Trust Company Limited	GBR		

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

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

	Domiciliary Location	FEIN	NAIC Co. Code
American Financial Group, Inc.	OH	31-1544320	
Great American Financial Resources, Inc. ^	DE	06-1356481	
AAG Insurance Agency, Inc.	KY	31-1422717	
Ceres Group, Inc.	DE	34-1017531	
Continental General Corporation	NE	47-0717079	
QQAgency of Texas, Inc.	TX	34-1947042	
Great American Advisors, Inc.	OH	31-1395344	
Great American Life Insurance Company *	OH	13-1935920	63312
Aerielle IP Holdings, LLC ^	OH	45-2969767	
Aerielle, LLC ^	DE	26-4391696	
Annuity Investors Life Insurance Company *	OH	31-1021738	93661
Bay Bridge Marina Hemingway's Restaurant, LLC (85%)	MD	27-4078277	
Bay Bridge Marina Management, LLC (85%)	MD	27-0513333	
Brothers Management, LLC (99%)	FL	20-1246122	
FT Liquidation, LLC	OH	45-3988240	
GA Key Lime, LLC ^	OH	47-5618395	
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	
Great American Holding, Inc.	OH	42-1575938	
Agricultural Services, LLC	OH	27-3062314	
American Empire Surplus Lines Insurance Company *	DE	31-0912199	35351
American Empire Insurance Company *	OH	31-0973761	37990
American Empire Underwriters, Inc.	TX	59-1671722	
GAI Australia Pty Ltd	AUS		
Great American International Insurance Limited *	IRL		
Mid-Continent Casualty Company *	OH	73-0556513	23418
Mid-Continent Assurance Company *	OH	73-1406844	15380
Mid-Continent Excess and Surplus Insurance Company *	DE	38-3803661	13794
Mid-Continent Specialty Insurance Services, Inc.	OK	30-0571535	
Oklahoma Surety Company *	OH	73-0773259	23426
Republic Indemnity Company of America *	CA	95-2801326	22179
Republic Indemnity Company of California *	CA	31-1054123	43753
Summit Consulting, LLC	FL	59-1683711	
Heritage Summit Healthcare, LLC	FL	59-3385208	
Summit Holding Southeast, Inc.	FL	59-3409855	
Bridgefield Employers Insurance Company*	FL	59-1835212	10701
Bridgefield Casualty Insurance Company*	FL	59-3269531	10335

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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 Pennsylvanian Corporation	PA	25-1754638	
Brothers Property Management Corporation	OH	59-2840294	
Crescent Centre Apartments ^	OH	20-4498054	
Crop Managers Insurance Agency, Inc.	KS	31-1277904	
Dempsey & Siders Agency, Inc.	OH	31-0589001	
Eden Park Insurance Brokers, Inc.	CA	31-1341668	
El Aguila, Compañia de Seguros, S.A. de C.V. *	MEX		
Financiadora de Primas Condor, S.A. de C.V. (99%)	MEX		
Farmers Crop Insurance Alliance, Inc.	KS	39-1404033	
FCIA Management Company, Inc.	NY	13-3628555	
Foreign Credit Insurance Association @	NY		
GAI Mexico Holdings, LLC	DE	81-0814136	
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 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%)	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	
PLLS Canada Insurance Brokers Inc. (49%)	CAN	871850814	
Professional Risk Brokers, Inc.	IL	31-1293064	
One East Fourth, Inc.	OH	31-0686194	
Pioneer Carpet Mills, Inc.	OH	31-0883227	
TEJ Holdings, Inc.	OH	31-1119320	
Three East Fourth, Inc.	OH	31-0728327	

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# Participant in Lloyd's Syndicate 2468
Subsidiaries 100% owned by respective parent unless otherwise stated
^ Total percentage owned by respective parent and other affiliated companies

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership Board, Management Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 *
0		0		0	0		Marketform Hong Kong Limited	HKG	NIA	Marketform Holdings Limited	Ownership	100.000	American Financial Group, Inc.	0
0		0		0	0		Marketform Limited	GBR	NIA	Marketform Holdings Limited	Ownership	100.000	American Financial Group, Inc.	0
0		0		0	0		Gabinete Marketform SL	ESP	NIA	Marketform Limited	Ownership	100.000	American Financial Group, Inc.	0
0		0		0	0		Marketform Australia Pty Limited	AUS	NIA	Marketform Limited	Ownership	100.000	American Financial Group, Inc.	0
0		0		0	0		Studio Marketform SRL	ITA	NIA	Marketform Limited	Ownership	100.000	American Financial Group, Inc.	0
0		0		0	0		Marketform Management Services Limited	GBR	NIA	Marketform Holdings Limited	Ownership	100.000	American Financial Group, Inc.	0
0		0		0	0		Marketform Managing Agency Limited	GBR	NIA	Marketform Holdings Limited	Ownership	100.000	American Financial Group, Inc.	0
0		0	98-0431601	0	0		Sampford Underwriting Limited	GBR	IA	Marketform Holdings Limited	Ownership	100.000	American Financial Group, Inc.	0
0		0		0	0		Marketform Trust Company Limited	GBR	NIA	Marketform Group Limited	Ownership	100.000	American Financial Group, Inc.	0
0		0	06-1356481	0	0		Great American Financial Resources, Inc.	DE	NIA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	1
0		0	31-1422717	0	0		AAG Insurance Agency, Inc.	KY	NIA	Great American Financial Resources, Inc.	Ownership	100.000	American Financial Group, Inc.	0
0		0	34-1017531	0	0		Ceres Group, Inc.	DE	NIA	Great American Financial Resources, Inc.	Ownership	100.000	American Financial Group, Inc.	0
0		0	47-0717079	0	0		Continental General Corporation	NE	NIA	Ceres Group, Inc.	Ownership	100.000	American Financial Group, Inc.	0
0		0	34-1947042	0	0		QQAgency of Texas, Inc.	TX	NIA	Ceres Group, Inc.	Ownership	100.000	American Financial Group, Inc.	0
0		0	31-1395344	0	0		Great American Advisors, Inc.	OH	NIA	Great American Financial Resources, Inc.	Ownership	100.000	American Financial Group, Inc.	0
0084	American Financial Group, Inc.	63312	13-1935920	0	0		Great American Life Insurance Company	OH	IA	Great American Financial Resources, Inc.	Ownership	100.000	American Financial Group, Inc.	0
0		0	45-2969767	0	0		Aerielle IP Holdings, LLC	OH	NIA	Great American Life Insurance Company	Ownership	62.500	American Financial Group, Inc.	2
0		0	26-4391696	0	0		Aerielle, LLC	DE	NIA	Great American Life Insurance Company	Ownership	62.500	American Financial Group, Inc.	2
0084	American Financial Group, Inc.	93661	31-1021738	0	0		Annuity Investors Life Insurance Company	OH	IA	Great American Life Insurance Company	Ownership	100.000	American Financial Group, Inc.	0
0		0	27-4078277	0	0		Bay Bridge Marina Hemingway's Restaurant, LLC	MD	NIA	Great American Life Insurance Company	Ownership	85.000	American Financial Group, Inc.	0
0		0	27-0513333	0	0		Bay Bridge Marina Management, LLC	MD	NIA	Great American Life Insurance Company	Ownership	85.000	American Financial Group, Inc.	0
0		0	20-1246122	0	0		Brothers Management, LLC	FL	NIA	Great American Life Insurance Company	Ownership	99.000	American Financial Group, Inc.	0
0		0	45-3988240	0	0		FT Liquidation, LLC	OH	NIA	Great American Life Insurance Company	Ownership	100.000	American Financial Group, Inc.	0
0		0	47-5618395	0	0		GA Key Lime, LLC	OH	NIA	Great American Life Insurance Company	Ownership	50.000	American Financial Group, Inc.	2
0		0	20-4604276	0	0		GALIC - Bay Bridge Marina, LLC	MD	NIA	Great American Life Insurance Company	Ownership	100.000	American Financial Group, Inc.	0
0		0	45-5565693	0	0		GALIC - Sorrento, LLC	FL	NIA	Great American Life Insurance Company	Ownership	65.000	American Financial Group, Inc.	2
0		0	31-1391777	0	0		GALIC Brothers, Inc.	OH	NIA	Great American Life Insurance Company	Ownership	80.000	American Financial Group, Inc.	0
0		0	45-1144095	0	0		GALIC Pointe, LLC	FL	NIA	Great American Life Insurance Company	Ownership	65.000	American Financial Group, Inc.	2
0		0	26-3260520	0	0		Manhattan National Holding Corporation	OH	NIA	Great American Life Insurance Company	Ownership	100.000	American Financial Group, Inc.	0
0084	American Financial Group, Inc.	67083	45-0252531	0	0		Manhattan National Life Insurance Company	OH	IA	Manhattan National Holding Corporation	Ownership	100.000	American Financial Group, Inc.	0
0		0	52-2179330	0	0		Skipjack Marina Corp.	MD	NIA	Great American Life Insurance Company	Ownership	100.000	American Financial Group, Inc.	0
0		0	42-1575938	0	0		Great American Holding, Inc.	OH	NIA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	0
0		0	27-3062314	0	0		Agricultural Services, LLC	OH	NIA	Great American Holding, Inc.	Ownership	100.000	American Financial Group, Inc.	0
0084	American Financial Group, Inc.	35351	31-0912199	0	0		American Empire Surplus Lines Insurance Company	DE	IA	Great American Holding, Inc.	Ownership	100.000	American Financial Group, Inc.	0
0084	American Financial Group, Inc.	37990	31-0973761	0	0		American Empire Insurance Company	OH	IA	American Empire Surplus Lines Insurance Company.	Ownership	100.000	American Financial Group, Inc.	0
0		0	59-1671722	0	0		American Empire Underwriters, Inc.	TX	NIA	American Empire Insurance Company	Ownership	100.000	American Financial Group, Inc.	0
0		0		0	0		GAI Australia Pty Ltd.	AUS	NIA	Great American Holding, Inc.	Ownership	100.000	American Financial Group, Inc.	0
0		0	AA-1784136	0	0		Great American International Insurance Limited	IRL	IA	Great American Holding, Inc.	Ownership	100.000	American Financial Group, Inc.	0
0084	American Financial Group, Inc.	23418	73-0556513	0	0		Mid-Continent Casualty Company	OH	IA	Great American Holding, Inc.	Ownership	100.000	American Financial Group, Inc.	0
0084	American Financial Group, Inc.	15380	73-1406844	0	0		Mid-Continent Assurance Company	OH	IA	Mid-Continent Casualty Company	Ownership	100.000	American Financial Group, Inc.	0
0084	American Financial Group, Inc.	13794	38-3803661	0	0		Mid-Continent Excess and Surplus Insurance Company	DE	IA	Mid-Continent Casualty Company	Ownership	100.000	American Financial Group, Inc.	0
0		0	30-0571535	0	0		Mid-Continent Specialty Insurance Services, Inc.	OK	NIA	Mid-Continent Casualty Company	Ownership	100.000	American Financial Group, Inc.	0
0084	American Financial Group, Inc.	23426	73-0773259	0	0		Oklahoma Surety Company	OH	IA	Mid-Continent Casualty Company	Ownership	100.000	American Financial Group, Inc.	0
0084	American Financial Group, Inc.	22179	95-2801326	0	0		Republic Indemnity Company of America	CA	IA	Great American Holding, Inc.	Ownership	100.000	American Financial Group, Inc.	0

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.	43753	31-1054123	0	0		Republic Indemnity Company of California	CA	IA	Republic Indemnity Company of America	Ownership	100.000	American Financial Group, Inc.	0
0		0	59-1683711	0	0		Summit Consulting, LLC	FL	NIA	Great American Holding, Inc.	Ownership	100.000	American Financial Group, Inc.	0
0		0	59-3385208	0	0		Heritage Summit Healthcare, LLC	FL	NIA	Summit Consulting, LLC	Ownership	100.000	American Financial Group, Inc.	0
0		0	59-3409855	0	0		Summit Holding Southeast, Inc.	FL	NIA	Great American Holding, Inc.	Ownership	100.000	American Financial Group, Inc.	0
0084	American Financial Group, Inc.	10701	59-1835212	0	0		Bridgefield Employers Insurance Company	FL	IA	Summit Holding Southeast, Inc.	Ownership	100.000	American Financial Group, Inc.	0
0084	American Financial Group, Inc.	10335	59-3269531	0	0		Bridgefield Casualty Insurance Company	FL	IA	Bridgefield Employers Insurance Company	Ownership	100.000	American Financial Group, Inc.	0
0084	American Financial Group, Inc.	16691	31-0501234	0	0		Great American Insurance Company	OH	RE	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	0
0		0	45-2969767	0	0		Aerielle IP Holdings, LLC	OH	DS	Great American Insurance Company	Ownership	37.500	American Financial Group, Inc.	2
0		0	26-4391696	0	0		Aerielle, LLC	DE	DS	Great American Insurance Company	Ownership	37.500	American Financial Group, Inc.	2
0		0	31-1463075	0	0		American Signature Underwriters, Inc.	OH	DS	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	0
0		0	59-2840291	0	0		Brothers Property Corporation	OH	DS	Great American Insurance Company	Ownership	80.000	American Financial Group, Inc.	0
0		0	25-1754638	0	0		Brothers Pennsylvanian Corporation	PA	DS	Brothers Property Corporation	Ownership	100.000	American Financial Group, Inc.	0
0		0	59-2840294	0	0		Brothers Property Management Corporation	OH	DS	Brothers Property Corporation	Ownership	100.000	American Financial Group, Inc.	0
0		0	20-4498054	0	0		Crescent Centre Apartments	OH	DS	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	1
0		0	31-1277904	0	0		Crop Managers Insurance Agency, Inc.	KS	DS	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	0
0		0	31-0589001	0	0		Dempsey & Siders Agency, Inc.	OH	DS	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	0
0		0	31-1341668	0	0		Eden Park Insurance Brokers, Inc.	CA	DS	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	0
0		0		0	0		El Aguila, Compañia de Seguros, S.A. de C.V.	MEX	DS	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	0
0		0		0	0		Financiadora de Primas Condor, S.A. de C.V.	MEX	DS	El Aguila, Compañia de Seguros, S.A. de C.V.	Ownership	99.000	American Financial Group, Inc.	0
0		0	39-1404033	0	0		Farmers Crop Insurance Alliance, Inc.	KS	DS	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	0
0		0	13-3628555	0	0		FCIA Management Company, Inc.	NY	DS	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	0
0		0		0	0		Foreign Credit Insurance Association	NY	OTH	Great American Insurance Company	Management	0.000	American Financial Group, Inc.	3
0		0	47-5618395	0	0		GA Key Lime, LLC	OH	DS	Great American Insurance Company	Ownership	50.000	American Financial Group, Inc.	2
0		0	81-0814136	0	0		GAI Mexico Holdings, LLC	DE	DS	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	0
0		0	31-1753938	0	0		GAI Warranty Company	OH	DS	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	0
0		0	31-1765544	0	0		GAI Warranty Company of Florida	FL	DS	GAI Warranty Company	Ownership	100.000	American Financial Group, Inc.	0
0		0		0	0		GAI Warranty Company of Canada Inc.	CAN	DS	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	0
0		0	45-5565693	0	0		GALIC - Sorrento, LLC	FL	DS	Great American Insurance Company	Ownership	35.000	American Financial Group, Inc.	2
0		0	45-1144095	0	0		GALIC Pointe, LLC	FL	DS	Great American Insurance Company	Ownership	35.000	American Financial Group, Inc.	2
0		0	61-1329718	0	0		Global Premier Finance Company	OH	DS	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	0
0		0	74-2693636	0	0		Great American Agency of Texas, Inc.	TX	DS	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	0
0084	American Financial Group, Inc.	26832	95-1542353	0	0		Great American Alliance Insurance Company	OH	DS	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	0
0084	American Financial Group, Inc.	26344	15-6020948	0	0		Great American Assurance Company	OH	DS	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	0
0084	American Financial Group, Inc.	39896	61-0983091	0	0		Great American Casualty Insurance Company	OH	DS	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	0
0084	American Financial Group, Inc.	10646	36-4079497	0	0		Great American Contemporary Insurance Company	OH	DS	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	0
0084	American Financial Group, Inc.	37532	31-0954439	0	0		Great American E & S Insurance Company	DE	DS	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	0
0084	American Financial Group, Inc.	41858	31-1036473	0	0		Great American Fidelity Insurance Company	DE	DS	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	0
0		0	31-1652643	0	0		Great American Insurance Agency, Inc.	OH	DS	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	0
0084	American Financial Group, Inc.	22136	13-5539046	0	0		Great American Insurance Company of New York	NY	DS	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	0
0084	American Financial Group, Inc.	38024	31-0974853	0	0		Great American Lloyd's Insurance Company	TX	IA	Great American Insurance Company	Other	0.000	American Financial Group, Inc.	4
0		0	31-1073664	0	0		Great American Lloyd's, Inc.	TX	DS	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	0
0		0	31-0856644	0	0		Great American Management Services, Inc.	OH	DS	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	0
0084	American Financial Group, Inc.	38580	31-1288778	0	0		Great American Protection Insurance Company	OH	DS	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	0
0		0	31-0918893	0	0		Great American Re Inc.	DE	DS	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	0

Statement for March 31, 2016 of the **GREAT AMERICAN INSURANCE COMPANY**

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership Board, Management Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 *
0084	American Financial Group, Inc.	31135	31-1209419	0	0		Great American Security Insurance Company	OH	DS	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	0
0084	American Financial Group, Inc.	33723	31-1237970	0	0		Great American Spirit Insurance Company	OH	DS	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	0
0		0	AA-1120817	0	0		Insurance (GB) Limited	GBR	DS	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	0
0		0	59-1263251	0	0		Key Largo Group, Inc.	FL	DS	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	0
0		0	34-1607394	0	0001301106	NASDAQ	National Interstate Corporation	OH	DS	Great American Insurance Company	Ownership	51.000	American Financial Group, Inc.	0
0		0	34-1899058	0	0		American Highways Insurance Agency, Inc.	OH	DS	National Interstate Corporation	Ownership	100.000	American Financial Group, Inc.	0
0		0	31-1548235	0	0		Explorer RV Insurance Agency, Inc.	OH	DS	National Interstate Corporation	Ownership	100.000	American Financial Group, Inc.	0
0		0	98-0191335	0	0		Hudson Indemnity, Ltd	CYM	DS	National Interstate Corporation	Ownership	100.000	American Financial Group, Inc.	0
0		0	66-0660039	0	0		Hudson Management Group, Ltd	VIR	DS	National Interstate Corporation	Ownership	100.000	American Financial Group, Inc.	0
0		0	34-1607396	0	0		National Interstate Insurance Agency, Inc.	OH	DS	National Interstate Corporation	Ownership	100.000	American Financial Group, Inc.	0
0		0	36-4670968	0	0		Commercial For Hire Transportation Purchasing Group	SC	DS	National Interstate Insurance Agency, Inc.	Management	0.000	American Financial Group, Inc.	5
0084	American Financial Group, Inc.	32620	34-1607395	0	0		National Interstate Insurance Company	OH	DS	National Interstate Corporation	Ownership	100.000	American Financial Group, Inc.	0
0084	American Financial Group, Inc.	11051	99-0345306	0	0		National Interstate Insurance Company of Hawaii, Inc.	OH	DS	National Interstate Insurance Company	Ownership	100.000	American Financial Group, Inc.	0
0		0	43-1254631	0	0		TransProtection Service Company	MO	DS	National Interstate Insurance Company	Ownership	100.000	American Financial Group, Inc.	0
0084	American Financial Group, Inc.	41106	95-3623282	0	0		Triumphe Casualty Company	OH	DS	National Interstate Insurance Company	Ownership	100.000	American Financial Group, Inc.	0
0084	American Financial Group, Inc.	21172	86-0114294	0	0		Vanliner Insurance Company	MO	DS	National Interstate Insurance Company	Ownership	100.000	American Financial Group, Inc.	0
0		0	20-5546054	0	0		Safety Claims & Litigation Services, LLC	MT	DS	National Interstate Corporation	Ownership	100.000	American Financial Group, Inc.	0
0		0	46-4570914	0	0		Safety, Claims and Litigation Services, LLC	OH	DS	National Interstate Corporation	Ownership	100.000	American Financial Group, Inc.	0
0		0	871850814	0	0		PLLS Canada Insurance Brokers Inc.	CAN	DS	Great American Insurance Company	Ownership	49.000	American Financial Group, Inc.	0
0		0	31-1293064	0	0		Professional Risk Brokers, Inc.	IL	DS	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	0
0		0	31-0686194	0	0		One East Fourth, Inc.	OH	NIA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	0
0		0	31-0883227	0	0		Pioneer Carpet Mills, Inc.	OH	NIA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	0
0		0	31-1119320	0	0		TEJ Holdings, Inc.	OH	NIA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	0
0		0	31-0728327	0	0		Three East Fourth, Inc.	OH	NIA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	0

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

PART 1 - LOSS EXPERIENCE

Lines of Business	Current Year to Date: 1 Direct Premiums Earned	2 Direct Losses Incurred	3 Direct Loss Percentage	4 Prior Year to Date Direct Loss Percentage
1. Fire	1,345,741	(125,030)	(9.3)	119.5
2. Allied lines	57,718,039	(43,256,651)	(74.9)	(54.8)
3. Farmowners multiple peril	6,726,665	1,831,589	27.2	228.2
4. Homeowners multiple peril	0	16,650	0.0	0.0
5. Commercial multiple peril	14,737,817	9,713,252	65.9	27.1
6. Mortgage guaranty	0	0	0.0	0.0
8. Ocean marine	24,330,216	11,067,022	45.5	35.2
9. Inland marine	8,269,087	4,473,447	54.1	(2.7)
10. Financial guaranty	0	0	0.0	0.0
11.1. Medical professional liability - occurrence	18,432	360	2.0	0.0
11.2. Medical professional liability - claims-made	129,427	12,240	9.5	0.0
12. Earthquake	48,225	(10,842)	(22.5)	(18.9)
13. Group accident and health	12,630,358	4,244,588	33.6	33.9
14. Credit accident and health	0	0	0.0	0.0
15. Other accident and health	0	0	0.0	0.0
16. Workers' compensation	593,373	(560,211)	(94.4)	101.0
17.1 Other liability-occurrence	44,200,611	28,487,546	64.5	74.4
17.2 Other liability-claims made	56,090,863	13,287,406	23.7	37.4
17.3 Excess workers' compensation	135,221	88,506	65.5	(0.0)
18.1 Products liability-occurrence	20,677	140,470	679.3	28.2
18.2 Products liability-claims made	7,254	0	0.0	0.0
19.1, 19.2 Private passenger auto liability	10,891	(195,242)	(1,792.7)	0.0
19.3, 19.4 Commercial auto liability	5,097,391	706,206	13.9	23.1
21. Auto physical damage	982,139	264,900	27.0	74.3
22. Aircraft (all perils)	3,381,426	2,150,770	63.6	31.1
23. Fidelity	22,288,787	4,852,971	21.8	35.5
24. Surety	25,618,141	5,239,328	20.5	24.6
26. Burglary and theft	240,136	45,103	18.8	16.9
27. Boiler and machinery	709,457	77,298	10.9	17.5
28. Credit	29,382,130	12,079,789	41.1	25.7
29. International	0	0	0.0	0.0
30. Warranty	2,554,216	379,643	14.9	17.6
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	1,684,816	(144,862)	(8.6)	40.5
35. Totals	318,951,536	54,866,245	17.2	24.0
DETAILS OF WRITE-INS				
3401. Collateral protection	1,515,451	(292,766)	(19.3)	42.1
3402. Supplemental unemployment	169,365	147,904	87.3	18.3
3403.	0	0	0.0	0.0
3498. Sum. of remaining write-ins for Line 34 from overflow page	0	0	0.0	XXX
3499. Totals (Lines 3401 thru 3403 plus 3498) (Line 34)	1,684,816	(144,862)	(8.6)	40.5

PART 2 - DIRECT PREMIUMS WRITTEN

Lines of Business	1 Current Quarter	2 Current Year to Date	3 Prior Year Year to Date
1. Fire	306,232	306,232	567,374
2. Allied lines	40,421,338	40,421,338	46,772,742
3. Farmowners multiple peril	6,723,121	6,723,121	6,098,058
4. Homeowners multiple peril	0	0	0
5. Commercial multiple peril	14,338,926	14,338,926	12,958,809
6. Mortgage guaranty	0	0	0
8. Ocean marine	23,860,819	23,860,819	19,977,447
9. Inland marine	7,873,696	7,873,696	8,267,770
10. Financial guaranty	0	0	0
11.1 Medical professional liability - occurrence	44,826	44,826	0
11.2 Medical professional liability - claims made	19,935	19,935	33
12. Earthquake	30,979	30,979	48,776
13. Group accident and health	13,944,107	13,944,107	9,879,055
14. Credit accident and health	0	0	0
15. Other accident and health	0	0	0
16. Workers' compensation	1,978,443	1,978,443	229,388
17.1 Other liability-occurrence	43,563,942	43,563,942	46,900,233
17.2 Other liability-claims made	54,850,452	54,850,452	53,224,138
17.3 Excess workers' compensation	0	0	0
18.1 Products liability-occurrence	14,564	14,564	43,180
18.2 Products liability-claims made	52,286	52,286	0
19.1 19.2 Private passenger auto liability	159,176	159,176	0
19.3 19.4 Commercial auto liability	4,805,612	4,805,612	3,085,772
21. Auto physical damage	891,307	891,307	691,595
22. Aircraft (all perils)	4,189,640	4,189,640	3,008,485
23. Fidelity	16,055,913	16,055,913	16,131,342
24. Surety	25,882,503	25,882,503	23,344,633
26. Burglary and theft	186,602	186,602	175,436
27. Boiler and machinery	729,557	729,557	587,946
28. Credit	27,121,333	27,121,333	25,847,905
29. International	0	0	0
30. Warranty	159,611	159,611	2,010,467
31. Reinsurance-nonproportional assumed property	XXX	XXX	XXX
32. Reinsurance-nonproportional assumed liability	XXX	XXX	XXX
33. Reinsurance-nonproportional assumed financial lines	XXX	XXX	XXX
34. Aggregate write-ins for other lines of business	1,014,432	1,014,432	898,853
35. Totals	289,219,350	289,219,350	280,749,438
DETAILS OF WRITE-INS			
3401. Collateral protection	751,281	751,281	744,170
3402. Supplemental unemployment	263,150	263,150	154,683
3403.	0	0	0
3498. Sum. of remaining write-ins for Line 34 from overflow page	0	0	0
3499. Totals (Lines 3401 thru 3403 plus 3498) (Line 34)	1,014,432	1,014,432	898,853

PART 3 (000 omitted)

LOSS AND LOSS ADJUSTMENT EXPENSE RESERVES SCHEDULE

Years in Which Losses Occurred	1 Prior Year-End Known Case Loss and LAE Reserves	2 Prior Year-End IBNR Loss and LAE Reserves	3 Total Prior Year-End Loss and LAE Reserves (Cols. 1 + 2)	4 2016 Loss and LAE Payments on Claims Reported as of Prior Year-End	5 2016 Loss and LAE Payments on Claims Unreported as of Prior Year-End	6 Total 2016 Loss and LAE Payments (Cols. 4 + 5)	7 Q.S. Date Known Case Loss and LAE Reserves on Claims Reported and Open as of Prior Year-End	8 Q.S. Date Known Case Loss and LAE Reserves on Claims Reported or Reopened Subsequent to Prior Year-End	9 Q.S. Date IBNR Loss and LAE Reserves	10 Total Q.S. Loss and LAE Reserves (Cols. 7 + 8 + 9)	11 Prior Year-End Known Case Loss and LAE Reserves Developed (Savings)/Deficiency (Cols. 4 + 7 minus Col. 1)	12 Prior Year-End IBNR Loss and LAE Reserves Developed (Savings)/Deficiency (Cols. 5 + 8 + 9 minus Col. 2)	13 Prior Year-End Total Loss and LAE Reserve Developed (Savings)/Deficiency (Cols. 11 + 12)
1. 2013 + Prior	552,083	846,535	1,398,618	55,425	879	56,304	523,141	3,640	809,558	1,336,339	26,482	(32,458)	(5,975)
2. 2014	155,847	269,724	425,571	32,223	446	32,669	140,577	1,463	246,844	388,884	16,953	(20,971)	(4,018)
3. Subtotals 2014 + Prior	707,930	1,116,259	1,824,189	87,647	1,325	88,973	663,718	5,103	1,056,402	1,725,223	43,435	(53,429)	(9,994)
4. 2015	324,284	528,355	852,639	145,333	9,786	155,119	211,530	10,760	433,263	655,553	32,579	(74,545)	(41,966)
5. Subtotals 2015 + Prior	1,032,214	1,644,614	2,676,828	232,980	11,112	244,092	875,248	15,863	1,489,665	2,380,776	76,015	(127,974)	(51,960)
6. 2016	XXX	XXX	XXX	XXX	21,192	21,192	XXX	69,806	209,400	279,205	XXX	XXX	XXX
7. Totals	1,032,214	1,644,614	2,676,828	232,980	32,303	265,284	875,248	85,669	1,699,065	2,659,981	76,015	(127,974)	(51,960)
8. Prior Year-End's Surplus As Regards Policyholders	1,550,906										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. 7.4 %	2. (7.8)%	3. (1.9)%
													Col. 13, Line 7 Line 8
													4. (3.4)%

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

Explanation:

1. The data for this supplement is not required to be filed.
2.
3. The data for this supplement is not required to be filed.
4.

Bar Code:

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

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Overflow Page for Write-Ins

Additional Write-ins for Assets:

	Current Statement Date 1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 December 31, Prior Year Net Admitted Assets
2504. Equities and deposits in pools and associations	13,827,311	0	13,827,311	9,852,688
2505. Funds held as collateral	6,873,551	0	6,873,551	6,585,786
2506. Other assets and receivables	17,901,753	17,879,837	21,916	5,311,023
2507. Intangibles	5,805,688	5,805,688	0	0
2597. Summary of remaining write-ins for Line 25	44,408,303	23,685,525	20,722,778	21,749,497

Additional Write-ins for Schedule T:

States, Etc.	1 Active Status	Direct Premiums Written 2 Current Year to Date	3 Prior Year to Date	Direct Losses Paid (Deducting Salvage) 4 Current Year to Date	5 Prior Year to Date	Direct Losses Unpaid 6 Current Year to Date	7 Prior Year to Date
58004. VGB BRITISH VIRGIN ISLANDS	XXX.	0	899	0	0	0	3,088
58005. DEU GERMANY	XXX.	0	0	0	0	58,348	13,104
58006. HKG HONG KONG, SPECIAL AD	XXX.	0	0	0	0	102,270	95,720
58007. GTM GUATEMALA	XXX.	0	0	0	0	6	(115)
58997. Summary of remaining write-ins for Line 58 from overflow	XXX.	0	899	0	0	160,624	111,797

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	53,840,509	51,025,370
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	0	0
2.2 Additional investment made after acquisition	2,694,985	11,440,834
3. Current year change in encumbrances	0	0
4. Total gain (loss) on disposals	0	7,284,939
5. Deduct amounts received on disposals	0	13,627,245
6. Total foreign exchange change in book/adjusted carrying value	0	0
7. Deduct current year's other-than-temporary impairment recognized	0	0
8. Deduct current year's depreciation	642,817	2,283,392
9. Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8)	55,892,677	53,840,509
10. Deduct total nonadmitted amounts	0	0
11. Statement value at end of current period (Line 9 minus Line 10)	55,892,677	53,840,509

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	204,662,776	232,715,906
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	25,558,564	9,949,250
2.2 Additional investment made after acquisition	3,759	6,504,348
3. Capitalized deferred interest and other	0	0
4. Accrual of discount	1,953	224,995
5. Unrealized valuation increase (decrease)	0	0
6. Total gain (loss) on disposals	0	0
7. Deduct amounts received on disposals	18,038,384	44,731,723
8. Deduct amortization of premium and mortgage interest points and commitment fees	0	0
9. Total foreign exchange change in book value/recorded investment excluding accrued interest	0	0
10. Deduct current year's other-than-temporary impairment recognized	0	0
11. Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	212,188,668	204,662,776
12. Total valuation allowance	0	0
13. Subtotal (Line 11 plus Line 12)	212,188,668	204,662,776
14. Deduct total nonadmitted amounts	0	0
15. Statement value at end of current period (Line 13 minus Line 14)	212,188,668	204,662,776

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	184,800,178	104,010,053
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	1,805,885	39,376,167
2.2 Additional investment made after acquisition	27,823,031	82,797,247
3. Capitalized deferred interest and other	0	0
4. Accrual of discount	0	0
5. Unrealized valuation increase (decrease)	3,859,139	8,006,703
6. Total gain (loss) on disposals	189,996	(242,572)
7. Deduct amounts received on disposals	1,781,541	45,770,226
8. Deduct amortization of premium and depreciation	78,976	1,977,194
9. Total foreign exchange change in book/adjusted carrying value	0	0
10. Deduct current year's other-than-temporary impairment recognized	158,841	1,400,000
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	216,458,871	184,800,178
12. Deduct total nonadmitted amounts	0	0
13. Statement value at end of current period (Line 11 minus Line 12)	216,458,871	184,800,178

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	4,098,548,120	3,875,158,030
2. Cost of bonds and stocks acquired	273,794,775	1,004,858,770
3. Accrual of discount	2,979,381	14,587,243
4. Unrealized valuation increase (decrease)	(3,318,604)	(103,163,614)
5. Total gain (loss) on disposals	22,502,801	68,003,863
6. Deduct consideration for bonds and stocks disposed of	208,885,444	707,639,256
7. Deduct amortization of premium	2,814,757	15,262,796
8. Total foreign exchange change in book/adjusted carrying value	0	0
9. Deduct current year's other-than-temporary impairment recognized	17,198,485	37,994,119
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	4,165,607,787	4,098,548,120
11. Deduct total nonadmitted amounts	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	4,165,607,787	4,098,548,120

SCHEDULE D - PART 1B

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

NAIC Designation	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. NAIC 1 (a)	2,636,336,191	367,700,787	394,800,839	(7,625,906)	2,601,610,233			2,636,336,191
2. NAIC 2 (a)	259,581,690	32,206,115	7,678,394	(8,197,260)	275,912,151			259,581,690
3. NAIC 3 (a)	67,981,893	8,447,000	14,290,224	9,033,896	71,172,565			67,981,893
4. NAIC 4 (a)	39,879,035	5,058,914	6,617,850	(856,809)	37,463,290			39,879,035
5. NAIC 5 (a)	5,853,225	0	172,782	5,285,285	10,965,728			5,853,225
6. NAIC 6 (a)	11,351,113	0	3,640	(47,567)	11,299,906			11,351,113
7. Total Bonds	3,020,983,146	413,412,816	423,563,729	(2,408,360)	3,008,423,873	0	0	3,020,983,146
PREFERRED STOCK								
8. NAIC 1	40,293,755	16,745,800	23,678,553	(1,665,550)	31,695,452			40,293,755
9. NAIC 2	120,915,346	10,000,000	4,000,000	3,718,878	130,634,224			120,915,346
10. NAIC 3	32,307,480	0	0	(3,101,500)	29,205,980			32,307,480
11. NAIC 4	15,598,376	5,215,933	0	(4,133,238)	16,681,071			15,598,376
12. NAIC 5	0	0	0	0	0			0
13. NAIC 6	0	0	0	0	0			0
14. Total Preferred Stock	209,114,957	31,961,733	27,678,553	(5,181,410)	208,216,727	0	0	209,114,957
15. Total Bonds and Preferred Stock	3,230,098,103	445,374,550	451,242,282	(7,589,771)	3,216,640,600	0	0	3,230,098,103

(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 $.....91,876,177; 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	91,876,177	XXX	91,876,177	37,201	0

SCHEDULE DA - VERIFICATION

Short-Term Investments

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	178,754,976	127,675,391
2. Cost of short-term investments acquired	206,577,201	1,421,155,804
3. Accrual of discount	0	0
4. Unrealized valuation increase (decrease)	0	0
5. Total gain (loss) on disposals	0	0
6. Deduct consideration received on disposals	293,456,000	1,370,076,218
7. Deduct amortization of premium	0	0
8. Total foreign exchange change in book/adjusted carrying value	0	0
9. Deduct current year's other-than-temporary impairment recognized	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	91,876,177	178,754,976
11. Deduct total nonadmitted amounts	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	91,876,177	178,754,976

SCHEDULE DB - PART A - VERIFICATION

Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book/adjusted carrying value, December 31, prior year (Line 9, prior year)	821,855
2.	Cost paid/(consideration received) on additions	0
3.	Unrealized valuation increase/(decrease)	0
4.	Total gain (loss) on termination recognized	(7,040,781)
5.	Considerations received/(paid) on terminations	(7,040,781)
6.	Amortization	0
7.	Adjustment to the book/adjusted carrying value of hedge item	0
8.	Total foreign exchange change in book/adjusted carrying value	(614,719)
9.	Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 - 5 + 6 + 7 + 8)	207,136
10.	Deduct nonadmitted assets	0
11.	Statement value at end of current period (Line 9 minus Line 10)	207,136

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1.	Book/adjusted carrying value, December 31, prior year (Line 6, prior year)				0
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change column)				0
3.1	Add:				
	Change in variation margin on open contracts - Highly Effective Hedges:				
3.11	Section 1, Column 15, current year to date minus	0			
3.12	Section 1, Column 15, prior year	0	0		
	Change in variation margin on open contracts - All Other:				
3.13	Section 1, Column 18, current year to date minus	(55,288)			
3.14	Section 1, Column 18, prior year	0	(55,288)	(55,288)	
3.2	Add:				
	Change in adjustment to basis of hedged item:				
3.21	Section 1, Column 17, current year to date minus	0			
3.22	Section 1, Column 17, prior year	0	0		
	Change in amount recognized:				
3.23	Section 1, Column 19, current year to date minus	0			
3.24	Section 1, Column 19, prior year	0	0	0	
3.3	Subtotal (Line 3.1 minus Line 3.2)				(55,288)
4.1	Cumulative variation margin on terminated contracts during the year		0		
4.2	Less:				
4.21	Amount used to adjust basis of hedged item	0			
4.22	Amount recognized	0	0		
4.3	Subtotal (Line 4.1 minus Line 4.2)				0
5.	Dispositions gains (losses) on contracts terminated in prior year:				
5.1	Total gain (loss) recognized for terminations in prior year				0
5.2	Total gain (loss) adjusted into the hedged item(s) for the terminations in prior year				0
6.	Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3.3 - 4.3 - 5.1 - 5.2)				(55,288)
7.	Deduct nonadmitted assets				0
8.	Statement value at end of current period (Line 6 minus Line 7)				(55,288)

SCHEDULE DB - PART C - SECTION 1

Replication (Synthetic Asset) Transactions Open as of Current Statement Date

Replication (Synthetic) Asset Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Desig. or Other Description	Book/Adjusted Carrying Value	Fair Value

NONE

SCHEDULE DB - PART C - SECTION 2

Reconciliation (Synthetic Asset) Transactions Open

	First Quarter		Second Quarter		Third Quarter		Fourth Quarter		Year-To-Date	
	1 Number of Positions	2 Total Replication (Synthetic Asset) Transactions Statement Value	3 Number of Positions	4 Total Replication (Synthetic Asset) Transactions Statement Value	5 Number of Positions	6 Total Replication (Synthetic Asset) Transactions Statement Value	7 Number of Positions	8 Total Replication (Synthetic Asset) Transactions Statement Value	9 Number of Positions	10 Total Replication (Synthetic Asset) Transactions Statement Value
1. Beginning Inventory	0	0	0	0	0	0	0	0	0	0
2. Add: Opened or acquired transactions	0	0	0	0	0	0	0	0	0	0
3. Add: Increases in replication (synthetic asset) transactions statement value	XXX	0	XXX	0	XXX	0	XXX	0	XXX	0
4. Less: Closed or disposed of transactions	0	0	0	0	0	0	0	0	0	0
5. Less: Positions disposed of for failing effectiveness criteria	0	0	0	0	0	0	0	0	0	0
6. Less: Decreases in replication (synthetic asset) transactions statement value	XXX	0	XXX	0	XXX	0	XXX	0	XXX	0
7. Ending Inventory	0	0	0	0	0	0	0	0	0	0

NONE

SCHEDULE DB - VERIFICATION

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

		Book/Adjusted Carrying Value Check	
1.	Part A, Section 1, Column 14	207,136	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance	(55,288)	
3.	Total (Line 1 plus Line 2)		151,849
4.	Part D, Section 1, Column 5	263,861	
5.	Part D, Section 1, Column 6	(112,013)	
6.	Total (Line 3 minus Line 4 minus Line 5)		0
		Fair Value Check	
7.	Part A, Section 1, Column 16	207,136	
8.	Part B, Section 1, Column 13	(55,288)	
9.	Total (Line 7 plus Line 8)		151,849
10.	Part D, Section 1, Column 8	263,861	
11.	Part D, Section 1, Column 9	(112,013)	
12.	Total (Line 9 minus Line 10 minus Line 11)		0
		Potential Exposure Check	
13.	Part A, Section 1, Column 21	337,500	
14.	Part B, Section 1, Column 20	194,100	
15.	Part D, Section 1, Column 11	531,600	
16.	Total (Line 13 plus Line 14 minus Line 15)		0

SCHEDULE E- VERIFICATION

Cash Equivalents

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	38,408,608	34,026,267
2. Cost of cash equivalents acquired	16,484,659	56,482,689
3. Accrual of discount	0	0
4. Unrealized valuation increase (decrease)	0	0
5. Total gain (loss) on disposals	0	0
6. Deduct consideration received on disposals	24,957,314	52,100,349
7. Deduct amortization of premium	0	0
8. Total foreign exchange change in book/ adjusted carrying value	0	0
9. Deduct current year's other-than-temporary impairment recognized	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	29,935,952	38,408,608
11. Deduct total nonadmitted amounts	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	29,935,952	38,408,608

SCHEDULE A - PART 2

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

1	Location 2	3	4	5	6	7	8	9
Description of Property	City	State	Date Acquired	Name of Vendor	Actual Cost at Time of Acquisition	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Additional Investment Made After Acquisition
Acquired by Purchase								
Office Building, Land, and Improvements	St. Louis	MO	11/30/1999	Worldwide Building, St. Louis	0	0	0	(7,688)
Building, Land, and Improvements	Charleston	SC	05/01/2002	Charleston Harbor Resort and Marina	0	0	0	2,594,672
Building, Land, and Improvements	Stevensville	MD	05/11/2005	Bay Bridge Marina	0	0	0	1,123
Building, Land, and Improvements	Whitefield	NH	06/02/2005	Mountain View Grand Resort LLC	0	0	0	106,878
0199999. Totals					0	0	0	2,694,985
0399999. Totals					0	0	0	2,694,985

QE01

SCHEDULE A - PART 3

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

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

NONE

SCHEDULE B - PART 2

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

1	Location 2	Location 3	4	5	6	7	8	9
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
Mortgages in Good Standing - Commercial Mortgages - All Other								
Marriott Lincolnshire	Lincolnshire	IL		01/28/2016	5.273	6,700,000	0	15,250,000
0599999. Total - Mortgages in Good Standing - Commercial Mortgages - All Other				XXX	XXX	6,700,000	0	15,250,000
Mortgages in Good Standing - Mezzanine Loans								
Invitation Homes Rev 4 Libor+275	New York	NY		08/28/2014	3.236	0	3,759	25,828,961
MSR 1	Austin	TX		02/16/2016	4.750	18,858,564	0	25,144,752
0699999. Total - Mortgages in Good Standing - Mezzanine Loans				XXX	XXX	18,858,564	3,759	50,973,713
0899999. Total - Mortgages in Good Standing				XXX	XXX	25,558,564	3,759	66,223,713
3399999. Total Mortgages				XXX	XXX	25,558,564	3,759	66,223,713

SCHEDULE B - PART 3

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

1	Location 2	Location 3	4	5	6	7	Change in Book Value/Recorded Investment 8	9	10	11	12	13	14	15	16	17	18
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8 + 9 - 10 + 11)	Total Foreign Exchange Change in Book Value	Book Value / Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Mortgages Closed by Repayment																	
MSR 1	Austin	TX		10/02/2014	02/16/2016	15,941,047	0	1	0	0	1	0	15,941,048	15,941,048	0	0	0
0199999. Total - Mortgages Closed by Repayment						15,941,047	0	1	0	0	1	0	15,941,048	15,941,048	0	0	0
Mortgages With Partial Repayments																	
Biltmore Hotel	Coral Gables	FL		08/13/1999	03/14/2016	24,426	0	0	0	0	0	0	24,426	24,426	0	0	0
Chase Park Plaza Hotel	St. Louis	MO		08/11/2014	03/14/2016	77,209	0	0	0	0	0	0	77,209	77,209	0	0	0
Dixie Terminal Corporation	Cincinnati	OH		12/30/2008	03/25/2016	73,290	0	0	0	0	0	0	73,290	73,290	0	0	0
Embassy Suites Nashville	Nashville	TN		10/25/2012	03/14/2016	39,659	0	0	0	0	0	0	39,659	39,659	0	0	0
Embassy Suites New Orleans	New Orleans	LA		10/25/2012	03/14/2016	63,755	0	0	0	0	0	0	63,755	63,755	0	0	0
Invitation Homes 4 Euro+400	New York	NY		08/28/2014	03/30/2016	29	0	0	0	0	0	0	29	29	0	0	0
Invitation Homes Rev 4 Libor+	New York	NY		08/28/2014	03/30/2016	139,573	0	0	0	0	0	0	139,573	139,573	0	0	0
Lemon Avenue	Sarasota	FL		07/31/2007	03/15/2016	1,160,000	0	0	0	0	0	0	1,160,000	1,160,000	0	0	0
McHenry Row	Baltimore	MD		06/29/2012	03/14/2016	63,633	0	0	0	0	0	0	63,633	63,633	0	0	0
Miami Beach Marina	Miami	FL		11/22/2011	03/14/2016	84,731	0	0	0	0	0	0	84,731	84,731	0	0	0
One East Fourth Inc.	Cincinnati	OH		12/30/2008	03/25/2016	228,286	0	0	0	0	0	0	228,286	228,286	0	0	0
Palomar Commons	Carlsbad	CA		10/17/2013	03/14/2016	37,312	0	0	0	0	0	0	37,312	37,312	0	0	0
Wild Dunes Resort	Isle of Palms	SC		03/30/2011	03/14/2016	47,003	0	0	0	0	0	0	47,003	47,003	0	0	0
Xactaware Office Building	Lehi	UT		02/24/2014	03/14/2016	58,432	0	0	0	0	0	0	58,432	58,432	0	0	0
0299999. Total - Mortgages With Partial Repayments						2,097,335	0	0	0	0	0	0	2,097,335	2,097,335	0	0	0
0599999. Total Mortgages						18,038,382	0	1	0	0	1	0	18,038,383	18,038,383	0	0	0

SCHEDULE BA - PART 2

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

1	2	Location 3	Location 4	5	6	7	8	9	10	11	12	13
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Desig-nation	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made after Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
Fixed or Variable Interest Rate Investments That Have Underlying Characteristics of Other Fixed Income Instruments - Affiliated												
000000 00 0	Global Premier Finance Company LOC	Cincinnati	OH	Global Premier Finance Company		02/01/1999	0	0	1,210,407	0	0	100.000
1299999. Total - Fixed or Variable Interest Rate Investments That Have Underlying Characteristics of Other Fixed Income Instruments - Affiliated								0	1,210,407	0	0	XXX
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated												
000000 00 0	A&M Capital Partners, LP	Greenwich	CT	A&M Capital Partners, LP		12/06/2013	0	0	151,485	0	0	0.920
000000 00 0	AMMC CLO 18 UBS Warehouse	George Town	CYM	UBS Securities LLC		08/14/2015	0	0	3,000,000	0	0	30.000
000000 00 0	Archlight Energy Partners Fund VI, LP	Boston	MA	Archlight Energy Partners Fund VI, LP		08/04/2015	3	0	352,470	0	0	0.110
000000 00 0	Blue Chip VI, LLC	Cincinnati	OH	Blue Chip VI, LLC		11/05/2014	1	0	54,000	0	0	2.460
000000 00 0	Blue Chip VI Extension Fund	Cincinnati	OH	Blue Chip VI Extension Fund		11/05/2014	1	0	120,000	0	0	10.940
000000 00 0	Bridge Growth Partners L.P.	New York	NY	Bridge Growth Partners L.P.		07/15/2014	3	0	34,794	0	0	1.840
000000 00 0	CincyTech Fund IV, LLC	Cincinnati	OH	CincyTech Fund IV, LLC		03/18/2016	1	96,000	0	0	0	0.028
000000 00 0	Cintrifuse Early Stage Capital Fund I, LLC	Cincinnati	OH	Cintrifuse Early Stage Capital Fund I, LLC		04/29/2013	1	0	28,651	0	0	1.050
000000 00 0	L-A Saturn Acquisition, L.P.	Philadelphia	PA	L-A Saturn Acquisition, L.P.		01/16/2015	0	0	31,559	0	0	2.480
000000 00 0	LLR Equity Partners IV, L.P.	Philadelphia	PA	LLR Equity Partners IV, L.P.		03/14/2014	3	0	390,000	0	0	0.310
000000 00 0	Medley SS1 SPV, LLC	New York	NY	Medley SS1 SPV, LLC		03/21/2016	3	1,544,778	0	0	0	29.697
000000 00 0	Monarch Capital Partners III, L.P.	New York	NY	Monarch Capital Partners III, L.P.		01/12/2015	0	0	810,000	0	0	0.800
000000 00 0	NB Strategic Co-Investment Partners II L.P.	New York	NY	NB Strategic Co-Investment Partners II L.P.		10/01/2012	1	0	137,272	0	0	0.320
000000 00 0	NB Strategic Co-Investment Partners III L.P.	New York	NY	NB Strategic Co-Investment Partners III L.P.		01/28/2016	1	165,107	201,033	0	0	0.328
000000 00 0	Patriot Financial PartnersII, L.P.	Philadelphia	PA	Patriot Financial PartnersII, L.P.		04/30/2014	3	0	337,500	0	0	1.650
000000 00 0	PWP Growth Equity Fund I LLP	New York	NY	PWP Growth Equity Fund I LLP		08/20/2014	3	0	609,744	0	0	1.080
000000 00 0	Snow, Phipps, & Guggenheim, L.P.	Wilmington	DE	Snow, Phipps, & Guggenheim, L.P.		02/06/2007	0	0	24,997	0	0	1.080
000000 00 0	Snow, Phipps, & Guggenheim II, L.P.	Wilmington	DE	Snow, Phipps, & Guggenheim II, L.P.		01/08/2010	0	0	60,000	0	0	0.680
000000 00 0	Yukon Capital Partners II L.P.	Minneapolis	MN	Yukon Capital Partners II L.P.		07/17/2014	2	0	292,450	0	0	1.230
1599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated								1,805,885	6,635,954	0	0	XXX
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated												
000000 00 0	Lubert-Adler Real Estate Fund VII, LP	Philadelphia	PA	Lubert-Adler Real Estate Fund VII, LP		10/15/2013	0	0	2,500,000	0	0	5.020
000000 00 0	PRCP-Abacoa Partners, LP	Jupiter	FL	PRCP-Abacoa Partners, LP		12/09/2015	0	0	6,536,250	0	0	40.000
000000 00 0	PRCP-Dallas Four Partners, LP	Dallas	TX	PRCP-Dallas Four Partners, LP		11/06/2015	0	0	4,455,775	0	0	40.000
000000 00 0	PRCP - Missouri Partners, L.P.	St. Charles	MO	PRCP - Missouri Partners, L.P.		10/22/2015	0	0	3,650,107	0	0	40.000
000000 00 0	Righetti Ranch, L.P.	San Luis Obispo	CA	Righetti Ranch, L.P.		06/26/2015	0	0	1,500,000	0	0	25.380
000000 00 0	Water Street O'Connor, L.P.	Atlanta	GA	Water Street O'Connor, L.P.		10/23/2015	0	0	439,409	0	0	37.500
99. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffi								0	19,081,541	0	0	XXX
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Affiliated												
000000 00 0	GA KEY LIME, LLC	Gurnee	IL	GA KEY LIME, LLC		11/19/2015	0	0	539,922	0	0	50.000
000000 00 0	GALIC Sorrento, LLC	Coral Gables	FL	GALIC Sorrento, LLC		06/27/2012	0	0	103,639	0	0	35.000
999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Affil								0	643,561	0	0	XXX
Joint Venture or Partnership Interests That Have Underlying Characteristics of Mortgage Loans - Unaffiliated												
000000 00 0	Pretium Mortgage Credit Partners I, L.P.	New York	NY	Pretium Mortgage Credit Partners I, L.P.		12/04/2014	0	0	251,568	0	0	0.600
1999999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Mortgage Loans - Unaffiliated								0	251,568	0	0	XXX
4499999. Subtotal - Unaffiliated								1,805,885	25,969,063	0	0	XXX
4599999. Subtotal - Affiliated								0	1,853,968	0	0	XXX
4699999. Totals								1,805,885	27,823,031	0	0	XXX

SCHEDULE BA - PART 3

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

1	2	Location 3	Location 4	5	6	7	8	Changes in Book/Adjusted Carrying Value 9	10	11	12	13	14	15	16	17	18	19	20
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V. (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
Fixed or Variable Interest Rate Investments That Have Underlying Characteristics of Other Fixed Income Instruments - Unaffiliated																			
909283 AA 1	United Air Pass-Th. Cert 9.20% 3-22-08	Wilmington	DE	Distribution	10/30/1996	01/04/2016	0	0	0	0	0	0	0	0	191,961	0	191,961	191,961	0
1199999. Total - Fixed or Variable Int. Rate Investments That Have Underlying Char. of Other Fixed Income Instruments-Unaffil							0	0	0	0	0	0	0	0	191,961	0	191,961	191,961	0
Fixed or Variable Interest Rate Investments That Have Underlying Characteristics of Other Fixed Income Instruments - Affiliated																			
000000 00 0	Global Premier Finance Company LOC	Cincinnati	OH	Distribution	02/01/1999	03/10/2016	639,000	0	0	0	0	0	0	639,000	639,000	0	0	0	0
1299999. Total - Fixed or Variable Int. Rate Investments That Have Underlying Char. of Other Fixed Income Instruments-Affiliated							639,000	0	0	0	0	0	0	639,000	639,000	0	0	0	0
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated																			
000000 00 0	Boston Ventures V, L.P.	Boston	MA	Boston Ventures V, L.P.	09/30/1996	02/24/2016	6,636	2,128	0	0	0	2,128	0	8,764	6,799	0	(1,965)	(1,965)	0
000000 00 0	Bridge Growth Partners L.P.	New York	NY	Bridge Growth Partners L.P.	07/15/2014	01/19/2016	2,730	0	0	0	0	0	0	2,730	2,730	0	0	0	0
000000 00 0	DESRI VI, LLC	New York	NY	DESRI VI, LLC	12/17/2014	01/25/2016	46,849	0	0	0	0	0	0	46,849	46,849	0	0	0	0
000000 00 0	River Cities Capital Fund IV, LP	Cincinnati	OH	River Cities Capital Fund IV, LP	09/30/2012	01/20/2016	119,319	0	0	0	0	0	0	119,319	119,319	0	0	0	0
000000 00 0	Solamere Capital Fund II, LP	Boston	MA	Solamere Capital Fund II, LP	08/19/2013	02/19/2016	17,422	0	0	0	0	0	0	17,422	17,422	0	0	0	0
000000 00 0	Solamere Capital Fund II-A, LP	Boston	MA	Solamere Capital Fund II-A, LP	08/19/2013	02/19/2016	33,220	0	0	0	0	0	0	33,220	33,220	0	0	0	0
1599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated							226,176	2,128	0	0	0	2,128	0	228,304	226,339	0	(1,965)	(1,965)	0
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated																			
000000 00 0	Lubert-Adler Real Estate Fund VII, LP	Philadelphia	PA	Lubert-Adler Real Estate Fund VII, LP	10/15/2013	03/29/2016	15,625	0	0	0	0	0	0	15,625	15,625	0	0	0	0
1799999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated							15,625	0	0	0	0	0	0	15,625	15,625	0	0	0	0
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Affiliated																			
000000 00 0	GA KEY LIME, LLC	Gurnee	IL	GA KEY LIME, LLC	11/19/2015	03/31/2016	202,500	0	0	0	0	0	0	202,500	202,500	0	0	0	0
000000 00 0	GALIC Pointe LLC	Destin	FL	GALIC Pointe LLC	03/25/2011	03/31/2016	3,938	0	0	0	0	0	0	3,938	3,938	0	0	0	0
000000 00 0	GALIC Sorrento, LLC	Coral Gables	FL	GALIC Sorrento, LLC	06/27/2012	03/31/2016	502,178	0	0	0	0	0	0	502,178	502,178	0	0	0	0
1899999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Affiliated							708,616	0	0	0	0	0	0	708,616	708,616	0	0	0	0
4499999. Subtotal - Unaffiliated							241,801	2,128	0	0	0	2,128	0	243,929	433,925	0	189,996	189,996	0
4599999. Subtotal - Affiliated							1,347,616	0	0	0	0	0	0	1,347,616	1,347,616	0	0	0	0
4699999. Totals							1,589,417	2,128	0	0	0	2,128	0	1,591,545	1,781,541	0	189,996	189,996	0

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
Bonds - U.S. Political Subdivisions of States, Territories and Possessions									
850000 3F 5	SPRING TX ISD PREF 5.00 08/15/2019		01/29/2016	Exchanged		910,140	880,000	20,044	1FE
850000 3S 7	SPRING TX ISD UNREF 5.00 8/15/2019		01/29/2016	Exchanged		124,110	120,000	2,733	1FE
2499999. Total Bonds - U.S. Political Subdivisions of States, Territories and Possessions						1,034,250	1,000,000	22,778	XXX
Bonds - U.S. Special Revenue and Special Assessment									
45201Y F3 6	IL HSG DEV A TXBL 4.00 02/01/2034		01/13/2016	JP MORGAN SECURITIES INC.		7,219,520	7,000,000	0	1FE
60416Q GG 3	MN HSG FIN A 2.95 02/01/2046		01/13/2016	RBC CAPITAL MARKETS		13,373,565	13,373,565	0	1FE
67756Q NQ 6	OH HSG FIN AGY A 2.80 03/01/2046		02/17/2016	GEORGE K BAUM & COMPANY		5,001,395	5,001,395	0	1FE
88275F NW 5	TEXAS ST DEPT OF HSG A 3.00 03/01/2046		01/15/2016	JP MORGAN SECURITIES INC.		8,250,000	8,250,000	0	1FE
3199999. Total Bonds - U.S. Special Revenue and Special Assessment						33,844,480	33,624,960	0	XXX
Bonds - Industrial and Miscellaneous									
001751 AA 4	AMMC 2015-17A A1 CLO SSNR FLT 11/15/2027	R	02/26/2016	SOCIETE GENERALE SEC		2,741,180	2,775,000	13,349	1FE
00936C AE 2	AIRLE 2006-2A B CLO MEZ FLT 12/20/2020	R	01/06/2016	BANC OF AMERICA SECURITIES		957,188	1,000,000	2,460	1FE
01310T AH 2	ALBERTSON'S LLC TL B4 L+450 08/25/2021		02/03/2016	CS FIRST BOSTON		983,750	1,000,000	0	3FE
01310T AH 2	ALBERTSON'S LLC TL B4 L+450 08/25/2021		02/04/2016	BANC OF AMERICA SECURITIES		982,500	1,000,000	0	3FE
01310T AH 2	ALBERTSON'S LLC TL B4 L+450 08/25/2021		02/05/2016	CS FIRST BOSTON		982,500	1,000,000	0	3FE
02665X AA 7	AH4R 2014-SFR3 A ABS SSNR 3.678 12/17/36		01/22/2016	MORGAN STANLEY		5,209,165	5,116,430	12,545	1FE
05533D AK 2	BCAP 2010-RR7 2A1 SEQ SSNR FLT 07/45 RE		02/19/2016	BANC OF AMERICA SECURITIES		707,699	727,244	1,385	1FM
05741R AE 3	BAKR 2006-1A C CLO MEZ FLT 10/15/2019	R	01/13/2016	BANC OF AMERICA SECURITIES		1,445,625	1,500,000	225	1AM
059522 AU 6	BAFC 2007-C 1A2 PT SSNR FLT 05/20/2036		02/12/2016	CITIGROUP		4,280,705	4,821,631	6,807	1FM
07386H QZ 7	BALTA 2005-2 2A3 SEQ PT SNR FLT 04/25/35		02/11/2016	BANC OF AMERICA SECURITIES		4,029,685	4,754,790	5,639	1Z
12563L AA 5	CLIF 2016-1A A ABS SNR 4.21 02/18/41		02/04/2016	WELLS FARGO BROKERAGE SERVICES		1,399,857	1,400,000	0	1FE
13054P AD 4	CALIFORNIA PIZZA TL LIBOR+425 03/29/2018		01/07/2016	Private Placement		1,387,500	1,500,000	0	4FE
13054P AD 4	CALIFORNIA PIZZA TL LIBOR+425 03/29/2018		02/26/2016	ANTARES CAPITAL LLP		547,500	600,000	0	4FE
14575H AA 6	CAUTO 2016-1A A ABS SNR 4.55 02/15/2046		03/03/2016	CS FIRST BOSTON		4,998,164	5,000,000	0	1FE
20369F AA 7	COMMF 2015-1A A CLO SSNR 5.75 11/01/2027		01/28/2016	CITIGROUP		758,550	780,000	13,206	1FE
24824T AC 4	DEN12 2016-1A A2 CLO SSNR 3.0 04/15/2028	R	02/25/2016	BNP PARIBAS		5,000,000	5,000,000	0	1FE
278642 AN 3	EBAY INC 3.80 03/09/2022		03/02/2016	BANC OF AMERICA SECURITIES		4,988,600	5,000,000	0	2FE
29977A A* 6	EVERCORE SEN NT A 4.88 3/30/2021		03/30/2016	Private Placement		2,500,000	2,500,000	0	2Z
29977G AB 8	EVERBANK FINL CORP 6.00 03/15/2026		03/09/2016	US BANCORP		1,000,000	1,000,000	0	2FE
32051G EZ 4	FHAMS 2004-AA7 1A1 SEQ SSNR FLT 02/25/35		02/19/2016	CANTOR FITZGERALD & CO.		2,504,137	2,946,044	4,319	1FM
357081 AE 8	FREMF 2015-K720 B MEZ SEQ 3.3894 07/2022		01/15/2016	BANC OF AMERICA SECURITIES		893,125	1,000,000	1,883	1FM
3622EA AA 8	GSAA 2007-3 1A1A SEQ SSNR FLT 03/25/2047		01/05/2016	BANC OF AMERICA SECURITIES		889,339	1,341,133	201	1FM
36242D PG 2	GSR 2004-14 3A2 SEQ CSTR 12/25/2034		02/05/2016	CANTOR FITZGERALD & CO.		311,197	329,201	258	1FM
36828Q QH 2	GECMC 2005-C4 AJ MEZ SEQ CSTR 11/2045		03/01/2016	AMHERST SECURITIES CORP.		4,032,188	4,250,000	1,922	1FM
36828Q QH 2	GECMC 2005-C4 AJ MEZ SEQ CSTR 11/2045		03/02/2016	AMHERST SECURITIES CORP.		1,185,938	1,250,000	1,131	1FM
43739H AA 8	HMBT 2006-2 A1 SEQ SNR FLT 12/25/2036		02/11/2016	RBC CAPITAL MARKETS		2,276,875	2,602,143	1,008	1FM
446150 AJ 3	HUNTINGTON BANCSHARES 3.15 03/14/2021		03/09/2016	GOLDMAN SACHS		4,990,150	5,000,000	0	2FE
451102 BB 2	ICAHN ENTERPRISES/FIN 4.875 03/15/2019		02/25/2016	BANC OF AMERICA SECURITIES		226,875	250,000	5,620	3FE
451102 BB 2	ICAHN ENTERPRISES/FIN 4.875 03/15/2019		02/25/2016	BARCLAYS CAPITAL		228,125	250,000	5,620	3FE
451102 BB 2	ICAHN ENTERPRISES/FIN 4.875 03/15/2019		02/25/2016	JP MORGAN SECURITIES INC.		685,313	750,000	16,859	3FE
451102 BB 2	ICAHN ENTERPRISES/FIN 4.875 03/15/2019		02/25/2016	MORGAN STANLEY		913,750	1,000,000	22,479	3FE
45257E AB 0	IMSA 2006-5 1A1B SEQ SSNR FLT 02/25/2037		01/29/2016	AMHERST SECURITIES CORP.		4,343,439	5,102,425	799	1FM
45660L CK 3	INDX 2005-AR2 1A1 SEQ SSNR FLT 02/25/35		02/16/2016	BANC OF AMERICA SECURITIES		1,546,704	2,148,201	1,651	1AM
45660L LQ 0	INDX 2005-AR7 5A1 SEQ SNR FLT 06/25/2035		02/18/2016	CANTOR FITZGERALD & CO.		1,902,683	2,268,474	3,813	1FM
459200 ZZ 7	IBM SEN SEC NT 3.50 1/15/2019		02/23/2016	Private Placement		2,500,000	2,500,000	6,319	1Z

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
46633M AM 1	JPMRR 2009-6 2A2 Z MEZ CSTR 04/26/35RE		01/26/2016	Deferred Interest		4,852	6,658	0	1FM
46633M AM 1	JPMRR 2009-6 2A2 Z MEZ CSTR 04/26/35RE		02/26/2016	Deferred Interest		5,597	6,665	0	1FM
46633M AM 1	JPMRR 2009-6 2A2 Z MEZ CSTR 04/26/35RE		03/26/2016	Deferred Interest		6,004	7,166	0	1FM
46645A AB 7	JPMRR 2015-4 1A2 SEQ SSNR FLT 06/47 RE		01/01/2016	JP MORGAN SECURITIES INC		0	0	383	1AM
47232C AH 7	JMAC 2009-R1 4A2 MEZ CSTR 06/21/2037 RE		02/23/2016	AMHERST SECURITIES CORP		1,261,873	1,597,307	3,363	1AM
47232V GR 7	JMAC 2009-R4 29A3 MEZ SSUP 2.0833 01/47		01/26/2016	Capital Interest		738	8,458	0	1FM
50219P AA 4	LSTRZ 2016-1 A1 SEQ SSNR FLT 01/01/2021		01/21/2016	BANC OF AMERICA SECURITIES		3,900,185	4,000,000	0	1FE
52327@ AA 3	LECTRUS CORP TL 13% PIK 11/15/2016		01/01/2016	Capitalized Interest		3,330	3,392	0	4Z
52327@ AA 3	LECTRUS CORP TL 13% PIK 11/15/2016		02/01/2016	Capitalized Interest		3,317	3,381	0	4Z
52327@ AA 3	LECTRUS CORP TL 13% PIK 11/15/2016		03/01/2016	Capitalized Interest		3,092	3,152	0	4Z
543190 AA 0	LTRAN 2015-1A A1 ABS SNR 2.98 01/15/2045		01/22/2016	CANTOR FITZGERALD & CO		231,096	237,630	236	1FE
55819T AE 1	MDPK 2016-20A B2 CLO MEZ 3.72 04/27/2027	R	02/24/2016	JP MORGAN SECURITIES INC		1,550,000	1,550,000	0	1FE
571748 BA 9	MARSH & MCLENNAN 3.30 03/14/2023		03/09/2016	CITIGROUP		2,497,200	2,500,000	0	1FE
576433 GM 2	MARM 2003-6 6A1 SEQ SNR FLT 12/25/2033		02/26/2016	AMHERST SECURITIES CORP		1,455,256	1,511,955	109	1AM
59020U ZE 8	MLMI 2005-A6 1A1 SEQ SNR FLT 08/25/2035		02/25/2016	BANC OF AMERICA SECURITIES		4,773,013	5,120,228	502	1AM
637432 NJ 0	NATL RURAL UTIL 2.70 02/15/2023		02/03/2016	RBC CAPITAL MARKETS		3,989,080	4,000,000	0	1FE
67401G AE 8	OAKTA 2016-A B2 CLO MEZ 3.807 01/20/27		03/09/2016	WELLS FARGO BROKERAGE SERVICES		1,099,874	1,100,000	0	1FE
68268F AA 8	OMFIT 2016-2A A ABS SSNR 4.10 03/20/2028		03/16/2016	RBC CAPITAL MARKETS		2,999,487	3,000,000	0	1FE
69915V AC 4	PARL 2015-1A A CLO SSNR FLT 07/20/2027	R	02/22/2016	BANC OF AMERICA SECURITIES		1,448,906	1,500,000	3,104	1FE
70437Y AB 7	PAYLESS INC TL B 1L L+400 03/11/2021		01/26/2016	Private Placement		1,095,835	2,382,250	0	4FE
70454B AN 9	PEABODY ENERGY TL LIBOR+325 9/24/2020		01/01/2016	CITIGROUP		(245)	(487)	0	5FE
70454B AN 9	PEABODY ENERGY TL LIBOR+325 9/24/2020		01/01/2016	CITIGROUP		(1,165)	(2,296)	0	5FE
70454B AN 9	PEABODY ENERGY TL LIBOR+325 9/24/2020		01/01/2016	BANC OF AMERICA SECURITIES		(769)	(1,531)	0	5FE
70454B AN 9	PEABODY ENERGY TL LIBOR+325 9/24/2020		01/01/2016	BANC OF AMERICA SECURITIES		(731)	(1,531)	0	5FE
74332M AA 3	PROG 2015-SFR2 A ABS SSNR 2.74 06/32		01/20/2016	WELLS FARGO BROKERAGE SERVICES		817,987	827,000	1,511	1FE
74332N AA 1	PROG 2015-SFR3 A ABS SSNR 3.067 32		01/20/2016	WELLS FARGO BROKERAGE SERVICES		701,000	701,000	1,433	1FE
74931T AG 0	RBSSP 2012-6 4A1 SEQ SSNR FLT 01/36 RE		01/13/2016	BANC OF AMERICA SECURITIES		739,031	792,527	364	1FM
74966U AL 4	RPI FINANCE TRUST TL B4 L+275 11/09/2020		02/24/2016	BANC OF AMERICA SECURITIES		1,498,125	1,500,000	0	2FE
75115B AC 3	RALI 2006-QA5 2A1 SEQ SSNR FLT 07/25/36		02/11/2016	AMHERST SECURITIES CORP		3,360,300	4,364,026	8,497	1Z
75156V AD 7	RAMP 2006-RS3 A4 SEQ SNR FLT 05/25/2036		01/14/2016	AMHERST SECURITIES CORP		3,505,322	4,519,351	2,084	1FM
75156V AD 7	RAMP 2006-RS3 A4 SEQ SNR FLT 05/25/2036		02/11/2016	AMHERST SECURITIES CORP		14,472,981	18,857,304	8,753	1FM
761118 BU 1	RALI 2005-QA8 NB2 SEQ SNR FLT 07/25/2035		01/01/2016	AMHERST SECURITIES CORP		0	0	19	3AM
76117W AB 5	RESOLUTE FOREST 5.875 05/15/2023		02/23/2016	GMP SECURITIES		92,000	200,000	3,297	3FE
76117W AB 5	RESOLUTE FOREST 5.875 05/15/2023		02/25/2016	RBC CAPITAL MARKETS		118,750	250,000	4,325	3FE
76117W AB 5	RESOLUTE FOREST 5.875 05/15/2023		02/29/2016	WELLS FARGO BROKERAGE SERVICES		397,500	750,000	13,219	3FE
78355H KB 4	RYDER SYSTEM INC MTN 3.45 11/15/2021		02/17/2016	WELLS FARGO BROKERAGE SERVICES		4,496,310	4,500,000	0	2FE
80281L AD 7	SANTANDER UK GRP 3.125 01/08/2021	R	01/05/2016	BARCLAYS CAPITAL		6,992,930	7,000,000	0	2FE
80875A AJ 0	SCIENTIFIC GAMES TL B1 LIB+500 10/18/20		02/22/2016	UBS WARBURG		529,500	600,000	0	3FE
80875A AJ 0	SCIENTIFIC GAMES TL B1 LIB+500 10/18/20		02/24/2016	BANC OF AMERICA SECURITIES		266,250	300,000	0	3FE
80875A AJ 0	SCIENTIFIC GAMES TL B1 LIB+500 10/18/20		03/23/2016	BARCLAYS CAPITAL		583,500	600,000	0	3FE
81788Y AA 1	767-3-25285 & 25392 TRUST 5.25 10/05/22		02/11/2016	STIFEL NICOLAUS		1,800,000	1,800,000	0	2FE
85172L AA 4	SLFT 2015-AA A ABS SEQ SNR 3.16 11/15/24		02/23/2016	BANC OF AMERICA SECURITIES		985,781	1,000,000	966	1FE
863579 C3 0	SARM 2005-21 6A3 SEQ SSNR FLT 11/25/2035		02/10/2016	AMHERST SECURITIES CORP		2,421,580	2,861,542	3,365	1Z
863579 UL 0	SARM 2005-15 1A1 SEQ SSNR CSTR 07/25/35		02/16/2016	CANTOR FITZGERALD & CO		2,705,707	3,361,127	3,972	1FM
863579 UU 0	SARM 2005-15 4A1 PT SSNR FLT 07/25/2035		01/15/2016	BANC OF AMERICA SECURITIES		1,466,619	1,707,854	2,610	1FM
863579 ZL 5	SARM 2005-20 3A3 SEQ SNR FLT 10/25/2035		02/04/2016	AMHERST SECURITIES CORP		1,822,496	2,153,614	1,264	1FM
88156E AB 2	TMTS 2006-17HE A2B1 SEQ SNR FLT 01/25/38		03/04/2016	AMHERST SECURITIES CORP		2,363,331	2,768,177	636	1Z

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
92912E AC 7	VALEANT PHARMA 6.75 08/15/2018	I	03/16/2016	BARCLAYS CAPITAL		446,250	500,000	3,375	4FE
92912E AC 7	VALEANT PHARMA 6.75 08/15/2018	I	03/16/2016	MORGAN STANLEY		1,125,000	1,250,000	8,438	4FE
92912E AC 7	VALEANT PHARMA 6.75 08/15/2018	I	03/22/2016	JEFFERIES & CO		450,000	500,000	4,031	4FE
92922F 3N 6	WAMU 2005-AR12 1A8 SEQ SSNR FLT 10/25/35		02/23/2016	BANC OF AMERICA SECURITIES		2,244,118	2,376,300	4,011	1FM
92990G AG 8	WAMU 2007-HY5 2A5 SEQ SSNR FLT 05/25/37		02/17/2016	AMHERST SECURITIES CORP		4,165,558	5,591,353	7,826	1FM
933636 AL 6	WAMU 2007-HY4 5A1 SEQ SSNR CSTR 11/25/36		02/23/2016	GOLDMAN SACHS		1,581,626	1,759,807	2,705	1FM
93364F AC 5	WAMU 2007-HY7 2A1 SEQ SSNR FLT 07/25/37		01/29/2016	CS FIRST BOSTON		3,754,816	4,733,512	294	1FM
958102 AJ 4	WESTERN DIGITAL 7.375 04/01/2023		03/30/2016	BANC OF AMERICA SECURITIES		2,000,000	2,000,000	0	2FE
BL1857 02 0	WESTERN DIGITAL TL B 1L L+550 03/30/2023		03/31/2016	Private Placement		1,940,000	2,000,000	0	2FE
BL1871 62 5	CABLE & WIRELESS TL B1 L+475 12/02/2022	R	02/24/2016	BANC OF AMERICA SECURITIES		1,019,625	1,050,000	0	3FE
BL1871 62 5	CABLE & WIRELESS TL B1 L+475 12/02/2022	R	02/25/2016	MORGAN STANLEY		437,063	450,000	0	3FE
3899999. Total Bonds - Industrial and Miscellaneous						171,956,885	191,619,608	224,189	XXX
8399997. Total Bonds - Part 3						206,835,615	226,244,568	246,967	XXX
8399999. Total Bonds						206,835,615	226,244,568	246,967	XXX
Preferred Stocks - Industrial and Miscellaneous									
00204Z ZA 7	APRECIA PHARM CONV A-1 8.00 1/13/2021		01/13/2016	Exchanged	3,860,402.000	4,130,630	0.00	0	P4AZ
369604 BQ 5	GEN ELECTRIC CO 5.00 D		01/20/2016	Exchanged	0.000	16,745,800	16,580,000.00	0	P1UFE
45666Z ZB 1	INDUSTRIAL PIPING INC 14.50%		01/31/2016	Capitalized Interest	28,402.840	28,403	0.00	0	P4AZ
45666Z ZB 1	INDUSTRIAL PIPING INC 14.50%		02/29/2016	Capitalized Interest	26,902.160	26,902	0.00	0	P4AZ
45666Z ZB 1	INDUSTRIAL PIPING INC 14.50%		03/31/2016	Capitalized Interest	29,093.390	29,093	0.00	0	P4AZ
45666Z ZB 1	INDUSTRIAL PIPING INC 14.50%		01/01/2016	Capitalized Interest	904.920	905	0.00	0	P4AZ
617777 ZZ 3	MORPHICK INC SERIES A 8.00%		03/30/2016	Private Placement	1,000,000.000	1,000,000	0.00	0	P4AZ
78409W 20 1	SCE TRUST V 5.45 K		03/01/2016	WELLS FARGO BROKERAGE SERVICES	400,000.000	10,000,000	0.00	0	P2UFE
8499999. Total Preferred Stocks - Industrial and Miscellaneous						31,961,733	XXX	0	XXX
8999997. Total Preferred Stocks - Part 3						31,961,733	XXX	0	XXX
8999999. Total Preferred Stocks						31,961,733	XXX	0	XXX
Common Stocks - Industrial and Miscellaneous									
00176K AC 7	AMMC CLO 2015-16A SUB 0 04/14/27		02/26/2016	JEFFERIES & CO	0.000	366,000	XXX	0	U
03938L 11 2	ARCELORMITTAL-NY REG RTS		03/14/2016	Spin Off	400,000.000	490,476	XXX	0	L
008252 10 8	AFFILIATED MANAGERS GROUP		01/12/2016	SANDLER & O'NEIL PARTNERS	6,000.000	818,342	XXX	0	L
008252 10 8	AFFILIATED MANAGERS GROUP		01/13/2016	SANDLER & O'NEIL PARTNERS	6,000.000	789,160	XXX	0	L
008252 10 8	AFFILIATED MANAGERS GROUP		01/15/2016	SANDLER & O'NEIL PARTNERS	3,000.000	380,037	XXX	0	L
03938L 11 2	ARCELORMITTAL-NY REG RTS	R	03/14/2016	Spin Off 03938L104	400,000.000	0	XXX	0	L
375558 10 3	GILEAD SCIENCES INC		01/29/2016	ISI GROUP	9,643.000	796,163	XXX	0	L
447011 10 7	HUNTSMAN CORP		02/24/2016	STIFEL NICOLAUS	19,000.000	182,202	XXX	0	L
447011 10 7	HUNTSMAN CORP		02/25/2016	STIFEL NICOLAUS	19,000.000	178,686	XXX	0	L
48248M 10 2	KKR & CO LP		01/11/2016	FRIEDMAN BILLINGS RAMSEY	6,073.000	82,864	XXX	0	L
48248M 10 2	KKR & CO LP		01/12/2016	FRIEDMAN BILLINGS RAMSEY	22,380.000	299,836	XXX	0	L
58503F 10 6	MEDLEY CAPITAL CORP		01/12/2016	STRATEGAS RESEARCH	32,940.000	225,303	XXX	0	L
58503F 10 6	MEDLEY CAPITAL CORP		01/13/2016	STRATEGAS RESEARCH	49,500.000	328,086	XXX	0	L
58503F 10 6	MEDLEY CAPITAL CORP		01/15/2016	DEUTSCHE BANK	72,072.000	459,387	XXX	0	L
58503F 10 6	MEDLEY CAPITAL CORP		01/20/2016	STRATEGAS RESEARCH	50,000.000	303,525	XXX	0	L
66704R 80 3	NORTHSTAR REALTY FINANCE CORP		01/07/2016	DEUTSCHE BANK	141,900.000	2,243,411	XXX	0	L
66704R 80 3	NORTHSTAR REALTY FINANCE CORP		01/11/2016	DEUTSCHE BANK	66,500.000	978,162	XXX	0	L
66704R 80 3	NORTHSTAR REALTY FINANCE CORP		01/12/2016	FRIEDMAN BILLINGS RAMSEY	95,000.000	1,342,350	XXX	0	L

Statement for March 31, 2016 of the **GREAT AMERICAN INSURANCE COMPANY**

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
66704R 80 3	NORTHSTAR REALTY FINANCE CORP		01/13/2016	FRIEDMAN BILLINGS RAMSEY	56,790.000	782,277	XXX	0	L
66704R 80 3	NORTHSTAR REALTY FINANCE CORP		01/15/2016	FRIEDMAN BILLINGS RAMSEY	27,900.000	342,196	XXX	0	L
66704R 80 3	NORTHSTAR REALTY FINANCE CORP		01/28/2016	DEUTSCHE BANK	47,500.000	568,637	XXX	0	L
66704R 80 3	NORTHSTAR REALTY FINANCE CORP		02/02/2016	DEUTSCHE BANK	23,750.000	266,033	XXX	0	L
66704R 80 3	NORTHSTAR REALTY FINANCE CORP		02/03/2016	DEUTSCHE BANK	23,750.000	270,076	XXX	0	L
66704R 80 3	NORTHSTAR REALTY FINANCE CORP		02/25/2016	DEUTSCHE BANK	38,000.000	461,730	XXX	0	L
66704R 80 3	NORTHSTAR REALTY FINANCE CORP		02/26/2016	DEUTSCHE BANK	23,750.000	294,255	XXX	0	L
674001 20 1	OAKTREE CAPITAL GROUP LLC		01/12/2016	DEUTSCHE BANK	12,000.000	500,534	XXX	0	L
70959W 10 3	PENSKE AUTOMOTIVE GROUP INC		02/03/2016	ISI GROUP	19,000.000	564,710	XXX	0	L
896047 50 3	TRIBUNE MEDIA CO - A		01/07/2016	ISI GROUP	93,000.000	3,004,598	XXX	0	L
896047 50 3	TRIBUNE MEDIA CO - A		01/08/2016	ISI GROUP	46,500.000	1,484,991	XXX	0	L
896047 50 3	TRIBUNE MEDIA CO - A		01/11/2016	ISI GROUP	46,500.000	1,483,931	XXX	0	L
896047 50 3	TRIBUNE MEDIA CO - A		01/13/2016	SANDLER & O'NEIL PARTNERS	18,600.000	589,012	XXX	0	L
896047 50 3	TRIBUNE MEDIA CO - A		02/08/2016	ISI GROUP	18,600.000	543,563	XXX	0	L
896047 50 3	TRIBUNE MEDIA CO - A		02/09/2016	ISI GROUP	18,600.000	520,701	XXX	0	L
896047 50 3	TRIBUNE MEDIA CO - A		02/11/2016	ISI GROUP	18,600.000	508,764	XXX	0	L
896047 50 3	TRIBUNE MEDIA CO - A		02/29/2016	ISI GROUP	57,000.000	2,053,397	XXX	0	L
G30401 10 6	ENDO INTERNATIONAL PLC	F	03/16/2016	CORNERSTONE MACRO	71,250.000	2,432,625	XXX	0	L
G30401 10 6	ENDO INTERNATIONAL PLC	F	03/17/2016	CORNERSTONE MACRO	61,750.000	1,846,553	XXX	0	L
G30401 10 6	ENDO INTERNATIONAL PLC	F	03/23/2016	STIFEL NICOLAUS	47,500.000	1,437,554	XXX	0	L
G30401 10 6	ENDO INTERNATIONAL PLC	F	03/24/2016	STIFEL NICOLAUS	9,500.000	285,558	XXX	0	L
G30401 10 6	ENDO INTERNATIONAL PLC	F	03/31/2016	STIFEL NICOLAUS	22,690.000	609,637	XXX	0	L
G5785G 10 7	MALLINCKRODT PLC	F	03/16/2016	CORNERSTONE MACRO	17,500.000	966,616	XXX	0	L
N53745 10 0	LYONDELLBASELL INDU-CL A	F	01/13/2016	ISI GROUP	38,000.000	2,915,489	XXX	0	L
9099999. Total Common Stocks - Industrial and Miscellaneous						34,997,427	XXX	0	XXX
9799997. Total Common Stocks - Part 3						34,997,427	XXX	0	XXX
9799999. Total Common Stocks						34,997,427	XXX	0	XXX
9899999. Total Preferred and Common Stocks						66,959,160	XXX	0	XXX
9999999. Total Bonds, Preferred and Common Stocks						273,794,775	XXX	246,967	XXX

(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	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
Bonds - U.S. Government																					
31383S RS 1	FNCL 511797 PT 6.0 5/01/2031	.	03/25/2016.	MBS Paydown		578	578	578	572	0	(1)	0	(1)	0	578	0	0	0	6	05/01/2031	1
31387D EV 7	FNCL 580748 PT 6.0 5/01/2031	.	03/25/2016.	MBS Paydown		177	177	177	173	0	1	0	1	0	177	0	0	0	2	05/01/2031	1
31388D ZU 5	FNCL 602055 PT 6.50 9/01/2031	.	03/25/2016.	MBS Paydown		707	707	721	707	0	(4)	0	(4)	0	707	0	0	0	8	09/01/2031	1
31388G VW 8	FNCL 604629 PT 6.0 9/01/2031	.	03/25/2016.	MBS Paydown		175	175	174	104	0	0	0	0	0	175	0	0	0	2	09/01/2031	1
31388K WT 5	FNCL 607358 PT 6.50 10/01/2031	.	03/25/2016.	MBS Paydown		287	287	295	234	0	3	0	3	0	287	0	0	0	3	10/01/2031	1
31390V ER 1	FNCL 657244 PT 6.0 9/01/2032	.	03/25/2016.	MBS Paydown		266	266	270	238	0	1	0	1	0	266	0	0	0	3	09/01/2032	1
83162C HH 9	SBAP 1997-20C 1 7.15 03/01/2017	.	03/01/2016.	MBS Paydown		3,973	3,973	3,933	3,891	0	0	0	0	0	3,973	0	0	0	142	03/01/2017	1
0599999. Total Bonds - U.S Government						6,162	6,162	6,147	5,920	0	(0)	0	(0)	0	6,162	0	0	0	165	XXX	XXX
Bonds - All Other Government																					
683234 YC 6	ONTARIO PROVINCE 4.40 03/08/2016	U	03/08/2016.	Maturity		20,500,000	20,500,000	20,691,265	20,505,601	0	(5,601)	0	(5,601)	0	20,500,000	0	0	0	451,000	03/08/2016	1FE
1099999. Total Bonds - All Other Government						20,500,000	20,500,000	20,691,265	20,505,601	0	(5,601)	0	(5,601)	0	20,500,000	0	0	0	451,000	XXX	XXX
Bonds - U.S. Political Subdivisions of States, Territories and Possessions																					
508624 ET 6	LAKE CSD IL SD 5.00 01/01/2017	.	01/29/2016.	Call		4,200,000	4,200,000	4,456,410	4,200,000	0	0	0	0	0	4,200,000	0	0	0	121,333	01/01/2017	1FE
549187 6N 7	LUBBOCK TXB-WTRWKS 5.25 02/15/2018	.	02/15/2016.	Sinking Fund Redemption		285,000	285,000	292,592	286,131	0	(1,131)	0	(1,131)	0	285,000	0	0	0	7,481	02/15/2018	1FE
717883 JF 0	PHILADELPHIA SD 5.00 09/01/2017	.	01/29/2016.	Wells Fargo Brokerage Services		3,271,988	3,100,000	3,456,438	3,187,734	0	(4,545)	0	(4,545)	0	3,183,189	0	88,799	88,799	65,444	09/01/2017	3FE
717883 JG 8	PHILADELPHIA SD 5.00 09/01/2018	.	01/29/2016.	Wells Fargo Brokerage Services		2,713,100	2,500,000	2,770,875	2,594,597	0	(3,002)	0	(3,002)	0	2,591,595	0	121,505	121,505	52,778	09/01/2018	3FE
850000 J8 4	SPRING TX INDP SCH 5.00 08/15/2019	.	01/29/2016.	Exchanged		1,034,250	1,000,000	1,152,490	1,035,930	0	(1,680)	0	(1,680)	0	1,034,250	0	0	0	22,778	08/15/2019	1FE
969887 KF 4	WILLIAMSON CNTY TX A 5.00 02/15/2016	.	02/15/2016.	Maturity		2,400,000	2,400,000	2,800,584	2,407,536	0	(7,536)	0	(7,536)	0	2,400,000	0	0	0	60,000	02/15/2016	1FE
2499999. Total Bonds - U.S. Political Subdivisions of States, Territories and Possessions						13,904,338	13,485,000	14,929,389	13,711,927	0	(17,894)	0	(17,894)	0	13,694,034	0	210,304	210,304	329,815	XXX	XXX
Bonds - U.S. Special Revenue and Special Assessment																					
041083 VB 9	AR ST DEV FIN SFM A 3.10 07/01/2043	.	03/01/2016.	MBS Paydown		140,678	140,678	140,678	140,678	0	0	0	0	0	140,678	0	0	0	768	07/01/2043	1FE
051687 DB 4	AURORA IL SF MTG 5.50 12/01/2039	.	03/01/2016.	MBS Paydown		17,984	17,984	18,253	18,219	0	(203)	0	(203)	0	17,984	0	0	0	162	12/01/2039	1FE
088379 WL 2	BEXAR CNTY TX HSG FIN A 4.95 08/20/2040	.	02/20/2016.	Sinking Fund Redemption		55,000	55,000	55,275	55,266	0	(263)	0	(263)	0	55,000	0	0	0	1,361	08/20/2040	1FE
130333 BW 6	CA HSG FIN AGY 4.75 08/01/2028	.	03/01/2016.	Partial Call		230,000	230,000	230,937	230,514	0	(514)	0	(514)	0	230,000	0	0	0	3,555	08/01/2028	1FE
130333 CA 3	CA HSG FIN AGY A 2.90 02/01/2042	.	03/01/2016.	MBS Paydown		15,176	15,176	15,176	15,176	0	0	0	0	0	15,176	0	0	0	75	02/01/2042	1FE
130333 CB 1	CA HSG FIN AGY B 2.90 02/01/2042	.	03/01/2016.	MBS Paydown		10,860	10,860	10,833	10,836	0	2	0	2	0	10,860	0	0	0	46	02/01/2042	1FE
13079P FG 3	CA MULTI FAM HSG 4.50 01/15/2040	.	01/15/2016.	Sinking Fund Redemption		5,000	5,000	4,825	4,843	0	155	0	155	0	5,000	0	0	0	113	01/15/2040	1FE
19647P AB 9	COLORADO HSG 5.50 09/20/2036	.	03/20/2016.	Sinking Fund Redemption		10,000	10,000	10,025	10,013	0	(13)	0	(13)	0	10,000	0	0	0	275	09/20/2036	1FE
19647P BA 0	CO ST HSG FIN AUTH MF I 3.20 02/01/2044	.	03/01/2016.	MBS Paydown		27,830	27,830	27,830	27,830	0	0	0	0	0	27,830	0	0	0	149	02/01/2044	1FE
20774W G9 6	CT HSG FIN 4.00 11/15/2040	.	03/04/2016.	Partial Call		530,000	530,000	551,755	542,859	0	(12,859)	0	(12,859)	0	530,000	0	0	0	865	11/15/2040	1FE
20775B N8 5	CT ST HSG FIN AUTH B-2 4.00 11/15/2032	.	03/04/2016.	Partial Call		175,000	175,000	186,286	183,864	0	(8,864)	0	(8,864)	0	175,000	0	0	0	87	11/15/2032	1FE
23410B CH 2	DAKOTA CNTY MN SF 4.50 06/01/2035	.	03/01/2016.	Partial Call		100,000	100,000	107,420	104,178	0	(4,178)	0	(4,178)	0	100,000	0	0	0	24	06/01/2035	1FE
246395 NX 1	DE HSG AUTH B 4.05 07/01/2017	.	01/01/2016.	Sinking Fund Redemption		65,000	65,000	63,928	61,288	0	174	0	174	0	65,000	0	0	0	1,316	07/01/2017	1FE
246395 WY 9	DE HSG AUTH-SFM-A- A-1 4.90 07/01/2029	.	01/01/2016.	Sinking Fund Redemption		20,000	20,000	20,792	20,492	0	(457)	0	(457)	0	20,000	0	0	0	490	07/01/2029	1FE
246395 XA 0	DE HSG AUTH SFM B 0.00 7/1/2031	.	03/01/2016.	Partial Call		717,719	1,560,000	579,166	715,187	0	2,532	0	2,532	0	717,719	0	0	0	0	07/01/2031	1FE
31392C EM 2	FNW 02-W2 AF5 SEQ HEL STP 6/25/32	.	03/25/2016.	MBS Paydown		9,570	9,570	9,191	9,075	0	379	0	379	0	9,570	0	0	0	77	06/25/2032	1
34073N U8 1	FLORIDA HSG 4.625 07/01/2031	.	01/01/2016.	Partial Call		40,000	40,000	38,200	38,545	0	1,455	0	1,455	0	40,000	0	0	0	925	07/01/2031	1FE
34074M CH 2	FL HSG FIN CORP 5.00 07/01/2028	.	01/01/2016.	Sinking Fund Redemption		265,000	265,000	286,333	275,569	0	(9,971)	0	(9,971)	0	265,000	0	0	0	6,625	07/01/2028	1FE
34074M GX 3	FL HSG 4.45 07/01/2026	.	01/01/2016.	Partial Call		225,000	225,000	225,000	225,000	0	0	0	0	0	225,000	0	0	0	5,006	07/01/2026	1FE
34074M GZ 8	FL HSG 4.50 01/01/2029	.	01/01/2016.	Sinking Fund Redemption		405,000	405,000	437,473	424,632	0	(15,946)	0	(15,946)	0	405,000	0	0	0	9,113	01/01/2029	1FE
34074M KB 6	FL ST HSG FIN C 4.00 7/01/2035	.	01/01/2016.	Partial Call		190,000	190,000	204,212	201,532	0	(11,532)	0	(11,532)	0	190,000	0	0	0	3,800	07/01/2035	1FE
34074M LZ 2	FL HSG FIN CORP A 3.50 07/01/2046	.	01/01/2016.	Paydown		5,000	5,000	5,427	5,355	0	0	0	0	0	5,000	0	0	0	88	07/01/2046	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Desig-nation or Market Indicator (a)
373539 Y2 5	GEORGIA ST HSG & FIN A-1 3.50 06/01/2045	.	03/01/2016.	Partial Call		30,000	30,000	32,183	31,890	0	(1,890)	0	(1,890)	0	30,000	0	0	0	3	06/01/2045	1FE
373539 ZB 4	GA ST HSG 5.00 06/01/2029	.	03/01/2016.	Partial Call		95,000	95,000	101,575	96,753	0	(1,753)	0	(1,753)	0	95,000	0	0	0	144	06/01/2029	1FE
373541 G2 1	GA MUN ELEC Z 5.50 01/01/2020	.	01/01/2016.	Sinking Fund Redemption		1,115,000	1,115,000	1,271,100	1,183,231	0	(68,231)	0	(68,231)	0	1,115,000	0	0	0	30,663	01/01/2020	1FE
373541 HA 2	GEORGIA MUN ELEC 6.375 01/01/2016	.	01/01/2016.	Maturity		4,405,000	4,405,000	5,200,103	4,405,000	0	0	0	0	0	4,405,000	0	0	0	140,409	01/01/2016	1FE
419818 HM 4	HI ST HSG FIN A TXB 2.60 07/01/2037	.	03/01/2016.	MBS Paydown		139,626	139,626	139,626	139,626	0	0	0	0	0	139,626	0	0	0	606	07/01/2037	1FE
45129Y VE 3	IDAHO ST HSG 5.50 07/01/2039	.	01/01/2016.	Partial Call		5,000	5,000	5,100	5,019	0	(19)	0	(19)	0	5,000	0	0	0	138	07/01/2039	1FE
45201L WF 8	IL ST HSG DEV AUTH C 3.875 12/01/2043	.	03/01/2016.	MBS Paydown		229,404	229,404	229,404	229,404	0	0	0	0	0	229,404	0	0	0	1,401	12/01/2043	1FE
458840 6A 8	INTERMTN PWR UTAH 0.00 7/1/2017 ETM	.	01/01/2016.	Paydown		2,088,024	2,280,000	1,715,700	2,119,145	0	(31,121)	0	(31,121)	0	2,088,024	0	0	0	0	07/01/2017	1
462467 NW 7	IA ST FIN SF MTGE SER 3 2.90 2/01/2042	.	03/01/2016.	Partial Call		50,000	50,000	50,000	50,000	0	0	0	0	0	50,000	0	0	0	193	02/01/2042	1FE
462583 BC 8	IA ST VISION SPL F 5.50 02/15/2016	.	02/15/2016.	Maturity		2,645,000	2,645,000	3,056,694	2,653,382	0	(8,382)	0	(8,382)	0	2,645,000	0	0	0	72,738	02/15/2016	1FE
49130T ME 3	KY HSG CORP A 5.00 01/01/2028	.	01/15/2016.	Partial Call		60,000	60,000	64,630	62,957	0	(2,957)	0	(2,957)	0	60,000	0	0	0	1,517	01/01/2028	1FE
49130T PR 1	KY ST HSG CORP A 4.25 07/01/2033	.	02/11/2016.	Partial Call		280,000	280,000	290,654	286,926	0	(6,927)	0	(6,927)	0	280,000	0	0	0	5,957	07/01/2033	1FE
49130T PS 9	KY HSG CORP A 3.00 11/01/2041	.	03/01/2016.	Partial Call		15,000	15,000	15,000	15,000	0	0	0	0	0	15,000	0	0	0	75	11/01/2041	1FE
49130T PT 7	KY HSG CORP B 3.00 11/01/2041	.	03/01/2016.	Partial Call		45,000	45,000	45,000	45,000	0	0	0	0	0	45,000	0	0	0	200	11/01/2041	1FE
57586P Y5 9	MASS ST HSG-SF-160 3.75 06/01/2034	.	03/01/2016.	Partial Call		120,000	120,000	125,581	123,879	0	(3,879)	0	(3,879)	0	120,000	0	0	0	184	06/01/2034	1FE
576029 AT 9	MASSACHUSETTS TPK A 5.00 01/01/2020	.	01/01/2016.	Sinking Fund Redemption		425,000	425,000	490,072	452,717	0	(27,717)	0	(27,717)	0	425,000	0	0	0	10,625	01/01/2020	1
592113 AV 6	MET GOVT NASHVILLE 3.75 03/15/2028	.	03/15/2016.	Sinking Fund Redemption		25,000	25,000	24,625	24,671	0	326	0	326	0	25,000	0	0	0	469	03/15/2028	1FE
60415N 4Z 2	MN HFA SRS E 5.05 07/01/2034	.	01/01/2016.	Partial Call		40,000	40,000	40,638	40,408	0	(408)	0	(408)	0	40,000	0	0	0	1,010	07/01/2034	1FE
60416Q GB 4	MN HSG FIN AGY D 2.875 11/01/2044	.	03/01/2016.	MBS Paydown		161,694	161,694	161,694	161,694	0	0	0	0	0	161,694	0	0	0	893	11/01/2044	1FE
60416Q GC 2	MINNESOTA ST HSG FIN A 2.80 02/01/2045	.	03/01/2016.	MBS Paydown		119,771	119,771	119,771	119,771	0	0	0	0	0	119,771	0	0	0	687	02/01/2045	1FE
60416Q GD 0	MINNESOTA ST HSG FIN 3.00 04/01/2045	.	03/01/2016.	MBS Paydown		61,547	61,547	61,547	61,547	0	0	0	0	0	61,547	0	0	0	248	04/01/2045	1FE
60416Q GF 5	MN ST HSG FIN D 2.90 11/01/2045	.	03/01/2016.	MBS Paydown		50,029	50,029	50,029	50,029	0	(0)	0	(0)	0	50,029	0	0	0	264	11/01/2045	1FE
60416Q GG 3	MN HSG FIN A 2.95 02/01/2046	.	03/01/2016.	MBS Paydown		33,511	33,511	33,511	0	0	0	0	0	0	33,511	0	0	0	96	02/01/2046	1FE
60416S BE 9	MN HSG FIN AGY-D 4.00 07/01/2040	.	03/01/2016.	Partial Call		90,000	90,000	95,763	93,784	0	(3,784)	0	(3,784)	0	90,000	0	0	0	1,809	07/01/2040	1FE
60416S BU 3	MN HSG FIN AGY A 3.00 07/01/2031	.	03/01/2016.	Partial Call		90,000	90,000	94,532	93,428	0	(3,428)	0	(3,428)	0	90,000	0	0	0	1,359	07/01/2031	1FE
60416S HX 1	MN HSG FIN AGY C AMT 4.00 1/1/2045	.	03/01/2016.	Partial Call		255,000	255,000	277,886	273,257	0	(18,257)	0	(18,257)	0	255,000	0	0	0	5,110	01/01/2045	1FE
60416S JB 7	MINNESOTA HSG FIN E 3.50 01/01/2032	.	01/01/2016.	Partial Call		75,000	75,000	74,719	74,734	0	266	0	266	0	75,000	0	0	0	1,313	01/01/2032	1FE
60535Q FD 7	MS HOME CORP 5.4 06/01/2038	.	03/01/2016.	Partial Call		95,000	95,000	99,513	96,093	0	(1,093)	0	(1,093)	0	95,000	0	0	0	28	06/01/2038	1FE
60535Q LY 4	MS ST HOME CORP SF MTGE 2.75 12/01/2032	.	03/01/2016.	MBS Paydown		28,860	28,860	28,860	28,860	0	0	0	0	0	28,860	0	0	0	131	12/01/2032	1FE
60637B CR 9	MO HSG DEV SF MTG REV D 2.55 10/01/2034	.	03/01/2016.	MBS Paydown		70,389	70,389	70,389	70,389	0	0	0	0	0	70,389	0	0	0	298	10/01/2034	1FE
60637B FA 3	MISSOURI HSG DEV C 2.97 08/01/2036	.	03/01/2016.	MBS Paydown		129,028	129,028	129,028	129,028	0	0	0	0	0	129,028	0	0	0	644	08/01/2036	1FE
63968M EV 7	NEBRASKA ST INVT SFH A 3.00 03/01/2043	.	03/01/2016.	Partial Call		120,000	120,000	127,122	125,277	0	(5,277)	0	(5,277)	0	120,000	0	0	0	648	03/01/2043	1FE
647200 2F 0	NM MTGE FIN CLASS I A 4.00 03/01/2044	.	03/01/2016.	Sinking Fund Redemption		45,000	45,000	48,326	47,689	0	(2,598)	0	(2,598)	0	45,000	0	0	0	900	03/01/2044	1FE
647200 3H 5	NEW MEXICO MTGE FIN A 3.25 03/01/2045	.	03/01/2016.	Partial Call		45,000	45,000	47,735	47,486	0	(2,486)	0	(2,486)	0	45,000	0	0	0	731	03/01/2045	1FE
647200 3M 4	NEW MEXICO ST MTGE C 3.00 09/01/2041	.	03/01/2016.	Partial Call		155,000	155,000	155,000	154,938	0	62	0	62	0	155,000	0	0	0	1,000	09/01/2041	1FE
647200 3P 7	NEW MEXICO ST MTG E 3.10 09/01/2037	.	03/01/2016.	MBS Paydown		266,211	266,211	266,211	266,211	0	0	0	0	0	266,211	0	0	0	555	09/01/2037	1FE
647200 N4 2	NM MTG FIN SFM 5.35 03/01/2030	.	03/01/2016.	Sinking Fund Redemption		165,000	165,000	170,829	168,271	0	(3,164)	0	(3,164)	0	165,000	0	0	0	4,414	03/01/2030	1FE
647200 P6 5	NM SFM B CL I 5.00 09/01/2028	.	01/01/2016.	Partial Call		175,000	175,000	192,218	185,238	0	(10,238)	0	(10,238)	0	175,000	0	0	0	221	09/01/2028	1FE
647200 P6 5	NM SFM B CL I 5.00 09/01/2028	.	03/01/2016.	Sinking Fund Redemption		130,000	130,000	142,791	137,605	0	(7,023)	0	(7,023)	0	130,000	0	0	0	3,415	09/01/2028	1FE
647200 P8 1	NM SFM MTG FIN AUTH 4.625 3/1/2028	.	02/01/2016.	Partial Call		25,000	25,000	26,331	25,834	0	(834)	0	(834)	0	25,000	0	0	0	8	03/01/2028	1FE
647200 P8 1	NM SFM MTG FIN AUTH 4.625 3/1/2028	.	03/01/2016.	Sinking Fund Redemption		50,000	50,000	52,662	51,668	0	(1,591)	0	(1,591)	0	50,000	0	0	0	1,172	03/01/2028	1FE
647200 UL 6	NEW MEX MTG FIN 5.05 07/01/2039	.	01/01/2016.	Partial Call		5,000	5,000	5,075	5,018	0	(18)	0	(18)	0	5,000	0	0	0	126	07/01/2039	1FE
647200 V3 5	NEW MEXICO SF MTGE B-1 3.75 03/01/2043	.	03/01/2016.	Partial Call		75,000	75,000	79,409	78,015	0	(3,015)	0	(3,015)	0	75,000	0	0	0	1,406	03/01/2043	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	11	12	13	14	15	16	17	18	19	20	21	22
										Change in Book/Adjusted Carrying Value											
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Desig-nation or Market Indicator (a)
647200 X5 8	NM MTGE FIN AUTH B-2 2.23 10/01/2034	.	03/01/2016.	MBS Paydown		61,988	61,988	61,988	61,988	0	0	0	0	0	61,988	0	0	0	331	10/01/2034	1FE
649705 JJ 0	EMPIRE INS NY IND DEV 8.80 9/18 (EMPI)	.	03/11/2016.	Sinking Fund Redemption		165,830	165,830	174,742	167,266	0	(109)	0	(109)	0	165,830	0	0	0	2,438	09/11/2018	2
649883 D8 5	NY MTGE AGY AMT 189 3.85 10/01/2034	.	03/17/2016.	Partial Call		330,000	330,000	330,000	330,000	0	0	0	0	0	330,000	0	0	0	442	10/01/2034	1FE
649883 F2 6	NY MTGE AGY 191 3.50 10/01/2034	.	03/17/2016.	Partial Call		380,000	380,000	402,298	398,015	0	(18,015)	0	(18,015)	0	380,000	0	0	0	412	10/01/2034	1FE
658207 LZ 6	NC HSG FIN AG 4.50 07/01/2028	.	01/01/2016.	Sinking Fund Redemption		65,000	65,000	68,965	67,294	0	(2,226)	0	(2,226)	0	65,000	0	0	0	1,463	07/01/2028	1FE
658207 LZ 6	NC HSG FIN AG 4.50 07/01/2028	.	02/01/2016.	Partial Call		255,000	255,000	270,555	264,001	0	(9,008)	0	(9,008)	0	255,000	0	0	0	5,836	07/01/2028	1FE
658268 BP 1	NC DEPT OF ST TREAS 5.00 03/01/2016	.	03/01/2016.	Maturity		1,750,000	1,750,000	1,970,955	1,756,300	0	(6,300)	0	(6,300)	0	1,750,000	0	0	0	43,750	03/01/2016	1FE
658877 EZ 4	ND ST HSG FIN D 4.25 07/01/2028	.	01/01/2016.	Partial Call		145,000	145,000	149,489	147,639	0	(2,639)	0	(2,639)	0	145,000	0	0	0	3,081	07/01/2028	1FE
658886 DU 7	ND HFA PG SER B 5.50 01/01/2037	.	01/01/2016.	Sinking Fund Redemption		15,000	15,000	16,238	15,000	0	0	0	0	0	15,000	0	0	0	413	01/01/2037	1FE
677377 2N 2	OH HSG FIN AGY 1 7.50 07/01/2035	.	03/01/2016.	Partial Call		229,326	229,326	229,326	229,326	0	0	0	0	0	229,326	0	0	0	2,813	07/01/2035	1Z
67756Q NM 5	OHIO HSG FIN AGY 3.05 02/01/2044	.	03/01/2016.	MBS Paydown		477,349	477,349	487,851	487,500	0	(6,181)	0	(6,181)	0	477,349	0	0	0	2,225	02/01/2044	1FE
67886M PT 0	OK ST HSG FIN AGY C 3.75 03/01/2044	.	03/01/2016.	Partial Call		267,770	267,770	267,770	267,770	0	0	0	0	0	267,770	0	0	0	1,668	03/01/2044	1FE
67886M PU 7	OK ST HSG FIN AGY D 3.35 09/01/2035	.	03/01/2016.	Partial Call		229,621	229,621	229,621	229,621	0	0	0	0	0	229,621	0	0	0	1,221	09/01/2035	1FE
68450W CA 7	ORANGE CNTY FL HSG 4.50 03/01/2031	.	03/01/2016.	Sinking Fund Redemption		225,000	225,000	241,605	234,733	0	(8,516)	0	(8,516)	0	225,000	0	0	0	5,063	03/01/2031	1FE
686087 RY 5	OREGON ST HSG & CMNTY C 3.125 07/01/2044	.	01/01/2016.	Partial Call		60,000	60,000	63,028	62,355	0	(2,355)	0	(2,355)	0	60,000	0	0	0	938	07/01/2044	1FE
72316W XD 4	PINELLAS FL SFM A 4.50 09/01/2028	.	03/01/2016.	Sinking Fund Redemption		40,000	40,000	43,040	41,714	0	(1,582)	0	(1,582)	0	40,000	0	0	0	900	09/01/2028	1FE
72316W ZE 0	PINELLAS HSG FIN B 3.35 01/01/2046	.	03/01/2016.	MBS Paydown		16,000	16,000	16,327	16,325	0	271	0	271	0	16,000	0	0	0	91	01/01/2046	1FE
725299 4V 0	PITT PA SER A 5.00 10/01/2036	.	01/11/2016.	Partial Call		140,000	140,000	135,100	135,727	0	4,273	0	4,273	0	140,000	0	0	0	656	10/01/2036	1FE
726286 CU 9	PLAINFIELD IN MTG 5.00 07/15/2019	.	01/15/2016.	Call		1,120,000	1,120,000	1,195,096	1,120,569	0	(569)	0	(569)	0	1,120,000	0	0	0	28,000	07/15/2019	1FE
76221R RB 1	RI HSG & MTG 63A 4.00 10/01/2040	.	01/01/2016.	Partial Call		50,000	50,000	52,989	52,019	0	(2,019)	0	(2,019)	0	50,000	0	0	0	46	10/01/2040	1FE
83712D PY 6	SC HSG FIN & DEV 5.30 07/01/2023	.	01/01/2016.	Partial Call		150,000	150,000	153,300	150,888	0	(888)	0	(888)	0	150,000	0	0	0	3,975	07/01/2023	1FE
83755N DR 0	SD HSG SF FAM 5.00 05/01/2028	.	01/01/2016.	Partial Call		105,000	105,000	114,574	110,419	0	(5,419)	0	(5,419)	0	105,000	0	0	0	84	05/01/2028	1FE
83755N EU 2	SD HSG DEV SFH 2 4.25 5/01/2032	.	03/15/2016.	Partial Call		220,000	220,000	228,382	225,086	0	(5,086)	0	(5,086)	0	220,000	0	0	0	185	05/01/2032	1FE
83756C DH 5	SD HSG DEV AUTH A 3.00 11/01/2030	.	01/01/2016.	Partial Call		70,000	70,000	73,775	72,831	0	(2,831)	0	(2,831)	0	70,000	0	0	0	26	11/01/2030	1FE
83756C HX 6	SD HSG DEV AUTH F 4.00 05/01/2034	.	01/01/2016.	Partial Call		270,000	270,000	284,391	282,970	0	(12,970)	0	(12,970)	0	270,000	0	0	0	164	05/01/2034	1FE
83756C LL 7	SD HSG DEV AUTH D 4.00 11/01/2045	.	03/15/2016.	Partial Call		10,000	10,000	10,888	10,881	0	(881)	0	(881)	0	10,000	0	0	0	0	11/01/2045	1FE
880459 5M 0	TN HSG 5.75 07/01/2036	.	01/01/2016.	Sinking Fund Redemption		455,000	455,000	477,181	455,000	0	0	0	0	0	455,000	0	0	0	13,081	07/01/2036	1FE
880459 5N 8	TN HSG HMOWNR 1 4.95 01/01/2037	.	01/01/2016.	Call		1,025,000	1,025,000	968,625	974,393	0	50,607	0	50,607	0	1,025,000	0	0	0	25,369	01/01/2037	1FE
880459 7S 5	TN HSG DEV AGY 4.65 07/01/21	.	03/01/2016.	Partial Call		135,000	135,000	135,019	134,797	0	203	0	203	0	135,000	0	0	0	3,141	07/01/2021	1FE
88045R C6 7	TN HSG DEV AGY A 3.55 07/01/2031	.	03/01/2016.	Partial Call		310,000	310,000	310,000	310,010	0	(10)	0	(10)	0	310,000	0	0	0	6,521	07/01/2031	1FE
88045R UR 1	TN HSG B HSG FIN 4.50 01/01/2028	.	02/01/2016.	Partial Call		145,000	145,000	154,139	150,271	0	(5,271)	0	(5,271)	0	145,000	0	0	0	3,294	01/01/2028	1FE
88045R WH 1	TN HSG DEV 1A 4.50 07/01/2031	.	03/01/2016.	Partial Call		75,000	75,000	77,717	76,621	0	(1,621)	0	(1,621)	0	75,000	0	0	0	1,701	07/01/2031	1FE
880461 AR 9	TN HSG DEV AGY 1B 3.60 01/01/2031	.	03/01/2016.	Partial Call		45,000	45,000	40,936	41,310	0	3,690	0	3,690	0	45,000	0	0	0	811	01/01/2031	1FE
880461 BP 2	TN HSG DEV AGY 2A 4.00 07/01/2043	.	03/01/2016.	Partial Call		50,000	50,000	53,196	52,535	0	(2,535)	0	(2,535)	0	50,000	0	0	0	1,009	07/01/2043	1FE
880461 DN 5	TN HSG DEV AGY 2A 4.00 07/01/2045	.	03/01/2016.	Partial Call		95,000	95,000	104,586	103,605	0	(8,605)	0	(8,605)	0	95,000	0	0	0	1,908	07/01/2045	1FE
88271H CV 9	TX ST HSG 5.50 12/01/2039	.	03/01/2016.	Partial Call		40,654	40,654	43,093	41,948	0	(1,294)	0	(1,294)	0	40,654	0	0	0	306	12/01/2039	1FE
88275F MT 3	TX DEPT HSG SF 5.25 09/01/2032	.	03/01/2016.	Partial Call		145,000	145,000	147,538	145,501	0	(501)	0	(501)	0	145,000	0	0	0	1,814	09/01/2032	1FE
88275F MV 8	TX DEPT HSG B 5.30 09/01/2039	.	03/01/2016.	Partial Call		60,000	60,000	60,900	60,170	0	(170)	0	(170)	0	60,000	0	0	0	611	09/01/2039	1FE
896029 YE 9	TRIBORO BRDG/TUNNL NY 5.50 01/01/2017	.	01/01/2016.	Sinking Fund Redemption		2,500,000	2,500,000	2,877,500	2,555,688	0	(55,688)	0	(55,688)	0	2,500,000	0	0	0	68,750	01/01/2017	1
924190 DB 4	VT HSG FIN AGY 5.50 11/01/2038	.	02/01/2016.	Partial Call		135,000	135,000	135,844	135,213	0	(213)	0	(213)	0	135,000	0	0	0	1,166	11/01/2038	1FE
92812U Q4 3	VA HSG DEV A 3.50 10/25/2037	.	03/25/2016.	MBS Paydown		372,448	372,448	372,448	372,448	0	0	0	0	0	372,448	0	0	0	2,359	10/25/2037	1FE
92812U Q5 0	VA HSG DEV A 3.25 06/25/2042	.	03/01/2016.	Paydown		189,534	189,534	189,534	189,534	0	0	0	0	0	189,534	0	0	0	973	06/25/2042	1FE
93978T QX 0	WA HSG FIN 1N-R 3.00 06/01/2037	.	03/01/2016.	Partial Call		115,000	115,000	119,125	118,351	0	(3,351)	0	(3,351)	0	115,000	0	0	0	47	06/01/2037	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
96634R AM 4	WHITING IND ENV 5.00 01/01/2016 (BP)	.	01/01/2016.	Maturity		5,000,000	5,000,000	5,410,600	5,000,000	0	0	0	0	0	5,000,000	0	0	0	125,000	01/01/2016	1FE
98321C AY 5	WYOMING CMNTY DEV 4.00 12/01/2025	.	03/01/2016.	Partial Call		485,000	485,000	485,000	485,000	0	0	0	0	0	485,000	0	0	0	613	12/01/2025	1FE
98322Q HV 2	WYOMING ST CMNTY DEV 3 3.00 12/01/2044	.	03/01/2016.	Partial Call		95,000	95,000	99,334	98,492	0	(3,492)	0	(3,492)	0	95,000	0	0	0	23	12/01/2044	1FE
3199999. Total Bonds - U.S. Special Revenue and Special Assessment						35,908,430	36,942,688	38,272,254	36,270,952	0	(386,843)	0	(386,843)	0	35,908,430	0	0	0	693,440	XXX	XXX
Bonds - Industrial and Miscellaneous																					
001406 AA 5	DCAL 2015-1A A1 ABS SEQ SNR 4.213 02/40	.	03/15/2016.	MBS Paydown		23,214	23,214	23,214	23,214	0	0	0	0	0	23,214	0	0	0	163	02/15/2040	1FE
001750 AA 6	AMMC CLO 2011-9A E FLT 01-15-22	.	03/31/2016.	CITIGROUP		6,685,000	7,000,000	6,440,000	6,602,069	0	10,992	0	10,992	0	6,613,061	0	71,939	71,939	139,006	01/15/2022	2AM
00204Z ZZ 2	APRECIA PHARM CONV 8.00 06/30/2017	.	01/13/2016.	Exchanged		4,000,000	4,000,000	4,000,000	3,923,852	76,148	0	0	76,148	0	4,000,000	0	0	0	130,630	06/30/2017	4Z
00213R AA 1	ARLFR 2012-1A A1 ABS FLT 12/15/2042	.	03/15/2016.	MBS Paydown		66,361	66,361	66,361	66,361	0	0	0	0	0	66,361	0	0	0	242	12/15/2042	1FE
00249E AA 8	AA AIRCRAFT FIN 2013-1 3.596 11/01/2017	.	03/01/2016.	Sinking Fund Redemption		73,231	73,231	73,231	73,231	0	0	0	0	0	73,231	0	0	0	439	11/01/2017	1FE
00443P AA 7	ACE 2007-HE2 A1 SEQ SNR FLT 12/25/2036	.	03/25/2016.	MBS Paydown		120,931	120,931	92,286	92,935	0	(4,949)	0	(4,949)	0	120,931	0	0	0	112	12/25/2036	1FM
01310T AG 4	ALBERTSON TL B-3 4.00 8/25/2019	.	03/31/2016.	Paydown		7,500	7,500	7,313	7,371	0	129	0	129	0	7,500	0	0	0	97	08/25/2019	3FE
01310T AH 2	ALBERTSON'S LLC TL B4 L+450 08/25/2021	.	03/31/2016.	Paydown		7,557	7,557	7,428	0	0	129	0	129	0	7,557	0	0	0	52	08/25/2021	3FE
02149M AB 5	CWALT 2007-J1 1A2 SEQ 5.75 03/25/2037	.	03/25/2016.	MBS Paydown		14,412	14,412	11,925	12,453	0	3,827	0	3,827	0	14,412	0	0	0	101	03/25/2037	1FM
02149M AB 5	CWALT 2007-J1 1A2 SEQ 5.75 03/25/2037	.	03/25/2016.	Pass-Through Loss		0	20	17	0	0	0	0	0	0	20	0	(20)	(20)	0	03/25/2037	1FM
02149M AB 5	CWALT 2007-J1 1A2 SEQ 5.75 03/25/2037	.	03/31/2016.	Book Value Adjustment		0	0	0	0	0	0	0	0	0	(20)	0	20	20	0	03/25/2037	1FM
02660L AA 8	AHMA 2006-4 1A11 SEQ SSNR FLT 10/25/2046	.	03/25/2016.	MBS Paydown		17,139	17,139	12,854	11,211	0	467	0	467	0	17,139	0	0	0	18	10/25/2046	1FM
02665U AA 3	AH4R 2014-SFR2 A ABS SSNR 3.786 10/17/36	.	03/17/2016.	MBS Paydown		6,131	6,131	6,227	6,218	0	(1)	0	(1)	0	6,131	0	0	0	39	10/17/2036	1FE
02665X AA 7	AH4R 2014-SFR3 A ABS SSNR 3.678 12/17/36	.	03/17/2016.	MBS Paydown		55,163	55,163	55,628	40,184	0	(12)	0	(12)	0	55,163	0	0	0	315	12/17/2036	1FE
02666A AA 6	AH4R 2015-SFR1 A ABS SEQ SNR 3.467 04/45	.	03/17/2016.	MBS Paydown		20,193	20,193	20,192	20,184	0	(0)	0	(0)	0	20,193	0	0	0	117	04/17/2052	1FE
03235T AA 5	ACEF 2014-1A A ABS 8.00 12/20/24	.	03/20/2016.	MBS Paydown		77,836	77,836	77,836	77,836	0	0	0	0	0	77,836	0	0	0	1,035	12/20/2024	4AM
03761Q AA 3	APID 2006-QA A CLO FLT 01/20/2019	.	01/20/2016.	MBS Paydown		19,891	19,891	19,614	19,846	0	45	0	45	0	19,891	0	0	0	29	01/20/2019	1FE
03763K AB 2	AASET 2014-1 A ABS SNR 5.125 12/15/2029	.	03/15/2016.	MBS Paydown		57,692	57,692	57,692	57,692	0	0	0	0	0	57,692	0	0	0	493	12/15/2029	1FE
038779 AA 2	ARBYS 2015-1A A2 ABS SEQ SNR 4.969 10/45	.	01/30/2016.	MBS Paydown		6,250	6,250	6,250	6,250	0	(0)	0	(0)	0	6,250	0	0	0	0	10/30/2045	2AM
03938L AW 4	ARCELORMITTAL 4.50 02/25/2017	R	01/20/2016.	JEFFERIES & CO.		2,387,500	2,500,000	2,492,275	2,412,500	85,564	108	0	85,672	0	2,498,172	0	(110,672)	(110,672)	47,743	02/25/2017	3FE
03938L AW 4	ARCELORMITTAL 4.50 02/25/2017	R	01/28/2016.	GOLDMAN SACHS		486,875	500,000	498,455	482,500	17,113	28	0	17,141	0	499,641	0	(12,766)	(12,766)	21,542	02/25/2017	3FE
04544N AD 6	ABSHE 2006-HE6 A4 SEQ SNR FLT 11/25/2036	.	03/25/2016.	MBS Paydown		511,555	511,555	429,706	446,589	0	11,482	0	11,482	0	511,555	0	0	0	555	11/25/2036	1FM
05530M AA 7	BCAP 2006-AA2 A1 SEQ SNR FLT 01/25/2037	.	03/25/2016.	MBS Paydown		119,672	119,672	91,733	92,926	0	(48)	0	(48)	0	119,672	0	0	0	120	01/25/2037	1FM
05530M AA 7	BCAP 2006-AA2 A1 SEQ SNR FLT 01/25/2037	.	03/25/2016.	Pass-Through Loss		0	19,422	14,986	0	0	0	0	0	0	19,422	0	(19,422)	(19,422)	0	01/25/2037	1FM
05530M AA 7	BCAP 2006-AA2 A1 SEQ SNR FLT 01/25/2037	.	03/31/2016.	Book Value Adjustment		0	0	0	0	0	0	0	0	0	(19,422)	0	19,422	19,422	0	01/25/2037	1FM
05533D AK 2	BCAP 2010-RR7 2A1 SEQ SSNR FLT 07/45 RE	.	03/26/2016.	MBS Paydown		30,639	30,639	29,816	0	0	308	0	308	0	30,639	0	0	0	105	07/26/2045	1FM
05542M AW 5	BCAP 2013-RR5 6A1 SEQ SSNR CSTR 07/37 RE	.	01/26/2016.	MBS Paydown		11,196	11,196	11,098	11,108	0	(319)	0	(319)	0	11,196	0	0	0	21	07/26/2037	1FM
05542M AW 5	BCAP 2013-RR5 6A1 SEQ SSNR CSTR 07/37 RE	.	01/29/2016.	CS FIRST BOSTON		2,444,643	2,462,769	2,441,220	2,443,286	0	678	0	678	0	2,443,556	0	1,087	1,087	9,136	07/26/2037	1FM
05545J AJ 8	BCAP 2015-RR3 4A1 SEQ SSNR FLT 02/37 RE	.	03/25/2016.	MBS Paydown		243,926	243,926	217,704	217,704	0	2,256	0	2,256	0	243,926	0	0	0	185	02/27/2037	1AM
05605G AA 0	B2R 2015-2 A ABS SEQ SSNR 3.336 11/48	.	03/15/2016.	MBS Paydown		36,078	36,078	36,078	36,077	0	(24)	0	(24)	0	36,078	0	0	0	221	11/15/2048	1FE
059333 ZZ 0	BACKCOUNTRY.COM LIBOR+725 6/30/2020	.	01/04/2016.	Paydown		6,250	6,250	6,188	6,172	0	78	0	78	0	6,250	0	0	0	49	06/30/2020	2FE
05946X H5 5	BAFC 2005-H 2A1 SEQ SSNR FLT 11/20/2035	.	03/20/2016.	MBS Paydown		397,919	397,919	334,252	344,090	0	(22,910)	0	(22,910)	0	397,919	0	0	0	2,188	11/20/2035	1FM
05946X H5 5	BAFC 2005-H 2A1 SEQ SSNR FLT 11/20/2035	.	03/20/2016.	Pass-Through Loss		0	47,116	39,578	0	0	0	0	0	0	47,116	0	(47,116)	(47,116)	0	11/20/2035	1FM
05946X H5 5	BAFC 2005-H 2A1 SEQ SSNR FLT 11/20/2035	.	03/31/2016.	Book Value Adjustment		0	0	0	0	0	0	0	0	0	(47,116)	0	47,116	47,116	0	11/20/2035	1FM
059475 AG 8	BOAA 2007-2 2A2 NAS SSNR 6.00 06/25/37	.	03/25/2016.	MBS Paydown		173,982	173,982	126,354	130,992	0	(22,949)	0	(22,949)	0	173,982	0	0	0	1,726	06/25/2037	1FM
059475 AG 8	BOAA 2007-2 2A2 NAS SSNR 6.00 06/25/37	.	03/25/2016.	Pass-Through Loss		0	37,258	27,058	0	0	0	0	0	0	37,258	0	(37,258)	(37,258)	0	06/25/2037	1FM
059475 AG 8	BOAA 2007-2 2A2 NAS SSNR 6.00 06/25/37	.	03/31/2016.	Book Value Adjustment		0	0	0	0	0	0	0	0	0	(37,258)	0	37,258	37,258	0	06/25/2037	1FM
05948K ZF 9	BOAA 2005-4 CB6 SEQ FLT 5/25/2035	.	03/25/2016.	MBS Paydown		44,929	44,929	36,448	32,925	0	1,006	0	1,006	0	44,929	0	0	0	59	05/25/2035	1FM

SCHEDULE D - PART 4

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

1 CUSIP Identification	2 Description	3 Foreign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/Adjusted Carrying Value	Change in Book/Adjusted Carrying Value: 11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other-Than-Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.	16 Book/Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest / Stock Dividends Received During Year	21 Stated Contractual Maturity Date	22 NAIC Designation or Market Indicator (a)
05948K ZF 9	BOAA 2005-4 CB6 SEQ FLT 5/25/2035	.	03/25/2016.	Pass-Through Loss		0	7,121	5,777	0	0	0	0	0	0	4,694	0	(4,694)	(4,694)	0	05/25/2035	1FM
05948K ZF 9	BOAA 2005-4 CB6 SEQ FLT 5/25/2035	.	03/31/2016.	Book Value Adjustment		0	0	0	0	0	0	0	0	0	(4,694)	0	4,694	4,694	0	05/25/2035	1FM
05948X D4 0	BOAMS 2003-9 4A1 SEQ SSNR 5.00 12/18	.	03/25/2016.	MBS Paydown		19,690	19,690	19,617	19,623	0	4	0	4	0	19,690	0	0	0	209	12/25/2018	1FM
05949C KS 4	BOAMS 2005-J 2A3 SEQ SSNR CSTR 11/35	.	03/25/2016.	MBS Paydown		3,126	3,126	2,762	2,977	0	(53)	0	(53)	0	3,126	0	0	0	21	11/25/2035	1FM
05949C KS 4	BOAMS 2005-J 2A3 SEQ SSNR CSTR 11/35	.	03/25/2016.	Pass-Through Loss		0	87	77	0	0	0	0	0	0	87	0	(87)	(87)	0	11/25/2035	1FM
05949C KS 4	BOAMS 2005-J 2A3 SEQ SSNR CSTR 11/35	.	03/31/2016.	Book Value Adjustment		0	0	0	0	0	0	0	0	0	(87)	0	87	87	0	11/25/2035	1FM
05951U AC 5	BAFC 2006-8T2 A2 SEQ 5.7908 10/25/2036	.	03/25/2016.	MBS Paydown		2,022	2,022	1,921	1,492	0	(13)	0	(13)	0	2,022	0	0	0	19	10/25/2036	1FM
05951U AC 5	BAFC 2006-8T2 A2 SEQ 5.7908 10/25/2036	.	03/25/2016.	Pass-Through Loss		0	292	278	0	0	0	0	0	0	0	0	0	0	0	10/25/2036	1FM
059522 AU 6	BAFC 2007-C 1A2 PT SSNR FLT 05/20/2036	.	03/20/2016.	MBS Paydown		89,899	89,899	79,813	0	0	1,970	0	1,970	0	89,899	0	0	0	224	05/20/2036	1FM
059522 AU 6	BAFC 2007-C 1A2 PT SSNR FLT 05/20/2036	.	03/20/2016.	Pass-Through Loss		0	25,217	22,388	0	0	0	0	0	0	25,217	0	(25,217)	(25,217)	0	05/20/2036	1FM
059522 AU 6	BAFC 2007-C 1A2 PT SSNR FLT 05/20/2036	.	03/31/2016.	Book Value Adjustment		0	0	0	0	0	0	0	0	0	(25,217)	0	25,217	25,217	0	05/20/2036	1FM
05953Y AH 4	BAFC 2007-4 TA1B SEQ STP 05/25/37	.	03/25/2016.	MBS Paydown		19,379	19,379	16,943	14,555	0	42	0	42	0	19,379	0	0	0	202	05/25/2037	1FM
05953Y AH 4	BAFC 2007-4 TA1B SEQ STP 05/25/37	.	03/25/2016.	Pass-Through Loss		0	8,742	7,643	0	0	0	0	0	0	0	0	0	0	0	05/25/2037	1FM
05955T AA 8	BALL 2009-UB2 A4AA SEQ SSNR CSTR 2/24/51	.	03/24/2016.	MBS Paydown		141,136	141,136	141,511	140,660	0	91	0	91	0	141,136	0	0	0	1,412	02/24/2051	1FE
05955T AC 4	BALL 2009-UB2 A4AB SEQ SSNR CSTR 12/49	.	03/24/2016.	MBS Paydown		158,177	158,177	153,586	156,724	0	(950)	0	(950)	0	158,177	0	0	0	1,055	12/24/2049	1FE
05955U AA 5	BALL 2010-UB3 A4A1 SEQ SSNR CSTR 6/15/49	.	03/15/2016.	MBS Paydown		469,824	469,824	444,392	464,633	0	3,999	0	3,999	0	469,824	0	0	0	4,387	06/15/2049	1FE
07384Y KF 2	BSABS 2003-AC4 A SEQ 5.5 09/25/2033	.	03/25/2016.	MBS Paydown		113,606	113,606	114,813	114,506	0	250	0	250	0	113,606	0	0	0	863	09/25/2033	1FM
07386H QZ 7	BALTA 2005-2 2A3 SEQ PT SNR FLT 04/25/35	.	03/25/2016.	MBS Paydown		72,755	72,755	61,660	0	0	(279)	0	(279)	0	72,755	0	0	0	163	04/25/2035	1Z
07386R AA 7	BSABS 2007-HE4 1A1 SEQ SSNR FLT 05/25/37	.	02/08/2016.	Pass Through Loss Recovery		134	0	0	0	0	134	0	134	0	134	0	0	0	0	05/25/2037	1FM
073879 M5 4	BSABS 2005-AC6 21A1 SEQ SNR 5.25 09/2020	.	03/25/2016.	MBS Paydown		178,042	178,042	180,156	179,378	0	263	0	263	0	178,042	0	0	0	1,461	09/25/2020	1FM
09064A AF 8	BIOMED REALTY LP 3.85 04/15/2016	.	03/16/2016.	Call		5,000,000	5,000,000	4,968,250	4,998,019	0	1,982	0	1,982	0	5,000,000	0	0	0	80,743	04/15/2016	3FE
09774X BF 8	BCM 1999-B A5 SEQ 7.44 12/15/2029	.	03/15/2016.	MBS Paydown		3,640	3,640	3,640	1,754	0	0	0	0	0	3,640	0	0	0	41	12/15/2029	6FE
11042A AA 2	BRITISH AIRWAYS 4.625 06/20/2024	R	03/20/2016.	Sinking Fund Redemption		33,596	33,596	33,652	33,639	0	(1)	0	(1)	0	33,596	0	0	0	388	06/20/2024	1FE
11042B AA 0	BRITISH AIRWAYS 5.625 06/20/2020	R	03/20/2016.	Sinking Fund Redemption		65,706	65,706	65,706	65,706	0	0	0	0	0	65,706	0	0	0	924	06/20/2020	2FE
114535 AC 1	BROOKSTONE CO 13.00 10/15/2014	.	01/01/2016.	Liquidation		0	1,095,872	930,301	0	0	0	0	0	0	0	0	(0)	(0)	0	10/15/2014	6
12189P AD 4	BNSF 98-C TRUST 6.23 07/02/2018	.	01/02/2016.	Sinking Fund Redemption		41,433	41,433	37,497	25,707	0	(80)	0	(80)	0	41,433	0	0	0	1,291	07/02/2018	1FE
12189P AE 2	BURLINGTON NORTH 7.16 01/02/20	.	01/02/2016.	Sinking Fund Redemption		202,073	202,073	220,167	202,073	0	0	0	0	0	202,073	0	0	0	7,234	01/02/2020	1FE
12189P AL 6	BUR NTH/SAN FA 5.943 01/15/2022	.	01/15/2016.	Sinking Fund Redemption		119,660	119,660	119,660	119,746	0	0	0	0	0	119,660	0	0	0	3,556	01/15/2022	1FE
12479L AA 8	CAI 2012-1A A ABS 3.47 10/25/2027	R	03/25/2016.	MBS Paydown		25,000	25,000	24,995	24,996	0	0	0	0	0	25,000	0	0	0	145	10/25/2027	1FE
12479L AC 4	CAI 2013-1A A ABS 3.35 03/27/2028	R	03/25/2016.	MBS Paydown		53,750	53,750	53,651	53,752	0	7	0	7	0	53,750	0	0	0	300	03/27/2028	1FE
125431 AH 9	CWHL 2006-HYB4 2A1 SSNR SEQ CSTR 36	.	03/20/2016.	MBS Paydown		3,879	3,879	3,796	2,713	0	0	0	0	0	3,879	0	0	0	22	06/20/2036	1FM
125478 AD 9	CIFC 2006-2A A1LB CLO FLT 03/01/2021	.	03/01/2016.	MBS Paydown		371,273	371,273	351,781	365,980	0	5,794	0	5,794	0	371,273	0	0	0	708	03/01/2021	1FE
125634 AG 0	CLIF 2013-1A ABS 2.83 03/18/2028	.	03/18/2016.	MBS Paydown		25,000	25,000	24,996	24,997	0	0	0	0	0	25,000	0	0	0	118	03/18/2028	1FE
125634 AJ 4	CLIF 2013-2A NOTE ABS 3.22 06/18/28	.	03/18/2016.	MBS Paydown		27,000	27,000	26,990	26,992	0	0	0	0	0	27,000	0	0	0	145	06/18/2028	1FE
125634 AQ 8	CLIF 2014-2A A ABS SNR 3.38 10/18/2029	.	03/18/2016.	MBS Paydown		88,235	88,235	88,200	88,204	0	1	0	1	0	88,235	0	0	0	497	10/18/2029	1FE
12563L AA 5	CLIF 2016-1A A ABS SNR 4.21 02/18/41	.	03/18/2016.	MBS Paydown		16,348	16,348	16,347	0	0	0	0	0	0	16,348	0	0	0	69	02/18/2041	1FE
12641P CG 7	CSMC 2009-6R 9A2 SUB SSUP CSTR 4/26/36	.	03/26/2016.	MBS Paydown		58,765	58,765	58,765	58,765	0	0	0	0	0	58,765	0	0	0	270	04/26/2036	1FM
12641P CK 8	CSMC 2009-6R 9A5 MEZ SSUP CSTR 4/26/36	.	03/26/2016.	Pass-Through Loss		0	5,763	5,871	0	0	0	0	0	0	5,763	0	(5,763)	(5,763)	0	04/26/2036	1FM
12641P CK 8	CSMC 2009-6R 9A5 MEZ SSUP CSTR 4/26/36	.	03/31/2016.	Book Value Adjustment		0	0	0	0	0	0	0	0	0	(5,763)	0	5,763	5,763	0	04/26/2036	1FM
12641Q AA 0	CSMC 2009-7R 3A3 MEZ 6.00 9/26/37	.	03/26/2016.	MBS Paydown		11,447	11,447	7,983	8,654	0	2,160	0	2,160	0	11,447	0	0	0	116	09/26/2037	1FM
12641Q AA 0	CSMC 2009-7R 3A3 MEZ 6.00 9/26/37	.	03/26/2016.	Pass-Through Loss		0	921	642	0	0	0	0	0	0	(943)	0	943	943	0	09/26/2037	1FM
12641Q AA 0	CSMC 2009-7R 3A3 MEZ 6.00 9/26/37	.	03/31/2016.	Book Value Adjustment		0	0	0	0	0	0	0	0	0	943	0	(943)	(943)	0	09/26/2037	1FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
12641Q AE 2	CSMC 2009-7R 4A1 SEQ EXCH CSTR 7/26/37	.	03/26/2016.	MBS Paydown		97,305	97,305	97,305	96,875	0	163	0	163	0	97,305	0	0	0	1,208	07/26/2037	1FM
12641Q AJ 1	CSMC 2009-7R 4A5 MEZ 6.00 7/26/2037	.	03/26/2016.	Pass-Through Loss		0	53,755	48,382	0	0	0	0	0	0	30,891	0	(30,891)	(30,891)	0	07/26/2037	1FM
12641Q AJ 1	CSMC 2009-7R 4A5 MEZ 6.00 7/26/2037	.	03/31/2016.	Book Value Adjustment		0	0	0	0	0	0	0	0	0	(30,891)	0	30,891	30,891	0	07/26/2037	1FM
12641Q BD 3	CSMC 2009-7R 7A2 SUB FLT 12/26/36	.	03/26/2016.	MBS Paydown		209,687	209,687	172,095	195,742	0	14,237	0	14,237	0	209,687	0	0	0	1,946	12/26/2036	1FM
12641Q BF 8	CSMC 2009-7R 7A4 MEZ FLT 12/26/36	.	03/26/2016.	Pass-Through Loss		0	25,921	4,074	0	0	(206)	0	(206)	0	25,921	0	(25,921)	(25,921)	0	12/26/2036	1FM
12641Q BF 8	CSMC 2009-7R 7A4 MEZ FLT 12/26/36	.	03/31/2016.	Book Value Adjustment		0	0	0	0	0	0	0	0	0	(25,921)	0	25,921	25,921	0	12/26/2036	1FM
12641Q CP 5	CSMC 2009-7R 12A2 SUB 5.75 1/26/36	.	03/26/2016.	MBS Paydown		27,615	27,615	27,615	27,615	0	0	0	0	0	27,615	0	0	0	214	01/26/2036	1FM
12641Q CS 9	CSMC 2009-7R 12A5 MEZ 5.75 1/26/36	.	03/26/2016.	Pass-Through Loss		0	300	300	0	0	(0)	0	(0)	0	0	0	0	0	0	01/26/2036	1FM
12641Q DF 6	CSMC 2009-7R 14A4 SUB 5.75 4/26/37	.	01/26/2016.	MBS Paydown		20,067	20,067	17,308	14,047	0	6,020	0	6,020	0	20,067	0	0	0	60	04/26/2037	1FM
12641Q DG 4	CSMC 2009-7R 14A5 SUB 5.75 4/26/37	.	03/26/2016.	MBS Paydown		30,672	30,672	25,697	29,873	0	730	0	730	0	30,672	0	0	0	169	04/26/2037	1FM
12641Q DM 1	CSMC 2009-7R 15A1 SEQ EXCH FLT 4/26/37	.	03/26/2016.	MBS Paydown		33,021	33,021	29,775	30,690	0	204	0	204	0	33,021	0	0	0	299	04/26/2037	1FM
12641Q DR 0	CSMC 2009-7R 15A5 MEZ FLT 04/26/37	.	03/26/2016.	Pass-Through Loss		0	13,890	1,767	0	0	0	0	0	0	9,317	0	(9,317)	(9,317)	0	04/26/2037	6FM
12641Q DR 0	CSMC 2009-7R 15A5 MEZ FLT 04/26/37	.	03/31/2016.	Book Value Adjustment		0	0	0	0	0	0	0	0	0	(9,317)	0	9,317	9,317	0	04/26/2037	6FM
12641Q EA 6	CSMC 2009-7R 17A1 SEQ EXCH FLT 03/26/37	.	03/26/2016.	MBS Paydown		70,068	70,068	59,235	66,136	0	(90)	0	(90)	0	70,068	0	0	0	33	03/26/2037	1FM
12641Q EK 4	CSMC 2009-7R 18A1 SEQ EXCH STP 3/26/37	.	03/26/2016.	MBS Paydown		125,071	125,071	125,071	125,071	0	0	0	0	0	125,071	0	0	0	492	03/26/2037	1FM
12643K AQ 6	CSMC 2010-RR2 2A SEQ SSNR CSTR 9/15/39	.	02/15/2016.	MBS Paydown		62,768	62,768	61,861	62,553	0	1,065	0	1,065	0	62,768	0	0	0	631	09/15/2039	1FE
12644C AA 8	CSMC 2010-RR4 1A SEQ 5.383 02/15/40	.	03/15/2016.	MBS Paydown		110,034	110,034	108,109	109,653	0	(1,029)	0	(1,029)	0	110,034	0	0	0	1,476	02/15/2040	1FE
12645A AA 1	CSMC 2010-RR7 1A SEQ SSNR 5.378 8/12/48	.	03/12/2016.	MBS Paydown		180,109	180,109	188,939	181,456	0	(933)	0	(933)	0	180,109	0	0	0	1,631	08/12/2048	1FE
126670 ED 6	CWL 2005-12 1A6 NAS 5.165 2/25/2036	.	03/25/2016.	MBS Paydown		10,706	10,706	10,706	10,706	0	0	0	0	0	10,706	0	0	0	116	02/25/2036	1FM
12667F 5E 1	CWALT 2005-6CB 1A3 SEQ SNR 5.25 04/25/35	.	03/25/2016.	MBS Paydown		372,426	372,426	362,301	351,641	0	2,933	0	2,933	0	372,426	0	0	0	3,317	04/25/2035	1FM
12667F 5E 1	CWALT 2005-6CB 1A3 SEQ SNR 5.25 04/25/35	.	03/25/2016.	Pass-Through Loss		0	15,200	14,787	0	0	0	0	0	0	15,200	0	(15,200)	(15,200)	0	04/25/2035	1FM
12667F 5E 1	CWALT 2005-6CB 1A3 SEQ SNR 5.25 04/25/35	.	03/31/2016.	Book Value Adjustment		0	0	0	0	0	0	0	0	0	(15,200)	0	15,200	15,200	0	04/25/2035	1FM
12667F LG 8	CWALT 2004-J5 1A6 NAS 5.687 7/25/2034	.	03/25/2016.	MBS Paydown		14,386	14,386	14,386	14,386	0	0	0	0	0	14,386	0	0	0	116	07/25/2034	1FM
12667F RE 7	CWALT 2004-J6 1A1 SEQ 5.5 08/25/2024	.	03/25/2016.	MBS Paydown		94,069	94,069	95,480	94,649	0	705	0	705	0	94,069	0	0	0	922	08/25/2024	1FM
12667F VF 9	CWALT 2004-J10 4CB1 SEQ SNR 6.5 10/25/34	.	03/25/2016.	MBS Paydown		17,527	17,527	17,833	17,767	0	(24)	0	(24)	0	17,527	0	0	0	201	10/25/2034	2FM
12668A 4C 6	CWALT 2005-IM1 A2 MEZ SSUP FLT 1/25/2036	.	03/25/2016.	MBS Paydown		11,647	11,647	7,872	678	0	0	0	0	0	11,647	0	0	0	18	01/25/2036	1FM
12668A 4C 6	CWALT 2005-IM1 A2 MEZ SSUP FLT 1/25/2036	.	03/25/2016.	Pass-Through Loss		0	(9,556)	0	0	0	0	0	0	0	(9,556)	0	9,556	9,556	0	01/25/2036	1FM
12668A 4C 6	CWALT 2005-IM1 A2 MEZ SSUP FLT 1/25/2036	.	03/31/2016.	Book Value Adjustment		0	0	0	0	0	0	0	0	0	9,556	0	(9,556)	(9,556)	0	01/25/2036	1FM
12668B YA 5	CWALT 2006-7CB 1A9 SEQ 6.0 5-25-36	.	03/25/2016.	MBS Paydown		16,161	16,161	13,977	9,201	0	0	0	0	0	16,161	0	0	0	167	05/25/2036	1FM
12668B YA 5	CWALT 2006-7CB 1A9 SEQ 6.0 5-25-36	.	03/25/2016.	Pass-Through Loss		0	6,616	5,722	0	0	0	0	0	0	0	0	0	0	0	05/25/2036	1FM
126694 HN 1	CWHL 2005-25 A9 SCH SSNR 5.50 11/25/2035	.	03/25/2016.	MBS Paydown		8,702	8,702	8,637	7,493	0	(404)	0	(404)	0	8,702	0	0	0	91	11/25/2035	1FM
13054P AD 4	CALIFORNIA PIZZA TL LIBOR+425 03/29/2018	.	03/31/2016.	Paydown		731	731	674	0	0	57	0	57	0	731	0	0	0	0	03/29/2018	4FE
14178V AB 4	CFCAT 2013-1A B ABS 2.75 11/15/2018	.	03/15/2016.	MBS Paydown		364,759	364,759	364,923	364,788	0	(7)	0	(7)	0	364,759	0	0	0	1,634	11/15/2018	1FE
14575H AA 6	CAUTO 2016-1A A ABS SNR 4.55 02/15/2046	.	03/15/2016.	MBS Paydown		5,473	5,473	5,471	0	0	0	0	0	0	5,473	0	0	0	4	02/15/2046	1FE
160841 AA 0	CHARLOTTE GATE 6.41 12/01/16	.	03/01/2016.	Sinking Fund Redemption		49,012	49,012	49,012	49,012	0	0	0	0	0	49,012	0	0	0	525	12/01/2016	1
161546 JG 2	CFAB 2004-2 1A4 SEQ 5.323 02/25/2035	.	03/25/2016.	MBS Paydown		119,445	119,445	119,442	117,866	0	1,344	0	1,344	0	119,445	0	0	0	1,052	02/25/2035	1FM
16162W PV 5	CHASE 2005-A2 1A1 SEQ SSNR CSTR 01/36	.	03/25/2016.	MBS Paydown		9,107	9,107	8,011	7,165	0	187	0	187	0	9,107	0	0	0	37	01/25/2036	1FM
16162W PV 5	CHASE 2005-A2 1A1 SEQ SSNR CSTR 01/36	.	03/25/2016.	Pass-Through Loss		0	951	836	0	0	0	0	0	0	951	0	(951)	(951)	0	01/25/2036	1FM
16162W PV 5	CHASE 2005-A2 1A1 SEQ SSNR CSTR 01/36	.	03/31/2016.	Book Value Adjustment		0	0	0	0	0	0	0	0	0	(951)	0	951	951	0	01/25/2036	1FM
16162X AD 9	CHASE 2006-S3 1A4 SEQ SSNR FLT 1136	.	03/25/2016.	MBS Paydown		21,073	21,073	18,386	18,492	237	0	0	237	0	21,073	0	0	0	192	11/25/2036	4FM
16165Y AV 4	CFLX 2007-M1 2F6 NAS SSNR 5.0296 08/37	.	03/25/2016.	MBS Paydown		179,292	179,292	139,754	136,577	0	31	0	31	0	179,292	0	0	0	1,303	08/25/2037	1FM
16165Y AV 4	CFLX 2007-M1 2F6 NAS SSNR 5.0296 08/37	.	03/25/2016.	Pass-Through Loss		0	16,337	12,743	0	0	0	0	0	0	16,337	0	(16,337)	(16,337)	0	08/25/2037	1FM
16165Y AV 4	CFLX 2007-M1 2F6 NAS SSNR 5.0296 08/37	.	03/31/2016.	Book Value Adjustment		0	0	0	0	0	0	0	0	0	(16,337)	0	16,337	16,337	0	08/25/2037	1FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
162809 AA 5	CHECKERS DRIVE-IN 11.00 12/01/2017	.	01/06/2016.	Call		2,110,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	110,000	110,000	21,389	12/01/2017	4FE
17307G 4H 8	CMLTI 2006-WF1 A2C SEQ 5.598 3/25/2036	.	03/25/2016.	MBS Paydown		7,318	7,318	7,318	3,418	0	1,773	0	1,773	0	7,318	0	0	0	46	03/25/2036	1FM
17307G VN 5	CMLTI 2005-WF2 AF7 SEQ STP 8/25/2035	.	03/25/2016.	MBS Paydown		70,957	70,957	70,955	58,042	0	5,643	0	5,643	0	70,957	0	0	0	490	08/25/2035	1FM
17309A AD 1	CMALT 2006-A1 1A4 NAS 5.75 04/25/36	.	03/25/2016.	MBS Paydown		35,162	35,162	31,246	31,266	0	1,029	0	1,029	0	35,162	0	0	0	304	04/25/2036	1FM
17309A AD 1	CMALT 2006-A1 1A4 NAS 5.75 04/25/36	.	03/25/2016.	Pass-Through Loss		0	5,388	4,788	0	0	0	0	0	0	5,388	0	(5,388)	(5,388)	0	04/25/2036	1FM
17309A AD 1	CMALT 2006-A1 1A4 NAS 5.75 04/25/36	.	03/31/2016.	Book Value Adjustment		0	0	0	0	0	0	0	0	0	(5,388)	0	5,388	5,388	0	04/25/2036	1FM
17309N AD 3	CRMSI 2006-1 A4 SEQ 5.939 7/25/2036	.	03/25/2016.	MBS Paydown		178,038	178,038	178,036	178,038	0	0	0	0	0	178,038	0	0	0	1,555	07/25/2036	1FM
17310E AD 0	CRMSI 2006-2 A4 SEQ 5.775 09/25/36	.	03/25/2016.	MBS Paydown		106,877	106,877	92,449	103,139	0	(343)	0	(343)	0	106,877	0	0	0	1,081	09/25/2036	1FM
17312V AA 6	CMLTI 2007-6 1A1A SEQ SSNR CSTR 3/25/37	.	03/25/2016.	MBS Paydown		10,815	10,815	3,839	3,563	0	1,680	0	1,680	0	10,815	0	0	0	61	03/25/2037	1FM
17312V AA 6	CMLTI 2007-6 1A1A SEQ SSNR CSTR 3/25/37	.	03/25/2016.	Pass-Through Loss		0	8,221	2,918	0	0	0	0	0	0	3,338	0	(3,338)	(3,338)	0	03/25/2037	1FM
17312V AA 6	CMLTI 2007-6 1A1A SEQ SSNR CSTR 3/25/37	.	03/31/2016.	Book Value Adjustment		0	0	0	0	0	0	0	0	0	(3,338)	0	3,338	3,338	0	03/25/2037	1FM
18976G AR 7	CMALT 2007-A6 1A16 TAC SSNR 6.00 06/37	.	03/25/2016.	MBS Paydown		74,188	74,188	60,092	57,725	0	0	0	0	0	74,188	0	0	0	664	06/25/2037	1FM
18976G AR 7	CMALT 2007-A6 1A16 TAC SSNR 6.00 06/37	.	03/25/2016.	Pass-Through Loss		0	41,786	33,846	0	0	0	0	0	0	41,786	0	(41,786)	(41,786)	0	06/25/2037	1FM
18976G AR 7	CMALT 2007-A6 1A16 TAC SSNR 6.00 06/37	.	03/31/2016.	Book Value Adjustment		0	0	0	0	0	0	0	0	0	(41,786)	0	41,786	41,786	0	06/25/2037	1FM
19624H AA 6	COLNY 2014-1 A SEQ SNR 2.5432 04/20/2050	.	03/20/2016.	MBS Paydown		163,739	163,739	163,739	163,737	0	0	0	0	0	163,739	0	0	0	502	04/20/2050	1FE
21050A AA 0	CCOLT 2015-1 A ABS SNR 2.82 03/15/2021	.	03/15/2016.	MBS Paydown		233,313	233,313	233,300	233,304	0	90	0	90	0	233,313	0	0	0	1,065	03/15/2021	2AM
21075W CJ 2	CONHE 1996-1 A7 SEQ 7.00 3/15/2027	.	03/15/2016.	MBS Paydown		3,157	3,157	3,155	1,134	0	0	0	0	0	3,157	0	0	0	40	03/15/2027	1FM
227170 AE 7	CRNN 2013-1A A ABS 3.08 04/18/2028	R	03/18/2016.	MBS Paydown		37,500	37,500	37,500	37,500	0	0	0	0	0	37,500	0	0	0	192	04/18/2028	1FE
227170 AG 2	CRNN 2014-2A A ABS SNR 3.27 11/18/2029	R	03/18/2016.	MBS Paydown		55,556	55,556	55,538	55,540	0	0	0	0	0	55,556	0	0	0	303	11/18/2029	1FE
22944J DE 8	CSMC 2010-18R 4A3 SUB SSNR 04/26/38	.	03/26/2016.	MBS Paydown		82,424	82,424	79,178	82,424	0	0	0	0	0	82,424	0	0	0	331	04/26/2038	1FM
23242L AB 9	CWHEL 2006-F 2A1A SEQ FLT 7/15/2036	.	03/15/2016.	MBS Paydown		30,462	30,462	21,285	24,246	0	(11,173)	0	(11,173)	0	30,462	0	0	0	32	07/15/2036	1FM
23245G AB 7	CWALT 2006-OC9 A2A SEQ SSNR FLT 12/25/36	.	03/25/2016.	MBS Paydown		72,833	72,833	55,490	53,511	0	1,784	0	1,784	0	72,833	0	0	0	74	12/25/2046	1FM
23245G AB 7	CWALT 2006-OC9 A2A SEQ SSNR FLT 12/25/36	.	03/25/2016.	Pass-Through Loss		0	1,196	929	0	0	0	0	0	0	1,196	0	(1,196)	(1,196)	0	12/25/2046	1FM
23245G AB 7	CWALT 2006-OC9 A2A SEQ SSNR FLT 12/25/36	.	03/31/2016.	Book Value Adjustment		0	0	0	0	0	0	0	0	0	(1,196)	0	1,196	1,196	0	12/25/2046	1FM
233046 AC 5	DNKN 2015-1A A2I ABS SNR 3.262 02/20/45	.	02/20/2016.	MBS Paydown		25,000	25,000	25,000	25,000	0	0	0	0	0	25,000	0	0	0	204	02/20/2045	2AM
233046 AD 3	DNKN 2015-1A A2II ABS SNR 3.98 02/20/45	.	02/20/2016.	MBS Paydown		6,250	6,250	6,250	6,250	0	0	0	0	0	6,250	0	0	0	62	02/20/2045	2AM
245069 AK 5	DEL 2013-HDC B B SEQ FLT 03/15/2026	.	01/15/2016.	MBS Paydown		3,000,000	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	0	0	4,213	03/15/2026	1FM
24763L AE 0	DELHE 1995-2 A5 HE SEQ 7.1 1/25/27	.	03/25/2016.	MBS Paydown		3,645	3,645	3,657	3,645	0	0	0	0	0	3,645	0	0	0	39	01/25/2027	1FM
25150M AC 0	DBALT 2007-RMP1 A2 SEQ SSNR FLT 12/25/36	.	03/25/2016.	MBS Paydown		73,620	73,620	57,975	59,771	0	6,351	0	6,351	0	73,620	0	0	0	103	12/25/2036	1FM
251510 DP 5	DBALT 2005-2 1A7 NAS SNR CSTR 04/25/35	.	03/25/2016.	MBS Paydown		233,905	233,905	235,294	231,114	0	(2,031)	0	(2,031)	0	233,905	0	0	0	2,217	04/25/2035	1FM
251510 DQ 3	DBALT 2005-2 2A1 SEQ FLT 3/25/2020	.	03/25/2016.	MBS Paydown		10,603	10,603	9,092	9,378	0	80	0	80	0	10,603	0	0	0	13	03/25/2020	1FM
251510 MD 2	DBALT 2006-AB1 A1A SEQ 5.431 02/25/36	.	03/25/2016.	MBS Paydown		8,534	8,534	8,534	5,550	0	154	0	154	0	8,534	0	0	0	73	02/25/2036	1FM
251510 MD 2	DBALT 2006-AB1 A1A SEQ 5.431 02/25/36	.	03/25/2016.	Pass-Through Loss		0	4,552	4,552	0	0	0	0	0	0	0	0	0	0	0	02/25/2036	1FM
251563 FY 3	DMSI 2004-5 A3 SEQ 5.59 07/25/2034	.	03/25/2016.	MBS Paydown		242,424	242,424	242,370	241,250	0	150	0	150	0	242,424	0	0	0	2,016	07/25/2034	1FM
25250* AA 2	DIALOG TELECOM TL 10.50 1/17/2018	.	03/31/2016.	Paydown		135,000	135,000	135,024	135,000	0	0	0	0	0	135,000	0	0	0	3,583	01/17/2018	4
26208L AA 6	HONK 2015-1A A2 ABS SNR 5.216 07/20/2045	.	01/20/2016.	MBS Paydown		5,000	5,000	5,000	5,000	0	0	0	0	0	5,000	0	0	0	65	07/20/2045	2AM
26827E AC 9	ECAF 2015-1A A2 ABS SNR 4.947 06/15/2040	R	03/15/2016.	MBS Paydown		15,670	15,670	15,670	15,670	0	0	0	0	0	15,670	0	0	0	194	06/15/2040	1FE
26924B AA 1	SYNERGY ET THREE LLC 1586 10.00 9/30/19	.	02/29/2016.	Paydown		17,673	17,673	17,673	16,734	0	(0)	0	(0)	0	17,673	0	0	0	371	09/30/2019	4
26971H AB 8	EGLE 2014-1A A2 ABS SNR SEQ 4.31 12/39	R	03/15/2016.	MBS Paydown		31,250	31,250	31,248	31,249	0	0	0	0	0	31,250	0	0	0	224	12/15/2039	1FE
28108P AA 4	ESLFT 2012-A AP ABS FLT 10/01/2025	.	01/01/2016.	MBS Paydown		16,512	16,512	16,595	16,512	0	0	0	0	0	16,512	0	0	0	150	10/01/2025	1FE
28108P AB 2	ESLFT 2012-A AT ABS FLT 10/01/2025	.	01/01/2016.	MBS Paydown		17,483	17,483	17,513	17,483	0	0	0	0	0	17,483	0	0	0	149	10/01/2025	1FE
29445U AB 1	EQLS 2007-1 A2B SEQ SNR FLT 04/25/2037	.	03/25/2016.	MBS Paydown		291,097	291,097	241,883	245,801	0	1,944	0	1,944	0	291,097	0	0	0	228	04/25/2037	1FM
29760L AA 0	SYNERGY ET THREE LLC 1540 10.00 9/30/19	.	02/29/2016.	Paydown		17,673	17,673	17,673	16,734	0	(0)	0	(0)	0	17,673	0	0	0	371	09/30/2019	4

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

1 CUSIP Identification	2 Description	3 Foreign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/Adjusted Carrying Value	Change in Book/Adjusted Carrying Value: 11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other-Than-Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.	16 Book/Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest / Stock Dividends Received During Year	21 Stated Contractual Maturity Date	22 NAIC Designation or Market Indicator (a)
30605X AA 1	FWAY 2012-1 A2 ABS 4.21 10/15/2042		03/15/2016.	MBS Paydown		32,530	32,530	32,683	32,622	0	(3)	0	(3)	0	32,530	0	0	0	228	10/15/2042	1FE
30605X AC 7	FWAY 2015-1A A2 ABS PT SNR 4.213 11/42		03/15/2016.	MBS Paydown		15,000	15,000	15,000	15,000	0	0	0	0	0	15,000	0	0	0	105	11/15/2042	1FE
316817 AA 3	57TH ST MTGE 7.125 6/01/2017		03/01/2016.	Sinking Fund Redemption		53,848	53,848	53,854	53,849	0	(0)	0	(0)	0	53,848	0	0	0	641	06/01/2017	1FE
32027L AE 5	FFML 2006-FF14 A5 SEQ SNR FLT 10/25/2036		03/25/2016.	MBS Paydown		204,944	204,944	180,743	181,812	0	(865)	0	(865)	0	204,944	0	0	0	187	10/25/2036	1FM
32028H AD 5	FFML 2006-FF10 A4 SEQ FLT 07/25/2036		03/25/2016.	MBS Paydown		357,997	357,997	333,609	344,375	0	5,166	0	5,166	0	357,997	0	0	0	287	07/25/2036	1FM
32051G EZ 4	FHAMS 2004-AA7 1A1 SEQ SSNR FLT 02/25/35		03/25/2016.	MBS Paydown		188,244	188,244	160,007	0	0	18,793	0	18,793	0	188,244	0	0	0	360	02/25/2035	1FM
361856 CP 0	GMACM 2003-HE2 A4 SEQ STP 4/25/2033		03/25/2016.	MBS Paydown		150,637	150,637	149,036	95,716	0	2,099	0	2,099	0	150,637	0	0	0	1,298	04/25/2033	1FM
361856 DX 2	GMACM 2004-HE5 A5 SEQ CSTR 9/25/34		03/25/2016.	MBS Paydown		68,550	68,550	68,550	31,922	0	5,990	0	5,990	0	68,550	0	0	0	685	09/25/2034	1FM
3622EA AA 8	GSAA 2007-3 1A1A SEQ SSNR FLT 03/25/2047		03/25/2016.	MBS Paydown		25,811	25,811	17,116	0	0	347	0	347	0	25,811	0	0	0	23	03/25/2047	1FM
362332 AE 8	GSMS 2006-GG8 A4 SEQ 5.56 11/10/39		03/10/2016.	MBS Paydown		390,030	390,030	384,697	389,161	0	(310)	0	(310)	0	390,030	0	0	0	5,373	11/10/2039	1FM
362341 7S 2	GSR 2006-1F 4A1 SEQ SNR 5.50 02/25/2036		03/25/2016.	MBS Paydown		316,340	316,340	305,268	298,752	98	475	0	573	0	316,340	0	0	0	3,075	02/25/2036	4FM
362341 7S 2	GSR 2006-1F 4A1 SEQ SNR 5.50 02/25/2036		03/25/2016.	Pass-Through Loss		0	6,246	6,027	0	2	0	0	2	0	6,246	0	(6,246)	(6,246)	0	02/25/2036	4FM
362341 7S 2	GSR 2006-1F 4A1 SEQ SNR 5.50 02/25/2036		03/31/2016.	Book Value Adjustment		0	0	0	0	0	0	0	0	0	(6,246)	0	6,246	6,246	0	02/25/2036	4FM
362341 BR 9	GSAMP 2005-HE3 M2 MEZ FLT 06/25/2035		03/25/2016.	MBS Paydown		110,951	110,951	108,732	109,583	0	156	0	156	0	110,951	0	0	0	313	06/25/2035	1FM
36242D PG 2	GSR 2004-14 3A2 SEQ CSTR 12/25/2034		03/25/2016.	MBS Paydown		33,554	33,554	33,588	32,204	0	(120)	0	(120)	0	33,554	0	0	0	94	12/25/2034	1FM
368771 AA 9	GEN AMER RAILCAR 6.69 09/20/16		03/20/2016.	Sinking Fund Redemption		100,934	100,934	101,103	100,934	0	0	0	0	0	100,934	0	0	0	1,117	09/20/2016	2FE
37247D AK 2	GENWORTH HOLDINGS 6.515 05/22/2018		03/23/2016.	Consent Fee		7,813	0	0	0	0	0	0	0	0	7,813	0	0	0	0	05/22/2018	3FE
37247D AL 0	GENWORTH HOLDING 8.625 12/15/2016		01/19/2016.	Make Whole Call		213,322	200,000	213,000	206,434	0	0	0	0	0	206,434	0	6,888	6,888	1,629	12/15/2016	3FE
37247D AP 1	GENWORTH FINL 7.625 09/24/2021		03/23/2016.	Consent Fee		71,981	0	0	0	0	0	0	0	0	71,981	0	0	0	0	09/24/2021	3FE
37952U AB 9	SEACO 2013-1A A ABS 2.98 04/17/2028	R	03/17/2016.	MBS Paydown		168,750	168,750	166,074	166,597	0	72	0	72	0	168,750	0	0	0	836	04/17/2028	1FE
37954T AA 2	GSFI 2015-1 B1 ABS SNR 2.74 01/18/2030	R	03/18/2016.	MBS Paydown		272,727	272,727	272,719	272,727	0	0	0	0	0	272,727	0	0	0	1,228	01/18/2030	2AM
39678W AA 6	GCSP 2005-1 A SEQ CSTR 9-25-34		03/25/2016.	MBS Paydown		36,024	36,024	35,641	35,478	0	351	0	351	0	36,024	0	0	0	340	09/25/2034	1FM
40066N AA 4	GUANAY FI LTD 6.00 12/15/2020	R	03/15/2016.	Sinking Fund Redemption		139,826	139,826	141,084	138,079	2,478	(53)	0	2,425	0	139,826	0	0	0	2,097	12/15/2020	3FE
40432B AA 7	HALO 2007-2 1A1 SEQ SSNR 5.50 09/25/2037		03/25/2016.	MBS Paydown		8,742	8,742	7,671	8,245	0	233	0	233	0	8,742	0	0	0	82	09/25/2037	1FM
40432B AA 7	HALO 2007-2 1A1 SEQ SSNR 5.50 09/25/2037		03/25/2016.	Pass-Through Loss		0	7,639	6,703	0	0	0	0	0	0	7,079	0	(7,079)	(7,079)	0	09/25/2037	1FM
40432B AA 7	HALO 2007-2 1A1 SEQ SSNR 5.50 09/25/2037		03/31/2016.	Book Value Adjustment		0	0	0	0	0	0	0	0	0	(7,079)	0	7,079	7,079	0	09/25/2037	1FM
40432B AZ 2	HALO 2007-2 3A6 SEQ SSNR 6 0 9/25/2037		03/25/2016.	MBS Paydown		30,587	30,587	26,331	24,428	0	15,118	0	15,118	0	30,587	0	0	0	298	09/25/2037	1FM
40432B AZ 2	HALO 2007-2 3A6 SEQ SSNR 6 0 9/25/2037		03/25/2016.	Pass-Through Loss		0	7,218	6,214	0	0	0	0	0	0	0	0	0	0	0	09/25/2037	1FM
41161V AC 4	HVMLT 2006-7 2A1A SEQ SSNR FLT 09/19/46		03/19/2016.	MBS Paydown		252,499	252,499	198,054	190,884	0	0	0	0	0	252,499	0	0	0	249	09/19/2046	1FM
41162N AC 1	HVMLT 2006-14 2A1A SEQ SNR FLT 01/25/47		03/19/2016.	MBS Paydown		139,943	139,943	111,639	110,392	0	0	0	0	0	139,943	0	0	0	122	01/25/2047	1FM
411707 AA 0	HNGRY 2013-1A A2 ABS 4.474 03/20/2043		03/20/2016.	MBS Paydown		7,500	7,500	7,500	7,500	0	0	0	0	0	7,500	0	0	0	84	03/20/2043	2AM
43710M AA 0	RFMS2 2007-HSA1 A SEQ FLT 02/25/2037		03/25/2016.	MBS Paydown		10,456	10,456	7,148	1,766	0	1,937	0	1,937	0	10,456	0	0	0	9	02/25/2037	1FM
43739H AA 8	HMBT 2006-2 A1 SEQ SNR FLT 12/25/2036		03/25/2016.	MBS Paydown		72,912	72,912	63,798	0	0	1,024	0	1,024	0	72,912	0	0	0	55	12/25/2036	1FM
45254N MZ 7	IMM 2005-2 1A2 SEQ SSUP FLT 04/25/2035		03/25/2016.	MBS Paydown		17,360	17,360	14,582	15,024	0	(2,482)	0	(2,482)	0	17,360	0	0	0	25	04/25/2035	1FM
45254N NT 0	IMM 2005-3 M1 MEZ FLT 08/25/2035		03/25/2016.	MBS Paydown		40,770	40,770	20,963	3,528	0	0	0	0	0	40,770	0	0	0	75	08/25/2035	1FM
45254N NT 0	IMM 2005-3 M1 MEZ FLT 08/25/2035		03/25/2016.	Pass-Through Loss		0	36,583	19,043	0	0	0	0	0	0	0	0	0	0	0	08/25/2035	1FM
45257E AB 0	IMSA 2006-5 1A1B SEQ SSNR FLT 02/25/2037		03/25/2016.	MBS Paydown		4,006	4,006	3,410	0	0	15	0	15	0	4,006	0	0	0	3	02/25/2037	1FM
45257E AB 0	IMSA 2006-5 1A1B SEQ SSNR FLT 02/25/2037		03/25/2016.	Pass-Through Loss		0	(684)	0	0	0	0	0	0	0	0	0	0	0	0	02/25/2037	1FM
456606 HK 1	INDYL 2005-L2 A1 SEQ FLT 10/25/2013		03/25/2016.	MBS Paydown		133	133	108	0	0	0	0	0	0	0	0	133	133	0	10/25/2013	5*
456606 HK 1	INDYL 2005-L2 A1 SEQ FLT 10/25/2013		03/31/2016.	Book Value Adjustment		0	0	0	0	0	0	0	0	0	133	0	(133)	(133)	0	10/25/2013	5*
45660L CK 3	INDX 2005-AR2 1A1 SEQ SSNR FLT 02/25/35		03/25/2016.	MBS Paydown		27,293	27,293	19,651	0	0	(2,556)	0	(2,556)	0	27,293	0	0	0	37	02/25/2035	1AM
45660L LQ 0	INDX 2005-AR7 5A1 SEQ SNR FLT 06/25/2035		03/25/2016.	MBS Paydown		5,747	5,747	4,820	0	0	(1,149)	0	(1,149)	0	5,747	0	0	0	15	06/25/2035	1FM
45660L PK 9	RAST 2005-A6CB A9 SEQ SSUP 5.50 6/25/35		03/25/2016.	MBS Paydown		7,103	7,103	4,143	456	0	4,457	0	4,457	0	7,103	0	0	0	68	06/25/2035	1FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					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)
45660L PK 9	RAST 2005-A6CB A9 SEQ SSUP 5.50 6/25/35	.	03/25/2016.	Pass-Through Loss		0	49,341	28,780	0	0	0	0	0	0	8,571	0	(8,571)	(8,571)	0	06/25/2035	1FM
45660L PK 9	RAST 2005-A6CB A9 SEQ SSUP 5.50 6/25/35	.	03/31/2016.	Book Value Adjustment		0	0	0	0	0	0	0	0	0	(8,571)	0	8,571	8,571	0	06/25/2035	1FM
45660N X9 1	INDX 2004-AR6 5A2 SEQ SSUP CSTR 10/34	.	03/25/2016.	MBS Paydown		15,066	15,066	12,354	12,538	0	(2,150)	0	(2,150)	0	15,066	0	0	0	45	10/25/2034	1FM
46184# AA 5	INVISION DIV LIBOR+900 6/30/2020	.	03/31/2016.	Paydown		7,500	7,500	7,425	7,431	0	5	0	5	0	7,500	0	0	0	185	06/30/2020	5*
46590B AA 2	JPTEP 2011-1 A SEQ CSTR 06/17/41	.	03/17/2016.	MBS Paydown		365,138	365,138	365,138	365,138	0	0	0	0	0	365,138	0	0	0	1,921	06/17/2041	1
46619X AA 1	HENDR 2015-3A A ABS SSNR 4.08 03/17/70	.	03/15/2016.	MBS Paydown		4,810	4,810	4,806	4,806	0	0	0	0	0	4,810	0	0	0	28	03/17/2070	1FE
46627M AD 9	JPALT 2005-S1 1A4 SEQ SSNR 6.0 12/25/35	.	03/25/2016.	MBS Paydown		11,395	11,395	10,964	8,514	0	564	0	564	0	11,395	0	0	0	108	12/25/2035	1FM
46627M AD 9	JPALT 2005-S1 1A4 SEQ SSNR 6.0 12/25/35	.	03/25/2016.	Pass-Through Loss		0	1,883	1,812	0	0	0	0	0	0	0	0	0	0	0	12/25/2035	1FM
46627M CU 9	JPALT 2006-A1 2A1 SEQ SSNR CSTR 03/36	.	03/25/2016.	MBS Paydown		52,785	52,785	52,852	37,371	0	0	0	0	0	52,785	0	0	0	208	03/25/2036	1FM
46627M CU 9	JPALT 2006-A1 2A1 SEQ SSNR CSTR 03/36	.	03/25/2016.	Pass-Through Loss		0	20,917	20,944	0	0	0	0	0	0	0	0	0	0	0	03/25/2036	1FM
46628G AE 9	JPALT 2006-A2 1A5 SEQ SSUP FLT 05/25/36	.	01/26/2016.	Pass Through Loss Recovery		20,394	0	0	0	0	0	0	0	0	0	0	20,394	20,394	0	05/25/2036	1FM
46628G AE 9	JPALT 2006-A2 1A5 SEQ SSUP FLT 05/25/36	.	02/26/2016.	Pass Through Loss Recovery		5,070	0	0	0	0	0	0	0	0	0	0	5,070	5,070	0	05/25/2036	1FM
46628G AE 9	JPALT 2006-A2 1A5 SEQ SSUP FLT 05/25/36	.	03/28/2016.	Pass Through Loss Recovery		15,463	0	0	0	0	0	0	0	0	0	0	15,463	15,463	0	05/25/2036	1FM
46630P AP 0	JPMMT 2007-A2 3A1 SEQ SSNR CSTR 04/25/37	.	03/25/2016.	MBS Paydown		1,941	1,941	1,888	1,464	0	0	0	0	0	1,941	0	0	0	10	04/25/2037	1FM
46630P AP 0	JPMMT 2007-A2 3A1 SEQ SSNR CSTR 04/25/37	.	03/25/2016.	Pass-Through Loss		0	658	640	0	0	0	0	0	0	0	0	0	0	0	04/25/2037	1FM
46630V AC 6	JPMCC 2007-CB19 A3 SEQ CSTR 2/12/2049	.	01/01/2016.	MBS Paydown		0	0	0	0	0	0	0	0	0	0	0	0	0	9,895	02/01/2049	1FM
46631B AD 7	JPMCC 2007-LD11 A3 SEQ CSTR 6/15/2049	.	02/15/2016.	MBS Paydown		957,020	957,020	959,600	954,734	0	295	0	295	0	957,020	0	0	0	8,246	06/15/2049	1FM
46632T AA 3	JPMMT 2008-R2 1A1 SEQ SSNR CSTR 7/27/37	.	03/27/2016.	MBS Paydown		43,612	43,612	35,380	36,996	0	4,817	0	4,817	0	43,612	0	0	0	151	07/27/2037	1FM
46633A AA 3	JPMMT 2008-R4 1A1 SEQ SSNR CSTR 03/26/37	.	03/26/2016.	MBS Paydown		77,113	77,113	59,088	66,695	0	(5,590)	0	(5,590)	0	77,113	0	0	0	320	03/26/2037	1FM
46633A AC 9	JPMMT 2008-R4 2A1 SEQ SSNR CSTR 11/36 RE	.	03/26/2016.	MBS Paydown		38,159	38,159	29,597	38,159	0	0	0	0	0	38,159	0	0	0	293	11/26/2036	1FM
46633A AG 0	JPMMT 2008-R4 3A1 SEQ SSNR CSTR 6/37 RE	.	03/26/2016.	MBS Paydown		152,792	152,792	111,156	137,660	0	196	0	196	0	152,792	0	0	0	2,552	06/26/2037	1FM
46633M AL 3	JPMRR 2009-6 2A1 SEQ SSNR CSTR 04/26/35	.	03/26/2016.	MBS Paydown		145,520	145,520	134,969	139,984	0	4,840	0	4,840	0	145,520	0	0	0	680	04/26/2035	1FM
46633M AM 1	JPMRR 2009-6 2A2 Z MEZ CSTR 04/26/35RE	.	03/26/2016.	Pass-Through Loss		0	17,880	1,645	0	0	0	0	0	0	17,880	0	(17,880)	(17,880)	0	04/26/2035	1FM
46633M AM 1	JPMRR 2009-6 2A2 Z MEZ CSTR 04/26/35RE	.	03/31/2016.	Book Value Adjustment		0	0	0	0	0	0	0	0	0	(17,880)	0	17,880	17,880	0	04/26/2035	1FM
46637U AA 5	JPTEP 2012-3 A PT 3.0 10/27/2042	.	03/27/2016.	MBS Paydown		374,337	374,337	361,236	361,937	0	620	0	620	0	374,337	0	0	0	2,290	10/27/2042	1
46637V AA 3	JPTEP 2012-2 A SEQ 3.00 09/17/42	.	03/17/2016.	MBS Paydown		111,751	111,751	110,969	111,001	0	(168)	0	(168)	0	111,751	0	0	0	426	09/17/2042	1
46639A AA 7	JPTEP 2012-5 A PT 2.50 12/27/2042	.	03/27/2016.	MBS Paydown		51,738	51,738	49,668	49,728	0	789	0	789	0	51,738	0	0	0	298	12/27/2042	1
46645A AB 7	JPMRR 2015-4 1A2 SEQ SSNR FLT 06/47 RE	.	03/25/2016.	MBS Paydown		374,236	374,236	342,893	342,893	0	5,625	0	5,625	0	374,236	0	0	0	336	06/26/2047	1AM
472320 AA 8	JMAC 2008-R1 A SEQ SSNR 11.125 06/25/47	.	03/25/2016.	MBS Paydown		89,721	89,721	84,787	66,591	0	6,001	0	6,001	0	89,721	0	0	0	929	06/25/2047	1FM
472321 AA 6	JMAC 2008-R2 1A1 SEQ CSTR 10/25/2035	.	03/26/2016.	MBS Paydown		248,785	248,785	190,671	210,443	0	29,130	0	29,130	0	248,785	0	0	0	1,810	10/25/2035	1FM
47232D AA 0	JMAC 2009-R5 1A1 SEQ SSNR CSTR 4/26/37	.	03/26/2016.	MBS Paydown		217,574	217,574	217,574	217,537	0	1,354	0	1,354	0	217,574	0	0	0	307	04/26/2037	1FM
47232D AE 2	JMAC 2009-R5 1A5 MEZ SSUP CSTR 4/26/37	.	03/26/2016.	Pass-Through Loss		0	161,522	18,973	0	0	(67)	0	(67)	0	8,417	0	(8,417)	(8,417)	0	04/26/2037	1FM
47232D AE 2	JMAC 2009-R5 1A5 MEZ SSUP CSTR 4/26/37	.	03/31/2016.	Book Value Adjustment		0	0	0	0	0	0	0	0	0	(8,417)	0	8,417	8,417	0	04/26/2037	1FM
47232D AF 9	JMAC 2009-R5 2A1 SEQ SSNR CSTR 9/26/36	.	03/26/2016.	MBS Paydown		12,307	12,307	12,307	12,206	0	(883)	0	(883)	0	12,307	0	0	0	149	09/26/2036	1FM
47232D AL 6	JMAC 2009-R5 2A6 MEZ SSUP CSTR 9/26/36	.	03/26/2016.	Pass-Through Loss		0	4,191	3,302	0	0	0	0	0	0	290	0	(290)	(290)	0	09/26/2036	1FM
47232D AU 6	JMAC 2009-R5 4A2 SUB SSUP CSTR 9/26/36	.	03/26/2016.	MBS Paydown		33,822	33,822	32,068	33,188	0	(1,934)	0	(1,934)	0	33,822	0	0	0	259	09/26/2036	1FM
47232D BJ 0	JMAC 2009-R5 7A2 SUB SSUP CSTR 9/26/36	.	03/26/2016.	MBS Paydown		40,508	40,508	40,508	33,390	0	7,129	0	7,129	0	40,508	0	0	0	62	09/26/2036	1FM
47232D BM 3	JMAC 2009-R5 7A5 SUB SSUP CSTR 9/26/36	.	03/26/2016.	Pass-Through Loss		0	22,134	2,511	0	0	0	0	0	0	0	0	0	0	0	09/26/2036	1FM
47232D CG 5	JMAC 2009-R5 11A1 SEQ SSNR CSTR 5/21/36	.	03/21/2016.	MBS Paydown		65,369	65,369	65,369	65,369	0	0	0	0	0	65,369	0	0	0	307	05/21/2036	1FM
47232D CL 4	JMAC 2009-R5 11A5 SUB SSUP CSTR 5/21/36	.	03/21/2016.	Pass-Through Loss		0	8,650	2,652	0	0	0	0	0	0	7,653	0	(7,653)	(7,653)	0	05/21/2036	1FM
47232D CL 4	JMAC 2009-R5 11A5 SUB SSUP CSTR 5/21/36	.	03/31/2016.	Book Value Adjustment		0	0	0	0	0	0	0	0	0	(7,653)	0	7,653	7,653	0	05/21/2036	1FM
47232D CP 5	JMAC 2009-R5 12A2 SUB SSUP CSTR 12/26/36	.	03/26/2016.	MBS Paydown		18,581	18,581	18,581	21,807	0	(3,228)	0	(3,228)	0	18,581	0	0	0	159	12/26/2036	1FM
47232D CT 7	JMAC 2009-R5 12A6 MEZ SSUP CSTR 12/26/36	.	03/26/2016.	Pass-Through Loss		0	2,457	576	0	0	0	0	0	0	2,457	0	(2,457)	(2,457)	0	12/26/2036	1FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
47232D CT 7	JMAC 2009-R5 12A6 MEZ SSUP CSTR 12/26/36	.	03/31/2016.	Book Value Adjustment		0	0	0	0	0	0	0	0	0	(2,457)	0	2,457	2,457	0	12/26/2036	1FM
47232D CV 2	JMAC 2009-R5 13A2 SUB SSUP CSTR 4/26/47	.	03/26/2016.	MBS Paydown		44,231	44,231	44,231	44,164	0	(3)	0	(3)	0	44,231	0	0	0	188	04/26/2047	1FM
47232D CY 6	JMAC 2009-R5 13A5 MEZ SSUP CSTR 4/26/47	.	03/26/2016.	Pass-Through Loss		0	5,019	2,919	0	0	(61)	0	(61)	0	5,019	0	(5,019)	(5,019)	0	04/26/2047	1FM
47232D CY 6	JMAC 2009-R5 13A5 MEZ SSUP CSTR 4/26/47	.	03/31/2016.	Book Value Adjustment		0	0	0	0	0	0	0	0	0	(5,019)	0	5,019	5,019	0	04/26/2047	1FM
47232D CZ 3	JMAC 2009-R5 14A1 SEQ SSNR CSTR 6/26/37	.	03/26/2016.	MBS Paydown		60,318	60,318	47,632	49,396	0	3,156	0	3,156	0	60,318	0	0	0	586	06/26/2037	1FM
47232D DB 5	JMAC 2009-R5 14A3 MEZ SSUP CSTR 6/26/37	.	03/26/2016.	Pass-Through Loss		0	(2)	5	0	0	0	0	0	0	(2)	0	2	2	0	06/26/2037	1FM
47232D DB 5	JMAC 2009-R5 14A3 MEZ SSUP CSTR 6/26/37	.	03/31/2016.	Book Value Adjustment		0	0	0	0	0	0	0	0	0	2	0	(2)	(2)	0	06/26/2037	1FM
47232D DD 1	JMAC 2009-R5 15A2 SUB SSUP CSTR 8/26/37	.	03/26/2016.	MBS Paydown		28,097	28,097	10,819	21,331	0	6,615	0	6,615	0	28,097	0	0	0	239	08/26/2037	1FM
47232D DF 6	JMAC 2009-R5 15A4 MEZ SSUP CSTR 8/26/37	.	03/26/2016.	Pass-Through Loss		0	6,128	1,170	0	0	17	0	17	0	6,128	0	(6,128)	(6,128)	0	08/26/2037	1FM
47232D DF 6	JMAC 2009-R5 15A4 MEZ SSUP CSTR 8/26/37	.	03/31/2016.	Book Value Adjustment		0	0	0	0	0	0	0	0	0	(6,128)	0	6,128	6,128	0	08/26/2037	1FM
47232D DQ 2	JMAC 2009-R5 17A2 SUB SSUP CSTR 9/26/35	.	03/26/2016.	MBS Paydown		275,812	275,812	275,812	275,812	0	0	0	0	0	275,812	0	0	0	1,216	09/26/2035	1FM
47232D EE 8	JMAC 2009-R5 19A4 SUB SSUP CSTR 6/26/37	.	03/26/2016.	MBS Paydown		34,818	34,818	14,135	32,764	0	(139)	0	(139)	0	34,818	0	0	0	182	06/26/2037	1FM
47232D FH 0	JMAC 2009-R5 24A3 SUB SSUP CSTR 12/26/36	.	03/26/2016.	MBS Paydown		18,597	18,597	18,597	18,562	0	7	0	7	0	18,597	0	0	0	170	12/26/2036	1FM
47232D FM 9	JMAC 2009-R5 19A6 MEZ SSUP CSTR 6/26/37	.	03/26/2016.	Pass-Through Loss		0	4,861	949	0	0	0	0	0	0	4,861	0	(4,861)	(4,861)	0	06/26/2037	1FM
47232D FM 9	JMAC 2009-R5 19A6 MEZ SSUP CSTR 6/26/37	.	03/31/2016.	Book Value Adjustment		0	0	0	0	0	0	0	0	0	(4,861)	0	4,861	4,861	0	06/26/2037	1FM
47232Q AA 1	JMAC 2009-R2 1A SEQ CSTR 11-37 RE	.	03/26/2016.	MBS Paydown		35,596	35,596	34,595	32,555	0	72	0	72	0	35,596	0	0	0	256	11/26/2037	1FM
47232V AA 0	JMAC 2009-R4 1A1 SEQ SSNR 6.00 02/26/37	.	03/26/2016.	MBS Paydown		42,055	42,055	42,055	41,499	0	(198)	0	(198)	0	42,055	0	0	0	445	02/26/2037	1FM
47232V AE 2	JMAC 2009-R4 1A5 MEZ SSUP 6.00 02/26/37	.	03/26/2016.	Pass-Through Loss		0	12,900	10,136	0	0	0	0	0	0	0	0	0	0	0	02/26/2037	1FM
47232V AF 9	JMAC 2009-R4 2A1 SEQ SSNR 5.75 02/26/37	.	03/26/2016.	MBS Paydown		31,545	31,545	31,545	31,161	0	(1,351)	0	(1,351)	0	31,545	0	0	0	320	02/26/2037	1FM
47232V AK 8	JMAC 2009-R4 2A5 MEZ SSUP 5.75 02/26/37	.	03/26/2016.	Pass-Through Loss		0	9,676	8,492	0	0	0	0	0	0	298	0	(298)	(298)	0	02/26/2037	1FM
47232V AK 8	JMAC 2009-R4 2A5 MEZ SSUP 5.75 02/26/37	.	03/31/2016.	Book Value Adjustment		0	0	0	0	0	0	0	0	0	(298)	0	298	298	0	02/26/2037	1FM
47232V AW 2	JMAC 2009-R4 5A1 SEQ SSNR CSTR 9/26/35	.	03/26/2016.	MBS Paydown		87,982	87,982	80,542	82,057	0	1,849	0	1,849	0	87,982	0	0	0	341	09/26/2035	1FM
47232V BA 9	JMAC 2009-R4 5A5 MEZ SSUP CSTR 09/26/35	.	03/26/2016.	Pass-Through Loss		0	14,318	11,182	0	0	0	0	0	0	7,634	0	(7,634)	(7,634)	0	09/26/2035	1FM
47232V BA 9	JMAC 2009-R4 5A5 MEZ SSUP CSTR 09/26/35	.	03/31/2016.	Book Value Adjustment		0	0	0	0	0	0	0	0	0	(7,634)	0	7,634	7,634	0	09/26/2035	1FM
47232V BG 6	JMAC 2009-R4 7A1 SEQ SSNR FLT 11/26/36	.	03/26/2016.	MBS Paydown		154,293	154,293	126,387	125,143	0	9,583	0	9,583	0	154,293	0	0	0	266	11/26/2036	1FM
47232V BL 5	JMAC 2009-R4 7A5 MEZ SSUP FLT 11/26/36	.	03/26/2016.	Pass-Through Loss		0	42,855	2,856	0	0	0	0	0	0	644	0	(644)	(644)	0	11/26/2036	1FM
47232V BL 5	JMAC 2009-R4 7A5 MEZ SSUP FLT 11/26/36	.	03/31/2016.	Book Value Adjustment		0	0	0	0	0	0	0	0	0	(644)	0	644	644	0	11/26/2036	1FM
47232V BM 3	JMAC 2009-R4 8A1 SEQ SSNR 5.50 11/26/36	.	03/26/2016.	MBS Paydown		54,287	54,287	54,287	53,960	0	92	0	92	0	54,287	0	0	0	470	11/26/2036	1FM
47232V BQ 4	JMAC 2009-R4 8A4 MEZ SSUP 5.50 11/26/36	.	03/26/2016.	Pass-Through Loss		0	15,078	7,260	0	0	0	0	0	0	0	0	0	0	0	11/26/2036	1FM
47232V BY 7	JMAC 2009-R4 9A6 MEZ SSUP CSTR 11/26/37	.	03/26/2016.	MBS Paydown		114,925	114,925	34,899	113,484	0	0	0	0	0	114,925	0	0	0	595	11/26/2037	2FM
47232V BY 7	JMAC 2009-R4 9A6 MEZ SSUP CSTR 11/26/37	.	03/26/2016.	Pass-Through Loss		0	2,098	988	0	0	0	0	0	0	0	0	0	0	0	11/26/2037	2FM
47232V CA 8	JMAC 2009-R4 10A2 SUB SSUP 6.00 07/26/36	.	03/26/2016.	MBS Paydown		40,021	40,021	40,021	40,021	0	0	0	0	0	40,021	0	0	0	415	07/26/2036	1FM
47232V CE 0	JMAC 2009-R4 10A6 MEZ SSUP 6.00 07/26/36	.	03/26/2016.	Pass-Through Loss		0	8,531	1,573	0	0	0	0	0	0	8,531	0	(8,531)	(8,531)	0	07/26/2036	1FM
47232V CE 0	JMAC 2009-R4 10A6 MEZ SSUP 6.00 07/26/36	.	03/31/2016.	Book Value Adjustment		0	0	0	0	0	0	0	0	0	(8,531)	0	8,531	8,531	0	07/26/2036	1FM
47232V CF 7	JMAC 2009-R4 11A1 SEQ SSNR 5.8368 04/37	.	02/05/2016.	Interest Shortfall Recovery		0	0	0	0	0	0	0	0	0	0	0	0	0	216	04/01/2037	1FM
47232V CG 5	JMAC 2009-R4 11A2 SUB SSUP 5.8368 04/37	.	03/26/2016.	MBS Paydown		24,249	24,249	24,249	23,998	0	(394)	0	(394)	0	24,249	0	0	0	125	04/26/2037	1FM
47232V DR 0	JMAC 2009-R4 18A1 SEQ SSNR 6.00 04/26/36	.	03/26/2016.	MBS Paydown		18,789	18,789	18,789	18,756	0	237	0	237	0	18,789	0	0	0	159	04/26/2036	1FM
47232V DV 1	JMAC 2009-R4 18A5 MEZ SSUP 6.00 04/26/36	.	03/26/2016.	Pass-Through Loss		0	14,632	6,523	0	0	0	0	0	0	192	0	(192)	(192)	0	04/26/2036	1FM
47232V DV 1	JMAC 2009-R4 18A5 MEZ SSUP 6.00 04/26/36	.	03/31/2016.	Book Value Adjustment		0	0	0	0	0	0	0	0	0	(192)	0	192	192	0	04/26/2036	1FM
47232V DZ 2	JMAC 2009-R4 20A1 SEQ SSNR 6.00 03/26/36	.	03/26/2016.	MBS Paydown		38,539	38,539	38,539	37,705	0	(246)	0	(246)	0	38,539	0	0	0	325	03/26/2036	1FM
47232V EB 4	JMAC 2009-R4 20A3 MEZ SSUP 6.00 03/26/36	.	03/26/2016.	Pass-Through Loss		0	4,925	1,269	0	0	0	0	0	0	0	0	0	0	0	03/26/2036	1FM
47232V EC 2	JMAC 2009-R4 21A1 SEQ SSNR 6.00 03/26/37	.	03/26/2016.	MBS Paydown		21,109	21,109	21,279	19,746	0	(3,915)	0	(3,915)	0	21,109	0	0	0	224	03/26/2037	1FM
47232V EH 1	JMAC 2009-R4 21A6 MEZ SSUP 6.00 03/26/37	.	03/26/2016.	Pass-Through Loss		0	10,645	10,730	0	0	0	0	0	0	0	0	0	0	0	03/26/2037	1FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Desig-nation or Market Indicator (a)
47232V EK 4	JMAC 2009-R4 22A2 SUB SSUP 5.75 04/26/37	.	03/26/2016.	MBS Paydown		27,406	27,406	27,816	27,331	0	3	0	3	0	27,406	0	0	0	236	04/26/2037	1FM
47232V EN 8	JMAC 2009-R4 22A5 SUB SSUP 5.75 04/26/37	.	03/26/2016.	Pass-Through Loss		0	10,418	10,574	0	0	(1)	0	(1)	0	5,429	0	(5,429)	(5,429)	0	04/26/2037	1FM
47232V EN 8	JMAC 2009-R4 22A5 SUB SSUP 5.75 04/26/37	.	03/31/2016.	Book Value Adjustment		0	0	0	0	0	0	0	0	0	(5,429)	0	5,429	5,429	0	04/26/2037	1FM
47232V EX 6	JMAC 2009-R4 24A2 SUB SSUP 5.50 02/26/36	.	03/26/2016.	MBS Paydown		46,768	46,768	46,768	46,768	0	0	0	0	0	46,768	0	0	0	400	02/26/2036	1FM
47232V FA 5	JMAC 2009-R4 24A5 SUB SSUP 5.50 02/26/36	.	03/26/2016.	Pass-Through Loss		0	812	812	0	0	(2)	0	(2)	0	0	0	0	0	0	02/26/2036	1FM
47232V FB 3	JMAC 2009-R4 24A6 MEZ SSUP 5.50 02/26/36	.	03/26/2016.	Pass-Through Loss		0	14,132	1,921	0	1,530	(5,524)	0	(3,993)	0	0	0	0	0	122	02/26/2036	6FM
47232V FE 7	JMAC 2009-R4 25A3 MEZ SSUP 5.25 1/26/36	.	03/26/2016.	MBS Paydown		11,491	11,491	11,171	9,841	0	881	0	881	0	11,491	0	0	0	85	01/26/2036	1FM
47232V FE 7	JMAC 2009-R4 25A3 MEZ SSUP 5.25 1/26/36	.	03/26/2016.	Pass-Through Loss		0	562	547	0	0	0	0	0	0	(56)	0	56	56	0	01/26/2036	1FM
47232V FE 7	JMAC 2009-R4 25A3 MEZ SSUP 5.25 1/26/36	.	03/31/2016.	Book Value Adjustment		0	0	0	0	0	0	0	0	0	146	0	(146)	(146)	0	01/26/2036	1FM
47232V FU 1	JMAC 2009-R4 29A1 SEQ SSNR FLT 01/47	.	03/26/2016.	MBS Paydown		118,383	118,383	94,325	115,604	0	0	0	0	0	118,383	0	0	0	168	01/26/2047	1FM
47232V GE 6	JMAC 2009-R4 31A4 SUB SSUP 5.75 2/26/36	.	03/26/2016.	MBS Paydown		86,423	86,423	86,423	86,099	0	38	0	38	0	86,423	0	0	0	683	02/26/2036	1FM
47232V GG 1	JMAC 2009-R4 31A6 MEZ SSUP 5.75 2/26/36	.	03/26/2016.	Pass-Through Loss		0	972	744	0	0	0	0	0	0	972	0	(972)	(972)	0	02/26/2036	1FM
47232V GG 1	JMAC 2009-R4 31A6 MEZ SSUP 5.75 2/26/36	.	03/31/2016.	Book Value Adjustment		0	0	0	0	0	0	0	0	0	(972)	0	972	972	0	02/26/2036	1FM
47232V GR 7	JMAC 2009-R4 29A3 MEZ SSUP 2.0833 01/47	.	03/26/2016.	Pass-Through Loss		0	17,514	874	0	0	(4)	0	(4)	0	4,181	0	(4,181)	(4,181)	0	01/26/2047	1FM
47232V GR 7	JMAC 2009-R4 29A3 MEZ SSUP 2.0833 01/47	.	03/31/2016.	Book Value Adjustment		0	0	0	0	0	0	0	0	0	(4,181)	0	4,181	4,181	0	01/26/2047	1FM
48248C AA 2	KKR 2007-1A A CLO FLT 05/15/2021	.	02/15/2016.	MBS Paydown		218,549	218,549	212,298	217,372	0	311	0	311	0	218,549	0	0	0	397	05/15/2021	1FE
493268 AY 2	KSLT 2000-B A2 ABS FLT 07/25/29	.	01/25/2016.	MBS Paydown		9,210	9,210	7,460	9,208	0	32	0	32	0	9,210	0	0	0	15	07/25/2029	2AM
50219P AA 4	LSTRZ 2016-1 A1 SEQ SSNR FLT 01/01/2021	.	03/01/2016.	MBS Paydown		70,835	70,835	69,067	0	0	(389)	0	(389)	0	70,835	0	0	0	108	01/01/2021	1FE
52327@ AA 3	LECTRUS CORP TL 13% PIK 11/15/2016	.	03/01/2016.	Paydown		30,000	30,000	29,897	29,382	357	210	0	567	0	30,000	0	0	0	880	11/15/2016	4Z
52519S AD 5	LABMH 2001-B A4 SEQ 5.27 9/15/18	.	03/15/2016.	MBS Paydown		81,004	81,004	80,979	77,140	0	(948)	0	(948)	0	81,004	0	0	0	699	09/15/2018	1AM
52520M BS 1	LMT 2005-2 2A1 SEQ SSNR FLT 12/25/2035	.	03/25/2016.	MBS Paydown		146,313	146,313	105,345	107,246	0	21,996	0	21,996	0	146,313	0	0	0	265	12/25/2035	1FM
52520M BS 1	LMT 2005-2 2A1 SEQ SSNR FLT 12/25/2035	.	03/25/2016.	Pass-Through Loss		0	7,843	5,647	0	0	0	0	0	0	(543)	0	543	543	0	12/25/2035	1FM
52520M BS 1	LMT 2005-2 2A1 SEQ SSNR FLT 12/25/2035	.	03/31/2016.	Book Value Adjustment		0	0	0	0	0	0	0	0	0	543	0	(543)	(543)	0	12/25/2035	1FM
52521R AC 5	LMT 2007-5 1A1 SEQ FLT 6/25/2037	.	03/25/2016.	MBS Paydown		30,542	30,542	20,762	15,534	0	0	0	0	0	30,542	0	0	0	48	06/25/2037	1FM
52521R AC 5	LMT 2007-5 1A1 SEQ FLT 6/25/2037	.	03/25/2016.	Pass-Through Loss		0	1,765	1,200	0	0	0	0	0	0	1,765	0	(1,765)	(1,765)	0	06/25/2037	1FM
52521R AC 5	LMT 2007-5 1A1 SEQ FLT 6/25/2037	.	03/31/2016.	Book Value Adjustment		0	0	0	0	0	0	0	0	0	(1,765)	0	1,765	1,765	0	06/25/2037	1FM
52522D AG 6	LXS 2006-16N A321 SEQ SSNR FLT 11/25/46	.	03/25/2016.	MBS Paydown		462,265	462,265	346,120	347,080	0	(307)	0	(307)	0	462,265	0	0	0	480	11/25/2046	1FM
52522D AG 6	LXS 2006-16N A321 SEQ SSNR FLT 11/25/46	.	03/25/2016.	Pass-Through Loss		0	9,585	7,177	0	0	0	0	0	0	9,585	0	(9,585)	(9,585)	0	11/25/2046	1FM
52522D AG 6	LXS 2006-16N A321 SEQ SSNR FLT 11/25/46	.	03/31/2016.	Book Value Adjustment		0	0	0	0	0	0	0	0	0	(9,585)	0	9,585	9,585	0	11/25/2046	1FM
525241 AL 9	LXS 2007-1 WF1 SEQ 7.00 01/25/2037	.	02/25/2016.	MBS Paydown		3,294	3,294	2,139	2,014	0	0	0	0	0	9,172	0	(5,878)	(5,878)	18	01/25/2037	1FM
525241 AL 9	LXS 2007-1 WF1 SEQ 7.00 01/25/2037	.	03/25/2016.	Pass-Through Loss		0	5,547	3,603	0	0	43	0	43	0	(331)	0	331	331	0	01/25/2037	1FM
525241 AL 9	LXS 2007-1 WF1 SEQ 7.00 01/25/2037	.	03/31/2016.	Book Value Adjustment		0	0	0	0	0	0	0	0	0	331	0	(331)	(331)	0	01/25/2037	1FM
52525F AA 1	LMT 2008-6 1A1 SEQ SSNR CSTR 7/25/2047	.	03/25/2016.	MBS Paydown		97,933	97,933	83,243	86,509	0	3,069	0	3,069	0	97,933	0	0	0	678	07/25/2047	1FM
542514 EV 2	LBMLT 2004-1 M2 MEZ FLT 02/25/2034	.	03/25/2016.	MBS Paydown		7,429	7,429	7,280	7,109	0	(45)	0	(45)	0	7,429	0	0	0	16	02/25/2034	1FM
543190 AA 0	LTRAN 2015-1A A1 ABS SNR 2.98 01/15/2045	.	03/15/2016.	MBS Paydown		324,610	324,610	324,415	319,774	0	11	0	11	0	324,610	0	0	0	1,606	01/15/2045	1FE
55265K G7 8	MASTR 2003-7 4A42 INV 9/25/2033	.	03/25/2016.	MBS Paydown		33,592	33,592	31,346	26,275	0	(8,773)	0	(8,773)	0	33,592	0	0	0	814	09/25/2033	1FM
576434 UH 5	MALT 2004-9 A6 NAS STP 08/25/2034	.	03/25/2016.	MBS Paydown		99,844	99,844	99,844	99,844	0	0	0	0	0	99,844	0	0	0	756	08/25/2034	1FM
58501W BU 4	STEER Z1 A (JCP) 7.54 03/01/2017	.	03/01/2016.	Paydown		128,485	128,485	136,928	128,441	759	(175)	0	584	0	128,485	0	0	0	4,844	03/01/2017	5
59020U ZE 8	MLMI 2005-A6 1A1 SEQ SNR FLT 08/25/2035	.	03/25/2016.	MBS Paydown		80,256	80,256	74,814	0	0	383	0	383	0	80,256	0	0	0	46	08/25/2035	1AM
61744C ZC 3	MSAC 2006-NC3 A2C SEQ SSNR FLT 03/25/36	.	03/25/2016.	MBS Paydown		90,950	90,950	87,852	90,448	0	3,879	0	3,879	0	90,950	0	0	0	104	03/25/2036	1FM
61748H QJ 3	MSM 2005-8SL A2B SEQ SNR FLT 11/25/2035	.	03/25/2016.	MBS Paydown		55,086	55,086	50,886	51,359	0	1,061	0	1,061	0	55,086	0	0	0	105	11/25/2035	1FM
61749L BM 2	MSM 2006-8AR 6A2 SEQ SSUP CSTR 06/25/36	.	03/25/2016.	MBS Paydown		3,293	3,293	2,556	1,542	0	(1,962)	0	(1,962)	0	3,293	0	0	0	12	06/25/2036	1FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					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)
61751D AE 4	MSM 2006-17XS A3A SEQ STP 10/25/46	.	03/25/2016.	MBS Paydown		122,909	122,909	105,292	63,119	0	13,726	0	13,726	0	122,909	0	0	0	547	10/25/2046	1FM
61751M AU 8	MSM 2007-10XS A18 SEQ SNR 6.0 07/25/2047	.	03/25/2016.	MBS Paydown		164,706	164,706	150,037	147,527	0	735	0	735	0	164,706	0	0	0	1,041	07/25/2047	1FM
61755F AA 3	MSST 2007-1 A1 SEQ FLT 06/25/2037	.	03/25/2016.	MBS Paydown		69,646	69,646	64,923	67,863	0	(210)	0	(210)	0	69,646	0	0	0	66	06/25/2037	1FM
61758M AA 5	MSRR 2009-R2 1A1A SEQ SSNR 6.00 04/36 RE	.	03/26/2016.	MBS Paydown		104,220	104,220	108,224	105,580	0	(237)	0	(237)	0	104,220	0	0	0	971	04/26/2036	1FM
63860H AC 3	NSTR 2007-A AV3 SEQ FLT 03/25/2037	.	03/25/2016.	MBS Paydown		235,414	235,414	220,260	228,400	0	1,352	0	1,352	0	235,414	0	0	0	201	03/25/2037	1FM
63860L AC 4	NSTR 2007-B 2AV2 SEQ FLT 04/25/2037	.	03/25/2016.	MBS Paydown		902,129	902,129	804,022	849,252	0	6,996	0	6,996	0	902,129	0	0	0	955	04/25/2037	1FM
643529 AC 4	NCAMT 2006-ALT2 AF3 SEQ 5.9217 10/15/36	.	03/25/2016.	MBS Paydown		18,690	18,690	12,429	10,172	0	3,277	0	3,277	0	18,690	0	0	0	75	10/25/2036	1FM
643529 AD 2	NCAMT 2006-ALT2 AF4 SEQ 5.9944 10/25/36	.	03/25/2016.	MBS Paydown		7,476	7,476	4,972	4,077	0	1,313	0	1,313	0	7,476	0	0	0	30	10/25/2036	1FM
64352V PN 5	NCHET 2005-D A2C SEQ FLT 02/25/2036	.	03/25/2016.	MBS Paydown		426,476	426,476	409,417	425,503	0	973	0	973	0	426,476	0	0	0	485	02/25/2036	1FM
65106F AB 8	NCMT 2007-1 2A1 SEQ FLT 04/25/2037	.	03/25/2016.	MBS Paydown		45,006	45,006	41,293	43,159	0	(3,323)	0	(3,323)	0	45,006	0	0	0	31	04/25/2037	1FM
65536H BW 7	NHELI 2006-FM1 2A3 SEQ SNR FLT 11/25/35	.	03/25/2016.	MBS Paydown		195,694	195,694	170,254	195,458	0	87,514	0	87,514	0	195,694	0	0	0	244	11/25/2035	1FM
65538P AA 6	NAA 2007-1 1A1A SEQ STP 3/25/2047	.	03/25/2016.	MBS Paydown		13,279	13,279	13,234	6,877	0	395	0	395	0	13,279	0	0	0	80	03/25/2047	1FM
65538P AA 6	NAA 2007-1 1A1A SEQ STP 3/25/2047	.	03/25/2016.	Pass-Through Loss		0	10,348	10,313	0	0	0	0	0	0	0	0	0	0	0	03/25/2047	1FM
67087T DE 8	OAK 2002-A A3 ABS SEQ 6.03 05/15/24	.	03/15/2016.	MBS Paydown		21,308	21,308	21,307	6,969	0	9,153	0	9,153	0	21,308	0	0	0	223	05/15/2024	1AM
67089N AG 7	OCP 2012-2A A2 CLO FLT 11/22/2023	.	02/22/2016.	MBS Paydown		350,169	350,169	350,169	350,169	0	0	0	0	0	350,169	0	0	0	1,644	11/22/2023	1FE
70454B AN 9	PEABODY ENERGY TL LIBOR+325 9/24/2020	.	03/31/2016.	Paydown		19,383	19,383	16,179	7,031	7,165	114	0	7,279	0	19,383	0	0	0	309	09/24/2020	5FE
73316N AA 3	POPLR 2007-A A1 SEQ SNR FLT 06/25/2047	.	03/25/2016.	MBS Paydown		929,404	929,404	858,537	917,697	0	18,837	0	18,837	0	929,404	0	0	0	722	06/25/2047	1FM
73316P GK 0	POPLR 2005-5 AF6 NAS 5.331 11/25/35	.	03/25/2016.	MBS Paydown		227,979	227,979	227,971	227,979	0	0	0	0	0	227,979	0	0	0	2,031	11/25/2035	1FM
73316Q AB 4	POPLR 2006-D A2 SEQ FLT 11/25/2046	.	03/25/2016.	MBS Paydown		72,789	72,789	68,331	71,124	0	(1,074)	0	(1,074)	0	72,789	0	0	0	60	11/25/2046	1FM
74332M AA 3	PROG 2015-SFR2 A ABS SSNR 2.74 06/32	.	02/12/2016.	MBS Paydown		355	355	351	0	0	4	0	4	0	355	0	0	0	1	06/12/2032	1FE
749239 AD 1	RAMP 2006-RZ5 A2 SEQ FLT 08/25/2046	.	03/25/2016.	MBS Paydown		152,029	152,029	139,675	145,969	0	(1,425)	0	(1,425)	0	152,029	0	0	0	145	08/25/2046	1FM
74923G AC 7	RALI 2007-QA1 A3 SEQ SSNR FLT 01/25/2037	.	03/25/2016.	MBS Paydown		54,550	54,550	42,055	42,216	0	3,605	0	3,605	0	54,550	0	0	0	68	01/25/2037	1FM
74923G AC 7	RALI 2007-QA1 A3 SEQ SSNR FLT 01/25/2037	.	03/25/2016.	Pass-Through Loss		0	21,716	16,742	0	0	0	0	0	0	21,716	0	(21,716)	(21,716)	0	01/25/2037	1FM
74923G AC 7	RALI 2007-QA1 A3 SEQ SSNR FLT 01/25/2037	.	03/31/2016.	Book Value Adjustment		0	0	0	0	0	0	0	0	0	(21,716)	0	21,716	21,716	0	01/25/2037	1FM
74924N AB 3	RASC 2007-KS4 A2 SEQ FLT 05/25/2037	.	03/25/2016.	MBS Paydown		94,954	94,954	131,749	142,903	0	654	0	654	0	94,954	0	0	0	103	05/25/2037	1FM
749289 AZ 7	RBSCF 2009-RR2 WBA SEQ SSNR CSTR 2/16/51	.	03/16/2016.	MBS Paydown		27,208	27,208	26,018	26,908	0	225	0	225	0	27,208	0	0	0	284	02/16/2051	1FE
74928H AA 4	RBSCF 2010-RR3 CSCA SEQ 5.467 09/16/2039	.	03/16/2016.	MBS Paydown		2,080,468	2,080,468	2,100,298	2,066,901	0	419	0	419	0	2,080,468	0	0	0	21,567	09/16/2039	1FE
74930A AA 5	RBSCF 2010-RR4 CMLA SEQ SSNR CSTR 12/49	.	03/16/2016.	MBS Paydown		1,011,389	1,011,389	1,116,636	1,031,283	0	(26,994)	0	(26,994)	0	1,011,389	0	0	0	5,445	12/16/2049	1FE
74931T AG 0	RBSSP 2012-6 4A1 SEQ SSNR FLT 01/36 RE	.	03/25/2016.	MBS Paydown		646	646	602	0	0	2	0	2	0	646	0	0	0	1	01/26/2036	1FM
74932H AC 4	RBSSP 2013-5 2A1 SEQ SSNR FLT 07/2033 RE	.	03/27/2016.	MBS Paydown		143,530	143,530	126,306	131,808	0	17	0	17	0	143,530	0	0	0	261	07/26/2033	1FM
74958W AC 0	RFMSI 2007-SA1 2A2 SEQ CSTR 5.6206 02/37	.	03/25/2016.	MBS Paydown		50,544	50,544	26,788	18,606	0	385	0	385	0	50,544	0	0	0	263	02/25/2037	1FM
74958W AC 0	RFMSI 2007-SA1 2A2 SEQ CSTR 5.6206 02/37	.	03/25/2016.	Pass-Through Loss		0	7,846	4,159	0	0	0	0	0	0	7,846	0	(7,846)	(7,846)	0	02/25/2037	1FM
74958W AC 0	RFMSI 2007-SA1 2A2 SEQ CSTR 5.6206 02/37	.	03/31/2016.	Book Value Adjustment		0	0	0	0	0	0	0	0	0	(7,846)	0	7,846	7,846	0	02/25/2037	1FM
74966U AL 4	RPI FINANCE TRUST TL B4 L+275 11/09/2020	.	03/31/2016.	Paydown		3,788	3,788	3,783	0	0	5	0	5	0	3,788	0	0	0	10	11/09/2020	2FE
75115B AC 3	RALI 2006-QA5 2A1 SEQ SSNR FLT 07/25/36	.	03/25/2016.	MBS Paydown		35,992	35,992	27,714	0	0	756	0	756	0	35,992	0	0	0	145	07/25/2036	1Z
75115B AC 3	RALI 2006-QA5 2A1 SEQ SSNR FLT 07/25/36	.	03/25/2016.	Pass-Through Loss		0	5,568	4,287	0	0	0	0	0	0	5,568	0	(5,568)	(5,568)	0	07/25/2036	1Z
75115B AC 3	RALI 2006-QA5 2A1 SEQ SSNR FLT 07/25/36	.	03/31/2016.	Book Value Adjustment		0	0	0	0	0	0	0	0	0	(5,568)	0	5,568	5,568	0	07/25/2036	1Z
75156V AD 7	RAMP 2006-RS3 A4 SEQ SNR FLT 05/25/2036	.	03/25/2016.	MBS Paydown		422,711	422,711	325,276	0	0	14,722	0	14,722	0	422,711	0	0	0	402	05/25/2036	1FM
75156V AD 7	RAMP 2006-RS3 A4 SEQ SNR FLT 05/25/2036	.	03/25/2016.	Pass-Through Loss		0	17,604	14,622	0	0	0	0	0	0	19,014	0	(19,014)	(19,014)	0	05/25/2036	1FM
75156V AD 7	RAMP 2006-RS3 A4 SEQ SNR FLT 05/25/2036	.	03/31/2016.	Book Value Adjustment		0	0	0	0	0	0	0	0	0	(19,014)	0	19,014	19,014	0	05/25/2036	1FM
759950 FX 1	RAMC 2005-4 A3 SEQ STP 2/25/36	.	03/25/2016.	MBS Paydown		33,541	33,541	33,410	33,070	0	(9)	0	(9)	0	33,541	0	0	0	244	02/25/2036	1FM
760985 GQ 8	RAMP 2002-RS1 AI5 NAS 5.91* 01/25/32	.	03/25/2016.	MBS Paydown		12,040	12,040	12,037	12,040	0	0	0	0	0	12,040	0	0	0	129	01/25/2032	1FM
760985 RN 3	RAMP 2003-RZ1 AI5 SEQ SNR 5.52 01/25/33	.	03/25/2016.	MBS Paydown		160,107	160,107	165,911	163,021	0	1,836	0	1,836	0	160,107	0	0	0	1,615	01/25/2033	1FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
760985 XK 2	RAMP 2003-RS6 AI5 SEQ 5.42 7/25/33	.	03/25/2016.	MBS Paydown		51,716	51,716	51,704	48,880	0	372	0	372	0	51,716	0	0	0	479	07/25/2033	1FM
76110V QL 5	RFMS2 2004-HS2 AI6 NAS 5.17 6/25/34	.	03/25/2016.	MBS Paydown		8,349	8,349	8,349	7,779	0	61	0	61	0	8,349	0	0	0	62	06/25/2034	1FM
76110W XQ 4	RASC 2004-KS4 AI4 SEQ 4.26 11/25/31	.	03/25/2016.	MBS Paydown		159,219	159,219	158,772	139,638	0	2,233	0	2,233	0	159,219	0	0	0	1,109	11/25/2031	1FM
761118 BU 1	RALI 2005-QA8 NB2 SEQ SNR FLT 07/25/2035	.	03/25/2016.	MBS Paydown		38,251	38,251	31,509	31,560	0	(5,538)	0	(5,538)	0	38,251	0	0	0	181	07/25/2035	3AM
761118 BU 1	RALI 2005-QA8 NB2 SEQ SNR FLT 07/25/2035	.	03/25/2016.	Pass-Through Loss		0	5,391	4,441	0	0	0	0	0	0	5,391	0	(5,391)	(5,391)	0	07/25/2035	3AM
761118 BU 1	RALI 2005-QA8 NB2 SEQ SNR FLT 07/25/2035	.	03/31/2016.	Book Value Adjustment		0	0	0	0	0	0	0	0	0	(5,391)	0	5,391	5,391	0	07/25/2035	3AM
761118 DV 7	RALI 2005-QS12 A8 PAC SSNR FLT 8/25/2035	.	03/25/2016.	MBS Paydown		46,518	46,518	38,959	33,538	0	468	0	468	0	46,518	0	0	0	74	08/25/2035	1FM
761118 DV 7	RALI 2005-QS12 A8 PAC SSNR FLT 8/25/2035	.	03/25/2016.	Pass-Through Loss		0	19,901	16,667	0	0	0	0	0	0	0	0	0	0	0	08/25/2035	1FM
761118 KH 0	RALI 2005-QS15 2A SEQ 6.0 10/25/35	.	03/25/2016.	MBS Paydown		29,539	29,539	27,139	22,554	0	0	0	0	0	29,539	0	0	0	352	10/25/2035	1FM
761118 KH 0	RALI 2005-QS15 2A SEQ 6.0 10/25/35	.	03/25/2016.	Pass-Through Loss		0	2,222	2,042	0	0	0	0	0	0	2,222	0	(2,222)	(2,222)	0	10/25/2035	1FM
761118 KH 0	RALI 2005-QS15 2A SEQ 6.0 10/25/35	.	03/31/2016.	Book Value Adjustment		0	0	0	0	0	0	0	0	0	(2,222)	0	2,222	2,222	0	10/25/2035	1FM
761118 UQ 9	RALI 2006-QS2 1A9 SEQ 5.50 2/25/36	.	03/25/2016.	MBS Paydown		21,636	21,636	21,623	15,663	0	18	0	18	0	21,636	0	0	0	186	02/25/2036	1FM
761118 UQ 9	RALI 2006-QS2 1A9 SEQ 5.50 2/25/36	.	03/25/2016.	Pass-Through Loss		0	6,914	6,910	0	0	0	0	0	0	0	0	0	0	0	02/25/2036	1FM
76111X TF 0	RFMSI 2005-SA1 3A SEQ CSTR 03/25/2035	.	03/25/2016.	MBS Paydown		16,959	16,959	16,365	16,446	0	347	0	347	0	16,959	0	0	0	74	03/25/2035	1FM
76112B 2C 3	RAMP 2006-RS2 A2 SEQ FLT 03/25/2036	.	03/25/2016.	MBS Paydown		76,782	76,782	72,463	77,539	0	(757)	0	(757)	0	76,782	0	0	0	70	03/25/2036	1FM
76112B HY 9	RAMP 2005-RS1 AI6 NAS 4.713 1/25/35	.	03/25/2016.	MBS Paydown		55,883	55,883	55,745	55,775	0	94	0	94	0	55,883	0	0	0	419	01/25/2035	1FM
78444V AB 7	SLCLT 2010-B A2 ABS FLT 7/15/2042	.	03/15/2016.	MBS Paydown		202,923	202,923	202,923	202,923	0	0	0	0	0	202,923	0	0	0	1,373	07/15/2042	1FE
78445M AB 6	SLMA 2010-A 2A ABS FLT 5/16/44	.	03/15/2016.	MBS Paydown		277,079	277,079	277,079	277,079	0	0	0	0	0	277,079	0	0	0	1,751	05/16/2044	1FE
80875A AJ 0	SCIENTIFIC GAMES TL B1 LIB+500 10/18/20	.	03/31/2016.	Paydown		3,811	3,811	3,581	994	78	229	0	307	0	3,811	0	0	0	18	10/18/2020	3FE
81378E AA 1	SABR 2007-BR4 A2A SEQ FLT 05/25/2037	.	03/25/2016.	MBS Paydown		39,030	39,030	25,074	24,822	0	(1,803)	0	(1,803)	0	39,030	0	0	0	40	05/25/2037	1FM
81441N AC 0	SNMLT 2006-2A A3 SEQ SNR 6.31 10/25/2036	.	03/25/2016.	MBS Paydown		654,207	654,207	658,296	657,491	0	1,785	0	1,785	0	654,207	0	0	0	7,185	10/25/2036	1FM
81788Y AA 1	767-3-25285 & 25392 TRUST 5.25 10/05/22	.	03/05/2016.	Paydown		19,123	19,123	19,123	0	0	0	0	0	0	19,123	0	0	0	64	10/05/2022	2FE
82650A AA 6	SRFC 2012-3A A ABS 1.87 08/20/2029	.	03/20/2016.	MBS Paydown		37,902	37,902	37,895	37,897	0	17	0	17	0	37,902	0	0	0	115	08/20/2029	1FE
82838U AA 7	SVLF 2012-D A ABS 3.0 03/17/2025	.	03/15/2016.	MBS Paydown		129,082	129,082	129,016	129,037	0	888	0	888	0	129,082	0	0	0	644	03/17/2025	1FE
83611M HM 3	SVHE 2005-B M2 MEZ STP 5/25/2035	.	02/25/2016.	Pass-Through Loss		0	17,012	9,293	0	0	0	0	0	0	0	0	0	0	0	05/25/2035	1FM
83611M HM 3	SVHE 2005-B M2 MEZ STP 5/25/2035	.	03/25/2016.	MBS Paydown		70,247	70,247	38,372	17,753	0	21,204	0	21,204	0	70,247	0	0	0	538	05/25/2035	1FM
850228 AC 1	SCFT 2014-AA A ABS SEQ SSNR 2.7 05/25/23	.	03/25/2016.	MBS Paydown		194,900	194,900	195,753	195,587	0	(37)	0	(37)	0	194,900	0	0	0	891	05/25/2023	1FE
85172E AA 0	SLFT 2013-BA A ABS 3.92 01/16/23	.	02/15/2016.	MBS Paydown		1,000,000	1,000,000	998,459	999,548	0	452	0	452	0	1,000,000	0	0	0	6,533	01/16/2023	1FE
863579 C3 0	SARM 2005-21 6A3 SEQ SSNR FLT 11/25/2035	.	03/25/2016.	MBS Paydown		7,785	7,785	6,588	0	0	0	0	0	0	7,785	0	0	0	19	11/25/2035	1Z
863579 C3 0	SARM 2005-21 6A3 SEQ SSNR FLT 11/25/2035	.	03/25/2016.	Pass-Through Loss		0	10	9	0	0	0	0	0	0	10	0	(10)	(10)	0	11/25/2035	1Z
863579 C3 0	SARM 2005-21 6A3 SEQ SSNR FLT 11/25/2035	.	03/31/2016.	Book Value Adjustment		0	0	0	0	0	0	0	0	0	(10)	0	10	10	0	11/25/2035	1Z
863579 UL 0	SARM 2005-15 1A1 SEQ SSNR CSTR 07/25/35	.	03/25/2016.	MBS Paydown		8,101	8,101	6,522	0	0	(894)	0	(894)	0	8,101	0	0	0	20	07/25/2035	1FM
863579 UL 0	SARM 2005-15 1A1 SEQ SSNR CSTR 07/25/35	.	03/25/2016.	Pass-Through Loss		0	(276)	0	0	0	0	0	0	0	0	0	0	0	0	07/25/2035	1FM
863579 UU 0	SARM 2005-15 4A1 PT SSNR FLT 07/25/2035	.	03/25/2016.	MBS Paydown		43,754	43,754	37,574	0	0	204	0	204	0	43,754	0	0	0	156	07/25/2035	1FM
863579 UU 0	SARM 2005-15 4A1 PT SSNR FLT 07/25/2035	.	03/25/2016.	Pass-Through Loss		0	3,096	2,659	0	0	0	0	0	0	3,096	0	(3,096)	(3,096)	0	07/25/2035	1FM
863579 UU 0	SARM 2005-15 4A1 PT SSNR FLT 07/25/2035	.	03/31/2016.	Book Value Adjustment		0	0	0	0	0	0	0	0	0	(3,096)	0	3,096	3,096	0	07/25/2035	1FM
863579 VW 5	SARM 2005-17 5A2 SEQ SSNR CSTR 08/35	.	03/25/2016.	MBS Paydown		60,739	60,739	42,517	40,460	0	10,497	0	10,497	0	60,739	0	0	0	92	08/25/2035	1FM
863579 XR 4	SARM 2005-18 8A1 SEQ SSNR CSTR 09/25/35	.	03/25/2016.	MBS Paydown		54,204	54,204	41,873	41,002	0	9,446	0	9,446	0	54,204	0	0	0	169	09/25/2035	1FM
863579 ZL 5	SARM 2005-20 3A3 SEQ SNR FLT 10/25/2035	.	03/25/2016.	MBS Paydown		33,221	33,221	28,114	0	0	1,436	0	1,436	0	33,221	0	0	0	74	10/25/2035	1FM
863579 ZL 5	SARM 2005-20 3A3 SEQ SNR FLT 10/25/2035	.	03/25/2016.	Pass-Through Loss		0	14	12	0	0	0	0	0	0	14	0	(14)	(14)	0	10/25/2035	1FM
863579 ZL 5	SARM 2005-20 3A3 SEQ SNR FLT 10/25/2035	.	03/31/2016.	Book Value Adjustment		0	0	0	0	0	0	0	0	0	(32)	0	32	32	0	10/25/2035	1FM
863587 AE 1	SAIL 2006-3 A5 SEQ FLT 06/25/2036	.	03/25/2016.	MBS Paydown		196,711	196,711	159,288	173,404	0	(7,397)	0	(7,397)	0	196,711	0	0	0	196	06/25/2036	1FM
86358R DX 2	SASC 2001-SB1 A5 SEQ 3.375 8/25/31	.	03/25/2016.	MBS Paydown		10,700	10,700	9,670	9,857	0	(296)	0	(296)	0	10,700	0	0	0	60	08/25/2031	1FM

SCHEDULE D - PART 4

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1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
86359A MG 5	SASC 2003-AL1 APO 4/25/31	.	03/25/2016.	MBS Paydown		15,417	15,417	10,859	12,796	0	(1,010)	0	(1,010)	0	15,417	0	0	0	0	04/25/2031	1FM
86359A WT 6	SASC 2003-AL2 APO 0.00 01/25/2031	.	03/25/2016.	MBS Paydown		28,030	28,030	21,793	24,119	0	143	0	143	0	28,030	0	0	0	0	01/25/2031	1AM
86359B RK 9	SASC 2004-9XS 1A4D SEQ 5.41 5/25/34	.	03/25/2016.	MBS Paydown		90,848	90,848	91,103	90,848	0	0	0	0	0	90,848	0	0	0	836	05/25/2034	1FM
863619 AB 8	SASC 2007-OSI A2 SEQ FLT 06/25/2037	.	03/25/2016.	MBS Paydown		50,194	50,194	47,433	49,149	0	(1,139)	0	(1,139)	0	50,194	0	0	0	47	06/25/2037	1FM
87155M AA 9	SYMP 2007-5A A1 CLO FLT 01/15/2024	.	01/15/2016.	MBS Paydown		31,178	31,178	30,506	30,932	0	(2,772)	0	(2,772)	0	31,178	0	0	0	85	01/15/2024	1FE
87265V AB 4	T-MOBILE USA INC TL B 1L 11/03/2022	.	03/31/2016.	Paydown		6,000	6,000	5,980	5,980	0	20	0	20	0	6,000	0	0	0	53	11/03/2022	2FE
87407P AA 8	TAL 2013-1A A ABS 2.83 02/22/2038	.	03/20/2016.	MBS Paydown		97,500	97,500	97,419	97,439	0	2	0	2	0	97,500	0	0	0	459	02/22/2038	1FE
87407P AR 1	TAL 2014-3A A ABS SNR 3.27 11/21/2039	.	03/20/2016.	MBS Paydown		75,000	75,000	74,975	74,977	0	1	0	1	0	75,000	0	0	0	409	11/21/2039	1FE
881561 GQ 1	TMTS 2004-15AL A1 SEQ SNR 5.6654 07/34	.	03/25/2016.	MBS Paydown		45,294	45,294	44,445	45,294	0	(48)	0	(48)	0	45,294	0	0	0	702	07/25/2034	1FM
88156E AB 2	TMTS 2006-17HE A2B1 SEQ SNR FLT 01/25/38	.	03/25/2016.	MBS Paydown		14,660	14,660	12,516	0	0	(2,832)	0	(2,832)	0	14,660	0	0	0	8	01/25/2038	1Z
88156E AB 2	TMTS 2006-17HE A2B1 SEQ SNR FLT 01/25/38	.	03/25/2016.	Pass-Through Loss		0	(57)	0	0	0	0	0	0	0	0	0	0	0	0	01/25/2038	1Z
88314R AA 4	TMCL 2013-1A A ABS SEQ 3.9 09/20/2038	R	03/20/2016.	MBS Paydown		106,250	106,250	105,706	105,817	0	14	0	14	0	106,250	0	0	0	691	09/20/2038	1FE
88314R AC 0	TMCL 2014-1A A ABS SNR 3.27 10/20/2039	R	03/20/2016.	MBS Paydown		118,000	118,000	116,366	116,379	0	47	0	47	0	118,000	0	0	0	642	10/20/2039	1FE
89656F AA 4	TRL 2012-1A A1 ABS 2.266 01/15/43	.	03/15/2016.	MBS Paydown		61,287	61,287	61,287	61,287	0	0	0	0	0	61,287	0	0	0	231	01/15/2043	1FE
902757 AA 1	UIRC-GSA II LLC 2.655 04/05/2018	.	03/05/2016.	Sinking Fund Redemption		185,000	185,000	185,000	185,000	0	0	0	0	0	185,000	0	0	0	697	04/05/2018	1
90343K AN 2	US SILICA CO TL B LIBOR+300 7/22/2020	.	03/31/2016.	Paydown		1,523	1,523	1,424	1,403	34	4	0	39	0	1,523	0	0	0	15	07/23/2020	4FE
909319 AA 3	UNITED AIR 2013-1 A 4.30 08/15/2025	.	02/15/2016.	Sinking Fund Redemption		24,915	24,915	24,915	24,915	0	0	0	0	0	24,915	0	0	0	536	08/15/2025	1FE
90350J AA 3	USROF 2015-1IV A PT SNR 3.7211 02/27/35	.	01/04/2016.	Wells Fargo Brokerage Services		0	0	0	0	0	0	0	0	0	0	0	0	0	1,707	02/27/2035	5*
91827A AJ 6	VOLT 2015-NPL4 A1 SEQ SNR 3.50 02/25/55	.	01/04/2016.	Banc of America Securities		0	0	0	0	0	0	0	0	0	0	0	0	0	1,396	02/25/2055	5*
92328B AC 1	VENTR 2005-1A B CLO MEZ FLT 11/22/2018	.	02/22/2016.	MBS Paydown		140,042	140,042	138,992	140,042	0	0	0	0	0	140,042	0	0	0	399	11/22/2018	1FE
92922F 3N 6	WAMU 2005-AR12 1A8 SEQ SSNR FLT 10/25/35	.	03/25/2016.	MBS Paydown		13,186	13,186	12,452	0	0	(574)	0	(574)	0	13,186	0	0	0	27	10/25/2035	1FM
92925C CC 4	WAMU 2006-AR1 1A1A SEQ SSNR FLT 1/25/46	.	03/25/2016.	MBS Paydown		25,320	25,320	20,446	17,979	0	2,714	0	2,714	0	25,320	0	0	0	55	01/25/2046	1FM
92990G AG 8	WAMU 2007-HY5 2A5 SEQ SSNR FLT 05/25/37	.	03/25/2016.	MBS Paydown		9,846	9,846	7,335	0	0	(2,400)	0	(2,400)	0	9,846	0	0	0	20	05/25/2037	1FM
92990G AG 8	WAMU 2007-HY5 2A5 SEQ SSNR FLT 05/25/37	.	03/25/2016.	Pass-Through Loss		0	17,074	12,720	0	0	0	0	0	0	17,074	0	(17,074)	(17,074)	0	05/25/2037	1FM
92990G AG 8	WAMU 2007-HY5 2A5 SEQ SSNR FLT 05/25/37	.	03/31/2016.	Book Value Adjustment		0	0	0	0	0	0	0	0	0	(17,074)	0	17,074	17,074	0	05/25/2037	1FM
933636 AL 6	WAMU 2007-HY4 5A1 SEQ SSNR CSTR 11/25/36	.	03/25/2016.	MBS Paydown		71,650	71,650	64,395	0	0	3,804	0	3,804	0	71,650	0	0	0	133	11/25/2036	1FM
933636 AL 6	WAMU 2007-HY4 5A1 SEQ SSNR CSTR 11/25/36	.	03/25/2016.	Pass-Through Loss		0	439	395	0	0	0	0	0	0	439	0	(439)	(439)	0	11/25/2036	1FM
933636 AL 6	WAMU 2007-HY4 5A1 SEQ SSNR CSTR 11/25/36	.	03/31/2016.	Book Value Adjustment		0	0	0	0	0	0	0	0	0	(439)	0	439	439	0	11/25/2036	1FM
93364F AC 5	WAMU 2007-HY7 2A1 SEQ SSNR FLT 07/25/37	.	03/25/2016.	MBS Paydown		29,899	29,899	23,717	0	0	0	0	0	0	29,899	0	0	0	56	07/25/2037	1FM
93364F AC 5	WAMU 2007-HY7 2A1 SEQ SSNR FLT 07/25/37	.	03/25/2016.	Pass-Through Loss		0	2,657	2,108	0	0	0	0	0	0	2,657	0	(2,657)	(2,657)	0	07/25/2037	1FM
93364F AC 5	WAMU 2007-HY7 2A1 SEQ SSNR FLT 07/25/37	.	03/31/2016.	Book Value Adjustment		0	0	0	0	0	0	0	0	0	(2,657)	0	2,657	2,657	0	07/25/2037	1FM
93934N AR 6	WMALT 2006-5 2CB2 SEQ FLT 07/25/2036	.	03/25/2016.	MBS Paydown		5,241	5,241	4,826	2,395	0	(24)	0	(24)	0	5,241	0	0	0	8	07/25/2036	1FM
93934N AR 6	WMALT 2006-5 2CB2 SEQ FLT 07/25/2036	.	03/25/2016.	Pass-Through Loss		0	4,665	4,168	0	0	0	0	0	0	0	0	0	0	0	07/25/2036	1FM
94983G AA 6	WFMBS 2006-AR3 A1 SEQ SSNR CSTR 03/36	.	03/25/2016.	MBS Paydown		72,997	72,997	72,937	59,718	0	270	0	270	0	72,997	0	0	0	339	03/25/2036	1FM
94983G AA 6	WFMBS 2006-AR3 A1 SEQ SSNR CSTR 03/36	.	03/25/2016.	Pass-Through Loss		0	966	965	0	0	0	0	0	0	0	0	0	0	0	03/25/2036	1FM
96032U AA 1	WESTR 2012-3A A ABS 2.50 03/20/25	.	03/20/2016.	MBS Paydown		120,702	120,702	120,702	120,702	0	0	0	0	0	120,702	0	0	0	493	03/20/2025	1FE
96033B AA 2	WESTR 2015-1A A ABS SNR 2.75 05/20/2027	.	03/20/2016.	MBS Paydown		325,993	325,993	325,882	323,070	0	127	0	127	0	325,993	0	0	0	1,485	05/20/2027	1FE
96033L AA 0	WESTR 2015-2A A ABS SEQ SSNR 3.2 07/28	.	03/20/2016.	MBS Paydown		697,384	697,384	696,458	696,446	0	24	0	24	0	697,384	0	0	0	3,711	07/20/2028	1FE
97358F AB 6	WINDSOR FINANCING TL B L+500 12/5/2017	.	03/31/2016.	Paydown		23,065	23,065	22,834	22,834	131	100	0	231	0	23,065	0	0	0	80	12/05/2017	3FE
G0620B AB 4	ATLSS 2014-1 A ABS SNR 4.875 12/15/2039	E	03/15/2016.	MBS Paydown		46,800	46,800	46,800	46,800	0	0	0	0	0	46,800	0	0	0	318	12/15/2039	1FE
G3163H AC 6	C&J ENERGY TL B1 LIBOR + 550 03/19/2020	E	03/31/2016.	Paydown		13,125	13,125	11,353	7,980	3,578	77	0	3,655	0	13,125	0	0	0	142	03/19/2020	5FE
G3600K AB 2	FLOATEL INTL TL B LIBOR+500 06/13/2020	F	03/31/2016.	Paydown		4,156	4,156	3,234	295	0	0	0	0	0	4,156	0	0	0	63	06/13/2020	5FE
Q3930A AC 2	FMG TL LIBOR + 275 6/30/2019	F	03/31/2016.	Paydown		11,391	11,391	10,167	8,416	1,931	16	0	1,947	0	11,391	0	0	0	121	06/30/2019	3FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
3899999. Total Bonds - Industrial and Miscellaneous						60,100,265	62,457,791	59,316,195	56,544,881	197,203	316,237	0	513,440	0	59,999,103	0	101,162	101,162	676,013	XXX	XXX
8399997. Total Bonds - Part 4						130,419,196	133,391,641	133,215,250	127,039,281	197,203	(94,102)	0	103,101	0	130,107,729	0	311,467	311,467	2,150,432	XXX	XXX
8399999. Total Bonds						130,419,196	133,391,641	133,215,250	127,039,281	197,203	(94,102)	0	103,101	0	130,107,729	0	311,467	311,467	2,150,432	XXX	XXX
Preferred Stocks - Industrial and Miscellaneous																					
369604 BM 4	GEN ELECTRIC CO 4.00 A	.	01/20/2016.	Exchanged	0.000	11,332,200	11,110,000.00	9,860,125	11,110,000	(1,248,985)	822	0	(1,248,163)	0	9,861,837	0	1,470,363	1,470,363	54,007	XXX	P1UFE...
369604 BP 7	GEN ELECTRIC CO 4.20 C	.	01/20/2016.	Exchanged	0.000	5,524,700	5,470,000.00	4,923,000	5,442,650	(519,300)	(106,634)	0	(625,934)	0	4,816,716	0	707,984	707,984	26,590	XXX	P1UFE...
486606 50 2	KAYNE ANDERSON MLV INV E 4.25 04/01/2019	.	01/15/2016.	Partial Call	10,000.000	250,000	0.00	250,000	249,705	0	295	0	295	0	250,000	0	0	0	1,977	XXX	RP1LFE.
486606 50 2	KAYNE ANDERSON MLV INV E 4.25 04/01/2019	.	02/12/2016.	Call	10,000.000	250,000	0.00	250,000	249,705	0	295	0	295	0	250,000	0	0	0	1,417	XXX	RP1LFE.
842400 72 3	SOUTHERN CAL ED D 6.50	.	03/31/2016.	Call	40,000.000	4,000,000	0.00	4,000,000	4,132,000	(132,000)	0	0	(132,000)	0	4,000,000	0	0	0	86,667	XXX	P2UFE...
89147L 80 3	TORTOISE ENERGY 3.95 C 5/01/2018	.	01/08/2016.	Call	850,000.000	8,500,000	0.00	8,755,000	8,655,102	0	(155,102)	0	(155,102)	0	8,500,000	0	0	0	34,508	XXX	RP1UFE.
8499999. Total Preferred Stocks - Industrial and Miscellaneous						29,856,900	XXX	28,038,125	29,839,161	(1,900,285)	(260,323)	0	(2,160,608)	0	27,678,553	0	2,178,347	2,178,347	205,166	XXX	XXX
8999997. Total Preferred Stocks - Part 4						29,856,900	XXX	28,038,125	29,839,161	(1,900,285)	(260,323)	0	(2,160,608)	0	27,678,553	0	2,178,347	2,178,347	205,166	XXX	XXX
8999999. Total Preferred Stocks						29,856,900	XXX	28,038,125	29,839,161	(1,900,285)	(260,323)	0	(2,160,608)	0	27,678,553	0	2,178,347	2,178,347	205,166	XXX	XXX
Common Stocks - Industrial and Miscellaneous																					
00176M AC 3	AMMC 2015-17A SUB 0 11/15/27	.	03/30/2016.	MITSUBISHI	0.000	1,181,250	XXX	1,293,750	1,288,650	5,100	0	0	5,100	0	1,293,750	0	(112,500)	(112,500)	0	XXX	U
001748 AD 4	AMMC 2014-14A SUB 0 07/27/26	.	01/31/2016.	Distribution of Funds	0.000	82,128	XXX	0	0	0	0	0	0	0	82,128	0	0	0	0	XXX	U
001750 AB 4	AMMC CLO 2011-9A 01-15-22	.	01/31/2016.	Distribution of Funds	0.000	12,732	XXX	0	0	0	0	0	0	0	12,732	0	0	0	0	XXX	U
001752 AE 4	AMMC CLO 2012-10A SUB 04/11/22	.	01/31/2016.	Distribution of Funds	0.000	107,291	XXX	0	0	0	0	0	0	0	107,291	0	0	0	0	XXX	U
00175N AC 2	AMMC CLO 2014-15A SUB 0 12/09/26	.	03/31/2016.	Distribution of Funds	0.000	31,958	XXX	0	0	0	0	0	0	0	31,958	0	0	0	0	XXX	U
00176B AF 0	AMMC CLO 2013-13A SUB 0 01/24/26	.	01/31/2016.	Distribution of Funds	0.000	98,380	XXX	0	0	0	0	0	0	0	98,380	0	0	0	0	XXX	U
00176K AC 7	AMMC CLO 2015-16A SUB 0 04/14/27	.	01/31/2016.	Distribution of Funds	0.000	173,197	XXX	0	0	0	0	0	0	0	173,197	0	0	0	0	XXX	U
00176E AE 7	AMMC CLO 2013-12A SUB 0 05/10/25	.	02/29/2016.	Distribution of Funds	0.000	132,284	XXX	0	0	0	0	0	0	0	132,284	0	0	0	0	XXX	U
03938L 10 4	ARCELORMITTAL	R	03/14/2016.	Spin Off 03938L112	0.000	490,476	XXX	490,476	0	0	0	0	0	0	490,476	0	0	0	0	XXX	L
03938L 11 2	ARCELORMITTAL-NY REG RTS	R	03/18/2016.	BERNSTEIN	400,000.000	568,787	XXX	490,476	0	0	0	0	0	0	490,476	0	78,312	78,312	0	XXX	L
369604 10 3	GENERAL ELECTRIC COMPANY	.	03/03/2016.	ISI GROUP	100,000.000	3,012,754	XXX	1,661,589	3,115,000	(1,453,411)	0	0	(1,453,411)	0	1,661,589	0	1,351,165	1,351,165	22,555	XXX	L
369604 10 3	GENERAL ELECTRIC COMPANY	.	03/04/2016.	CORNERSTONE MACRO	100,000.000	3,032,964	XXX	1,559,480	3,115,000	(1,555,520)	0	0	(1,555,520)	0	1,559,480	0	1,473,484	1,473,484	21,602	XXX	L
369604 10 3	GENERAL ELECTRIC COMPANY	.	03/11/2016.	STIFEL NICOLAUS	265,000.000	8,055,692	XXX	4,046,452	8,254,750	(4,208,298)	0	0	(4,208,298)	0	4,046,452	0	4,009,240	4,009,240	62,794	XXX	L
478160 10 4	JOHNSON & JOHNSON	.	02/24/2016.	CORNERSTONE MACRO	86,000.000	8,915,116	XXX	4,985,622	8,833,920	(3,848,298)	0	0	(3,848,298)	0	4,985,622	0	3,929,494	3,929,494	64,500	XXX	L
487836 10 8	KELLOGG CO	.	02/25/2016.	CORNERSTONE MACRO	110,000.000	8,204,116	XXX	5,688,859	7,949,700	(2,260,841)	0	0	(2,260,841)	0	5,688,859	0	2,515,257	2,515,257	0	XXX	L
487836 10 8	KELLOGG CO	.	02/29/2016.	CORNERSTONE MACRO	30,000.000	2,223,210	XXX	1,511,758	2,168,100	(656,342)	0	0	(656,342)	0	1,511,758	0	711,451	711,451	0	XXX	L
487836 10 8	KELLOGG CO	.	03/04/2016.	CORNERSTONE MACRO	40,000.000	3,003,467	XXX	1,994,298	2,890,800	(896,502)	0	0	(896,502)	0	1,994,298	0	1,009,169	1,009,169	449	XXX	L
609207 10 5	MONDELEZ INTERNATIONAL INC	.	02/26/2016.	CORNERSTONE MACRO	50,000.000	2,076,725	XXX	967,320	2,242,000	(1,274,680)	0	0	(1,274,680)	0	967,320	0	1,109,405	1,109,405	8,463	XXX	L
609207 10 5	MONDELEZ INTERNATIONAL INC	.	03/03/2016.	ISI GROUP	90,000.000	3,708,909	XXX	1,716,386	4,035,600	(2,319,214)	0	0	(2,319,214)	0	1,716,386	0	1,992,523	1,992,523	15,085	XXX	L
609207 10 5	MONDELEZ INTERNATIONAL INC	.	03/04/2016.	CORNERSTONE MACRO	40,000.000	1,680,847	XXX	755,103	1,793,600	(1,038,497)	0	0	(1,038,497)	0	755,103	0	925,744	925,744	7,148	XXX	L
609207 10 5	MONDELEZ INTERNATIONAL INC	.	03/11/2016.	DEUTSCHE BANK	43,250.000	1,817,066	XXX	796,822	1,939,330	(1,142,508)	0	0	(1,142,508)	0	796,822	0	1,020,244	1,020,244	7,257	XXX	L
76155G 20 6	REVOLUTION LIGHTING TECHNOLOGIES INC NPV	.	03/11/2016.	Stock Split 1.0 for 10.0	4,871,569.000	0	XXX	0	3,872,897	0	0	0	0	0	0	0	0	0	0	XXX	L
9099999. Total Common Stocks - Industrial and Miscellaneous						48,609,348	XXX	27,958,390	51,499,347	(20,649,011)	0	0	(20,649,011)	0	28,596,360	0	20,012,988	20,012,988	209,851	XXX	XXX
9799997 Total Common Stocks - Part 4						48,609,348	XXX	27,958,390	51,499,347	(20,649,011)	0	0	(20,649,011)	0	28,596,360	0	20,012,988	20,012,988	209,851	XXX	XXX
9799999. Total Common Stocks						48,609,348	XXX	27,958,390	51,499,347	(20,649,011)	0	0	(20,649,011)	0	28,596,360	0	20,012,988	20,012,988	209,851	XXX	XXX
9899999. Total Preferred and Common Stocks						78,466,248	XXX	55,996,515	81,338,509	(22,549,296)	(260,323)	0	(22,809,619)	0	56,274,913	0	22,191,335	22,191,335	415,017	XXX	XXX
9999999. Total Bonds, Preferred and Common Stocks						208,885,444	XXX	189,211,765	208,377,790	(22,352,093)	(354,425)	0	(22,706,518)	0	186,382,643	0	22,502,801	22,502,801	2,565,449	XXX	XXX

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

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Items(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, or Central	Counterparty Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate of Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization) / Accretion	20 Adjustment to Carrying Value of Hedged Items	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Forwards - Hedging Effective																							
1.3022 CAD / 1 USD	Canadian Dollar Exposure	N/A	Currency	Fifth Third Bank	QFROUN1UWUYU0DVIWD51	03/30/2016	06/30/2016	1	135,000,000	1.3022	0	0	0	207,136		207,136	0	207,136	0	0	337,500		1.00
1219999. Total-Forwards-Hedging Effective											0	0	0	207,136	XXX	207,136	0	207,136	0	0	337,500	XXX	XXX
1269999. Total-Forwards											0	0	0	207,136	XXX	207,136	0	207,136	0	0	337,500	XXX	XXX
1399999. Total-Hedging Effective											0	0	0	207,136	XXX	207,136	0	207,136	0	0	337,500	XXX	XXX
1449999. TOTAL											0	0	0	207,136	XXX	207,136	0	207,136	0	0	337,500	XXX	XXX

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges 15	16	17	18	19	20	21	22
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Reporting Date Price	Fair Value	Book/Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Year-end (b)	Value of One (1) Point
Long Futures																					
Hedging Other																					
CZ4	7	35,000	5,000 Bushels of Corn	Commodity Price in Insurance Product	P, 1, I	a	12/16/2016.	Chicago Mercantile Exchange SNZ2OJLFK8MNNCLQOF39	02/12/2016.	3.8250	3.6875	(4,813)	(4,813)	0	0	0	(4,813)	0	6,300	0	5,000
CZ4	4	20,000	5,000 Bushels of Corn	Commodity Price in Insurance Product	P, 1, I	a	12/16/2016.	Chicago Mercantile Exchange SNZ2OJLFK8MNNCLQOF39	02/16/2016.	3.8300	3.6875	(2,850)	(2,850)	0	0	0	(2,850)	0	3,600	0	5,000
CZ4	4	20,000	5,000 Bushels of Corn	Commodity Price in Insurance Product	P, 1, I	a	12/16/2016.	Chicago Mercantile Exchange SNZ2OJLFK8MNNCLQOF39	02/17/2016.	3.8550	3.6875	(3,350)	(3,350)	0	0	0	(3,350)	0	3,600	0	5,000
CZ4	3	15,000	5,000 Bushels of Corn	Commodity Price in Insurance Product	P, 1, I	a	12/16/2016.	Chicago Mercantile Exchange SNZ2OJLFK8MNNCLQOF39	02/18/2016.	3.8850	3.6875	(2,963)	(2,963)	0	0	0	(2,963)	0	2,700	0	5,000
CZ4	4	20,000	5,000 Bushels of Corn	Commodity Price in Insurance Product	P, 1, I	a	12/16/2016.	Chicago Mercantile Exchange SNZ2OJLFK8MNNCLQOF39	02/22/2016.	3.9025	3.6875	(4,300)	(4,300)	0	0	0	(4,300)	0	3,600	0	5,000
CZ4	3	15,000	5,000 Bushels of Corn	Commodity Price in Insurance Product	P, 1, I	a	12/16/2016.	Chicago Mercantile Exchange SNZ2OJLFK8MNNCLQOF39	02/23/2016.	3.8875	3.6875	(3,000)	(3,000)	0	0	0	(3,000)	0	2,700	0	5,000
CZ4	2	10,000	5,000 Bushels of Corn	Commodity Price in Insurance Product	P, 1, I	a	12/16/2016.	Chicago Mercantile Exchange SNZ2OJLFK8MNNCLQOF39	02/24/2016.	3.8475	3.6875	(1,600)	(1,600)	0	0	0	(1,600)	0	1,800	0	5,000
CZ4	1	5,000	5,000 Bushels of Corn	Commodity Price in Insurance Product	P, 1, I	a	12/16/2016.	Chicago Mercantile Exchange SNZ2OJLFK8MNNCLQOF39	02/25/2016.	3.8175	3.6875	(650)	(650)	0	0	0	(650)	0	900	0	5,000
CZ4	3	15,000	5,000 Bushels of Corn	Commodity Price in Insurance Product	P, 1, I	a	12/16/2016.	Chicago Mercantile Exchange SNZ2OJLFK8MNNCLQOF39	02/26/2016.	3.7900	3.6875	(1,538)	(1,538)	0	0	0	(1,538)	0	2,700	0	5,000
CZ4	13	65,000	5,000 Bushels of Corn	Commodity Price in Insurance Product	P, 1, I	a	12/16/2016.	Chicago Mercantile Exchange SNZ2OJLFK8MNNCLQOF39	03/02/2016.	3.7375	3.6875	(3,250)	(3,250)	0	0	0	(3,250)	0	11,700	0	5,000
CZ4	4	20,000	5,000 Bushels of Corn	Commodity Price in Insurance Product	P, 1, I	a	12/16/2016.	Chicago Mercantile Exchange SNZ2OJLFK8MNNCLQOF39	03/03/2016.	3.7400	3.6875	(1,050)	(1,050)	0	0	0	(1,050)	0	3,600	0	5,000
CZ4	7	35,000	5,000 Bushels of Corn	Commodity Price in Insurance Product	P, 1, I	a	12/16/2016.	Chicago Mercantile Exchange SNZ2OJLFK8MNNCLQOF39	03/04/2016.	3.7750	3.6875	(3,063)	(3,063)	0	0	0	(3,063)	0	6,300	0	5,000
CZ4	8	40,000	5,000 Bushels of Corn	Commodity Price in Insurance Product	P, 1, I	a	12/16/2016.	Chicago Mercantile Exchange SNZ2OJLFK8MNNCLQOF39	03/07/2016.	3.8050	3.6875	(4,700)	(4,700)	0	0	0	(4,700)	0	7,200	0	5,000
CZ4	20	100,000	5,000 Bushels of Corn	Commodity Price in Insurance Product	P, 1, I	a	12/16/2016.	Chicago Mercantile Exchange SNZ2OJLFK8MNNCLQOF39	03/09/2016.	3.7850	3.6875	(9,750)	(9,750)	0	0	0	(9,750)	0	18,000	0	5,000
CZ4	5	25,000	5,000 Bushels of Corn	Commodity Price in Insurance Product	P, 1, I	a	12/16/2016.	Chicago Mercantile Exchange SNZ2OJLFK8MNNCLQOF39	03/10/2016.	3.8025	3.6875	(2,875)	(2,875)	0	0	0	(2,875)	0	4,500	0	5,000
CZ4	16	80,000	5,000 Bushels of Corn	Commodity Price in Insurance Product	P, 1, I	a	12/16/2016.	Chicago Mercantile Exchange SNZ2OJLFK8MNNCLQOF39	03/14/2016.	3.8725	3.6875	(14,800)	(14,800)	0	0	0	(14,800)	0	14,400	0	5,000
CZ4	19	95,000	5,000 Bushels of Corn	Commodity Price in Insurance Product	P, 1, I	a	12/16/2016.	Chicago Mercantile Exchange SNZ2OJLFK8MNNCLQOF39	03/15/2016.	3.8650	3.6875	(16,863)	(16,863)	0	0	0	(16,863)	0	17,100	0	5,000
CZ4	12	60,000	5,000 Bushels of Corn	Commodity Price in Insurance Product	P, 1, I	a	12/16/2016.	Chicago Mercantile Exchange SNZ2OJLFK8MNNCLQOF39	03/16/2016.	3.8552	3.6875	(10,063)	(10,063)	0	0	0	(10,063)	0	10,800	0	5,000
CZ4	10	50,000	5,000 Bushels of Corn	Commodity Price in Insurance Product	P, 1, I	a	12/16/2016.	Chicago Mercantile Exchange SNZ2OJLFK8MNNCLQOF39	03/17/2016.	3.8650	3.6875	(8,875)	(8,875)	0	0	0	(8,875)	0	9,000	0	5,000
CZ4	5	25,000	5,000 Bushels of Corn	Commodity Price in Insurance Product	P, 1, I	a	12/16/2016.	Chicago Mercantile Exchange SNZ2OJLFK8MNNCLQOF39	03/22/2016.	3.8775	3.6875	(4,750)	(4,750)	0	0	0	(4,750)	0	4,500	0	5,000
CZ4	2	10,000	5,000 Bushels of Corn	Commodity Price in Insurance Product	P, 1, I	a	12/16/2016.	Chicago Mercantile Exchange SNZ2OJLFK8MNNCLQOF39	03/23/2016.	3.8525	3.6875	(1,650)	(1,650)	0	0	0	(1,650)	0	1,800	0	5,000
CZ4	3	15,000	5,000 Bushels of Corn	Commodity Price in Insurance Product	P, 1, I	a	12/16/2016.	Chicago Mercantile Exchange SNZ2OJLFK8MNNCLQOF39	03/30/2016.	3.8650	3.6875	(2,663)	(2,663)	0	0	0	(2,663)	0	2,700	0	5,000
CZ4	4	20,000	5,000 Bushels of Corn	Commodity Price in Insurance Product	P, 1, I	a	12/16/2016.	Chicago Mercantile Exchange SNZ2OJLFK8MNNCLQOF39	03/31/2016.	3.8175	3.6875	(2,600)	(2,600)	0	0	0	(2,600)	0	3,600	0	5,000
SX4	3	15,000	5,000 Bushels of Soybeans	Commodity Price in Insurance Product	P, 1, I	a	11/16/2016.	Chicago Mercantile Exchange SNZ2OJLFK8MNNCLQOF39	02/12/2016.	8.8600	9.2475	5,813	5,813	0	0	0	5,813	0	4,500	0	5,000
SX4	2	10,000	5,000 Bushels of Soybeans	Commodity Price in Insurance Product	P, 1, I	a	11/16/2016.	Chicago Mercantile Exchange SNZ2OJLFK8MNNCLQOF39	02/16/2016.	8.9075	9.2475	3,400	3,400	0	0	0	3,400	0	3,000	0	5,000
SX4	1	5,000	5,000 Bushels of Soybeans	Commodity Price in Insurance Product	P, 1, I	a	11/16/2016.	Chicago Mercantile Exchange SNZ2OJLFK8MNNCLQOF39	02/18/2016.	8.9000	9.2475	1,738	1,738	0	0	0	1,738	0	1,500	0	5,000
SX4	2	10,000	5,000 Bushels of Soybeans	Commodity Price in Insurance Product	P, 1, I	a	11/16/2016.	Chicago Mercantile Exchange SNZ2OJLFK8MNNCLQOF39	02/23/2016.	8.8575	9.2475	3,900	3,900	0	0	0	3,900	0	3,000	0	5,000
SX4	1	5,000	5,000 Bushels of Soybeans	Commodity Price in Insurance Product	P, 1, I	a	11/16/2016.	Chicago Mercantile Exchange SNZ2OJLFK8MNNCLQOF39	02/25/2016.	8.8200	9.2475	2,138	2,138	0	0	0	2,138	0	1,500	0	5,000
SX4	1	5,000	5,000 Bushels of Soybeans	Commodity Price in Insurance Product	P, 1, I	a	11/16/2016.	Chicago Mercantile Exchange SNZ2OJLFK8MNNCLQOF39	02/26/2016.	8.7900	9.2475	2,288	2,288	0	0	0	2,288	0	1,500	0	5,000
SX4	3	15,000	5,000 Bushels of Soybeans	Commodity Price in Insurance Product	P, 1, I	a	11/16/2016.	Chicago Mercantile Exchange SNZ2OJLFK8MNNCLQOF39	03/02/2016.	8.6900	9.2475	8,363	8,363	0	0	0	8,363	0	4,500	0	5,000
SX4	2	10,000	5,000 Bushels of Soybeans	Commodity Price in Insurance Product	P, 1, I	a	11/16/2016.	Chicago Mercantile Exchange SNZ2OJLFK8MNNCLQOF39	03/03/2016.	8.7225	9.2475	5,250	5,250	0	0	0	5,250	0	3,000	0	5,000
SX4	2	10,000	5,000 Bushels of Soybeans	Commodity Price in Insurance Product	P, 1, I	a	11/16/2016.	Chicago Mercantile Exchange SNZ2OJLFK8MNNCLQOF39	03/04/2016.	8.9050	9.2475	3,425	3,425	0	0	0	3,425	0	3,000	0	5,000
SX4	3	15,000	5,000 Bushels of Soybeans	Commodity Price in Insurance Product	P, 1, I	a	11/16/2016.	Chicago Mercantile Exchange SNZ2OJLFK8MNNCLQOF39	03/07/2016.	8.9425	9.2475	4,575	4,575	0	0	0	4,575	0	4,500	0	5,000
SX4	4	20,000	5,000 Bushels of Soybeans	Commodity Price in Insurance Product	P, 1, I	a	11/16/2016.	Chicago Mercantile Exchange SNZ2OJLFK8MNNCLQOF39	03/09/2016.	8.9700	9.2475	5,550	5,550	0	0	0	5,550	0	6,000	0	5,000
SX4	1	5,000	5,000 Bushels of Soybeans	Commodity Price in Insurance Product	P, 1, I	a	11/16/2016.	Chicago Mercantile Exchange SNZ2OJLFK8MNNCLQOF39	03/10/2016.	8.9875	9.2475	1,300	1,300	0	0	0	1,300	0	1,500	0	5,000
SX4	4	20,000	5,000 Bushels of Soybeans	Commodity Price in Insurance Product	P, 1, I	a	11/16/2016.	Chicago Mercantile Exchange SNZ2OJLFK8MNNCLQOF39	03/14/2016.	9.0575	9.2475	3,800	3,800	0	0	0	3,800	0	6,000	0	5,000
SX4	2	10,000	5,000 Bushels of Soybeans	Commodity Price in Insurance Product	P, 1, I	a	11/16/2016.	Chicago Mercantile Exchange SNZ2OJLFK8MNNCLQOF39	03/15/2016.	9.0400	9.2475	2,075	2,075	0	0	0	2,075	0	3,000	0	5,000
SX4	1	5,000	5,000 Bushels of Soybeans	Commodity Price in Insurance Product	P, 1, I	a	11/16/2016.	Chicago Mercantile Exchange SNZ2OJLFK8MNNCLQOF39	03/16/2016.	8.9900	9.2475	1,288	1,288	0	0	0	1,288	0	1,500	0	5,000

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Reporting Date Price	Fair Value	Book/Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Year-end (b)	Value of One (1) Point
SX4.....	2	...10,000	5,000 Bushels of Soybeans...	Commodity Price in Insurance Product...	P, 1, I.....	a............	11/16/2016.	Chicago Mercantile Exchange.. SNZ2OJLFK8MNNCLQOF39...	03/17/2016.	.......9.0650	.......9.2475	1,825	1,825	0	0	0	1,825	0	3,000	0	5,000
12829999. Total-Long Futures-Hedging Other.........................												.....(55,288)	..........(55,288)	0	0	0	.........(55,288)	0	194,100	XXX	XXX
1329999. Total-Long Futures..												.....(55,288)	..........(55,288)	0	0	0	.........(55,288)	0	194,100	XXX	XXX
1409999. Total-Hedging Other..												.....(55,288)	..........(55,288)	0	0	0	.........(55,288)	0	194,100	XXX	XXX
1449999. TOTAL...												.....(55,288)	..........(55,288)	0	0	0	.........(55,288)	0	194,100	XXX	XXX

(a)

Code	Description of Hedged Risk(s)
a	Commodity

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

1	2	3	4	Book Adjusted Carrying Value 5	Book Adjusted Carrying Value 6	Book Adjusted Carrying Value 7	Fair Value 8	Fair Value 9	Fair Value 10	11	12
Description of Exchange, Counterparty or Central Clearinghouse	Master Agreement (Y or N)	Credit Support Annex (Y or N)	Fair Value of Acceptable Collateral	Contracts with Book/Adjusted Carrying Value > 0	Contracts with Book/Adjusted Carrying Value < 0	Exposure Net of Collateral	Contracts with Fair Value > 0	Contracts with Fair Value < 0	Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
Exchange Traded Derivatives											
0199999. Aggregate Sum of Exchange Traded	XXX	XXX	XXX	56,725	(112,013)	56,725	56,725	(112,013)	56,725	194,100	194,100
NAIC 6 Designation											
Fifth Third Bank QFROUN1UWUYU0DVIWD51	Y	N	0	207,136	0	207,136	207,136	0	207,136	337,500	337,500
0799999. Total NAIC 6 Designation			0	207,136	0	207,136	207,136	0	207,136	337,500	337,500
0999999. Gross Totals			0	263,861	(112,013)	263,861	263,861	(112,013)	263,861	531,600	531,600
1. Offset per SSAP No. 64				56,725	(56,725)						
2. Net after right of offset per SSAP No. 64				207,136	(55,288)						

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

1	2	3	4	5	6	7	8	9
Exchange, Counterparty or Central Clearinghouse	Type of Asset Pledged	CUSIP Identification	Description	Fair Value	Par Value	Book/Adjusted Carrying Value	Maturity Date	Type of Margin (I, V or IV)

NONE

SCHEDULE DL - PART 1

SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

1	2	3	4	5	6	7
CUSIP Identification	Description	Code	NAIC Designation / Market Indicator	Fair Value	Book/Adjusted Carrying Value	Maturity Date

General Interrogatories:

1. Total activity for the year: Fair Value $..........0 Book/Adjusted Carrying Value $..........0
2. Average balance for the year: Fair Value $..........0 Book/Adjusted Carrying Value $..........0
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
   NAIC 1: $..........0 NAIC 2: $..........0 NAIC 3: $..........0 NAIC 4: $..........0 NAIC 5: $..........0 NAIC 6: $..........0

NONE

SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS
Reinvested Collateral Assets Owned Current Statement Date

1	2	3	4	5	6	7
CUSIP Identification	Description	Code	NAIC Designation / Market Indicator	Fair Value	Book/Adjusted Carrying Value	Maturity Date

General Interrogatories:

1. Total activity for the year: Fair Value $..........0 Book/Adjusted Carrying Value $..........0
2. Average balance for the year: Fair Value $..........0 Book/Adjusted Carrying Value $..........0

NONE

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1		2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
						6	7	8	
Depository		Code	Rate of Interest	Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	First Month	Second Month	Third Month	*
Open Depositories									
The Bank of New York Mellon	New York, New York		0.010	19	0	143,008	1,551,358	312,557	XXX
Bank of America	Miami, Florida		0.000	0	0	125,177	176,688	111,066	XXX
BB&T	Crestview Hills, Kentucky		0.000	0	0	1,999,910	1,999,910	1,999,910	XXX
The Bank of Guam	Hagatna, Guam		0.250	0	33	50,880	50,880	50,880	XXX
Certificate of Deposit .25% 12/28/16			0.000	0	0	0	0	0	XXX
The Centreville National Bank	Stevensville, Maryland		0.000	0	0	127,500	95,512	102,348	XXX
Fifth Third Bank	Cincinnati, Ohio		0.050	0	186	450,180	450,180	450,180	XXX
Certificate of Deposit .05% 6-4-16			0.000	0	0	0	0	0	XXX
Huntington National Bank	Columbus, Ohio		0.000	0	0	4,999,523	4,999,523	4,999,523	XXX
JP Morgan Chase	Indianapolis, Indiana		0.050	14	0	75,026	75,031	75,036	XXX
Keybank	Albany, New York		0.000	0	0	4,999,936	4,999,936	4,999,936	XXX
Laconia Savings Bank	Whitefield, New Hampshire		0.000	0	0	756,646	738,333	851,000	XXX
LaSalle Bank N.A.	Chicago, Illinois		0.000	0	0	993,513	1,127,040	1,352,701	XXX
The Northern Trust Company / O'Hare	Schaumburg, Illinois		0.000	0	0	53,109	173,845	2,502,559	XXX
PNC Bank	Pittsburgh, Pennsylvania		0.000	0	0	(48,636,481)	(44,332,864)	(42,420,174)	XXX
Northrim Bank	Anchorage, Alaska		0.200	0	32	36,799	36,799	36,799	XXX
Certificate of Deposit .20% 10-22-16			0.000	0	0	0	0	0	XXX
Oversea-Chinese Banking Corporation	Singapore		0.000	0	0	10,136,517	9,527,057	27,103,883	XXX
Royal Bank of Canada	Toronto, Canada		0.500	8,288	0	15,330,838	17,289,539	18,115,727	XXX
RBC Dexia Investor Services Trust	Toronto, Canada		0.000	0	0	25,300,642	25,300,642	46,251,642	XXX
US Bank	Miami, Florida		0.000	0	0	0	0	0	XXX
Wells Fargo Bank	Los Angeles, California		0.000	0	0	3,804,951	2,706,444	3,167,051	XXX
0199999. Total Open Depositories		XXX	XXX	8,321	251	20,747,674	26,965,853	70,062,623	XXX
0399999. Total Cash on Deposit		XXX	XXX	8,321	251	20,747,674	26,965,853	70,062,623	XXX
0599999. Total Cash		XXX	XXX	8,321	251	20,747,674	26,965,853	70,062,623	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1 Description	2 Code	3 Date Acquired	4 Rate of Interest	5 Maturity Date	6 Book/Adjusted Carrying Value	7 Amount of Interest Due & Accrued	8 Amount Received During Year
Sweep Accounts							
PNC Repurchase Agreement		03/31/2016	0.010	04/01/2016	29,935,952	0	908
8499999. Total - Sweep Accounts					29,935,952	0	908
8699999. Total - Cash Equivalents					29,935,952	0	908

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SUPPLEMENT "A" TO SCHEDULE T

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

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

Physicians - Including Surgeons and Osteopaths

	1	2	Direct Losses Paid		5	Direct Losses Unpaid		8
			3	4		6	7	
States, Etc.	Direct Premiums Written	Direct Premiums Earned	Amount	Number of Claims	Direct Losses Incurred	Amount Reported	Number of Claims	Direct Losses Incurred But Not Reported
1. Alabama AL	0	0	0	0	0	0	0	0
2. Alaska AK	0	0	0	0	0	0	0	0
3. Arizona AZ	0	0	0	0	0	0	0	0
4. Arkansas AR	0	0	0	0	0	0	0	0
5. California CA	0	0	0	0	0	0	0	0
6. Colorado CO	0	0	0	0	0	0	0	0
7. Connecticut CT	508	2,663	0	0	1,383	0	0	2,906
8. Delaware DE	0	0	0	0	0	0	0	0
9. District of Columbia DC	0	0	0	0	0	0	0	0
10. Florida FL	0	0	0	0	0	0	0	0
11. Georgia GA	0	0	0	0	0	0	0	0
12. Hawaii HI	0	0	0	0	0	0	0	0
13. Idaho ID	0	0	0	0	0	0	0	0
14. Illinois IL	0	0	0	0	0	0	0	0
15. Indiana IN	0	0	0	0	0	0	0	0
16. Iowa IA	0	0	0	0	0	0	0	0
17. Kansas KS	0	0	0	0	0	0	0	0
18. Kentucky KY	0	0	0	0	0	0	0	0
19. Louisiana LA	0	0	0	0	0	0	0	0
20. Maine ME	0	0	0	0	0	0	0	0
21. Maryland MD	0	0	0	0	0	0	0	0
22. Massachusetts MA	0	0	0	0	0	0	0	0
23. Michigan MI	0	0	0	0	0	0	0	0
24. Minnesota MN	0	0	0	0	0	0	0	0
25. Mississippi MS	0	0	0	0	0	0	0	0
26. Missouri MO	0	0	0	0	0	0	0	0
27. Montana MT	0	0	0	0	0	0	0	0
28. Nebraska NE	0	0	0	0	0	0	0	0
29. Nevada NV	0	0	0	0	0	0	0	0
30. New Hampshire NH	0	0	0	0	0	0	0	0
31. New Jersey NJ	0	0	0	0	0	0	0	0
32. New Mexico NM	0	0	0	0	0	0	0	0
33. New York NY	0	0	0	0	0	0	0	0
34. North Carolina NC	0	0	0	0	0	0	0	0
35. North Dakota ND	0	0	0	0	0	0	0	0
36. Ohio OH	0	0	0	0	0	0	0	0
37. Oklahoma OK	0	0	0	0	0	0	0	0
38. Oregon OR	0	0	0	0	0	0	0	0
39. Pennsylvania PA	0	0	0	0	0	0	0	0
40. Rhode Island RI	0	0	0	0	0	0	0	0
41. South Carolina SC	0	0	0	0	0	0	0	0
42. South Dakota SD	0	0	0	0	0	0	0	0
43. Tennessee TN	0	0	0	0	0	0	0	0
44. Texas TX	0	0	0	0	0	0	0	0
45. Utah UT	0	0	0	0	0	0	0	0
46. Vermont VT	0	0	0	0	0	0	0	0
47. Virginia VA	0	0	0	0	0	0	0	0
48. Washington WA	0	0	0	0	0	0	0	0
49. West Virginia WV	0	0	0	0	0	0	0	0
50. Wisconsin WI	0	0	0	0	0	0	0	0
51. Wyoming WY	0	0	0	0	0	0	0	0
52. American Samoa AS	0	0	0	0	0	0	0	0
53. Guam GU	0	0	0	0	0	0	0	0
54. Puerto Rico PR	0	0	0	0	0	0	0	0
55. US Virgin Islands VI	0	0	0	0	0	0	0	0
56. Northern Mariana Islands MP	0	0	0	0	0	0	0	0
57. Canada CAN	0	0	0	0	0	0	0	0
58. Aggregate Other Alien OT	0	0	0	0	0	0	0	0
59. Totals	508	2,663	0	0	1,383	0	0	2,906

DETAILS OF WRITE-INS

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

Supplement for March 31, 2016 of the **GREAT AMERICAN INSURANCE COMPANY**

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

SUPPLEMENT "A" TO SCHEDULE T

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

Hospitals

	1	2	Direct Losses Paid		5	Direct Losses Unpaid		8
			3	4		6	7	
States, Etc.	Direct Premiums Written	Direct Premiums Earned	Amount	Number of Claims	Direct Losses Incurred	Amount Reported	Number of Claims	Direct Losses Incurred But Not Reported
1. Alabama AL	0	0	0	0	0	0	0	0
2. Alaska AK	0	0	0	0	0	0	0	0
3. Arizona AZ	0	0	0	0	0	0	0	0
4. Arkansas AR	0	0	0	0	0	0	0	0
5. California CA	0	0	0	0	0	0	0	0
6. Colorado CO	0	0	0	0	0	0	0	0
7. Connecticut CT	0	0	0	0	0	0	0	0
8. Delaware DE	0	0	0	0	0	0	0	0
9. District of Columbia DC	0	0	0	0	0	0	0	0
10. Florida FL	0	0	0	0	0	0	0	0
11. Georgia GA	0	0	0	0	0	0	0	0
12. Hawaii HI	0	0	0	0	0	0	0	0
13. Idaho ID	0	0	0	0	0	0	0	0
14. Illinois IL	0	0	0	0	0	0	0	0
15. Indiana IN	0	0	0	0	0	0	0	0
16. Iowa IA	0	0	0	0	0	0	0	0
17. Kansas KS	0	0	0	0	0	0	0	0
18. Kentucky KY	0	0	0	0	0	0	0	0
19. Louisiana LA	0	0	0	0	0	0	0	0
20. Maine ME	0	0	0	0	0	0	0	0
21. Maryland MD	0	0	0	0	0	0	0	0
22. Massachusetts MA	0	0	0	0	0	0	0	0
23. Michigan MI	0	0	0	0	0	0	0	0
24. Minnesota MN	0	0	0	0	0	0	0	0
25. Mississippi MS	0	0	0	0	0	0	0	0
26. Missouri MO	0	0	0	0	0	0	0	0
27. Montana MT	0	0	0	0	0	0	0	0
28. Nebraska NE	0	0	0	0	0	0	0	0
29. Nevada NV	0	0	0	0	0	0	0	0
30. New Hampshire NH	0	0	0	0	0	0	0	0
31. New Jersey NJ	0	0	0	0	0	0	0	0
32. New Mexico NM	0	0	0	0	0	0	0	0
33. New York NY	0	0	0	0	0	0	0	0
34. North Carolina NC	0	0	0	0	0	0	0	0
35. North Dakota ND	0	0	0	0	0	0	0	0
36. Ohio OH	0	0	0	0	0	0	0	0
37. Oklahoma OK	0	0	0	0	0	0	0	0
38. Oregon OR	0	0	0	0	0	0	0	0
39. Pennsylvania PA	0	0	0	0	0	0	0	0
40. Rhode Island RI	0	0	0	0	0	0	0	0
41. South Carolina SC	0	0	0	0	0	0	0	0
42. South Dakota SD	0	0	0	0	0	0	0	0
43. Tennessee TN	0	0	0	0	0	0	0	0
44. Texas TX	0	0	0	0	0	0	0	0
45. Utah UT	0	0	0	0	0	0	0	0
46. Vermont VT	0	0	0	0	0	0	0	0
47. Virginia VA	0	0	0	0	0	0	0	0
48. Washington WA	0	0	0	0	0	0	0	0
49. West Virginia WV	0	0	0	0	0	0	0	0
50. Wisconsin WI	0	0	0	0	0	0	0	0
51. Wyoming WY	0	0	0	0	0	0	0	0
52. American Samoa AS	0	0	0	0	0	0	0	0
53. Guam GU	0	0	0	0	0	0	0	0
54. Puerto Rico PR	0	0	0	0	0	0	0	0
55. US Virgin Islands VI	0	0	0	0	0	0	0	0
56. Northern Mariana Islands MP	0	0	0	0	0	0	0	0
57. Canada CAN	0	0	0	0	0	0	0	0
58. Aggregate Other Alien OT	0	0	0	0	0	0	0	0
59. Totals	0	0	0	0	0	0	0	0
DETAILS OF WRITE-INS								
58001.	0	0	0	0	0	0	0	0
58002.	0	0	0	0	0	0	0	0
58003.	0	0	0	0	0	0	0	0
58998. Summary of remaining write-ins for Line 58 from overflow page	0	0	0	0	0	0	0	0
58999. Totals (Lines 58001 thru 58003+ 58998) (Line 58 above)	0	0	0	0	0	0	0	0

NONE

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

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

SUPPLEMENT "A" TO SCHEDULE T

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

Other Health Care Professionals, Including Dentists, Chiropractors and Podiatrists

	1	2	Direct Losses Paid		5	Direct Losses Unpaid		8
			3	4		6	7	
States, Etc.	Direct Premiums Written	Direct Premiums Earned	Amount	Number of Claims	Direct Losses Incurred	Amount Reported	Number of Claims	Direct Losses Incurred But Not Reported
1. Alabama AL	446	760	0	0	9	0	0	72
2. Alaska AK	0	83	0	0	1	0	0	9
3. Arizona AZ	1,085	430	0	0	(3)	0	0	62
4. Arkansas AR	0	0	0	0	0	0	0	0
5. California CA	10,476	2,369	0	0	491	0	0	1,071
6. Colorado CO	1,294	268	0	0	7	0	0	14
7. Connecticut CT	291	695	0	0	348	0	0	758
8. Delaware DE	0	335	0	0	5	0	0	28
9. District of Columbia DC	0	0	0	0	0	0	0	0
10. Florida FL	4,982	1,537	0	0	12	0	0	160
11. Georgia GA	548	769	0	0	2	0	0	94
12. Hawaii HI	866	159	0	0	4	0	0	10
13. Idaho ID	0	350	0	0	10	0	0	15
14. Illinois IL	1,125	2,669	0	0	9	0	0	311
15. Indiana IN	1,252	156	0	0	5	0	0	5
16. Iowa IA	0	0	0	0	0	0	0	0
17. Kansas KS	1,317	952	0	0	6	0	0	101
18. Kentucky KY	0	54	0	0	1	0	0	6
19. Louisiana LA	1,229	142	0	0	5	0	0	5
20. Maine ME	514	(927)	0	0	(90)	0	0	9
21. Maryland MD	350	315	0	0	2	0	0	35
22. Massachusetts MA	3,057	1,655	0	0	564	0	0	627
23. Michigan MI	931	1,141	0	0	7	0	0	122
24. Minnesota MN	610	283	0	0	2	0	0	30
25. Mississippi MS	0	150	0	0	2	0	0	12
26. Missouri MO	230	10	0	0	0	0	0	0
27. Montana MT	0	0	0	0	0	0	0	0
28. Nebraska NE	0	0	0	0	0	0	0	0
29. Nevada NV	0	0	0	0	0	0	0	0
30. New Hampshire NH	0	376	0	0	8	0	0	26
31. New Jersey NJ	1,279	52	0	0	(1)	0	0	23
32. New Mexico NM	0	0	0	0	0	0	0	0
33. New York NY	0	0	0	0	0	0	0	0
34. North Carolina NC	2,229	1,449	0	0	357	0	0	589
35. North Dakota ND	0	0	0	0	0	0	0	0
36. Ohio OH	24	196	0	0	(4)	0	0	36
37. Oklahoma OK	47	452	0	0	2	0	0	52
38. Oregon OR	6,366	1,233	0	0	27	0	0	79
39. Pennsylvania PA	20,890	5,478	0	0	(146)	0	0	917
40. Rhode Island RI	0	0	0	0	0	0	0	0
41. South Carolina SC	1,028	433	0	0	7	0	0	34
42. South Dakota SD	0	0	0	0	0	0	0	0
43. Tennessee TN	741	154	0	0	5	0	0	5
44. Texas TX	0	127	0	0	(1)	0	0	18
45. Utah UT	0	0	0	0	0	0	0	0
46. Vermont VT	0	342	0	0	(5)	0	0	56
47. Virginia VA	392	228	0	0	3	0	0	19
48. Washington WA	438	1,950	0	0	11	0	0	215
49. West Virginia WV	0	0	0	0	0	0	0	0
50. Wisconsin WI	0	0	0	0	0	0	0	0
51. Wyoming WY	0	0	0	0	0	0	0	0
52. American Samoa AS	0	0	0	0	0	0	0	0
53. Guam GU	0	0	0	0	0	0	0	0
54. Puerto Rico PR	0	0	0	0	0	0	0	0
55. US Virgin Islands VI	0	0	0	0	0	0	0	0
56. Northern Mariana Islands MP	0	0	0	0	0	0	0	0
57. Canada CAN	0	0	0	0	0	0	0	0
58. Aggregate Other Alien OT	0	0	0	0	0	0	0	0
59. Totals	64,037	26,825	0	0	1,662	0	0	5,625

DETAILS OF WRITE-INS

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

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

SUPPLEMENT "A" TO SCHEDULE T

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

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

Other Health Care Facilities

	1	2	Direct Losses Paid		5	Direct Losses Unpaid		8
			3	4		6	7	Direct Losses Incurred But Not Reported
States, Etc.	Direct Premiums Written	Direct Premiums Earned	Amount	Number of Claims	Direct Losses Incurred	Amount Reported	Number of Claims	
1. Alabama AL	0	0	0	0	0	0	0	0
2. Alaska AK	0	0	0	0	0	0	0	0
3. Arizona AZ	0	0	0	0	0	0	0	0
4. Arkansas AR	0	0	0	0	0	0	0	0
5. California CA	0	0	0	0	0	0	0	0
6. Colorado CO	0	0	0	0	0	0	0	0
7. Connecticut CT	0	0	0	0	0	0	0	0
8. Delaware DE	0	0	0	0	0	0	0	0
9. District of Columbia DC	0	0	0	0	0	0	0	0
10. Florida FL	0	0	0	0	0	0	0	0
11. Georgia GA	0	0	0	0	0	0	0	0
12. Hawaii HI	0	0	0	0	0	0	0	0
13. Idaho ID	0	0	0	0	0	0	0	0
14. Illinois IL	0	0	0	0	0	0	0	0
15. Indiana IN	0	0	0	0	0	0	0	0
16. Iowa IA	0	0	0	0	0	0	0	0
17. Kansas KS	0	0	0	0	0	0	0	0
18. Kentucky KY	0	0	0	0	0	0	0	0
19. Louisiana LA	0	0	0	0	0	0	0	0
20. Maine ME	0	0	0	0	0	0	0	0
21. Maryland MD	0	0	0	0	0	0	0	0
22. Massachusetts MA	0	0	0	0	0	0	0	0
23. Michigan MI	0	0	0	0	0	0	0	0
24. Minnesota MN	0	0	0	0	0	0	0	0
25. Mississippi MS	0	0	0	0	0	0	0	0
26. Missouri MO	0	0	0	0	0	0	0	0
27. Montana MT	0	0	0	0	0	0	0	0
28. Nebraska NE	0	0	0	0	0	0	0	0
29. Nevada NV	0	0	0	0	0	0	0	0
30. New Hampshire NH	0	0	0	0	0	0	0	0
31. New Jersey NJ	0	0	0	0	0	0	0	0
32. New Mexico NM	0	0	0	0	0	0	0	0
33. New York NY	0	0	0	0	0	0	0	0
34. North Carolina NC	0	0	0	0	0	0	0	0
35. North Dakota ND	0	0	0	0	0	0	0	0
36. Ohio OH	0	0	0	0	0	0	0	0
37. Oklahoma OK	0	0	0	0	0	0	0	0
38. Oregon OR	0	0	0	0	0	0	0	0
39. Pennsylvania PA	216	118,371	(1,783)	1	9,556	0	0	19,813
40. Rhode Island RI	0	0	0	0	0	0	0	0
41. South Carolina SC	0	0	0	0	0	0	0	0
42. South Dakota SD	0	0	0	0	0	0	0	0
43. Tennessee TN	0	0	0	0	0	0	0	0
44. Texas TX	0	0	0	0	0	0	0	0
45. Utah UT	0	0	0	0	0	0	0	0
46. Vermont VT	0	0	0	0	0	0	0	0
47. Virginia VA	0	0	0	0	0	0	0	0
48. Washington WA	0	0	0	0	0	0	0	0
49. West Virginia WV	0	0	0	0	0	0	0	0
50. Wisconsin WI	0	0	0	0	0	0	0	0
51. Wyoming WY	0	0	0	0	0	0	0	0
52. American Samoa AS	0	0	0	0	0	0	0	0
53. Guam GU	0	0	0	0	0	0	0	0
54. Puerto Rico PR	0	0	0	0	0	0	0	0
55. US Virgin Islands VI	0	0	0	0	0	0	0	0
56. Northern Mariana Islands MP	0	0	0	0	0	0	0	0
57. Canada CAN	0	0	0	0	0	0	0	0
58. Aggregate Other Alien OT	0	0	0	0	0	0	0	0
59. Totals	216	118,371	(1,783)	1	9,556	0	0	19,813

DETAILS OF WRITE-INS

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

Overflow Page for Write-Ins

NONE

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DIRECTOR AND OFFICER INSURANCE COVERAGE SUPPLEMENT

Year To Date For the Period Ended March 31, 2016

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

Company Name: GREAT AMERICAN INSURANCE COMPANY

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

1. Monoline Policies

1 Direct Written Premiums	2 Direct Earned Premiums	3 Direct Losses Incurred
.............50,952,995	52,670,882	14,969,427

2. Commercial Multiple Peril (CMP) Packaged Policies

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

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

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

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

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

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