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QUARTERLY STATEMENT

As of June 30, 2016

of the Condition and Affairs of the

GREAT AMERICAN INSURANCE COMPANY

NAIC Group Code.....0084, 0084 (Current Period) (Prior Period)	NAIC Company Code..... 16691	Employer's ID Number..... 31-0501234
Organized under the Laws of OHIO	State of Domicile or Port of Entry OHIO	Country of Domicile US
Incorporated/Organized..... March 7, 1872	Commenced Business..... March 7, 1872	

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

OFFICERS

Name	Title	Name	Title
1. Donald Dumford Larson	President	2. Eve Cutler Rosen #	Senior Vice President, 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	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 Dumford Larson	Eve Cutler Rosen	Robert James Schwartz
President	Senior Vice President, Exec. Counsel & Secretary	Vice President & Controller
(Title)	(Title)	(Title)

Subscribed and sworn to before me
This 8th day of August, 2016

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	2,836,934,034	0	2,836,934,034	2,842,228,170
2. Stocks:				
2.1 Preferred stocks	217,710,092	0	217,710,092	209,114,957
2.2 Common stocks	1,021,257,332	0	1,021,257,332	1,047,204,993
3. Mortgage loans on real estate:				
3.1 First liens	231,987,886	0	231,987,886	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)	0	0	0	614,200
4.2 Properties held for the production of income (less $............0 encumbrances)	57,355,699	0	57,355,699	53,226,309
4.3 Properties held for sale (less $..........0 encumbrances)	0	0	0	0
5. Cash ($.....24,738,967), cash equivalents ($.....50,760,482) and short-term investments ($.....189,334,524)	264,833,973	0	264,833,973	258,763,137
6. Contract loans (including $..........0 premium notes)	0	0	0	0
7. Derivatives	448,785	0	448,785	821,855
8. Other invested assets	235,221,581	0	235,221,581	184,800,178
9. Receivables for securities	3,241,117	0	3,241,117	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)	4,868,990,498	0	4,868,990,498	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	25,556,948	0	25,556,948	25,818,346
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	355,995,406	16,922,428	339,072,978	289,098,931
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $..........0 earned but unbilled premiums)	204,671,922	0	204,671,922	199,897,650
15.3 Accrued retrospective premiums ($..........0) and contracts subject to redetermination ($..........0)	0	0	0	0
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	52,733,208	0	52,733,208	54,133,772
16.2 Funds held by or deposited with reinsured companies	0	0	0	0
16.3 Other amounts receivable under reinsurance contracts	0	0	0	0
17. Amounts receivable relating to uninsured plans	0	0	0	0
18.1 Current federal and foreign income tax recoverable and interest thereon	0	0	0	0
18.2 Net deferred tax asset	164,677,716	0	164,677,716	161,408,528
19. Guaranty funds receivable or on deposit	0	0	0	0
20. Electronic data processing equipment and software	54,291,073	51,852,683	2,438,390	2,605,632
21. Furniture and equipment, including health care delivery assets ($..........0)	7,792,750	7,792,750	0	0
22. Net adjustment in assets and liabilities due to foreign exchange rates	0	0	0	0
23. Receivables from parent, subsidiaries and affiliates	8,785,357	240,329	8,545,027	7,203,633
24. Health care ($..........0) and other amounts receivable	8,627,444	0	8,627,444	8,202,867
25. Aggregate write-ins for other than invested assets	540,357,073	26,724,858	513,632,215	557,129,856
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25)	6,292,479,395	103,533,049	6,188,946,345	6,110,911,026
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts	0	0	0	0
28. Total (Lines 26 and 27)	6,292,479,395	103,533,049	6,188,946,345	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	284,440,528	0	284,440,528	369,812,390
2502. Company owned life insurance	170,597,390	0	170,597,390	149,687,860
2503. Funded deductibles	22,976,434	0	22,976,434	15,880,109
2598. Summary of remaining write-ins for Line 25 from overflow page	62,342,721	26,724,858	35,617,863	21,749,497
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above)	540,357,073	26,724,858	513,632,215	557,129,856

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31 Prior Year
1.	Losses (current accident year $.....476,847,448)	2,155,101,513	2,179,841,973
2.	Reinsurance payable on paid losses and loss adjustment expenses	7,110,261	1,805,932
3.	Loss adjustment expenses	513,043,650	496,985,756
4.	Commissions payable, contingent commissions and other similar charges	82,017,655	96,908,815
5.	Other expenses (excluding taxes, licenses and fees)	133,901,593	126,714,116
6.	Taxes, licenses and fees (excluding federal and foreign income taxes)	14,353,767	19,116,361
7.1	Current federal and foreign income taxes (including $..........0 on realized capital gains (losses))	7,613,453	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 $.....418,438,159 and including warranty reserves of $.....10,896,085 and accrued accident and health experience rating refunds including $..........0 for medical loss ratio rebate per the Public Health Service Act)	1,056,240,189	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)	65,937,674	84,209,225
13.	Funds held by company under reinsurance treaties	410,960,503	427,512,111
14.	Amounts withheld or retained by company for account of others	75,835,252	63,106,215
15.	Remittances and items not allocated	1,586,352	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	25,883,064	44,679,549
18.	Drafts outstanding	0	0
19.	Payable to parent, subsidiaries and affiliates	3,580,674	3,081,985
20.	Derivatives	137,175	0
21.	Payable for securities	16,536,659	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	(84,298,048)	(83,018,137)
26.	Total liabilities excluding protected cell liabilities (Lines 1 through 25)	4,503,023,654	4,560,005,427
27.	Protected cell liabilities	0	0
28.	Total liabilities (Lines 26 and 27)	4,503,023,654	4,560,005,427
29.	Aggregate write-ins for special surplus funds	107,711,727	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	335,003,665	330,446,307
35.	Unassigned funds (surplus)	1,227,766,700	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)	1,685,922,691	1,550,905,599
38.	Totals (Page 2, Line 28, Col. 3)	6,188,946,345	6,110,911,026

DETAILS OF WRITE-INS

2501.	Accounts payable and other liabilities	23,413,678	28,904,278
2502.	Retroactive reinsurance ceded	(107,711,727)	(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)	(84,298,048)	(83,018,137)
2901.	Retroactive reinsurance gain	107,711,727	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)	107,711,727	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 $.....695,444,441)	670,030,591	626,902,728	1,953,551,081
1.2 Assumed (written $.....907,114,762)	889,657,915	831,318,531	1,710,337,643
1.3 Ceded (written $.....500,562,834)	478,690,514	467,733,431	1,364,488,040
1.4 Net (written $.....1,101,996,368)	1,080,997,992	990,487,829	2,299,400,684
DEDUCTIONS:			
2. Losses incurred (current accident year $.....589,020,226):			
2.1 Direct	154,531,141	214,563,753	1,018,137,967
2.2 Assumed	335,867,177	334,966,434	694,448,336
2.3 Ceded	122,385,355	185,174,110	743,456,013
2.4 Net	368,012,963	364,356,076	969,130,290
3. Loss adjustment expenses incurred	136,001,938	129,391,185	309,095,633
4. Other underwriting expenses incurred	429,200,606	407,067,961	809,003,712
5. Aggregate write-ins for underwriting deductions	0	0	0
6. Total underwriting deductions (Lines 2 through 5)	933,215,507	900,815,221	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)	147,782,484	89,672,607	212,171,049
INVESTMENT INCOME			
9. Net investment income earned	91,050,949	89,132,376	181,487,225
10. Net realized capital gains (losses) less capital gains tax of $.....(711,399)	(20,023,203)	18,812,110	27,667,244
11. Net investment gain (loss) (Lines 9 + 10)	71,027,746	107,944,486	209,154,469
OTHER INCOME			
12. Net gain or (loss) from agents' or premium balances charged off (amount recovered $..........0 amount charged off $.....755,259)	(755,259)	(1,128,656)	(2,385,844)
13. Finance and service charges not included in premiums	409,795	385,800	794,195
14. Aggregate write-ins for miscellaneous income	73,463	(4,024,001)	(6,340,930)
15. Total other income (Lines 12 through 14)	(272,001)	(4,766,857)	(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)	218,538,229	192,850,236	413,392,939
17. Dividends to policyholders	360,433	437,231	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)	218,177,796	192,413,005	412,300,758
19. Federal and foreign income taxes incurred	70,699,588	51,418,520	118,096,211
20. Net income (Line 18 minus Line 19) (to Line 22)	147,478,208	140,994,486	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)	147,478,208	140,994,486	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 $.....3,012,524	13,885,259	(31,221,186)	(60,669,707)
25. Change in net unrealized foreign exchange capital gain (loss)	(373,070)	(372,741)	849,599
26. Change in net deferred income tax	6,288,010	9,375,553	18,113,894
27. Change in nonadmitted assets	(1,764,023)	(3,825,263)	(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	4,557,358	4,053,297	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	(55,000,000)	(50,000,000)	(90,000,000)
36. Change in treasury stock	0	0	0
37. Aggregate write-ins for gains and losses in surplus	19,945,350	(9,453,079)	(25,896,500)
38. Change in surplus as regards policyholders (Lines 22 through 37)	135,017,093	59,551,067	137,339,599
39. Surplus as regards policyholders, as of statement date (Lines 21 plus 38)	1,685,922,691	1,473,117,067	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	6,413,383	2,539,827	5,177,124
1402. Amortization of intangibles	(828,128)	(840,996)	(1,681,824)
1403. Miscellaneous expense	(5,511,792)	(5,722,833)	(9,836,231)
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)	73,463	(4,024,001)	(6,340,930)
3701. Change in foreign exchange reserve	19,945,350	(9,453,079)	(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)	19,945,350	(9,453,079)	(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	1,028,213,059	941,888,688	2,346,737,647
2.	Net investment income	91,807,019	90,734,706	184,315,947
3.	Miscellaneous income	6,462,036	(465,688)	572,121
4.	Total (Lines 1 through 3)	1,126,482,114	1,032,157,706	2,531,625,715
5.	Benefit and loss related payments	381,837,842	472,277,026	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	557,843,781	520,874,030	1,000,712,407
8.	Dividends paid to policyholders	360,433	437,231	1,092,182
9.	Federal and foreign income taxes paid (recovered) net of $..........0 tax on capital gains (losses)	81,562,766	58,940,506	127,641,467
10.	Total (Lines 5 through 9)	1,021,604,822	1,052,528,794	2,107,562,622
11.	Net cash from operations (Line 4 minus Line 10)	104,877,292	(20,371,088)	424,063,092
	CASH FROM INVESTMENTS			
12.	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds	337,924,564	237,799,767	448,396,936
	12.2 Stocks	95,504,170	105,000,511	204,122,953
	12.3 Mortgage loans	22,299,175	17,073,053	44,731,723
	12.4 Real estate	204,234	13,601,246	13,627,245
	12.5 Other invested assets	16,274,163	28,254,713	45,770,226
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	(12,316,062)	(90,947)	(611,170)
	12.7 Miscellaneous proceeds	556,275	5,152,921	13,379,972
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	460,446,520	406,791,263	769,417,886
13.	Cost of investments acquired (long-term only):			
	13.1 Bonds	336,728,944	331,107,685	691,861,714
	13.2 Stocks	65,757,554	57,943,590	242,651,601
	13.3 Mortgage loans	49,621,275	2,781,213	16,453,598
	13.4 Real estate	4,824,813	5,550,923	11,440,834
	13.5 Other invested assets	63,124,045	57,667,926	121,960,658
	13.6 Miscellaneous applications	7,472,475	380,212	91,612
	13.7 Total investments acquired (Lines 13.1 to 13.6)	527,529,107	455,431,550	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)	(67,082,588)	(48,640,287)	(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	0	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	55,000,000	50,000,000	90,000,000
	16.6 Other cash provided (applied)	23,276,132	140,284,882	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)	(31,723,868)	90,284,882	(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)	6,070,837	21,273,507	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)	264,833,973	227,533,883	258,763,137

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

20.0001	Exchange of debt securities	21,070,935	6,143,553	17,328,423
20.0002	Exchange of equity securities	17,236,276	9,702,670	39,780,271
20.0003	Miscellaneous expense (purchase accrual)	6,000,000	0	0
20.0004	Payable for securities	4,722,146	0	0
20.0005	Stock based compensation	4,557,358	4,053,297	7,614,696
20.0006	Exchange of debt to equity securities	4,130,630	378,093	378,093
20.0007	Amortization of intangibles	828,128	840,996	1,681,824
20.0008	Receivable for securities	734,118	0	0
20.0009	Securities acquired in paid in kind interest payment	231,671	277,272	541,023
20.0010	Company owned life insurance	94,091	0	0
20.0011	Interest payment offset by a premium tax credit	(31,425)	0	(19,761)
20.0012	Sinking fund payments offset by a premium tax credit	(92,915)	0	(80,234)
20.0013	Exchange of debt to other invested assets securities	0	0	212,756

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	$ 147,478,208	$ 294,204,547
Effect of state prescribed practices	Ohio	-	-
Effect of state permitted practices	Ohio	-	-
Net income, NAIC SAP		$ 147,478,208	$ 294,204,547
Statutory surplus state basis	Ohio	$ 1,685,922,691	$ 1,550,905,599
Effect of state prescribed practices	Ohio	-	-
Effect of state permitted practices	Ohio	-	-
Statutory surplus, NAIC SAP		$ 1,685,922,691	$ 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	$	(6,288,113)
2. 12 months or longer	$	(4,639,534)

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

1. Less than 12 months	$	280,601,442
2. 12 months or longer	$	156,241,044

5. Based on cash flow projections received from independent sources (which reflect loan to collateral values, subordination, vintage and geographic concentration), implied cash flows inherent in security ratings and analysis of historical payment data, management believes that the Company will recover its cost basis in all securities with unrealized losses at June 30, 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	$ 22,463	$ 22,463	$ -
(2) Liabilities			
Derivatives – crop futures	$ 159,638	$ 22,463	$ 137,175

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 June 30, 2016 was $861,946. 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 ($510,245). The net realized capital loss recognized during the reporting period resulting from settlement of derivatives was $6,916,200.

9.) INCOME TAXES

No significant change.

10.) INFORMATION CONCERNING PARENT, SUBSIDIARIES AND AFFILIATES

A. No significant change.

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

Date	Amount	Type
3/15/2016	$ 30,000,000	Extraordinary
6/02/2016	$ 25,000,000	Ordinary

C – L. No significant change.

11.) DEBT

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

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

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

A. Defined Benefit Plans

The Company does not have any defined benefit plans.

B – F. No significant change.

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

A – C. No significant change.

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

Date	Amount	Type
3/15/2016	$ 30,000,000	Extraordinary
6/02/2016	$ 25,000,000	Ordinary

E – M. No significant change.

14.) CONTINGENCIES

No significant change.

15.) LEASES

No significant change.

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

No significant change.

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

A. The Company did not sell any receivable balances during 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	-	-	-	-
Foreign government	-	-	-	-
Residential MBS	-	10,809,158	31,817	10,840,975
Commercial MBS	-	-	-	-
Asset backed securities	-	148,046	6,763,563	6,911,609
All other bonds	-	30,578,535	6,071,840	36,650,375
Total Bonds	$ -	$ 41,535,739	$ 12,867,220	$ 54,402,959
Preferred stocks	158,549,503	7,030,000	-	165,579,503
Non-affiliated common stocks	395,138,043	459	73,144,413	468,282,915
Affiliated common stock	-	-	-	-
Other investments	-	-	-	-
Derivative assets	-	448,785	-	448,785
Total Assets Accounted for at Fair Value	$553,687,546	$ 49,014,983	$ 86,011,633	$688,714,162
b. Liabilities at Fair Value	-	-	-	-
Derivative liabilities	137,175	-	-	137,175
Total Liabilities at Fair Value	$ 137,175	$ -	$ -	$ 137,175

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 were 5 preferred stocks with a fair value of $19,885,446 transferred from level 2 to level 1.

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

Description	Beginning Balance at 3/31/2016	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 6/30/2016
U.S. Government and governmental agencies	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -
States, municipalities and political subdivisions	-	-	-	-	-	-	-	-	-	-
Residential MBS	-	31,817	-	-	-	-	-	-	-	31,817
Asset backed securities	6,270,042	-	-	31,064	154,147	388,125	-	(79,815)	-	6,763,563
All other bonds	2,193,971	5,800,067	-	3,289	17,865	9,879	-	(1,953,231)	-	6,071,840
Preferred stocks	-	-	-	-	-	-	-	-	-	-
Non-affiliated common stocks	58,619,534	6,111,105	-	(651,482)	5,243,550	6,073,956	-	(2,252,250)	-	73,144,413
Total	$ 67,083,547	$11,942,989	$ -	$ (617,129)	$ 5,415,562	$ 6,471,960	$ -	$ (4,285,296)	$ -	$ 86,011,633

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	$ 9,560,891	$ 9,510,089	$ 9,553,017	$ 7,874	$ -	$ -
States, municipalities and political subdivisions	1,213,826,557	1,158,354,098	-	1,197,371,037	16,455,520	-
Foreign government	160,334,423	153,388,020	-	160,334,423	-	-
Residential MBS	486,882,076	439,858,474	-	452,715,973	34,166,103	-
Commercial MBS	119,093,755	116,969,237	-	116,876,362	2,217,393	-
Asset backed securities	530,828,986	528,813,828	-	454,108,864	76,720,122	-
All other bonds	442,969,755	430,040,288	9,234,500	410,085,450	23,649,805	-
Total Bonds	$2,963,496,443	$ 2,836,934,034	$ 18,787,517	$ 2,791,499,983	$ 153,208,943	$ -
Preferred stocks	223,144,600	217,710,092	193,345,027	11,403,906	18,395,667	-
Non-affiliated common stocks	468,282,915	468,282,915	395,138,043	459	73,144,413	-
Affiliated common stocks	245,698,365	245,698,365	-	245,698,365	-	-
Mortgage loans	233,418,000	231,987,886	-	-	233,418,000	-
Derivative assets	448,785	448,785	-	448,785	-	-
Derivative liabilities	(137,175)	(137,175)	(137,175)	-	-	-
Total Financial Instruments	$4,134,351,933	$4,000,924,902	$ 607,133,412	$3,049,051,498	$ 478,167,023	$ -

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

21.) OTHER ITEMS

No significant change.

22.) EVENTS SUBSEQUENT

On July 25, 2016, American Financial Group, Inc. ("AFG") announced that the Company reached an agreement to acquire all shares of National Interstate Corporation ("NATL") that it does not currently own. NATL is currently a 51%-owned subsidiary of the Company. Shareholders of NATL, other than the Company, will receive $32.00 per share in cash in the transaction. In addition, NATL will pay a one-time special dividend to its shareholders of $0.50 per NATL share in cash immediately prior to the closing of the merger. The transaction remains subject to the approval of shareholders holding a majority of the shares of NATL not owned by the Company. The Company has entered into a voting agreement with certain shareholders of NATL under which the shareholders agreed, among other things, to vote all common shares of NATL owned by such shareholders, totaling approximately 10% of the outstanding NATL common shares (and representing approximately 20% of the shares not owned by the Company), in favor of the transaction. Based on a $32.00 per share purchase price, the purchase price to acquire the NATL shares not currently owned by the Company will be approximately $313 million.

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 $85 million and $49 million as of June 30, 2016 and June 30, 2015, respectively (see page Q14).

For 2016, the $85 million decrease in reserves for prior years is primarily attributed to (i) $43 million of favorable development relating to the multiple peril crop insurance business, (ii) $19 million of favorable development relating to the directors & officers liability business (other liability – claims made), (iii) $14 million of favorable development relating to specialty workers' compensation business, (iv) $8 million of favorable development relating to fidelity & crime business and (v) $8 million of favorable development relating to the property & inland marine business partially offset by (vi) $8 million of unfavorable development relating to the excess and surplus lines business.

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

26.) INTERCOMPANY POOLING ARRANGEMENTS

No significant change.

27.) STRUCTURED SETTLEMENTS

No significant change.

28.) HEALTH CARE RECEIVABLES

No significant change.

29.) PARTICIPATING POLICIES

No significant change.

30.) PREMIUM DEFICIENCY RESERVES

No significant change.

31.) HIGH DEDUCTIBLES

No significant change.

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

No significant change.

33.) ASBESTOS/ENVIRONMENTAL RESERVES

No significant change.

34.) SUBSCRIBER SAVINGS ACCOUNTS

No significant change.

35.) MULTIPLE PERIL CROP INSURANCE

No significant change

36.) FINANCIAL GUARANTY INSURANCE

The Company does not write financial guaranty insurance.

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

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

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

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

2.2 If yes, date of change:

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

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

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

Not applicable

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

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

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

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

Not applicable

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

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

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

6.4 By what department or departments?

Ohio Department of Insurance

6.5 Have all financial statement adjustments within the latest financial examination report been accounted for in a subsequent financial statement filed with 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: $ 197,753

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: $ 102,069,528

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	552,974,414
14.24	Short-Term Investments	0	0
14.25	Mortgage Loans on Real Estate	28,198,957	27,590,905
14.26	All Other	30,558,047	31,322,615
14.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 574,084,483	$ 611,887,934
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.

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:
26845#AA8 EDX Supply Chain SVC(IBM) SR NOTE 3.50% 1/15/2019, 67112PAA6 Synergy 1608 10.00 8/30/2020, 68764WAA0 Synergy 1657 10.00 08/30/2020

GENERAL INTERROGATORIES (continued)

PART 2 – PROPERTY & CASUALTY INTERROGATORIES

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

   If yes, attach an explanation.

   Not applicable

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

   If yes, attach an explanation.

   Not applicable

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

3.2 If yes, give full and complete information thereto:

   Not applicable

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

4.2 If yes, complete the following schedule:

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

5.1 Operating Percentages:

5.1 A&H loss percent	36.400%
5.2 A&H cost containment percent	10.700%
5.3 A&H expense percent excluding cost containment expenses	27.500%

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						
42978	58-1529575	American Security Ins Co	USA	Authorized	0	
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	
22314	16-0366830	RSUI Indemnity Company	USA	Authorized	0	
All Other Insurers						
00000	AA-5480020	Ace Jerneh Insurance Berhad	MYS	Unauthorized	0	
00000	00-0000000	Archipelago Insurance Ltd	MYS	Unauthorized	0	
00000	AA-5760016	AXA Ins Singapore PTE Ltd	SGP	Unauthorized	0	
00000	AA-5480035	ETIQA Insurance Berhad	MYS	Unauthorized	0	
00000	AA-3191190	Hamilton Re Ltd	BMU	Unauthorized	0	
00000	00-0000000	Harbour Insurance PTE Ltd	SGP	Unauthorized	0	
00000	AA-1460080	Helvetia Schweizerische Versicherungs	CHE	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	PT Asuransi Asoka Mas	IDN	Unauthorized	0	
00000	AA-5360018	PT Asuransi Dayin Mitra Tbk	IDN	Unauthorized	0	
00000	AA-0130002	Samsung Fire & Marine Ins Co Ltd	KOR	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	
00000	AA-1780072	XL Re Europe PLC	IRL	Unauthorized	0	

SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN

Current Year to Date - Allocated by States and Territories

	1	Direct Premiums Written		Direct Losses Paid (Deducting Salvage)		Direct Losses Unpaid	
		2	3	4	5	6	7
States, Etc.	Active Status	Current Year to Date	Prior Year to Date	Current Year to Date	Prior Year to Date	Current Year to Date	Prior Year to Date
1. Alabama AL	L	8,206,403	7,393,013	1,566,918	1,634,459	20,894,342	17,763,445
2. Alaska AK	L	996,082	922,512	169,675	203,576	2,468,449	2,972,197
3. Arizona AZ	L	6,656,129	6,557,631	5,289,056	1,137,276	20,602,690	24,573,281
4. Arkansas AR	L	3,486,449	2,621,418	2,046,987	3,235,441	10,276,589	10,006,162
5. California CA	L	73,747,079	68,481,773	33,006,756	27,545,560	146,802,196	144,407,465
6. Colorado CO	L	14,733,456	12,851,996	6,112,515	6,381,317	14,068,224	19,280,411
7. Connecticut CT	L	4,772,342	5,175,613	905,762	710,249	8,715,615	10,663,100
8. Delaware DE	L	2,005,527	18,162,372	7,938,958	13,661,144	59,746,425	52,057,249
9. District of Columbia DC	L	3,874,373	3,303,365	1,692,831	1,359,279	6,978,630	7,128,082
10. Florida FL	L	35,262,151	34,012,682	11,852,466	20,201,931	55,151,454	54,330,220
11. Georgia GA	L	17,561,788	13,858,002	7,711,017	14,195,570	28,206,379	20,969,178
12. Hawaii HI	L	2,726,963	2,888,974	902,862	1,766,247	5,357,057	6,448,470
13. Idaho ID	L	3,688,535	3,702,434	369,045	3,589,577	5,146,644	5,277,118
14. Illinois IL	L	47,837,662	42,258,120	45,270,987	41,469,112	74,761,391	77,490,240
15. Indiana IN	L	9,106,698	9,773,404	34,290,195	16,647,075	15,593,288	15,482,258
16. Iowa IA	L	30,379,353	22,602,612	10,446,888	132,983,311	15,922,634	14,074,080
17. Kansas KS	L	20,257,693	21,683,652	5,766,930	16,800,462	6,123,457	7,464,607
18. Kentucky KY	L	6,991,187	6,277,533	3,644,059	5,097,917	10,881,433	11,858,703
19. Louisiana LA	L	7,082,512	5,773,686	2,416,268	2,787,514	6,522,938	4,579,726
20. Maine ME	L	1,531,821	1,331,878	646,001	362,440	1,034,716	3,997,448
21. Maryland MD	L	9,555,169	9,233,085	2,881,773	893,117	28,043,256	25,754,513
22. Massachusetts MA	L	14,730,155	13,542,638	2,437,016	3,913,475	19,037,980	23,691,451
23. Michigan MI	L	17,165,057	14,953,962	7,416,859	14,148,170	21,828,620	27,874,487
24. Minnesota MN	L	15,099,991	14,854,363	6,997,062	46,052,191	18,597,425	19,063,446
25. Mississippi MS	L	3,786,406	4,158,334	21,044,019	1,063,352	8,652,613	8,672,911
26. Missouri MO	L	18,788,168	13,157,750	17,478,708	12,586,880	30,167,711	38,574,167
27. Montana MT	L	1,987,820	2,114,446	455,210	3,879,918	1,735,535	1,698,517
28. Nebraska NE	L	9,704,104	6,724,703	3,443,183	33,125,716	6,257,267	17,013,381
29. Nevada NV	L	5,315,243	5,339,953	1,480,714	10,170,234	10,285,189	11,210,212
30. New Hampshire NH	L	1,067,918	984,613	168,076	203,086	7,959,357	4,139,846
31. New Jersey NJ	L	13,972,365	13,169,790	2,479,460	2,356,251	36,776,035	32,191,430
32. New Mexico NM	L	1,857,497	1,939,569	74,006	878,707	3,226,720	3,784,810
33. New York NY	L	50,497,500	47,653,514	12,161,657	10,320,425	78,497,969	83,027,195
34. North Carolina NC	L	13,671,668	14,619,453	4,055,136	5,394,977	24,029,947	22,892,168
35. North Dakota ND	L	14,208,736	7,252,593	3,107,736	8,310,621	1,848,529	6,906,668
36. Ohio OH	L	16,726,535	15,883,558	5,842,968	6,493,628	22,902,814	23,229,772
37. Oklahoma OK	L	9,912,010	12,555,927	3,926,875	6,167,390	10,140,594	10,578,789
38. Oregon OR	L	6,656,336	6,811,016	3,810,965	5,813,957	19,001,839	18,296,758
39. Pennsylvania PA	L	21,393,296	19,850,015	5,253,022	4,763,219	41,061,705	39,734,588
40. Rhode Island RI	L	2,677,641	2,055,022	415,000	690,096	1,656,909	4,496,251
41. South Carolina SC	L	5,233,952	4,357,625	1,895,604	195,859	3,697,554	2,087,406
42. South Dakota SD	L	13,848,241	17,235,381	4,216,203	14,206,448	9,470,915	6,286,067
43. Tennessee TN	L	5,555,702	5,526,592	2,952,518	2,653,190	12,906,439	14,670,423
44. Texas TX	L	46,134,131	47,711,736	14,152,960	14,822,525	71,562,652	67,443,338
45. Utah UT	L	3,385,459	3,144,284	748,485	(1,862,183)	7,706,023	7,484,297
46. Vermont VT	L	306,747	282,193	34,164	58	333,374	375,767
47. Virginia VA	L	7,799,750	7,395,962	2,665,167	1,391,097	35,670,859	22,421,131
48. Washington WA	L	13,530,518	14,524,969	8,504,540	6,166,216	32,009,044	31,523,658
49. West Virginia WV	L	1,803,533	1,478,992	116,742	2,359,458	1,853,446	2,137,458
50. Wisconsin WI	L	11,244,548	10,717,260	4,292,787	22,611,721	9,290,687	13,861,445
51. Wyoming WY	L	1,103,292	900,753	90,462	262,106	1,554,153	1,661,372
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	77,091	34,836	6,900	13,558	364,145	239,531
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	21,499,786	23,142,028	8,094,037	11,042,863	32,062,224	41,178,799
58. Aggregate Other Alien OT	XXX	14,243,872	1,832,418	(1,536,097)	(3,196,347)	7,774,092	1,184,793
59. Totals	(a) 53	695,444,441	654,772,005	333,210,093	559,661,437	1,133,218,172	1,146,210,286
DETAILS OF WRITE-INS							
58001. SGP SINGAPORE	XXX	13,354,626	1,024,670	697,467	0	6,355,388	86,683
58002. GBR UNITED KINGDOM	XXX	841,362	627,392	25,933	(2,919,066)	869,950	654,667
58003. NLD NETHERLANDS	XXX	47,883	164,863	(2,259,497)	(277,281)	380,028	324,058
58998. Summary of remaining write-ins for Line 58 from overflow page	XXX	0	15,493	0	0	168,726	119,386
58999. Totals (Lines 58001 thru 58003+ Line 58998) (Line 58 above)	XXX	14,243,872	1,832,418	(1,536,097)	(3,196,347)	7,774,092	1,184,793

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

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

	Domiciliary Location	FEIN	NAIC Co. Code
American Financial Group, Inc.	OH	31-1544320	
— American Financial Capital Trust II	DE	31-6549738	
— American Financial Capital Trust III	DE	16-6543606	
— American Financial Capital Trust IV	DE	16-6543609	
— American Financial Enterprises, Inc.	CT	31-0996797	
— American Money Management Corporation	OH	31-0828578	
— — American Real Estate Capital Company, LLC (80%)	OH	27-1577326	
— — MidMarket Capital Partners, LLC (65%)	DE	27-2829629	
— APU Holding Company	OH	41-2112001	
— — American Premier Underwriters, Inc.	PA	23-6000765	
— — — The Associates of the Jersey Company	NJ	23-6297584	
— — — Cal Coal, Inc.	IL	37-1094159	
— — — Great Southwest Corporation	DE	95-2802826	
— — — The Indianapolis Union Railway Company	IN	35-6001691	
— — — Lehigh Valley Railroad Company	PA	13-6400464	
— — — — Pennsylvania Lehigh Oil & Gas Holdings LLC	PA	46-1665396	
— — — Magnolia Alabama Holdings, Inc.	DE	20-1548213	
— — — — Magnolia Alabama Holdings LLC	AL	20-1574094	
— — — Michigan Oil & Gas Holdings, LLC	MI	46-1852532	
— — — Ohio Oil & Gas Holdings, LLC	OH	46-1480078	
— — — The Owasco River Railway, Inc.	NY	13-6021353	
— — — PCC Real Estate, Inc.	NY	31-1236926	
— — — PCC Technical Industries, Inc.	DE	76-0080537	
— — — — PCC Maryland Realty Corp.	MD	31-1388401	
— — — Penn Central Energy Management Company	DE	06-1209709	
— — — Penn Towers, Inc.	PA	23-1537928	
— — — Pennsylvania Oil & Gas Holdings, LLC	PA	46-3246684	
— — — Pennsylvania-Reading Seashore Lines (66.67%)	NJ	23-6000766	
— — — Pittsburgh and Cross Creek Railroad Company (83%)	PA	23-6207599	
— — — Terminal Realty Penn Co.	DC	23-1707450	
— — — Waynesburg Southern Railroad Company	PA	23-1675796	
— — GAI Insurance Company, Ltd. *	BMU	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	
— — Neon Capital Limited (fka Marketform Group Limited)	GBR		
— — — Neon Holdings (U.K.) Limited (fka Marketform Holdings Limited)	GBR		
— — — — Lavenham Underwriting Limited #	GBR	98-0412245	
— — — — Marketform Hong Kong Limited	HKG		
— — — — Neon Management Services Limited (fka Marketform Management Services Limited)	GBR		
— — — — Neon Service Company (U.K.) Limited (fka Marketform Limited)	GBR		
— — — — — Marketform Australia Pty Limited	AUS		
— — — — — Studio Marketform SRL	ITA		
— — — — Neon Underwriting Bermuda Limited	BMU		
— — — — Neon Underwriting Limited (fka Marketform Managing Agency Limited)	GBR		
— — — — Sampford Underwriting Limited #	GBR	98-0431601	

* 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	
— — — 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

* Denotes insurer
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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 - 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	

* Denotes insurer
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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		Neon Capital Limited	GBR	NIA	GAI Holding Bermuda Ltd.	Ownership	100.000	American Financial Group, Inc.	0
0		0		0	0		Neon Holdings (U.K.) Limited	GBR	NIA	Neon Capital Limited	Ownership	100.000	American Financial Group, Inc.	0
0		0	98-0412245	0	0		Lavenham Underwriting Limited	GBR	IA	Neon Holdings (U.K.) 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	Neon Holdings (U.K.) Limited	Ownership	100.000	American Financial Group, Inc.	0
0		0		0	0		Neon Management Services Limited	GBR	NIA	Neon Holdings (U.K.) Limited	Ownership	100.000	American Financial Group, Inc.	0
0		0		0	0		Neon Service Company (U.K.) Limited	GBR	NIA	Neon Holdings (U.K.) Limited	Ownership	100.000	American Financial Group, Inc.	0
0		0		0	0		Marketform Australia Pty Limited	AUS	NIA	Neon Service Company (U.K.) Limited	Ownership	100.000	American Financial Group, Inc.	0
0		0		0	0		Studio Marketform SRL	ITA	NIA	Neon Service Company (U.K.) Limited	Ownership	100.000	American Financial Group, Inc.	0
0		0		0	0		Neon Underwriting Bermuda Limited	BMU	NIA	Neon Holdings (U.K.) Limited	Ownership	100.000	American Financial Group, Inc.	0
0		0		0	0		Neon Underwriting Limited	GBR	NIA	Neon Holdings (U.K.) Limited	Ownership	100.000	American Financial Group, Inc.	0
0		0	98-0431601	0	0		Sampford Underwriting Limited	GBR	IA	Neon Holdings (U.K.) 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	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
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

SCHEDULE Y

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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
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

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)	*
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	2,718,421	185,004	6.8	93.4
2. Allied lines	145,294,509	(45,299,840)	(31.2)	18.6
3. Farmowners multiple peril	13,465,021	4,582,302	34.0	180.4
4. Homeowners multiple peril	0	518,939	0.0	0.0
5. Commercial multiple peril	29,411,905	15,038,200	51.1	39.3
6. Mortgage guaranty	0	0	0.0	0.0
8. Ocean marine	48,530,871	20,167,667	41.6	36.7
9. Inland marine	16,316,417	7,554,456	46.3	19.1
10. Financial guaranty	0	0	0.0	0.0
11.1. Medical professional liability - occurrence	45,891	(118,310)	(257.8)	17.9
11.2. Medical professional liability - claims-made	262,542	(44,840)	(17.1)	0.2
12. Earthquake	96,224	(8,210)	(8.5)	(2.5)
13. Group accident and health	25,578,544	6,688,163	26.1	35.1
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	1,404,785	369,932	26.3	219.6
17.1 Other liability-occurrence	85,973,973	58,042,109	67.5	35.9
17.2 Other liability-claims made	112,575,024	26,056,021	23.1	38.5
17.3 Excess workers' compensation	267,818	101,233	37.8	78.3
18.1 Products liability-occurrence	59,699	924,745	1,549.0	24.6
18.2 Products liability-claims made	21,768	0	0.0	0.0
19.1, 19.2 Private passenger auto liability	105,429	402,243	381.5	0.0
19.3, 19.4 Commercial auto liability	10,631,066	4,757,807	44.8	33.6
21. Auto physical damage	2,020,563	1,025,039	50.7	79.6
22. Aircraft (all perils)	7,284,404	4,731,824	65.0	26.9
23. Fidelity	44,266,914	8,450,514	19.1	32.1
24. Surety	51,974,736	9,407,128	18.1	25.5
26. Burglary and theft	481,545	489,039	101.6	6.2
27. Boiler and machinery	1,432,812	724,424	50.6	13.6
28. Credit	60,774,601	28,873,874	47.5	30.4
29. International	0	0	0.0	0.0
30. Warranty	5,667,121	46,820	0.8	16.8
31. Reinsurance-nonproportional assumed property	XXX	XXX	XXX	XXX
32. Reinsurance-nonproportional assumed liability	XXX	XXX	XXX	XXX
33. Reinsurance-nonproportional assumed financial lines	XXX	XXX	XXX	XXX
34. Aggregate write-ins for other lines of business	3,367,986	864,858	25.7	40.2
35. Totals	670,030,591	154,531,141	23.1	34.2
DETAILS OF WRITE-INS				
3401. Collateral protection	2,991,402	667,096	22.3	37.1
3402. Supplemental unemployment	376,585	197,763	52.5	76.9
3403.	0	0	0.0	0.0
3498. Sum. of remaining write-ins for Line 34 from overflow page	0	0	0.0	XXX
3499. Totals (Lines 3401 thru 3403 plus 3498) (Line 34)	3,367,986	864,858	25.7	40.2

PART 2 - DIRECT PREMIUMS WRITTEN

Lines of Business	1 Current Quarter	2 Current Year to Date	3 Prior Year Year to Date
1. Fire	584,746	890,978	1,014,604
2. Allied lines	141,676,497	182,097,836	163,055,735
3. Farmowners multiple peril	6,973,053	13,696,174	13,244,149
4. Homeowners multiple peril	0	0	0
5. Commercial multiple peril	16,549,790	30,888,716	29,928,196
6. Mortgage guaranty	0	0	0
8. Ocean marine	27,262,063	51,122,882	43,887,076
9. Inland marine	6,602,827	14,476,523	16,482,985
10. Financial guaranty	0	0	0
11.1 Medical professional liability - occurrence	19,011	63,837	12,730
11.2 Medical professional liability - claims made	12,878	32,813	86
12. Earthquake	46,232	77,211	100,927
13. Group accident and health	8,147,744	22,091,851	17,880,418
14. Credit accident and health	0	0	0
15. Other accident and health	0	0	0
16. Workers' compensation	917,491	2,895,935	346,665
17.1 Other liability-occurrence	40,712,724	84,276,665	94,559,855
17.2 Other liability-claims made	59,596,920	114,447,372	110,248,977
17.3 Excess workers' compensation	375,826	375,826	396,820
18.1 Products liability-occurrence	60,508	75,072	93,839
18.2 Products liability-claims made	0	52,286	0
19.1 19.2 Private passenger auto liability	410,367	569,543	0
19.3 19.4 Commercial auto liability	6,763,770	11,569,382	8,226,428
21. Auto physical damage	1,125,455	2,016,762	1,531,430
22. Aircraft (all perils)	4,557,306	8,746,945	6,428,122
23. Fidelity	19,694,050	35,749,962	37,658,816
24. Surety	30,209,978	56,092,480	49,980,285
26. Burglary and theft	155,611	342,212	317,311
27. Boiler and machinery	764,000	1,493,558	1,345,749
28. Credit	30,994,962	58,116,295	53,155,275
29. International	0	0	0
30. Warranty	106,059	265,669	2,297,126
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	1,905,225	2,919,656	2,578,401
35. Totals	406,225,091	695,444,441	654,772,005
DETAILS OF WRITE-INS			
3401. Collateral protection	1,573,063	2,324,345	2,262,825
3402. Supplemental unemployment	332,161	595,312	315,576
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)	1,905,225	2,919,656	2,578,401

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	121,485	1,933	123,419	495,597	3,550	750,542	1,249,688	64,999	(90,510)	(25,511)
2. 2014	155,847	269,724	425,571	60,042	1,090	61,131	127,873	5,278	232,569	365,721	32,069	(30,788)	1,281
3. Subtotals 2014 + Prior	707,930	1,116,259	1,824,189	181,527	3,023	184,550	623,471	8,828	983,110	1,615,409	97,068	(121,298)	(24,230)
4. 2015	324,284	528,355	852,639	197,629	18,345	215,974	192,212	13,855	369,822	575,889	65,557	(126,332)	(60,775)
5. Subtotals 2015 + Prior	1,032,214	1,644,614	2,676,828	379,156	21,368	400,525	815,683	22,683	1,352,933	2,191,298	162,625	(247,630)	(85,005)
6. 2016	XXX	XXX	XXX	XXX	112,173	112,173	XXX	179,621	297,226	476,847	XXX	XXX	XXX
7. Totals	1,032,214	1,644,614	2,676,828	379,156	133,541	512,697	815,683	202,304	1,650,159	2,668,145	162,625	(247,630)	(85,005)
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. 15.8 %	2. (15.1)%	3. (3.2)%
													Col. 13, Line 7 Line 8
													4. (5.5)%

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

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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. Funds held as collateral	19,412,331	0	19,412,331	6,585,786
2505. Equities and deposits in pools and associations	16,168,600	0	16,168,600	9,852,688
2506. Other assets and receivables	20,443,671	20,406,739	36,932	5,311,023
2507. Intangibles	6,318,119	6,318,119	0	0
2597. Summary of remaining write-ins for Line 25	62,342,721	26,724,858	35,617,863	21,749,497

Additional Write-ins for Schedule T:

	1	Direct Premiums Written		Direct Losses Paid (Deducting Salvage)		Direct Losses Unpaid	
States, Etc.	Active Status	2 Current Year to Date	3 Prior Year to Date	4 Current Year to Date	5 Prior Year to Date	6 Current Year to Date	7 Prior Year to Date
58004. VGB BRITISH VIRGIN ISLANDS	XXX	0	7,727	0	0	0	0
58005. DEU GERMANY	XXX	0	7,766	0	0	63,685	20,717
58006. HKG HONG KONG, SPECIAL AD	XXX	0	0	0	0	105,040	98,654
58007. GTM GUATEMALA	XXX	0	0	0	0	1	14
58997. Summary of remaining write-ins for Line 58 from overflow	XXX	0	15,493	0	0	168,726	119,386

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	4,824,813	11,440,834
3. Current year change in encumbrances	0	0
4. Total gain (loss) on disposals	120,041	7,284,939
5. Deduct amounts received on disposals	204,234	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	1,225,430	2,283,392
9. Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8)	57,355,699	53,840,509
10. Deduct total nonadmitted amounts	0	0
11. Statement value at end of current period (Line 9 minus Line 10)	57,355,699	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	65,558,564	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	3,011	224,995
5. Unrealized valuation increase (decrease)	0	0
6. Total gain (loss) on disposals	0	0
7. Deduct amounts received on disposals	38,240,223	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)	231,987,886	204,662,776
12. Total valuation allowance	0	0
13. Subtotal (Line 11 plus Line 12)	231,987,886	204,662,776
14. Deduct total nonadmitted amounts	0	0
15. Statement value at end of current period (Line 13 minus Line 14)	231,987,886	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	9,769,455	39,376,167
2.2 Additional investment made after acquisition	53,354,590	82,797,247
3. Capitalized deferred interest and other	0	0
4. Accrual of discount	0	0
5. Unrealized valuation increase (decrease)	4,026,363	8,006,703
6. Total gain (loss) on disposals	196,239	(242,572)
7. Deduct amounts received on disposals	16,274,163	45,770,226
8. Deduct amortization of premium and depreciation	492,240	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)	235,221,581	184,800,178
12. Deduct total nonadmitted amounts	0	0
13. Statement value at end of current period (Line 11 minus Line 12)	235,221,581	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	424,491,755	1,004,858,770
3. Accrual of discount	4,004,802	14,587,243
4. Unrealized valuation increase (decrease)	13,008,595	(103,163,614)
5. Total gain (loss) on disposals	26,598,382	68,003,863
6. Deduct consideration for bonds and stocks disposed of	459,284,324	707,639,256
7. Deduct amortization of premium	3,207,712	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	28,258,161	37,994,119
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	4,075,901,457	4,098,548,120
11. Deduct total nonadmitted amounts	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	4,075,901,457	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)	2,601,610,233	446,783,342	400,393,220	154,798	2,601,610,233	2,648,155,153		2,636,336,191
2. NAIC 2 (a)	275,912,151	12,060,878	22,675,817	177,822	275,912,151	265,475,034		259,581,690
3. NAIC 3 (a)	71,172,565	3,236,545	11,635,782	(3,649,178)	71,172,565	59,124,150		67,981,893
4. NAIC 4 (a)	37,463,290	1,915,735	10,915,882	3,923,747	37,463,290	32,386,890		39,879,035
5. NAIC 5 (a)	10,965,728	18,193	4,762,186	1,970,937	10,965,728	8,192,672		5,853,225
6. NAIC 6 (a)	11,299,906	0	1,509,902	3,144,655	11,299,906	12,934,659		11,351,113
7. Total Bonds	3,008,423,873	464,014,693	451,892,789	5,722,781	3,008,423,873	3,026,268,558	0	3,020,983,146
PREFERRED STOCK								
8. NAIC 1	31,695,452	0	106,984	721,288	31,695,452	32,309,756		40,293,755
9. NAIC 2	130,634,224	5,000,000	0	(5,259,872)	130,634,224	130,374,352		120,915,346
10. NAIC 3	29,205,980	0	0	9,817,902	29,205,980	39,023,882		32,307,480
11. NAIC 4	16,681,071	87,530	0	(766,499)	16,681,071	16,002,102		15,598,376
12. NAIC 5	0	0	0	0	0	0		0
13. NAIC 6	0	0	0	0	0	0		0
14. Total Preferred Stock	208,216,727	5,087,530	106,984	4,512,819	208,216,727	217,710,092	0	209,114,957
15. Total Bonds and Preferred Stock	3,216,640,600	469,102,223	451,999,773	10,235,600	3,216,640,600	3,243,978,650	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 $.....189,334,524; 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	189,334,524	XXX	189,334,524	85,278	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	540,423,548	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	529,844,000	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)	189,334,524	178,754,976
11. Deduct total nonadmitted amounts	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	189,334,524	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	(7,472,475)
5.	Considerations received/(paid) on terminations	(7,472,475)
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	(373,070)
9.	Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 - 5 + 6 + 7 + 8)	448,785
10.	Deduct nonadmitted assets	0
11.	Statement value at end of current period (Line 9 minus Line 10)	448,785

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	(137,175)			
3.14	Section 1, Column 18, prior year	0	(137,175)	(137,175)	
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)				(137,175)
4.1	Cumulative variation margin on terminated contracts during the year		556,275		
4.2	Less:				
4.21	Amount used to adjust basis of hedged item	0			
4.22	Amount recognized	556,275	556,275		
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)				(137,175)
7.	Deduct nonadmitted assets				0
8.	Statement value at end of current period (Line 6 minus Line 7)				(137,175)

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	448,785	
2. Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance	(137,175)	
3. Total (Line 1 plus Line 2)		311,610
4. Part D, Section 1, Column 5	471,247	
5. Part D, Section 1, Column 6	(159,638)	
6. Total (Line 3 minus Line 4 minus Line 5)		0
	Fair Value Check	
7. Part A, Section 1, Column 16	448,785	
8. Part B, Section 1, Column 13	(137,175)	
9. Total (Line 7 plus Line 8)		311,610
10. Part D, Section 1, Column 8	471,247	
11. Part D, Section 1, Column 9	(159,638)	
12. Total (Line 9 minus Line 10 minus Line 11)		0
	Potential Exposure Check	
13. Part A, Section 1, Column 21	303,750	
14. Part B, Section 1, Column 20	236,350	
15. Part D, Section 1, Column 11	540,100	
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	50,911,148	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	38,559,274	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)	50,760,482	38,408,608
11. Deduct total nonadmitted amounts	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	50,760,482	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	100,600
Building, Land, and Improvements	Charleston	SC	05/01/2002	Charleston Harbor Resort and Marina	0	0	0	1,799,936
Building, Land, and Improvements	Stevensville	MD	05/11/2005	Bay Bridge Marina	0	0	0	31,749
Building, Land, and Improvements	Whitefield	NH	06/02/2005	Mountain View Grand Resort LLC	0	0	0	197,543
0199999. Totals					0	0	0	2,129,828
0399999. Totals					0	0	0	2,129,828

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
Property Disposed																			
Building, Land, and Improvements	Florida City	FL	05/12/2016	AGRACEL INC.	84,193	0	84,193	0	0	0	0	0	84,193	204,234	0	120,041	120,041	1,400	28,893
0199999. Totals					84,193	0	84,193	0	0	0	0	0	84,193	204,234	0	120,041	120,041	1,400	28,893
0399999. Totals					84,193	0	84,193	0	0	0	0	0	84,193	204,234	0	120,041	120,041	1,400	28,893

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
Mortgages in Good Standing - Commercial Mortgages - All Other								
Chatham Bars Inn	Cape Cod	MA		05/06/2016	5.116	40,000,000	0	68,173,916
0599999. Total - Mortgages in Good Standing - Commercial Mortgages - All Other				XXX	XXX	40,000,000	0	68,173,916
0899999. Total - Mortgages in Good Standing				XXX	XXX	40,000,000	0	68,173,916
3399999. Total Mortgages				XXX	XXX	40,000,000	0	68,173,916

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8 + 9 - 10 + 11)	Total Foreign Exchange Change in Book Value	Book Value / Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Mortgages Closed by Repayment																	
Invitation Homes 4 Euro+400	New York	NY		08/28/2014	05/06/2016	34,788	0	10	0	0	10	0	34,798	34,798	0	0	0
Invitation Homes Rev 4 Libor+	New York	NY		08/28/2014	05/06/2016	19,369,777	0	3,000	0	0	3,000	0	19,372,777	19,372,777	0	0	0
0199999. Total - Mortgages Closed by Repayment						19,404,565	0	3,010	0	0	3,010	0	19,407,575	19,407,575	0	0	0
Mortgages With Partial Repayments																	
Biltmore Hotel	Coral Gables	FL		08/13/1999	06/13/2016	23,994	0	0	0	0	0	0	23,994	23,994	0	0	0
Chase Park Plaza Hotel	St. Louis	MO		08/11/2014	06/13/2016	76,157	0	0	0	0	0	0	76,157	76,157	0	0	0
Dixie Terminal Corporation	Cincinnati	OH		12/30/2008	06/25/2016	74,480	0	0	0	0	0	0	74,480	74,480	0	0	0
Embassy Suites Nashville	Nashville	TN		10/25/2012	06/13/2016	39,223	0	0	0	0	0	0	39,223	39,223	0	0	0
Embassy Suites New Orleans	New Orleans	LA		10/25/2012	06/13/2016	63,055	0	0	0	0	0	0	63,055	63,055	0	0	0
McHenry Row	Baltimore	MD		06/29/2012	06/13/2016	62,446	0	0	0	0	0	0	62,446	62,446	0	0	0
Miami Beach Marina	Miami	FL		11/22/2011	06/13/2016	83,164	0	0	0	0	0	0	83,164	83,164	0	0	0
One East Fourth Inc.	Cincinnati	OH		12/30/2008	06/25/2016	231,996	0	0	0	0	0	0	231,996	231,996	0	0	0
Palomar Commons	Carlsbad	CA		10/17/2013	06/13/2016	36,747	0	0	0	0	0	0	36,747	36,747	0	0	0
Wild Dunes Resort	Isle of Palms	SC		03/30/2011	06/13/2016	45,135	0	0	0	0	0	0	45,135	45,135	0	0	0
Xactaware Office Building	Lehi	UT		02/24/2014	06/13/2016	57,867	0	0	0	0	0	0	57,867	57,867	0	0	0
0299999. Total - Mortgages With Partial Repayments						794,265	0	0	0	0	0	0	794,265	794,265	0	0	0
0599999. Total Mortgages						20,198,830	0	3,010	0	0	3,010	0	20,201,840	20,201,840	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	949,741	0	0	100.000
1299999. Total - Fixed or Variable Interest Rate Investments That Have Underlying Characteristics of Other Fixed Income Instruments - Affiliated								0	949,741	0	0	XXX
Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated												
000000 00 0	Northcreek Mezzanine Fund II, L.P.	Cincinnati	OH	Northcreek Mezzanine Fund II, L.P.		01/31/2014	0	0	118,795	0	0	1.700
1399999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated								0	118,795	0	0	XXX
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated												
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	Bridge Growth Partners L.P.	New York	NY	Bridge Growth Partners L.P.		07/15/2014	0	0	1,039,639	0	0	1.840
000000 00 0	Channel 51, LLC	Washington	DC	Channel 51, LLC		04/29/2016	0	615,119	0	0	0	0.133
000000 00 0	Cintrifuse Early Stage Capital Fund I, LLC	Cincinnati	OH	Cintrifuse Early Stage Capital Fund I, LLC		04/29/2013	0	0	30,346	0	0	1.050
000000 00 0	The Cranemere Group Limited	London	UK	The Cranemere Group Limited		05/21/2014	0	0	1,110,000	0	0	3.150
000000 00 0	Cranemere UK Holdings I Limited	London	UK	Cranemere UK Holdings I Limited		05/09/2016	0	3,000,000	0	0	0	4.335
000000 00 0	Electric Guard Dog, LLC	Columbia	SC	Electric Guard Dog, LLC		06/08/2016	0	1,500,000	0	0	0	0.005
000000 00 0	Greenspring Opportunities IV, LP	Owings Mills	MD	Greenspring Opportunities IV, LP		04/25/2016	0	90,000	0	0	0	0.590
000000 00 0	Harvest Intrexon Enterprise Fund I, LP	San Francisco	CA	Harvest Intrexon Enterprise Fund I, LP		09/04/2015	0	0	249,816	0	0	0.860
000000 00 0	L-A Saturn Acquisition, L.P.	Philadelphia	PA	L-A Saturn Acquisition, L.P.		01/16/2015	0	0	12,495	0	0	2.460
000000 00 0	LLR Equity Partners IV, L.P.	Philadelphia	PA	LLR Equity Partners IV, L.P.		03/14/2014	0	0	360,000	0	0	0.310
000000 00 0	Medley SS1 SPV, LLC	New York	NY	Medley SS1 SPV, LLC		03/21/2016	0	0	4,245	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	660,000	0	0	0.800
000000 00 0	NB Secondary Opportunities Fund III L.P.	New York	NY	NB Secondary Opportunities Fund III L.P.		05/23/2013	0	0	315,000	0	0	0.350
000000 00 0	NB Strategic Co-Investment Partners II L.P.	New York	NY	NB Strategic Co-Investment Partners II L.P.		10/01/2012	0	0	155,832	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	0	0	128,071	0	0	0.430
000000 00 0	OLG Investment Partners, L.P.	Atlanta	GA	OLG Investment Partners, L.P.		09/27/2013	0	0	4,270	0	0	28.460
000000 00 0	Project Senator Holdings, L.P.	New York	NY	Project Senator Holdings, L.P.		05/11/2016	0	1,506,842	0	0	0	0.435
000000 00 0	PWP Growth Equity Fund I LLP	New York	NY	PWP Growth Equity Fund I LLP		08/20/2014	0	0	566,530	0	0	1.040
000000 00 0	River Cities Capital Fund V, LP	Cincinnati	OH	River Cities Capital Fund V, LP		12/31/2012	0	0	120,000	0	0	0.760
000000 00 0	Snow, Phipps, & Guggenheim II, L.P.	Wilmington	DE	Snow, Phipps, & Guggenheim II, L.P.		01/08/2010	0	0	566,637	0	0	1.080
000000 00 0	Snow, Phipps, & Guggenheim III, L.P.	Wilmington	DE	Snow, Phipps, & Guggenheim III, L.P.		06/08/2016	0	681,609	0	0	0	0.600
000000 00 0	Solamere Capital Fund II, LP	Boston	MA	Solamere Capital Fund II, LP		08/19/2013	0	0	186,000	0	0	0.800
000000 00 0	Solamere Capital Fund II-A, LP	Boston	MA	Solamere Capital Fund II-A, LP		08/19/2013	0	0	82,500	0	0	0.890
000000 00 0	Solamere Portfolio Company Investments, LLC	Boston	MA	Solamere Portfolio Company Investments, LLC		04/18/2016	0	300,000	0	0	0	1.220
000000 00 0	Yukon Capital Partners II L.P.	Minneapolis	MN	Yukon Capital Partners II L.P.		07/17/2014	0	0	839,047	0	0	1.230
1599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated								7,693,570	9,430,429	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	184,000	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	440,000	0	0	40.000
000000 00 0	PRCP – Ohio Partners II, L.P.	Cincinnati	OH	PRCP – Ohio Partners II, L.P.		04/06/2016	0	120,000	5,885,320	0	0	40.000
000000 00 0	PRCP – Oregon Partners II, LP	Oregon City	OR	PRCP – Oregon Partners II, LP		04/08/2016	0	150,000	2,544,330	0	0	40.000
000000 00 0	Water Street O'Connor, L.P.	Atlanta	GA	Water Street O'Connor, L.P.		10/23/2015	0	0	940,525	0	0	37.580
99. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unafl								270,000	12,494,176	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	834,883	0	0	50.000
000000 00 0	GALIC Sorrento, LLC	Coral Gables	FL	GALIC Sorrento, LLC		06/27/2012	0	0	194,535	0	0	35.000
999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Affil								0	1,029,418	0	0	XXX
Joint Venture or Partnership Interests That Have Underlying Characteristics of Mortgage Loans - Unaffiliated												

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4									
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Desig-nation	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made after Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
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	359,517	0	0	0.600
1999999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Mortgage Loans - Unaffiliated								0	359,517	0	0	XXX
Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated												
000000 00 0	R4 Housing Partners IV, L.P.	New York	NY	R4 Housing Partners IV, L.P.		12/12/2014	0	0	1,149,483	0	0	12.500
3399999. Total - Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated								0	1,149,483	0	0	XXX
4499999. Subtotal - Unaffiliated								7,963,570	23,552,400	0	0	XXX
4599999. Subtotal - Affiliated								0	1,979,159	0	0	XXX
4699999. Totals								7,963,570	25,531,559	0	0	XXX

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Changes in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V. (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V.	Book/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	06/07/2016	0	0	0	0	0	0	0	0	6,243	0	6,243	6,243	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	6,243	0	6,243	6,243	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	05/12/2016	816,000	0	0	0	0	0	0	816,000	816,000	0	0	0	139,741
1299999. Total - Fixed or Variable Int. Rate Investments That Have Underlying Char. of Other Fixed Income Instruments-Affiliated							816,000	0	0	0	0	0	0	816,000	816,000	0	0	0	139,741
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated																			
000000 00 0	Archlight Energy Partners Fund VI, LP	Boston	MA	Archlight Energy Partners Fund VI, LP	08/04/2015	06/30/2016	59,587	0	0	0	0	0	0	59,587	59,587	0	0	0	0
000000 00 0	AMMC CLO 18 Warehouse	George Town	CYM	UBS Securities LLC	08/14/2015	05/27/2016	12,000,000	0	0	0	0	0	0	12,000,000	12,000,000	0	0	0	221,306
000000 00 0	Bridge Growth Partners L.P.	New York	NY	Bridge Growth Partners L.P.	07/15/2014	04/01/2016	47,643	0	0	0	0	0	0	47,643	47,643	0	0	0	0
000000 00 0	Caltius Partners III, L.P.	Los Angeles	CA	Caltius Partners III, L.P.	06/25/2004	06/24/2016	66,017	0	0	0	0	0	0	66,017	66,017	0	0	0	0
000000 00 0	NB Secondary Opportunities Fund III L.P.	New York	NY	NB Secondary Opportunities Fund III L.P.	05/23/2013	04/28/2016	119,424	0	0	0	0	0	0	119,424	119,424	0	0	0	0
000000 00 0	PWP Growth Equity Fund I LLP	New York	NY	PWP Growth Equity Fund I LLP	08/20/2014	05/12/2016	46,003	0	0	0	0	0	0	46,003	46,003	0	0	0	0
000000 00 0	Snow, Phipps, & Guggenheim, L.P.	Wilmington	DE	Snow, Phipps, & Guggenheim, L.P.	02/06/2007	06/22/2016	73,601	0	0	0	0	0	0	73,601	73,601	0	0	0	0
000000 00 0	Snow, Phipps, & Guggenheim II, L.P.	Wilmington	DE	Snow, Phipps, & Guggenheim II, L.P.	01/08/2010	06/22/2016	187,742	0	0	0	0	0	0	187,742	187,742	0	0	0	0
000000 00 0	Solamere Capital Fund II, LP	Boston	MA	Solamere Capital Fund II, LP	08/19/2013	06/14/2016	78,590	0	0	0	0	0	0	78,590	78,590	0	0	0	0
000000 00 0	Solamere Capital Fund II-A, LP	Boston	MA	Solamere Capital Fund II-A, LP	08/19/2013	06/14/2016	71,204	0	0	0	0	0	0	71,204	71,204	0	0	0	0
1599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated							12,749,811	0	0	0	0	0	0	12,749,811	12,749,811	0	0	0	221,306
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	04/11/2016	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	06/24/2016	707,500	0	0	0	0	0	0	707,500	707,500	0	0	0	0
000000 00 0	GALIC Pointe LLC	Destin	FL	GALIC Pointe LLC	03/25/2011	06/30/2016	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	04/30/2016	193,506	0	0	0	0	0	0	193,506	193,506	0	0	0	270,189

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Changes in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V. (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V.	Book/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
1899999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Affiliated							904,943	0	0	0	0	0	0	904,943	904,943	0	0	0	270,189
4499999. Subtotal - Unaffiliated							12,765,436	0	0	0	0	0	0	12,765,436	12,771,679	0	6,243	6,243	221,306
4599999. Subtotal - Affiliated							1,720,943	0	0	0	0	0	0	1,720,943	1,720,943	0	0	0	409,930
4699999. Totals							14,486,379	0	0	0	0	0	0	14,486,379	14,492,623	0	6,243	6,243	631,236

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. States, Territories and Possessions									
97705M BW 4	WI ST-1-PREREF 5 18 05/01/2018		04/29/2016	Defeasement		1,313,224	1,260,000	31,150	1Z
97705M CH 6	WI ST-1-UNREF 5 18 05/01/2018		04/29/2016	Defeasement		859,849	825,000	20,396	1FE
1799999. Total Bonds - U.S. States, Territories and Possessions						2,173,073	2,085,000	51,546	XXX
Bonds - U.S. Special Revenue and Special Assessment									
19647P BH 5	CO HSG FIN AUTH I 3.45 06/01/2056		04/25/2016	JEFFERIES & CO.		2,445,000	2,445,000	0	1FE
30295A AN 8	FREMF 2016-K722 B MEZ 3.8348 07/49		06/22/2016	BANC OF AMERICA SECURITIES		1,180,824	1,250,000	3,728	1AM
34074M PA 3	FL HSG FIN CORP 2.90 07/01/2031		05/11/2016	MORGAN STANLEY		1,250,000	1,250,000	0	1FE
45203L CD 3	IL HSG DEV AUTH 2.85 07/01/2032		06/10/2016	RBC CAPITAL MARKETS		2,400,000	2,400,000	2,470	1AM
45203L CE 1	IL HSG DEV AUTH 2.80 07/01/2032		06/22/2016	RBC CAPITAL MARKETS		5,000,000	5,000,000	8,944	1FE
45505T GP 0	IN HSG & CMNTY DEV A-1 2.85 07/01/2031		06/09/2016	RBC CAPITAL MARKETS		2,000,000	2,000,000	0	1FE
45505T GQ 8	IN HSG & CMNTY DEV A-1 2.95 01/01/2033		06/09/2016	RBC CAPITAL MARKETS		1,000,000	1,000,000	0	1FE
60416S PH 7	MN HSG FIN AGY A 3.10 07/01/2031		05/26/2016	RBC CAPITAL MARKETS		3,300,000	3,300,000	0	1FE
64972C WW 9	NYC HSG DEV CORP E 2.85 11/01/2031		06/10/2016	JP MORGAN SECURITIES INC.		1,500,000	1,500,000	0	1FE
64972C WX 7	NYC HSG DEV CORP E 3.15 11/01/2036		06/10/2016	JP MORGAN SECURITIES INC.		1,500,000	1,500,000	0	1FE
64987B KW 7	NEW YORK HSG FIN B 2.95 11/01/2031		05/04/2016	JP MORGAN SECURITIES INC.		2,000,000	2,000,000	0	1FE
64987B NQ 7	NY HSG FIN AGY C 2.75 11/01/2031		06/22/2016	MORGAN STANLEY		6,000,000	6,000,000	0	1FE
67756Q SR 9	OH HSG FIN AGY J 3.50 09/01/2036		06/07/2016	CITIGROUP		2,080,000	2,000,000	0	1Z
708796 3A 3	PA HSG FIN 120 2.80 10/01/2031		06/22/2016	RBC CAPITAL MARKETS		5,000,000	5,000,000	0	1FE
74445M AA 7	PUB FIN AUTH WI A-1 2.625 11/01/25 (WM)		05/05/2016	BANC OF AMERICA SECURITIES		1,000,000	1,000,000	0	1FE
83712D WK 8	SC HSG FIN & DEV B-2 4.00 07/01/2043		06/29/2016	CITIGROUP		544,265	500,000	0	1FE
96634R AS 1	WHITING ENVRN FACS A 5.00 03/01/46(BPLN)		05/04/2016	BANC OF AMERICA SECURITIES		3,531,210	3,000,000	0	1Z
3199999. Total Bonds - U.S. Special Revenue and Special Assessment						41,731,299	41,145,000	15,143	XXX
Bonds - Industrial and Miscellaneous									
001746 AA 4	AMMC CLO 2016-18A AL1 SSNR FLT 05/28		04/20/2016	JEFFERIES & CO.		2,392,500	2,400,000	0	1FE
00175N AA 6	AMMC CLO 2014-15A E MEZ FLT 12/09/26		05/06/2016	BANC OF AMERICA SECURITIES		388,125	450,000	5,998	1AM
00214M AA 1	ARLFR 2014-1A A1 ABS SNR 2.92 06/15/2044		06/14/2016	CS FIRST BOSTON		1,922,089	1,978,666	321	1FE
00214M AA 1	ARLFR 2014-1A A1 ABS SNR 2.92 06/15/2044		06/23/2016	CS FIRST BOSTON		766,362	791,467	835	1FE
03329K AC 7	ANCHC 2016-8A A2 CLO SSNR 2.88 07/28/28		06/22/2016	DEUTSCHE BANK		2,000,000	2,000,000	0	1FE
05533D AK 2	BCAP 2010-RR7 2A1 SEQ SSNR FLT 07/45 RE		04/01/2016	Prior Period Adjustment		(3,300)	(3,391)	(275)	1FM
05533N AJ 3	BCAP 2010-RR12 1A9 MEZ FLT 06/26/2037 RE		06/07/2016	BANC OF AMERICA SECURITIES		4,144,459	4,922,891	3,091	1FM
07387M AH 2	BSCMS 2006-PW11 AJ MEZ 5.5575 03/11/2039		05/03/2016	BANC OF AMERICA SECURITIES		1,257,750	1,300,000	1,607	1FM
07387M AH 2	BSCMS 2006-PW11 AJ MEZ 5.5575 03/11/2039		05/04/2016	BANC OF AMERICA SECURITIES		971,250	1,000,000	1,236	1FM
114536 AA 3	BROOKSTONE HOLDING PIK 10.00 07/07/21		06/30/2016	Capitalized Interest		1,589	6,622	0	5*
12479L AA 8	CAI 2012-1A A ABS 3.47 10/25/2027	R	06/24/2016	BANC OF AMERICA SECURITIES		1,237,771	1,266,667	488	1FE
12479L AC 4	CAI 2013-1A A ABS 3.35 03/27/2028	R	06/24/2016	BANC OF AMERICA SECURITIES		1,636,875	1,687,500	628	1FE
125634 AQ 8	CLIF 2014-2A A ABS SNR 3.38 10/18/2029		06/08/2016	BANC OF AMERICA SECURITIES		1,622,284	1,682,213	3,949	1FE
12647H BC 9	CSMC 2013-8R 4A2 MEZ FLT 12/27/2036 RE		06/01/2016	AMHERST SECURITIES CORP.		3,485,118	4,853,080	550	1FM
126694 D5 4	CWHL 2006-HYB2 3A1 SEQ SSNR FLT 04/20/36		06/23/2016	JANNEY MONTGOMERY SCOTT		1,487,028	1,690,405	3,496	1Z
19625G AB 5	CAFL 2016-1 B ABS MEZ 3.344 06/15/2048	R	05/11/2016	MORGAN STANLEY		2,499,988	2,500,000	4,412	1FE
25150R AD 7	DBALT 2006-AR6 A4 SEQ SNR FLT 02/25/2037		06/13/2016	AMHERST SECURITIES CORP.		2,551,240	2,878,691	1,084	1FM
25272K AD 5	DIAMOND 1 FIN/DIAMOND 2 4.42 06/15/2021		05/17/2016	JP MORGAN SECURITIES INC.		999,710	1,000,000	0	2FE
26224H AA 5	DRUGC 2016-1A A ABS 3.979 04/15/2027		06/02/2016	GOLDMAN SACHS		2,599,969	2,600,000	0	2AM
28618W AA 2	ERL 2014-1A A1 ABS SNR 2.299 04/19/2044		06/02/2016	CS FIRST BOSTON		1,022,049	1,057,065	1,215	1FE
28618X AB 8	ERL 2015-1A A2 ABS SNR 3.585 02/19/2045		06/30/2016	CANTOR FITZGERALD & CO.		2,123,344	2,200,000	3,724	1FE
30288B AE 5	FREMF 2015-K721 B MEZ 3.6806 11/25/2047		05/25/2016	KGS Alpha		937,813	1,000,000	3,067	1AM

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)
30288L AN 3	FREMF 2016-K53 B MEZ 4.1557 03/25/2049		06/16/2016	BANC OF AMERICA SECURITIES		2,928,750	3,000,000	6,926	1AM
32027L AE 5	FFML 2006-FF14 A5 SEQ SNR FLT 10/25/2036		06/07/2016	BANC OF AMERICA SECURITIES		1,087,693	1,217,851	328	1FM
337930 AA 9	FLAGSTAR BANCORP INC 6.125 07/15/2021		06/29/2016	JP MORGAN SECURITIES INC		1,999,980	2,000,000	0	2FE
35552Q AE 0	FRASR 2006-2A D CLO MEZ SEQ FLT 12/2020		04/07/2016	RAYMOND JAMES & ASSOCIATES		741,563	750,000	973	1AM
36828Q QH 2	GECMC 2005-C4 AJ MEZ SEQ CSTR 11/2045		04/01/2016	Prior Period Adjustment		0	0	67	1FM
36828Q QH 2	GECMC 2005-C4 AJ MEZ SEQ CSTR 11/2045		04/01/2016	Prior Period Adjustment		0	0	39	1FM
36828Q QH 2	GECMC 2005-C4 AJ MEZ SEQ CSTR 11/2045		05/27/2016	BANC OF AMERICA SECURITIES		957,500	1,000,000	4,690	1FM
36828Q QH 2	GECMC 2005-C4 AJ MEZ SEQ CSTR 11/2045		06/03/2016	AMHERST SECURITIES CORP		293,067	309,000	338	1FM
46631B AJ 4	JPMCC 2007-LD11 AM MEZ 5.7428 06/49		05/18/2016	BANC OF AMERICA SECURITIES		1,507,031	1,500,000	5,433	1FM
46633M AM 1	JPMRR 2009-6 2A2 Z MEZ CSTR 04/26/35RE		04/26/2016	Deferred Interest		6,564	7,802	0	1FM
46633M AM 1	JPMRR 2009-6 2A2 Z MEZ CSTR 04/26/35RE		05/26/2016	Deferred Interest		6,649	7,864	0	1FM
47232V GR 7	JMAC 2009-R4 29A3 MEZ SSUP 2.0833 01/47		04/01/2016	Prior Period Adjustment		(738)	(8,458)	0	1FM
48250W AB 1	KKR 14 A1B CLO SSNR 3.06 07/15/2028	R	05/31/2016	NATIXIS		2,000,000	2,000,000	0	1FE
50171@ AA 4	LAI/OLG FINANCE TL 14.00 06/30/2020		06/30/2016	Capitalized Interest		8,069	8,058	0	3Z
523277 ZZ 7	LECTRUS CORP TL 17% PIK 11/15/2017		06/14/2016	Exchanged		1,922,564	1,929,469	11,845	4Z
52327@ AA 3	LECTRUS CORP TL 13% PIK 11/15/2016		04/01/2016	Capitalized Interest		3,294	3,358	0	5
52327@ AA 3	LECTRUS CORP TL 13% PIK 11/15/2016		05/01/2016	Capitalized Interest		3,193	3,238	0	5
52327@ AA 3	LECTRUS CORP TL 13% PIK 11/15/2016		06/01/2016	Capitalized Interest		3,288	3,334	0	5
543190 AA 0	LTRAN 2015-1A A1 ABS SNR 2.98 01/15/2045		06/02/2016	CS FIRST BOSTON		830,148	862,491	1,571	1FE
543190 AA 0	LTRAN 2015-1A A1 ABS SNR 2.98 01/15/2045		06/23/2016	CS FIRST BOSTON		1,032,350	1,067,374	1,149	1FE
576433 GM 2	MARM 2003-6 6A1 SEQ SNR FLT 12/25/2033		04/01/2016	Prior Period Adjustment		0	0	2	1AM
61690P AM 3	MSRR 2013-R7 6B MEZ FLT 12/26/2046 RE		05/19/2016	AMHERST SECURITIES CORP		7,245,728	8,364,476	4,574	1FM
65535V NL 8	NAA 2005-AR4 5A3 SEQ SSNR FLT 08/25/2035		06/15/2016	AMHERST SECURITIES CORP		2,121,365	3,080,022	1,637	1AM
65539C AK 2	NMRR 2011-4RA 1A10 MEZ FLT 12/26/36RE		06/06/2016	AMHERST SECURITIES CORP		2,762,971	3,328,880	2,048	1FM
69352M AG 5	GHAWK 2007-1A A3 CLO MEZ FLT 04/18/2021		06/21/2016	RAYMOND JAMES & ASSOCIATES		387,500	400,000	732	1FE
78249L AB 6	RUSSELL INVEST TL B 1L L+575 04/14/2023		05/10/2016	Private Placement		1,880,000	2,000,000	0	3FE
78471D AA 5	SCLP 2016-1A A ABS SSNR 3.26 08/25/2025		06/21/2016	CITIGROUP		2,999,673	3,000,000	0	1FE
80875A AJ 0	SCIENTIFIC GAMES TL B1 LIB+500 10/18/20		04/01/2016	Prior Period Adjustment		(1,481)	(1,531)	0	3FE
863579 C3 0	SARM 2005-21 6A3 SEQ SSNR FLT 11/25/2035		04/01/2016	Prior Period Adjustment		0	0	57	1Z
863579 UL 0	SARM 2005-15 1A1 SEQ SSNR CSTR 07/25/35		04/01/2016	Prior Period Adjustment		0	0	1,035	1FM
87342R AA 2	BELL 2016-1A A2I ABS SNR 3.832 05/25/46		05/04/2016	BARCLAYS CAPITAL		500,000	500,000	0	2AM
87342R AB 0	BELL 2016-1A A2II ABS SNR 4.377 05/25/46		05/04/2016	BARCLAYS CAPITAL		500,000	500,000	0	2AM
87342R AC 8	BELL 2016-1A A23 ABS SNR 4.97 05/25/2046		05/04/2016	BARCLAYS CAPITAL		1,600,000	1,600,000	0	2AM
87342R AC 8	BELL 2016-1A A23 ABS SNR 4.97 05/25/2046		05/24/2016	CS FIRST BOSTON		599,813	600,000	1,325	2AM
89690E AE 7	TRMF 2014-1A A2 ABS SEQ SNR 4.085 04/44		06/01/2016	CITIGROUP		2,451,686	2,550,000	6,076	1FE
91823A AA 9	VBTOW 2016-1A C ABS SNR 3.475 06/15/2046		06/08/2016	DEUTSCHE BANK		4,000,000	4,000,000	0	1FE
92990G AG 8	WAMU 2007-HY5 2A5 SEQ SSNR FLT 05/25/37		04/01/2016	Prior Period Adjustment		0	0	91	1FM
958102 AJ 4	WESTERN DIGITAL 7.375 04/01/2023		04/01/2016	GOLDMAN SACHS		967,813	950,000	0	2FE
958102 AJ 4	WESTERN DIGITAL 7.375 04/01/2023		04/04/2016	BANC OF AMERICA SECURITIES		767,813	750,000	0	2FE
958102 AJ 4	WESTERN DIGITAL 7.375 04/01/2023		04/05/2016	RBC CAPITAL MARKETS		763,594	750,000	0	2FE
958102 AJ 4	WESTERN DIGITAL 7.375 04/01/2023		04/29/2016	BANC OF AMERICA SECURITIES		762,188	750,000	3,227	2FE
BL1871 62 5	CABLE & WIRELESS TL B1 L+475 12/02/2022	R	02/24/2016	BANC OF AMERICA SECURITIES		(465,890)	(472,500)	0	3FE
BL1871 62 5	CABLE & WIRELESS TL B1 L+475 12/02/2022	R	02/25/2016	MORGAN STANLEY		(199,590)	(202,500)	0	3FE
BL1871 64 1	CABLE & WIRELESS TL B2 L+475 12/02/2022	R	02/24/2016	BANC OF AMERICA SECURITIES		453,056	472,500	0	3FE
BL1871 64 1	CABLE & WIRELESS TL B2 L+475 12/02/2022	R	02/25/2016	MORGAN STANLEY		194,296	202,500	0	3FE
C9413P AT 0	VALEANT PHARMA TL A3 L+325 10/20/2018	A	04/11/2016	Private Placement		1,368,085	1,414,041	0	3FE
G0014F AB 9	AABS 2013-1 A ABS SNR 4.875 01/15/2038	F	06/15/2016	STIFEL NICOLAUS		3,230,379	3,230,379	10,061	1FE

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)
3899999. Total Bonds - Industrial and Miscellaneous						86,263,974	92,689,524	99,649	XXX
8399997. Total Bonds - Part 3						130,168,346	135,919,524	166,337	XXX
8399999. Total Bonds						130,168,346	135,919,524	166,337	XXX
Preferred Stocks - Industrial and Miscellaneous									
45666Z ZB 1	INDUSTRIAL PIPING INC 14.50%		04/30/2016	Capitalized Interest	28,506.440	28,506	0.00	0	P4AZ
45666Z ZB 1	INDUSTRIAL PIPING INC 14.50%		05/31/2016	Capitalized Interest	29,812.590	29,813	0.00	0	P4AZ
45666Z ZB 1	INDUSTRIAL PIPING INC 14.50%		06/30/2016	Capitalized Interest	29,211.130	29,211	0.00	0	P4AZ
857477 85 5	STATE STREET CORP G 5.35		04/05/2016	MORGAN STANLEY	200,000.000	5,000,000	0.00	0	P2UFE
8499999. Total Preferred Stocks - Industrial and Miscellaneous						5,087,530	XXX	0	XXX
8999997. Total Preferred Stocks - Part 3						5,087,530	XXX	0	XXX
8999999. Total Preferred Stocks						5,087,530	XXX	0	XXX
Common Stocks - Industrial and Miscellaneous									
001743 AE 3	AMMC CLO 2016-18A SUB 0 05/26/28	R	04/20/2016	JEFFERIES & CO	0.000	7,353,906	XXX	0	U
001747 AE 4	AMMC CLO 2012-11A SUB 0 10/30/23		05/18/2016	BANC OF AMERICA SECURITIES	0.000	26,250	XXX	0	U
247361 70 2	DELTA AIR LINES INC		06/27/2016	ISI GROUP	35,000.000	1,165,549	XXX	0	L
524901 10 5	LEGG MASON INC		06/27/2016	ISI GROUP	19,500.000	543,229	XXX	0	L
66704R 80 3	NORTHSTAR REALTY FINANCE CORP		06/27/2016	STRATEGAS RESEARCH	85,000.000	944,792	XXX	0	L
66704R 80 3	NORTHSTAR REALTY FINANCE CORP		06/30/2016	STRATEGAS RESEARCH	17,120.000	190,501	XXX	0	L
76155G 20 6	REVOLUTION LIGHTING TECHNOLOGIES INC NPV		05/03/2016	Private Placement	361,250.000	1,896,563	XXX	0	L
G30401 10 6	ENDO INTERNATIONAL PLC	F	04/05/2016	STIFEL NICOLAUS	23,750.000	640,065	XXX	0	L
G30401 10 6	ENDO INTERNATIONAL PLC	F	04/11/2016	STRATEGAS RESEARCH	19,000.000	495,098	XXX	0	L
G30401 10 6	ENDO INTERNATIONAL PLC	F	05/06/2016	RAYMOND JAMES & ASSOCIATES	23,750.000	374,462	XXX	0	L
G30401 10 6	ENDO INTERNATIONAL PLC	F	05/06/2016	STIFEL NICOLAUS	23,750.000	380,238	XXX	0	L
G30401 10 6	ENDO INTERNATIONAL PLC	F	05/11/2016	DEUTSCHE BANK	80,750.000	1,180,452	XXX	0	L
9099999. Total Common Stocks - Industrial and Miscellaneous						15,191,104	XXX	0	XXX
Common Stocks - Parent, Subsidiaries and Affiliates									
248111 ZZ 2	DEMPSEY AND SIDERS AGENCY, INC.		06/14/2016	Capital Contribution	0.000	250,000	XXX	0	K
9199999. Total Common Stocks - Parent, Subsidiaries and Affiliates						250,000	XXX	0	XXX
9799997. Total Common Stocks - Part 3						15,441,104	XXX	0	XXX
9799999. Total Common Stocks						15,441,104	XXX	0	XXX
9899999. Total Preferred and Common Stocks						20,528,634	XXX	0	XXX
9999999. Total Bonds, Preferred and Common Stocks						150,696,980	XXX	166,337	XXX

(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues:.....2.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					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	.	06/25/2016.	MBS Paydown		607	607	606	601	0	(1)	0	(1)	0	607	0	0	0	15	05/01/2031	1
31387D EV 7	FNCL 580748 PT 6.0 5/01/2031	.	06/25/2016.	MBS Paydown		180	180	180	176	0	(1)	0	(1)	0	180	0	0	0	5	05/01/2031	1
31388D ZU 5	FNCL 602055 PT 6.50 9/01/2031	.	06/25/2016.	MBS Paydown		13,885	13,885	14,158	13,888	0	(221)	0	(221)	0	13,885	0	0	0	304	09/01/2031	1
31388G VW 8	FNCL 604629 PT 6.0 9/01/2031	.	06/25/2016.	MBS Paydown		178	178	177	106	0	(0)	0	(0)	0	178	0	0	0	4	09/01/2031	1
31388K WT 5	FNCL 607358 PT 6.50 10/01/2031	.	06/25/2016.	MBS Paydown		292	292	300	238	0	3	0	3	0	292	0	0	0	8	10/01/2031	1
31390V ER 1	FNCL 657244 PT 6.0 9/01/2032	.	06/25/2016.	MBS Paydown		271	271	274	241	0	0	0	0	0	271	0	0	0	7	09/01/2032	1
83162C GR 8	SBAP 1996-20D 1 7.35 04/01/2016	.	04/01/2016.	MBS Paydown		1,576	1,576	1,606	1,578	0	(2)	0	(2)	0	1,576	0	0	0	58	04/01/2016	1
0599999. Total Bonds - U.S Government						16,987	16,987	17,302	16,829	0	(222)	0	(222)	0	16,987	0	0	0	401	XXX	XXX
Bonds - U.S. States, Territories and Possessions																					
13063C XS 4	CALIFORNIA ST REF CM 2.45 12/01/2031	.	06/01/2016.	Paydown		785,000	785,000	785,000	784,992	0	1	0	1	0	785,000	0	0	0	9,616	12/01/2031	1FE
677520 D2 1	OH HWY IMPT BUCKEYE L 5.00 05/01/2016	.	05/01/2016.	Maturity		1,030,000	1,030,000	1,160,862	1,036,765	0	(6,765)	0	(6,765)	0	1,030,000	0	0	0	25,750	05/01/2016	1FE
939741 TB 0	WASHINGTON SER B 5.50 5/01/2018	.	05/01/2016.	Sinking Fund Redemption		1,285,000	1,285,000	1,467,444	1,339,702	0	(54,702)	0	(54,702)	0	1,285,000	0	0	0	35,338	05/01/2018	1FE
93974A YU 2	WASHINGTON ST C 0.00 6/01/2016	.	06/01/2016.	Maturity		2,780,000	2,780,000	2,377,234	2,751,059	0	28,941	0	28,941	0	2,780,000	0	0	0	0	06/01/2016	1FE
97705L 7P 6	WISCONSIN ST UNREF 1 5.00 05/01/2018	.	04/29/2016.	Defeasement		2,173,074	2,085,000	2,223,827	2,186,973	0	(13,899)	0	(13,899)	0	2,173,074	0	0	0	51,546	05/01/2018	1FE
97705L JE 8	WI ST SER D 5.00 05/01/2017	.	05/01/2016.	Call		3,630,000	3,630,000	4,057,324	3,651,676	0	(21,676)	0	(21,676)	0	3,630,000	0	0	0	90,750	05/01/2017	1FE
1799999. Total Bonds - U.S. States, Territories and Possessions						11,683,074	11,595,000	12,071,691	11,751,166	0	(68,099)	0	(68,099)	0	11,683,074	0	0	0	213,000	XXX	XXX
Bonds - U.S. Political Subdivisions of States, Territories and Possessions																					
088275 2T 8	BEXAR CNTY TX 5.25 06/15/2020	.	06/15/2016.	Call		1,000,000	1,000,000	1,111,810	1,007,789	0	(7,789)	0	(7,789)	0	1,000,000	0	0	0	26,250	06/15/2020	1FE
2499999. Total Bonds - U.S. Political Subdivisions of States, Territories and Possessions						1,000,000	1,000,000	1,111,810	1,007,789	0	(7,789)	0	(7,789)	0	1,000,000	0	0	0	26,250	XXX	XXX
Bonds - U.S. Special Revenue and Special Assessment																					
01030R EZ 1	AL HSG FIN AMT E 5.35 10/01/2032	.	04/01/2016.	Partial Call		95,000	95,000	96,280	94,335	0	665	0	665	0	95,000	0	0	0	2,541	10/01/2032	1FE
01030R EZ 1	AL HSG FIN AMT E 5.35 10/01/2032	.	06/20/2016.	Call		2,025,000	2,025,000	2,052,293	2,010,817	0	14,183	0	14,183	0	2,025,000	0	0	0	77,943	10/01/2032	1FE
01039W AZ 5	AL PUB HSG B 4.45 01/01/2024	.	06/05/2016.	Partial Call		1,000,000	1,000,000	988,164	988,631	0	11,369	0	11,369	0	1,000,000	0	0	0	24,322	01/01/2024	1FE
01852L BC 3	ALLIANCE ARPT AUTH-TX 4.85 04/21 (FDX)	.	04/01/2016.	Call		4,935,000	4,935,000	4,329,829	4,594,237	0	340,763	0	340,763	0	4,935,000	0	0	0	119,674	04/01/2021	2FE
041083 VB 9	AR ST DEV FIN SFM A 3.10 07/01/2043	.	06/01/2016.	MBS Paydown		97,438	97,438	97,438	97,438	0	0	0	0	0	97,438	0	0	0	1,379	07/01/2043	1FE
051687 DB 4	AURORA IL SF MTG 5.50 12/01/2039	.	06/01/2016.	MBS Paydown		47,984	47,984	48,704	48,612	0	(601)	0	(601)	0	47,984	0	0	0	1,130	12/01/2039	1FE
10741L BM 7	BREVARD HLTH FACS 5.00 04/01/2024	.	04/01/2016.	Call		4,000,000	4,000,000	4,025,000	4,001,468	0	(1,468)	0	(1,468)	0	4,000,000	0	0	0	100,000	04/01/2024	1FE
130333 BW 6	CA HSG FIN AGY 4.75 08/01/2028	.	06/01/2016.	Partial Call		200,000	200,000	200,815	200,447	0	(447)	0	(447)	0	200,000	0	0	0	4,937	08/01/2028	1FE
130333 CA 3	CA HSG FIN AGY A 2.90 02/01/2042	.	06/01/2016.	MBS Paydown		15,473	15,473	15,473	15,473	0	0	0	0	0	15,473	0	0	0	200	02/01/2042	1FE
130333 CB 1	CA HSG FIN AGY B 2.90 02/01/2042	.	06/01/2016.	MBS Paydown		17,728	17,728	17,684	17,690	0	19	0	19	0	17,728	0	0	0	227	02/01/2042	1FE
17131H BL 1	CHULA VISTA CA IDR 5.00 12/01/27 (SRE)	.	06/01/2016.	Call		3,325,200	3,260,000	3,144,694	3,168,801	0	91,199	0	91,199	0	3,260,000	0	65,200	65,200	81,500	12/01/2027	1FE
196479 TY 5	CO HSG SF PR I AA 4.85 11/01/2026	.	05/01/2016.	Partial Call		395,000	395,000	395,000	395,000	0	0	0	0	0	395,000	0	0	0	9,579	11/01/2026	1FE
19647P BA 0	CO ST HSG FIN AUTH MF I 3.20 02/01/2044	.	06/01/2016.	MBS Paydown		28,540	28,540	28,540	28,540	0	0	0	0	0	28,540	0	0	0	378	02/01/2044	1FE
20775B N8 5	CT ST HSG FIN AUTH B-2 4.00 11/15/2032	.	05/10/2016.	Partial Call		170,000	170,000	180,963	178,611	0	(8,611)	0	(8,611)	0	170,000	0	0	0	3,481	11/15/2032	1FE
23410B CH 2	DAKOTA CNTY MN SF 4.50 06/01/2035	.	05/01/2016.	Partial Call		30,000	30,000	32,226	31,254	0	(1,254)	0	(1,254)	0	30,000	0	0	0	26	06/01/2035	1FE
23410B CH 2	DAKOTA CNTY MN SF 4.50 06/01/2035	.	06/01/2016.	Sinking Fund Redemption		55,000	55,000	59,081	57,298	0	(2,298)	0	(2,298)	0	55,000	0	0	0	1,286	06/01/2035	1FE
246395 WY 9	DE HSG AUTH-SFM-A- A-1 4.90 07/01/2029	.	06/01/2016.	Partial Call		15,000	15,000	15,594	15,369	0	(370)	0	(370)	0	15,000	0	0	0	374	07/01/2029	1FE
246395 XA 0	DE HSG AUTH SFM B 0.00 7/1/2031	.	06/01/2016.	Partial Call		30,382	65,000	24,132	29,799	0	582	0	582	0	30,382	0	0	0	0	07/01/2031	1FE
25477P HN 8	DC COL HSG AGY 4.80 11/01/2036	.	05/01/2016.	Sinking Fund Redemption		45,000	45,000	45,000	45,000	0	0	0	0	0	45,000	0	0	0	1,080	11/01/2036	1FE
31392C EM 2	FNW 02-W2 AF5 SEQ HEL STP 6/25/32	.	06/25/2016.	MBS Paydown		7,065	7,065	6,785	6,700	0	265	0	265	0	7,065	0	0	0	200	06/25/2032	1
34073N U8 1	FLORIDA HSG 4.625 07/01/2031	.	04/01/2016.	Call		2,090,000	2,090,000	1,995,950	2,013,992	0	76,008	0	76,008	0	2,090,000	0	0	0	72,497	07/01/2031	1FE
34074M GX 3	FL HSG 4.45 07/01/2026	.	04/01/2016.	Partial Call		10,000	10,000	10,000	10,000	0	0	0	0	0	10,000	0	0	0	223	07/01/2026	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)
419818 HM 4	HI ST HSG FIN A TXB 2.60 07/01/2037	.	06/01/2016.	MBS Paydown		80,304	80,304	80,304	80,304	0	0	0	0	0	80,304	0	0	0	833	07/01/2037	1FE
45201L WF 8	IL ST HSG DEV AUTH C 3.875 12/01/2043	.	06/01/2016.	MBS Paydown		151,590	151,591	151,591	151,590	0	0	0	0	0	151,590	0	0	0	2,245	12/01/2043	1FE
457106 MX 7	INGLEWOOD CA REDEV 5.75 05/01/2017	.	05/01/2016.	Sinking Fund Redemption		255,000	255,000	257,550	255,461	0	(461)	0	(461)	0	255,000	0	0	0	7,331	05/01/2017	2FE
462467 NW 7	IA ST FIN SF MTGE SER 3 2.90 2/01/2042	.	06/01/2016.	Partial Call		35,000	35,000	35,000	35,000	0	0	0	0	0	35,000	0	0	0	387	02/01/2042	1FE
46940R AB 2	JACKSONVILLE FL HSG FIN 5.625 10/01/2039	.	05/01/2016.	Partial Call		50,000	50,000	43,750	44,317	0	5,683	0	5,683	0	50,000	0	0	0	1,172	10/01/2039	1FE
474553 AE 4	JEFFERSON SFM B LA 5.25 12/01/2032	.	06/01/2016.	Call		1,380,200	1,340,000	1,353,400	1,348,594	0	(476)	0	(476)	0	1,348,117	0	32,083	32,083	35,175	12/01/2032	1FE
49130T ME 3	KY HSG CORP A 5.00 01/01/2028	.	05/20/2016.	Partial Call		10,000	10,000	10,772	10,493	0	(493)	0	(493)	0	10,000	0	0	0	258	01/01/2028	1FE
49130T PS 9	KY HSG CORP A 3.00 11/01/2041	.	06/01/2016.	Partial Call		20,000	20,000	20,000	20,000	0	0	0	0	0	20,000	0	0	0	238	11/01/2041	1FE
49130T PT 7	KY HSG CORP B 3.00 11/01/2041	.	06/01/2016.	Partial Call		75,000	75,000	75,000	75,000	0	0	0	0	0	75,000	0	0	0	925	11/01/2041	1FE
546398 J8 2	LA PUB FACS 5.00 06/01/30 (ETR)	.	04/18/2016.	Call		5,500,000	5,500,000	5,248,935	5,290,821	0	209,179	0	209,179	0	5,500,000	0	0	0	104,653	06/01/2030	1FE
546589 QM 7	LOUISVILLE ETC SWR 5.00 05/15/2016	.	05/15/2016.	Maturity		8,000,000	8,000,000	8,970,560	8,059,238	0	(59,238)	0	(59,238)	0	8,000,000	0	0	0	200,000	05/15/2016	1FE
56052E 7K 8	MAINE HSG AUTH A-1 3.25 11/15/2043	.	06/10/2016.	Partial Call		170,000	170,000	176,458	175,391	0	(5,391)	0	(5,391)	0	170,000	0	0	0	2,801	11/15/2043	1FE
57419P HA 0	MARYLAND ST CMNTY 5.75 09/01/2039	.	04/29/2016.	Partial Call		395,000	395,000	413,960	403,506	0	(8,506)	0	(8,506)	0	395,000	0	0	0	12,381	09/01/2039	1FE
57419P K2 4	MD ST CMNTY DEV 5.00 03/01/2041	.	04/29/2016.	Partial Call		565,000	565,000	598,742	584,577	0	(19,577)	0	(19,577)	0	565,000	0	0	0	14,799	03/01/2041	1FE
57419R JY 2	MD CMNTY DEV ADMIN 3.25 09/01/2044	.	04/29/2016.	Partial Call		80,000	80,000	82,756	82,285	0	(2,285)	0	(2,285)	0	80,000	0	0	0	1,313	09/01/2044	1FE
57586P 8H 2	MA HSG FIN AGY 167 4.00 12/01/2043	.	04/25/2016.	Partial Call		125,000	125,000	133,951	132,168	0	(7,168)	0	(7,168)	0	125,000	0	0	0	201	12/01/2043	1FE
57586P K8 8	MA HSG AUTH 5.00 12/01/2028	.	04/25/2016.	Partial Call		350,000	350,000	375,767	356,150	0	(6,150)	0	(6,150)	0	350,000	0	0	0	963	12/01/2028	1FE
57586P P2 6	MA ST HSG 4.50 06/01/2029	.	04/25/2016.	Partial Call		270,000	270,000	285,900	279,108	0	(9,108)	0	(9,108)	0	270,000	0	0	0	669	06/01/2029	1FE
57587A FT 0	MA HSG FIN AGY 172 4.00 06/01/2045	.	04/25/2016.	Partial Call		80,000	80,000	88,019	87,190	0	(7,190)	0	(7,190)	0	80,000	0	0	0	36	06/01/2045	1FE
59465M D3 6	MI HSG DEV AUTH C 3.50 10-01-22	.	04/01/2016.	Sinking Fund Redemption		80,000	80,000	80,000	80,000	0	0	0	0	0	80,000	0	0	0	1,400	10/01/2022	1FE
60415N 4Z 2	MN HFA SRS E 5.05 07/01/2034	.	06/01/2016.	Partial Call		65,000	65,000	66,037	65,664	0	(664)	0	(664)	0	65,000	0	0	0	1,652	07/01/2034	1FE
60416Q GB 4	MN HSG FIN AGY D 2.875 11/01/2044	.	06/01/2016.	MBS Paydown		539,157	539,157	539,157	539,157	0	0	0	0	0	539,157	0	0	0	6,606	11/01/2044	1FE
60416Q GC 2	MINNESOTA ST HSG FIN A 2.80 02/01/2045	.	06/01/2016.	MBS Paydown		166,567	166,567	166,567	166,567	0	0	0	0	0	166,567	0	0	0	2,125	02/01/2045	1FE
60416Q GD 0	MINNESOTA ST HSG FIN 3.00 04/01/2045	.	06/01/2016.	MBS Paydown		66,732	66,732	66,732	66,733	0	0	0	0	0	66,732	0	0	0	863	04/01/2045	1FE
60416Q GF 5	MN ST HSG FIN D 2.90 11/01/2045	.	06/01/2016.	MBS Paydown		45,095	45,095	45,095	45,095	0	0	0	0	0	45,095	0	0	0	546	11/01/2045	1FE
60416Q GG 3	MN HSG FIN A 2.95 02/01/2046	.	06/01/2016.	MBS Paydown		111,768	111,768	111,768	0	0	0	0	0	0	111,768	0	0	0	856	02/01/2046	1FE
60416S BE 9	MN HSG FIN AGY-D 4.00 07/01/2040	.	06/01/2016.	Partial Call		85,000	85,000	90,443	88,573	0	(3,573)	0	(3,573)	0	85,000	0	0	0	1,765	07/01/2040	1FE
60416S BU 3	MN HSG FIN AGY A 3.00 07/01/2031	.	06/01/2016.	Partial Call		85,000	85,000	89,280	88,237	0	(3,237)	0	(3,237)	0	85,000	0	0	0	1,334	07/01/2031	1FE
60416S HX 1	MN HSG FIN AGY C AMT 4.00 1/1/2045	.	06/01/2016.	Partial Call		295,000	295,000	321,476	316,121	0	(21,121)	0	(21,121)	0	295,000	0	0	0	6,019	01/01/2045	1FE
60416S JB 7	MINNESOTA HSG FIN E 3.50 01/01/2032	.	06/01/2016.	Partial Call		90,000	90,000	89,663	89,681	0	319	0	319	0	90,000	0	0	0	1,589	01/01/2032	1FE
60416S MZ 0	MN HSG FIN AGY E 3.50 01/01/2046	.	06/01/2016.	Partial Call		465,000	465,000	489,166	489,025	0	(24,025)	0	(24,025)	0	465,000	0	0	0	154	01/01/2046	1FE
60535Q FD 7	MS HOME CORP 5.4 06/01/2038	.	04/01/2016.	Partial Call		90,000	90,000	94,275	91,036	0	(1,036)	0	(1,036)	0	90,000	0	0	0	149	06/01/2038	1FE
60535Q FD 7	MS HOME CORP 5.4 06/01/2038	.	06/01/2016.	Sinking Fund Redemption		45,000	45,000	47,138	45,518	0	(506)	0	(506)	0	45,000	0	0	0	1,290	06/01/2038	1FE
60535Q LY 4	MS ST HOME CORP SF MTGE 2.75 12/01/2032	.	06/01/2016.	MBS Paydown		20,783	20,783	20,783	20,783	0	0	0	0	0	20,783	0	0	0	227	12/01/2032	1FE
60636W HN 8	MO HWYS SER A 5.00 05/01/2021	.	05/01/2016.	Call		1,245,000	1,245,000	1,363,611	1,251,529	0	(6,529)	0	(6,529)	0	1,245,000	0	0	0	31,125	05/01/2021	1FE
60637B CR 9	MO HSG DEV SF MTG REV D 2.55 10/01/2034	.	06/01/2016.	MBS Paydown		99,170	99,170	99,170	99,170	0	0	0	0	0	99,170	0	0	0	1,047	10/01/2034	1FE
60637B EZ 9	MO HSG DEV B 4.00 11/01/2040	.	06/01/2016.	Partial Call		240,000	240,000	263,897	261,428	0	(21,428)	0	(21,428)	0	240,000	0	0	0	2,711	11/01/2040	1FE
60637B FA 3	MISSOURI HSG DEV C 2.97 08/01/2036	.	06/01/2016.	MBS Paydown		95,849	95,849	95,849	95,849	0	0	0	0	0	95,849	0	0	0	1,226	08/01/2036	1FE
60637B HV 5	MO HSG DEV COMMSN C 4.00 11/01/2036	.	05/01/2016.	Partial Call		20,000	20,000	21,695	21,687	0	(1,687)	0	(1,687)	0	20,000	0	0	0	300	11/01/2036	1FE
61212R D7 8	MT ST BRD HSG C 5.00 12/01/2027	.	06/01/2016.	Partial Call		75,000	75,000	76,313	75,292	0	(292)	0	(292)	0	75,000	0	0	0	1,875	12/01/2027	1FE
61212R T9 7	MT BRD HSG-SFM B2 5.00 12/1/2027	.	06/01/2016.	Sinking Fund Redemption		30,000	30,000	31,265	30,834	0	(702)	0	(702)	0	30,000	0	0	0	750	12/01/2027	1FE
61212R X7 6	MT ST BRD OF HSG-A 4.00 12/01/2038	.	06/01/2016.	Partial Call		165,000	165,000	173,405	171,201	0	(6,201)	0	(6,201)	0	165,000	0	0	0	3,300	12/01/2038	1FE
613907 BU 7	MONT CNTY TX 3.75 06/01/2031	.	06/01/2016.	Sinking Fund Redemption		105,000	105,000	105,000	105,000	0	0	0	0	0	105,000	0	0	0	1,969	06/01/2031	1FE

Statement for June 30, 2016 of the **GREAT AMERICAN INSURANCE COMPANY**

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
63968M EV 7	NEBRASKA ST INVT SFH A 3.00 03/01/2043		06/01/2016	Partial Call		130,000	130,000	137,716	135,717	0	(5,717)	0	(5,717)	0	130,000	0	0	0	2,044	03/01/2043	1FE
641279 LM 4	NEVADA ST HSG DIV 3.30 10/01/2029		04/01/2016	Partial Call		35,000	35,000	35,000	35,000	0	0	0	0	0	35,000	0	0	0	578	10/01/2029	1FE
641279 LR 3	NEVADA ST HSG DIV 3.50 04/01/2044		04/01/2016	Partial Call		230,000	230,000	247,869	245,886	0	(15,886)	0	(15,886)	0	230,000	0	0	0	4,025	04/01/2044	1FE
646129 6Q 4	NJ ST HSG 4.50 10/01/2029		04/01/2016	Partial Call		935,000	935,000	985,051	959,075	0	(24,075)	0	(24,075)	0	935,000	0	0	0	21,038	10/01/2029	1FE
646129 6Y 7	NJ HSG & MTG B 4.25 10/01/2032		04/01/2016	Partial Call		160,000	160,000	167,136	164,498	0	(4,498)	0	(4,498)	0	160,000	0	0	0	3,400	10/01/2032	1FE
646129 M9 4	NJ HSG SER T 4.55 10/01/2022		04/01/2016	Partial Call		220,000	220,000	217,072	218,104	0	1,896	0	1,896	0	220,000	0	0	0	5,005	10/01/2022	1FE
647200 2F 0	NM MTGE FIN CLASS I A 4.00 03/01/2044		06/01/2016	Partial Call		15,000	15,000	16,109	15,896	0	(898)	0	(898)	0	15,000	0	0	0	303	03/01/2044	1FE
647200 3H 5	NEW MEXICO MTGE FIN A 3.25 03/01/2045		06/01/2016	Partial Call		5,000	5,000	5,304	5,276	0	(276)	0	(276)	0	5,000	0	0	0	81	03/01/2045	1FE
647200 3M 4	NEW MEXICO ST MTGE C 3.00 09/01/2041		06/01/2016	Partial Call		140,000	140,000	140,000	139,944	0	56	0	56	0	140,000	0	0	0	1,788	09/01/2041	1FE
647200 3P 7	NEW MEXICO ST MTG E 3.10 09/01/2037		06/01/2016	MBS Paydown		178,167	178,167	178,167	178,167	0	(0)	0	(0)	0	178,167	0	0	0	2,161	09/01/2037	1FE
647200 P8 1	NM SFM MTG FIN AUTH 4.625 3/1/2028		06/01/2016	Partial Call		25,000	25,000	26,331	25,834	0	(836)	0	(836)	0	25,000	0	0	0	591	03/01/2028	1FE
647200 V3 5	NEW MEXICO SF MTGE B-1 3.75 03/01/2043		06/01/2016	Partial Call		95,000	95,000	100,585	98,819	0	(3,819)	0	(3,819)	0	95,000	0	0	0	1,824	03/01/2043	1FE
647200 X5 8	NM MTGE FIN AUTH B-2 2.23 10/01/2034		06/01/2016	MBS Paydown		108,174	108,174	108,174	108,174	0	0	0	0	0	108,174	0	0	0	1,142	10/01/2034	1FE
649705 JJ 0	EMPIRE INS NY IND DEV 8.80 9/18 (EMPI)		06/11/2016	Sinking Fund Redemption		169,502	169,502	178,611	170,970	0	(362)	0	(362)	0	169,502	0	0	0	6,221	09/11/2018	2
649842 CC 3	NEW YORK ST ENERGY 4.70 02/24 (NGGLN)		04/28/2016	Call		10,000,000	10,000,000	9,623,300	9,737,740	0	262,260	0	262,260	0	10,000,000	0	0	0	348,583	02/01/2024	1FE
658877 EZ 4	ND ST HSG FIN D 4.25 07/01/2028		04/01/2016	Partial Call		25,000	25,000	25,774	25,455	0	(455)	0	(455)	0	25,000	0	0	0	538	07/01/2028	1FE
658886 DU 7	ND HFA PG SER B 5.50 01/01/2037		04/01/2016	Call		500,000	500,000	541,250	500,000	0	0	0	0	0	500,000	0	0	0	20,625	01/01/2037	1FE
677377 2N 2	OH HSG FIN AGY 1 7.50 07/01/2035		06/01/2016	Partial Call		482,839	482,839	482,839	482,839	0	(0)	0	(0)	0	482,839	0	0	0	14,566	07/01/2035	1Z
677377 U9 2	OHIO HSG 4.80 11/01/2028		05/01/2016	Partial Call		65,000	65,000	70,342	68,127	0	(3,127)	0	(3,127)	0	65,000	0	0	0	1,560	11/01/2028	1FE
677377 Y2 3	OHIO HSG FIN AGY 4.50 11/01/2028		05/01/2016	Partial Call		275,000	275,000	298,229	288,792	0	(13,792)	0	(13,792)	0	275,000	0	0	0	6,188	11/01/2028	1FE
67756Q NM 5	OHIO HSG FIN AGY 3.05 02/01/2044		06/01/2016	MBS Paydown		300,667	300,667	307,282	307,060	0	(2,460)	0	(2,460)	0	300,667	0	0	0	3,667	02/01/2044	1FE
67756Q NQ 6	OH HSG FIN AGY A 2.80 03/01/2046		06/01/2016	MBS Paydown		23,476	23,476	23,476	0	0	0	0	0	0	23,476	0	0	0	119	03/01/2046	1FE
67886M PT 0	OK ST HSG FIN AGY C 3.75 03/01/2044		06/01/2016	Partial Call		230,787	230,787	230,787	230,787	0	0	0	0	0	230,787	0	0	0	3,848	03/01/2044	1FE
67886M PU 7	OK ST HSG FIN AGY D 3.35 09/01/2035		06/01/2016	Partial Call		222,498	222,498	222,498	222,498	0	0	0	0	0	222,498	0	0	0	3,223	09/01/2035	1FE
686087 NS 2	OR HSG & CMNTY SVCS B 2.50 07/01/2034		04/01/2016	Partial Call		70,000	70,000	70,000	70,000	0	0	0	0	0	70,000	0	0	0	907	07/01/2034	1FE
686087 PG 6	OR HSG & CMNTY SVC 4.00 07/01/2043		04/01/2016	Partial Call		90,000	90,000	96,745	95,428	0	(5,428)	0	(5,428)	0	90,000	0	0	0	1,833	07/01/2043	1FE
686087 RY 5	OREGON ST HSG & CMNTY C 3.125 07/01/2044		04/01/2016	Partial Call		125,000	125,000	131,308	129,906	0	(4,906)	0	(4,906)	0	125,000	0	0	0	1,972	07/01/2044	1FE
68608N CH 3	OREGON ST HSG 5.00 07/01/2028		04/01/2016	Partial Call		80,000	80,000	84,782	81,147	0	(1,147)	0	(1,147)	0	80,000	0	0	0	2,109	07/01/2028	1FE
68608N DG 4	OR HSG SVCS-SFM-B 5.25 07/01/2028		04/01/2016	Partial Call		135,000	135,000	148,214	142,669	0	(7,669)	0	(7,669)	0	135,000	0	0	0	3,788	07/01/2028	1FE
708796 B9 7	PA HSG SFM 113 4.00 10/01/2041		06/30/2016	Partial Call		215,000	215,000	223,869	220,247	0	(5,247)	0	(5,247)	0	215,000	0	0	0	4,577	10/01/2041	1FE
708796 T8 0	PA ST HSG FIN 2015-117A 3.50 04/01/2040		06/30/2016	Partial Call		165,000	165,000	172,937	172,599	0	(7,599)	0	(7,599)	0	165,000	0	0	0	3,112	04/01/2040	1FE
708796 YR 2	PA HSG FIN AG 5.00 04/01/2028		06/30/2016	Partial Call		315,000	315,000	334,177	319,382	0	(4,382)	0	(4,382)	0	315,000	0	0	0	8,456	04/01/2028	1FE
72316W XD 4	PINELLAS FL SFM A 4.50 09/01/2028		06/01/2016	Partial Call		35,000	35,000	37,660	36,500	0	(1,508)	0	(1,508)	0	35,000	0	0	0	812	09/01/2028	1FE
72316W ZE 0	PINELLAS HSG FIN B 3.35 01/01/2046		06/01/2016	MBS Paydown		122,000	122,000	124,490	124,479	0	(1,483)	0	(1,483)	0	122,000	0	0	0	1,516	01/01/2046	1FE
76221R RB 1	RI HSG & MTG 63A 4.00 10/01/2040		06/23/2016	Partial Call		65,000	65,000	68,886	67,625	0	(2,625)	0	(2,625)	0	65,000	0	0	0	1,398	10/01/2040	1FE
76221R SE 4	RI HSG & MTGE FIN 2.75 04/01/2040		04/01/2016	Partial Call		155,000	155,000	160,738	158,994	0	(3,994)	0	(3,994)	0	155,000	0	0	0	2,131	04/01/2040	1FE
83755N DR 0	SD HSG SF FAM 5.00 05/01/2028		06/24/2016	Partial Call		45,000	45,000	49,103	47,323	0	(2,323)	0	(2,323)	0	45,000	0	0	0	1,176	05/01/2028	1FE
83755N EU 2	SD HSG DEV SFH 2 4.25 5/01/2032		06/24/2016	Partial Call		175,000	175,000	181,668	179,046	0	(4,046)	0	(4,046)	0	175,000	0	0	0	4,006	05/01/2032	1FE
83756C DH 5	SD HSG DEV AUTH A 3.00 11/01/2030		06/24/2016	Partial Call		60,000	60,000	63,236	62,426	0	(2,426)	0	(2,426)	0	60,000	0	0	0	941	11/01/2030	1FE
83756C HX 6	SD HSG DEV AUTH F 4.00 05/01/2034		06/24/2016	Partial Call		255,000	255,000	268,592	267,250	0	(12,250)	0	(12,250)	0	255,000	0	0	0	5,396	05/01/2034	1FE
83756C LL 7	SD HSG DEV AUTH D 4.00 11/01/2045		06/24/2016	Partial Call		65,000	65,000	70,771	70,727	0	(5,727)	0	(5,727)	0	65,000	0	0	0	977	11/01/2045	1FE
880459 7S 5	TN HSG DEV AGY 4.65 07/01/21		04/01/2016	Partial Call		30,000	30,000	30,004	29,955	0	45	0	45	0	30,000	0	0	0	704	07/01/2021	1FE
88045R C6 7	TN HSG DEV AGY A 3.55 07/01/2031		06/01/2016	Partial Call		155,000	155,000	155,000	155,005	0	(5)	0	(5)	0	155,000	0	0	0	3,333	07/01/2031	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
88045R UR 1	TN HSG B HSG FIN 4.50 01/01/2028	.	06/01/2016.	Partial Call		155,000	155,000	164,770	160,634	0	(5,634)	0	(5,634)	0	155,000	0	0	0	3,645	01/01/2028	1FE
88045R WH 1	TN HSG DEV 1A 4.50 07/01/2031	.	06/01/2016.	Partial Call		30,000	30,000	31,087	30,649	0	(649)	0	(649)	0	30,000	0	0	0	693	07/01/2031	1FE
880461 AR 9	TN HSG DEV AGY 1B 3.60 01/01/2031	.	06/01/2016.	Partial Call		35,000	35,000	31,839	32,130	0	2,870	0	2,870	0	35,000	0	0	0	641	01/01/2031	1FE
880461 BP 2	TN HSG DEV AGY 2A 4.00 07/01/2043	.	06/01/2016.	Partial Call		65,000	65,000	69,154	68,296	0	(3,296)	0	(3,296)	0	65,000	0	0	0	1,369	07/01/2043	1FE
880461 DN 5	TN HSG DEV AGY 2A 4.00 07/01/2045	.	06/01/2016.	Partial Call		95,000	95,000	104,586	103,605	0	(8,605)	0	(8,605)	0	95,000	0	0	0	1,940	07/01/2045	1FE
88271H CV 9	TX ST HSG 5.50 12/01/2039	.	06/01/2016.	Partial Call		87,122	87,122	92,349	89,895	0	(2,773)	0	(2,773)	0	87,122	0	0	0	2,112	12/01/2039	1FE
88275F MT 3	TX DEPT HSG SF 5.25 09/01/2032	.	06/01/2016.	Partial Call		135,000	135,000	137,363	135,466	0	(466)	0	(466)	0	135,000	0	0	0	3,999	09/01/2032	1FE
88275F MV 8	TX DEPT HSG B 5.30 09/01/2039	.	06/01/2016.	Partial Call		75,000	75,000	76,125	75,213	0	(213)	0	(213)	0	75,000	0	0	0	2,181	09/01/2039	1FE
88275F NV 7	TEXAS ST DEPT OF HSG 3.125 03/01/2046	.	06/01/2016.	Partial Call		10,000	10,000	10,000	10,000	0	0	0	0	0	10,000	0	0	0	107	03/01/2046	1FE
88275F NW 5	TEXAS ST DEPT OF HSG A 3.00 03/01/2046	.	06/01/2016.	Partial Call		30,000	30,000	30,000	0	0	0	0	0	0	30,000	0	0	0	0	03/01/2046	1FE
88283L AZ 9	TEXAS ST TRANS 5.00 04/01/21	.	04/01/2016.	Call		1,500,000	1,500,000	1,637,835	1,506,085	0	(6,085)	0	(6,085)	0	1,500,000	0	0	0	37,500	04/01/2021	1FE
914119 KJ 0	UNIV CINCINNATI SER A 5.00 06/01/2016	.	06/01/2016.	Maturity		1,250,000	1,250,000	1,339,100	1,256,031	0	(6,031)	0	(6,031)	0	1,250,000	0	0	0	31,250	06/01/2016	1FE
924190 DB 4	VT HSG FIN AGY 5.50 11/01/2038	.	05/01/2016.	Partial Call		80,000	80,000	80,500	80,126	0	(126)	0	(126)	0	80,000	0	0	0	2,891	11/01/2038	1FE
924190 EL 1	VT HSG FIN AGY B 4.125 11/01/2042	.	05/01/2016.	Partial Call		195,000	195,000	203,143	201,512	0	(6,512)	0	(6,512)	0	195,000	0	0	0	4,022	11/01/2042	1FE
924190 FR 7	VT HSG FIN AGY C 4.00 11/01/2043	.	05/01/2016.	Partial Call		140,000	140,000	147,620	145,939	0	(5,939)	0	(5,939)	0	140,000	0	0	0	2,800	11/01/2043	1FE
924190 HG 9	VERMONT ST HSG FIN B 3.75 11/01/2045	.	05/01/2016.	Paydown		260,000	260,000	274,937	272,711	0	(1,109)	0	(1,109)	0	260,000	0	0	0	4,875	11/01/2045	1FE
92812U Q4 3	VA HSG DEV A 3.50 10/25/2037	.	06/25/2016.	MBS Paydown		431,457	431,457	431,457	431,457	0	0	0	0	0	431,457	0	0	0	5,878	10/25/2037	1FE
92812U Q5 0	VA HSG DEV A 3.25 06/25/2042	.	05/01/2016.	Paydown		237,900	237,900	237,900	237,900	0	0	0	0	0	237,900	0	0	0	2,919	06/25/2042	1FE
93978T QX 0	WA HSG FIN 1N-R 3.00 06/01/2037	.	06/01/2016.	Partial Call		120,000	120,000	124,304	123,497	0	(3,497)	0	(3,497)	0	120,000	0	0	0	1,849	06/01/2037	1FE
3199999. Total Bonds - U.S. Special Revenue and Special Assessment						62,411,612	62,340,831	62,824,988	61,581,393	0	585,370	0	585,370	0	62,314,330	0	97,283	97,283	1,573,168	XXX	XXX
Bonds - Industrial and Miscellaneous																					
001406 AA 5	DCAL 2015-1A A1 ABS SEQ SNR 4.213 02/40	.	06/15/2016.	MBS Paydown		23,214	23,214	23,214	23,214	0	0	0	0	0	23,214	0	0	0	408	02/15/2040	1FE
001746 AA 4	AMMC CLO 2016-18A AL1 SSNR FLT 05/28	.	06/15/2016.	SOCIETE GENERALE SEC		2,397,750	2,400,000	2,392,500	0	0	179	0	179	0	2,392,679	0	5,071	5,071	3,726	05/26/2028	1FE
001750 AA 6	AMMC CLO 2011-9A E FLT 01-15-22	.	04/01/2016.	Prior Period Adjustment		0	0	0	0	0	0	0	0	0	0	0	0	0	127,134	01/15/2022	2AM
00175L AB 8	AMMC CLO 2014-14A A2L FLT 07/27/26	.	05/17/2016.	RAYMOND JAMES & ASSOCIATES		4,740,000	4,800,000	4,755,108	4,759,669	0	896	0	896	0	4,760,566	0	(20,566)	(20,566)	70,094	07/27/2026	1FE
00176D AB 5	AMMC CLO 2013-13A A2L FLT 01/24/26	.	04/22/2016.	RAYMOND JAMES & ASSOCIATES		2,946,480	3,000,000	2,926,529	2,939,004	0	3,589	0	3,589	0	2,942,593	0	3,887	3,887	35,590	01/26/2026	1FE
00213R AA 1	ARLFR 2012-1A A1 ABS FLT 12/15/2042	.	06/15/2016.	MBS Paydown		66,117	66,117	66,117	66,117	0	0	0	0	0	66,117	0	0	0	606	12/15/2042	1FE
00249E AA 8	AA AIRCRAFT FIN 2013-1 3.596 11/01/2017	.	06/01/2016.	Sinking Fund Redemption		73,231	73,231	73,231	73,231	0	0	0	0	0	73,231	0	0	0	1,097	11/01/2017	1FE
00443P AA 7	ACE 2007-HE2 A1 SEQ SNR FLT 12/25/2036	.	06/25/2016.	MBS Paydown		154,492	154,492	117,897	118,726	0	883	0	883	0	154,492	0	0	0	355	12/25/2036	1FM
01310T AG 4	ALBERTSON TL B-3 4.00 8/25/2019	.	06/22/2016.	Paydown		570,000	570,000	555,768	560,215	0	9,785	0	9,785	0	570,000	0	0	0	13,091	08/25/2019	3FE
01310T AH 2	ALBERTSON'S LLC TL B4 L+450 08/25/2021	.	06/22/2016.	Paydown		2,992,443	2,992,443	2,941,322	0	0	51,121	0	51,121	0	2,992,443	0	0	0	58,437	08/25/2021	3FE
02149M AB 5	CWALT 2007-J1 1A2 SEQ 5.75 03/25/2037	.	05/25/2016.	Pass-Through Loss		0	11,780	0	0	0	2,184	0	2,184	0	0	0	0	0	0	03/25/2037	1FM
02149M AB 5	CWALT 2007-J1 1A2 SEQ 5.75 03/25/2037	.	06/25/2016.	MBS Paydown		43,225	43,225	35,891	37,350	0	(1,471)	0	(1,471)	0	43,225	0	0	0	1,143	03/25/2037	1FM
02149M AB 5	CWALT 2007-J1 1A2 SEQ 5.75 03/25/2037	.	06/27/2016.	Pass Through Loss Recovery		171,707	0	0	0	0	0	0	0	0	0	0	171,707	171,707	0	03/25/2037	1FM
02149M AB 5	CWALT 2007-J1 1A2 SEQ 5.75 03/25/2037	.	06/30/2016.	Book Value Adjustment		0	0	0	0	0	0	0	0	0	171,707	0	(171,707)	(171,707)	0	03/25/2037	1FM
02660L AA 8	AHMA 2006-4 1A11 SEQ SSNR FLT 10/25/2046	.	06/25/2016.	MBS Paydown		15,077	15,077	11,307	9,862	0	45	0	45	0	15,077	0	0	0	40	10/25/2046	1FM
02665U AA 3	AH4R 2014-SFR2 A ABS SSNR 3.786 10/17/36	.	06/17/2016.	MBS Paydown		6,131	6,131	6,227	6,218	0	(3)	0	(3)	0	6,131	0	0	0	97	10/17/2036	1FE
02665X AA 7	AH4R 2014-SFR3 A ABS SSNR 3.678 12/17/36	.	06/17/2016.	MBS Paydown		62,745	62,745	63,348	40,184	0	(35)	0	(35)	0	62,745	0	0	0	892	12/17/2036	1FE
02666A AA 6	AH4R 2015-SFR1 A ABS SEQ SNR 3.467 04/45	.	06/17/2016.	MBS Paydown		20,193	20,193	20,192	20,183	0	(1)	0	(1)	0	20,193	0	0	0	292	04/17/2052	1FE
03235T AA 5	ACEF 2014-1A A ABS 8.00 12/20/24	.	06/20/2016.	MBS Paydown		79,815	79,815	79,815	79,815	0	0	0	0	0	79,815	0	0	0	2,619	12/20/2024	4AM
03763K AB 2	AASET 2014-1 A ABS SNR 5.125 12/15/2029	.	06/15/2016.	MBS Paydown		57,692	57,692	57,692	57,692	0	0	0	0	0	57,692	0	0	0	1,232	12/15/2029	1FE
038779 AA 2	ARBYS 2015-1A A2 ABS SEQ SNR 4.969 10/45	.	04/30/2016.	MBS Paydown		6,250	6,250	6,250	6,250	0	(0)	0	(0)	0	6,250	0	0	0	67	10/30/2045	2AM

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)
04544N AD 6	ABSHE 2006-HE6 A4 SEQ SNR FLT 11/25/2036		06/25/2016	MBS Paydown		567,340	567,340	476,566	495,290	0	17,132	0	17,132	0	567,340	0	0	0	1,374	11/25/2036	1FM
05530M AA 7	BCAP 2006-AA2 A1 SEQ SNR FLT 01/25/2037		06/25/2016	MBS Paydown		161,132	161,132	123,530	125,119	0	5,839	0	5,839	0	161,132	0	0	0	401	01/25/2037	1FM
05530M AA 7	BCAP 2006-AA2 A1 SEQ SNR FLT 01/25/2037		06/25/2016	Pass-Through Loss		0	2,627	0	0	0	0	0	0	0	(33)	0	33	33	0	01/25/2037	1FM
05533D AK 2	BCAP 2010-RR7 2A1 SEQ SSNR FLT 07/45 RE		06/26/2016	MBS Paydown		29,494	29,494	28,701	0	0	(226)	0	(226)	0	29,494	0	0	0	180	07/26/2045	1FM
05545J AJ 8	BCAP 2015-RR3 4A1 SEQ SSNR FLT 02/37 RE		06/25/2016	MBS Paydown		263,370	263,370	235,058	235,058	0	5,394	0	5,394	0	263,370	0	0	0	631	02/27/2037	1AM
05568Y AA 6	BNSF RAILWAY CO 5.996 04/01/24		04/01/2016	Sinking Fund Redemption		174,858	174,858	174,858	174,858	0	0	0	0	0	174,858	0	0	0	5,242	04/01/2024	1FE
05605G AA 0	B2R 2015-2 A ABS SEQ SSNR 3.336 11/48		06/15/2016	MBS Paydown		36,458	36,458	36,458	36,457	0	(20)	0	(20)	0	36,458	0	0	0	564	11/15/2048	1FE
05874P AA 4	BALLY 2013-1A A1.CLO FLT 05/20/2025		05/02/2016	GOLDMAN SACHS		2,468,750	2,500,000	2,500,000	2,500,000	0	0	0	0	0	2,500,000	0	(31,250)	(31,250)	19,231	05/20/2025	1FE
059333 ZZ 0	BACKCOUNTRY.COM LIBOR+725 6/30/2020		04/01/2016	Paydown		6,250	6,250	6,188	6,172	0	78	0	78	0	6,250	0	0	0	175	06/30/2020	2FE
05946X H5 5	BAFC 2005-H 2A1 SEQ SNR FLT 11/20/2035		06/20/2016	MBS Paydown		279,425	279,425	235,290	241,625	0	(25,490)	0	(25,490)	0	279,425	0	0	0	3,529	11/20/2035	1FM
05946X H5 5	BAFC 2005-H 2A1 SEQ SNR FLT 11/20/2035		06/20/2016	Pass-Through Loss		0	24,073	0	0	0	0	0	0	0	0	0	0	0	0	11/20/2035	1FM
059475 AG 8	BOAA 2007-2 2A2 NAS SSNR 6.00 06/25/37		06/25/2016	MBS Paydown		240,345	240,345	175,044	180,957	0	(37,916)	0	(37,916)	0	240,345	0	0	0	5,480	06/25/2037	1FM
059475 AG 8	BOAA 2007-2 2A2 NAS SSNR 6.00 06/25/37		06/25/2016	Pass-Through Loss		0	106,379	0	0	0	0	0	0	0	0	0	0	0	0	06/25/2037	1FM
05948K ZF 9	BOAA 2005-4 CB6 SEQ FLT 5/25/2035		06/25/2016	MBS Paydown		48,733	48,733	39,534	35,713	0	1,339	0	1,339	0	48,733	0	0	0	179	05/25/2035	1FM
05948K ZF 9	BOAA 2005-4 CB6 SEQ FLT 5/25/2035		06/25/2016	Pass-Through Loss		0	2,198	2,211	0	0	0	0	0	0	0	0	0	0	0	05/25/2035	1FM
05948X D4 0	BOAMS 2003-9 4A1 SEQ SSNR 5.00 12/18		06/25/2016	MBS Paydown		87,015	87,015	86,689	86,717	0	361	0	361	0	87,015	0	0	0	2,142	12/25/2018	1FM
05948X JN 2	BOAA 2003-4 1A4 IO INV 6/25/33		06/25/2016	MBS Paydown		0	0	1,624,900	0	0	(19,010)	0	(19,010)	0	0	0	0	0	48,234	06/25/2033	4FE
05948X NE 7	BOAMS 2003-5 2A4 IO INV 07/25/2018		06/25/2016	MBS Paydown		0	0	679,209	0	0	(2,115)	0	(2,115)	0	0	0	0	0	2,722	07/25/2018	2FE
05949C KS 4	BOAMS 2005-J 2A3 SEQ SSNR CSTR 11/35		06/25/2016	MBS Paydown		6,697	6,697	5,920	6,378	0	(136)	0	(136)	0	6,697	0	0	0	80	11/25/2035	1FM
05949C KS 4	BOAMS 2005-J 2A3 SEQ SSNR CSTR 11/35		06/25/2016	Pass-Through Loss		0	78	0	0	0	0	0	0	0	0	0	0	0	0	11/25/2035	1FM
05951U AC 5	BAFC 2006-8T2 A2 SEQ 5.7908 10/25/2036		06/25/2016	MBS Paydown		1,746	1,746	1,658	1,288	0	52	0	52	0	1,746	0	0	0	41	10/25/2036	1FM
05951U AC 5	BAFC 2006-8T2 A2 SEQ 5.7908 10/25/2036		06/25/2016	Pass-Through Loss		0	992	942	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		06/20/2016	MBS Paydown		218,759	218,759	194,306	0	0	6,045	0	6,045	0	218,759	0	0	0	1,665	05/20/2036	1FM
059522 AU 6	BAFC 2007-C 1A2 PT SSNR FLT 05/20/2036		06/20/2016	Pass-Through Loss		0	11,328	0	0	0	0	0	0	0	0	0	0	0	0	05/20/2036	1FM
05953Y AH 4	BAFC 2007-4 TA1B SEQ STP 05/25/37		06/25/2016	MBS Paydown		23,051	23,051	20,154	17,313	0	789	0	789	0	23,051	0	0	0	535	05/25/2037	1FM
05953Y AH 4	BAFC 2007-4 TA1B SEQ STP 05/25/37		06/25/2016	Pass-Through Loss		0	6,052	5,292	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		06/24/2016	MBS Paydown		373,791	373,791	374,784	372,530	0	44	0	44	0	373,791	0	0	0	9,822	02/24/2051	1FE
05955T AC 4	BALL 2009-UB2 A4AB SEQ SSNR CSTR 12/49		06/24/2016	MBS Paydown		214,724	214,724	208,492	212,752	0	(367)	0	(367)	0	214,724	0	0	0	4,904	12/24/2049	1FE
05955U AA 5	BALL 2010-UB3 A4A1 SEQ SSNR CSTR 6/15/49		06/15/2016	MBS Paydown		818,894	818,894	774,568	809,846	0	5,251	0	5,251	0	818,894	0	0	0	21,745	06/15/2049	1FE
07384Y KF 2	BSABS 2003-AC4 A SEQ 5.5 09/25/2033		06/25/2016	MBS Paydown		90,579	90,579	91,541	91,297	0	302	0	302	0	90,579	0	0	0	2,043	09/25/2033	1FM
07386H QZ 7	BALTA 2005-2 2A3 SEQ PT SNR FLT 04/25/35		06/25/2016	MBS Paydown		189,339	189,339	160,465	0	0	(2,822)	0	(2,822)	0	189,339	0	0	0	1,341	04/25/2035	1Z
07386R AA 7	BSABS 2007-HE4 1A1 SEQ SSNR FLT 05/25/37		04/11/2016	Pass Through Loss Recovery		41	0	0	0	0	(135)	0	(135)	0	(135)	0	176	176	0	05/25/2037	1FM
07386R AA 7	BSABS 2007-HE4 1A1 SEQ SSNR FLT 05/25/37		05/05/2016	Pass Through Loss Recovery		147	0	0	0	0	0	0	0	0	0	0	147	147	0	05/25/2037	1FM
07386R AA 7	BSABS 2007-HE4 1A1 SEQ SSNR FLT 05/25/37		05/26/2016	Pass Through Loss Recovery		14	0	0	0	0	0	0	0	0	0	0	14	14	0	05/25/2037	1FM
073879 M5 4	BSABS 2005-AC6 21A1 SEQ SNR 5.25 09/2020		06/25/2016	MBS Paydown		220,016	220,016	222,629	221,667	0	(968)	0	(968)	0	220,016	0	0	0	5,229	09/25/2020	1FM
075386 AC 6	BEAVER VALLEY FND 9.00 6/01/2017		06/01/2016	Sinking Fund Redemption		220,000	220,000	244,382	224,631	(0)	(4,631)	0	(4,631)	0	220,000	0	0	0	9,900	06/01/2017	2FE
085789 AE 5	BERRY PETROL CO 6.75 11/01/2020		06/14/2016	BANC OF AMERICA SECURITIES		299,600	1,070,000	753,425	176,550	0	0	72,225	(72,225)	0	197,950	0	101,650	101,650	0	11/01/2020	6Z
09254D AC 9	BSIS 2006-4A C CLO MEZ FLT 04/20/2019		04/20/2016	MBS Paydown		660,000	660,000	605,550	649,403	0	10,597	0	10,597	0	660,000	0	0	0	3,857	04/20/2019	1FE
09774X BF 8	BCM 1999-B A5 SEQ 7.44 12/15/2029		06/15/2016	MBS Paydown		4,956	4,956	4,956	2,388	0	0	0	0	0	4,956	0	0	0	147	12/15/2029	6FE
10138M AG 0	BOTTLING GROUP 5.50 04/01/16		04/01/2016	Maturity		2,000,000	2,000,000	2,082,340	2,003,394	0	(3,394)	0	(3,394)	0	2,000,000	0	0	0	55,000	04/01/2016	1FE
11042A AA 2	BRITISH AIRWAYS 4.625 06/20/2024	R	06/20/2016	Sinking Fund Redemption		34,511	34,511	34,568	34,555	0	(3)	0	(3)	0	34,511	0	0	0	797	06/20/2024	1FE
11042B AA 0	BRITISH AIRWAYS 5.625 06/20/2020	R	06/20/2016	Sinking Fund Redemption		65,706	65,706	65,706	65,706	0	0	0	0	0	65,706	0	0	0	1,848	06/20/2020	2FE
12479L AA 8	CAI 2012-1A A ABS 3.47 10/25/2027	R	06/25/2016	MBS Paydown		25,000	25,000	24,995	24,996	0	0	0	0	0	25,000	0	0	0	265	10/25/2027	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
12479L AC 4	CAI 2013-1A A ABS 3.35 03/27/2028	R	06/25/2016.	MBS Paydown		53,750	53,750	53,651	53,752	0	19	0	19	0	53,750	0	0	0	589	03/27/2028	1FE
125431 AH 9	CWHL 2006-HYB4 2A1 SSNR SEQ CSTR 36	.	06/20/2016.	MBS Paydown		33,165	33,165	32,444	23,194	0	(117)	0	(117)	0	33,165	0	0	0	354	06/20/2036	1FM
125431 AH 9	CWHL 2006-HYB4 2A1 SSNR SEQ CSTR 36	.	06/20/2016.	Pass-Through Loss		0	8,910	8,940	0	0	0	0	0	0	0	0	0	0	0	06/20/2036	1FM
125431 AH 9	CWHL 2006-HYB4 2A1 SSNR SEQ CSTR 36	.	06/21/2016.	Pass Through Loss Recovery		106,651	0	0	0	0	0	0	0	0	0	0	106,651	106,651	0	06/20/2036	1FM
125431 AH 9	CWHL 2006-HYB4 2A1 SSNR SEQ CSTR 36	.	06/30/2016.	Book Value Adjustment		0	0	0	0	0	0	0	0	0	106,651	0	(106,651)	(106,651)	0	06/20/2036	1FM
125478 AD 9	CIFC 2006-2A A1LB CLO FLT 03/01/2021	.	06/01/2016.	MBS Paydown		55,602	55,602	52,682	54,809	0	292	0	292	0	55,602	0	0	0	245	03/01/2021	1FE
125634 AG 0	CLIF 2013-1A ABS 2.83 03/18/2028	.	06/18/2016.	MBS Paydown		25,000	25,000	24,996	24,997	0	0	0	0	0	25,000	0	0	0	295	03/18/2028	1FE
125634 AJ 4	CLIF 2013-2A NOTE ABS 3.22 06/18/28	.	06/18/2016.	MBS Paydown		28,200	28,200	28,190	28,192	0	1	0	1	0	28,200	0	0	0	378	06/18/2028	1FE
125634 AQ 8	CLIF 2014-2A A ABS SNR 3.38 10/18/2029	.	06/18/2016.	MBS Paydown		105,042	105,042	104,408	88,204	0	5	0	5	0	105,042	0	0	0	1,289	10/18/2029	1FE
12563L AA 5	CLIF 2016-1A A ABS SNR 4.21 02/18/41	.	06/18/2016.	MBS Paydown		71,199	71,199	71,192	0	0	(32)	0	(32)	0	71,199	0	0	0	807	02/18/2041	1FE
12641P CG 7	CSMC 2009-6R 9A2 SUB SSUP CSTR 4/26/36	.	06/26/2016.	MBS Paydown		96,210	96,210	96,210	96,210	0	0	0	0	0	96,210	0	0	0	1,096	04/26/2036	1FM
12641P CK 8	CSMC 2009-6R 9A5 MEZ SSUP CSTR 4/26/36	.	06/26/2016.	Pass-Through Loss		0	4,260	4,375	0	0	0	0	0	0	0	0	0	0	0	04/26/2036	1FM
12641Q AA 0	CSMC 2009-7R 3A3 MEZ 6.00 9/26/37	.	06/26/2016.	MBS Paydown		14,609	14,609	10,185	11,044	0	2,210	0	2,210	0	14,609	0	0	0	372	09/26/2037	1FM
12641Q AA 0	CSMC 2009-7R 3A3 MEZ 6.00 9/26/37	.	06/26/2016.	Pass-Through Loss		0	(4,119)	1	0	0	0	0	0	0	885	0	(885)	(885)	0	09/26/2037	1FM
12641Q AA 0	CSMC 2009-7R 3A3 MEZ 6.00 9/26/37	.	06/30/2016.	Book Value Adjustment		0	0	0	0	0	0	0	0	0	(885)	0	885	885	0	09/26/2037	1FM
12641Q AE 2	CSMC 2009-7R 4A1 SEQ EXCH CSTR 7/26/37	.	06/26/2016.	MBS Paydown		333,184	333,184	333,184	331,713	0	262	0	262	0	333,184	0	0	0	9,132	07/26/2037	1FM
12641Q AJ 1	CSMC 2009-7R 4A5 MEZ 6.00 7/26/2037	.	06/26/2016.	Pass-Through Loss		0	(243,598)	12,099	0	0	(6)	0	(6)	0	(139,194)	0	139,194	139,194	0	07/26/2037	1FM
12641Q AJ 1	CSMC 2009-7R 4A5 MEZ 6.00 7/26/2037	.	06/30/2016.	Book Value Adjustment		0	0	0	0	0	0	0	0	0	139,194	0	(139,194)	(139,194)	0	07/26/2037	1FM
12641Q BD 3	CSMC 2009-7R 7A2 SUB FLT 12/26/36	.	06/26/2016.	MBS Paydown		283,652	283,652	232,800	264,788	0	18,572	0	18,572	0	283,652	0	0	0	8,073	12/26/2036	1FM
12641Q BE 1	CSMC 2009-7R 7A3 SUB FLT 12/26/36	.	06/26/2016.	MBS Paydown		141,174	141,174	96,300	117,259	0	24,938	0	24,938	0	141,174	0	0	0	4,045	12/26/2036	1FM
12641Q BF 8	CSMC 2009-7R 7A4 MEZ FLT 12/26/36	.	06/26/2016.	Pass-Through Loss		0	(171,175)	0	0	0	0	0	0	0	(171,175)	0	171,175	171,175	0	12/26/2036	1FM
12641Q BF 8	CSMC 2009-7R 7A4 MEZ FLT 12/26/36	.	06/30/2016.	Book Value Adjustment		0	0	0	0	0	0	0	0	0	171,175	0	(171,175)	(171,175)	0	12/26/2036	1FM
12641Q CP 5	CSMC 2009-7R 12A2 SUB 5.75 1/26/36	.	06/26/2016.	MBS Paydown		19,148	19,148	19,148	19,148	0	0	0	0	0	19,148	0	0	0	470	01/26/2036	1FM
12641Q CS 9	CSMC 2009-7R 12A5 MEZ 5.75 1/26/36	.	06/26/2016.	Pass-Through Loss		0	6	6	0	0	(0)	0	(0)	0	0	0	0	0	0	01/26/2036	1FM
12641Q DG 4	CSMC 2009-7R 14A5 SUB 5.75 4/26/37	.	06/26/2016.	MBS Paydown		15,359	15,359	12,868	14,959	0	(285)	0	(285)	0	15,359	0	0	0	219	04/26/2037	1FM
12641Q DM 1	CSMC 2009-7R 15A1 SEQ EXCH FLT 4/26/37	.	06/26/2016.	MBS Paydown		45,541	45,541	41,065	42,326	0	527	0	527	0	45,541	0	0	0	1,131	04/26/2037	1FM
12641Q DR 0	CSMC 2009-7R 15A5 MEZ FLT 04/26/37	.	06/26/2016.	Pass-Through Loss		0	4,762	0	0	0	(696)	0	(696)	0	0	0	0	0	0	04/26/2037	6FM
12641Q EA 6	CSMC 2009-7R 17A1 SEQ EXCH FLT 03/26/37	.	06/26/2016.	MBS Paydown		70,789	70,789	59,845	66,817	0	454	0	454	0	70,789	0	0	0	96	03/26/2037	1FM
12641Q EK 4	CSMC 2009-7R 18A1 SEQ EXCH STP 3/26/37	.	06/26/2016.	MBS Paydown		126,359	126,359	126,359	126,359	0	0	0	0	0	126,359	0	0	0	1,365	03/26/2037	1FM
12643K AQ 6	CSMC 2010-RR2 2A SEQ SSNR CSTR 9/15/39	.	06/15/2016.	MBS Paydown		175,158	175,158	172,627	174,559	0	2,915	0	2,915	0	175,158	0	0	0	4,343	09/15/2039	1FE
12644C AA 8	CSMC 2010-RR4 1A SEQ 5.383 02/15/40	.	06/15/2016.	MBS Paydown		257,946	257,946	253,433	257,052	0	(1,143)	0	(1,143)	0	257,946	0	0	0	6,600	02/15/2040	1FE
12645A AA 1	CSMC 2010-RR7 1A SEQ SSNR 5.378 8/12/48	.	06/12/2016.	MBS Paydown		329,007	329,007	345,136	331,468	0	(2,327)	0	(2,327)	0	329,007	0	0	0	9,553	08/12/2048	1FE
126670 ED 6	CWL 2005-12 1A6 NAS 5.165 2/25/2036	.	06/25/2016.	MBS Paydown		10,592	10,592	10,592	10,592	0	0	0	0	0	10,592	0	0	0	228	02/25/2036	1FM
12667F 5E 1	CWALT 2005-6CB 1A3 SEQ SNR 5.25 04/25/35	.	06/25/2016.	MBS Paydown		347,007	347,007	338,605	327,640	0	(9,518)	0	(9,518)	0	347,007	0	0	0	7,979	04/25/2035	1FM
12667F 5E 1	CWALT 2005-6CB 1A3 SEQ SNR 5.25 04/25/35	.	06/25/2016.	Pass-Through Loss		0	57,310	0	0	0	0	0	0	0	0	0	0	0	0	04/25/2035	1FM
12667F 5E 1	CWALT 2005-6CB 1A3 SEQ SNR 5.25 04/25/35	.	06/27/2016.	Pass Through Loss Recovery		72,510	0	0	0	0	0	0	0	0	0	0	72,510	72,510	0	04/25/2035	1FM
12667F 5E 1	CWALT 2005-6CB 1A3 SEQ SNR 5.25 04/25/35	.	06/30/2016.	Book Value Adjustment		0	0	0	0	0	0	0	0	0	72,510	0	(72,510)	(72,510)	0	04/25/2035	1FM
12667F LG 8	CWALT 2004-J5 1A6 NAS 5.687 7/25/2034	.	06/25/2016.	MBS Paydown		11,958	11,958	11,958	11,958	0	0	0	0	0	11,958	0	0	0	329	07/25/2034	1FM
12667F RE 7	CWALT 2004-J6 1A1 SEQ 5.5 08/25/2024	.	06/25/2016.	MBS Paydown		89,989	89,989	91,339	90,543	0	706	0	706	0	89,989	0	0	0	2,131	08/25/2024	1FM
12667F VF 9	CWALT 2004-J10 4CB1 SEQ SNR 6.5 10/25/34	.	06/25/2016.	MBS Paydown		14,588	14,588	14,844	14,788	0	(485)	0	(485)	0	14,588	0	0	0	453	10/25/2034	2FM
12668A 4C 6	CWALT 2005-IM1 A2 MEZ SSUP FLT 1/25/2036	.	05/25/2016.	Pass-Through Loss		0	25,095	16,859	0	0	0	0	0	0	(28,171)	0	28,171	28,171	0	01/25/2036	1FM
12668A 4C 6	CWALT 2005-IM1 A2 MEZ SSUP FLT 1/25/2036	.	06/25/2016.	MBS Paydown		16,819	16,819	11,299	979	0	(24,716)	0	(24,716)	0	16,819	0	0	0	53	01/25/2036	1FM
12668A 4C 6	CWALT 2005-IM1 A2 MEZ SSUP FLT 1/25/2036	.	06/30/2016.	Book Value Adjustment		0	0	0	0	0	0	0	0	0	28,171	0	(28,171)	(28,171)	0	01/25/2036	1FM

Statement for June 30, 2016 of the **GREAT AMERICAN INSURANCE COMPANY**

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					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)
12668B YA 5	CWALT 2006-7CB 1A9 SEQ 6.0 5-25-36		06/25/2016	MBS Paydown		11,778	11,778	10,186	6,706	0	(1,086)	0	(1,086)	0	11,778	0	0	0	303	05/25/2036	1FM
12668B YA 5	CWALT 2006-7CB 1A9 SEQ 6.0 5-25-36		06/25/2016	Pass-Through Loss		0	3,921	3,391	0	0	0	0	0	0	696	0	(696)	(696)	0	05/25/2036	1FM
12668B YA 5	CWALT 2006-7CB 1A9 SEQ 6.0 5-25-36		06/27/2016	Pass Through Loss Recovery		44,602	0	0	0	0	0	0	0	0	0	0	44,602	44,602	0	05/25/2036	1FM
12668B YA 5	CWALT 2006-7CB 1A9 SEQ 6.0 5-25-36		06/30/2016	Book Value Adjustment		0	0	0	0	0	0	0	0	0	43,905	0	(43,905)	(43,905)	0	05/25/2036	1FM
126694 HN 1	CWHL 2005-25 A9 SCH SSNR 5.50 11/25/2035		06/25/2016	MBS Paydown		5,946	5,946	5,901	5,120	0	314	0	314	0	5,946	0	0	0	152	11/25/2035	1FM
13054P AD 4	CALIFORNIA PIZZA TL LIBOR+425 03/29/2018		06/30/2016	Paydown		5,410	5,410	4,985	0	0	425	0	425	0	5,410	0	0	0	45	03/29/2018	4FE
13643E AF 2	CANADIAN OIL SANDS LT 7.75 05/15/2019	I	06/24/2016	Cash Tender		3,375,000	3,000,000	3,214,750	3,171,976	0	(22,520)	0	(22,520)	0	3,149,456	0	225,544	225,544	141,438	05/15/2019	3FE
14178V AB 4	CFCAT 2013-1A B ABS 2.75 11/15/2018		06/15/2016	MBS Paydown		306,533	306,534	306,671	306,558	0	34	0	34	0	306,533	0	0	0	3,387	11/15/2018	1FE
14575H AA 6	CAUTO 2016-1A A ABS SNR 4.55 02/15/2046		06/15/2016	MBS Paydown		16,569	16,569	16,563	0	0	(11)	0	(11)	0	16,569	0	0	0	139	02/15/2046	1FE
160841 AA 0	CHARLOTTE GATE 6.41 12/01/16		06/01/2016	Sinking Fund Redemption		49,802	49,802	49,802	49,802	0	(0)	0	(0)	0	49,802	0	0	0	1,331	12/01/2016	1
161546 JG 2	CFAB 2004-2 1A4 SEQ 5.323 02/25/2035		05/25/2016	MBS Paydown		88,445	88,445	88,443	87,276	0	1,404	0	1,404	0	88,445	0	0	0	1,773	02/25/2035	1FM
16162W PV 5	CHASE 2005-A2 1A1 SEQ SSNR CSTR 01/36		05/25/2016	Pass-Through Loss		0	(182)	0	0	0	0	0	0	0	(182)	0	182	182	0	01/25/2036	1FM
16162W PV 5	CHASE 2005-A2 1A1 SEQ SSNR CSTR 01/36		06/25/2016	MBS Paydown		11,266	11,266	9,905	8,863	0	1,265	0	1,265	0	11,266	0	0	0	128	01/25/2036	1FM
16162W PV 5	CHASE 2005-A2 1A1 SEQ SSNR CSTR 01/36		06/30/2016	Book Value Adjustment		0	0	0	0	0	0	0	0	0	182	0	(182)	(182)	0	01/25/2036	1FM
16162X AD 9	CHASE 2006-S3 1A4 SEQ SSNR FLT 1136		06/25/2016	MBS Paydown		29,586	29,586	25,814	25,962	333	10,583	0	10,916	0	29,586	0	0	0	707	11/25/2036	4FM
16165Y AV 4	CFLX 2007-M1 2F6 NAS SSNR 5.0296 08/37		06/25/2016	MBS Paydown		73,421	73,421	57,292	55,929	0	(2,584)	0	(2,584)	0	73,421	0	0	0	1,358	08/25/2037	1FM
16165Y AV 4	CFLX 2007-M1 2F6 NAS SSNR 5.0296 08/37		06/25/2016	Pass-Through Loss		0	30,688	0	0	0	0	0	0	0	0	0	0	0	0	08/25/2037	1FM
165167 CQ 8	CHESAPEAKE ENRGY WI 8.00 12/15/2022		06/01/2016	MORGAN STANLEY		452,000	565,000	272,613	273,022	0	7,934	0	7,934	0	280,956	0	171,044	171,044	0	12/15/2022	5FE
165167 CQ 8	CHESAPEAKE ENRGY WI 8.00 12/15/2022		06/02/2016	MIZUHO SEC USA		468,000	585,000	282,263	282,687	0	8,268	0	8,268	0	290,955	0	177,045	177,045	41,786	12/15/2022	5FE
17307G 4H 8	CMLTI 2006-WF1 A2C SEQ 5.598 3/25/2036		06/25/2016	MBS Paydown		6,772	6,772	6,771	3,163	0	312	0	312	0	6,772	0	0	0	116	03/25/2036	1FM
17307G VN 5	CMLTI 2005-WF2 AF7 SEQ STP 8/25/2035		06/25/2016	MBS Paydown		57,003	57,003	57,001	46,628	0	381	0	381	0	57,003	0	0	0	1,260	08/25/2035	1FM
17309A AD 1	CMALT 2006-A1 1A4 NAS 5.75 04/25/36		06/25/2016	MBS Paydown		62,811	62,811	55,883	55,853	0	(3,214)	0	(3,214)	0	62,811	0	0	0	1,466	04/25/2036	1FM
17309A AD 1	CMALT 2006-A1 1A4 NAS 5.75 04/25/36		06/25/2016	Pass-Through Loss		0	6,160	0	0	0	0	0	0	0	0	0	0	0	0	04/25/2036	1FM
17309N AD 3	CRMSI 2006-1 A4 SEQ 5.939 7/25/2036		06/25/2016	MBS Paydown		187,335	187,335	187,333	187,335	0	0	0	0	0	187,335	0	0	0	4,574	07/25/2036	1FM
17310E AD 0	CRMSI 2006-2 A4 SEQ 5.775 09/25/36		06/25/2016	MBS Paydown		99,302	99,302	85,896	95,829	0	(27)	0	(27)	0	99,302	0	0	0	2,423	09/25/2036	1FM
17312V AA 6	CMLTI 2007-6 1A1A SEQ SSNR CSTR 3/25/37		06/25/2016	MBS Paydown		20,052	20,052	7,111	6,606	0	13,588	0	13,588	0	20,052	0	0	0	255	03/25/2037	1FM
17312V AA 6	CMLTI 2007-6 1A1A SEQ SSNR CSTR 3/25/37		06/25/2016	Pass-Through Loss		0	2,097	0	0	0	(5)	0	(5)	0	3,968	0	(3,968)	(3,968)	0	03/25/2037	1FM
17312V AA 6	CMLTI 2007-6 1A1A SEQ SSNR CSTR 3/25/37		06/30/2016	Book Value Adjustment		0	0	0	0	0	0	0	0	0	(3,968)	0	3,968	3,968	0	03/25/2037	1FM
18976G AR 7	CMALT 2007-A6 1A16 TAC SSNR 6.00 06/37		06/25/2016	MBS Paydown		122,639	122,639	123,955	95,425	0	(554)	0	(554)	0	122,639	0	0	0	3,006	06/25/2037	1FM
18976G AR 7	CMALT 2007-A6 1A16 TAC SSNR 6.00 06/37		06/25/2016	Pass-Through Loss		0	32,253	38,537	0	0	0	0	0	0	(4,832)	0	4,832	4,832	0	06/25/2037	1FM
18976G AR 7	CMALT 2007-A6 1A16 TAC SSNR 6.00 06/37		09/30/2013	Book Value Adjustment		0	0	0	0	0	0	0	0	0	4,832	0	(4,832)	(4,832)	0	06/25/2037	1FM
19516P AB 7	COLLB 2007-1A A2 CDO FLT 12/09/2047		05/09/2016	Liquidation		0	2,604,969	2,377,035	0	0	0	0	0	0	0	0	(0)	(0)	0	12/09/2047	6FE
19624H AA 6	COLNY 2014-1 A SEQ SNR 2.5432 04/20/2050		06/20/2016	MBS Paydown		137,902	137,902	137,901	137,899	0	0	0	0	0	137,902	0	0	0	1,572	04/20/2050	1FE
21050A AA 0	CCOLT 2015-1 A ABS SNR 2.82 03/15/2021		06/15/2016	MBS Paydown		202,444	202,444	202,433	202,437	0	190	0	190	0	202,444	0	0	0	2,327	03/15/2021	2AM
21075W CJ 2	CONHE 1996-1 A7 SEQ 7.00 3/15/2027		06/15/2016	MBS Paydown		13,938	13,938	13,927	5,006	0	0	0	0	0	13,938	0	0	0	405	03/15/2027	1FM
210795 QB 9	CONTL AIRLINES 12-2 A 4.00 10/29/2024		04/29/2016	Sinking Fund Redemption		124,432	124,432	126,298	126,084	0	(73)	0	(73)	0	124,432	0	0	0	2,489	10/29/2024	1FE
212015 AH 4	CONTINENTAL RESOURCES 5.00 09/15/2022		06/23/2016	DEUTSCHE BANK		1,368,500	1,400,000	1,316,500	1,323,416	0	4,643	0	4,643	0	1,328,059	0	40,441	40,441	35,443	09/15/2022	3FE
21987H AS 4	CBBC-ADM 98-1 6.50 12-15-17 AL120613		06/15/2016	Sinking Fund Redemption		158,483	158,483	164,478	159,373	0	(326)	0	(326)	0	158,483	0	0	0	5,151	12/15/2017	1FE
227170 AE 7	CRNN 2013-1A A ABS 3.08 04/18/2028	R	06/18/2016	MBS Paydown		37,500	37,500	37,500	37,500	0	0	0	0	0	37,500	0	0	0	481	04/18/2028	1FE
227170 AG 2	CRNN 2014-2A A ABS SNR 3.27 11/18/2029	R	06/18/2016	MBS Paydown		55,556	55,556	55,538	55,540	0	1	0	1	0	55,556	0	0	0	757	11/18/2029	1FE
22944J DE 8	CSMC 2010-18R 4A3 SUB SSNR 04/26/38		06/26/2016	MBS Paydown		2,142,535	2,142,535	2,058,172	2,142,535	0	0	0	0	0	2,142,535	0	0	0	21,828	04/26/2038	1FM
23242L AB 9	CWHEL 2006-F 2A1A SEQ FLT 7/15/2036		06/15/2016	MBS Paydown		39,945	39,945	27,911	31,794	0	(34,629)	0	(34,629)	0	39,945	0	0	0	96	07/15/2036	1FM
23245G AB 7	CWALT 2006-OC9 A2A SEQ SSNR FLT 12/25/36		06/25/2016	MBS Paydown		251,224	251,224	191,394	184,576	0	44,130	0	44,130	0	251,224	0	0	0	714	12/25/2046	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)
23245G AB 7	CWALT 2006-OC9 A2A SEQ SSNR FLT 12/25/36		06/25/2016.	Pass-Through Loss		0	16,196	12,374	0	0	0	0	0	0	0	0	0	0	0	12/25/2046	1FM
23245G AB 7	CWALT 2006-OC9 A2A SEQ SSNR FLT 12/25/36		06/27/2016.	Pass Through Loss Recovery		292,470	0	0	0	0	0	0	0	0	0	0	292,470	292,470	0	12/25/2046	1FM
23245G AB 7	CWALT 2006-OC9 A2A SEQ SSNR FLT 12/25/36		06/30/2016.	Book Value Adjustment		0	0	0	0	0	0	0	0	0	292,470	0	(292,470)	(292,470)	0	12/25/2046	1FM
233046 AC 5	DNKN 2015-1A A2I ABS SNR 3.262 02/20/45		05/20/2016.	MBS Paydown		25,000	25,000	25,000	25,000	0	0	0	0	0	25,000	0	0	0	408	02/20/2045	2AM
233046 AD 3	DNKN 2015-1A A2II ABS SNR 3.98 02/20/45		05/20/2016.	MBS Paydown		6,250	6,250	6,250	6,250	0	0	0	0	0	6,250	0	0	0	124	02/20/2045	2AM
247358 AA 2	DELTA AIR 2012-1 4 05/07/20		05/07/2016.	Sinking Fund Redemption		50,022	50,022	50,022	50,022	0	0	0	0	0	50,022	0	0	0	1,188	05/07/2020	1FE
24763L AE 0	DELHE 1995-2 A5 HE SEQ 7.1 1/25/27		05/25/2016.	MBS Paydown		206	206	207	206	0	0	0	0	0	206	0	0	0	5	01/25/2027	1FM
25150M AC 0	DBALT 2007-RMP1 A2 SEQ SSNR FLT 12/25/36		06/25/2016.	MBS Paydown		33,621	33,621	26,477	27,297	0	(1,775)	0	(1,775)	0	33,621	0	0	0	69	12/25/2036	1FM
25150R AD 7	DBALT 2006-AR6 A4 SEQ SNR FLT 02/25/2037		06/25/2016.	MBS Paydown		76,161	76,161	67,498	0	0	1,669	0	1,669	0	76,161	0	0	0	43	02/25/2037	1FM
25150R AD 7	DBALT 2006-AR6 A4 SEQ SNR FLT 02/25/2037		06/25/2016.	Pass-Through Loss		0	10,760	0	0	0	0	0	0	0	0	0	0	0	0	02/25/2037	1FM
251510 DP 5	DBALT 2005-2 1A7 NAS SNR CSTR 04/25/35		06/25/2016.	MBS Paydown		213,955	213,955	215,225	211,402	0	(1,923)	0	(1,923)	0	213,955	0	0	0	5,242	04/25/2035	1FM
251510 DQ 3	DBALT 2005-2 2A1 SEQ FLT 3/25/2020		06/25/2016.	MBS Paydown		8,222	8,222	7,051	7,272	0	369	0	369	0	8,222	0	0	0	25	03/25/2020	1FM
251510 MD 2	DBALT 2006-AB1 A1A SEQ 5.431 02/25/36		06/25/2016.	MBS Paydown		10,374	10,374	10,374	6,747	0	743	0	743	0	10,374	0	0	0	201	02/25/2036	1FM
251510 MD 2	DBALT 2006-AB1 A1A SEQ 5.431 02/25/36		06/25/2016.	Pass-Through Loss		0	4,212	4,212	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		06/25/2016.	MBS Paydown		125,030	125,030	125,002	124,424	0	96	0	96	0	125,030	0	0	0	2,764	07/25/2034	1FM
25250* AA 2	DIALOG TELECOM TL 10.50 1/17/2018		06/20/2016.	Distribution		4,750,891	4,657,736	4,658,562	4,657,736	0	0	0	0	0	4,657,736	0	93,155	93,155	233,663	01/17/2018	4
256853 AA 0	DOLPHIN ENERGY 5.888 06/15/2019	R	06/15/2016.	Sinking Fund Redemption		159,600	159,600	159,201	159,436	0	34	0	34	0	159,600	0	0	0	4,699	06/15/2019	1FE
258257 AA 2	DORIC NIMROD AIR 2012-1B 6.50 05/30/2021	R	05/30/2016.	Sinking Fund Redemption		117,413	117,413	117,413	117,413	0	0	0	0	0	117,413	0	0	0	0	05/30/2021	2FE
258258 AA 0	DORIC NIMROD AIR 2012-1A 5.125 11/30/24	R	05/30/2016.	Sinking Fund Redemption		35,165	35,165	35,165	35,165	0	0	0	0	0	35,165	0	0	0	901	11/30/2022	1FE
26208L AA 6	HONK 2015-1A A2 ABS SNR 5.216 07/20/2045		04/20/2016.	MBS Paydown		5,000	5,000	5,000	5,000	0	0	0	0	0	5,000	0	0	0	130	07/20/2045	2AM
26845# AA 8	EDX SUPPLY CHA SEN SEC NT 3.50 1/15/2019		04/15/2016.	Paydown		45,376	45,376	45,376	0	0	0	0	0	0	45,376	0	0	0	344	01/15/2019	1Z
26971H AB 8	EGLE 2014-1A A2 ABS SNR SEQ 4.31 12/39	R	06/15/2016.	MBS Paydown		31,250	31,250	31,248	31,249	0	0	0	0	0	31,250	0	0	0	561	12/15/2039	1FE
28108P AA 4	ESLFT 2012-A AP ABS FLT 10/01/2025		04/01/2016.	MBS Paydown		15,881	15,881	15,961	15,881	0	0	0	0	0	15,881	0	0	0	279	10/01/2025	1FE
28108P AB 2	ESLFT 2012-A AT ABS FLT 10/01/2025		04/01/2016.	MBS Paydown		17,167	17,167	17,196	17,167	0	0	0	0	0	17,167	0	0	0	290	10/01/2025	1FE
28618W AA 2	ERL 2014-1A A1 ABS SNR 2.299 04/19/2044		06/19/2016.	MBS Paydown		16,749	16,749	16,194	0	0	7	0	7	0	16,749	0	0	0	32	04/19/2044	1FE
29445U AB 1	EQLS 2007-1 A2B SEQ SNR FLT 04/25/2037		06/25/2016.	MBS Paydown		397,706	397,706	330,469	335,822	0	15,055	0	15,055	0	397,706	0	0	0	982	04/25/2037	1FM
30261J AK 5	FREMF 2012-KF01 B SEQ FLT 10/25/2044		05/25/2016.	MBS Paydown		2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	24,508	10/25/2044	1FM
30605X AA 1	FWAY 2012-1 A2 ABS 4.21 10/15/2042		06/15/2016.	MBS Paydown		32,530	32,530	32,683	32,622	0	(9)	0	(9)	0	32,530	0	0	0	571	10/15/2042	1FE
30605X AC 7	FWAY 2015-1A A2 ABS PT SNR 4.213 11/42		06/15/2016.	MBS Paydown		15,000	15,000	15,000	15,000	0	0	0	0	0	15,000	0	0	0	263	11/15/2042	1FE
316817 AA 3	57TH ST MTGE 7.125 6/01/2017		06/01/2016.	Sinking Fund Redemption		54,707	54,707	54,712	54,708	0	(0)	0	(0)	0	54,707	0	0	0	1,625	06/01/2017	1FE
32027L AE 5	FFML 2006-FF14 A5 SEQ SNR FLT 10/25/2036		06/25/2016.	MBS Paydown		266,590	266,590	235,266	224,052	0	5,136	0	5,136	0	266,590	0	0	0	616	10/25/2036	1FM
32028H AD 5	FFML 2006-FF10 A4 SEQ FLT 07/25/2036		06/25/2016.	MBS Paydown		237,821	237,821	221,620	228,772	0	1,575	0	1,575	0	237,821	0	0	0	558	07/25/2036	1FM
32051G EZ 4	FHAMS 2004-AA7 1A1 SEQ SSNR FLT 02/25/35		06/25/2016.	MBS Paydown		228,971	228,971	194,626	0	0	16,551	0	16,551	0	228,971	0	0	0	1,166	02/25/2035	1FM
345397 WB 5	FUEL TRUST 4.207 04/15/2016		04/15/2016.	Maturity		2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	42,070	04/15/2016	2FE
34959W AA 7	FCBSL 2013-1A A CLO FLT 01/19/2025		05/02/2016.	RAYMOND JAMES & ASSOCIATES		2,958,000	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	(42,000)	(42,000)	27,527	01/19/2025	1FE
361856 CP 0	GMACM 2003-HE2 A4 SEQ STP 4/25/2033		06/25/2016.	MBS Paydown		128,686	128,686	127,318	81,768	0	4,468	0	4,468	0	128,686	0	0	0	2,665	04/25/2033	1FM
361856 DX 2	GMACM 2004-HE5 A5 SEQ CSTR 9/25/34		06/25/2016.	MBS Paydown		69,305	69,305	69,305	32,273	0	7,825	0	7,825	0	69,305	0	0	0	1,687	09/25/2034	1FM
3622EA AA 8	GSAA 2007-3 1A1A SEQ SSNR FLT 03/25/2047		06/25/2016.	MBS Paydown		26,501	26,501	17,574	0	0	(50)	0	(50)	0	26,501	0	0	0	59	03/25/2047	1FM
362332 AE 8	GSMS 2006-GG8 A4 SEQ 5.56 11/10/39		06/10/2016.	MBS Paydown		782,115	782,115	771,422	780,374	0	818	0	818	0	782,115	0	0	0	17,966	11/10/2039	1FM
362341 7S 2	GSR 2006-1F 4A1 SEQ SNR 5.50 02/25/2036		06/25/2016.	MBS Paydown		720,218	720,218	695,819	680,174	223	1,647	0	1,870	0	720,218	0	0	0	16,428	02/25/2036	4FM
362341 7S 2	GSR 2006-1F 4A1 SEQ SNR 5.50 02/25/2036		06/25/2016.	Pass-Through Loss		0	12,682	0	0	4	0	0	4	0	0	0	0	0	0	02/25/2036	4FM
362341 BR 9	GSAMP 2005-HE3 M2 MEZ FLT 06/25/2035		06/25/2016.	MBS Paydown		156,478	156,478	153,349	154,548	0	720	0	720	0	156,478	0	0	0	889	06/25/2035	1FM

Statement for June 30, 2016 of the **GREAT AMERICAN INSURANCE COMPANY**

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
36242D PG 2	GSR 2004-14 3A2 SEQ CSTR 12/25/2034		06/25/2016.	MBS Paydown		12,333	12,333	12,144	8,365	0	(324)	0	(324)	0	12,333	0	0	0	142	12/25/2034	1FM
368771 AA 9	GEN AMER RAILCAR 6.69 09/20/16		06/20/2016.	Sinking Fund Redemption		103,033	103,033	103,205	103,033	0	0	0	0	0	103,033	0	0	0	2,820	09/20/2016	2FE
37952U AB 9	SEACO 2013-1A A ABS 2.98 04/17/2028	R	06/17/2016.	MBS Paydown		168,750	168,750	166,074	166,597	0	213	0	213	0	168,750	0	0	0	2,088	04/17/2028	1FE
37954T AA 2	GSFI 2015-1 B1 ABS SNR 2.74 01/18/2030	R	06/18/2016.	MBS Paydown		272,727	272,727	272,719	272,727	0	0	0	0	0	272,727	0	0	0	3,114	01/18/2030	2AM
39678W AA 6	GCSP 2005-1 A SEQ CSTR 9-25-34		06/25/2016.	MBS Paydown		31,621	31,621	31,285	31,141	0	308	0	308	0	31,621	0	0	0	694	09/25/2034	1FM
40066N AA 4	GUANAY FI LTD 6.00 12/15/2020	R	06/07/2016.	BARCLAYS CAPITAL		954,584	956,977	972,826	945,014	21,166	(1,435)	0	19,731	0	965,129	0	(10,545)	(10,545)	13,526	12/15/2020	3FE
40066N AA 4	GUANAY FI LTD 6.00 12/15/2020	R	06/08/2016.	BARCLAYS CAPITAL		286,375	287,093	291,669	283,504	6,245	(422)	0	5,823	0	289,438	0	(3,063)	(3,063)	7,864	12/15/2020	3FE
40066N AA 4	GUANAY FI LTD 6.00 12/15/2020	R	06/15/2016.	Sinking Fund Redemption		84,294	84,294	84,635	83,240	1,251	(32)	0	1,220	0	84,294	0	0	0	3,193	12/15/2020	3FE
40432B AA 7	HALO 2007-2 1A1 SEQ SSNR 5.50 09/25/2037		06/25/2016.	MBS Paydown		13,831	13,831	12,137	13,044	0	2,439	0	2,439	0	13,831	0	0	0	345	09/25/2037	1FM
40432B AZ 2	HALO 2007-2 3A6 SEQ SSNR 6 0 9/25/2037		06/25/2016.	MBS Paydown		63,241	63,241	54,443	50,508	0	22,976	0	22,976	0	63,241	0	0	0	1,614	09/25/2037	1FM
40432B AZ 2	HALO 2007-2 3A6 SEQ SSNR 6 0 9/25/2037		06/25/2016.	Pass-Through Loss		0	14,325	12,332	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		06/19/2016.	MBS Paydown		264,111	264,111	207,162	199,661	0	(7,020)	0	(7,020)	0	264,111	0	0	0	674	09/19/2046	1FM
41162N AC 1	HVMLT 2006-14 2A1A SEQ SNR FLT 01/25/47		06/19/2016.	MBS Paydown		181,525	181,525	144,811	143,193	0	(11,438)	0	(11,438)	0	181,525	0	0	0	450	01/25/2047	1FM
411707 AA 0	HNGRY 2013-1A A2 ABS 4.474 03/20/2043		06/20/2016.	MBS Paydown		7,500	7,500	7,500	7,500	0	0	0	0	0	7,500	0	0	0	168	03/20/2043	2AM
43710M AA 0	RFMS2 2007-HSA1 A SEQ FLT 02/25/2037		06/25/2016.	MBS Paydown		10,848	10,848	7,416	1,832	0	2,179	0	2,179	0	10,848	0	0	0	24	02/25/2037	1FM
43739H AA 8	HMBT 2006-2 A1 SEQ SNR FLT 12/25/2036		06/25/2016.	MBS Paydown		142,598	142,599	124,774	0	0	6,275	0	6,275	0	142,598	0	0	0	305	12/25/2036	1FM
45254N MZ 7	IMM 2005-2 1A2 SEQ SSUP FLT 04/25/2035		06/25/2016.	MBS Paydown		20,798	20,798	17,471	18,000	0	(1,796)	0	(1,796)	0	20,798	0	0	0	89	04/25/2035	1FM
45254N NT 0	IMM 2005-3 M1 MEZ FLT 08/25/2035		06/25/2016.	MBS Paydown		33,793	33,793	17,304	2,924	0	1,629	0	1,629	0	33,793	0	0	0	143	08/25/2035	1FM
45254N NT 0	IMM 2005-3 M1 MEZ FLT 08/25/2035		06/25/2016.	Pass-Through Loss		0	8,966	15,280	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		06/25/2016.	MBS Paydown		300,546	300,546	255,805	0	0	16,244	0	16,244	0	300,546	0	0	0	657	02/25/2037	1FM
456606 HK 1	INDYL 2005-L2 A1 SEQ FLT 10/25/2013		06/25/2016.	MBS Paydown		120	120	98	0	0	0	0	0	0	0	0	120	120	0	10/25/2013	5*
45660L CK 3	INDX 2005-AR2 1A1 SEQ SSNR FLT 02/25/35		06/25/2016.	MBS Paydown		39,147	39,147	28,186	0	0	(7,414)	0	(7,414)	0	39,147	0	0	0	152	02/25/2035	1AM
45660L LQ 0	INDX 2005-AR7 5A1 SEQ SNR FLT 06/25/2035		06/25/2016.	MBS Paydown		205,761	205,761	171,704	0	0	14,473	0	14,473	0	205,761	0	0	0	1,920	06/25/2035	1FM
45660L LQ 0	INDX 2005-AR7 5A1 SEQ SNR FLT 06/25/2035		06/25/2016.	Pass-Through Loss		0	(14,907)	0	0	0	0	0	0	0	0	0	0	0	0	06/25/2035	1FM
45660L PK 9	RAST 2005-A6CB A9 SEQ SSUP 5.50 6/25/35		06/25/2016.	MBS Paydown		3,967	3,967	2,255	255	0	1,382	0	1,382	0	3,967	0	0	0	114	06/25/2035	1FM
45660L PK 9	RAST 2005-A6CB A9 SEQ SSUP 5.50 6/25/35		06/25/2016.	Pass-Through Loss		0	10,832	10,967	0	0	0	0	0	0	0	0	0	0	0	06/25/2035	1FM
45660N X9 1	INDX 2004-AR6 5A2 SEQ SSUP CSTR 10/34		06/25/2016.	MBS Paydown		21,865	21,865	17,930	18,197	0	(656)	0	(656)	0	21,865	0	0	0	249	10/25/2034	1FM
46184# AA 5	INVISION DIV LIBOR+900 6/30/2020		06/30/2016.	Paydown		19,778	19,778	19,580	19,596	0	21	0	21	0	19,778	0	0	0	887	06/30/2020	5*
46590B AA 2	JPTEP 2011-1 A SEQ CSTR 06/17/41		06/17/2016.	MBS Paydown		617,498	617,498	617,498	617,498	0	0	0	0	0	617,498	0	0	0	9,075	06/17/2041	1
46617U AN 1	JFINR 2015-3A COMB CLO MEZ 3.00 04/20/23		04/20/2016.	MBS Paydown		419,454	419,454	419,454	419,454	0	0	0	0	0	419,454	0	0	0	6,292	04/20/2023	1FE
46619X AA 1	HENDR 2015-3A A ABS SSNR 4.08 03/17/70		06/15/2016.	MBS Paydown		8,679	8,679	8,671	8,671	0	(0)	0	(0)	0	8,679	0	0	0	149	03/17/2070	1FE
46627M AD 9	JPALT 2005-S1 1A4 SEQ SSNR 6.0 12/25/35		06/25/2016.	MBS Paydown		13,430	13,430	12,922	10,034	0	(3,532)	0	(3,532)	0	13,430	0	0	0	348	12/25/2035	1FM
46627M AD 9	JPALT 2005-S1 1A4 SEQ SSNR 6.0 12/25/35		06/25/2016.	Pass-Through Loss		0	1,577	1,517	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		06/25/2016.	MBS Paydown		54,202	54,202	54,244	38,374	0	2,347	0	2,347	0	54,202	0	0	0	632	03/25/2036	1FM
46627M CU 9	JPALT 2006-A1 2A1 SEQ SSNR CSTR 03/36		06/25/2016.	Pass-Through Loss		0	8,768	10,431	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		04/26/2016.	Pass Through Loss Recovery		43,360	0	0	0	0	0	0	0	0	0	0	43,360	43,360	0	05/25/2036	1FM
46628G AE 9	JPALT 2006-A2 1A5 SEQ SSUP FLT 05/25/36		05/26/2016.	Pass Through Loss Recovery		28,262	0	0	0	0	0	0	0	0	0	0	28,262	28,262	0	05/25/2036	1FM
46630P AP 0	JPMMT 2007-A2 3A1 SEQ SSNR CSTR 04/25/37		06/25/2016.	MBS Paydown		2,787	2,787	2,712	2,102	0	0	0	0	0	2,787	0	0	0	30	04/25/2037	1FM
46630P AP 0	JPMMT 2007-A2 3A1 SEQ SSNR CSTR 04/25/37		06/25/2016.	Pass-Through Loss		0	29	29	0	0	0	0	0	0	0	0	0	0	0	04/25/2037	1FM
46631B AD 7	JPMCC 2007-LD11 A3 SEQ CSTR 6/15/2049		05/15/2016.	MBS Paydown		71,909	71,909	72,103	71,738	0	(10,815)	0	(10,815)	0	71,909	0	0	0	1,631	06/15/2049	1FM
46632T AA 3	JPMMT 2008-R2 1A1 SEQ SSNR CSTR 7/27/37		06/27/2016.	MBS Paydown		57,538	57,538	46,678	48,810	0	6,988	0	6,988	0	57,538	0	0	0	560	07/27/2037	1FM
46633A AA 3	JPMMT 2008-R4 1A1 SEQ SSNR CSTR 03/26/37		06/26/2016.	MBS Paydown		165,582	165,582	126,877	143,212	0	3,504	0	3,504	0	165,582	0	0	0	1,909	03/26/2037	1FM
46633A AC 9	JPMMT 2008-R4 2A1 SEQ SSNR CSTR 11/36 RE		06/26/2016.	MBS Paydown		2,172	2,172	1,685	2,172	0	0	0	0	0	2,172	0	0	0	47	11/26/2036	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 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)
46633A AG 0	JPMMT 2008-R4 3A1 SEQ SSNR CSTR 6/37 RE	.	06/26/2016.	MBS Paydown		152,512	152,512	110,953	137,408	0	4,661	0	4,661	0	152,512	0	0	0	6,368	06/26/2037	1FM
46633M AL 3	JPMRR 2009-6 2A1 SEQ SSNR CSTR 04/26/35	.	06/26/2016.	MBS Paydown		144,773	144,773	134,277	139,266	0	5,729	0	5,729	0	144,773	0	0	0	1,855	04/26/2035	1FM
46633M AM 1	JPMRR 2009-6 2A2 Z MEZ CSTR 04/26/35RE	.	05/26/2016.	Pass-Through Loss		0	1,711	166	0	0	0	0	0	0	1,711	0	(1,711)	(1,711)	0	04/26/2035	1FM
46637U AA 5	JPTEP 2012-3 A PT 3.0 10/27/2042	.	06/27/2016.	MBS Paydown		604,229	604,229	583,081	584,212	0	(8,661)	0	(8,661)	0	604,229	0	0	0	6,628	10/27/2042	1
46637V AA 3	JPTEP 2012-2 A SEQ 3.00 09/17/42	.	06/17/2016.	MBS Paydown		152,213	152,213	151,148	151,192	0	124	0	124	0	152,213	0	0	0	1,885	09/17/2042	1
46639A AA 7	JPTEP 2012-5 A PT 2.50 12/27/2042	.	06/27/2016.	MBS Paydown		34,708	34,708	33,320	33,360	0	(933)	0	(933)	0	34,708	0	0	0	341	12/27/2042	1
46645A AB 7	JPMRR 2015-4 1A2 SEQ SSNR FLT 06/47 RE	.	06/25/2016.	MBS Paydown		256,375	256,375	234,904	234,904	0	(6,124)	0	(6,124)	0	256,375	0	0	0	683	06/26/2047	1AM
472320 AA 8	JMAC 2008-R1 A SEQ SSNR 11.125 06/25/47	.	06/25/2016.	MBS Paydown		48,980	48,980	46,286	36,353	0	(14,063)	0	(14,063)	0	48,980	0	0	0	1,252	06/25/2047	1FM
472321 AA 6	JMAC 2008-R2 1A1 SEQ CSTR 10/25/2035	.	05/26/2016.	MBS Paydown		92,045	92,045	70,544	77,859	0	8,927	0	8,927	0	92,045	0	0	0	2,080	10/25/2035	1FM
47232C AH 7	JMAC 2009-R1 4A2 MEZ CSTR 06/21/2037 RE	.	06/21/2016.	Pass-Through Loss		0	4,970	0	0	0	(164)	0	(164)	0	0	0	0	0	0	06/21/2037	1AM
47232D AA 0	JMAC 2009-R5 1A1 SEQ SSNR CSTR 4/26/37	.	06/26/2016.	MBS Paydown		889,882	889,882	889,882	889,729	0	(55,977)	0	(55,977)	0	889,882	0	0	0	4,394	04/26/2037	1FM
47232D AE 2	JMAC 2009-R5 1A5 MEZ SSUP CSTR 4/26/37	.	06/26/2016.	Pass-Through Loss		0	(628,312)	7,795	0	0	2,307	0	2,307	0	0	0	0	0	0	04/26/2037	1FM
47232D AF 9	JMAC 2009-R5 2A1 SEQ SSNR CSTR 9/26/36	.	06/26/2016.	MBS Paydown		62,546	62,546	62,546	62,031	0	(4,469)	0	(4,469)	0	62,546	0	0	0	1,948	09/26/2036	1FM
47232D AL 6	JMAC 2009-R5 2A6 MEZ SSUP CSTR 9/26/36	.	04/01/2016.	Prior Period Adjustment		0	0	0	0	0	0	0	0	0	(290)	0	290	290	0	09/26/2036	1FM
47232D AL 6	JMAC 2009-R5 2A6 MEZ SSUP CSTR 9/26/36	.	06/26/2016.	Pass-Through Loss		0	(40,438)	8,513	0	0	0	0	0	0	0	0	(0)	(0)	0	09/26/2036	1FM
47232D AU 6	JMAC 2009-R5 4A2 SUB SSUP CSTR 9/26/36	.	06/26/2016.	MBS Paydown		137,668	137,668	130,526	135,087	0	(481)	0	(481)	0	137,668	0	0	0	2,620	09/26/2036	1FM
47232D AV 4	JMAC 2009-R5 4A3 MEZ SSUP CSTR 9/26/36	.	06/26/2016.	Pass-Through Loss		0	29,412	13,201	0	0	73	0	73	0	0	0	0	0	0	09/26/2036	1FM
47232D BJ 0	JMAC 2009-R5 7A2 SUB SSUP CSTR 9/26/36	.	06/26/2016.	MBS Paydown		37,750	37,750	37,750	31,117	0	2,222	0	2,222	0	37,750	0	0	0	128	09/26/2036	1FM
47232D BM 3	JMAC 2009-R5 7A5 SUB SSUP CSTR 9/26/36	.	06/26/2016.	Pass-Through Loss		0	19,222	2,180	0	0	1	0	1	0	0	0	0	0	0	09/26/2036	1FM
47232D CG 5	JMAC 2009-R5 11A1 SEQ SSNR CSTR 5/21/36	.	06/21/2016.	MBS Paydown		351,601	351,601	351,601	351,601	0	0	0	0	0	351,601	0	0	0	4,766	05/21/2036	1FM
47232D CL 4	JMAC 2009-R5 11A5 SUB SSUP CSTR 5/21/36	.	05/21/2016.	Pass-Through Loss		0	2,465	756	0	0	(16)	0	(16)	0	0	0	0	0	0	05/21/2036	1FM
47232D CP 5	JMAC 2009-R5 12A2 SUB SSUP CSTR 12/26/36	.	04/26/2016.	MBS Paydown		12,197	12,197	12,197	14,314	0	(1,086)	0	(1,086)	0	12,197	0	0	0	244	12/26/2036	1FM
47232D CT 7	JMAC 2009-R5 12A6 MEZ SSUP CSTR 12/26/36	.	06/26/2016.	Pass-Through Loss		0	2,470	715	0	0	(22)	0	(22)	0	2,470	0	(2,470)	(2,470)	0	12/26/2036	1FM
47232D CT 7	JMAC 2009-R5 12A6 MEZ SSUP CSTR 12/26/36	.	06/30/2016.	Book Value Adjustment		0	0	0	0	0	0	0	0	0	(2,470)	0	2,470	2,470	0	12/26/2036	1FM
47232D CV 2	JMAC 2009-R5 13A2 SUB SSUP CSTR 4/26/47	.	06/26/2016.	MBS Paydown		27,188	27,188	27,188	27,147	0	(75)	0	(75)	0	27,188	0	0	0	257	04/26/2047	1FM
47232D CY 6	JMAC 2009-R5 13A5 MEZ SSUP CSTR 4/26/47	.	06/26/2016.	Pass-Through Loss		0	18,993	11,046	0	0	(42)	0	(42)	0	0	0	0	0	0	04/26/2047	1FM
47232D CZ 3	JMAC 2009-R5 14A1 SEQ SSNR CSTR 6/26/37	.	06/26/2016.	MBS Paydown		26,078	26,078	20,593	21,356	0	370	0	370	0	26,078	0	0	0	543	06/26/2037	1FM
47232D DB 5	JMAC 2009-R5 14A3 MEZ SSUP CSTR 6/26/37	.	06/26/2016.	Pass-Through Loss		0	2,175	0	0	0	(13)	0	(13)	0	0	0	0	0	0	06/26/2037	1FM
47232D DD 1	JMAC 2009-R5 15A2 SUB SSUP CSTR 8/26/37	.	06/26/2016.	MBS Paydown		15,118	15,118	5,821	11,477	0	1,634	0	1,634	0	15,118	0	0	0	313	08/26/2037	1FM
47232D DF 6	JMAC 2009-R5 15A4 MEZ SSUP CSTR 8/26/37	.	06/26/2016.	Pass-Through Loss		0	743	0	0	0	0	0	0	0	0	0	0	0	0	08/26/2037	1FM
47232D DQ 2	JMAC 2009-R5 17A2 SUB SSUP CSTR 9/26/35	.	06/26/2016.	MBS Paydown		214,564	214,564	214,564	214,564	0	0	0	0	0	214,564	0	0	0	2,568	09/26/2035	1FM
47232D DR 0	JMAC 2009-R5 17A3 SUB SSUP CSTR 9/26/35	.	06/26/2016.	MBS Paydown		60,113	60,113	36,888	48,995	0	3,285	0	3,285	0	60,113	0	0	0	839	09/26/2035	1FM
47232D EE 8	JMAC 2009-R5 19A4 SUB SSUP CSTR 6/26/37	.	06/26/2016.	MBS Paydown		7,734	7,734	3,140	7,277	0	2,649	0	2,649	0	7,734	0	0	0	99	06/26/2037	1FM
47232D EF 5	JMAC 2009-R5 19A5 SUB SSUP CSTR 6/26/37	.	06/26/2016.	MBS Paydown		19,889	19,889	6,349	18,304	0	1,534	0	1,534	0	19,889	0	0	0	281	06/26/2037	1FM
47232D FH 0	JMAC 2009-R5 24A3 SUB SSUP CSTR 12/26/36	.	06/26/2016.	MBS Paydown		28,221	28,221	28,221	28,168	0	39	0	39	0	28,221	0	0	0	631	12/26/2036	1FM
47232D FM 9	JMAC 2009-R5 19A6 MEZ SSUP CSTR 6/26/37	.	06/26/2016.	Pass-Through Loss		0	1,838	359	0	0	68	0	68	0	0	0	0	0	0	06/26/2037	1FM
47232Q AA 1	JMAC 2009-R2 1A SEQ CSTR 11-37 RE	.	06/26/2016.	MBS Paydown		13,888	13,888	13,498	12,702	0	(1,854)	0	(1,854)	0	13,888	0	0	0	268	11/26/2037	1FM
47232V AA 0	JMAC 2009-R4 1A1 SEQ SSNR 6.00 02/26/37	.	06/26/2016.	MBS Paydown		29,896	29,896	29,896	29,500	0	48	0	48	0	29,896	0	0	0	748	02/26/2037	1FM
47232V AE 2	JMAC 2009-R4 1A5 MEZ SSUP 6.00 02/26/37	.	06/26/2016.	Pass-Through Loss		0	9,282	7,293	0	0	0	0	0	0	1	0	(1)	(1)	0	02/26/2037	1FM
47232V AF 9	JMAC 2009-R4 2A1 SEQ SSNR 5.75 02/26/37	.	06/26/2016.	MBS Paydown		22,425	22,425	22,425	22,152	0	155	0	155	0	22,425	0	0	0	537	02/26/2037	1FM
47232V AK 8	JMAC 2009-R4 2A5 MEZ SSUP 5.75 02/26/37	.	06/26/2016.	Pass-Through Loss		0	6,962	6,110	0	0	(38)	0	(38)	0	0	0	0	0	0	02/26/2037	1FM
47232V AW 2	JMAC 2009-R4 5A1 SEQ SSNR CSTR 9/26/35	.	06/26/2016.	MBS Paydown		115,274	115,274	105,526	107,511	0	2,463	0	2,463	0	115,274	0	0	0	1,152	09/26/2035	1FM
47232V BA 9	JMAC 2009-R4 5A5 MEZ SSUP CSTR 09/26/35	.	06/26/2016.	Pass-Through Loss		0	11,386	8,892	0	0	1	0	1	0	7,644	0	(7,644)	(7,644)	0	09/26/2035	1FM

Statement for June 30, 2016 of the **GREAT AMERICAN INSURANCE COMPANY**

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					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)
47232V BA 9	JMAC 2009-R4 5A5 MEZ SSUP CSTR 09/26/35	.	06/30/2016	Book Value Adjustment		0	0	0	0	0	0	0	0	0	(7,644)	0	7,644	7,644	0	09/26/2035	1FM
47232V BG 6	JMAC 2009-R4 7A1 SEQ SSNR FLT 11/26/36	.	06/26/2016	MBS Paydown		352,066	352,066	288,391	285,551	0	50,283	0	50,283	0	352,066	0	0	0	1,785	11/26/2036	1FM
47232V BL 5	JMAC 2009-R4 7A5 MEZ SSUP FLT 11/26/36	.	06/26/2016	Pass-Through Loss		0	(193,192)	1,266	0	0	(11)	0	(11)	0	0	0	0	0	0	11/26/2036	1FM
47232V BM 3	JMAC 2009-R4 8A1 SEQ SSNR 5.50 11/26/36	.	06/26/2016	MBS Paydown		123,873	123,873	123,873	123,126	0	302	0	302	0	123,873	0	0	0	3,132	11/26/2036	1FM
47232V BQ 4	JMAC 2009-R4 8A4 MEZ SSUP 5.50 11/26/36	.	06/26/2016	Pass-Through Loss		0	(67,974)	3,227	0	0	(26)	0	(26)	0	0	0	0	0	0	11/26/2036	1FM
47232V BY 7	JMAC 2009-R4 9A6 MEZ SSUP CSTR 11/26/37	.	05/26/2016	Pass-Through Loss		0	438	133	0	0	0	0	0	0	306	0	(306)	(306)	0	11/26/2037	2FM
47232V BY 7	JMAC 2009-R4 9A6 MEZ SSUP CSTR 11/26/37	.	06/26/2016	MBS Paydown		83,411	83,411	25,329	82,365	0	11,191	0	11,191	0	83,411	0	0	0	1,186	11/26/2037	2FM
47232V BY 7	JMAC 2009-R4 9A6 MEZ SSUP CSTR 11/26/37	.	06/30/2016	Book Value Adjustment		0	0	0	0	0	0	0	0	0	(306)	0	306	306	0	11/26/2037	2FM
47232V CA 8	JMAC 2009-R4 10A2 SUB SSUP 6.00 07/26/36	.	06/26/2016	MBS Paydown		58,463	58,463	58,463	58,463	0	0	0	0	0	58,463	0	0	0	1,607	07/26/2036	1FM
47232V CE 0	JMAC 2009-R4 10A6 MEZ SSUP 6.00 07/26/36	.	06/26/2016	Pass-Through Loss		0	11,642	2,146	0	0	(186)	0	(186)	0	0	0	0	0	0	07/26/2036	1FM
47232V CF 7	JMAC 2009-R4 11A1 SEQ SSNR 5.8368 04/37	.	06/03/2016	Interest Shortfall Recovery		0	0	0	0	0	0	0	0	0	0	0	0	0	294	04/01/2037	1FM
47232V CG 5	JMAC 2009-R4 11A2 SUB SSUP 5.8368 04/37	.	06/26/2016	MBS Paydown		59,780	59,780	59,780	59,161	0	91	0	91	0	59,780	0	0	0	850	04/26/2037	1FM
47232V DR 0	JMAC 2009-R4 18A1 SEQ SSNR 6.00 04/26/36	.	06/26/2016	MBS Paydown		28,279	28,279	28,279	28,230	0	(503)	0	(503)	0	28,279	0	0	0	712	04/26/2036	1FM
47232V DV 1	JMAC 2009-R4 18A5 MEZ SSUP 6.00 04/26/36	.	06/26/2016	Pass-Through Loss		0	18,026	8,063	0	0	(51)	0	(51)	0	0	0	0	0	0	04/26/2036	1FM
47232V DZ 2	JMAC 2009-R4 20A1 SEQ SSNR 6.00 03/26/36	.	06/26/2016	MBS Paydown		39,569	39,569	39,569	38,713	0	(40)	0	(40)	0	39,569	0	0	0	984	03/26/2036	1FM
47232V EB 4	JMAC 2009-R4 20A3 MEZ SSUP 6.00 03/26/36	.	06/26/2016	Pass-Through Loss		0	11,785	3,036	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	.	06/26/2016	MBS Paydown		14,392	14,392	14,508	13,463	0	372	0	372	0	14,392	0	0	0	366	03/26/2037	1FM
47232V EH 1	JMAC 2009-R4 21A6 MEZ SSUP 6.00 03/26/37	.	06/26/2016	Pass-Through Loss		0	5,687	5,732	0	0	(28)	0	(28)	0	0	0	0	0	0	03/26/2037	1FM
47232V EK 4	JMAC 2009-R4 22A2 SUB SSUP 5.75 04/26/37	.	06/26/2016	MBS Paydown		36,291	36,291	36,834	36,192	0	(4)	0	(4)	0	36,291	0	0	0	900	04/26/2037	1FM
47232V EN 8	JMAC 2009-R4 22A5 SUB SSUP 5.75 04/26/37	.	06/26/2016	Pass-Through Loss		0	15,161	15,388	0	0	(13)	0	(13)	0	0	0	0	0	0	04/26/2037	1FM
47232V EX 6	JMAC 2009-R4 24A2 SUB SSUP 5.50 02/26/36	.	06/26/2016	MBS Paydown		41,490	41,490	41,490	41,490	0	0	0	0	0	41,490	0	0	0	929	02/26/2036	1FM
47232V FA 5	JMAC 2009-R4 24A5 SUB SSUP 5.50 02/26/36	.	06/26/2016	Pass-Through Loss		0	12,062	12,062	0	0	(49)	0	(49)	0	0	0	0	0	0	02/26/2036	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	45	0	(45)	(45)	0	01/26/2036	1FM
47232V FE 7	JMAC 2009-R4 25A3 MEZ SSUP 5.25 1/26/36	.	06/26/2016	MBS Paydown		11,318	11,318	11,002	9,692	0	918	0	918	0	11,318	0	0	0	234	01/26/2036	1FM
47232V FE 7	JMAC 2009-R4 25A3 MEZ SSUP 5.25 1/26/36	.	06/26/2016	Pass-Through Loss		0	3,362	3,548	0	0	0	0	0	0	(45)	0	45	45	0	01/26/2036	1FM
47232V FU 1	JMAC 2009-R4 29A1 SEQ SSNR FLT 01/47	.	04/26/2016	MBS Paydown		14,710	14,710	11,720	14,364	0	0	0	0	0	11,586	0	3,124	3,124	62	01/26/2047	1FM
47232V FV 9	JMAC 2009-R4 29A2 SUB SSUP 2.0833 01/47	.	06/26/2016	MBS Paydown		128,157	128,157	52,997	71,701	0	16,178	0	16,178	0	128,157	0	0	0	601	01/26/2047	1FM
47232V GE 6	JMAC 2009-R4 31A4 SUB SSUP 5.75 2/26/36	.	06/26/2016	MBS Paydown		21,399	21,399	21,399	21,319	0	119	0	119	0	21,399	0	0	0	508	02/26/2036	1FM
47232V GG 1	JMAC 2009-R4 31A6 MEZ SSUP 5.75 2/26/36	.	06/26/2016	Pass-Through Loss		0	5,305	4,057	0	0	(43)	0	(43)	0	0	0	0	0	0	02/26/2036	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	204	0	(204)	(204)	0	01/26/2047	1FM
47232V GR 7	JMAC 2009-R4 29A3 MEZ SSUP 2.0833 01/47	.	06/26/2016	Pass-Through Loss		0	(5,318)	99	0	0	(0)	0	(0)	0	(204)	0	204	204	0	01/26/2047	1FM
48248C AA 2	KKR 2007-1A A CLO FLT 05/15/2021	.	05/15/2016	MBS Paydown		754,578	754,578	732,996	750,512	0	4,933	0	4,933	0	754,578	0	0	0	3,199	05/15/2021	1FE
493268 AY 2	KSLT 2000-B A2 ABS FLT 07/25/29	.	04/25/2016	MBS Paydown		9,252	9,252	7,494	9,250	0	0	0	0	0	9,252	0	0	0	37	07/25/2029	2AM
50219P AA 4	LSTRZ 2016-1 A1 SEQ SSNR FLT 01/01/2021	.	06/01/2016	MBS Paydown		748,517	748,517	729,839	0	0	14,771	0	14,771	0	748,517	0	0	0	3,787	01/01/2021	1FE
52327@ AA 3	LECTRUS CORP TL 13% PIK 11/15/2016	.	06/01/2016	Paydown		30,000	30,000	29,895	29,234	356	212	0	567	0	30,000	0	0	0	2,175	11/15/2016	5
52327@ AA 3	LECTRUS CORP TL 13% PIK 11/15/2016	.	06/14/2016	Exchanged		1,922,564	1,929,469	1,922,627	1,873,742	22,784	6,773	0	29,557	0	1,922,563	0	0	0	179,215	11/15/2016	5
52519S AD 5	LABMH 2001-B A4 SEQ 5.27 9/15/18	.	06/15/2016	MBS Paydown		77,401	77,401	77,377	73,708	0	1	0	1	0	77,401	0	0	0	1,696	09/15/2018	1AM
52520M BS 1	LMT 2005-2 2A1 SEQ SSNR FLT 12/25/2035	.	04/01/2016	Prior Period Adjustment		0	0	0	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	.	05/25/2016	Pass-Through Loss		0	5,550	3,996	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	.	06/25/2016	MBS Paydown		129,497	129,497	93,238	94,920	0	23,713	0	23,713	0	129,497	0	0	0	588	12/25/2035	1FM
52521R AC 5	LMT 2007-5 1A1 SEQ FLT 6/25/2037	.	06/25/2016	MBS Paydown		11,864	11,864	8,065	6,034	0	(5,491)	0	(5,491)	0	11,864	0	0	0	46	06/25/2037	1FM
52521R AC 5	LMT 2007-5 1A1 SEQ FLT 6/25/2037	.	06/25/2016	Pass-Through Loss		0	620	0	0	0	0	0	0	0	0	0	0	0	0	06/25/2037	1FM
52522D AG 6	LXS 2006-16N A321 SEQ SSNR FLT 11/25/46	.	06/25/2016	MBS Paydown		646,673	646,673	485,455	485,539	0	(16,744)	0	(16,744)	0	646,673	0	0	0	1,687	11/25/2046	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)
52522D AG 6	LXS 2006-16N A321 SEQ SSNR FLT 11/25/46		06/25/2016	Pass-Through Loss		0	109,742	0	0	0	0	0	0	0	0	0	0	0	0	11/25/2046	1FM
525241 AL 9	LXS 2007-1 WF1 SEQ 7.00 01/25/2037		06/25/2016	MBS Paydown		6,522	6,522	4,235	3,988	0	(463)	0	(463)	0	6,522	0	0	0	104	01/25/2037	1FM
525241 AL 9	LXS 2007-1 WF1 SEQ 7.00 01/25/2037		06/25/2016	Pass-Through Loss		0	628	764	0	0	0	0	0	0	0	0	0	0	0	01/25/2037	1FM
52525F AA 1	LMT 2008-6 1A1 SEQ SSNR CSTR 7/25/2047		06/25/2016	MBS Paydown		112,691	112,691	95,787	99,545	0	8,603	0	8,603	0	112,691	0	0	0	2,450	07/25/2047	1FM
542514 EV 2	LBMLT 2004-1 M2 MEZ FLT 02/25/2034		06/25/2016	MBS Paydown		6,908	6,908	6,770	6,611	0	(68)	0	(68)	0	6,908	0	0	0	37	02/25/2034	1FM
543190 AA 0	LTRAN 2015-1A A1 ABS SNR 2.98 01/15/2045		06/15/2016	MBS Paydown		337,055	337,055	336,474	321,334	0	39	0	39	0	337,055	0	0	0	4,077	01/15/2045	1FE
55265K G7 8	MASTR 2003-7 4A42 INV 9/25/2033		06/25/2016	MBS Paydown		31,227	31,227	29,139	24,425	0	1,176	0	1,176	0	31,227	0	0	0	2,054	09/25/2033	1FM
576433 GM 2	MARM 2003-6 6A1 SEQ SNR FLT 12/25/2033		06/25/2016	MBS Paydown		130,866	130,866	125,959	0	0	2,339	0	2,339	0	130,866	0	0	0	634	12/25/2033	1AM
576434 UH 5	MALT 2004-9 A6 NAS STP 08/25/2034		06/25/2016	MBS Paydown		78,254	78,254	78,254	78,254	0	0	0	0	0	78,254	0	0	0	1,578	08/25/2034	1FM
59020U ZE 8	MLMI 2005-A6 1A1 SEQ SNR FLT 08/25/2035		06/25/2016	MBS Paydown		259,671	259,671	242,062	0	0	1,054	0	1,054	0	259,671	0	0	0	526	08/25/2035	1AM
61690P AM 3	MSRR 2013-R7 6B MEZ FLT 12/26/2046 RE		06/25/2016	Pass-Through Loss		0	66,652	0	0	0	95	0	95	0	0	0	0	0	0	12/26/2046	1FM
61744C ZC 3	MSAC 2006-NC3 A2C SEQ SSNR FLT 03/25/36		06/25/2016	MBS Paydown		91,581	91,581	88,461	91,075	0	(3,672)	0	(3,672)	0	91,581	0	0	0	219	03/25/2036	1FM
61748H QJ 3	MSM 2005-8SL A2B SEQ SNR FLT 11/25/2035		06/25/2016	MBS Paydown		32,106	32,106	29,658	29,933	0	(461)	0	(461)	0	32,106	0	0	0	162	11/25/2035	1FM
61749L BM 2	MSM 2006-8AR 6A2 SEQ SSUP CSTR 06/25/36		06/25/2016	MBS Paydown		3,271	3,271	2,539	1,531	0	(2,562)	0	(2,562)	0	3,271	0	0	0	32	06/25/2036	1FM
61751D AE 4	MSM 2006-17XS A3A SEQ STP 10/25/46		06/25/2016	MBS Paydown		77,117	77,117	66,063	39,603	0	(2,909)	0	(2,909)	0	77,117	0	0	0	889	10/25/2046	1FM
61751M AU 8	MSM 2007-10XS A18 SEQ SNR 6.0 07/25/2047		06/25/2016	MBS Paydown		80,133	80,133	72,996	71,775	0	(10,046)	0	(10,046)	0	80,133	0	0	0	996	07/25/2047	1FM
61755F AA 3	MSST 2007-1 A1 SEQ FLT 06/25/2037		06/25/2016	MBS Paydown		74,356	74,356	69,314	72,452	0	679	0	679	0	74,356	0	0	0	128	06/25/2037	1FM
61758M AA 5	MSRR 2009-R2 1A1A SEQ SSNR 6.00 04/36 RE		06/26/2016	MBS Paydown		103,174	103,175	107,138	104,521	0	(530)	0	(530)	0	103,174	0	0	0	2,594	04/26/2036	1FM
62405T AA 5	MHAWK 2013-2A A1 CLO FLT 07/22/2024		05/02/2016	GOLDMAN SACHS		3,920,800	4,000,000	4,000,000	4,000,000	0	0	0	0	0	4,000,000	0	(79,200)	(79,200)	36,127	07/22/2024	1FE
63860H AC 3	NSTR 2007-A AV3 SEQ FLT 03/25/2037		06/25/2016	MBS Paydown		235,258	235,258	220,113	228,249	0	3,016	0	3,016	0	235,258	0	0	0	559	03/25/2037	1FM
63860L AC 4	NSTR 2007-B 2AV2 SEQ FLT 04/25/2037		06/25/2016	MBS Paydown		1,115,744	1,115,744	994,407	1,050,347	0	38,289	0	38,289	0	1,115,744	0	0	0	2,893	04/25/2037	1FM
643529 AC 4	NCAMT 2006-ALT2 AF3 SEQ 5.9217 10/15/36		06/25/2016	MBS Paydown		19,686	19,686	13,091	10,714	0	98	0	98	0	19,686	0	0	0	290	10/25/2036	1FM
643529 AD 2	NCAMT 2006-ALT2 AF4 SEQ 5.9944 10/25/36		06/25/2016	MBS Paydown		7,874	7,874	5,236	4,294	0	40	0	40	0	7,874	0	0	0	116	10/25/2036	1FM
64352V PN 5	NCHET 2005-D A2C SEQ FLT 02/25/2036		05/25/2016	MBS Paydown		499,747	499,747	479,757	498,607	0	1,140	0	1,140	0	499,747	0	0	0	1,149	02/25/2036	1FM
65106F AB 8	NCMT 2007-1 2A1 SEQ FLT 04/25/2037		06/25/2016	MBS Paydown		69,957	69,957	64,185	67,085	0	(199)	0	(199)	0	69,957	0	0	0	151	04/25/2037	1FM
651290 AP 3	NEWFIELD EXPLORATION 5.75 01/30/2022		06/03/2016	GOLDMAN SACHS		100,750	100,000	94,750	88,000	7,377	274	0	7,651	0	95,651	0	5,099	5,099	2,875	01/30/2022	3FE
651290 AP 3	NEWFIELD EXPLORATION 5.75 01/30/2022		06/06/2016	BARCLAYS CAPITAL		681,750	675,000	639,563	594,000	49,794	1,861	0	51,655	0	645,655	0	36,095	36,095	27,098	01/30/2022	3FE
65535V NL 8	NAA 2005-AR4 5A3 SEQ SSNR FLT 08/25/2035		06/25/2016	MBS Paydown		6,167	6,167	4,248	0	0	(4,998)	0	(4,998)	0	6,167	0	0	0	4	08/25/2035	1AM
65536H BW 7	NHELI 2006-FM1 2A3 SEQ SNR FLT 11/25/35		06/25/2016	MBS Paydown		426,072	426,072	370,682	425,558	0	27,750	0	27,750	0	426,072	0	0	0	1,233	11/25/2035	1FM
65538P AA 6	NAA 2007-1 1A1A SEQ STP 3/25/2047		06/25/2016	MBS Paydown		12,696	12,696	12,653	6,575	0	1,285	0	1,285	0	12,696	0	0	0	241	03/25/2047	1FM
65538P AA 6	NAA 2007-1 1A1A SEQ STP 3/25/2047		06/25/2016	Pass-Through Loss		0	5,380	5,362	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		06/15/2016	MBS Paydown		33,144	33,144	33,142	10,841	0	11,857	0	11,857	0	33,144	0	0	0	813	05/15/2024	1AM
67089N AG 7	OCP 2012-2A A2 CLO FLT 11/22/2023		05/22/2016	MBS Paydown		433,978	433,978	433,978	433,978	0	0	0	0	0	433,978	0	0	0	4,340	11/22/2023	1FE
67108E AA 7	OZLMF 2013-3A A1 CLO FLT 01/22/2025		05/02/2016	BANC OF AMERICA SECURITIES		2,490,750	2,500,000	2,497,500	2,498,045	0	291	0	291	0	2,498,336	0	(7,586)	(7,586)	24,649	01/22/2025	1FE
674599 BX 2	OCCIDENTAL PETE 4.125 06/01/2016		06/01/2016	Maturity		8,500,000	8,500,000	8,439,820	8,495,943	0	4,057	0	4,057	0	8,500,000	0	0	0	175,313	06/01/2016	1FE
70437Y AB 7	PAYLESS INC TL B 1L L+400 03/11/2021		04/30/2016	Paydown		6,062	6,062	2,788	0	0	3,273	0	3,273	0	6,062	0	0	0	79	03/11/2021	4FE
70454B AN 9	PEABODY ENERGY TL LIBOR+325 9/24/2020		06/22/2016	CITIGROUP		996,000	2,400,000	2,177,278	1,128,000	1,079,979	52,300	1,343,410	(211,131)	0	916,281	0	79,719	79,719	30,019	09/24/2020	6FE
70454B AN 9	PEABODY ENERGY TL LIBOR+325 9/24/2020		06/28/2016	CITIGROUP		381,071	918,243	818,251	431,574	400,741	21,943	502,045	(79,361)	0	351,950	0	29,121	29,121	13,655	09/24/2020	6FE
70454B AN 9	PEABODY ENERGY TL LIBOR+325 9/24/2020		06/30/2016	Paydown		19,383	19,383	12,917	4,214	3,679	492	6,159	(1,989)	0	19,383	0	0	0	1,204	09/24/2020	6FE
73316N AA 3	POPLR 2007-A A1 SEQ SNR FLT 06/25/2047		05/25/2016	MBS Paydown		445,709	445,709	411,724	440,095	0	(1,516)	0	(1,516)	0	445,709	0	0	0	776	06/25/2047	1FM
73316P GK 0	POPLR 2005-5 AF6 NAS 5.331 11/25/35		06/25/2016	MBS Paydown		416,166	416,166	416,152	416,166	0	0	0	0	0	416,166	0	0	0	7,191	11/25/2035	1FM
73316Q AB 4	POPLR 2006-D A2 SEQ FLT 11/25/2046		06/25/2016	MBS Paydown		77,796	77,796	73,031	76,016	0	(280)	0	(280)	0	77,796	0	0	0	192	11/25/2046	1FM

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 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)
74332M AA 3	PROG 2015-SFR2 A ABS SSNR 2.74 06/32	.	06/12/2016.	MBS Paydown		3,516	3,516	3,478	0	0	39	0	39	0	3,516	0	0	0	40	06/12/2032	1FE
74332N AA 1	PROG 2015-SFR3 A ABS SSNR 3.067 32	.	05/12/2016.	MBS Paydown		1,534	1,534	1,534	0	0	0	0	0	0	1,534	0	0	0	16	11/12/2032	1FE
744593 AC 8	STEER-IBM-Z2 6.415 06/01/18	.	06/01/2016.	Sinking Fund Redemption		169,809	169,809	159,861	166,701	0	1,828	0	1,828	0	169,809	0	0	0	5,447	06/01/2018	1FE
749239 AD 1	RAMP 2006-RZ5 A2 SEQ FLT 08/25/2046	.	06/25/2016.	MBS Paydown		300,622	300,622	276,192	288,638	0	6,671	0	6,671	0	300,622	0	0	0	764	08/25/2046	1FM
74923G AC 7	RALI 2007-QA1 A3 SEQ SSNR FLT 01/25/2037	.	05/25/2016.	Pass-Through Loss		0	1,286	0	0	0	0	0	0	0	0	0	0	0	0	01/25/2037	1FM
74923G AC 7	RALI 2007-QA1 A3 SEQ SSNR FLT 01/25/2037	.	06/25/2016.	MBS Paydown		79,454	79,454	61,274	61,488	0	(1,513)	0	(1,513)	0	79,454	0	0	0	204	01/25/2037	1FM
74924N AB 3	RASC 2007-KS4 A2 SEQ FLT 05/25/2037	.	03/25/2016.	MBS Paydown		0	0	0	0	0	(654)	0	(654)	0	(654)	0	654	654	15	05/25/2037	1FM
749289 AZ 7	RBSCF 2009-RR2 WBA SEQ SSNR CSTR 2/16/51	.	06/16/2016.	MBS Paydown		24,115	24,115	23,060	23,848	0	199	0	199	0	24,115	0	0	0	621	02/16/2051	1FE
74928H AA 4	RBSCF 2010-RR3 CSCA SEQ 5.467 09/16/2039	.	05/16/2016.	MBS Paydown		4,266,227	4,266,227	4,306,890	4,238,406	0	40,969	0	40,969	0	4,266,227	0	0	0	86,893	09/16/2039	1FE
74930A AA 5	RBSCF 2010-RR4 CMLA SEQ SSNR CSTR 12/49	.	06/16/2016.	MBS Paydown		122,835	122,835	135,618	125,251	0	(1,837)	0	(1,837)	0	122,835	0	0	0	3,409	12/16/2049	1FE
74931T AG 0	RBSSP 2012-6 4A1 SEQ SSNR FLT 01/36 RE	.	06/25/2016.	MBS Paydown		29,886	29,886	27,868	0	0	517	0	517	0	29,886	0	0	0	111	01/26/2036	1FM
74932H AC 4	RBSSP 2013-5 2A1 SEQ SSNR FLT 07/2033 RE	.	06/27/2016.	MBS Paydown		169,890	169,890	149,503	156,016	0	2,630	0	2,630	0	169,890	0	0	0	733	07/26/2033	1FM
74958W AC 0	RFMSI 2007-SA1 2A2 SEQ CSTR 5.6206 02/37	.	05/25/2016.	MBS Paydown		19,724	19,724	10,459	7,261	0	1,196	0	1,196	0	19,724	0	0	0	282	02/25/2037	1FM
74958W AC 0	RFMSI 2007-SA1 2A2 SEQ CSTR 5.6206 02/37	.	06/25/2016.	Pass-Through Loss		0	5,167	0	0	0	(5,509)	0	(5,509)	0	0	0	0	0	0	02/25/2037	1FM
74966U AL 4	RPI FINANCE TRUST TL B4 L+275 11/09/2020	.	06/30/2016.	Paydown		3,788	3,788	3,783	0	0	5	0	5	0	3,788	0	0	0	43	11/09/2020	2FE
75115B AC 3	RALI 2006-QA5 2A1 SEQ SSNR FLT 07/25/36	.	06/25/2016.	MBS Paydown		359,882	359,882	278,640	0	0	22,638	0	22,638	0	359,882	0	0	0	5,101	07/25/2036	1Z
75115B AC 3	RALI 2006-QA5 2A1 SEQ SSNR FLT 07/25/36	.	06/25/2016.	Pass-Through Loss		0	49,128	0	0	0	0	0	0	0	0	0	0	0	0	07/25/2036	1Z
75156V AD 7	RAMP 2006-RS3 A4 SEQ SNR FLT 05/25/2036	.	06/25/2016.	MBS Paydown		1,274,356	1,274,356	979,600	0	0	159,777	0	159,777	0	1,274,356	0	0	0	3,227	05/25/2036	1FM
75156V AD 7	RAMP 2006-RS3 A4 SEQ SNR FLT 05/25/2036	.	06/25/2016.	Pass-Through Loss		0	(38,572)	0	0	0	0	0	0	0	(24,177)	0	24,177	24,177	0	05/25/2036	1FM
75156V AD 7	RAMP 2006-RS3 A4 SEQ SNR FLT 05/25/2036	.	06/30/2016.	Book Value Adjustment		0	0	0	0	0	0	0	0	0	24,177	0	(24,178)	(24,178)	0	05/25/2036	1FM
75281A AN 9	RANGE RESOURCES 5.00 08/15/2022	.	06/02/2016.	GOLDMAN SACHS		2,012,938	2,150,000	1,738,750	1,607,125	134,899	20,227	0	155,127	0	1,762,252	0	250,686	250,686	87,194	08/15/2022	4FE
755920 AF 2	ROCS-NSC-1998-1 6.375 05/15/2017	.	05/15/2016.	Paydown		226,052	226,052	212,437	224,337	0	712	0	712	0	226,052	0	0	0	7,205	05/15/2017	2FE
75970J AD 8	RAMC 2007-1 AF1 SEQ 5.742 4/25/37	.	06/25/2016.	MBS Paydown		12,893	12,893	12,893	6,929	0	(1,190,677)	0	(1,190,677)	0	12,893	0	0	0	306	04/25/2037	1FM
759950 FX 1	RAMC 2005-4 A3 SEQ STP 2/25/36	.	06/25/2016.	MBS Paydown		29,039	29,039	28,926	28,631	0	(22)	0	(22)	0	29,039	0	0	0	519	02/25/2036	1FM
760985 GQ 8	RAMP 2002-RS1 AI5 NAS 5.91* 01/25/32	.	06/25/2016.	MBS Paydown		30,511	30,511	30,504	30,511	0	0	0	0	0	30,511	0	0	0	882	01/25/2032	1FM
760985 RN 3	RAMP 2003-RZ1 AI5 SEQ SNR 5.52 01/25/33	.	06/25/2016.	MBS Paydown		300,645	300,645	311,543	306,117	0	(1,893)	0	(1,893)	0	300,645	0	0	0	8,198	01/25/2033	1FM
760985 XK 2	RAMP 2003-RS6 AI5 SEQ 5.42 7/25/33	.	06/25/2016.	MBS Paydown		43,010	43,010	43,000	40,651	0	(369)	0	(369)	0	43,010	0	0	0	1,051	07/25/2033	1FM
76110V QL 5	RFMS2 2004-HS2 AI6 NAS 5.17 6/25/34	.	06/25/2016.	MBS Paydown		4,744	4,744	4,744	4,420	0	(157)	0	(157)	0	4,744	0	0	0	98	06/25/2034	1FM
76110W XQ 4	RASC 2004-KS4 AI4 SEQ 4.26 11/25/31	.	06/25/2016.	MBS Paydown		51,115	51,115	50,971	44,829	0	(345)	0	(345)	0	51,115	0	0	0	893	11/25/2031	1FM
76110W XQ 4	RASC 2004-KS4 AI4 SEQ 4.26 11/25/31	.	06/25/2016.	Pass-Through Loss		0	603	602	0	0	0	0	0	0	0	0	0	0	0	11/25/2031	1FM
761118 BU 1	RALI 2005-QA8 NB2 SEQ SNR FLT 07/25/2035	.	06/25/2016.	MBS Paydown		181,233	181,233	149,309	149,532	0	10,896	0	10,896	0	181,233	0	0	0	2,795	07/25/2035	3AM
761118 BU 1	RALI 2005-QA8 NB2 SEQ SNR FLT 07/25/2035	.	06/25/2016.	Pass-Through Loss		0	2,934	0	0	0	0	0	0	0	0	0	0	0	0	07/25/2035	3AM
761118 DV 7	RALI 2005-QS12 A8 PAC SSNR FLT 8/25/2035	.	06/25/2016.	MBS Paydown		96,353	96,353	80,696	69,468	0	3,433	0	3,433	0	96,353	0	0	0	300	08/25/2035	1FM
761118 DV 7	RALI 2005-QS12 A8 PAC SSNR FLT 8/25/2035	.	06/25/2016.	Pass-Through Loss		0	8,190	6,859	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	.	06/25/2016.	MBS Paydown		17,863	17,863	16,412	13,639	0	180	0	180	0	17,863	0	0	0	458	10/25/2035	1FM
761118 KH 0	RALI 2005-QS15 2A SEQ 6.0 10/25/35	.	06/25/2016.	Pass-Through Loss		0	7,892	7,251	0	0	0	0	0	0	0	0	0	0	0	10/25/2035	1FM
761118 UQ 9	RALI 2006-QS2 1A9 SEQ 5.50 2/25/36	.	06/25/2016.	MBS Paydown		19,195	19,195	19,183	13,896	0	107	0	107	0	19,195	0	0	0	433	02/25/2036	1FM
761118 UQ 9	RALI 2006-QS2 1A9 SEQ 5.50 2/25/36	.	06/25/2016.	Pass-Through Loss		0	5,581	5,577	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	.	06/25/2016.	MBS Paydown		24,139	24,139	23,294	23,409	0	165	0	165	0	24,139	0	0	0	274	03/25/2035	1FM
76112B HY 9	RAMP 2005-RS1 AI6 NAS 4.713 1/25/35	.	06/25/2016.	MBS Paydown		89,057	89,057	88,836	88,885	0	160	0	160	0	89,057	0	0	0	1,680	01/25/2035	1FM
78444V AB 7	SLCLT 2010-B A2 ABS FLT 7/15/2042	.	06/15/2016.	MBS Paydown		219,575	219,575	219,575	219,575	0	0	0	0	0	219,575	0	0	0	3,582	07/15/2042	1FE
78445M AB 6	SLMA 2010-A 2A ABS FLT 5/16/44	.	06/15/2016.	MBS Paydown		296,720	296,721	296,721	296,720	0	0	0	0	0	296,720	0	0	0	4,580	05/16/2044	1FE
78446D AB 5	SLMA 2011-A A2 ABS 4.37 4/17/2028	.	06/15/2016.	MBS Paydown		6,486	6,486	6,486	6,486	0	0	0	0	0	6,486	0	0	0	142	04/17/2028	1FE

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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)
78454L AD 2	SM ENERGY CO 6.50 11/15/2021	.	06/01/2016.	BARCLAYS CAPITAL		375,000	400,000	383,000	302,000	82,976	898	0	83,875	0	385,875	0	(10,875)	(10,875)	13,000	11/15/2021	4FE
78454L AD 2	SM ENERGY CO 6.50 11/15/2021	.	06/03/2016.	GOLDMAN SACHS		93,500	100,000	95,750	75,500	20,744	228	0	20,972	0	96,472	0	(2,972)	(2,972)	3,250	11/15/2021	4FE
78454L AD 2	SM ENERGY CO 6.50 11/15/2021	.	06/06/2016.	BARCLAYS CAPITAL		468,750	500,000	478,750	377,500	103,721	1,145	0	104,866	0	482,366	0	(13,616)	(13,616)	20,349	11/15/2021	4FE
80875A AJ 0	SCIENTIFIC GAMES TL B1 LIB+500 10/18/20	.	06/30/2016.	Paydown		5,342	5,342	5,018	1,395	109	291	0	400	0	5,342	0	0	0	95	10/18/2020	3FE
81378E AA 1	SABR 2007-BR4 A2A SEQ FLT 05/25/2037	.	06/25/2016.	MBS Paydown		40,255	40,255	25,861	25,601	0	(1,056)	0	(1,056)	0	40,255	0	0	0	85	05/25/2037	1FM
81441N AC 0	SNMLT 2006-2A A3 SEQ SNR 6.31 10/25/2036	.	06/25/2016.	MBS Paydown		811,188	811,188	816,258	815,260	0	(2,905)	0	(2,905)	0	811,188	0	0	0	20,840	10/25/2036	1FM
81788Y AA 1	767-3-25285 & 25392 TRUST 5.25 10/05/22	.	06/05/2016.	Paydown		57,872	57,872	57,872	0	0	0	0	0	0	57,872	0	0	0	701	10/05/2022	2FE
82650A AA 6	SRFC 2012-3A A ABS 1.87 08/20/2029	.	06/20/2016.	MBS Paydown		35,017	35,017	35,010	35,012	0	1	0	1	0	35,017	0	0	0	269	08/20/2029	1FE
82838U AA 7	SVLF 2012-D A ABS 3.0 03/17/2025	.	06/15/2016.	MBS Paydown		128,906	128,906	128,839	128,860	0	1,851	0	1,851	0	128,906	0	0	0	1,590	03/17/2025	1FE
83404@ AA 4	SOFTWARE PARADIGMS INTL EURO+800 5/22/20	.	05/23/2016.	Paydown		2,195,593	2,152,542	2,126,780	2,124,187	0	28,356	0	28,356	0	2,152,542	0	43,051	43,051	93,636	05/22/2020	2FE
83404@ AB 2	SOFTWARE PARADIGMS DD LR+800 8/10/2020	.	05/23/2016.	Paydown		739,741	725,236	721,610	721,714	0	3,522	0	3,522	0	725,236	0	14,505	14,505	31,548	08/10/2020	2FE
83611M HM 3	SVHE 2005-B M2 MEZ STP 5/25/2035	.	06/25/2016.	MBS Paydown		100,836	100,836	55,082	25,484	0	31,338	0	31,338	0	100,836	0	0	0	2,592	05/25/2035	1FM
83611M HM 3	SVHE 2005-B M2 MEZ STP 5/25/2035	.	06/25/2016.	Pass-Through Loss		0	20,464	11,178	0	0	0	0	0	0	0	0	0	0	0	05/25/2035	1FM
850228 AC 1	SCFT 2014-AA A ABS SEQ SSNR 2.7 05/25/23	.	06/25/2016.	MBS Paydown		199,266	199,267	200,138	199,969	0	(248)	0	(248)	0	199,266	0	0	0	2,221	05/25/2023	1FE
86202* AA 3	STONEHENGE CAP NC 2015-B-1 8.00 10/15/19	.	06/15/2016.	Paydown		92,915	92,915	92,915	92,918	0	(0)	0	(0)	0	92,915	0	0	0	3,776	10/15/2019	1FE
863579 C3 0	SARM 2005-21 6A3 SEQ SSNR FLT 11/25/2035	.	06/25/2016.	MBS Paydown		82,945	82,945	70,196	0	0	(1,565)	0	(1,565)	0	82,945	0	0	0	743	11/25/2035	1Z
863579 C3 0	SARM 2005-21 6A3 SEQ SSNR FLT 11/25/2035	.	06/25/2016.	Pass-Through Loss		0	172	0	0	0	0	0	0	0	0	0	0	0	0	11/25/2035	1Z
863579 UL 0	SARM 2005-15 1A1 SEQ SSNR CSTR 07/25/35	.	06/25/2016.	MBS Paydown		93,147	93,147	74,977	0	0	(1,078)	0	(1,078)	0	93,147	0	0	0	561	07/25/2035	1FM
863579 UL 0	SARM 2005-15 1A1 SEQ SSNR CSTR 07/25/35	.	06/25/2016.	Pass-Through Loss		0	94	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	.	06/25/2016.	MBS Paydown		113,472	113,472	98,102	0	0	4,541	0	4,541	0	113,472	0	0	0	1,115	07/25/2035	1FM
863579 UU 0	SARM 2005-15 4A1 PT SSNR FLT 07/25/2035	.	06/25/2016.	Pass-Through Loss		0	25,181	0	0	0	0	0	0	0	0	0	0	0	0	07/25/2035	1FM
863579 VW 5	SARM 2005-17 5A2 SEQ SSNR CSTR 08/35	.	06/25/2016.	MBS Paydown		33,785	33,785	23,650	22,505	0	3,577	0	3,577	0	33,785	0	0	0	100	08/25/2035	1FM
863579 XR 4	SARM 2005-18 8A1 SEQ SSNR CSTR 09/25/35	.	06/25/2016.	MBS Paydown		25,881	25,881	19,993	19,577	0	1,723	0	1,723	0	25,881	0	0	0	349	09/25/2035	1FM
863579 ZL 5	SARM 2005-20 3A3 SEQ SNR FLT 10/25/2035	.	04/01/2016.	Prior Period Adjustment		0	0	0	0	0	0	0	0	0	18	0	(18)	(18)	0	10/25/2035	1FM
863579 ZL 5	SARM 2005-20 3A3 SEQ SNR FLT 10/25/2035	.	06/25/2016.	MBS Paydown		121,602	121,602	102,907	0	0	10,078	0	10,078	0	121,602	0	0	0	917	10/25/2035	1FM
863579 ZL 5	SARM 2005-20 3A3 SEQ SNR FLT 10/25/2035	.	06/25/2016.	Pass-Through Loss		0	38	0	0	0	0	0	0	0	0	0	0	0	0	10/25/2035	1FM
863587 AE 1	SAIL 2006-3 A5 SEQ FLT 06/25/2036	.	06/25/2016.	MBS Paydown		179,759	179,759	145,561	158,460	0	(6,907)	0	(6,907)	0	179,759	0	0	0	431	06/25/2036	1FM
86358R DX 2	SASC 2001-SB1 A5 SEQ 3.375 8/25/31	.	06/25/2016.	MBS Paydown		21,698	21,698	19,610	19,990	0	675	0	675	0	21,698	0	0	0	305	08/25/2031	1FM
86359A MG 5	SASC 2003-AL1 APO 4/25/31	.	06/25/2016.	MBS Paydown		47,487	47,487	33,446	39,413	0	5,557	0	5,557	0	47,487	0	0	0	0	04/25/2031	1FM
86359A WT 6	SASC 2003-AL2 APO 0.00 01/25/2031	.	06/25/2016.	MBS Paydown		113,351	113,351	88,130	97,536	0	20,972	0	20,972	0	113,351	0	0	0	0	01/25/2031	1AM
86359B RK 9	SASC 2004-9XS 1A4D SEQ 5.41 5/25/34	.	06/25/2016.	MBS Paydown		149,148	149,148	149,568	149,148	0	0	0	0	0	149,148	0	0	0	3,443	05/25/2034	1FM
863619 AB 8	SASC 2007-OSI A2 SEQ FLT 06/25/2037	.	06/25/2016.	MBS Paydown		71,190	71,190	67,274	69,707	0	(800)	0	(800)	0	71,190	0	0	0	144	06/25/2037	1FM
87155M AA 9	SYMP 2007-5A A1 CLO FLT 01/15/2024	.	04/15/2016.	MBS Paydown		62,636	62,636	61,286	62,142	0	11,317	0	11,317	0	62,636	0	0	0	389	01/15/2024	1FE
87155M AA 9	SYMP 2007-5A A1 CLO FLT 01/15/2024	.	05/02/2016.	MIZUHO SEC USA		3,934,511	4,005,815	3,919,439	3,974,213	0	8,843	0	8,843	0	3,990,861	0	(56,350)	(56,350)	27,919	01/15/2024	1FE
87157V AA 7	SYMP 2013-11A A CLO FLT 01/17/2025	.	05/02/2016.	BANC OF AMERICA SECURITIES		2,972,100	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	(27,900)	(27,900)	29,518	01/17/2025	1FE
87244D AA 2	WINDR 2013-1A A1 CLO FLT 04/20/2025	.	05/02/2016.	BANC OF AMERICA SECURITIES		2,474,250	2,500,000	2,487,750	2,493,717	0	754	0	754	0	2,494,470	0	(20,221)	(20,221)	22,442	04/20/2025	1FE
87265V AB 4	T-MOBILE USA INC TL B 1L 11/03/2022	.	06/30/2016.	Paydown		6,000	6,000	5,980	5,980	0	20	0	20	0	6,000	0	0	0	106	11/03/2022	2FE
87407P AA 8	TAL 2013-1A A ABS SNR 2.83 02/22/2038	.	06/20/2016.	MBS Paydown		97,500	97,500	97,419	97,439	0	6	0	6	0	97,500	0	0	0	1,146	02/22/2038	1FE
87407P AR 1	TAL 2014-3A A ABS SNR 3.27 11/21/2039	.	06/20/2016.	MBS Paydown		75,000	75,000	74,975	74,977	0	2	0	2	0	75,000	0	0	0	1,022	11/21/2039	1FE
878742 AX 3	TECK RESOURCES 2.50 02/01/2018	I	06/07/2016.	Cash Tender		1,012,500	1,000,000	795,000	743,672	58,459	197,869	0	256,328	0	1,000,000	0	12,500	12,500	21,250	02/01/2018	4FE
878744 AA 9	TECK RESOURCES 3.00 03/01/2019	I	06/07/2016.	Cash Tender		291,295	298,000	234,675	185,505	52,003	53,787	0	105,790	0	291,295	0	0	0	5,891	03/01/2019	4FE
881561 GQ 1	TMTS 2004-15AL A1 SEQ SNR 5.6654 07/34	.	06/25/2016.	MBS Paydown		71,376	71,376	70,038	71,376	0	(1,124)	0	(1,124)	0	71,376	0	0	0	1,871	07/25/2034	1FM
88156E AB 2	TMTS 2006-17HE A2B1 SEQ SNR FLT 01/25/38	.	06/25/2016.	MBS Paydown		99,063	99,063	84,572	0	0	(6,826)	0	(6,826)	0	99,063	0	0	0	156	01/25/2038	1Z

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)
88156E AB 2	TMTS 2006-17HE A2B1 SEQ SNR FLT 01/25/38		06/25/2016.	Pass-Through Loss		0	(114)	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	06/20/2016.	MBS Paydown		106,250	106,250	105,706	105,817	0	41	0	41	0	106,250	0	0	0	1,727	09/20/2038	1FE
88314R AC 0	TMCL 2014-1A A ABS SNR 3.27 10/20/2039	R	06/20/2016.	MBS Paydown		118,000	118,000	116,366	116,379	0	134	0	134	0	118,000	0	0	0	1,604	10/20/2039	1FE
89289U AA 6	TRAL 2013-1A A CLO FLT 04/20/2025		05/02/2016.	BANC OF AMERICA SECURITIES		2,967,300	3,000,000	2,987,700	2,992,269	0	1,071	0	1,071	0	2,993,341	0	(26,041)	(26,041)	27,425	04/20/2025	1FE
893830 AY 5	TRANSOCEAN INC 6.50 11/15/2020	R	06/23/2016.	BANC OF AMERICA SECURITIES		1,270,500	1,400,000	1,272,250	952,000	337,564	9,225	0	346,788	0	1,298,788	0	(28,288)	(28,288)	56,369	11/15/2020	4FE
89656F AA 4	TRL 2012-1A A1 ABS 2.266 01/15/43		06/15/2016.	MBS Paydown		83,687	83,687	83,687	83,687	0	0	0	0	0	83,687	0	0	0	833	01/15/2043	1FE
902757 AA 1	UIRC-GSA II LLC 2.655 04/05/2018		06/05/2016.	Sinking Fund Redemption		85,000	85,000	85,000	85,000	0	0	0	0	0	85,000	0	0	0	1,592	04/05/2018	1
90343K AN 2	US SILICA CO TL B LIBOR+300 7/22/2020		06/30/2016.	Paydown		1,523	1,523	1,424	1,403	34	9	0	43	0	1,523	0	0	0	31	07/23/2020	4FE
92328B AC 1	VENTR 2005-1A B CLO MEZ FLT 11/22/2018		05/22/2016.	MBS Paydown		820,230	820,230	814,078	820,230	0	0	0	0	0	820,230	0	0	0	5,175	11/22/2018	1FE
92328B AD 9	VENTR 2005-1A C CLO MEZ SSNR FLT 11/18		05/22/2016.	MBS Paydown		2,000,000	2,000,000	1,978,750	2,000,000	0	0	0	0	0	2,000,000	0	0	0	23,234	11/22/2018	1FE
928670 AF 5	VOLKSWAGEN INTFN 2.875 04/01/2016	R	04/01/2016.	Maturity		9,000,000	9,000,000	8,935,290	8,996,543	0	3,457	0	3,457	0	9,000,000	0	0	0	129,375	04/01/2016	2FE
92922F 3N 6	WAMU 2005-AR12 1A8 SEQ SSNR FLT 10/25/35		06/25/2016.	MBS Paydown		137,474	137,474	129,827	0	0	(155)	0	(155)	0	137,474	0	0	0	830	10/25/2035	1FM
92925C CC 4	WAMU 2006-AR1 1A1A SEQ SSNR FLT 1/25/46		06/25/2016.	MBS Paydown		31,950	31,950	25,800	22,686	0	1,857	0	1,857	0	31,950	0	0	0	193	01/25/2046	1FM
92935V AE 8	WFRBS 2011-C3 A3 SEQ 3.998 03/15/44		06/15/2016.	MBS Paydown		318,097	318,097	320,679	319,626	0	(2,058)	0	(2,058)	0	318,097	0	0	0	6,334	03/15/2044	1FM
92990G AG 8	WAMU 2007-HY5 2A5 SEQ SSNR FLT 05/25/37		06/25/2016.	MBS Paydown		39,769	39,769	29,628	0	0	(3,477)	0	(3,477)	0	39,769	0	0	0	241	05/25/2037	1FM
92990G AG 8	WAMU 2007-HY5 2A5 SEQ SSNR FLT 05/25/37		06/25/2016.	Pass-Through Loss		0	297	0	0	0	0	0	0	0	0	0	0	0	0	05/25/2037	1FM
933636 AL 6	WAMU 2007-HY4 5A1 SEQ SSNR CSTR 11/25/36		06/25/2016.	MBS Paydown		34,011	34,011	30,568	0	0	(2,187)	0	(2,187)	0	34,011	0	0	0	158	11/25/2036	1FM
93364F AC 5	WAMU 2007-HY7 2A1 SEQ SSNR FLT 07/25/37		06/25/2016.	MBS Paydown		124,490	124,490	98,953	0	0	1,622	0	1,622	0	124,490	0	0	0	757	07/25/2037	1FM
93364F AC 5	WAMU 2007-HY7 2A1 SEQ SSNR FLT 07/25/37		06/25/2016.	Pass-Through Loss		0	43,962	0	0	0	0	0	0	0	0	0	0	0	0	07/25/2037	1FM
93934N AR 6	WMALT 2006-5 2CB2 SEQ FLT 07/25/2036		06/25/2016.	MBS Paydown		21,348	21,348	16,865	9,757	0	193	0	193	0	21,348	0	0	0	91	07/25/2036	1FM
93934N AR 6	WMALT 2006-5 2CB2 SEQ FLT 07/25/2036		06/25/2016.	Pass-Through Loss		0	6,085	4,807	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		06/25/2016.	MBS Paydown		93,411	93,411	93,322	76,418	0	11,298	0	11,298	0	93,411	0	0	0	1,177	03/25/2036	1FM
94983G AA 6	WFMBS 2006-AR3 A1 SEQ SSNR CSTR 03/36		06/25/2016.	Pass-Through Loss		0	(424)	51	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		04/20/2016.	MBS Paydown		225,277	225,278	225,278	225,277	0	0	0	0	0	225,277	0	0	0	2,124	03/20/2025	1FE
96033B AA 2	WESTR 2015-1A A ABS SNR 2.75 05/20/2027		06/20/2016.	MBS Paydown		329,674	329,674	329,562	326,718	0	30	0	30	0	329,674	0	0	0	3,772	05/20/2027	1FE
96033L AA 0	WESTR 2015-2A A ABS SEQ SSNR 3.2 07/28		06/20/2016.	MBS Paydown		676,640	676,640	675,741	675,729	0	90	0	90	0	676,640	0	0	0	9,007	07/20/2028	1FE
97358F AB 6	WINDSOR FINANCING TL B L+500 12/5/2017		06/30/2016.	Paydown		31,955	31,955	31,635	31,635	182	138	0	320	0	31,955	0	0	0	591	12/05/2017	3FE
98419M AA 8	XYLEM INC 3.55 09/20/2016		04/11/2016.	Make Whole Call		2,022,233	2,000,000	1,996,180	1,999,409	0	592	0	592	0	2,000,000	0	22,233	22,233	39,642	09/20/2016	2FE
C9413P AP 8	VALEANT PHARMA TL BE1 1L 08/05/2020	A	04/11/2016.	Consent Fee		5,934	0	0	0	0	0	0	0	0	5,934	0	0	0	0	08/05/2020	3FE
C9413P AP 8	VALEANT PHARMA TL BE1 1L 08/05/2020	A	06/28/2016.	Paydown		36,236	36,236	33,581	33,596	0	2,755	0	2,755	0	36,236	0	0	0	556	08/05/2020	3FE
C9413P AT 0	VALEANT PHARMA TL A3 L+325 10/20/2018	A	06/28/2016.	Paydown		196,430	196,430	190,046	0	0	6,384	0	6,384	0	196,430	0	0	0	938	10/20/2018	3FE
G0620B AB 4	ATLSS 2014-1 A ABS SNR 4.875 12/15/2039	E	06/15/2016.	MBS Paydown		46,800	46,800	46,800	46,800	0	0	0	0	0	46,800	0	0	0	952	12/15/2039	1FE
G3163H AC 6	C&J ENERGY TL B1 LIBOR + 550 03/19/2020	E	06/20/2016.	BANC OF AMERICA SECURITIES		847,159	1,193,182	1,052,124	725,455	342,528	4,019	0	346,548	0	1,071,702	0	(224,543)	(224,543)	12,229	03/19/2020	5FE
G3163H AC 6	C&J ENERGY TL B1 LIBOR + 550 03/19/2020	E	06/23/2016.	BANC OF AMERICA SECURITIES		1,002,273	1,431,818	1,231,364	870,545	384,201	5,623	0	389,824	0	1,259,944	0	(257,671)	(257,671)	15,761	03/19/2020	5FE
G3600K AB 2	FLOATEL INTL TL B LIBOR+500 06/13/2020	F	06/30/2016.	Paydown		4,156	4,156	3,234	295	3,052	0	0	3,052	0	4,156	0	0	0	126	06/13/2020	5FE
Q3930A AC 2	FMG TL LIBOR + 275 6/30/2019	F	06/28/2016.	Paydown		1,058,526	1,058,527	944,769	782,092	179,434	96,803	0	276,237	0	1,058,526	0	0	0	21,881	06/30/2019	3FE
3899999. Total Bonds - Industrial and Miscellaneous						141,013,008	146,395,866	143,339,574	124,673,415	3,293,836	(72,897)	1,923,839	1,297,101	0	140,490,399	0	522,610	522,610	2,820,641	XXX	XXX
8399997. Total Bonds - Part 4						216,124,681	221,348,684	219,365,365	199,030,592	3,293,836	436,362	1,923,839	1,806,360	0	215,504,789	0	619,892	619,892	4,633,459	XXX	XXX
8399999. Total Bonds						216,124,681	221,348,684	219,365,365	199,030,592	3,293,836	436,362	1,923,839	1,806,360	0	215,504,789	0	619,892	619,892	4,633,459	XXX	XXX
Preferred Stocks - Industrial and Miscellaneous																					
369604 BP 7	GEN ELECTRIC CO 4.20 C		04/01/2016.	Prior Period Adjustment	0.000	0	0.00	0	0	0	106,984	0	106,984	0	106,984	0	(106,984)	(106,984)	0	XXX	P1UFE
8499999. Total Preferred Stocks - Industrial and Miscellaneous						0	XXX	0	0	0	106,984	0	106,984	0	106,984	0	(106,984)	(106,984)	0	XXX	XXX
8999997. Total Preferred Stocks - Part 4						0	XXX	0	0	0	106,984	0	106,984	0	106,984	0	(106,984)	(106,984)	0	XXX	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
8999999. Total Preferred Stocks						0	XXX	0	0	0	106,984	0	106,984	0	106,984	0	(106,984)	(106,984)	0	XXX	XXX
Common Stocks - Industrial and Miscellaneous																					
001743 AE 3	AMMC CLO 2016-18A SUB 0 05/26/28	R	06/28/2016.	Private Placement	0.000	1,306,200	XXX	1,306,200	0	0	0	0	0	0	1,306,200	0	0	0	0	XXX	U
00176M AC 3	AMMC 2015-17A SUB 0 11/15/27	.	04/01/2016.	Private Placement	0.000	1,056,000	XXX	1,138,500	1,134,012	4,488	0	0	4,488	0	1,138,500	0	(82,500)	(82,500)	0	XXX	U
00176M AC 3	AMMC 2015-17A SUB 0 11/15/27	.	04/06/2016.	MITSUBISHI	0.000	1,196,250	XXX	1,293,750	1,288,650	5,100	0	0	5,100	0	1,293,750	0	(97,500)	(97,500)	0	XXX	U
001748 AD 4	AMMC 2014-14A SUB 0 07/27/26	.	04/30/2016.	Distribution of Funds	0.000	58,888	XXX	0	0	0	0	0	0	0	58,888	0	0	0	0	XXX	U
001752 AE 4	AMMC CLO 2012-10A SUB 04/11/22	.	04/30/2016.	Distribution of Funds	0.000	65,236	XXX	0	0	0	0	0	0	0	65,236	0	0	0	0	XXX	U
00176B AF 0	AMMC CLO 2013-13A SUB 0 01/24/26	.	04/30/2016.	Distribution of Funds	0.000	78,147	XXX	0	0	0	0	0	0	0	78,147	0	0	0	0	XXX	U
00176K AC 7	AMMC CLO 2015-16A SUB 0 04/14/27	.	04/30/2016.	Distribution of Funds	0.000	125,912	XXX	0	0	0	0	0	0	0	125,912	0	0	0	0	XXX	U
00176E AE 7	AMMC CLO 2013-12A SUB 0 05/10/25	.	05/31/2016.	Distribution of Funds	0.000	10,223	XXX	0	0	0	0	0	0	0	10,223	0	0	0	0	XXX	U
00176M AC 3	AMMC 2015-17A SUB 0 11/15/27	.	05/31/2016.	Distribution of Funds	0.000	104,806	XXX	0	0	0	0	0	0	0	104,806	0	0	0	0	XXX	U
00175N AC 2	AMMC CLO 2014-15A SUB 0 12/09/26	.	06/30/2016.	Distribution of Funds	0.000	28,270	XXX	0	0	0	0	0	0	0	28,270	0	0	0	0	XXX	U
008252 10 8	AFFILIATED MANAGERS GROUP	.	04/21/2016.	SANDLER & O'NEIL PARTNERS	12,000.000	2,089,636	XXX	1,918,862	1,437,840	71,852	0	0	71,852	0	1,918,862	0	170,773	170,773	0	XXX	L
008252 10 8	AFFILIATED MANAGERS GROUP	.	04/26/2016.	SANDLER & O'NEIL PARTNERS	12,000.000	2,112,380	XXX	1,578,368	0	0	0	0	0	0	1,578,368	0	534,012	534,012	0	XXX	L
057224 10 7	BAKER HUGHES INC	.	05/02/2016.	STRATEGAS RESEARCH	90,000.000	4,270,263	XXX	5,043,114	4,153,500	889,614	0	0	889,614	0	5,043,114	0	(772,851)	(772,851)	15,300	XXX	L
057224 10 7	BAKER HUGHES INC	.	05/16/2016.	STRATEGAS RESEARCH	18,000.000	830,012	XXX	926,705	830,700	96,005	0	0	96,005	0	926,705	0	(96,693)	(96,693)	3,060	XXX	L
057224 10 7	BAKER HUGHES INC	.	05/23/2016.	STRATEGAS RESEARCH	18,000.000	809,781	XXX	926,705	830,700	96,005	0	0	96,005	0	926,705	0	(116,924)	(116,924)	3,060	XXX	L
057224 10 7	BAKER HUGHES INC	.	05/25/2016.	STIFEL NICOLAUS	18,000.000	815,631	XXX	911,948	830,700	81,248	0	0	81,248	0	911,948	0	(96,317)	(96,317)	4,590	XXX	L
057224 10 7	BAKER HUGHES INC	.	05/26/2016.	RAYMOND JAMES & ASSOCIATES	18,000.000	822,856	XXX	881,561	830,700	50,861	0	0	50,861	0	881,561	0	(58,706)	(58,706)	612	XXX	L
057224 10 7	BAKER HUGHES INC	.	05/27/2016.	STIFEL NICOLAUS	13,500.000	618,269	XXX	626,006	623,025	2,981	0	0	2,981	0	626,006	0	(7,737)	(7,737)	2,754	XXX	L
057224 10 7	BAKER HUGHES INC	.	05/31/2016.	BERNSTEIN	13,500.000	623,230	XXX	626,006	623,025	2,981	0	0	2,981	0	626,006	0	(2,776)	(2,776)	7,344	XXX	L
166764 10 0	CHEVRON CORPORATION	.	05/12/2016.	STRATEGAS RESEARCH	35,300.000	3,569,755	XXX	2,465,546	3,175,588	(710,043)	0	0	(710,043)	0	2,465,546	0	1,104,209	1,104,209	37,771	XXX	L
354613 10 1	FRANKLIN RESOURCES INC	.	04/21/2016.	BERNSTEIN	30,000.000	1,214,041	XXX	1,195,149	1,104,600	90,549	0	0	90,549	0	1,195,149	0	18,892	18,892	10,800	XXX	L
354613 10 1	FRANKLIN RESOURCES INC	.	04/22/2016.	BERNSTEIN	14,200.000	576,699	XXX	565,704	522,844	42,860	0	0	42,860	0	565,704	0	10,995	10,995	5,112	XXX	L
369604 10 3	GENERAL ELECTRIC COMPANY	.	04/01/2016.	Prior Period Adjustment	0.000	0	XXX	0	0	0	0	0	0	0	0	0	0	0	106,950	XXX	L
40434L 10 5	HP INC	.	04/21/2016.	ISI GROUP	200,000.000	2,521,505	XXX	2,256,597	2,368,000	(818,932)	0	0	(818,932)	0	1,549,068	0	972,436	972,436	43,606	XXX	L
447011 10 7	HUNTSMAN CORP	.	04/28/2016.	CORNERSTONE MACRO	85,000.000	1,356,094	XXX	1,028,874	966,450	62,424	0	0	62,424	0	1,028,874	0	327,220	327,220	10,625	XXX	L
447011 10 7	HUNTSMAN CORP	.	04/29/2016.	CORNERSTONE MACRO	30,000.000	467,411	XXX	361,335	341,100	20,235	0	0	20,235	0	361,335	0	106,076	106,076	9,078	XXX	L
69290R 10 4	PDVWIRELESS INC	.	04/27/2016.	FRIEDMAN BILLINGS RAMSEY	2,860.000	116,141	XXX	114,400	78,650	35,750	0	0	35,750	0	114,400	0	1,741	1,741	0	XXX	L
69290R 10 4	PDVWIRELESS INC	.	04/28/2016.	FRIEDMAN BILLINGS RAMSEY	1,500.000	61,139	XXX	60,000	41,250	18,750	0	0	18,750	0	60,000	0	1,139	1,139	0	XXX	L
69290R 10 4	PDVWIRELESS INC	.	04/29/2016.	FRIEDMAN BILLINGS RAMSEY	4,000.000	161,464	XXX	160,000	110,000	50,000	0	0	50,000	0	160,000	0	1,464	1,464	0	XXX	L
76169C 10 0	REXFORD INDUSTRIAL REALTY INC	.	04/21/2016.	ISI GROUP	24,000.000	442,366	XXX	336,000	392,640	(56,640)	0	0	(56,640)	0	336,000	0	106,366	106,366	6,480	XXX	L
76169C 10 0	REXFORD INDUSTRIAL REALTY INC	.	04/29/2016.	CORNERSTONE MACRO	15,000.000	280,345	XXX	210,000	245,400	(35,400)	0	0	(35,400)	0	210,000	0	70,345	70,345	4,050	XXX	L
76169C 10 0	REXFORD INDUSTRIAL REALTY INC	.	05/02/2016.	CORNERSTONE MACRO	6,000.000	113,784	XXX	84,000	98,160	(14,160)	0	0	(14,160)	0	84,000	0	29,784	29,784	1,620	XXX	L
811065 10 1	SCRIPPS NETWORKS INTER-CL A	.	05/10/2016.	BERNSTEIN	43,000.000	2,839,774	XXX	2,241,791	2,374,030	(132,239)	0	0	(132,239)	0	2,241,791	0	597,983	597,983	9,961	XXX	L
811065 10 1	SCRIPPS NETWORKS INTER-CL A	.	05/11/2016.	BERNSTEIN	33,000.000	2,184,196	XXX	1,716,446	1,821,930	(105,485)	0	0	(105,485)	0	1,716,446	0	467,751	467,751	8,539	XXX	L
811065 10 1	SCRIPPS NETWORKS INTER-CL A	.	06/16/2016.	ISI GROUP	11,000.000	708,915	XXX	572,149	607,310	(35,162)	0	0	(35,162)	0	572,149	0	136,767	136,767	5,596	XXX	L
878742 20 4	TECK RESOURCES LTD-CLS B	I	04/21/2016.	ISI GROUP	47,100.000	498,576	XXX	986,824	181,806	44,274	0	0	44,274	0	226,080	0	272,496	272,496	0	XXX	L
G5785G 10 7	MALLINCKRODT PLC	F	04/22/2016.	DEUTSCHE BANK	500.000	33,503	XXX	37,090	37,315	(225)	0	0	(225)	0	37,090	0	(3,587)	(3,587)	0	XXX	L
G5785G 10 7	MALLINCKRODT PLC	F	04/22/2016.	STRATEGAS RESEARCH	1,600.000	106,502	XXX	118,689	119,408	(720)	0	0	(720)	0	118,688	0	(12,186)	(12,186)	0	XXX	L
9099999. Total Common Stocks - Industrial and Miscellaneous						34,274,198	XXX	31,688,317	27,169,333	(243,028)	0	0	(243,028)	0	30,691,526	0	3,582,672	3,582,672	296,909	XXX	XXX
9799997 Total Common Stocks - Part 4						34,274,198	XXX	31,688,317	27,169,333	(243,028)	0	0	(243,028)	0	30,691,526	0	3,582,672	3,582,672	296,909	XXX	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Desig-nation or Market Indicator (a)
9799999. Total Common Stocks						34,274,198	XXX	31,688,317	27,169,333	(243,028)	0	0	(243,028)	0	30,691,526	0	3,582,672	3,582,672	296,909	XXX	XXX
9899999. Total Preferred and Common Stocks						34,274,198	XXX	31,688,317	27,169,333	(243,028)	106,984	0	(136,044)	0	30,798,510	0	3,475,688	3,475,688	296,909	XXX	XXX
9999999. Total Bonds, Preferred and Common Stocks						250,398,880	XXX	251,053,682	226,199,925	3,050,808	543,347	1,923,839	1,670,316	0	246,303,299	0	4,095,581	4,095,581	4,930,369	XXX	XXX

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

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Forwards - Hedging Effective																						
1.2995 CAD / 1 USD	Canadian Dollar Exposure	N/A	Currency	Fifth Third Bank.... QFROUN1UWUYU0DVIWD51	06/30/2016	09/30/2016	1	121,500,000	1.2995	0	0	0	448,785		448,785	0	448,785	0	0	303,750		1.00
1219999. Total-Forwards-Hedging Effective										0	0	0	448,785	XXX	448,785	0	448,785	0	0	303,750	XXX	XXX
1269999. Total-Forwards										0	0	0	448,785	XXX	448,785	0	448,785	0	0	303,750	XXX	XXX
1399999. Total-Hedging Effective										0	0	0	448,785	XXX	448,785	0	448,785	0	0	303,750	XXX	XXX
1449999. TOTAL										0	0	0	448,785	XXX	448,785	0	448,785	0	0	303,750	XXX	XXX

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Reporting Date Price	Fair Value	Book/Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Year-end (b)	Value of One (1) Point
Short Futures																					
Hedging Other																					
CZ4	16	80,000	5,000 Bushels of Corn	Commodity Price in Insurance Product	P, 1, I	a	12/16/2016	Chicago Mercantile Exchange SNZ2OJLFK8MNNCLQOF39	06/29/2016	3.9200	3.7125	16,600	16,600	0	0	0	16,600	0	20,000	0	5,000
CZ4	67	335,000	5,000 Bushels of Corn	Commodity Price in Insurance Product	P, 1, I	a	12/16/2016	Chicago Mercantile Exchange SNZ2OJLFK8MNNCLQOF39	06/30/2016	3.7300	3.7125	5,863	5,863	0	0	0	5,863	0	83,750	0	5,000
SX4	10	50,000	5,000 Bushels of Soybeans	Commodity Price in Insurance Product	P, 1, I	a	11/16/2016	Chicago Mercantile Exchange SNZ2OJLFK8MNNCLQOF39	05/11/2016	10.6825	11.5325	(42,500)	(42,500)	0	0	0	(42,500)	0	26,000	0	5,000
SX4	5	25,000	5,000 Bushels of Soybeans	Commodity Price in Insurance Product	P, 1, I	a	11/16/2016	Chicago Mercantile Exchange SNZ2OJLFK8MNNCLQOF39	05/26/2016	10.5050	11.5325	(25,688)	(25,688)	0	0	0	(25,688)	0	13,000	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	05/31/2016	10.6025	11.5325	(9,300)	(9,300)	0	0	0	(9,300)	0	5,200	0	5,000
SX4	7	35,000	5,000 Bushels of Soybeans	Commodity Price in Insurance Product	P, 1, I	a	11/16/2016	Chicago Mercantile Exchange SNZ2OJLFK8MNNCLQOF39	06/02/2016	10.7839	11.5325	(26,200)	(26,200)	0	0	0	(26,200)	0	18,200	0	5,000
SX4	5	25,000	5,000 Bushels of Soybeans	Commodity Price in Insurance Product	P, 1, I	a	11/16/2016	Chicago Mercantile Exchange SNZ2OJLFK8MNNCLQOF39	06/03/2016	10.8800	11.5325	(16,313)	(16,313)	0	0	0	(16,313)	0	13,000	0	5,000
SX4	3	15,000	5,000 Bushels of Soybeans	Commodity Price in Insurance Product	P, 1, I	a	11/16/2016	Chicago Mercantile Exchange SNZ2OJLFK8MNNCLQOF39	06/06/2016	11.0875	11.5325	(6,675)	(6,675)	0	0	0	(6,675)	0	7,800	0	5,000
SX4	6	30,000	5,000 Bushels of Soybeans	Commodity Price in Insurance Product	P, 1, I	a	11/16/2016	Chicago Mercantile Exchange SNZ2OJLFK8MNNCLQOF39	06/07/2016	11.0850	11.5325	(13,425)	(13,425)	0	0	0	(13,425)	0	15,600	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	06/08/2016	11.4275	11.5325	(1,575)	(1,575)	0	0	0	(1,575)	0	7,800	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	06/15/2016	11.3925	11.5325	(700)	(700)	0	0	0	(700)	0	2,600	0	5,000
SX4	5	25,000	5,000 Bushels of Soybeans	Commodity Price in Insurance Product	P, 1, I	a	11/16/2016	Chicago Mercantile Exchange SNZ2OJLFK8MNNCLQOF39	06/21/2016	11.1300	11.5325	(10,063)	(10,063)	0	0	0	(10,063)	0	13,000	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	06/22/2016	11.1725	11.5325	(7,200)	(7,200)	0	0	0	(7,200)	0	10,400	0	5,000
13429999. Total-Short Futures-Hedging Other												(137,175)	(137,175)	0	0	0	(137,175)	0	236,350	XXX	XXX
1389999. Total-Short Futures												(137,175)	(137,175)	0	0	0	(137,175)	0	236,350	XXX	XXX
1409999. Total-Hedging Other												(137,175)	(137,175)	0	0	0	(137,175)	0	236,350	XXX	XXX
1449999. TOTAL												(137,175)	(137,175)	0	0	0	(137,175)	0	236,350	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			Fair Value			11	12
				5	6	7	8	9	10		
Description of Exchange, Counterparty or Central Clearinghouse	Master Agreement (Y or N)	Credit Support Annex (Y or N)	Fair Value of Acceptable Collateral	Contracts with Book/Adjusted Carrying Value > 0	Contracts with Book/Adjusted Carrying Value < 0	Exposure Net of Collateral	Contracts with Fair Value > 0	Contracts with Fair Value < 0	Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
Exchange Traded Derivatives											
0199999. Aggregate Sum of Exchange Traded	XXX	XXX	XXX	22,463	(159,638)	22,463	22,463	(159,638)	22,463	236,350	236,350
NAIC 6 Designation											
Fifth Third Bank QFROUN1UWUYU0DVIWD51.	Y	N	0	448,785	0	448,785	448,785	0	448,785	303,750	303,750
0799999. Total NAIC 6 Designation			0	448,785	0	448,785	448,785	0	448,785	303,750	303,750
0999999. Gross Totals			0	471,247	(159,638)	471,247	471,247	(159,638)	471,247	540,100	540,100
1. Offset per SSAP No. 64				22,463	(22,463)						
2. Net after right of offset per SSAP No. 64				448,785	(137,175)						

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 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	11	0	42,325	771,993	40,419	XXX
Bank of America	Miami, Florida		0.000	0	0	204,512	491,464	580,598	XXX
BB&T	Crestview Hills, Kentucky		0.000	0	0	1,999,910	1,999,910	1,999,910	XXX
The Bank of Guam	Hagatna, Guam		0.250	0	65	50,880	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	117,180	173,920	198,100	XXX
Fifth Third Bank	Cincinnati, Ohio		0.050	226	0	450,180	450,180	0	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	15	0	75,041	75,046	75,051	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	793,000	780,866	692,264	XXX
LaSalle Bank N.A.	Chicago, Illinois		0.000	0	0	1,370,386	1,378,211	1,461,952	XXX
The Northern Trust Company / O'Hare	Schaumburg, Illinois		0.000	0	0	1,437,317	3,208,450	206,808	XXX
PNC Bank	Pittsburgh, Pennsylvania		0.000	0	0	(73,834,652)	(35,914,218)	(36,451,075)	XXX
Northrim Bank	Anchorage, Alaska		0.200	0	51	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	27,899,564	27,833,461	28,951,270	XXX
Royal Bank of Canada	Toronto, Canada		0.500	8,522	0	10,608,152	11,864,142	13,808,544	XXX
RBC Dexia Investor Services Trust	Toronto, Canada		0.000	0	0	37,251,642	37,251,642	2,327,040	XXX
US Bank	Miami, Florida		0.000	0	0	0	0	0	XXX
Wells Fargo Bank	Los Angeles, California		0.000	0	0	6,115,574	5,239,373	760,949	XXX
0199999. Total Open Depositories		XXX	XXX	8,774	115	24,617,267	65,691,578	24,738,967	XXX
0399999. Total Cash on Deposit		XXX	XXX	8,774	115	24,617,267	65,691,578	24,738,967	XXX
0599999. Total Cash		XXX	XXX	8,774	115	24,617,267	65,691,578	24,738,967	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1 Description	2 Code	3 Date Acquired	4 Rate of Interest	5 Maturity Date	6 Book/Adjusted Carrying Value	7 Amount of Interest Due & Accrued	8 Amount Received During Year
Sweep Accounts							
PNC Repurchase Agreement		06/30/2016	0.010	07/01/2016	50,760,482	0	1,921
8499999. Total - Sweep Accounts					50,760,482	0	1,921
8699999. Total - Cash Equivalents					50,760,482	0	1,921

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

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

SUPPLEMENT "A" TO SCHEDULE T

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

Physicians - Including Surgeons and Osteopaths

NONE

	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

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

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

SUPPLEMENT "A" TO SCHEDULE T

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

Hospitals

NONE

	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

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

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

SUPPLEMENT "A" TO SCHEDULE T

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

Other Health Care Professionals, Including Dentists, Chiropractors and Podiatrists

NONE

	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	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

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

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

States, Etc.	1 Direct Premiums Written	2 Direct Premiums Earned	Direct Losses Paid 3 Amount	4 Number of Claims	5 Direct Losses Incurred	Direct Losses Unpaid 6 Amount Reported	7 Number of Claims	8 Direct Losses Incurred But Not Reported
1. Alabama AL	446	1,507	0	0	(3,818)	0	0	(3,755)
2. Alaska AK	0	165	0	0	(421)	0	0	(413)
3. Arizona AZ	1,085	994	0	0	(2,530)	0	0	(2,465)
4. Arkansas AR	0	0	0	0	0	0	0	0
5. California CA	20,715	8,610	0	0	(16,950)	0	0	(16,370)
6. Colorado CO	1,294	698	0	0	(1,760)	0	0	(1,753)
7. Connecticut CT	731	6,940	0	0	3,237	0	0	5,170
8. Delaware DE	0	669	0	0	(1,693)	0	0	(1,670)
9. District of Columbia DC	0	0	0	0	0	0	0	0
10. Florida FL	3,839	3,266	0	0	(8,278)	0	0	(8,130)
11. Georgia GA	548	1,609	0	0	(4,086)	0	0	(3,994)
12. Hawaii HI	1,505	629	0	0	(1,586)	0	0	(1,580)
13. Idaho ID	0	699	0	0	(1,760)	0	0	(1,755)
14. Illinois IL	7,004	5,360	0	0	(13,607)	0	0	(13,305)
15. Indiana IN	1,252	470	0	0	(1,184)	0	0	(1,184)
16. Iowa IA	0	0	0	0	0	0	0	0
17. Kansas KS	1,317	2,058	0	0	(5,216)	0	0	(5,121)
18. Kentucky KY	0	109	0	0	(277)	0	0	(272)
19. Louisiana LA	1,229	449	0	0	(1,129)	0	0	(1,129)
20. Maine ME	514	(483)	0	0	(1,935)	0	0	(1,836)
21. Maryland MD	350	675	0	0	(1,710)	0	0	(1,677)
22. Massachusetts MA	3,057	2,928	0	0	(6,415)	0	0	(6,352)
23. Michigan MI	3,750	2,815	0	0	(7,133)	0	0	(7,018)
24. Minnesota MN	1,093	698	0	0	(1,768)	0	0	(1,740)
25. Mississippi MS	0	300	0	0	(756)	0	0	(746)
26. Missouri MO	230	67	0	0	(170)	0	0	(170)
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	753	0	0	(1,902)	0	0	(1,884)
31. New Jersey NJ	1,279	371	0	0	(945)	0	0	(921)
32. New Mexico NM	8,910	1,856	0	0	372	0	0	372
33. New York NY	0	0	0	0	0	0	0	0
34. North Carolina NC	2,229	2,916	0	0	(7,491)	0	0	(7,259)
35. North Dakota ND	0	0	0	0	0	0	0	0
36. Ohio OH	24	268	0	0	(689)	0	0	(649)
37. Oklahoma OK	277	975	0	0	(2,473)	0	0	(2,423)
38. Oregon OR	6,159	3,011	0	0	(7,601)	0	0	(7,549)
39. Pennsylvania PA	21,106	249,911	(1,783)	1	(44,307)	0	0	(32,986)
40. Rhode Island RI	0	0	0	0	0	0	0	0
41. South Carolina SC	1,028	1,080	0	0	(2,727)	0	0	(2,700)
42. South Dakota SD	0	0	0	0	0	0	0	0
43. Tennessee TN	1,467	491	0	0	(1,235)	0	0	(1,235)
44. Texas TX	0	254	0	0	(645)	0	0	(626)
45. Utah UT	0	0	0	0	0	0	0	0
46. Vermont VT	0	627	0	0	(1,601)	0	0	(1,540)
47. Virginia VA	530	522	0	0	(1,318)	0	0	(1,302)
48. Washington WA	3,682	4,166	0	0	(9,644)	0	0	(9,440)
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	96,650	308,433	(1,783)	1	(163,150)	0	0	(147,406)

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

DIRECTOR AND OFFICER INSURANCE COVERAGE SUPPLEMENT

Year To Date For the Period Ended June 30, 2016

NAIC Group Code.....0084 NAIC Company Code.....16691

Company Name: GREAT AMERICAN INSURANCE COMPANY

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

1. Monoline Policies

1 Direct Written Premiums	2 Direct Earned Premiums	3 Direct Losses Incurred
............105,548,203	105,618,286	27,525,572

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