PROPERTY AND CASUALTY COMPANIES - ASSOCIATION EDITION

16691201620100103

QUARTERLY STATEMENT

As of September 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 9th day of November, 2016

Notary Public, State of Ohio
My Commission Expires 11-08-2021

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			4
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	December 31 Prior Year Net Admitted Assets
1. Bonds	2,748,467,532	0	2,748,467,532	2,842,228,170
2. Stocks:				
2.1 Preferred stocks	217,815,873	0	217,815,873	209,114,957
2.2 Common stocks	1,069,116,327	0	1,069,116,327	1,047,204,993
3. Mortgage loans on real estate:				
3.1 First liens	253,924,430	0	253,924,430	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)	58,454,311	0	58,454,311	53,226,309
4.3 Properties held for sale (less $.....0 encumbrances)	0	0	0	0
5. Cash ($.....13,444,648), cash equivalents ($.....82,659,888) and short-term investments ($.....488,110,377)	584,214,912	0	584,214,912	258,763,137
6. Contract loans (including $.....0 premium notes)	0	0	0	0
7. Derivatives	568,111	0	568,111	821,855
8. Other invested assets	276,316,733	0	276,316,733	184,800,178
9. Receivables for securities	4,205,866	0	4,205,866	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)	5,213,084,093	0	5,213,084,093	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	28,222,075	0	28,222,075	25,818,346
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	389,460,312	20,833,176	368,627,136	289,098,931
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $.....0 earned but unbilled premiums)	216,238,415	0	216,238,415	199,897,650
15.3 Accrued retrospective premiums ($.....0) and contracts subject to redetermination ($.....0)	0	0	0	0
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	61,583,134	0	61,583,134	54,133,772
16.2 Funds held by or deposited with reinsured companies	0	0	0	0
16.3 Other amounts receivable under reinsurance contracts	0	0	0	0
17. Amounts receivable relating to uninsured plans	0	0	0	0
18.1 Current federal and foreign income tax recoverable and interest thereon	0	0	0	0
18.2 Net deferred tax asset	165,285,478	0	165,285,478	161,408,528
19. Guaranty funds receivable or on deposit	0	0	0	0
20. Electronic data processing equipment and software	54,207,871	51,987,258	2,220,613	2,605,632
21. Furniture and equipment, including health care delivery assets ($.....0)	10,864,557	10,864,557	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	7,915,936	182,974	7,732,963	7,203,633
24. Health care ($.....0) and other amounts receivable	5,327,206	0	5,327,206	8,202,867
25. Aggregate write-ins for other than invested assets	1,155,227,311	24,833,556	1,130,393,755	557,129,856
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25)	7,307,416,390	108,701,521	7,198,714,869	6,110,911,026
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts	0	0	0	0
28. Total (Lines 26 and 27)	7,307,416,390	108,701,521	7,198,714,869	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	907,479,497	0	907,479,497	369,812,390
2502. Company owned life insurance	172,125,504	0	172,125,504	149,687,860
2503. Funds held as collateral	22,977,821	0	22,977,821	6,585,786
2598. Summary of remaining write-ins for Line 25 from overflow page	52,644,490	24,833,556	27,810,934	31,043,820
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above)	1,155,227,311	24,833,556	1,130,393,755	557,129,856

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31 Prior Year
1.	Losses (current accident year $.....766,134,623)	2,314,561,097	2,179,841,973
2.	Reinsurance payable on paid losses and loss adjustment expenses	7,290,125	1,805,932
3.	Loss adjustment expenses	538,781,979	496,985,756
4.	Commissions payable, contingent commissions and other similar charges	109,344,708	96,908,815
5.	Other expenses (excluding taxes, licenses and fees)	136,886,402	126,714,116
6.	Taxes, licenses and fees (excluding federal and foreign income taxes)	16,851,573	19,116,361
7.1	Current federal and foreign income taxes (including $.....0 on realized capital gains (losses))	15,413,257	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 $.....525,636,608 and including warranty reserves of $.....10,379,653 and accrued accident and health experience rating refunds including $.....0 for medical loss ratio rebate per the Public Health Service Act)	1,180,517,056	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)	88,316,756	84,209,225
13.	Funds held by company under reinsurance treaties	627,874,239	427,512,111
14.	Amounts withheld or retained by company for account of others	91,724,946	63,106,215
15.	Remittances and items not allocated	5,596,534	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	27,255,763	44,679,549
18.	Drafts outstanding	0	0
19.	Payable to parent, subsidiaries and affiliates	5,386,521	3,081,985
20.	Derivatives	0	0
21.	Payable for securities	5,761,362	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	(76,713,640)	(83,018,137)
26.	Total liabilities excluding protected cell liabilities (Lines 1 through 25)	5,112,330,946	4,560,005,427
27.	Protected cell liabilities	0	0
28.	Total liabilities (Lines 26 and 27)	5,112,330,946	4,560,005,427
29.	Aggregate write-ins for special surplus funds	104,052,336	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	637,350,140	330,446,307
35.	Unassigned funds (surplus)	1,329,540,847	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)	2,086,383,923	1,550,905,599
38.	Totals (Page 2, Line 28, Col. 3)	7,198,714,869	6,110,911,026
	DETAILS OF WRITE-INS		
2501.	Accounts payable and other liabilities	27,338,696	28,904,278
2502.	Retroactive reinsurance ceded	(104,052,336)	(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)	(76,713,640)	(83,018,137)
2901.	Retroactive reinsurance gain	104,052,336	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)	104,052,336	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 $.....1,564,418,923)	1,370,663,182	1,381,081,695	1,953,551,081
1.2 Assumed (written $.....1,446,622,712)	1,366,032,440	1,268,076,021	1,710,337,643
1.3 Ceded (written $.....1,066,474,173)	937,403,403	951,152,559	1,364,488,040
1.4 Net (written $.....1,944,567,462)	1,799,292,218	1,698,005,157	2,299,400,684
DEDUCTIONS:			
2. Losses incurred (current accident year $.....1,026,417,334):			
2.1 Direct	651,368,052	699,138,496	1,018,137,967
2.2 Assumed	589,194,556	525,481,243	694,448,336
2.3 Ceded	504,698,229	466,294,551	743,456,013
2.4 Net	735,864,379	758,325,189	969,130,290
3. Loss adjustment expenses incurred	227,325,381	236,781,172	309,095,633
4. Other underwriting expenses incurred	642,790,851	602,834,676	809,003,712
5. Aggregate write-ins for underwriting deductions	0	0	0
6. Total underwriting deductions (Lines 2 through 5)	1,605,980,610	1,597,941,037	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)	193,311,608	100,064,120	212,171,049
INVESTMENT INCOME			
9. Net investment income earned	132,433,015	128,497,963	181,487,225
10. Net realized capital gains (losses) less capital gains tax of $.....(106,916)	(15,973,479)	18,592,064	27,667,244
11. Net investment gain (loss) (Lines 9 + 10)	116,459,536	147,090,026	209,154,469
OTHER INCOME			
12. Net gain or (loss) from agents' or premium balances charged off (amount recovered $.....0 amount charged off $.....1,243,307)	(1,243,307)	(1,523,520)	(2,385,844)
13. Finance and service charges not included in premiums	694,307	589,426	794,195
14. Aggregate write-ins for miscellaneous income	(2,776,117)	(6,047,861)	(6,340,930)
15. Total other income (Lines 12 through 14)	(3,325,117)	(6,981,955)	(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)	306,446,026	240,172,191	413,392,939
17. Dividends to policyholders	463,660	648,052	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)	305,982,366	239,524,139	412,300,758
19. Federal and foreign income taxes incurred	117,057,814	73,586,089	118,096,211
20. Net income (Line 18 minus Line 19) (to Line 22)	188,924,552	165,938,050	294,204,547
CAPITAL AND SURPLUS ACCOUNT			
21. Surplus as regards policyholders, December 31 prior year	1,550,905,599	1,413,566,000	1,413,566,000
22. Net income (from Line 20)	188,924,552	165,938,050	294,204,547
23. Net transfers (to) from Protected Cell accounts	0	0	0
24. Change in net unrealized capital gains or (losses) less capital gains tax of $.....25,094,142	55,127,407	(65,311,885)	(60,669,707)
25. Change in net unrealized foreign exchange capital gain (loss)	48,166	519,964	849,599
26. Change in net deferred income tax	28,983,075	25,612,757	18,113,894
27. Change in nonadmitted assets	(6,932,495)	(9,797,607)	(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	306,903,833	5,763,030	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	17,423,786	(20,161,854)	(25,896,500)
38. Change in surplus as regards policyholders (Lines 22 through 37)	535,478,324	52,562,454	137,339,599
39. Surplus as regards policyholders, as of statement date (Lines 21 plus 38)	2,086,383,923	1,466,128,454	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	7,941,497	3,858,476	5,177,124
1402. Amortization of intangibles	(1,159,742)	(1,261,410)	(1,681,824)
1403. Miscellaneous expense	(9,557,872)	(8,644,927)	(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)	(2,776,117)	(6,047,861)	(6,340,930)
3701. Change in foreign exchange reserve	17,423,786	(20,161,854)	(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)	17,423,786	(20,161,854)	(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	1,848,131,836	1,753,329,720	2,346,737,647
2.	Net investment income	130,211,759	127,059,417	184,315,947
3.	Miscellaneous income	6,262,420	(579,021)	572,121
4.	Total (Lines 1 through 3)	1,984,606,015	1,879,810,115	2,531,625,715
5.	Benefit and loss related payments	595,240,345	731,558,440	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	802,534,162	732,838,804	1,000,712,407
8.	Dividends paid to policyholders	463,660	648,052	1,092,182
9.	Federal and foreign income taxes paid (recovered) net of $.....0 tax on capital gains (losses)	120,106,816	93,180,737	127,641,467
10.	Total (Lines 5 through 9)	1,518,344,984	1,558,226,033	2,107,562,622
11.	Net cash from operations (Line 4 minus Line 10)	466,261,031	321,584,082	424,063,092
	CASH FROM INVESTMENTS			
12.	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds	498,546,500	330,206,529	448,396,936
	12.2 Stocks	121,551,635	124,910,073	204,122,953
	12.3 Mortgage loans	23,134,837	34,873,204	44,731,723
	12.4 Real estate	608,551	13,601,246	13,627,245
	12.5 Other invested assets	19,505,453	30,519,225	45,770,226
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	(12,304,916)	(247,200)	(611,170)
	12.7 Miscellaneous proceeds	977,331	10,875,179	13,379,972
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	652,019,392	544,738,255	769,417,886
13.	Cost of investments acquired (long-term only):			
	13.1 Bonds	417,235,097	376,744,669	691,861,714
	13.2 Stocks	78,737,296	176,232,973	242,651,601
	13.3 Mortgage loans	72,393,480	2,983,610	16,453,598
	13.4 Real estate	6,659,084	9,567,546	11,440,834
	13.5 Other invested assets	105,051,370	72,181,240	121,960,658
	13.6 Miscellaneous applications	6,687,682	188,750	91,612
	13.7 Total investments acquired (Lines 13.1 to 13.6)	686,764,008	637,898,789	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)	(34,744,616)	(93,160,534)	(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	300,000,000	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)	(351,064,639)	(232,933,304)	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)	(106,064,639)	(282,933,304)	(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)	325,451,776	(54,509,755)	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)	584,214,912	151,750,620	258,763,137

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

20.0001	Exchange of debt securities	22,670,935	10,844,160	17,328,423
20.0002	Exchange of equity securities	20,530,570	19,786,585	39,780,271
20.0003	Payable for securities	15,497,444	0	0
20.0004	Miscellaneous expense (purchase accrual)	10,050,000	0	0
20.0005	Stock based compensation	6,903,833	5,763,030	7,614,696
20.0006	Exchange of debt to equity securities	4,130,630	378,093	378,093
20.0007	Company owned life insurance	1,622,205	0	0
20.0008	Amortization of intangibles	1,159,742	1,261,410	1,681,824
20.0009	Securities acquired in paid in kind interest payment	340,169	412,451	541,023
20.0010	Receivable for securities	230,630	0	0
20.0011	Sinking fund payments offset by a premium tax credit	92,915	0	80,234
20.0012	Interest payment offset by a premium tax credit	40,423	0	19,761
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	$ 188,924,552	$ 294,204,547
Effect of state prescribed practices	Ohio	-	-
Effect of state permitted practices	Ohio	-	-
Net income, NAIC SAP		$ 188,924,552	$ 294,204,547
Statutory surplus state basis	Ohio	$ 2,086,383,923	$ 1,550,905,599
Effect of state prescribed practices	Ohio	-	-
Effect of state permitted practices	Ohio	-	-
Statutory surplus, NAIC SAP		$ 2,086,383,923	$ 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	$	(3,486,388)
2. 12 months or longer	$	(2,907,275)

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

1. Less than 12 months	$	219,735,292
2. 12 months or longer	$	93,091,336

5. Based on cash flow projections received from independent sources (which reflect loan to collateral values, subordination, vintage and geographic concentration), implied cash flows inherent in security ratings and analysis of historical payment data, management believes that the Company will recover its cost basis in all securities with unrealized losses at September 30, 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	$ 455,843	$ 10,575	$ 445,268
(2) Liabilities			
Derivatives – crop futures	$ 10,575	$ 10,575	$ -

*For derivative assets and derivative liabilities, the amount offset shall agree to Sch. DB, Pt. D, Sn. 1.

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 September 30, 2016 was $1,280,778. 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 ($253,743). The net realized capital loss recognized during the reporting period resulting from settlement of derivatives was $5,710,350.

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

The Company received a $300 million capital contribution from its parent, American Financial Group, Inc. on August 23, 2016.

C – N. 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 – I. 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 government agencies	$ -	$ -	$ -	$ -
States, municipalities and political subdivisions	-	1,531,431	-	1,531,431
Foreign government	-	-	-	-
Residential MBS	-	10,642,501	28,553	10,671,054
Commercial MBS	-	-	-	-
Asset backed securities	-	140,166	7,164,864	7,305,030
All other bonds	-	13,378,875	3,762,294	17,141,169
Total Bonds	$ -	$ 25,692,973	$ 10,955,711	$ 36,648,684
Preferred stocks	151,117,591	8,380,000	-	159,497,591
Non-affiliated common stocks	417,483,378	2,898	79,903,442	497,389,718
Affiliated common stock	-	-	-	-
Other investments	-	-	-	-
Derivative assets	445,268	122,843	-	568,111
Total Assets Accounted for at Fair Value	$569,046,237	$ 34,198,714	$ 90,859,153	$694,104,104
b. Liabilities at Fair Value	-	-	-	-
Derivative liabilities	-	-	-	-
Total Liabilities at Fair Value	$ -	$ -	$ -	$ -

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 and 1 common stock with a fair value of $2,002 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 6/30/2016	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 9/30/2016
U.S. Government and government agencies	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -
States, municipalities and political subdivisions	-	-	-	-	-	-	-	-	-	-
Residential MBS	31,817	-	-	(2,659)	(605)	-	-	-	-	28,553
Asset backed securities	6,763,563	-	-	377	460,407	-	-	(59,483)	-	7,164,864
All other bonds	6,071,840	835,588	(2,970,831)	840	(23,067)	-	-	(152,076)	-	3,762,294
Preferred stocks	-	-	-	-	-	-	-	-	-	-
Non-affiliated common stocks	73,144,413	3,000,000	-	(1,134,618)	4,068,647	825,000	-	-	-	79,903,442
Total	$ 86,011,633	$ 3,835,588	$ (2,970,831)	$ (1,136,060)	$ 4,505,382	$ 825,000	$ -	$ (211,559)	$ -	$ 90,859,153

3. Fair Value Recognition of Transfers Between Levels

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

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

B. The Company has no additional fair value disclosures.

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

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	Level 1	Level 2	Level 3	Not Practicable (Carrying Value)
U.S. Government and government agencies	$ 9,528,354	$ 9,502,409	$ 9,525,454	$ 2,900	$ -	$ -
States, municipalities and political subdivisions	1,131,585,410	1,086,797,837	-	1,114,817,730	16,767,680	-
Foreign government	124,792,609	153,152,903	-	124,792,609	-	-
Residential MBS	484,893,897	433,669,946	-	449,133,602	35,760,295	-
Commercial MBS	109,530,079	107,505,689	-	107,857,560	1,672,519	-
Asset backed securities	541,000,361	535,254,844	-	463,170,759	77,829,602	-
All other bonds	438,381,349	422,583,904	9,594,050	403,094,933	25,692,366	-
Total Bonds	$2,839,712,059	$ 2,748,467,532	$ 19,119,504	$ 2,662,870,093	$ 157,722,462	$ -
Preferred stocks	223,723,337	217,815,873	198,356,241	14,753,843	10,613,253	-
Non-affiliated common stocks	497,389,718	497,389,719	417,483,378	2,898	79,903,442	-
Affiliated common stocks	264,217,118	264,217,118	-	264,217,118	-	-
Mortgage loans	254,698,000	253,924,430	-	-	254,698,000	-
Derivative assets	568,111	568,111	445,268	122,843		
Derivative liabilities	-	-	-	-	-	-
Total Financial Instruments	$4,080,308,343	$3,982,382,783	$ 635,404,391	$2,941,966,795	$ 502,937,157	$ -

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

21.) OTHER ITEMS

A – B. No significant change.

C. Other Disclosures

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. On November 10, 2016, a special meeting will be held for NATL shareholders to vote on the proposed transaction. 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 $320 million.

D – G. No significant change.

22.) EVENTS SUBSEQUENT

No significant change.

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 $63 million and $6 million as of September 30, 2016 and September 30, 2015, respectively (see page Q14).

For 2016, the $63 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) $24 million of favorable development relating to the directors & officers liability business (other liability – claims made), (iii) $18 million of favorable development relating to specialty workers’ compensation business, (iv) $11 million of favorable development relating to fidelity & crime business, (v) $10 million of favorable development relating to the property & inland marine business and (iv) $10 million of favorable development relating to trucking (commercial auto) business partially offset by (vi) $10 million of unfavorable development relating to the excess and surplus lines business and (ix) $36 million of reserve increase relating to the run-off asbestos and environmental reserves (see Note 33).

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

26.) INTERCOMPANY POOLING ARRANGEMENTS

No significant change.

27.) STRUCTURED SETTLEMENTS

No significant change.

28.) HEALTH CARE RECEIVABLES

No significant change.

29.) PARTICIPATING POLICIES

No significant change.

30.) PREMIUM DEFICIENCY RESERVES

No significant change.

31.) HIGH DEDUCTIBLES

No significant change.

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

No significant change.

33.) ASBESTOS/ENVIRONMENTAL RESERVES

In the third quarter of 2016, the Company recently completed an internal review of its asbestos and environmental ("A&E") exposures relating to its run-off operations. The review was undertaken with the aid of a specialty consultant and outside counsel. As a result of the review, the Company recorded a 2016 third quarter pre-tax charge of $35.7 million, net of reinsurance recoverable. At September 30, 2016, the Company's A&E reserves were $331.4 million, net of reinsurance recoverable. At that date, the Company's three year survival ratios, excluding amounts associated with settlement of two large asbestos claims, were 12.4x paid losses for asbestos reserves, 9.2x paid losses for environmental reserves and 10.8x paid losses for the total A&E reserves.

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? If yes, complete Schedule Y, Parts 1 and 1A. Yes [X] No [ ]

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: $ 173,769

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: $ 114,120,365

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	571,726,605
14.24	Short-Term Investments	0	0
14.25	Mortgage Loans on Real Estate	28,198,957	27,279,448
14.26	All Other	30,558,047	32,922,794
14.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 574,084,483	$ 631,928,847
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:
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			
			4	5	6	7	8	9	10	11
Line of Business	Maximum Interest	Disc. Rate	Unpaid Losses	Unpaid LAE	IBNR	Total	Unpaid Losses	Unpaid LAE	IBNR	Total
	0.000	0.000	0	0	0	0	0	0	0	0
Total	XXX	XXX	0	0	0	0	0	0	0	0

5.1 Operating Percentages:

5.1 A&H loss percent	26.600%
5.2 A&H cost containment percent	9.900%
5.3 A&H expense percent excluding cost containment expenses	30.100%

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	
15747	47-3686578	Marble Insurance Corporation	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

States, Etc.	1 Active Status	Direct Premiums Written 2 Current Year to Date	3 Prior Year to Date	Direct Losses Paid (Deducting Salvage) 4 Current Year to Date	5 Prior Year to Date	Direct Losses Unpaid 6 Current Year to Date	7 Prior Year to Date
1. Alabama AL	L	14,531,949	12,336,511	2,208,926	2,477,833	23,347,841	17,206,308
2. Alaska AK	L	1,272,352	1,337,955	209,692	234,664	2,358,712	2,597,484
3. Arizona AZ	L	11,749,176	11,421,954	6,195,363	1,697,700	22,573,292	23,298,449
4. Arkansas AR	L	17,291,998	14,843,268	7,585,620	10,508,425	17,598,277	18,527,350
5. California CA	L	111,924,915	110,113,571	50,888,933	67,399,508	165,893,714	155,318,183
6. Colorado CO	L	25,233,976	25,155,421	12,183,350	13,429,985	23,697,544	23,180,384
7. Connecticut CT	L	8,619,293	8,580,587	1,123,843	1,280,659	8,510,671	10,844,596
8. Delaware DE	L	2,954,544	28,675,590	19,232,742	16,824,766	52,367,773	55,675,626
9. District of Columbia DC	L	6,016,080	5,467,391	2,475,998	1,917,958	6,760,122	6,775,475
10. Florida FL	L	50,774,223	48,677,927	17,038,890	27,823,704	58,087,583	62,451,113
11. Georgia GA	L	36,159,205	34,139,456	11,305,539	25,887,359	49,354,861	28,795,071
12. Hawaii HI	L	4,618,488	4,521,821	1,480,415	2,601,086	5,410,266	6,059,859
13. Idaho ID	L	4,272,754	4,900,991	683,305	4,114,815	5,728,271	5,592,940
14. Illinois IL	L	165,876,272	171,340,049	52,116,353	60,438,293	109,689,381	86,496,235
15. Indiana IN	L	58,477,683	61,168,512	37,550,124	22,385,064	29,469,820	27,888,315
16. Iowa IA	L	90,070,132	97,693,913	14,334,490	138,679,191	40,886,221	27,393,345
17. Kansas KS	L	68,924,677	75,412,821	12,129,313	45,667,973	34,429,781	22,982,645
18. Kentucky KY	L	12,443,961	11,917,515	3,984,395	6,681,448	16,207,021	11,790,598
19. Louisiana LA	L	10,781,714	10,702,007	6,545,995	5,862,747	4,036,208	3,621,705
20. Maine ME	L	3,301,835	3,123,343	887,975	603,248	1,390,056	3,888,486
21. Maryland MD	L	17,460,387	17,168,743	3,980,297	1,292,215	28,231,754	25,035,733
22. Massachusetts MA	L	21,272,841	20,551,397	3,499,259	8,719,521	19,593,727	19,170,672
23. Michigan MI	L	44,814,720	45,586,303	9,300,262	18,423,772	38,800,571	36,645,907
24. Minnesota MN	L	39,516,280	38,767,796	9,508,096	47,570,392	30,627,217	34,811,495
25. Mississippi MS	L	5,441,969	6,191,292	21,697,173	1,733,344	8,959,520	8,776,000
26. Missouri MO	L	75,776,993	82,769,397	27,441,872	66,173,285	42,016,536	52,458,406
27. Montana MT	L	3,576,812	3,437,288	746,055	4,402,076	2,976,616	2,060,590
28. Nebraska NE	L	49,238,352	53,117,581	6,974,425	41,885,326	22,475,400	24,070,317
29. Nevada NV	L	7,792,387	7,570,856	850,962	11,166,422	12,052,077	12,272,640
30. New Hampshire NH	L	1,585,680	1,444,530	247,277	245,131	8,104,285	3,064,128
31. New Jersey NJ	L	26,841,719	24,537,555	4,846,635	3,263,601	37,223,114	32,721,469
32. New Mexico NM	L	3,397,978	3,221,213	331,141	1,224,326	3,706,289	3,533,143
33. New York NY	L	71,940,127	70,306,744	20,722,374	38,663,386	74,363,841	70,906,218
34. North Carolina NC	L	20,395,808	22,240,123	4,888,798	6,374,284	25,658,905	25,216,895
35. North Dakota ND	L	65,363,174	65,475,336	9,425,073	15,698,150	33,261,431	12,650,393
36. Ohio OH	L	35,689,351	36,013,250	6,994,760	10,125,901	32,639,058	30,164,777
37. Oklahoma OK	L	14,947,573	18,269,004	5,540,811	13,199,206	14,067,328	11,869,933
38. Oregon OR	L	9,408,297	9,490,123	10,710,052	6,788,937	16,271,661	20,682,482
39. Pennsylvania PA	L	30,535,505	30,126,767	8,965,522	9,453,148	37,816,837	40,595,032
40. Rhode Island RI	L	3,823,648	3,013,047	664,225	1,079,866	1,640,764	5,976,086
41. South Carolina SC	L	8,941,252	7,939,614	3,412,623	434,158	9,562,473	3,128,395
42. South Dakota SD	L	83,767,126	89,838,700	13,983,461	21,041,154	36,872,349	22,233,913
43. Tennessee TN	L	10,427,785	10,176,606	3,470,927	3,168,087	14,769,288	14,729,447
44. Texas TX	L	70,786,099	72,173,058	21,597,649	24,224,850	81,894,667	69,094,922
45. Utah UT	L	5,788,536	5,957,427	1,730,013	61,467	7,136,389	6,874,345
46. Vermont VT	L	464,391	442,310	79,825	2,829	359,706	338,971
47. Virginia VA	L	11,310,868	11,542,393	23,645,877	1,552,016	21,289,695	21,919,105
48. Washington WA	L	21,659,198	22,104,491	14,059,209	10,545,472	33,285,504	38,286,204
49. West Virginia WV	L	2,687,368	2,312,117	255,118	2,539,077	1,993,959	2,064,288
50. Wisconsin WI	L	37,141,101	40,072,788	5,164,488	25,851,333	25,071,304	26,609,835
51. Wyoming WY	L	2,180,555	2,221,052	637,575	860,699	3,420,537	1,848,356
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	66,762	29,306	20,115	18,974	357,320	232,263
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	31,728,288	34,869,353	12,119,671	26,865,018	32,819,031	30,908,828
58. Aggregate Other Alien OT	XXX	23,354,769	6,594,759	(405,104)	(3,255,291)	8,880,830	1,202,557
59. Totals	(a) 53	1,564,418,923	1,607,102,922	517,267,777	877,908,556	1,445,997,398	1,312,537,911
DETAILS OF WRITE-INS							
58001. SGP SINGAPORE	XXX	22,050,880	5,351,802	1,819,705	95,795	7,118,555	142,872
58002. GBR UNITED KINGDOM	XXX	1,030,180	858,875	34,688	(2,907,438)	1,063,766	564,737
58003. NLD NETHERLANDS	XXX	273,708	368,396	(2,259,497)	(443,648)	495,801	387,712
58998. Summary of remaining write-ins for Line 58 from overflow page	XXX	0	15,685	0	0	202,709	107,235
58999. Totals (Lines 58001 thru 58003+ Line 58998) (Line 58 above)	XXX	23,354,769	6,594,759	(405,104)	(3,255,291)	8,880,830	1,202,557

(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	
Charleston Harbor Fishing, LLC	SC	81-3737639	
GA Key Lime, LLC ^	OH	47-5618395	
GALIC - Bay Bridge Marina, LLC	MD	20-4604276	
GALIC - Sorrento, LLC ^	FL	45-5565693	
GALIC Brothers, Inc. (80%)	OH	31-1391777	
GALIC Pointe, LLC ^	FL	45-1144095	
Manhattan National Holding Corporation	OH	26-3260520	
Manhattan National Life Insurance Company *	OH	45-0252531	67083
Skipjack Marina Corp.	MD	52-2179330	
Great American Holding, Inc.	OH	42-1575938	
Agricultural Services, LLC	OH	27-3062314	
American Empire Surplus Lines Insurance Company *	DE	31-0912199	35351
American Empire Insurance Company *	OH	31-0973761	37990
American Empire Underwriters, Inc.	TX	59-1671722	
GAI Australia Pty Ltd	AUS		
Great American International Insurance Limited *	IRL		
Mid-Continent Casualty Company *	OH	73-0556513	23418
Mid-Continent Assurance Company *	OH	73-1406844	15380
Mid-Continent Excess and Surplus Insurance Company *	DE	38-3803661	13794
Mid-Continent Specialty Insurance Services, Inc.	OK	30-0571535	
Oklahoma Surety Company *	OH	73-0773259	23426
Republic Indemnity Company of America *	CA	95-2801326	22179
Republic Indemnity Company of California *	CA	31-1054123	43753
Summit Consulting, LLC	FL	59-1683711	
Heritage Summit Healthcare, LLC	FL	59-3385208	
Summit Holding Southeast, Inc.	FL	59-3409855	
Bridgefield Employers Insurance Company*	FL	59-1835212	10701
Bridgefield Casualty Insurance Company*	FL	59-3269531	10335

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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		
GAIC Alloy, Inc.	OH		
Global Premier Finance Company	OH	61-1329718	
Great American Agency of Texas, Inc.	TX	74-2693636	
Great American Alliance Insurance Company *	OH	95-1542353	26832
Great American Assurance Company *	OH	15-6020948	26344
Great American Casualty Insurance Company *	OH	61-0983091	39896
Great American Contemporary Insurance Company *	OH	36-4079497	10646
Great American E & S Insurance Company *	DE	31-0954439	37532
Great American Fidelity Insurance Company *	DE	31-1036473	41858
Great American Insurance Agency, Inc.	OH	31-1652643	
Great American Insurance Company of New York *	NY	13-5539046	22136
Great American Lloyd's Insurance Company * @	TX	31-0974853	38024
Great American Lloyd's, Inc.	TX	31-1073664	
Great American Management Services, Inc.	OH	31-0856644	
Great American Protection Insurance Company *	OH	31-1288778	38580
Great American Re Inc.	DE	31-0918893	
Great American Security Insurance Company *	OH	31-1209419	31135
Great American Spirit Insurance Company *	OH	31-1237970	33723
Insurance (GB) Limited *	GBR		
Key Largo Group, Inc.	FL	59-1263251	
National Interstate Corporation (51%)	OH	34-1607394	
American Highways Insurance Agency, Inc.	OH	34-1899058	
Explorer RV Insurance Agency, Inc.	OH	31-1548235	
Hudson Indemnity, Ltd. *	CYM	98-0191335	
Hudson Management Group, Ltd.	VIR	66-0660039	
National Interstate Insurance Agency, Inc.	OH	34-1607396	
Commercial For Hire Transportation Purchasing Group @	SC		
National Interstate Insurance Company *	OH	34-1607395	32620
National Interstate Insurance Company of Hawaii, Inc. *	OH	99-0345306	11051
TransProtection Service Company	MO	43-1254631	
Triumphe Casualty Company *	OH	95-3623282	41106
Vanliner Insurance Company *	MO	86-0114294	21172
Safety Claims & Litigation Services, LLC	MT	20-5546054	
Safety, Claims and Litigation Services, LLC	OH	46-4570914	
PLLS Canada Insurance Brokers Inc. (49%)	CAN	871850814	
Professional Risk Brokers, Inc.	IL	31-1293064	
One East Fourth, Inc.	OH	31-0686194	
Pioneer Carpet Mills, Inc.	OH	31-0883227	
TEJ Holdings, Inc.	OH	31-1119320	
Three East Fourth, Inc.	OH	31-0728327	

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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

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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	81-3737639	0	0		Charleston Harbor Fishing, LLC	SC	NIA	Great American Life Insurance Company	Ownership	100.000	American Financial Group, Inc.	0
0		0	47-5618395	0	0		GA Key Lime, LLC	OH	NIA	Great American Life Insurance Company	Ownership	50.000	American Financial Group, Inc.	2
0		0	20-4604276	0	0		GALIC - Bay Bridge Marina, LLC	MD	NIA	Great American Life Insurance Company	Ownership	100.000	American Financial Group, Inc.	0
0		0	45-5565693	0	0		GALIC - Sorrento, LLC	FL	NIA	Great American Life Insurance Company	Ownership	65.000	American Financial Group, Inc.	2
0		0	31-1391777	0	0		GALIC Brothers, Inc.	OH	NIA	Great American Life Insurance Company	Ownership	80.000	American Financial Group, Inc.	0
0		0	45-1144095	0	0		GALIC Pointe, LLC	FL	NIA	Great American Life Insurance Company	Ownership	65.000	American Financial Group, Inc.	2
0		0	26-3260520	0	0		Manhattan National Holding Corporation	OH	NIA	Great American Life Insurance Company	Ownership	100.000	American Financial Group, Inc.	0
0084	American Financial Group, Inc.	67083	45-0252531	0	0		Manhattan National Life Insurance Company	OH	IA	Manhattan National Holding Corporation	Ownership	100.000	American Financial Group, Inc.	0
0		0	52-2179330	0	0		Skipjack Marina Corp.	MD	NIA	Great American Life Insurance Company	Ownership	100.000	American Financial Group, Inc.	0
0		0	42-1575938	0	0		Great American Holding, Inc.	OH	NIA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	0
0		0	27-3062314	0	0		Agricultural Services, LLC	OH	NIA	Great American Holding, Inc.	Ownership	100.000	American Financial Group, Inc.	0
0084	American Financial Group, Inc.	35351	31-0912199	0	0		American Empire Surplus Lines Insurance Company	DE	IA	Great American Holding, Inc.	Ownership	100.000	American Financial Group, Inc.	0
0084	American Financial Group, Inc.	37990	31-0973761	0	0		American Empire Insurance Company	OH	IA	American Empire Surplus Lines Insurance Company	Ownership	100.000	American Financial Group, Inc.	0
0		0	59-1671722	0	0		American Empire Underwriters, Inc.	TX	NIA	American Empire Insurance Company	Ownership	100.000	American Financial Group, Inc.	0
0		0		0	0		GAI Australia Pty Ltd	AUS	NIA	Great American Holding, Inc.	Ownership	100.000	American Financial Group, Inc.	0
0		0	AA-1784136	0	0		Great American International Insurance Limited	IRL	IA	Great American Holding, Inc.	Ownership	100.000	American Financial Group, Inc.	0
0084	American Financial Group, Inc.	23418	73-0556513	0	0		Mid-Continent Casualty Company	OH	IA	Great American Holding, Inc.	Ownership	100.000	American Financial Group, Inc.	0
0084	American Financial Group, Inc.	15380	73-1406844	0	0		Mid-Continent Assurance Company	OH	IA	Mid-Continent Casualty Company	Ownership	100.000	American Financial Group, Inc.	0
0084	American Financial Group, Inc.	13794	38-3803661	0	0		Mid-Continent Excess and Surplus Insurance Company	DE	IA	Mid-Continent Casualty Company	Ownership	100.000	American Financial Group, Inc.	0
0		0	30-0571535	0	0		Mid-Continent Specialty Insurance Services, Inc.	OK	NIA	Mid-Continent Casualty Company	Ownership	100.000	American Financial Group, Inc.	0
0084	American Financial Group, Inc.	23426	73-0773259	0	0		Oklahoma Surety Company	OH	IA	Mid-Continent Casualty Company	Ownership	100.000	American Financial Group, Inc.	0
0084	American Financial Group, Inc.	22179	95-2801326	0	0		Republic Indemnity Company of America	CA	IA	Great American Holding, Inc.	Ownership	100.000	American Financial Group, Inc.	0
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

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0		0	59-1683711	0	0		Summit Consulting, LLC	FL	NIA	Great American Holding, Inc.	Ownership	100.000	American Financial Group, Inc.	0
0		0	59-3385208	0	0		Heritage Summit Healthcare, LLC	FL	NIA	Summit Consulting, LLC	Ownership	100.000	American Financial Group, Inc.	0
0		0	59-3409855	0	0		Summit Holding Southeast, Inc.	FL	NIA	Great American Holding, Inc.	Ownership	100.000	American Financial Group, Inc.	0
0084	American Financial Group, Inc.	10701	59-1835212	0	0		Bridgefield Employers Insurance Company	FL	IA	Summit Holding Southeast, Inc.	Ownership	100.000	American Financial Group, Inc.	0
0084	American Financial Group, Inc.	10335	59-3269531	0	0		Bridgefield Casualty Insurance Company	FL	IA	Bridgefield Employers Insurance Company	Ownership	100.000	American Financial Group, Inc.	0
0084	American Financial Group, Inc.	16691	31-0501234	0	0		Great American Insurance Company	OH	RE	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	0
0		0	45-2969767	0	0		Aerielle IP Holdings, LLC	OH	DS	Great American Insurance Company	Ownership	37.500	American Financial Group, Inc.	2
0		0	26-4391696	0	0		Aerielle, LLC	DE	DS	Great American Insurance Company	Ownership	37.500	American Financial Group, Inc.	2
0		0	31-1463075	0	0		American Signature Underwriters, Inc.	OH	DS	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	0
0		0	59-2840291	0	0		Brothers Property Corporation	OH	DS	Great American Insurance Company	Ownership	80.000	American Financial Group, Inc.	0
0		0	25-1754638	0	0		Brothers Pennsylvanian Corporation	PA	DS	Brothers Property Corporation	Ownership	100.000	American Financial Group, Inc.	0
0		0	59-2840294	0	0		Brothers Property Management Corporation	OH	DS	Brothers Property Corporation	Ownership	100.000	American Financial Group, Inc.	0
0		0	20-4498054	0	0		Crescent Centre Apartments	OH	DS	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	1
0		0	31-1277904	0	0		Crop Managers Insurance Agency, Inc.	KS	DS	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	0
0		0	31-0589001	0	0		Dempsey & Siders Agency, Inc.	OH	DS	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	0
0		0	31-1341668	0	0		Eden Park Insurance Brokers, Inc.	CA	DS	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	0
0		0		0	0		El Aguila, Compañia de Seguros, S.A. de C.V.	MEX	DS	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	0
0		0		0	0		Financiadora de Primas Condor, S.A. de C.V.	MEX	DS	El Aguila, Compañia de Seguros, S.A. de C.V.	Ownership	99.000	American Financial Group, Inc.	0
0		0	39-1404033	0	0		Farmers Crop Insurance Alliance, Inc.	KS	DS	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	0
0		0	13-3628555	0	0		FCIA Management Company, Inc.	NY	DS	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	0
0		0		0	0		Foreign Credit Insurance Association	NY	OTH	Great American Insurance Company	Management	0.000	American Financial Group, Inc.	3
0		0	47-5618395	0	0		GA Key Lime, LLC	OH	DS	Great American Insurance Company	Ownership	50.000	American Financial Group, Inc.	2
0		0	81-0814136	0	0		GAI Mexico Holdings, LLC	DE	DS	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	0
0		0	31-1753938	0	0		GAI Warranty Company	OH	DS	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	0
0		0	31-1765544	0	0		GAI Warranty Company of Florida	FL	DS	GAI Warranty Company	Ownership	100.000	American Financial Group, Inc.	0
0		0		0	0		GAI Warranty Company of Canada Inc.	CAN	DS	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	0
0		0		0	0		GAIC Alloy, Inc.	OH	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

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0084	American Financial Group, Inc.	31135	31-1209419	0	0		Great American Security Insurance Company	OH	DS	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	0
0084	American Financial Group, Inc.	33723	31-1237970	0	0		Great American Spirit Insurance Company	OH	DS	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	0
0		0	AA-1120817	0	0		Insurance (GB) Limited	GBR	DS	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	0
0		0	59-1263251	0	0		Key Largo Group, Inc	FL	DS	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	0
0		0	34-1607394	0	0001301106	NASDAQ	National Interstate Corporation	OH	DS	Great American Insurance Company	Ownership	51.000	American Financial Group, Inc.	0
0		0	34-1899058	0	0		American Highways Insurance Agency, Inc.	OH	DS	National Interstate Corporation	Ownership	100.000	American Financial Group, Inc.	0
0		0	31-1548235	0	0		Explorer RV Insurance Agency, Inc.	OH	DS	National Interstate Corporation	Ownership	100.000	American Financial Group, Inc.	0
0		0	98-0191335	0	0		Hudson Indemnity, Ltd.	CYM	DS	National Interstate Corporation	Ownership	100.000	American Financial Group, Inc.	0
0		0	66-0660039	0	0		Hudson Management Group, Ltd.	VIR	DS	National Interstate Corporation	Ownership	100.000	American Financial Group, Inc.	0
0		0	34-1607396	0	0		National Interstate Insurance Agency, Inc.	OH	DS	National Interstate Corporation	Ownership	100.000	American Financial Group, Inc.	0
0		0	36-4670968	0	0		Commercial For Hire Transportation Purchasing Group	SC	DS	National Interstate Insurance Agency, Inc.	Management	0.000	American Financial Group, Inc.	5
0084	American Financial Group, Inc.	32620	34-1607395	0	0		National Interstate Insurance Company	OH	DS	National Interstate Corporation	Ownership	100.000	American Financial Group, Inc.	0
0084	American Financial Group, Inc.	11051	99-0345306	0	0		National Interstate Insurance Company of Hawaii, Inc.	OH	DS	National Interstate Insurance Company	Ownership	100.000	American Financial Group, Inc.	0
0		0	43-1254631	0	0		TransProtection Service Company	MO	DS	National Interstate Insurance Company	Ownership	100.000	American Financial Group, Inc.	0
0084	American Financial Group, Inc.	41106	95-3623282	0	0		Triumphe Casualty Company	OH	DS	National Interstate Insurance Company	Ownership	100.000	American Financial Group, Inc.	0
0084	American Financial Group, Inc.	21172	86-0114294	0	0		Vanliner Insurance Company	MO	DS	National Interstate Insurance Company	Ownership	100.000	American Financial Group, Inc.	0
0		0	20-5546054	0	0		Safety Claims & Litigation Services, LLC	MT	DS	National Interstate Corporation	Ownership	100.000	American Financial Group, Inc.	0
0		0	46-4570914	0	0		Safety, Claims and Litigation Services, LLC	OH	DS	National Interstate Corporation	Ownership	100.000	American Financial Group, Inc.	0
0		0	871850814	0	0		PLLS Canada Insurance Brokers Inc.	CAN	DS	Great American Insurance Company	Ownership	49.000	American Financial Group, Inc.	0
0		0	31-1293064	0	0		Professional Risk Brokers, Inc.	IL	DS	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	0
0		0	31-0686194	0	0		One East Fourth, Inc.	OH	NIA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	0
0		0	31-0883227	0	0		Pioneer Carpet Mills, Inc.	OH	NIA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	0
0		0	31-1119320	0	0		TEJ Holdings, Inc.	OH	NIA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	0
0		0	31-0728327	0	0		Three East Fourth, Inc.	OH	NIA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	0

Q12.3

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

PART 1 - LOSS EXPERIENCE

Lines of Business	Current Year to Date 1 Direct Premiums Earned	2 Direct Losses Incurred	3 Direct Loss Percentage	4 Prior Year to Date Direct Loss Percentage
1. Fire	4,088,717	1,298,920	31.768	86.554
2. Allied lines	585,121,991	342,171,741	58.479	66.136
3. Farmowners multiple peril	20,115,304	7,852,050	39.035	138.520
4. Homeowners multiple peril	0	547,049	0.000	0.000
5. Commercial multiple peril	44,068,461	22,290,467	50.581	42.493
6. Mortgage guaranty	0	0	0.000	0.000
8. Ocean marine	72,922,734	29,941,441	41.059	37.577
9. Inland marine	24,095,393	8,500,553	35.279	22.908
10. Financial guaranty	0	0	0.000	0.000
11.1. Medical professional liability - occurrence	71,309	(10,721)	(15.035)	9.842
11.2. Medical professional liability - claims-made	395,749	(9,598)	(2.425)	0.628
12. Earthquake	133,093	8,556	6.429	(4.147)
13. Group accident and health	37,826,690	6,310,715	16.683	32.542
14. Credit accident and health	0	0	0.000	0.000
15. Other accident and health	0	0	0.000	0.000
16. Workers' compensation	2,355,291	143,735	6.103	297.774
17.1 Other liability-occurrence	125,237,987	101,796,963	81.283	38.875
17.2 Other liability-claims made	169,886,543	41,134,388	24.213	37.052
17.3 Excess workers' compensation	401,091	122,293	30.490	76.431
18.1 Products liability-occurrence	82,896	884,268	1,066.715	(19.773)
18.2 Products liability-claims made	44,698	1,540	3.445	0.000
19.1, 19.2 Private passenger auto liability	319,388	627,868	196.585	(81,328.401)
19.3, 19.4 Commercial auto liability	16,624,715	7,772,533	46.753	33.230
21. Auto physical damage	3,160,354	1,472,634	46.597	58.876
22. Aircraft (all perils)	11,525,748	7,377,734	64.011	33.328
23. Fidelity	66,488,097	11,933,147	17.948	28.934
24. Surety	78,263,684	13,809,651	17.645	18.135
26. Burglary and theft	726,275	501,329	69.027	10.592
27. Boiler and machinery	2,164,900	688,215	31.790	12.502
28. Credit	91,764,005	42,704,378	46.537	42.965
29. International	0	0	0.000	0.000
30. Warranty	7,929,652	410,676	5.179	16.749
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	4,848,416	1,085,528	22.389	(13.9)
35. Totals	1,370,663,182	651,368,052	47.522	50.623
DETAILS OF WRITE-INS				
3401. Collateral protection	4,207,231	538,128	12.8	(24.2)
3402. Supplemental unemployment	641,185	547,400	85.4	112.3
3403.	0	0	0.0	0.0
3498. Sum. of remaining write-ins for Line 34 from overflow page	0	0	0.0	XXX
3499. Totals (Lines 3401 thru 3403 plus 3498) (Line 34)	4,848,416	1,085,528	22.4	(13.9)

PART 2 - DIRECT PREMIUMS WRITTEN

Lines of Business	1 Current Quarter	2 Current Year to Date	3 Prior Year Year to Date
1. Fire	3,631,549	4,522,527	4,709,962
2. Allied lines	604,792,198	786,890,033	839,998,735
3. Farmowners multiple peril	5,752,376	19,448,550	19,536,564
4. Homeowners multiple peril	0	0	0
5. Commercial multiple peril	14,648,801	45,537,517	44,701,272
6. Mortgage guaranty	0	0	0
8. Ocean marine	26,478,325	77,601,207	68,059,544
9. Inland marine	6,490,377	20,966,901	25,330,210
10. Financial guaranty	0	0	0
11.1 Medical professional liability - occurrence	14,496	78,333	42,032
11.2 Medical professional liability - claims made	12,060	44,873	16,861
12. Earthquake	83,400	160,611	142,673
13. Group accident and health	10,773,131	32,864,982	30,149,314
14. Credit accident and health	0	0	0
15. Other accident and health	0	0	0
16. Workers' compensation	767,848	3,663,783	698,261
17.1 Other liability-occurrence	36,400,269	120,676,934	141,490,667
17.2 Other liability-claims made	58,521,873	172,969,245	169,060,441
17.3 Excess workers' compensation	159,904	535,730	540,885
18.1 Products liability-occurrence	26,491	101,563	120,465
18.2 Products liability-claims made	40,975	93,260	0
19.1 19.2 Private passenger auto liability	356,591	926,134	309
19.3 19.4 Commercial auto liability	8,146,677	19,716,059	15,037,120
21. Auto physical damage	1,676,033	3,692,795	2,868,848
22. Aircraft (all perils)	4,426,701	13,173,646	9,084,475
23. Fidelity	26,629,895	62,379,857	64,940,786
24. Surety	24,541,786	80,634,267	75,856,059
26. Burglary and theft	369,020	711,232	670,089
27. Boiler and machinery	847,624	2,341,181	2,170,293
28. Credit	32,311,075	90,427,370	85,149,226
29. International	0	0	0
30. Warranty	301,280	566,950	2,361,810
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	773,728	3,693,384	4,366,022
35. Totals	868,974,483	1,564,418,923	1,607,102,922
DETAILS OF WRITE-INS			
3401. Collateral protection	426,337	2,750,682	3,880,170
3402. Supplemental unemployment	347,390	942,702	485,852
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)	773,728	3,693,384	4,366,022

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	172,437	3,354	175,790	465,539	7,936	756,945	1,230,420	85,893	(78,301)	7,592
2. 2014	155,847	269,724	425,571	84,783	2,871	87,654	114,452	5,677	210,587	330,716	43,388	(50,589)	(7,202)
3. Subtotals 2014 + Prior	707,930	1,116,259	1,824,189	257,220	6,225	263,444	579,991	13,613	967,532	1,561,135	129,281	(128,891)	390
4. 2015	324,284	528,355	852,639	238,041	24,906	262,948	156,919	13,769	355,385	526,073	70,677	(134,295)	(63,618)
5. Subtotals 2015 + Prior	1,032,214	1,644,614	2,676,828	495,261	31,131	526,392	736,910	27,382	1,322,916	2,087,208	199,958	(263,185)	(63,228)
6. 2016	XXX	XXX	XXX	XXX	260,283	260,283	XXX	242,288	523,847	766,135	XXX	XXX	XXX
7. Totals	1,032,214	1,644,614	2,676,828	495,261	291,413	786,674	736,910	269,670	1,846,763	2,853,343	199,958	(263,185)	(63,228)
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. 19.372 %	2. (16.003)%	3. (2.362)%
													Col. 13, Line 7 Line 8
													4. (4.077)%

Q14

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

		Response
1.	Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC with this statement?	NO
2.	Will Supplement A to Schedule T (Medical Professional Liability Supplement) be filed with this statement?	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:

Overflow Page for Write-Ins

Additional Write-ins for Assets:

	Current Statement Date			4
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	December 31, Prior Year Net Admitted Assets
2504. Funded deductibles	21,314,127	0	21,314,127	15,880,109
2505. Equities and deposits in pools and associations	6,484,710	0	6,484,710	9,852,688
2506. Other assets and receivables	18,859,148	18,847,051	12,097	5,311,023
2507. Intangibles	5,986,505	5,986,505	0	0
2597. Summary of remaining write-ins for Line 25	52,644,490	24,833,556	27,810,934	31,043,820

Additional Write-ins for Schedule T:

	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
58004. VGB BRITISH VIRGIN ISLANDS	XXX.	0	7,919	0	0	0	0
58005. DEU GERMANY	XXX.	0	7,766	0	0	79,771	26,932
58006. HKG HONG KONG, SPECIAL AD	XXX.	0	0	0	0	122,933	80,311
58007. GTM GUATEMALA	XXX.	0	0	0	0	5	(7)
58997. Summary of remaining write-ins for Line 58 from overflow	XXX.	0	15,685	0	0	202,709	107,235

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	6,659,084	11,440,834
3.	Current year change in encumbrances	0	0
4.	Total gain (loss) on disposals	374,467	7,284,939
5.	Deduct amounts received on disposals	608,551	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	1,811,198	2,283,392
9.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8)	58,454,311	53,840,509
10.	Deduct total nonadmitted amounts	0	0
11.	Statement value at end of current period (Line 9 minus Line 10)	58,454,311	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	80,433,564	9,949,250
	2.2 Additional investment made after acquisition	7,900,964	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	39,075,885	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)	253,924,430	204,662,776
12.	Total valuation allowance	0	0
13.	Subtotal (Line 11 plus Line 12)	253,924,430	204,662,776
14.	Deduct total nonadmitted amounts	0	0
15.	Statement value at end of current period (Line 13 minus Line 14)	253,924,430	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	34,681,195	39,376,167
	2.2 Additional investment made after acquisition	70,370,174	82,797,247
3.	Capitalized deferred interest and other	0	0
4.	Accrual of discount	0	0
5.	Unrealized valuation increase (decrease)	6,815,363	8,006,703
6.	Total gain (loss) on disposals	196,239	(242,572)
7.	Deduct amounts received on disposals	19,505,453	45,770,226
8.	Deduct amortization of premium and depreciation	882,122	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)	276,316,733	184,800,178
12.	Deduct total nonadmitted amounts	0	0
13.	Statement value at end of current period (Line 11 minus Line 12)	276,316,733	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	512,215,544	1,004,858,770
3.	Accrual of discount	8,107,918	14,587,243
4.	Unrealized valuation increase (decrease)	72,960,918	(103,163,614)
5.	Total gain (loss) on disposals	34,798,712	68,003,863
6.	Deduct consideration for bonds and stocks disposed of	651,682,139	707,639,256
7.	Deduct amortization of premium	6,273,634	15,262,796
8.	Total foreign exchange change in book/adjusted carrying value		0
9.	Deduct current year's other-than-temporary impairment recognized	33,275,706	37,994,119
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	4,035,399,731	4,098,548,120
11.	Deduct total nonadmitted amounts	0	0
12.	Statement value at end of current period (Line 10 minus Line 11)	4,035,399,731	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)	2,648,155,153	705,670,755	492,052,571	1,410,885	2,601,610,233	2,648,155,153	2,863,184,222	2,636,336,191
2. NAIC 2 (a)	265,475,034	9,789,500	6,231,838	(4,531,157)	275,912,151	265,475,034	264,501,539	259,581,690
3. NAIC 3 (a)	59,124,150	0	2,575,885	13,087	71,172,565	59,124,150	56,561,352	67,981,893
4. NAIC 4 (a)	32,386,890	9,855	3,317,686	5,063,661	37,463,290	32,386,890	34,142,720	39,879,035
5. NAIC 5 (a)	8,192,672	2,910	0	(2,933,317)	10,965,728	8,192,672	5,262,265	5,853,225
6. NAIC 6 (a)	12,934,659	32,298	3,237,331	3,196,184	11,299,906	12,934,659	12,925,810	11,351,113
7. Total Bonds	3,026,268,558	715,505,319	507,415,311	2,219,342	3,008,423,873	3,026,268,558	3,236,577,908	3,020,983,146
PREFERRED STOCK								
8. NAIC 1	32,309,756	0	0	5,706	31,695,452	32,309,756	32,315,462	40,293,755
9. NAIC 2	130,374,352	8,000,000	0	1,345,078	130,634,224	130,374,352	139,719,429	120,915,346
10. NAIC 3	39,023,882	0	2,000,033	387,446	29,205,980	39,023,882	37,411,295	32,307,480
11. NAIC 4	16,002,102	91,788	7,632,506	(91,697)	16,681,071	16,002,102	8,369,687	15,598,376
12. NAIC 5	0	0	0	0	0	0	0	0
13. NAIC 6	0	0	0	0	0	0	0	0
14. Total Preferred Stock	217,710,092	8,091,787	9,632,538	1,646,532	208,216,727	217,710,092	217,815,873	209,114,957
15. Total Bonds and Preferred Stock	3,243,978,650	723,597,106	517,047,849	3,865,874	3,216,640,600	3,243,978,650	3,454,393,781	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 $.....488,110,377; 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	488,110,377	XXX	488,110,377	237,241	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	1,185,205,401	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	875,850,000	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)	488,110,377	178,754,976
11. Deduct total nonadmitted amounts	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	488,110,377	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	(6,687,681)
5.	Considerations received/(paid) on terminations	(6,687,681)
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	(699,012)
9.	Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 - 5 + 6 + 7 + 8)	122,843
10.	Deduct nonadmitted assets	0
11.	Statement value at end of current period (Line 9 minus Line 10)	122,843

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	445,268				
3.14	Section 1, Column 18, prior year	0	445,268	445,268		
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)					445,268
4.1	Cumulative variation margin on terminated contracts during the year		977,331			
4.2	Less:					
4.21	Amount used to adjust basis of hedged item	0				
4.22	Amount recognized	977,331	977,331			
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)					445,268
7.	Deduct nonadmitted assets					0
8.	Statement value at end of current period (Line 6 minus Line 7)					445,268

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

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

SCHEDULE DB - VERIFICATION

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

			Book/Adjusted Carrying Value Check
1.	Part A, Section 1, Column 14	122,843	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance	445,268	
3.	Total (Line 1 plus Line 2)		568,111
4.	Part D, Section 1, Column 5	578,686	
5.	Part D, Section 1, Column 6	(10,575)	
6.	Total (Line 3 minus Line 4 minus Line 5)		0
			Fair Value Check
7.	Part A, Section 1, Column 16	122,843	
8.	Part B, Section 1, Column 13	445,268	
9.	Total (Line 7 plus Line 8)		568,111
10.	Part D, Section 1, Column 8	578,686	
11.	Part D, Section 1, Column 9	(10,575)	
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	593,400	
15.	Part D, Section 1, Column 11	897,150	
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	105,153,824	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	60,902,544	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)	82,659,888	38,408,608
11. Deduct total nonadmitted amounts	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	82,659,888	38,408,608

SCHEDULE A - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Description of Property	City	State	Date Acquired	Name of Vendor	Actual Cost at Time of Acquisition	Amount of Encumbrances	Book/Adjusted Carrying Value 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	223,996
Building, Land, and Improvements	Charleston	SC...	05/01/2002	Charleston Harbor Resort and Marina	0	0	0	1,423,082
Building, Land, and Improvements	Stevensville	MD..	05/11/2005	Bay Bridge Marina	0	0	0	63,481
Building, Land, and Improvements	Whitefield	NH...	06/02/2005	Mountain View Grand Resort LLC	0	0	0	123,713
0199999. Totals					0	0	0	1,834,271
0399999. Totals					0	0	0	1,834,271

QE01

SCHEDULE A - PART 3

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

1	Location		4	5	6	7	8	Change in Book/Adjusted Carrying Value Less Encumbrances					14	15	16	17	18	19	20
	2	3						9	10	11	12	13							
Description of Property	City	State	Disposal Date	Name of Purchaser	Actual Cost	Expended for Additions, Permanent Improvements and Changes in Encumbrances	Book/Adjusted Carrying Value Less Encumbrances Prior Year	Current Year's Depreciation	Current Year's Other-Than-Temporary Impairment Recognized	Current Year's Change in Encumbrances	Total Change in B./A.C.V. (11 - 9 - 10)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Amounts Received During Year	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Gross Income Earned Less Interest Incurred on Encumbrances	Taxes, Repairs, and Expenses Incurred
Property Disposed																			
Building, Land, and Improvements	Florida City	FL...	08/08/2016	Adra Investments LLC	149,891	0	149,891	0	0	0	0	0	149,891	404,317	0	254,426	254,426	747	2,647
0199999. Totals					149,891	0	149,891	0	0	0	0	0	149,891	404,317	0	254,426	254,426	747	2,647
0399999. Totals					149,891	0	149,891	0	0	0	0	0	149,891	404,317	0	254,426	254,426	747	2,647

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								
Ancestry.com	Lehi	UT		09/22/2016	4.386	14,875,000	0	21,280,000
Biltmore Hotel	Coral Gables	FL		08/13/1999	5.904	0	7,897,205	25,650,000
0599999. Total - Mortgages in Good Standing - Commercial Mortgages - All Other				XXX	XXX	14,875,000	7,897,205	46,930,000
0899999. Total - Mortgages in Good Standing				XXX	XXX	14,875,000	7,897,205	46,930,000
3399999. Total Mortgages				XXX	XXX	14,875,000	7,897,205	46,930,000

SCHEDULE B - PART 3

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

QE02

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 With Partial Repayments																	
Biltmore Hotel	Coral Gables	FL		08/13/1999	09/12/2016	27,867	0	0	0	0	0	0	27,867	27,867	0	0	0
Chase Park Plaza Hotel	St. Louis	MO		08/11/2014	09/12/2016	77,137	0	0	0	0	0	0	77,137	77,137	0	0	0
Dixie Terminal Corporation	Cincinnati	OH		12/30/2008	09/25/2016	75,691	0	0	0	0	0	0	75,691	75,691	0	0	0
Embassy Suites Nashville	Nashville	TN		10/25/2012	09/12/2016	39,707	0	0	0	0	0	0	39,707	39,707	0	0	0
Embassy Suites New Orleans	New Orleans	LA		10/25/2012	09/12/2016	63,832	0	0	0	0	0	0	63,832	63,832	0	0	0
McHenry Row	Baltimore	MD		06/29/2012	09/12/2016	63,259	0	0	0	0	0	0	63,259	63,259	0	0	0
Miami Beach Marina	Miami	FL		11/22/2011	09/12/2016	84,520	0	0	0	0	0	0	84,520	84,520	0	0	0
MSR 1	Austin	TX		02/16/2016	07/14/2016	26,048	0	0	0	0	0	0	26,048	26,048	0	0	0
One East Fourth Inc	Cincinnati	OH		12/30/2008	09/25/2016	235,766	0	0	0	0	0	0	235,766	235,766	0	0	0
Palomar Commons	Carlsbad	CA		10/17/2013	09/12/2016	37,236	0	0	0	0	0	0	37,236	37,236	0	0	0
Wild Dunes Resort	Isle of Palms	SC		03/30/2011	09/12/2016	46,027	0	0	0	0	0	0	46,027	46,027	0	0	0
Xactware Office Building	Lehi	UT		02/24/2014	09/12/2016	58,573	0	0	0	0	0	0	58,573	58,573	0	0	0
0299999. Total - Mortgages With Partial Repayments						835,662	0	0	0	0	0	0	835,662	835,662	0	0	0
0599999. Total Mortgages						835,662	0	0	0	0	0	0	835,662	835,662	0	0	0

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
Fixed or Variable Interest Rate Investments That Have Underlying Characteristics of Other Fixed Income Instruments - Unaffiliated												
000000 00 0	Global Premier Finance Company LOC	Cincinnati	OH	Global Premier Finance Company		02/01/1999	0	0	2,253,134	0	0	100.000
1199999. Total - Fixed or Variable Interest Rate Investments That Have Underlying Characteristics of Other Fixed Income Instruments - Unaffiliated								0	2,253,134	0	0	XXX
Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated												
000000 00 0	Yukon Capital Partners II L.P.	Minneapolis	MN	Yukon Capital Partners II L.P.		07/17/2014	2	0	24,157	0	0	1.230
1399999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated								0	24,157	0	0	XXX
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated												
000000 00 0	AMMC CLO 19 UBS Collateral	George Town	CYM	UBS Securities LLC		08/18/2016	0	12,000,000	0	0	0	30.000
000000 00 0	AMMC CLO 19 UBS Warehouse	George Town	CYM	UBS Securities LLC		08/18/2016	0	1,493,250	3,006,750	0	0	30.000
000000 00 0	Archlight Energy Partners Fund VI, LP	Boston	MA	Archlight Energy Partners Fund VI, LP		08/04/2015	0	0	456,785	0	0	0.870
000000 00 0	Blue Chip VI Extension Fund II	Cincinnati	OH	Blue Chip VI Extension Fund II		09/15/2015	1	0	360,000	0	0	21.430
000000 00 0	Bridge Growth Partners L.P.	New York	NY	Bridge Growth Partners L.P.		07/15/2014	0	0	1,920,982	0	0	1.730
000000 00 0	Channel 51, LLC	Washington	DC	Channel 51, LLC		04/29/2016	0	0	(5,233)	0	0	0.130
000000 00 0	Cincinnati Cornerstone Investors EI III, LLC	Cincinnati	OH	Cincinnati Cornerstone Investors EI III, LLC		09/13/2016	0	600,000	0	0	0	7.220
000000 00 0	CincyTech Fund IV, LLC	Cincinnati	OH	CincyTech Fund IV, LLC		03/18/2016	1	0	45,681	0	0	2.890
000000 00 0	Cintrifuse Early Stage Capital Fund I, LLC	Cincinnati	OH	Cintrifuse Early Stage Capital Fund I, LLC		04/29/2013	1	0	17,465	0	0	1.050
000000 00 0	The Cranemere Group Limited	London	UK	The Cranemere Group Limited		05/21/2014	0	0	1,540,236	0	0	3.150
000000 00 0	Cranemere UK Holdings I Limited	London	UK	Cranemere UK Holdings I Limited		05/09/2016	0	0	(3,000,000)	0	0	4.335
000000 00 0	EOS Energy Storage, LLC	Edison	NJ	EOS Energy Storage, LLC		08/19/2016	1	1,000,000	0	0	0	6.670
000000 00 0	Greenspring Opportunities IV, LP	Owings Mills	MD	Greenspring Opportunities IV, LP		04/25/2016	1	0	315,000	0	0	0.600
000000 00 0	Harvest Intrexon Enterprise Fund I, LP	San Francisco	CA	Harvest Intrexon Enterprise Fund I, LP		09/04/2015	0	0	100,184	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	2.450
000000 00 0	Medley Credit Opportunity Delaware Fund, L.P.	New York	NY	Medley Credit Opportunity Delaware Fund, L.P.		07/15/2016	7	2,628,340	0	0	0	16.900
000000 00 0	Medley Real D (Annuity) LLC	New York	NY	Medley Real D (Annuity) LLC		03/21/2016	3	0	5,013	0	0	29.780
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	Patriot Financial PartnersII, L.P.	Philadelphia	PA	Patriot Financial PartnersII, L.P.		04/30/2014	0	0	337,500	0	0	1.560
000000 00 0	Project Senator Holdings, L.P.	New York	NY	Project Senator Holdings, L.P.		05/11/2016	0	0	(6,842)	0	0	1.380
000000 00 0	PWP Growth Equity Fund I LLP	New York	NY	PWP Growth Equity Fund I LLP		08/20/2014	0	0	35,696	0	0	1.050
000000 00 0	River Cities Capital Fund IV, LP	Cincinnati	OH	River Cities Capital Fund IV, LP		09/30/2012	0	0	(120,000)	0	0	1.300
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	0.690
000000 00 0	Snow, Phipps, & Guggenheim II, L.P.	Wilmington	DE	Snow, Phipps, & Guggenheim II, L.P.		01/08/2010	0	0	103,024	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	0	139,210	0	0	0.800
000000 00 0	Solamere Capital Fund II, LP	Boston	MA	Solamere Capital Fund II, LP		08/19/2013	0	0	122,115	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	84,504	0	0	0.880
000000 00 0	Tritium Partners, LLC	Austin	TX	Tritium Partners, LLC		06/26/2015	0	0	110,038	0	0	1.050
000000 00 0	Tyson Holdco, LLC	New York	NY	Tyson Holdco, LLC		07/22/2016	0	1,000,000	0	0	0	0.600
1599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated								18,721,590	6,015,602	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-Aurora Partners, LP	Denver	CO	PRCP-Aurora Partners, LP		08/22/2016	0	717,738	0	0	0	39.846
000000 00 0	PRCP-Avondale Partners, LP	Phoenix	AZ	PRCP-Avondale Partners, LP		09/23/2016	0	432,000	0	0	0	40.000
000000 00 0	PRCP-Everett Partners, LP	Seattle	WA	PRCP-Everett Partners, LP		07/21/2016	0	5,040,413	0	0	0	39.705
000000 00 0	Righetti Ranch, L.P.	San Luis Obispo	CA	Righetti Ranch, L.P.		06/26/2016	0	0	30,000	0	0	26.670
000000 00 0	Water Street O'Connor, L.P.	Atlanta	GA	Water Street O'Connor, L.P.		10/22/2015	0	0	2,234,897	0	0	37.500
1799999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated								6,190,150	4,764,897	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	746,717	0	0	50.000

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	Galic Pointe LLC	Destin	FL	Galic Pointe LLC		03/25/2011	0	0	17,500	0	0	35.000
000000 00 0	GALIC Sorrento, LLC	Coral Gables	FL	GALIC Sorrento, LLC		06/27/2012	0	0	8,386	0	0	35.000
1899999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Affiliated								0	772,603	0	0	XXX
Joint Venture or Partnership Interests That Have Underlying Characteristics of Mortgage Loans - Unaffiliated												
000000 00 0	Pretium Mortgage Credit Partners I, L.P.	New York	NY	Pretium Mortgage Credit Partners I, L.P.		12/04/2014	0	0	132,960	0	0	0.570
1999999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Mortgage Loans - Unaffiliated								0	132,960	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	2,883,791	0	0	12.500
3399999. Total - Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated								0	2,883,791	0	0	XXX
Non-Guaranteed State Low Income Housing Tax Credit - Unaffiliated												
000000 00 0	Georgia Tax Credit Fund GA, LLC	Atlanta	GA	Georgia Tax Credit Fund GA, LLC		12/03/2014	0	0	168,440	0	0	95.000
3799999. Total - Non-Guaranteed State Low Income Housing Tax Credit - Unaffiliated								0	168,440	0	0	XXX
4499999. Subtotal - Unaffiliated								24,911,740	16,242,981	0	0	XXX
4599999. Subtotal - Affiliated								0	772,603	0	0	XXX
4699999. Totals								24,911,740	17,015,584	0	0	XXX

QE03.1

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																			
000000 00 0	Global Premier Finance Company LOC	Cincinnati	OH	Distribution	02/01/1999	09/27/2016	957,000	0	0	0	0	0	0	957,000	957,000	0	0	0	0
1199999. Total - Fixed or Variable Int. Rate Investments That Have Underlying Char. of Other Fixed Income Instruments-Unaffil							957,000	0	0	0	0	0	0	957,000	957,000	0	0	0	0
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated																			
000000 00 0	Bridge Growth Partners L.P.	New York	NY	Bridge Growth Partners L.P.	07/15/2014	07/25/2016	285,453	0	0	0	0	0	0	285,453	285,453	0	0	0	0
000000 00 0	The Cranemere Group Limited	London	UK	The Cranemere Group Limited	05/21/2014	07/22/2016	660,000	0	0	0	0	0	0	660,000	660,000	0	0	0	0
000000 00 0	LLR Equity Partners IV, L.P.	Philadelphia	PA	LLR Equity Partners IV, L.P.	03/14/2014	08/02/2016	4,965	0	0	0	0	0	0	4,965	4,965	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	07/22/2016	81,462	0	0	0	0	0	0	81,462	81,462	0	0	0	0
000000 00 0	Patriot Financial PartnersII, L.P.	Philadelphia	PA	Patriot Financial PartnersII, L.P.	04/30/2014	08/03/2016	157,869	0	0	0	0	0	0	157,869	157,869	0	0	0	0
000000 00 0	Snow, Phipps, & Guggenheim III, L.P.	Wilmington	DE	Snow, Phipps, & Guggenheim III, L.P.	06/08/2016	08/24/2016	228,231	0	0	0	0	0	0	228,231	228,231	0	0	0	0
000000 00 0	Solamere Capital Fund II, LP	Boston	MA	Solamere Capital Fund II, LP	08/19/2013	07/27/2016	55,637	0	0	0	0	0	0	55,637	55,637	0	0	0	0
000000 00 0	Solamere Capital Fund II-A, LP	Boston	MA	Solamere Capital Fund II-A, LP	08/19/2013	07/27/2016	83,441	0	0	0	0	0	0	83,441	83,441	0	0	0	0
1599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated							1,557,058	0	0	0	0	0	0	1,557,058	1,557,058	0	0	0	0
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated																			
000000 00 0	Lubert-Adler Real Estate Fund VII, LP	Philadelphia	PA	Lubert-Adler Real Estate Fund VII, LP	10/15/2013	07/14/2016	15,625	0	0	0	0	0	0	15,625	15,625	0	0	0	0
000000 00 0	PRCP – Ohio Partners II, L.P.	Cincinnati	OH	Correction from prior quarter	04/06/2016	09/30/2016	233,049	0	0	0	0	0	0	233,049	233,049	0	0	0	0
1799999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated							248,674	0	0	0	0	0	0	248,674	248,674	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	09/30/2016	457,500	0	0	0	0	0	0	457,500	457,500	0	0	0	0

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
000000 00 0	Galic Pointe LLC	Destin	FL	Galic Pointe LLC	03/25/2011	09/30/2016	2,625	0	0	0	0	0	0	2,625	2,625	0	0	0	0
000000 00 0	Galic Sorrento, LLC	Coral Gables	FL	Galic Sorrento, LLC	06/27/2012	09/30/2016	8,432	0	0	0	0	0	0	8,432	8,432	0	0	0	0
1899999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Affiliated							468,557	0	0	0	0	0	0	468,557	468,557	0	0	0	0
4499999. Subtotal - Unaffiliated							2,762,733	0	0	0	0	0	0	2,762,733	2,762,733	0	0	0	0
4599999. Subtotal - Affiliated							468,557	0	0	0	0	0	0	468,557	468,557	0	0	0	0
4699999. Totals							3,231,290	0	0	0	0	0	0	3,231,290	3,231,290	0	0	0	0

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
Bonds - U.S. Special Revenue and Special Assessment									
19647P BK 8	CO ST HSG FIN AUTH II 3.00 9/1/2056		07/12/2016	JEFFERIES & CO		4,550,000	4,550,000	0	1FE
57587A RG 5	MASSACHUSETTS HSG D 2.90 12/01/2031		07/22/2016	BARCLAYS CAPITAL		2,415,000	2,415,000	0	1FE
594653 7L 5	MI HSG DEV AUTH B 3.10 12/01/2031		09/23/2016	BARCLAYS CAPITAL		3,625,000	3,625,000	0	1FE
60416Q GJ 7	MN ST HSG FIN AGY C 2.33 08/01/2046		07/15/2016	RBC CAPITAL MARKETS		5,000,000	5,000,000	0	1FE
658877 FB 6	ND HSG FIN C 2.85 07/01/2032		08/05/2016	RBC CAPITAL MARKETS		2,000,000	2,000,000	0	1FE
3199999. Total Bonds - U.S. Special Revenue and Special Assessment						17,590,000	17,590,000	0	XXX
Bonds - Industrial and Miscellaneous									
01448Q AA 8	ALESC 4A A1 CDO SSNR FLT 07/30/2034	R	09/29/2016	AMHERST SECURITIES CORP		1,307,975	1,540,494	3,386	1FE
05533N AJ 3	BCAP 2010-RR12 1A9 MEZ FLT 06/26/2037 RE		07/01/2016	BANC OF AMERICA SECURITIES		0	0	5	1FM
05948X 5V 9	BOAMS 2004-C B1 MEZ FLT 04/25/2034		07/18/2016	AMHERST SECURITIES CORP		976,833	1,044,741	1,838	1Z
107265 AE 0	BRENT 2006-1A B CLO MEZ FLT 02/01/2022	R	09/19/2016	CS FIRST BOSTON		2,878,125	3,000,000	6,832	1FE
12647H BC 9	CSMC 2013-8R 4A2 MEZ FLT 12/27/2036 RE		07/01/2016	AMHERST SECURITIES CORP		0	0	446	1FM
126694 D5 4	CWHL 2006-HYB2 3A1 SEQ SSNR FLT 04/20/36		07/23/2016	JANNEY MONTGOMERY SCOTT		0	0	1	1Z
126694 UJ 5	CWHL 2005-31 1A1 SEQ SSNR FLT 01/25/2036		07/15/2016	AMHERST SECURITIES CORP		1,212,522	1,409,909	2,094	1FM
14855J AB 1	CLAST 2016-1 A ABS SSNR 4.45 08/15/2041		08/01/2016	DEUTSCHE BANK		2,999,122	3,000,000	0	1FE
227170 AE 7	CRNN 2013-1A A ABS 3.08 04/18/2028	R	07/06/2016	BARCLAYS CAPITAL		656,747	683,333	1,345	1FE
28618W AB 0	ERL 2014-1A A2 ABS 3.668 04/19/2044		07/12/2016	CS FIRST BOSTON		2,267,297	2,300,000	6,093	1FE
30288L AN 3	FREMF 2016-K53 B MEZ 4.1557 03/25/2049		07/16/2016	BANC OF AMERICA SECURITIES		0	0	(229)	1AM
30290U AL 3	FREMF 2012-K22 C MEZ 3.8108 08/25/2045		07/25/2016	BANC OF AMERICA SECURITIES		997,813	1,000,000	2,858	1FM
32051G XQ 3	FHASI 2005-AR5 2A1 SEQ SSNR FLT 11/25/35		07/12/2016	BANC OF AMERICA SECURITIES		906,694	997,737	1,080	1FM
36828Q QH 2	GECMC 2005-C4 AJ MEZ SEQ CSTR 11/2045		07/03/2016	AMHERST SECURITIES CORP		0	0	(11)	1FM
42809H AG 2	HESS CORP 4.30 04/01/2027		09/19/2016	JP MORGAN SECURITIES INC		4,989,500	5,000,000	0	2FE
45257E AB 0	IMSA 2006-5 1A1B SEQ SSNR FLT 02/25/2037		07/21/2016	AMHERST SECURITIES CORP		5,395,019	6,113,336	117	1FM
46630J AE 9	JPMCC 2007-LDPX AM MEZ 5.464 01/15/2049		09/27/2016	BANC OF AMERICA SECURITIES		983,438	1,000,000	4,402	1FM
46633M AM 1	JPMRR 2009-6 2A2 Z MEZ CSTR 04/26/35RE		07/26/2016	Deferred Interest		6,856	8,087	0	1FM
50218Y AA 6	LSTRZ 2015-1 A SEQ SSNR FLT 01/01/20		07/15/2016	BANC OF AMERICA SECURITIES		2,557,826	2,608,363	3,396	1Z
523277 ZZ 7	LECTRUS CORP TL 17% PIK 11/15/2017		07/01/2016	Capitalized Interest		3,204	3,216	0	4Z
523277 ZZ 7	LECTRUS CORP TL 17% PIK 11/15/2017		08/01/2016	Capitalized Interest		3,329	3,311	0	4Z
523277 ZZ 7	LECTRUS CORP TL 17% PIK 11/15/2017		09/01/2016	Capitalized Interest		3,321	3,300	0	4Z
543190 AA 0	LTRAN 2015-1A A1 ABS SNR 2.98 01/15/2045		07/22/2016	BANC OF AMERICA SECURITIES		2,457,042	2,535,892	2,519	1FE
54910K AA 9	LSTRZ 2015-7 A SEQ SNR FLT 07/01/20		07/22/2016	BANC OF AMERICA SECURITIES		1,035,717	1,046,179	1,864	1FE
62946A AB 0	NPRL 2016-1A A2 ABS SNR 5.438 04/20/2046		07/20/2016	CS FIRST BOSTON		1,532,578	1,500,000	1,133	1FE
647551 A* 1	NEW MOUNTAIN FINANCE 5.313 05/15/2021		09/30/2016	Private Placement		3,000,000	3,000,000	0	2FE
65539C AK 2	NMRR 2011-4RA 1A10 MEZ FLT 12/26/36RE		07/06/2016	AMHERST SECURITIES CORP		0	0	(144)	1FM
74041W AA 3	PRETSL 11A A1 CDO SSNR FLT 09/24/2033		09/27/2016	BANC OF AMERICA SECURITIES		1,583,574	1,796,964	301	1FE
75887F AE 6	REGT4 2014-1A B CLO MEZ FLT 07/25/2026		07/13/2016	BANC OF AMERICA SECURITIES		3,441,597	3,469,702	21,439	1FE
76112B NM 8	GMACM 2005-AA1 1A1 PT SNR FLT 05/18/2035		07/05/2016	CITIGROUP		4,018,546	4,385,862	2,611	1Z
87266H AA 6	TFINS 2016-1A A CDO SNR FLT 01/20/2038		07/22/2016	BANC OF AMERICA SECURITIES		1,795,000	2,000,000	0	1FE
87407P AE 0	TAL 2013-2A A ABS 3.55 11/20/2038		07/06/2016	BANC OF AMERICA SECURITIES		1,466,878	1,483,333	3,072	1FE
89412R AB 1	TRAP 2003-5A A1B CDO MEZ FLT 07/15/2034		07/12/2016	GUGGENHEIM CAPITAL MARKET		2,826,250	3,500,000	0	1FE
95810D AF 8	WESTERN DIGITAL TL B 1L L+375 04/29/2023		08/12/2016	Private Placement		200,000	200,000	0	2FE
95810D AF 8	WESTERN DIGITAL TL B 1L L+375 04/29/2023		08/17/2016	Private Placement		1,600,000	1,600,000	1,000	2FE
BL2206 00 3	C&J ENERGY TL DD L+900 03/31/2017	R	07/20/2016	Private Placement		35,208	35,927	0	6*
G0014F AB 9	AABS 2013-1 A ABS SNR 4.875 01/15/2038	F	07/15/2016	STIFEL NICOLAUS		(4,546)	0	0	1FE
3899999. Total Bonds - Industrial and Miscellaneous						53,133,466	56,269,687	67,446	XXX

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)
8399997. Total Bonds - Part 3						70,723,466	73,859,687	67,446	XXX
8399999. Total Bonds						70,723,466	73,859,687	67,446	XXX
Preferred Stocks - Industrial and Miscellaneous									
23385H AA 7	DAIRY FARMERS OF AMERICA 7.125		09/15/2016	JP MORGAN SECURITIES INC	0.000	3,000,000	3,000,000.00	0	P2UFE
45666Z ZB 1	INDUSTRIAL PIPING INC 14.50%		07/31/2016	Capitalized Interest	30,549.560	30,550	0.00	0	P4AZ
45666Z ZB 1	INDUSTRIAL PIPING INC 14.50%		08/31/2016	Capitalized Interest	30,931.010	30,931	0.00	0	P4AZ
45666Z ZB 1	INDUSTRIAL PIPING INC 14.50%		09/30/2016	Capitalized Interest	30,306.980	30,307	0.00	0	P4AZ
665859 AQ 7	NORTHERN TRST CO D 4.60		08/01/2016	MORGAN STANLEY	0.000	5,000,000	5,000,000.00	0	P2UFE
8499999. Total Preferred Stocks - Industrial and Miscellaneous						8,091,787	XXX	0	XXX
8999997. Total Preferred Stocks - Part 3						8,091,787	XXX	0	XXX
8999999. Total Preferred Stocks						8,091,787	XXX	0	XXX
Common Stocks - Industrial and Miscellaneous									
001747 AE 4	AMMC CLO 2012-11A SUB 0 10/30/23		09/15/2016	CITIGROUP	0.000	825,000	XXX	0	U
02005N 10 0	ALLY FINANCIAL INC		07/07/2016	BERNSTEIN	25,000.000	400,640	XXX	0	L
03762U 10 5	APOLLO COMMERCIAL REAL ESTATE		09/01/2016	Exchanged	144,912.000	2,373,659	XXX	0	L
134999 ZZ 7	CRANEMERE UK HOLDINGS I LIMITED	R	05/10/2016	Private Placement	3,000.000	3,000,000	XXX	0	A
24703L 10 3	DELL TECHNOLOGIES-CL V		09/07/2016	Exchanged	19,505.000	920,636	XXX	0	L
66704R 80 3	NORTHSTAR REALTY FINANCE CORP		07/01/2016	STRATEGAS RESEARCH	17,120.000	199,316	XXX	0	L
90130A 10 1	TWENTY-FIRST CENTURY FOX-A		09/15/2016	BERNSTEIN	50,000.000	1,189,275	XXX	0	L
9099999. Total Common Stocks - Industrial and Miscellaneous						8,908,526	XXX	0	XXX
Common Stocks - Parent, Subsidiaries and Affiliates									
36135Z ZZ 0	GAI ALLOY		07/22/2016	Capital Contribution	0.000	10	XXX	0	K
9199999. Total Common Stocks - Parent, Subsidiaries and Affiliates						10	XXX	0	XXX
9799997. Total Common Stocks - Part 3						8,908,536	XXX	0	XXX
9799999. Total Common Stocks						8,908,536	XXX	0	XXX
9899999. Total Preferred and Common Stocks						17,000,323	XXX	0	XXX
9999999. Total Bonds, Preferred and Common Stocks						87,723,788	XXX	67,446	XXX

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

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Desig-nation or Market Indicator (a)
Bonds - U.S. Government																					
31383S RS 1	FNCL 511797 PT 6.0 5/01/2031		09/25/2016.	MBS Paydown		3,175	3,175	3,175	3,146	0	(15)	0	(15)	0	3,175	0	0	0	114	05/01/2031	1
31387D EV 7	FNCL 580748 PT 6.0 5/01/2031		09/25/2016.	MBS Paydown		11,347	11,347	11,326	11,121	0	167	0	167	0	11,347	0	0	0	398	05/01/2031	1
31388D ZU 5	FNCL 602055 PT 6.50 9/01/2031		09/25/2016.	MBS Paydown		558	558	569	558	0	(3)	0	(3)	0	558	0	0	0	24	09/01/2031	1
31388G VW 8	FNCL 604629 PT 6.0 9/01/2031		09/25/2016.	MBS Paydown		3,132	3,132	3,127	1,866	0	(239)	0	(239)	0	3,132	0	0	0	125	09/01/2031	1
31388K WT 5	FNCL 607358 PT 6.50 10/01/2031		09/25/2016.	MBS Paydown		297	297	305	242	0	2	0	2	0	297	0	0	0	13	10/01/2031	1
31390V ER 1	FNCL 657244 PT 6.0 9/01/2032		09/25/2016.	MBS Paydown		275	275	279	245	0	(0)	0	(0)	0	275	0	0	0	11	09/01/2032	1
83162C HH 9	SBAP 1997-20C 1 7.15 03/01/2017		09/01/2016.	MBS Paydown		5,291	5,291	5,238	5,182	0	0	0	0	0	5,291	0	0	0	378	03/01/2017	1
0599999. Total Bonds - U.S Government						24,075	24,075	24,018	22,361	0	(88)	0	(88)	0	24,075	0	0	0	1,063	XXX	XXX
Bonds - U.S. States, Territories and Possessions																					
709141 V7 7	PA ST-3RD-REF-2004 5.375 07/01/2016		07/01/2016.	Maturity		2,400,000	2,400,000	2,856,528	2,434,555	0	(34,555)	0	(34,555)	0	2,400,000	0	0	0	129,000	07/01/2016	1FE
1799999. Total Bonds - U.S. States, Territories and Possessions						2,400,000	2,400,000	2,856,528	2,434,555	0	(34,555)	0	(34,555)	0	2,400,000	0	0	0	129,000	XXX	XXX
Bonds - U.S. Political Subdivisions of States, Territories and Possessions																					
158843 UU 4	CHANDLER AZ 5.00 07/01/2016		07/01/2016.	Maturity		1,805,000	1,805,000	2,043,567	1,823,681	0	(18,681)	0	(18,681)	0	1,805,000	0	0	0	90,250	07/01/2016	1FE
476575 2N 4	JERSEY CITY REF E 5.38 09/01/2016		09/01/2016.	Maturity		1,215,000	1,215,000	1,165,853	1,209,830	0	5,170	0	5,170	0	1,215,000	0	0	0	65,367	09/01/2016	1FE
592112 BK 1	MET GOVT NASHV TN SER B 5.00 08/01/2019		08/01/2016.	Call		1,245,000	1,245,000	1,288,936	1,248,895	0	(3,895)	0	(3,895)	0	1,245,000	0	0	0	62,250	08/01/2019	1FE
668843 8D 0	NORWALK CT REF-SERIES A 5.00 07/01/2016		07/01/2016.	Maturity		2,510,000	2,510,000	2,953,417	2,542,734	0	(32,734)	0	(32,734)	0	2,510,000	0	0	0	125,500	07/01/2016	1FE
879709 ZF 3	TEMPE AZ 5.00 07/01/2019		07/01/2016.	Call		1,725,000	1,725,000	1,886,081	1,741,565	0	(16,565)	0	(16,565)	0	1,725,000	0	0	0	86,250	07/01/2019	1FE
2499999. Total Bonds - U.S. Political Subdivisions of States, Territories and Possessions						8,500,000	8,500,000	9,337,853	8,566,704	0	(66,704)	0	(66,704)	0	8,500,000	0	0	0	429,617	XXX	XXX
Bonds - U.S. Special Revenue and Special Assessment																					
01039W AZ 5	AL PUB HSG B 4.45 01/01/2024		09/03/2016.	Partial Call		130,000	130,000	128,461	128,522	0	1,478	0	1,478	0	130,000	0	0	0	6,254	01/01/2024	1FE
041083 VB 9	AR ST DEV FIN SFM A 3.10 07/01/2043		09/01/2016.	MBS Paydown		96,446	96,446	96,446	96,446	0	0	0	0	0	96,446	0	0	0	2,030	07/01/2043	1FE
051687 DB 4	AURORA IL SF MTG 5.50 12/01/2039		09/01/2016.	MBS Paydown		27,491	27,491	27,903	27,850	0	(335)	0	(335)	0	27,491	0	0	0	1,087	12/01/2039	1FE
088379 WL 2	BEXAR CNTY TX HSG FIN A 4.95 08/20/2040		07/18/2016.	Call		5,410,000	5,410,000	5,437,050	5,436,168	0	(26,171)	0	(26,171)	0	5,410,000	0	0	0	243,991	08/20/2040	1FE
130333 BW 6	CA HSG FIN AGY 4.75 08/01/2028		09/01/2016.	Partial Call		305,000	305,000	306,242	305,682	0	(682)	0	(682)	0	305,000	0	0	0	12,348	08/01/2028	1FE
130333 CA 3	CA HSG FIN AGY A 2.90 02/01/2042		09/01/2016.	MBS Paydown		20,003	20,003	20,003	20,003	0	0	0	0	0	20,003	0	0	0	382	02/01/2042	1FE
130333 CB 1	CA HSG FIN AGY B 2.90 02/01/2042		09/01/2016.	MBS Paydown		20,646	20,646	20,594	20,601	0	28	0	28	0	20,646	0	0	0	379	02/01/2042	1FE
130575 Z2 2	CA RURAL HOME MTG 5.45 02/01/48		08/01/2016.	Partial Call		255,000	255,000	264,881	260,770	0	(5,770)	0	(5,770)	0	255,000	0	0	0	9,159	02/01/2048	1FE
13079P FG 3	CA MULTI FAM HSG 4.50 01/15/2040		07/15/2016.	Sinking Fund Redemption		5,000	5,000	4,825	4,843	0	156	0	156	0	5,000	0	0	0	225	01/15/2040	1FE
19647P AB 9	COLORADO HSG 5.50 09/20/2036		09/20/2016.	Sinking Fund Redemption		15,000	15,000	15,038	15,019	0	(19)	0	(19)	0	15,000	0	0	0	825	09/20/2036	1FE
19647P BA 0	CO ST HSG FIN AUTH MF I 3.20 02/01/2044		09/01/2016.	MBS Paydown		28,400	28,400	28,400	28,400	0	0	0	0	0	28,400	0	0	0	607	02/01/2044	1FE
20774W G9 6	CT HSG FIN 4.00 11/15/2040		09/08/2016.	Partial Call		385,000	385,000	400,803	394,341	0	(9,341)	0	(9,341)	0	385,000	0	0	0	8,641	11/15/2040	1FE
20775B N8 5	CT ST HSG FIN AUTH B-2 4.00 11/15/2032		09/08/2016.	Partial Call		85,000	85,000	90,482	89,306	0	(4,306)	0	(4,306)	0	85,000	0	0	0	1,763	11/15/2032	1FE
23410B CH 2	DAKOTA CNTY MN SF 4.50 06/01/2035		09/01/2016.	Partial Call		50,000	50,000	53,710	52,089	0	(2,089)	0	(2,089)	0	50,000	0	0	0	1,177	06/01/2035	1FE
246395 NX 1	DE HSG AUTH B 4.05 07/01/2017		07/01/2016.	Sinking Fund Redemption		65,000	65,000	63,928	61,288	0	190	0	190	0	65,000	0	0	0	2,633	07/01/2017	1FE
246395 WY 9	DE HSG AUTH-SFM-A- A-1 4.90 07/01/2029		07/01/2016.	Sinking Fund Redemption		5,000	5,000	5,198	5,123	0	(118)	0	(118)	0	5,000	0	0	0	125	07/01/2029	1FE
246395 WY 9	DE HSG AUTH-SFM-A- A-1 4.90 07/01/2029		09/01/2016.	Partial Call		25,000	25,000	25,990	25,615	0	(617)	0	(617)	0	25,000	0	0	0	1,245	07/01/2029	1FE
246395 XA 0	DE HSG AUTH SFM B 0.00 7/1/2031		09/01/2016.	Partial Call		141,552	300,000	111,378	137,536	0	4,016	0	4,016	0	141,552	0	0	0	0	07/01/2031	1FE
267045 AH 5	DUTCHESS CNTY NY 5.00 07/01/2016		07/01/2016.	Maturity		1,090,000	1,090,000	1,164,927	1,097,387	0	(7,387)	0	(7,387)	0	1,090,000	0	0	0	54,500	07/01/2016	1FE
31392C EM 2	FNW 02-W2 AF5 SEQ HEL STP 6/25/32		09/25/2016.	MBS Paydown		3,609	3,609	3,466	3,422	0	102	0	102	0	3,609	0	0	0	158	06/25/2032	1
31397P PL 8	FHM M012 A1A 5.50 07/15/2016		07/15/2016.	MBS Paydown		30,000,000	30,000,000	32,601,300	30,236,316	0	(236,316)	0	(236,316)	0	30,000,000	0	0	0	1,026,667	07/15/2016	1FE
34074M CH 2	FL HSG FIN CORP 5.00 07/01/2028		07/01/2016.	Sinking Fund Redemption		280,000	280,000	302,540	291,167	0	(8,846)	0	(8,846)	0	280,000	0	0	0	14,000	07/01/2028	1FE
34074M GX 3	FL HSG 4.45 07/01/2026		07/01/2016.	Partial Call		100,000	100,000	100,000	100,000	0	0	0	0	0	100,000	0	0	0	4,453	07/01/2026	1FE

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SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Desig-nation or Market Indicator (a)
34074M GZ 8	FL HSG 4.50 01/01/2029		07/01/2016.	Sinking Fund Redemption		380,000	380,000	410,468	398,421	0	(15,009)	0	(15,009)	0	380,000	0	0	0	17,100	01/01/2029	1FE
34074M KB 6	FL ST HSG FIN C 4.00 7/01/2035		07/01/2016.	Partial Call		240,000	240,000	257,952	254,566	0	(14,566)	0	(14,566)	0	240,000	0	0	0	9,600	07/01/2035	1FE
346668 CZ 7	FORSYTH MT POLL CTL 4.65 08/23 (NWE)		08/12/2016.	Call		8,000,000	8,000,000	8,044,000	8,005,202	0	(5,202)	0	(5,202)	0	8,000,000	0	0	0	383,367	08/01/2023	1FE
373539 2E 4	GEORGIA HSG & FIN B-1 3.50 12/01/2045		09/01/2016.	Partial Call		280,000	280,000	296,909	296,747	0	(16,747)	0	(16,747)	0	280,000	0	0	0	4,690	12/01/2045	1FE
373539 Y2 5	GEORGIA ST HSG & FIN A-1 3.50 06/01/2045		09/01/2016.	Partial Call		95,000	95,000	101,914	100,986	0	(5,986)	0	(5,986)	0	95,000	0	0	0	1,697	06/01/2045	1FE
373539 ZB 4	GA ST HSG 5.00 06/01/2029		09/01/2016.	Partial Call		85,000	85,000	90,883	86,569	0	(1,569)	0	(1,569)	0	85,000	0	0	0	2,384	06/01/2029	1FE
419818 HM 4	HI ST HSG FIN A TXB 2.60 07/01/2037		09/01/2016.	MBS Paydown		124,009	124,009	124,009	124,009	0	0	0	0	0	124,009	0	0	0	2,227	07/01/2037	1FE
45201L WF 8	IL ST HSG DEV AUTH C 3.875 12/01/2043		09/01/2016.	MBS Paydown		219,674	219,674	219,674	219,674	0	0	0	0	0	219,674	0	0	0	5,637	12/01/2043	1FE
45201Y F3 6	IL HSG DEV A TXBL 4.00 02/01/2034		08/01/2016.	Partial Call		570,000	570,000	587,875	0	0	(17,875)	0	(17,875)	0	570,000	0	0	0	11,653	02/01/2034	1FE
45203F AM 8	IL HSG DEV 4.60 09/01/2025		09/12/2016.	Partial Call		5,000	5,000	4,826	4,872	0	128	0	128	0	5,000	0	0	0	230	09/01/2025	1FE
45203L CE 1	IL HSG DEV AUTH 2.80 07/01/2032		09/26/2016.	MBS Paydown		11,190	11,190	11,190	0	0	67	0	67	0	11,190	0	0	0	53	07/01/2032	1FE
458840 6A 8	INTERMTN PWR UTAH 0.00 7/1/2017 ETM		07/01/2016.	Paydown		966,626	1,025,000	771,313	952,686	0	13,940	0	13,940	0	966,626	0	0	0	0	07/01/2017	1
462467 NW 7	IA ST FIN SF MTGE SER 3 2.90 2/01/2042		09/01/2016.	Partial Call		75,000	75,000	75,000	75,000	0	0	0	0	0	75,000	0	0	0	1,426	02/01/2042	1FE
46940R AB 2	JACKSONVILLE FL HSG FIN 5.625 10/01/2039		08/01/2016.	Partial Call		25,000	25,000	21,875	22,159	0	2,841	0	2,841	0	25,000	0	0	0	938	10/01/2039	1FE
49130T ME 3	KY HSG CORP A 5.00 01/01/2028		08/15/2016.	Partial Call		60,000	60,000	64,630	62,957	0	(2,957)	0	(2,957)	0	60,000	0	0	0	3,112	01/01/2028	1FE
49130T PR 1	KY ST HSG CORP A 4.25 07/01/2033		08/15/2016.	Partial Call		270,000	270,000	280,274	276,679	0	(6,679)	0	(6,679)	0	270,000	0	0	0	11,587	07/01/2033	1FE
49130T PS 9	KY HSG CORP A 3.00 11/01/2041		09/02/2016.	Partial Call		15,000	15,000	15,000	15,000	0	0	0	0	0	15,000	0	0	0	300	11/01/2041	1FE
49130T PT 7	KY HSG CORP B 3.00 11/01/2041		09/02/2016.	Partial Call		50,000	50,000	50,000	50,000	0	0	0	0	0	50,000	0	0	0	1,013	11/01/2041	1FE
57419P GW 3	MARYLAND ST CMNTY 4.55 09/01/2022		09/01/2016.	Call		2,000,000	2,000,000	1,965,000	1,977,440	0	22,560	0	22,560	0	2,000,000	0	0	0	91,000	09/01/2022	1FE
57419P HA 0	MARYLAND ST CMNTY 5.75 09/01/2039		09/01/2016.	Call		1,036,569	1,015,000	1,063,720	1,036,858	0	(4,315)	0	(4,315)	0	1,032,544	0	4,025	4,025	60,997	09/01/2039	1FE
57419R JY 2	MD CMNTY DEV ADMIN 3.25 09/01/2044		09/01/2016.	Partial Call		120,000	120,000	124,134	123,427	0	(3,427)	0	(3,427)	0	120,000	0	0	0	3,920	09/01/2044	1FE
57419R YB 5	MD CMNTY DEV ADMIN A 3.50 09/01/2045		09/01/2016.	Partial Call		95,000	95,000	100,570	100,486	0	(5,486)	0	(5,486)	0	95,000	0	0	0	2,475	09/01/2045	1FE
57586P 8H 2	MA HSG FIN AGY 167 4.00 12/01/2043		09/03/2016.	Partial Call		110,000	110,000	117,877	116,308	0	(6,308)	0	(6,308)	0	110,000	0	0	0	2,487	12/01/2043	1FE
57586P E5 1	MA HSG FIN REV C 4.30 12/01/2019		07/01/2016.	Paydown		345,000	345,000	345,000	345,000	0	0	0	0	0	345,000	0	0	0	7,631	12/01/2019	1FE
57586P K8 8	MA HSG AUTH 5.00 12/01/2028		09/03/2016.	Partial Call		325,000	325,000	348,927	330,711	0	(5,711)	0	(5,711)	0	325,000	0	0	0	9,634	12/01/2028	1FE
57586P P2 6	MA ST HSG 4.50 06/01/2029		09/03/2016.	Partial Call		255,000	255,000	270,017	263,602	0	(8,602)	0	(8,602)	0	255,000	0	0	0	6,812	06/01/2029	1FE
57586P Y5 9	MASS ST HSG-SF-160 3.75 06/01/2034		09/03/2016.	Partial Call		90,000	90,000	94,186	92,909	0	(2,909)	0	(2,909)	0	90,000	0	0	0	1,951	06/01/2034	1FE
57587A FT 0	MA HSG FIN AGY 172 4.00 06/01/2045		09/03/2016.	Partial Call		240,000	240,000	264,058	261,569	0	(21,569)	0	(21,569)	0	240,000	0	0	0	5,121	06/01/2045	1FE
57587A JD 1	MA HSG FIN AGY 178 3.50 06/01/2042		09/03/2016.	Partial Call		330,000	330,000	348,701	348,554	0	(18,554)	0	(18,554)	0	330,000	0	0	0	5,439	06/01/2042	1FE
576049 SG 6	MA WTR RES SR A 6.50 7/15/2019		07/15/2016.	Sinking Fund Redemption		770,000	770,000	945,699	843,839	0	(73,839)	0	(73,839)	0	770,000	0	0	0	50,050	07/15/2019	1FE
592113 AV 6	MET GOVT NASHVILLE 3.75 03/15/2028		09/15/2016.	Sinking Fund Redemption		30,000	30,000	29,550	29,605	0	391	0	391	0	30,000	0	0	0	1,125	03/15/2028	1FE
60415N 4Z 2	MN HFA SRS E 5.05 07/01/2034		09/01/2016.	Partial Call		195,000	195,000	198,112	196,991	0	(1,991)	0	(1,991)	0	195,000	0	0	0	9,898	07/01/2034	1FE
60416Q GB 4	MN HSG FIN AGY D 2.875 11/01/2044		09/01/2016.	MBS Paydown		439,365	439,365	439,365	439,365	0	0	0	0	0	439,365	0	0	0	7,861	11/01/2044	1FE
60416Q GC 2	MINNESOTA ST HSG FIN A 2.80 02/01/2045		09/01/2016.	MBS Paydown		176,754	176,754	176,754	176,754	0	0	0	0	0	176,754	0	0	0	3,293	02/01/2045	1FE
60416Q GD 0	MINNESOTA ST HSG FIN 3.00 04/01/2045		09/01/2016.	MBS Paydown		113,697	113,697	113,697	113,697	0	(0)	0	(0)	0	113,697	0	0	0	2,235	04/01/2045	1FE
60416Q GF 5	MN ST HSG FIN D 2.90 11/01/2045		09/01/2016.	MBS Paydown		65,475	65,475	65,475	65,476	0	0	0	0	0	65,475	0	0	0	1,242	11/01/2045	1FE
60416Q GG 3	MN HSG FIN A 2.95 02/01/2046		09/01/2016.	MBS Paydown		204,698	204,698	204,698	0	0	0	0	0	0	204,698	0	0	0	3,091	02/01/2046	1FE
60416Q GJ 7	MN ST HSG FIN AGY C 2.33 08/01/2046		09/01/2016.	MBS Paydown		8,592	8,592	8,592	0	0	0	0	0	0	8,592	0	0	0	19	08/01/2046	1FE
60416S BE 9	MN HSG FIN AGY-D 4.00 07/01/2040		09/01/2016.	Partial Call		90,000	90,000	95,763	93,784	0	(3,783)	0	(3,783)	0	90,000	0	0	0	3,711	07/01/2040	1FE
60416S BU 3	MN HSG FIN AGY A 3.00 07/01/2031		09/01/2016.	Partial Call		90,000	90,000	94,532	93,428	0	(3,428)	0	(3,428)	0	90,000	0	0	0	2,795	07/01/2031	1FE
60416S HX 1	MN HSG FIN AGY C AMT 4.00 1/1/2045		09/01/2016.	Partial Call		290,000	290,000	316,028	310,763	0	(20,763)	0	(20,763)	0	290,000	0	0	0	11,791	01/01/2045	1FE
60416S JB 7	MINNESOTA HSG FIN E 3.50 01/01/2032		07/01/2016.	Partial Call		125,000	125,000	124,531	124,557	0	443	0	443	0	125,000	0	0	0	4,406	01/01/2032	1FE
60416S MZ 0	MN HSG FIN AGY E 3.50 01/01/2046		09/01/2016.	Partial Call		350,000	350,000	368,190	368,084	0	(18,084)	0	(18,084)	0	350,000	0	0	0	7,096	01/01/2046	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Desig-nation or Market Indicator (a)
60535Q FD 7	MS HOME CORP 5.4 06/01/2038		08/01/2016.	Partial Call		125,000	125,000	130,938	126,439	0	(1,440)	0	(1,440)	0	125,000	0	0	0	3,654	06/01/2038	1FE
60535Q LY 4	MS ST HOME CORP SF MTGE 2.75 12/01/2032		09/01/2016.	MBS Paydown		26,687	26,687	26,687	26,687	0	0	0	0	0	26,687	0	0	0	488	12/01/2032	1FE
60637B CR 9	MO HSG DEV SF MTG REV D 2.55 10/01/2034		09/01/2016.	MBS Paydown		97,491	97,491	97,491	97,491	0	0	0	0	0	97,491	0	0	0	1,728	10/01/2034	1FE
60637B EZ 9	MO HSG DEV B 4.00 11/01/2040		09/01/2016.	Partial Call		210,000	210,000	230,910	228,749	0	(18,749)	0	(18,749)	0	210,000	0	0	0	4,447	11/01/2040	1FE
60637B FA 3	MISSOURI HSG DEV C 2.97 08/01/2036		09/01/2016.	MBS Paydown		99,875	99,875	99,875	99,875	0	0	0	0	0	99,875	0	0	0	1,961	08/01/2036	1FE
60637B HV 5	MO HSG DEV COMMSN C 4.00 11/01/2036		08/01/2016.	Partial Call		130,000	130,000	141,019	140,967	0	(10,967)	0	(10,967)	0	130,000	0	0	0	1,973	11/01/2036	1FE
63968M EV 7	NEBRASKA ST INVT SFH A 3.00 03/01/2043		09/01/2016.	Partial Call		100,000	100,000	105,935	104,398	0	(4,398)	0	(4,398)	0	100,000	0	0	0	2,082	03/01/2043	1FE
647200 2F 0	NM MTGE FIN CLASS I A 4.00 03/01/2044		09/01/2016.	Sinking Fund Redemption		30,000	30,000	32,218	31,793	0	(1,701)	0	(1,701)	0	30,000	0	0	0	1,205	03/01/2044	1FE
647200 3H 5	NEW MEXICO MTGE FIN A 3.25 03/01/2045		09/01/2016.	Partial Call		20,000	20,000	21,216	21,105	0	(1,105)	0	(1,105)	0	20,000	0	0	0	650	03/01/2045	1FE
647200 3M 4	NEW MEXICO ST MTGE C 3.00 09/01/2041		09/01/2016.	Partial Call		180,000	180,000	180,000	179,927	0	73	0	73	0	180,000	0	0	0	3,813	09/01/2041	1FE
647200 3P 7	NEW MEXICO ST MTG E 3.10 09/01/2037		09/01/2016.	MBS Paydown		237,637	237,637	237,637	237,637	0	0	0	0	0	237,637	0	0	0	4,569	09/01/2037	1FE
647200 N4 2	NM MTG FIN SFM 5.35 03/01/2030		08/01/2016.	Partial Call		80,000	80,000	82,826	81,586	0	(1,590)	0	(1,590)	0	80,000	0	0	0	2,202	03/01/2030	1FE
647200 N4 2	NM MTG FIN SFM 5.35 03/01/2030		09/01/2016.	Sinking Fund Redemption		110,000	110,000	113,886	112,181	0	(2,025)	0	(2,025)	0	110,000	0	0	0	5,970	03/01/2030	1FE
647200 P6 5	NM SFM B CL I 5.00 09/01/2028		08/01/2016.	Partial Call		205,000	205,000	225,170	216,993	0	(12,053)	0	(12,053)	0	205,000	0	0	0	5,822	09/01/2028	1FE
647200 P6 5	NM SFM B CL I 5.00 09/01/2028		09/01/2016.	Sinking Fund Redemption		55,000	55,000	60,411	58,218	0	(2,971)	0	(2,971)	0	55,000	0	0	0	2,937	09/01/2028	1FE
647200 P8 1	NM SFM MTG FIN AUTH 4.625 3/1/2028		09/01/2016.	Sinking Fund Redemption		85,000	85,000	89,525	87,836	0	(2,726)	0	(2,726)	0	85,000	0	0	0	3,976	03/01/2028	1FE
647200 UL 6	NEW MEX MTG FIN 5.05 07/01/2039		07/01/2016.	Partial Call		15,000	15,000	15,225	15,054	0	(54)	0	(54)	0	15,000	0	0	0	758	07/01/2039	1FE
647200 V3 5	NEW MEXICO SF MTGE B-1 3.75 03/01/2043		09/01/2016.	Partial Call		75,000	75,000	79,409	78,015	0	(3,015)	0	(3,015)	0	75,000	0	0	0	2,846	03/01/2043	1FE
647200 X5 8	NM MTGE FIN AUTH B-2 2.23 10/01/2034		09/01/2016.	MBS Paydown		73,666	73,666	73,666	73,666	0	0	0	0	0	73,666	0	0	0	1,238	10/01/2034	1FE
64966T AX 2	NYC HSG DEV MULT FAM 4.60 01/15/2026		07/15/2016.	Sinking Fund Redemption		65,000	65,000	62,902	63,433	0	1,567	0	1,567	0	65,000	0	0	0	2,990	01/15/2026	1FE
649705 JJ 0	EMPIRE INS NY IND DEV 8.80 9/18 (EMPI)		09/11/2016.	Sinking Fund Redemption		173,264	173,264	182,575	174,764	0	(629)	0	(629)	0	173,264	0	0	0	10,171	09/11/2018	3
64986M HA 6	NY ST HSG 5.45 08/15/2032		07/18/2016.	Call		1,500,000	1,500,000	1,466,250	1,470,790	0	29,210	0	29,210	0	1,500,000	0	0	0	75,619	08/15/2032	1FE
649883 D8 5	NY MTGE AGY AMT 189 3.85 10/01/2034		08/25/2016.	Partial Call		460,000	460,000	460,000	460,000	0	0	0	0	0	460,000	0	0	0	10,277	10/01/2034	1FE
649883 F2 6	NY MTGE AGY 191 3.50 10/01/2034		08/25/2016.	Partial Call		325,000	325,000	344,071	340,408	0	(15,408)	0	(15,408)	0	325,000	0	0	0	6,320	10/01/2034	1FE
64988R FL 1	NY ST MTGE REV SER 48 2.625 04/01/2041		08/25/2016.	Partial Call		135,000	135,000	139,728	138,215	0	(3,215)	0	(3,215)	0	135,000	0	0	0	1,877	04/01/2041	1FE
658207 LZ 6	NC HSG FIN AG 4.50 07/01/2028		07/01/2016.	Sinking Fund Redemption		75,000	75,000	79,575	77,647	0	(2,571)	0	(2,571)	0	75,000	0	0	0	3,404	07/01/2028	1FE
658207 LZ 6	NC HSG FIN AG 4.50 07/01/2028		08/01/2016.	Partial Call		285,000	285,000	302,385	295,060	0	(10,078)	0	(10,078)	0	285,000	0	0	0	13,076	07/01/2028	1FE
658877 EZ 4	ND ST HSG FIN D 4.25 07/01/2028		07/01/2016.	Partial Call		125,000	125,000	128,870	127,275	0	(2,275)	0	(2,275)	0	125,000	0	0	0	5,348	07/01/2028	1FE
677377 2N 2	OH HSG FIN AGY 1 7.50 07/01/2035		07/01/2016.	Partial Call		26,329	26,329	26,329	26,329	0	0	0	0	0	26,329	0	0	0	1,152	07/01/2035	1Z
67756Q NM 5	OHIO HSG FIN AGY 3.05 02/01/2044		09/01/2016.	MBS Paydown		292,261	292,261	298,691	298,476	0	(2,485)	0	(2,485)	0	292,261	0	0	0	5,864	02/01/2044	1FE
67756Q NQ 6	OH HSG FIN AGY A 2.80 03/01/2046		09/01/2016.	MBS Paydown		22,727	22,727	22,727	0	0	0	0	0	0	22,727	0	0	0	274	03/01/2046	1FE
67756Q SR 9	OH HSG FIN AGY J 3.50 09/01/2036		09/01/2016.	Partial Call		105,000	105,000	109,200	0	0	(4,200)	0	(4,200)	0	105,000	0	0	0	776	09/01/2036	1Z
67886M PT 0	OK ST HSG FIN AGY C 3.75 03/01/2044		09/01/2016.	Partial Call		574,381	574,381	574,381	574,381	0	0	0	0	0	574,381	0	0	0	13,220	03/01/2044	1FE
67886M PU 7	OK ST HSG FIN AGY D 3.35 09/01/2035		09/01/2016.	Partial Call		221,114	221,114	221,114	221,114	0	0	0	0	0	221,114	0	0	0	4,759	09/01/2035	1FE
68450W CA 7	ORANGE CNTY FL HSG 4.50 03/01/2031		09/01/2016.	Sinking Fund Redemption		215,000	215,000	230,867	224,300	0	(8,205)	0	(8,205)	0	215,000	0	0	0	9,675	03/01/2031	1FE
686087 PG 6	OR HSG & CMNTY SVC 4.00 07/01/2043		07/01/2016.	Partial Call		105,000	105,000	112,869	111,332	0	(6,332)	0	(6,332)	0	105,000	0	0	0	4,238	07/01/2043	1FE
686087 RY 5	OREGON ST HSG & CMNTY C 3.125 07/01/2044		07/01/2016.	Partial Call		95,000	95,000	99,794	98,728	0	(3,728)	0	(3,728)	0	95,000	0	0	0	2,983	07/01/2044	1FE
72316W XD 4	PINELLAS FL SFM A 4.50 09/01/2028		09/01/2016.	Sinking Fund Redemption		35,000	35,000	37,660	36,500	0	(1,382)	0	(1,382)	0	35,000	0	0	0	1,600	09/01/2028	1FE
72316W ZE 0	PINELLAS HSG FIN B 3.35 01/01/2046		09/01/2016.	MBS Paydown		109,000	109,000	111,225	111,215	0	(1,103)	0	(1,103)	0	109,000	0	0	0	2,417	01/01/2046	1FE
725299 4V 0	PITT PA SER A 5.00 10/01/2036		07/13/2016.	Call		275,000	275,000	265,375	266,606	0	8,394	0	8,394	0	275,000	0	0	0	12,059	10/01/2036	1FE
797398 EF 7	SAN DIEGO CNTY CA PEN 5.648 08/15/2016		08/15/2016.	Maturity		2,500,000	2,500,000	2,557,700	2,505,700	0	(5,700)	0	(5,700)	0	2,500,000	0	0	0	141,200	08/15/2016	1FE
83712D PY 6	SC HSG FIN & DEV 5.30 07/01/2023		07/01/2016.	Partial Call		315,000	315,000	321,930	316,865	0	(1,865)	0	(1,865)	0	315,000	0	0	0	16,695	07/01/2023	1FE
83755N DR 0	SD HSG SF FAM 5.00 05/01/2028		09/22/2016.	Partial Call		80,000	80,000	87,294	84,129	0	(4,129)	0	(4,129)	0	80,000	0	0	0	2,224	05/01/2028	1FE

SCHEDULE D - PART 4

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

1 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)
83756C JP 1	SD HSG DEV AUTH A 3.40 05/01/2031		09/22/2016.	Partial Call		135,000	135,000	135,000	135,000	0	(0)	0	(0)	0	135,000	0	0	0	2,457	05/01/2031	1FE
880459 7S 5	TN HSG DEV AGY 4.65 07/01/21		07/01/2016.	Call		2,585,000	2,585,000	2,585,359	2,581,107	0	3,893	0	3,893	0	2,585,000	0	0	0	120,930	07/01/2021	1FE
88045R C6 7	TN HSG DEV AGY A 3.55 07/01/2031		09/01/2016.	Partial Call		195,000	195,000	195,000	195,006	0	(6)	0	(6)	0	195,000	0	0	0	7,712	07/01/2031	1FE
88045R UR 1	TN HSG B HSG FIN 4.50 01/01/2028		08/01/2016.	Partial Call		135,000	135,000	143,509	139,907	0	(4,907)	0	(4,907)	0	135,000	0	0	0	6,279	01/01/2028	1FE
88045R WH 1	TN HSG DEV 1A 4.50 07/01/2031		09/01/2016.	Partial Call		75,000	75,000	77,717	76,621	0	(1,621)	0	(1,621)	0	75,000	0	0	0	3,435	07/01/2031	1FE
880461 AR 9	TN HSG DEV AGY 1B 3.60 01/01/2031		09/01/2016.	Partial Call		45,000	45,000	40,936	41,310	0	3,690	0	3,690	0	45,000	0	0	0	1,644	01/01/2031	1FE
880461 BP 2	TN HSG DEV AGY 2A 4.00 07/01/2043		08/01/2016.	Partial Call		60,000	60,000	63,835	63,042	0	(3,042)	0	(3,042)	0	60,000	0	0	0	2,488	07/01/2043	1FE
880461 DN 5	TN HSG DEV AGY 2A 4.00 07/01/2045		09/01/2016.	Partial Call		120,000	120,000	132,108	130,869	0	(10,869)	0	(10,869)	0	120,000	0	0	0	4,876	07/01/2045	1FE
88271H CV 9	TX ST HSG 5.50 12/01/2039		09/01/2016.	Partial Call		55,616	55,616	58,953	57,386	0	(1,770)	0	(1,770)	0	55,616	0	0	0	2,118	12/01/2039	1FE
88275F MT 3	TX DEPT HSG SF 5.25 09/01/2032		09/01/2016.	Partial Call		150,000	150,000	152,625	150,518	0	(518)	0	(518)	0	150,000	0	0	0	6,355	09/01/2032	1FE
88275F MV 8	TX DEPT HSG B 5.30 09/01/2039		09/01/2016.	Partial Call		110,000	110,000	111,650	110,312	0	(312)	0	(312)	0	110,000	0	0	0	4,915	09/01/2039	1FE
88275F NV 7	TEXAS ST DEPT OF HSG 3.125 03/01/2046		09/01/2016.	Partial Call		15,000	15,000	15,000	15,000	0	0	0	0	0	15,000	0	0	0	242	03/01/2046	1FE
88275F NW 5	TEXAS ST DEPT OF HSG A 3.00 03/01/2046		08/01/2016.	Partial Call		105,000	105,000	105,000	0	0	0	0	0	0	105,000	0	0	0	17	03/01/2046	1FE
92812U Q4 3	VA HSG DEV A 3.50 10/25/2037		09/25/2016.	MBS Paydown		448,416	448,416	448,416	448,416	0	0	0	0	0	448,416	0	0	0	10,140	10/25/2037	1FE
92812U Q5 0	VA HSG DEV A 3.25 06/25/2042		09/01/2016.	Paydown		555,670	555,670	555,670	555,670	0	(64)	0	(64)	0	555,670	0	0	0	11,464	06/25/2042	1FE
92817S KU 1	VA ST PUB SCH AUTH 5.00 08/01/2016		08/01/2016.	Maturity		3,095,000	3,095,000	3,568,690	3,135,878	0	(40,878)	0	(40,878)	0	3,095,000	0	0	0	154,750	08/01/2016	1FE
93978T QX 0	WA HSG FIN 1N-R 3.00 06/01/2037		09/01/2016.	Partial Call		110,000	110,000	113,946	113,206	0	(3,206)	0	(3,206)	0	110,000	0	0	0	1,744	06/01/2037	1FE
98322Q HV 2	WYOMING ST CMNTY DEV 3 3.00 12/01/2044		09/01/2016.	Partial Call		170,000	170,000	177,755	176,248	0	(6,248)	0	(6,248)	0	170,000	0	0	0	2,668	12/01/2044	1FE
3199999. Total Bonds - U.S. Special Revenue and Special Assessment						76,143,931	76,339,185	79,893,255	75,804,012	0	(703,731)	0	(703,731)	0	76,139,906	0	4,025	4,025	2,900,511	XXX	XXX
Bonds - Industrial and Miscellaneous																					
001406 AA 5	DCAL 2015-1A A1 ABS SEQ SNR 4.213 02/40		09/15/2016.	MBS Paydown		23,214	23,214	23,214	23,214	0	0	0	0	0	23,214	0	0	0	652	02/15/2040	1FE
00176J AC 0	AMMC CLO 2015-16A AX FLT 04/14/27		07/14/2016.	MBS Paydown		8,333	8,333	8,333	8,333	0	0	0	0	0	8,333	0	0	0	119	04/14/2027	1FE
00191D AJ 9	ARES 2012-3A B2 CLO 3.3815 01/17/2024		09/08/2016.	Distribution		1,700,000	1,700,000	1,700,000	1,700,000	0	0	0	0	0	1,700,000	0	0	0	51,258	01/17/2024	1Z
00213R AA 1	ARLFR 2012-1A A1 ABS FLT 12/15/2042		09/15/2016.	MBS Paydown		65,788	65,788	65,788	65,788	0	0	0	0	0	65,788	0	0	0	970	12/15/2042	1FE
00214M AA 1	ARLFR 2014-1A A1 ABS SNR 2.92 06/15/2044		09/15/2016.	MBS Paydown		92,189	92,189	89,471	0	0	102	0	102	0	92,189	0	0	0	450	06/15/2044	1FE
00249E AA 8	AA AIRCRAFT FIN 2013-1 3.596 11/01/2017		09/01/2016.	Sinking Fund Redemption		73,231	73,231	73,231	73,231	0	0	0	0	0	73,231	0	0	0	1,756	11/01/2017	1FE
00443P AA 7	ACE 2007-HE2 A1 SEQ SNR FLT 12/25/2036		09/25/2016.	MBS Paydown		136,642	136,642	104,275	105,009	0	(1,963)	0	(1,963)	0	136,642	0	0	0	536	12/25/2036	1FM
02149M AB 5	CWALT 2007-J1 1A2 SEQ 5.75 03/25/2037		09/25/2016.	MBS Paydown		42,936	42,936	35,692	37,099	0	(881)	0	(881)	0	42,936	0	0	0	1,826	03/25/2037	1FM
02149M AB 5	CWALT 2007-J1 1A2 SEQ 5.75 03/25/2037		09/25/2016.	Pass-Through Loss		0	16,697	0	0	0	0	0	0	0	0	0	0	0	0	03/25/2037	1FM
02660L AA 8	AHMA 2006-4 1A11 SEQ SSNR FLT 10/25/2046		08/25/2016.	MBS Paydown		16,210	16,210	12,158	10,603	0	1,019	0	1,019	0	16,210	0	0	0	65	10/25/2046	1FM
02665U AA 3	AH4R 2014-SFR2 A ABS SSNR 3.786 10/17/36		09/17/2016.	MBS Paydown		7,870	7,870	7,993	7,982	0	(34)	0	(34)	0	7,870	0	0	0	193	10/17/2036	1FE
02665X AA 7	AH4R 2014-SFR3 A ABS SSNR 3.678 12/17/36		09/17/2016.	MBS Paydown		62,745	62,745	63,348	40,184	0	(53)	0	(53)	0	62,745	0	0	0	1,468	12/17/2036	1FE
02666A AA 6	AH4R 2015-SFR1 A ABS SEQ SNR 3.467 04/45		09/17/2016.	MBS Paydown		21,871	21,871	21,870	21,861	0	(4)	0	(4)	0	21,871	0	0	0	501	04/17/2052	1FE
03235T AA 5	ACEF 2014-1A A ABS 8.00 12/20/24		09/20/2016.	MBS Paydown		59,483	59,483	59,483	59,483	0	0	0	0	0	59,483	0	0	0	3,174	12/20/2024	4AM
03763K AB 2	AASET 2014-1 A ABS SNR 5.125 12/15/2029		09/15/2016.	MBS Paydown		57,692	57,692	57,692	57,692	0	0	0	0	0	57,692	0	0	0	1,971	12/15/2029	1FE
038779 AA 2	ARBYS 2015-1A A2 ABS SEQ SNR 4.969 10/45		07/30/2016.	MBS Paydown		6,250	6,250	6,250	6,250	0	(0)	0	(0)	0	6,250	0	0	0	144	10/30/2045	2AM
04544N AD 6	ABSHE 2006-HE6 A4 SEQ SNR FLT 11/25/2036		09/25/2016.	MBS Paydown		560,315	560,315	470,665	489,157	0	21,261	0	21,261	0	560,315	0	0	0	2,269	11/25/2036	1FM
05530M AA 7	BCAP 2006-AA2 A1 SEQ SNR FLT 01/25/2037		09/25/2016.	MBS Paydown		166,697	166,697	127,829	129,440	0	5,754	0	5,754	0	166,697	0	0	0	693	01/25/2037	1FM
05530M AA 7	BCAP 2006-AA2 A1 SEQ SNR FLT 01/25/2037		09/25/2016.	Pass-Through Loss		0	(1,108)	0	0	0	0	0	0	0	0	0	0	0	0	01/25/2037	1FM
05533D AK 2	BCAP 2010-RR7 2A1 SEQ SSNR FLT 07/45 RE		09/26/2016.	MBS Paydown		64,091	64,091	62,368	0	0	579	0	579	0	64,091	0	0	0	786	07/26/2045	1FM
05533N AJ 3	BCAP 2010-RR12 1A9 MEZ FLT 06/26/2037 RE		09/26/2016.	Pass-Through Loss		0	3,930	0	0	0	15	0	15	0	0	0	0	0	0	06/26/2037	1FM
05545J AJ 8	BCAP 2015-RR3 4A1 SEQ SSNR FLT 02/37 RE		09/25/2016.	MBS Paydown		216,906	216,906	193,589	193,589	0	(671)	0	(671)	0	216,906	0	0	0	879	02/27/2037	1AM
05605G AA 0	B2R 2015-2 A ABS SEQ SSNR 3.336 11/48		09/15/2016.	MBS Paydown		23,087	23,087	23,087	23,086	0	(10)	0	(10)	0	23,087	0	0	0	514	11/15/2048	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Desig-nation or Market Indicator (a)
059333 ZZ 0	BACKCOUNTRY.COM LIBOR+725 6/30/2020		07/01/2016.	Paydown		6,250	6,250	6,188	6,172	0	78	0	78	0	6,250	0	0	0	305	06/30/2020	2FE
05946X H5 5	BAFC 2005-H 2A1 SEQ SSNR FLT 11/20/2035		09/20/2016.	MBS Paydown		300,271	300,271	254,397	259,651	0	6,753	0	6,753	0	300,271	0	0	0	5,846	11/20/2035	1FM
05946X H5 5	BAFC 2005-H 2A1 SEQ SSNR FLT 11/20/2035		09/20/2016.	Pass-Through Loss		0	122,826	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		09/25/2016.	MBS Paydown		239,598	239,598	179,642	180,394	0	(22,181)	0	(22,181)	0	239,598	0	0	0	10,044	06/25/2037	1FM
059475 AG 8	BOAA 2007-2 2A2 NAS SSNR 6.00 06/25/37		09/25/2016.	Pass-Through Loss		0	60,869	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		09/25/2016.	MBS Paydown		58,359	58,359	47,318	42,767	0	3,953	0	3,953	0	58,359	0	0	0	336	05/25/2035	1FM
05948K ZF 9	BOAA 2005-4 CB6 SEQ FLT 5/25/2035		09/25/2016.	Pass-Through Loss		0	6,114	4,958	0	0	0	0	0	0	0	0	0	0	0	05/25/2035	1FM
05948X 5V 9	BOAMS 2004-C B1 MEZ FLT 04/25/2034		09/25/2016.	MBS Paydown		51,235	51,235	47,904	0	0	(295)	0	(295)	0	51,235	0	0	0	212	04/25/2034	1Z
05949C KS 4	BOAMS 2005-J 2A3 SEQ SSNR CSTR 11/35		09/25/2016.	MBS Paydown		3,903	3,903	3,455	3,718	0	(59)	0	(59)	0	3,903	0	0	0	71	11/25/2035	1FM
05949C KS 4	BOAMS 2005-J 2A3 SEQ SSNR CSTR 11/35		09/25/2016.	Pass-Through Loss		0	564	0	0	0	32	0	32	0	0	0	0	0	0	11/25/2035	1FM
05951U AC 5	BAFC 2006-8T2 A2 SEQ 5.7908 10/25/2036		09/25/2016.	MBS Paydown		1,207	1,207	1,146	891	0	(16)	0	(16)	0	1,207	0	0	0	48	10/25/2036	1FM
05951U AC 5	BAFC 2006-8T2 A2 SEQ 5.7908 10/25/2036		09/25/2016.	Pass-Through Loss		0	290	275	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		09/20/2016.	MBS Paydown		225,468	225,468	200,911	0	0	1,704	0	1,704	0	225,468	0	0	0	3,410	05/20/2036	1FM
059522 AU 6	BAFC 2007-C 1A2 PT SSNR FLT 05/20/2036		09/20/2016.	Pass-Through Loss		0	16,957	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		09/25/2016.	MBS Paydown		11,234	11,234	9,822	8,437	0	(1,048)	0	(1,048)	0	11,234	0	0	0	413	05/25/2037	1FM
05953Y AH 4	BAFC 2007-4 TA1B SEQ STP 05/25/37		09/25/2016.	Pass-Through Loss		0	5,359	4,699	0	0	0	0	0	0	0	0	0	0	0	05/25/2037	1FM
05955T AA 8	BALL 2009-UB2 A4AA SEQ SSNR CSTR 2/24/51		09/24/2016.	MBS Paydown		1,014,913	1,014,913	1,017,609	1,011,488	0	(179)	0	(179)	0	1,014,913	0	0	0	42,168	02/24/2051	1FE
05955T AC 4	BALL 2009-UB2 A4AB SEQ SSNR CSTR 12/49		09/24/2016.	MBS Paydown		536,661	536,661	521,085	531,731	0	2,598	0	2,598	0	536,661	0	0	0	22,637	12/24/2049	1FE
05955U AA 5	BALL 2010-UB3 A4A1 SEQ SSNR CSTR 6/15/49		09/15/2016.	MBS Paydown		1,362,419	1,362,419	1,288,672	1,347,366	0	9,083	0	9,083	0	1,362,419	0	0	0	64,276	06/15/2049	1FE
07384Y KF 2	BSABS 2003-AC4 A SEQ 5.5 09/25/2033		09/25/2016.	MBS Paydown		111,298	111,298	112,480	112,180	0	(45)	0	(45)	0	111,298	0	0	0	4,003	09/25/2033	1FM
07386H QZ 7	BALTA 2005-2 2A3 SEQ PT SNR FLT 04/25/35		09/25/2016.	MBS Paydown		329,017	329,017	278,842	0	0	7,317	0	7,317	0	329,017	0	0	0	4,426	04/25/2035	1Z
07386R AA 7	BSABS 2007-HE4 1A1 SEQ SSNR FLT 05/25/37		07/25/2016.	Pass-Through Loss Recovery		83	0	0	0	0	0	0	0	0	0	0	83	83	0	05/25/2037	1FM
07386R AA 7	BSABS 2007-HE4 1A1 SEQ SSNR FLT 05/25/37		08/25/2016.	Pass-Through Loss Recovery		124	0	0	0	0	0	0	0	0	0	0	124	124	0	05/25/2037	1FM
073879 M5 4	BSABS 2005-AC6 21A1 SEQ SNR 5.25 09/2020		09/25/2016.	MBS Paydown		96,715	96,715	97,863	97,441	0	626	0	626	0	96,715	0	0	0	3,523	09/25/2020	1FM
09774X BF 8	BCM 1999-B A5 SEQ 7.44 12/15/2029		09/15/2016.	MBS Paydown		3,084	3,084	3,084	1,486	0	0	0	0	0	3,084	0	0	0	151	12/15/2029	6FE
11042A AA 2	BRITISH AIRWAYS 4.625 06/20/2024		09/20/2016.	Sinking Fund Redemption		35,436	35,436	35,495	35,481	0	(5)	0	(5)	0	35,436	0	0	0	1,227	06/20/2024	1FE
11042B AA 0	BRITISH AIRWAYS 5.625 06/20/2020		09/20/2016.	Sinking Fund Redemption		65,706	65,706	65,706	65,706	0	0	0	0	0	65,706	0	0	0	2,772	06/20/2020	2FE
12189P AD 4	BNSF 98-C TRUST 6.23 07/02/2018		07/02/2016.	Sinking Fund Redemption		411	411	372	255	0	(61)	0	(61)	0	411	0	0	0	26	07/02/2018	1FE
12189P AE 2	BURLINGTON NORTH 7.16 01/02/20		07/02/2016.	Sinking Fund Redemption		1,767	1,767	1,925	1,767	0	0	0	0	0	1,767	0	0	0	126	01/02/2020	1FE
12479L AA 8	CAI 2012-1A A ABS 3.47 10/25/2027	R	09/25/2016.	MBS Paydown		75,000	75,000	73,854	24,996	0	54	0	54	0	75,000	0	0	0	869	10/25/2027	1FE
12479L AC 4	CAI 2013-1A A ABS 3.35 03/27/2028	R	09/25/2016.	MBS Paydown		116,250	116,250	114,276	53,752	0	175	0	175	0	116,250	0	0	0	1,551	03/27/2028	1FE
125431 AH 9	CWHL 2006-HYB4 2A1 SSNR SEQ CSTR 36		09/20/2016.	MBS Paydown		35,662	35,662	34,887	24,940	0	3,970	0	3,970	0	35,662	0	0	0	800	06/20/2036	1FM
125431 AH 9	CWHL 2006-HYB4 2A1 SSNR SEQ CSTR 36		09/20/2016.	Pass-Through Loss		0	16,414	16,057	0	0	0	0	0	0	0	0	0	0	0	06/20/2036	1FM
125634 AG 0	CLIF 2013-1A ABS 2.83 03/18/2028		09/18/2016.	MBS Paydown		25,000	25,000	24,996	24,997	0	0	0	0	0	25,000	0	0	0	472	03/18/2028	1FE
125634 AJ 4	CLIF 2013-2A NOTE ABS 3.22 06/18/28		09/18/2016.	MBS Paydown		27,000	27,000	26,990	26,992	0	1	0	1	0	27,000	0	0	0	580	06/18/2028	1FE
125634 AQ 8	CLIF 2014-2A A ABS SNR 3.38 10/18/2029		09/18/2016.	MBS Paydown		138,655	138,655	136,824	88,204	0	79	0	79	0	138,655	0	0	0	2,410	10/18/2029	1FE
12563L AA 5	CLIF 2016-1A A ABS SNR 4.21 02/18/41		09/18/2016.	MBS Paydown		65,133	65,133	65,127	0	0	3	0	3	0	65,133	0	0	0	1,418	02/18/2041	1FE
12621R AA 2	COMM 2010-RR1 GEA SEQ SSNR CSTR 12/11/49		09/11/2016.	MBS Paydown		1,604,125	1,604,125	1,708,456	1,615,145	0	(8,101)	0	(8,101)	0	1,604,125	0	0	0	66,687	12/11/2049	1FE
12641P CG 7	CSMC 2009-6R 9A2 SUB SSUP CSTR 4/26/36		09/26/2016.	MBS Paydown		68,230	68,230	68,230	68,230	0	(104)	0	(104)	0	68,230	0	0	0	1,324	04/26/2036	1FM
12641P CK 8	CSMC 2009-6R 9A5 MEZ SSUP CSTR 4/26/36		09/26/2016.	Pass-Through Loss		0	869	905	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		09/26/2016.	MBS Paydown		4,661	4,661	3,137	3,524	0	(351)	0	(351)	0	4,661	0	0	0	177	09/26/2037	1FM
12641Q AA 0	CSMC 2009-7R 3A3 MEZ 6.00 9/26/37		09/26/2016.	Pass-Through Loss		0	309	208	0	0	0	0	0	0	0	0	0	0	0	09/26/2037	1FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
12641Q AE 2	CSMC 2009-7R 4A1 SEQ EXCH CSTR 7/26/37		08/26/2016.	MBS Paydown		36,893	36,893	36,893	36,730	0	23	0	23	0	36,893	0	0	0	1,413	07/26/2037	1FM
12641Q AJ 1	CSMC 2009-7R 4A5 MEZ 6.00 7/26/2037		09/26/2016.	Pass-Through Loss		0	12,234	4,800	0	0	4,060	0	4,060	0	0	0	0	0	0	07/26/2037	1FM
12641Q BE 1	CSMC 2009-7R 7A3 SUB FLT 12/26/36		09/26/2016.	MBS Paydown		106,102	106,102	72,376	88,128	0	13,070	0	13,070	0	106,102	0	0	0	4,227	12/26/2036	1FM
12641Q BF 8	CSMC 2009-7R 7A4 MEZ FLT 12/26/36		09/26/2016.	Pass-Through Loss		0	13,223	0	0	0	927	0	927	0	0	0	0	0	0	12/26/2036	1FM
12641Q CP 5	CSMC 2009-7R 12A2 SUB 5.75 1/26/36		07/26/2016.	MBS Paydown		3,776	3,776	3,776	3,776	0	0	0	0	0	3,776	0	0	0	127	01/26/2036	1FM
12641Q CQ 3	CSMC 2009-7R 12A3 SUB 5.75 1/26/36		09/26/2016.	MBS Paydown		19,436	19,436	19,436	19,436	0	10	0	10	0	19,436	0	0	0	698	01/26/2036	1FM
12641Q CS 9	CSMC 2009-7R 12A5 MEZ 5.75 1/26/36		07/26/2016.	Pass-Through Loss		0	1	1	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		09/26/2016.	MBS Paydown		62,367	62,367	52,251	60,743	0	954	0	954	0	62,367	0	0	0	1,352	04/26/2037	1FM
12641Q DM 1	CSMC 2009-7R 15A1 SEQ EXCH FLT 4/26/37		08/26/2016.	MBS Paydown		36,969	36,969	33,335	34,359	0	633	0	633	0	36,969	0	0	0	1,336	04/26/2037	1FM
12641Q DR 0	CSMC 2009-7R 15A5 MEZ FLT 04/26/37		09/26/2016.	Pass-Through Loss		0	7,057	0	0	0	858	0	858	0	0	0	0	0	0	04/26/2037	6FM
12641Q EA 6	CSMC 2009-7R 17A1 SEQ EXCH FLT 03/26/37		09/26/2016.	MBS Paydown		82,013	82,013	69,333	77,411	0	2,007	0	2,007	0	82,013	0	0	0	207	03/26/2037	1FM
12641Q EK 4	CSMC 2009-7R 18A1 SEQ EXCH STP 3/26/37		09/26/2016.	MBS Paydown		146,393	146,393	146,393	146,393	0	7	0	7	0	146,393	0	0	0	2,849	03/26/2037	1FM
12643K AQ 6	CSMC 2010-RR2 2A SEQ SSNR CSTR 9/15/39		09/15/2016.	MBS Paydown		64,881	64,881	63,943	64,659	0	336	0	336	0	64,881	0	0	0	2,620	09/15/2039	1FE
12644C AA 8	CSMC 2010-RR4 1A SEQ 5.383 02/15/40		09/15/2016.	MBS Paydown		2,772,924	2,772,924	2,724,407	2,763,313	0	6,803	0	6,803	0	2,772,924	0	0	0	97,970	02/15/2040	1FE
12645A AA 1	CSMC 2010-RR7 1A SEQ SSNR 5.378 8/12/48		09/12/2016.	MBS Paydown		1,438,864	1,438,864	1,509,402	1,449,626	0	(12,478)	0	(12,478)	0	1,438,864	0	0	0	59,014	08/12/2048	1FE
12667F 5E 1	CWALT 2005-6CB 1A3 SEQ SNR 5.25 04/25/35		09/25/2016.	MBS Paydown		249,609	249,609	244,840	235,679	0	(1,219)	0	(1,219)	0	249,609	0	0	0	8,832	04/25/2035	1FM
12667F LG 8	CWALT 2004-J5 1A6 NAS 5.687 7/25/2034		09/25/2016.	MBS Paydown		1,863	1,863	1,863	1,863	0	0	0	0	0	1,863	0	0	0	73	07/25/2034	1FM
12667F RE 7	CWALT 2004-J6 1A1 SEQ 5.5 08/25/2024		09/25/2016.	MBS Paydown		136,104	136,104	138,146	136,943	0	309	0	309	0	136,104	0	0	0	4,915	08/25/2024	1FM
12667F VF 9	CWALT 2004-J10 4CB1 SEQ SNR 6.5 10/25/34		09/25/2016.	MBS Paydown		10,793	10,793	10,982	10,941	0	(170)	0	(170)	0	10,793	0	0	0	444	10/25/2034	2FM
12668A 4C 6	CWALT 2005-IM1 A2 MEZ SSUP FLT 1/25/2036		08/25/2016.	MBS Paydown		18,701	18,701	12,513	1,089	0	(18,866)	0	(18,866)	0	18,701	0	0	0	93	01/25/2036	1FM
12668A 4C 6	CWALT 2005-IM1 A2 MEZ SSUP FLT 1/25/2036		08/25/2016.	Pass-Through Loss		0	28,591	22,376	0	0	0	0	0	0	0	0	0	0	0	01/25/2036	1FM
12668B YA 5	CWALT 2006-7CB 1A9 SEQ 6.0 5-25-36		09/25/2016.	MBS Paydown		16,077	16,077	13,904	9,153	0	(1,714)	0	(1,714)	0	16,077	0	0	0	654	05/25/2036	1FM
12668B YA 5	CWALT 2006-7CB 1A9 SEQ 6.0 5-25-36		09/25/2016.	Pass-Through Loss		0	4,980	4,307	0	0	0	0	0	0	0	0	0	0	0	05/25/2036	1FM
126694 D5 4	CWHL 2006-HYB2 3A1 SEQ SSNR FLT 04/20/36		09/20/2016.	MBS Paydown		255,683	255,683	224,921	0	0	11,969	0	11,969	0	255,683	0	0	0	1,155	04/20/2036	1Z
126694 HN 1	CWHL 2005-25 A9 SCH SSNR 5.50 11/25/2035		09/25/2016.	MBS Paydown		10,771	10,771	10,690	9,274	0	(289)	0	(289)	0	10,771	0	0	0	402	11/25/2035	1FM
126694 UJ 5	CWHL 2005-31 1A1 SEQ SSNR FLT 01/25/2036		09/25/2016.	MBS Paydown		9,283	9,283	7,984	0	0	(2,926)	0	(2,926)	0	9,283	0	0	0	33	01/25/2036	1FM
13054P AD 4	CALIFORNIA PIZZA TL LIBOR+425 03/29/2018		08/23/2016.	Paydown		2,093,858	2,093,858	1,929,341	0	0	164,517	0	164,517	0	2,093,858	0	0	0	61,688	03/29/2018	4FE
14178V AB 4	CFCAT 2013-1A B ABS 2.75 11/15/2018		09/15/2016.	MBS Paydown		254,507	254,507	254,622	254,527	0	(31)	0	(31)	0	254,507	0	0	0	4,561	11/15/2018	1FE
14575H AA 6	CAUTO 2016-1A A ABS SNR 4.55 02/15/2046		09/15/2016.	MBS Paydown		16,798	16,798	16,792	0	0	0	0	0	0	16,798	0	0	0	331	02/15/2046	1FE
14754D AG 5	CASH AMER INTL 5.75 05/15/2018		09/01/2016.	Make Whole Call		2,154,693	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	154,693	154,693	91,361	05/15/2018	2
14855J AB 1	CLAST 2016-1 A ABS SSNR 4.45 08/15/2041		09/15/2016.	MBS Paydown		20,700	20,700	20,694	0	0	(8)	0	(8)	0	20,700	0	0	0	77	08/15/2041	1FE
160841 AA 0	CHARLOTTE GATE 6.41 12/01/16		09/01/2016.	Sinking Fund Redemption		50,604	50,604	50,604	50,604	0	(0)	0	(0)	0	50,604	0	0	0	2,163	12/01/2016	1
16162W PV 5	CHASE 2005-A2 1A1 SEQ SSNR CSTR 01/36		09/25/2016.	MBS Paydown		8,988	8,988	7,904	7,071	0	926	0	926	0	8,988	0	0	0	156	01/25/2036	1FM
16162W PV 5	CHASE 2005-A2 1A1 SEQ SSNR CSTR 01/36		09/25/2016.	Pass-Through Loss		0	477	0	0	0	0	0	0	0	0	0	0	0	0	01/25/2036	1FM
16162X AD 9	CHASE 2006-S3 1A4 SEQ SSNR FLT 1136		09/25/2016.	MBS Paydown		22,210	22,210	19,378	19,489	250	8,527	0	8,776	0	22,210	0	0	0	933	11/25/2036	4FM
16165Y AV 4	CFLX 2007-M1 2F6 NAS SSNR 5.0296 08/37		09/25/2016.	MBS Paydown		249,497	249,497	196,169	190,056	0	385	0	385	0	249,497	0	0	0	7,321	08/25/2037	1FM
16165Y AV 4	CFLX 2007-M1 2F6 NAS SSNR 5.0296 08/37		09/25/2016.	Pass-Through Loss		0	55,772	0	0	0	0	0	0	0	0	0	0	0	0	08/25/2037	1FM
17307G 4H 8	CMLTI 2006-WF1 A2C SEQ 5.598 3/25/2036		09/25/2016.	MBS Paydown		3,063	3,063	3,063	1,431	0	(686)	0	(686)	0	3,063	0	0	0	84	03/25/2036	1FM
17307G VN 5	CMLTI 2005-WF2 AF7 SEQ STP 8/25/2035		09/25/2016.	MBS Paydown		39,929	39,929	39,928	32,661	0	(51)	0	(51)	0	39,929	0	0	0	1,481	08/25/2035	1FM
17309A AD 1	CMALT 2006-A1 1A4 NAS 5.75 04/25/36		09/25/2016.	MBS Paydown		43,888	43,888	39,294	39,025	0	(1,524)	0	(1,524)	0	43,888	0	0	0	1,680	04/25/2036	1FM
17309A AD 1	CMALT 2006-A1 1A4 NAS 5.75 04/25/36		09/25/2016.	Pass-Through Loss		0	3,578	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		09/25/2016.	MBS Paydown		228,706	228,706	228,704	228,706	0	0	0	0	0	228,706	0	0	0	8,635	07/25/2036	1FM
17310E AD 0	CRMSI 2006-2 A4 SEQ 5.775 09/25/36		09/25/2016.	MBS Paydown		183,122	183,122	158,401	176,718	0	3,821	0	3,821	0	183,122	0	0	0	6,982	09/25/2036	1FM

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Desig-nation or Market Indicator (a)
17312V AA 6	CMLTI 2007-6 1A1A SEQ SSNR CSTR 3/25/37		08/25/2016.	MBS Paydown		127	127	46	42	0	(479)	0	(479)	0	127	0	0	0	2	03/25/2037	1FM
17312V AA 6	CMLTI 2007-6 1A1A SEQ SSNR CSTR 3/25/37		09/25/2016.	Pass-Through Loss		0	174	0	0	0	(594)	0	(594)	0	0	0	0	0	0	03/25/2037	1FM
18976G AR 7	CMALT 2007-A6 1A16 TAC SSNR 6.00 06/37		09/25/2016.	MBS Paydown		56,997	56,997	46,167	44,349	0	(422)	0	(422)	0	56,997	0	0	0	2,332	06/25/2037	1FM
18976G AR 7	CMALT 2007-A6 1A16 TAC SSNR 6.00 06/37		09/25/2016.	Pass-Through Loss		0	20,796	16,845	0	0	0	0	0	0	0	0	0	0	2	06/25/2037	1FM
19624H AA 6	COLNY 2014-1 A SEQ SNR 2.5432 04/20/2050		09/20/2016.	MBS Paydown		201,986	201,986	201,985	201,983	0	0	0	0	0	201,986	0	0	0	3,482	04/20/2050	1FE
210382 AA 5	CONSTELLIS GROUP INC 9.75 05/15/2020		09/15/2016.	Consent Fee		50,000	0	0	0	0	0	0	0	0	50,000	0	0	0	0	05/15/2020	4FE
21050A AA 0	CCOLT 2015-1 A ABS SNR 2.82 03/15/2021		09/15/2016.	MBS Paydown		161,898	161,898	161,889	161,892	0	2	0	2	0	161,898	0	0	0	3,039	03/15/2021	2AM
21075W CJ 2	CONHE 1996-1 A7 SEQ 7.00 3/15/2027		09/15/2016.	MBS Paydown		2,576	2,576	2,574	925	0	0	0	0	0	2,576	0	0	0	119	03/15/2027	1FM
22540V HJ 4	CSFB 2001-MH29 A SEQ 5.6 09/25/2031		07/01/2016.	MBS Paydown		0	0	16,501	0	0	0	0	0	0	0	0	0	0	0	09/25/2031	1FE
227170 AE 7	CRNN 2013-1A A ABS 3.08 04/18/2028	R	09/18/2016.	MBS Paydown		62,500	62,500	61,527	37,500	0	28	0	28	0	62,500	0	0	0	896	04/18/2028	1FE
227170 AG 2	CRNN 2014-2A A ABS SNR 3.27 11/18/2029	R	09/18/2016.	MBS Paydown		55,556	55,556	55,538	55,540	0	2	0	2	0	55,556	0	0	0	1,211	11/18/2029	1FE
22944J DE 8	CSMC 2010-18R 4A3 SUB SSNR 04/26/38		08/26/2016.	MBS Paydown		700,539	700,539	672,956	700,539	0	0	0	0	0	700,539	0	0	0	11,827	04/26/2038	1FM
23242L AB 9	CWHEL 2006-F 2A1A SEQ FLT 7/15/2036		09/15/2016.	MBS Paydown		40,392	40,392	28,224	32,151	0	(5,884)	0	(5,884)	0	40,392	0	0	0	156	07/15/2036	1FM
23245G AB 7	CWALT 2006-OC9 A2A SEQ SSNR FLT 12/25/36		09/25/2016.	MBS Paydown		96,085	96,085	73,189	70,594	0	22,207	0	22,207	0	96,085	0	0	0	384	12/25/2046	1FM
23245G AB 7	CWALT 2006-OC9 A2A SEQ SSNR FLT 12/25/36		09/25/2016.	Pass-Through Loss		0	2,227	2,398	0	0	0	0	0	0	0	0	0	0	0	12/25/2046	1FM
233046 AC 5	DNKN 2015-1A A2I ABS SNR 3.262 02/20/45		08/20/2016.	MBS Paydown		25,000	25,000	25,000	25,000	0	0	0	0	0	25,000	0	0	0	612	02/20/2045	2AM
233046 AD 3	DNKN 2015-1A A2II ABS SNR 3.98 02/20/45		08/20/2016.	MBS Paydown		6,250	6,250	6,250	6,250	0	0	0	0	0	6,250	0	0	0	187	02/20/2045	2AM
25150M AC 0	DBALT 2007-RMP1 A2 SEQ SSNR FLT 12/25/36		09/25/2016.	MBS Paydown		33,382	33,382	26,289	27,103	0	(1,889)	0	(1,889)	0	33,382	0	0	0	81	12/25/2036	1FM
25150R AD 7	DBALT 2006-AR6 A4 SEQ SNR FLT 02/25/2037		09/25/2016.	MBS Paydown		181,442	181,442	161,624	0	0	2,812	0	2,812	0	181,442	0	0	0	288	02/25/2037	1FM
25150R AD 7	DBALT 2006-AR6 A4 SEQ SNR FLT 02/25/2037		09/25/2016.	Pass-Through Loss		0	17,986	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		09/25/2016.	MBS Paydown		235,353	235,353	236,751	232,546	0	(4,015)	0	(4,015)	0	235,353	0	0	0	8,914	04/25/2035	1FM
251510 DQ 3	DBALT 2005-2 2A1 SEQ FLT 3/25/2020		09/25/2016.	MBS Paydown		13,365	13,365	11,461	11,821	0	1,073	0	1,073	0	13,365	0	0	0	66	03/25/2020	1FM
251510 MD 2	DBALT 2006-AB1 A1A SEQ 5.431 02/25/36		09/25/2016.	MBS Paydown		8,849	8,849	8,849	5,755	0	(105)	0	(105)	0	8,849	0	0	0	273	02/25/2036	1FM
251510 MD 2	DBALT 2006-AB1 A1A SEQ 5.431 02/25/36		09/25/2016.	Pass-Through Loss		0	3,144	3,144	0	0	0	0	0	0	0	0	0	0	0	02/25/2036	1FM
251563 FY 3	DMSI 2004-5 A3 SEQ 5.59 07/25/2034		09/25/2016.	MBS Paydown		243,497	243,497	243,442	242,317	0	508	0	508	0	243,497	0	0	0	8,161	07/25/2034	1FM
25243Y AJ 8	DIAGEO CAP PLC 5 09/30/16	R	09/30/2016.	Maturity		3,450,000	3,450,000	3,507,960	3,456,950	0	(6,950)	0	(6,950)	0	3,450,000	0	0	0	189,750	09/30/2016	1FE
26208L AA 6	HONK 2015-1A A2 ABS SNR 5.216 07/20/2045		07/20/2016.	MBS Paydown		5,000	5,000	5,000	5,000	0	0	0	0	0	5,000	0	0	0	196	07/20/2045	2AM
26224H AA 5	DRUGC 2016-1A A ABS 3.979 04/15/2027		07/15/2016.	MBS Paydown		71,421	71,421	71,420	0	0	(1)	0	(1)	0	71,421	0	0	0	284	04/15/2027	2AM
26248P AC 5	DRYD 2006-16A B CLO MEZ FLT 10/20/2020	R	07/20/2016.	MBS Paydown		3,000,000	3,000,000	2,925,000	2,934,786	0	65,214	0	65,214	0	3,000,000	0	0	0	27,499	10/20/2020	1FE
26845# AA 8	EDX SUPPLY CHA SEN SEC NT 3.50 1/15/2019		07/15/2016.	Paydown		45,773	45,773	45,773	0	0	0	0	0	0	45,773	0	0	0	748	01/15/2019	1Z
26971H AB 8	EGLE 2014-1A A2 ABS SNR SEQ 4.31 12/39	R	09/15/2016.	MBS Paydown		31,250	31,250	31,248	31,249	0	0	0	0	0	31,250	0	0	0	898	12/15/2039	1FE
28108P AA 4	ESLFT 2012-A AP ABS FLT 10/01/2025		07/01/2016.	MBS Paydown		15,744	15,744	15,823	15,744	0	0	0	0	0	15,744	0	0	0	423	10/01/2025	1FE
28108P AB 2	ESLFT 2012-A AT ABS FLT 10/01/2025		07/01/2016.	MBS Paydown		16,787	16,787	16,816	16,787	0	0	0	0	0	16,787	0	0	0	431	10/01/2025	1FE
28618W AA 2	ERL 2014-1A A1 ABS SNR 2.299 04/19/2044		09/19/2016.	MBS Paydown		51,213	51,213	49,516	0	0	137	0	137	0	51,213	0	0	0	295	04/19/2044	1FE
29445U AB 1	EQLS 2007-1 A2B SEQ SNR FLT 04/25/2037		09/25/2016.	MBS Paydown		348,513	348,513	289,593	294,283	0	8,355	0	8,355	0	348,513	0	0	0	1,528	04/25/2037	1FM
30605X AA 1	FWAY 2012-1 A2 ABS 4.21 10/15/2042		09/15/2016.	MBS Paydown		32,530	32,530	32,683	32,622	0	(15)	0	(15)	0	32,530	0	0	0	913	10/15/2042	1FE
30605X AC 7	FWAY 2015-1A A2 ABS PT SNR 4.213 11/42		09/15/2016.	MBS Paydown		15,000	15,000	15,000	15,000	0	0	0	0	0	15,000	0	0	0	421	11/15/2042	1FE
316817 AA 3	57TH ST MTGE 7.125 6/01/2017		09/01/2016.	Sinking Fund Redemption		60,576	60,576	60,582	60,577	0	(1)	0	(1)	0	60,576	0	0	0	2,879	06/01/2017	1FE
32027L AE 5	FFML 2006-FF14 A5 SEQ SNR FLT 10/25/2036		09/25/2016.	MBS Paydown		223,008	223,008	197,147	160,412	0	(997)	0	(997)	0	223,008	0	0	0	784	10/25/2036	1FM
32028H AD 5	FFML 2006-FF10 A4 SEQ FLT 07/25/2036		09/25/2016.	MBS Paydown		264,490	264,490	246,471	254,425	0	4,203	0	4,203	0	264,490	0	0	0	1,049	07/25/2036	1FM
32051G EZ 4	FHAMS 2004-AA7 1A1 SEQ SSNR FLT 02/25/35		09/25/2016.	MBS Paydown		62,409	62,409	53,048	0	0	(4,975)	0	(4,975)	0	62,409	0	0	0	755	02/25/2035	1FM
32051G XQ 3	FHASI 2005-AR5 2A1 SEQ SSNR FLT 11/25/35		09/25/2016.	MBS Paydown		46,264	46,264	42,042	0	0	292	0	292	0	46,264	0	0	0	16	11/25/2035	1FM
35552Q AE 0	FRASR 2006-2A D CLO MEZ SEQ FLT 12/2020		09/20/2016.	MBS Paydown		1,347,098	1,347,098	1,319,079	1,174,964	0	13,463	0	13,463	0	1,347,098	0	0	0	25,664	12/20/2020	1AM

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)
361856 CP 0	GMACM 2003-HE2 A4 SEQ STP 4/25/2033		09/25/2016.	MBS Paydown		124,103	124,103	122,784	78,856	0	11,230	0	11,230	0	124,103	0	0	0	4,190	04/25/2033	1FM
361856 DX 2	GMACM 2004-HE5 A5 SEQ CSTR 9/25/34		09/25/2016.	MBS Paydown		63,620	63,620	63,620	29,626	0	7,372	0	7,372	0	63,620	0	0	0	2,470	09/25/2034	1FM
3622EA AA 8	GSAA 2007-3 1A1A SEQ SSNR FLT 03/25/2047		09/25/2016.	MBS Paydown		39,830	39,830	26,412	0	0	2,592	0	2,592	0	39,830	0	0	0	138	03/25/2047	1FM
362332 AE 8	GSMS 2006-GG8 A4 SEQ 5.56 11/10/39		09/10/2016.	MBS Paydown		1,344,531	1,344,531	1,326,149	1,341,539	0	5,093	0	5,093	0	1,344,531	0	0	0	47,782	11/10/2039	1FM
362341 7S 2	GSR 2006-1F 4A1 SEQ SNR 5.50 02/25/2036		09/25/2016.	MBS Paydown		375,486	375,486	363,310	354,609	116	(3,831)	0	(3,715)	0	375,486	0	0	0	13,722	02/25/2036	4FM
362341 7S 2	GSR 2006-1F 4A1 SEQ SNR 5.50 02/25/2036		09/25/2016.	Pass-Through Loss		0	7,175	0	0	2	0	0	2	0	0	0	0	0	0	02/25/2036	4FM
362341 BR 9	GSAMP 2005-HE3 M2 MEZ FLT 06/25/2035		09/25/2016.	MBS Paydown		84,153	84,153	82,470	83,115	0	(52)	0	(52)	0	84,153	0	0	0	840	06/25/2035	1FM
36242D PG 2	GSR 2004-14 3A2 SEQ CSTR 12/25/2034		09/25/2016.	MBS Paydown		76,369	76,369	75,198	51,798	0	270	0	270	0	76,369	0	0	0	1,578	12/25/2034	1FM
368771 AA 9	GEN AMER RAILCAR 6.69 09/20/16		08/20/2016.	Sinking Fund Redemption		69,110	69,110	69,225	69,110	0	0	0	0	0	69,110	0	0	0	2,802	09/20/2016	2FE
37952U AB 9	SEACO 2013-1A A ABS 2.98 04/17/2028	R	09/17/2016.	MBS Paydown		168,750	168,750	166,074	166,597	0	355	0	355	0	168,750	0	0	0	3,340	04/17/2028	1FE
37954T AA 2	GSFI 2015-1 B1 ABS SNR 2.74 01/18/2030	R	09/18/2016.	MBS Paydown		482,727	482,727	482,712	482,727	0	0	0	0	0	482,727	0	0	0	9,297	01/18/2030	2AM
39121J AA 8	GREAT RIVER 5.829 07/01/17		07/01/2016.	Sinking Fund Redemption		352,291	352,291	352,291	352,291	0	0	0	0	0	352,291	0	0	0	20,535	07/01/2017	1FE
39678W AA 6	GCSP 2005-1 A SEQ CSTR 9-25-34		09/25/2016.	MBS Paydown		28,683	28,683	28,378	28,249	0	231	0	231	0	28,683	0	0	0	964	09/25/2034	1FM
40066N AA 4	GUANAY FI LTD 6.00 12/15/2020	R	09/15/2016.	Sinking Fund Redemption		84,278	84,278	84,618	83,225	1,251	(49)	0	1,202	0	84,278	0	0	0	4,445	12/15/2020	3FE
40432B AA 7	HALO 2007-2 1A1 SEQ SSNR 5.50 09/25/2037		08/25/2016.	Pass-Through Loss		0	26	22	0	0	0	0	0	0	22	0	(22)	(22)	0	09/25/2037	1FM
40432B AA 7	HALO 2007-2 1A1 SEQ SSNR 5.50 09/25/2037		09/25/2016.	MBS Paydown		21,951	21,951	19,262	20,703	0	4,766	0	4,766	0	21,951	0	0	0	860	09/25/2037	1FM
40432B AZ 2	HALO 2007-2 3A6 SEQ SSNR 6 0 9/25/2037		09/25/2016.	MBS Paydown		207,149	207,149	178,325	165,442	0	(30,284)	0	(30,284)	0	207,149	0	0	0	7,706	09/25/2037	1FM
40432B AZ 2	HALO 2007-2 3A6 SEQ SSNR 6 0 9/25/2037		09/25/2016.	Pass-Through Loss		0	13,279	12,086	0	0	(9)	0	(9)	0	0	0	0	0	0	09/25/2037	1FM
41161V AC 4	HVMLT 2006-7 2A1A SEQ SSNR FLT 09/19/46		09/19/2016.	MBS Paydown		383,503	383,503	300,810	289,919	0	18,353	0	18,353	0	383,503	0	0	0	1,705	09/19/2046	1FM
41162N AC 1	HVMLT 2006-14 2A1A SEQ SNR FLT 01/25/47		09/19/2016.	MBS Paydown		253,266	253,266	202,042	199,784	0	98	0	98	0	253,266	0	0	0	1,015	01/25/2047	1FM
411707 AA 0	HNGRY 2013-1A A2 ABS 4.474 03/20/2043		09/20/2016.	MBS Paydown		7,500	7,500	7,500	7,500	0	0	0	0	0	7,500	0	0	0	252	03/20/2043	2AM
43710M AA 0	RFMS2 2007-HSA1 A SEQ FLT 02/25/2037		09/25/2016.	MBS Paydown		11,825	11,825	8,084	1,997	0	3,551	0	3,551	0	11,825	0	0	0	44	02/25/2037	1FM
43739H AA 8	HMBT 2006-2 A1 SEQ SNR FLT 12/25/2036		09/25/2016.	MBS Paydown		107,944	107,944	94,451	0	0	2,147	0	2,147	0	107,944	0	0	0	402	12/25/2036	1FM
45254N MZ 7	IMM 2005-2 1A2 SEQ SSUP FLT 04/25/2035		09/25/2016.	MBS Paydown		24,535	24,535	20,610	21,234	0	(168)	0	(168)	0	24,535	0	0	0	174	04/25/2035	1FM
45254N NT 0	IMM 2005-3 M1 MEZ FLT 08/25/2035		09/25/2016.	MBS Paydown		54,486	54,486	27,445	4,715	0	10,386	0	10,386	0	54,486	0	0	0	392	08/25/2035	1FM
45254N NT 0	IMM 2005-3 M1 MEZ FLT 08/25/2035		09/25/2016.	Pass-Through Loss		0	(4,996)	0	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		09/25/2016.	MBS Paydown		467,826	467,826	404,432	0	0	(6,249)	0	(6,249)	0	467,826	0	0	0	990	02/25/2037	1FM
456606 HK 1	INDYL 2005-L2 A1 SEQ FLT 10/25/2013		09/25/2016.	MBS Paydown		4,201	4,201	3,423	0	0	2	0	2	0	0	0	4,201	4,201	9	10/25/2013	5*
45660L CK 3	INDX 2005-AR2 1A1 SEQ SSNR FLT 02/25/35		09/25/2016.	MBS Paydown		44,785	44,785	32,245	0	0	(5,471)	0	(5,471)	0	44,785	0	0	0	309	02/25/2035	1AM
45660L LQ 0	INDX 2005-AR7 5A1 SEQ SNR FLT 06/25/2035		09/25/2016.	MBS Paydown		273,081	273,081	227,515	0	0	24,538	0	24,538	0	273,081	0	0	0	4,421	06/25/2035	1FM
45660L PK 9	RAST 2005-A6CB A9 SEQ SSUP 5.50 6/25/35		09/25/2016.	MBS Paydown		4,397	4,397	2,370	282	0	3,497	0	3,497	0	4,397	0	0	0	197	06/25/2035	1FM
45660L PK 9	RAST 2005-A6CB A9 SEQ SSUP 5.50 6/25/35		09/25/2016.	Pass-Through Loss		0	5,614	6,592	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		09/25/2016.	MBS Paydown		18,854	18,854	15,460	15,691	0	(414)	0	(414)	0	18,854	0	0	0	345	10/25/2034	1FM
46184# AA 5	INVISION DIV LIBOR+900 6/30/2020		09/30/2016.	Paydown		18,750	18,750	18,563	18,578	0	30	0	30	0	18,750	0	0	0	1,417	06/30/2020	5*
46590B AA 2	JPTEP 2011-1 A SEQ CSTR 06/17/41		09/17/2016.	MBS Paydown		205,123	205,123	205,123	205,123	0	0	0	0	0	205,123	0	0	0	4,797	06/17/2041	1
46617U AN 1	JFINR 2015-3A COMB CLO MEZ 3.00 04/20/23		07/20/2016.	MBS Paydown		61,618	61,618	61,618	61,618	0	0	0	0	0	61,618	0	0	0	924	04/20/2023	1FE
46619X AA 1	HENDR 2015-3A A ABS SSNR 4.08 03/17/70		09/15/2016.	MBS Paydown		57,295	57,295	57,245	57,245	0	2	0	2	0	57,295	0	0	0	1,542	03/17/2070	1FE
46627M AD 9	JPALT 2005-S1 1A4 SEQ SSNR 6.0 12/25/35		09/25/2016.	MBS Paydown		10,459	10,459	10,064	7,815	0	(1,269)	0	(1,269)	0	10,459	0	0	0	425	12/25/2035	1FM
46627M AD 9	JPALT 2005-S1 1A4 SEQ SSNR 6.0 12/25/35		09/25/2016.	Pass-Through Loss		0	3,450	3,320	0	0	0	0	0	0	0	0	0	0	0	12/25/2035	1FM
46627M CU 9	JPALT 2006-A1 2A1 SEQ SSNR CSTR 03/36		09/25/2016.	MBS Paydown		58,163	58,163	58,173	41,179	0	4,182	0	4,182	0	58,163	0	0	0	1,050	03/25/2036	1FM
46627M CU 9	JPALT 2006-A1 2A1 SEQ SSNR CSTR 03/36		09/25/2016.	Pass-Through Loss		0	8,310	8,311	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		07/12/2016.	Pass-Through Loss Recovery		17,390	0	0	0	0	0	0	0	0	0	0	17,390	17,390	0	05/25/2036	1FM
46628G AE 9	JPALT 2006-A2 1A5 SEQ SSUP FLT 05/25/36		07/25/2016.	Pass-Through Loss Recovery		17,503	0	0	0	0	0	0	0	0	0	0	17,503	17,503	0	05/25/2036	1FM

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Desig-nation or Market Indicator (a)
46628G AE 9	JPALT 2006-A2 1A5 SEQ SSUP FLT 05/25/36		08/29/2016.	Pass-Through Loss Recovery		19,486	0	0	0	0	0	0	0	0	0	0	19,486	19,486	0	05/25/2036	1FM
46630P AP 0	JPMMT 2007-A2 3A1 SEQ SSNR CSTR 04/25/37		08/25/2016.	Pass-Through Loss		0	1	1	0	0	0	0	0	0	0	0	0	0	0	04/25/2037	1FM
46630P AP 0	JPMMT 2007-A2 3A1 SEQ SSNR CSTR 04/25/37		09/25/2016.	MBS Paydown		4,033	4,033	3,924	3,042	0	60	0	60	0	4,033	0	0	0	70	04/25/2037	1FM
46631B AD 7	JPMCC 2007-LD11 A3 SEQ CSTR 6/15/2049		08/15/2016.	MBS Paydown		312,623	312,623	313,466	311,876	0	13,724	0	13,724	0	312,623	0	0	0	12,319	06/15/2049	1FM
46632T AA 3	JPMMT 2008-R2 1A1 SEQ SSNR CSTR 7/27/37		09/27/2016.	MBS Paydown		51,479	51,479	41,762	43,670	0	6,160	0	6,160	0	51,479	0	0	0	801	07/27/2037	1FM
46633A AA 3	JPMMT 2008-R4 1A1 SEQ SSNR CSTR 03/26/37		09/26/2016.	MBS Paydown		197,511	197,511	151,342	170,826	0	10,200	0	10,200	0	197,511	0	0	0	3,562	03/26/2037	1FM
46633A AC 9	JPMMT 2008-R4 2A1 SEQ SSNR CSTR 11/36 RE		09/26/2016.	MBS Paydown		159,262	159,262	123,528	159,262	0	0	0	0	0	159,262	0	0	0	4,920	11/26/2036	1FM
46633A AG 0	JPMMT 2008-R4 3A1 SEQ SSNR CSTR 6/37 RE		09/26/2016.	MBS Paydown		156,157	156,157	113,604	140,691	0	11,377	0	11,377	0	156,157	0	0	0	9,896	06/26/2037	1FM
46633M AL 3	JPMRR 2009-6 2A1 SEQ SSNR CSTR 04/26/35		07/26/2016.	MBS Paydown		29,483	29,483	27,346	28,362	0	1,596	0	1,596	0	29,483	0	0	0	509	04/26/2035	1FM
46633M AM 1	JPMRR 2009-6 2A2 Z MEZ CSTR 04/26/35RE		09/26/2016.	MBS Paydown		150,669	150,669	15,408	9,495	0	0	0	0	0	150,669	0	0	0	2,391	04/26/2035	1FM
46633M AM 1	JPMRR 2009-6 2A2 Z MEZ CSTR 04/26/35RE		09/26/2016.	Pass-Through Loss		0	1,647	167	0	0	0	0	0	0	1,647	0	(1,647)	(1,647)	0	04/26/2035	1FM
46637U AA 5	JPTEP 2012-3 A PT 3.0 10/27/2042		09/27/2016.	MBS Paydown		1,242,328	1,242,328	1,198,846	1,201,173	0	26,364	0	26,364	0	1,242,328	0	0	0	24,130	10/27/2042	1
46637V AA 3	JPTEP 2012-2 A SEQ 3.00 09/17/42		09/17/2016.	MBS Paydown		121,871	121,871	121,018	121,054	0	16	0	16	0	121,871	0	0	0	2,419	09/17/2042	1
46639A AA 7	JPTEP 2012-5 A PT 2.50 12/27/2042		09/27/2016.	MBS Paydown		59,221	59,221	56,852	56,920	0	749	0	749	0	59,221	0	0	0	973	12/27/2042	1
46645A AB 7	JPMRR 2015-4 1A2 SEQ SSNR FLT 06/47 RE		09/25/2016.	MBS Paydown		411,413	411,413	376,957	376,957	0	4,771	0	4,771	0	411,413	0	0	0	1,788	06/26/2047	1AM
472320 AA 8	JMAC 2008-R1 A SEQ SSNR 11.125 06/25/47		09/25/2016.	MBS Paydown		105,946	105,946	100,119	78,633	0	1,662	0	1,662	0	105,946	0	0	0	4,532	06/25/2047	1FM
472321 AA 6	JMAC 2008-R2 1A1 SEQ CSTR 10/25/2035		09/26/2016.	MBS Paydown		259,460	259,460	198,852	219,472	0	33,147	0	33,147	0	259,460	0	0	0	9,684	10/25/2035	1FM
47232C AH 7	JMAC 2009-R1 4A2 MEZ CSTR 06/21/2037 RE		09/21/2016.	Pass-Through Loss		0	360	0	0	0	3	0	3	0	0	0	0	0	0	06/21/2037	1AM
47232D AA 0	JMAC 2009-R5 1A1 SEQ SSNR CSTR 4/26/37		09/26/2016.	MBS Paydown		336,367	336,367	336,367	336,310	0	(3,500)	0	(3,500)	0	336,367	0	0	0	2,321	04/26/2037	1FM
47232D AE 2	JMAC 2009-R5 1A5 MEZ SSUP CSTR 4/26/37		08/26/2016.	Pass-Through Loss		0	109,110	8,349	0	0	(2,535)	0	(2,535)	0	0	0	0	0	0	04/26/2037	1FM
47232D AF 9	JMAC 2009-R5 2A1 SEQ SSNR CSTR 9/26/36		09/26/2016.	MBS Paydown		9,172	9,172	9,172	9,096	0	3,070	0	3,070	0	9,172	0	0	0	403	09/26/2036	1FM
47232D AL 6	JMAC 2009-R5 2A6 MEZ SSUP CSTR 9/26/36		08/26/2016.	Pass-Through Loss		0	5,111	1,390	0	0	(23)	0	(23)	0	0	0	0	0	0	09/26/2036	1FM
47232D AU 6	JMAC 2009-R5 4A2 SUB SSUP CSTR 9/26/36		09/26/2016.	MBS Paydown		214,165	214,165	203,055	210,150	0	891	0	891	0	214,165	0	0	0	6,896	09/26/2036	1FM
47232D AV 4	JMAC 2009-R5 4A3 MEZ SSUP CSTR 9/26/36		09/26/2016.	Pass-Through Loss		0	31,352	17,246	0	0	193	0	193	0	0	0	0	0	0	09/26/2036	1FM
47232D BJ 0	JMAC 2009-R5 7A2 SUB SSUP CSTR 9/26/36		09/26/2016.	MBS Paydown		46,694	46,694	46,694	38,490	0	2,726	0	2,726	0	46,694	0	0	0	238	09/26/2036	1FM
47232D BM 3	JMAC 2009-R5 7A5 SUB SSUP CSTR 9/26/36		09/26/2016.	Pass-Through Loss		0	21,505	2,439	0	0	3	0	3	0	0	0	0	0	0	09/26/2036	1FM
47232D CG 5	JMAC 2009-R5 11A1 SEQ SSNR CSTR 5/21/36		09/21/2016.	MBS Paydown		51,451	51,451	51,451	51,451	0	0	0	0	0	51,451	0	0	0	1,147	05/21/2036	1FM
47232D CH 3	JMAC 2009-R5 11A2 SUB SSUP CSTR 5/21/36		09/21/2016.	MBS Paydown		8,740	8,740	8,740	5,935	0	(4,120)	0	(4,120)	0	8,740	0	0	0	183	05/21/2036	1FM
47232D CP 5	JMAC 2009-R5 12A2 SUB SSUP CSTR 12/26/36		09/26/2016.	MBS Paydown		23,906	23,906	23,906	28,057	0	(2,338)	0	(2,338)	0	23,906	0	0	0	998	12/26/2036	1FM
47232D CT 7	JMAC 2009-R5 12A6 MEZ SSUP CSTR 12/26/36		09/26/2016.	Pass-Through Loss		0	5,115	1,220	0	0	(176)	0	(176)	0	5,115	0	(5,115)	(5,115)	0	12/26/2036	1FM
47232D CT 7	JMAC 2009-R5 12A6 MEZ SSUP CSTR 12/26/36		09/30/2016.	Book Value Adjustment		0	0	0	0	0	0	0	0	0	(5,115)	0	5,115	5,115	0	12/26/2036	1FM
47232D CV 2	JMAC 2009-R5 13A2 SUB SSUP CSTR 4/26/47		09/26/2016.	MBS Paydown		188,555	188,555	188,555	188,269	0	(56)	0	(56)	0	188,555	0	0	0	3,217	04/26/2047	1FM
47232D CY 6	JMAC 2009-R5 13A5 MEZ SSUP CSTR 4/26/47		09/26/2016.	Pass-Through Loss		0	21,476	12,491	0	0	(96)	0	(96)	0	0	0	0	0	0	04/26/2047	1FM
47232D CZ 3	JMAC 2009-R5 14A1 SEQ SSNR CSTR 6/26/37		09/26/2016.	MBS Paydown		28,157	28,157	22,235	23,059	0	(104)	0	(104)	0	28,157	0	0	0	1,091	06/26/2037	1FM
47232D DB 5	JMAC 2009-R5 14A3 MEZ SSUP CSTR 6/26/37		09/26/2016.	Pass-Through Loss		0	2,271	0	0	0	(15)	0	(15)	0	0	0	0	0	0	06/26/2037	1FM
47232D DC 3	JMAC 2009-R5 15A1 SEQ SSNR CSTR 8/26/37		07/26/2016.	MBS Paydown		3,480	3,480	2,687	3,237	0	0	0	0	0	3,237	0	243	243	16	08/26/2037	1FM
47232D DD 1	JMAC 2009-R5 15A2 SUB SSUP CSTR 8/26/37		09/26/2016.	MBS Paydown		24,231	24,231	9,330	18,396	0	1,320	0	1,320	0	24,231	0	0	0	934	08/26/2037	1FM
47232D DF 6	JMAC 2009-R5 15A4 MEZ SSUP CSTR 8/26/37		09/26/2016.	Pass-Through Loss		0	1,127	0	0	0	(2)	0	(2)	0	0	0	0	0	0	08/26/2037	1FM
47232D DR 0	JMAC 2009-R5 17A3 SUB SSUP CSTR 9/26/35		09/26/2016.	MBS Paydown		332,520	332,520	204,053	271,019	0	24,871	0	24,871	0	332,520	0	0	0	6,083	09/26/2035	1FM
47232D EF 5	JMAC 2009-R5 19A5 SUB SSUP CSTR 6/26/37		09/26/2016.	MBS Paydown		11,512	11,512	3,675	10,595	0	446	0	446	0	11,512	0	0	0	245	06/26/2037	1FM
47232D FH 0	JMAC 2009-R5 24A3 SUB SSUP CSTR 12/26/36		09/26/2016.	MBS Paydown		28,009	28,009	28,009	27,956	0	30	0	30	0	28,009	0	0	0	1,028	12/26/2036	1FM
47232D FM 9	JMAC 2009-R5 19A6 MEZ SSUP CSTR 6/26/37		07/26/2016.	Pass-Through Loss		0	1	0	0	0	0	0	0	0	0	0	0	0	0	06/26/2037	1FM
47232Q AA 1	JMAC 2009-R2 1A SEQ CSTR 11-37 RE		09/26/2016.	MBS Paydown		11,475	11,475	11,152	10,495	0	(1,885)	0	(1,885)	0	11,475	0	0	0	325	11/26/2037	1FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Desig-nation or Market Indicator (a)
47232V AA 0	JMAC 2009-R4 1A1 SEQ SSNR 6.00 02/26/37		09/26/2016.	MBS Paydown		41,281	41,281	41,281	40,734	0	259	0	259	0	41,281	0	0	0	1,661	02/26/2037	1FM
47232V AE 2	JMAC 2009-R4 1A5 MEZ SSUP 6.00 02/26/37		09/26/2016.	Pass-Through Loss		0	8,822	6,932	0	0	0	0	0	0	0	0	0	0	0	02/26/2037	1FM
47232V AF 9	JMAC 2009-R4 2A1 SEQ SSNR 5.75 02/26/37		09/26/2016.	MBS Paydown		30,964	30,964	30,964	30,587	0	335	0	335	0	30,964	0	0	0	1,194	02/26/2037	1FM
47232V AK 8	JMAC 2009-R4 2A5 MEZ SSUP 5.75 02/26/37		09/26/2016.	Pass-Through Loss		0	6,618	5,808	0	0	(65)	0	(65)	0	0	0	0	0	0	02/26/2037	1FM
47232V AW 2	JMAC 2009-R4 5A1 SEQ SSNR CSTR 9/26/35		09/26/2016.	MBS Paydown		139,241	139,241	127,466	129,864	0	3,288	0	3,288	0	139,241	0	0	0	2,318	09/26/2035	1FM
47232V BA 9	JMAC 2009-R4 5A5 MEZ SSUP CSTR 09/26/35		09/26/2016.	Pass-Through Loss		0	25,011	0	0	0	(157)	0	(157)	0	0	0	0	0	0	09/26/2035	1FM
47232V BG 6	JMAC 2009-R4 7A1 SEQ SSNR FLT 11/26/36		09/26/2016.	MBS Paydown		178,108	178,108	145,895	144,459	0	18,282	0	18,282	0	178,108	0	0	0	1,362	11/26/2036	1FM
47232V BL 5	JMAC 2009-R4 7A5 MEZ SSUP FLT 11/26/36		09/26/2016.	Pass-Through Loss		0	19,349	697	0	0	(6)	0	(6)	0	0	0	0	0	0	11/26/2036	1FM
47232V BM 3	JMAC 2009-R4 8A1 SEQ SSNR 5.50 11/26/36		09/26/2016.	MBS Paydown		62,667	62,667	62,667	62,289	0	191	0	191	0	62,667	0	0	0	2,362	11/26/2036	1FM
47232V BQ 4	JMAC 2009-R4 8A4 MEZ SSUP 5.50 11/26/36		09/26/2016.	Pass-Through Loss		0	6,808	2,841	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		09/26/2016.	MBS Paydown		110,840	110,840	27,775	109,450	0	10,688	0	10,688	0	110,840	0	0	0	1,948	11/26/2037	2FM
47232V BY 7	JMAC 2009-R4 9A6 MEZ SSUP CSTR 11/26/37		09/26/2016.	Pass-Through Loss		0	(112,449)	614	0	0	0	0	0	0	(304)	0	304	304	0	11/26/2037	2FM
47232V BY 7	JMAC 2009-R4 9A6 MEZ SSUP CSTR 11/26/37		09/30/2016.	Book Value Adjustment		0	0	0	0	0	0	0	0	0	304	0	(304)	(304)	0	11/26/2037	2FM
47232V CA 8	JMAC 2009-R4 10A2 SUB SSUP 6.00 07/26/36		09/26/2016.	MBS Paydown		40,483	40,483	40,483	40,483	0	(38)	0	(38)	0	40,483	0	0	0	1,691	07/26/2036	1FM
47232V CE 0	JMAC 2009-R4 10A6 MEZ SSUP 6.00 07/26/36		09/26/2016.	Pass-Through Loss		0	14,040	2,588	0	0	(685)	0	(685)	0	0	0	0	0	0	07/26/2036	1FM
47232V CF 7	JMAC 2009-R4 11A1 SEQ SSNR 5.8368 04/37		07/11/2016.	Interest Shortfall Recovery		0	0	0	0	0	0	0	0	0	0	0	0	0	51	04/01/2037	1FM
47232V CG 5	JMAC 2009-R4 11A2 SUB SSUP 5.8368 04/37		09/26/2016.	MBS Paydown		26,911	26,911	26,911	26,633	0	(135)	0	(135)	0	26,911	0	0	0	608	04/26/2037	1FM
47232V DR 0	JMAC 2009-R4 18A1 SEQ SSNR 6.00 04/26/36		09/26/2016.	MBS Paydown		22,740	22,740	22,740	22,701	0	(276)	0	(276)	0	22,740	0	0	0	918	04/26/2036	1FM
47232V DV 1	JMAC 2009-R4 18A5 MEZ SSUP 6.00 04/26/36		08/26/2016.	Pass-Through Loss		0	(585)	620	0	0	(11)	0	(11)	0	0	0	0	0	0	04/26/2036	1FM
47232V DZ 2	JMAC 2009-R4 20A1 SEQ SSNR 6.00 03/26/36		09/26/2016.	MBS Paydown		33,505	33,505	33,505	32,781	0	118	0	118	0	33,505	0	0	0	1,316	03/26/2036	1FM
47232V EB 4	JMAC 2009-R4 20A3 MEZ SSUP 6.00 03/26/36		09/26/2016.	Pass-Through Loss		0	3,856	993	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		09/26/2016.	MBS Paydown		56,615	56,615	57,071	52,959	0	8,357	0	8,357	0	56,615	0	0	0	2,243	03/26/2037	1FM
47232V EK 4	JMAC 2009-R4 22A2 SUB SSUP 5.75 04/26/37		09/26/2016.	MBS Paydown		39,218	39,218	39,806	39,112	0	(7)	0	(7)	0	39,218	0	0	0	1,548	04/26/2037	1FM
47232V EN 8	JMAC 2009-R4 22A5 SUB SSUP 5.75 04/26/37		09/26/2016.	Pass-Through Loss		0	14,054	14,264	0	0	(61)	0	(61)	0	0	0	0	0	0	04/26/2037	1FM
47232V EX 6	JMAC 2009-R4 24A2 SUB SSUP 5.50 02/26/36		09/26/2016.	MBS Paydown		21,017	21,017	21,017	21,017	0	37	0	37	0	21,017	0	0	0	767	02/26/2036	1FM
47232V FA 5	JMAC 2009-R4 24A5 SUB SSUP 5.50 02/26/36		09/26/2016.	Pass-Through Loss		0	18,703	18,703	0	0	(118)	0	(118)	0	0	0	0	0	0	02/26/2036	1FM
47232V FE 7	JMAC 2009-R4 25A3 MEZ SSUP 5.25 1/26/36		09/26/2016.	MBS Paydown		10,206	10,206	9,903	8,740	0	(388)	0	(388)	0	10,206	0	0	0	371	01/26/2036	1FM
47232V FE 7	JMAC 2009-R4 25A3 MEZ SSUP 5.25 1/26/36		09/26/2016.	Pass-Through Loss		0	782	865	0	0	0	0	0	0	0	0	0	0	0	01/26/2036	1FM
47232V FV 9	JMAC 2009-R4 29A2 SUB SSUP 2.0833 01/47		09/26/2016.	MBS Paydown		72,724	72,724	30,073	40,688	0	(19,076)	0	(19,076)	0	72,724	0	0	0	525	01/26/2047	1FM
47232V GE 6	JMAC 2009-R4 31A4 SUB SSUP 5.75 2/26/36		09/26/2016.	MBS Paydown		60,312	60,312	60,312	60,086	0	193	0	193	0	60,312	0	0	0	2,239	02/26/2036	1FM
47232V GG 1	JMAC 2009-R4 31A6 MEZ SSUP 5.75 2/26/36		09/26/2016.	Pass-Through Loss		0	4,349	3,326	0	0	(92)	0	(92)	0	0	0	0	0	0	02/26/2036	1FM
47232V GR 7	JMAC 2009-R4 29A3 MEZ SSUP 2.0833 01/47		09/26/2016.	Pass-Through Loss		0	113	71	0	0	0	0	0	0	0	0	0	0	0	01/26/2047	1FM
482485 AB 5	KKR 2013-2A A1B CLO MEZ 3.3599 01/23/26		07/23/2016.	MBS Paydown		2,000,000	2,000,000	1,980,640	1,987,457	0	12,543	0	12,543	0	2,000,000	0	0	0	50,399	01/23/2026	1Z
482485 AG 4	KKR 2013-2A A2B CLO SSNR 4.1295 01/23/26		07/23/2016.	MBS Paydown		2,000,000	2,000,000	1,912,160	1,935,043	0	64,957	0	64,957	0	2,000,000	0	0	0	61,943	01/23/2026	1Z
48248C AC 8	KKR 2007-1A C CLO FLT 05/15/21		08/15/2016.	MBS Paydown		3,000,000	3,000,000	2,878,125	2,983,652	0	16,348	0	16,348	0	3,000,000	0	0	0	45,144	05/15/2021	1FE
493268 AY 2	KSLT 2000-B A2 ABS FLT 07/25/29		07/25/2016.	MBS Paydown		8,918	8,918	7,223	8,916	0	(2)	0	(2)	0	8,918	0	0	0	57	07/25/2029	2AM
50218Y AA 6	LSTRZ 2015-1 A SEQ SSNR FLT 01/01/20		09/01/2016.	MBS Paydown		58,692	58,692	57,554	0	0	855	0	855	0	58,692	0	0	0	193	01/01/2020	1Z
50219P AA 4	LSTRZ 2016-1 A1 SEQ SSNR FLT 01/01/2021		09/01/2016.	MBS Paydown		212,711	212,711	207,403	0	0	3,909	0	3,909	0	212,711	0	0	0	3,007	01/01/2021	1FE
523277 ZZ 7	LECTRUS CORP TL 17% PIK 11/15/2017		09/01/2016.	Paydown		30,000	30,000	29,893	0	0	107	0	107	0	30,000	0	0	0	879	11/15/2017	4Z
52519S AD 5	LABMH 2001-B A4 SEQ 5.27 9/15/18		09/15/2016.	MBS Paydown		83,666	83,666	83,639	79,674	0	1,184	0	1,184	0	83,666	0	0	0	2,936	09/15/2018	1AM
52520M BS 1	LMT 2005-2 2A1 SEQ SSNR FLT 12/25/2035		09/25/2016.	MBS Paydown		67,034	67,034	48,265	49,135	0	227	0	227	0	67,034	0	0	0	498	12/25/2035	1FM
52520M BS 1	LMT 2005-2 2A1 SEQ SSNR FLT 12/25/2035		09/25/2016.	Pass-Through Loss		0	3,808	2,742	0	0	0	0	0	0	0	0	0	0	0	12/25/2035	1FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Desig-nation or Market Indicator (a)
52521R AC 5	LMT 2007-5 1A1 SEQ FLT 6/25/2037		09/25/2016.	MBS Paydown		20,111	20,111	13,721	10,229	0	(10,145)	0	(10,145)	0	20,111	0	0	0	146	06/25/2037	1FM
52521R AC 5	LMT 2007-5 1A1 SEQ FLT 6/25/2037		09/25/2016.	Pass-Through Loss		0	8,678	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		09/25/2016.	MBS Paydown		651,866	651,866	491,489	489,438	0	29,762	0	29,762	0	651,866	0	0	0	2,801	11/25/2046	1FM
52522D AG 6	LXS 2006-16N A321 SEQ SSNR FLT 11/25/46		09/25/2016.	Pass-Through Loss		0	82,081	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		08/25/2016.	MBS Paydown		9,676	9,676	6,279	5,917	0	823	0	823	0	9,676	0	0	0	250	01/25/2037	1FM
525241 AL 9	LXS 2007-1 WF1 SEQ 7.00 01/25/2037		08/25/2016.	Pass-Through Loss		0	1,115	724	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		09/25/2016.	MBS Paydown		4,438	4,438	3,772	3,920	0	(5,327)	0	(5,327)	0	4,438	0	0	0	154	07/25/2047	1FM
53580# AA 1	LINKS GLOBAL HOLDINGS LLC 13.50 7/23/18		07/01/2016.	Paydown		(0)	(0)	87	0	0	0	0	0	0	(0)	0	0	0	0	07/23/2018	6*
542514 EV 2	LBMLT 2004-1 M2 MEZ FLT 02/25/2034		09/25/2016.	MBS Paydown		8,128	8,128	7,965	7,778	0	6	0	6	0	8,128	0	0	0	71	02/25/2034	1FM
543190 AA 0	LTRAN 2015-1A A1 ABS SNR 2.98 01/15/2045		09/15/2016.	MBS Paydown		439,239	439,239	435,348	322,367	0	172	0	172	0	439,239	0	0	0	7,055	01/15/2045	1FE
54910K AA 9	LSTRZ 2015-7 A SEQ SNR FLT 07/01/20		09/01/2016.	MBS Paydown		28,846	28,846	28,557	0	0	102	0	102	0	28,846	0	0	0	89	07/01/2020	1FE
55265K G7 8	MASTR 2003-7 4A42 INV 9/25/2033		09/25/2016.	MBS Paydown		15,578	15,578	14,536	12,184	0	909	0	909	0	15,578	0	0	0	1,521	09/25/2033	1FM
576433 GM 2	MARM 2003-6 6A1 SEQ SNR FLT 12/25/2033		08/25/2016.	MBS Paydown		116,276	116,276	111,915	0	0	2,920	0	2,920	0	116,276	0	0	0	1,259	12/25/2033	1AM
576434 UH 5	MALT 2004-9 A6 NAS STP 08/25/2034		09/25/2016.	MBS Paydown		79,202	79,202	79,202	79,202	0	0	0	0	0	79,202	0	0	0	2,643	08/25/2034	1FM
58501W BU 4	STEER Z1 A (JCP) 7.54 03/01/2017		09/01/2016.	Paydown		133,326	133,326	142,087	133,281	788	(734)	0	54	0	133,326	0	0	0	10,053	03/01/2017	4
59020U ZE 8	MLMI 2005-A6 1A1 SEQ SNR FLT 08/25/2035		09/25/2016.	MBS Paydown		298,711	298,711	278,455	0	0	4,253	0	4,253	0	298,711	0	0	0	1,036	08/25/2035	1AM
61690P AM 3	MSRR 2013-R7 6B MEZ FLT 12/26/2046 RE		09/25/2016.	Pass-Through Loss		0	3,879	0	0	0	(5,619)	0	(5,619)	0	0	0	0	0	0	12/26/2046	1FM
61744C ZC 3	MSAC 2006-NC3 A2C SEQ SSNR FLT 03/25/36		09/25/2016.	MBS Paydown		104,812	104,812	101,241	104,233	0	1,236	0	1,236	0	104,812	0	0	0	433	03/25/2036	1FM
61748H QJ 3	MSM 2005-8SL A2B SEQ SNR FLT 11/25/2035		09/25/2016.	MBS Paydown		55,518	55,518	51,284	51,761	0	1,595	0	1,595	0	55,518	0	0	0	443	11/25/2035	1FM
61749L BM 2	MSM 2006-8AR 6A2 SEQ SSUP CSTR 06/25/36		09/20/2016.	Pass Through Loss Recovery		5,048	0	0	0	0	0	0	0	0	0	0	5,048	5,048	0	06/25/2036	1FM
61749L BM 2	MSM 2006-8AR 6A2 SEQ SSUP CSTR 06/25/36		09/25/2016.	MBS Paydown		24,414	24,414	18,951	11,430	0	9,014	0	9,014	0	24,414	0	0	0	375	06/25/2036	1FM
61749L BM 2	MSM 2006-8AR 6A2 SEQ SSUP CSTR 06/25/36		09/30/2016.	Book Value Adjustment		0	0	0	0	0	1,566	0	1,566	0	5,048	0	(5,048)	(5,048)	0	06/25/2036	1FM
61751D AE 4	MSM 2006-17XS A3A SEQ STP 10/25/46		09/25/2016.	MBS Paydown		85,588	85,588	73,321	43,953	0	(2,660)	0	(2,660)	0	85,588	0	0	0	1,671	10/25/2046	1FM
61751M AU 8	MSM 2007-10XS A18 SEQ SNR 6.0 07/25/2047		09/25/2016.	MBS Paydown		191,124	191,124	174,102	171,190	0	2,019	0	2,019	0	191,124	0	0	0	4,072	07/25/2047	1FM
61755F AA 3	MSST 2007-1 A1 SEQ FLT 06/25/2037		09/25/2016.	MBS Paydown		71,526	71,526	66,676	69,695	0	1,806	0	1,806	0	71,526	0	0	0	273	06/25/2037	1FM
61758M AA 5	MSRR 2009-R2 1A1A SEQ SSNR 6.00 04/36 RE		09/26/2016.	MBS Paydown		102,481	102,481	106,419	103,819	0	(885)	0	(885)	0	102,481	0	0	0	4,122	04/26/2036	1FM
63860H AC 3	NSTR 2007-A AV3 SEQ FLT 03/25/2037		09/25/2016.	MBS Paydown		319,066	319,066	298,526	309,559	0	8,078	0	8,078	0	319,066	0	0	0	1,245	03/25/2037	1FM
63860L AC 4	NSTR 2007-B 2AV2 SEQ FLT 04/25/2037		09/25/2016.	MBS Paydown		1,262,706	1,262,706	1,125,387	1,188,695	0	64,414	0	64,414	0	1,262,706	0	0	0	5,482	04/25/2037	1FM
643529 AC 4	NCAMT 2006-ALT2 AF3 SEQ 5.9217 10/15/36		09/25/2016.	MBS Paydown		31,078	31,078	20,667	16,914	0	(474)	0	(474)	0	31,078	0	0	0	672	10/25/2036	1FM
643529 AD 2	NCAMT 2006-ALT2 AF4 SEQ 5.9944 10/25/36		09/25/2016.	MBS Paydown		12,431	12,431	8,267	6,779	0	(200)	0	(200)	0	12,431	0	0	0	269	10/25/2036	1FM
65106F AB 8	NCMT 2007-1 2A1 SEQ FLT 04/25/2037		09/25/2016.	MBS Paydown		163,352	163,352	149,875	156,645	0	5,862	0	5,862	0	163,352	0	0	0	563	04/25/2037	1FM
65535V NL 8	NAA 2005-AR4 5A3 SEQ SSNR FLT 08/25/2035		09/25/2016.	MBS Paydown		36,514	36,514	25,149	0	0	(8,132)	0	(8,132)	0	36,514	0	0	0	58	08/25/2035	1AM
65536H BW 7	NHELI 2006-FM1 2A3 SEQ SNR FLT 11/25/35		09/25/2016.	MBS Paydown		267,085	267,085	232,364	266,763	0	(135,599)	0	(135,599)	0	267,085	0	0	0	1,116	11/25/2035	1FM
65538P AA 6	NAA 2007-1 1A1A SEQ STP 3/25/2047		09/25/2016.	MBS Paydown		10,985	10,985	10,948	5,689	0	219	0	219	0	10,985	0	0	0	319	03/25/2047	1FM
65538P AA 6	NAA 2007-1 1A1A SEQ STP 3/25/2047		09/25/2016.	Pass-Through Loss		0	9,714	9,681	0	0	0	0	0	0	0	0	0	0	0	03/25/2047	1FM
65539C AK 2	NMRR 2011-4RA 1A10 MEZ FLT 12/26/36RE		09/26/2016.	Pass-Through Loss		0	2,392	0	0	0	19	0	19	0	0	0	0	0	0	12/26/2036	1FM
67087T DE 8	OAK 2002-A A3 ABS SEQ 6.03 05/15/24		09/15/2016.	MBS Paydown		30,385	30,385	30,383	9,938	0	8,510	0	8,510	0	30,385	0	0	0	1,260	05/15/2024	1AM
67089N AG 7	OCP 2012-2A A2 CLO FLT 11/22/2023		08/22/2016.	MBS Paydown		584,508	584,508	584,508	584,508	0	0	0	0	0	584,508	0	0	0	8,998	11/22/2023	1FE
70437Y AB 7	PAYLESS INC TL B 1L L+400 03/11/2021		07/29/2016.	Paydown		6,062	6,062	2,788	0	0	3,273	0	3,273	0	6,062	0	0	0	156	03/11/2021	4FE
70454B AN 9	PEABODY ENERGY TL LIBOR+325 9/24/2020		07/22/2016.	CITIGROUP		0	0	0	0	0	(42,652)	0	(42,652)	0	(43,281)	0	43,281	43,281	0	09/24/2020	6FE
70454B AN 9	PEABODY ENERGY TL LIBOR+325 9/24/2020		07/28/2016.	CITIGROUP		0	0	0	0	0	(11,521)	0	(11,521)	0	(17,939)	0	17,939	17,939	0	09/24/2020	6FE
70454B AN 9	PEABODY ENERGY TL LIBOR+325 9/24/2020		07/22/2016.	CITIGROUP		757,500	1,500,000	1,303,785	705,000	625,314	11,429	791,562	(154,819)	0	541,243	0	216,257	216,257	60,908	09/24/2020	6FE
70454B AN 9	PEABODY ENERGY TL LIBOR+325 9/24/2020		08/19/2016.	CITIGROUP		896,250	1,500,000	910,313	212,740	175,934	(4,336)	379,118	(207,520)	0	541,243	0	355,007	355,007	42,778	09/24/2020	6FE

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)
70454B AN 9	PEABODY ENERGY TL LIBOR+325 9/24/2020		09/08/2016.	CITIGROUP		943,655	1,221,560	599,144	0	62,459	17,332	170,804	(91,014)	0	440,774	0	502,881	502,881	0	09/24/2020	6FE
73316P GK 0	POPLR 2005-5 AF6 NAS 5.331 11/25/35		09/25/2016.	MBS Paydown		470,410	470,410	470,394	470,410	0	0	0	0	0	470,410	0	0	0	13,636	11/25/2035	1FM
73316Q AB 4	POPLR 2006-D A2 SEQ FLT 11/25/2046		09/25/2016.	MBS Paydown		56,211	56,211	52,768	54,925	0	(391)	0	(391)	0	56,211	0	0	0	227	11/25/2046	1FM
74332M AA 3	PROG 2015-SFR2 A ABS SSNR 2.74 06/32		09/12/2016.	MBS Paydown		945	945	935	0	0	9	0	9	0	945	0	0	0	17	06/12/2032	1FE
749239 AD 1	RAMP 2006-RZ5 A2 SEQ FLT 08/25/2046		09/25/2016.	MBS Paydown		173,795	173,795	159,671	166,867	0	1,942	0	1,942	0	173,795	0	0	0	724	08/25/2046	1FM
74923G AC 7	RALI 2007-QA1 A3 SEQ SSNR FLT 01/25/2037		09/25/2016.	MBS Paydown		102,184	102,184	78,808	79,079	0	340	0	340	0	102,184	0	0	0	412	01/25/2037	1FM
74923G AC 7	RALI 2007-QA1 A3 SEQ SSNR FLT 01/25/2037		09/25/2016.	Pass-Through Loss		0	8,804	0	0	0	0	0	0	0	0	0	0	0	0	01/25/2037	1FM
749289 AZ 7	RBSCF 2009-RR2 WBA SEQ SSNR CSTR 2/16/51		09/16/2016.	MBS Paydown		566,140	566,140	541,371	559,879	0	4,705	0	4,705	0	566,140	0	0	0	20,455	02/16/2051	1FE
74930A AA 5	RBSCF 2010-RR4 CMLA SEQ SSNR CSTR 12/49		09/16/2016.	MBS Paydown		63,934	63,934	70,587	65,192	0	(995)	0	(995)	0	63,934	0	0	0	2,518	12/16/2049	1FE
74931T AG 0	RBSSP 2012-6 4A1 SEQ SSNR FLT 01/36 RE		09/25/2016.	MBS Paydown		48,452	48,452	45,182	0	0	338	0	338	0	48,452	0	0	0	264	01/26/2036	1FM
74932H AC 4	RBSSP 2013-5 2A1 SEQ SSNR FLT 07/2033 RE		09/27/2016.	MBS Paydown		69,691	69,691	61,328	64,000	0	(4,915)	0	(4,915)	0	69,691	0	0	0	513	07/26/2033	1FM
74958W AC 0	RFMSI 2007-SA1 2A2 SEQ CSTR 5.6206 02/37		09/25/2016.	MBS Paydown		26,718	26,718	14,223	9,835	0	(2,563)	0	(2,563)	0	26,718	0	0	0	547	02/25/2037	1FM
74958W AC 0	RFMSI 2007-SA1 2A2 SEQ CSTR 5.6206 02/37		09/25/2016.	Pass-Through Loss		0	5,325	0	0	0	0	0	0	0	0	0	0	0	0	02/25/2037	1FM
74966U AL 4	RPI FINANCE TRUST TL B4 L+275 11/09/2020		09/30/2016.	Paydown		3,788	3,788	3,783	0	0	5	0	5	0	3,788	0	0	0	77	11/09/2020	2FE
75115B AC 3	RALI 2006-QA5 2A1 SEQ SSNR FLT 07/25/36		09/25/2016.	MBS Paydown		145,020	145,020	113,682	0	0	6,313	0	6,313	0	145,020	0	0	0	3,837	07/25/2036	1Z
75115B AC 3	RALI 2006-QA5 2A1 SEQ SSNR FLT 07/25/36		09/25/2016.	Pass-Through Loss		0	61,619	0	0	0	(2,622)	0	(2,622)	0	0	0	0	0	0	07/25/2036	1Z
75156V AD 7	RAMP 2006-RS3 A4 SEQ SNR FLT 05/25/2036		09/25/2016.	MBS Paydown		739,204	739,204	569,189	0	0	70,272	0	70,272	0	739,204	0	0	0	3,440	05/25/2036	1FM
75156V AD 7	RAMP 2006-RS3 A4 SEQ SNR FLT 05/25/2036		09/25/2016.	Pass-Through Loss		0	264,111	0	0	0	0	0	0	0	0	0	0	0	0	05/25/2036	1FM
75970J AD 8	RAMC 2007-1 AF1 SEQ 5.742 4/25/37		09/25/2016.	MBS Paydown		9,651	9,651	9,651	5,187	0	466	0	466	0	9,651	0	0	0	376	04/25/2037	1FM
759950 FX 1	RAMC 2005-4 A3 SEQ STP 2/25/36		09/25/2016.	MBS Paydown		26,627	26,627	26,523	26,253	0	(31)	0	(31)	0	26,627	0	0	0	772	02/25/2036	1FM
760985 GQ 8	RAMP 2002-RS1 AI5 NAS 5.91* 01/25/32		09/25/2016.	MBS Paydown		47,276	47,276	47,265	47,276	0	0	0	0	0	47,276	0	0	0	1,962	01/25/2032	1FM
760985 RN 3	RAMP 2003-RZ1 AI5 SEQ SNR 5.52 01/25/33		09/25/2016.	MBS Paydown		204,960	204,960	212,389	208,690	0	390	0	390	0	204,960	0	0	0	8,046	01/25/2033	1FM
760985 XK 2	RAMP 2003-RS6 AI5 SEQ 5.42 7/25/33		09/25/2016.	MBS Paydown		49,773	49,773	49,762	47,044	0	(317)	0	(317)	0	49,773	0	0	0	1,921	07/25/2033	1FM
76110V QL 5	RFMS2 2004-HS2 AI6 NAS 5.17 6/25/34		09/25/2016.	MBS Paydown		5,045	5,045	5,045	4,701	0	201	0	201	0	5,045	0	0	0	175	06/25/2034	1FM
76110W XQ 4	RASC 2004-KS4 AI4 SEQ 4.26 11/25/31		08/25/2016.	Pass-Through Loss		0	(133)	4	0	0	0	0	0	0	0	0	0	0	0	11/25/2031	1FM
76110W XQ 4	RASC 2004-KS4 AI4 SEQ 4.26 11/25/31		09/25/2016.	MBS Paydown		142,998	142,998	142,525	125,412	0	19,571	0	19,571	0	142,998	0	0	0	4,028	11/25/2031	1FM
761118 BU 1	RALI 2005-QA8 NB2 SEQ SNR FLT 07/25/2035		09/25/2016.	MBS Paydown		129,733	129,733	107,498	107,040	0	(3,920)	0	(3,920)	0	129,733	0	0	0	2,853	07/25/2035	3AM
761118 BU 1	RALI 2005-QA8 NB2 SEQ SNR FLT 07/25/2035		09/25/2016.	Pass-Through Loss		0	29,231	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		09/25/2016.	MBS Paydown		60,595	60,595	50,744	43,687	0	(1,656)	0	(1,656)	0	60,595	0	0	0	321	08/25/2035	1FM
761118 DV 7	RALI 2005-QS12 A8 PAC SSNR FLT 8/25/2035		09/25/2016.	Pass-Through Loss		0	8,270	7,096	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		09/25/2016.	MBS Paydown		2,774	2,774	2,549	2,118	0	551	0	551	0	2,774	0	0	0	120	10/25/2035	1FM
761118 KH 0	RALI 2005-QS15 2A SEQ 6.0 10/25/35		09/25/2016.	Pass-Through Loss		0	486	446	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		09/25/2016.	MBS Paydown		9,723	9,723	9,717	7,039	0	65	0	65	0	9,723	0	0	0	360	02/25/2036	1FM
761118 UQ 9	RALI 2006-QS2 1A9 SEQ 5.50 2/25/36		09/25/2016.	Pass-Through Loss		0	8,653	8,647	0	0	0	0	0	0	0	0	0	0	0	02/25/2036	1FM
76111X TF 0	RFMSI 2005-SA1 3A SEQ CSTR 03/25/2035		09/25/2016.	MBS Paydown		9,404	9,404	9,075	9,120	0	(233)	0	(233)	0	9,404	0	0	0	182	03/25/2035	1FM
76112B HY 9	RAMP 2005-RS1 AI6 NAS 4.713 1/25/35		09/25/2016.	MBS Paydown		37,726	37,726	37,632	37,653	0	67	0	67	0	37,726	0	0	0	1,122	01/25/2035	1FM
76112B NM 8	GMACM 2005-AA1 1A1 PT SNR FLT 05/18/2035		09/18/2016.	MBS Paydown		176,159	176,159	161,405	0	0	1,026	0	1,026	0	176,159	0	0	0	754	05/18/2035	1Z
78249L AB 6	RUSSELL INVEST TL B 1L L+575 04/14/2023		09/30/2016.	Paydown		5,000	5,000	4,700	0	0	300	0	300	0	5,000	0	0	0	84	04/14/2023	3FE
78444V AB 7	SLCLT 2010-B A2 ABS FLT 7/15/2042		09/15/2016.	MBS Paydown		201,070	201,070	201,070	201,070	0	0	0	0	0	201,070	0	0	0	5,359	07/15/2042	1FE
78445M AB 6	SLMA 2010-A 2A ABS FLT 5/16/44		09/15/2016.	MBS Paydown		284,476	284,476	284,476	284,476	0	0	0	0	0	284,476	0	0	0	7,102	05/16/2044	1FE
78446D AB 5	SLMA 2011-A A2 ABS 4.37 4/17/2028		09/15/2016.	MBS Paydown		94,464	94,464	94,463	94,464	0	0	0	0	0	94,464	0	0	0	2,767	04/17/2028	1FE
78471D AA 5	SCLP 2016-1A A ABS SSNR 3.26 08/25/2025		09/25/2016.	MBS Paydown		192,687	192,687	192,666	0	0	2	0	2	0	192,687	0	0	0	1,282	08/25/2025	1FE
80875A AJ 0	SCIENTIFIC GAMES TL B1 LIB+500 10/18/20		09/30/2016.	Paydown		5,342	5,342	5,018	1,394	109	321	0	430	0	5,342	0	0	0	177	10/18/2020	4FE

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
81378E AA 1	SABR 2007-BR4 A2A SEQ FLT 05/25/2037		09/25/2016.	MBS Paydown		38,850	38,850	24,958	24,707	0	(1,668)	0	(1,668)	0	38,850	0	0	0	140	05/25/2037	1FM
81441N AC 0	SNMLT 2006-2A A3 SEQ SNR 6.31 10/25/2036		09/25/2016.	MBS Paydown		804,565	804,565	809,593	808,604	0	(2,119)	0	(2,119)	0	804,565	0	0	0	33,341	10/25/2036	1FM
81788Y AA 1	767-3-25285 & 25392 TRUST 5.25 10/05/22		09/05/2016.	Paydown		58,635	58,635	58,635	0	0	0	0	0	0	58,635	0	0	0	1,480	10/05/2022	2FE
82650A AA 6	SRFC 2012-3A A ABS 1.87 08/20/2029		09/20/2016.	MBS Paydown		40,392	40,392	40,384	40,386	0	2	0	2	0	40,392	0	0	0	506	08/20/2029	1FE
82838U AA 7	SVLF 2012-D A ABS 3.0 03/17/2025		09/15/2016.	MBS Paydown		111,783	111,783	111,726	111,744	0	556	0	556	0	111,783	0	0	0	2,215	03/17/2025	1FE
83611M HM 3	SVHE 2005-B M2 MEZ STP 5/25/2035		09/25/2016.	MBS Paydown		104,811	104,811	57,253	26,489	0	36,569	0	36,569	0	104,811	0	0	0	4,375	05/25/2035	1FM
83611M HM 3	SVHE 2005-B M2 MEZ STP 5/25/2035		09/25/2016.	Pass-Through Loss		0	15,172	8,288	0	0	0	0	0	0	0	0	0	0	0	05/25/2035	1FM
850228 AC 1	SCFT 2014-AA A ABS SEQ SSNR 2.7 05/25/23		09/25/2016.	MBS Paydown		182,675	182,675	183,474	183,318	0	(340)	0	(340)	0	182,675	0	0	0	3,289	05/25/2023	1FE
860630 30 0	STIFEL FINANCIAL 5.375 12/31/2022		08/12/2016.	Call		1,500,000	0	1,500,000	1,499,757	0	243	0	243	0	1,500,000	0	0	0	66,516	12/31/2022	2FE
863579 C3 0	SARM 2005-21 6A3 SEQ SSNR FLT 11/25/2035		09/25/2016.	MBS Paydown		68,732	68,732	58,228	0	0	(2,379)	0	(2,379)	0	68,732	0	0	0	967	11/25/2035	1Z
863579 C3 0	SARM 2005-21 6A3 SEQ SSNR FLT 11/25/2035		09/25/2016.	Pass-Through Loss		0	26,572	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		09/25/2016.	MBS Paydown		318,932	318,932	256,717	0	0	3,703	0	3,703	0	318,932	0	0	0	4,877	07/25/2035	1FM
863579 UL 0	SARM 2005-15 1A1 SEQ SSNR CSTR 07/25/35		09/25/2016.	Pass-Through Loss		0	(3,195)	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		09/25/2016.	MBS Paydown		105,655	105,655	92,144	0	0	3,541	0	3,541	0	105,655	0	0	0	1,766	07/25/2035	1FM
863579 UU 0	SARM 2005-15 4A1 PT SSNR FLT 07/25/2035		09/25/2016.	Pass-Through Loss		0	(254)	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		09/25/2016.	MBS Paydown		77,698	77,698	54,389	51,756	0	13,823	0	13,823	0	77,698	0	0	0	374	08/25/2035	1FM
863579 XR 4	SARM 2005-18 8A1 SEQ SSNR CSTR 09/25/35		09/25/2016.	MBS Paydown		37,121	37,121	28,676	28,079	0	5,644	0	5,644	0	37,121	0	0	0	679	09/25/2035	1FM
863579 ZL 5	SARM 2005-20 3A3 SEQ SNR FLT 10/25/2035		09/25/2016.	MBS Paydown		51,153	51,153	43,289	0	0	2,154	0	2,154	0	51,153	0	0	0	595	10/25/2035	1FM
863579 ZL 5	SARM 2005-20 3A3 SEQ SNR FLT 10/25/2035		09/25/2016.	Pass-Through Loss		0	271	0	0	0	(1,459)	0	(1,459)	0	0	0	0	0	0	10/25/2035	1FM
863587 AE 1	SAIL 2006-3 A5 SEQ FLT 06/25/2036		09/25/2016.	MBS Paydown		265,162	265,162	214,717	233,745	0	7,058	0	7,058	0	265,162	0	0	0	1,069	06/25/2036	1FM
86358R DX 2	SASC 2001-SB1 A5 SEQ 3.375 8/25/31		09/25/2016.	MBS Paydown		17,902	17,902	16,179	16,493	0	505	0	505	0	17,902	0	0	0	400	08/25/2031	1FM
86359A MG 5	SASC 2003-AL1 APO 4/25/31		09/25/2016.	MBS Paydown		15,749	15,749	11,093	13,072	0	754	0	754	0	15,749	0	0	0	0	04/25/2031	1FM
86359A WT 6	SASC 2003-AL2 APO 0.00 01/25/2031		09/25/2016.	MBS Paydown		40,514	40,514	31,500	34,862	0	(51)	0	(51)	0	40,514	0	0	0	0	01/25/2031	1AM
86359B RK 9	SASC 2004-9XS 1A4D SEQ 5.41 5/25/34		09/25/2016.	MBS Paydown		86,323	86,323	86,566	86,323	0	0	0	0	0	86,323	0	0	0	3,055	05/25/2034	1FM
863619 AB 8	SASC 2007-OSI A2 SEQ FLT 06/25/2037		09/25/2016.	MBS Paydown		103,069	103,069	97,400	100,923	0	697	0	697	0	103,069	0	0	0	384	06/25/2037	1FM
87265V AB 4	T-MOBILE USA INC TL B 1L 11/03/2022		09/30/2016.	Paydown		6,000	6,000	5,980	5,980	0	20	0	20	0	6,000	0	0	0	160	11/03/2022	2FE
87407P AA 8	TAL 2013-1A A ABS SNR 2.83 02/22/2038		09/20/2016.	MBS Paydown		97,500	97,500	97,419	97,439	0	11	0	11	0	97,500	0	0	0	1,833	02/22/2038	1FE
87407P AE 0	TAL 2013-2A A ABS 3.55 11/20/2038		09/20/2016.	MBS Paydown		50,000	50,000	49,445	0	0	16	0	16	0	50,000	0	0	0	296	11/20/2038	1FE
87407P AR 1	TAL 2014-3A A ABS SNR 3.27 11/21/2039		09/20/2016.	MBS Paydown		75,000	75,000	74,975	74,977	0	3	0	3	0	75,000	0	0	0	1,635	11/21/2039	1FE
878742 AY 1	TECK RESOURCES LTD 3.75 02/01/2023	I	09/21/2016.	GOLDMAN SACHS		132,625	150,000	132,503	67,875	66,335	1,371	0	67,706	0	135,581	0	(2,956)	(2,956)	5,768	02/01/2023	4FE
878742 AY 1	TECK RESOURCES LTD 3.75 02/01/2023	I	09/28/2016.	MORGAN STANLEY		230,000	250,000	220,838	113,125	110,558	2,347	0	112,905	0	226,030	0	3,970	3,970	10,091	02/01/2023	4FE
878744 AA 9	TECK RESOURCES 3.00 03/01/2019	I	09/29/2016.	GOLDMAN SACHS		200,990	202,000	159,075	125,745	35,250	8,638	0	43,888	0	169,633	0	31,357	31,357	7,023	03/01/2019	4FE
881561 GQ 1	TMTS 2004-15AL A1 SEQ SNR 5.6654 07/34		08/25/2016.	MBS Paydown		48,694	48,694	47,781	48,694	0	(6,180)	0	(6,180)	0	48,694	0	0	0	1,812	07/25/2034	1FM
88156E AB 2	TMTS 2006-17HE A2B1 SEQ SNR FLT 01/25/38		09/25/2016.	MBS Paydown		60,738	60,738	51,851	0	0	(9,566)	0	(9,566)	0	60,738	0	0	0	203	01/25/2038	1Z
88156E AB 2	TMTS 2006-17HE A2B1 SEQ SNR FLT 01/25/38		09/25/2016.	Pass-Through Loss		0	(43)	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	09/20/2016.	MBS Paydown		106,250	106,250	105,706	105,817	0	68	0	68	0	106,250	0	0	0	2,762	09/20/2038	1FE
88314R AC 0	TMCL 2014-1A A ABS SNR 3.27 10/20/2039	R	09/20/2016.	MBS Paydown		118,000	118,000	116,366	116,379	0	222	0	222	0	118,000	0	0	0	2,566	10/20/2039	1FE
89656F AA 4	TRL 2012-1A A1 ABS 2.266 01/15/43		09/15/2016.	MBS Paydown		61,088	61,088	61,088	61,088	0	0	0	0	0	61,088	0	0	0	923	01/15/2043	1FE
902757 AA 1	UIRC-GSA II LLC 2.655 04/05/2018		09/05/2016.	Sinking Fund Redemption		355,000	355,000	355,000	355,000	0	0	0	0	0	355,000	0	0	0	6,325	04/05/2018	1
90343K AN 2	US SILICA CO TL B LIBOR+300 7/22/2020		09/30/2016.	Paydown		1,523	1,523	1,424	1,403	34	13	0	47	0	1,523	0	0	0	46	07/23/2020	4FE
909319 AA 3	UNITED AIR 2013-1 A 4.30 08/15/2025		08/15/2016.	Sinking Fund Redemption		24,916	24,916	24,916	24,916	0	0	0	0	0	24,916	0	0	0	1,071	08/15/2025	1FE
92922F 3N 6	WAMU 2005-AR12 1A8 SEQ SSNR FLT 10/25/35		09/25/2016.	MBS Paydown		122,643	122,643	115,821	0	0	3	0	3	0	122,643	0	0	0	1,454	10/25/2035	1FM
92925C CC 4	WAMU 2006-AR1 1A1A SEQ SSNR FLT 1/25/46		09/25/2016.	MBS Paydown		17,746	17,746	14,330	12,600	0	(2,775)	0	(2,775)	0	17,746	0	0	0	162	01/25/2046	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 Desig-nation or Market Indicator (a)
92935V AE 8	WFRBS 2011-C3 A3 SEQ 3.998 03/15/44		09/15/2016.	MBS Paydown		173,338	173,338	174,745	174,171	0	(266)	0	(266)	0	173,338	0	0	0	4,603	03/15/2044	1FM
92990G AG 8	WAMU 2007-HY5 2A5 SEQ SSNR FLT 05/25/37		09/25/2016.	MBS Paydown		169,370	169,370	126,178	0	0	4,394	0	4,394	0	169,370	0	0	0	2,217	05/25/2037	1FM
92990G AG 8	WAMU 2007-HY5 2A5 SEQ SSNR FLT 05/25/37		09/25/2016.	Pass-Through Loss		0	2,069	0	0	0	0	0	0	0	(6,178)	0	6,178	6,178	0	05/25/2037	1FM
92990G AG 8	WAMU 2007-HY5 2A5 SEQ SSNR FLT 05/25/37		09/30/2016.	Book Value Adjustment		0	0	0	0	0	0	0	0	0	6,178	0	(6,178)	(6,178)	0	05/25/2037	1FM
933636 AL 6	WAMU 2007-HY4 5A1 SEQ SSNR CSTR 11/25/36		08/25/2016.	Pass-Through Loss		0	(497)	0	0	0	0	0	0	0	(439)	0	439	439	0	11/25/2036	1FM
933636 AL 6	WAMU 2007-HY4 5A1 SEQ SSNR CSTR 11/25/36		09/25/2016.	MBS Paydown		24,587	24,587	22,092	0	0	(6,200)	0	(6,200)	0	24,587	0	0	0	310	11/25/2036	1FM
933636 AL 6	WAMU 2007-HY4 5A1 SEQ SSNR CSTR 11/25/36		09/30/2016.	Book Value Adjustment		0	0	0	0	0	0	0	0	0	439	0	(439)	(439)	0	11/25/2036	1FM
93364F AC 5	WAMU 2007-HY7 2A1 SEQ SSNR FLT 07/25/37		09/25/2016.	MBS Paydown		153,827	153,827	123,469	0	0	(2,514)	0	(2,514)	0	153,827	0	0	0	1,797	07/25/2037	1FM
93364F AC 5	WAMU 2007-HY7 2A1 SEQ SSNR FLT 07/25/37		09/25/2016.	Pass-Through Loss		0	39,099	0	0	0	0	0	0	0	0	0	0	0	3	07/25/2037	1FM
93934N AR 6	WMALT 2006-5 2CB2 SEQ FLT 07/25/2036		09/25/2016.	MBS Paydown		15,027	15,027	11,871	6,868	0	330	0	330	0	15,027	0	0	0	110	07/25/2036	1FM
93934N AR 6	WMALT 2006-5 2CB2 SEQ FLT 07/25/2036		09/25/2016.	Pass-Through Loss		0	6,929	5,474	0	0	0	0	0	0	0	0	0	0	0	07/25/2036	1FM
94983G AA 6	WFMBS 2006-AR3 A1 SEQ SSNR CSTR 03/36		09/25/2016.	MBS Paydown		68,160	68,160	68,080	55,761	0	4,498	0	4,498	0	68,160	0	0	0	1,384	03/25/2036	1FM
94983G AA 6	WFMBS 2006-AR3 A1 SEQ SSNR CSTR 03/36		09/25/2016.	Pass-Through Loss		0	1,447	1,505	0	0	0	0	0	0	0	0	0	0	0	03/25/2036	1FM
95810D AD 3	WESTERN DIGITAL TL B 1L L+550 03/30/2023		08/17/2016.	Consent Fee		16,000	0	0	0	0	0	0	0	0	16,000	0	0	0	0	03/30/2023	2FE
95810D AD 3	WESTERN DIGITAL TL B 1L L+550 03/30/2023		08/17/2016.	Private Placement		1,600,000	1,600,000	1,552,000	0	0	1,383	0	1,383	0	1,540,583	0	59,417	59,417	33,819	03/30/2023	2FE
95810D AD 3	WESTERN DIGITAL TL B 1L L+550 03/30/2023		08/17/2016.	Paydown		400,000	400,000	388,000	0	0	15,200	0	15,200	0	400,000	0	0	0	4,375	03/30/2023	2FE
95810D AF 8	WESTERN DIGITAL TL B 1L L+375 04/29/2023		09/30/2016.	Paydown		4,500	4,500	4,500	0	0	0	0	0	0	4,500	0	0	0	27	04/29/2023	2FE
96033B AA 2	WESTR 2015-1A A ABS SNR 2.75 05/20/2027		09/20/2016.	MBS Paydown		299,476	299,476	299,374	296,791	0	33	0	33	0	299,476	0	0	0	5,471	05/20/2027	1FE
96033L AA 0	WESTR 2015-2A A ABS SEQ SSNR 3.2 07/28		09/20/2016.	MBS Paydown		629,055	629,055	628,219	628,208	0	158	0	158	0	629,055	0	0	0	13,456	07/20/2028	1FE
97358F AB 6	WINDSOR FINANCING TL B L+500 12/5/2017		09/30/2016.	Paydown		16,027	16,027	15,866	15,867	91	69	0	160	0	16,027	0	0	0	769	12/05/2017	3FE
C9413P AP 8	VALEANT PHARMA TL BE1 1L 08/05/2020	A	08/23/2016.	Consent Fee		2,909	0	0	0	0	0	0	0	0	2,909	0	0	0	0	08/05/2020	3FE
C9413P AT 0	VALEANT PHARMA TL A3 L+325 10/20/2018	B	08/05/2016.	Paydown		84,263	84,263	81,524	0	0	2,739	0	2,739	0	84,263	0	0	0	541	10/20/2018	3FE
C9413P AT 0	VALEANT PHARMA TL A3 L+325 10/20/2018	B	08/08/2016.	Consent Fee		2,833	0	0	0	0	0	0	0	0	2,833	0	0	0	0	10/20/2018	3FE
C9413P AT 0	VALEANT PHARMA TL A3 L+325 10/20/2018	B	08/09/2016.	BARCLAYS CAPITAL		1,130,515	1,133,349	1,096,515	0	0	13,397	0	13,397	0	1,107,078	0	23,437	23,437	15,075	10/20/2018	3FE
G0014F AB 9	AABS 2013-1 A ABS SNR 4.875 01/15/2038	F	09/15/2016.	MBS Paydown		139,194	139,194	138,998	0	0	221	0	221	0	139,194	0	0	0	1,040	01/15/2038	1FE
G0620B AB 4	ATLSS 2014-1 A ABS SNR 4.875 12/15/2039	E	09/15/2016.	MBS Paydown		47,100	47,100	47,100	47,100	0	0	0	0	0	47,100	0	0	0	1,531	12/15/2039	1FE
G3163H AC 6	C&J ENERGY TL B1 LIBOR + 550 03/19/2020	E	08/31/2016.	Private Placement		1,929,375	2,572,500	2,212,350	1,564,080	690,280	10,103	514,399	185,984	0	1,749,300	0	180,075	180,075	29,343	03/19/2020	6*
G3600K AB 2	FLOATEL INTL TL B LIBOR+500 06/13/2020	F	09/30/2016.	Paydown		4,156	4,156	3,234	295	1,526	0	0	1,526	0	4,156	0	0	0	190	06/13/2020	5FE
Q3930A AC 2	FMG TL LIBOR + 275 6/30/2019	F	09/16/2016.	Paydown		644,320	644,320	575,077	476,056	109,221	56,464	0	165,684	0	644,320	0	0	0	20,456	06/30/2019	3FE
3899999. Total Bonds - Industrial and Miscellaneous						75,988,048	77,757,820	72,718,423	58,992,522	1,879,519	799,114	1,855,883	822,750	0	74,345,329	0	1,642,719	1,642,719	1,972,734	XXX	XXX
8399997. Total Bonds - Part 4						163,056,055	165,021,080	164,830,078	145,820,154	1,879,519	(5,963)	1,855,883	17,673	0	161,409,311	0	1,646,744	1,646,744	5,432,925	XXX	XXX
8399999. Total Bonds						163,056,055	165,021,080	164,830,078	145,820,154	1,879,519	(5,963)	1,855,883	17,673	0	161,409,311	0	1,646,744	1,646,744	5,432,925	XXX	XXX
Preferred Stocks - Industrial and Miscellaneous																					
025816 BL 2	AMERICAN EXPRESS C 4.90		08/23/2016.	Wells Fargo Brokerage Services	0.000	1,970,000	2,000,000.00	2,000,000	1,900,294	99,744	(5)	0	99,739	0	2,000,033	0	(30,033)	(30,033)	190,828	XXX	P3UFE
045488 ZZ 9	ASSURERX HEALTH INC 8.00% D		08/31/2016.	Private Placement	1,076,517.000	10,807,861	0.00	7,632,506	7,632,506	0	0	0	0	0	7,632,506	0	3,175,356	3,175,356	0	XXX	P4AZ
8499999. Total Preferred Stocks - Industrial and Miscellaneous						12,777,861	XXX	9,632,506	9,532,800	99,744	(5)	0	99,739	0	9,632,538	0	3,145,323	3,145,323	190,828	XXX	XXX
8999997. Total Preferred Stocks - Part 4						12,777,861	XXX	9,632,506	9,532,800	99,744	(5)	0	99,739	0	9,632,538	0	3,145,323	3,145,323	190,828	XXX	XXX
8999999. Total Preferred Stocks						12,777,861	XXX	9,632,506	9,532,800	99,744	(5)	0	99,739	0	9,632,538	0	3,145,323	3,145,323	190,828	XXX	XXX
Common Stocks - Industrial and Miscellaneous																					
001748 AD 4	AMMC 2014-14A SUB 0 07/27/26		07/31/2016.	Distribution of Funds	0.000	76,774	XXX	0	0	0	0	0	0	0	76,774	0	0	0	0	XXX	U
001752 AE 4	AMMC CLO 2012-10A SUB 04/11/22		07/31/2016.	Distribution of Funds	0.000	34,443	XXX	0	0	0	0	0	0	0	34,443	0	0	0	0	XXX	U
00176B AF 0	AMMC CLO 2013-13A SUB 0 01/24/26		09/30/2016.	Distribution of Funds	0.000	18,605	XXX	0	0	0	0	0	0	0	18,605	0	0	0	0	XXX	U
00176K AC 7	AMMC CLO 2015-16A SUB 0 04/14/27		07/31/2016.	Distribution of Funds	0.000	108,607	XXX	0	0	0	0	0	0	0	108,607	0	0	0	0	XXX	U

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)
00176E AE 7	AMMC CLO 2013-12A SUB 0 05/10/25	.	07/31/2016.	Distribution of Funds	0.000	89,485	XXX	0	0	0	0	0	0	0	89,485	0	0	0	0	XXX	U
00175N AC 2	AMMC CLO 2014-15A SUB 0 12/09/26	.	08/31/2016.	Distribution of Funds	0.000	125,742	XXX	0	0	0	0	0	0	0	125,742	0	0	0	0	XXX	U
00176M AC 3	AMMC 2015-17A SUB 0 11/15/27	.	08/31/2016.	Distribution of Funds	0.000	141,941	XXX	0	0	0	0	0	0	0	141,941	0	0	0	0	XXX	U
03763V 10 2	APOLLO RESIDENTIAL MORTGAGE	.	09/01/2016.	Exchanged	347,037.000	4,754,332	XXX	5,275,459	4,147,092	1,128,367	0	625,163	503,203	0	4,650,296	0	104,037	104,037	499,733	XXX	U
268648 10 2	EMC CORPORATION	.	09/07/2016.	Exchanged	175,000.000	5,129,386	XXX	3,944,874	4,494,000	(549,126)	0	0	(549,126)	0	3,944,874	0	1,184,512	1,184,512	60,375	XXX	U
40434L 10 5	HP INC	.	09/22/2016.	CORNERSTONE MACRO	211,250.000	3,174,659	XXX	2,103,366	2,501,200	(864,996)	0	0	(864,996)	0	1,636,204	0	1,538,455	1,538,455	84,579	XXX	L
811065 10 1	SCRIPPS NETWORKS INTER-CL A	.	08/12/2016.	CORNERSTONE MACRO	46,000.000	2,909,924	XXX	2,328,666	2,539,660	(210,994)	0	0	(210,994)	0	2,328,666	0	581,258	581,258	23,404	XXX	L
813888 ZA 5	SEBRING SOFTWARE $0.01 4/25/2023	.	08/12/2016.	BANKRUPTCY	2,222,907.000	0	XXX	210,000	0	0	0	0	0	0	0	0	0	0	0	XXX	A
9099999. Total Common Stocks - Industrial and Miscellaneous						16,563,898	XXX	13,862,364	13,681,952	(496,750)	0	625,163	(1,121,913)	0	13,155,636	0	3,408,262	3,408,262	668,091	XXX	XXX
9799997 Total Common Stocks - Part 4						16,563,898	XXX	13,862,364	13,681,952	(496,750)	0	625,163	(1,121,913)	0	13,155,636	0	3,408,262	3,408,262	668,091	XXX	XXX
9799999. Total Common Stocks						16,563,898	XXX	13,862,364	13,681,952	(496,750)	0	625,163	(1,121,913)	0	13,155,636	0	3,408,262	3,408,262	668,091	XXX	XXX
9899999. Total Preferred and Common Stocks						29,341,760	XXX	23,494,870	23,214,752	(397,005)	(5)	625,163	(1,022,174)	0	22,788,174	0	6,553,585	6,553,585	858,919	XXX	XXX
9999999. Total Bonds, Preferred and Common Stocks						192,397,815	XXX	188,324,948	169,034,905	1,482,514	(5,968)	2,481,047	(1,004,501)	0	184,197,485	0	8,200,330	8,200,330	6,291,844	XXX	XXX

(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues: 9.

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Items(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate of Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization) / Accretion	20 Adjustment to Carrying Value of Hedged Items	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Forwards - Hedging Effective																						
1.3128 CAD / 1 USD	Canadian Dollar Exposure	N/A	Currency.	Fifth Third Bank.... QFROUN1UWUYU0DVIWD51..	.09/29/2016	.12/30/2016	1	121,500,000	1.3128	0	0	0	122,843		122,843	0	122,843	0	0	303,750		1.00
1219999. Total-Forwards-Hedging Effective										0	0	0	122,843	XXX	122,843	0	122,843	0	0	303,750	XXX	XXX
1269999. Total-Forwards										0	0	0	122,843	XXX	122,843	0	122,843	0	0	303,750	XXX	XXX
1399999. Total-Hedging Effective										0	0	0	122,843	XXX	122,843	0	122,843	0	0	303,750	XXX	XXX
1449999. TOTAL										0	0	0	122,843	XXX	122,843	0	122,843	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.....	49	.245,000	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	.....3.3675	88,813	88,813	0	0	0	88,813	0	51,450	0	5,000
CZ4.....	75	.375,000	5,000 Bushels of Corn.....	Commodity Price in Insurance Product...	P, 1, I.....	a.....	12/16/2016.	Chicago Mercantile Exchange... SNZ2OJLFK8MNNCLQOF39...	07/01/2016.	.....3.6725	.....3.3675	114,387	114,387	0	0	0	114,387	0	78,750	0	5,000
CZ4.....	22	.110,000	5,000 Bushels of Corn.....	Commodity Price in Insurance Product...	P, 1, I.....	a.....	12/16/2016.	Chicago Mercantile Exchange... SNZ2OJLFK8MNNCLQOF39...	07/05/2016.	.....3.5600	.....3.3675	21,175	21,175	0	0	0	21,175	0	23,100	0	5,000
CZ4.....	20	.100,000	5,000 Bushels of Corn.....	Commodity Price in Insurance Product...	P, 1, I.....	a.....	12/16/2016.	Chicago Mercantile Exchange... SNZ2OJLFK8MNNCLQOF39...	07/06/2016.	.....3.4825	.....3.3675	11,500	11,500	0	0	0	11,500	0	21,000	0	5,000
CZ4.....	6	...30,000	5,000 Bushels of Corn.....	Commodity Price in Insurance Product...	P, 1, I.....	a.....	12/16/2016.	Chicago Mercantile Exchange... SNZ2OJLFK8MNNCLQOF39...	07/14/2016.	.....3.7000	.....3.3675	9,975	9,975	0	0	0	9,975	0	6,300	0	5,000
CZ4.....	3	...15,000	5,000 Bushels of Corn.....	Commodity Price in Insurance Product...	P, 1, I.....	a.....	12/16/2016.	Chicago Mercantile Exchange... SNZ2OJLFK8MNNCLQOF39...	07/18/2016.	.....3.6250	.....3.3675	3,863	3,863	0	0	0	3,863	0	3,150	0	5,000
CZ4.....	2	...10,000	5,000 Bushels of Corn.....	Commodity Price in Insurance Product...	P, 1, I.....	a.....	12/16/2016.	Chicago Mercantile Exchange... SNZ2OJLFK8MNNCLQOF39...	07/25/2016.	.....3.4000	.....3.3675	325	325	0	0	0	325	0	2,100	0	5,000
CZ4.....	5	...25,000	5,000 Bushels of Corn.....	Commodity Price in Insurance Product...	P, 1, I.....	a.....	12/16/2016.	Chicago Mercantile Exchange... SNZ2OJLFK8MNNCLQOF39...	09/27/2016.	.....3.3150	.....3.3675	.....(1,313)	.....(1,313)	0	0	0	.....(1,313)	0	5,250	0	5,000
SX4.....	8	...40,000	5,000 Bushels of Soybeans...	Commodity Price in Insurance Product...	P, 1, I.....	a.....	11/16/2016.	Chicago Mercantile Exchange... SNZ2OJLFK8MNNCLQOF39...	07/18/2016.	.....10.6608	.....9.5400	44,831	44,831	0	0	0	44,831	0	21,600	0	5,000
SX4.....	14	...70,000	5,000 Bushels of Soybeans...	Commodity Price in Insurance Product...	P, 1, I.....	a.....	11/16/2016.	Chicago Mercantile Exchange... SNZ2OJLFK8MNNCLQOF39...	07/20/2016.	.....10.3586	.....9.5400	57,300	57,300	0	0	0	57,300	0	37,800	0	5,000
SX4.....	11	...55,000	5,000 Bushels of Soybeans...	Commodity Price in Insurance Product...	P, 1, I.....	a.....	11/16/2016.	Chicago Mercantile Exchange... SNZ2OJLFK8MNNCLQOF39...	07/22/2016.	.....9.7650	.....9.5400	12,375	12,375	0	0	0	12,375	0	29,700	0	5,000
SX4.....	13	...65,000	5,000 Bushels of Soybeans...	Commodity Price in Insurance Product...	P, 1, I.....	a.....	11/16/2016.	Chicago Mercantile Exchange... SNZ2OJLFK8MNNCLQOF39...	07/25/2016.	.....9.6981	.....9.5400	10,275	10,275	0	0	0	10,275	0	35,100	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...	07/26/2016.	.....9.7900	.....9.5400	12,500	12,500	0	0	0	12,500	0	27,000	0	5,000
SX4.....	15	...75,000	5,000 Bushels of Soybeans...	Commodity Price in Insurance Product...	P, 1, I.....	a.....	11/16/2016.	Chicago Mercantile Exchange... SNZ2OJLFK8MNNCLQOF39...	08/02/2016.	.....9.5817	.....9.5400	3,125	3,125	0	0	0	3,125	0	40,500	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...	08/03/2016.	.....9.5650	.....9.5400	625	625	0	0	0	625	0	13,500	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...	08/22/2016.	.....10.0550	.....9.5400	25,750	25,750	0	0	0	25,750	0	27,000	0	5,000
SX4.....	34	.170,000	5,000 Bushels of Soybeans...	Commodity Price in Insurance Product...	P, 1, I.....	a.....	11/16/2016.	Chicago Mercantile Exchange... SNZ2OJLFK8MNNCLQOF39...	08/26/2016.	.....9.7696	.....9.5400	39,025	39,025	0	0	0	39,025	0	91,800	0	5,000
SX4.....	8	...40,000	5,000 Bushels of Soybeans...	Commodity Price in Insurance Product...	P, 1, I.....	a.....	11/16/2016.	Chicago Mercantile Exchange... SNZ2OJLFK8MNNCLQOF39...	09/13/2016.	.....9.4400	.....9.5400	.....(4,000)	.....(4,000)	0	0	0	.....(4,000)	0	21,600	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...	09/14/2016.	.....9.4475	.....9.5400	.....(2,312)	.....(2,312)	0	0	0	.....(2,312)	0	13,500	0	5,000
SX4.....	12	...60,000	5,000 Bushels of Soybeans...	Commodity Price in Insurance Product...	P, 1, I.....	a.....	11/16/2016.	Chicago Mercantile Exchange... SNZ2OJLFK8MNNCLQOF39...	09/26/2016.	.....9.5000	.....9.5400	.....(2,400)	.....(2,400)	0	0	0	.....(2,400)	0	32,400	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...	09/27/2016.	.....9.5125	.....9.5400	.....(550)	.....(550)	0	0	0	.....(550)	0	10,800	0	5,000
13429999. Total-Short Futures-Hedging Other.....												445,268	445,268	0	0	0	445,268	0	...593,400	XXX	XXX
1389999. Total-Short Futures.....												445,268	445,268	0	0	0	445,268	0	...593,400	XXX	XXX
1409999. Total-Hedging Other.....												445,268	445,268	0	0	0	445,268	0	...593,400	XXX	XXX
1449999. TOTAL.....												445,268	445,268	0	0	0	445,268	0	...593,400	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	455,843	(10,575)	455,843	455,843	(10,575)	0	593,400	593,400
NAIC 6 Designation											
Fifth Third Bank QFROUN1UWUYU0DVIWD51	Y	N	0	122,843	0	122,843	122,843	0	122,843	303,750	303,750
0799999. Total NAIC 6 Designation			0	122,843	0	122,843	122,843	0	122,843	303,750	303,750
0999999. Gross Totals			0	578,686	(10,575)	578,686	578,686	(10,575)	122,843	897,150	897,150
1. Offset per SSAP No. 64				10,575	(10,575)						
2. Net after right of offset per SSAP No. 64				568,111	0						

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

Sch. DL - Pt. 1
NONE

Sch. DL - Pt. 2
NONE

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1	2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
					6	7	8	
Depository	Code	Rate of Interest	Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	First Month	Second Month	Third Month	*
Open Depositories								
The Bank of New York Mellon New York, New York		0.010	15	0	47,796	11,605,339	1,026,647	XXX
Bank of America Miami, Florida		0.000	0	0	626,214	850,299	684,026	XXX
BB&T Crestview Hills, Kentucky		0.000	0	0	1,999,910	1,999,910	1,999,910	XXX
The Bank of Guam Hagatna, Guam		0.250	0	96	50,880	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	126,427	74,055	18,809	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	75,056	75,061	75,066	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	649,319	813,991	937,563	XXX
LaSalle Bank N.A. Chicago, Illinois		0.000	0	0	1,645,267	1,675,295	0	XXX
The Northern Trust Company / O'Hare Schaumburg, Illinois		0.000	0	0	1,963,556	3,887,188	330,954	XXX
PNC Bank Pittsburgh, Pennsylvania		0.000	0	0	(41,986,712)	(42,701,679)	(55,758,448)	XXX
Northrim Bank Anchorage, Alaska		0.200	0	69	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	29,631,050	29,919,056	31,305,948	XXX
Royal Bank of Canada Toronto, Canada		0.500	7,986	0	15,379,169	17,504,218	19,246,829	XXX
RBC Dexia Investor Services Trust Toronto, Canada		0.000	0	0	2,541,540	2,541,540	2,541,540	XXX
US Bank Miami, Florida		0.000	0	0	0	0	0	XXX
Wells Fargo Bank Los Angeles, California		0.000	0	0	9,622,352	10,281,448	948,666	XXX
0199999. Total Open Depositories	XXX	XXX	8,016	166	32,408,081	48,612,858	13,444,648	XXX
0399999. Total Cash on Deposit	XXX	XXX	8,016	166	32,408,081	48,612,858	13,444,648	XXX
0599999. Total Cash	XXX	XXX	8,016	166	32,408,081	48,612,858	13,444,648	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1 Description	2 Code	3 Date Acquired	4 Rate of Interest	5 Maturity Date	6 Book/Adjusted Carrying Value	7 Amount of Interest Due & Accrued	8 Amount Received During Year
Sweep Accounts							
PNC Repurchase Agreement		09/30/2016	0.010	10/03/2016	82,659,888	0	3,040
8499999. Total - Sweep Accounts					82,659,888	0	3,040
8699999. Total - Cash Equivalents					82,659,888	0	3,040

Supp. A to Sch. T - PH
NONE

Supp. A to Sch. T - HS
NONE

Supp. A to Sch. T - OP
NONE

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	Direct Losses Paid 4 Number of Claims	5 Direct Losses Incurred	Direct Losses Unpaid 6 Amount Reported	Direct Losses Unpaid 7 Number of Claims	8 Direct Losses Incurred But Not Reported
1. Alabama AL	446	2,146	0	0	(326)	0	0	(263)
2. Alaska AK	0	234	0	0	(36)	0	0	(28)
3. Arizona AZ	2,857	1,754	0	0	(271)	0	0	(206)
4. Arkansas AR	1,316	274	0	0	(39)	0	0	(39)
5. California CA	22,830	14,853	0	0	(1,003)	0	0	(423)
6. Colorado CO	1,294	1,128	0	0	(163)	0	0	(156)
7. Connecticut CT	839	8,882	0	0	3,843	0	0	5,776
8. Delaware DE	0	1,004	0	0	(150)	0	0	(127)
9. District of Columbia DC	0	0	0	0	0	0	0	0
10. Florida FL	3,839	4,773	0	0	(727)	0	0	(579)
11. Georgia GA	2,415	2,368	0	0	(366)	0	0	(274)
12. Hawaii HI	1,505	1,045	0	0	(151)	0	0	(145)
13. Idaho ID	0	1,048	0	0	(151)	0	0	(146)
14. Illinois IL	5,197	7,616	0	0	(1,169)	0	0	(867)
15. Indiana IN	1,252	783	0	0	(112)	0	0	(112)
16. Iowa IA	0	0	0	0	0	0	0	0
17. Kansas KS	1,317	2,817	0	0	(432)	0	0	(337)
18. Kentucky KY	157	160	0	0	(24)	0	0	(19)
19. Louisiana LA	1,229	756	0	0	(108)	0	0	(108)
20. Maine ME	1,131	91	0	0	(285)	0	0	(186)
21. Maryland MD	350	898	0	0	(138)	0	0	(105)
22. Massachusetts MA	7,318	4,124	0	0	(532)	0	0	(469)
23. Michigan MI	3,750	4,298	0	0	(649)	0	0	(534)
24. Minnesota MN	1,093	1,021	0	0	(154)	0	0	(126)
25. Mississippi MS	0	449	0	0	(67)	0	0	(57)
26. Missouri MO	230	125	0	0	(18)	0	0	(18)
27. Montana MT	0	0	0	0	0	0	0	0
28. Nebraska NE	276	81	0	0	(11)	0	0	(11)
29. Nevada NV	0	0	0	0	0	0	0	0
30. New Hampshire NH	0	1,130	0	0	(167)	0	0	(149)
31. New Jersey NJ	1,279	690	0	0	(103)	0	0	(79)
32. New Mexico NM	8,910	4,084	0	0	373	0	0	373
33. New York NY	0	0	0	0	0	0	0	0
34. North Carolina NC	2,574	4,020	0	0	(719)	0	0	(487)
35. North Dakota ND	0	0	0	0	0	0	0	0
36. Ohio OH	24	268	0	0	(51)	0	0	(11)
37. Oklahoma OK	548	1,274	0	0	(197)	0	0	(147)
38. Oregon OR	6,642	4,800	0	0	(701)	0	0	(649)
39. Pennsylvania PA	34,109	377,574	(1,783)	1	(14,180)	0	0	(2,859)
40. Rhode Island RI	0	0	0	0	0	0	0	0
41. South Carolina SC	1,028	1,727	0	0	(255)	0	0	(228)
42. South Dakota SD	0	0	0	0	0	0	0	0
43. Tennessee TN	741	525	0	0	(75)	0	0	(75)
44. Texas TX	523	384	0	0	(61)	0	0	(42)
45. Utah UT	0	0	0	0	0	0	0	0
46. Vermont VT	0	627	0	0	(108)	0	0	(47)
47. Virginia VA	755	844	0	0	(125)	0	0	(109)
48. Washington WA	5,432	6,385	0	0	(713)	0	0	(509)
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	123,206	467,058	(1,783)	1	(20,319)	0	0	(4,575)
DETAILS OF WRITE-INS								
58001.	0	0	0	0	0	0	0	0
58002.	0	0	0	0	0	0	0	0
58003.	0	0	0	0	0	0	0	0
58998. Summary of remaining write-ins for Line 58 from overflow page	0	0	0	0	0	0	0	0
58999. Totals (Lines 58001 thru 58003+ 58998) (Line 58 above)	0	0	0	0	0	0	0	0

Overflow Page for Write-Ins

NONE

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

DIRECTOR AND OFFICER INSURANCE COVERAGE SUPPLEMENT

Year To Date For the Period Ended September 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
.....159,655,008	158,993,262	39,877,224

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