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QUARTERLY STATEMENT

As of June 30, 2017

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 OH State of Domicile or Port of Entry OH 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. Gary John Gruber #	President	2. Sue Ann Erhart #	Senior Vice President, General Counsel & Secretary
3. Robert James Schwartz	Vice President & Controller	4. Lisa Ann Hays	Vice President & Actuary

OTHER

Ronald James Brichler	Executive Vice President	Vincent McLenaghan	Executive Vice President
Michael Eugene Sullivan Jr. #	Executive 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	David Lawrence Thompson 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	Michelle Ann Gillis #	Gary John Gruber	Aaron Beasy Latto
Carl Henry Lindner III	Michael David Pierce	Michael Eugene Sullivan Jr.	David Lawrence Thompson 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.

Gary John Gruber	Sue Ann Erhart	Robert James Schwartz
President	Senior Vice President, General Counsel & Secretary	Vice President & Controller
(Title)	(Title)	(Title)

Subscribed and sworn to before me
This 8th day of August, 2017

Notary Public, State of Ohio
My commission expires November 8, 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 1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 December 31 Prior Year Net Admitted Assets
1. Bonds	2,909,557,519	0	2,909,557,519	2,751,319,379
2. Stocks:				
2.1 Preferred stocks	226,431,488	0	226,431,488	214,503,708
2.2 Common stocks	780,081,734	15,233,993	764,847,741	1,266,470,335
3. Mortgage loans on real estate:				
3.1 First liens	243,684,190	0	243,684,190	233,765,374
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	0
4.2 Properties held for the production of income (less $............0 encumbrances)	57,789,465	0	57,789,465	58,240,298
4.3 Properties held for sale (less $..........0 encumbrances)	0	0	0	0
5. Cash ($.....30,246,503), cash equivalents ($.....59,142,941) and short-term investments ($.....247,825,050)	337,214,495	0	337,214,495	484,223,036
6. Contract loans (including $..........0 premium notes)	0	0	0	0
7. Derivatives	509,356	0	509,356	781,666
8. Other invested assets	357,719,195	0	357,719,195	315,200,183
9. Receivables for securities	518,976	0	518,976	1,910,942
10. Securities lending reinvested collateral assets	0	0	0	0
11. Aggregate write-ins for invested assets	0	0	0	0
12. Subtotals, cash and invested assets (Lines 1 to 11)	4,913,506,418	15,233,993	4,898,272,425	5,326,414,921
13. Title plants less $..........0 charged off (for Title insurers only)	0	0	0	0
14. Investment income due and accrued	27,049,322	0	27,049,322	24,045,947
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	378,610,100	21,176,808	357,433,292	308,749,874
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $..........0 earned but unbilled premiums)	233,885,585	0	233,885,585	221,731,889
15.3 Accrued retrospective premiums ($..........0) and contracts subject to redetermination ($..........0)	0	0	0	0
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	43,703,797	0	43,703,797	55,681,895
16.2 Funds held by or deposited with reinsured companies	0	0	0	0
16.3 Other amounts receivable under reinsurance contracts	0	0	0	0
17. Amounts receivable relating to uninsured plans	0	0	0	0
18.1 Current federal and foreign income tax recoverable and interest thereon	0	0	0	0
18.2 Net deferred tax asset	230,328,374	0	230,328,374	233,731,204
19. Guaranty funds receivable or on deposit	0	0	0	0
20. Electronic data processing equipment and software	53,912,447	49,867,295	4,045,151	2,400,899
21. Furniture and equipment, including health care delivery assets ($..........0)	10,742,636	10,742,636	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	12,711,373	131,094	12,580,279	7,663,444
24. Health care ($..........0) and other amounts receivable	10,954,198	0	10,954,198	9,804,360
25. Aggregate write-ins for other than invested assets	670,469,232	30,950,511	639,518,720	661,006,340
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25)	6,585,873,482	128,102,338	6,457,771,144	6,851,230,772
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts	0	0	0	0
28. Total (Lines 26 and 27)	6,585,873,482	128,102,338	6,457,771,144	6,851,230,772

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	404,937,680	0	404,937,680	430,736,055
2502. Company owned life insurance	176,453,676	0	176,453,676	173,652,265
2503. Funded deductibles	28,747,748	0	28,747,748	22,187,733
2598. Summary of remaining write-ins for Line 25 from overflow page	60,330,128	30,950,511	29,379,617	34,430,287
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above)	670,469,232	30,950,511	639,518,720	661,006,340

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31 Prior Year
1.	Losses (current accident year $.....509,385,154)	2,286,639,840	2,271,326,847
2.	Reinsurance payable on paid losses and loss adjustment expenses	5,656,269	4,669,787
3.	Loss adjustment expenses	582,186,050	557,553,055
4.	Commissions payable, contingent commissions and other similar charges	75,200,711	99,440,813
5.	Other expenses (excluding taxes, licenses and fees)	150,217,136	151,838,287
6.	Taxes, licenses and fees (excluding federal and foreign income taxes)	12,474,770	17,132,334
7.1	Current federal and foreign income taxes (including $..........0 on realized capital gains (losses))	1,902,705	14,018,337
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 $.....427,361,059 and including warranty reserves of $.....8,842,312 and accrued accident and health experience rating refunds including $..........0 for medical loss ratio rebate per the Public Health Service Act)	1,156,807,216	1,104,230,382
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)	75,900,050	83,663,531
13.	Funds held by company under reinsurance treaties	448,643,228	463,201,443
14.	Amounts withheld or retained by company for account of others	97,232,854	90,261,571
15.	Remittances and items not allocated	179,290	2,549,965
16.	Provision for reinsurance (including $..........0 certified)	28,228,295	28,228,295
17.	Net adjustments in assets and liabilities due to foreign exchange rates	30,317,771	30,187,560
18.	Drafts outstanding	0	0
19.	Payable to parent, subsidiaries and affiliates	5,912,134	2,987,485
20.	Derivatives	11,163	0
21.	Payable for securities	26,393,550	549,672
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	(95,385,476)	(69,475,740)
26.	Total liabilities excluding protected cell liabilities (Lines 1 through 25)	4,888,517,556	4,852,363,624
27.	Protected cell liabilities	0	0
28.	Total liabilities (Lines 26 and 27)	4,888,517,556	4,852,363,624
29.	Aggregate write-ins for special surplus funds	102,492,884	102,381,676
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	644,687,543	638,362,982
35.	Unassigned funds (surplus)	806,632,562	1,242,681,891
36.	Less treasury stock, at cost:		
	36.1 ....0.000 shares common (value included in Line 30 $..........0)	0	0
	36.2 ....0.000 shares preferred (value included in Line 31 $..........0)	0	0
37.	Surplus as regards policyholders (Lines 29 to 35, less 36)	1,569,253,588	1,998,867,148
38.	Totals (Page 2, Line 28, Col. 3)	6,457,771,144	6,851,230,772

DETAILS OF WRITE-INS

2501.	Accounts payable and other liabilities	52,606,504	32,905,936
2502.	Retroactive reinsurance ceded	(147,991,979)	(102,381,676)
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)	(95,385,476)	(69,475,740)
2901.	Retroactive reinsurance gain	102,492,884	102,381,676
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)	102,492,884	102,381,676
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 $.....771,913,012)	734,346,401	670,030,591	1,970,750,686
1.2 Assumed (written $.....949,330,756)	946,657,722	889,657,915	1,840,969,754
1.3 Ceded (written $.....533,146,253)	545,483,441	478,690,514	1,409,354,949
1.4 Net (written $.....1,188,097,515)	1,135,520,682	1,080,997,992	2,402,365,491
DEDUCTIONS:			
2. Losses incurred (current accident year $.....652,395,548):			
2.1 Direct	157,656,833	154,531,141	786,954,782
2.2 Assumed	444,903,567	335,867,177	721,322,079
2.3 Ceded	174,455,462	122,385,355	559,454,227
2.4 Net	428,104,938	368,012,963	948,822,633
3. Loss adjustment expenses incurred	155,752,728	136,001,938	309,282,845
4. Other underwriting expenses incurred	443,590,205	429,200,606	833,691,365
5. Aggregate write-ins for underwriting deductions	0	0	0
6. Total underwriting deductions (Lines 2 through 5)	1,027,447,871	933,215,507	2,091,796,843
7. Net income of protected cells	0	0	0
8. Net underwriting gain (loss) (Line 1 minus Line 6 + Line 7)	108,072,811	147,782,484	310,568,648
INVESTMENT INCOME			
9. Net investment income earned	111,440,410	91,050,949	192,730,281
10. Net realized capital gains (losses) less capital gains tax of $.....(2,426,003)	169,711,291	(20,023,203)	7,923,860
11. Net investment gain (loss) (Lines 9 + 10)	281,151,700	71,027,746	200,654,140
OTHER INCOME			
12. Net gain or (loss) from agents' or premium balances charged off (amount recovered $..........0 amount charged off $.....722,964)	(722,964)	(755,259)	(2,043,960)
13. Finance and service charges not included in premiums	448,880	409,795	834,806
14. Aggregate write-ins for miscellaneous income	7,381,197	73,463	(5,505,607)
15. Total other income (Lines 12 through 14)	7,107,113	(272,001)	(6,714,761)
16. Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15)	396,331,624	218,538,229	504,508,027
17. Dividends to policyholders	694,367	360,433	740,948
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)	395,637,257	218,177,796	503,767,079
19. Federal and foreign income taxes incurred	56,013,612	70,699,588	154,683,836
20. Net income (Line 18 minus Line 19) (to Line 22)	339,623,645	147,478,208	349,083,243
CAPITAL AND SURPLUS ACCOUNT			
21. Surplus as regards policyholders, December 31 prior year	1,998,867,148	1,550,905,599	1,550,905,599
22. Net income (from Line 20)	339,623,645	147,478,208	349,083,243
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 $.....12,040,597	(121,778,235)	13,885,259	21,316,656
25. Change in net unrealized foreign exchange capital gain (loss)	807,287	(373,070)	(1,501,288)
26. Change in net deferred income tax	(5,005,612)	6,288,010	17,043,548
27. Change in nonadmitted assets	(6,740,189)	(1,764,023)	(19,593,122)
28. Change in provision for reinsurance	0	0	(10,746,027)
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	6,324,561	4,557,358	307,916,675
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	(642,714,806)	(55,000,000)	(230,000,000)
36. Change in treasury stock	0	0	0
37. Aggregate write-ins for gains and losses in surplus	(130,211)	19,945,350	14,441,866
38. Change in surplus as regards policyholders (Lines 22 through 37)	(429,613,560)	135,017,093	447,961,550
39. Surplus as regards policyholders, as of statement date (Lines 21 plus 38)	1,569,253,588	1,685,922,691	1,998,867,148

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. Retroactive reinsurance gain	5,000,000	0	0
1402. Company owned life insurance	2,801,411	6,413,383	9,468,258
1403. Miscellaneous expense	243,014	(5,511,792)	(13,482,509)
1498. Summary of remaining write-ins for Line 14 from overflow page	(663,228)	(828,128)	(1,491,356)
1499. Totals (Lines 1401 thru 1403 plus 1498) (Line 14 above)	7,381,197	73,463	(5,505,607)
3701. Change in foreign exchange reserve	(130,211)	19,945,350	14,491,989
3702. Other surplus adjustments	0	0	(50,123)
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)	(130,211)	19,945,350	14,441,866

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	1,116,249,205	1,028,213,059	2,427,553,081
2. Net investment income	105,777,683	91,807,019	193,792,327
3. Miscellaneous income	190,608	6,462,036	5,727,629
4. Total (Lines 1 through 3)	1,222,217,496	1,126,482,114	2,627,073,037
5. Benefit and loss related payments	389,042,081	381,837,842	846,481,289
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	598,613,442	557,843,781	1,049,427,691
8. Dividends paid to policyholders	694,367	360,433	740,948
9. Federal and foreign income taxes paid (recovered) net of $..........0 tax on capital gains (losses)	65,703,241	81,562,766	171,241,334
10. Total (Lines 5 through 9)	1,054,053,131	1,021,604,822	2,067,891,262
11. Net cash from operations (Line 4 minus Line 10)	168,164,365	104,877,292	559,181,774
CASH FROM INVESTMENTS			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds	436,187,582	337,924,564	706,161,058
12.2 Stocks	34,730,121	95,504,170	211,072,288
12.3 Mortgage loans	16,314,585	22,299,175	44,193,510
12.4 Real estate	108,543	204,234	608,551
12.5 Other invested assets	44,142,050	16,274,163	46,728,568
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	484,387	(12,316,062)	(11,359,555)
12.7 Miscellaneous proceeds	0	556,275	1,105,650
12.8 Total investment proceeds (Lines 12.1 to 12.7)	531,967,269	460,446,520	998,510,069
13. Cost of investments acquired (long-term only):			
13.1 Bonds	561,334,919	336,728,944	626,340,096
13.2 Stocks	20,795,547	65,757,554	461,279,504
13.3 Mortgage loans	26,233,401	49,621,275	73,293,097
13.4 Real estate	1,344,898	4,824,813	7,239,677
13.5 Other invested assets	84,209,422	63,124,045	170,762,021
13.6 Miscellaneous applications	4,091,807	7,472,475	4,070,790
13.7 Total investments acquired (Lines 13.1 to 13.6)	698,009,995	527,529,107	1,342,985,185
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)	(166,042,726)	(67,082,588)	(344,475,116)
CASH FROM FINANCING AND MISCELLANEOUS SOURCES			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes	0	0	0
16.2 Capital and paid in surplus, less treasury stock	0	0	300,000,000
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	125,000,000	55,000,000	230,000,000
16.6 Other cash provided (applied)	(24,130,180)	23,276,132	(59,246,759)
17. Net cash from financing and miscellaneous sources (Lines 16.1 through 16.4 minus Line 16.5 plus Line 16.6)	(149,130,180)	(31,723,868)	10,753,241
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)	(147,008,541)	6,070,837	225,459,899
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year	484,223,036	258,763,137	258,763,137
19.2 End of period (Line 18 plus Line 19.1)	337,214,495	264,833,973	484,223,036

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

20.0001	Equity securities transferred as dividend	517,714,806	0	0
20.0002	Exchange of equity securities	27,611,796	17,236,276	25,199,802
20.0003	Payable for securities	25,843,878	4,722,146	20,709,133
20.0004	Stock based compensation	6,285,062	4,557,358	6,985,700
20.0005	Exchange of debt securities	3,981,974	21,070,935	26,924,713
20.0006	Company owned life insurance	2,801,411	94,091	3,148,966
20.0007	Receivable for securities	1,391,967	734,118	2,064,293
20.0008	Amortization of intangibles	663,228	828,128	1,491,356
20.0009	Exchange of debt to equity securities	488,040	4,130,630	4,691,640
20.0010	Securities acquired in paid in kind interest payment	227,290	231,671	426,054
20.0011	Miscellaneous expense (purchase accrual)	221,678	6,000,000	14,100,000
20.0012	Transferred from other invested assets securities to equity securities	212,756	0	999,999
20.0013	Sinking fund payments offset by a premium tax credit	105,933	92,915	300,005
20.0014	Securities acquired from stock options of subsidiary	39,499	0	930,975
20.0015	Interest payment offset by a premium tax credit	27,400	31,425	58,394
20.0016	Transferred from equity securities to other invested assets securities	0	0	65,290

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:

	SSAP #	F/S Page #	F/S Line #	2017	2016
Net income, state basis	-	-	-	$ 339,623,645	$ 349,083,243
Effect of state prescribed practices	-	-	-	-	-
Effect of state permitted practices	-	-	-	-	-
Net income, NAIC SAP	-	-	-	$ 339,623,645	$ 349,083,243
Statutory surplus, state basis	-	-	-	$ 1,569,253,588	$ 1,998,867,148
Effect of state prescribed practices	-	-	-	-	-
Effect of state permitted practices	-	-	-	-	-
Statutory surplus, NAIC SAP	-	-	-	$ 1,569,253,588	$ 1,998,867,148

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 2017.

3. The following table shows each loan-backed security with a credit-related other-than-temporary impairment ("OTTI") recognized during 2017:

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	619,117	588,131	20,854	598,263	598,263	3/31/17
45660LPK9	22,858	473	21,548	1,310	1,310	6/30/17
32051GXQ3	2,678,723	769,291	12,869	2,665,853	2,665,853	6/30/17
TOTAL	XXXX	XXXX	**55,271**	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	$ (5,648,891)
2.	12 months or longer	$ (4,787,972)

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

1.	Less than 12 months	$ 321,798,475
2.	12 months or longer	$ 95,095,918

5. Based on cash flow projections received from independent sources (which reflect loan to collateral values, subordination, vintage and geographic concentration), implied cash flows inherent in security ratings and analysis of historical payment data, management believes that the Company will recover its cost basis in all securities with unrealized losses at June 30, 2017. 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	$ 2,875	$ 2,875	$ -
(2) Liabilities			
Derivatives – crop futures	$ 14,038	$ 2,875	$ 11,163

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

K – L. No significant change.

M. Short Sales – Not applicable.

N. Prepayment Penalty and Acceleration Fees – Not applicable.

6.) JOINT VENTURES, PARTNERSHIPS AND LIMITED LIABILITY COMPANIES

No significant change.

7.) INVESTMENT INCOME

No significant change.

8.) DERIVATIVE INSTRUMENTS

In 2017, the Company entered into commodity futures contracts to hedge the commodity price risk associated with the price component of certain multi-peril crop insurance products. These futures contracts require the company to place funds in a margin account as collateral. The balance of this margin account at June 30, 2017 was $110,644. 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 2017, 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 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 ($283,472). The net realized capital gains/(losses) recognized during the reporting period resulting from settlement of derivatives was ($4,091,807).

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	Form
3/20/2017	$50,000,000	Ordinary	Cash
5/30/2017	$75,000,000	Ordinary	Cash
6/30/2017	$517,714,806	Extraordinary	Securities #

- Dividend was paid in the form of National Interstate Corporation common stock.

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	Form
3/20/2017	$50,000,000	Ordinary	Cash
5/30/2017	$75,000,000	Ordinary	Cash
6/30/2017	$517,714,806	Extraordinary	Securities #

- Dividend was paid in the form of National Interstate Corporation common stock.

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 2017.

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

C. The Company was not involved in any wash sale transactions during 2017.

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
Assets at Fair Value				
Bonds:				
U.S. Government and government agencies	$ -	$ -	$ -	$ -
States, municipalities and political subdivisions	-	6,743,442	-	6,743,442
Foreign government	-	-	-	-
Residential MBS	-	112,696	-	112,696
Commercial MBS	-	-	-	-
Asset backed securities	-	398,652	-	398,652
All other bonds	-	16,518,425	5,788,394	22,306,819
Total Bonds	$ -	$ 23,773,215	$ 5,788,394	$ 29,561,609
Preferred stocks	156,736,771	15,328,250	-	172,065,021
Common stocks	386,299,118	1,823,724	86,496,622	474,619,464
Other investments	-	-	-	-
Derivative assets	-	509,356	-	509,356
Total Assets Accounted for at Fair Value	$ 543,035,889	$ 41,434,545	$ 92,285,016	$676,755,450
Liabilities at Fair Value				
Derivative liabilities	11,163	-	-	11,163
Total Liabilities at Fair Value	$ 11,163	$ -	$ -	$ 11,163

There were no transfers between Level 1 and Level 2.

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

Description	Beginning Balance at 3/31/2017	Transfers into Level 3	Transfers out of Level 3	Total Gains and (Losses) included in Net Income	Total Gains and (Losses) included in Surplus	Purchases	Issuances	Sales	Settlements	Ending Balance 6/30/2017
U.S. Government and government agencies	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -
States, municipalities and political subdivisions	-	-	-	-	-	-	-	-	-	-
Residential MBS	-	-	-	-	-	-	-	-	-	-
Asset backed securities	-	-	-	-	-	-	-	-	-	-
All other bonds	5,095,947	770,510	-	24,976	(13,778)	8,157	-	(97,418)	-	5,788,394
Preferred stocks	-	-	-	-	-	-	-	-	-	-
Common stocks	94,645,938	-	(3,000,000)	(4,198,040)	979,335	648,096	-	(2,578,707)	-	86,496,622
Total	$ 99,741,885	$ 770,510	$ (3,000,000)	$ (4,173,064)	$ 965,557	$ 656,253	$ -	$(2,676,125)	$ -	$ 92,285,016

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	$ 14,336,884	$ 14,291,416	$ 14,336,884	$ -	$ -	$ -
States, municipalities and political subdivisions	1,135,974,699	1,114,421,576	-	1,113,859,219	22,115,480	-
Foreign government	125,005,448	154,357,645	-	125,005,448	-	-
Residential MBS	455,502,231	403,243,189	-	434,006,053	21,496,178	-
Commercial MBS	44,475,650	43,369,205	-	43,703,650	772,000	-
Asset backed securities	626,202,321	620,862,494	-	545,737,301	80,465,020	-
All other bonds	573,648,970	559,011,994	7,203,350	514,657,043	51,788,577	-
Total Bonds	$2,975,146,203	$ 2,909,557,519	$ 21,540,234	$2,776,968,714	$ 176,637,255	$ -
Preferred stocks	234,226,129	226,431,488	204,105,275	15,328,250	14,792,604	-
Common stocks	474,619,464	474,619,464	386,299,118	1,823,724	86,496,622	-
Mortgage loans	216,482,000	243,684,190	-	-	216,482,000	-
Derivative assets	509,356	509,356	-	509,356	-	
Derivative liabilities	(11,163)	(11,163)	-	(11,163)	-	
Total Financial Instruments	$3,900,971,989	$ 3,854,790,854	$ 611,944,627	$2,794,618,881	$494,408,481	$ -

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

21.) OTHER ITEMS

A – F. No significant change.

G. Insurance-Linked Securities

The Company has two reinsurance contracts relating to an insurance-linked security (ILS), a property catastrophe bond. Under the contracts, the Company and four affiliated companies, Mid-Continent Casualty Company, National Interstate Insurance Company, Lloyd's Syndicate 2468 and American Empire Surplus Lines Insurance Company, are ceding insurers for the purpose of managing catastrophe risks related to direct written insurance coverages. The contract covers 95% of $200 million of catastrophe losses in excess of $100 million. The aggregate maximum proceeds from this ILS would be $190 million.

Management of Risk Related to:	Number of Outstanding ILS Contracts	Aggregate Maximum Proceeds
(1) Directly Written Insurance Risks		
a. ILS Contracts as Issuer	-	-
b. ILS Contracts as ceding insurer	2	$190,000,000
c. ILS Contracts as Counterparty	-	-
(2) Assumed Insurance Risks		
a. ILS Contracts as Issuer	-	-
b. ILS Contracts as ceding insurer	-	-
c. ILS Contracts as Counterparty	-	-

22.) EVENTS SUBSEQUENT

There have not been any events subsequent to June 30, 2017, which may have a material effect on the financial condition of the company.

23.) REINSURANCE

A – E. No significant change.

F. Retroactive Reinsurance

	Assumed	Ceded
a. Reserves Transferred		
1. Initial Reserves	$ -	$ 670,138,199
2. Adjustments – Prior Years	-	175,000,000
3. Adjustments – Current Year	-	5,000,000
4. Current Total	$ -	$ 850,138,199
b. Consideration Paid or Received		
1. Initial Reserves	$ -	$ (545,898,708)
2. Adjustments – Prior Years	-	-
3. Adjustments – Current Year	-	-
4. Current Total	$ -	$ (545,898,708)
c. Paid Losses Reimbursed or Recovered		
1. Prior Years	$ -	$ 691,360,935
2. Current Year	-	10,785,285
3. Current Total	$ -	$ 702,146,220
d. Special Surplus from Retroactive Reinsurance		
1. Initial Surplus Gain or Loss	$ -	$ 124,239,491
2. Adjustments – Prior Years	-	175,000,000
3. Adjustments – Current Year	-	5,000,000
4. Current Year Restricted Surplus	-	102,492,884
5. Cumulative Total Transferred to Unassigned Funds	$ -	201,746,607

e. All cedents and reinsurers involved in all transactions included in summary totals above:

Company	Assumed Amount	Ceded Amount
Mitsui Sumitomo Insurance USA Inc. (NAIC #22551)	$ -	$ 22,297,344
Ohio Casualty Insurance Company (NAIC #24074)	-	80,195,540
Accredited Surety & Casualty Company, Inc. (NAIC #26379)	-	45,499,095
	$ -	$ 147,991,979

f. List total paid loss/LAE amounts recoverable and the amounts more than 90 days overdue, and collateral held as respects amounts recoverable from unauthorized reinsurers:

1. Authorized Reinsurers

Company	Total Paid Loss/LAE Recoverable	Amount Over 90 Days Overdue
Mitsui Sumitomo Insurance USA Inc. (NAIC #22551)	$ 324,846	$ -
Ohio Casualty Insurance Company (NAIC #24074)	841,458	-
Accredited Surety & Casualty Company, Inc. (NAIC #26379)	2,463,101	-
	$ 3,629,405	$ -

2. Unauthorized Reinsurers

Company	Total Paid Loss/LAE Recoverable	Amount Over 90 Days Overdue	Collateral Held
	$ -	$ -	$ -
Total	$ -	$ -	$ -

G – J. 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 $69 million and $85 million as of June 30, 2017 and June 30, 2016, respectively (see page Q14).

For 2017, the $69 million decrease in reserves for prior years is primarily attributable to (i) $69 million of favorable development relating to the multiple peril crop insurance business, (ii) $12 million of favorable development relating to the surety bond business, (iii) $10 million of favorable development relating to the property & inland marine business, (iv) $8 million of favorable development relating to the fidelity & crime business, partially offset by, (v) $7 million of adverse development relating to the specialty human services business (non-profit organizations) and (vi) $6 million of adverse development relating to the captive program business.

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

26.) INTERCOMPANY POOLING ARRANGEMENTS

No significant change.

27.) STRUCTURED SETTLEMENTS

No significant change.

28.) HEALTH CARE RECEIVABLES

No significant change.

29.) PARTICIPATING POLICIES

No significant change.

30.) PREMIUM DEFICIENCY RESERVES

No significant change.

31.) HIGH DEDUCTIBLES

No significant change.

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

No significant change.

33.) ASBESTOS/ENVIRONMENTAL RESERVES

No significant change.

34.) SUBSCRIBER SAVINGS ACCOUNTS

No significant change.

35.) MULTIPLE PERIL CROP INSURANCE

No significant change

36.) FINANCIAL GUARANTY INSURANCE

The Company does not write financial guaranty insurance.

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

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

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

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

2.2 If yes, date of change:

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

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

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

National Interstate Corporation and its subsidiaries became subsidiaries of Great American Holding, Inc. The organizational structure of National Interstate Corporation's subsidiaries remains unchanged. The only change is now National Interstate Corporation is owned by Great American Holding, Inc. instead of Great American Insurance Company.

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. 12/31/2016

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: $ 0

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: $ 201,021,051

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	797,236,864	290,228,277
14.24	Short-Term Investments	0	0
14.25	Mortgage Loans on Real Estate	26,962,930	26,314,381
14.26	All Other	32,971,632	20,036,405
14.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 857,171,426	$ 336,579,063
14.28	Total Investment in Parent included in Lines 14.21 to 14.26 above	$ 0	$ 0

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

17.5 Investment management – Identify all investment advisors, investment managers, broker/dealers, including individuals that have the authority to make investment decisions on behalf of the reporting entity. For assets that are managed internally by employees of the reporting entity, note as such ["…that have access to the investment accounts", "handle securities"].

1 Name of Firm or Individual	2 Affiliation
American Money Management Corporation	A

17.5097 For those firms/individuals listed in the table for Question 17.5, do any firms/individuals unaffiliated with the reporting entity (i.e., designated with a "U") manage more than 10% of the reporting entity's assets? Yes [ ] No [X]

17.5098 For firms/individuals unaffiliated with the reporting entity (i.e., designated with a "U") listed in the table for Question 17.5, does the total assets under management aggregate to more than 50% of the reporting entity's assets? Yes [ ] No [X]

17.6 For those firms or individuals listed in the table for 17.5 with an affiliation code of "A" (affiliated) or "U" (unaffiliated), provide the information for the table below.

1 Central Registration Depository Number	2 Name of Firm or Individual	3 Legal Entity Identifier (LEI)	4 Registered With	5 Investment Management Agreement (IMA) Filed
161853	American Money Management Corporation	54930048Y5YTQDRCSM84	SEC	DS

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:
97705MBW4 State of Wisconsin Bond Prerefunding Series 2016-1 5.00% Due 05/01/2018

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	26.200%
5.2	A&H cost containment percent	10.400%
5.3	A&H expense percent excluding cost containment expenses	28.400%

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						
26379	59-1362150	Accredited Surety & Casualty Company Inc.	USA	Authorized	0	
16172	82-1659004	Strand Reinsurance Co Inc.	USA	Unauthorized	0	
All Other Insurers						
00000	AA-3770466	ARC Insurance Company Ltd.	CYM	Unauthorized	0	
00000	AA-1320012	AXA Corporate Solutions Assurance	FRA	Unauthorized	0	
00000	AA-3610563	Best Line Casualty Co.	KNA	Unauthorized	0	
00000	AA-3770463	Command Insurance Company	CYM	Unauthorized	0	
00000	00-0000000	Ergo Insurance PTE LTD	SGP	Unauthorized	0	
00000	AA-5760026	First Capital Insurance LTD	SGP	Unauthorized	0	
00000	AA-5760001	India International Insurance PTE LTD	SGP	Unauthorized	0	
00000	AA-1120166	Lloyd's Syndicate Number 1884	GBR	Authorized	0	
00000	AA-1120164	Lloyd's Syndicate Number 2088	GBR	Authorized	0	
00000	AA-1120152	Lloyd's Syndicate Number 2357	GBR	Authorized	0	
00000	AA-1120179	Lloyd's Syndicate Number 2988	GBR	Authorized	0	
00000	AA-1120181	Lloyd's Syndicate Number 5886	GBR	Authorized	0	
00000	AA-5760009	QBE Insurance (Singapore) PTE LTD	SGP	Unauthorized	0	
00000	AA-1810007	R&Q Insurance Malta LTD	MLT	Unauthorized	0	
00000	AA-3191330	SWBC Re, Ltd.	BMU	Unauthorized	0	
00000	AA-3191315	XL Bermuda Ltd.	BMU	Unauthorized	0	

SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN

Current Year to Date - Allocated by States and Territories

		1	Direct Premiums Written		Direct Losses Paid (Deducting Salvage)		Direct Losses Unpaid	
			2	3	4	5	6	7
	States, Etc.	Active Status	Current Year to Date	Prior Year to Date	Current Year to Date	Prior Year to Date	Current Year to Date	Prior Year to Date
1.	Alabama AL	L	7,446,007	8,206,403	5,828,039	1,566,918	18,153,131	20,894,342
2.	Alaska AK	L	1,181,428	996,082	1,605,532	169,675	1,453,668	2,468,449
3.	Arizona AZ	L	12,545,283	6,656,129	10,623,879	5,289,056	1,998,077	20,602,690
4.	Arkansas AR	L	4,148,002	3,486,449	9,376,159	2,046,987	14,695,776	10,276,589
5.	California CA	L	80,285,744	73,747,079	18,741,255	33,006,756	157,761,738	146,802,196
6.	Colorado CO	L	15,598,496	14,733,456	4,759,202	6,112,515	19,331,989	14,068,224
7.	Connecticut CT	L	4,891,990	4,772,342	551,966	905,762	8,819,512	8,715,615
8.	Delaware DE	L	2,264,833	2,005,527	3,342,855	7,938,958	71,329,396	59,746,425
9.	District of Columbia DC	L	3,797,110	3,874,373	952,359	1,692,831	6,961,745	6,978,630
10.	Florida FL	L	37,198,477	35,262,151	43,579,209	11,852,466	50,199,312	55,151,454
11.	Georgia GA	L	21,757,072	17,561,788	18,065,497	7,711,017	48,144,516	28,206,379
12.	Hawaii HI	L	2,921,881	2,726,963	1,479,386	902,862	5,354,717	5,357,057
13.	Idaho ID	L	3,853,295	3,688,535	614,325	369,045	8,109,336	5,146,644
14.	Illinois IL	L	54,528,408	47,837,662	10,075,231	45,270,987	104,977,142	74,761,391
15.	Indiana IN	L	15,899,738	9,106,698	8,267,026	34,290,195	24,121,737	15,593,288
16.	Iowa IA	L	27,766,622	30,379,353	6,783,263	10,446,888	13,782,131	15,922,634
17.	Kansas KS	L	19,468,119	20,257,693	7,896,442	5,766,930	9,211,693	6,123,457
18.	Kentucky KY	L	7,361,469	6,991,187	8,385,925	3,644,059	11,427,843	10,881,433
19.	Louisiana LA	L	7,504,275	7,082,512	(6,105,475)	2,416,268	11,597,440	6,522,938
20.	Maine ME	L	1,723,144	1,531,821	653,669	646,001	1,650,708	1,034,716
21.	Maryland MD	L	9,859,768	9,555,169	682,554	2,881,773	22,650,703	28,043,256
22.	Massachusetts MA	L	16,634,242	14,730,155	3,722,628	2,437,016	19,660,856	19,037,980
23.	Michigan MI	L	17,799,076	17,165,057	7,471,791	7,416,859	30,555,328	21,828,620
24.	Minnesota MN	L	20,430,252	15,099,991	3,869,612	6,997,062	27,502,016	18,597,425
25.	Mississippi MS	L	3,816,148	3,786,406	1,343,330	21,044,019	8,296,426	8,652,613
26.	Missouri MO	L	21,241,826	18,788,168	11,725,964	17,478,708	20,287,443	30,167,711
27.	Montana MT	L	2,160,770	1,987,820	895,327	455,210	1,922,277	1,735,535
28.	Nebraska NE	L	12,890,846	9,704,104	3,858,443	3,443,183	5,159,450	6,257,267
29.	Nevada NV	L	6,071,996	5,315,243	610,416	1,480,714	16,650,785	10,285,189
30.	New Hampshire NH	L	1,162,787	1,067,918	575,322	168,076	3,444,709	7,959,357
31.	New Jersey NJ	L	16,761,846	13,972,365	3,023,008	2,479,460	41,640,112	36,776,035
32.	New Mexico NM	L	2,375,524	1,857,497	2,608,520	74,006	2,605,038	3,226,720
33.	New York NY	L	57,754,627	50,497,500	11,128,945	12,161,657	86,181,415	78,497,969
34.	North Carolina NC	L	12,615,704	13,671,668	4,508,712	4,055,136	25,486,833	24,029,947
35.	North Dakota ND	L	15,675,777	14,208,736	4,750,096	3,107,736	4,966,600	1,848,529
36.	Ohio OH	L	18,168,171	16,726,535	7,782,860	5,842,968	29,569,247	22,902,814
37.	Oklahoma OK	L	8,704,793	9,912,010	3,081,524	3,926,875	9,935,711	10,140,594
38.	Oregon OR	L	5,183,066	6,656,336	3,317,131	3,810,965	22,375,152	19,001,839
39.	Pennsylvania PA	L	21,142,486	21,393,296	6,135,140	5,253,022	40,446,701	41,061,705
40.	Rhode Island RI	L	3,088,944	2,677,641	234,533	415,000	2,559,952	1,656,909
41.	South Carolina SC	L	6,266,362	5,233,952	1,005,912	1,895,604	7,675,799	3,697,554
42.	South Dakota SD	L	17,868,454	13,848,241	4,432,518	4,216,203	10,056,816	9,470,915
43.	Tennessee TN	L	6,030,796	5,555,702	3,618,711	2,952,518	12,148,347	12,906,439
44.	Texas TX	L	49,018,475	46,134,131	19,287,980	14,152,960	70,560,367	71,562,652
45.	Utah UT	L	3,969,417	3,385,459	2,216,464	748,485	7,972,779	7,706,023
46.	Vermont VT	L	355,080	306,747	13,531	34,164	411,499	333,374
47.	Virginia VA	L	8,770,503	7,799,750	611,609	2,665,167	21,010,326	35,670,859
48.	Washington WA	L	13,056,042	13,530,518	3,300,218	8,504,540	31,069,187	32,009,044
49.	West Virginia WV	L	1,682,580	1,803,533	212,571	116,742	1,349,182	1,853,446
50.	Wisconsin WI	L	10,406,507	11,244,548	5,916,159	4,292,787	20,051,666	9,290,687
51.	Wyoming WY	L	1,088,647	1,103,292	404,208	90,462	1,657,486	1,554,153
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	85,789	77,091	14,438	6,900	299,672	364,145
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	23,931,083	21,499,786	6,620,317	8,094,037	29,556,078	32,062,224
58.	Aggregate Other Alien OT	XXX.	23,703,233	14,243,872	2,780,576	(1,536,097)	21,027,297	7,774,092
59.	Totals	(a) 53	771,913,012	695,444,441	287,236,810	333,210,093	1,245,824,861	1,133,218,172

DETAILS OF WRITE-INS

58001. SGP SINGAPORE	XXX.	22,499,119	13,354,626	2,813,315	697,467	18,082,430	6,355,388
58002. GBR UNITED KINGDOM	XXX.	1,067,336	841,362	1,862	25,933	1,721,108	869,950
58003. NLD NETHERLANDS	XXX.	95,955	47,883	(88)	(2,259,497)	876,771	380,028
58998. Summary of remaining write-ins for Line 58 from overflow page	XXX.	40,824	0	(34,513)	0	346,988	168,726
58999. Totals (Lines 58001 thru 58003+ Line 58998) (Line 58 above)	XXX.	23,703,233	14,243,872	2,780,576	(1,536,097)	21,027,297	7,774,092

(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 (other than their state of domicile see DSLI); (D) - DSLI - Domestic Surplus Lines Insurer
(DSLI) - Reporting entities authorized to write Surplus Lines in the state of domicile; (N) - None of the above - Not allowed to write business in the state.

(a) Insert the number of D and 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	OH	27-1577326	
Mid-Market Capital Partners, LLC	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	GBR		
Neon Holdings (U.K.) Limited	GBR		
Lavenham Underwriting Limited #	GBR	98-0412245	
Neon Management Services Limited	GBR		
Neon Service Company (U.K.) Limited	GBR		
Marketform Australia Pty Limited	AUS		
Studio Marketform SRL	ITA		
Neon Underwriting Bermuda Limited	BMU		
Neon Underwriting Limited	GBR		
Sampford Underwriting Limited #	GBR	98-0431601	
Tarian Agency Limited (59%)	GBR		

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

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

	Domiciliary Location	FEIN	NAIC Co. Code
American Financial Group, Inc.	OH	31-1544320	
Great American Financial Resources, Inc. ^	DE	06-1356481	
AAG Insurance Agency, Inc.	KY	31-1422717	
Ceres Group, Inc.	DE	34-1017531	
Continental General Corporation	NE	47-0717079	
QQAgency of Texas, Inc.	TX	34-1947042	
Great American Advisors, Inc.	OH	31-1395344	
Great American Life Insurance Company *	OH	13-1935920	63312
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 Brothers, Inc.	OH	31-1391777	
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 Designated Activity Company *	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
National Interstate Corporation	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	
Republic Indemnity Company of America *	CA	95-2801326	22179
Republic Indemnity Company of California *	CA	31-1054123	43753
Summit Consulting, LLC	FL	59-1683711	
Heritage Summit Healthcare, LLC	FL	59-3385208	
Summit Holding Southeast, Inc.	FL	59-3409855	
Bridgefield Employers Insurance Company*	FL	59-1835212	10701
Bridgefield Casualty Insurance Company*	FL	59-3269531	10335

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

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

	Domiciliary Location	FEIN	NAIC Co. Code
American Financial Group, Inc.	OH	31-1544320	
— Great American Insurance Company *	OH	31-0501234	16691
— — American Signature Underwriters, Inc.	OH	31-1463075	
— — Brothers Property Corporation	OH	59-2840291	
— — — Brothers Pennsylvanian Corporation	PA	25-1754638	
— — — Brothers Property Management Corporation	OH	59-2840294	
— — Crescent Centre Apartments ^	OH	20-4498054	
— — Crop Managers Insurance Agency, Inc.	KS	31-1277904	
— — Dempsey & Siders Agency, Inc.	OH	31-0589001	
— — Eden Park Insurance Brokers, Inc.	CA	31-1341668	
— — El Aguila, Compañia de Seguros, S.A. de C.V. *	MEX		
— — — Financiadora de Primas Condor, S.A. de C.V. (99%)	MEX		
— — Farmers Crop Insurance Alliance, Inc.	KS	39-1404033	
— — FCIA Management Company, Inc.	NY	13-3628555	
— — Foreign Credit Insurance Association @	NY		
— — GAI Mexico Holdings, LLC	DE	81-0814136	
— — GAI Warranty Company	OH	31-1753938	
— — — GAI Warranty Company of Florida	FL	31-1765544	
— — GAI Warranty Company of Canada Inc.	CAN		
— — Global Premier Finance Company	OH	61-1329718	
— — Great American Agency of Texas, Inc.	TX	74-2693636	
— — Great American Alliance Insurance Company *	OH	95-1542353	26832
— — Great American Assurance Company *	OH	15-6020948	26344
— — Great American Casualty Insurance Company *	OH	61-0983091	39896
— — Great American Contemporary Insurance Company *	OH	36-4079497	10646
— — Great American E & S Insurance Company *	DE	31-0954439	37532
— — Great American Fidelity Insurance Company *	DE	31-1036473	41858
— — Great American Insurance Agency, Inc.	OH	31-1652643	
— — Great American Insurance Company of New York *	NY	13-5539046	22136
— — Great American Lloyd's Insurance Company * @	TX	31-0974853	38024
— — Great American Lloyd's, Inc.	TX	31-1073664	
— — Great American Management Services, Inc.	OH	31-0856644	
— — Great American Protection Insurance Company *	OH	31-1288778	38580
— — Great American Re Inc.	DE	31-0918893	
— — Great American Security Insurance Company *	OH	31-1209419	31135
— — Great American Spirit Insurance Company *	OH	31-1237970	33723
— — Insurance (GB) Limited *	GBR		
— — Key Largo Group, Inc.	FL	59-1263251	
— — PLLS Canada Insurance Brokers Inc. (49%)	CAN	871850814	
— — Professional Risk Brokers, Inc.	IL	31-1293064	
— One East Fourth, Inc.	OH	31-0686194	
— Pioneer Carpet Mills, Inc.	OH	31-0883227	
— TEJ Holdings, Inc.	OH	31-1119320	
— Three East Fourth, Inc.	OH	31-0728327	

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

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Y/N)	16 *
Members															
0		0	31-1544320	0	0000944707	NYSE	American Financial Group, Inc.	OH	UDP		Ownership	0.000		N	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.	N	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.	N	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.	N	0
0		0	31-0996797	0	0		American Financial Enterprises, Inc.	CT	NIA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	N	0
0		0	31-0828578	0	0		American Money Management Corporation	OH	NIA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	N	0
0		0	27-1577326	0	0		American Real Estate Capital Company, LLC	OH	NIA	American Money Management Corporation	Ownership	100.000	American Financial Group, Inc.	N	0
0		0	27-2829629	0	0		Mid-Market Capital Partners, LLC	DE	NIA	American Money Management Corporation	Ownership	100.000	American Financial Group, Inc.	N	0
0		0	41-2112001	0	0		APU Holding Company	OH	NIA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	N	0
0		0	23-6000765	0	0		American Premier Underwriters, Inc.	PA	NIA	APU Holding Company	Ownership	100.000	American Financial Group, Inc.	N	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.	N	0
0		0	37-1094159	0	0		Cal Coal, Inc.	IL	NIA	American Premier Underwriters, Inc.	Ownership	100.000	American Financial Group, Inc.	N	0
0		0	95-2802826	0	0		Great Southwest Corporation	DE	NIA	American Premier Underwriters, Inc.	Ownership	100.000	American Financial Group, Inc.	N	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.	N	0
0		0	13-6400464	0	0		Lehigh Valley Railroad Company	PA	NIA	American Premier Underwriters, Inc.	Ownership	100.000	American Financial Group, Inc.	N	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.	N	0
0		0	20-1548213	0	0		Magnolia Alabama Holdings, Inc.	DE	NIA	American Premier Underwriters, Inc.	Ownership	100.000	American Financial Group, Inc.	N	0
0		0	20-1574094	0	0		Magnolia Alabama Holdings LLC	AL	NIA	Magnolia Alabama Holdings, Inc.	Ownership	100.000	American Financial Group, Inc.	N	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.	N	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.	N	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.	N	0
0		0	31-1236926	0	0		PCC Real Estate, Inc.	NY	NIA	American Premier Underwriters, Inc.	Ownership	100.000	American Financial Group, Inc.	N	0
0		0	76-0080537	0	0		PCC Technical Industries, Inc.	DE	NIA	American Premier Underwriters, Inc.	Ownership	100.000	American Financial Group, Inc.	N	0
0		0	31-1388401	0	0		PCC Maryland Realty Corp.	MD	NIA	PCC Technical Industries, Inc.	Ownership	100.000	American Financial Group, Inc.	N	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.	N	0
0		0	23-1537928	0	0		Penn Towers, Inc.	PA	NIA	American Premier Underwriters, Inc.	Ownership	100.000	American Financial Group, Inc.	N	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.	N	0
0		0	23-6000766	0	0		Pennsylvania-Reading Seashore Lines	NJ	NIA	American Premier Underwriters, Inc.	Ownership	66.670	American Financial Group, Inc.	N	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.	N	0
0		0	23-1707450	0	0		Terminal Realty Penn Co.	DC	NIA	American Premier Underwriters, Inc.	Ownership	100.000	American Financial Group, Inc.	N	0
0		0	23-1675796	0	0		Waynesburg Southern Railroad Company	PA	NIA	American Premier Underwriters, Inc.	Ownership	100.000	American Financial Group, Inc.	N	0
0		0	98-1073776	0	0		GAI Insurance Company, Ltd.	BMU	IA	APU Holding Company	Ownership	100.000	American Financial Group, Inc.	N	0
0		0		0	0		Great American Specialty & Affinity Limited	GBR	NIA	APU Holding Company	Ownership	100.000	American Financial Group, Inc.	N	0
0		0	31-1446308	0	0		Hangar Acquisition Corp.	OH	NIA	APU Holding Company	Ownership	100.000	American Financial Group, Inc.	N	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.	N	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.	N	0

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0		0	31-1262960	0	0		Risico Management Corporation	DE	NIA	APU Holding Company	Ownership	100.000	American Financial Group, Inc.	N	0
0		0	31-0823725	0	0		Dixie Terminal Corporation	OH	NIA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	N	0
0		0	98-0606803	0	0		GAI Holding Bermuda Ltd.	BMU	NIA	American Financial Group, Inc.	Ownership	69.990	American Financial Group, Inc.	N	2
0		0	98-0606803	0	0		GAI Holding Bermuda Ltd.	BMU	NIA	GAI Australia Pty Ltd.	Ownership	30.010	American Financial Group, Inc.	N	2
0		0	98-0556144	0	0		GAI Indemnity, Ltd.	GBR	IA	GAI Holding Bermuda Ltd.	Ownership	100.000	American Financial Group, Inc.	N	0
0		0		0	0		Neon Capital Limited	GBR	NIA	GAI Holding Bermuda Ltd.	Ownership	100.000	American Financial Group, Inc.	N	0
0		0		0	0		Neon Holdings (U.K.) Limited	GBR	NIA	Neon Capital Limited	Ownership	100.000	American Financial Group, Inc.	N	0
0		0	98-0412245	0	0		Lavenham Underwriting Limited	GBR	IA	Neon Holdings (U.K.) Limited	Ownership	100.000	American Financial Group, Inc.	N	0
0		0		0	0		Neon Management Services Limited	GBR	NIA	Neon Holdings (U.K.) Limited	Ownership	100.000	American Financial Group, Inc.	N	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.	N	0
0		0		0	0		Marketform Australia Pty Limited	AUS	NIA	Neon Service Company (U.K.) Limited	Ownership	100.000	American Financial Group, Inc.	N	0
0		0		0	0		Studio Marketform SRL	ITA	NIA	Neon Service Company (U.K.) Limited	Ownership	100.000	American Financial Group, Inc.	N	0
0		0		0	0		Neon Underwriting Bermuda Limited	BMU	NIA	Neon Holdings (U.K.) Limited	Ownership	100.000	American Financial Group, Inc.	N	0
0		0		0	0		Neon Underwriting Limited	GBR	NIA	Neon Holdings (U.K.) Limited	Ownership	100.000	American Financial Group, Inc.	N	0
0		0	98-0431601	0	0		Sampford Underwriting Limited	GBR	IA	Neon Holdings (U.K.) Limited	Ownership	100.000	American Financial Group, Inc.	N	0
0		0		0	0		Tarian Agency Limited	GBR	NIA	Neon Holdings (U.K.) Limited	Ownership	59.000	American Financial Group, Inc.	N	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.	N	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.	N	0
0		0	34-1017531	0	0		Ceres Group, Inc.	DE	NIA	Great American Financial Resources, Inc.	Ownership	100.000	American Financial Group, Inc.	N	0
0		0	47-0717079	0	0		Continental General Corporation	NE	NIA	Ceres Group, Inc.	Ownership	100.000	American Financial Group, Inc.	N	0
0		0	34-1947042	0	0		QQAgency of Texas, Inc.	TX	NIA	Ceres Group, Inc.	Ownership	100.000	American Financial Group, Inc.	N	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.	N	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.	N	0
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.	N	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.	N	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.	N	0
0		0	20-1246122	0	0		Brothers Management, LLC	FL	NIA	Great American Life Insurance Company	Ownership	99.000	American Financial Group, Inc.	Y	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.	N	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.	N	2
0		0	47-5618395	0	0		GA Key Lime, LLC	OH	NIA	Great American Insurance Company	Ownership	50.000	American Financial Group, Inc.	N	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.	N	0
0		0	31-1391777	0	0		GALIC Brothers, Inc.	OH	NIA	Great American Life Insurance Company	Ownership	100.000	American Financial Group, Inc.	Y	0
0		0	26-3260520	0	0		Manhattan National Holding Corporation	OH	NIA	Great American Life Insurance Company	Ownership	100.000	American Financial Group, Inc.	Y	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.	N	0
0		0	52-2179330	0	0		Skipjack Marina Corp.	MD	NIA	Great American Life Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	0
0		0	42-1575938	0	0		Great American Holding, Inc.	OH	NIA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	N	0

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0		0	27-3062314	0	0		Agricultural Services, LLC	OH	NIA	Great American Holding, Inc.	Ownership	100.000	American Financial Group, Inc.	N	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.	N	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.	N	0
0		0	59-1671722	0	0		American Empire Underwriters, Inc.	TX	NIA	American Empire Insurance Company	Ownership	100.000	American Financial Group, Inc.	Y	0
0		0		0	0		GAI Australia Pty Ltd.	AUS	NIA	Great American Holding, Inc.	Ownership	100.000	American Financial Group, Inc.	N	0
0		0	AA-1784136	0	0		Great American International Insurance Designated Activity Company.	IRL	IA	Great American Holding, Inc.	Ownership	100.000	American Financial Group, Inc.	N	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.	N	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.	N	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.	N	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.	Y	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.	N	0
0		0	34-1607394	0	0		National Interstate Corporation	OH	NIA	Great American Holding, Inc.	Ownership	100.000	American Financial Group, Inc.	Y	0
0		0	34-1899058	0	0		American Highways Insurance Agency, Inc.	OH	NIA	National Interstate Corporation	Ownership	100.000	American Financial Group, Inc.	N	0
0		0	31-1548235	0	0		Explorer RV Insurance Agency, Inc.	OH	NIA	National Interstate Corporation	Ownership	100.000	American Financial Group, Inc.	N	0
0		0	98-0191335	0	0		Hudson Indemnity, Ltd.	CYM	IA	National Interstate Corporation	Ownership	100.000	American Financial Group, Inc.	N	0
0		0	66-0660039	0	0		Hudson Management Group, Ltd.	VIR	NIA	National Interstate Corporation	Ownership	100.000	American Financial Group, Inc.	N	0
0		0	34-1607396	0	0		National Interstate Insurance Agency, Inc.	OH	NIA	National Interstate Corporation	Ownership	100.000	American Financial Group, Inc.	N	0
0		0	36-4670968	0	0		Commercial For Hire Transportation Purchasing Group	SC	NIA	National Interstate Insurance Agency, Inc.	Management	0.000	American Financial Group, Inc.	N	5
0084	American Financial Group, Inc.	32620	34-1607395	0	0		National Interstate Insurance Company	OH	IA	National Interstate Corporation	Ownership	100.000	American Financial Group, Inc.	N	0
0084	American Financial Group, Inc.	11051	99-0345306	0	0		National Interstate Insurance Company of Hawaii, Inc.	OH	IA	National Interstate Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	0
0		0	43-1254631	0	0		TransProtection Service Company	MO	NIA	National Interstate Insurance Company	Ownership	100.000	American Financial Group, Inc.	Y	0
0084	American Financial Group, Inc.	41106	95-3623282	0	0		Triumphe Casualty Company	OH	IA	National Interstate Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	0
0084	American Financial Group, Inc.	21172	86-0114294	0	0		Vanliner Insurance Company	MO	IA	National Interstate Insurance Company	Ownership	100.000	American Financial Group, Inc.	Y	0
0		0	20-5546054	0	0		Safety Claims & Litigation Services, LLC	MT	NIA	National Interstate Corporation	Ownership	100.000	American Financial Group, Inc.	N	0
0		0	46-4570914	0	0		Safety, Claims and Litigation Services, LLC	OH	NIA	National Interstate Corporation	Ownership	100.000	American Financial Group, Inc.	N	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.	N	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.	N	0
0		0	59-1683711	0	0		Summit Consulting, LLC	FL	NIA	Great American Holding, Inc.	Ownership	100.000	American Financial Group, Inc.	N	0
0		0	59-3385208	0	0		Heritage Summit Healthcare, LLC	FL	NIA	Summit Consulting, LLC	Ownership	100.000	American Financial Group, Inc.	N	0
0		0	59-3409855	0	0		Summit Holding Southeast, Inc.	FL	NIA	Great American Holding, Inc.	Ownership	100.000	American Financial Group, Inc.	N	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.	N	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.	N	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.	N	0
0		0	31-1463075	0	0		American Signature Underwriters, Inc.	OH	DS	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	Y	0
0		0	59-2840291	0	0		Brothers Property Corporation	OH	DS	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	Y	0
0		0	25-1754638	0	0		Brothers Pennsylvanian Corporation	PA	DS	Brothers Property Corporation	Ownership	100.000	American Financial Group, Inc.	N	0

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0.....		0..........	59-2840294	0	0		Brothers Property Management Corporation	OH	DS	Brothers Property Corporation	Ownership	....100.000	American Financial Group, Inc.	.....N	0...
0.....		0..........	20-4498054	0	0		Crescent Centre Apartments	OH	DS	Great American Insurance Company	Ownership	....100.000	American Financial Group, Inc.	.....N	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.	.....Y	0...
0.....		0..........	31-0589001	0	0		Dempsey & Siders Agency, Inc.	OH	DS	Great American Insurance Company	Ownership	....100.000	American Financial Group, Inc.	.....Y	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.	.....Y	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.	.....Y	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.	.....N	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.	.....Y	0...
0.....		0..........	13-3628555	0	0		FCIA Management Company, Inc.	NY	DS	Great American Insurance Company	Ownership	....100.000	American Financial Group, Inc.	.....Y	0...
0.....		0..........		0	0		Foreign Credit Insurance Association	NY	OTH	Great American Insurance Company	Management	........0.000	American Financial Group, Inc.	.....N	3...
0.....		0..........	81-0814136	0	0		GAI Mexico Holdings, LLC	DE	DS	Great American Insurance Company	Ownership	....100.000	American Financial Group, Inc.	.....N	0...
0.....		0..........	31-1753938	0	0		GAI Warranty Company	OH	DS	Great American Insurance Company	Ownership	....100.000	American Financial Group, Inc.	.....Y	0...
0.....		0..........	31-1765544	0	0		GAI Warranty Company of Florida	FL	DS	GAI Warranty Company	Ownership	....100.000	American Financial Group, Inc.	.....N	0...
0.....		0..........		0	0		GAI Warranty Company of Canada Inc.	CAN	DS	Great American Insurance Company	Ownership	....100.000	American Financial Group, Inc.	.....Y	0...
0.....		0..........	61-1329718	0	0		Global Premier Finance Company	OH	DS	Great American Insurance Company	Ownership	....100.000	American Financial Group, Inc.	.....Y	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.	.....Y	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.	.....N	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.	.....N	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.	.....N	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.	.....N	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.	.....N	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.	.....N	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.	.....Y	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.	.....N	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.	.....N	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.	.....Y	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.	.....Y	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.	.....N	0...
0.....		0..........	31-0918893	0	0		Great American Re Inc.	DE	DS	Great American Insurance Company	Ownership	....100.000	American Financial Group, Inc.	.....Y	0...
0084	American Financial Group, Inc.	31135...	31-1209419	0	0		Great American Security Insurance Company	OH	DS	Great American Insurance Company	Ownership	....100.000	American Financial Group, Inc.	.....N	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.	.....N	0...
0.....		0..........	AA-1120817	0	0		Insurance (GB) Limited	GBR	DS	Great American Insurance Company	Ownership	....100.000	American Financial Group, Inc.	.....Y	0...
0.....		0..........	59-1263251	0	0		Key Largo Group, Inc.	FL	DS	Great American Insurance Company	Ownership	....100.000	American Financial Group, Inc.	.....Y	0...
0.....		0..........	871850814	0	0		PLLS Canada Insurance Brokers Inc.	CAN	DS	Great American Insurance Company	Ownership	......49.000	American Financial Group, Inc.	.....Y	0...
0.....		0..........	31-1293064	0	0		Professional Risk Brokers, Inc.	IL	DS	Great American Insurance Company	Ownership	....100.000	American Financial Group, Inc.	.....Y	0...
0.....		0..........	31-0686194	0	0		One East Fourth, Inc.	OH	NIA	American Financial Group, Inc.	Ownership	....100.000	American Financial Group, Inc.	.....N	0...

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Y/N)	16 *
0.....	....	0...........	31-0883227	0	0	....	Pioneer Carpet Mills, Inc...	OH..........	NIA...........	American Financial Group, Inc......................................	Ownership.........	....100.000	American Financial Group, Inc.	.....N........	0...
0.....	....	0...........	31-1119320	0	0	....	TEJ Holdings, Inc...	OH..........	NIA...........	American Financial Group, Inc......................................	Ownership.........	....100.000	American Financial Group, Inc.	.....N........	0...
0.....	....	0...........	31-0728327	0	0	....	Three East Fourth, Inc...	OH..........	NIA...........	American Financial Group, Inc......................................	Ownership.........	....100.000	American Financial Group, Inc.	.....N........	0...

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

PART 1 - LOSS EXPERIENCE

Lines of Business	Current Year to Date 1 Direct Premiums Earned	2 Direct Losses Incurred	3 Direct Loss Percentage	4 Prior Year to Date Direct Loss Percentage
1. Fire	2,826,779	2,045,291	72.354	6.806
2. Allied lines	187,621,047	(34,439,196)	(18.356)	(31.178)
3. Farmowners multiple peril	13,247,409	6,325,113	47.746	34.031
4. Homeowners multiple peril	334	79,981	23,935.619	0.000
5. Commercial multiple peril	30,221,175	16,988,650	56.214	51.130
6. Mortgage guaranty	0	0	0.000	0.000
8. Ocean marine	54,663,286	26,314,624	48.139	41.556
9. Inland marine	13,562,948	1,343,666	9.907	46.300
10. Financial guaranty	0	0	0.000	0.000
11.1. Medical professional liability - occurrence	42,679	(36,038)	(84.439)	(257.807)
11.2. Medical professional liability - claims-made	245,675	(13,023)	(5.301)	(17.079)
12. Earthquake	158,459	59,474	37.533	(8.532)
13. Group accident and health	23,238,676	4,093,606	17.615	26.148
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	2,319,747	(300,660)	(12.961)	26.334
17.1 Other liability-occurrence	90,694,171	30,878,886	34.047	67.511
17.2 Other liability-claims made	117,671,867	45,136,777	38.358	23.145
17.3 Excess workers' compensation	269,637	96,562	35.812	37.799
18.1 Products liability-occurrence	273,519	1,049,737	383.789	1,548.999
18.2 Products liability-claims made	49,431	(910)	(1.842)	0.000
19.1, 19.2 Private passenger auto liability	636,178	(426,788)	(67.086)	381.529
19.3, 19.4 Commercial auto liability	14,044,463	10,910,200	77.683	44.754
21. Auto physical damage	2,678,821	3,188,086	119.011	50.730
22. Aircraft (all perils)	9,658,771	5,613,310	58.116	64.958
23. Fidelity	44,600,452	3,579,770	8.026	19.090
24. Surety	53,573,798	1,938,373	3.618	18.099
26. Burglary and theft	501,402	(447,854)	(89.320)	101.556
27. Boiler and machinery	1,486,186	262,647	17.673	50.560
28. Credit	63,012,981	31,549,760	50.069	47.510
29. International	0	0	0.000	0.000
30. Warranty	3,783,535	675,281	17.848	0.826
31. Reinsurance-nonproportional assumed property	XXX	XXX	XXX	XXX
32. Reinsurance-nonproportional assumed liability	XXX	XXX	XXX	XXX
33. Reinsurance-nonproportional assumed financial lines	XXX	XXX	XXX	XXX
34. Aggregate write-ins for other lines of business	3,262,972	1,191,509	36.516	25.679
35. Totals	734,346,401	157,656,833	21.469	23.063
DETAILS OF WRITE-INS				
3401. Collateral protection	2,591,972	497,804	19.206	22.300
3402. Supplemental unemployment	671,001	693,706	103.384	52.515
3403.	0	0	0.000	0.000
3498. Sum. of remaining write-ins for Line 34 from overflow page	0	0	0.000	XXX
3499. Totals (Lines 3401 thru 3403 plus 3498) (Line 34)	3,262,972	1,191,509	36.516	25.679

PART 2 - DIRECT PREMIUMS WRITTEN

Lines of Business	1 Current Quarter	2 Current Year to Date	3 Prior Year Year to Date
1. Fire	693,587	1,648,813	890,978
2. Allied lines	165,711,407	206,765,245	182,097,836
3. Farmowners multiple peril	6,571,298	13,178,568	13,696,174
4. Homeowners multiple peril	1,243	840	0
5. Commercial multiple peril	17,666,797	33,201,519	30,888,716
6. Mortgage guaranty	0	0	0
8. Ocean marine	30,005,718	56,497,639	51,122,882
9. Inland marine	6,413,287	12,381,396	14,476,523
10. Financial guaranty	0	0	0
11.1 Medical professional liability - occurrence	0	21,675	63,837
11.2 Medical professional liability - claims made	234	20,433	32,813
12. Earthquake	71,258	148,649	77,211
13. Group accident and health	7,916,351	20,015,214	22,091,851
14. Credit accident and health	0	0	0
15. Other accident and health	0	0	0
16. Workers' compensation	1,034,622	2,720,566	2,895,935
17.1 Other liability-occurrence	49,447,111	108,469,921	84,276,665
17.2 Other liability-claims made	62,684,236	122,384,611	114,447,372
17.3 Excess workers' compensation	390,004	390,004	375,826
18.1 Products liability-occurrence	326,980	599,384	75,072
18.2 Products liability-claims made	4,129	54,263	52,286
19.1 19.2 Private passenger auto liability	0	0	569,543
19.3 19.4 Commercial auto liability	9,856,916	16,932,942	11,569,382
21. Auto physical damage	1,341,296	2,589,829	2,016,762
22. Aircraft (all perils)	6,935,639	12,090,662	8,746,945
23. Fidelity	22,039,012	38,238,185	35,749,962
24. Surety	29,080,997	57,401,112	56,092,480
26. Burglary and theft	161,232	350,182	342,212
27. Boiler and machinery	755,033	1,522,749	1,493,558
28. Credit	29,836,258	61,149,734	58,116,295
29. International	0	0	0
30. Warranty	107,823	459,346	265,669
31. Reinsurance-nonproportional assumed property	XXX	XXX	XXX
32. Reinsurance-nonproportional assumed liability	XXX	XXX	XXX
33. Reinsurance-nonproportional assumed financial lines	XXX	XXX	XXX
34. Aggregate write-ins for other lines of business	1,157,455	2,679,531	2,919,656
35. Totals	450,209,922	771,913,012	695,444,441
DETAILS OF WRITE-INS			
3401. Collateral protection	747,129	1,941,996	2,324,345
3402. Supplemental unemployment	410,326	737,535	595,312
3403.	0	0	0
3498. Sum. of remaining write-ins for Line 34 from overflow page	0	0	0
3499. Totals (Lines 3401 thru 3403 plus 3498) (Line 34)	1,157,455	2,679,531	2,919,656

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 2017 Loss and LAE Payments on Claims Reported as of Prior Year-End	5 2017 Loss and LAE Payments on Claims Unreported as of Prior Year-End	6 Total 2017 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. 2014 + Prior	559,411	893,868	1,453,280	120,840	1,719	122,559	523,303	2,746	792,221	1,318,270	84,731	(97,182)	(12,450)
2. 2015	175,308	302,054	477,362	63,812	3,090	66,901	147,629	11,014	251,567	410,210	36,133	(36,383)	(251)
3. Subtotals 2015 + Prior	734,720	1,195,922	1,930,642	184,652	4,809	189,461	670,932	13,760	1,043,788	1,728,480	120,864	(133,565)	(12,701)
4. 2016	334,494	563,744	898,238	185,933	25,508	211,441	221,513	14,870	394,577	630,960	72,951	(128,788)	(55,837)
5. Subtotals 2016 + Prior	1,069,214	1,759,666	2,828,880	370,584	30,317	400,901	892,445	28,630	1,438,365	2,359,441	193,815	(262,353)	(68,538)
6. 2017	XXX	XXX	XXX	XXX	143,010	143,010	XXX	217,163	292,222	509,385	XXX	XXX	XXX
7. Totals	1,069,214	1,759,666	2,828,880	370,584	173,327	543,912	892,445	245,793	1,730,587	2,868,826	193,815	(262,353)	(68,538)
8. Prior Year-End's Surplus As Regards Policyholders	1,998,867												

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. 18.127 %	2. (14.909)%	3. (2.423)%

Col. 13, Line 7 Line 8
4. (3.429)%

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

Explanation:

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

Bar Code:

* 1 6 6 9 1 2 0 1 7 4 9 0 0 0 0 0 2 *

* 1 6 6 9 1 2 0 1 7 3 6 5 0 0 0 0 2 *

Overflow Page for Write-Ins

Additional Write-ins for Assets:

	Current Statement Date 1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 December 31, Prior Year Net Admitted Assets
2504. Funds held as collateral	21,864,270	0	21,864,270	21,883,445
2505. Equities and deposits in pools and associations	7,146,930	0	7,146,930	7,155,377
2506. Other assets and receivables	26,327,265	25,958,848	368,417	5,391,465
2507. Intangibles	4,991,663	4,991,663	0	0
2597. Summary of remaining write-ins for Line 25	60,330,128	30,950,511	29,379,617	34,430,287

Additional Write-ins for Statement of Income:

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
1404. Amortization of intangibles	(663,228)	(828,128)	(1,491,356)
1497. Summary of remaining write-ins for Line 14	(663,228)	(828,128)	(1,491,356)

Additional Write-ins for Schedule T:

States, Etc.	1 Active Status	Direct Premiums Written 2 Current Year to Date	3 Prior Year to Date	Direct Losses Paid (Deducting Salvage) 4 Current Year to Date	5 Prior Year to Date	Direct Losses Unpaid 6 Current Year to Date	7 Prior Year to Date
58004. VGB BRITISH VIRGIN ISLANDS	XXX.	0	0	0	0	0	0
58005. DEU GERMANY	XXX.	40,824	0	0	0	139,497	63,685
58006. HKG HONG KONG, SPECIAL AD	XXX.	0	0	(34,513)	0	207,491	105,040
58007. GTM GUATEMALA	XXX.	0	0	0	0	0	1
58997. Summary of remaining write-ins for Line 58 from overflow	XXX.	40,824	0	(34,513)	0	346,988	168,726

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	58,240,298	53,840,509
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	0	0
2.2 Additional investment made after acquisition	1,344,898	7,239,677
3. Current year change in encumbrances	0	0
4. Total gain (loss) on disposals	43,395	374,467
5. Deduct amounts received on disposals	108,543	608,551
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	1,730,583	2,605,804
9. Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8)	57,789,465	58,240,298
10. Deduct total nonadmitted amounts	0	0
11. Statement value at end of current period (Line 9 minus Line 10)	57,789,465	58,240,298

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	233,765,374	204,662,776
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	25,000,000	80,433,564
2.2 Additional investment made after acquisition	1,233,401	8,800,581
3. Capitalized deferred interest and other	0	0
4. Accrual of discount	0	3,011
5. Unrealized valuation increase (decrease)	0	0
6. Total gain (loss) on disposals	0	0
7. Deduct amounts received on disposals	16,314,585	60,134,558
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)	243,684,190	233,765,374
12. Total valuation allowance	0	0
13. Subtotal (Line 11 plus Line 12)	243,684,190	233,765,374
14. Deduct total nonadmitted amounts	0	0
15. Statement value at end of current period (Line 13 minus Line 14)	243,684,190	233,765,374

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	315,200,183	184,800,178
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	22,468,175	61,215,732
2.2 Additional investment made after acquisition	61,741,247	109,938,952
3. Capitalized deferred interest and other	0	0
4. Accrual of discount	0	0
5. Unrealized valuation increase (decrease)	2,018,183	8,330,074
6. Total gain (loss) on disposals	1,719,680	223,078
7. Deduct amounts received on disposals	44,354,806	47,728,567
8. Deduct amortization of premium and depreciation	978,332	1,280,423
9. Total foreign exchange change in book/adjusted carrying value	0	0
10. Deduct current year's other-than-temporary impairment recognized	95,136	298,841
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	357,719,195	315,200,183
12. Deduct total nonadmitted amounts	0	0
13. Statement value at end of current period (Line 11 minus Line 12)	357,719,195	315,200,183

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	4,232,293,422	4,098,548,120
2. Cost of bonds and stocks acquired	640,535,698	1,109,827,953
3. Accrual of discount	11,300,125	13,732,882
4. Unrealized valuation increase (decrease)	(111,727,271)	(55,953,312)
5. Total gain (loss) on disposals	176,376,972	73,207,840
6. Deduct consideration for bonds and stocks disposed of	1,019,433,286	956,215,431
7. Deduct amortization of premium	6,378,464	9,843,611
8. Total foreign exchange change in book/adjusted carrying value	255,749	0
9. Deduct current year's other-than-temporary impairment recognized	7,152,203	41,011,019
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	3,916,070,742	4,232,293,422
11. Deduct total nonadmitted amounts	15,233,993	0
12. Statement value at end of current period (Line 10 minus Line 11)	3,900,836,749	4,232,293,422

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)	2,762,853,956	477,795,279	526,957,781	20,479,614	2,762,853,956	2,734,171,068		2,730,524,030
2. NAIC 2 (a)	359,441,322	13,684,033	18,885,527	(17,639,035)	359,441,322	336,600,793		292,317,322
3. NAIC 3 (a)	52,788,482	2,899,500	7,333,522	897,301	52,788,482	49,251,761		49,699,366
4. NAIC 4 (a)	18,703,646	536,156	5,843,841	(165,141)	18,703,646	13,230,820		17,480,897
5. NAIC 5 (a)	9,572,912	5,756	520,086	(1,037,629)	9,572,912	8,020,953		11,855,422
6. NAIC 6 (a)	16,668,610	160,317	1,205,724	483,971	16,668,610	16,107,174		15,200,159
7. Total Bonds	3,220,028,928	495,081,041	560,746,481	3,019,081	3,220,028,928	3,157,382,569	0	3,117,077,195
PREFERRED STOCK								
8. NAIC 1	29,645,631	0	0	150,478	29,645,631	29,796,109		29,242,949
9. NAIC 2	147,155,060	923,200	0	4,183,961	147,155,060	152,262,221		139,677,489
10. NAIC 3	33,153,096	0	0	2,503	33,153,096	33,155,599		32,935,618
11. NAIC 4	7,549,592	4,010,519	0	(3,246,758)	7,549,592	8,313,353		10,647,652
12. NAIC 5	2,899,707	0	3,242,258	3,246,758	2,899,707	2,904,207		2,000,000
13. NAIC 6	0	0	0	0	0	0		0
14. Total Preferred Stock	220,403,085	4,933,719	3,242,258	4,336,942	220,403,085	226,431,488	0	214,503,708
15. Total Bonds and Preferred Stock	3,440,432,013	500,014,760	563,988,739	7,356,023	3,440,432,013	3,383,814,057	0	3,331,580,903

(a) Book/Adjusted Carrying Value column for the end of the current reporting period includes the following amount of short-term and cash equivalent bonds by NAIC designation:
NAIC 1 $.....247,687,225; NAIC 2 $............0; NAIC 3 $............0; NAIC 4 $.....137,825; 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	247,825,050	XXX	247,825,050	802,637	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	365,757,816	178,754,976
2. Cost of short-term investments acquired	593,254,124	1,898,737,840
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	711,186,890	1,711,735,000
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)	247,825,050	365,757,816
11. Deduct total nonadmitted amounts	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	247,825,050	365,757,816

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)	764,278
2.	Cost paid/(consideration received) on additions	0
3.	Unrealized valuation increase/(decrease)	0
4.	Total gain (loss) on termination recognized	(3,838,519)
5.	Considerations received/(paid) on terminations	(3,838,519)
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	(254,922)
9.	Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 - 5 + 6 + 7 + 8)	509,356
10.	Deduct nonadmitted assets	0
11.	Statement value at end of current period (Line 9 minus Line 10)	509,356

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1.	Book/adjusted carrying value, December 31, prior year (Line 6, prior year)				17,387
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change column)				110,644
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	(11,163)			
3.14	Section 1, Column 18, prior year	17,387	(28,550)	(28,550)	
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)				(28,550)
4.1	Cumulative variation margin on terminated contracts during the year		(253,288)		
4.2	Less:				
4.21	Amount used to adjust basis of hedged item	0			
4.22	Amount recognized	(253,288)	(253,288)		
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)				99,481
7.	Deduct nonadmitted assets				0
8.	Statement value at end of current period (Line 6 minus Line 7)				99,481

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	509,356	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance	(11,163)	
3.	Total (Line 1 plus Line 2)		498,194
4.	Part D, Section 1, Column 5	512,231	
5.	Part D, Section 1, Column 6	(14,038)	
6.	Total (Line 3 minus Line 4 minus Line 5)		0
		Fair Value Check	
7.	Part A, Section 1, Column 16	509,356	
8.	Part B, Section 1, Column 13	(11,163)	
9.	Total (Line 7 plus Line 8)		498,194
10.	Part D, Section 1, Column 8	512,231	
11.	Part D, Section 1, Column 9	(14,038)	
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	28,850	
15.	Part D, Section 1, Column 11	332,600	
16.	Total (Line 13 plus Line 14 minus Line 15)		0

SCHEDULE E- VERIFICATION

Cash Equivalents

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	66,176,335	38,408,608
2. Cost of cash equivalents acquired	50,268,335	122,433,075
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	57,301,729	94,665,347
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)	59,142,941	66,176,335
11. Deduct total nonadmitted amounts	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	59,142,941	66,176,335

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	3,000
Building, Land, and Improvements	Charleston	SC	05/01/2002	Charleston Harbor Resort and Marina	0	0	0	364,232
Building, Land, and Improvements	Stevensville	MD	05/11/2005	Bay Bridge Marina	0	0	0	33,157
Building, Land, and Improvements	Whitefield	NH	06/02/2005	Mountain View Grand Resort LLC	0	0	0	424,108
0199999. Totals					0	0	0	824,497
0399999. Totals					0	0	0	824,497

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

NONE

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
Mortgages in Good Standing - Commercial Mortgages - All Other								
Marriott Lincolnshire	Lincolnshire	IL		01/28/2016	5.273	0	1,233,401	27,700,000
0599999. Total - Mortgages in Good Standing - Commercial Mortgages - All Other				XXX	XXX	0	1,233,401	27,700,000
Mortgages in Good Standing - Mezzanine Loans								
Altisoure	Christiansted	VI		04/06/2017	5.000	25,000,000	0	34,722,222
0699999. Total - Mortgages in Good Standing - Mezzanine Loans				XXX	XXX	25,000,000	0	34,722,222
0899999. Total - Mortgages in Good Standing				XXX	XXX	25,000,000	1,233,401	62,422,222
3399999. Total Mortgages				XXX	XXX	25,000,000	1,233,401	62,422,222

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8 + 9 - 10 + 11)	Total Foreign Exchange Change in Book Value	Book Value / Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Mortgages Closed by Repayment																	
Chase Park Plaza Hotel	St. Louis	MO		08/11/2014	06/05/2017	14,529,978	0	0	0	0	0	0	14,529,978	14,529,978	0	0	0
0199999. Total - Mortgages Closed by Repayment						14,529,978	0	0	0	0	0	0	14,529,978	14,529,978	0	0	0
Mortgages With Partial Repayments																	
Biltmore Hotel	Coral Gables	FL		08/13/1999	06/12/2017	60,910	0	0	0	0	0	0	60,910	60,910	0	0	0
Dixie Terminal Corporation	Cincinnati	OH		12/30/2008	06/26/2017	79,441	0	0	0	0	0	0	79,441	79,441	0	0	0
Embassy Suites New Orleans	New Orleans	LA		10/25/2012	06/12/2017	66,239	0	0	0	0	0	0	66,239	66,239	0	0	0
Franklin Marriot Cool Springs	Franklin	TN		09/24/2014	06/12/2017	97,230	0	0	0	0	0	0	97,230	97,230	0	0	0
Highland Dallas	Dallas	TX		12/18/2015	06/12/2017	36,083	0	0	0	0	0	0	36,083	36,083	0	0	0
McHenry Row	Baltimore	MD		06/29/2012	06/12/2017	65,791	0	0	0	0	0	0	65,791	65,791	0	0	0
Miami Beach Marina	Miami	FL		11/22/2011	06/12/2017	88,776	0	0	0	0	0	0	88,776	88,776	0	0	0
One East Fourth Inc	Cincinnati	OH		12/30/2008	06/26/2017	247,447	0	0	0	0	0	0	247,447	247,447	0	0	0
Palomar Commons	Carlsbad	CA		10/17/2013	06/12/2017	38,760	0	0	0	0	0	0	38,760	38,760	0	0	0
Xactware Office Building	Lehi	UT		02/24/2014	06/12/2017	60,755	0	0	0	0	0	0	60,755	60,755	0	0	0
0299999. Total - Mortgages With Partial Repayments						841,432	0	0	0	0	0	0	841,432	841,432	0	0	0
0599999. Total Mortgages						15,371,409	0	0	0	0	0	0	15,371,409	15,371,409	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 - Affiliated												
000000 00 0	Global Premier Finance Company LOC	Cincinnati	OH	Global Premier Finance Company		12/30/2015	0	0	1,160,539	0	0	100.000
1299999. Total - Fixed or Variable Interest Rate Investments That Have Underlying Characteristics of Other Fixed Income Instruments - Affiliated								0	1,160,539	0	0	XXX
Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated												
000000 00 0	ExWorks Capital Fund I, LP	Chicago	IL	ExWorks Capital Fund I, LP		04/17/2017	0	2,700,000	300,000	0	0	1.451
000000 00 0	ExWorks Capital Fund II Parallel Vehicle, LP	Chicago	IL	ExWorks Capital Fund II Parallel Vehicle, LP		06/22/2017	0	1,500,000	0	0	0	0.725
000000 00 0	Industrial Piping Inc.	Charlotte	NC	Industrial Piping Inc.		12/01/2016	0	0	198	0	0	50.000
000000 00 0	NB Private Equity Credit Opportunities Fund LP	New York	NY	NB Private Equity Credit Opportunities Fund LP		06/07/2017	0	73,221	0	0	0	0.503
000000 00 0	Yukon Capital Partners II L.P.	Minneapolis	MN	Yukon Capital Partners II L.P.		07/17/2014	0	0	44,388	0	0	1.230
1399999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated								4,273,221	344,586	0	0	XXX
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	3	0	50,491	0	0	1.740
000000 00 0	Bridge Growth Partners- Accedian Holdings, LLC	New York	NY	Bridge Growth Partners- Accedian Holdings, LLC		05/19/2017	0	3,023,836	0	0	0	2.860
000000 00 0	Channel 51, LLC	Washington	DC	Channel 51, LLC		04/29/2016	0	0	724,463	0	0	0.130
000000 00 0	Cintrifuse Early Stage Capital Fund I, LLC	Cincinnati	OH	Cintrifuse Early Stage Capital Fund I, LLC		04/29/2013	1	0	30,213	0	0	1.050
000000 00 0	Energy Impact Fund LP	New York	NY	Energy Impact Fund LP		05/19/2017	0	624,879	136,547	0	0	0.938
000000 00 0	Greenspring Opportunities IV, LP	Owings Mills	MD	Greenspring Opportunities IV, LP		04/25/2016	0	0	359,250	0	0	0.460
000000 00 0	Harvest Intrexon Enterprise Fund I, LP	San Francisco	CA	Harvest Intrexon Enterprise Fund I, LP		09/04/2015	0	0	40,000	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	2.470
000000 00 0	LLR Equity Partners IV, L.P.	Philadelphia	PA	LLR Equity Partners IV, L.P.		03/14/2014	0	0	360,000	0	0	0.290
000000 00 0	Medley Credit Opportunitiy Delaware Fund, L.P.	New York	NY	Medley Credit Opportunitiy Delaware Fund, L.P.		07/15/2016	7	0	127,298	0	0	29.480
000000 00 0	Medley Real D (Annuity) LLC	New York	NY	Medley Real D (Annuity) LLC		03/21/2016	3	0	19,125	0	0	29.390
000000 00 0	NB Secondary Opportunities Fund IV L.P.	New York	NY	NB Secondary Opportunities Fund IV L.P.		04/19/2017	0	100,000	0	0	0	0.200
000000 00 0	NB Strategic Co-Investment Partners III L.P.	New York	NY	NB Strategic Co-Investment Partners III L.P.		01/28/2016	3	0	271,418	0	0	0.430
000000 00 0	OLG Investment Partners, L.P.	Atlanta	GA	Lucas Group IP, LP (OLG)		09/27/2013	0	0	3,130	0	0	28.460
000000 00 0	PWP Growth Equity Fund I LLP	New York	NY	PWP Growth Equity Fund I LLP		08/20/2014	3	0	120,089	0	0	1.040
000000 00 0	Snow Phipps II, L.P.	Wilmington	DE	Snow Phipps II, L.P.		01/08/2010	3	0	247,904	0	0	0.680
000000 00 0	Solamere Capital Fund II, LP	Boston	MA	Solamere Capital Fund II, LP		08/19/2013	3	0	194,400	0	0	0.770
000000 00 0	Solamere Capital Fund II-A, LP	Boston	MA	Solamere Capital Fund II-A, LP		08/19/2013	3	0	98,700	0	0	0.830
000000 00 0	Tritium Partners, LLC	Austin	TX	Tritium Partners, LLC		06/26/2015	3	0	42,525	0	0	1.030
1599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated								3,748,715	2,838,049	0	0	XXX
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated												
000000 00 0	L-A Laramar Urban Neighborhood Fund, L.P.	Philadelphia	PA	L-A Laramar Urban Neighborhood Fund, L.P.		10/15/2015	0	0	600,000	0	0	1.490
000000 00 0	Lubert-Adler Real Estate Fund VII-B, LP	Philadelphia	PA	Lubert-Adler Real Estate Fund VII-B, LP		04/07/2017	0	2,083,333	0	0	0	9.162
000000 00 0	Park Meadows CO Investors, LLC	Denver	CO	Park Meadows CO Investors, LLC		02/28/2017	0	0	217,924	0	0	40.000
000000 00 0	PRCP-Bucks Partners, LP	Philadelphia	PA	PRCP-Bucks Partners, LP		04/25/2017	0	200,000	6,271,837	0	0	40.000
000000 00 0	PRCP-Dallas Four Partners, LP	Dallas	TX	PRCP-Dallas Four Partners, LP		11/06/2015	0	0	591,646	0	0	40.000
000000 00 0	PRCP-Raleigh I Partners LP	Raleigh	NC	PRCP-Raleigh I Partners LP		04/20/2017	0	100,000	2,046,339	0	0	40.000
000000 00 0	TRG Southgate, L.P.	Dallas	TX	TRG Southgate, L.P.		11/09/2016	0	0	1,035,222	0	0	22.500
000000 00 0	Water Street O'Connor, L.P.	Atlanta	GA	Water Street O'Connor, L.P.		10/26/2015	0	0	1,176,861	0	0	37.500
1799999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated								2,383,333	11,939,830	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		12/17/2015	0	0	6,914,726	0	0	50.000
000000 00 0	GALIC Sorrento, LLC	Coral Gables	FL	GALIC Sorrento, LLC		06/27/2012	0	0	31	0	0	35.000
1899999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Affiliated								0	6,914,757	0	0	XXX

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
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.		11/24/2015	0	0	306,391	0	0	0.560
1999999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Mortgage Loans - Unaffiliated								0	306,391	0	0	XXX
4499999. Subtotal - Unaffiliated								10,405,269	15,428,855	0	0	XXX
4599999. Subtotal - Affiliated								0	8,075,296	0	0	XXX
4699999. Totals								10,405,269	23,504,151	0	0	XXX

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Changes in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V. (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
Fixed or Variable Interest Rate Investments That Have Underlying Characteristics of Other Fixed Income Instruments - Affiliated																			
000000 00 0	Global Premier Finance Company LOC	Cincinnati	OH	Distribution	02/01/1999	04/24/2017	254,000	0	0	0	0	0	0	254,000	254,000	0	0	0	195,539
1299999. Total - Fixed or Variable Int. Rate Investments That Have Underlying Char. of Other Fixed Income Instruments-Affiliated							254,000	0	0	0	0	0	0	254,000	254,000	0	0	0	195,539
Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated																			
000000 00 0	Monarch Capital Partners III, L.P.	New York	NY	Monarch Capital Partners III, L.P.	01/12/2015	04/21/2017	642,923	0	0	0	0	0	0	642,923	642,923	0	0	0	0
000000 00 0	Vida Opportunity Fund, L.P.	Austin	TX	Vida Opportunity Fund, L.P.	12/05/2016	04/13/2017	86,876	0	0	0	0	0	0	86,876	86,876	0	0	0	0
000000 00 0	Yukon Capital Partners II L.P.	Minneapolis	MN	Yukon Capital Partners II L.P.	07/17/2014	05/24/2017	189,341	0	0	0	0	0	0	189,341	189,341	0	0	0	165,982
1399999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated							919,140	0	0	0	0	0	0	919,140	919,140	0	0	0	165,982
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated																			
000000 00 0	A&M Capital Partners, LP	Greenwich	CT	A&M Capital Partners, LP	12/06/2013	05/23/2017	407,072	0	0	0	0	0	0	407,072	407,072	0	0	0	251,666
000000 00 0	Bexion Pharmaceuticals, LLC	Cincinnati	OH	Transfer to Schedule D	07/31/2015	01/01/2017	212,756	0	0	0	0	0	0	212,756	212,756	0	0	0	0
000000 00 0	DESRI VI, LLC	New York	NY	DESRI VI, LLC	12/17/2014	04/14/2017	715,685	0	0	0	0	0	0	715,685	715,685	0	0	0	0
000000 00 0	Medley Credit Opportunity Delaware Fund, L.P.	New York	NY	Medley Credit Opportunity Delaware Fund, L.P.	07/15/2016	06/29/2017	80,197	0	0	0	0	0	0	80,197	80,197	0	0	0	0
000000 00 0	OBC Investment Partners, L.P. (Bock & Clark)	Cincinnati	OH	OBC Investment Partners, L.P. (Bock & Clark)	07/31/2014	05/01/2017	527,206	0	0	0	0	0	0	527,206	527,206	0	0	0	1,045,187
000000 00 0	Snow Phipps II, L.P.	Wilmington	DE	Snow Phipps II, L.P.	05/09/2009	04/24/2017	97,563	0	0	0	0	0	0	97,563	97,563	0	0	0	57,105
000000 00 0	Snow Phipps III, L.P.	Wilmington	DE	Snow Phipps III, L.P.	06/08/2016	05/17/2017	92,325	0	0	0	0	0	0	92,325	92,325	0	0	0	3,140
000000 00 0	Solamere Capital Fund II, LP	Boston	MA	Solamere Capital Fund II, LP	10/15/2013	06/28/2017	115,880	0	0	0	0	0	0	115,880	115,880	0	0	0	0
000000 00 0	Solamere Capital Fund II-A, LP	Boston	MA	Solamere Capital Fund II-A, LP	12/06/2013	06/28/2017	100,039	0	0	0	0	0	0	100,039	100,039	0	0	0	0
854631 ZZ 4	Stanley Martin Community LLC	Reston	VA	Distribution	12/31/2012	05/18/2017	0	0	0	0	0	0	0	0	21,597	0	21,597	21,597	0
000000 00 0	Vida Longevity Fund, LP	Austin	TX	Vida Longevity Fund, LP	04/01/2015	04/26/2017	166,114	0	0	0	0	0	0	166,114	166,114	0	0	0	0
1599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated							2,514,837	0	0	0	0	0	0	2,514,837	2,536,434	0	21,597	21,597	1,357,098
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated																			
000000 00 0	L-A Laramar Urban Neighborhood Fund, L.P.	Philadelphia	PA	L-A Laramar Urban Neighborhood Fund, L.P.	10/15/2015	06/26/2017	25,322	0	0	0	0	0	0	25,322	25,322	0	0	0	0
1799999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated							25,322	0	0	0	0	0	0	25,322	25,322	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	Distribution	11/19/2015	06/29/2017	20,784,667	0	0	0	0	0	0	20,784,667	20,784,667	0	0	0	4,770,210
1899999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Affiliated							20,784,667	0	0	0	0	0	0	20,784,667	20,784,667	0	0	0	4,770,210

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
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	06/28/2017	100,665	0	0	0	0	0	0	100,665	100,665	0	0	0	0
1999999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Mortgage Loans - Unaffiliated							100,665	0	0	0	0	0	0	100,665	100,665	0	0	0	0
4499999. Subtotal - Unaffiliated							3,559,964	0	0	0	0	0	0	3,559,964	3,581,561	0	21,597	21,597	1,523,080
4599999. Subtotal - Affiliated							21,038,667	0	0	0	0	0	0	21,038,667	21,038,667	0	0	0	4,965,749
4699999. Totals							24,598,631	0	0	0	0	0	0	24,598,631	24,620,228	0	21,597	21,597	6,488,829

SCHEDULE D - PART 3

Showing all Long-Term Bonds and Stocks ACQUIRED During 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 BU 6	CO ST HSG MF PEAKVIEW II 3.76 8/01/2057		06/08/2017	JEFFERIES & CO.		2,550,000	2,550,000	0	1FE
59465M 3H 6	MICHIGAN ST HSG DEV A 3.625 10/01/2037		06/22/2017	JP MORGAN SECURITIES INC.		5,000,000	5,000,000	0	1FE
59465M 3H 6	MICHIGAN ST HSG DEV A 3.625 10/01/2037		06/29/2017	JP MORGAN SECURITIES INC.		2,393,550	2,430,000	0	1FE
60416S UA 6	MN HSG FIN AGY A 3.20 07/01/2030		06/21/2017	RBC CAPITAL MARKETS		2,500,000	2,500,000	0	1FE
64972C L4 3	NEW YORK CITY HSG C-1 3.45 11/01/2037		06/14/2017	JP MORGAN SECURITIES INC.		2,500,000	2,500,000	0	1FE
649883 Y7 4	NY MTGE AGY 203 3.40 10/01/2038		06/22/2017	CITIGROUP		6,000,000	6,000,000	0	1FE
896221 AD 0	TRIMBLE CNTY KY A 3.75 06/01/2033		05/18/2017	JP MORGAN SECURITIES INC.		3,500,000	3,500,000	0	1FE
3199999. Total - Bonds - U.S. Special Revenue and Special Assessments						24,443,550	24,480,000	0	XXX
Bonds - Industrial and Miscellaneous									
000366 AA 2	AASET 2017-1A A ABS SNR 3.967 05/16/2042		05/25/2017	GOLDMAN SACHS		1,999,990	2,000,000	0	1FE
000823 AA 2	ABPCI 2017-1A A1 CLO SSNR FLT 07/20/2029	C	06/02/2017	NATIXIS		2,000,000	2,000,000	0	1FE
000823 AC 8	ABPCI 2017-1A A2 CLO MEZ FLT 07/20/2029	C	06/02/2017	NATIXIS		1,500,000	1,500,000	0	1FE
00176B AD 5	AMMC 2013-13A B3L CLO MEZ FLT 01/26/2026		05/09/2017	KGS Alpha		1,135,500	1,200,000	4,142	3AM
00176B AD 5	AMMC 2013-13A B3L CLO MEZ FLT 01/26/2026		05/19/2017	KGS Alpha		570,000	600,000	3,452	3AM
00176J AH 9	AMMC CLO 2015-16A XR FLT 04/14/29		04/01/2017	MITSUBISHI		100,000	100,000	0	1FE
00176J AK 2	AMMC CLO 2015-16A AR FLT 04/14/29		04/01/2017	MITSUBISHI		4,770,000	4,770,000	0	1FE
00176J AM 8	AMMC CLO 2015-16A BR MEZ FLT 04/14/29		04/01/2017	MITSUBISHI		829,000	829,000	0	1FE
00176J AP 1	AMMC CLO 2015-16A CR MEZ FLT 04/14/29		04/01/2017	MITSUBISHI		450,000	450,000	0	1FE
00176J AR 7	AMMC CLO 2015-16A DR MEZ FLT 04/14/29		04/01/2017	MITSUBISHI		450,000	450,000	0	2AM
00176K AE 3	AMMC CLO 2015-16A ER MEZ FLT 04/14/29		04/01/2017	MITSUBISHI		389,813	405,000	0	1AM
00190Y AV 7	ARES 2013-2A CR CLO MEZ FLT 07/28/29		06/09/2017	BANC OF AMERICA SECURITIES		2,000,000	2,000,000	0	1FE
00249E AA 8	AA AIRCRAFT FIN 2013-1 3.596 11/01/2017		04/04/2017	RW PRESSPRICH		740,751	740,751	444	1FE
033286 AN 5	ANCHC 2014-5A BR CLO MEZ FLT 10/15/26		04/07/2017	MORGAN STANLEY		1,000,000	1,000,000	0	1FE
05525C AA 6	BAMLL 2013-FRR2 A PO MEZ 09/26/2022 RE		04/03/2017	AMHERST SECURITIES CORP		756,250	1,000,000	0	1AM
05584A AA 8	HGVGI 2017-1A A ABS SNR 2.94 05/25/2029		04/04/2017	BANC OF AMERICA SECURITIES		2,249,430	2,250,000	0	1FE
114536 AA 3	BROOKSTONE HOLDING PIK 10.00 07/07/21		06/30/2017	Capitalized Interest		557	7,300	0	5*
12803P AB 4	CAJUN 2017-1A A2 ABS SNR 6.50 08/20/2047		05/26/2017	BARCLAYS CAPITAL		1,984,490	2,000,000	0	2AM
25755T AG 5	DPABS 2017-1A A2II ABS SNR 3.082 07/47		06/12/2017	GUGGENHEIM CAPITAL MARKET		7,000,000	7,000,000	0	2AM
26224H AE 7	DRUGC 2017-1A A2 ABS SSNR 3.60 04/15/27		05/31/2017	GOLDMAN SACHS		2,749,543	2,750,000	0	2FE
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016		04/01/2017	Prior Period Adjustment		0	0	(23)	3FE
33830J AA 3	GUYS 2017-1A A2 ABS SNR 4.60 07/25/2047		05/24/2017	GUGGENHEIM CAPITAL MARKET		1,500,000	1,500,000	0	2AM
38172X AG 4	GOCAP 2013-16A A1R CLO SSNR FLT 07/25/29	C	06/23/2017	WELLS FARGO BROKERAGE SERVICES		4,000,000	4,000,000	0	1FE
38172X AJ 8	GOCAP 2013-16A A2R CLO SNR FLT 07/25/29	C	06/23/2017	WELLS FARGO BROKERAGE SERVICES		2,000,000	2,000,000	0	1FE
44929F AQ 5	ICG 2014-3A A1BR CLO SSNR 2.97 01/25/27		04/27/2017	CITIGROUP		2,000,000	2,000,000	6,378	1FE
466247 UG 6	JPMMT 2005-A6 7A1 SEQ SNR FLT 08/25/2035		04/01/2017	CS FIRST BOSTON		0	0	6	1FM
50171@ AA 4	LAI/OLG FINANCE TL 14.00 06/30/2020		06/30/2017	Capitalized Interest		8,156	8,180	0	4
523278 ZZ 5	LECTRUS CORP 8.00 9/29/2017		05/01/2017	Capitalized Interest		1,378	1,378	0	4Z
523278 ZZ 5	LECTRUS CORP 8.00 9/29/2017		06/01/2017	Capitalized Interest		1,387	1,387	0	4Z
52327@ AA 3	LECTRUS CORP TL 17% PIK 11/15/2017		04/01/2017	Capitalized Interest		24,712	24,528	0	6
52327@ AA 3	LECTRUS CORP TL 17% PIK 11/15/2017		04/01/2017	Capitalized Interest		25,066	24,929	0	6
52327@ AA 3	LECTRUS CORP TL 17% PIK 11/15/2017		04/01/2017	Capitalized Interest		23,010	22,884	0	6
52327@ AA 3	LECTRUS CORP TL 17% PIK 11/15/2017		04/01/2017	Capitalized Interest		29,096	28,996	0	6
52327@ AA 3	LECTRUS CORP TL 17% PIK 11/15/2017		05/01/2017	Capitalized Interest		28,546	28,472	0	6
52327@ AA 3	LECTRUS CORP TL 17% PIK 11/15/2017		06/01/2017	Capitalized Interest		29,887	29,837	0	6
54303P AQ 8	LONGF 2013-1A ARR CLO SSNR FLT 04/15/29		04/07/2017	CITIGROUP		3,000,000	3,000,000	0	1FE
54303P AS 4	LONGF 2013-1A BRR CLO MEZ FLT 04/15/29		04/07/2017	CITIGROUP		1,000,000	1,000,000	0	1FE

SCHEDULE D - PART 3

Showing all Long-Term Bonds and Stocks ACQUIRED During Current Quarter

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
56577A AJ 1	MCLO 2014-7A A1R CLO SSNR FLT 10/28/2025		04/12/2017	CITIGROUP		2,000,000	2,000,000	0	1FE
576433 XA 9	MARM 2005-1 3A1 PT SNR FLT 02/25/2035		04/01/2017	MESIROW FINANCIAL		0	0	(24)	1FM
61743Z ZZ 2	MONROE CAP MGMT A-2 LIBOR+285 10/30/23		06/16/2017	Private Placement		11,815,716	11,850,000	0	1FE
617777 ZB 6	MORPHICK INC CONV 8.00 4/4/2018		04/03/2017	Private Placement		387,409	387,409	0	4Z
68286# AA 6	FBI WESTCHESTER CTL A-1 3.61 07/05/2032		04/12/2017	Private Placement		6,294,781	6,294,781	0	1FE
68286# AA 6	FBI WESTCHESTER CTL A-1 3.61 07/05/2032		05/05/2017	Capitalized Interest		14,518	14,518	0	1FE
68286# AA 6	FBI WESTCHESTER CTL A-1 3.61 07/05/2032		06/05/2017	Capitalized Interest		19,108	18,980	0	1FE
71424# AA 3	PERMIAN HOLDCO 2 14.00 10/15/2021		06/30/2017	Capitalized Interest		5,199	5,199	0	5*
74929C AB 2	RBSSP 2010-2 1A2 MEZ FLT 10/26/2035 RE		04/01/2017	BANC OF AMERICA SECURITIES		0	0	3	1Z
755763 AA 7	READYCAP HOLDINGS LLC 7.50 02/15/2022		06/08/2017	SANDLER & O'NEIL PARTNERS		5,147,450	5,000,000	125,000	1FE
89171D AD 9	TPMT 2015-1 A4 MEZ 4.25 10/25/2053		04/01/2017	BANC OF AMERICA SECURITIES		0	0	(2,544)	1FM
89172Y AD 2	TPMT 2016-3 M2 MEZ 4.00 04/25/2056		05/02/2017	SANDLER & O'NEIL PARTNERS		1,000,625	1,000,000	444	1FM
95168Q AR 1	WSTC 2013-1A A2BR CLO MEZ 11/07/2025		04/28/2017	NOMURA SECURITIES INTL		3,000,000	3,000,000	0	1FE
BL2410 28 2	ENDO INTL B 1L L+425 04/12/2024		04/13/2017	JP MORGAN SECURITIES INC		1,194,000	1,200,000	0	3FE
3899999. Total - Bonds - Industrial and Miscellaneous						77,225,369	77,493,531	137,277	XXX
8399997. Total - Bonds - Part 3						101,668,919	101,973,531	137,277	XXX
8399999. Total - Bonds						101,668,919	101,973,531	137,277	XXX
Preferred Stocks - Industrial and Miscellaneous									
088555 ZC 4	BIDTELLECT SERIES B-1		06/26/2017	Private Placement	57,690.000	231,072	0.00	0	P4AZ
088577 ZZ 7	BEXION PHARMACEUTICALS A-1		04/01/2017	Exchanged	156.220	212,756	0.00	0	P4AZ
09069Z ZA 2	BIOWISH TECHNOLOGIES SERIES B		04/05/2017	Private Placement	1,017,047.000	541,114	0.00	0	P4AZ
09069Z ZB 0	BIOWISH TECHNOLOGIES SERIES C		04/05/2017	Exchanged	3,600,410.000	1,915,577	0.00	0	P4AZ
49460Z ZZ 8	KINETIC SOCIAL LLC CONV SERIES B-1		04/17/2017	Private Placement	6,049,822.000	510,000	0.00	0	P4AZ
883999 ZZ 0	THIRD POLE SERIES A 8.00%		05/05/2017	Private Placement	30,000.000	600,000	0.00	0	P4AZ
902973 15 5	US BANCORP SERIES B F/R		04/26/2017	Intercompany Sale	40,000.000	923,200	0.00	0	P2LFE
8499999. Total - Preferred Stocks - Industrial and Miscellaneous						4,933,718	XXX	0	XXX
8999997. Total - Preferred Stocks - Part 3						4,933,718	XXX	0	XXX
8999999. Total - Preferred Stocks						4,933,718	XXX	0	XXX
Common Stocks - Industrial and Miscellaneous									
08888Z 13 6	BIDTELLECT $.01 6/26/2027		06/26/2017	Private Placement	40,060.000	160,056	XXX	0	A
19625W 10 4	COLONY NORTHSTAR INC-CLASS A		04/06/2017	FRIEDMAN BILLINGS RAMSEY	30,000.000	379,290	XXX	0	L
462651 ZZ 6	IRACORE INTERNATIONAL INC CL A		04/11/2017	Exchanged	1,176.000	488,040	XXX	0	A
81617J 30 1	SELECT ENERGY SERVICES INC-A		04/21/2017	FRIEDMAN BILLINGS RAMSEY	112,500.000	1,575,000	XXX	0	L
D18190 89 8	DEUTSCHE BANK AG-REGISTERED	D	04/01/2017	Exchanged		(30,350)	XXX	0	L
9099999. Total - Common Stocks - Industrial and Miscellaneous						2,572,036	XXX	0	XXX
Common Stocks - Parent, Subsidiaries and Affiliates									
63654U 10 0	NATIONAL INTERSTATE CORPORATION		06/30/2017	Stock Options		27,864	XXX	0	K
9199999. Total - Common Stocks - Parent, Subsidiaries and Affiliates						27,864	XXX	0	XXX
9799997. Total - Common Stocks - Part 3						2,599,900	XXX	0	XXX
9799999. Total - Common Stocks						2,599,900	XXX	0	XXX
9899999. Total - Preferred and Common Stocks						7,533,618	XXX	0	XXX
9999999. Total - Bonds, Preferred and Common Stocks						109,202,537	XXX	137,277	XXX

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

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Quarter

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
Bonds - U.S. Government																					
31383S RS 1	FNCL 511797 PT 6.0 5/01/2031		06/25/2017.	MBS Paydown		460	460	460	455	0	(1)	0	(1)	0	460	0	0	0	12	05/01/2031.	1
31387D EV 7	FNCL 580748 PT 6.0 5/01/2031		06/25/2017.	MBS Paydown		76	76	76	75	0	(1)	0	(1)	0	76	0	0	0	2	05/01/2031.	1
31388D ZU 5	FNCL 602055 PT 6.50 9/01/2031		06/25/2017.	MBS Paydown		587	587	599	584	0	(4)	0	(4)	0	587	0	0	0	16	09/01/2031.	1
31388G VW 8	FNCL 604629 PT 6.0 9/01/2031		06/25/2017.	MBS Paydown		159	159	159	75	0	(1)	0	(1)	0	159	0	0	0	4	09/01/2031.	1
31388K WT 5	FNCL 607358 PT 6.50 10/01/2031		06/25/2017.	MBS Paydown		322	322	330	258	0	1	0	1	0	322	0	0	0	9	10/01/2031.	1
31390V ER 1	FNCL 657244 PT 6.0 9/01/2032		06/25/2017.	MBS Paydown		290	290	294	256	0	(1)	0	(1)	0	290	0	0	0	7	09/01/2032.	1
0599999.	Total - Bonds - U.S. Government					1,895	1,895	1,918	1,701	0	(6)	0	(6)	0	1,895	0	0	0	49	XXX	XXX
Bonds - U.S. States, Territories and Possessions																					
13063C XS 4	CALIFORNIA ST REF CM 2.45 12/01/2031		06/01/2017.	Partial Call		1,080,000	1,080,000	1,080,000	1,080,000	0	0	0	0	0	1,080,000	0	0	0	13,230	12/01/2031.	1FE
880541 LC 9	TENNESSEE ST-A 5.00 05/01/2017		05/01/2017.	Maturity		2,000,000	2,000,000	2,355,180	2,016,260	0	(16,260)	0	(16,260)	0	2,000,000	0	0	0	100,000	05/01/2017.	1FE
912828 SM 3	U.S. TREASURY NOTES 1.00 03/31/2017		04/01/2017.	Prior Period Adjustment		0	0	0	0	0	0	0	0	0	0	0	0	0	400	03/31/2017.	1
939741 TB 0	WASHINGTON SER B 5.50 5/01/2018		05/01/2017.	Sinking Fund Redemption		1,565,000	1,565,000	1,787,199	1,603,731	0	(38,731)	0	(38,731)	0	1,565,000	0	0	0	43,038	05/01/2018.	1FE
97705L LX 3	WI ST SER D 5.00 05/01/2018		05/01/2017.	Call		2,250,000	2,250,000	2,520,968	2,263,436	0	(13,436)	0	(13,436)	0	2,250,000	0	0	0	56,250	05/01/2018.	1FE
1799999.	Total - Bonds - U.S. States, Territories & Possessions					6,895,000	6,895,000	7,743,346	6,963,428	0	(68,428)	0	(68,428)	0	6,895,000	0	0	0	212,918	XXX	XXX
Bonds - U.S. Political Subdivisions of States																					
812626 ZL 6	SEATTLE REF IMP TAX 5.00 05/01/2017		05/01/2017.	Maturity		1,215,000	1,215,000	1,359,804	1,221,734	0	(6,734)	0	(6,734)	0	1,215,000	0	0	0	30,375	05/01/2017.	1FE
2499999.	Total - Bonds - U.S. Political Subdivisions of States					1,215,000	1,215,000	1,359,804	1,221,734	0	(6,734)	0	(6,734)	0	1,215,000	0	0	0	30,375	XXX	XXX
Bonds - U.S. Special Revenue and Special Assessment																					
01728A W9 3	ALLEGHENY CNTY PA A 5.00 05/15/2017		05/15/2017.	Maturity		3,000,000	3,000,000	3,272,130	3,015,893	0	(15,893)	0	(15,893)	0	3,000,000	0	0	0	75,000	05/15/2017.	1FE
041083 VB 9	AR ST DEV FIN SFM A 3.10 07/01/2043		06/01/2017.	MBS Paydown		133,798	133,798	133,798	133,798	0	0	0	0	0	133,798	0	0	0	1,707	07/01/2043.	1FE
051687 DB 4	AURORA IL SF MTG 5.50 12/01/2039		06/01/2017.	MBS Paydown		16,123	16,123	16,365	16,327	0	(92)	0	(92)	0	16,123	0	0	0	399	12/01/2039.	1FE
130333 BW 6	CA HSG FIN AGY 4.75 08/01/2028		06/01/2017.	Partial Call		170,000	170,000	170,692	170,304	0	(304)	0	(304)	0	170,000	0	0	0	4,201	08/01/2028.	1FE
130333 CA 3	CA HSG FIN AGY A 2.90 02/01/2042		06/01/2017.	MBS Paydown		11,344	11,344	11,344	11,344	0	0	0	0	0	11,344	0	0	0	141	02/01/2042.	1FE
130333 CB 1	CA HSG FIN AGY B 2.90 02/01/2042		06/01/2017.	MBS Paydown		10,130	10,130	10,105	10,108	0	7	0	7	0	10,130	0	0	0	130	02/01/2042.	1FE
130534 B3 3	CA POL CON RMK 4.75 12/01/23 (PCG)		06/01/2017.	Call		3,000,000	3,000,000	2,882,250	2,927,113	0	72,887	0	72,887	0	3,000,000	0	0	0	71,250	12/01/2023.	1FE
196479 TY 5	CO HSG SF PR I AA 4.85 11/01/2026		05/01/2017.	Partial Call		185,000	185,000	185,000	185,000	0	0	0	0	0	185,000	0	0	0	4,486	11/01/2026.	1FE
19647P BA 0	CO ST HSG FIN AUTH MF I 3.20 02/01/2044		06/01/2017.	MBS Paydown		30,954	30,954	30,954	30,954	0	0	0	0	0	30,954	0	0	0	409	02/01/2044.	1FE
19647P BQ 5	CO HSG FIN AUTH V 3.40 11/01/2045		06/01/2017.	Paydown		46,565	46,565	46,565	46,564	0	1	0	1	0	46,565	0	0	0	596	11/01/2045.	1FE
20775B N8 5	CT ST HSG FIN AUTH B-2 4.00 11/15/2032		06/15/2017.	Partial Call		190,000	190,000	202,253	198,350	0	(8,350)	0	(8,350)	0	190,000	0	0	0	3,970	11/15/2032.	1FE
23410B CH 2	DAKOTA CNTY MN SF 4.50 06/01/2035		04/01/2017.	Partial Call		15,000	15,000	16,113	15,509	0	(509)	0	(509)	0	15,000	0	0	0	9	06/01/2035.	1FE
23410B CH 2	DAKOTA CNTY MN SF 4.50 06/01/2035		06/01/2017.	Sinking Fund Redemption		40,000	40,000	42,968	41,357	0	(1,300)	0	(1,300)	0	40,000	0	0	0	924	06/01/2035.	1FE
246395 WY 9	DE HSG AUTH-SFM-A- A-1 4.90 07/01/2029		06/01/2017.	Partial Call		10,000	10,000	10,396	10,207	0	(207)	0	(207)	0	10,000	0	0	0	249	07/01/2029.	1FE
25477P HN 8	DC COL HSG AGY 4.80 11/01/2036		05/01/2017.	Sinking Fund Redemption		25,000	25,000	25,000	25,000	0	0	0	0	0	25,000	0	0	0	600	11/01/2036.	1FE
31392C EM 2	FNW 02-W2 AF5 SEQ HEL STP 6/25/32		06/25/2017.	MBS Paydown		13,578	13,578	13,040	12,898	0	519	0	519	0	13,578	0	0	0	381	06/25/2032.	1
34074M GX 3	FL HSG 4.45 07/01/2026		04/01/2017.	Partial Call		10,000	10,000	10,000	10,000	0	0	0	0	0	10,000	0	0	0	223	07/01/2026.	1FE
37358M BJ 9	GA ST TD & TWY REV 5.00 06/01/2017		06/01/2017.	Maturity		2,790,000	2,790,000	3,157,164	2,811,065	0	(21,065)	0	(21,065)	0	2,790,000	0	0	0	69,750	06/01/2017.	1FE
40727T BY 9	HAMILTON HLTHCR 5.00 06/01/2017		06/01/2017.	Maturity		1,745,000	1,745,000	1,941,016	1,762,511	0	(17,511)	0	(17,511)	0	1,745,000	0	0	0	43,625	06/01/2017.	1FE
419818 HM 4	HI ST HSG FIN A TXB 2.60 07/01/2037		06/01/2017.	MBS Paydown		132,917	132,917	132,917	132,917	0	0	0	0	0	132,917	0	0	0	1,446	07/01/2037.	1FE
45201L WF 8	IL ST HSG DEV AUTH C 3.875 12/01/2043		06/01/2017.	MBS Paydown		184,088	184,088	184,088	184,088	0	0	0	0	0	184,088	0	0	0	3,243	12/01/2043.	1FE

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During 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)
45201Y F3 6	IL HSG DEV A TXBL 4.00 02/01/2034	..	05/01/2017.	Partial Call		475,000	475,000	489,896	488,049	0	(13,049)	0	(13,049)	0	475,000	0	0	0	9,886	02/01/2034.	1FE
45201Y N2 9	IL HSG DEV AUTH A 3.125 02/01/2047	..	06/01/2017.	MBS Paydown		26,646	26,646	26,646	0	0	(2)	0	(2)	0	26,646	0	0	0	210	02/01/2047.	1FE
45203F AM 8	IL HSG DEV 4.60 09/01/2025	..	06/15/2017.	Partial Call		565,000	565,000	545,378	551,692	0	13,308	0	13,308	0	565,000	0	0	0	14,560	09/01/2025.	1FE
45203L BS 1	IL ST HSG DEV MF PT 3.00 2/01/2031	..	06/26/2017.	MBS Paydown		7,198	7,198	7,198	7,198	0	0	0	0	0	7,198	0	0	0	80	02/01/2031.	1FE
45203L CD 3	IL HSG DEV AUTH 2.85 07/01/2032	..	06/26/2017.	MBS Paydown		8,423	8,423	8,423	8,453	0	4	0	4	0	8,423	0	0	0	94	07/01/2032.	1FE
45203L CE 1	IL HSG DEV AUTH 2.80 07/01/2032	..	06/26/2017.	MBS Paydown		17,751	17,751	17,751	17,748	0	67,582	0	67,582	0	17,751	0	0	0	251	07/01/2032.	1FE
457106 MX 7	INGLEWOOD CA REDEV 5.75 05/01/2017	..	05/01/2017.	Maturity		270,000	270,000	272,700	270,125	0	(125)	0	(125)	0	270,000	0	0	0	7,763	05/01/2017.	1FE
462467 NW 7	IA ST FIN SF MTGE SER 3 2.90 2/01/2042	..	06/01/2017.	Partial Call		50,000	50,000	210,000	50,000	0	0	0	0	0	50,000	0	0	0	616	02/01/2042.	1FE
49130T PS 9	KY HSG CORP A 3.00 11/01/2041	..	05/01/2017.	Partial Call		20,000	20,000	20,000	20,000	0	0	0	0	0	20,000	0	0	0	238	11/01/2041.	1FE
49130T PT 7	KY HSG CORP B 3.00 11/01/2041	..	06/01/2017.	Partial Call		45,000	45,000	45,000	45,000	0	0	0	0	0	45,000	0	0	0	575	11/01/2041.	1FE
49130T VQ 6	KY HSG CORP TXBL B 4.00 07/01/2037	..	05/19/2017.	Partial Call		260,000	260,000	270,582	270,392	0	(10,392)	0	(10,392)	0	260,000	0	0	0	361	07/01/2037.	1FE
56052E 7K 8	MAINE HSG AUTH A-1 3.25 11/15/2043	..	05/24/2017.	Partial Call		165,000	165,000	171,268	169,630	0	(4,630)	0	(4,630)	0	165,000	0	0	0	1,816	11/15/2043.	1FE
56052F DF 9	ME HSG AUTH G 3.50 11/15/2045	..	05/24/2017.	Partial Call		20,000	20,000	21,200	20,972	0	(972)	0	(972)	0	20,000	0	0	0	351	11/15/2045.	1FE
57419P K2 4	MD ST CMNTY DEV 5.00 03/01/2041	..	04/28/2017.	Partial Call		310,000	310,000	328,513	318,840	0	(8,840)	0	(8,840)	0	310,000	0	0	0	8,827	03/01/2041.	1FE
57419R JY 2	MD CMNTY DEV ADMIN 3.25 09/01/2044	..	04/28/2017.	Partial Call		150,000	150,000	155,168	153,776	0	(3,776)	0	(3,776)	0	150,000	0	0	0	2,616	09/01/2044.	1FE
57419R YB 5	MD CMNTY DEV ADMIN A 3.50 09/01/2045	..	04/28/2017.	Partial Call		390,000	390,000	412,866	413,597	0	(23,597)	0	(23,597)	0	390,000	0	0	0	7,016	09/01/2045.	1FE
57586P 8H 2	MA HSG FIN AGY 167 4.00 12/01/2043	..	06/01/2017.	Partial Call		120,000	120,000	128,593	126,043	0	(6,043)	0	(6,043)	0	120,000	0	0	0	2,400	12/01/2043.	1FE
57586P K8 8	MA HSG AUTH 5.00 12/01/2028	..	06/01/2017.	Partial Call		315,000	315,000	338,190	318,334	0	(3,334)	0	(3,334)	0	315,000	0	0	0	7,875	12/01/2028.	1FE
57586P P2 6	MA ST HSG 4.50 06/01/2029	..	06/01/2017.	Partial Call		240,000	240,000	254,134	246,566	0	(6,566)	0	(6,566)	0	240,000	0	0	0	5,400	06/01/2029.	1FE
57586P Y5 9	MASS ST HSG-SF-160 3.75 06/01/2034	..	06/01/2017.	Partial Call		70,000	70,000	73,256	71,939	0	(1,939)	0	(1,939)	0	70,000	0	0	0	1,313	06/01/2034.	1FE
57587A FT 0	MA HSG FIN AGY 172 4.00 06/01/2045	..	06/01/2017.	Partial Call		255,000	255,000	280,561	275,466	0	(20,466)	0	(20,466)	0	255,000	0	0	0	5,100	06/01/2045.	1FE
57587A JD 1	MA HSG FIN AGY 178 3.50 06/01/2042	..	06/01/2017.	Partial Call		285,000	285,000	301,151	297,803	0	(12,803)	0	(12,803)	0	285,000	0	0	0	4,988	06/01/2042.	1FE
57587A TX 6	MA HSG FIN AGY 186 4.00 06/01/2039	..	06/01/2017.	Paydown		155,000	155,000	163,477	163,358	0	(779)	0	(779)	0	155,000	0	0	0	2,979	06/01/2039.	1FE
59259N AY 9	MET TRANSN SER A NY 6.00 04/01/2020	..	04/01/2017.	Sinking Fund Redemption		3,125,000	3,125,000	3,891,031	3,386,522	0	(261,522)	0	(261,522)	0	3,125,000	0	0	0	93,750	04/01/2020.	1FE
59465M D3 6	MI HSG DEV AUTH C 3.50 10-01-22	..	04/01/2017.	Sinking Fund Redemption		85,000	85,000	85,000	85,000	0	0	0	0	0	85,000	0	0	0	1,488	10/01/2022.	1FE
60415N 4Z 2	MN HFA SRS E 5.05 07/01/2034	..	06/01/2017.	Partial Call		95,000	95,000	96,516	95,706	0	(706)	0	(706)	0	95,000	0	0	0	2,435	07/01/2034.	1FE
60416Q GB 4	MN HSG FIN AGY D 2.875 11/01/2044	..	06/01/2017.	MBS Paydown		160,458	160,458	160,458	160,458	0	0	0	0	0	160,458	0	0	0	1,979	11/01/2044.	1FE
60416Q GC 2	MINNESOTA ST HSG FIN A 2.80 02/01/2045	..	06/01/2017.	MBS Paydown		122,631	122,631	122,631	122,631	0	0	0	0	0	122,631	0	0	0	1,481	02/01/2045.	1FE
60416Q GD 0	MINNESOTA ST HSG FIN 3.00 04/01/2045	..	06/01/2017.	MBS Paydown		146,794	146,794	146,794	146,795	0	(0)	0	(0)	0	146,794	0	0	0	1,774	04/01/2045.	1FE
60416Q GF 5	MN ST HSG FIN D 2.90 11/01/2045	..	06/01/2017.	MBS Paydown		62,356	62,356	62,356	62,356	0	0	0	0	0	62,356	0	0	0	783	11/01/2045.	1FE
60416Q GG 3	MN HSG FIN A 2.95 02/01/2046	..	06/01/2017.	MBS Paydown		251,127	251,127	251,127	251,127	0	0	0	0	0	251,127	0	0	0	2,931	02/01/2046.	1FE
60416Q GJ 7	MN ST HSG FIN AGY C 2.33 08/01/2046	..	06/01/2017.	MBS Paydown		52,406	52,406	52,406	52,406	0	0	0	0	0	52,406	0	0	0	497	08/01/2046.	1FE
60416Q GQ 1	MN HSG FIN AGY A 2.93 03/01/2047	..	06/01/2017.	MBS Paydown		24,831	24,831	24,831	0	0	(1)	0	(1)	0	24,831	0	0	0	116	03/01/2047.	1FE
60416S BE 9	MN HSG FIN AGY-D 4.00 07/01/2040	..	06/01/2017.	Partial Call		80,000	80,000	85,122	82,846	0	(2,846)	0	(2,846)	0	80,000	0	0	0	1,676	07/01/2040.	1FE
60416S BU 3	MN HSG FIN AGY A 3.00 07/01/2031	..	06/01/2017.	Partial Call		65,000	65,000	68,273	67,147	0	(2,147)	0	(2,147)	0	65,000	0	0	0	1,018	07/01/2031.	1FE
60416S HX 1	MN HSG FIN AGY C AMT 4.00 1/1/2045	..	06/01/2017.	Partial Call		320,000	320,000	348,720	337,851	0	(17,851)	0	(17,851)	0	320,000	0	0	0	6,559	01/01/2045.	1FE
60416S JB 7	MINNESOTA HSG FIN E 3.50 01/01/2032	..	06/01/2017.	Partial Call		125,000	125,000	124,531	124,578	0	422	0	422	0	125,000	0	0	0	2,222	01/01/2032.	1FE
60416S MZ 0	MN HSG FIN AGY E 3.50 01/01/2046	..	06/01/2017.	Partial Call		405,000	405,000	426,048	423,999	0	(18,999)	0	(18,999)	0	405,000	0	0	0	7,234	01/01/2046.	1FE
60416S PH 7	MN HSG FIN AGY A 3.10 07/01/2031	..	06/01/2017.	Partial Call		100,000	100,000	100,000	100,003	0	(3)	0	(3)	0	100,000	0	0	0	1,656	07/01/2031.	1FE

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Quarter

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
60416S TB 6	MINNESOTA HSG FIN E 3.70 01/01/2031	..	06/01/2017.	Partial Call		85,000	85,000	85,000	85,000	0	(0)	0	(0)	0	85,000	0	0	0	22	01/01/2031.	1FE....
60416S TC 4	MINNESOTA HSG FIN E 4.00 01/01/2047	..	06/01/2017.	Partial Call		105,000	105,000	111,224	111,188	0	(6,188)	0	(6,188)	0	105,000	0	0	0	31	01/01/2047.	1FE....
60535Q FD 7	MS HOME CORP 5.4 06/01/2038	..	04/01/2017.	Partial Call		75,000	75,000	78,563	75,266	0	(266)	0	(266)	0	75,000	0	0	0	113	06/01/2038.	1FE....
60535Q FD 7	MS HOME CORP 5.4 06/01/2038	..	06/01/2017.	Sinking Fund Redemption		25,000	25,000	26,188	25,089	0	(89)	0	(89)	0	25,000	0	0	0	713	06/01/2038.	1FE....
60535Q FD 7	MS HOME CORP 5.4 06/01/2038	..	06/14/2017.	Call		975,000	975,000	1,021,313	978,455	0	(3,455)	0	(3,455)	0	975,000	0	0	0	29,690	06/01/2038.	1FE....
60535Q LY 4	MS ST HOME CORP SF MTGE 2.75 12/01/2032	..	06/01/2017.	MBS Paydown		23,723	23,723	23,723	23,723	0	0	0	0	0	23,723	0	0	0	273	12/01/2032.	1FE....
60535Q ND 8	MISSISSIPPI HOME CORP C 3.50 12/01/2038	..	06/01/2017.	Paydown		65,000	65,000	69,023	68,943	0	(384)	0	(384)	0	65,000	0	0	0	1,144	12/01/2038.	1FE....
60637B CR 9	MO HSG DEV SF MTG REV D 2.55 10/01/2034	..	06/01/2017.	MBS Paydown		70,100	70,100	70,100	70,100	0	0	0	0	0	70,100	0	0	0	756	10/01/2034.	1FE....
60637B EZ 9	MO HSG DEV B 4.00 11/01/2040	..	05/01/2017.	Partial Call		130,000	130,000	142,944	140,433	0	(10,433)	0	(10,433)	0	130,000	0	0	0	2,646	11/01/2040.	1FE....
60637B FA 3	MISSOURI HSG DEV C 2.97 08/01/2036	..	06/01/2017.	MBS Paydown		51,828	51,828	51,828	51,828	0	0	0	0	0	51,828	0	0	0	645	08/01/2036.	1FE....
60637B HV 5	MO HSG DEV COMMSN C 4.00 11/01/2036	..	05/01/2017.	Partial Call		105,000	105,000	113,900	112,843	0	(7,843)	0	(7,843)	0	105,000	0	0	0	2,139	11/01/2036.	1FE....
61212R D7 8	MT ST BRD HSG C 5.00 12/01/2027	..	06/01/2017.	Partial Call		220,000	220,000	223,850	220,258	0	(258)	0	(258)	0	220,000	0	0	0	5,500	12/01/2027.	1FE....
61212R H3 3	MT ST HSG SER D 5.20 06/01/2038	..	06/01/2017.	Partial Call		335,000	335,000	341,281	335,423	0	(423)	0	(423)	0	335,000	0	0	0	8,710	06/01/2038.	1FE....
61212R T9 7	MT BRD HSG-SFM B2 5.00 12/1/2027	..	06/01/2017.	Sinking Fund Redemption		5,000	5,000	5,211	5,130	0	(84)	0	(84)	0	5,000	0	0	0	125	12/01/2027.	1FE....
61212R X7 6	MT ST BRD OF HSG-A 4.00 12/01/2038	..	06/01/2017.	Partial Call		80,000	80,000	84,075	82,670	0	(2,670)	0	(2,670)	0	80,000	0	0	0	1,600	12/01/2038.	1FE....
613907 BU 7	MONT CNTY TX 3.75 06/01/2031	..	06/01/2017.	Sinking Fund Redemption		110,000	110,000	110,000	110,000	0	0	0	0	0	110,000	0	0	0	2,063	06/01/2031.	1FE....
63968M EV 7	NEBRASKA ST INVT SFH A 3.00 03/01/2043	..	06/01/2017.	Partial Call		110,000	110,000	116,529	114,158	0	(4,158)	0	(4,158)	0	110,000	0	0	0	1,765	03/01/2043.	1FE....
641279 LM 4	NEVADA ST HSG DIV 3.30 10/01/2029	..	04/01/2017.	Partial Call		330,000	330,000	330,000	330,000	0	0	0	0	0	330,000	0	0	0	5,445	10/01/2029.	1FE....
641279 LR 3	NEVADA ST HSG DIV 3.50 04/01/2044	..	04/01/2017.	Partial Call		415,000	415,000	447,241	440,269	0	(25,269)	0	(25,269)	0	415,000	0	0	0	7,263	04/01/2044.	1FE....
646129 6Q 4	NJ ST HSG 4.50 10/01/2029	..	04/01/2017.	Partial Call		1,160,000	1,160,000	1,222,095	1,170,094	0	(10,304)	0	(10,304)	0	1,160,000	0	0	0	27,834	10/01/2029.	1FE....
646129 6Q 4	NJ ST HSG 4.50 10/01/2029	..	04/01/2017.	Sinking Fund Redemption		100,000	100,000	105,353	100,870	0	(598)	0	(598)	0	100,000	0	0	0	0	10/01/2029.	1FE....
646129 6Y 7	NJ HSG & MTG B 4.25 10/01/2032	..	04/01/2017.	Partial Call		130,000	130,000	135,798	133,073	0	(3,073)	0	(3,073)	0	130,000	0	0	0	2,763	10/01/2032.	1FE....
647200 2F 0	NM MTGE FIN CLASS I A 4.00 03/01/2044	..	06/01/2017.	Partial Call		20,000	20,000	21,478	21,048	0	(1,052)	0	(1,052)	0	20,000	0	0	0	417	03/01/2044.	1FE....
647200 3H 5	NEW MEXICO MTGE FIN A 3.25 03/01/2045	..	06/01/2017.	Partial Call		50,000	50,000	53,039	52,424	0	(2,424)	0	(2,424)	0	50,000	0	0	0	824	03/01/2045.	1FE....
647200 3M 4	NEW MEXICO ST MTGE C 3.00 09/01/2041	..	06/01/2017.	Partial Call		60,000	60,000	60,000	59,935	0	65	0	65	0	60,000	0	0	0	738	09/01/2041.	1FE....
647200 3P 7	NEW MEXICO ST MTG E 3.10 09/01/2037	..	06/01/2017.	MBS Paydown		57,568	57,568	57,568	57,568	0	(0)	0	(0)	0	57,568	0	0	0	716	09/01/2037.	1FE....
647200 5P 5	NM MTGE FIN AUTH I C-1 3.00 09/01/2031	..	06/01/2017.	Partial Call		35,000	35,000	35,000	35,000	0	0	0	0	0	35,000	0	0	0	296	09/01/2031.	1FE....
647200 V3 5	NEW MEXICO SF MTGE B-1 3.75 03/01/2043	..	06/01/2017.	Partial Call		90,000	90,000	95,291	93,076	0	(3,076)	0	(3,076)	0	90,000	0	0	0	1,734	03/01/2043.	1FE....
647200 X5 8	NM MTGE FIN AUTH B-2 2.23 10/01/2034	..	06/01/2017.	MBS Paydown		46,739	46,739	46,739	46,739	0	0	0	0	0	46,739	0	0	0	375	10/01/2034.	1FE....
649705 JJ 0	EMPIRE INS NY IND DEV 8.80 9/18 (EMPI)	..	06/11/2017.	Sinking Fund Redemption		185,043	185,043	194,987	184,405	1,670	(412)	0	1,258	0	185,043	0	0	0	6,792	09/11/2018.	3........
64986A TY 7	NY ST ENVIR FACS B 4.75 06/15/2032	..	06/15/2017.	Call		4,000,000	4,000,000	4,014,000	4,001,858	0	(1,858)	0	(1,858)	0	4,000,000	0	0	0	95,000	06/15/2032.	1FE....
64986M K3 8	NY ST HSG FIN AGY 4.50 11/15/2027	..	05/15/2017.	Sinking Fund Redemption		50,000	50,000	48,750	49,072	0	928	0	928	0	50,000	0	0	0	1,125	11/15/2027.	1FE....
649883 D8 5	NY MTGE AGY AMT 189 3.85 10/01/2034	..	04/01/2017.	Partial Call		395,000	395,000	395,000	395,000	0	0	0	0	0	395,000	0	0	0	7,604	10/01/2034.	1FE....
649883 F2 6	NY MTGE AGY 191 3.50 10/01/2034	..	04/01/2017.	Partial Call		105,000	105,000	111,161	108,611	0	(3,611)	0	(3,611)	0	105,000	0	0	0	1,905	10/01/2034.	1FE....
64988R FL 1	NY ST MTGE REV SER 48 2.625 04/01/2041	..	05/01/2017.	Partial Call		130,000	130,000	134,553	132,368	0	(2,368)	0	(2,368)	0	130,000	0	0	0	1,797	04/01/2041.	1FE....
658207 LZ 6	NC HSG FIN AG 4.50 07/01/2028	..	06/01/2017.	Partial Call		80,000	80,000	84,880	82,306	0	(2,312)	0	(2,312)	0	80,000	0	0	0	1,875	07/01/2028.	1FE....
658546 RJ 7	N CENT TX HLTH 5.50 06/01/2021	..	06/01/2017.	Sinking Fund Redemption		1,015,000	1,015,000	1,190,088	1,092,714	0	(77,714)	0	(77,714)	0	1,015,000	0	0	0	27,913	06/01/2021.	1........
677377 U9 2	OHIO HSG 4.80 11/01/2028	..	05/01/2017.	Partial Call		50,000	50,000	54,110	51,990	0	(1,990)	0	(1,990)	0	50,000	0	0	0	1,200	11/01/2028.	1FE....
677377 Y2 3	OHIO HSG FIN AGY 4.50 11/01/2028	..	05/01/2017.	Partial Call		255,000	255,000	276,540	265,565	0	(10,565)	0	(10,565)	0	255,000	0	0	0	5,738	11/01/2028.	1FE....

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Quarter

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
67756Q NM 5	OHIO HSG FIN AGY 3.05 02/01/2044	..	06/01/2017.	MBS Paydown		299,129	299,129	305,710	305,362	0	(2,904)	0	(2,904)	0	299,129	0	0	0	3,762	02/01/2044.	1FE....
67756Q NQ 6	OH HSG FIN AGY A 2.80 03/01/2046	..	06/01/2017.	MBS Paydown		64,517	64,517	64,517	64,517	0	0	0	0	0	64,517	0	0	0	752	03/01/2046.	1FE....
67756Q SR 9	OH HSG FIN AGY J 3.50 09/01/2036	..	06/01/2017.	Partial Call		210,000	210,000	218,400	218,033	0	(8,033)	0	(8,033)	0	210,000	0	0	0	3,918	09/01/2036.	1FE....
67886M PT 0	OK ST HSG FIN AGY C 3.75 03/01/2044	..	06/01/2017.	Partial Call		223,625	223,625	223,625	223,625	0	0	0	0	0	223,625	0	0	0	3,758	03/01/2044.	1FE....
67886M PU 7	OK ST HSG FIN AGY D 3.35 09/01/2035	..	06/01/2017.	Partial Call		169,325	169,325	169,325	169,325	0	0	0	0	0	169,325	0	0	0	2,567	09/01/2035.	1FE....
686087 RY 5	OREGON ST HSG & CMNTY C 3.125 07/01/2044	..	06/29/2017.	Partial Call		95,000	95,000	99,794	97,765	0	(2,765)	0	(2,765)	0	95,000	0	0	0	1,549	07/01/2044.	1FE....
708796 4R 5	PA HSG FIN AGY 122 4.00 10/01/2046	..	06/20/2017.	Partial Call		190,000	190,000	202,124	0	0	(12,124)	0	(12,124)	0	190,000	0	0	0	1,346	10/01/2046.	1FE....
708796 B9 7	PA HSG SFM 113 4.00 10/01/2041	..	06/20/2017.	Partial Call		190,000	190,000	197,838	193,817	0	(3,817)	0	(3,817)	0	190,000	0	0	0	4,060	10/01/2041.	1FE....
708796 T8 0	PA ST HSG FIN 2015-117A 3.50 04/01/2040	..	06/20/2017.	Partial Call		120,000	120,000	125,772	124,303	0	(4,303)	0	(4,303)	0	120,000	0	0	0	2,158	04/01/2040.	1FE....
708796 YR 2	PA HSG FIN AG 5.00 04/01/2028	..	06/20/2017.	Partial Call		95,000	95,000	100,784	95,815	0	(815)	0	(815)	0	95,000	0	0	0	2,440	04/01/2028.	1FE....
72316W ZE 0	PINELLAS HSG FIN B 3.35 01/01/2046	..	06/01/2017.	MBS Paydown		68,000	68,000	69,388	69,293	0	228	0	228	0	68,000	0	0	0	949	01/01/2046.	1FE....
76221R RB 1	RI HSG & MTG 63A 4.00 10/01/2040	..	06/23/2017.	Partial Call		45,000	45,000	47,690	46,525	0	(1,525)	0	(1,525)	0	45,000	0	0	0	948	10/01/2040.	1FE....
76221R SE 4	RI HSG & MTGE FIN 2.75 04/01/2040	..	04/01/2017.	Partial Call		125,000	125,000	129,628	127,736	0	(2,736)	0	(2,736)	0	125,000	0	0	0	1,719	04/01/2040.	1FE....
83703R AH 9	SC JOBS DEV AUTH 4.00 02/01/2028(SCG)	..	06/07/2017.	RAYMOND JAMES & ASSOCIATES		3,141,690	3,000,000	3,204,720	3,131,698	0	(8,845)	0	(8,845)	0	3,122,853	0	18,837	18,837	103,667	02/01/2028.	1FE....
83712D WK 8	SC HSG FIN & DEV B-2 4.00 07/01/2043	..	04/01/2017.	Partial Call		15,000	15,000	16,328	16,215	0	(1,215)	0	(1,215)	0	15,000	0	0	0	253	07/01/2043.	1FE....
83755N DR 0	SD HSG SF FAM 5.00 05/01/2028	..	06/15/2017.	Partial Call		55,000	55,000	60,015	57,293	0	(2,293)	0	(2,293)	0	55,000	0	0	0	1,567	05/01/2028.	1FE....
83755N EU 2	SD HSG DEV SFH 2 4.25 5/01/2032	..	06/15/2017.	Partial Call		150,000	150,000	155,715	152,869	0	(2,869)	0	(2,869)	0	150,000	0	0	0	3,465	05/01/2032.	1FE....
83755N EZ 1	SD HSG DEV TXBL 1 3.50 11/01/2041	..	06/15/2017.	Partial Call		470,000	470,000	487,489	486,776	0	(16,776)	0	(16,776)	0	470,000	0	0	0	8,540	11/01/2041.	1FE....
83756C DH 5	SD HSG DEV AUTH A 3.00 11/01/2030	..	06/15/2017.	Partial Call		50,000	50,000	52,697	51,746	0	(1,746)	0	(1,746)	0	50,000	0	0	0	781	11/01/2030.	1FE....
83756C HX 6	SD HSG DEV AUTH F 4.00 05/01/2034	..	06/15/2017.	Partial Call		80,000	80,000	84,264	83,436	0	(3,436)	0	(3,436)	0	80,000	0	0	0	1,656	05/01/2034.	1FE....
83756C LL 7	SD HSG DEV AUTH D 4.00 11/01/2045	..	06/15/2017.	Partial Call		35,000	35,000	38,107	37,504	0	(2,504)	0	(2,504)	0	35,000	0	0	0	721	11/01/2045.	1FE....
88045R C6 7	TN HSG DEV AGY A 3.55 07/01/2031	..	06/01/2017.	Partial Call		120,000	120,000	120,000	120,003	0	(3)	0	(3)	0	120,000	0	0	0	2,193	07/01/2031.	1FE....
88045R UR 1	TN HSG B HSG FIN 4.50 01/01/2028	..	05/01/2017.	Partial Call		105,000	105,000	111,618	108,108	0	(3,108)	0	(3,108)	0	105,000	0	0	0	2,480	01/01/2028.	1FE....
88045R WH 1	TN HSG DEV 1A 4.50 07/01/2031	..	06/01/2017.	Partial Call		75,000	75,000	77,717	76,322	0	(1,322)	0	(1,322)	0	75,000	0	0	0	1,772	07/01/2031.	1FE....
880461 AR 9	TN HSG DEV AGY 1B 3.60 01/01/2031	..	06/01/2017.	Partial Call		35,000	35,000	31,839	32,269	0	2,731	0	2,731	0	35,000	0	0	0	645	01/01/2031.	1FE....
880461 BP 2	TN HSG DEV AGY 2A 4.00 07/01/2043	..	06/01/2017.	Partial Call		30,000	30,000	31,917	31,324	0	(1,324)	0	(1,324)	0	30,000	0	0	0	623	07/01/2043.	1FE....
880461 DN 5	TN HSG DEV AGY 2A 4.00 07/01/2045	..	06/01/2017.	Partial Call		140,000	140,000	154,126	151,339	0	(11,339)	0	(11,339)	0	140,000	0	0	0	2,904	07/01/2045.	1FE....
880461 JR 0	TN HSG DEV AGY 1B 3.25 07/01/2036	..	06/01/2017.	Partial Call		105,000	105,000	98,779	0	0	6,221	0	6,221	0	105,000	0	0	0	15	07/01/2036.	1FE....
88275A CW 8	TX ST DEPT OF HSG & CMNTY 3.45 1/01/2032	..	06/26/2017.	MBS Paydown		27,206	27,206	27,478	27,416	0	2,352	0	2,352	0	27,206	0	0	0	335	01/01/2032.	1FE....
88275F MT 3	TX DEPT HSG SF 5.25 09/01/2032	..	06/23/2017.	Partial Call		245,000	245,000	249,288	245,123	0	(123)	0	(123)	0	245,000	0	0	0	10,778	09/01/2032.	1FE....
88275F MV 8	TX DEPT HSG B 5.30 09/01/2039	..	04/01/2017.	Partial Call		25,000	25,000	25,375	25,010	0	(10)	0	(10)	0	25,000	0	0	0	770	09/01/2039.	1FE....
88275F MV 8	TX DEPT HSG B 5.30 09/01/2039	..	06/23/2017.	Call		125,000	125,000	126,875	125,052	0	(52)	0	(52)	0	125,000	0	0	0	5,911	09/01/2039.	1FE....
88275F NV 7	TEXAS ST DEPT OF HSG 3.125 03/01/2046	..	06/01/2017.	Partial Call		5,000	5,000	5,000	5,001	0	(1)	0	(1)	0	5,000	0	0	0	79	03/01/2046.	1FE....
88275F NW 5	TEXAS ST DEPT OF HSG A 3.00 03/01/2046	..	06/01/2017.	Partial Call		225,000	225,000	225,000	225,000	0	0	0	0	0	225,000	0	0	0	3,413	03/01/2046.	1FE....
924190 EL 1	VT HSG FIN AGY B 4.125 11/01/2042	..	05/01/2017.	Partial Call		210,000	210,000	218,770	216,876	0	(6,876)	0	(6,876)	0	210,000	0	0	0	4,331	11/01/2042.	1FE....
924190 FR 7	VT HSG FIN AGY C 4.00 11/01/2043	..	05/01/2017.	Partial Call		95,000	95,000	100,171	98,537	0	(3,537)	0	(3,537)	0	95,000	0	0	0	1,900	11/01/2043.	1FE....
924190 HG 9	VERMONT ST HSG FIN B 3.75 11/01/2045	..	05/01/2017.	Partial Call		170,000	170,000	179,767	177,807	0	(7,807)	0	(7,807)	0	170,000	0	0	0	3,188	11/01/2045.	1FE....
92812U Q4 3	VA HSG DEV A 3.50 10/25/2037	..	06/25/2017.	MBS Paydown		381,411	381,411	381,411	381,411	0	0	0	0	0	381,411	0	0	0	5,658	10/25/2037.	1FE....
92812U Q5 0	VA HSG DEV A 3.25 06/25/2042	..	06/01/2017.	Paydown		188,940	188,940	188,940	188,823	0	117	0	117	0	188,940	0	0	0	2,598	06/25/2042.	1FE....

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Quarter

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
93978T QX 0	WA HSG FIN 1N-R 3.00 06/01/2037		06/01/2017	Partial Call		105,000	105,000	108,766	107,680	0	(2,680)	0	(2,680)	0	105,000	0	0	0	1,625	06/01/2037	1FE
93978T VD 8	WA HSG FIN COMM 2A-R 3.50 12/01/2046		06/01/2017	Paydown		65,000	65,000	68,741	68,663	0	(375)	0	(375)	0	65,000	0	0	0	1,144	12/01/2046	1FE
98321C AY 5	WYOMING CMNTY DEV 4.00 12/01/2025		06/01/2017	Partial Call		335,000	335,000	335,000	335,000	0	0	0	0	0	335,000	0	0	0	6,700	12/01/2025	1FE
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments					41,233,964	41,092,274	43,790,879	41,570,623	1,670	(619,383)	0	(617,712)	0	41,215,127	0	18,837	18,837	962,570	XXX	XXX
Bonds - Industrial and Miscellaneous																					
001406 AA 5	DCAL 2015-1A A1 ABS SEQ SNR 4.213 02/40		06/15/2017	MBS Paydown		23,214	23,214	23,214	23,214	0	0	0	0	0	23,214	0	0	0	408	02/15/2040	1FE
001752 AA 2	AMMC CLO 2012-10A E FLT 04/11/22		04/11/2017	MBS Paydown		4,410,000	4,410,000	4,167,009	3,350,225	0	1,059,775	0	1,059,775	0	4,410,000	0	0	0	187,159	04/11/2022	1AM
001752 AC 8	AMMC CLO 2012-10A F FLT 4/11/22		04/11/2017	MBS Paydown		2,450,000	2,450,000	2,157,960	1,788,549	0	661,451	0	661,451	0	2,450,000	0	0	0	103,977	04/11/2022	1AM
00176J AA 4	AMMC CLO 2015-16A A1 FLT 04/14/27		04/14/2017	MBS Paydown		7,305,000	7,305,000	7,305,000	7,303,722	0	1,278	0	1,278	0	7,305,000	0	0	0	91,980	04/14/2027	1FE
00176J AB 2	AMMC CLO 2015-16A AF SSNR 3.04 04/14/27		04/14/2017	MBS Paydown		465,000	465,000	465,000	465,010	0	(10)	0	(10)	0	465,000	0	0	0	7,186	04/14/2027	1FE
00176J AC 0	AMMC CLO 2015-16A AX FLT 04/14/27		04/14/2017	MBS Paydown		75,000	75,000	75,000	74,992	0	9	0	9	0	75,000	0	0	0	873	04/14/2027	1FE
00176J AD 8	AMMC CLO 2015-16A B1 MEZ FLT 04/14/27		04/14/2017	MBS Paydown		765,000	765,000	765,000	764,808	0	192	0	192	0	765,000	0	0	0	12,384	04/14/2027	1FE
00176J AE 6	AMMC CLO 2015-16A BF MEZ FLT 04/14/27		04/14/2017	MBS Paydown		100,000	100,000	100,000	100,003	0	(3)	0	(3)	0	100,000	0	0	0	1,994	04/14/2027	1FE
00176J AF 3	AMMC CLO 2015-16A C MEZ FLT 04/14/27		04/14/2017	MBS Paydown		450,000	450,000	445,500	446,261	0	3,739	0	3,739	0	450,000	0	0	0	9,366	04/14/2027	1FE
00176J AG 1	AMMC CLO 2015-16A D MEZ FLT 04/14/27		04/14/2017	MBS Paydown		450,000	450,000	434,925	437,469	0	12,531	0	12,531	0	450,000	0	0	0	10,869	04/14/2027	1AM
00176K AA 1	AMMC CLO 2015-16A E MEZ FLT 04/14/27		04/14/2017	MBS Paydown		405,000	405,000	376,650	380,710	0	24,290	0	24,290	0	405,000	0	0	0	13,633	04/14/2027	1AM
00190Y AG 0	ARES 2013-2A C CLO FLT 07/28/2025		06/22/2017	Distribution		2,000,000	2,000,000	1,902,090	1,937,656	0	5,327	0	5,327	0	1,942,983	0	57,017	57,017	49,518	07/28/2025	1Z
00213R AA 1	ARLFR 2012-1A A1 ABS FLT 12/15/2042		06/15/2017	MBS Paydown		50,317	50,317	50,317	50,317	0	0	0	0	0	50,317	0	0	0	547	12/15/2042	1FE
00214M AA 1	ARLFR 2014-1A A1 ABS SNR 2.92 06/15/2044		06/15/2017	MBS Paydown		93,149	93,149	90,402	90,577	0	253	0	253	0	93,149	0	0	0	1,128	06/15/2044	1FE
00249E AA 8	AA AIRCRAFT FIN 2013-1 3.596 11/01/2017		06/01/2017	Sinking Fund Redemption		112,288	112,288	112,288	73,231	0	0	0	0	0	112,288	0	0	0	1,268	11/01/2017	1FE
00443P AA 7	ACE 2007-HE2 A1 SEQ SNR FLT 12/25/2036		06/25/2017	MBS Paydown		223,736	223,736	170,739	173,661	0	20,336	0	20,336	0	223,736	0	0	0	958	12/25/2036	1FM
00703Q AD 4	ARMT 2006-3 4A11 SEQ SSNR FLT 08/25/2036		06/25/2017	MBS Paydown		82,353	82,353	58,548	58,199	0	2,846	0	2,846	0	82,353	0	0	0	348	08/25/2036	1FM
00936C AE 2	AIRLE 2006-2A B CLO MEZ FLT 12/20/2020		04/20/2017	MBS Paydown		559,896	559,896	535,925	547,272	0	15,595	0	15,595	0	559,896	0	0	0	4,826	12/20/2020	1FE
01448Q AA 8	ALESC 4A A1 CDO SSNR FLT 07/30/2034		04/30/2017	MBS Paydown		7,473	7,473	6,345	6,077	0	(3,221)	0	(3,221)	0	7,473	0	0	0	26	07/30/2034	1FE
02149M AB 5	CWALT 2007-J1 1A2 SEQ 5.75 03/25/2037		06/25/2017	MBS Paydown		107,951	107,951	90,117	84,044	0	(3,472)	0	(3,472)	0	107,951	0	0	0	2,701	03/25/2037	1FM
02149M AB 5	CWALT 2007-J1 1A2 SEQ 5.75 03/25/2037		06/25/2017	Pass-Through Loss		0	(126)	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		06/25/2017	MBS Paydown		16,905	16,905	12,678	10,894	0	229	0	229	0	16,905	0	0	0	72	10/25/2046	1FM
02665U AA 3	AH4R 2014-SFR2 A ABS SSNR 3.786 10/17/36		06/17/2017	MBS Paydown		6,664	6,664	6,768	6,749	0	(11)	0	(11)	0	6,664	0	0	0	107	10/17/2036	1FE
02665X AA 7	AH4R 2014-SFR3 A SSNR 3.678 12/17/36		06/17/2017	MBS Paydown		80,100	80,100	80,869	80,769	0	(198)	0	(198)	0	80,100	0	0	0	1,174	12/17/2036	1FE
02666A AA 6	AH4R 2015-SFR1 A ABS SEQ SNR 3.467 04/45		06/17/2017	MBS Paydown		20,193	20,193	20,192	20,181	0	(1)	0	(1)	0	20,193	0	0	0	292	04/17/2052	1FE
03235T AA 5	ACEF 2014-1A A ABS 8.00 12/20/24		06/20/2017	MBS Paydown		44,311	44,311	44,311	44,311	0	0	0	0	0	44,311	0	0	0	1,525	12/20/2024	1AM
03763K AB 2	AASET 2014-1 A ABS SNR 5.125 12/15/2029		06/15/2017	MBS Paydown		129,909	129,909	129,909	129,909	0	0	0	0	0	129,909	0	0	0	2,441	12/15/2029	1FE
038779 AA 2	ARBYS 2015-1A A2 ABS SEQ SNR 4.969 10/45		04/30/2017	MBS Paydown		6,250	6,250	6,250	6,250	0	0	0	0	0	6,250	0	0	0	78	10/30/2045	2AM
04544N AD 6	ABSHE 2006-HE6 A4 SEQ SNR FLT 11/25/2036		06/25/2017	MBS Paydown		458,909	458,909	385,484	407,367	0	8,746	0	8,746	0	458,909	0	0	0	2,087	11/25/2036	1FM
046265 AF 1	ASTORIA FINL 5.00 06/19/2017		06/19/2017	Maturity		3,500,000	3,500,000	3,500,000	3,500,000	0	0	0	0	0	3,500,000	0	0	0	87,500	06/19/2017	2FE
05530M AA 7	BCAP 2006-AA2 A1 SEQ SNR FLT 01/25/2037		06/25/2017	MBS Paydown		235,522	235,522	180,247	185,557	0	15,741	0	15,741	0	235,522	0	0	0	1,039	01/25/2037	1FM
05530M AA 7	BCAP 2006-AA2 A1 SEQ SNR FLT 01/25/2037		06/25/2017	Pass-Through Loss		0	(3,079)	0	0	0	0	0	0	0	1,178	0	(1,178)	(1,178)	0	01/25/2037	1FM
05533D AK 2	BCAP 2010-RR7 2A1 SEQ SSNR FLT 07/45 RE		06/26/2017	MBS Paydown		23,566	23,566	22,933	23,059	0	(361)	0	(361)	0	23,566	0	0	0	328	07/26/2045	1FM
05533N AJ 3	BCAP 2010-RR12 1A9 MEZ FLT 06/26/2037 RE		06/26/2017	MBS Paydown		166,133	166,133	140,583	143,475	0	(767)	0	(767)	0	166,133	0	0	0	1,742	06/26/2037	1FM

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Quarter

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
05533N AJ 3	BCAP 2010-RR12 1A9 MEZ FLT 06/26/2037 RE	..	06/26/2017.	Pass-Through Loss		0	(201)	0	0	0	0	0	0	0	(2,971)	0	2,971	2,971	0	06/26/2037.	1FM
05545J AJ 8	BCAP 2015-RR3 4A1 SEQ SSNR FLT 02/37 RE	..	06/25/2017.	MBS Paydown		301,659	301,659	269,231	272,999	0	8,590	0	8,590	0	301,659	0	0	0	1,266	02/27/2037.	1AM
05568Y AA 6	BNSF RAILWAY CO 5.996 04/01/24	..	04/01/2017.	Sinking Fund Redemption		145,215	145,215	145,215	145,215	0	0	0	0	0	145,215	0	0	0	4,354	04/01/2024.	1FE
05584A AA 8	HGVGI 2017-1A A ABS SNR 2.94 05/25/2029	..	06/25/2017.	MBS Paydown		125,325	125,325	125,293	0	0	(5)	0	(5)	0	125,325	0	0	0	565	05/25/2029.	1FE
05605G AA 0	B2R 2015-2 A ABS SEQ SSNR 3.336 11/48	..	06/15/2017.	MBS Paydown		77,840	77,840	77,840	77,818	0	(61)	0	(61)	0	77,840	0	0	0	1,032	11/15/2048.	1FE
059333 ZZ 0	BACKCOUNTRY.COM LIBOR+725 6/30/2020	..	04/03/2017.	Paydown		25,000	25,000	24,750	24,746	0	254	0	254	0	25,000	0	0	0	719	06/30/2020.	2FE
05946X H5 5	BAFC 2005-H 2A1 SEQ SSNR FLT 11/20/2035	..	06/20/2017.	MBS Paydown		263,204	263,204	228,028	228,784	0	4,022	0	4,022	0	263,204	0	0	0	3,544	11/20/2035.	1FM
05946X H5 5	BAFC 2005-H 2A1 SEQ SSNR FLT 11/20/2035	..	06/20/2017.	Pass-Through Loss		0	38,611	0	0	0	0	0	0	0	0	0	0	0	0	11/20/2035.	1FM
05946X YV 9	BAFC 2005-F 2A1 SEQ SNR FLT 09/20/2035	..	06/20/2017.	MBS Paydown		26,977	26,977	24,268	0	0	(135)	0	(135)	0	26,977	0	0	0	319	09/20/2035.	1FM
05946X YV 9	BAFC 2005-F 2A1 SEQ SNR FLT 09/20/2035	..	06/20/2017.	Pass-Through Loss		0	18,167	0	0	0	0	0	0	0	0	0	0	0	0	09/20/2035.	1FM
059475 AG 8	BOAA 2007-2 2A2 NAS SSNR 6.00 06/25/37	..	06/25/2017.	MBS Paydown		175,031	175,031	137,553	124,365	0	(13,721)	0	(13,721)	0	175,031	0	0	0	4,170	06/25/2037.	1FM
059475 AG 8	BOAA 2007-2 2A2 NAS SSNR 6.00 06/25/37	..	06/25/2017.	Pass-Through Loss		0	45,479	0	0	0	0	0	0	0	0	0	0	0	0	06/25/2037.	1FM
05948K TJ 8	BOAA 2004-8 CBIO IO 6.0 9/25/34	..	06/25/2017.	MBS Paydown		0	0	983,022	0	0	(149,240)	0	(149,240)	0	0	0	0	0	38,916	09/25/2034.	4FE
05948K ZF 9	BOAA 2005-4 CB6 SEQ FLT 5/25/2035	..	06/25/2017.	MBS Paydown		35,434	35,434	28,730	25,878	0	(362)	0	(362)	0	35,434	0	0	0	184	05/25/2035.	1FM
05948K ZF 9	BOAA 2005-4 CB6 SEQ FLT 5/25/2035	..	06/25/2017.	Pass-Through Loss		0	6,538	5,301	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	..	06/25/2017.	MBS Paydown		51,885	51,885	48,513	48,545	0	(634)	0	(634)	0	51,885	0	0	0	758	04/25/2034.	1FM
05949A FJ 4	BOAMS 2004-4 15IO IO CSTR 05/25/19	..	06/25/2017.	MBS Paydown		0	0	678,261	0	0	(3,593)	0	(3,593)	0	0	0	0	0	1,786	05/25/2019.	1FE
05949C KS 4	BOAMS 2005-J 2A3 SEQ SSNR CSTR 11/35	..	06/25/2017.	MBS Paydown		4,802	4,802	4,449	4,648	0	(53)	0	(53)	0	4,802	0	0	0	67	11/25/2035.	1FM
05949C KS 4	BOAMS 2005-J 2A3 SEQ SSNR CSTR 11/35	..	06/25/2017.	Pass-Through Loss		0	54	0	0	0	0	0	0	0	0	0	0	0	0	11/25/2035.	1FM
05951U AC 5	BAFC 2006-8T2 A2 SEQ 5.7908 10/25/2036	..	06/25/2017.	MBS Paydown		1,219	1,219	1,158	895	0	(7)	0	(7)	0	1,219	0	0	0	25	10/25/2036.	1FM
05951U AC 5	BAFC 2006-8T2 A2 SEQ 5.7908 10/25/2036	..	06/25/2017.	Pass-Through Loss		0	356	495	0	0	0	0	0	0	(153)	0	153	153	0	10/25/2036.	1FM
059522 AU 6	BAFC 2007-C 1A2 PT SSNR FLT 05/20/2036	..	06/20/2017.	MBS Paydown		304,158	304,158	273,456	271,988	0	12,702	0	12,702	0	304,158	0	0	0	3,821	05/20/2036.	1FM
059522 AU 6	BAFC 2007-C 1A2 PT SSNR FLT 05/20/2036	..	06/20/2017.	Pass-Through Loss		0	15,489	0	0	0	0	0	0	0	0	0	0	0	0	05/20/2036.	1FM
05953Y AH 4	BAFC 2007-4 TA1B SEQ STP 05/25/37	..	06/25/2017.	MBS Paydown		13,589	13,589	11,880	10,349	0	(1,008)	0	(1,008)	0	13,589	0	0	0	298	05/25/2037.	1FM
05953Y AH 4	BAFC 2007-4 TA1B SEQ STP 05/25/37	..	06/25/2017.	Pass-Through Loss		0	4,363	3,815	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	..	04/24/2017.	MBS Paydown		527,182	527,182	528,582	524,657	0	10,565	0	10,565	0	527,182	0	0	0	10,347	02/24/2051.	1FE
05955T AC 4	BALL 2009-UB2 A4AB SEQ SSNR CSTR 12/49	..	06/24/2017.	MBS Paydown		502,277	502,277	487,699	498,054	0	(23,446)	0	(23,446)	0	502,277	0	0	0	12,842	12/24/2049.	1FE
05990E AD 2	BAFC 2012-R6 2A2 MEZ FLT 07/26/2036 RE	..	06/26/2017.	Pass-Through Loss		0	650	0	0	0	6	0	6	0	(346)	0	346	346	0	07/26/2036.	1AM
07384M S8 6	BSARM 2004-5 3A SEQ SNR FLT 07/25/2034	..	06/25/2017.	MBS Paydown		46,380	46,380	47,002	0	0	(359)	0	(359)	0	46,380	0	0	0	621	07/25/2034.	1Z
07384Y KF 2	BSABS 2003-AC4 A SEQ 5.5 09/25/2033	..	06/25/2017.	MBS Paydown		157,844	157,844	159,522	158,875	0	(562)	0	(562)	0	157,844	0	0	0	3,594	09/25/2033.	1FM
07386H QZ 7	BALTA 2005-2 2A3 SEQ PT SNR FLT 04/25/35	..	06/25/2017.	MBS Paydown		239,115	239,115	202,650	199,902	0	4,685	0	4,685	0	239,115	0	0	0	3,290	04/25/2035.	1FM
07386R AA 7	BSABS 2007-HE4 1A1 SEQ SSNR FLT 05/25/37	..	04/14/2017.	Pass-Through Loss		0	0	0	0	0	0	0	0	0	0	0	10	10	0	05/25/2037.	1FM
07386R AA 7	BSABS 2007-HE4 1A1 SEQ SSNR FLT 05/25/37	..	04/14/2017.	Pass-Through Loss		10	0	0	0	0	0	0	0	0	0	0	0	0	0	05/25/2037.	1FM
07386R AA 7	BSABS 2007-HE4 1A1 SEQ SSNR FLT 05/25/37	..	04/26/2017.	Pass-Through Loss		0	0	0	0	0	0	0	0	0	0	0	76	76	0	05/25/2037.	1FM
07386R AA 7	BSABS 2007-HE4 1A1 SEQ SSNR FLT 05/25/37	..	04/26/2017.	Repayment of Prior Pass Through Losses		76	0	0	0	0	0	0	0	0	0	0	0	0	0	05/25/2037.	1FM
07386R AA 7	BSABS 2007-HE4 1A1 SEQ SSNR FLT 05/25/37	..	05/26/2017.	Pass-Through Loss		0	0	0	0	0	0	0	0	0	0	0	41	41	0	05/25/2037.	1FM
07386R AA 7	BSABS 2007-HE4 1A1 SEQ SSNR FLT 05/25/37	..	05/26/2017.	Repayment of Prior Pass Through Losses		41	0	0	0	0	0	0	0	0	0	0	0	0	0	05/25/2037.	1FM
073879 M5 4	BSABS 2005-AC6 21A1 SEQ SNR 5.25 09/2020	..	06/25/2017.	MBS Paydown		44,585	44,585	45,115	44,949	0	304	0	304	0	44,585	0	0	0	1,049	09/25/2020.	1FM
075386 AC 6	BEAVER VALLEY FND 9.00 6/01/2017	..	06/01/2017.	Maturity		41,000	41,000	45,544	41,263	(0)	(263)	0	(263)	0	41,000	0	0	0	1,845	06/01/2017.	2FE

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During 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)
08179X AC 9	BSP 2013-IIA A2A CLO FLT 07/15/2024		06/29/2017.	Distribution		900,000	900,000	900,000	900,000	0	0	0	0	0	900,000	0	0	0	18,234	07/15/2024.	1Z
09774X BF 8	BCM 1999-B A5 SEQ 7.44 12/15/2029		06/15/2017.	MBS Paydown		3,478	3,478	3,478	1,660	0	2,682	0	2,682	0	3,478	0	0	0	105	12/15/2029.	6FE
11042A AA 2	BRITISH AIRWAYS 4.625 06/20/2024		06/20/2017.	Sinking Fund Redemption		38,275	38,275	38,339	38,319	0	(4)	0	(4)	0	38,275	0	0	0	884	06/20/2024.	1FE
11042B AA 0	BRITISH AIRWAYS 5.625 06/20/2020		06/20/2017.	Sinking Fund Redemption		65,706	65,706	65,706	65,706	0	0	0	0	0	65,706	0	0	0	1,848	06/20/2020.	2FE
12479L AA 8	CAI 2012-1A A ABS 3.47 10/25/2027	C	06/25/2017.	MBS Paydown		75,000	75,000	73,854	73,940	0	139	0	139	0	75,000	0	0	0	1,082	10/25/2027.	1FE
12479L AC 4	CAI 2013-1A A ABS 3.35 03/27/2028	C	06/25/2017.	MBS Paydown		116,250	116,250	114,276	114,597	0	202	0	202	0	116,250	0	0	0	1,617	03/27/2028.	1FE
12479R AE 7	CAUTO 2017-1A A2 ABS SNR 4.18 04/15/2047		06/15/2017.	MBS Paydown		1,667	1,667	1,666	0	0	0	0	0	0	1,667	0	0	0	8	04/15/2047.	1FE
125431 AH 9	CWHL 2006-HYB4 2A1 SSNR SEQ CSTR 36		06/20/2017.	MBS Paydown		2,816	2,816	2,755	1,671	0	(5,155)	0	(5,155)	0	2,816	0	0	0	36	06/20/2036.	1FM
125431 AH 9	CWHL 2006-HYB4 2A1 SSNR SEQ CSTR 36		06/20/2017.	Pass-Through Loss		0	5,831	5,704	0	0	(3,058)	0	(3,058)	0	0	0	0	0	0	06/20/2036.	1FM
12543K AM 6	COMMUNITY HEALTH TL G L+275 12/31/2019		06/30/2017.	Paydown		131,758	131,758	125,499	0	0	6,258	0	6,258	0	131,758	0	0	0	1,325	12/31/2019.	3FE
125634 AG 0	CLIF 2013-1A ABS 2.83 03/18/2028		06/18/2017.	MBS Paydown		25,000	25,000	24,996	24,998	0	0	0	0	0	25,000	0	0	0	295	03/18/2028.	1FE
125634 AJ 4	CLIF 2013-2A NOTE ABS 3.22 06/18/28		06/18/2017.	MBS Paydown		25,000	25,000	24,991	24,993	0	1	0	1	0	25,000	0	0	0	335	06/18/2028.	1FE
125634 AQ 8	CLIF 2014-2A A ABS SNR 3.38 10/18/2029		06/18/2017.	MBS Paydown		231,818	231,818	227,293	227,428	0	412	0	412	0	231,818	0	0	0	3,255	10/18/2029.	1FE
12563L AA 5	CLIF 2016-1A A ABS SNR 4.21 02/18/41		06/18/2017.	MBS Paydown		57,929	57,929	57,923	57,923	0	1	0	1	0	57,929	0	0	0	1,020	02/18/2041.	1FE
12641P CG 7	CSMC 2009-6R 9A2 SUB SSUP CSTR 4/26/36		06/26/2017.	MBS Paydown		87,266	87,266	87,266	87,123	0	63	0	63	0	87,266	0	0	0	1,138	04/26/2036.	1FM
12641P CK 8	CSMC 2009-6R 9A5 MEZ SSUP CSTR 4/26/36		06/26/2017.	Pass-Through Loss		0	9,534	9,499	0	0	(2)	0	(2)	0	(1)	0	1	1	0	04/26/2036.	1FM
12641Q AA 0	CSMC 2009-7R 3A3 MEZ 6.00 9/26/37		06/26/2017.	MBS Paydown		5,057	5,057	3,404	3,357	0	82	0	82	0	5,057	0	0	0	120	09/26/2037.	1FM
12641Q AA 0	CSMC 2009-7R 3A3 MEZ 6.00 9/26/37		06/26/2017.	Pass-Through Loss		0	690	464	0	0	0	0	0	0	0	0	0	0	0	09/26/2037.	1FM
12641Q AE 2	CSMC 2009-7R 4A1 SEQ EXCH CSTR 7/26/37		06/26/2017.	MBS Paydown		19,177	19,177	19,177	19,055	0	13	0	13	0	19,177	0	0	0	551	07/26/2037.	1FM
12641Q AJ 1	CSMC 2009-7R 4A5 MEZ 6.00 7/26/2037		06/26/2017.	Pass-Through Loss		0	10,885	0	0	0	(86)	0	(86)	0	(8)	0	8	8	0	07/26/2037.	1FM
12641Q BE 1	CSMC 2009-7R 7A3 SUB FLT 12/26/36		06/26/2017.	MBS Paydown		196,687	196,687	134,167	175,004	0	23,804	0	23,804	0	196,687	0	0	0	4,804	12/26/2036.	1FM
12641Q BF 8	CSMC 2009-7R 7A4 MEZ FLT 12/26/36		06/26/2017.	Pass-Through Loss		0	(4,917)	0	0	0	0	0	0	0	0	0	0	0	0	12/26/2036.	1FM
12641Q CQ 3	CSMC 2009-7R 12A3 SUB 5.75 1/26/36		06/26/2017.	MBS Paydown		22,643	22,643	22,643	22,577	0	14	0	14	0	22,643	0	0	0	521	01/26/2036.	1FM
12641Q CS 9	CSMC 2009-7R 12A5 MEZ 5.75 1/26/36		06/26/2017.	Pass-Through Loss		0	1,481	1,481	0	0	(4)	0	(4)	0	0	0	0	0	0	01/26/2036.	1FM
12641Q DG 4	CSMC 2009-7R 14A5 SUB 5.75 4/26/37		06/26/2017.	MBS Paydown		47,101	47,101	39,462	46,697	0	724	0	724	0	47,101	0	0	0	622	04/26/2037.	1FM
12641Q DM 1	CSMC 2009-7R 15A1 SEQ EXCH FLT 4/26/37		06/26/2017.	MBS Paydown		40,506	40,506	36,525	37,632	0	1,015	0	1,015	0	40,506	0	0	0	934	04/26/2037.	1FM
12641Q DQ 2	CSMC 2009-7R 15A4 SUB FLT 4/26/37		06/26/2017.	Pass-Through Loss		0	4,635	0	0	0	3	0	3	0	(2)	0	2	2	0	04/26/2037.	1FM
12641Q DR 0	CSMC 2009-7R 15A5 MEZ FLT 04/26/37		04/01/2017.	Pass-Through Loss		0	4,319	0	0	0	0	0	0	0	0	0	(0)	(0)	0	04/26/2037.	1FM
12641Q EA 6	CSMC 2009-7R 17A1 SEQ EXCH FLT 03/26/37		06/26/2017.	MBS Paydown		89,785	89,785	75,904	85,658	0	2,076	0	2,076	0	89,785	0	0	0	183	03/26/2037.	1FM
12641Q EK 4	CSMC 2009-7R 18A1 SEQ EXCH STP 3/26/37		06/26/2017.	MBS Paydown		160,267	160,267	160,267	160,267	0	5	0	5	0	160,267	0	0	0	1,572	03/26/2037.	1FM
12643K AQ 6	CSMC 2010-RR2 2A SEQ SSNR CSTR 9/15/39		05/15/2017.	MBS Paydown		1,294,150	1,294,150	1,275,447	1,299,858	0	(11,631)	0	(11,631)	0	1,294,150	0	0	0	30,496	09/15/2039.	1FE
12647H BC 9	CSMC 2013-8R 4A2 MEZ FLT 12/27/2036 RE		06/28/2017.	Pass-Through Loss		0	17,960	0	0	0	155	0	155	0	0	0	0	0	0	12/27/2036.	1FM
12667F 5E 1	CWALT 2005-6CB 1A3 SEQ SNR 5.25 04/25/35		06/25/2017.	MBS Paydown		189,045	189,045	186,410	174,859	0	4,950	0	4,950	0	189,045	0	0	0	4,235	04/25/2035.	1FM
12667F 5E 1	CWALT 2005-6CB 1A3 SEQ SNR 5.25 04/25/35		06/25/2017.	Pass-Through Loss		0	23,690	0	0	0	0	0	0	0	0	0	0	0	0	04/25/2035.	1FM
12667F LG 8	CWALT 2004-J5 1A6 NAS 5.687 7/25/2034		06/25/2017.	MBS Paydown		518	518	518	518	0	0	0	0	0	518	0	0	0	11	07/25/2034.	1FM
12667F RE 7	CWALT 2004-J6 1A1 SEQ 5.5 08/25/2024		06/25/2017.	MBS Paydown		191,436	191,436	194,308	192,477	0	(149)	0	(149)	0	191,436	0	0	0	4,627	08/25/2024.	1FM
12667F VF 9	CWALT 2004-J10 4CB1 SEQ SNR 6.5 10/25/34		06/25/2017.	MBS Paydown		3,049	3,049	3,102	3,076	0	80	0	80	0	3,049	0	0	0	84	10/25/2034.	1FM
12668A 4C 6	CWALT 2005-IM1 A2 MEZ SSUP FLT 1/25/2036		06/25/2017.	MBS Paydown		9,728	9,728	6,399	3,967	0	(152,026)	0	(152,026)	0	9,728	0	0	0	56	01/25/2036.	1FM
12668A 4C 6	CWALT 2005-IM1 A2 MEZ SSUP FLT 1/25/2036		06/25/2017.	Pass-Through Loss		0	1,715	1,512	0	0	0	0	0	0	0	0	0	0	0	01/25/2036.	1FM

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Quarter

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
12668B YA 5	CWALT 2006-7CB 1A9 SEQ 6.0 5-25-36		06/25/2017	MBS Paydown		12,901	12,901	11,150	5,865	0	596	0	596	0	12,901	0	0	0	335	05/25/2036	1FM
12668B YA 5	CWALT 2006-7CB 1A9 SEQ 6.0 5-25-36		06/25/2017	Pass-Through Loss		0	4,204	3,633	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		06/20/2017	MBS Paydown		82,799	82,799	72,832	72,054	0	1,237	0	1,237	0	82,799	0	0	0	1,072	04/20/2036	1FM
126694 HN 1	CWHL 2005-25 A9 SCH SSNR 5.50 11/25/2035		06/25/2017	MBS Paydown		4,022	4,022	3,992	3,266	0	27	0	27	0	4,022	0	0	0	94	11/25/2035	1FM
126694 QJ 0	CWHL 2005-HYB8 4A1 SEQ SSNR FLT 12/20/35		06/20/2017	MBS Paydown		79,835	79,835	72,307	0	0	3,708	0	3,708	0	79,835	0	0	0	563	12/20/2035	1FM
126694 QJ 0	CWHL 2005-HYB8 4A1 SEQ SSNR FLT 12/20/35		06/20/2017	Pass-Through Loss		0	2,462	0	0	0	0	0	0	0	(7)	0	7	7	0	12/20/2035	1FM
126694 UJ 5	CWHL 2005-31 1A1 SEQ SSNR FLT 01/25/2036		04/25/2017	Pass-Through Loss		0	5	0	0	0	0	0	0	0	0	0	0	0	0	01/25/2036	1FM
126694 UJ 5	CWHL 2005-31 1A1 SEQ SSNR FLT 01/25/2036		06/25/2017	MBS Paydown		76,429	76,429	66,141	65,726	0	2,095	0	2,095	0	76,429	0	0	0	1,057	01/25/2036	1FM
12669F V8 3	CWHL 2004-HYB4 3A SEQ SNR FLT 09/20/2034		06/20/2017	MBS Paydown		101,443	101,443	101,600	0	0	(137)	0	(137)	0	101,443	0	0	0	1,209	09/20/2034	1Z
12669F VH 3	CWHL 2004-6 2A1 SEQ SNR FLT 05/25/2034		06/25/2017	MBS Paydown		30,961	30,961	31,018	0	0	(27)	0	(27)	0	30,961	0	0	0	320	05/25/2034	1FM
12669G BY 6	CWHL 2004-HYB7 1A1 SEQ SNR FLT 11/20/34		06/20/2017	MBS Paydown		21,903	21,903	21,999	0	0	106	0	106	0	21,903	0	0	0	186	11/20/2034	1FM
12669G BZ 3	CWHL 2004-HYB7 1A2 SEQ SNR FLT 11/20/34		06/20/2017	MBS Paydown		31,591	31,591	31,729	0	0	153	0	153	0	31,591	0	0	0	268	11/20/2034	1Z
14178V AB 4	CFCAT 2013-1A B ABS 2.75 11/15/2018		06/15/2017	MBS Paydown		141,029	141,029	141,093	141,038	0	(4)	0	(4)	0	141,029	0	0	0	1,515	11/15/2018	1FE
14309D AE 0	CARL 2007-10A C CLO MEZ SEQ FLT 04/19/22		04/19/2017	MBS Paydown		1,199,000	1,199,000	1,116,664	1,151,842	0	47,158	0	47,158	0	1,199,000	0	0	0	9,701	04/19/2022	1FE
14575H AA 6	CAUTO 2016-1A A ABS SSNR 4.55 02/15/2046		06/15/2017	MBS Paydown		17,504	17,504	17,498	17,498	0	0	0	0	0	17,504	0	0	0	334	02/15/2046	1FE
14855J AB 1	CLAST 2016-1 A ABS SSNR 4.45 08/15/2041		06/15/2017	MBS Paydown		75,761	75,761	75,676	60,571	0	7	0	7	0	75,761	0	0	0	1,234	08/15/2041	1FE
150323 AC 7	CEDF 2014-4A AF CLO SSNR 3.491 10/23/26		04/23/2017	MBS Paydown		4,600,000	4,600,000	4,600,000	4,600,000	0	0	0	0	0	4,600,000	0	0	0	80,293	10/23/2026	1Z
15032T AG 1	CEDF 2013-1A B2 CLO 3.351 03/09/2025		06/23/2017	Distribution		2,000,000	2,000,000	1,980,000	1,989,863	0	1,325	0	1,325	0	1,991,189	0	8,811	8,811	36,116	03/09/2025	1Z
15136W AG 9	CECLO 2013-20A B1 CLO MEZ FLT 01/25/2026		04/25/2017	MBS Paydown		2,325,000	2,325,000	2,325,000	2,325,000	0	0	0	0	0	2,325,000	0	0	0	34,780	01/25/2026	1Z
15136W AJ 3	CECLO 2013-20A B2 CLO MEZ 4.33 01/25/26		04/25/2017	MBS Paydown		3,750,000	3,750,000	3,750,000	3,750,000	0	0	0	0	0	3,750,000	0	0	0	81,188	01/25/2026	1Z
15137J AC 6	CECLO 2015-23A A2B CLO MEZ 3.9 04/17/26		06/15/2017	Distribution		1,500,000	1,500,000	1,500,000	1,500,000	0	0	0	0	0	1,500,000	0	0	0	38,675	04/17/2026	1FE
16162W NB 1	CHASE 2005-S3 A1 NAS SSNR 5.50 11/25/35		06/25/2017	MBS Paydown		148,344	148,344	148,368	0	0	(1,114)	0	(1,114)	0	148,344	0	0	0	2,117	11/25/2035	3FM
16162W PV 5	CHASE 2005-A2 1A1 SEQ SSNR CSTR 01/36		06/25/2017	MBS Paydown		9,784	9,784	8,715	7,760	0	478	0	478	0	9,784	0	0	0	139	01/25/2036	1FM
16162W PV 5	CHASE 2005-A2 1A1 SEQ SSNR CSTR 01/36		06/25/2017	Pass-Through Loss		0	215	0	0	0	0	0	0	0	(10)	0	10	10	0	01/25/2036	1FM
16162X AD 9	CHASE 2006-S3 1A4 SEQ SSNR FLT 1136		06/25/2017	MBS Paydown		16,504	16,504	14,400	13,990	0	6,015	0	6,015	0	16,504	0	0	0	444	11/25/2036	4FM
16165Y AV 4	CFLX 2007-M1 2F6 NAS SSNR 5.0296 08/37		06/25/2017	MBS Paydown		154,086	154,086	123,985	116,229	0	(3,090)	0	(3,090)	0	154,086	0	0	0	2,795	08/25/2037	1FM
16165Y AV 4	CFLX 2007-M1 2F6 NAS SSNR 5.0296 08/37		06/25/2017	Pass-Through Loss		0	97,906	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		06/25/2017	MBS Paydown		7,248	7,248	7,247	3,098	0	702	0	702	0	7,248	0	0	0	112	03/25/2036	1FM
17307G VN 5	CMLTI 2005-WF2 AF7 SEQ STP 8/25/2035		06/25/2017	MBS Paydown		44,622	44,622	44,620	33,071	0	256	0	256	0	44,622	0	0	0	1,014	08/25/2035	1FM
17309A AD 1	CMALT 2006-A1 1A4 NAS 5.75 04/25/36		06/25/2017	MBS Paydown		23,896	23,896	22,056	21,156	0	414	0	414	0	23,896	0	0	0	609	04/25/2036	1FM
17309A AD 1	CMALT 2006-A1 1A4 NAS 5.75 04/25/36		06/25/2017	Pass-Through Loss		0	8,812	0	0	0	0	0	0	0	0	0	0	0	0	04/25/2036	1FM
17309N AD 3	CRMSI 2006-1 A4 SEQ 5.939 7/25/2036		06/25/2017	MBS Paydown		217,940	217,940	217,938	217,940	0	0	0	0	0	217,940	0	0	0	4,887	07/25/2036	1FM
17310E AD 0	CRMSI 2006-2 A4 SEQ 5.775 09/25/36		06/25/2017	MBS Paydown		117,101	117,101	101,292	114,347	0	(9,243)	0	(9,243)	0	117,101	0	0	0	2,928	09/25/2036	1FM
17312V AA 6	CMLTI 2007-6 1A1A SEQ SSNR CSTR 3/25/37		06/25/2017	MBS Paydown		4,757	4,757	1,576	1,482	0	(3,671)	0	(3,671)	0	4,757	0	0	0	59	03/25/2037	1FM
17312V AA 6	CMLTI 2007-6 1A1A SEQ SSNR CSTR 3/25/37		06/25/2017	Pass-Through Loss		0	1,605	0	0	0	96,441	0	96,441	0	0	0	0	0	0	03/25/2037	1FM
18976G AR 7	CMALT 2007-A6 1A16 TAC SSNR 6.00 06/37		06/25/2017	MBS Paydown		71,627	71,627	58,018	55,847	0	(1,623)	0	(1,623)	0	71,627	0	0	0	1,885	06/25/2037	1FM
18976G AR 7	CMALT 2007-A6 1A16 TAC SSNR 6.00 06/37		06/25/2017	Pass-Through Loss		0	34,678	28,089	0	0	0	0	0	0	0	0	0	0	0	06/25/2037	1FM
19624H AA 6	COLNY 2014-1 A SEQ SNR 2.5432 04/20/2050		06/20/2017	MBS Paydown		285,762	285,762	285,762	285,755	0	0	0	0	0	285,762	0	0	0	3,174	04/20/2050	1FE
20267U AA 7	CBSLT 2016-B A1 ABS SNR 2.73 10/25/2040		06/25/2017	MBS Paydown		82,899	82,899	82,877	82,878	0	8	0	8	0	82,899	0	0	0	849	10/25/2040	1FE

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During 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)
210382 AA 5	CONSTELLIS GROUP INC 9.75 05/15/2020		05/08/2017	Make Whole Call		1,074,966	1,000,000	995,130	950,102	0	49,898	0	49,898	0	1,000,000	0	74,966	74,966	46,854	05/15/2020	4FE
21050A AA 0	CCOLT 2015-1 A ABS SNR 2.82 03/15/2021		04/15/2017	MBS Paydown		12,738	12,738	12,738	12,740	22	(258)	0	(236)	0	12,738	0	0	0	120	03/15/2021	3AM
21075W CJ 2	CONHE 1996-1 A7 SEQ 7.00 3/15/2027		06/15/2017	MBS Paydown		4,020	4,020	4,017	1,252	0	0	0	0	0	4,020	0	0	0	114	03/15/2027	1FM
210795 QB 9	CONTL AIRLINES 12-2 A 4.00 10/29/2024		04/29/2017	Sinking Fund Redemption		124,417	124,417	126,284	125,934	0	(75)	0	(75)	0	124,417	0	0	0	0	10/29/2024	1FE
21987H AS 4	CBBC-ADM 98-1 6.50 12-15-17 AL120613		06/15/2017	Sinking Fund Redemption		168,951	168,951	175,343	169,512	0	(358)	0	(358)	0	168,951	0	0	0	5,491	12/15/2017	1FE
227170 AE 7	CRNN 2013-1A A ABS 3.08 04/18/2028	C	06/18/2017	MBS Paydown		62,500	62,500	61,527	61,585	0	105	0	105	0	62,500	0	0	0	800	04/18/2028	1FE
227170 AG 2	CRNN 2014-2A A ABS SNR 3.27 11/18/2029	C	06/18/2017	MBS Paydown		55,556	55,556	55,538	55,542	0	1	0	1	0	55,556	0	0	0	757	11/18/2029	1FE
229899 AA 7	CULLEN/FROST BNKRS V/R 02/15/2017		04/01/2017	Prior Period Adjustment		0	0	0	0	0	0	0	0	0	0	0	0	0	28	02/15/2017	2FE
23222T AC 4	CTWTR 2014-1A A2 CLO MEZ FLT 07/15/2026		06/08/2017	Distribution		3,000,000	3,000,000	3,001,875	0	0	(1,875)	0	(1,875)	0	3,000,000	0	0	0	38,135	07/15/2026	1Z
23242L AB 9	CWHEL 2006-F 2A1A SEQ FLT 7/15/2036		06/15/2017	MBS Paydown		29,632	29,632	20,706	24,250	0	(8,351)	0	(8,351)	0	29,632	0	0	0	122	07/15/2036	1FM
23245G AB 7	CWALT 2006-OC9 A2A SEQ SSNR FLT 12/25/36		06/25/2017	MBS Paydown		88,320	88,320	67,227	47,495	0	12,471	0	12,471	0	88,320	0	0	0	344	12/25/2046	1FM
23245G AB 7	CWALT 2006-OC9 A2A SEQ SSNR FLT 12/25/36		06/25/2017	Pass-Through Loss		0	7,246	5,522	0	0	0	0	0	0	(2,843)	0	2,843	2,843	0	12/25/2046	1FM
233046 AC 5	DNKN 2015-1A A2I ABS SNR 3.262 02/20/45		05/20/2017	MBS Paydown		25,000	25,000	25,000	25,000	0	0	0	0	0	25,000	0	0	0	408	02/20/2045	2AM
233046 AD 3	DNKN 2015-1A A2II ABS SNR 3.98 02/20/45		05/20/2017	MBS Paydown		6,250	6,250	6,250	6,250	0	0	0	0	0	6,250	0	0	0	124	02/20/2045	2AM
247358 AA 2	DELTA AIR 2012-1 4 05/07/20		05/07/2017	Sinking Fund Redemption		48,362	48,362	48,362	48,362	0	0	0	0	0	48,362	0	0	0	1,149	05/07/2020	1FE
24763L AE 0	DELHE 1995-2 A5 HE SEQ 7.1 1/25/27		06/25/2017	MBS Paydown		1,939	1,939	1,945	1,939	0	0	0	0	0	1,939	0	0	0	55	01/25/2027	1FM
25150M AC 0	DBALT 2007-RMP1 A2 SEQ SSNR FLT 12/25/36		06/25/2017	MBS Paydown		20,222	20,222	15,925	16,664	0	(1,778)	0	(1,778)	0	20,222	0	0	0	24	12/25/2036	1FM
25150R AD 7	DBALT 2006-AR6 A4 SEQ SNR FLT 02/25/2037		06/25/2017	MBS Paydown		204,472	204,472	184,334	184,600	0	6,308	0	6,308	0	204,472	0	0	0	908	02/25/2037	1FM
25150R AD 7	DBALT 2006-AR6 A4 SEQ SNR FLT 02/25/2037		06/25/2017	Pass-Through Loss		0	5,887	0	0	0	0	0	0	0	0	0	0	0	0	02/25/2037	1FM
251510 DP 5	DBALT 2005-2 1A7 NAS SNR CSTR 04/25/35		06/25/2017	MBS Paydown		255,072	255,072	256,586	245,927	0	(2,004)	0	(2,004)	0	255,072	0	0	0	5,823	04/25/2035	1FM
251510 DQ 3	DBALT 2005-2 2A1 SEQ FLT 3/25/2020		06/25/2017	MBS Paydown		7,913	7,913	6,786	7,273	0	263	0	263	0	7,913	0	0	0	38	03/25/2020	1FM
251510 MD 2	DBALT 2006-AB1 A1A SEQ 5.431 02/25/36		06/25/2017	MBS Paydown		8,137	8,137	8,133	5,298	0	(356)	0	(356)	0	8,137	0	0	0	140	02/25/2036	1FM
251510 MD 2	DBALT 2006-AB1 A1A SEQ 5.431 02/25/36		06/25/2017	Pass-Through Loss		0	466	843	0	0	0	0	0	0	(307)	0	307	307	0	02/25/2036	1FM
251563 FY 3	DMSI 2004-5 A3 SEQ 5.59 07/25/2034		06/25/2017	MBS Paydown		252,270	252,270	252,213	251,169	0	606	0	606	0	252,270	0	0	0	5,637	07/25/2034	1FM
256853 AA 0	DOLPHIN ENERGY 5.888 06/15/2019	C	06/15/2017	Sinking Fund Redemption		196,500	196,500	196,009	196,351	0	44	0	44	0	196,500	0	0	0	5,785	06/15/2019	1FE
258257 AA 2	DORIC NIMROD AIR 2012-1B 6.50 05/30/2021	C	05/30/2017	Sinking Fund Redemption		40,601	40,601	40,601	40,601	0	0	0	0	0	40,601	0	0	0	0	05/30/2021	2FE
258258 AA 0	DORIC NIMROD AIR 2012-1A 5.125 11/30/24	C	05/30/2017	Sinking Fund Redemption		47,721	47,721	47,721	47,721	0	0	0	0	0	47,721	0	0	0	1,223	11/30/2022	1FE
26208L AA 6	HONK 2015-1A A2 ABS SNR 5.216 07/20/2045		04/20/2017	MBS Paydown		5,000	5,000	5,000	5,000	0	0	0	0	0	5,000	0	0	0	130	07/20/2045	2AM
26224H AA 5	DRUGC 2016-1A A ABS 3.979 04/15/2027		04/15/2017	MBS Paydown		129,404	129,404	129,403	129,402	0	0	0	0	0	129,404	0	0	0	2,575	04/15/2027	2AM
26827E AC 9	ECAF 2015-1A A2 ABS SNR 4.947 06/15/2040	C	04/15/2017	MBS Paydown		15,728	15,728	15,728	15,728	0	0	0	0	0	15,728	0	0	0	259	06/15/2040	1FE
26845# AA 8	EDX SUPPLY CHA SEN SEC NT 3.50 1/15/2019		04/15/2017	Paydown		46,985	46,985	46,985	46,985	0	0	0	0	0	46,985	0	0	0	822	01/15/2019	1
26971H AB 8	EGLE 2014-1A A2 ABS SNR SEQ 4.31 12/39	C	06/15/2017	MBS Paydown		31,250	31,250	31,248	31,249	0	0	0	0	0	31,250	0	0	0	561	12/15/2039	1FE
28108P AA 4	ESLFT 2012-A AP ABS FLT 10/01/2025		04/01/2017	MBS Paydown		15,331	15,331	15,408	15,331	0	0	0	0	0	15,331	0	0	0	296	10/01/2025	1FE
28108P AB 2	ESLFT 2012-A AT ABS FLT 10/01/2025		04/01/2017	MBS Paydown		15,684	15,684	15,710	15,684	0	0	0	0	0	15,684	0	0	0	283	10/01/2025	1FE
28618W AA 2	ERL 2014-1A A1 ABS SNR 2.299 04/19/2044		06/19/2017	MBS Paydown		53,745	53,745	51,965	52,172	0	279	0	279	0	53,745	0	0	0	515	04/19/2044	1FE
29445U AB 1	EQLS 2007-1 A2B SEQ SNR FLT 04/25/2037		06/25/2017	MBS Paydown		122,536	122,536	101,820	104,590	0	(11,755)	0	(11,755)	0	122,536	0	0	0	587	04/25/2037	1FM
30605X AA 1	FWAY 2012-1 A2 ABS 4.21 10/15/2042		06/15/2017	MBS Paydown		32,530	32,530	32,683	32,600	0	(9)	0	(9)	0	32,530	0	0	0	571	10/15/2042	1FE
30605X AC 7	FWAY 2015-1A A2 ABS PT SNR 4.213 11/42		06/15/2017	MBS Paydown		15,000	15,000	15,000	15,000	0	0	0	0	0	15,000	0	0	0	263	11/15/2042	1FE
316817 AA 3	57TH ST MTGE 7.125 6/01/2017		06/01/2017	Maturity		0	0	0	0	0	0	0	0	0	0	0	0	0	127	06/01/2017	1FE

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Quarter

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
316817 AA 3	57TH ST MTGE 7.125 6/01/2017	..	06/01/2017.	Sinking Fund Redemption		63,891	63,891	63,897	63,891	0	(0)	0	(0)	0	63,891	0	0	0	1,771	06/01/2017.	1FE....
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016	..	04/01/2017.	Prior Period Adjustment		0	0	0	0	0	0	0	0	0	0	0	0	0	23	09/24/2016.	3FE....
32027L AE 5	FFML 2006-FF14 A5 SEQ SNR FLT 10/25/2036	..	06/25/2017.	MBS Paydown		295,924	295,924	261,607	266,928	0	3,510	0	3,510	0	295,924	0	0	0	1,273	10/25/2036.	1FM....
32028H AD 5	FFML 2006-FF10 A4 SEQ FLT 07/25/2036	..	06/25/2017.	MBS Paydown		122,573	122,573	114,222	119,104	0	(1,791)	0	(1,791)	0	122,573	0	0	0	511	07/25/2036.	1FM....
32051G EZ 4	FHAMS 2004-AA7 1A1 SEQ SSNR FLT 02/25/35	..	06/25/2017.	MBS Paydown		124,539	124,539	105,858	105,817	0	4,981	0	4,981	0	124,539	0	0	0	1,577	02/25/2035.	1FM....
32051G XQ 3	FHASI 2005-AR5 2A1 SEQ SSNR FLT 11/25/35	..	06/25/2017.	MBS Paydown		49,609	49,609	46,626	44,963	0	265	0	265	0	49,609	0	0	0	688	11/25/2035.	1FM....
32051G XQ 3	FHASI 2005-AR5 2A1 SEQ SSNR FLT 11/25/35	..	06/25/2017.	Pass-Through Loss		0	41,305	0	0	0	0	0	0	0	0	0	0	0	0	11/25/2035.	1FM....
361856 CP 0	GMACM 2003-HE2 A4 SEQ STP 4/25/2033	..	06/25/2017.	MBS Paydown		114,457	114,457	113,241	94,461	0	(2,495)	0	(2,495)	0	114,457	0	0	0	2,368	04/25/2033.	1FM....
361856 DX 2	GMACM 2004-HE5 A5 SEQ CSTR 9/25/34	..	06/25/2017.	MBS Paydown		64,909	64,909	64,909	32,282	0	7,846	0	7,846	0	64,909	0	0	0	1,579	09/25/2034.	1FM....
36185M AJ 1	GMACM 2005-AF1 A2 SEQ SNR FLT 07/25/35	..	06/25/2017.	MBS Paydown		10,932	10,932	9,220	0	0	(314)	0	(314)	0	10,932	0	0	0	53	07/25/2035.	1FM....
3622EA AA 8	GSAA 2007-3 1A1A SEQ SSNR FLT 03/25/2047	..	06/25/2017.	MBS Paydown		55,787	55,787	36,993	36,881	0	5,487	0	5,487	0	55,787	0	0	0	220	03/25/2047.	1FM....
362341 7S 2	GSR 2006-1F 4A1 SEQ SNR 5.50 02/25/2036	..	06/25/2017.	MBS Paydown		515,829	515,829	505,903	489,428	0	(38,551)	0	(38,551)	0	515,829	0	0	0	12,574	02/25/2036.	5FM....
362341 7S 2	GSR 2006-1F 4A1 SEQ SNR 5.50 02/25/2036	..	06/25/2017.	Pass-Through Loss		0	30,239	0	0	0	0	0	0	0	0	0	0	0	0	02/25/2036.	5FM....
362341 BR 9	GSAMP 2005-HE3 M2 MEZ FLT 06/25/2035	..	06/25/2017.	MBS Paydown		126,553	126,553	124,022	125,403	0	447	0	447	0	126,553	0	0	0	905	06/25/2035.	1FM....
36242D BZ 5	GSR 2004-9 B1 MEZ FLT 08/25/2034	..	06/25/2017.	MBS Paydown		38,560	38,560	37,451	0	0	(476)	0	(476)	0	38,560	0	0	0	477	08/25/2034.	1FM....
36242D PG 2	GSR 2004-14 3A2 SEQ CSTR 12/25/2034	..	06/25/2017.	MBS Paydown		99,689	99,689	98,161	97,669	0	950	0	950	0	99,689	0	0	0	1,266	12/25/2034.	1FM....
36242D UQ 4	GSR 2005-AR1 4A1 SEQ SSNR FLT 01/25/2035	..	06/25/2017.	MBS Paydown		207,616	207,616	201,907	0	0	2,435	0	2,435	0	207,616	0	0	0	41	01/25/2035.	1FM....
36242D VY 6	GSR 2005-AR1 4A2 MEZ FLT 01/25/2035	..	06/25/2017.	MBS Paydown		27,415	27,415	26,044	0	0	602	0	602	0	27,415	0	0	0	5	01/25/2035.	1AM...
36828Q QH 2	GECMC 2005-C4 AJ MEZ SEQ CSTR 11/2045	..	06/10/2017.	MBS Paydown		122,052	122,052	115,952	118,867	0	(19,230)	0	(19,230)	0	122,052	0	0	0	3,076	11/10/2045.	1FM....
37247D AK 2	GENWORTH HOLDINGS 6.515 05/22/2018	..	05/01/2017.	BANC OF AMERICA SECURITIES		1,245,313	1,250,000	1,296,875	1,231,250	33,311	(3,468)	0	29,842	0	1,261,092	0	(15,780)	(15,780)	36,647	05/22/2018.	3FE....
37952U AB 9	SEACO 2013-1A A ABS 2.98 04/17/2028	C	06/17/2017.	MBS Paydown		168,750	168,750	166,074	166,869	0	217	0	217	0	168,750	0	0	0	2,087	04/17/2028.	1FE....
37954T AA 2	GSFI 2015-1 B1 ABS SNR 2.74 01/18/2030	C	06/18/2017.	MBS Paydown		225,561	225,561	225,554	225,561	0	0	0	0	0	225,561	0	0	0	2,643	01/18/2030.	2AM...
39678W AA 6	GCSP 2005-1 A SEQ CSTR 9-25-34	..	06/25/2017.	MBS Paydown		28,964	28,964	28,656	28,676	0	139	0	139	0	28,964	0	0	0	607	09/25/2034.	1FM....
40066N AA 4	GUANAY FI LTD 6.00 12/15/2020	C	06/15/2017.	Sinking Fund Redemption		89,546	89,546	89,908	89,717	0	(35)	0	(35)	0	89,546	0	0	0	2,672	12/15/2020.	3FE....
40423X AA 0	NZES 2016-PLS2 A ABS SNR 5.683 07/25/21	..	06/25/2017.	MBS Paydown		279,011	279,011	279,011	279,010	0	0	0	0	0	279,011	0	0	0	6,597	07/25/2021.	2AM...
40432B AA 7	HALO 2007-2 1A1 SEQ SSNR 5.50 09/25/2037	..	06/25/2017.	MBS Paydown		6,678	6,678	5,860	7,957	0	1,927	0	1,927	0	6,678	0	0	0	158	09/25/2037.	1FM....
40432B AZ 2	HALO 2007-2 3A6 SEQ SSNR 6 0 9/25/2037	..	06/25/2017.	MBS Paydown		42,048	42,048	36,185	32,698	0	(16,003)	0	(16,003)	0	42,048	0	0	0	1,262	09/25/2037.	1FM....
40432B AZ 2	HALO 2007-2 3A6 SEQ SSNR 6 0 9/25/2037	..	06/25/2017.	Pass-Through Loss		0	2,541	2,187	0	0	40,917	0	40,917	0	0	0	0	0	0	09/25/2037.	1FM....
40538B AG 7	HLA 2014-2A B CLO MEZ FLT 04/28/2025	..	04/28/2017.	MBS Paydown		1,000,000	1,000,000	998,750	0	0	1,250	0	1,250	0	1,000,000	0	0	0	20,031	04/28/2025.	1Z......
41161P EZ 2	HVMLT 2004-5 3A SEQ SNR FLT 06/19/2034	..	06/19/2017.	MBS Paydown		5,215	5,215	5,192	0	0	(102)	0	(102)	0	5,215	0	0	0	49	06/19/2034.	1FM....
41161P FV 0	HVMLT 2004-6 5A SEQ SNR FLT 08/19/2034	..	06/19/2017.	MBS Paydown		3,487	3,487	3,535	0	0	947	0	947	0	3,487	0	0	0	40	08/19/2034.	1FM....
41161V AC 4	HVMLT 2006-7 2A1A SEQ SSNR FLT 09/19/46	..	06/19/2017.	MBS Paydown		261,737	261,737	205,300	197,110	0	(4,766)	0	(4,766)	0	261,737	0	0	0	1,062	09/19/2046.	1FM....
41161V AC 4	HVMLT 2006-7 2A1A SEQ SSNR FLT 09/19/46	..	06/19/2017.	Pass-Through Loss		0	73,478	57,634	0	0	0	0	0	0	0	0	0	0	0	09/19/2046.	1FM....
41162N AC 1	HVMLT 2006-14 2A1A SEQ SNR FLT 01/25/47	..	06/19/2017.	MBS Paydown		191,576	191,576	152,829	151,672	0	(14,536)	0	(14,536)	0	191,576	0	0	0	793	01/25/2047.	1FM....
411707 AA 0	HNGRY 2013-1A A2 ABS 4.474 03/20/2043	..	06/20/2017.	MBS Paydown		96,039	96,039	95,688	95,700	0	289	0	289	0	96,039	0	0	0	2,146	03/20/2043.	2AM...
42982A AG 6	HLM 5A-2015 B2 CLO MEZ 4.57 01/29/2026	..	06/15/2017.	Distribution		500,000	500,000	500,000	500,000	0	0	0	0	0	500,000	0	0	0	14,408	01/29/2026.	1Z......
43132R AE 1	HLDN 2013-1A B2 CLO MEZ 4.65 01/17/2026	..	04/17/2017.	MBS Paydown		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	23,250	01/17/2026.	1Z......
43283A AA 3	HGVT 2017-AA A ABS SNR 2.66 12/27/2028	..	06/25/2017.	MBS Paydown		255,142	255,142	255,106	0	0	(8)	0	(8)	0	255,142	0	0	0	1,321	12/26/2028.	1FE....
43710M AA 0	RFMS2 2007-HSA1 A SEQ FLT 02/25/2037	..	06/25/2017.	MBS Paydown		13,783	13,783	9,476	2,556	0	5,042	0	5,042	0	13,783	0	0	0	59	02/25/2037.	1FM....

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During 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)
43739E AP 2	HMBT 2005-1 A1 SEQ SSNR FLT 03/25/2035		06/25/2017	MBS Paydown		90,926	90,926	82,800	0	0	1,447	0	1,447	0	90,926	0	0	0	416	03/25/2035	1FM
43739H AA 8	HMBT 2006-2 A1 SEQ SNR FLT 12/25/2036		06/25/2017	MBS Paydown		156,598	156,598	137,024	138,747	0	8,176	0	8,176	0	156,598	0	0	0	688	12/25/2036	1FM
44929F AJ 1	ICG 2014-3A A1B CLO SSNR 3.32 01/25/2027		05/30/2017	Distribution		2,000,000	2,000,000	1,968,200	1,979,082	0	2,277	0	2,277	0	1,981,359	0	18,641	18,641	39,178	01/25/2027	1Z
44983K AF 1	INGIM 2006-3A C CLO MEZ FLT 12/13/2020	C	04/16/2017	MBS Paydown		1,000,000	1,000,000	972,500	989,614	0	10,386	0	10,386	0	1,000,000	0	0	0	12,137	12/13/2020	1FE
45254N MZ 7	IMM 2005-2 1A2 SEQ SSUP FLT 04/25/2035		06/25/2017	MBS Paydown		31,573	31,573	26,521	27,776	0	912	0	912	0	31,573	0	0	0	192	04/25/2035	1FM
45254N NT 0	IMM 2005-3 M1 MEZ FLT 08/25/2035		06/25/2017	MBS Paydown		53,672	53,672	26,865	4,756	0	14,719	0	14,719	0	53,672	0	0	0	333	08/25/2035	1FM
45257E AB 0	IMSA 2006-5 1A1B SEQ SSNR FLT 02/25/2037		06/25/2017	MBS Paydown		689,134	689,134	597,880	602,157	0	15,611	0	15,611	0	689,134	0	0	0	2,788	02/25/2037	1FM
453666 ZZ 5	IMPACT SALES LLC L+700 12/30/2021		06/30/2017	Paydown		3,750	3,750	3,750	3,750	0	0	0	0	0	3,750	0	0	0	153	12/30/2021	2FE
453667 ZZ 3	IMPACT SALES LLC DD L+700 12/30/2021		04/01/2017	Commitment Fee		688	0	0	0	0	0	0	0	0	688	0	0	0	0	12/30/2021	2FE
453667 ZZ 3	IMPACT SALES LLC DD L+700 12/30/2021		06/30/2017	Paydown		172	172	172	0	0	2	0	2	0	172	0	0	0	4	12/30/2021	2FE
45660L CK 3	INDX 2005-AR2 1A1 SEQ SSNR FLT 02/25/35		06/25/2017	MBS Paydown		74,791	74,791	54,304	53,267	0	5,883	0	5,883	0	74,791	0	0	0	489	02/25/2035	1FM
45660L CK 3	INDX 2005-AR2 1A1 SEQ SSNR FLT 02/25/35		06/25/2017	Pass-Through Loss		0	9,577	0	0	0	0	0	0	0	(1,763)	0	1,763	1,763	0	02/25/2035	1FM
45660L LP 2	INDX 2005-AR7 4A1 SEQ SSNR FLT 06/25/35		06/25/2017	MBS Paydown		194,305	194,305	164,651	163,927	0	8,601	0	8,601	0	194,305	0	0	0	2,641	06/25/2035	1FM
45660L LP 2	INDX 2005-AR7 4A1 SEQ SSNR FLT 06/25/35		06/25/2017	Pass-Through Loss		0	18,969	0	0	0	0	0	0	0	0	0	0	0	0	06/25/2035	1FM
45660L LQ 0	INDX 2005-AR7 5A1 SEQ SNR FLT 06/25/2035		04/25/2017	Pass-Through Loss		0	(222)	0	0	0	0	0	0	0	(218)	0	218	218	0	06/25/2035	1FM
45660L LQ 0	INDX 2005-AR7 5A1 SEQ SNR FLT 06/25/2035		06/25/2017	MBS Paydown		93,446	93,446	78,430	76,635	0	2,875	0	2,875	0	93,446	0	0	0	1,305	06/25/2035	1FM
45660L PK 9	RAST 2005-A6CB A9 SEQ SSUP 5.50 6/25/35		05/25/2017	Pass-Through Loss		0	2,923	1,500	0	0	0	0	0	0	230	0	(230)	(230)	0	06/25/2035	1FM
45660L PK 9	RAST 2005-A6CB A9 SEQ SSUP 5.50 6/25/35		06/25/2017	MBS Paydown		915	915	455	26	0	10,572	0	10,572	0	915	0	0	0	34	06/25/2035	1FM
45660N X9 1	INDX 2004-AR6 5A2 SEQ SSUP CSTR 10/34		06/25/2017	MBS Paydown		24,642	24,642	20,207	20,388	0	1,022	0	1,022	0	24,642	0	0	0	338	10/25/2034	1FM
46184# AA 5	INVISION DIV LIBOR+900 6/30/2020		06/30/2017	Paydown		18,750	18,750	18,563	18,614	0	13	0	13	0	18,750	0	0	0	1,074	06/30/2020	4
462651 AA 8	IRACORE INTL IN 9.50 06/01/2018		04/11/2017	Exchanged		488,040	1,000,000	1,000,000	515,000	0	0	0	0	0	515,000	0	(26,960)	(26,960)	0	06/01/2018	6FE
46590B AA 2	JPTEP 2011-1 A SEQ CSTR 06/17/41		06/17/2017	MBS Paydown		356,915	356,915	356,915	356,915	0	0	0	0	0	356,915	0	0	0	5,479	06/17/2041	1FE
46615P AE 4	JFIN 2007-1A C CLO MEZ FLT 07/20/2021		04/20/2017	MBS Paydown		724,193	724,193	696,130	711,804	0	16,219	0	16,219	0	724,193	0	0	0	8,072	07/20/2021	1FE
46617U AN 1	JFINR 2015-3A COMB CLO MEZ 3.00 04/20/23		04/20/2017	MBS Paydown		349,270	349,270	349,270	349,270	0	0	0	0	0	349,270	0	0	0	5,745	04/20/2023	1FE
46619X AA 1	HENDR 2015-3A A ABS SSNR 4.08 03/17/70		06/15/2017	MBS Paydown		22,957	22,957	22,937	22,938	0	(1)	0	(1)	0	22,957	0	0	0	360	03/17/2070	1FE
466247 UG 6	JPMMT 2005-A6 7A1 SEQ SNR FLT 08/25/2035		06/25/2017	MBS Paydown		26,530	26,530	25,974	0	0	(253)	0	(253)	0	26,530	0	0	0	142	08/25/2035	1FM
46627M AD 9	JPALT 2005-S1 1A4 SEQ SSNR 6.0 12/25/35		06/25/2017	MBS Paydown		8,808	8,808	8,474	6,099	0	79	0	79	0	8,808	0	0	0	224	12/25/2035	1FM
46627M AD 9	JPALT 2005-S1 1A4 SEQ SSNR 6.0 12/25/35		06/25/2017	Pass-Through Loss		0	2,881	2,772	0	0	0	0	0	0	(1)	0	1	1	0	12/25/2035	1FM
46627M CU 9	JPALT 2006-A1 2A1 SEQ SSNR CSTR 03/36		06/25/2017	MBS Paydown		41,230	41,230	41,218	29,409	0	427	0	427	0	41,230	0	0	0	577	03/25/2036	1FM
46627M CU 9	JPALT 2006-A1 2A1 SEQ SSNR CSTR 03/36		06/25/2017	Pass-Through Loss		0	8,328	8,328	0	0	0	0	0	0	(2)	0	2	2	0	03/25/2036	1FM
46628G AE 9	JPALT 2006-A2 1A5 SEQ SSUP FLT 05/25/36		04/07/2017	Pass-Through Loss		0	0	0	0	0	0	0	0	0	0	0	7,161	7,161	0	05/25/2036	1FM
46628G AE 9	JPALT 2006-A2 1A5 SEQ SSUP FLT 05/25/36		04/07/2017	Repayment of Prior Pass Through Losses		7,161	0	0	0	0	0	0	0	0	0	0	0	0	0	05/25/2036	1FM
46628G AE 9	JPALT 2006-A2 1A5 SEQ SSUP FLT 05/25/36		05/05/2017	Pass-Through Loss		0	0	0	0	0	0	0	0	0	0	0	13,777	13,777	0	05/25/2036	1FM
46628G AE 9	JPALT 2006-A2 1A5 SEQ SSUP FLT 05/25/36		05/05/2017	Repayment of Prior Pass Through Losses		13,777	0	0	0	0	0	0	0	0	0	0	0	0	0	05/25/2036	1FM
46628G AE 9	JPALT 2006-A2 1A5 SEQ SSUP FLT 05/25/36		05/31/2017	Pass-Through Loss		0	0	0	0	0	0	0	0	0	0	0	18,084	18,084	0	05/25/2036	1FM
46628G AE 9	JPALT 2006-A2 1A5 SEQ SSUP FLT 05/25/36		05/31/2017	Repayment of Prior Pass Through Losses		31,242	0	0	0	0	0	0	0	0	0	0	0	0	0	05/25/2036	1FM
46628G AE 9	JPALT 2006-A2 1A5 SEQ SSUP FLT 05/25/36		06/27/2017	Pass-Through Loss		0	0	0	0	0	0	0	0	0	0	0	13,158	13,158	0	05/25/2036	1FM
46628G AE 9	JPALT 2006-A2 1A5 SEQ SSUP FLT 05/25/36		06/30/2017	Book Value Adjustment		0	0	0	0	0	0	0	0	0	120,798	0	(120,798)	(120,798)	0	05/25/2036	1FM
46630J AE 9	JPMCC 2007-LDPX AM MEZ 5.464 01/15/2049		06/15/2017	MBS Paydown		631,140	631,140	620,686	621,321	0	8,799	0	8,799	0	631,140	0	0	0	14,690	01/15/2049	1FM

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During 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)
46630P AP 0	JPMMT 2007-A2 3A1 SEQ SSNR CSTR 04/25/37	..	05/25/2017.	Pass-Through Loss		0	438	426	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	..	06/25/2017.	MBS Paydown		3,275	3,275	3,187	2,462	0	107	0	107	0	3,275	0	0	0	40	04/25/2037.	1FM
46631B AJ 4	JPMCC 2007-LD11 AM MEZ 5.7428 06/49	..	06/15/2017.	MBS Paydown		387,291	387,291	389,106	388,547	0	(1,918)	0	(1,918)	0	387,291	0	0	0	11,190	06/15/2049.	1FM
46632T AA 3	JPMMT 2008-R2 1A1 SEQ SSNR CSTR 7/27/37	..	06/27/2017.	MBS Paydown		81,973	81,973	66,500	70,065	0	(5,250)	0	(5,250)	0	81,973	0	0	0	912	07/27/2037.	1FM
46633A AA 3	JPMMT 2008-R4 1A1 SEQ SSNR CSTR 03/26/37	..	06/26/2017.	MBS Paydown		191,339	191,339	146,613	166,198	0	9,779	0	9,779	0	191,339	0	0	0	2,544	03/26/2037.	1FM
46633A AC 9	JPMMT 2008-R4 2A1 SEQ SSNR CSTR 11/36 RE	..	06/26/2017.	MBS Paydown		49,845	49,845	38,661	49,845	0	0	0	0	0	49,845	0	0	0	1,248	11/26/2036.	1FM
46633M AM 1	JPMRR 2009-6 2A2 Z MEZ CSTR 04/26/35RE	..	06/26/2017.	MBS Paydown		128,355	128,355	13,126	0	0	0	0	0	0	0	0	128,355	128,355	1,481	04/26/2035.	1FM
46633M AM 1	JPMRR 2009-6 2A2 Z MEZ CSTR 04/26/35RE	..	06/26/2017.	Pass-Through Loss		0	7,049	721	0	0	0	0	0	0	0	0	0	0	0	04/26/2035.	1FM
46633M AM 1	JPMRR 2009-6 2A2 Z MEZ CSTR 04/26/35RE	..	06/30/2017.	Book Value Adjustment		0	0	0	0	0	0	0	0	0	213,683	0	(213,683)	(213,683)	0	04/26/2035.	1FM
46637U AA 5	JPTEP 2012-3 A PT 3.0 10/27/2042	..	06/27/2017.	MBS Paydown		371,391	371,391	358,392	359,227	0	(3,010)	0	(3,010)	0	371,391	0	0	0	5,248	10/27/2042.	1FE
46637V AA 3	JPTEP 2012-2 A SEQ 3.00 09/17/42	..	06/17/2017.	MBS Paydown		174,143	174,143	172,924	172,985	0	364	0	364	0	174,143	0	0	0	2,281	09/17/2042.	1FE
46639A AA 7	JPTEP 2012-5 A PT 2.50 12/27/2042	..	06/27/2017.	MBS Paydown		33,001	33,001	31,681	31,737	0	(71)	0	(71)	0	33,001	0	0	0	315	12/27/2042.	1FE
46645A AB 7	JPMRR 2015-4 1A2 SEQ SSNR FLT 06/47 RE	..	06/25/2017.	MBS Paydown		421,974	421,974	386,634	391,321	0	3,304	0	3,304	0	421,974	0	0	0	1,641	06/26/2047.	1AM
472320 AA 8	JMAC 2008-R1 A SEQ SSNR 11.125 06/25/47	..	06/25/2017.	MBS Paydown		106,441	106,441	100,587	78,446	0	6,729	0	6,729	0	106,441	0	0	0	2,727	06/25/2047.	1FM
472321 AA 6	JMAC 2008-R2 1A1 SEQ CSTR 10/25/2035	..	06/26/2017.	MBS Paydown		40,642	40,642	31,149	34,917	0	3,583	0	3,583	0	40,642	0	0	0	1,220	10/25/2035.	1FM
472321 AG 3	JMAC 2008-R2 1A3 MEZ CSTR 10/25/35	..	06/26/2017.	Pass-Through Loss		0	39,708	10,171	0	0	(61)	0	(61)	0	0	0	0	0	0	10/25/2035.	1FM
47232C AH 7	JMAC 2009-R1 4A2 MEZ CSTR 06/21/2037 RE	..	06/21/2017.	Pass-Through Loss		0	441	0	0	0	7	0	7	0	0	0	0	0	0	06/21/2037.	1FM
47232D AA 0	JMAC 2009-R5 1A1 SEQ SSNR CSTR 4/26/37	..	06/26/2017.	MBS Paydown		137,508	137,508	137,508	126,974	0	(3,489)	0	(3,489)	0	137,508	0	0	0	872	04/26/2037.	1FM
47232D AE 2	JMAC 2009-R5 1A5 MEZ SSUP CSTR 4/26/37	..	06/26/2017.	Pass-Through Loss		0	173,054	17,280	0	0	(1,172)	0	(1,172)	0	(1,418,926)	0	1,418,926	1,418,926	0	04/26/2037.	1FM
47232D AE 2	JMAC 2009-R5 1A5 MEZ SSUP CSTR 4/26/37	..	04/01/2017.	Book Value Adjustment		0	0	0	0	0	0	0	0	0	1,397,538	0	(1,397,538)	(1,397,538)	0	04/26/2037.	1FM
47232D AE 2	JMAC 2009-R5 1A5 MEZ SSUP CSTR 4/26/37	..	06/30/2017.	Book Value Adjustment		0	0	0	0	0	0	0	0	0	21,389	0	(21,389)	(21,389)	0	04/26/2037.	1FM
47232D AG 7	JMAC 2009-R5 2A2 SUB SSUP CSTR 09/26/36	..	06/26/2017.	MBS Paydown		12,946	12,946	12,946	12,830	0	31	0	31	0	12,946	0	0	0	349	09/26/2036.	1FM
47232D AL 6	JMAC 2009-R5 2A6 MEZ SSUP CSTR 9/26/36	..	06/26/2017.	Pass-Through Loss		0	939	255	0	0	0	0	0	0	0	0	0	0	0	09/26/2036.	1FM
47232D AU 6	JMAC 2009-R5 4A2 SUB SSUP CSTR 9/26/36	..	06/26/2017.	MBS Paydown		169,623	169,623	160,823	165,609	0	935	0	935	0	169,623	0	0	0	3,634	09/26/2036.	1FM
47232D AV 4	JMAC 2009-R5 4A3 MEZ SSUP CSTR 9/26/36	..	04/26/2017.	Pass-Through Loss		0	17,628	7,870	0	0	(6)	0	(6)	0	0	0	0	0	0	09/26/2036.	1FM
47232D BJ 0	JMAC 2009-R5 7A2 SUB SSUP CSTR 9/26/36	..	06/26/2017.	MBS Paydown		59,407	59,407	59,407	50,351	0	6,364	0	6,364	0	59,407	0	0	0	280	09/26/2036.	1FM
47232D BM 3	JMAC 2009-R5 7A5 SUB SSUP CSTR 9/26/36	..	06/26/2017.	Pass-Through Loss		0	15,206	1,725	0	0	(0)	0	(0)	0	0	0	0	0	0	09/26/2036.	1FM
47232D CH 3	JMAC 2009-R5 11A2 SUB SSUP CSTR 5/21/36	..	06/21/2017.	MBS Paydown		183,134	183,134	183,134	137,572	0	34,720	0	34,720	0	183,134	0	0	0	2,137	05/21/2036.	1FM
47232D CP 5	JMAC 2009-R5 12A2 SUB SSUP CSTR 12/26/36	..	04/26/2017.	MBS Paydown		5,721	5,721	5,721	5,712	0	1,119	0	1,119	0	5,721	0	0	0	115	12/26/2036.	1FM
47232D CQ 3	JMAC 2009-R5 12A3 SUB SSUP CSTR 12/26/36	..	06/26/2017.	MBS Paydown		11,448	11,448	10,109	9,097	0	(137)	0	(137)	0	11,448	0	0	0	271	12/26/2036.	1FM
47232D CT 7	JMAC 2009-R5 12A6 MEZ SSUP CSTR 12/26/36	..	05/26/2017.	Pass-Through Loss		0	77	18	0	0	1	0	1	0	77	0	(77)	(77)	0	12/26/2036.	1FM
47232D CT 7	JMAC 2009-R5 12A6 MEZ SSUP CSTR 12/26/36	..	05/31/2017.	Book Value Adjustment		0	0	0	0	0	0	0	0	0	(80)	0	80	80	0	12/26/2036.	1FM
47232D CV 2	JMAC 2009-R5 13A2 SUB SSUP CSTR 4/26/47	..	06/26/2017.	MBS Paydown		132,708	132,708	132,708	132,498	0	99	0	99	0	132,708	0	0	0	1,887	04/26/2047.	1FM
47232D CY 6	JMAC 2009-R5 13A5 MEZ SSUP CSTR 4/26/47	..	06/26/2017.	Pass-Through Loss		0	29,384	16,588	0	0	(43)	0	(43)	0	(728)	0	728	728	0	04/26/2047.	1FM
47232D CZ 3	JMAC 2009-R5 14A1 SEQ SSNR CSTR 6/26/37	..	06/26/2017.	MBS Paydown		50,106	50,106	39,568	41,080	0	5,302	0	5,302	0	50,106	0	0	0	1,182	06/26/2037.	1FM
47232D DB 5	JMAC 2009-R5 14A3 MEZ SSUP CSTR 6/26/37	..	06/26/2017.	Pass-Through Loss		0	4,572	0	0	0	(3)	0	(3)	0	0	0	0	0	0	06/26/2037.	1FM
47232D DD 1	JMAC 2009-R5 15A2 SUB SSUP CSTR 8/26/37	..	06/26/2017.	MBS Paydown		47,193	47,193	18,172	39,651	0	6,734	0	6,734	0	47,193	0	0	0	1,233	08/26/2037.	1FM
47232D DF 6	JMAC 2009-R5 15A4 MEZ SSUP CSTR 8/26/37	..	06/26/2017.	Pass-Through Loss		0	3,520	0	0	0	(126)	0	(126)	0	(988)	0	988	988	0	08/26/2037.	1FM
47232D DR 0	JMAC 2009-R5 17A3 SUB SSUP CSTR 9/26/35	..	06/26/2017.	MBS Paydown		317,827	317,827	195,036	270,578	0	22,160	0	22,160	0	317,827	0	0	0	4,104	09/26/2035.	1FM

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Quarter

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
47232D DS 8	JMAC 2009-R5 17A4 MEZ SSUP CSTR 9/26/35	..	06/26/2017.	Pass-Through Loss		0	59,900	0	0	0	312	0	312	0	0	0	0	0	0	09/26/2035.	1FM....
47232D EF 5	JMAC 2009-R5 19A5 SUB SSUP CSTR 6/26/37	..	06/26/2017.	MBS Paydown		59,040	59,040	18,846	58,457	0	442	0	442	0	59,040	0	0	0	967	06/26/2037.	1FM....
47232D FJ 6	JMAC 2009-R5 24A4 SUB SSUP CSTR 12/26/36	..	06/26/2017.	MBS Paydown		29,947	29,947	29,947	21,968	0	1,110	0	1,110	0	29,947	0	0	0	476	12/26/2036.	1FM....
47232D FM 9	JMAC 2009-R5 19A6 MEZ SSUP CSTR 6/26/37	..	06/26/2017.	Pass-Through Loss		0	(182)	17	0	0	5	0	5	0	(154)	0	154	154	0	06/26/2037.	1FM....
47232Q AA 1	JMAC 2009-R2 1A SEQ CSTR 11-37 RE	..	06/26/2017.	MBS Paydown		34,283	34,283	33,319	31,506	0	(348)	0	(348)	0	34,283	0	0	0	638	11/26/2037.	1FM....
47232V AA 0	JMAC 2009-R4 1A1 SEQ SSNR 6.00 02/26/37	..	06/26/2017.	MBS Paydown		16,608	16,608	16,608	16,382	0	18	0	18	0	16,608	0	0	0	420	02/26/2037.	1FM....
47232V AD 4	JMAC 2009-R4 1A4 SUB SSUP 6.00 02/26/37	..	06/26/2017.	Pass-Through Loss		0	10,805	2,972	0	0	0	0	0	0	0	0	0	0	0	02/26/2037.	1FM....
47232V AE 2	JMAC 2009-R4 1A5 MEZ SSUP 6.00 02/26/37	..	04/01/2017.	MBS Paydown		0	0	0	0	0	0	0	0	0	0	0	0	0	36	02/26/2037.	1FM....
47232V AE 2	JMAC 2009-R4 1A5 MEZ SSUP 6.00 02/26/37	..	04/01/2017.	Pass-Through Loss		0	2,780	2,185	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	..	06/26/2017.	MBS Paydown		12,457	12,457	12,457	12,298	0	13	0	13	0	12,457	0	0	0	302	02/26/2037.	1FM....
47232V AJ 1	JMAC 2009-R4 2A4 SUB SSUP 5.75 02/26/37	..	06/26/2017.	Pass-Through Loss		0	8,105	8,105	0	0	(36)	0	(36)	0	0	0	0	0	0	02/26/2037.	1FM....
47232V AK 8	JMAC 2009-R4 2A5 MEZ SSUP 5.75 02/26/37	..	04/01/2017.	MBS Paydown		0	0	0	0	0	0	0	0	0	0	0	0	0	27	02/26/2037.	1FM....
47232V AK 8	JMAC 2009-R4 2A5 MEZ SSUP 5.75 02/26/37	..	04/01/2017.	Pass-Through Loss		0	2,226	1,954	0	0	(14)	0	(14)	0	0	0	0	0	0	02/26/2037.	1FM....
47232V AW 2	JMAC 2009-R4 5A1 SEQ SSNR CSTR 9/26/35	..	06/26/2017.	MBS Paydown		102,723	102,723	94,036	95,767	0	3,376	0	3,376	0	102,723	0	0	0	1,272	09/26/2035.	1FM....
47232V BA 9	JMAC 2009-R4 5A5 MEZ SSUP CSTR 09/26/35	..	06/26/2017.	Pass-Through Loss		0	8,570	0	0	0	(0)	0	(0)	0	0	0	0	0	0	09/26/2035.	6FM....
47232V BG 6	JMAC 2009-R4 7A1 SEQ SSNR FLT 11/26/36	..	06/26/2017.	MBS Paydown		129,718	129,718	106,257	108,507	0	7,914	0	7,914	0	129,718	0	0	0	833	11/26/2036.	1FM....
47232V BL 5	JMAC 2009-R4 7A5 MEZ SSUP FLT 11/26/36	..	06/26/2017.	Pass-Through Loss		0	6,932	250	0	0	0	0	0	0	0	0	0	0	0	11/26/2036.	1FM....
47232V BM 3	JMAC 2009-R4 8A1 SEQ SSNR 5.50 11/26/36	..	06/26/2017.	MBS Paydown		45,641	45,641	45,641	45,348	0	146	0	146	0	45,641	0	0	0	1,054	11/26/2036.	1FM....
47232V BQ 4	JMAC 2009-R4 8A4 MEZ SSUP 5.50 11/26/36	..	06/26/2017.	Pass-Through Loss		0	2,439	1,018	0	0	(0)	0	(0)	0	0	0	0	0	0	11/26/2036.	1FM....
47232V BY 7	JMAC 2009-R4 9A6 MEZ SSUP CSTR 11/26/37	..	06/26/2017.	MBS Paydown		70,542	70,542	17,670	63,361	0	16,221	0	16,221	0	70,542	0	0	0	1,064	11/26/2037.	1FM....
47232V BY 7	JMAC 2009-R4 9A6 MEZ SSUP CSTR 11/26/37	..	06/26/2017.	Pass-Through Loss		0	4,446	1,054	0	0	0	0	0	0	3,205	0	(3,205)	(3,205)	0	11/26/2037.	1FM....
47232V CA 8	JMAC 2009-R4 10A2 SUB SSUP 6.00 07/26/36	..	06/26/2017.	MBS Paydown		52,991	52,991	52,991	52,910	0	14	0	14	0	52,991	0	0	0	1,475	07/26/2036.	1FM....
47232V CE 0	JMAC 2009-R4 10A6 MEZ SSUP 6.00 07/26/36	..	06/26/2017.	Pass-Through Loss		0	13,163	2,426	0	0	(0)	0	(0)	0	0	0	0	0	0	07/26/2036.	1FM....
47232V CG 5	JMAC 2009-R4 11A2 SUB SSUP 5.8368 04/37	..	06/26/2017.	MBS Paydown		59,664	59,664	59,664	59,013	0	283	0	283	0	59,664	0	0	0	754	04/26/2037.	1FM....
47232V DR 0	JMAC 2009-R4 18A1 SEQ SSNR 6.00 04/26/36	..	06/26/2017.	MBS Paydown		27,600	27,600	27,600	27,032	0	(855)	0	(855)	0	27,600	0	0	0	685	04/26/2036.	1FM....
47232V DV 1	JMAC 2009-R4 18A5 MEZ SSUP 6.00 04/26/36	..	06/26/2017.	Pass-Through Loss		0	3,339	1,319	0	0	(6)	0	(6)	0	0	0	0	0	0	04/26/2036.	1FM....
47232V DZ 2	JMAC 2009-R4 20A1 SEQ SSNR 6.00 03/26/36	..	06/26/2017.	MBS Paydown		39,224	39,224	39,224	38,410	0	243	0	243	0	39,224	0	0	0	984	03/26/2036.	1FM....
47232V EB 4	JMAC 2009-R4 20A3 MEZ SSUP 6.00 03/26/36	..	06/26/2017.	Pass-Through Loss		0	4,267	1,098	0	0	0	0	0	0	0	0	0	0	0	03/26/2036.	1FM....
47232V ED 0	JMAC 2009-R4 21A2 SUB SSUP 6.00 03/26/37	..	06/26/2017.	MBS Paydown		30,621	30,621	30,868	30,550	0	(6)	0	(6)	0	30,621	0	0	0	769	03/26/2037.	1FM....
47232V EH 1	JMAC 2009-R4 21A6 MEZ SSUP 6.00 03/26/37	..	06/26/2017.	Pass-Through Loss		0	7,347	7,406	0	0	(10)	0	(10)	0	0	0	0	0	0	03/26/2037.	1FM....
47232V EK 4	JMAC 2009-R4 22A2 SUB SSUP 5.75 04/26/37	..	06/26/2017.	MBS Paydown		29,762	29,762	30,208	29,671	0	10	0	10	0	29,762	0	0	0	709	04/26/2037.	1FM....
47232V EN 8	JMAC 2009-R4 22A5 SUB SSUP 5.75 04/26/37	..	06/26/2017.	Pass-Through Loss		0	17,857	18,124	0	0	(64)	0	(64)	0	0	0	0	0	0	04/26/2037.	1FM....
47232V EX 6	JMAC 2009-R4 24A2 SUB SSUP 5.50 02/26/36	..	06/26/2017.	MBS Paydown		28,198	28,198	28,198	28,090	0	66	0	66	0	28,198	0	0	0	647	02/26/2036.	1FM....
47232V FA 5	JMAC 2009-R4 24A5 SUB SSUP 5.50 02/26/36	..	06/26/2017.	Pass-Through Loss		0	10,610	10,610	0	0	(22)	0	(22)	0	0	0	0	0	0	02/26/2036.	1FM....
47232V FE 7	JMAC 2009-R4 25A3 MEZ SSUP 5.25 1/26/36	..	06/26/2017.	MBS Paydown		5,295	5,295	5,136	4,349	0	(219)	0	(219)	0	5,295	0	0	0	95	01/26/2036.	1FM....
47232V FE 7	JMAC 2009-R4 25A3 MEZ SSUP 5.25 1/26/36	..	06/26/2017.	Pass-Through Loss		0	449	436	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	..	06/26/2017.	MBS Paydown		94,099	94,099	38,913	55,425	0	933	0	933	0	94,099	0	0	0	492	01/26/2047.	1FM....
47232V GE 6	JMAC 2009-R4 31A4 SUB SSUP 5.75 2/26/36	..	06/26/2017.	MBS Paydown		26,736	26,736	26,736	26,714	0	43	0	43	0	26,736	0	0	0	618	02/26/2036.	1FM....
47232V GG 1	JMAC 2009-R4 31A6 MEZ SSUP 5.75 2/26/36	..	06/26/2017.	Pass-Through Loss		0	7,126	5,449	0	0	(41)	0	(41)	0	0	0	0	0	0	02/26/2036.	1FM....

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Quarter

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
47232V GR 7	JMAC 2009-R4 29A3 MEZ SSUP 2.0833 01/47	..	06/26/2017.	Pass-Through Loss		0	21,359	855	0	0	(0)	0	(0)	0	(305)	0	305	305	0	01/26/2047.	1FM
493268 AY 2	KSLT 2000-B A2 ABS FLT 07/25/29	..	04/25/2017.	MBS Paydown		10,107	10,107	8,187	10,106	0	(11,152)	0	(11,152)	0	10,107	0	0	0	65	07/25/2029.	1FE
49446R AN 9	KIMCO REALTY 3.40 11/01/2022	..	05/17/2017.	WELLS FARGO BROKERAGE SERVICES		4,106,280	4,000,000	3,972,760	3,976,987	0	1,402	0	1,402	0	3,978,389	0	127,891	127,891	75,933	11/01/2022.	2FE
50065W AC 0	KOREA NATL OIL 3.125 04/03/2017	C	04/03/2017.	Maturity		7,000,000	7,000,000	6,979,420	6,998,872	0	1,128	0	1,128	0	7,000,000	0	0	0	109,375	04/03/2017.	1FE
50219J AB 6	LSTRZ 2015-9 A2 SEQ SNR FLT 10/01/2020	..	05/23/2017.	Distribution		2,250,000	2,250,000	2,181,150	2,222,402	0	14,021	0	14,021	0	2,236,423	0	13,577	13,577	46,584	10/01/2020.	1AM
50219P AA 4	LSTRZ 2016-1 A1 SEQ SSNR FLT 01/01/2021	..	05/01/2017.	MBS Paydown		47,477	47,477	46,292	46,825	0	311	0	311	0	47,477	0	0	0	502	01/01/2021.	1FE
50219P AA 4	LSTRZ 2016-1 A1 SEQ SSNR FLT 01/01/2021	..	05/23/2017.	Distribution		1,446,911	1,446,911	1,410,805	1,427,048	0	8,287	0	8,287	0	1,434,290	0	12,621	12,621	19,527	01/01/2021.	1FE
50543L AA 0	LAFL 2016-1A A1 ABS SSNR 4.3 01/15/2042	..	06/15/2017.	MBS Paydown		62,500	62,500	61,287	61,296	0	74	0	74	0	62,500	0	0	0	1,120	01/15/2042.	1FE
52519S AD 5	LABMH 2001-B A4 SEQ 5.27 9/15/18	..	06/15/2017.	MBS Paydown		80,094	80,094	80,069	77,765	0	255	0	255	0	80,094	0	0	0	1,721	09/15/2018.	1FE
52520M BS 1	LMT 2005-2 2A1 SEQ SSNR FLT 12/25/2035	..	06/25/2017.	MBS Paydown		72,021	72,021	51,855	50,305	0	949	0	949	0	72,021	0	0	0	441	12/25/2035.	1FM
52520M BS 1	LMT 2005-2 2A1 SEQ SSNR FLT 12/25/2035	..	06/25/2017.	Pass-Through Loss		0	9,130	6,574	0	0	0	0	0	0	0	0	0	0	0	12/25/2035.	1FM
52521R AC 5	LMT 2007-5 1A1 SEQ FLT 6/25/2037	..	06/25/2017.	MBS Paydown		74,338	74,338	51,042	38,406	0	14,016	0	14,016	0	74,338	0	0	0	458	06/25/2037.	1FM
52521R AC 5	LMT 2007-5 1A1 SEQ FLT 6/25/2037	..	06/25/2017.	Pass-Through Loss		0	1,976	0	0	0	0	0	0	0	(4)	0	4	4	0	06/25/2037.	1FM
52522D AG 6	LXS 2006-16N A321 SEQ SSNR FLT 11/25/46	..	06/25/2017.	MBS Paydown		631,824	631,824	482,906	480,141	0	36,585	0	36,585	0	631,824	0	0	0	2,839	11/25/2046.	1FM
52522D AG 6	LXS 2006-16N A321 SEQ SSNR FLT 11/25/46	..	06/25/2017.	Pass-Through Loss		0	101,880	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	..	05/25/2017.	MBS Paydown		3,630	3,630	2,352	2,208	0	(781)	0	(781)	0	3,630	0	0	0	112	01/25/2037.	1FM
525241 AL 9	LXS 2007-1 WF1 SEQ 7.00 01/25/2037	..	06/25/2017.	Pass-Through Loss		0	8,975	5,815	0	0	(1,202)	0	(1,202)	0	0	0	0	0	0	01/25/2037.	1FM
52525F AA 1	LMT 2008-6 1A1 SEQ SSNR CSTR 7/25/2047	..	06/25/2017.	MBS Paydown		180,163	180,163	153,138	165,077	0	18,297	0	18,297	0	180,163	0	0	0	3,975	07/25/2047.	1FM
542514 EV 2	LBMLT 2004-1 M2 MEZ FLT 02/25/2034	..	06/25/2017.	MBS Paydown		7,091	7,091	6,949	6,830	0	(3)	0	(3)	0	7,091	0	0	0	51	02/25/2034.	1FM
543190 AA 0	LTRAN 2015-1A A1 ABS SNR 2.98 01/15/2045	..	06/15/2017.	MBS Paydown		483,672	483,672	478,197	478,242	0	495	0	495	0	483,672	0	0	0	5,990	01/15/2045.	1FE
54910K AA 9	LSTRZ 2015-7 A SEQ SNR FLT 07/01/20	..	05/01/2017.	MBS Paydown		37,877	37,877	37,499	37,648	0	199	0	199	0	37,877	0	0	0	414	07/01/2020.	1FE
54910K AA 9	LSTRZ 2015-7 A SEQ SNR FLT 07/01/20	..	05/23/2017.	Distribution		1,004,664	1,004,664	994,617	998,580	0	5,316	0	5,316	0	1,003,398	0	1,265	1,265	13,569	07/01/2020.	1FE
54910L AA 7	LSTRZ 2015-8 A1 SEQ SNR FLT 08/01/20 RE	..	05/01/2017.	MBS Paydown		167,367	167,367	167,158	166,979	0	457	0	457	0	167,367	0	0	0	1,595	08/01/2020.	1FE
54910L AA 7	LSTRZ 2015-8 A1 SEQ SNR FLT 08/01/20 RE	..	05/23/2017.	Distribution		776,486	776,486	775,515	774,685	0	260	0	260	0	772,295	0	4,191	4,191	10,479	08/01/2020.	1FE
55616X AN 7	MACYS RETAIL HLDGS 3.45 01/15/2021	..	05/15/2017.	GOLDMAN SACHS		562,565	561,000	560,433	560,558	0	39	0	39	0	560,597	0	1,968	1,968	9,677	01/15/2021.	2FE
55616X AN 7	MACYS RETAIL HLDGS 3.45 01/15/2021	..	05/16/2017.	JP MORGAN SECURITIES INC		2,766,403	2,760,000	2,757,212	2,757,827	0	194	0	194	0	2,758,021	0	8,382	8,382	59,134	01/15/2021.	2FE
55616X AN 7	MACYS RETAIL HLDGS 3.45 01/15/2021	..	05/22/2017.	GOLDMAN SACHS		930,661	925,000	924,066	924,272	0	68	0	68	0	924,340	0	6,321	6,321	21,414	01/15/2021.	2FE
55616X AN 7	MACYS RETAIL HLDGS 3.45 01/15/2021	..	05/26/2017.	GOLDMAN SACHS		1,006,560	1,000,000	998,990	999,213	0	76	0	76	0	999,289	0	7,271	7,271	23,151	01/15/2021.	2FE
56844X AE 9	MARNR 2015-1A B2 CLO MEZ 3.68 04/20/2023	..	04/20/2017.	MBS Paydown		5,000,000	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	0	0	92,000	04/20/2023.	1Z
576433 GM 2	MARM 2003-6 6A1 SEQ SNR FLT 12/25/2033	..	06/25/2017.	MBS Paydown		63,909	63,909	61,513	61,819	0	(659)	0	(659)	0	63,909	0	0	0	1,080	12/25/2033.	1FM
576433 XA 9	MARM 2005-1 3A1 PT SNR FLT 02/25/2035	..	06/25/2017.	MBS Paydown		38,920	38,920	36,974	0	0	1,270	0	1,270	0	38,920	0	0	0	246	02/25/2035.	1FM
576434 MS 0	MALT 2004-2 8A2 IO FLT 03/25/2034	..	06/25/2017.	MBS Paydown		0	0	874,228	0	0	(0)	0	(0)	0	0	0	0	0	3,257	03/25/2034.	1FE
576434 UH 5	MALT 2004-9 A6 NAS STP 08/25/2034	..	06/25/2017.	MBS Paydown		65,870	65,870	65,870	65,870	0	0	0	0	0	65,870	0	0	0	1,410	08/25/2034.	1FM
57643L LC 8	MABS 2005-AB1 A4 SEQ SNR 5.648 11/2035	..	06/25/2017.	MBS Paydown		49,180	49,180	49,119	48,307	0	751	0	751	0	49,180	0	0	0	878	11/25/2035.	1FM
59020U ZE 8	MLMI 2005-A6 1A1 SEQ SNR FLT 08/25/2035	..	06/25/2017.	MBS Paydown		347,477	347,477	323,913	327,485	0	6,439	0	6,439	0	347,477	0	0	0	1,640	08/25/2035.	1FM
61690P AM 3	MSRR 2013-R7 6B MEZ FLT 12/26/2046 RE	..	06/25/2017.	MBS Paydown		863,967	863,967	756,803	764,284	0	43,507	0	43,507	0	863,967	0	0	0	3,848	12/26/2046.	1FM
61690P AM 3	MSRR 2013-R7 6B MEZ FLT 12/26/2046 RE	..	06/25/2017.	Pass-Through Loss		0	51,448	0	0	0	0	0	0	0	0	0	0	0	0	12/26/2046.	1FM
61748H QJ 3	MSM 2005-8SL A2B SEQ SNR FLT 11/25/2035	..	06/25/2017.	MBS Paydown		56,823	56,823	52,490	53,539	0	1,813	0	1,813	0	56,823	0	0	0	390	11/25/2035.	1FM

Statement for June 30, 2017 of the **GREAT AMERICAN INSURANCE COMPANY**

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During 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)
61749L BM 2	MSM 2006-8AR 6A2 SEQ SSUP CSTR 06/25/36		06/25/2017.	MBS Paydown		82,599	82,599	64,117	38,273	0	42,577	0	42,577	0	82,599	0	0	0	1,034	06/25/2036.	1FM
61751D AE 4	MSM 2006-17XS A3A SEQ STP 10/25/46		06/25/2017.	MBS Paydown		80,936	80,936	69,335	38,920	0	(5,414)	0	(5,414)	0	80,936	0	0	0	970	10/25/2046.	1FM
61751M AU 8	MSM 2007-10XS A18 SEQ SNR 6.0 07/25/2047		06/25/2017.	MBS Paydown		206,059	206,059	187,707	183,114	0	5,118	0	5,118	0	206,059	0	0	0	2,547	07/25/2047.	1FM
61755F AA 3	MSST 2007-1 A1 SEQ FLT 06/25/2037		04/25/2017.	MBS Paydown		1,753	1,753	1,634	1,753	0	0	0	0	0	1,753	0	0	0	5	06/25/2037.	1FM
61758M AA 5	MSRR 2009-R2 1A1A SEQ SSNR 6.00 04/36 RE		06/26/2017.	MBS Paydown		134,939	134,939	140,124	135,152	0	(3,115)	0	(3,115)	0	134,939	0	0	0	3,466	04/26/2036.	1FM
63860H AC 3	NSTR 2007-A AV3 SEQ FLT 03/25/2037		06/25/2017.	MBS Paydown		210,428	210,428	196,881	207,132	0	3,228	0	3,228	0	210,428	0	0	0	818	03/25/2037.	1FM
63860L AC 4	NSTR 2007-B 2AV2 SEQ FLT 04/25/2037		06/25/2017.	MBS Paydown		539,900	539,900	481,186	523,243	0	11,131	0	11,131	0	539,900	0	0	0	2,303	04/25/2037.	1FM
63939E AB 9	NAVSL 2015-AA A2A ABS 2.65 12/15/2028		06/15/2017.	MBS Paydown		62,493	62,493	62,470	62,478	0	15	0	15	0	62,493	0	0	0	828	12/15/2028.	1FE
64129G AA 4	NEUB 2012-13A A1 CLO FLT 01/23/24		04/23/2017.	MBS Paydown		1,051,619	1,051,619	1,051,619	1,051,619	0	0	0	0	0	1,051,619	0	0	0	12,661	01/23/2024.	1FE
643529 AC 4	NCAMT 2006-ALT2 AF3 SEQ 5.9217 10/15/36		06/25/2017.	MBS Paydown		23,501	23,501	15,628	11,325	0	(56)	0	(56)	0	23,501	0	0	0	287	10/25/2036.	1FM
643529 AD 2	NCAMT 2006-ALT2 AF4 SEQ 5.9944 10/25/36		06/25/2017.	MBS Paydown		9,400	9,400	6,251	4,533	0	(23)	0	(23)	0	9,400	0	0	0	115	10/25/2036.	1FM
65106F AB 8	NCMT 2007-1 2A1 SEQ FLT 04/25/2037		05/25/2017.	MBS Paydown		140,615	140,615	129,014	136,293	0	5,960	0	5,960	0	140,615	0	0	0	509	04/25/2037.	1FM
65463P AD 9	NIPSCO CAP MRKTS MTN 7.82 04/03/2017		04/03/2017.	Maturity		2,000,000	2,000,000	2,048,760	2,001,404	0	(1,404)	0	(1,404)	0	2,000,000	0	0	0	86,020	04/03/2017.	2FE
65535V MJ 4	NAA 2005-AR3 1A1 SEQ SSNR FLT 07/25/2035		06/25/2017.	MBS Paydown		32,786	32,786	27,253	27,341	0	2,828	0	2,828	0	32,786	0	0	0	173	07/25/2035.	1FM
65535V NL 8	NAA 2005-AR4 5A3 SEQ SSNR FLT 08/25/2035		06/25/2017.	MBS Paydown		92,161	92,161	63,476	63,847	0	4,372	0	4,372	0	92,161	0	0	0	442	08/25/2035.	1FM
65536H BW 7	NHELI 2006-FM1 2A3 SEQ SNR FLT 11/25/35		06/25/2017.	MBS Paydown		412,177	412,177	358,594	410,455	0	43,393	0	43,393	0	412,177	0	0	0	1,930	11/25/2035.	1FM
65538P AA 6	NAA 2007-1 1A1A SEQ STP 3/25/2047		06/25/2017.	MBS Paydown		9,839	9,839	9,806	5,081	0	(114)	0	(114)	0	9,839	0	0	0	191	03/25/2047.	1FM
65538P AA 6	NAA 2007-1 1A1A SEQ STP 3/25/2047		06/25/2017.	Pass-Through Loss		0	3,311	3,300	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		06/26/2017.	Pass-Through Loss		0	(371)	0	0	0	0	0	0	0	(326)	0	326	326	0	12/26/2036.	1FM
656569 AK 6	NORTEL NETWORKS V/R 07/15/2011		06/22/2017.	Distribution		541,906	0	0	0	0	0	0	0	0	0	0	541,906	541,906	0	07/15/2011.	6
656569 AK 6	NORTEL NETWORKS V/R 07/15/2011		06/22/2017.	Book Value Adjustment		0	0	0	0	0	0	0	0	0	541,906	0	(541,906)	(541,906)	0	07/15/2011.	6
67087T DE 8	OAK 2002-A A3 ABS SEQ 6.03 05/15/24		06/15/2017.	MBS Paydown		27,852	27,852	27,850	9,344	0	8,098	0	8,098	0	27,852	0	0	0	700	05/15/2024.	1AM
67112P AA 6	SYNERGY 1608 10.00 08/30/2020		06/30/2017.	Paydown		20,369	20,369	18,261	0	0	246	0	246	0	20,369	0	0	0	970	08/20/2020.	6*
68764W AA 0	SYNERGY 1657 10.00 8/30/2020		06/30/2017.	Paydown		97,418	97,418	91,136	0	0	791	0	791	0	97,418	0	0	0	4,547	08/30/2020.	6*
69318F AB 4	PBF HOLDING CO LLC 8.25 02/15/2020		06/21/2017.	Call		2,041,260	2,000,000	1,973,150	1,987,417	0	12,583	0	12,583	0	2,000,000	0	41,260	41,260	140,250	02/15/2020.	4FE
69352M AG 5	GHAWK 2007-1A A3 CLO MEZ FLT 04/18/2021		04/18/2017.	MBS Paydown		4,400,000	4,400,000	4,233,750	4,335,020	0	64,980	0	64,980	0	4,400,000	0	0	0	28,960	04/18/2021.	1FE
69352M AJ 9	GHAWK 2007-1A B CLO MEZ FLT 04/18/2021		04/18/2017.	MBS Paydown		567,843	567,843	536,612	564,497	0	3,346	0	3,346	0	567,843	0	0	0	4,742	04/18/2021.	1FE
70454B AN 9	PEABODY ENERGY TL LIBOR+325 9/24/2020		04/03/2017.	Paydown		19,383	19,383	19,383	0	0	0	0	0	0	19,383	0	0	0	738	09/24/2020.	6*
73316Q AB 4	POPLR 2006-D A2 SEQ FLT 11/25/2046		06/25/2017.	MBS Paydown		48,801	48,801	45,812	48,379	0	(1,139)	0	(1,139)	0	48,801	0	0	0	211	11/25/2046.	1FM
74041W AA 3	PRETSL 11A A1 CDO SSNR FLT 09/24/2033		06/24/2017.	MBS Paydown		72,618	72,618	63,995	64,102	0	3,805	0	3,805	0	72,618	0	0	0	629	09/24/2033.	1FE
74332M AA 3	PROG 2015-SFR2 A ABS SSNR 2.74 06/32		06/12/2017.	MBS Paydown		2,684	2,684	2,655	2,660	0	21	0	21	0	2,684	0	0	0	31	06/12/2032.	1FE
74332N AA 1	PROG 2015-SFR3 A ABS SSNR 3.067 32		06/12/2017.	MBS Paydown		453	453	453	453	0	0	0	0	0	453	0	0	0	7	11/12/2032.	1FE
744593 AC 8	STEER-IBM-Z2 6.415 06/01/18		06/01/2017.	Sinking Fund Redemption		180,856	180,856	170,260	177,612	0	1,167	0	1,167	0	180,856	0	0	0	5,801	06/01/2018.	1FE
749239 AD 1	RAMP 2006-RZ5 A2 SEQ FLT 08/25/2046		06/25/2017.	MBS Paydown		153,273	153,273	140,817	149,650	0	1,091	0	1,091	0	153,273	0	0	0	608	08/25/2046.	1FM
74923G AC 7	RALI 2007-QA1 A3 SEQ SSNR FLT 01/25/2037		06/25/2017.	MBS Paydown		94,810	94,810	73,649	74,716	0	(3,693)	0	(3,693)	0	94,810	0	0	0	407	01/25/2037.	1FM
74923G AC 7	RALI 2007-QA1 A3 SEQ SSNR FLT 01/25/2037		06/25/2017.	Pass-Through Loss		0	(785)	0	0	0	0	0	0	0	0	0	0	0	0	01/25/2037.	1FM
74928H AU 0	RBSCF 2010-RR3 MSCB SUB SSUP CSTR 06/49		06/16/2017.	MBS Paydown		11,656,000	11,656,000	11,967,434	11,660,716	0	(4,716)	0	(4,716)	0	11,656,000	0	0	0	348,920	06/16/2049.	1FE
74928X BB 6	RBSSP 2009-6 3A2 MEZ CSTR 01-36 RE		05/26/2017.	Pass-Through Loss		0	195	0	0	0	0	0	0	0	0	0	0	0	0	01/26/2036.	1FM
74928X BB 6	RBSSP 2009-6 3A2 MEZ CSTR 01-36 RE		06/26/2017.	MBS Paydown		142,652	142,652	136,439	0	0	1,099	0	1,099	0	142,652	0	0	0	1,435	01/26/2036.	1FM

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During 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)
74930A AA 5	RBSCF 2010-RR4 CMLA SEQ SSNR CSTR 12/49		06/16/2017	MBS Paydown		1,841,285	1,841,285	2,032,894	1,848,474	0	(8,350)	0	(8,350)	0	1,841,285	0	0	0	53,581	12/16/2049	1FE
74931T AG 0	RBSSP 2012-6 4A1 SEQ SSNR FLT 01/36 RE		06/25/2017	MBS Paydown		60,947	60,947	56,833	57,946	0	928	0	928	0	60,947	0	0	0	310	01/26/2036	1FM
74932H AC 4	RBSSP 2013-5 2A1 SEQ SSNR FLT 07/2033 RE		06/27/2017	MBS Paydown		175,820	175,820	154,721	165,434	0	4,322	0	4,322	0	175,820	0	0	0	1,107	07/26/2033	1FM
74958W AC 0	RFMSI 2007-SA1 2A2 SEQ CSTR 5.6206 02/37		06/25/2017	MBS Paydown		39,728	39,728	21,423	15,188	0	4,625	0	4,625	0	39,728	0	0	0	645	02/25/2037	1FM
74958W AC 0	RFMSI 2007-SA1 2A2 SEQ CSTR 5.6206 02/37		06/25/2017	Pass-Through Loss		0	7,802	0	0	0	0	0	0	0	0	0	0	0	0	02/25/2037	1FM
75115B AC 3	RALI 2006-QA5 2A1 SEQ SSNR FLT 07/25/36		06/25/2017	MBS Paydown		119,184	119,184	98,288	93,500	0	509	0	509	0	119,184	0	0	0	2,581	07/25/2036	1FM
75115B AC 3	RALI 2006-QA5 2A1 SEQ SSNR FLT 07/25/36		06/25/2017	Pass-Through Loss		0	35,565	0	0	0	0	0	0	0	0	0	0	0	0	07/25/2036	1FM
75156V AD 7	RAMP 2006-RS3 A4 SEQ SNR FLT 05/25/2036		06/25/2017	MBS Paydown		746,140	746,140	583,112	587,289	0	55,043	0	55,043	0	746,140	0	0	0	3,630	05/25/2036	1FM
75156V AD 7	RAMP 2006-RS3 A4 SEQ SNR FLT 05/25/2036		06/25/2017	Pass-Through Loss		0	41,705	0	0	0	0	0	0	0	0	0	0	0	0	05/25/2036	1FM
755920 AF 2	ROCS-NSC-1998-1 6.375 05/15/2017		05/15/2017	Maturity		240,690	240,690	226,193	239,901	0	789	0	789	0	240,690	0	0	0	7,672	05/15/2017	2FE
75970J AD 8	RAMC 2007-1 AF1 SEQ 5.742 4/25/37		06/25/2017	MBS Paydown		9,360	9,360	9,360	4,417	0	(331)	0	(331)	0	9,360	0	0	0	227	04/25/2037	1FM
759950 FX 1	RAMC 2005-4 A3 SEQ STP 2/25/36		06/25/2017	MBS Paydown		33,196	33,196	33,067	32,623	0	(17)	0	(17)	0	33,196	0	0	0	601	02/25/2036	1FM
760985 GQ 8	RAMP 2002-RS1 AI5 NAS 5.91* 01/25/32		06/25/2017	MBS Paydown		12,646	12,646	12,643	12,646	0	0	0	0	0	12,646	0	0	0	323	01/25/2032	1FM
760985 XK 2	RAMP 2003-RS6 AI5 SEQ 5.42 7/25/33		06/25/2017	MBS Paydown		36,109	36,109	36,101	33,466	0	(15)	0	(15)	0	36,109	0	0	0	869	07/25/2033	1FM
76110V QL 5	RFMS2 2004-HS2 AI6 NAS 5.17 6/25/34		06/25/2017	MBS Paydown		4,413	4,413	4,413	4,066	0	41,150	0	41,150	0	4,413	0	0	0	94	06/25/2034	1FM
76110V RX 8	RFMS2 2005-HS1 AI4 SEQ STP 9/25/35		06/25/2017	MBS Paydown		139,475	139,475	139,426	46,870	0	21,140	0	21,140	0	139,475	0	0	0	3,750	09/25/2035	1FM
761118 BU 1	RALI 2005-QA8 NB2 SEQ SNR FLT 07/25/2035		05/25/2017	Pass-Through Loss		0	26,004	0	0	0	0	0	0	0	0	0	0	0	0	07/25/2035	1FM
761118 BU 1	RALI 2005-QA8 NB2 SEQ SNR FLT 07/25/2035		06/25/2017	MBS Paydown		235,677	235,677	195,660	195,981	0	7,973	0	7,973	0	235,677	0	0	0	3,158	07/25/2035	1FM
761118 DV 7	RALI 2005-QS12 A8 PAC SSNR FLT 8/25/2035		06/25/2017	MBS Paydown		39,957	39,957	33,460	28,606	0	(3,170)	0	(3,170)	0	39,957	0	0	0	210	08/25/2035	1FM
761118 DV 7	RALI 2005-QS12 A8 PAC SSNR FLT 8/25/2035		06/25/2017	Pass-Through Loss		0	6,282	5,261	0	0	0	0	0	0	0	0	0	0	0	08/25/2035	1FM
761118 KH 0	RALI 2005-QS15 2A SEQ 6.0 10/25/35		06/25/2017	MBS Paydown		3,996	3,996	3,671	3,109	0	315	0	315	0	3,996	0	0	0	85	10/25/2035	1FM
761118 KH 0	RALI 2005-QS15 2A SEQ 6.0 10/25/35		06/25/2017	Pass-Through Loss		0	1,252	1,150	0	0	0	0	0	0	0	0	0	0	0	10/25/2035	1FM
761118 UQ 9	RALI 2006-QS2 1A9 SEQ 5.50 2/25/36		06/25/2017	MBS Paydown		13,046	13,046	13,037	9,483	0	19	0	19	0	13,046	0	0	0	301	02/25/2036	1FM
761118 UQ 9	RALI 2006-QS2 1A9 SEQ 5.50 2/25/36		06/25/2017	Pass-Through Loss		0	4,909	4,906	0	0	0	0	0	0	0	0	0	0	0	02/25/2036	1FM
76111X LE 1	RFMSI 2004-SA1 A3 SEQ SNR FLT 07/25/2034		06/25/2017	MBS Paydown		5,686	5,686	5,746	0	0	457	0	457	0	5,686	0	0	0	66	07/25/2034	1Z
76111X TF 0	RFMSI 2005-SA1 3A SEQ CSTR 03/25/2035		06/25/2017	MBS Paydown		62,514	62,514	61,230	61,379	0	392	0	392	0	62,514	0	0	0	738	03/25/2035	1FM
76112B HY 9	RAMP 2005-RS1 AI6 NAS 4.713 1/25/35		06/25/2017	MBS Paydown		50,516	50,516	50,391	50,425	0	65	0	65	0	50,516	0	0	0	1,015	01/25/2035	1FM
76112B NM 8	GMACM 2005-AA1 1A1 PT SNR FLT 05/18/2035		06/18/2017	MBS Paydown		262,267	262,267	240,302	240,245	0	3,990	0	3,990	0	262,267	0	0	0	3,944	05/18/2035	1FM
76117W AB 5	RESOLUTE FOREST 5.875 05/15/2023		05/25/2017	OPPENHEIMER & CO.		99,000	100,000	82,250	84,454	0	766	0	766	0	85,220	0	13,780	13,780	2,938	05/15/2023	4FE
76117W AB 5	RESOLUTE FOREST 5.875 05/15/2023		05/25/2017	STIFEL NICOLAUS		691,250	700,000	575,750	591,176	0	5,365	0	5,365	0	596,541	0	94,709	94,709	20,563	05/15/2023	4FE
76117W AB 5	RESOLUTE FOREST 5.875 05/15/2023		05/26/2017	GMP SECURITIES		168,300	170,000	139,825	143,571	0	1,303	0	1,303	0	144,874	0	23,426	23,426	4,994	05/15/2023	4FE
76117W AB 5	RESOLUTE FOREST 5.875 05/15/2023		05/26/2017	MORGAN STANLEY		84,150	85,000	69,913	71,786	0	651	0	651	0	72,437	0	11,713	11,713	2,497	05/15/2023	4FE
76117W AB 5	RESOLUTE FOREST 5.875 05/15/2023		05/31/2017	OPPENHEIMER & CO.		216,700	220,000	178,025	183,272	0	1,845	0	1,845	0	185,117	0	31,583	31,583	43,495	05/15/2023	4FE
76117W AB 5	RESOLUTE FOREST 5.875 05/15/2023		06/01/2017	OPPENHEIMER & CO.		1,617,000	1,650,000	1,293,306	1,336,915	0	15,546	0	15,546	0	1,352,461	0	264,539	264,539	35,205	05/15/2023	4FE
76117W AB 5	RESOLUTE FOREST 5.875 05/15/2023		06/02/2017	OPPENHEIMER & CO.		294,750	300,000	226,500	234,919	0	3,187	0	3,187	0	238,106	0	56,644	56,644	6,959	05/15/2023	4FE
78249L AB 6	RUSSELL INVEST TL B 1L L+575 04/14/2023		06/30/2017	Paydown		5,000	5,000	4,700	4,719	0	294	0	294	0	5,000	0	0	0	171	04/14/2023	3FE
78410T AA 4	SCFET 2017-1A A ABS SSNR 3.77 01/20/2023		06/20/2017	MBS Paydown		259,892	259,892	259,837		0	39	0	39	0	259,892	0	0	0	1,758	01/20/2023	1FE
78444V AB 7	SLCLT 2010-B A2 ABS FLT 7/15/2042		06/15/2017	MBS Paydown		180,421	180,421	180,421	180,421	0	0	0	0	0	180,421	0	0	0	3,114	07/15/2042	1FE
78445M AB 6	SLMA 2010-A 2A ABS FLT 5/16/44		06/15/2017	MBS Paydown		327,897	327,897	327,897	327,897	0	0	0	0	0	327,897	0	0	0	5,611	05/16/2044	1FE

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Quarter

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
78446D AB 5	SLMA 2011-A A2 ABS 4.37 4/17/2028	..	06/15/2017.	MBS Paydown		107,333	107,333	107,332	107,333	0	0	0	0	0	107,333	0	0	0	1,941	04/17/2028.	1FE
78446V AB 5	SLMA 2012-A A2 ABS 3.83 01/17/2045	..	06/15/2017.	MBS Paydown		280,150	280,150	280,146	280,150	0	0	0	0	0	280,150	0	0	0	4,430	01/17/2045.	1FE
78447F AB 9	SLMA 2012-E A2A ABS SSNR 2.09 06/15/2045	..	06/15/2017.	MBS Paydown		131,320	131,320	131,287	131,315	0	0	0	0	0	131,320	0	0	0	1,135	06/15/2045.	1FE
78447R AB 3	SLMA 2013-A A2A ABS 1.77 05/17/2027	..	06/15/2017.	MBS Paydown		15,641	15,641	15,636	15,640	0	(5)	0	(5)	0	15,641	0	0	0	138	05/17/2027.	1FE
78471D AA 5	SCLP 2016-1A A ABS SSNR 3.26 08/25/2025	..	06/25/2017.	MBS Paydown		190,014	190,014	189,993	189,995	0	5	0	5	0	190,014	0	0	0	2,580	08/25/2025.	1FE
78471F AA 0	SCLP 2016-3 A ABS SSNR 3.05 12/26/25	..	06/25/2017.	MBS Paydown		341,223	341,223	341,216	341,220	0	1	0	1	0	341,223	0	0	0	4,113	12/26/2025.	1FE
81378E AA 1	SABR 2007-BR4 A2A SEQ FLT 05/25/2037	..	06/25/2017.	MBS Paydown		28,919	28,919	18,578	18,110	0	(2,804)	0	(2,804)	0	28,919	0	0	0	110	05/25/2037.	1FM
81441N AC 0	SNMLT 2006-2A A3 SEQ SNR 6.31 10/25/2036	..	06/25/2017.	MBS Paydown		653,341	653,341	657,424	656,134	0	(827)	0	(827)	0	653,341	0	0	0	17,666	10/25/2036.	1FM
81788Y AA 1	767-3-25285 & 25392 TRUST 5.25 10/05/22	..	06/05/2017.	Paydown		60,985	60,985	60,985	60,985	0	0	0	0	0	60,985	0	0	0	1,335	10/05/2022.	2FE
82650A AA 6	SRFC 2012-3A A ABS 1.87 08/20/2029	..	06/20/2017.	MBS Paydown		25,963	25,963	25,959	25,961	0	1	0	1	0	25,963	0	0	0	201	08/20/2029.	1FE
82652K AA 2	SRFC 2017-1A A ABS SNR 2.91 03/20/34	..	06/20/2017.	MBS Paydown		892,104	892,104	892,043	0	0	52	0	52	0	892,104	0	0	0	4,236	03/20/2034.	1FE
82838U AA 7	SVLF 2012-D A ABS 3.0 03/17/2025	..	04/15/2017.	MBS Paydown		374,045	374,045	373,852	378,647	0	(5,759)	0	(5,759)	0	374,045	0	0	0	3,743	03/17/2025.	1FE
83405A AA 2	SCLP 2017-1 A ABS SSNR 3.28 01/26/2026	..	06/25/2017.	MBS Paydown		298,842	298,842	298,817	0	0	6	0	6	0	298,842	0	0	0	3,247	01/26/2026.	1FE
83608G AL 0	SNDPT 2013-1A A1F CLO 2.246 04/26/2025	..	04/26/2017.	MBS Paydown		4,157	4,157	4,157	4,157	0	0	0	0	0	4,157	0	0	0	47	04/26/2025.	1FE
83611M HM 3	SVHE 2005-B M2 MEZ STP 5/25/2035	..	06/25/2017.	MBS Paydown		67,465	67,465	36,853	17,675	0	17,067	0	17,067	0	67,465	0	0	0	1,799	05/25/2035.	1FM
85431T AC 0	STAND 2007-1A A2L CLO MEZ FLT 04/27/2021	..	04/27/2017.	MBS Paydown		1,153,452	1,153,452	1,105,818	1,146,002	0	7,629	0	7,629	0	1,153,452	0	0	0	7,935	04/27/2021.	1FE
86202* AA 3	STONEHENGE CAP NC 2015-B-1 8.00 10/15/19	..	06/15/2017.	Paydown		105,933	105,933	105,933	105,936	0	(0)	0	(0)	0	105,933	0	0	0	4,338	10/15/2019.	1FE
86212V AA 2	STR 2016-1A A1 ABS SNR 3.96 10/20/2046	..	06/20/2017.	MBS Paydown		8,819	8,819	8,815	8,815	0	0	0	0	0	8,819	0	0	0	146	10/20/2046.	1FE
863579 C3 0	SARM 2005-21 6A3 SEQ SSNR FLT 11/25/2035	..	06/25/2017.	MBS Paydown		97,952	97,952	85,972	83,406	0	4,715	0	4,715	0	97,952	0	0	0	1,335	11/25/2035.	1FM
863579 C3 0	SARM 2005-21 6A3 SEQ SSNR FLT 11/25/2035	..	06/25/2017.	Pass-Through Loss		0	(220)	0	0	0	0	0	0	0	(349)	0	349	349	0	11/25/2035.	1FM
863579 UL 0	SARM 2005-15 1A1 SEQ SSNR CSTR 07/25/35	..	06/25/2017.	MBS Paydown		176,008	176,008	142,775	135,711	0	5,566	0	5,566	0	176,008	0	0	0	2,384	07/25/2035.	1FM
863579 UL 0	SARM 2005-15 1A1 SEQ SSNR CSTR 07/25/35	..	06/25/2017.	Pass-Through Loss		0	22,603	0	0	0	0	0	0	0	(326)	0	326	326	0	07/25/2035.	1FM
863579 UU 0	SARM 2005-15 4A1 PT SSNR FLT 07/25/2035	..	06/25/2017.	MBS Paydown		68,448	68,448	59,988	58,685	0	928	0	928	0	68,448	0	0	0	899	07/25/2035.	1FM
863579 UU 0	SARM 2005-15 4A1 PT SSNR FLT 07/25/2035	..	06/25/2017.	Pass-Through Loss		0	6,267	0	0	0	0	0	0	0	0	0	0	0	0	07/25/2035.	1FM
863579 VW 5	SARM 2005-17 5A2 SEQ SSNR CSTR 08/35	..	06/25/2017.	MBS Paydown		35,904	35,904	25,133	23,068	0	3,587	0	3,587	0	35,904	0	0	0	203	08/25/2035.	1FM
863579 VW 5	SARM 2005-17 5A2 SEQ SSNR CSTR 08/35	..	06/25/2017.	Pass-Through Loss		0	4,123	2,886	0	0	0	0	0	0	0	0	0	0	0	08/25/2035.	1FM
863579 XR 4	SARM 2005-18 8A1 SEQ SSNR CSTR 09/25/35	..	06/25/2017.	MBS Paydown		84,468	84,468	75,425	19,130	0	(6,282)	0	(6,282)	0	84,468	0	0	0	735	09/25/2035.	1FM
863579 ZL 5	SARM 2005-20 3A3 SEQ SNR FLT 10/25/2035	..	06/25/2017.	MBS Paydown		91,630	91,630	77,600	76,971	0	3,263	0	3,263	0	91,630	0	0	0	989	10/25/2035.	1FM
863579 ZL 5	SARM 2005-20 3A3 SEQ SNR FLT 10/25/2035	..	06/25/2017.	Pass-Through Loss		0	9,546	0	0	0	0	0	0	0	0	0	0	0	0	10/25/2035.	1FM
863587 AE 1	SAIL 2006-3 A5 SEQ FLT 06/25/2036	..	06/25/2017.	MBS Paydown		156,195	156,195	126,480	139,489	0	(6,621)	0	(6,621)	0	156,195	0	0	0	659	06/25/2036.	1FM
86358R DX 2	SASC 2001-SB1 A5 SEQ 3.375 8/25/31	..	06/25/2017.	MBS Paydown		10,221	10,221	9,237	9,483	0	(102)	0	(102)	0	10,221	0	0	0	145	08/25/2031.	1FM
86359A MG 5	SASC 2003-AL1 APO 4/25/31	..	06/25/2017.	MBS Paydown		11,555	11,555	8,139	9,705	0	(225)	0	(225)	0	11,555	0	0	0	0	04/25/2031.	1FM
86359A WT 6	SASC 2003-AL2 APO 0.00 01/25/2031	..	06/25/2017.	MBS Paydown		38,480	38,480	29,918	32,994	0	412	0	412	0	38,480	0	0	0	0	01/25/2031.	1AM
86359B YF 2	SARM 2004-10 4A SEQ SNR FLT 08/25/2034	..	06/25/2017.	MBS Paydown		127,148	127,148	127,662	0	0	(256)	0	(256)	0	127,148	0	0	0	1,213	08/25/2034.	1FM
863619 AB 8	SASC 2007-OSI A2 SEQ FLT 06/25/2037	..	06/25/2017.	MBS Paydown		61,384	61,384	58,008	60,996	0	(517)	0	(517)	0	61,384	0	0	0	267	06/25/2037.	1FM
86611# AA 4	SUMMIT INC 18.00 1/31/2018	..	05/02/2017.	Distribution		0	0	0	0	0	0	0	0	0	0	0	2,171	2,171	0	01/31/2018.	6Z
86611# AA 4	SUMMIT INC 18.00 1/31/2018	..	05/11/2017.	Distribution		0	0	0	0	0	0	0	0	0	0	0	3,000	3,000	0	01/31/2018.	6Z
86611# AA 4	SUMMIT INC 18.00 1/31/2018	..	05/26/2017.	Distribution		0	0	0	0	0	0	0	0	0	0	0	3,000	3,000	0	01/31/2018.	6Z
86611# AA 4	SUMMIT INC 18.00 1/31/2018	..	05/26/2017.	Book Value Adjustment		0	0	0	0	0	0	0	0	0	8,171	0	(8,171)	(8,171)	0	01/31/2018.	6Z

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Quarter

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
86611# AA 4	SUMMIT INC 18.00 1/31/2018		05/31/2017	Midmarket Proceeds		8,171	0	0	0	0	0	0	0	0	0	0	0	0	0	01/31/2018	6Z
87266H AA 6	TFINS 2016-1A A CDO SNR FLT 01/20/2038		04/20/2017	MBS Paydown		8,427	8,427	7,563	7,605	0	290	0	290	0	8,427	0	0	0	175	01/20/2038	1FE
87342R AA 2	BELL 2016-1A A2I ABS SNR 3.832 05/25/46		05/25/2017	MBS Paydown		1,250	1,250	1,250	1,250	0	(0)	0	(0)	0	1,250	0	0	0	24	05/25/2046	2AM
87342R AB 0	BELL 2016-1A A2II ABS SNR 4.377 05/25/46		05/25/2017	MBS Paydown		1,250	1,250	1,250	1,250	0	(0)	0	(0)	0	1,250	0	0	0	27	05/25/2046	2AM
87342R AC 8	BELL 2016-1A A23 ABS SNR 4.97 05/25/2046		05/25/2017	MBS Paydown		5,500	5,500	5,500	5,500	0	0	0	0	0	5,500	0	0	0	137	05/25/2046	2AM
874074 AA 5	TAL 2017-1A A ABS SNR 4.50 04/21/2042		06/20/2017	MBS Paydown		28,648	28,648	28,995	0	0	(11)	0	(11)	0	28,648	0	0	0	211	04/20/2042	1FE
87407P AA 8	TAL 2013-1A A ABS SNR 2.83 02/22/2038		06/20/2017	MBS Paydown		97,500	97,500	97,419	97,447	0	6	0	6	0	97,500	0	0	0	1,267	02/22/2038	1FE
87407P AE 0	TAL 2013-2A A ABS 3.55 11/20/2038		06/20/2017	MBS Paydown		75,000	75,000	74,035	74,075	0	99	0	99	0	75,000	0	0	0	1,200	11/20/2038	1FE
87407P AR 1	TAL 2014-3A A ABS SNR 3.27 11/21/2039		06/20/2017	MBS Paydown		75,000	75,000	74,975	74,979	0	2	0	2	0	75,000	0	0	0	1,116	11/21/2039	1FE
881561 GQ 1	TMTS 2004-15AL A1 SEQ SNR 5.6654 07/34		06/25/2017	MBS Paydown		291,806	291,806	286,334	291,806	0	583	0	583	0	291,806	0	0	0	6,508	07/25/2034	1FM
88156E AB 2	TMTS 2006-17HE A2B1 SEQ SNR FLT 01/25/38		06/25/2017	MBS Paydown		137,094	137,094	117,028	118,859	0	2,885	0	2,885	0	137,094	0	0	0	654	01/25/2038	1FM
88156E AB 2	TMTS 2006-17HE A2B1 SEQ SNR FLT 01/25/38		06/25/2017	Pass-Through Loss		0	(86)	0	0	0	0	0	0	0	0	0	0	0	0	01/25/2038	1FM
88314R AA 4	TMCL 2013-1A A ABS SEQ 3.9 09/20/2038	C	04/20/2017	MBS Paydown		3,250,000	3,250,000	3,233,443	3,237,707	0	12,747	0	12,747	0	3,250,000	0	0	0	42,251	09/20/2038	1FE
88314R AC 0	TMCL 2014-1A A ABS SNR 3.27 10/20/2039	C	04/20/2017	MBS Paydown		1,626,625	1,626,625	1,623,311	1,623,719	0	2,998	0	2,998	0	1,626,625	0	0	0	22,120	10/20/2039	1FE
89656F AA 4	TRL 2012-1A A1 ABS 2.266 01/15/43		06/15/2017	MBS Paydown		51,447	51,447	51,447	51,447	0	0	0	0	0	51,447	0	0	0	486	01/15/2043	1FE
89690E AD 9	TRMF 2014-1A A1 ABS SEQ SNR 2.863 04/44		06/15/2017	MBS Paydown		929	929	911	0	0	2	0	2	0	929	0	0	0	11	04/15/2044	1FE
902757 AA 1	UIRC-GSA II LLC 2.655 04/05/2018		06/05/2017	Sinking Fund Redemption		190,000	190,000	190,000	190,000	0	0	0	0	0	190,000	0	0	0	2,102	04/05/2018	1
903243 AD 5	URS CORP 3.85 04/01/2017		04/01/2017	Maturity		4,000,000	4,000,000	3,994,480	3,995,000	4,742	258	0	5,000	0	4,000,000	0	0	0	77,000	04/01/2017	3FE
913275 AC 7	UNITRIN INC 6.00 05/15/2017		05/15/2017	Maturity		2,000,000	2,000,000	1,986,940	1,999,365	0	635	0	635	0	2,000,000	0	0	0	60,000	05/15/2017	2FE
92535V AA 0	VBTOW 2016-2A A ABS SNR 5.193 10/15/2046		06/15/2017	MBS Paydown		2,813	2,813	2,813	2,813	0	0	0	0	0	2,813	0	0	0	61	10/15/2046	2AM
92922F 3N 6	WAMU 2005-AR12 1A8 SEQ SSNR FLT 10/25/35		06/25/2017	MBS Paydown		152,637	152,637	144,767	145,128	0	1,697	0	1,697	0	152,637	0	0	0	1,913	10/25/2035	1FM
92925C CC 4	WAMU 2006-AR1 1A1A SEQ SSNR FLT 1/25/46		06/25/2017	MBS Paydown		28,559	28,559	23,061	20,122	0	1,259	0	1,259	0	28,559	0	0	0	196	01/25/2046	1FM
92935V AE 8	WFRBS 2011-C3 A3 SEQ 3.998 03/15/44		06/15/2017	MBS Paydown		181,169	181,169	182,639	181,626	0	(165)	0	(165)	0	181,169	0	0	0	3,018	03/15/2044	1FM
92990G AG 8	WAMU 2007-HY5 2A5 SEQ SSNR FLT 05/25/37		06/25/2017	MBS Paydown		97,100	97,100	72,260	71,295	0	(36,091)	0	(36,091)	0	97,100	0	0	0	966	05/25/2037	1FM
92990G AG 8	WAMU 2007-HY5 2A5 SEQ SSNR FLT 05/25/37		06/25/2017	Pass-Through Loss		0	2,774	0	0	0	0	0	0	0	0	0	0	0	0	05/25/2037	1FM
933636 AG 7	WAMU 2007-HY4 3A1 SEQ SSNR FLT 04/25/37		06/25/2017	MBS Paydown		112,772	112,772	106,925	0	0	(817)	0	(817)	0	112,772	0	0	0	1,248	04/25/2037	1Z
933636 AG 7	WAMU 2007-HY4 3A1 SEQ SSNR FLT 04/25/37		06/25/2017	Pass-Through Loss		0	(133)	0	0	0	0	0	0	0	(158)	0	158	158	0	04/25/2037	1Z
933636 AL 6	WAMU 2007-HY4 5A1 SEQ SSNR CSTR 11/25/36		06/25/2017	MBS Paydown		78,017	78,017	69,796	70,042	0	14	0	14	0	78,017	0	0	0	749	11/25/2036	1FM
93363N AB 1	WAMU 2006-AR12 1A2 SEQ SNR FLT 10/25/36		06/25/2017	MBS Paydown		26,289	26,289	24,637	0	0	(215)	0	(215)	0	26,289	0	0	0	119	10/25/2036	1FM
93363N AB 1	WAMU 2006-AR12 1A2 SEQ SNR FLT 10/25/36		06/25/2017	Pass-Through Loss		0	8,562	0	0	0	0	0	0	0	0	0	0	0	0	10/25/2036	1FM
93364F AC 5	WAMU 2007-HY7 2A1 SEQ SSNR FLT 07/25/37		06/25/2017	MBS Paydown		164,313	164,313	134,125	131,101	0	(48)	0	(48)	0	164,313	0	0	0	1,877	07/25/2037	1FM
93364F AC 5	WAMU 2007-HY7 2A1 SEQ SSNR FLT 07/25/37		06/25/2017	Pass-Through Loss		0	31,185	0	0	0	0	0	0	0	0	0	0	0	0	07/25/2037	1FM
93934N AR 6	WMALT 2006-5 2CB2 SEQ FLT 07/25/2036		06/25/2017	MBS Paydown		19,631	19,631	15,509	8,176	0	1,313	0	1,313	0	19,631	0	0	0	113	07/25/2036	1FM
93934N AR 6	WMALT 2006-5 2CB2 SEQ FLT 07/25/2036		06/25/2017	Pass-Through Loss		0	7,615	6,016	0	0	0	0	0	0	0	0	0	0	0	07/25/2036	1FM
949773 AF 2	WFMBS 2007-6 A6 PT SSNR 6.00 05/25/2037		06/25/2017	MBS Paydown		133,830	133,830	135,047	0	0	(4,493)	0	(4,493)	0	133,830	0	0	0	2,814	05/25/2037	4FM
949773 AF 2	WFMBS 2007-6 A6 PT SSNR 6.00 05/25/2037		06/25/2017	Pass-Through Loss		0	16,920	0	0	0	0	0	0	0	0	0	0	0	0	05/25/2037	4FM
94982A AA 0	WFMBS 2004-Y 1A1 SEQ SNR FLT 11/25/2034		06/25/2017	MBS Paydown		59,489	59,489	60,157	0	0	(340)	0	(340)	0	59,489	0	0	0	680	11/25/2034	1FM
94983G AA 6	WFMBS 2006-AR3 A1 SEQ SSNR CSTR 03/36		06/25/2017	MBS Paydown		75,962	75,962	75,869	62,310	0	4,882	0	4,882	0	75,962	0	0	0	964	03/25/2036	1FM
94983G AA 6	WFMBS 2006-AR3 A1 SEQ SSNR CSTR 03/36		06/25/2017	Pass-Through Loss		0	2,361	2,359	0	0	0	0	0	0	0	0	0	0	0	03/25/2036	1FM

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Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Quarter

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
95058X AA 6	WEN 2015-1A A2I ABS SNR 3.371 06/15/2045		06/15/2017.	MBS Paydown		1,250	1,250	1,250	0	0	0	0	0	0	1,250	0	0	0	21	06/15/2045.	2AM
95058X AC 2	WEN 2015-1A A23 ABS SEQ SNR 4.497 06/45		06/15/2017.	MBS Paydown		3,125	3,125	3,030	0	0	4	0	4	0	3,125	0	0	0	70	06/15/2045.	2AM
95168Q AE 0	WSTC 2013-1A A2B CLO 4.066 11/07/2025		05/07/2017.	MBS Paydown		5,000,000	5,000,000	4,961,000	4,977,016	0	22,984	0	22,984	0	5,000,000	0	0	0	102,215	11/07/2025.	1Z
96033B AA 2	WESTR 2015-1A A ABS SNR 2.75 05/20/2027		06/20/2017.	MBS Paydown		269,773	269,773	269,681	266,089	0	36	0	36	0	269,773	0	0	0	3,078	05/20/2027.	1FE
96033D AA 8	WESTR 2017-1A A ABS SSNR 3.05 12/20/2030		06/20/2017.	MBS Paydown		113,281	113,281	113,144	0	0	2	0	2	0	113,281	0	0	0	325	12/20/2030.	1FE
96033L AA 0	WESTR 2015-2A A ABS SEQ SSNR 3.2 07/28		06/20/2017.	MBS Paydown		577,437	577,437	576,671	576,607	0	115	0	115	0	577,437	0	0	0	7,662	07/20/2028.	1FE
96174T AE 4	WESTW 2007-2A A2 CLO MEZ SEQ FLT 04/22		04/25/2017.	MBS Paydown		3,425,000	3,425,000	3,288,000	3,364,259	0	60,741	0	60,741	0	3,425,000	0	0	0	22,665	04/25/2022.	1FE
98954R AB 6	ZIGG 2014-1A A2 CLO SSNR 3.44 10/17/2026		05/10/2017.	Distribution		6,000,000	6,000,000	5,985,000	5,990,752	0	1,003	0	1,003	0	5,991,755	0	8,245	8,245	116,387	10/17/2026.	1Z
98954R AD 2	ZIGG 2014-1A B2 CLO MEZ 4.57 10/17/2026		05/10/2017.	Distribution		1,000,000	1,000,000	989,000	992,110	0	558	0	558	0	992,668	0	7,332	7,332	25,770	10/17/2026.	1Z
G0014F AB 9	AABS 2013-1 A ABS SNR 4.875 01/15/2038	D	06/15/2017.	MBS Paydown		128,096	128,096	127,916	128,149	0	(31)	0	(31)	0	128,096	0	0	0	2,634	01/15/2038.	1FE
G0620B AB 4	ATLSS 2014-1 A ABS SNR 4.875 12/15/2039		06/15/2017.	MBS Paydown		46,800	46,800	46,800	46,800	0	0	0	0	0	46,800	0	0	0	951	12/15/2039.	1FE
G3600K AB 2	FLOATEL INTL TL B LIBOR+500 06/13/2020	D	06/30/2017.	Paydown		4,257	4,257	3,313	1,840	0	0	0	0	0	4,257	0	0	0	131	06/13/2020.	5FE
G7256K AB 0	PROP 2017-1 A ABS SSNR 5.30 03/15/42		06/15/2017.	MBS Paydown		56,800	56,800	56,766	0	0	(111)	0	(111)	0	56,800	0	0	0	744	03/15/2042.	1FE
G7739P AF 7	CABLE&WIRELES (SABLE) B1 L+475 12/02/22	D	05/26/2017.	Paydown		1,500,000	1,500,000	1,444,573	793,713	0	52,922	0	52,922	0	1,500,000	0	0	0	34,341	12/02/2022.	3FE
Q3930A AC 2	FMG TL LIBOR + 275 6/30/2019	D	05/19/2017.	Paydown		898,597	898,597	802,026	839,273	0	60,619	0	60,619	0	898,597	0	0	0	24,081	06/30/2019.	2FE
3899999.	Total - Bonds - Industrial and Miscellaneous					175,154,524	176,329,229	172,852,416	159,754,034	38,075	2,629,910	0	2,667,985	0	174,447,569	0	706,955	706,955	3,525,882	XXX	XXX
8399997.	Total - Bonds - Part 4					224,500,383	225,533,398	225,748,363	209,511,519	39,745	1,935,360	0	1,975,105	0	223,774,591	0	725,792	725,792	4,731,793	XXX	XXX
8399999.	Total - Bonds					224,500,383	225,533,398	225,748,363	209,511,519	39,745	1,935,360	0	1,975,105	0	223,774,591	0	725,792	725,792	4,731,793	XXX	XXX
Preferred Stocks - Industrial and Miscellaneous																					
03834@ 12 0	APRECIA PHARM CONV A-1 8.00 1/13/2021		04/28/2017.	Private Placement	3,860,402.000	1,032,658	0.00	4,130,630	4,130,630	0	0	2,200,429	(2,200,429)	0	1,930,201	0	(897,543)	(897,543)	0	XXX	P5*A
09069@ 12 3	BIOWISH TECHNOLOGIES SERIES A		04/05/2017.	Exchanged	3,600,410.000	1,915,577	0.00	1,312,057	1,312,057	0	0	0	0	0	1,312,057	0	603,520	603,520	0	XXX	P5*A
8499999.	Total - Preferred Stocks - Industrial and Miscellaneous					2,948,234	XXX	5,442,687	5,442,687	0	0	2,200,429	(2,200,429)	0	3,242,258	0	(294,024)	(294,024)	0	XXX	XXX
8999997.	Total - Preferred Stocks - Part 4					2,948,234	XXX	5,442,687	5,442,687	0	0	2,200,429	(2,200,429)	0	3,242,258	0	(294,024)	(294,024)	0	XXX	XXX
8999999.	Total - Preferred Stocks					2,948,234	XXX	5,442,687	5,442,687	0	0	2,200,429	(2,200,429)	0	3,242,258	0	(294,024)	(294,024)	0	XXX	XXX
Common Stocks - Industrial and Miscellaneous																					
001743 AE 3	AMMC CLO 2016-18A SUB 0 05/26/28		05/31/2017.	Distribution of Funds		32,116	XXX	0	0	0	0	0	0	0	32,116	0	0	0	0	XXX	U
001748 AD 4	AMMC 2014-14A SUB 0 07/27/26		04/30/2017.	Distribution of Funds		45,239	XXX	0	0	0	0	0	0	0	45,239	0	0	0	0	XXX	U
001752 AE 4	AMMC CLO 2012-10A SUB 04/11/22		06/15/2017.	Distribution		2,578,707	XXX	7,411,906	4,611,600	744,372	0	0	744,372	0	2,765,096	0	(186,389)	(186,389)	378,623	XXX	U
001752 AE 4	AMMC CLO 2012-10A SUB 04/11/22		04/30/2017.	Distribution of Funds		2,590,876	XXX	0	0	0	0	0	0	0	2,590,876	0	0	0	0	XXX	U
00175N AC 2	AMMC CLO 2014-15A SUB 0 12/09/26		06/30/2017.	Distribution of Funds		17,841	XXX	0	0	0	0	0	0	0	17,841	0	0	0	0	XXX	U
00176B AF 0	AMMC CLO 2013-13A SUB 0 01/24/26		04/30/2017.	Distribution of Funds		63,787	XXX	0	0	0	0	0	0	0	63,787	0	0	0	0	XXX	U
00176E AE 7	AMMC CLO 2013-12A SUB 0 05/10/25		05/31/2017.	Distribution of Funds		33,988	XXX	0	0	0	0	0	0	0	33,988	0	0	0	0	XXX	U
00176K AC 7	AMMC CLO 2015-16A SUB 0 04/14/27		04/30/2017.	Distribution of Funds		68,275	XXX	0	0	0	0	0	0	0	68,275	0	0	0	0	XXX	U
00176M AC 3	AMMC 2015-17A SUB 0 11/15/27		05/31/2017.	Distribution of Funds		48,417	XXX	0	0	0	0	0	0	0	48,417	0	0	0	0	XXX	U
03938L 20 3	ARCELORMITTAL	C	05/22/2017.	Stock Split 1.0 for 3.0	266,667.000	0	XXX	0	1,946,669	0	0	0	0	0	0	0	0	0	0	XXX	L
86181Q 30 0	STONEGATE MORTGAGE CORP		06/01/2017.	Merger	1,175,725.000	9,405,800	XXX	16,002,937	7,019,078	(611,377)	0	0	(611,377)	0	6,407,701	0	2,998,099	2,998,099	0	XXX	U
896047 50 3	TRIBUNE MEDIA CO - A		05/09/2017.	CORNERSTONE MACRO	118,241.000	4,992,002	XXX	4,031,940	4,136,070	(104,130)	0	0	(104,130)	0	4,031,940	0	960,062	960,062	645,603	XXX	L
896047 50 3	TRIBUNE MEDIA CO - A		05/10/2017.	CORNERSTONE MACRO	199,159.000	8,338,625	XXX	6,157,016	6,966,582	(809,565)	0	0	(809,565)	0	6,157,016	0	2,181,609	2,181,609	1,265,145	XXX	L
9099999.	Total - Common Stocks - Industrial and Miscellaneous					28,215,673	XXX	33,603,800	24,679,999	(780,700)	0	0	(780,700)	0	22,262,293	0	5,953,380	5,953,380	2,289,371	XXX	XXX

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Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During 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)
Common Stocks - Parent, Subsidiaries and Affiliates																					
63654U 10 0	NATIONAL INTERSTATE CORPORATION	..	06/30/2017.	Dividend to Parent..................................	....	517,714,806	XXX	348,181,412	498,118,695	(149,976,782)	0	0	..(149,976,782)	0	348,181,412	0	..169,533,394	.169,533,394	0	XXX	K.......
9199999.	Total - Common Stocks - Parent, Subsidiaries and Affiliates......................			....		517,714,806	XXX	348,181,412	498,118,695	(149,976,782)	0	0	..(149,976,782)	0	348,181,412	0	..169,533,394	.169,533,394	0	XXX	XXX
9799997.	Total - Common Stocks - Part 4..			....		545,930,479	XXX	381,785,212	522,798,694	(150,757,482)	0	0	..(150,757,482)	0	370,443,705	0	..175,486,774	.175,486,774	..2,289,371	XXX	XXX
9799999.	Total - Common Stocks..			....		545,930,479	XXX	381,785,212	522,798,694	(150,757,482)	0	0	..(150,757,482)	0	370,443,705	0	..175,486,774	.175,486,774	..2,289,371	XXX	XXX
9899999.	Total - Preferred and Common Stocks..			....		548,878,713	XXX	387,227,899	528,241,381	(150,757,482)	0	..2,200,429	..(152,957,911)	0	373,685,963	0	..175,192,750	.175,192,750	..2,289,371	XXX	XXX
9999999.	Total - Bonds, Preferred and Common Stocks..			....		773,379,096	XXX	612,976,262	737,752,900	(150,717,737)	.1,935,360	..2,200,429	..(150,982,806)	0	597,460,554	0	..175,918,542	.175,918,542	..7,021,164	XXX	XXX

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

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Forwards - Hedging Effective																						
1.3021 CAD / 1 USD	Canadian Dollar Exposure	D Part 1	Currency	Fifth Third Bank .. QFROUN1UWUYU0DVIWD51	06/29/2017	09/29/2017	1	121,500,000	1.3021	0	0	0	509,356	...	509,356	0	509,356	0	0	303,750	0	1.00
1219999. Total-Forwards-Hedging Effective										0	0	0	509,356	XX	509,356	0	509,356	0	0	303,750	XXX	XXX
1269999. Total-Forwards										0	0	0	509,356	XX	509,356	0	509,356	0	0	303,750	XXX	XXX
1399999. Total-Hedging Effective										0	0	0	509,356	XX	509,356	0	509,356	0	0	303,750	XXX	XXX
1449999. TOTAL										0	0	0	509,356	XX	509,356	0	509,356	0	0	303,750	XXX	XXX

Statement for June 30, 2017 of the **GREAT AMERICAN INSURANCE COMPANY**

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges 15	16	17	18	19	20	21	22
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Reporting Date Price	Fair Value	Book/Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Year-end (b)	Value of One (1) Point
Long Futures																					
Hedging Other																					
CZ4........	5	25,000	5,000 Bushels of Corn	Commodity Price in Insurance Product	P, 1, I ...	a	12/18/2017	Chicago Mercantile Exchange SNZ2OJLFK8MNNCLQOF39..	06/07/2017	........4.0225	........3.9200	...........(2,563)	..............(2,563)	0	0	0	...........(2,563)	0	4,250	0	5,000
CZ4........	17	85,000	5,000 Bushels of Corn	Commodity Price in Insurance Product	P, 1, I ...	a	12/18/2017	Chicago Mercantile Exchange SNZ2OJLFK8MNNCLQOF39..	06/08/2017	........4.0550	........3.9200	.........(11,475)	............(11,475)	0	0	0	.........(11,475)	0	14,450	0	5,000
CZ4........	7	35,000	5,000 Bushels of Corn	Commodity Price in Insurance Product	P, 1, I ...	a	12/18/2017	Chicago Mercantile Exchange SNZ2OJLFK8MNNCLQOF39..	06/30/2017	........3.8800	........3.9200	1,400	1,400	0	0	0	1,400	0	5,950	0	5,000
SX4........	1	5,000	5,000 Bushels of Soybeans ...	Commodity Price in Insurance Product	P, 1, I ...	a	11/16/2017	Chicago Mercantile Exchange SNZ2OJLFK8MNNCLQOF39..	06/07/2017	........9.3550	........9.5475	963	963	0	0	0	962	0	2,100	0	5,000
SX4........	1	5,000	5,000 Bushels of Soybeans ...	Commodity Price in Insurance Product	P, 1, I ...	a	11/16/2017	Chicago Mercantile Exchange SNZ2OJLFK8MNNCLQOF39..	06/08/2017	........9.4450	........9.5475	513	513	0	0	0	512	0	2,100	0	5,000
12829999. Total-Long Futures-Hedging Other												.........(11,163)	............(11,163)	0	0	0	.........(11,163)	0	28,850	XXX	XXX
1329999. Total-Long Futures												.........(11,163)	............(11,163)	0	0	0	.........(11,163)	0	28,850	XXX	XXX
1409999. Total-Hedging Other												.........(11,163)	............(11,163)	0	0	0	.........(11,163)	0	28,850	XXX	XXX
1449999. TOTAL												.........(11,163)	............(11,163)	0	0	0	.........(11,163)	0	28,850	XXX	XXX

Broker Name	Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
Morgan Stanley & Co	0	110,644	110,644
Total Net Cash Deposits	0	110,644	110,644

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	2,875	(14,038)	2,875	2,875	(14,038)	2,875	28,850	28,850
NAIC 6 Designation											
Fifth Third Bank QFROUN1UWUYU0DVIWD51.	Y	N	0	509,356	0	509,356	509,356	0	509,356	303,750	303,750
0799999. Total NAIC 6 Designation			0	509,356	0	509,356	509,356	0	509,356	303,750	303,750
0999999. Gross Totals			0	512,231	(14,038)	512,231	512,231	(14,038)	512,231	332,600	332,600
1. Offset per SSAP No. 64				2,875	(2,875)						
2. Net after right of offset per SSAP No. 64				509,356	(11,163)						

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		0.100	11	0	1,543,468	71,782	161,390	XXX
Bank of America	Miami, Florida		0.000	0	0	484,249	707,363	540,008	XXX
Bank of America	Singapore		0.290	0	0	5,047,966	749,200	751,187	XXX
BB&T	Crestview Hills, Kentucky		0.000	0	0	1,993,017	1,993,017	1,993,017	XXX
DBS Bank Ltd.	Singapore		1.120	643	1,831	9,646,204	7,605,283	6,373,843	XXX
The Bank of Guam	Hagatna, Guam		0.250	0	65	51,007	51,007	51,007	XXX
Certificate of Deposit .25% 12/27/17			0.000	0	0	0	0	0	XXX
The Centreville National Bank	Stevensville, Maryland		0.000	0	0	135,875	157,303	103,201	XXX
First Bank	St. Thomas, Virgin Islands		0.700	0	1,857	500,000	500,000	500,000	XXX
Certificate of Deposit .70% 12-20-17			0.000	0	0	0	0	0	XXX
Huntington National Bank	Columbus, Ohio		0.000	0	0	4,999,523	4,999,523	4,999,523	XXX
JP Morgan Chase	Indianapolis, Indiana		0.050	27	0	75,107	75,115	75,127	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	954,251	845,182	740,496	XXX
LaSalle Bank N.A.	Chicago, Illinois		0.000	0	0	611,590	124,842	226,742	XXX
The Northern Trust Company / O'Hare	Schaumburg, Illinois		0.000	0	0	3,810,203	116,510	2,118,327	XXX
PNC Bank	Pittsburgh, Pennsylvania		0.000	0	0	(30,340,318)	(38,425,965)	(48,809,648)	XXX
Northrim Bank	Anchorage, Alaska		0.200	0	51	36,873	36,873	36,873	XXX
Certificate of Deposit .20% 10-22-17			0.000	0	0	0	0	0	XXX
Oversea-Chinese Banking Corporation	Singapore		0.800	4,667	13,340	124,521	143,812	144,416	XXX
Royal Bank of Canada	Toronto, Canada		0.500	16,713	0	33,272,431	35,377,589	35,751,593	XXX
RBC Dexia Investor Services Trust	Toronto, Canada		0.000	0	0	4,364,040	4,364,040	5,972,040	XXX
Sumitomo Mitsui Banking Corporation	Singapore		1.150	17,098	49,377	60,247	6,359,454	9,257,053	XXX
US Bank	Miami, Florida		0.000	0		0	0	0	XXX
Wells Fargo Bank	Los Angeles, California		0.000	0	0	6,211,906	7,969,914	4,258,924	XXX
0199999. Total Open Depositories		XXX	XXX	39,159	66,521	48,582,095	38,821,781	30,245,055	XXX
0399999. Total Cash on Deposit		XXX	XXX	39,159	66,521	48,582,095	38,821,781	30,245,055	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX	1,432	1,443	1,449	XXX
0599999. Total Cash		XXX	XXX	39,159	66,521	48,583,528	38,823,224	30,246,503	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1 Description	2 Code	3 Date Acquired	4 Rate of Interest	5 Maturity Date	6 Book/Adjusted Carrying Value	7 Amount of Interest Due & Accrued	8 Amount Received During Year
Sweep Accounts							
PNC Repurchase Agreement		06/30/2017	0.010	07/03/2017	59,142,941	0	2,903
8499999. Total - Sweep Accounts					59,142,941	0	2,903
8699999. Total - Cash Equivalents					59,142,941	0	2,903

Supp. A to Sch. T
NONE

Supp. A to Sch. T
NONE

Supp. A to Sch. T
NONE

* 1 6 6 9 1 2 0 1 7 4 5 5 0 0 1 0 2 *

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

SUPPLEMENT "A" TO SCHEDULE T

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

Other Health Care Facilities

		1	2	Direct Losses Paid		5	Direct Losses Unpaid		8
				3	4		6	7	
	States, Etc.	Direct Premiums Written	Direct Premiums Earned	Amount	Number of Claims	Direct Losses Incurred	Amount Reported	Number of Claims	Direct Losses Incurred But Not Reported
1.	Alabama AL	0	932	0	0	(982)	0	0	254
2.	Alaska AK	0	0	0	0	(91)	0	0	17
3.	Arizona AZ	0	5,086	0	0	(589)	0	0	631
4.	Arkansas AR	0	658	0	0	(185)	0	0	83
5.	California CA	0	13,455	0	0	(9,777)	0	0	176
6.	Colorado CO	0	162	0	0	(552)	0	0	104
7.	Connecticut CT	0	0	0	0	(1,142)	0	0	5,404
8.	Delaware DE	0	711	0	0	(474)	0	0	141
9.	District of Columbia DC	0	0	0	0	0	0	0	0
10.	Florida FL	23,548	7,425	0	0	(1,621)	0	0	1,043
11.	Georgia GA	0	1,048	0	0	(1,088)	0	0	289
12.	Hawaii HI	0	195	0	0	(538)	0	0	104
13.	Idaho ID	0	0	0	0	(515)	0	0	84
14.	Illinois IL	0	3,955	0	0	(3,417)	0	0	987
15.	Indiana IN	0	156	0	0	(409)	0	0	78
16.	Iowa IA	0	0	0	0	0	0	0	0
17.	Kansas KS	0	165	0	0	(1,208)	0	0	237
18.	Kentucky KY	0	78	0	0	(61)	0	0	36
19.	Louisiana LA	0	166	0	0	(396)	0	0	77
20.	Maine ME	0	468	0	0	(696)	0	0	150
21.	Maryland MD	0	44	0	0	(380)	0	0	75
22.	Massachusetts MA	0	2,130	0	0	(1,855)	0	0	501
23.	Michigan MI	0	954	0	0	(1,956)	0	0	433
24.	Minnesota MN	0	235	0	0	(484)	0	0	106
25.	Mississippi MS	0	0	0	0	(209)	0	0	37
26.	Missouri MO	0	48	0	0	(67)	0	0	15
27.	Montana MT	0	0	0	0	0	0	0	0
28.	Nebraska NE	0	127	0	0	(48)	0	0	18
29.	Nevada NV	0	0	0	0	0	0	0	0
30.	New Hampshire NH	0	0	0	0	(496)	0	0	85
31.	New Jersey NJ	(322)	(56)	0	0	(404)	0	0	72
32.	New Mexico NM	0	2,599	0	0	415	0	0	558
33.	New York NY	0	0	0	0	0	0	0	0
34.	North Carolina NC	(89)	34	0	0	(1,793)	0	0	330
35.	North Dakota ND	0	0	0	0	0	0	0	0
36.	Ohio OH	0	0	0	0	(108)	0	0	30
37.	Oklahoma OK	0	253	0	0	(536)	0	0	123
38.	Oregon OR	0	933	0	0	(2,467)	0	0	488
39.	Pennsylvania PA	18,651	242,593	0	0	(10,940)	0	0	3,716
40.	Rhode Island RI	0	0	0	0	0	0	0	0
41.	South Carolina SC	0	1,061	0	0	(850)	0	0	231
42.	South Dakota SD	0	0	0	0	0	0	0	0
43.	Tennessee TN	0	31	0	0	(271)	0	0	46
44.	Texas TX	0	262	0	0	(182)	0	0	57
45.	Utah UT	0	0	0	0	0	0	0	0
46.	Vermont VT	0	0	0	0	(249)	0	0	59
47.	Virginia VA	0	450	0	0	(410)	0	0	108
48.	Washington WA	320	1,996	0	0	(2,029)	0	0	676
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	42,108	288,354	0	0	(49,061)	0	0	17,659
	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

1669120175050010 2

DIRECTOR AND OFFICER INSURANCE COVERAGE SUPPLEMENT

Year To Date For the Period Ended June 30, 2017

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
................111,970,792	108,987,844	40,318,394

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