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

QUARTERLY STATEMENT

As of September 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.

(Signature)	(Signature)	(Signature)
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 November, 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	2,820,658,780	0	2,820,658,780	2,751,319,379
2. Stocks:				
2.1 Preferred stocks	225,868,512	0	225,868,512	214,503,708
2.2 Common stocks	771,058,453	17,492,063	753,566,390	1,266,470,335
3. Mortgage loans on real estate:				
3.1 First liens	265,894,290	0	265,894,290	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)	58,216,860	0	58,216,860	58,240,298
4.3 Properties held for sale (less $..........0 encumbrances)	0	0	0	0
5. Cash ($.....74,413,752), cash equivalents ($.....49,909,901) and short-term investments ($.....147,995,820)	272,319,473	0	272,319,473	484,223,036
6. Contract loans (including $..........0 premium notes)	0	0	0	0
7. Derivatives	18,237	0	18,237	781,666
8. Other invested assets	421,340,925	0	421,340,925	315,200,183
9. Receivables for securities	36,983	0	36,983	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)	4,835,412,513	17,492,063	4,817,920,450	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	29,900,842	0	29,900,842	24,045,947
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	402,534,437	23,225,039	379,309,398	308,749,874
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $..........0 earned but unbilled premiums)	252,151,425	0	252,151,425	221,731,889
15.3 Accrued retrospective premiums ($..........0) and contracts subject to redetermination ($..........0)	0	0	0	0
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	55,841,669	0	55,841,669	55,681,895
16.2 Funds held by or deposited with reinsured companies	0	0	0	0
16.3 Other amounts receivable under reinsurance contracts	0	0	0	0
17. Amounts receivable relating to uninsured plans	0	0	0	0
18.1 Current federal and foreign income tax recoverable and interest thereon	31,513,140	0	31,513,140	0
18.2 Net deferred tax asset	247,330,233	0	247,330,233	233,731,204
19. Guaranty funds receivable or on deposit	0	0	0	0
20. Electronic data processing equipment and software	54,754,843	49,672,081	5,082,761	2,400,899
21. Furniture and equipment, including health care delivery assets ($..........0)	10,936,152	10,936,152	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	10,109,350	210,643	9,898,707	7,663,444
24. Health care ($..........0) and other amounts receivable	10,218,281	0	10,218,281	9,804,360
25. Aggregate write-ins for other than invested assets	1,276,626,383	29,665,586	1,246,960,797	661,006,340
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25)	7,217,329,268	131,201,565	7,086,127,702	6,851,230,772
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts	0	0	0	0
28. Total (Lines 26 and 27)	7,217,329,268	131,201,565	7,086,127,702	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	1,012,991,443	0	1,012,991,443	430,736,055
2502. Company owned life insurance	177,819,928	0	177,819,928	173,652,265
2503. Funded deductibles	26,197,895	0	26,197,895	22,187,733
2598. Summary of remaining write-ins for Line 25 from overflow page	59,617,117	29,665,586	29,951,531	34,430,287
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above)	1,276,626,383	29,665,586	1,246,960,797	661,006,340

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31 Prior Year
1.	Losses (current accident year $.....880,862,781)	2,578,665,597	2,271,326,847
2.	Reinsurance payable on paid losses and loss adjustment expenses	8,151,996	4,669,787
3.	Loss adjustment expenses	605,803,597	557,553,055
4.	Commissions payable, contingent commissions and other similar charges	99,027,504	99,440,813
5.	Other expenses (excluding taxes, licenses and fees)	147,223,389	151,838,287
6.	Taxes, licenses and fees (excluding federal and foreign income taxes)	14,504,340	17,132,334
7.1	Current federal and foreign income taxes (including $..........0 on realized capital gains (losses))	0	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 $.....549,550,427 and including warranty reserves of $..........0 and accrued accident and health experience rating refunds including $..........0 for medical loss ratio rebate per the Public Health Service Act)	1,314,941,610	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)	117,330,720	83,663,531
13.	Funds held by company under reinsurance treaties	664,942,504	463,201,443
14.	Amounts withheld or retained by company for account of others	90,009,093	90,261,571
15.	Remittances and items not allocated	2,917,541	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	27,184,494	30,187,560
18.	Drafts outstanding	0	0
19.	Payable to parent, subsidiaries and affiliates	10,037,094	2,987,485
20.	Derivatives	551,904	0
21.	Payable for securities	5,400,000	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	(108,961,742)	(69,475,740)
26.	Total liabilities excluding protected cell liabilities (Lines 1 through 25)	5,605,957,937	4,852,363,624
27.	Protected cell liabilities	0	0
28.	Total liabilities (Lines 26 and 27)	5,605,957,937	4,852,363,624
29.	Aggregate write-ins for special surplus funds	100,307,588	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	646,431,329	638,362,982
35.	Unassigned funds (surplus)	717,990,248	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)	1,480,169,765	1,998,867,148
38.	Totals (Page 2, Line 28, Col. 3)	7,086,127,702	6,851,230,772

DETAILS OF WRITE-INS

2501.	Accounts payable and other liabilities	35,697,078	32,905,936
2502.	Retroactive reinsurance ceded	(144,658,820)	(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)	(108,961,742)	(69,475,740)
2901.	Retroactive reinsurance gain	100,307,588	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)	100,307,588	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 $.....1,730,944,436)	1,506,192,317	1,370,663,182	1,970,750,686
1.2 Assumed (written $.....1,546,384,254)	1,450,572,965	1,366,032,440	1,840,969,754
1.3 Ceded (written $.....1,152,945,547)	1,043,093,367	937,403,403	1,409,354,949
1.4 Net (written $.....2,124,383,143)	1,913,671,915	1,799,292,218	2,402,365,491
DEDUCTIONS:			
2. Losses incurred (current accident year $.....1,208,764,310):			
2.1 Direct	764,417,961	651,368,052	786,954,782
2.2 Assumed	816,569,928	589,194,556	721,322,079
2.3 Ceded	609,499,331	504,698,229	559,454,227
2.4 Net	971,488,557	735,864,379	948,822,633
3. Loss adjustment expenses incurred	252,232,681	227,325,381	309,282,845
4. Other underwriting expenses incurred	659,495,886	642,790,851	833,691,365
5. Aggregate write-ins for underwriting deductions	0	0	0
6. Total underwriting deductions (Lines 2 through 5)	1,883,217,125	1,605,980,610	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)	30,454,790	193,311,608	310,568,648
INVESTMENT INCOME			
9. Net investment income earned	164,669,285	132,433,015	192,730,281
10. Net realized capital gains (losses) less capital gains tax of $.....(2,057,294)	159,808,114	(15,973,479)	7,923,860
11. Net investment gain (loss) (Lines 9 + 10)	324,477,400	116,459,536	200,654,140
OTHER INCOME			
12. Net gain or (loss) from agents' or premium balances charged off (amount recovered $..........0 amount charged off $.....1,399,975)	(1,399,975)	(1,243,307)	(2,043,960)
13. Finance and service charges not included in premiums	680,693	694,307	834,806
14. Aggregate write-ins for miscellaneous income	8,338,657	(2,776,117)	(5,505,607)
15. Total other income (Lines 12 through 14)	7,619,375	(3,325,117)	(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)	362,551,565	306,446,026	504,508,027
17. Dividends to policyholders	867,983	463,660	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)	361,683,582	305,982,366	503,767,079
19. Federal and foreign income taxes incurred	53,504,012	117,057,814	154,683,836
20. Net income (Line 18 minus Line 19) (to Line 22)	308,179,570	188,924,552	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)	308,179,570	188,924,552	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 $.....12,805,446	(124,355,688)	55,127,407	21,316,656
25. Change in net unrealized foreign exchange capital gain (loss)	1,200,448	48,166	(1,501,288)
26. Change in net deferred income tax	12,761,096	28,983,075	17,043,548
27. Change in nonadmitted assets	(9,839,416)	(6,932,495)	(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	8,068,347	306,903,833	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	(717,714,806)	(55,000,000)	(230,000,000)
36. Change in treasury stock	0	0	0
37. Aggregate write-ins for gains and losses in surplus	3,003,066	17,423,786	14,441,866
38. Change in surplus as regards policyholders (Lines 22 through 37)	(518,697,383)	535,478,324	447,961,550
39. Surplus as regards policyholders, as of statement date (Lines 21 plus 38)	1,480,169,765	2,086,383,923	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	4,167,663	7,941,497	9,468,258
1403. Miscellaneous expense	165,836	(9,557,872)	(13,482,509)
1498. Summary of remaining write-ins for Line 14 from overflow page	(994,842)	(1,159,742)	(1,491,356)
1499. Totals (Lines 1401 thru 1403 plus 1498) (Line 14 above)	8,338,657	(2,776,117)	(5,505,607)
3701. Change in foreign exchange reserve	3,003,066	17,423,786	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)	3,003,066	17,423,786	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	2,051,775,325	1,848,131,836	2,427,553,081
2. Net investment income	154,493,629	130,211,759	193,792,327
3. Miscellaneous income	(220,929)	6,262,420	5,727,629
4. Total (Lines 1 through 3)	2,206,048,025	1,984,606,015	2,627,073,037
5. Benefit and loss related payments	646,708,927	595,240,345	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	862,753,377	802,534,162	1,049,427,691
8. Dividends paid to policyholders	867,983	463,660	740,948
9. Federal and foreign income taxes paid (recovered) net of $..........0 tax on capital gains (losses)	96,978,195	120,106,816	171,241,334
10. Total (Lines 5 through 9)	1,607,308,482	1,518,344,984	2,067,891,262
11. Net cash from operations (Line 4 minus Line 10)	598,739,543	466,261,031	559,181,774
CASH FROM INVESTMENTS			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds	595,018,031	498,546,500	706,161,058
12.2 Stocks	55,962,761	121,551,635	211,072,288
12.3 Mortgage loans	22,273,908	23,134,837	44,193,510
12.4 Real estate	108,543	608,551	608,551
12.5 Other invested assets	46,684,547	19,505,453	46,728,568
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	(101,023)	(12,304,916)	(11,359,555)
12.7 Miscellaneous proceeds	0	977,331	1,105,650
12.8 Total investment proceeds (Lines 12.1 to 12.7)	719,946,768	652,019,392	998,510,069
13. Cost of investments acquired (long-term only):			
13.1 Bonds	650,570,579	417,235,097	626,340,096
13.2 Stocks	32,540,311	78,737,296	461,279,504
13.3 Mortgage loans	54,402,824	72,393,480	73,293,097
13.4 Real estate	2,630,729	6,659,084	7,239,677
13.5 Other invested assets	155,329,332	105,051,370	170,762,021
13.6 Miscellaneous applications	8,341,588	6,687,682	4,070,790
13.7 Total investments acquired (Lines 13.1 to 13.6)	903,815,364	686,764,008	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)	(183,868,596)	(34,744,616)	(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	300,000,000	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	200,000,000	55,000,000	230,000,000
16.6 Other cash provided (applied)	(426,774,510)	(351,064,639)	(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)	(626,774,510)	(106,064,639)	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)	(211,903,563)	325,451,776	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)	272,319,473	584,214,912	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	28,009,997	20,530,570	25,199,802
20.0003	Exchange of mortgage loans	16,447,804	0	0
20.0004	Stock based compensation	8,028,848	6,903,833	6,985,700
20.0005	Exchange of debt securities	4,913,308	22,670,935	26,924,713
20.0006	Payable for securities	4,850,328	15,497,444	20,709,133
20.0007	Company owned life insurance	4,167,663	1,622,205	3,148,966
20.0008	Receivable for securities	1,873,959	230,630	2,064,293
20.0009	Exchange of debt to equity securities	1,501,896	4,130,630	4,691,640
20.0010	Amortization of intangibles	994,842	1,159,742	1,491,356
20.0011	Securities acquired in paid in kind interest payment	348,450	340,169	426,054
20.0012	Miscellaneous expense (purchase accrual)	332,518	10,050,000	14,100,000
20.0013	Transferred from other invested assets securities to equity securities	212,756	0	999,999
20.0014	Sinking fund payments offset by a premium tax credit	105,933	92,915	300,005
20.0015	Securities acquired from stock options of subsidiary	39,499	0	930,975
20.0016	Interest payment offset by a premium tax credit	27,400	40,423	58,394
20.0017	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	-	-	-	$ 308,179,570	$ 349,083,243
Effect of state prescribed practices	-	-	-	-	-
Effect of state permitted practices	-	-	-	-	-
Net income, NAIC SAP	-	-	-	$ 308,179,570	$ 349,083,243
Statutory surplus, state basis	-	-	-	$ 1,480,169,765	$ 1,998,867,148
Effect of state prescribed practices	-	-	-	-	-
Effect of state permitted practices	-	-	-	-	-
Statutory surplus, NAIC SAP	-	-	-	$ 1,480,169,765	$ 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	$ (3,588,526)
2.	12 months or longer	$ (4,903,359)

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

1.	Less than 12 months	$ 263,019,559
2.	12 months or longer	$ 97,465,206

5. Based on cash flow projections received from independent sources (which reflect loan to collateral values, subordination, vintage and geographic concentration), implied cash flows inherent in security ratings and analysis of historical payment data, management believes that the Company will recover its cost basis in all securities with unrealized losses at September 30, 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	$ 18,237	$ -	$ 18,237
(2) Liabilities			
Derivatives – crop futures	$ -	$ -	$ -

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

K. No significant change.

L. 5* Securities

	Investment	Number of 5* Securities Current Year	Number of 5* Securities Prior Year	Aggregate BACV Current Year	Aggregate BACV Prior Year	Aggregate Fair Value Current Year	Aggregate Fair Value Prior Year
(1)	Bonds – AC	1	1	$ 159,060	$ 18,486	$ 159,128	$ 23,179
(2)	Bonds – FV	2	-	311,782	-	307,789	-
(3)	LB & SS – AC	-	-	-	-	-	-
(4)	LB & SS – FV	-	-	-	-	-	-
(5)	Preferred stock – AC	5	-	3,457,468	-	4,471,422	-
(6)	Preferred Stock - FV	-	-	-	-	-	-
(7)	Total (1+2+3+4+5+6)	8	1	$ 3,928,310	$ 18,486	$ 4,938,339	$ 23,179

AC = Amortized Cost FV = Fair Value

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 September 30, 2017 was $156,257. 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 ($1,315,332). The net realized capital gains/(losses) recognized during the reporting period resulting from settlement of derivatives was ($8,341,588).

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 #
9/26/2017	$75,000,000	Extraordinary	Cash

- 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 #
9/26/2017	$75,000,000	Extraordinary	Cash

- 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	-	6,014,797	-	6,014,797
Foreign government	-	-	-	-
Residential MBS	-	3,777,449	138,765	3,916,214
Commercial MBS	-	-	-	-
Asset backed securities	-	399,052	473,078	872,130
All other bonds	-	16,952,662	9,518,286	26,470,948
Total Bonds	$ -	$ 27,143,960	$ 10,130,129	$ 37,274,089
Preferred stocks	155,675,403	15,380,350	-	171,055,753
Common stocks	385,368,910	2,802,772	81,224,203	469,395,885
Other investments	-	-	-	-
Derivative assets	-	18,237		18,237
Total Assets Accounted for at Fair Value	$ 541,044,313	$ 45,345,319	$ 91,354,332	$677,743,964
Liabilities at Fair Value				
Derivative liabilities	-	551,904	-	551,904
Total Liabilities at Fair Value	$ -	$ 551,904	$ -	$ 551,904

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 6/30/2017	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 9/30/2017
U.S. Government and government agencies	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -
States, municipalities and political subdivisions	-	-	-	-	-	-	-	-	-	-
Residential MBS	-	138,765	-	-	-	-	-	-	-	138,765
Asset backed securities	-	473,078	-	-	-	-	-	-	-	473,078
All other bonds	5,788,394	204,107	-	23,884	(18,700)	3,655,149	-	(134,548)	-	9,518,286
Preferred stocks	-	-	-	-	-	-	-	-	-	-
Common stocks	86,496,622	-	-	(3,959,312)	(1,382,056)	68,949	-	-	-	81,224,203
Total	$ 92,285,016	$ 815,950	$ -	$ (3,935,428)	$ (1,400,756)	$ 3,724,098	$ -	$ (134,548)	$ -	$ 91,354,332

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	$ 14,446,556	$ 14,404,343	$ 14,446,556	$ -	$ -	$ -
States, municipalities and political subdivisions	1,101,161,121	1,076,152,853	-	1,079,070,661	22,090,460	-
Foreign government	128,409,559	154,400,355	-	128,409,559	-	-
Residential MBS	439,004,336	382,053,087	-	420,548,250	18,456,086	-
Commercial MBS	37,061,557	35,877,700	-	36,241,557	820,000	-
Asset backed securities	604,268,031	598,000,313	-	537,271,915	66,996,116	-
All other bonds	574,704,762	559,770,129	9,984,400	503,137,760	61,582,602	-
Total Bonds	$2,899,055,922	$ 2,820,658,780	$ 24,430,956	$2,704,679,702	$ 169,945,264	$ -
Preferred stocks	233,583,136	225,868,512	202,661,303	15,380,350	15,541,483	-
Common stocks	469,395,885	469,395,885	385,368,910	2,802,772	81,224,203	-
Mortgage loans	213,451,001	265,894,290	-	-	213,451,001	-
Derivative assets	18,237	18,237	-	18,237	-	-
Derivative liabilities	(551,904)	(551,904)	-	(551,904)	-	-
Total Financial Instruments	$3,814,952,277	$ 3,781,283,800	$ 612,461,169	$2,722,329,157	$480,161,951	$ -

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 September 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	-	14,118,444
3. Current Total	$ -	$ 705,479,379
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	-	100,307,588
5. Cumulative Total Transferred to Unassigned Funds	$ -	$ (203,931,903)

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

	Reserves Transferred		Reserves Currently Held	
Company	Assumed	Ceded	Assumed	Ceded
Mitsui Sumitomo Insurance USA Inc. (NAIC #22551)	$ -	$ 146,477,840	$ -	$ 22,099,682
Ohio Casualty Insurance Company (NAIC #24074)	-	652,264,771	-	78,207,906
Accredited Surety & Casualty Company, Inc. (NAIC #26379)	-	51,395,588	-	44,351,231
	$ -	$ 850,138,199	$ -	$ 144,658,820

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)	$ 206,787	$ -
Ohio Casualty Insurance Company (NAIC #24074)	618,209	-
Accredited Surety & Casualty Company, Inc. (NAIC #26379)	638,521	-
	$ 1,463,517	$ -

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 increased by $15 million and decreased by $63 million as of September 30, 2017 and September 30, 2016, respectively (see page Q14).

For 2017, the $15 million increase in reserves for prior years is primarily attributable to (i) $89 million of reserve increase relating to the run-off asbestos and environmental reserves (see Note 33), (ii) $8 million of adverse development relating to the specialty human services business (non-profit organizations), (iii) $6 million of adverse development relating to the captive program business, (iv) $6 million of adverse development relating to the excess and surplus lines business, (v) $5 million of adverse development relating to loss portfolio transfers, partially offset by (vi) $71 million of favorable development relating to the multiple peril crop insurance business, (vii) $13 million of favorable development relating to the surety bond business, (viii) $11 million of favorable development relating to the property & inland marine business and (ix) $10 million of favorable development relating to the fidelity & crime business.

For 2016, the $63 million decrease in reserves for prior years is primarily attributed to (i) $43 million of favorable development relating to the multiple peril crop insurance business, (ii) $24 million of favorable development relating to the directors & officers liability business (other liability – claims made), (iii) $18 million of favorable development relating to specialty workers' compensation business, (iv) $11 million of favorable development relating to fidelity & crime business, (v) $10 million of favorable development relating to the property & inland marine business and (iv) $10 million of favorable development relating to trucking (commercial auto) business partially offset by (vi) $10 million of unfavorable development relating to the excess and surplus lines business and (ix) $36 million of reserve increase relating to the run-off asbestos and environmental reserves (see Note 33).

26.) INTERCOMPANY POOLING ARRANGEMENTS

No significant change.

27.) STRUCTURED SETTLEMENTS

No significant change.

28.) HEALTH CARE RECEIVABLES

No significant change.

29.) PARTICIPATING POLICIES

No significant change.

30.) PREMIUM DEFICIENCY RESERVES

No significant change.

31.) HIGH DEDUCTIBLES

No significant change.

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

No significant change.

33.) ASBESTOS/ENVIRONMENTAL RESERVES

In the third quarter of 2017, the Company recently completed a comprehensive study of its asbestos and environmental ("A&E") exposures relating to its run-off operations. The Company has undertaken periodic reviews of its A&E reserves with the aid of an international actuarial firm and specialty outside counsel. As a result of the study, the Company recorded a 2017 third quarter pre-tax charge of $89.0 million, net of reinsurance recoverable. At September 30, 2017, the Company's A&E reserves were $400.2 million, net of reinsurance recoverable. At that date, the Company's three year survival ratios were 18.0x paid losses for asbestos reserves, 11.6x paid losses for environmental reserves and 14.7x paid losses for the total A&E reserves.

34.) SUBSCRIBER SAVINGS ACCOUNTS

No significant change.

35.) MULTIPLE PERIL CROP INSURANCE

No significant change

36.) FINANCIAL GUARANTY INSURANCE

The Company does not write financial guaranty insurance.

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

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

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

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

2.2 If yes, date of change:

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

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

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

Not applicable

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

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

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

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

Not applicable

6.1 State as of what date the latest financial examination of the reporting entity was made or is being made. 12/31/2016

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: $ 3,315,074

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: $ 216,763,403

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	284,170,505
14.24	Short-Term Investments	0	0
14.25	Mortgage Loans on Real Estate	26,962,930	25,982,181
14.26	All Other	32,971,632	21,213,556
14.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 857,171,426	$ 331,366,241
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; 617777ZB6 Morphick Inc. Conv 8.00% 04/04/2018

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 23.500%

   5.2 A&H cost containment percent 2.800%

   5.3 A&H expense percent excluding cost containment expenses 32.500%

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

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

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

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

SCHEDULE F - CEDED REINSURANCE

Showing All New Reinsurers - Current Year to Date

1 NAIC Company Code	2 ID Number	3 Name of Reinsurer	4 Domiciliary Jurisdiction	5 Type of Reinsurer	6 Certified Reinsurer Rating (1 through 6)	7 Effective Date of Certified Reinsurer Rating
U.S. Insurers						
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-5420028	AIG Korea INCS	KOR	Unauthorized	0	
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-1120982	HCC International Insurance Company PLC	GBR	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-1120163	Lloyd's Syndicate Number 5678	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-3190117	Queen's Island Insurance Co	BMU	Unauthorized	0	
00000	AA-1810007	R&Q Insurance Malta LTD	MLT	Unauthorized	0	
00000	00-0000000	Samsung Reinsurance PTE LTD	SGP	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	
	States, Etc.	Active Status	2 Current Year to Date	3 Prior Year to Date	4 Current Year to Date	5 Prior Year to Date	6 Current Year to Date	7 Prior Year to Date
1.	Alabama AL	L	14,652,009	14,531,949	9,754,257	2,208,926	18,587,727	23,347,841
2.	Alaska AK	L	1,643,671	1,272,352	2,059,109	209,692	2,712,702	2,358,712
3.	Arizona AZ	L	18,215,387	11,749,176	26,421,197	6,195,363	35,873,257	22,573,292
4.	Arkansas AR	L	20,760,565	17,291,998	26,429,612	7,585,620	14,391,773	17,598,277
5.	California CA	L	121,139,404	111,924,915	29,783,508	50,888,933	176,327,276	165,893,714
6.	Colorado CO	L	28,887,140	25,233,976	10,176,924	12,183,350	21,989,392	23,697,544
7.	Connecticut CT	L	8,467,801	8,619,293	1,339,086	1,123,843	9,185,229	8,510,671
8.	Delaware DE	L	3,475,255	2,954,544	3,723,980	19,232,742	70,519,003	52,367,773
9.	District of Columbia DC	L	6,358,170	6,016,080	1,303,018	2,475,998	6,428,285	6,760,122
10.	Florida FL	L	52,816,763	50,774,223	49,022,249	17,038,890	95,166,381	58,087,583
11.	Georgia GA	L	39,894,321	36,159,205	25,065,069	11,305,539	65,742,464	49,354,861
12.	Hawaii HI	L	4,630,930	4,618,488	2,353,042	1,480,415	5,375,132	5,410,266
13.	Idaho ID	L	4,812,995	4,272,754	3,992,905	683,305	5,025,992	5,728,271
14.	Illinois IL	L	188,932,594	165,876,272	33,136,517	52,116,353	105,405,871	109,689,381
15.	Indiana IN	L	64,524,007	58,477,683	16,736,633	37,550,124	25,287,782	29,469,820
16.	Iowa IA	L	96,770,890	90,070,132	10,652,269	14,334,490	39,862,994	40,886,221
17.	Kansas KS	L	78,031,053	68,924,677	22,769,598	12,129,313	29,794,819	34,429,781
18.	Kentucky KY	L	14,952,326	12,443,961	9,250,171	3,984,395	14,911,991	16,207,021
19.	Louisiana LA	L	11,292,751	10,781,714	(3,186,430)	6,545,995	10,808,818	4,036,208
20.	Maine ME	L	3,777,314	3,301,835	1,098,190	887,975	1,799,644	1,390,056
21.	Maryland MD	L	18,110,198	17,460,387	1,880,458	3,980,297	21,754,554	28,231,754
22.	Massachusetts MA	L	25,698,219	21,272,841	5,088,129	3,499,259	21,879,559	19,593,727
23.	Michigan MI	L	48,121,693	44,814,720	10,137,823	9,300,262	41,136,863	38,800,571
24.	Minnesota MN	L	52,603,844	39,516,280	8,522,196	9,508,096	36,105,154	30,627,217
25.	Mississippi MS	L	6,472,022	5,441,969	1,937,175	21,697,173	9,096,437	8,959,520
26.	Missouri MO	L	82,969,133	75,776,993	18,845,657	27,441,872	34,951,849	42,016,536
27.	Montana MT	L	3,646,905	3,576,812	1,512,241	746,055	4,066,098	2,976,616
28.	Nebraska NE	L	53,290,531	49,238,352	6,632,488	6,974,425	23,495,462	22,475,400
29.	Nevada NV	L	8,257,400	7,792,387	5,027,580	850,962	13,060,242	12,052,077
30.	New Hampshire NH	L	1,884,681	1,585,680	668,417	247,277	4,403,148	8,104,285
31.	New Jersey NJ	L	30,239,372	26,841,719	4,449,257	4,846,635	43,060,779	37,223,114
32.	New Mexico NM	L	3,782,895	3,397,978	3,867,850	331,141	3,777,253	3,706,289
33.	New York NY	L	85,535,589	71,940,127	18,779,334	20,722,374	109,804,351	74,363,841
34.	North Carolina NC	L	19,124,765	20,395,808	7,274,972	4,888,798	24,415,259	25,658,905
35.	North Dakota ND	L	67,724,349	65,363,174	19,352,379	9,425,073	36,125,723	33,261,431
36.	Ohio OH	L	38,701,254	35,689,351	13,502,476	6,994,760	28,099,126	32,639,058
37.	Oklahoma OK	L	15,579,159	14,947,573	5,366,271	5,540,811	13,321,972	14,067,328
38.	Oregon OR	L	7,872,172	9,408,297	8,559,478	10,710,052	20,024,995	16,271,661
39.	Pennsylvania PA	L	31,833,809	30,535,505	8,559,834	8,965,522	40,034,339	37,816,837
40.	Rhode Island RI	L	5,107,799	3,823,648	1,298,508	664,225	2,378,942	1,640,764
41.	South Carolina SC	L	10,333,030	8,941,252	11,787,656	3,412,623	4,652,360	9,562,473
42.	South Dakota SD	L	79,704,957	83,767,126	19,880,999	13,983,461	33,496,315	36,872,349
43.	Tennessee TN	L	12,055,914	10,427,785	4,807,981	3,470,927	14,284,278	14,769,288
44.	Texas TX	L	78,855,429	70,786,099	33,459,157	21,597,649	94,339,958	81,894,667
45.	Utah UT	L	6,582,436	5,788,536	2,686,151	1,730,013	8,643,583	7,136,389
46.	Vermont VT	L	533,064	464,391	25,263	79,825	376,884	359,706
47.	Virginia VA	L	13,924,132	11,310,868	864,141	23,645,877	20,387,371	21,289,695
48.	Washington WA	L	21,638,640	21,659,198	6,809,964	14,059,209	35,955,414	33,285,504
49.	West Virginia WV	L	2,688,682	2,687,368	341,849	255,118	1,405,599	1,993,959
50.	Wisconsin WI	L	42,050,344	37,141,101	11,901,829	5,164,488	34,677,646	25,071,304
51.	Wyoming WY	L	2,178,333	2,180,555	722,387	637,575	1,740,841	3,420,537
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	148,671	66,762	55,000	20,115	6,672,967	357,320
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	35,484,443	31,728,288	9,674,374	12,119,671	31,418,655	32,819,031
58.	Aggregate Other Alien OT	XXX.	34,175,229	23,354,769	5,228,097	(405,104)	24,194,012	8,880,830
59.	Totals	(a) 53	1,730,944,436	1,564,418,923	541,388,276	517,267,777	1,598,434,522	1,445,997,398

DETAILS OF WRITE-INS

58001.	SGP SINGAPORE	XXX.	32,571,116	22,050,880	5,260,836	1,819,705	20,870,511	7,118,555
58002.	GBR UNITED KINGDOM	XXX.	1,337,517	1,030,180	1,862	34,688	1,899,086	1,063,766
58003.	NLD NETHERLANDS	XXX.	225,773	273,708	(88)	(2,259,497)	1,017,782	495,801
58998.	Summary of remaining write-ins for Line 58 from overflow page	XXX.	40,824	0	(34,513)	0	406,633	202,709
58999.	Totals (Lines 58001 thru 58003+ Line 58998) (Line 58 above)	XXX.	34,175,229	23,354,769	5,228,097	(405,104)	24,194,012	8,880,830

(L) - Licensed or Chartered - Licensed Insurance Carrier or Domicilied 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 Sapphire Underwriting Limited	GGY		
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	36-4670968	
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 Real Estate Holdings, LLC	FL	82-2462705	
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

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	31-1262960	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 Sapphire Underwriting Limited	GGY	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

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..........	42-1575938	0	0		Great American Holding, Inc.	OH	NIA	American Financial Group, Inc.	Ownership	....100.000	American Financial Group, Inc.	.....N	0...
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.	.....N	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..........	82-2462705	0	0		Summit Real Estate Holdings, 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...

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	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
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.	Y	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

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...........	31-1293064	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...
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	4,279,599	3,257,979	76.128	31.768
2. Allied lines	674,175,037	376,031,307	55.777	58.479
3. Farmowners multiple peril	19,897,010	12,166,859	61.149	39.035
4. Homeowners multiple peril	2,826	78,087	2,763.544	0.000
5. Commercial multiple peril	45,474,371	32,701,725	71.912	50.581
6. Mortgage guaranty	0	0	0.000	0.000
8. Ocean marine	81,025,251	73,079,993	90.194	41.059
9. Inland marine	20,627,363	2,957,872	14.340	35.279
10. Financial guaranty	0	0	0.000	0.000
11.1. Medical professional liability - occurrence	58,548	(31,458)	(53.730)	(15.035)
11.2. Medical professional liability - claims-made	356,777	(16,467)	(4.615)	(2.425)
12. Earthquake	243,041	47,704	19.628	6.429
13. Group accident and health	35,628,368	7,223,844	20.276	16.683
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	3,527,393	1,375,780	39.003	6.103
17.1 Other liability-occurrence	140,441,561	61,753,495	43.971	81.283
17.2 Other liability-claims made	179,274,813	66,853,869	37.291	24.213
17.3 Excess workers' compensation	404,951	156,847	38.732	30.490
18.1 Products liability-occurrence	489,508	1,111,048	226.972	1,066.715
18.2 Products liability-claims made	73,794	357	0.483	3.445
19.1, 19.2 Private passenger auto liability	1,253,816	908,184	72.434	196.585
19.3, 19.4 Commercial auto liability	21,650,693	14,874,783	68.703	46.753
21. Auto physical damage	4,085,164	5,030,853	123.149	46.597
22. Aircraft (all perils)	15,135,139	15,937,226	105.300	64.011
23. Fidelity	67,427,794	6,057,870	8.984	17.948
24. Surety	81,522,281	7,510,998	9.213	17.645
26. Burglary and theft	742,659	(383,810)	(51.681)	69.027
27. Boiler and machinery	2,235,721	281,884	12.608	31.790
28. Credit	95,723,167	74,182,489	77.497	46.537
29. International	0	0	0.000	0.000
30. Warranty	5,197,979	511,814	9.846	5.179
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	5,237,694	756,831	14.450	22.389
35. Totals	1,506,192,317	764,417,961	50.752	47.522

DETAILS OF WRITE-INS

3401. Collateral protection	4,241,643	(299,316)	(7.057)	12.791
3402. Supplemental unemployment	996,051	1,056,148	106.033	85.373
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)	5,237,694	756,831	14.450	22.389

PART 2 - DIRECT PREMIUMS WRITTEN

Lines of Business	1 Current Quarter	2 Current Year to Date	3 Prior Year Year to Date
1. Fire	3,748,545	5,397,358	4,522,527
2. Allied lines	660,682,330	867,447,576	786,890,033
3. Farmowners multiple peril	5,811,973	18,990,541	19,448,550
4. Homeowners multiple peril	10,063	10,904	0
5. Commercial multiple peril	14,790,595	47,992,114	45,537,517
6. Mortgage guaranty	0	0	0
8. Ocean marine	26,299,682	82,797,321	77,601,207
9. Inland marine	9,672,771	22,054,167	20,966,901
10. Financial guaranty	0	0	0
11.1 Medical professional liability - occurrence	(15)	21,660	78,333
11.2 Medical professional liability - claims made	92	20,525	44,873
12. Earthquake	88,315	236,964	160,611
13. Group accident and health	15,227,224	35,242,438	32,864,982
14. Credit accident and health	0	0	0
15. Other accident and health	0	0	0
16. Workers' compensation	579,386	3,299,953	3,663,783
17.1 Other liability-occurrence	47,175,509	155,645,430	120,676,934
17.2 Other liability-claims made	64,499,544	186,884,155	172,969,245
17.3 Excess workers' compensation	149,521	539,525	535,730
18.1 Products liability-occurrence	370,295	969,679	101,563
18.2 Products liability-claims made	22,894	77,156	93,260
19.1 19.2 Private passenger auto liability	1,763,833	1,763,833	926,134
19.3 19.4 Commercial auto liability	8,073,436	25,006,379	19,716,059
21. Auto physical damage	1,866,963	4,456,792	3,692,795
22. Aircraft (all perils)	5,357,890	17,448,552	13,173,646
23. Fidelity	26,833,652	65,071,837	62,379,857
24. Surety	27,766,486	85,167,598	80,634,267
26. Burglary and theft	336,336	686,518	711,232
27. Boiler and machinery	858,882	2,381,631	2,341,181
28. Credit	35,450,627	96,600,361	90,427,370
29. International	0	0	0
30. Warranty	672,651	1,131,997	566,950
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	921,943	3,601,474	3,693,384
35. Totals	959,031,424	1,730,944,436	1,564,418,923

DETAILS OF WRITE-INS

3401. Collateral protection	510,613	2,452,609	2,750,682
3402. Supplemental unemployment	411,330	1,148,865	942,702
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)	921,943	3,601,474	3,693,384

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	179,870	3,928	183,799	487,414	4,667	853,583	1,345,664	107,873	(31,690)	76,183
2. 2015	175,308	302,054	477,362	90,980	5,120	96,100	126,903	7,951	241,653	376,507	42,574	(47,330)	(4,756)
3. Subtotals 2015 + Prior	734,720	1,195,922	1,930,642	270,850	9,048	279,899	614,317	12,618	1,095,236	1,722,171	150,447	(79,020)	71,427
4. 2016	334,494	563,744	898,238	228,424	31,907	260,332	196,884	18,400	366,151	581,436	90,814	(147,284)	(56,470)
5. Subtotals 2016 + Prior	1,069,214	1,759,666	2,828,880	499,275	40,956	540,230	811,201	31,018	1,461,387	2,303,606	241,261	(226,304)	14,957
6. 2017	XXX	XXX	XXX	XXX	327,902	327,902	XXX	291,915	588,948	880,863	XXX	XXX	XXX
7. Totals	1,069,214	1,759,666	2,828,880	499,275	368,857	868,132	811,201	322,933	2,050,335	3,184,469	241,261	(226,304)	14,957
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. 22.564 %	2. (12.861)%	3. 0.529 %

Col. 13, Line 7 Line 8
4. 0.748 %

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 3 *

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

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	22,010,037	0	22,010,037	21,883,445
2505. Equities and deposits in pools and associations	7,599,731	0	7,599,731	7,155,377
2506. Other assets and receivables	25,347,301	25,005,537	341,764	5,391,465
2507. Intangibles	4,660,049	4,660,049	0	0
2597. Summary of remaining write-ins for Line 25	59,617,117	29,665,586	29,951,531	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	(994,842)	(1,159,742)	(1,491,356)
1497. Summary of remaining write-ins for Line 14	(994,842)	(1,159,742)	(1,491,356)

Additional Write-ins for Schedule T:

States, Etc.	1 Active Status	Direct Premiums Written 2 Current Year to Date	Direct Premiums Written 3 Prior Year to Date	Direct Losses Paid (Deducting Salvage) 4 Current Year to Date	Direct Losses Paid (Deducting Salvage) 5 Prior Year to Date	Direct Losses Unpaid 6 Current Year to Date	Direct Losses Unpaid 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	164,376	79,771
58006. HKG HONG KONG, SPECIAL AD	XXX.	0	0	(34,513)	0	242,257	122,933
58007. GTM GUATEMALA	XXX.	0	0	0	0	0	5
58997. Summary of remaining write-ins for Line 58 from overflow	XXX.	40,824	0	(34,513)	0	406,633	202,709

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	2,630,729	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	2,589,019	2,605,804
9. Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8)	58,216,860	58,240,298
10. Deduct total nonadmitted amounts	0	0
11. Statement value at end of current period (Line 9 minus Line 10)	58,216,860	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	65,000,000	80,433,564
2.2 Additional investment made after acquisition	5,850,628	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	38,721,712	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)	265,894,290	233,765,374
12. Total valuation allowance	0	0
13. Subtotal (Line 11 plus Line 12)	265,894,290	233,765,374
14. Deduct total nonadmitted amounts	0	0
15. Statement value at end of current period (Line 13 minus Line 14)	265,894,290	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	51,081,634	61,215,732
2.2 Additional investment made after acquisition	104,247,697	109,938,952
3. Capitalized deferred interest and other	0	0
4. Accrual of discount	0	0
5. Unrealized valuation increase (decrease)	(2,383,091)	8,330,074
6. Total gain (loss) on disposals	1,719,680	223,078
7. Deduct amounts received on disposals	46,897,303	47,728,567
8. Deduct amortization of premium and depreciation	1,532,741	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)	421,340,925	315,200,183
12. Deduct total nonadmitted amounts	0	0
13. Statement value at end of current period (Line 11 minus Line 12)	421,340,925	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	722,987,124	1,109,827,953
3. Accrual of discount	17,334,550	13,732,882
4. Unrealized valuation increase (decrease)	(109,168,001)	(55,953,312)
5. Total gain (loss) on disposals	185,865,525	73,207,840
6. Deduct consideration for bonds and stocks disposed of	1,201,357,774	956,215,431
7. Deduct amortization of premium	9,481,546	9,843,611
8. Total foreign exchange change in book/adjusted carrying value	452,477	0
9. Deduct current year's other-than-temporary impairment recognized	21,340,032	41,011,019
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	3,817,585,745	4,232,293,422
11. Deduct total nonadmitted amounts	17,492,063	0
12. Statement value at end of current period (Line 10 minus Line 11)	3,800,093,682	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)	2,734,171,068	524,507,203	704,597,502	12,347,013	2,762,853,956	2,734,171,068	2,566,427,782	2,730,524,030
2. NAIC 2 (a)	336,600,793	2,516,917	14,828,810	(10,489,950)	359,441,322	336,600,793	313,798,950	292,317,322
3. NAIC 3 (a)	49,251,761	10,498,226	5,839,039	(1,297,329)	52,788,482	49,251,761	52,613,619	49,699,366
4. NAIC 4 (a)	13,230,820	2,258,128	3,332,477	2,851,919	18,703,646	13,230,820	15,008,390	17,480,897
5. NAIC 5 (a)	8,020,953	1,958,596	791,340	(120,331)	9,572,912	8,020,953	9,067,878	11,855,422
6. NAIC 6 (a)	16,107,174	91,211	2,248,512	(2,211,892)	16,668,610	16,107,174	11,737,981	15,200,159
7. Total Bonds	3,157,382,569	541,830,281	731,637,680	1,079,430	3,220,028,928	3,157,382,569	2,968,654,600	3,117,077,195
PREFERRED STOCK								
8. NAIC 1	29,796,109	0	0	(159,514)	29,645,631	29,796,109	29,636,595	29,242,949
9. NAIC 2	152,262,221	0	0	(850,179)	147,155,060	152,262,221	151,412,042	139,677,489
10. NAIC 3	33,155,599	0	0	(25)	33,153,096	33,155,599	33,155,574	32,935,618
11. NAIC 4	8,313,353	386,742	0	(493,261)	7,549,592	8,313,353	8,206,834	10,647,652
12. NAIC 5	2,904,207	60,000	0	493,261	2,899,707	2,904,207	3,457,468	2,000,000
13. NAIC 6	0	0	0	0	0	0	0	0
14. Total Preferred Stock	226,431,488	446,742	0	(1,009,718)	220,403,085	226,431,488	225,868,512	214,503,708
15. Total Bonds and Preferred Stock	3,383,814,057	542,277,023	731,637,680	69,712	3,440,432,013	3,383,814,057	3,194,523,112	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 $.....147,995,820; NAIC 2 $............0; NAIC 3 $............0; NAIC 4 $............0; NAIC 5 $............0; NAIC 6 $............0.

SCHEDULE DA - PART 1

Short-Term Investments

	1 Book/Adjusted Carrying Value	2 Par Value	3 Actual Cost	4 Interest Collected Year To Date	5 Paid for Accrued Interest Year To Date
9199999	147,995,820	XXX	147,995,820	1,538,352	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	1,066,234,564	1,898,737,840
3. Accrual of discount	0	0
4. Unrealized valuation increase (decrease)	0	0
5. Total gain (loss) on disposals	9,396	0
6. Deduct consideration received on disposals	1,284,006,104	1,711,735,000
7. Deduct amortization of premium	2,226	0
8. Total foreign exchange change in book/adjusted carrying value	2,374	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)	147,995,820	365,757,816
11. Deduct total nonadmitted amounts	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	147,995,820	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	(8,000,638)
5.	Considerations received/(paid) on terminations	(8,000,638)
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	(1,316,182)
9.	Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 - 5 + 6 + 7 + 8)	(551,904)
10.	Deduct nonadmitted assets	0
11.	Statement value at end of current period (Line 9 minus Line 10)	(551,904)

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)				0
3.1	Add:				
	Change in variation margin on open contracts - Highly Effective Hedges:				
3.11	Section 1, Column 15, current year to date minus	0			
3.12	Section 1, Column 15, prior year	0	0		
	Change in variation margin on open contracts - All Other:				
3.13	Section 1, Column 18, current year to date minus	18,237			
3.14	Section 1, Column 18, prior year	17,387	850	850	
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)				850
4.1	Cumulative variation margin on terminated contracts during the year		(340,950)		
4.2	Less:				
4.21	Amount used to adjust basis of hedged item	0			
4.22	Amount recognized	(340,950)	(340,950)		
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)				18,237
7.	Deduct nonadmitted assets				0
8.	Statement value at end of current period (Line 6 minus Line 7)				18,237

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	(551,904)	
2. Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance	18,237	
3. Total (Line 1 plus Line 2)		(533,666)
4. Part D, Section 1, Column 5	18,237	
5. Part D, Section 1, Column 6	(551,904)	
6. Total (Line 3 minus Line 4 minus Line 5)		0
	Fair Value Check	
7. Part A, Section 1, Column 16	(551,904)	
8. Part B, Section 1, Column 13	18,237	
9. Total (Line 7 plus Line 8)		(533,666)
10. Part D, Section 1, Column 8	18,237	
11. Part D, Section 1, Column 9	(551,904)	
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	10,500	
15. Part D, Section 1, Column 11	314,250	
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	60,140,980	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	76,407,415	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)	49,909,901	66,176,335
11. Deduct total nonadmitted amounts	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	49,909,901	66,176,335

SCHEDULE A - PART 2

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

1 Description of Property	Location 2 City	3 State	4 Date Acquired	5 Name of Vendor	6 Actual Cost at Time of Acquisition	7 Amount of Encumbrances	8 Book/Adjusted Carrying Value Less Encumbrances	9 Additional Investment Made After Acquisition
Acquired by Purchase								
Office Building, Land, and Improvements	St. Louis	MO	11/30/1999	Worldwide Building, St. Louis	0	0	0	248,914
Building, Land, and Improvements	Charleston	SC	05/01/2002	Charleston Harbor Resort and Marina	0	0	0	752,607
Building, Land, and Improvements	Stevensville	MD	05/11/2005	Bay Bridge Marina	0	0	0	11,619
Building, Land, and Improvements	Whitefield	NH	06/02/2005	Mountain View Grand Resort LLC	0	0	0	272,691
0199999. Totals					0	0	0	1,285,831
0399999. Totals					0	0	0	1,285,831

QE01

SCHEDULE A - PART 3

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

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

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	4,617,227	27,700,000
Miami Beach Marina	Miami	FL		08/28/2017	5.000	19,997,334	0	38,080,029
Miami Beach Marina Future	Miami	FL		08/28/2017	5.000	20,002,666	0	38,090,199
0599999. Total - Mortgages in Good Standing - Commercial Mortgages - All Other				XXX	XXX	40,000,000	4,617,227	103,870,228
0899999. Total - Mortgages in Good Standing				XXX	XXX	40,000,000	4,617,227	103,870,228
3399999. Total Mortgages				XXX	XXX	40,000,000	4,617,227	103,870,228

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																	
Miami Beach Marina	Miami	FL		11/22/2011	08/28/2017	16,508,745	0	0	0	0	0	0	16,508,745	16,508,745	0	0	0
0199999. Total - Mortgages Closed by Repayment						16,508,745	0	0	0	0	0	0	16,508,745	16,508,745	0	0	0
Mortgages With Partial Repayments																	
Biltmore Hotel	Coral Gables	FL		08/13/1999	09/12/2017	61,839	0	0	0	0	0	0	61,839	61,839	0	0	0
Chatham Bars Inn	Cape Cod	MA		05/06/2016	09/12/2017	137,101	0	0	0	0	0	0	137,101	137,101	0	0	0
Dixie Terminal Corporation	Cincinnati	OH		12/30/2008	09/25/2017	80,732	0	0	0	0	0	0	80,732	80,732	0	0	0
Embassy Suites New Orleans	New Orleans	LA		10/25/2012	09/12/2017	5,064,850	0	0	0	0	0	0	5,064,850	5,064,850	0	0	0
Franklin Marriot Cool Springs	Franklin	TN		09/24/2014	09/12/2017	98,433	0	0	0	0	0	0	98,433	98,433	0	0	0
Highland Dallas	Dallas	TX		12/18/2015	09/12/2017	36,539	0	0	0	0	0	0	36,539	36,539	0	0	0
McHenry Row	Baltimore	MD		06/29/2012	09/12/2017	66,646	0	0	0	0	0	0	66,646	66,646	0	0	0
One East Fourth Inc.	Cincinnati	OH		12/30/2008	09/25/2017	251,468	0	0	0	0	0	0	251,468	251,468	0	0	0
Palomar Commons	Carlsbad	CA		10/17/2013	09/12/2017	39,276	0	0	0	0	0	0	39,276	39,276	0	0	0
Xactware Office Building	Lehi	UT		02/24/2014	09/12/2017	61,495	0	0	0	0	0	0	61,495	61,495	0	0	0
0299999. Total - Mortgages With Partial Repayments						5,898,381	0	0	0	0	0	0	5,898,381	5,898,381	0	0	0
0599999. Total Mortgages						22,407,127	0	0	0	0	0	0	22,407,126	22,407,126	0	0	0

SCHEDULE BA - PART 2

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

1	2	Location 3	4	5	6	7	8	9	10	11	12	13
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Desig-nation	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made after Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
Fixed or Variable Interest Rate Investments That Have Underlying Characteristics of Other Fixed Income Instruments - Affiliated												
000000 00 0	Global Premier Finance Company LOC	Cincinnati	OH	Global Premier Finance Company		02/01/1999	0	0	1,916,151	0	0	100.000
1299999. Total - Fixed or Variable Interest Rate Investments That Have Underlying Characteristics of Other Fixed Income Instruments - Affiliated								0	1,916,151	0	0	XXX
Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated												
000000 00 0	ExWorks Capital Fund II Parallel Vehicle, LP	Chicago	IL	ExWorks Capital Fund II Parallel Vehicle, LP		06/22/2017	0	0	13,500,000	0	0	30.000
000000 00 0	Industrial Piping Inc.	Charlotte	NC	Industrial Piping Inc.		12/01/2016	0	0	106	0	0	50.000
000000 00 0	Monarch Capital Partners III, L.P.	New York	NY	Monarch Capital Partners III, L.P.		01/12/2015	0	0	353,776	0	0	1.310
000000 00 0	NB Private Equity Credit Opportunities Fund LP	New York	NY	NB Private Equity Credit Opportunities Fund LP		06/07/2017	0	0	3,445	0	0	0.570
000000 00 0	Vida Insurance Credit Opportunity Fund II, LP	Austin	TX	Vida Insurance Credit Opportunity Fund II, LP		08/02/2017	0	1,377,769	2,826,212	0	0	1.000
000000 00 0	Yukon Capital Partners II L.P.	Minneapolis	MN	Yukon Capital Partners II L.P.		07/17/2014	0	0	168,014	0	0	1.180
000000 00 0	Yukon Capital Partners III L.P.	Minneapolis	MN	Yukon Capital Partners III L.P.		07/18/2017	0	235,551	249,565	0	0	6.000
1399999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated								1,613,320	17,101,118	0	0	XXX
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated												
000000 00 0	A&M Capital Opportunities Fund, LP	Greenwich	CT	A&M Capital Opportunities Fund, LP		10/21/2016	0	0	361,915	0	0	1.000
000000 00 0	AMMC CLO 21 UBS WAREHOUSE	George Town	CYM	UBS Securities LLC		07/10/2017	0	21,623,895	1,750,000	0	0	35.000
000000 00 0	Arclight Energy Partners Fund VI, LP	Boston	MA	Arclight Energy Partners Fund VI, LP		08/04/2015	0	0	501,940	0	0	0.110
000000 00 0	Bridge Growth Partners L.P.	New York	NY	Bridge Growth Partners L.P.		07/15/2014	3	0	1,265,124	0	0	1.750
000000 00 0	Bridge Growth Partners- Accedian Holdings, LLC	New York	NY	Bridge Growth Partners- Accedian Holdings, LLC		05/19/2017	3	0	(23,836)	0	0	30.000
000000 00 0	Bridge Growth Partners- Aggregator, LLC	New York	NY	Bridge Growth Partners- Aggregator, LLC		09/29/2017	3	3,000,000	0	0	0	1.760
000000 00 0	Cincy Tech Fund IV, LLC	Cincinnati	OH	Cincy Tech Fund IV, LLC		03/18/2016	1	0	101,205	0	0	2.890
000000 00 0	Cintrifuse Syndicate Fund I, LLC	Cincinnati	OH	Cintrifuse Syndicate Fund I, LLC		04/29/2013	1	0	32,252	0	0	1.050
000000 00 0	Cintrifuse Syndicate Fund II, LLC	Cincinnati	OH	Cintrifuse Syndicate Fund II, LLC		09/18/2017	1	1,299	0	0	0	2.000
000000 00 0	Energy Impact Fund LP	New York	NY	Energy Impact Fund LP		05/19/2017	0	0	51,485	0	0	0.710
000000 00 0	Greenspring Opportunities VIII LP	Owings Mills	MD	Greenspring Opportunities VIII LP		07/14/2017	0	43,255	0	0	0	0.242
000000 00 0	Gryphon Partners IV, L.P.	San Francisco	CA	Gryphon Partners IV, L.P.		12/06/2016	3	0	317,970	0	0	0.210
000000 00 0	Medley Real D (Annuity) LLC	New York	NY	Medley Real D (Annuity) LLC		03/21/2016	3	0	7,650	0	0	29.310
000000 00 0	NB Secondary Opportunities Fund III L.P.	New York	NY	NB Secondary Opportunities Fund III L.P.		05/23/2013	3	0	857,500	0	0	0.350
000000 00 0	NB Strategic Co-Investment Partners II L.P.	New York	NY	NB Strategic Co-Investment Partners II L.P.		10/01/2012	3	0	10,078	0	0	0.320
000000 00 0	NB Strategic Co-Investment Partners III L.P.	New York	NY	NB Strategic Co-Investment Partners III L.P.		01/28/2016	3	0	113,352	0	0	0.430
000000 00 0	OVIP, L.P.	Cincinnati	OH	OVIP, L.P.		07/27/2017	0	183,750	0	0	0	30.000
000000 00 0	Snow, Phipps, L.P.	Wilmington	DE	Snow, Phipps, L.P.		02/06/2007	3	0	27,331	0	0	1.180
000000 00 0	Snow, Phipps II, L.P.	Wilmington	DE	Snow, Phipps II, L.P.		01/08/2010	3	0	102,263	0	0	0.678
000000 00 0	Snow, Phipps III, L.P.	Wilmington	DE	Snow, Phipps III, L.P.		06/08/2016	3	0	563,315	0	0	0.470
000000 00 0	Solamere Capital Fund II, LP	Boston	MA	Solamere Capital Fund II, LP		08/19/2013	3	0	52,500	0	0	0.770
000000 00 0	Tritium Partners, LLC	Austin	TX	Tritium Partners, LLC		06/26/2015	3	0	256,592	0	0	1.040
1599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated								24,852,199	6,348,636	0	0	XXX
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated												
000000 00 0	Park Meadows CO Investors, LLC	Denver	CO	Park Meadows CO Investors, LLC		02/28/2017	0	0	38,395	0	0	39.860
000000 00 0	PRCP-Arcadia Partners, LP	Seattle	WA	PRCP-Arcadia Partners, LP		10/26/2016	0	0	102,400	0	0	40.000
000000 00 0	PRCP-Avondale Partners, LP	Phoenix	AZ	PRCP-Avondale Partners, LP		09/23/2016	0	0	166,800	0	0	40.000
000000 00 0	PRCP-CS Partners II, LP	Colorado Springs	CO	PRCP-CS Partners II, LP		09/15/2017	0	200,000	0	0	0	40.000
000000 00 0	PRCP-Phoenix III Partners, LP	Phoenix	AZ	PRCP-Phoenix III Partners, LP		08/03/2017	0	1,947,940	14,339,523	0	0	40.000
000000 00 0	Righetti Ranch, L.P.	San Luis Obispo	CA	Righetti Ranch, L.P.		06/26/2015	0	0	87,083	0	0	26.670
000000 00 0	TRG Southgate, L.P.	Dallas	TX	TRG Southgate, L.P.		11/09/2016	0	0	389,707	0	0	22.500
1799999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated								2,147,940	15,123,908	0	0	XXX

SCHEDULE BA - PART 2

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

1	2	Location 3	Location 4	5	6	7	8	9	10	11	12	13
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation	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
Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated												
000000 00 0	R4 Housing Partners IV, L.P.	New York	NY	R4 Housing Partners IV, L.P.		10/01/2015	0	0	2,016,637	0	0	12.470
3399999. Total - Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated								0	2,016,637	0	0	XXX
4499999. Subtotal - Unaffiliated								28,613,459	40,590,299	0	0	XXX
4599999. Subtotal - Affiliated								0	1,916,151	0	0	XXX
4699999. Totals								28,613,459	42,506,450	0	0	XXX

SCHEDULE BA - PART 3

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

1	2	Location 3	Location 4	5	6	7	8	Changes in Book/Adjusted Carrying Value 9	10	11	12	13	14	15	16	17	18	19	20
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V. (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
Fixed or Variable Interest Rate Investments That Have Underlying Characteristics of Other Fixed Income Instruments - Affiliated																			
000000 00 0	Global Premier Finance Company LOC	Cincinnati	OH	Distribution	02/01/1999	09/22/2017	739,000	0	0	0	0	0	0	739,000	739,000	0	0	0	228,151
1299999. Total - Fixed or Variable Int. Rate Investments That Have Underlying Char. of Other Fixed Income Instruments-Affiliated							739,000	0	0	0	0	0	0	739,000	739,000	0	0	0	228,151
Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated																			
000000 00 0	NB Private Equity Credit Opportunities Fund LP	New York	NY	NB Private Equity Credit Opportunities Fund LP.	06/07/2017	09/14/2017	24,837	0	0	0	0	0	0	24,837	24,837	0	0	0	2,831
000000 00 0	Vida Opportunity Fund, L.P.	Austin	TX	Correction from prior quarter	12/05/2016	09/30/2017	(86,876)	0	0	0	0	0	0	(86,876)	(86,876)	0	0	0	86,876
1399999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated							(62,039)	0	0	0	0	0	0	(62,039)	(62,039)	0	0	0	89,707
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated																			
000000 00 0	A&M Capital Opportunities Fund, LP	Greenwich	CT	A&M Capital Opportunities Fund, LP	10/21/2016	09/08/2017	105,278	0	0	0	0	0	0	105,278	105,278	0	0	0	7,338
000000 00 0	Arclight Energy Partners Fund VI, LP	Boston	MA	Arclight Energy Partners Fund VI, LP	08/04/2015	09/28/2017	236,452	0	0	0	0	0	0	236,452	236,452	0	0	0	64,488
000000 00 0	Cintrifuse Syndicate Fund I, LLC	Cincinnati	OH	Cintrifuse Syndicate Fund I, LLC	04/29/2013	09/25/2017	3,836	0	0	0	0	0	0	3,836	3,836	0	0	0	14,347
000000 00 0	DESRI VI, LLC	New York	NY	Correction from prior quarter	12/17/2014	09/30/2017	22,683	0	0	0	0	0	0	22,683	22,683	0	0	0	0
000000 00 0	Energy Impact Fund LP	New York	NY	Correction from prior quarter	05/19/2017	09/30/2017	72,290	0	0	0	0	0	0	72,290	72,290	0	0	0	4,030
000000 00 0	L-A Saturn Acquisition, L.P.	Philadelphia	PA	L-A Saturn Acquisition, L.P.	01/16/2015	07/19/2017	308,425	0	0	0	0	0	0	308,425	308,425	0	0	0	142,231
000000 00 0	Medley Credit Opportunity Delaware Fund, L.P.	New York	NY	Medley Credit Opportunity Delaware Fund, L.P.	07/15/2016	08/30/2017	120,885	0	0	0	0	0	0	120,885	120,885	0	0	0	0
000000 00 0	NB Secondary Opportunities Fund III L.P.	New York	NY	NB Secondary Opportunities Fund III L.P.	05/23/2013	09/28/2017	298,290	0	0	0	0	0	0	298,290	298,290	0	0	0	556,618
000000 00 0	NB Strategic Co-Investment Partners II L.P.	New York	NY	NB Strategic Co-Investment Partners II L.P.	10/01/2012	09/26/2017	109,006	0	0	0	0	0	0	109,006	109,006	0	0	0	327,331
000000 00 0	Snow, Phipps, L.P.	Wilmington	DE	Snow, Phipps, L.P.	02/06/2007	08/15/2017	170,298	0	0	0	0	0	0	170,298	170,298	0	0	0	606,074
000000 00 0	Snow, Phipps II, L.P.	Wilmington	DE	Snow, Phipps II, L.P.	01/08/2010	08/15/2017	336,495	0	0	0	0	0	0	336,495	336,495	0	0	0	1,049,765
000000 00 0	Solamere Capital Fund II, LP	Boston	MA	Solamere Capital Fund II, LP	10/15/2013	09/14/2017	103,819	0	0	0	0	0	0	103,819	103,819	0	0	0	0
000000 00 0	Solamere Capital Fund II-A, LP	Boston	MA	Solamere Capital Fund II-A, LP	12/06/2013	09/14/2017	122,680	0	0	0	0	0	0	122,680	122,680	0	0	0	0
000000 00 0	Vida Longevity Fund, LP	Austin	TX	Correction from prior quarter	04/01/2015	09/30/2017	(166,114)	0	0	0	0	0	0	(166,114)	(166,114)	0	0	0	166,114
1599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated							1,844,321	0	0	0	0	0	0	1,844,321	1,844,321	0	0	0	2,938,336
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	09/20/2017	21,216	0	0	0	0	0	0	21,216	21,216	0	0	0	0

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Changes in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V. (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
1799999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated							21,216	0	0	0	0	0	0	21,216	21,216	0	0	0	0
4499999. Subtotal - Unaffiliated							1,803,498	0	0	0	0	0	0	1,803,498	1,803,498	0	0	0	3,028,043
4599999. Subtotal - Affiliated							739,000	0	0	0	0	0	0	739,000	739,000	0	0	0	228,151
4699999. Totals							2,542,498	0	0	0	0	0	0	2,542,498	2,542,498	0	0	0	3,256,194

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. Government									
912828 V5 6	U.S. TREASURY NOTES 1.125 01/31/2019		09/22/2017	CITIGROUP		109,639	110,000	188	1
0599999. Total - Bonds - U.S. Government						109,639	110,000	188	XXX
Bonds - U.S. Special Revenue and Special Assessment									
56052F HW 8	ME HSG AUTH MTG D-1 3.50 11/15/2037		07/20/2017	BARCLAYS CAPITAL		5,000,000	5,000,000	0	1FE
57587A VM 7	MA HSG FIN AGY 187 3.25 12/01/2032		07/20/2017	MORGAN STANLEY		3,855,000	3,855,000	0	1FE
57587A VN 5	MA HSG FIN AGY 187 3.55 12/01/2037		07/20/2017	MORGAN STANLEY		5,000,000	5,000,000	0	1FE
64972C P6 4	NYC HSG DEV CORP E-2 3.35 11/01/2036		09/28/2017	CITIGROUP		2,000,000	2,000,000	0	1FE
658909 NG 7	ND HSG FIN AGY D 3.45 07/01/2037		08/17/2017	RBC CAPITAL MARKETS		3,500,000	3,500,000	0	1FE
67756Q WE 3	OH HSG FIN AGY D 3.40 09/01/2037		09/07/2017	CITIGROUP		2,000,000	2,000,000	0	1FE
3199999. Total - Bonds - U.S. Special Revenue and Special Assessments						21,355,000	21,355,000	0	XXX
Bonds - Industrial and Miscellaneous									
001748 AF 9	AMMC 2014-14A B2L1 CLO MEZ FLT 07/25/29		07/10/2017	MITSUBISHI		150,000	150,000	0	3AM
001748 AH 5	AMMC 2014-14A B2L2 CLO MEZ FLT 07/25/29		07/10/2017	MITSUBISHI		143,250	150,000	0	1AM
00175L AG 7	AMMC 2014-14A A1LR CLO SSNR FLT 07/25/29		07/10/2017	MITSUBISHI		3,112,000	3,112,000	0	1FE
00175L AJ 1	AMMC 2014-14A A2LR CLO MEZ FLT 07/25/29		07/10/2017	MITSUBISHI		622,000	622,000	0	1FE
00175L AL 6	AMMC 2014-14A A3LR CLO MEZ FLT 07/25/29		07/10/2017	MITSUBISHI		249,000	249,000	0	1FE
00175L AN 2	AMMC 2014-14A B1LR CLO MEZ FLT 07/25/29		07/10/2017	MITSUBISHI		286,000	286,000	0	2AM
00176B AH 6	AMMC CLO 2013-13A B2L1 MEZ FLT 07/24/29		07/01/2017	MITSUBISHI		107,250	110,000	0	2AM
00176B AK 9	AMMC CLO 2013-13A B2L2 MEZ FLT 07/29		07/01/2017	MITSUBISHI		110,000	110,000	0	3AM
00176B AM 5	AMMC CLO 2013-13A B3LR MEZ FLT 07/29		07/01/2017	MITSUBISHI		101,200	110,000	0	1AM
00176D AG 4	AMMC CLO 2013-13A A1LR SSNR FLT 07/29		07/01/2017	MITSUBISHI		2,599,000	2,599,000	0	1FE
00176D AJ 8	AMMC CLO 2013-13A A2LR MEZ FLT 07/29		07/01/2017	MITSUBISHI		525,000	525,000	0	1FE
00176D AL 3	AMMC CLO 2013-13A A3LR MEZ FLT 07/29		07/01/2017	MITSUBISHI		215,000	215,000	0	1FE
00176D AN 9	AMMC CLO 2013-13A B1LR MEZ FLT 07/29		07/01/2017	MITSUBISHI		257,000	257,000	0	2AM
005055 ZZ 4	ACCRUENT LLC TL L+475 07/28/2023		07/28/2017	Private Placement		995,639	1,017,752	0	3FE
005065 ZZ 3	ACCRUENT LLC DDTL L+375 07/28/2023		08/07/2017	Private Placement		402,123	406,065	0	3FE
059666 ZZ 3	BAKEMARK HOLDINGS TL L+525 08/17/2023		08/17/2017	Private Placement		792,349	816,855	0	3FE
07384D AB 8	BELK INC TL B 1L L+475 12/10/2022		08/09/2017	MORGAN STANLEY		417,600	500,000	0	4FE
07384D AB 8	BELK INC TL B 1L L+475 12/10/2022		08/11/2017	MORGAN STANLEY		417,500	500,000	0	4FE
16282F AC 5	CATALINA MARKETING TL B L+350 04/09/2021		08/24/2017	Private Placement		430,000	500,000	0	4FE
200250 ZZ 4	COMMAND ALKON TL L+500 08/21/2023		09/01/2017	Private Placement		1,232,749	1,250,000	0	3FE
22284H AC 7	COV 2017-1A B CLO MEZ FLT 10/15/2029		08/09/2017	WELLS FARGO BROKERAGE SERVICES		1,000,000	1,000,000	0	1FE
245333 ZZ 5	DECOPAC INC L+4.25 09/26/2024 AR		09/29/2017	Private Placement		1,224,732	1,250,000	0	3FE
288522 AA 3	ELLINGTON FINANCIAL 5.25 09/01/2022		08/15/2017	SANDLER & O'NEIL PARTNERS		10,000,000	10,000,000	0	1FE
333333 ZZ 8	ECCRINE SYS CONV 8.00 12/10/2018		09/08/2017	Private Placement		300,000	300,000	0	4Z
357666 ZZ 2	FRONTLINE TECH L+650 09/15/2023 AR		09/18/2017	Private Placement		991,336	1,045,082	0	3FE
360444 ZZ 9	FWR HOLDING CORP L+600 08/25/2023		08/21/2017	Private Placement		647,752	670,203	0	3FE
375222 ZZ 2	GLOBAL FRANCHISE GRP L+575 12/18/2019 AR		09/15/2017	Private Placement		1,068,285	1,079,076	0	3FE
48274W AE 7	KVK 2016-1A D CLO MEZ FLT 01/15/2029		07/01/2017	BANC OF AMERICA SECURITIES		0	0	217	3AM
523278 ZZ 5	LECTRUS CORP 8.00 9/29/2017		07/01/2017	Capitalized Interest		1,352	1,352	0	4Z
523278 ZZ 5	LECTRUS CORP 8.00 9/29/2017		08/01/2017	Capitalized Interest		1,406	1,406	0	4Z
523278 ZZ 5	LECTRUS CORP 8.00 9/29/2017		09/01/2017	Capitalized Interest		1,416	1,416	0	4Z
523278 ZZ 5	LECTRUS CORP 8.00 9/29/2017		09/28/2017	Capitalized Interest		1,334	1,334	0	4Z
52327@ AA 3	LECTRUS CORP TL 17% PIK 11/15/2017		07/01/2017	Capitalized Interest		29,326	29,298	0	6
52327@ AA 3	LECTRUS CORP TL 17% PIK 11/15/2017		08/01/2017	Capitalized Interest		30,733	30,703	0	6
52327@ AA 3	LECTRUS CORP TL 17% PIK 11/15/2017		09/01/2017	Capitalized Interest		31,153	31,153	0	6

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)
600323 ZZ 5	MINISTRY BRANDS DDTL L+500 12/02/2022		08/23/2017	Private Placement		185,642	185,642	0	3FE
600323 ZZ 5	MINISTRY BRANDS DDTL L+500 12/02/2022		09/20/2017	Private Placement		42,461	42,461	0	3FE
61033R AA 1	MCMML 2017-1A A CLO SSNR FLT 04/22/2029	C	09/22/2017	BNP PARIBAS		2,000,000	2,000,000	0	1FE
61743Z ZZ 2	MONROE CAP MGMT A-2 LIBOR+285 10/30/23		08/10/2017	Private Placement		2,177,419	2,177,419	0	1FE
61743Z ZZ 2	MONROE CAP MGMT A-2 LIBOR+285 10/30/23		08/25/2017	Private Placement		406,452	406,452	0	1FE
61743Z ZZ 2	MONROE CAP MGMT A-2 LIBOR+285 10/30/23		08/31/2017	Private Placement		124,839	124,839	0	1FE
61743Z ZZ 2	MONROE CAP MGMT A-2 LIBOR+285 10/30/23		09/01/2017	Private Placement		180,000	180,000	0	1FE
61743Z ZZ 2	MONROE CAP MGMT A-2 LIBOR+285 10/30/23		09/19/2017	Private Placement		348,387	348,387	0	1FE
61743Z ZZ 2	MONROE CAP MGMT A-2 LIBOR+285 10/30/23		09/29/2017	Private Placement		319,355	319,355	0	1FE
636333 ZZ 2	NATIONAL IPA TL L+550 09/19/2022		09/01/2017	Private Placement		638,139	647,857	0	3FE
67107K AR 7	OCP 2014-7A A1BR CLO SSNR 2.66 10/20/26	C	09/15/2017	NATIXIS		1,000,000	1,000,000	0	1FE
67107K AT 3	OCP 2014-7A A2BR CLO MEZ 3.29 10/20/2026	C	09/15/2017	NATIXIS		400,000	400,000	0	1FE
68286# AA 6	FBI WESTCHESTER CTL A-1 3.61 07/05/2032		07/05/2017	Capitalized Interest		19,060	19,038	0	1FE
70437Y AF 8	PAYLESS INC A1-EXIT L+800 02/10/2022		08/10/2017	Exchanged		373,028	373,028	0	5FE
70437Y AG 6	PAYLESS INC A2-EXIT L+900 08/10/2022		08/10/2017	Exchanged		931,334	931,334	0	5FE
704888 ZZ 2	PDI HOLDINGS TL L+475 08/25/2023		08/25/2017	Private Placement		998,572	1,019,185	0	3FE
71424# AA 3	PERMIAN HOLDCO 2 14.00 10/15/2021		09/30/2017	Capitalized Interest		5,381	5,381	0	5*
71755V AB 5	PA ENERGY TL B 1L L+125 04/04/2018		07/31/2017	Private Placement		648,853	716,965	0	5FE
78411E AC 2	SPECIALTYCARE INC TL 1L L+425 09/05/2023		09/06/2017	Private Placement		609,429	625,056	0	4FE
866100 ZZ 6	SUMMIT COMPANIES L+625 08/31/2022		08/30/2017	Private Placement		1,866,667	1,866,667	0	2FE
92557G AS 7	VIBR 2013-2A A2BR CLO MEZ 3.2 07/24/2024		07/13/2017	MORGAN STANLEY		3,000,000	3,000,000	0	1FE
936444 ZZ 4	VISUAL EDGE TECHNOLOGY L+575 08/31/2023		08/31/2017	Private Placement		880,946	902,778	0	3FE
936666 ZZ 2	VISUAL EDGE TECH DD L+575 08/31/2023 AR		09/29/2017	Private Placement		137,500	138,889	0	3FE
94945P AA 3	WLKRG 2017-AA A ABS SNR 2.82 06/15/33		07/20/2017	BANC OF AMERICA SECURITIES		1,964,925	1,965,539	1,540	1FE
AP2864 87 8	MAS BILLS 0.00 12/22/2020	B	09/26/2017	OCBC LTD, SINGAPORE		78,091	106,000	0	4Z
3899999. Total - Bonds - Industrial and Miscellaneous						47,829,965	48,428,965	1,756	XXX
8399997. Total - Bonds - Part 3						69,294,604	69,893,965	1,945	XXX
8399999. Total - Bonds						69,294,604	69,893,965	1,945	XXX
Preferred Stocks - Industrial and Miscellaneous									
088555 ZC 4	BIDTELLECT SERIES B-1		08/25/2017	Private Placement	22,963.000	86,743	0.00	0	P4AZ
088577 ZZ 7	BEXION PHARMACEUTICALS A-1		07/01/2017	Private Placement	15,465.780	0	0.00	0	P5*A
088577 ZZ 7	BEXION PHARMACEUTICALS A-1		07/21/2017	Private Placement	4,400.000	60,000	0.00	0	P5*A
173333 ZZ 1	LOSANT IoT INC SERIES A		08/02/2017	Private Placement	458,645.000	300,000	0.00	0	P4AZ
61775@ 12 9	MORPHICK INC SERIES A 8.00%		07/01/2017	Private Placement	2,000,000.000	0	0.00	0	RP5*A
8499999. Total - Preferred Stocks - Industrial and Miscellaneous						446,742	XXX	0	XXX
8999997. Total - Preferred Stocks - Part 3						446,742	XXX	0	XXX
8999999. Total - Preferred Stocks						446,742	XXX	0	XXX
Common Stocks - Industrial and Miscellaneous									
08888Z 13 6	BIDTELLECT $.01 6/26/2027		08/25/2017	Private Placement	18,301.000	68,949	XXX	0	A
10922N 10 3	BRIGHTHOUSE FINANCIAL INC-WI		08/07/2017	Spin Off 59156R108	10,363.000	398,202	XXX	0	L
267475 10 1	DYCOM INDUSTRIES INC		08/30/2017	STIFEL NICOLAUS	10,000.000	754,440	XXX	0	L
55616P 10 4	MACY'S INC		08/23/2017	ISI GROUP	75,000.000	1,546,793	XXX	0	L
55616P 10 4	MACY'S INC		08/25/2017	ISI GROUP	50,000.000	1,052,925	XXX	0	L
55616P 10 4	MACY'S INC		09/18/2017	ISI GROUP	60,000.000	1,345,752	XXX	0	L
55616P 10 4	MACY'S INC		09/20/2017	CORNERSTONE MACRO	50,000.000	1,071,610	XXX	0	L
55616P 10 4	MACY'S INC		09/21/2017	CORNERSTONE MACRO	20,000.000	423,532	XXX	0	L

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)
704999 ZZ 7	PAYLESS HOLDINGS LLC		08/10/2017	Exchanged	42,388.000	1,017,312	XXX	0	A
829226 10 9	SINCLAIR BROADCAST GROUP A		09/21/2017	CORNERSTONE MACRO	10,149.000	288,986	XXX	0	L
829226 10 9	SINCLAIR BROADCAST GROUP A		09/22/2017	CORNERSTONE MACRO	10,000.000	291,697	XXX	0	L
829226 10 9	SINCLAIR BROADCAST GROUP A		09/25/2017	CORNERSTONE MACRO	10,000.000	294,091	XXX	0	L
829226 10 9	SINCLAIR BROADCAST GROUP A		09/27/2017	ISI GROUP	28,750.000	856,612	XXX	0	L
896047 50 3	TRIBUNE MEDIA CO - A		09/21/2017	CORNERSTONE MACRO	36,006.000	1,452,777	XXX	0	L
896047 50 3	TRIBUNE MEDIA CO - A		09/22/2017	CORNERSTONE MACRO	15,000.000	606,230	XXX	0	L
896047 50 3	TRIBUNE MEDIA CO - A		09/27/2017	ISI GROUP	30,547.000	1,240,175	XXX	0	L
9099999. Total - Common Stocks - Industrial and Miscellaneous						12,710,080	XXX	0	XXX
9799997. Total - Common Stocks - Part 3						12,710,080	XXX	0	XXX
9799999. Total - Common Stocks						12,710,080	XXX	0	XXX
9899999. Total - Preferred and Common Stocks						13,156,822	XXX	0	XXX
9999999. Total - Bonds, Preferred and Common Stocks						82,451,426	XXX	1,945	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		09/25/2017.	MBS Paydown		467	467	467	462	0	(2)	0	(2)	0	467	0	0	0	19	05/01/2031.	1
31387D EV 7	FNCL 580748 PT 6.0 5/01/2031		09/25/2017.	MBS Paydown		78	78	78	76	0	(0)	0	(0)	0	78	0	0	0	3	05/01/2031.	1
31388D ZU 5	FNCL 602055 PT 6.50 9/01/2031		09/25/2017.	MBS Paydown		597	597	609	594	0	(6)	0	(6)	0	597	0	0	0	26	09/01/2031.	1
31388G VW 8	FNCL 604629 PT 6.0 9/01/2031		09/25/2017.	MBS Paydown		164	164	164	77	0	(1)	0	(1)	0	164	0	0	0	7	09/01/2031.	1
31388K WT 5	FNCL 607358 PT 6.50 10/01/2031		09/25/2017.	MBS Paydown		318	318	327	255	0	1	0	1	0	318	0	0	0	14	10/01/2031.	1
31390V ER 1	FNCL 657244 PT 6.0 9/01/2032		09/25/2017.	MBS Paydown		295	295	299	260	0	(1)	0	(1)	0	295	0	0	0	12	09/01/2032.	1
0599999.	Total - Bonds - U.S. Government					1,920	1,920	1,943	1,724	0	(9)	0	(9)	0	1,920	0	0	0	80	XXX	XXX
Bonds - U.S. States, Territories and Possessions																					
646039 KF 3	NEW JERSEY ST SER L 5.25 07/15/2017		07/15/2017.	Maturity		6,550,000	6,550,000	7,649,876	6,632,730	0	(82,730)	0	(82,730)	0	6,550,000	0	0	0	343,875	07/15/2017.	1FE
1799999.	Total - Bonds - U.S. States, Territories & Possessions					6,550,000	6,550,000	7,649,876	6,632,730	0	(82,730)	0	(82,730)	0	6,550,000	0	0	0	343,875	XXX	XXX
Bonds - U.S. Political Subdivisions of States																					
438670 UL 3	HONOLULU CITY & CO 5.00 09/01/2017		09/01/2017.	Maturity		1,000,000	1,000,000	1,128,240	1,012,218	0	(12,218)	0	(12,218)	0	1,000,000	0	0	0	50,000	09/01/2017.	1FE
850000 3F 5	SPRING TX ISD PREF 5.00 08/15/2019		08/15/2017.	Call		880,000	880,000	910,140	892,287	0	(12,287)	0	(12,287)	0	880,000	0	0	0	44,000	08/15/2019.	1FE
2499999.	Total - Bonds - U.S. Political Subdivisions of States					1,880,000	1,880,000	2,038,380	1,904,505	0	(24,505)	0	(24,505)	0	1,880,000	0	0	0	94,000	XXX	XXX
Bonds - U.S. Special Revenue and Special Assessment																					
01039W AZ 5	AL PUB HSG B 4.45 01/01/2024		08/31/2017.	Partial Call		35,000	35,000	34,586	34,644	0	356	0	356	0	35,000	0	0	0	1,557	01/01/2024.	1FE
041083 VB 9	AR ST DEV FIN SFM A 3.10 07/01/2043		09/01/2017.	MBS Paydown		69,748	69,748	69,748	69,748	0	0	0	0	0	69,748	0	0	0	1,405	07/01/2043.	1FE
051687 DB 4	AURORA IL SF MTG 5.50 12/01/2039		09/01/2017.	MBS Paydown		23,001	23,001	23,346	23,292	0	(271)	0	(271)	0	23,001	0	0	0	845	12/01/2039.	1FE
091096 BQ 9	BIRMINGHAM WTRWKS 4.00 07/01/2017		07/01/2017.	Maturity		3,960,000	3,960,000	4,071,672	3,968,364	0	(8,364)	0	(8,364)	0	3,960,000	0	0	0	158,400	07/01/2017.	1FE
130333 BW 6	CA HSG FIN AGY 4.75 08/01/2028		09/01/2017.	Partial Call		195,000	195,000	195,794	195,348	0	(348)	0	(348)	0	195,000	0	0	0	8,198	08/01/2028.	1FE
130333 CA 3	CA HSG FIN AGY A 2.90 02/01/2042		09/01/2017.	MBS Paydown		9,646	9,646	9,646	9,646	0	0	0	0	0	9,646	0	0	0	175	02/01/2042.	1FE
130333 CB 1	CA HSG FIN AGY B 2.90 02/01/2042		09/01/2017.	MBS Paydown		8,897	8,897	8,875	8,878	0	5	0	5	0	8,897	0	0	0	170	02/01/2042.	1FE
130575 Z2 2	CA RURAL HOME MTG 5.45 02/01/48		08/01/2017.	Partial Call		110,000	110,000	114,263	112,047	0	(2,047)	0	(2,047)	0	110,000	0	0	0	5,995	02/01/2048.	1FE
130575 Z2 2	CA RURAL HOME MTG 5.45 02/01/48		08/16/2017.	Call		182,000	175,000	181,781	178,256	0	(426)	0	(426)	0	177,831	0	4,169	4,169	9,935	02/01/2048.	1FE
13079P FG 3	CA MULTI FAM HSG 4.50 01/15/2040		07/15/2017.	Sinking Fund Redemption		10,000	10,000	9,650	9,694	0	304	0	304	0	10,000	0	0	0	450	01/15/2040.	1FE
19647P BA 0	CO ST HSG FIN AUTH MF I 3.20 02/01/2044		09/01/2017.	MBS Paydown		1,303,376	1,303,376	1,303,376	1,303,376	0	0	0	0	0	1,303,376	0	0	0	31,200	02/01/2044.	1FE
19647P BQ 5	CO HSG FIN AUTH V 3.40 11/01/2045		09/01/2017.	Paydown		47,278	47,278	47,278	47,277	0	1	0	1	0	47,278	0	0	0	1,014	11/01/2045.	1FE
20774W G9 6	CT HSG FIN 4.00 11/15/2040		09/12/2017.	Partial Call		740,000	740,000	770,374	754,861	0	(14,861)	0	(14,861)	0	740,000	0	0	0	18,084	11/15/2040.	1FE
20775B N8 5	CT ST HSG FIN AUTH B-2 4.00 11/15/2032		09/12/2017.	Partial Call		105,000	105,000	111,771	109,614	0	(4,614)	0	(4,614)	0	105,000	0	0	0	2,237	11/15/2032.	1FE
23410B CH 2	DAKOTA CNTY MN SF 4.50 06/01/2035		09/01/2017.	Partial Call		70,000	70,000	75,194	72,375	0	(2,380)	0	(2,380)	0	70,000	0	0	0	1,635	06/01/2035.	1FE
246395 NX 1	DE HSG AUTH B 4.05 07/01/2017		07/01/2017.	Maturity		75,000	75,000	73,763	67,369	0	15,208	0	15,208	0	75,000	0	0	0	3,038	07/01/2017.	1FE
246395 WY 9	DE HSG AUTH-SFM-A- A-1 4.90 07/01/2029		07/01/2017.	Sinking Fund Redemption		15,000	15,000	15,594	15,310	0	(269)	0	(269)	0	15,000	0	0	0	743	07/01/2029.	1FE
246395 WY 9	DE HSG AUTH-SFM-A- A-1 4.90 07/01/2029		09/01/2017.	Partial Call		5,000	5,000	5,198	5,103	0	(104)	0	(104)	0	5,000	0	0	0	248	07/01/2029.	1FE
267045 AJ 1	DUTCHESS CNTY NY 5.00 07/01/2017		07/01/2017.	Maturity		1,000,000	1,000,000	1,058,830	1,005,050	0	(5,050)	0	(5,050)	0	1,000,000	0	0	0	50,000	07/01/2017.	1FE
31392C EM 2	FNW 02-W2 AF5 SEQ HEL STP 6/25/32		09/25/2017.	MBS Paydown		4,769	4,769	4,580	4,530	0	161	0	161	0	4,769	0	0	0	210	06/25/2032.	1
34074M CH 2	FL HSG FIN CORP 5.00 07/01/2028		07/01/2017.	Sinking Fund Redemption		230,000	230,000	248,515	237,401	0	(4,812)	0	(4,812)	0	230,000	0	0	0	11,500	07/01/2028.	1FE
34074M GX 3	FL HSG 4.45 07/01/2026		07/01/2017.	Partial Call		145,000	145,000	145,000	145,000	0	0	0	0	0	145,000	0	0	0	6,457	07/01/2026.	1FE
34074M GZ 8	FL HSG 4.50 01/01/2029		07/01/2017.	Sinking Fund Redemption		345,000	345,000	372,662	359,820	0	(10,783)	0	(10,783)	0	345,000	0	0	0	15,525	01/01/2029.	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)
34074M KB 6	FL ST HSG FIN C 4.00 7/01/2035		07/01/2017	Partial Call		295,000	295,000	317,066	310,748	0	(15,748)	0	(15,748)	0	295,000	0	0	0	11,800	07/01/2035	1FE
34074M LZ 2	FL HSG FIN CORP A 3.50 07/01/2046		07/01/2017	Partial Call		200,000	200,000	217,086	210,864	0	(10,864)	0	(10,864)	0	200,000	0	0	0	7,000	07/01/2046	1FE
34074M MY 4	FLORIDA HSG FIN CORP 1 4.00 01/01/2047		07/01/2017	Partial Call		95,000	95,000	103,256	101,596	0	(6,596)	0	(6,596)	0	95,000	0	0	0	3,800	01/01/2047	1FE
373539 5F 8	GA HSG & FIN AUTH B-2 3.50 06/01/2039		07/01/2017	Partial Call		30,000	30,000	31,971	31,884	0	(1,884)	0	(1,884)	0	30,000	0	0	0	653	06/01/2039	1FE
373539 Y2 5	GEORGIA ST HSG & FIN A-1 3.50 06/01/2045		07/01/2017	Partial Call		150,000	150,000	160,917	157,372	0	(7,372)	0	(7,372)	0	150,000	0	0	0	2,676	06/01/2045	1FE
419818 HM 4	HI ST HSG FIN A TXB 2.60 07/01/2037		09/01/2017	MBS Paydown		61,590	61,590	61,590	61,590	0	0	0	0	0	61,590	0	0	0	1,033	07/01/2037	1FE
45201L WF 8	IL ST HSG DEV AUTH C 3.875 12/01/2043		09/01/2017	MBS Paydown		435,773	435,773	435,773	435,773	0	0	0	0	0	435,773	0	0	0	10,817	12/01/2043	1FE
45201Y F3 6	IL HSG DEV A TXBL 4.00 02/01/2034		08/01/2017	Partial Call		40,000	40,000	41,254	41,099	0	(1,099)	0	(1,099)	0	40,000	0	0	0	1,633	02/01/2034	1FE
45201Y N2 9	IL HSG DEV AUTH A 3.125 02/01/2047		09/01/2017	MBS Paydown		27,415	27,415	27,415	0	0	(2)	0	(2)	0	27,415	0	0	0	452	02/01/2047	1FE
45203F AM 8	IL HSG DEV 4.60 09/01/2025		09/08/2017	Partial Call		140,000	140,000	135,138	136,702	0	3,298	0	3,298	0	140,000	0	0	0	6,836	09/01/2025	1FE
45203L BS 1	IL ST HSG DEV MF PT 3.00 2/01/2031		09/26/2017	MBS Paydown		5,102	5,102	5,102	5,102	0	0	0	0	0	5,102	0	0	0	104	02/01/2031	1FE
45203L CD 3	IL HSG DEV AUTH 2.85 07/01/2032		08/26/2017	MBS Paydown		5,736	5,736	5,736	5,757	0	1	0	1	0	5,736	0	0	0	89	07/01/2032	1FE
45203L CE 1	IL HSG DEV AUTH 2.80 07/01/2032		08/26/2017	MBS Paydown		12,083	12,083	12,083	12,081	0	(164)	0	(164)	0	12,083	0	0	0	213	07/01/2032	1FE
455057 PB 9	INDIANA ST REF C 5.25 07/01/2017		07/01/2017	Maturity		2,300,000	2,300,000	2,627,382	2,322,061	0	(22,061)	0	(22,061)	0	2,300,000	0	0	0	120,750	07/01/2017	1FE
45505T GQ 8	IN HSG & CMNTY DEV A-1 2.95 01/01/2033		07/01/2017	Partial Call		795,000	795,000	795,000	795,000	0	(0)	0	(0)	0	795,000	0	0	0	23,518	01/01/2033	1FE
45505T JC 6	IN HSG & CMNTY DEV A-2 4.00 01/01/2039		07/01/2017	Paydown		50,000	50,000	52,932	0	0	(305)	0	(305)	0	50,000	0	0	0	867	01/01/2039	1FE
458840 6A 8	INTERMTN PWR UTAH 0.00 7/1/2017 ETM		07/01/2017	Maturity		7,695,000	7,695,000	5,790,488	7,339,664	0	355,336	0	355,336	0	7,695,000	0	0	0	0	07/01/2017	1
462467 NW 7	IA ST FIN SF MTGE SER 3 2.90 2/01/2042		09/01/2017	Partial Call		20,000	20,000	20,000	20,000	0	0	0	0	0	20,000	0	0	0	375	02/01/2042	1FE
49130T ME 3	KY HSG CORP A 5.00 01/01/2028		09/22/2017	Partial Call		30,000	30,000	32,315	31,276	0	(1,276)	0	(1,276)	0	30,000	0	0	0	1,566	01/01/2028	1FE
49130T PR 1	KY ST HSG CORP A 4.25 07/01/2033		09/22/2017	Partial Call		220,000	220,000	(86,194)	224,534	0	(4,534)	0	(4,534)	0	220,000	0	0	0	9,644	07/01/2033	1FE
49130T PS 9	KY HSG CORP A 3.00 11/01/2041		09/01/2017	Partial Call		10,000	10,000	10,000	10,000	0	0	0	0	0	10,000	0	0	0	213	11/01/2041	1FE
49130T PT 7	KY HSG CORP B 3.00 11/01/2041		09/01/2017	Partial Call		25,000	25,000	25,000	25,000	0	0	0	0	0	25,000	0	0	0	488	11/01/2041	1FE
49130T VQ 6	KY HSG CORP TXBL B 4.00 07/01/2037		09/22/2017	Partial Call		250,000	250,000	260,175	259,993	0	(9,993)	0	(9,993)	0	250,000	0	0	0	6,354	07/01/2037	1FE
57419P K2 4	MD ST CMNTY DEV 5.00 03/01/2041		07/20/2017	Partial Call		35,000	35,000	37,090	35,998	0	(998)	0	(998)	0	35,000	0	0	0	1,006	03/01/2041	1FE
57419R JY 2	MD CMNTY DEV ADMIN 3.25 09/01/2044		07/20/2017	Partial Call		110,000	110,000	113,790	112,769	0	(2,769)	0	(2,769)	0	110,000	0	0	0	1,995	09/01/2044	1FE
57586P 8H 2	MA HSG FIN AGY 167 4.00 12/01/2043		09/01/2017	Partial Call		125,000	125,000	133,951	131,295	0	(6,295)	0	(6,295)	0	125,000	0	0	0	2,676	12/01/2043	1FE
57586P E5 1	MA HSG FIN REV C 4.30 12/01/2019		07/01/2017	Paydown		200,000	200,000	200,000	200,000	0	0	0	0	0	200,000	0	0	0	4,445	12/01/2019	1FE
57586P K8 8	MA HSG AUTH 5.00 12/01/2028		09/01/2017	Partial Call		295,000	295,000	316,718	298,122	0	(3,122)	0	(3,122)	0	295,000	0	0	0	8,075	12/01/2028	1FE
57586P P2 6	MA ST HSG 4.50 06/01/2029		09/01/2017	Partial Call		230,000	230,000	243,545	236,293	0	(6,293)	0	(6,293)	0	230,000	0	0	0	5,673	06/01/2029	1FE
57586P Y5 9	MASS ST HSG-SF-160 3.75 06/01/2034		09/01/2017	Partial Call		95,000	95,000	99,418	97,632	0	(2,632)	0	(2,632)	0	95,000	0	0	0	1,967	06/01/2034	1FE
57587A FT 0	MA HSG FIN AGY 172 4.00 06/01/2045		09/01/2017	Partial Call		240,000	240,000	264,058	259,262	0	(19,262)	0	(19,262)	0	240,000	0	0	0	5,054	06/01/2045	1FE
57587A JD 1	MA HSG FIN AGY 178 3.50 06/01/2042		09/01/2017	Partial Call		340,000	340,000	359,268	355,274	0	(15,274)	0	(15,274)	0	340,000	0	0	0	6,157	06/01/2042	1FE
57587A TW 8	MA HSG FIN AGY 186 3.95 06/01/2030		09/01/2017	Partial Call		1,175,000	1,175,000	1,175,000	1,174,999	0	1	0	1	0	1,175,000	0	0	0	28,954	06/01/2030	1FE
57587A TX 6	MA HSG FIN AGY 186 4.00 06/01/2039		09/01/2017	Paydown		265,000	265,000	279,493	279,289	0	(2,942)	0	(2,942)	0	265,000	0	0	0	5,239	06/01/2039	1FE
576049 SG 6	MA WTR RES SR A 6.50 7/15/2019		07/15/2017	Sinking Fund Redemption		770,000	770,000	945,699	823,906	0	(53,906)	0	(53,906)	0	770,000	0	0	0	50,050	07/15/2019	1FE
576528 DE 0	MATAGORDA PCR TX 5.20 05/01/2030 (AEP)		08/21/2017	Put		2,071,778	2,000,000	1,864,800	1,891,413	0	3,225	0	3,225	0	1,894,638	0	177,139	177,139	52,000	05/01/2030	1FE
592113 AV 6	MET GOVT NASHVILLE 3.75 03/15/2028		09/15/2017	Sinking Fund Redemption		25,000	25,000	24,625	24,692	0	304	0	304	0	25,000	0	0	0	938	03/15/2028	1FE
60415N 4Z 2	MN HFA SRS E 5.05 07/01/2034		08/01/2017	Partial Call		155,000	155,000	157,474	156,151	0	(1,151)	0	(1,151)	0	155,000	0	0	0	7,908	07/01/2034	1FE
60416Q GB 4	MN HSG FIN AGY D 2.875 11/01/2044		09/01/2017	MBS Paydown		454,972	454,972	454,972	454,972	0	0	0	0	0	454,972	0	0	0	9,085	11/01/2044	1FE

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)
60416Q GC 2	MINNESOTA ST HSG FIN A 2.80 02/01/2045		09/01/2017	MBS Paydown		261,556	261,556	261,556	261,556	0	0	0	0	0	261,556	0	0	0	4,962	02/01/2045	1FE
60416Q GD 0	MINNESOTA ST HSG FIN 3.00 04/01/2045		09/01/2017	MBS Paydown		118,448	118,448	118,448	118,448	0	0	0	0	0	118,448	0	0	0	2,368	04/01/2045	1FE
60416Q GF 5	MN ST HSG FIN D 2.90 11/01/2045		09/01/2017	MBS Paydown		132,441	132,441	132,441	132,441	0	0	0	0	0	132,441	0	0	0	2,739	11/01/2045	1FE
60416Q GG 3	MN HSG FIN A 2.95 02/01/2046		09/01/2017	MBS Paydown		400,035	400,035	400,035	400,035	0	0	0	0	0	400,035	0	0	0	8,075	02/01/2046	1FE
60416Q GJ 7	MN ST HSG FIN AGY C 2.33 08/01/2046		09/01/2017	MBS Paydown		77,393	77,393	77,393	77,393	0	(0)	0	(0)	0	77,393	0	0	0	1,221	08/01/2046	1FE
60416Q GQ 1	MN HSG FIN AGY A 2.93 03/01/2047		09/01/2017	MBS Paydown		15,352	15,352	15,352	0	0	0	0	0	0	15,352	0	0	0	199	03/01/2047	1FE
60416S BE 9	MN HSG FIN AGY-D 4.00 07/01/2040		09/01/2017	Partial Call		105,000	105,000	111,723	108,736	0	(3,736)	0	(3,736)	0	105,000	0	0	0	4,363	07/01/2040	1FE
60416S BU 3	MN HSG FIN AGY A 3.00 07/01/2031		09/01/2017	Partial Call		50,000	50,000	52,518	51,651	0	(1,651)	0	(1,651)	0	50,000	0	0	0	1,548	07/01/2031	1FE
60416S HX 1	MN HSG FIN AGY C AMT 4.00 1/1/2045		09/01/2017	Partial Call		280,000	280,000	305,130	295,620	0	(15,620)	0	(15,620)	0	280,000	0	0	0	11,427	01/01/2045	1FE
60416S JB 7	MINNESOTA HSG FIN E 3.50 01/01/2032		07/01/2017	Partial Call		40,000	40,000	39,850	39,865	0	135	0	135	0	40,000	0	0	0	1,416	01/01/2032	1FE
60416S MZ 0	MN HSG FIN AGY E 3.50 01/01/2046		09/01/2017	Partial Call		390,000	390,000	410,268	408,296	0	(18,296)	0	(18,296)	0	390,000	0	0	0	13,876	01/01/2046	1FE
60416S PH 7	MN HSG FIN AGY A 3.10 07/01/2031		07/01/2017	Partial Call		45,000	45,000	45,000	45,002	0	(2)	0	(2)	0	45,000	0	0	0	1,448	07/01/2031	1FE
60416S TB 6	MINNESOTA HSG FIN E 3.70 01/01/2031		09/01/2017	Partial Call		85,000	85,000	85,000	85,000	0	(0)	0	(0)	0	85,000	0	0	0	1,683	01/01/2031	1FE
60416S TC 4	MINNESOTA HSG FIN E 4.00 01/01/2047		09/01/2017	Partial Call		95,000	95,000	100,632	100,599	0	(5,599)	0	(5,599)	0	95,000	0	0	0	2,042	01/01/2047	1FE
60535Q LY 4	MS ST HOME CORP SF MTGE 2.75 12/01/2032		09/01/2017	MBS Paydown		21,472	21,472	21,472	21,472	0	0	0	0	0	21,472	0	0	0	380	12/01/2032	1FE
60535Q ND 8	MISSISSIPPI HOME CORP C 3.50 12/01/2038		09/01/2017	Partial Call		60,000	60,000	63,713	63,640	0	(3,750)	0	(3,750)	0	60,000	0	0	0	1,062	12/01/2038	1FE
60637B CR 9	MO HSG DEV SF MTG REV D 2.55 10/01/2034		09/01/2017	MBS Paydown		70,319	70,319	70,319	70,319	0	0	0	0	0	70,319	0	0	0	1,207	10/01/2034	1FE
60637B EZ 9	MO HSG DEV B 4.00 11/01/2040		09/01/2017	Partial Call		245,000	245,000	269,395	264,663	0	(19,663)	0	(19,663)	0	245,000	0	0	0	5,079	11/01/2040	1FE
60637B FA 3	MISSOURI HSG DEV C 2.97 08/01/2036		09/01/2017	MBS Paydown		62,860	62,860	62,860	62,860	0	0	0	0	0	62,860	0	0	0	1,201	08/01/2036	1FE
60637B HV 5	MO HSG DEV COMMSN C 4.00 11/01/2036		09/01/2017	Partial Call		155,000	155,000	168,138	166,577	0	(11,577)	0	(11,577)	0	155,000	0	0	0	3,205	11/01/2036	1FE
63968M EV 7	NEBRASKA ST INVT SFH A 3.00 03/01/2043		09/01/2017	Partial Call		80,000	80,000	84,748	83,024	0	(3,024)	0	(3,024)	0	80,000	0	0	0	1,785	03/01/2043	1FE
647200 2F 0	NM MTGE FIN CLASS I A 4.00 03/01/2044		09/01/2017	Sinking Fund Redemption		30,000	30,000	32,218	31,572	0	(1,460)	0	(1,460)	0	30,000	0	0	0	1,225	03/01/2044	1FE
647200 3H 5	NEW MEXICO MTGE FIN A 3.25 03/01/2045		09/01/2017	Partial Call		35,000	35,000	37,127	36,696	0	(1,696)	0	(1,696)	0	35,000	0	0	0	1,145	03/01/2045	1FE
647200 3M 4	NEW MEXICO ST MTGE C 3.00 09/01/2041		09/01/2017	Partial Call		135,000	135,000	135,000	134,854	0	146	0	146	0	135,000	0	0	0	2,813	09/01/2041	1FE
647200 3P 7	NEW MEXICO ST MTG E 3.10 09/01/2037		09/01/2017	MBS Paydown		202,500	202,500	202,500	202,500	0	0	0	0	0	202,500	0	0	0	4,140	09/01/2037	1FE
647200 5P 5	NM MTGE FIN AUTH I C-1 3.00 09/01/2031		09/01/2017	Partial Call		25,000	25,000	25,000	25,000	0	0	0	0	0	25,000	0	0	0	586	09/01/2031	1FE
647200 N4 2	NM MTG FIN SFM 5.35 03/01/2030		09/01/2017	Sinking Fund Redemption		95,000	95,000	98,356	96,529	0	(1,428)	0	(1,428)	0	95,000	0	0	0	5,226	03/01/2030	1FE
647200 P6 5	NM SFM B CL I 5.00 09/01/2028		08/01/2017	Partial Call		185,000	185,000	203,202	193,995	0	(9,035)	0	(9,035)	0	185,000	0	0	0	5,436	09/01/2028	1FE
647200 P6 5	NM SFM B CL I 5.00 09/01/2028		09/01/2017	Sinking Fund Redemption		65,000	65,000	71,395	68,161	0	(2,852)	0	(2,852)	0	65,000	0	0	0	3,535	09/01/2028	1FE
647200 P8 1	NM SFM MTG FIN AUTH 4.625 3/1/2028		08/01/2017	Partial Call		5,000	5,000	5,266	5,141	0	(142)	0	(142)	0	5,000	0	0	0	116	03/01/2028	1FE
647200 P8 1	NM SFM MTG FIN AUTH 4.625 3/1/2028		09/01/2017	Sinking Fund Redemption		65,000	65,000	68,460	66,832	0	(1,650)	0	(1,650)	0	65,000	0	0	0	3,012	03/01/2028	1FE
647200 UL 6	NEW MEX MTG FIN 5.05 07/01/2039		07/01/2017	Partial Call		665,000	665,000	674,975	665,817	0	(817)	0	(817)	0	665,000	0	0	0	33,583	07/01/2039	1FE
647200 V3 5	NEW MEXICO SF MTGE B-1 3.75 03/01/2043		09/01/2017	Partial Call		70,000	70,000	74,115	72,393	0	(2,393)	0	(2,393)	0	70,000	0	0	0	2,661	03/01/2043	1FE
647200 X5 8	NM MTGE FIN AUTH B-2 2.23 10/01/2034		09/01/2017	MBS Paydown		31,506	31,506	31,506	31,506	0	0	0	0	0	31,506	0	0	0	500	10/01/2034	1FE
64966T AX 2	NYC HSG DEV MULT FAM 4.60 01/15/2026		07/15/2017	Sinking Fund Redemption		70,000	70,000	67,741	68,447	0	1,477	0	1,477	0	70,000	0	0	0	3,220	01/15/2026	1FE
649705 JJ 0	EMPIRE INS NY IND DEV 8.80 9/18 (EMPI)		09/11/2017	Sinking Fund Redemption		189,142	189,142	199,306	188,489	1,707	(716)	0	991	0	189,142	0	0	0	11,103	09/11/2018	3
649883 D8 5	NY MTGE AGY AMT 189 3.85 10/01/2034		08/10/2017	Partial Call		25,000	25,000	25,000	25,000	0	0	0	0	0	25,000	0	0	0	484	10/01/2034	1FE
649883 F2 6	NY MTGE AGY 191 3.50 10/01/2034		08/10/2017	Partial Call		210,000	210,000	222,323	217,221	0	(7,221)	0	(7,221)	0	210,000	0	0	0	3,933	10/01/2034	1FE
658207 LZ 6	NC HSG FIN AG 4.50 07/01/2028		07/01/2017	Sinking Fund Redemption		65,000	65,000	68,965	66,874	0	(1,777)	0	(1,777)	0	65,000	0	0	0	2,986	07/01/2028	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					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)
658207 LZ 6	NC HSG FIN AG 4.50 07/01/2028	..	09/01/2017.	Partial Call		95,000	95,000	100,795	97,739	0	(2,752)	0	(2,752)	0	95,000	0	0	0	4,387	07/01/2028.	1FE..
658207 SL 0	NC HSG FIN AGY 37-A 3.50 07/01/2039	..	07/01/2017.	Paydown		260,000	260,000	274,804	274,378	0	(1,743)	0	(1,743)	0	260,000	0	0	0	5,662	07/01/2039.	1FE..
658877 EZ 4	ND ST HSG FIN D 4.25 07/01/2028	..	07/01/2017.	Partial Call		110,000	110,000	113,406	111,632	0	(1,632)	0	(1,632)	0	110,000	0	0	0	4,675	07/01/2028.	1FE..
658877 FB 6	ND HSG FIN C 2.85 07/01/2032	..	07/01/2017.	Partial Call		100,000	100,000	100,000	99,998	0	2	0	2	0	100,000	0	0	0	2,375	07/01/2032.	1FE..
658909 KS 4	ND HSG FIN AGY A 2.95 07/01/2031	..	07/01/2017.	Partial Call		25,000	25,000	23,509	0	0	1,491	0	1,491	0	25,000	0	0	0	369	07/01/2031.	1FE..
658909 KT 2	ND HSG FIN AGY A 3.20 01/01/2035	..	07/01/2017.	Partial Call		20,000	20,000	18,725	0	0	1,275	0	1,275	0	20,000	0	0	0	320	01/01/2035.	1FE..
67756Q NM 5	OHIO HSG FIN AGY 3.05 02/01/2044	..	09/01/2017.	MBS Paydown		349,125	349,125	356,805	356,400	0	(4,269)	0	(4,269)	0	349,125	0	0	0	7,344	02/01/2044.	1FE..
67756Q NQ 6	OH HSG FIN AGY A 2.80 03/01/2046	..	09/01/2017.	MBS Paydown		185,436	185,436	185,436	185,436	0	0	0	0	0	185,436	0	0	0	3,639	03/01/2046.	1FE..
67756Q TQ 0	OHIO ST HSG FIN AGY K 2.80 09/01/2031	..	09/01/2017.	Partial Call		55,000	55,000	55,000	54,999	0	1	0	1	0	55,000	0	0	0	1,300	09/01/2031.	1FE..
67756Q UV 7	OH ST HSG FIN A 3.70 03/01/2032	..	09/01/2017.	Partial Call		120,000	120,000	120,000	0	0	0	0	0	0	120,000	0	0	0	1,875	03/01/2032.	1FE..
67756Q UZ 8	OH HSG FIN AGY B 4.50 03/01/2047	..	09/01/2017.	Paydown		45,000	45,000	48,902	0	0	(351)	0	(351)	0	45,000	0	0	0	855	03/01/2047.	1FE..
67886M PT 0	OK ST HSG FIN AGY C 3.75 03/01/2044	..	09/01/2017.	Partial Call		354,311	354,311	354,311	354,311	0	0	0	0	0	354,311	0	0	0	9,255	03/01/2044.	1FE..
67886M PU 7	OK ST HSG FIN AGY D 3.35 09/01/2035	..	09/01/2017.	Partial Call		210,727	210,727	210,727	210,727	0	0	0	0	0	210,727	0	0	0	4,737	09/01/2035.	1FE..
68450W CA 7	ORANGE CNTY FL HSG 4.50 03/01/2031	..	09/01/2017.	Sinking Fund Redemption		190,000	190,000	204,022	197,032	0	(6,150)	0	(6,150)	0	190,000	0	0	0	8,684	03/01/2031.	1FE..
704883 GX 9	PEARLAND TX WTRWKS 5.25 09/01/2019	..	09/01/2017.	Call		1,045,000	1,045,000	1,151,162	1,055,004	0	(10,004)	0	(10,004)	0	1,045,000	0	0	0	54,863	09/01/2019.	1FE..
708796 4R 5	PA HSG FIN AGY 122 4.00 10/01/2046	..	09/28/2017.	Partial Call		75,000	75,000	79,786	0	0	(4,786)	0	(4,786)	0	75,000	0	0	0	560	10/01/2046.	1FE..
708796 T8 0	PA ST HSG FIN 2015-117A 3.50 04/01/2040	..	09/28/2017.	Partial Call		105,000	105,000	110,051	108,765	0	(3,765)	0	(3,765)	0	105,000	0	0	0	1,965	04/01/2040.	1FE..
708796 XM 4	PENNSYLVANIA HSG 4.125 10/01/2025	..	09/28/2017.	Partial Call		3,830,000	3,830,000	3,777,338	3,795,077	0	34,923	0	34,923	0	3,830,000	0	0	0	118,036	10/01/2025.	1FE..
708796 YR 2	PA HSG FIN AG 5.00 04/01/2028	..	09/28/2017.	Partial Call		155,000	155,000	164,436	156,329	0	(1,329)	0	(1,329)	0	155,000	0	0	0	4,396	04/01/2028.	1FE..
70917R XE 0	PA ST HGR EDL 5.00 08/01/2017	..	08/01/2017.	Maturity		3,500,000	3,500,000	3,876,775	3,531,227	0	(31,227)	0	(31,227)	0	3,500,000	0	0	0	175,000	08/01/2017.	1FE..
72316W XD 4	PINELLAS FL SFM A 4.50 09/01/2028	..	07/01/2017.	Partial Call		35,000	35,000	37,660	36,220	0	(1,220)	0	(1,220)	0	35,000	0	0	0	874	09/01/2028.	1FE..
72316W XD 4	PINELLAS FL SFM A 4.50 09/01/2028	..	09/01/2017.	Sinking Fund Redemption		30,000	30,000	32,280	31,046	0	(1,014)	0	(1,014)	0	30,000	0	0	0	1,424	09/01/2028.	1FE..
72316W ZE 0	PINELLAS HSG FIN B 3.35 01/01/2046	..	09/01/2017.	MBS Paydown		51,000	51,000	52,041	51,970	0	672	0	672	0	51,000	0	0	0	1,039	01/01/2046.	1FE..
83712D WK 8	SC HSG FIN & DEV B-2 4.00 07/01/2043	..	07/01/2017.	Partial Call		15,000	15,000	16,328	16,215	0	(1,215)	0	(1,215)	0	15,000	0	0	0	553	07/01/2043.	1FE..
83712D XJ 0	SC HSG FIN A 4.00 01/01/2047	..	07/01/2017.	Paydown		5,000	5,000	5,367	0	0	(33)	0	(33)	0	5,000	0	0	0	90	01/01/2047.	1FE..
83755N DR 0	SD HSG SF FAM 5.00 05/01/2028	..	08/15/2017.	Partial Call		35,000	35,000	38,191	36,459	0	(1,459)	0	(1,459)	0	35,000	0	0	0	1,024	05/01/2028.	1FE..
83755N EU 2	SD HSG DEV SFH 2 4.25 5/01/2032	..	08/15/2017.	Partial Call		60,000	60,000	62,286	61,148	0	(1,148)	0	(1,148)	0	60,000	0	0	0	1,428	05/01/2032.	1FE..
83756C DH 5	SD HSG DEV AUTH A 3.00 11/01/2030	..	08/15/2017.	Partial Call		20,000	20,000	21,079	20,698	0	(698)	0	(698)	0	20,000	0	0	0	317	11/01/2030.	1FE..
83756C HX 6	SD HSG DEV AUTH F 4.00 05/01/2034	..	08/15/2017.	Partial Call		180,000	180,000	189,594	187,730	0	(7,730)	0	(7,730)	0	180,000	0	0	0	3,903	05/01/2034.	1FE..
83756C JP 1	SD HSG DEV AUTH A 3.40 05/01/2031	..	08/15/2017.	Partial Call		300,000	300,000	300,000	300,007	0	(7)	0	(7)	0	300,000	0	0	0	6,714	05/01/2031.	1FE..
83756C LL 7	SD HSG DEV AUTH D 4.00 11/01/2045	..	08/15/2017.	Partial Call		160,000	160,000	174,205	171,447	0	(11,447)	0	(11,447)	0	160,000	0	0	0	3,393	11/01/2045.	1FE..
88045R C6 7	TN HSG DEV AGY A 3.55 07/01/2031	..	09/01/2017.	Partial Call		90,000	90,000	90,000	90,003	0	(3)	0	(3)	0	90,000	0	0	0	3,262	07/01/2031.	1FE..
88045R UR 1	TN HSG B HSG FIN 4.50 01/01/2028	..	08/01/2017.	Partial Call		190,000	190,000	201,976	195,624	0	(5,624)	0	(5,624)	0	190,000	0	0	0	8,797	01/01/2028.	1FE..
88045R WH 1	TN HSG DEV 1A 4.50 07/01/2031	..	09/01/2017.	Partial Call		95,000	95,000	98,442	96,675	0	(1,675)	0	(1,675)	0	95,000	0	0	0	4,441	07/01/2031.	1FE..
880461 AR 9	TN HSG DEV AGY 1B 3.60 01/01/2031	..	09/01/2017.	Partial Call		60,000	60,000	54,581	55,319	0	4,681	0	4,681	0	60,000	0	0	0	2,199	01/01/2031.	1FE..
880461 BP 2	TN HSG DEV AGY 2A 4.00 07/01/2043	..	08/01/2017.	Partial Call		35,000	35,000	37,237	36,545	0	(1,545)	0	(1,545)	0	35,000	0	0	0	1,439	07/01/2043.	1FE..
880461 DN 5	TN HSG DEV AGY 2A 4.00 07/01/2045	..	09/01/2017.	Partial Call		135,000	135,000	148,622	145,934	0	(10,934)	0	(10,934)	0	135,000	0	0	0	5,540	07/01/2045.	1FE..
880461 JR 0	TN HSG DEV AGY 1B 3.25 07/01/2036	..	09/01/2017.	Partial Call		100,000	100,000	94,075	0	0	5,925	0	5,925	0	100,000	0	0	0	1,642	07/01/2036.	1FE..
880461 NJ 3	TN HSG FIN AGY 3.625 07/01/2032	..	09/01/2017.	Partial Call		30,000	30,000	30,000	0	0	0	0	0	0	30,000	0	0	0	276	07/01/2032.	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	11	12	13	14	15	16	17	18	19	20	21	22
										Change in Book/Adjusted Carrying Value											
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
880461 NL 8	TN HSG FIN AGY 4.00 07/01/2042	..	07/01/2017.	Paydown		5,000	5,000	5,386	0	0	(19)	0	(19)	0	5,000	0	0	0	51	07/01/2042.	1FE..
880461 NL 8	TN HSG FIN AGY 4.00 07/01/2042	..	09/01/2017.	Partial Call		10,000	10,000	10,773	0	0	(776)	0	(776)	0	10,000	0	0	0	101	07/01/2042.	1FE..
88275A CW 8	TX ST DEPT OF HSG & CMNTY 3.45 1/01/2032	..	09/26/2017.	MBS Paydown		20,943	20,943	21,152	21,104	0	2,617	0	2,617	0	20,943	0	0	0	485	01/01/2032.	1FE..
88275F NV 7	TEXAS ST DEPT OF HSG 3.125 03/01/2046	..	09/01/2017.	Partial Call		15,000	15,000	15,000	15,002	0	(2)	0	(2)	0	15,000	0	0	0	472	03/01/2046.	1FE..
88275F NW 5	TEXAS ST DEPT OF HSG A 3.00 03/01/2046	..	09/01/2017.	Partial Call		275,000	275,000	275,000	275,000	0	0	0	0	0	275,000	0	0	0	5,028	03/01/2046.	1FE..
898796 3K 1	TUCSON AZ WTR REV 5.00 07/01/2021	..	07/01/2017.	Call		1,500,000	1,500,000	1,654,545	1,511,799	0	(11,799)	0	(11,799)	0	1,500,000	0	0	0	75,000	07/01/2021.	1FE..
92812U Q4 3	VA HSG DEV A 3.50 10/25/2037	..	09/25/2017.	MBS Paydown		403,358	403,358	403,358	403,358	0	0	0	0	0	403,358	0	0	0	9,436	10/25/2037.	1FE..
92812U Q5 0	VA HSG DEV A 3.25 06/25/2042	..	09/01/2017.	Paydown		353,527	353,527	353,527	353,309	0	218	0	218	0	353,527	0	0	0	7,569	06/25/2042.	1FE..
93978T QX 0	WA HSG FIN 1N-R 3.00 06/01/2037	..	09/01/2017.	Partial Call		95,000	95,000	98,408	97,425	0	(2,425)	0	(2,425)	0	95,000	0	0	0	1,518	06/01/2037.	1FE..
93978T VD 8	WA HSG FIN COMM 2A-R 3.50 12/01/2046	..	09/01/2017.	Partial Call		80,000	80,000	84,604	84,509	0	(4,679)	0	(4,679)	0	80,000	0	0	0	1,444	12/01/2046.	1FE..
95662M T8 3	WV ST HSG DEV B AMT 4.35 11/01/2027	..	08/01/2017.	Partial Call		40,000	40,000	40,000	40,000	0	0	0	0	0	40,000	0	0	0	887	11/01/2027.	1FE..
98321C AY 5	WYOMING CMNTY DEV 4.00 12/01/2025	..	09/01/2017.	Partial Call		450,000	450,000	450,000	450,000	0	0	0	0	0	450,000	0	0	0	9,892	12/01/2025.	1FE..
98322Q HV 2	WYOMING ST CMNTY DEV 3 3.00 12/01/2044	..	09/01/2017.	Partial Call		240,000	240,000	250,949	246,632	0	(6,632)	0	(6,632)	0	240,000	0	0	0	3,912	12/01/2044.	1FE..
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments					49,069,614	48,990,837	48,513,981	48,481,620	1,707	(73,303)	0	(71,596)	0	48,888,305	0	181,309	181,309	1,462,555	XXX	XXX
Bonds - Industrial and Miscellaneous																					
000366 AA 2	AASET 2017-1A A ABS SNR 3.967 05/16/2042	..	09/16/2017.	MBS Paydown		45,400	45,400	45,400	0	0	0	0	0	0	45,400	0	0	0	350	05/16/2042.	1FE..
00084Q AA 9	ACASC 2013-1A A1 CLO FLT 04/20/25	..	07/20/2017.	MBS Paydown		616,400	616,400	616,400	616,400	0	0	0	0	0	616,400	0	0	0	10,293	04/20/2025.	1FE..
001406 AA 5	DCAL 2015-1A A1 ABS SEQ SNR 4.213 02/40	..	09/15/2017.	MBS Paydown		23,214	23,214	23,214	23,214	0	0	0	0	0	23,214	0	0	0	652	02/15/2040.	1FE..
00175L AD 4	AMMC CLO 2014-14A B1L MEZ FLT 07/27/26	..	07/25/2017.	MBS Paydown		1,500,000	1,500,000	1,416,000	1,431,854	0	68,146	0	68,146	0	1,500,000	0	0	0	52,038	07/27/2026.	1AM.
00176B AD 5	AMMC 2013-13A B3L CLO MEZ FLT 01/26/2026	..	07/24/2017.	MBS Paydown		1,800,000	1,800,000	1,705,500	0	0	94,500	0	94,500	0	1,800,000	0	0	0	31,409	01/26/2026.	3AM.
00176J AC 0	AMMC CLO 2015-16A AX FLT 04/14/27	..	07/31/2017.	MBS Paydown		0	0	0	0	0	0	0	0	0	0	0	0	0	16	04/14/2027.	1FE..
00213R AA 1	ARLFR 2012-1A A1 ABS FLT 12/15/2042	..	09/15/2017.	MBS Paydown		49,498	49,498	49,498	49,498	0	0	0	0	0	49,498	0	0	0	901	12/15/2042.	1FE..
00214M AA 1	ARLFR 2014-1A A1 ABS SNR 2.92 06/15/2044	..	09/15/2017.	MBS Paydown		90,263	90,263	87,601	87,771	0	412	0	412	0	90,263	0	0	0	1,753	06/15/2044.	1FE..
00249E AA 8	AA AIRCRAFT FIN 2013-1 3.596 11/01/2017	..	09/01/2017.	Sinking Fund Redemption		131,817	131,817	131,817	73,231	0	(0)	0	(0)	0	131,817	0	0	0	2,444	11/01/2017.	1FE..
00443P AA 7	ACE 2007-HE2 A1 SEQ SNR FLT 12/25/2036	..	09/25/2017.	MBS Paydown		142,471	142,471	108,723	110,584	0	528	0	528	0	142,471	0	0	0	1,071	12/25/2036.	1FM..
005055 ZZ 4	ACCRUENT LLC TL L+475 07/28/2023	..	09/29/2017.	Paydown		2,544	2,544	2,489	0	0	55	0	55	0	2,544	0	0	0	0	07/28/2023.	3FE..
00703Q AD 4	ARMT 2006-3 4A11 SEQ SSNR FLT 08/25/2036	..	09/25/2017.	MBS Paydown		91,346	91,346	64,941	64,554	0	6,053	0	6,053	0	91,346	0	0	0	685	08/25/2036.	1FM..
00936C AE 2	AIRLE 2006-2A B CLO MEZ FLT 12/20/2020	..	07/20/2017.	MBS Paydown		440,104	440,104	421,262	430,181	0	6,952	0	6,952	0	440,104	0	0	0	5,914	12/20/2020.	1FE..
01448Q AA 8	ALESC 4A A1 CDO SSNR FLT 07/30/2034	..	07/30/2017.	MBS Paydown		5,831	5,831	4,951	4,742	0	1,116	0	1,116	0	5,831	0	0	0	67	07/30/2034.	1FE..
02149M AB 5	CWALT 2007-J1 1A2 SEQ 5.75 03/25/2037	..	09/25/2017.	MBS Paydown		125,089	125,089	105,782	97,388	0	2,040	0	2,040	0	125,089	0	0	0	4,977	03/25/2037.	1FM..
02149M AB 5	CWALT 2007-J1 1A2 SEQ 5.75 03/25/2037	..	09/25/2017.	Pass-Through Loss		0	51,021	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	..	09/25/2017.	MBS Paydown		19,524	19,524	14,643	12,582	0	748	0	748	0	19,524	0	0	0	152	10/25/2046.	1FM..
02665U AA 3	AH4R 2014-SFR2 A ABS SSNR 3.786 10/17/36	..	09/17/2017.	MBS Paydown		6,645	6,645	6,749	6,730	0	(14)	0	(14)	0	6,645	0	0	0	169	10/17/2036.	1FE..
02665X AA 7	AH4R 2014-SFR3 A ABS SSNR 3.678 12/17/36	..	09/17/2017.	MBS Paydown		69,371	69,371	70,038	69,951	0	(110)	0	(110)	0	69,371	0	0	0	1,720	12/17/2036.	1FE..
02666A AA 6	AH4R 2015-SFR1 A ABS SEQ SNR 3.467 04/45	..	09/17/2017.	MBS Paydown		22,183	22,183	22,182	22,170	0	(4)	0	(4)	0	22,183	0	0	0	507	04/17/2052.	1FE..
02666Q L5 0	AMER HONDA FIN 1.50 09/11/2017	..	09/11/2017.	Maturity		3,000,000	3,000,000	2,990,790	2,998,678	0	1,322	0	1,322	0	3,000,000	0	0	0	45,000	09/11/2017.	1FE..
03235T AA 5	ACEF 2014-1A A ABS 8.00 12/20/24	..	09/20/2017.	MBS Paydown		30,206	30,206	30,206	30,206	0	0	0	0	0	30,206	0	0	0	1,629	12/20/2024.	1AM.
03763K AB 2	AASET 2014-1 A ABS SNR 5.125 12/15/2029	..	09/15/2017.	MBS Paydown		51,960	51,960	51,960	51,960	0	0	0	0	0	51,960	0	0	0	1,775	12/15/2029.	1FE..
038779 AA 2	ARBYS 2015-1A A2 ABS SEQ SNR 4.969 10/45	..	07/30/2017.	MBS Paydown		6,250	6,250	6,250	6,250	0	0	0	0	0	6,250	0	0	0	233	10/30/2045.	2AM.

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)
04544N AD 6	ABSHE 2006-HE6 A4 SEQ SNR FLT 11/25/2036		09/25/2017.	MBS Paydown		624,223	624,223	524,347	554,114	0	32,207	0	32,207	0	624,223	0	0	0	4,576	11/25/2036.	1FM..
05530M AA 7	BCAP 2006-AA2 A1 SEQ SNR FLT 01/25/2037		09/25/2017.	MBS Paydown		201,696	201,696	154,292	158,907	0	9,230	0	9,230	0	201,696	0	0	0	1,556	01/25/2037.	1FM..
05530M AA 7	BCAP 2006-AA2 A1 SEQ SNR FLT 01/25/2037		09/25/2017.	Pass-Through Loss		0	(2,097)	0	0	0	0	0	0	0	0	0	0	0	0	01/25/2037.	1FM..
05533D AK 2	BCAP 2010-RR7 2A1 SEQ SSNR FLT 07/45 RE		08/26/2017.	MBS Paydown		40,686	40,686	39,592	39,811	0	445	0	445	0	40,686	0	0	0	723	07/26/2045.	1FM..
05533N AJ 3	BCAP 2010-RR12 1A9 MEZ FLT 06/26/2037 RE		09/26/2017.	MBS Paydown		238,962	238,962	203,763	206,372	0	6,111	0	6,111	0	238,962	0	0	0	4,394	06/26/2037.	1FM..
05533N AJ 3	BCAP 2010-RR12 1A9 MEZ FLT 06/26/2037 RE		09/26/2017.	Pass-Through Loss		0	96,922	0	0	0	0	0	0	0	0	0	0	0	0	06/26/2037.	1FM..
05545J AJ 8	BCAP 2015-RR3 4A1 SEQ SSNR FLT 02/37 RE		09/25/2017.	MBS Paydown		273,941	273,941	244,493	247,915	0	8,567	0	8,567	0	273,941	0	0	0	2,070	02/27/2037.	1AM.
05584A AA 8	HGVGI 2017-1A A ABS SNR 2.94 05/25/2029		09/25/2017.	MBS Paydown		150,097	150,097	150,059	0	0	7	0	7	0	150,097	0	0	0	1,587	05/25/2029.	1FE..
05605G AA 0	B2R 2015-2 A ABS SEQ SSNR 3.336 11/48		09/15/2017.	MBS Paydown		125,468	125,468	125,467	125,431	0	(107)	0	(107)	0	125,468	0	0	0	2,794	11/15/2048.	1FE..
059333 ZZ 0	BACKCOUNTRY.COM LIBOR+725 6/30/2020		08/11/2017.	Paydown		1,667,690	1,667,690	1,651,013	1,650,765	0	16,925	0	16,925	0	1,667,690	0	0	0	97,970	06/30/2020.	2FE..
05946X H5 5	BAFC 2005-H 2A1 SEQ SSNR FLT 11/20/2035		09/20/2017.	MBS Paydown		247,853	247,853	216,623	215,441	0	2,334	0	2,334	0	247,853	0	0	0	5,573	11/20/2035.	1FM..
05946X H5 5	BAFC 2005-H 2A1 SEQ SSNR FLT 11/20/2035		09/20/2017.	Pass-Through Loss		0	13,319	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		09/20/2017.	MBS Paydown		86,743	86,743	77,583	0	0	3,083	0	3,083	0	86,743	0	0	0	1,719	09/20/2035.	1FM..
05946X YV 9	BAFC 2005-F 2A1 SEQ SNR FLT 09/20/2035		09/20/2017.	Pass-Through Loss		0	6,823	0	0	0	0	0	0	0	656	0	(656)	(656)	0	09/20/2035.	1FM..
059475 AG 8	BOAA 2007-2 2A2 NAS SSNR 6.00 06/25/37		09/25/2017.	MBS Paydown		128,397	128,397	102,355	91,231	0	(8,771)	0	(8,771)	0	128,397	0	0	0	5,383	06/25/2037.	1FM..
059475 AG 8	BOAA 2007-2 2A2 NAS SSNR 6.00 06/25/37		09/25/2017.	Pass-Through Loss		0	11,838	0	0	0	0	0	0	0	(839)	0	839	839	0	06/25/2037.	1FM..
05948K ZF 9	BOAA 2005-4 CB6 SEQ FLT 5/25/2035		09/25/2017.	MBS Paydown		32,250	32,250	26,148	23,553	0	(794)	0	(794)	0	32,250	0	0	0	292	05/25/2035.	1FM..
05948K ZF 9	BOAA 2005-4 CB6 SEQ FLT 5/25/2035		09/25/2017.	Pass-Through Loss		0	4,338	3,625	0	0	0	0	0	0	0	0	0	0	0	05/25/2035.	1FM..
05948X 5V 9	BOAMS 2004-C B1 MEZ FLT 04/25/2034		09/25/2017.	MBS Paydown		73,519	73,519	68,741	68,786	0	1,645	0	1,645	0	73,519	0	0	0	1,754	04/25/2034.	1FM..
05949C KS 4	BOAMS 2005-J 2A3 SEQ SSNR CSTR 11/35		09/25/2017.	MBS Paydown		5,451	5,451	5,074	5,278	0	(25)	0	(25)	0	5,451	0	0	0	132	11/25/2035.	1FM..
05949C KS 4	BOAMS 2005-J 2A3 SEQ SSNR CSTR 11/35		09/25/2017.	Pass-Through Loss		0	566	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		09/25/2017.	MBS Paydown		1,964	1,964	1,859	1,442	0	48	0	48	0	1,964	0	0	0	60	10/25/2036.	1FM..
05951U AC 5	BAFC 2006-8T2 A2 SEQ 5.7908 10/25/2036		09/25/2017.	Pass-Through Loss		0	677	640	0	0	0	0	0	0	0	0	0	0	0	10/25/2036.	1FM..
059522 AU 6	BAFC 2007-C 1A2 PT SSNR FLT 05/20/2036		09/20/2017.	MBS Paydown		300,117	300,117	270,787	268,374	0	14,308	0	14,308	0	300,117	0	0	0	6,287	05/20/2036.	1FM..
059522 AU 6	BAFC 2007-C 1A2 PT SSNR FLT 05/20/2036		09/20/2017.	Pass-Through Loss		0	8,180	0	0	0	0	0	0	0	0	0	0	0	0	05/20/2036.	1FM..
05953Y AH 4	BAFC 2007-4 TA1B SEQ STP 05/25/37		09/25/2017.	MBS Paydown		14,098	14,098	12,326	10,737	0	(488)	0	(488)	0	14,098	0	0	0	486	05/25/2037.	1FM..
05953Y AH 4	BAFC 2007-4 TA1B SEQ STP 05/25/37		09/25/2017.	Pass-Through Loss		0	5,518	4,824	0	0	0	0	0	0	0	0	0	0	0	05/25/2037.	1FM..
05955T AC 4	BALL 2009-UB2 A4AB SEQ SSNR CSTR 12/49		09/24/2017.	MBS Paydown		289,975	289,975	281,559	287,537	0	32,325	0	32,325	0	289,975	0	0	0	10,905	12/24/2049.	1FE..
05990E AD 2	BAFC 2012-R6 2A2 MEZ FLT 07/26/2036 RE		09/26/2017.	MBS Paydown		399	399	345	0	0	65	0	65	0	399	0	0	0	3	07/26/2036.	1AM.
05990E AD 2	BAFC 2012-R6 2A2 MEZ FLT 07/26/2036 RE		09/26/2017.	Pass-Through Loss		0	835	0	0	0	14	0	14	0	0	0	0	0	0	07/26/2036.	1AM.
07384M S8 6	BSARM 2004-5 3A SEQ SNR FLT 07/25/2034		09/25/2017.	MBS Paydown		23,632	23,632	23,949	0	0	(51)	0	(51)	0	23,632	0	0	0	557	07/25/2034.	1Z.....
07384Y KF 2	BSABS 2003-AC4 A SEQ 5.5 09/25/2033		09/25/2017.	MBS Paydown		104,213	104,213	105,320	104,893	0	(145)	0	(145)	0	104,213	0	0	0	3,863	09/25/2033.	1FM..
07386H QZ 7	BALTA 2005-2 2A3 SEQ PT SNR FLT 04/25/35		09/25/2017.	MBS Paydown		241,997	241,997	205,092	202,311	0	9,029	0	9,029	0	241,997	0	0	0	5,159	04/25/2035.	1FM..
07386R AA 7	BSABS 2007-HE4 1A1 SEQ SSNR FLT 05/25/37		07/26/2017.	Repayment of Prior Pass Through Losses		0	0	0	0	0	0	0	0	0	0	0	6	6	0	05/25/2037.	1FM..
07386R AA 7	BSABS 2007-HE4 1A1 SEQ SSNR FLT 05/25/37		07/26/2017.	Repayment of Prior Pass Through Losses		6	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		09/26/2017.	Repayment of Prior Pass Through Losses		0	0	0	0	0	0	0	0	0	0	0	92	92	0	05/25/2037.	1FM..
07386R AA 7	BSABS 2007-HE4 1A1 SEQ SSNR FLT 05/25/37		09/26/2017.	Repayment of Prior Pass Through Losses		92	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		09/25/2017.	MBS Paydown		66,257	66,257	67,044	66,797	0	354	0	354	0	66,257	0	0	0	2,228	09/25/2020.	1FM..
09774X BF 8	BCM 1999-B A5 SEQ 7.44 12/15/2029		09/15/2017.	MBS Paydown		1,974	1,974	1,974	942	0	2,158	0	2,158	0	1,974	0	0	0	94	12/15/2029.	6FE..

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)
11042A AA 2	BRITISH AIRWAYS 4.625 06/20/2024		09/20/2017.	Sinking Fund Redemption		39,244	39,244	39,309	39,288	0	(6)	0	(6)	0	39,244	0	0	0	1,358	06/20/2024.	1FE..
11042B AA 0	BRITISH AIRWAYS 5.625 06/20/2020		09/20/2017.	Sinking Fund Redemption		65,706	65,706	65,706	65,706	0	0	0	0	0	65,706	0	0	0	2,772	06/20/2020.	2FE..
12189P AD 4	BNSF 98-C TRUST 6.23 07/02/2018		07/02/2017.	Sinking Fund Redemption		18,441	18,441	16,689	18,441	0	0	0	0	0	18,441	0	0	0	1,149	07/02/2018.	1FE..
12189P AE 2	BURLINGTON NORTH 7.16 01/02/20		07/02/2017.	Sinking Fund Redemption		5,902	5,902	6,431	5,902	0	0	0	0	0	5,902	0	0	0	423	01/02/2020.	1FE..
12189P AL 6	BUR NTH/SAN FA 5.943 01/15/2022		07/15/2017.	Sinking Fund Redemption		390	390	390	390	0	0	0	0	0	390	0	0	0	23	01/15/2022.	1FE..
12479L AA 8	CAI 2012-1A A ABS 3.47 10/25/2027	C	09/25/2017.	MBS Paydown		75,000	75,000	73,854	73,940	0	226	0	226	0	75,000	0	0	0	1,730	10/25/2027.	1FE..
12479L AC 4	CAI 2013-1A A ABS 3.35 03/27/2028	C	09/25/2017.	MBS Paydown		116,250	116,250	114,276	114,597	0	328	0	328	0	116,250	0	0	0	2,587	03/27/2028.	1FE..
12479R AE 7	CAUTO 2017-1A A2 ABS SNR 4.18 04/15/2047		09/15/2017.	MBS Paydown		2,500	2,500	2,500	0	0	0	0	0	0	2,500	0	0	0	34	04/15/2047.	1FE..
125431 AH 9	CWHL 2006-HYB4 2A1 SSNR SEQ CSTR 36		09/20/2017.	MBS Paydown		45,281	45,281	44,298	26,863	0	5,642	0	5,642	0	45,281	0	0	0	1,081	06/20/2036.	1FM..
125431 AH 9	CWHL 2006-HYB4 2A1 SSNR SEQ CSTR 36		09/20/2017.	Pass-Through Loss		0	4,907	4,800	0	0	0	0	0	0	0	0	0	0	0	06/20/2036.	1FM..
12543K AM 6	COMMUNITY HEALTH TL G L+275 12/31/2019		09/29/2017.	Paydown		158,923	158,923	151,374	0	0	7,549	0	7,549	0	158,923	0	0	0	2,465	12/31/2019.	3FE..
125634 AG 0	CLIF 2013-1A ABS 2.83 03/18/2028		09/18/2017.	MBS Paydown		25,000	25,000	24,996	24,998	0	0	0	0	0	25,000	0	0	0	472	03/18/2028.	1FE..
125634 AJ 4	CLIF 2013-2A NOTE ABS 3.22 06/18/28		09/18/2017.	MBS Paydown		25,000	25,000	24,991	24,993	0	1	0	1	0	25,000	0	0	0	537	06/18/2028.	1FE..
125634 AQ 8	CLIF 2014-2A A ABS SNR 3.38 10/18/2029		09/18/2017.	MBS Paydown		231,818	231,818	227,293	227,428	0	684	0	684	0	231,818	0	0	0	5,205	10/18/2029.	1FE..
12563L AA 5	CLIF 2016-1A A ABS SNR 4.21 02/18/41		09/18/2017.	MBS Paydown		54,711	54,711	54,705	54,706	0	1	0	1	0	54,711	0	0	0	1,521	02/18/2041.	1FE..
12641P CG 7	CSMC 2009-6R 9A2 SUB SSUP CSTR 4/26/36		09/26/2017.	MBS Paydown		58,019	58,019	58,019	57,924	0	253	0	253	0	58,019	0	0	0	1,298	04/26/2036.	1FM..
12641P CH 5	CSMC 2009-6R 9A3 SUB SSUP CSTR 4/26/36		09/26/2017.	MBS Paydown		7,856	7,856	7,856	7,843	0	(4)	0	(4)	0	7,856	0	0	0	194	04/26/2036.	1FM..
12641P CK 8	CSMC 2009-6R 9A5 MEZ SSUP CSTR 4/26/36		09/26/2017.	Pass-Through Loss		0	6,351	6,399	0	0	(3)	0	(3)	0	(71)	0	71	71	0	04/26/2036.	1FM..
12641Q AA 0	CSMC 2009-7R 3A3 MEZ 6.00 9/26/37		09/26/2017.	MBS Paydown		2,592	2,592	1,745	1,721	0	228	0	228	0	2,592	0	0	0	106	09/26/2037.	1FM..
12641Q AA 0	CSMC 2009-7R 3A3 MEZ 6.00 9/26/37		09/26/2017.	Pass-Through Loss		0	269	181	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		09/26/2017.	MBS Paydown		68,260	68,260	68,260	67,826	0	309	0	309	0	68,260	0	0	0	2,572	07/26/2037.	1FM..
12641Q AJ 1	CSMC 2009-7R 4A5 MEZ 6.00 7/26/2037		09/26/2017.	Pass-Through Loss		0	(114)	0	0	0	0	0	0	0	(174)	0	174	174	0	07/26/2037.	1FM..
12641Q BE 1	CSMC 2009-7R 7A3 SUB FLT 12/26/36		08/26/2017.	MBS Paydown		105,258	105,258	71,800	93,654	0	16,812	0	16,812	0	105,258	0	0	0	4,313	12/26/2036.	1FM..
12641Q BF 8	CSMC 2009-7R 7A4 MEZ FLT 12/26/36		08/26/2017.	MBS Paydown		2,555	2,555	379	592	0	1,292	0	1,292	0	2,555	0	0	0	102	12/26/2036.	1FM..
12641Q BF 8	CSMC 2009-7R 7A4 MEZ FLT 12/26/36		09/26/2017.	Pass-Through Loss		0	(151)	0	0	0	1	0	1	0	0	0	0	0	0	12/26/2036.	1FM..
12641Q CQ 3	CSMC 2009-7R 12A3 SUB 5.75 1/26/36		09/26/2017.	MBS Paydown		9,653	9,653	9,653	9,625	0	22	0	22	0	9,653	0	0	0	379	01/26/2036.	1FM..
12641Q CS 9	CSMC 2009-7R 12A5 MEZ 5.75 1/26/36		09/26/2017.	Pass-Through Loss		0	(1)	0	0	0	0	0	0	0	0	0	0	0	0	01/26/2036.	1FM..
12641Q DG 4	CSMC 2009-7R 14A5 SUB 5.75 4/26/37		09/26/2017.	MBS Paydown		17,979	17,979	15,063	17,824	0	277	0	277	0	17,979	0	0	0	344	04/26/2037.	1FM..
12641Q DH 2	CSMC 2009-7R 14A6 MEZ 5.75 4/26/37		09/26/2017.	MBS Paydown		24,432	24,432	19,312	16,256	0	2,111	0	2,111	0	24,432	0	0	0	480	04/26/2037.	1FM..
12641Q DM 1	CSMC 2009-7R 15A1 SEQ EXCH FLT 4/26/37		09/26/2017.	MBS Paydown		38,083	38,083	34,340	35,381	0	995	0	995	0	38,083	0	0	0	1,581	04/26/2037.	1FM..
12641Q DQ 2	CSMC 2009-7R 15A4 SUB FLT 4/26/37		09/26/2017.	Pass-Through Loss		0	12,169	0	0	0	10	0	10	0	0	0	0	0	0	04/26/2037.	1FM..
12641Q EA 6	CSMC 2009-7R 17A1 SEQ EXCH FLT 03/26/37		09/26/2017.	MBS Paydown		78,862	78,862	66,669	75,237	0	1,902	0	1,902	0	78,862	0	0	0	215	03/26/2037.	1FM..
12641Q EK 4	CSMC 2009-7R 18A1 SEQ EXCH STP 3/26/37		09/26/2017.	MBS Paydown		140,769	140,769	140,769	140,769	0	4	0	4	0	140,769	0	0	0	1,718	03/26/2037.	1FM..
12647H BC 9	CSMC 2013-8R 4A2 MEZ FLT 12/27/2036 RE		09/28/2017.	Pass-Through Loss		0	(10,313)	0	0	0	0	0	0	0	0	0	0	0	0	12/27/2036.	1FM..
12667F 5E 1	CWALT 2005-6CB 1A3 SEQ SNR 5.25 04/25/35		09/25/2017.	MBS Paydown		274,982	274,982	272,121	254,347	0	1,003	0	1,003	0	274,982	0	0	0	9,664	04/25/2035.	1FM..
12667F 5E 1	CWALT 2005-6CB 1A3 SEQ SNR 5.25 04/25/35		09/25/2017.	Pass-Through Loss		0	32,432	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		09/25/2017.	MBS Paydown		581	581	581	581	0	0	0	0	0	581	0	0	0	23	07/25/2034.	1FM..
12667F RE 7	CWALT 2004-J6 1A1 SEQ 5.5 08/25/2024		09/25/2017.	MBS Paydown		197,520	197,520	200,482	198,593	0	(484)	0	(484)	0	197,520	0	0	0	7,605	08/25/2024.	1FM..
12667F VF 9	CWALT 2004-J10 4CB1 SEQ SNR 6.5 10/25/34		09/25/2017.	MBS Paydown		16,651	16,651	16,943	16,801	0	(122)	0	(122)	0	16,651	0	0	0	674	10/25/2034.	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)
12668A 4C 6	CWALT 2005-IM1 A2 MEZ SSUP FLT 1/25/2036		09/25/2017.	MBS Paydown		914,267	914,267	211,231	372,794	0	(550,273)	0	(550,273)	0	914,267	0	0	0	4,117	01/25/2036.	1FM
12668A 4C 6	CWALT 2005-IM1 A2 MEZ SSUP FLT 1/25/2036		09/25/2017.	Pass-Through Loss		0	(1,403,449)	21,985	0	(0)	0	0	(0)	0	0	0	0	0	0	01/25/2036.	1FM
12668B YA 5	CWALT 2006-7CB 1A9 SEQ 6.0 5-25-36		09/25/2017.	MBS Paydown		6,841	6,841	5,911	3,110	0	(102)	0	(102)	0	6,841	0	0	0	268	05/25/2036.	1FM
12668B YA 5	CWALT 2006-7CB 1A9 SEQ 6.0 5-25-36		09/25/2017.	Pass-Through Loss		0	788	867	0	0	0	0	0	0	0	0	0	0	0	05/25/2036.	1FM
126694 D5 4	CWHL 2006-HYB2 3A1 SEQ SSNR FLT 04/20/36		09/20/2017.	MBS Paydown		15,798	15,798	13,896	13,748	0	(4,411)	0	(4,411)	0	15,798	0	0	0	336	04/20/2036.	1FM
126694 HN 1	CWHL 2005-25 A9 SCH SSNR 5.50 11/25/2035		09/25/2017.	MBS Paydown		4,034	4,034	4,004	3,275	0	7	0	7	0	4,034	0	0	0	154	11/25/2035.	1FM
126694 QJ 0	CWHL 2005-HYB8 4A1 SEQ SSNR FLT 12/20/35		09/20/2017.	MBS Paydown		24,852	24,852	22,552	0	0	(2,139)	0	(2,139)	0	24,852	0	0	0	429	12/20/2035.	1FM
126694 QJ 0	CWHL 2005-HYB8 4A1 SEQ SSNR FLT 12/20/35		09/20/2017.	Pass-Through Loss		0	2,668	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		07/25/2017.	Pass-Through Loss		0	(23)	0	0	0	0	0	0	0	(20)	0	20	20	0	01/25/2036.	1FM
126694 UJ 5	CWHL 2005-31 1A1 SEQ SSNR FLT 01/25/2036		09/25/2017.	MBS Paydown		9,646	9,646	8,348	8,295	0	(5,989)	0	(5,989)	0	9,646	0	0	0	213	01/25/2036.	1FM
12669F V8 3	CWHL 2004-HYB4 3A SEQ SNR FLT 09/20/2034		09/20/2017.	MBS Paydown		46,976	46,976	47,049	0	0	41	0	41	0	46,976	0	0	0	755	09/20/2034.	1Z
12669F VH 3	CWHL 2004-6 2A1 SEQ SNR FLT 05/25/2034		09/25/2017.	MBS Paydown		11,383	11,383	11,404	0	0	29	0	29	0	11,383	0	0	0	231	05/25/2034.	1FM
12669G BY 6	CWHL 2004-HYB7 1A1 SEQ SNR FLT 11/20/34		09/20/2017.	MBS Paydown		38,605	38,605	38,774	0	0	(24)	0	(24)	0	38,605	0	0	0	648	11/20/2034.	1FM
12669G BZ 3	CWHL 2004-HYB7 1A2 SEQ SNR FLT 11/20/34		09/20/2017.	MBS Paydown		55,681	55,681	55,924	0	0	(34)	0	(34)	0	55,681	0	0	0	935	11/20/2034.	1Z
12803P AB 4	CAJUN 2017-1A A2 ABS SNR 6.50 08/20/2047		08/20/2017.	MBS Paydown		15,000	15,000	14,884	0	0	3	0	3	0	15,000	0	0	0	146	08/20/2047.	2AM
14575H AA 6	CAUTO 2016-1A A ABS SNR 4.55 02/15/2046		09/15/2017.	MBS Paydown		17,746	17,746	17,739	17,740	0	1	0	1	0	17,746	0	0	0	540	02/15/2046.	1FE
14855J AB 1	CLAST 2016-1 A ABS SSNR 4.45 08/15/2041		09/15/2017.	MBS Paydown		76,125	76,125	76,040	60,862	0	14	0	14	0	76,125	0	0	0	2,087	08/15/2041.	1FE
16162W NB 1	CHASE 2005-S3 A1 NAS SSNR 5.50 11/25/35		09/25/2017.	MBS Paydown		87,997	87,997	88,011	0	0	1,205	0	1,205	0	87,997	0	0	0	2,481	11/25/2035.	3FM
16162W PV 5	CHASE 2005-A2 1A1 SEQ SSNR CSTR 01/36		09/25/2017.	MBS Paydown		6,086	6,086	5,432	4,827	0	(182)	0	(182)	0	6,086	0	0	0	135	01/25/2036.	1FM
16162W PV 5	CHASE 2005-A2 1A1 SEQ SSNR CSTR 01/36		09/25/2017.	Pass-Through Loss		0	329	0	0	0	0	0	0	0	0	0	0	0	0	01/25/2036.	1FM
16162X AD 9	CHASE 2006-S3 1A4 SEQ SSNR FLT 1136		09/25/2017.	MBS Paydown		12,900	12,900	11,256	10,935	0	10,050	0	10,050	0	12,900	0	0	0	546	11/25/2036.	4FM
16165Y AV 4	CFLX 2007-M1 2F6 NAS SSNR 5.0296 08/37		09/25/2017.	MBS Paydown		61,013	61,013	49,738	46,023	0	(8,382)	0	(8,382)	0	61,013	0	0	0	1,835	08/25/2037.	1FM
16165Y AV 4	CFLX 2007-M1 2F6 NAS SSNR 5.0296 08/37		09/25/2017.	Pass-Through Loss		0	31,970	0	0	0	(8,844)	0	(8,844)	0	(207)	0	207	207	0	08/25/2037.	1FM
17307G 4H 8	CMLTI 2006-WF1 A2C SEQ 5.598 3/25/2036		09/25/2017.	MBS Paydown		5,722	5,722	5,722	2,446	0	347	0	347	0	5,722	0	0	0	131	03/25/2036.	1FM
17307G VN 5	CMLTI 2005-WF2 AF7 SEQ STP 8/25/2035		09/25/2017.	MBS Paydown		41,254	41,254	41,252	30,574	0	259	0	259	0	41,254	0	0	0	1,485	08/25/2035.	1FM
17309A AD 1	CMALT 2006-A1 1A4 NAS 5.75 04/25/36		09/25/2017.	MBS Paydown		31,639	31,639	29,391	28,011	0	(423)	0	(423)	0	31,639	0	0	0	1,312	04/25/2036.	1FM
17309A AD 1	CMALT 2006-A1 1A4 NAS 5.75 04/25/36		09/25/2017.	Pass-Through Loss		0	2,004	0	0	0	0	0	0	0	0	0	0	0	0	04/25/2036.	1FM
17309N AD 3	CRMSI 2006-1 A4 SEQ 5.939 7/25/2036		09/25/2017.	MBS Paydown		189,770	189,770	189,768	189,770	0	0	0	0	0	189,770	0	0	0	6,757	07/25/2036.	1FM
17310E AD 0	CRMSI 2006-2 A4 SEQ 5.775 09/25/36		09/25/2017.	MBS Paydown		164,667	164,667	142,437	160,794	0	8,076	0	8,076	0	164,667	0	0	0	6,240	09/25/2036.	1FM
17312V AA 6	CMLTI 2007-6 1A1A SEQ SSNR CSTR 3/25/37		09/25/2017.	MBS Paydown		10,428	10,428	3,468	3,248	0	(4,604)	0	(4,604)	0	10,428	0	0	0	211	03/25/2037.	1FM
17312V AA 6	CMLTI 2007-6 1A1A SEQ SSNR CSTR 3/25/37		09/25/2017.	Pass-Through Loss		0	742	0	0	0	0	0	0	0	0	0	0	0	0	03/25/2037.	1FM
18976G AR 7	CMALT 2007-A6 1A16 TAC SSNR 6.00 06/37		09/25/2017.	MBS Paydown		117,832	117,832	95,444	91,873	0	(4,407)	0	(4,407)	0	117,832	0	0	0	4,732	06/25/2037.	1FM
18976G AR 7	CMALT 2007-A6 1A16 TAC SSNR 6.00 06/37		09/25/2017.	Pass-Through Loss		0	24,430	19,788	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		09/20/2017.	MBS Paydown		240,838	240,838	240,837	240,832	0	0	0	0	0	240,838	0	0	0	4,368	04/20/2050.	1FE
20267U AA 7	CBSLT 2016-B A1 ABS SNR 2.73 10/25/2040		09/25/2017.	MBS Paydown		153,449	153,449	153,408	153,409	0	19	0	19	0	153,449	0	0	0	2,689	10/25/2040.	1FE
21075W CJ 2	CONHE 1996-1 A7 SEQ 7.00 3/15/2027		09/15/2017.	MBS Paydown		1,632	1,632	1,631	508	0	0	0	0	0	1,632	0	0	0	69	03/15/2027.	1FM
227170 AE 7	CRNN 2013-1A A ABS 3.08 04/18/2028	C	09/18/2017.	MBS Paydown		62,500	62,500	61,527	61,585	0	175	0	175	0	62,500	0	0	0	1,280	04/18/2028.	1FE
227170 AG 2	CRNN 2014-2A A ABS SNR 3.27 11/18/2029	C	09/18/2017.	MBS Paydown		55,556	55,556	55,538	55,542	0	2	0	2	0	55,556	0	0	0	1,211	11/18/2029.	1FE
23242L AB 9	CWHEL 2006-F 2A1A SEQ FLT 7/15/2036		09/15/2017.	MBS Paydown		39,112	39,112	27,329	32,007	0	(4,209)	0	(4,209)	0	39,112	0	0	0	291	07/15/2036.	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)
23245G AB 7	CWALT 2006-OC9 A2A SEQ SSNR FLT 12/25/36		09/25/2017.	MBS Paydown		124,848	124,848	95,024	67,137	0	42,227	0	42,227	0	124,848	0	0	0	903	12/25/2046.	1FM
23245G AB 7	CWALT 2006-OC9 A2A SEQ SSNR FLT 12/25/36		09/25/2017.	Pass-Through Loss		0	2,208	1,862	0	0	0	0	0	0	1,285	0	(1,285)	(1,285)	0	12/25/2046.	1FM
233046 AC 5	DNKN 2015-1A A2I ABS SNR 3.262 02/20/45		08/20/2017.	MBS Paydown		25,000	25,000	25,000	25,000	0	0	0	0	0	25,000	0	0	0	612	02/20/2045.	2AM.
233046 AD 3	DNKN 2015-1A A2II ABS SNR 3.98 02/20/45		08/20/2017.	MBS Paydown		6,250	6,250	6,250	6,250	0	0	0	0	0	6,250	0	0	0	187	02/20/2045.	2AM.
24763L AE 0	DELHE 1995-2 A5 HE SEQ 7.1 1/25/27		09/25/2017.	MBS Paydown		6,898	6,898	6,921	6,898	0	0	0	0	0	6,898	0	0	0	351	01/25/2027.	1FM
25150M AC 0	DBALT 2007-RMP1 A2 SEQ SSNR FLT 12/25/36		09/25/2017.	MBS Paydown		51,630	51,630	40,659	42,545	0	994	0	994	0	51,630	0	0	0	104	12/25/2036.	1FM
25150R AD 7	DBALT 2006-AR6 A4 SEQ SNR FLT 02/25/2037		09/25/2017.	MBS Paydown		206,879	206,879	186,917	186,773	0	8,804	0	8,804	0	206,879	0	0	0	1,534	02/25/2037.	1FM
25150R AD 7	DBALT 2006-AR6 A4 SEQ SNR FLT 02/25/2037		09/25/2017.	Pass-Through Loss		0	1,668	0	0	0	0	0	0	0	0	0	0	0	0	02/25/2037.	1FM
251510 DP 5	DBALT 2005-2 1A7 NAS SNR CSTR 04/25/35		09/25/2017.	MBS Paydown		163,071	163,071	164,039	157,224	0	(103)	0	(103)	0	163,071	0	0	0	5,869	04/25/2035.	1FM
251510 DQ 3	DBALT 2005-2 2A1 SEQ FLT 3/25/2020		09/25/2017.	MBS Paydown		6,150	6,150	5,274	5,653	0	186	0	186	0	6,150	0	0	0	52	03/25/2020.	1FM
251510 MD 2	DBALT 2006-AB1 A1A SEQ 5.431 02/25/36		09/25/2017.	MBS Paydown		10,994	10,994	10,979	7,157	0	786	0	786	0	10,994	0	0	0	294	02/25/2036.	1FM
251510 MD 2	DBALT 2006-AB1 A1A SEQ 5.431 02/25/36		09/25/2017.	Pass-Through Loss		0	1,749	1,747	0	0	0	0	0	0	(1)	0	1	1	0	02/25/2036.	1FM
251563 FY 3	DMSI 2004-5 A3 SEQ 5.59 07/25/2034		09/25/2017.	MBS Paydown		109,235	109,235	109,211	108,759	0	523	0	523	0	109,235	0	0	0	3,483	07/25/2034.	1FM
26208L AA 6	HONK 2015-1A A2 ABS SNR 5.216 07/20/2045		07/20/2017.	MBS Paydown		5,000	5,000	5,000	5,000	0	0	0	0	0	5,000	0	0	0	196	07/20/2045.	2AM.
26224H AA 5	DRUGC 2016-1A A ABS 3.979 04/15/2027		07/15/2017.	MBS Paydown		183,786	183,786	183,784	183,782	0	1	0	1	0	183,786	0	0	0	5,485	04/15/2027.	2AM.
26224H AE 7	DRUGC 2017-1A A2 ABS SSNR 3.60 04/15/27		07/15/2017.	MBS Paydown		212,671	212,671	212,636	0	0	(0)	0	(0)	0	212,671	0	0	0	808	04/15/2027.	2FE
26827E AC 9	ECAF 2015-1A A2 ABS SNR 4.947 06/15/2040	C	07/15/2017.	MBS Paydown		57,559	57,559	57,559	57,559	0	0	0	0	0	57,559	0	0	0	1,661	06/15/2040.	1FE
26845# AA 8	EDX SUPPLY CHA SEN SEC NT 3.50 1/15/2019		07/15/2017.	Paydown		47,396	47,396	47,396	47,396	0	0	0	0	0	47,396	0	0	0	1,244	01/15/2019.	1
26971H AB 8	EGLE 2014-1A A2 ABS SNR SEQ 4.31 12/39	C	09/15/2017.	MBS Paydown		31,250	31,250	31,248	31,249	0	0	0	0	0	31,250	0	0	0	898	12/15/2039.	1FE
28108P AA 4	ESLFT 2012-A AP ABS FLT 10/01/2025		07/01/2017.	MBS Paydown		14,585	14,585	14,658	14,585	0	0	0	0	0	14,585	0	0	0	437	10/01/2025.	1FE
28108P AB 2	ESLFT 2012-A AT ABS FLT 10/01/2025		07/01/2017.	MBS Paydown		15,700	15,700	15,727	15,700	0	0	0	0	0	15,700	0	0	0	438	10/01/2025.	1FE
28618W AA 2	ERL 2014-1A A1 ABS SNR 2.299 04/19/2044		09/19/2017.	MBS Paydown		54,568	54,568	52,761	52,971	0	469	0	469	0	54,568	0	0	0	837	04/19/2044.	1FE
29445U AB 1	EQLS 2007-1 A2B SEQ SNR FLT 04/25/2037		09/25/2017.	MBS Paydown		281,247	281,247	233,698	240,057	0	(4,111)	0	(4,111)	0	281,247	0	0	0	2,158	04/25/2037.	1FM
30605X AA 1	FWAY 2012-1 A2 ABS 4.21 10/15/2042		09/15/2017.	MBS Paydown		32,530	32,530	32,683	32,600	0	(16)	0	(16)	0	32,530	0	0	0	913	10/15/2042.	1FE
30605X AC 7	FWAY 2015-1A A2 ABS PT SNR 4.213 11/42		09/15/2017.	MBS Paydown		15,000	15,000	15,000	15,000	0	0	0	0	0	15,000	0	0	0	421	11/15/2042.	1FE
32027L AE 5	FFML 2006-FF14 A5 SEQ SNR FLT 10/25/2036		09/25/2017.	MBS Paydown		293,585	293,585	259,539	264,818	0	4,729	0	4,729	0	293,585	0	0	0	2,176	10/25/2036.	1FM
32028H AD 5	FFML 2006-FF10 A4 SEQ FLT 07/25/2036		09/25/2017.	MBS Paydown		206,901	206,901	192,806	201,047	0	1,688	0	1,688	0	206,901	0	0	0	1,549	07/25/2036.	1FM
32051G EZ 4	FHAMS 2004-AA7 1A1 SEQ SSNR FLT 02/25/35		09/25/2017.	MBS Paydown		186,377	186,377	158,421	158,359	0	13,576	0	13,576	0	186,377	0	0	0	3,597	02/25/2035.	1FM
32051G XQ 3	FHASI 2005-AR5 2A1 SEQ SSNR FLT 11/25/35		09/25/2017.	MBS Paydown		50,500	50,500	48,086	45,770	0	1,449	0	1,449	0	50,500	0	0	0	931	11/25/2035.	1FM
32051G XQ 3	FHASI 2005-AR5 2A1 SEQ SSNR FLT 11/25/35		09/25/2017.	Pass-Through Loss		0	(5)	6	0	0	0	0	0	0	0	0	0	0	0	11/25/2035.	1FM
32113J CG 8	FNLC 2005-4 A4 SEQ SNR FLT 02/25/2036		09/25/2017.	MBS Paydown		164,460	164,460	140,665	147,574	0	(2,245)	0	(2,245)	0	164,460	0	0	0	1,704	02/25/2036.	1FM
361856 CP 0	GMACM 2003-HE2 A4 SEQ STP 4/25/2033		09/25/2017.	MBS Paydown		105,662	105,662	104,539	87,202	0	5,050	0	5,050	0	105,662	0	0	0	3,574	04/25/2033.	1FM
361856 DX 2	GMACM 2004-HE5 A5 SEQ CSTR 9/25/34		09/25/2017.	MBS Paydown		58,084	58,084	58,084	28,888	0	7,559	0	7,559	0	58,084	0	0	0	2,284	09/25/2034.	1FM
36185M AJ 1	GMACM 2005-AF1 A2 SEQ SNR FLT 07/25/35		09/25/2017.	MBS Paydown		10,517	10,517	8,870	0	0	(258)	0	(258)	0	10,517	0	0	0	97	07/25/2035.	1FM
3622EA AA 8	GSAA 2007-3 1A1A SEQ SSNR FLT 03/25/2047		09/25/2017.	MBS Paydown		55,064	55,064	36,514	36,403	0	5,896	0	5,896	0	55,064	0	0	0	370	03/25/2047.	1FM
362341 7S 2	GSR 2006-1F 4A1 SEQ SNR 5.50 02/25/2036		09/25/2017.	MBS Paydown		130,210	130,210	128,691	123,546	0	(2,665)	0	(2,665)	0	130,210	0	0	0	5,380	02/25/2036.	5FM
362341 7S 2	GSR 2006-1F 4A1 SEQ SNR 5.50 02/25/2036		09/25/2017.	Pass-Through Loss		0	43,071	0	0	0	7,349	0	7,349	0	0	0	0	0	0	02/25/2036.	5FM
362341 BR 9	GSAMP 2005-HE3 M2 MEZ FLT 06/25/2035		09/25/2017.	MBS Paydown		71,325	71,325	69,899	70,677	0	30	0	30	0	71,325	0	0	0	912	06/25/2035.	1FM
36242D BZ 5	GSR 2004-9 B1 MEZ FLT 08/25/2034		09/25/2017.	MBS Paydown		47,723	47,723	46,351	0	0	(132)	0	(132)	0	47,723	0	0	0	905	08/25/2034.	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)
36242D PG 2	GSR 2004-14 3A2 SEQ CSTR 12/25/2034	..	09/25/2017.	MBS Paydown		44,860	44,860	44,172	43,951	0	88	0	88	0	44,860	0	0	0	1,030	12/25/2034.	1FM..
36242D UQ 4	GSR 2005-AR1 4A1 SEQ SSNR FLT 01/25/2035	..	09/25/2017.	MBS Paydown		16,202	16,202	15,757	0	0	(2,409)	0	(2,409)	0	16,202	0	0	0	188	01/25/2035.	1FM..
36242D VY 6	GSR 2005-AR1 4A2 MEZ FLT 01/25/2035	..	09/25/2017.	MBS Paydown		2,139	2,139	2,033	0	0	(591)	0	(591)	0	2,139	0	0	0	25	01/25/2035.	1AM.
36318W AA 8	GALXY 2013-15A A CLO FLT 04/15/2025	..	07/15/2017.	MBS Paydown		40,653	40,653	40,653	40,653	0	0	0	0	0	40,653	0	0	0	700	04/15/2025.	1FE..
36828Q QH 2	GECMC 2005-C4 AJ MEZ SEQ CSTR 11/2045	..	09/10/2017.	MBS Paydown		153,105	153,105	145,453	149,109	0	(4,771)	0	(4,771)	0	153,105	0	0	0	5,882	11/10/2045.	1FM..
37952U AB 9	SEACO 2013-1A A ABS 2.98 04/17/2028	C	09/17/2017.	MBS Paydown		168,750	168,750	166,074	166,869	0	361	0	361	0	168,750	0	0	0	3,338	04/17/2028.	1FE..
37954T AA 2	GSFI 2015-1 B1 ABS SNR 2.74 01/18/2030	C	09/18/2017.	MBS Paydown		224,327	224,327	224,320	224,327	0	0	0	0	0	224,327	0	0	0	4,168	01/18/2030.	2AM.
39121J AA 8	GREAT RIVER 5.829 07/01/17	..	07/01/2017.	Sinking Fund Redemption		345,873	345,873	345,873	345,873	0	0	0	0	0	345,873	0	0	0	20,161	07/01/2017.	1FE..
39678W AA 6	GCSP 2005-1 A SEQ CSTR 9-25-34	..	09/25/2017.	MBS Paydown		20,540	20,540	20,321	20,336	0	136	0	136	0	20,540	0	0	0	699	09/25/2034.	1FM..
40066N AA 4	GUANAY FI LTD 6.00 12/15/2020	C	09/15/2017.	Sinking Fund Redemption		89,609	89,609	89,971	89,780	0	(54)	0	(54)	0	89,609	0	0	0	4,003	12/15/2020.	3FE..
40423X AA 0	NZES 2016-PLS2 A ABS SNR 5.683 07/25/21	..	09/25/2017.	MBS Paydown		4,132,047	4,132,047	4,132,047	4,132,036	0	12	0	12	0	4,132,047	0	0	0	174,830	07/25/2021.	2AM.
40432B AA 7	HALO 2007-2 1A1 SEQ SSNR 5.50 09/25/2037	..	09/25/2017.	MBS Paydown		24,912	24,912	21,860	29,681	0	(2,800)	0	(2,800)	0	24,912	0	0	0	830	09/25/2037.	1FM..
40432B AA 7	HALO 2007-2 1A1 SEQ SSNR 5.50 09/25/2037	..	09/25/2017.	Pass-Through Loss		0	1	1	0	0	0	0	0	0	1	0	(1)	(1)	0	09/25/2037.	1FM..
40432B AZ 2	HALO 2007-2 3A6 SEQ SSNR 6 0 9/25/2037	..	08/25/2017.	Pass-Through Loss		0	0	0	0	0	0	0	0	0	0	0	0	0	0	09/25/2037.	1FM..
40432B AZ 2	HALO 2007-2 3A6 SEQ SSNR 6 0 9/25/2037	..	09/25/2017.	MBS Paydown		65,533	65,533	56,396	50,960	0	(9,272)	0	(9,272)	0	65,533	0	0	0	2,581	09/25/2037.	1FM..
41161P EZ 2	HVMLT 2004-5 3A SEQ SNR FLT 06/19/2034	..	09/19/2017.	MBS Paydown		4,494	4,494	4,474	0	0	(110)	0	(110)	0	4,494	0	0	0	78	06/19/2034.	1FM..
41161P FV 0	HVMLT 2004-6 5A SEQ SNR FLT 08/19/2034	..	09/19/2017.	MBS Paydown		3,330	3,330	3,375	0	0	944	0	944	0	3,330	0	0	0	69	08/19/2034.	1FM..
41161V AC 4	HVMLT 2006-7 2A1A SEQ SSNR FLT 09/19/46	..	09/19/2017.	MBS Paydown		270,779	270,779	212,392	203,919	0	(2,990)	0	(2,990)	0	270,779	0	0	0	2,170	09/19/2046.	1FM..
41161V AC 4	HVMLT 2006-7 2A1A SEQ SSNR FLT 09/19/46	..	09/19/2017.	Pass-Through Loss		0	67,491	52,938	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	..	09/19/2017.	MBS Paydown		289,336	289,336	230,817	229,069	0	6,294	0	6,294	0	289,336	0	0	0	2,195	01/25/2047.	1FM..
411707 AA 0	HNGRY 2013-1A A2 ABS 4.474 03/20/2043	..	09/20/2017.	MBS Paydown		110,902	110,902	110,496	110,510	0	325	0	325	0	110,902	0	0	0	3,635	03/20/2043.	2AM.
43283A AA 3	HGVT 2017-AA A ABS SNR 2.66 12/27/2028	..	09/25/2017.	MBS Paydown		126,538	126,538	126,520	0	0	(4)	0	(4)	0	126,538	0	0	0	1,581	12/26/2028.	1FE..
43710M AA 0	RFMS2 2007-HSA1 A SEQ FLT 02/25/2037	..	09/25/2017.	MBS Paydown		11,739	11,739	8,070	2,177	0	4,007	0	4,007	0	11,739	0	0	0	81	02/25/2037.	1FM..
43739E AP 2	HMBT 2005-1 A1 SEQ SSNR FLT 03/25/2035	..	09/25/2017.	MBS Paydown		65,766	65,766	59,889	0	0	(357)	0	(357)	0	65,766	0	0	0	566	03/25/2035.	1FM..
43739H AA 8	HMBT 2006-2 A1 SEQ SNR FLT 12/25/2036	..	09/25/2017.	MBS Paydown		157,468	157,468	137,785	139,517	0	10,111	0	10,111	0	157,468	0	0	0	1,188	12/25/2036.	1FM..
45254N MZ 7	IMM 2005-2 1A2 SEQ SSUP FLT 04/25/2035	..	09/25/2017.	MBS Paydown		17,568	17,568	14,757	15,456	0	(1,035)	0	(1,035)	0	17,568	0	0	0	197	04/25/2035.	1FM..
45254N NT 0	IMM 2005-3 M1 MEZ FLT 08/25/2035	..	08/25/2017.	Pass-Through Loss		0	(1,239)	0	0	0	0	0	0	0	(275)	0	275	275	0	08/25/2035.	1FM..
45254N NT 0	IMM 2005-3 M1 MEZ FLT 08/25/2035	..	09/25/2017.	MBS Paydown		34,246	34,246	17,132	3,035	0	451	0	451	0	34,246	0	0	0	370	08/25/2035.	1FM..
45257E AB 0	IMSA 2006-5 1A1B SEQ SSNR FLT 02/25/2037	..	09/25/2017.	MBS Paydown		776,059	776,059	673,295	678,111	0	41,815	0	41,815	0	776,059	0	0	0	6,014	02/25/2037.	1FM..
453666 ZZ 5	IMPACT SALES LLC L+700 12/30/2021	..	09/29/2017.	Paydown		3,750	3,750	3,750	3,750	0	0	0	0	0	3,750	0	0	0	233	12/30/2021.	2FE..
453667 ZZ 3	IMPACT SALES LLC DD L+700 12/30/2021	..	09/29/2017.	Paydown		172	172	172	0	0	2	0	2	0	172	0	0	0	7	12/30/2021.	2FE..
45660L CK 3	INDX 2005-AR2 1A1 SEQ SSNR FLT 02/25/35	..	09/25/2017.	MBS Paydown		54,992	54,992	40,125	39,166	0	3,932	0	3,932	0	54,992	0	0	0	584	02/25/2035.	1FM..
45660L CK 3	INDX 2005-AR2 1A1 SEQ SSNR FLT 02/25/35	..	09/25/2017.	Pass-Through Loss		0	5,950	0	0	0	0	0	0	0	(1,888)	0	1,888	1,888	0	02/25/2035.	1FM..
45660L LP 2	INDX 2005-AR7 4A1 SEQ SSNR FLT 06/25/35	..	09/25/2017.	MBS Paydown		47,244	47,244	40,461	39,858	0	(2,101)	0	(2,101)	0	47,244	0	0	0	988	06/25/2035.	1FM..
45660L LP 2	INDX 2005-AR7 4A1 SEQ SSNR FLT 06/25/35	..	09/25/2017.	Pass-Through Loss		0	(130)	0	0	0	0	0	0	0	(137)	0	137	137	0	06/25/2035.	1FM..
45660L LQ 0	INDX 2005-AR7 5A1 SEQ SNR FLT 06/25/2035	..	09/25/2017.	MBS Paydown		115,761	115,761	97,159	94,935	0	5,696	0	5,696	0	115,761	0	0	0	2,912	06/25/2035.	1FM..
45660L PK 9	RAST 2005-A6CB A9 SEQ SSUP 5.50 6/25/35	..	09/25/2017.	MBS Paydown		1,191	1,191	581	34	0	22,412	0	22,412	0	1,191	0	0	0	64	06/25/2035.	1FM..
45660L PK 9	RAST 2005-A6CB A9 SEQ SSUP 5.50 6/25/35	..	09/25/2017.	Pass-Through Loss		0	(1,165)	1	0	0	0	0	0	0	(3,768)	0	3,768	3,768	0	06/25/2035.	1FM..
45660N X9 1	INDX 2004-AR6 5A2 SEQ SSUP CSTR 10/34	..	09/25/2017.	MBS Paydown		19,844	19,844	16,272	16,418	0	533	0	533	0	19,844	0	0	0	463	10/25/2034.	1FM..

Statement for September 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)
46184# AA 5	INVISION DIV LIBOR+900 6/30/2020		09/30/2017.	Paydown		18,750	18,750	18,563	18,614	0	23	0	23	0	18,750	0	0	0	1,390	06/30/2020.	4
46590B AA 2	JPTEP 2011-1 A SEQ CSTR 06/17/41		09/17/2017.	MBS Paydown		261,397	261,397	261,397	261,397	0	0	0	0	0	261,397	0	0	0	5,898	06/17/2041.	1FE
46615P AE 4	JFIN 2007-1A C CLO MEZ FLT 07/20/2021		07/20/2017.	MBS Paydown		1,275,807	1,275,807	1,226,370	1,253,982	0	17,995	0	17,995	0	1,275,807	0	0	0	21,981	07/20/2021.	1FE
46617U AN 1	JFINR 2015-3A COMB CLO MEZ 3.00 04/20/23		07/20/2017.	MBS Paydown		310,833	310,833	310,833	310,833	0	0	0	0	0	310,833	0	0	0	5,113	04/20/2023.	1FE
46619X AA 1	HENDR 2015-3A A ABS SSNR 4.08 03/17/70		09/15/2017.	MBS Paydown		46,414	46,414	46,374	46,375	0	5	0	5	0	46,414	0	0	0	1,237	03/17/2070.	1FE
466247 UG 6	JPMMT 2005-A6 7A1 SEQ SNR FLT 08/25/2035		09/25/2017.	MBS Paydown		55,740	55,740	54,573	0	0	168	0	168	0	55,740	0	0	0	849	08/25/2035.	1FM
46627M AD 9	JPALT 2005-S1 1A4 SEQ SSNR 6.0 12/25/35		09/25/2017.	MBS Paydown		10,137	10,137	9,753	7,019	0	1,589	0	1,589	0	10,137	0	0	0	413	12/25/2035.	1FM
46627M AD 9	JPALT 2005-S1 1A4 SEQ SSNR 6.0 12/25/35		09/25/2017.	Pass-Through Loss		0	2,776	2,671	0	0	0	0	0	0	0	0	0	0	0	12/25/2035.	1FM
46627M CU 9	JPALT 2006-A1 2A1 SEQ SSNR CSTR 03/36		09/25/2017.	MBS Paydown		56,329	56,329	56,313	40,179	0	2,266	0	2,266	0	56,329	0	0	0	1,313	03/25/2036.	1FM
46627M CU 9	JPALT 2006-A1 2A1 SEQ SSNR CSTR 03/36		09/25/2017.	Pass-Through Loss		0	8,552	8,550	0	0	0	0	0	0	0	0	0	0	0	03/25/2036.	1FM
46628G AE 9	JPALT 2006-A2 1A5 SEQ SSUP FLT 05/25/36		07/26/2017.	Repayment of Prior Pass Through Losses		12,367	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		07/26/2017.	Repayment of Prior Pass Through Losses		0	0	0	0	0	0	0	0	0	0	0	12,367	12,367	0	05/25/2036.	1FM
46628G AE 9	JPALT 2006-A2 1A5 SEQ SSUP FLT 05/25/36		08/28/2017.	Repayment of Prior Pass Through Losses		0	0	0	0	0	0	0	0	0	0	0	8,833	8,833	0	05/25/2036.	1FM
46628G AE 9	JPALT 2006-A2 1A5 SEQ SSUP FLT 05/25/36		08/31/2017.	Repayment of Prior Pass Through Losses		8,833	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		09/26/2017.	Repayment of Prior Pass Through Losses		0	0	0	0	0	0	0	0	0	0	0	9,959	9,959	0	05/25/2036.	1FM
46628G AE 9	JPALT 2006-A2 1A5 SEQ SSUP FLT 05/25/36		09/26/2017.	Repayment of Prior Pass Through Losses		9,959	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		09/30/2017.	Book Value Adjustment		0	0	0	0	0	151,957	0	151,957	0	31,160	0	(31,160)	(31,160)	0	05/25/2036.	1FM
46630J AE 9	JPMCC 2007-LDPX AM MEZ 5.464 01/15/2049		09/15/2017.	MBS Paydown		10,170	10,170	10,001	10,012	0	183	0	183	0	10,170	0	0	0	370	01/15/2049.	1FM
46630P AP 0	JPMMT 2007-A2 3A1 SEQ SSNR CSTR 04/25/37		08/25/2017.	Pass-Through Loss		0	361	351	0	0	0	0	0	0	0	0	0	0	0	04/25/2037.	1FM
46630P AP 0	JPMMT 2007-A2 3A1 SEQ SSNR CSTR 04/25/37		09/25/2017.	MBS Paydown		3,679	3,679	3,580	2,765	0	283	0	283	0	3,679	0	0	0	80	04/25/2037.	1FM
46631B AJ 4	JPMCC 2007-LD11 AM MEZ 5.7428 06/49		09/15/2017.	MBS Paydown		544,012	544,012	546,562	545,775	0	(1,965)	0	(1,965)	0	544,012	0	0	0	19,209	06/15/2049.	1FM
46632T AA 3	JPMMT 2008-R2 1A1 SEQ SSNR CSTR 7/27/37		09/27/2017.	MBS Paydown		83,750	83,750	67,942	71,584	0	11,771	0	11,771	0	83,750	0	0	0	1,507	07/27/2037.	1FM
46633A AA 3	JPMMT 2008-R4 1A1 SEQ SSNR CSTR 03/26/37		09/26/2017.	MBS Paydown		158,729	158,729	121,626	137,873	0	9,706	0	9,706	0	158,729	0	0	0	3,408	03/26/2037.	1FM
46633A AC 9	JPMMT 2008-R4 2A1 SEQ SSNR CSTR 11/36 RE		09/26/2017.	MBS Paydown		173,447	173,447	134,530	173,447	0	0	0	0	0	173,447	0	0	0	5,916	11/26/2036.	1FM
46633M AM 1	JPMRR 2009-6 2A2 Z MEZ CSTR 04/26/35RE		09/26/2017.	MBS Paydown		175,067	175,067	17,902	0	0	0	0	0	0	0	0	175,067	175,067	4,332	04/26/2035.	1FM
46633M AM 1	JPMRR 2009-6 2A2 Z MEZ CSTR 04/26/35RE		09/26/2017.	Pass-Through Loss		0	9,698	992	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		09/30/2017.	Book Value Adjustment		0	0	0	0	0	0	0	0	0	174,939	0	(174,939)	(174,939)	0	04/26/2035.	1FM
46637U AA 5	JPTEP 2012-3 A PT 3.0 10/27/2042		09/27/2017.	MBS Paydown		892,060	892,060	860,838	862,843	0	16,704	0	16,704	0	892,060	0	0	0	18,716	10/27/2042.	1FE
46637V AA 3	JPTEP 2012-2 A SEQ 3.00 09/17/42		09/17/2017.	MBS Paydown		150,729	150,729	149,674	149,727	0	314	0	314	0	150,729	0	0	0	3,013	09/17/2042.	1FE
46639A AA 7	JPTEP 2012-5 A PT 2.50 12/27/2042		09/27/2017.	MBS Paydown		54,257	54,257	52,086	52,179	0	843	0	843	0	54,257	0	0	0	869	12/27/2042.	1FE
46645A AB 7	JPMRR 2015-4 1A2 SEQ SSNR FLT 06/47 RE		09/25/2017.	MBS Paydown		208,002	208,002	190,582	192,893	0	(12,084)	0	(12,084)	0	208,002	0	0	0	1,658	06/26/2047.	1AM
472320 AA 8	JMAC 2008-R1 A SEQ SSNR 11.125 06/25/47		09/25/2017.	MBS Paydown		156,875	156,875	148,247	115,617	0	24,725	0	24,725	0	156,875	0	0	0	7,545	06/25/2047.	1FM
472321 AA 6	JMAC 2008-R2 1A1 SEQ CSTR 10/25/2035		09/26/2017.	MBS Paydown		158,140	158,140	121,200	135,865	0	16,476	0	16,476	0	158,140	0	0	0	6,669	10/25/2035.	1FM
472321 AG 3	JMAC 2008-R2 1A3 MEZ CSTR 10/25/35		09/26/2017.	Pass-Through Loss		0	13,042	3,341	0	0	(31)	0	(31)	0	0	0	0	0	0	10/25/2035.	1FM
47232C AH 7	JMAC 2009-R1 4A2 MEZ CSTR 06/21/2037 RE		09/21/2017.	MBS Paydown		52,461	52,461	43,126	43,219	0	8,780	0	8,780	0	52,461	0	0	0	1,274	06/21/2037.	1FM
47232C AH 7	JMAC 2009-R1 4A2 MEZ CSTR 06/21/2037 RE		09/21/2017.	Pass-Through Loss		0	37,737	0	0	0	1,023	0	1,023	0	(820)	0	820	820	0	06/21/2037.	1FM
47232D AE 2	JMAC 2009-R5 1A5 MEZ SSUP CSTR 4/26/37		09/26/2017.	Pass-Through Loss		0	95,228	7,389	0	0	(1,509)	0	(1,509)	0	(21,161)	0	21,161	21,161	0	04/26/2037.	1FM
47232D AG 7	JMAC 2009-R5 2A2 SUB SSUP CSTR 09/26/36		09/26/2017.	MBS Paydown		12,536	12,536	12,536	12,425	0	44	0	44	0	12,536	0	0	0	565	09/26/2036.	1FM
47232D AL 6	JMAC 2009-R5 2A6 MEZ SSUP CSTR 9/26/36		09/26/2017.	Pass-Through Loss		0	5,635	1,530	0	0	0	0	0	0	0	0	0	0	0	09/26/2036.	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 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 AU 6	JMAC 2009-R5 4A2 SUB SSUP CSTR 9/26/36		09/26/2017.	MBS Paydown		192,239	192,239	182,266	187,689	0	1,810	0	1,810	0	192,239	0	0	0	5,891	09/26/2036.	1FM
47232D AV 4	JMAC 2009-R5 4A3 MEZ SSUP CSTR 9/26/36		09/26/2017.	Pass-Through Loss		0	31,518	15,321	0	0	(14)	0	(14)	0	(1,858)	0	1,858	1,858	0	09/26/2036.	1FM
47232D BJ 0	JMAC 2009-R5 7A2 SUB SSUP CSTR 9/26/36		09/26/2017.	MBS Paydown		46,735	46,735	46,735	39,610	0	5,507	0	5,507	0	46,735	0	0	0	415	09/26/2036.	1FM
47232D BM 3	JMAC 2009-R5 7A5 SUB SSUP CSTR 9/26/36		09/26/2017.	Pass-Through Loss		0	11,569	1,312	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		09/21/2017.	MBS Paydown		147,213	147,213	147,213	110,587	0	32,729	0	32,729	0	147,213	0	0	0	3,025	05/21/2036.	1FM
47232D CQ 3	JMAC 2009-R5 12A3 SUB SSUP CSTR 12/26/36		09/26/2017.	MBS Paydown		13,918	13,918	12,290	11,060	0	875	0	875	0	13,918	0	0	0	619	12/26/2036.	1FM
47232D CT 7	JMAC 2009-R5 12A6 MEZ SSUP CSTR 12/26/36		09/26/2017.	Pass-Through Loss		0	1,193	277	0	0	(6)	0	(6)	0	1,193	0	(1,193)	(1,193)	0	12/26/2036.	1FM
47232D CV 2	JMAC 2009-R5 13A2 SUB SSUP CSTR 4/26/47		09/26/2017.	MBS Paydown		66,823	66,823	66,823	66,717	0	107	0	107	0	66,823	0	0	0	1,371	04/26/2047.	1FM
47232D CY 6	JMAC 2009-R5 13A5 MEZ SSUP CSTR 4/26/47		09/26/2017.	Pass-Through Loss		0	4,069	2,297	0	0	(7)	0	(7)	0	0	0	0	0	0	04/26/2047.	1FM
47232D CZ 3	JMAC 2009-R5 14A1 SEQ SSNR CSTR 6/26/37		09/26/2017.	MBS Paydown		16,420	16,420	12,967	13,462	0	(236)	0	(236)	0	16,420	0	0	0	583	06/26/2037.	1FM
47232D DB 5	JMAC 2009-R5 14A3 MEZ SSUP CSTR 6/26/37		09/26/2017.	Pass-Through Loss		0	(971)	0	0	0	0	0	0	0	(972)	0	972	972	0	06/26/2037.	1FM
47232D DD 1	JMAC 2009-R5 15A2 SUB SSUP CSTR 8/26/37		09/26/2017.	MBS Paydown		36,817	36,817	14,176	30,933	0	7,962	0	7,962	0	36,817	0	0	0	1,412	08/26/2037.	1FM
47232D DF 6	JMAC 2009-R5 15A4 MEZ SSUP CSTR 8/26/37		07/26/2017.	Pass-Through Loss		0	(1,192)	0	0	0	0	0	0	0	(32,073)	0	32,073	32,073	0	08/26/2037.	1FM
47232D DF 6	JMAC 2009-R5 15A4 MEZ SSUP CSTR 8/26/37		09/30/2017.	Book Value Adjustment		0	0	0	0	0	0	0	0	0	33,061	0	(33,061)	(33,061)	0	08/26/2037.	1FM
47232D DR 0	JMAC 2009-R5 17A3 SUB SSUP CSTR 9/26/35		09/26/2017.	MBS Paydown		230,893	230,893	141,689	196,568	0	15,637	0	15,637	0	230,893	0	0	0	4,871	09/26/2035.	1FM
47232D DS 8	JMAC 2009-R5 17A4 MEZ SSUP CSTR 9/26/35		09/26/2017.	Pass-Through Loss		0	51,308	0	0	0	481	0	481	0	(2,467)	0	2,467	2,467	0	09/26/2035.	1FM
47232D DS 8	JMAC 2009-R5 17A4 MEZ SSUP CSTR 9/26/35		09/30/2017.	Book Value Adjustment		0	0	0	0	0	0	0	0	0	2,467	0	(2,467)	(2,467)	0	09/26/2035.	1FM
47232D EF 5	JMAC 2009-R5 19A5 SUB SSUP CSTR 6/26/37		09/26/2017.	MBS Paydown		40,177	40,177	12,825	39,780	0	469	0	469	0	40,177	0	0	0	824	06/26/2037.	1FM
47232D FJ 6	JMAC 2009-R5 24A4 SUB SSUP CSTR 12/26/36		09/26/2017.	MBS Paydown		25,443	25,443	25,443	18,664	0	684	0	684	0	25,443	0	0	0	664	12/26/2036.	1FM
47232D FM 9	JMAC 2009-R5 19A6 MEZ SSUP CSTR 6/26/37		08/26/2017.	Pass-Through Loss		0	6,283	1,224	0	0	442	0	442	0	2,168	0	(2,168)	(2,168)	0	06/26/2037.	1FM
47232Q AA 1	JMAC 2009-R2 1A SEQ CSTR 11-37 RE		09/26/2017.	MBS Paydown		72,252	72,252	70,220	66,399	0	2,039	0	2,039	0	72,252	0	0	0	2,032	11/26/2037.	1FM
47232V AA 0	JMAC 2009-R4 1A1 SEQ SSNR 6.00 02/26/37		09/26/2017.	MBS Paydown		27,717	27,717	27,717	27,340	0	201	0	201	0	27,717	0	0	0	1,124	02/26/2037.	1FM
47232V AD 4	JMAC 2009-R4 1A4 SUB SSUP 6.00 02/26/37		09/26/2017.	Pass-Through Loss		0	4,571	1,257	0	0	0	0	0	0	0	0	0	0	0	02/26/2037.	1FM
47232V AF 9	JMAC 2009-R4 2A1 SEQ SSNR 5.75 02/26/37		09/26/2017.	MBS Paydown		20,790	20,790	20,790	20,525	0	141	0	141	0	20,790	0	0	0	808	02/26/2037.	1FM
47232V AJ 1	JMAC 2009-R4 2A4 SUB SSUP 5.75 02/26/37		09/26/2017.	Pass-Through Loss		0	3,428	3,428	0	0	(25)	0	(25)	0	0	0	0	0	0	02/26/2037.	1FM
47232V AW 2	JMAC 2009-R4 5A1 SEQ SSNR CSTR 9/26/35		09/26/2017.	MBS Paydown		130,423	130,423	119,394	121,591	0	5,331	0	5,331	0	130,423	0	0	0	2,655	09/26/2035.	1FM
47232V AZ 5	JMAC 2009-R4 5A4 SUB SSUP CSTR 09/26/35		09/26/2017.	Pass-Through Loss		0	958	574	0	0	1	0	1	0	0	0	0	0	0	09/26/2035.	1FM
47232V BA 9	JMAC 2009-R4 5A5 MEZ SSUP CSTR 09/26/35		09/26/2017.	Pass-Through Loss		0	5,132	29,185	0	0	(0)	0	(0)	0	0	0	(0)	(0)	274	09/26/2035.	6FM
47232V BG 6	JMAC 2009-R4 7A1 SEQ SSNR FLT 11/26/36		09/26/2017.	MBS Paydown		80,826	80,826	66,208	67,610	0	1,790	0	1,790	0	80,826	0	0	0	826	11/26/2036.	1FM
47232V BL 5	JMAC 2009-R4 7A5 MEZ SSUP FLT 11/26/36		09/26/2017.	Pass-Through Loss		0	11,765	424	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		09/26/2017.	MBS Paydown		28,438	28,438	28,438	28,256	0	137	0	137	0	28,438	0	0	0	985	11/26/2036.	1FM
47232V BQ 4	JMAC 2009-R4 8A4 MEZ SSUP 5.50 11/26/36		09/26/2017.	Pass-Through Loss		0	4,139	1,727	0	0	1	0	1	0	0	0	0	0	0	11/26/2036.	1FM
47232V BY 7	JMAC 2009-R4 9A6 MEZ SSUP CSTR 11/26/37		09/26/2017.	MBS Paydown		65,570	65,570	16,243	58,894	0	(943)	0	(943)	0	65,570	0	0	0	1,503	11/26/2037.	1FM
47232V BY 7	JMAC 2009-R4 9A6 MEZ SSUP CSTR 11/26/37		09/26/2017.	Pass-Through Loss		0	(9,728)	40	0	0	0	0	0	0	136	0	(136)	(136)	0	11/26/2037.	1FM
47232V CA 8	JMAC 2009-R4 10A2 SUB SSUP 6.00 07/26/36		08/26/2017.	MBS Paydown		21,654	21,654	21,654	21,621	0	182	0	182	0	21,654	0	0	0	957	07/26/2036.	1FM
47232V CB 6	JMAC 2009-R4 10A3 SUB SSUP 6.00 07/26/36		09/26/2017.	MBS Paydown		10,981	10,981	10,981	10,937	0	(1)	0	(1)	0	10,981	0	0	0	452	07/26/2036.	1FM
47232V CE 0	JMAC 2009-R4 10A6 MEZ SSUP 6.00 07/26/36		09/26/2017.	Pass-Through Loss		0	8,724	1,608	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		09/26/2017.	MBS Paydown		29,665	29,665	29,665	29,342	0	34	0	34	0	29,665	0	0	0	689	04/26/2037.	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)
47232V DR 0	JMAC 2009-R4 18A1 SEQ SSNR 6.00 04/26/36	..	09/26/2017.	MBS Paydown		17,648	17,648	17,648	17,285	0	(60)	0	(60)	0	17,648	0	0	0	719	04/26/2036.	1FM..
47232V DV 1	JMAC 2009-R4 18A5 MEZ SSUP 6.00 04/26/36	..	09/26/2017.	Pass-Through Loss		0	1,912	756	0	0	(3)	0	(3)	0	0	0	0	0	0	04/26/2036.	1FM..
47232V DZ 2	JMAC 2009-R4 20A1 SEQ SSNR 6.00 03/26/36	..	09/26/2017.	MBS Paydown		23,187	23,187	23,187	22,706	0	(35)	0	(35)	0	23,187	0	0	0	955	03/26/2036.	1FM..
47232V EB 4	JMAC 2009-R4 20A3 MEZ SSUP 6.00 03/26/36	..	09/26/2017.	Pass-Through Loss		0	4,422	1,138	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	..	09/26/2017.	MBS Paydown		22,122	22,122	22,300	22,071	0	10	0	10	0	22,122	0	0	0	936	03/26/2037.	1FM..
47232V EH 1	JMAC 2009-R4 21A6 MEZ SSUP 6.00 03/26/37	..	09/26/2017.	Pass-Through Loss		0	7,136	7,194	0	0	(17)	0	(17)	0	0	0	0	0	0	03/26/2037.	1FM..
47232V EK 4	JMAC 2009-R4 22A2 SUB SSUP 5.75 04/26/37	..	09/26/2017.	MBS Paydown		25,269	25,269	25,647	25,191	0	18	0	18	0	25,269	0	0	0	946	04/26/2037.	1FM..
47232V EN 8	JMAC 2009-R4 22A5 SUB SSUP 5.75 04/26/37	..	09/26/2017.	Pass-Through Loss		0	12,051	12,231	0	0	(67)	0	(67)	0	0	0	0	0	0	04/26/2037.	1FM..
47232V EX 6	JMAC 2009-R4 24A2 SUB SSUP 5.50 02/26/36	..	09/26/2017.	MBS Paydown		36,081	36,081	36,081	35,942	0	171	0	171	0	36,081	0	0	0	1,412	02/26/2036.	1FM..
47232V FA 5	JMAC 2009-R4 24A5 SUB SSUP 5.50 02/26/36	..	09/26/2017.	Pass-Through Loss		0	13,593	13,593	0	0	(44)	0	(44)	0	0	0	0	0	0	02/26/2036.	1FM..
47232V FE 7	JMAC 2009-R4 25A3 MEZ SSUP 5.25 1/26/36	..	09/26/2017.	MBS Paydown		3,916	3,916	3,799	3,216	0	(256)	0	(256)	0	3,916	0	0	0	128	01/26/2036.	1FM..
47232V FE 7	JMAC 2009-R4 25A3 MEZ SSUP 5.25 1/26/36	..	09/26/2017.	Pass-Through Loss		0	891	864	0	0	0	0	0	0	0	0	0	0	0	01/26/2036.	1FM..
47232V FV 9	JMAC 2009-R4 29A2 SUB SSUP 2.0833 01/47	..	09/26/2017.	MBS Paydown		112,265	112,265	46,425	66,125	0	16,428	0	16,428	0	112,265	0	0	0	919	01/26/2047.	1FM..
47232V GE 6	JMAC 2009-R4 31A4 SUB SSUP 5.75 2/26/36	..	07/26/2017.	MBS Paydown		9,806	9,806	9,806	9,798	0	104	0	104	0	9,806	0	0	0	397	02/26/2036.	1FM..
47232V GF 3	JMAC 2009-R4 31A5 SUB SSUP 5.75 2/26/36	..	09/26/2017.	MBS Paydown		5,987	5,987	5,382	4,414	0	(2,661)	0	(2,661)	0	5,987	0	0	0	220	02/26/2036.	1FM..
47232V GG 1	JMAC 2009-R4 31A6 MEZ SSUP 5.75 2/26/36	..	09/26/2017.	Pass-Through Loss		0	5,810	4,443	0	0	(22)	0	(22)	0	0	0	0	0	0	02/26/2036.	1FM..
47232V GR 7	JMAC 2009-R4 29A3 MEZ SSUP 2.0833 01/47	..	09/26/2017.	Pass-Through Loss		0	480	105	0	0	(0)	0	(0)	0	(3,051)	0	3,051	3,051	0	01/26/2047.	1FM..
493268 AY 2	KSLT 2000-B A2 ABS FLT 07/25/29	..	07/25/2017.	MBS Paydown		7,966	7,966	6,452	7,965	0	729	0	729	0	7,966	0	0	0	81	07/25/2029.	1FE..
50540R AK 8	LABORATORY CORP 2.20 08/23/2017	..	08/23/2017.	Maturity		3,000,000	3,000,000	2,993,790	2,999,161	0	839	0	839	0	3,000,000	0	0	0	66,000	08/23/2017.	2FE..
50543L AA 0	LAFL 2016-1A A1 ABS SSNR 4.3 01/15/2042	..	09/15/2017.	MBS Paydown		62,500	62,500	61,287	61,296	0	123	0	123	0	62,500	0	0	0	1,792	01/15/2042.	1FE..
52519S AD 5	LABMH 2001-B A4 SEQ 5.27 9/15/18	..	09/15/2017.	MBS Paydown		73,280	73,280	73,257	71,149	0	810	0	810	0	73,280	0	0	0	2,580	09/15/2018.	1FE..
52520M BS 1	LMT 2005-2 2A1 SEQ SSNR FLT 12/25/2035	..	08/25/2017.	Pass-Through Loss		0	5,568	4,009	0	0	0	0	0	0	0	0	0	0	0	12/25/2035.	1FM..
52520M BS 1	LMT 2005-2 2A1 SEQ SSNR FLT 12/25/2035	..	09/25/2017.	MBS Paydown		84,887	84,887	61,119	59,292	0	1,423	0	1,423	0	84,887	0	0	0	917	12/25/2035.	1FM..
52521R AC 5	LMT 2007-5 1A1 SEQ FLT 6/25/2037	..	09/25/2017.	MBS Paydown		94,409	94,409	65,275	48,775	0	29,190	0	29,190	0	94,409	0	0	0	1,046	06/25/2037.	1FM..
52521R AC 5	LMT 2007-5 1A1 SEQ FLT 6/25/2037	..	09/25/2017.	Pass-Through Loss		0	21,126	0	0	0	0	0	0	0	0	0	0	0	0	06/25/2037.	1FM..
52522D AG 6	LXS 2006-16N A321 SEQ SSNR FLT 11/25/46	..	07/25/2017.	Pass-Through Loss		0	22,863	0	0	0	0	0	0	0	0	0	0	0	0	11/25/2046.	1FM..
52522D AG 6	LXS 2006-16N A321 SEQ SSNR FLT 11/25/46	..	09/25/2017.	MBS Paydown		663,514	663,514	509,349	504,223	0	73,310	0	73,310	0	663,514	0	0	0	5,420	11/25/2046.	1FM..
525241 AL 9	LXS 2007-1 WF1 SEQ 7.00 01/25/2037	..	09/25/2017.	MBS Paydown		4,038	4,038	2,616	2,456	0	(2,256)	0	(2,256)	0	4,038	0	0	0	159	01/25/2037.	1FM..
525241 AL 9	LXS 2007-1 WF1 SEQ 7.00 01/25/2037	..	09/25/2017.	Pass-Through Loss		0	851	584	0	0	0	0	0	0	(35)	0	35	35	0	01/25/2037.	1FM..
52525F AA 1	LMT 2008-6 1A1 SEQ SSNR CSTR 7/25/2047	..	07/25/2017.	MBS Paydown		29,382	29,382	24,975	26,922	0	3,237	0	3,237	0	29,382	0	0	0	905	07/25/2047.	1FM..
542514 EV 2	LBMLT 2004-1 M2 MEZ FLT 02/25/2034	..	09/25/2017.	MBS Paydown		7,835	7,835	7,679	7,547	0	57	0	57	0	7,835	0	0	0	95	02/25/2034.	1FM..
543190 AA 0	LTRAN 2015-1A A1 ABS SNR 2.98 01/15/2045	..	09/15/2017.	MBS Paydown		489,236	489,236	483,697	483,743	0	838	0	838	0	489,236	0	0	0	9,690	01/15/2045.	1FE..
55818K AL 5	MDPK 2013-11A C CLO FLT 10/23/2025	..	09/07/2017.	Distribution		2,000,000	2,000,000	1,937,400	1,962,254	0	5,869	0	5,869	0	1,968,123	0	31,877	31,877	67,416	10/23/2025.	1FE..
576433 GM 2	MARM 2003-6 6A1 SEQ SNR FLT 12/25/2033	..	09/25/2017.	MBS Paydown		123,688	123,688	119,049	119,643	0	1,777	0	1,777	0	123,688	0	0	0	2,980	12/25/2033.	1FM..
576433 XA 9	MARM 2005-1 3A1 PT SNR FLT 02/25/2035	..	09/25/2017.	MBS Paydown		3,106	3,106	2,950	0	0	(477)	0	(477)	0	3,106	0	0	0	57	02/25/2035.	1FM..
576434 UH 5	MALT 2004-9 A6 NAS STP 08/25/2034	..	09/25/2017.	MBS Paydown		30,615	30,615	30,615	30,615	0	0	0	0	0	30,615	0	0	0	1,042	08/25/2034.	1FM..
57643L LC 8	MABS 2005-AB1 A4 SEQ SNR 5.648 11/2035	..	09/25/2017.	MBS Paydown		165,576	165,576	165,369	162,636	0	1,343	0	1,343	0	165,576	0	0	0	3,924	11/25/2035.	1FM..
59020U ZE 8	MLMI 2005-A6 1A1 SEQ SNR FLT 08/25/2035	..	09/25/2017.	MBS Paydown		387,591	387,591	361,308	365,292	0	12,064	0	12,064	0	387,591	0	0	0	3,223	08/25/2035.	1FM..
600323 ZZ 5	MINISTRY BRANDS DDTL L+500 12/02/2022	..	08/23/2017.	Commitment Fee		2,299	0	0	0	0	0	0	0	0	2,299	0	0	0	0	12/02/2022.	3FE..

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)
600323 ZZ 5	MINISTRY BRANDS DDTL L+500 12/02/2022		09/20/2017	Commitment Fee		526	0	0	0	0	0	0	0	0	526	0	0	0	0	12/02/2022	3FE
610332 AE 8	MCBSL 2015-1A B CLO MEZ FLT 05/22/2027		08/22/2017	MBS Paydown		800,000	800,000	800,750	0	0	(750)	0	(750)	0	800,000	0	0	0	19,692	05/22/2027	1FE
61690P AM 3	MSRR 2013-R7 6B MEZ FLT 12/26/2046 RE		09/25/2017	MBS Paydown		566,663	566,663	500,443	501,283	0	20,942	0	20,942	0	566,663	0	0	0	4,523	12/26/2046	1FM
61690P AM 3	MSRR 2013-R7 6B MEZ FLT 12/26/2046 RE		09/25/2017	Pass-Through Loss		0	2,267	0	0	0	0	0	0	0	0	0	0	0	0	12/26/2046	1FM
61743Z ZZ 2	MONROE CAP MGMT A-2 LIBOR+285 10/30/23		07/19/2017	Consent Fee		6,414	0	0	0	0	0	0	0	0	6,414	0	0	0	0	10/30/2023	1FE
61743Z ZZ 2	MONROE CAP MGMT A-2 LIBOR+285 10/30/23		08/07/2017	Paydown		1,488,387	1,488,387	1,484,081	0	0	5,021	0	5,021	0	1,488,387	0	0	0	4,853	10/30/2023	1FE
61748H QJ 3	MSM 2005-8SL A2B SEQ SNR FLT 11/25/2035		09/25/2017	MBS Paydown		38,804	38,804	35,846	36,562	0	940	0	940	0	38,804	0	0	0	439	11/25/2035	1FM
61749L BM 2	MSM 2006-8AR 6A2 SEQ SSUP CSTR 06/25/36		09/25/2017	MBS Paydown		1,543	1,543	1,197	715	0	(1,493)	0	(1,493)	0	1,543	0	0	0	31	06/25/2036	1FM
61751D AE 4	MSM 2006-17XS A3A SEQ STP 10/25/46		09/25/2017	MBS Paydown		172,289	172,289	147,594	82,848	0	17,456	0	17,456	0	172,289	0	0	0	2,625	10/25/2046	1FM
61751M AU 8	MSM 2007-10XS A18 SEQ SNR 6.0 07/25/2047		09/25/2017	MBS Paydown		196,097	196,097	178,632	174,262	0	4,499	0	4,499	0	196,097	0	0	0	2,818	07/25/2047	1FM
61758M AA 5	MSRR 2009-R2 1A1A SEQ SSNR 6.00 04/36 RE		09/26/2017	MBS Paydown		158,408	158,408	164,494	158,657	0	(4,915)	0	(4,915)	0	158,408	0	0	0	6,176	04/26/2036	1FM
63860H AC 3	NSTR 2007-A AV3 SEQ FLT 03/25/2037		08/25/2017	MBS Paydown		208,086	208,086	194,691	204,827	0	4,866	0	4,866	0	208,086	0	0	0	1,427	03/25/2037	1FM
63860L AC 4	NSTR 2007-B 2AV2 SEQ FLT 04/25/2037		09/25/2017	MBS Paydown		816,672	816,672	727,859	791,476	0	34,285	0	34,285	0	816,672	0	0	0	6,480	04/25/2037	1FM
63939E AB 9	NAVSL 2015-AA A2A ABS 2.65 12/15/2028		09/15/2017	MBS Paydown		265,031	265,031	264,933	264,967	0	64	0	64	0	265,031	0	0	0	4,678	12/15/2028	1FE
64129G AA 4	NEUB 2012-13A A1 CLO FLT 01/23/24		07/23/2017	MBS Paydown		1,448,381	1,448,381	1,448,381	1,448,381	0	0	0	0	0	1,448,381	0	0	0	26,859	01/23/2024	1FE
64129G AE 6	NEUB 2012-13A C3 CLO FLT 01/23/24		07/23/2017	MBS Paydown		1,500,000	1,500,000	1,425,000	1,453,729	0	46,271	0	46,271	0	1,500,000	0	0	0	44,083	01/23/2024	1FE
643529 AC 4	NCAMT 2006-ALT2 AF3 SEQ 5.9217 10/15/36		09/25/2017	MBS Paydown		24,750	24,750	16,459	11,927	0	(147)	0	(147)	0	24,750	0	0	0	473	10/25/2036	1FM
643529 AD 2	NCAMT 2006-ALT2 AF4 SEQ 5.9944 10/25/36		09/25/2017	MBS Paydown		9,900	9,900	6,583	4,774	0	(60)	0	(60)	0	9,900	0	0	0	189	10/25/2036	1FM
651577 AE 8	NMRK 2013-1A A3 CLO 2.43 06/02/2025		09/02/2017	MBS Paydown		150,302	150,302	148,273	149,548	0	181	0	181	0	150,302	0	0	0	2,739	06/02/2025	1FE
65535V MJ 4	NAA 2005-AR3 1A1 SEQ SSNR FLT 07/25/2035		09/25/2017	MBS Paydown		12,074	12,074	10,036	10,068	0	(376)	0	(376)	0	12,074	0	0	0	93	07/25/2035	1FM
65535V NL 8	NAA 2005-AR4 5A3 SEQ SSNR FLT 08/25/2035		09/25/2017	MBS Paydown		105,844	105,844	72,900	73,326	0	7,000	0	7,000	0	105,844	0	0	0	848	08/25/2035	1FM
65536H BW 7	NHELI 2006-FM1 2A3 SEQ SNR FLT 11/25/35		09/25/2017	MBS Paydown		150,373	150,373	130,824	149,744	0	(255,331)	0	(255,331)	0	150,373	0	0	0	1,227	11/25/2035	1FM
65538P AA 6	NAA 2007-1 1A1A SEQ STP 3/25/2047		09/25/2017	MBS Paydown		11,703	11,703	11,663	6,044	0	310	0	310	0	11,703	0	0	0	338	03/25/2047	1FM
65538P AA 6	NAA 2007-1 1A1A SEQ STP 3/25/2047		09/25/2017	Pass-Through Loss		0	2,525	2,517	0	0	0	0	0	0	0	0	0	0	0	03/25/2047	1FM
65539C AK 2	NMRR 2011-4RA 1A10 MEZ FLT 12/26/36RE		09/26/2017	Pass-Through Loss		0	3,591	0	0	0	87	0	87	0	(566)	0	566	566	0	12/26/2036	1FM
656569 AK 6	NORTEL NETWORKS V/R 07/15/2011		07/11/2017	Distrubution		0	0	0	0	0	0	0	0	0	0	0	616,188	616,188	0	07/15/2011	6
656569 AK 6	NORTEL NETWORKS V/R 07/15/2011		07/11/2017	Distrubution		616,188	0	0	0	0	0	0	0	0	0	0	0	0	0	07/15/2011	6
656569 AK 6	NORTEL NETWORKS V/R 07/15/2011		08/18/2017	Distrubution		0	0	0	0	0	34,797	0	34,797	0	(201,356)	0	201,356	201,356	0	07/15/2011	6
656569 AK 6	NORTEL NETWORKS V/R 07/15/2011		08/18/2017	Distrubution		236,153	0	0	0	0	0	0	0	0	236,153	0	0	0	0	07/15/2011	6
656569 AK 6	NORTEL NETWORKS V/R 07/15/2011		08/18/2017	Book Value Adjustment		0	0	0	0	0	0	0	0	0	817,544	0	(817,544)	(817,544)	0	07/15/2011	6
67087T DE 8	OAK 2002-A A3 ABS SEQ 6.03 05/15/24		09/15/2017	MBS Paydown		18,695	18,695	18,694	6,272	0	1,125	0	1,125	0	18,695	0	0	0	747	05/15/2024	1AM
67109U AE 2	OZLM 2015-11A A2B CLO MEZ 4.17 01/30/27		08/18/2017	Distribution		2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	66,720	01/30/2027	1FE
67109U AN 2	OZLM 2015-11A A1B CLO SSNR 3.28 01/30/27		08/18/2017	Distribution		3,000,000	3,000,000	2,997,000	2,998,013	0	339	0	339	0	2,998,352	0	1,648	1,648	78,720	01/30/2027	1Z
67112P AA 6	SYNERGY 1608 10.00 08/30/2020		09/30/2017	Paydown		37,130	37,130	33,287	0	0	685	0	685	0	37,130	0	0	0	2,331	08/20/2020	6*
67575N AL 7	OMART 2015-T3 AT3 ABS SSNR 3.211 11/47		09/15/2017	MBS Paydown		3,000,000	3,000,000	2,999,974	2,999,989	0	11	0	11	0	3,000,000	0	0	0	72,248	11/15/2047	1FE
68286# AA 6	FBI WESTCHESTER CTL A-1 3.61 07/05/2032		09/05/2017	Paydown		30,750	30,750	30,750	0	0	(0)	0	(0)	0	30,750	0	0	0	403	07/05/2032	1FE
68764W AA 0	SYNERGY 1657 10.00 8/30/2020		08/30/2017	Paydown		97,418	97,418	91,136	0	0	1,200	0	1,200	0	97,418	0	0	0	5,780	08/30/2020	6*
69352M AJ 9	GHAWK 2007-1A B CLO MEZ FLT 04/18/2021		07/18/2017	MBS Paydown		432,157	432,157	408,388	429,610	0	2,547	0	2,547	0	432,157	0	0	0	5,639	04/18/2021	1FE
70437Y AB 7	PAYLESS INC TL B 1L L+400 03/11/2021		08/10/2017	Exchanged		1,945,190	2,358,003	1,084,682	1,211,671	0	41,977	0	41,977	0	1,253,648	0	691,542	691,542	29,803	03/11/2021	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)
70454B AN 9	PEABODY ENERGY TL LIBOR+325 9/24/2020	..	07/31/2017.	Distribution		0	0	0	0	0	0	0	0	0	0	0	0	0	19,383	09/24/2020.	6*....
71755V AB 5	PA ENERGY TL B 1L L+125 04/04/2018	..	09/29/2017.	Paydown		1,872	1,872	1,694	0	0	178	0	178	0	1,872	0	0	0	15	04/04/2018.	5FE..
73316Q AB 4	POPLR 2006-D A2 SEQ FLT 11/25/2046	..	09/25/2017.	MBS Paydown		75,723	75,723	71,085	75,068	0	1,431	0	1,431	0	75,723	0	0	0	566	11/25/2046.	1FM..
74041W AA 3	PRETSL 11A A1 CDO SSNR FLT 09/24/2033	..	09/24/2017.	MBS Paydown		21,943	21,943	19,338	19,370	0	(2,255)	0	(2,255)	0	21,943	0	0	0	297	09/24/2033.	1FE..
74332M AA 3	PROG 2015-SFR2 A ABS SSNR 2.74 06/32	..	08/12/2017.	MBS Paydown		446	446	441	442	0	4	0	4	0	446	0	0	0	8	06/12/2032.	1FE..
74332N AA 1	PROG 2015-SFR3 A ABS SSNR 3.067 32	..	09/12/2017.	MBS Paydown		2,520	2,520	2,520	2,520	0	0	0	0	0	2,520	0	0	0	52	11/12/2032.	1FE..
749239 AD 1	RAMP 2006-RZ5 A2 SEQ FLT 08/25/2046	..	09/25/2017.	MBS Paydown		233,882	233,882	214,875	228,354	0	5,296	0	5,296	0	233,882	0	0	0	1,807	08/25/2046.	1FM..
74923G AC 7	RALI 2007-QA1 A3 SEQ SSNR FLT 01/25/2037	..	08/25/2017.	Pass-Through Loss		0	(539)	0	0	0	0	0	0	0	0	0	0	0	0	01/25/2037.	1FM..
74923G AC 7	RALI 2007-QA1 A3 SEQ SSNR FLT 01/25/2037	..	09/25/2017.	MBS Paydown		173,368	173,368	134,631	136,624	0	17,924	0	17,924	0	173,368	0	0	0	1,272	01/25/2037.	1FM..
74928X BB 6	RBSSP 2009-6 3A2 MEZ CSTR 01-36 RE	..	09/26/2017.	MBS Paydown		146,375	146,375	140,107	0	0	1,411	0	1,411	0	146,375	0	0	0	2,857	01/26/2036.	1FM..
74928X BB 6	RBSSP 2009-6 3A2 MEZ CSTR 01-36 RE	..	09/26/2017.	Pass-Through Loss		0	5,346	0	0	0	0	0	0	0	0	0	0	0	0	01/26/2036.	1FM..
74930A AA 5	RBSCF 2010-RR4 CMLA SEQ SSNR CSTR 12/49.	..	07/16/2017.	MBS Paydown		1,235,819	1,235,819	1,364,422	1,240,644	0	(3,008)	0	(3,008)	0	1,235,819	0	0	0	45,085	12/16/2049.	1FE..
74930A AG 2	RBSCF 2010-RR4 CMLB SUB SSUP CSTR 12/49.	..	09/16/2017.	MBS Paydown		4,884,963	4,884,963	5,108,602	4,901,706	0	(20,463)	0	(20,463)	0	4,884,963	0	0	0	204,332	12/16/2049.	1FE..
74931T AG 0	RBSSP 2012-6 4A1 SEQ SSNR FLT 01/36 RE	..	09/25/2017.	MBS Paydown		44,604	44,604	41,593	42,407	0	391	0	391	0	44,604	0	0	0	398	01/26/2036.	1FM..
74932H AC 4	RBSSP 2013-5 2A1 SEQ SSNR FLT 07/2033 RE	..	09/27/2017.	MBS Paydown		291,029	291,029	256,106	273,837	0	14,468	0	14,468	0	291,029	0	0	0	2,956	07/26/2033.	1FM..
74958W AC 0	RFMSI 2007-SA1 2A2 SEQ CSTR 5.6206 02/37	..	09/25/2017.	MBS Paydown		9,162	9,162	4,969	3,502	0	(10,148)	0	(10,148)	0	9,162	0	0	0	267	02/25/2037.	1FM..
74958W AC 0	RFMSI 2007-SA1 2A2 SEQ CSTR 5.6206 02/37	..	09/25/2017.	Pass-Through Loss		0	8,848	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	..	09/25/2017.	MBS Paydown		144,620	144,620	120,837	113,454	0	6,290	0	6,290	0	144,620	0	0	0	5,178	07/25/2036.	1FM..
75115B AC 3	RALI 2006-QA5 2A1 SEQ SSNR FLT 07/25/36	..	09/25/2017.	Pass-Through Loss		0	24,396	0	0	0	(2,845)	0	(2,845)	0	0	0	0	0	0	07/25/2036.	1FM..
75156V AD 7	RAMP 2006-RS3 A4 SEQ SNR FLT 05/25/2036	..	09/25/2017.	MBS Paydown		485,823	485,823	380,585	382,392	0	2,971	0	2,971	0	485,823	0	0	0	4,224	05/25/2036.	1FM..
75156V AD 7	RAMP 2006-RS3 A4 SEQ SNR FLT 05/25/2036	..	09/25/2017.	Pass-Through Loss		0	38,739	0	0	0	0	0	0	0	(161)	0	161	161	0	05/25/2036.	1FM..
75887F AE 6	REGT4 2014-1A B CLO MEZ FLT 07/25/2026	..	07/06/2017.	Distribution		3,469,702	3,469,702	3,441,597	3,443,913	0	2,598	0	2,598	0	3,446,510	0	23,192	23,192	74,142	07/25/2026.	1Z....
75970J AD 8	RAMC 2007-1 AF1 SEQ 5.742 4/25/37	..	09/25/2017.	MBS Paydown		8,634	8,634	8,633	4,074	0	400	0	400	0	8,634	0	0	0	352	04/25/2037.	1FM..
759950 FX 1	RAMC 2005-4 A3 SEQ STP 2/25/36	..	09/25/2017.	MBS Paydown		26,945	26,945	26,840	26,480	0	(15)	0	(15)	0	26,945	0	0	0	749	02/25/2036.	1FM..
760985 GQ 8	RAMP 2002-RS1 AI5 NAS 5.91* 01/25/32	..	09/25/2017.	MBS Paydown		4,350	4,350	4,349	4,350	0	0	0	0	0	4,350	0	0	0	171	01/25/2032.	1FM..
760985 XK 2	RAMP 2003-RS6 AI5 SEQ 5.42 7/25/33	..	09/25/2017.	MBS Paydown		42,093	42,093	42,083	39,012	0	50	0	50	0	42,093	0	0	0	1,640	07/25/2033.	1FM..
76110V RX 8	RFMS2 2005-HS1 AI4 SEQ STP 9/25/35	..	09/25/2017.	MBS Paydown		202,521	202,521	202,451	68,056	0	15,789	0	15,789	0	202,521	0	0	0	7,547	09/25/2035.	1FM..
761118 BU 1	RALI 2005-QA8 NB2 SEQ SNR FLT 07/25/2035	..	09/25/2017.	MBS Paydown		529,907	529,907	442,461	440,652	0	46,897	0	46,897	0	529,907	0	0	0	13,738	07/25/2035.	1FM..
761118 BU 1	RALI 2005-QA8 NB2 SEQ SNR FLT 07/25/2035	..	09/25/2017.	Pass-Through Loss		0	845	0	0	0	0	0	0	0	0	0	0	0	0	07/25/2035.	1FM..
761118 DV 7	RALI 2005-QS12 A8 PAC SSNR FLT 8/25/2035	..	09/25/2017.	MBS Paydown		58,340	58,340	48,854	41,767	0	(1,134)	0	(1,134)	0	58,340	0	0	0	521	08/25/2035.	1FM..
761118 DV 7	RALI 2005-QS12 A8 PAC SSNR FLT 8/25/2035	..	09/25/2017.	Pass-Through Loss		0	10,112	8,468	0	0	0	0	0	0	0	0	0	0	0	08/25/2035.	1FM..
761118 KH 0	RALI 2005-QS15 2A SEQ 6.0 10/25/35	..	09/25/2017.	MBS Paydown		19,898	19,898	18,282	15,483	0	(934)	0	(934)	0	19,898	0	0	0	894	10/25/2035.	1FM..
761118 KH 0	RALI 2005-QS15 2A SEQ 6.0 10/25/35	..	09/25/2017.	Pass-Through Loss		0	686	631	0	0	0	0	0	0	0	0	0	0	0	10/25/2035.	1FM..
761118 UQ 9	RALI 2006-QS2 1A9 SEQ 5.50 2/25/36	..	09/25/2017.	MBS Paydown		16,693	16,693	16,682	12,134	0	28	0	28	0	16,693	0	0	0	662	02/25/2036.	1FM..
761118 UQ 9	RALI 2006-QS2 1A9 SEQ 5.50 2/25/36	..	09/25/2017.	Pass-Through Loss		0	6,289	6,285	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	..	07/25/2017.	MBS Paydown		540,285	540,285	546,014	0	0	(6,556)	0	(6,556)	0	540,285	0	0	0	9,525	07/25/2034.	1Z....
76111X TF 0	RFMSI 2005-SA1 3A SEQ CSTR 03/25/2035	..	09/25/2017.	MBS Paydown		39,084	39,084	38,282	38,375	0	168	0	168	0	39,084	0	0	0	820	03/25/2035.	1FM..
76112B HY 9	RAMP 2005-RS1 AI6 NAS 4.713 1/25/35	..	09/25/2017.	MBS Paydown		25,828	25,828	25,763	25,781	0	44	0	44	0	25,828	0	0	0	798	01/25/2035.	1FM..
76112B JS 0	RAAC 2005-RP1 M3 MEZ SEQ FLT 07/25/2037	..	09/25/2017.	MBS Paydown		59,005	59,005	57,087	58,367	0	(606)	0	(606)	0	59,005	0	0	0	1,432	07/25/2037.	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 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)
76112B NM 8	GMACM 2005-AA1 1A1 PT SNR FLT 05/18/2035	..	09/18/2017.	MBS Paydown		212,987	212,987	195,149	195,103	0	2,136	0	2,136	0	212,987	0	0	0	4,870	05/18/2035.	1FM..
76117W AB 5	RESOLUTE FOREST 5.875 05/15/2023	..	09/26/2017.	OPPENHEIMER & CO.		99,000	100,000	74,950	77,716	0	1,894	0	1,894	0	79,610	0	19,390	19,390	13,628	05/15/2023.	4FE..
78249L AB 6	RUSSELL INVEST TL B 1L L+575 04/14/2023	..	09/29/2017.	Paydown		5,000	5,000	4,700	4,719	0	294	0	294	0	5,000	0	0	0	252	04/14/2023.	3FE..
78410T AA 4	SCFET 2017-1A A ABS SSNR 3.77 01/20/2023	..	09/20/2017.	MBS Paydown		110,214	110,214	110,190	0	0	5	0	5	0	110,214	0	0	0	1,931	01/20/2023.	1FE..
78412F AL 8	SPN-CALL09/17 6.375 05/01/2019	..	09/18/2017.	Call		1,500,000	1,500,000	1,500,000	1,490,860	4,568	4,572	0	9,140	0	1,500,000	0	0	0	84,203	05/01/2019.	3FE..
78442F EN 4	SLM CORP 4.625 09/25/2017	..	09/25/2017.	Maturity		3,000,000	3,000,000	2,966,790	2,994,670	0	5,330	0	5,330	0	3,000,000	0	0	0	138,750	09/25/2017.	4FE..
78445M AB 6	SLMA 2010-A 2A ABS FLT 5/16/44	..	09/15/2017.	MBS Paydown		305,574	305,574	305,574	305,574	0	0	0	0	0	305,574	0	0	0	8,667	05/16/2044.	1FE..
78446D AB 5	SLMA 2011-A A2 ABS 4.37 4/17/2028	..	09/15/2017.	MBS Paydown		101,998	101,998	101,998	101,998	0	0	0	0	0	101,998	0	0	0	2,971	04/17/2028.	1FE..
78446V AB 5	SLMA 2012-A A2 ABS 3.83 01/17/2045	..	09/15/2017.	MBS Paydown		265,410	265,410	265,406	265,410	0	0	0	0	0	265,410	0	0	0	6,764	01/17/2045.	1FE..
78447F AB 9	SLMA 2012-E A2A ABS SSNR 2.09 06/15/2045	..	09/15/2017.	MBS Paydown		121,473	121,473	121,442	121,468	0	1	0	1	0	121,473	0	0	0	1,698	06/15/2045.	1FE..
78447R AB 3	SLMA 2013-A A2A ABS 1.77 05/17/2027	..	09/15/2017.	MBS Paydown		300,630	300,630	300,545	300,614	0	2	0	2	0	300,630	0	0	0	3,552	05/17/2027.	1FE..
78471D AA 5	SCLP 2016-1A A ABS SSNR 3.26 08/25/2025	..	09/25/2017.	MBS Paydown		195,590	195,590	195,569	195,571	0	9	0	9	0	195,590	0	0	0	4,267	08/25/2025.	1FE..
78471F AA 0	SCLP 2016-3 A ABS SSNR 3.05 12/26/25	..	09/25/2017.	MBS Paydown		231,834	231,834	231,830	231,832	0	1	0	1	0	231,834	0	0	0	4,673	12/26/2025.	1FE..
81378E AA 1	SABR 2007-BR4 A2A SEQ FLT 05/25/2037	..	09/25/2017.	MBS Paydown		26,290	26,290	16,890	16,464	0	(3,930)	0	(3,930)	0	26,290	0	0	0	190	05/25/2037.	1FM..
81441N AC 0	SNMLT 2006-2A A3 SEQ SNR 6.31 10/25/2036	..	09/25/2017.	MBS Paydown		497,043	497,043	500,149	499,167	0	349	0	349	0	497,043	0	0	0	20,334	10/25/2036.	1FM..
81788Y AA 1	767-3-25285 & 25392 TRUST 5.25 10/05/22	..	09/05/2017.	Paydown		61,789	61,789	61,789	61,789	0	0	0	0	0	61,789	0	0	0	2,163	10/05/2022.	2FE..
82650A AA 6	SRFC 2012-3A A ABS 1.87 08/20/2029	..	09/20/2017.	MBS Paydown		22,379	22,379	22,375	22,377	0	1	0	1	0	22,379	0	0	0	277	08/20/2029.	1FE..
82652K AA 2	SRFC 2017-1A A ABS SNR 2.91 03/20/34	..	09/20/2017.	MBS Paydown		808,165	808,165	808,110	0	0	51	0	51	0	808,165	0	0	0	9,650	03/20/2034.	1FE..
83405A AA 2	SCLP 2017-1 A ABS SSNR 3.28 01/26/2026	..	09/25/2017.	MBS Paydown		312,924	312,924	312,898	0	0	11	0	11	0	312,924	0	0	0	5,942	01/26/2026.	1FE..
83608G AL 0	SNDPT 2013-1A A1F CLO 2.246 04/26/2025	..	07/26/2017.	MBS Paydown		225,704	225,704	225,704	225,704	0	0	0	0	0	225,704	0	0	0	3,803	04/26/2025.	1FE..
83611M HM 3	SVHE 2005-B M2 MEZ STP 5/25/2035	..	09/25/2017.	MBS Paydown		58,468	58,468	31,938	15,318	0	13,592	0	13,592	0	58,468	0	0	0	2,472	05/25/2035.	1FM..
83611M HM 3	SVHE 2005-B M2 MEZ STP 5/25/2035	..	09/25/2017.	Pass-Through Loss		0	12,288	6,712	0	0	0	0	0	0	0	0	0	0	0	05/25/2035.	1FM..
845467 AK 5	SOUTHWESTERN ENERGY 4.05 01/23/2020	..	09/25/2017.	Cash Tender		2,140,000	2,000,000	1,997,940	1,998,701	0	1,299	0	1,299	0	2,000,000	0	140,000	140,000	135,978	01/23/2020.	3FE..
845743 BM 4	SOUTHWN PUB SERV SER G 8.75 12/01/2018	..	08/30/2017.	Make Whole Call		3,259,351	3,000,000	2,975,220	2,993,523	0	6,477	0	6,477	0	3,000,000	0	259,351	259,351	196,146	12/01/2018.	1FE..
86212V AA 2	STR 2016-1A A1 ABS SNR 3.96 10/20/2046	..	09/20/2017.	MBS Paydown		8,908	8,908	8,903	8,903	0	0	0	0	0	8,908	0	0	0	235	10/20/2046.	1FE..
863579 C3 0	SARM 2005-21 6A3 SEQ SSNR FLT 11/25/2035	..	08/25/2017.	Pass-Through Loss		0	(7)	0	0	0	0	0	0	0	(27)	0	27	27	0	11/25/2035.	1FM..
863579 C3 0	SARM 2005-21 6A3 SEQ SSNR FLT 11/25/2035	..	09/25/2017.	MBS Paydown		189,588	189,588	166,369	161,434	0	11,204	0	11,204	0	189,588	0	0	0	4,429	11/25/2035.	1FM..
863579 UL 0	SARM 2005-15 1A1 SEQ SSNR CSTR 07/25/35	..	09/25/2017.	MBS Paydown		89,255	89,255	72,542	68,820	0	(470)	0	(470)	0	89,255	0	0	0	2,006	07/25/2035.	1FM..
863579 UL 0	SARM 2005-15 1A1 SEQ SSNR CSTR 07/25/35	..	09/25/2017.	Pass-Through Loss		0	250	0	0	0	0	0	0	0	(3)	0	3	3	0	07/25/2035.	1FM..
863579 UU 0	SARM 2005-15 4A1 PT SSNR FLT 07/25/2035	..	09/25/2017.	MBS Paydown		57,486	57,486	50,565	49,287	0	345	0	345	0	57,486	0	0	0	1,322	07/25/2035.	1FM..
863579 UU 0	SARM 2005-15 4A1 PT SSNR FLT 07/25/2035	..	09/25/2017.	Pass-Through Loss		0	2,752	0	0	0	0	0	0	0	(545)	0	545	545	0	07/25/2035.	1FM..
863579 VW 5	SARM 2005-17 5A2 SEQ SSNR CSTR 08/35	..	09/25/2017.	MBS Paydown		59,230	59,230	41,461	38,055	0	7,492	0	7,492	0	59,230	0	0	0	501	08/25/2035.	1FM..
863579 VW 5	SARM 2005-17 5A2 SEQ SSNR CSTR 08/35	..	09/25/2017.	Pass-Through Loss		0	25,085	17,560	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	..	09/25/2017.	MBS Paydown		169,101	169,101	150,997	38,297	0	4,062	0	4,062	0	169,101	0	0	0	2,539	09/25/2035.	1FM..
863579 ZL 5	SARM 2005-20 3A3 SEQ SNR FLT 10/25/2035	..	08/25/2017.	Pass-Through Loss		0	18,356	0	0	0	0	0	0	0	0	0	0	0	0	10/25/2035.	1FM..
863579 ZL 5	SARM 2005-20 3A3 SEQ SNR FLT 10/25/2035	..	09/25/2017.	MBS Paydown		111,625	111,625	95,985	93,767	0	7,486	0	7,486	0	111,625	0	0	0	2,565	10/25/2035.	1FM..
863587 AE 1	SAIL 2006-3 A5 SEQ FLT 06/25/2036	..	09/25/2017.	MBS Paydown		239,187	239,187	193,683	213,605	0	5,729	0	5,729	0	239,187	0	0	0	1,698	06/25/2036.	1FM..
86358R DX 2	SASC 2001-SB1 A5 SEQ 3.375 8/25/31	..	09/25/2017.	MBS Paydown		15,859	15,859	14,333	14,714	0	411	0	411	0	15,859	0	0	0	372	08/25/2031.	1FM..
86359A MG 5	SASC 2003-AL1 APO 4/25/31	..	09/25/2017.	MBS Paydown		10,921	10,921	7,692	9,173	0	(167)	0	(167)	0	10,921	0	0	0	0	04/25/2031.	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)
86359A WT 6	SASC 2003-AL2 APO 0.00 01/25/2031	..	09/25/2017.	MBS Paydown		25,735	25,735	20,009	22,066	0	644	0	644	0	25,735	0	0	0	0	01/25/2031.	1AM.
86359B YF 2	SARM 2004-10 4A SEQ SNR FLT 08/25/2034	..	09/25/2017.	MBS Paydown		16,295	16,295	16,361	0	0	428	0	428	0	16,295	0	0	0	296	08/25/2034.	1FM..
863619 AB 8	SASC 2007-OSI A2 SEQ FLT 06/25/2037	..	09/25/2017.	MBS Paydown		85,901	85,901	81,177	85,358	0	1,084	0	1,084	0	85,901	0	0	0	585	06/25/2037.	1FM..
86611# AA 4	SUMMIT INC 18.00 1/31/2018	..	08/22/2017.	Midmarket Proceeds		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	..	08/31/2017.	Midmarket Proceeds		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	..	08/31/2017.	Midmarket Proceeds		6,000	0	0	0	0	0	0	0	0	0	0	0	0	0	01/31/2018.	6Z.....
86611# AA 4	SUMMIT INC 18.00 1/31/2018	..	08/31/2017.	Book Value Adjustment		0	0	0	0	0	0	0	0	0	6,000	0	(6,000)	(6,000)	0	01/31/2018.	6Z.....
87244B AA 6	TGIF 2017-1A A2 ABS SNR 6.202 04/30/2047	..	07/30/2017.	MBS Paydown		26,250	26,250	26,199	0	0	2	0	2	0	26,250	0	0	0	669	04/30/2047.	2AM.
87266H AA 6	TFINS 2016-1A A CDO SNR FLT 01/20/2038	..	07/20/2017.	MBS Paydown		5,954	5,954	5,343	5,373	0	56	0	56	0	5,954	0	0	0	175	01/20/2038.	1FE..
87342R AA 2	BELL 2016-1A A2I ABS SNR 3.832 05/25/46	..	08/25/2017.	MBS Paydown		1,250	1,250	1,250	1,250	0	(0)	0	(0)	0	1,250	0	0	0	36	05/25/2046.	2AM.
87342R AB 0	BELL 2016-1A A2II ABS SNR 4.377 05/25/46	..	08/25/2017.	MBS Paydown		1,250	1,250	1,250	1,250	0	(0)	0	(0)	0	1,250	0	0	0	41	05/25/2046.	2AM.
87342R AC 8	BELL 2016-1A A23 ABS SNR 4.97 05/25/2046	..	08/25/2017.	MBS Paydown		5,500	5,500	5,500	5,500	0	0	0	0	0	5,500	0	0	0	205	05/25/2046.	2AM.
874074 AA 5	TAL 2017-1A A ABS SNR 4.50 04/21/2042	..	09/20/2017.	MBS Paydown		47,972	47,972	48,553	0	0	(40)	0	(40)	0	47,972	0	0	0	801	04/20/2042.	1FE..
87407P AA 8	TAL 2013-1A A ABS SNR 2.83 02/22/2038	..	09/20/2017.	MBS Paydown		97,500	97,500	97,419	97,447	0	11	0	11	0	97,500	0	0	0	1,953	02/22/2038.	1FE..
87407P AE 0	TAL 2013-2A A ABS 3.55 11/20/2038	..	09/20/2017.	MBS Paydown		75,000	75,000	74,035	74,075	0	163	0	163	0	75,000	0	0	0	1,864	11/20/2038.	1FE..
87407P AR 1	TAL 2014-3A A ABS SNR 3.27 11/21/2039	..	09/20/2017.	MBS Paydown		75,000	75,000	74,975	74,979	0	3	0	3	0	75,000	0	0	0	1,729	11/21/2039.	1FE..
878237 AF 3	TECH DATA CORP 3.75 09/21/2017	..	09/21/2017.	Maturity		2,000,000	2,000,000	1,992,420	1,998,816	0	1,184	0	1,184	0	2,000,000	0	0	0	75,000	09/21/2017.	2FE..
881561 GQ 1	TMTS 2004-15AL A1 SEQ SNR 5.6654 07/34	..	09/25/2017.	MBS Paydown		70,988	70,988	69,657	70,988	0	142	0	142	0	70,988	0	0	0	2,181	07/25/2034.	1FM..
88156E AB 2	TMTS 2006-17HE A2B1 SEQ SNR FLT 01/25/38	..	07/25/2017.	Pass-Through Loss		0	(8)	0	0	0	0	0	0	0	0	0	0	0	0	01/25/2038.	1FM..
88156E AB 2	TMTS 2006-17HE A2B1 SEQ SNR FLT 01/25/38	..	09/25/2017.	MBS Paydown		80,988	80,988	69,131	70,216	0	(6,319)	0	(6,319)	0	80,988	0	0	0	645	01/25/2038.	1FM..
89656F AA 4	TRL 2012-1A A1 ABS 2.266 01/15/43	..	09/15/2017.	MBS Paydown		52,228	52,228	52,228	52,228	0	0	0	0	0	52,228	0	0	0	790	01/15/2043.	1FE..
89690E AD 9	TRMF 2014-1A A1 ABS SEQ SNR 2.863 04/44	..	08/15/2017.	MBS Paydown		186,414	186,414	182,803	0	0	3,673	0	3,673	0	186,414	0	0	0	4,310	04/15/2044.	1Z.....
902757 AA 1	UIRC-GSA II LLC 2.655 04/05/2018	..	09/05/2017.	Sinking Fund Redemption		90,000	90,000	90,000	90,000	0	0	0	0	0	90,000	0	0	0	1,593	04/05/2018.	1.....
909319 AA 3	UNITED AIR 2013-1 A 4.30 08/15/2025	..	08/15/2017.	Sinking Fund Redemption		24,917	24,917	24,917	24,917	0	0	0	0	0	24,917	0	0	0	1,071	08/15/2025.	1FE..
91911T AJ 2	VALE OVERSEAS LTD 5.625 09/15/2019	C	09/28/2017.	Make Whole Call		3,224,696	3,000,000	3,190,290	3,089,267	0	(22,235)	0	(22,235)	0	3,067,032	0	157,664	157,664	174,844	09/15/2019.	2FE..
92329N AJ 9	VENTR 2013-13A C2 CLO FLT 06/10/2025	..	09/10/2017.	MBS Paydown		2,000,000	2,000,000	1,980,000	1,987,862	0	12,138	0	12,138	0	2,000,000	0	0	0	65,193	06/10/2025.	1Z.....
92535V AA 0	VBTOW 2016-2A A ABS SNR 5.193 10/15/2046	..	09/15/2017.	MBS Paydown		2,813	2,813	2,813	2,813	0	0	0	0	0	2,813	0	0	0	97	10/15/2046.	2AM.
92557G AL 2	VIBR 2013-2A A2B CLO 4.03 07/24/24	..	07/24/2017.	MBS Paydown		3,000,000	3,000,000	2,918,100	2,951,913	0	48,087	0	48,087	0	3,000,000	0	0	0	90,675	07/24/2024.	1Z.....
92912E AC 7	VALEANT PHARMA 6.75 08/15/2018	..	08/15/2017.	Call		655,000	655,000	585,750	606,186	0	48,814	0	48,814	0	655,000	0	0	0	59,797	08/15/2018.	5FE..
92922F 3N 6	WAMU 2005-AR12 1A8 SEQ SSNR FLT 10/25/35	..	09/25/2017.	MBS Paydown		158,392	158,392	150,225	150,599	0	2,799	0	2,799	0	158,392	0	0	0	2,933	10/25/2035.	1FM..
92925C CC 4	WAMU 2006-AR1 1A1A SEQ SSNR FLT 1/25/46	..	09/25/2017.	MBS Paydown		34,368	34,368	27,752	24,215	0	3,152	0	3,152	0	34,368	0	0	0	413	01/25/2046.	1FM..
92935V AE 8	WFRBS 2011-C3 A3 SEQ 3.998 03/15/44	..	09/15/2017.	MBS Paydown		183,828	183,828	185,320	184,292	0	(272)	0	(272)	0	183,828	0	0	0	4,881	03/15/2044.	1FM..
92990G AG 8	WAMU 2007-HY5 2A5 SEQ SSNR FLT 05/25/37	..	09/25/2017.	MBS Paydown		245,016	245,016	182,405	179,900	0	7,979	0	7,979	0	245,016	0	0	0	4,927	05/25/2037.	1FM..
92990G AG 8	WAMU 2007-HY5 2A5 SEQ SSNR FLT 05/25/37	..	09/25/2017.	Pass-Through Loss		0	(4,722)	0	0	0	0	0	0	0	(5,569)	0	5,569	5,569	0	05/25/2037.	1FM..
92990G AG 8	WAMU 2007-HY5 2A5 SEQ SSNR FLT 05/25/37	..	09/30/2017.	Book Value Adjustment		0	0	0	0	0	0	0	0	0	5,569	0	(5,569)	(5,569)	0	05/25/2037.	1FM..
933636 AG 7	WAMU 2007-HY4 3A1 SEQ SSNR FLT 04/25/37	..	09/25/2017.	MBS Paydown		153,417	153,417	145,472	0	0	2,767	0	2,767	0	153,417	0	0	0	3,068	04/25/2037.	1Z.....
933636 AG 7	WAMU 2007-HY4 3A1 SEQ SSNR FLT 04/25/37	..	09/25/2017.	Pass-Through Loss		0	366	0	0	0	0	0	0	0	0	0	0	0	0	04/25/2037.	1Z.....
933636 AL 6	WAMU 2007-HY4 5A1 SEQ SSNR CSTR 11/25/36.	..	09/25/2017.	MBS Paydown		75,750	75,750	67,768	68,007	0	1,056	0	1,056	0	75,750	0	0	0	1,507	11/25/2036.	1FM..
93363N AB 1	WAMU 2006-AR12 1A2 SEQ SNR FLT 10/25/36	..	09/25/2017.	MBS Paydown		36,599	36,599	34,577	0	0	493	0	493	0	36,599	0	0	0	460	10/25/2036.	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)
93363N AB 1	WAMU 2006-AR12 1A2 SEQ SNR FLT 10/25/36	..	09/25/2017.	Pass-Through Loss		0	(886)	0	0	0	0	0	0	0	(860)	0	860	860	0	10/25/2036.	1FM..
93364F AC 5	WAMU 2007-HY7 2A1 SEQ SSNR FLT 07/25/37	..	09/25/2017.	MBS Paydown		209,670	209,670	172,137	167,290	0	9,748	0	9,748	0	209,670	0	0	0	3,861	07/25/2037.	1FM..
93364F AC 5	WAMU 2007-HY7 2A1 SEQ SSNR FLT 07/25/37	..	09/25/2017.	Pass-Through Loss		0	27,081	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	..	09/25/2017.	MBS Paydown		7,132	7,132	5,635	2,971	0	(38)	0	(38)	0	7,132	0	0	0	72	07/25/2036.	1FM..
93934N AR 6	WMALT 2006-5 2CB2 SEQ FLT 07/25/2036	..	09/25/2017.	Pass-Through Loss		0	5,244	4,143	0	0	0	0	0	0	0	0	0	0	0	07/25/2036.	1FM..
94945P AA 3	WLKRG 2017-AA A ABS SNR 2.82 06/15/33	..	09/15/2017.	MBS Paydown		65,033	65,033	65,013	0	0	1	0	1	0	65,033	0	0	0	229	06/15/2033.	1FE..
949773 AF 2	WFMBS 2007-6 A6 PT SSNR 6.00 05/25/2037	..	09/25/2017.	MBS Paydown		83,391	83,391	85,030	0	0	(1,790)	0	(1,790)	0	83,391	0	0	0	2,819	05/25/2037.	4FM..
949773 AF 2	WFMBS 2007-6 A6 PT SSNR 6.00 05/25/2037	..	09/25/2017.	Pass-Through Loss		0	11,551	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	..	09/25/2017.	MBS Paydown		43,071	43,071	43,554	0	0	(206)	0	(206)	0	43,071	0	0	0	742	11/25/2034.	1FM..
94983G AA 6	WFMBS 2006-AR3 A1 SEQ SSNR CSTR 03/36	..	09/25/2017.	MBS Paydown		52,805	52,805	52,741	43,315	0	(947)	0	(947)	0	52,805	0	0	0	1,159	03/25/2036.	1FM..
94983G AA 6	WFMBS 2006-AR3 A1 SEQ SSNR CSTR 03/36	..	09/25/2017.	Pass-Through Loss		0	1,837	1,835	0	0	0	0	0	0	0	0	0	0	0	03/25/2036.	1FM..
95058X AA 6	WEN 2015-1A A2I ABS SNR 3.371 06/15/2045	..	09/15/2017.	MBS Paydown		1,250	1,250	1,250	0	0	0	0	0	0	1,250	0	0	0	32	06/15/2045.	2AM.
95058X AC 2	WEN 2015-1A A23 ABS SEQ SNR 4.497 06/45	..	09/15/2017.	MBS Paydown		3,125	3,125	3,030	0	0	6	0	6	0	3,125	0	0	0	105	06/15/2045.	2AM.
96033B AA 2	WESTR 2015-1A A ABS SNR 2.75 05/20/2027	..	09/20/2017.	MBS Paydown		291,863	291,863	291,763	287,877	0	32	0	32	0	291,863	0	0	0	5,331	05/20/2027.	1FE..
96033D AA 8	WESTR 2017-1A A ABS SSNR 3.05 12/20/2030	..	09/20/2017.	MBS Paydown		115,714	115,714	115,574	0	0	12	0	12	0	115,714	0	0	0	1,126	12/20/2030.	1FE..
96033L AA 0	WESTR 2015-2A A ABS SEQ SSNR 3.2 07/28	..	09/20/2017.	MBS Paydown		523,070	523,070	522,376	522,318	0	185	0	185	0	523,070	0	0	0	11,132	07/20/2028.	1FE..
BL2410 28 2	ENDO INTL B 1L L+425 04/12/2024	..	09/29/2017.	Paydown		3,000	3,000	2,985	0	0	15	0	15	0	3,000	0	0	0	67	04/12/2024.	3FE..
G0014F AB 9	AABS 2013-1 A ABS SNR 4.875 01/15/2038	D	09/15/2017.	MBS Paydown		88,321	88,321	88,197	88,358	0	(17)	0	(17)	0	88,321	0	0	0	2,953	01/15/2038.	1FE..
G0620B AB 4	ATLSS 2014-1 A ABS SNR 4.875 12/15/2039	..	09/15/2017.	MBS Paydown		47,100	47,100	47,100	47,100	0	0	0	0	0	47,100	0	0	0	1,530	12/15/2039.	1FE..
G3600K AB 2	FLOATEL INTL TL B LIBOR+500 06/13/2020	D	09/29/2017.	Paydown		4,257	4,257	3,313	1,840	0	0	0	0	0	4,257	0	0	0	198	06/13/2020.	5FE..
G7256K AB 0	PROP 2017-1 A ABS SSNR 5.30 03/15/42	..	09/15/2017.	MBS Paydown		56,825	56,825	56,791	0	0	(104)	0	(104)	0	56,825	0	0	0	1,498	03/15/2042.	1FE..
3899999.	Total - Bonds - Industrial and Miscellaneous					103,308,440	101,826,704	97,240,929	88,560,733	4,568	615,701	0	620,269	0	101,952,547	0	1,355,893	1,355,893	3,035,737	XXX	XXX
8399997.	Total - Bonds - Part 4					160,809,975	159,249,461	155,445,109	145,581,311	6,275	435,154	0	441,429	0	159,272,773	0	1,537,202	1,537,202	4,936,247	XXX	XXX
8399999.	Total - Bonds					160,809,975	159,249,461	155,445,109	145,581,311	6,275	435,154	0	441,429	0	159,272,773	0	1,537,202	1,537,202	4,936,247	XXX	XXX
Common Stocks - Industrial and Miscellaneous																					
00287Y 10 9	ABBVIE INC	..	09/14/2017.	ISI GROUP	55,000.000	4,871,369	XXX	2,972,503	3,444,100	(471,598)	0	0	(471,598)	0	2,972,503	0	1,898,867	1,898,867	105,600	XXX	L......
001748 AD 4	AMMC 2014-14A SUB 0 07/27/26	..	07/31/2017.	Distribution of Funds		3,131	XXX	0	0	0	0	0	0	0	3,131	0	0	0	0	XXX	U......
001750 AB 4	AMMC CLO 2011-9A 01-15-22	..	07/31/2017.	Distribution of Funds		3,855,932	XXX	0	0	0	0	0	0	0	3,855,932	0	0	0	0	XXX	U......
001752 AE 4	AMMC CLO 2012-10A SUB 04/11/22	..	08/23/2017.	Distribution of Funds		0	XXX	0	0	0	0	0	0	0	0	0	0	0	14,718	XXX	U......
00176K AC 7	AMMC CLO 2015-16A SUB 0 04/14/27	..	07/31/2017.	Distribution of Funds		49,312	XXX	0	0	0	0	0	0	0	49,312	0	0	0	0	XXX	U......
00176M AC 3	AMMC 2015-17A SUB 0 11/15/27	..	08/31/2017.	Distribution of Funds		26,693	XXX	0	0	0	0	0	0	0	26,693	0	0	0	0	XXX	U......
00177C AC 4	AMMC CLO 2017-20A SUB 0 04/17/29	..	07/31/2017.	Distribution of Funds		17,752	XXX	0	0	0	0	0	0	0	17,752	0	0	0	0	XXX	U......
037833 10 0	APPLE INC	..	09/14/2017.	CORNERSTONE MACRO	36,000.000	5,708,734	XXX	2,175,366	4,169,520	(1,994,154)	0	0	(1,994,154)	0	2,175,366	0	3,533,367	3,533,367	65,001	XXX	L......
278642 10 3	EBAY INC	..	08/14/2017.	ISI GROUP	50,400.000	1,763,133	XXX	1,039,248	1,496,376	(457,128)	0	0	(457,128)	0	1,039,248	0	723,884	723,884	0	XXX	L......
354613 10 1	FRANKLIN RESOURCES INC	..	07/26/2017.	ISI GROUP	30,000.000	1,417,926	XXX	1,195,032	1,187,400	7,632	0	0	7,632	0	1,195,032	0	222,894	222,894	17,488	XXX	L......
59156R 10 8	METLIFE INC	..	08/07/2017.	Spin Off 10922N103		398,202	XXX	398,202	0	0	0	0	0	0	398,202	0	0	0	0	XXX	L......
70450Y 10 3	PAYPAL HOLDINGS INC	..	08/17/2017.	ISI GROUP	50,400.000	3,002,329	XXX	1,429,990	0	(559,298)	0	0	(559,298)	0	1,429,990	0	1,572,339	1,572,339	0	XXX	L......
9099999.	Total - Common Stocks - Industrial and Miscellaneous					21,114,513	XXX	9,210,342	10,297,396	(3,474,544)	0	0	(3,474,544)	0	13,163,162	0	7,951,352	7,951,352	202,807	XXX	XXX
9799997.	Total - Common Stocks - Part 4					21,114,513	XXX	9,210,342	10,297,396	(3,474,544)	0	0	(3,474,544)	0	13,163,162	0	7,951,352	7,951,352	202,807	XXX	XXX

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)
9799999.	Total - Common Stocks					21,114,513	XXX	9,210,342	10,297,396	..(3,474,544)	0	0	......(3,474,544)	0	13,163,162	0	..7,951,352	7,951,352	202,807	XXX	XXX
9899999.	Total - Preferred and Common Stocks					21,114,513	XXX	9,210,342	10,297,396	..(3,474,544)	0	0	......(3,474,544)	0	13,163,162	0	..7,951,352	7,951,352	202,807	XXX	XXX
9999999.	Total - Bonds, Preferred and Common Stocks					181,924,488	XXX	164,655,451	155,878,707	..(3,468,269)	435,154	0	......(3,033,115)	0	172,435,934	0	..9,488,554	9,488,554	..5,139,054	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																						
1.2499 CAD / 1 USD	Canadian Dollar Exposure	D Part 1	Currency	Fifth Third Bank .. QFROUN1UWUYU0DVIWD51	09/28/2017	12/29/2017	1	121,500,000	1.2499	0	0	0	(551,904)	...	(551,904)	0	(551,904)	0	0	303,750	0	1.00
1219999. Total-Forwards-Hedging Effective										0	0	0	(551,904)	XX	(551,904)	0	(551,904)	0	0	303,750	XXX	XXX
1269999. Total-Forwards										0	0	0	(551,904)	XX	(551,904)	0	(551,904)	0	0	303,750	XXX	XXX
1399999. Total-Hedging Effective										0	0	0	(551,904)	XX	(551,904)	0	(551,904)	0	0	303,750	XXX	XXX
1449999. TOTAL										0	0	0	(551,904)	XX	(551,904)	0	(551,904)	0	0	303,750	XXX	XXX

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Reporting Date Price	Fair Value	Book/Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Year-end (b)	Value of One (1) Point
Short Futures																					
Hedging Other																					
CZ4.......	7	35,000	5,000 Bushels of Corn	Commodity Price in Insurance Product	P, 1, I ...	a	12/18/2017	Chicago Mercantile Exchange SNZ2OJLFK8MNNCLQOF39	07/26/2017	........3.8250	........3.5525	9,538	9,538	0	0	0	9,538	0	5,250	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	08/02/2017	........3.8011	........3.5525	8,700	8,700	0	0	0	8,700	0	5,250	0	5,000
13429999. Total-Short Futures-Hedging Other..........................												18,237	18,237	0	0	0	18,237	0	10,500	XXX	XXX
1389999. Total-Short Futures..........................												18,237	18,237	0	0	0	18,237	0	10,500	XXX	XXX
1409999. Total-Hedging Other..........................												18,237	18,237	0	0	0	18,237	0	10,500	XXX	XXX
1449999. TOTAL..........................												18,237	18,237	0	0	0	18,237	0	10,500	XXX	XXX

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	18,237	0	18,237	18,237	0	18,237	10,500	10,500
NAIC 6 Designation											
Fifth Third Bank QFROUN1UWUYU0DVIWD51	Y	N	0	0	(551,904)	0	0	(551,904)	0	303,750	0
0799999. Total NAIC 6 Designation			0	0	(551,904)	0	0	(551,904)	0	303,750	0
0999999. Gross Totals			0	18,237	(551,904)	18,237	18,237	(551,904)	18,237	314,250	10,500
1. Offset per SSAP No. 64				0	0						
2. Net after right of offset per SSAP No. 64				18,237	(551,904)						

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	112	0	207,017	104,387	139,490	XXX
Bank of America	Miami, Florida		0.000	0	0	459,799	839,522	1,243,691	XXX
Bank of America	Singapore		0.290	0	0	752,138	752,351	752,549	XXX
BB&T	Crestview Hills, Kentucky		0.000	0	0	1,986,817	1,985,470	1,982,328	XXX
DBS Bank Ltd.	Singapore		1.120	19,754	2,064	9,713,793	12,369,024	13,631,088	XXX
The Bank of Guam	Hagatna, Guam		0.250	0	97	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	121,196	168,866	223,070	XXX
First Bank	St. Thomas, Virgin Islands		0.700	0	2,732	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		0.180	34	0	75,138	75,150	75,160	XXX
Keybank	Albany, New York		0.000	0	0	4,999,936	4,999,936	4,999,936	XXX
Laconia Savings Bank	Whitefield, New Hampshire		0.000	0	0	649,965	604,568	771,881	XXX
LaSalle Bank N.A.	Chicago, Illinois		0.000	0	0	251,307	204,110	297,512	XXX
The Northern Trust Company / O'Hare	Schaumburg, Illinois		0.000	0	0	1,822,160	3,669,736	435,696	XXX
PNC Bank	Pittsburgh, Pennsylvania		0.000	0	0	(42,004,912)	(46,486,782)	(28,643,264)	XXX
Northrim Bank	Anchorage, Alaska		0.200	0	69	36,873	36,872	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	4,493	13,623	7,493,741	7,498,843	7,481,331	XXX
Royal Bank of Canada	Toronto, Canada		0.500	32,518	0	37,439,990	39,333,427	40,870,553	XXX
RBC Dexia Investor Services Trust	Toronto, Canada		0.000	0	0	6,186,540	6,186,540	6,186,540	XXX
Sumitomo Mitsui Banking Corporation	Singapore		1.150	35,102	39,557	12,621,089	12,641,810	12,621,833	XXX
US Bank	Miami, Florida		0.000	0	0	0	0	0	XXX
Wells Fargo Bank	Los Angeles, California		0.000	0	0	5,276,962	8,509,032	5,755,485	XXX
0199999. Total Open Depositories		XXX	XXX	92,013	58,142	53,640,078	59,043,391	74,412,281	XXX
0399999. Total Cash on Deposit		XXX	XXX	92,013	58,142	53,640,078	59,043,391	74,412,281	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX	1,473	1,474	1,471	XXX
0599999. Total Cash		XXX	XXX	92,013	58,142	53,641,552	59,044,865	74,413,752	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1 Description	2 Code	3 Date Acquired	4 Rate of Interest	5 Maturity Date	6 Book/Adjusted Carrying Value	7 Amount of Interest Due & Accrued	8 Amount Received During Year
Sweep Accounts							
PNC Repurchase Agreement		09/29/2017	0.010	10/02/2017	49,909,901	0	4,284
8499999. Total - Sweep Accounts					49,909,901	0	4,284
8699999. Total - Cash Equivalents					49,909,901	0	4,284

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 3 *

SUPPLEMENT "A" TO SCHEDULE T

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

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

Other Health Care Facilities

	1	2	Direct Losses Paid		5	Direct Losses Unpaid		8
States, Etc.	Direct Premiums Written	Direct Premiums Earned	3 Amount	4 Number of Claims	Direct Losses Incurred	6 Amount Reported	7 Number of Claims	Direct Losses Incurred But Not Reported
1. Alabama AL	0	1,388	0	0	(1,167)	0	0	69
2. Alaska AK	0	0	0	0	(106)	0	0	2
3. Arizona AZ	0	7,339	0	0	(931)	0	0	289
4. Arkansas AR	0	713	0	0	(235)	0	0	33
5. California CA	0	17,444	0	0	(511)	0	0	9,443
6. Colorado CO	0	162	0	0	(598)	0	0	58
7. Connecticut CT	0	0	0	0	(1,696)	0	0	4,851
8. Delaware DE	0	1,067	0	0	(569)	0	0	46
9. District of Columbia DC	0	0	0	0	0	0	0	0
10. Florida FL	23,548	13,312	0	0	(1,999)	0	0	665
11. Georgia GA	0	1,281	0	0	(1,326)	0	0	51
12. Hawaii HI	0	195	0	0	(584)	0	0	58
13. Idaho ID	0	0	0	0	(546)	0	0	53
14. Illinois IL	0	5,012	0	0	(4,213)	0	0	191
15. Indiana IN	0	156	0	0	(438)	0	0	49
16. Iowa IA	0	0	0	0	0	0	0	0
17. Kansas KS	0	165	0	0	(1,401)	0	0	45
18. Kentucky KY	(15)	96	0	0	(81)	0	0	17
19. Louisiana LA	0	166	0	0	(425)	0	0	48
20. Maine ME	0	494	0	0	(758)	0	0	87
21. Maryland MD	0	44	0	0	(445)	0	0	10
22. Massachusetts MA	0	3,018	0	0	(2,194)	0	0	161
23. Michigan MI	0	1,055	0	0	(2,256)	0	0	132
24. Minnesota MN	0	235	0	0	(559)	0	0	31
25. Mississippi MS	0	0	0	0	(232)	0	0	13
26. Missouri MO	0	48	0	0	(73)	0	0	8
27. Montana MT	0	0	0	0	0	0	0	0
28. Nebraska NE	0	127	0	0	(58)	0	0	8
29. Nevada NV	0	0	0	0	0	0	0	0
30. New Hampshire NH	0	0	0	0	(543)	0	0	38
31. New Jersey NJ	(322)	(56)	0	0	(423)	0	0	53
32. New Mexico NM	0	2,599	0	0	208	0	0	351
33. New York NY	0	0	0	0	0	0	0	0
34. North Carolina NC	(89)	34	0	0	(2,045)	0	0	77
35. North Dakota ND	0	0	0	0	0	0	0	0
36. Ohio OH	0	0	0	0	(167)	0	0	(28)
37. Oklahoma OK	0	300	0	0	(643)	0	0	15
38. Oregon OR	0	953	0	0	(2,711)	0	0	243
39. Pennsylvania PA	18,743	353,319	0	0	(13,341)	0	0	1,315
40. Rhode Island RI	0	0	0	0	0	0	0	0
41. South Carolina SC	0	1,484	0	0	(990)	0	0	92
42. South Dakota SD	0	0	0	0	0	0	0	0
43. Tennessee TN	0	31	0	0	(286)	0	0	31
44. Texas TX	0	283	0	0	(233)	0	0	6
45. Utah UT	0	0	0	0	0	0	0	0
46. Vermont VT	0	0	0	0	(342)	0	0	(33)
47. Virginia VA	0	578	0	0	(478)	0	0	39
48. Washington WA	320	2,285	0	0	(2,531)	0	0	175
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	42,185	415,325	0	0	(47,925)	0	0	18,795

DETAILS OF WRITE-INS

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

Overflow Page for Write-Ins

NONE

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

DIRECTOR AND OFFICER INSURANCE COVERAGE SUPPLEMENT

Year To Date For the Period Ended September 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
................171,503,123	166,197,842	55,396,677

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