



QUARTERLY STATEMENT

As of September 30, 2012
of the Condition and Affairs of the

National Interstate Insurance Company

NAIC Group Code.....84, 84 (Current Period) (Prior Period)	NAIC Company Code..... 32620	Employer's ID Number..... 34-1607395
Organized under the Laws of Ohio	State of Domicile or Port of Entry Ohio	Country of Domicile US
Incorporated/Organized..... February 10, 1989	Commenced Business..... March 28, 1989	
Statutory Home Office	3250 Interstate Drive..... Richfield OH 44286 (Street and Number) (City or Town, State and Zip Code)	
Main Administrative Office	3250 Interstate Drive..... Richfield OH 44286 (Street and Number) (City or Town, State and Zip Code)	800-929-1500 (Area Code) (Telephone Number)
Mail Address	3250 Interstate Drive..... Richfield OH 44286 (Street and Number or P. O. Box) (City or Town, State and Zip Code)	
Primary Location of Books and Records	3250 Interstate Drive..... Richfield OH 44286 (Street and Number) (City or Town, State and Zip Code)	800-929-1500 (Area Code) (Telephone Number)
Internet Web Site Address	www.nationalinterstate.com	
Statutory Statement Contact	Robert Paul Brooks (Name) rob.brooks@nationalinterstate.com (E-Mail Address)	330-659-8900 -1204 (Area Code) (Telephone Number) (Extension) 330-659-8904 (Fax Number)

OFFICERS

Name	Title	Name	Title
1. David Warner Michelson	President	2. Arthur Jeffrey Gonzales	VP, General Counsel & Secretary
3. Julie Ann McGraw	VP, CFO & Treasurer	4. Terry Eugene Phillips	Senior Vice President

OTHER

Gary Norman Monda	VP, CIO & Assistant Treasurer	James Allan Parks	Vice President
Anthony Joseph Mercurio	Vice President	John Lloyd Woods	Vice President
Terri Kaye Johnson	Vice President	Bradford Lee Scofield	Vice President
Robert Adrian Bernatchez	Vice President		

DIRECTORS OR TRUSTEES

Alan Robert Spachman	Gary Norman Monda	David Warner Michelson	Michelle Ann Silvestro
Terry Eugene Phillips	Ronald George Steiger, Jr.	Edward Jeffrey Masch	James Allan Parks
Anthony Joseph Mercurio	Terri Kaye Johnson	Bradford Lee Scofield	Julie Ann McGraw
John Lloyd Woods	Arthur Jeffrey Gonzales	Pamela Lee McDermid	Robert Adrian Bernatchez
Tanya Marie Inama	George Olaf Skuggen	Dale Alan Willis	Stephen Edward Winborn

State of..... Ohio
County of..... Summit

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)
David Warner Michelson	Arthur Jeffrey Gonzales	Julie Ann McGraw
1. (Printed Name)	2. (Printed Name)	3. (Printed Name)
President	VP, General Counsel & Secretary	VP, CFO & Treasurer
(Title)	(Title)	(Title)

Subscribed and sworn to before me This 2nd day of November, 2012	a. Is this an original filing? b. If no: 1. State the amendment number 2. Date filed 3. Number of pages attached	Yes [X] No []

ASSETS

	Current Statement Date			4
	1	2	3	
	Assets	Nonadmitted Assets	Net Admitted Assets (Cols. 1 - 2)	December 31 Prior Year Net Admitted Assets
1. Bonds.....	627,012,243		627,012,243	598,711,004
2. Stocks:				
2.1 Preferred stocks.....	4,479,573		4,479,573	5,499,245
2.2 Common stocks.....	192,396,308	200,959	192,195,348	193,495,658
3. Mortgage loans on real estate:				
3.1 First liens.....			.0	
3.2 Other than first liens.....			.0	
4. Real estate:				
4.1 Properties occupied by the company (less \$.....0 encumbrances).....	15,777,110		15,777,110	15,628,007
4.2 Properties held for the production of income (less \$.....0 encumbrances).....			.0	
4.3 Properties held for sale (less \$.....0 encumbrances).....			.0	
5. Cash (\$.....(13,807,603)), cash equivalents (\$.....0) and short-term investments (\$.....28,219,590).....	14,411,987		14,411,987	3,873,645
6. Contract loans (including \$.....0 premium notes).....			.0	
7. Derivatives.....			.0	
8. Other invested assets.....	20,068,185		20,068,185	13,164,908
9. Receivables for securities.....			.0	
10. Securities lending reinvested collateral assets.....			.0	
11. Aggregate write-ins for invested assets.....	.0	.0	.0	.0
12. Subtotals, cash and invested assets (Lines 1 to 11).....	874,145,408	200,959	873,944,448	830,372,467
13. Title plants less \$.....0 charged off (for Title insurers only).....			.0	
14. Investment income due and accrued.....	6,316,827		6,316,827	6,053,228
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection.....	9,140,720	78,926	9,061,794	10,501,071
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$.....0 earned but unbilled premiums).....	119,989,378	323,535	119,665,843	97,323,756
15.3 Accrued retrospective premiums.....			.0	
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers.....	7,105,462		7,105,462	15,919,902
16.2 Funds held by or deposited with reinsured companies.....	1,039,027		1,039,027	806,234
16.3 Other amounts receivable under reinsurance contracts.....			.0	27,651
17. Amounts receivable relating to uninsured plans.....			.0	
18.1 Current federal and foreign income tax recoverable and interest thereon.....	2,526,190		2,526,190	6,612,251
18.2 Net deferred tax asset.....	22,451,536	1,187,959	21,263,577	22,225,333
19. Guaranty funds receivable or on deposit.....			.0	
20. Electronic data processing equipment and software.....	1,058,925		1,058,925	1,352,789
21. Furniture and equipment, including health care delivery assets (\$.....0).....			.0	
22. Net adjustment in assets and liabilities due to foreign exchange rates.....			.0	
23. Receivables from parent, subsidiaries and affiliates.....	1,013,897		1,013,897	483,271
24. Health care (\$.....0) and other amounts receivable.....			.0	
25. Aggregate write-ins for other than invested assets.....	3,029,746	771,668	2,258,078	3,032,976
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25).....	1,047,817,115	2,563,048	1,045,254,067	994,710,927
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts.....			.0	
28. Total (Lines 26 and 27).....	1,047,817,115	2,563,048	1,045,254,067	994,710,927

DETAILS OF WRITE-INS

1101.			.0	
1102.			.0	
1103.			.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 insureds for deductible payments.....	882,362	105,341	777,021	1,150,703
2502. Prepaid expenses.....	666,327	666,327	.0	
2503. Miscellaneous receivable.....	87,960		87,960	351,745
2598. Summary of remaining write-ins for Line 25 from overflow page.....	1,393,097	.0	1,393,097	1,530,528
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....	3,029,746	771,668	2,258,078	3,032,976

LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31 Prior Year
1. Losses (current accident year \$.....71,438,525).....	268,162,334	268,627,377
2. Reinsurance payable on paid losses and loss adjustment expenses.....		
3. Loss adjustment expenses.....	64,305,737	63,564,039
4. Commissions payable, contingent commissions and other similar charges.....	8,469,986	7,773,249
5. Other expenses (excluding taxes, licenses and fees).....	7,420,400	7,487,785
6. Taxes, licenses and fees (excluding federal and foreign income taxes).....	4,469,974	4,421,816
7.1 Current federal and foreign income taxes (including \$......0 on realized capital gains (losses)).....		
7.2 Net deferred tax liability.....		
8. Borrowed money \$......0 and interest thereon \$......0.....		
9. Unearned premiums (after deducting unearned premiums for ceded reinsurance of \$.118,196,719 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.....	121,713,464	112,076,281
10. Advance premium.....	583,950	612,339
11. Dividends declared and unpaid:		
11.1 Stockholders.....		
11.2 Policyholders.....		
12. Ceded reinsurance premiums payable (net of ceding commissions).....	12,247,241	16,380,025
13. Funds held by company under reinsurance treaties.....	201,403,503	186,322,065
14. Amounts withheld or retained by company for account of others.....	16,243,494	16,057,553
15. Remittances and items not allocated.....	4,220,886	471,725
16. Provision for reinsurance.....	1,092,719	302,585
17. Net adjustments in assets and liabilities due to foreign exchange rates.....		
18. Drafts outstanding.....		
19. Payable to parent, subsidiaries and affiliates.....	12,353,634	13,756,215
20. Derivatives.....		
21. Payable for securities.....	635,465	16,262
22. Payable for securities lending.....		
23. Liability for amounts held under uninsured plans.....		
24. Capital notes \$......0 and interest thereon \$......0.....		
25. Aggregate write-ins for liabilities.....	2,727,727	3,227,908
26. Total liabilities excluding protected cell liabilities (Lines 1 through 25).....	726,050,515	701,097,223
27. Protected cell liabilities.....		
28. Total liabilities (Lines 26 and 27).....	726,050,515	701,097,223
29. Aggregate write-ins for special surplus funds.....	0	3,078,125
30. Common capital stock.....	3,000,000	3,000,000
31. Preferred capital stock.....		
32. Aggregate write-ins for other than special surplus funds.....	0	0
33. Surplus notes.....		
34. Gross paid in and contributed surplus.....	32,108,779	32,108,779
35. Unassigned funds (surplus).....	284,094,773	255,426,800
36. Less treasury stock, at cost:		
36.1 .....0.000 shares common (value included in Line 30 \$.....0).....		
36.2 .....0.000 shares preferred (value included in Line 31 \$.....0).....		
37. Surplus as regards policyholders (Lines 29 to 35, less 36).....	319,203,552	293,613,704
38. Totals.....	1,045,254,067	994,710,927

DETAILS OF WRITE-INS

2501. Unearned rental income.....	33,513	33,528
2502. Payable for balance sheet guaranty.....	2,694,214	3,194,380
2503.		
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).....	2,727,727	3,227,908
2901. Implementation of SSAP 10R.....		3,078,125
2902.		
2903.		
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).....	0	3,078,125
3201.		
3202.		
3203.		
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

National Interstate Insurance Company
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 \$.....305,555,669).....	291,795,211	274,782,877	374,146,349
1.2 Assumed..... (written \$.....91,352,927).....	87,075,263	93,663,586	123,327,777
1.3 Ceded..... (written \$.....201,645,686).....	193,244,747	185,482,222	251,903,202
1.4 Net..... (written \$.....195,262,910).....	185,625,727	182,964,241	245,570,924
DEDUCTIONS:			
2. Losses incurred (current accident year \$.....100,889,264):			
2.1 Direct.....	178,737,064	162,772,680	215,616,967
2.2 Assumed.....	45,683,169	53,584,909	69,362,631
2.3 Ceded.....	125,430,754	118,284,754	156,499,957
2.4 Net.....	98,989,479	98,072,835	128,479,640
3. Loss adjustment expenses incurred.....	22,743,196	20,393,198	27,757,765
4. Other underwriting expenses incurred.....	56,071,622	57,816,571	75,535,416
5. Aggregate write-ins for underwriting deductions.....	0	0	0
6. Total underwriting deductions (Lines 2 through 5).....	177,804,298	176,282,604	231,772,822
7. Net income of protected cells.....			
8. Net underwriting gain (loss) (Line 1 minus Line 6 + Line 7).....	7,821,430	6,681,637	13,798,102
INVESTMENT INCOME			
9. Net investment income earned.....	18,790,341	13,871,584	33,487,486
10. Net realized capital gains (losses) less capital gains tax of \$.....940,893.....	1,333,064	1,047,957	513,366
11. Net investment gain (loss) (Lines 9 + 10).....	20,123,405	14,919,541	34,000,852
OTHER INCOME			
12. Net gain or (loss) from agents' or premium balances charged off (amount recovered \$.....0 amount charged off \$.....0).....	0		
13. Finance and service charges not included in premiums.....	307,102	380,790	499,548
14. Aggregate write-ins for miscellaneous income.....	(3,064,332)	(2,172,931)	(3,194,099)
15. Total other income (Lines 12 through 14).....	(2,757,230)	(1,792,141)	(2,694,551)
16. Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15).....	25,187,604	19,809,037	45,104,403
17. Dividends to policyholders.....			
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).....	25,187,604	19,809,037	45,104,403
19. Federal and foreign income taxes incurred.....	6,111,411	11,335,020	14,135,853
20. Net income (Line 18 minus Line 19) (to Line 22).....	19,076,193	8,474,017	30,968,551
CAPITAL AND SURPLUS ACCOUNT			
21. Surplus as regards policyholders, December 31 prior year.....	293,613,704	273,646,860	273,646,860
22. Net income (from Line 20).....	19,076,193	8,474,017	30,968,551
23. Net transfers (to) from Protected Cell accounts.....			
24. Change in net unrealized capital gains or (losses) less capital gains tax of \$.....1,893,449.....	6,144,022	447,914	(2,305,577)
25. Change in net unrealized foreign exchange capital gain (loss).....			
26. Change in net deferred income tax.....	(1,013,188)	3,680,204	3,213,493
27. Change in nonadmitted assets.....	2,172,955	(6,091,037)	(5,385,178)
28. Change in provision for reinsurance.....	(790,134)	227,782	1,019,672
29. Change in surplus notes.....			
30. Surplus (contributed to) withdrawn from protected cells.....			
31. Cumulative effect of changes in accounting principles.....			
32. Capital changes:			
32.1 Paid in.....			
32.2 Transferred from surplus (Stock Dividend).....			
32.3 Transferred to surplus.....			
33. Surplus adjustments:			
33.1 Paid in.....			(0)
33.2 Transferred to capital (Stock Dividend).....			
33.3 Transferred from capital.....			
34. Net remittances from or (to) Home Office.....			
35. Dividends to stockholders.....			(10,000,000)
36. Change in treasury stock.....			
37. Aggregate write-ins for gains and losses in surplus.....	0	3,069,815	2,455,884
38. Change in surplus as regards policyholders (Lines 22 through 37).....	25,589,848	9,808,696	19,966,844
39. Surplus as regards policyholders, as of statement date (Lines 21 plus 38).....	319,203,552	283,455,555	293,613,704
DETAILS OF WRITE-INS			
0501.			
0502.			
0503.			
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. Other.....	933,074	799,878	1,029,279
1402. Interest on funds held.....	(3,997,407)	(2,972,809)	(4,223,378)
1403.			
1498. Summary of remaining write-ins for Line 14 from overflow page.....	0	0	0
1499. Totals (Lines 1401 thru 1403 plus 1498) (Line 14 above).....	(3,064,332)	(2,172,931)	(3,194,099)
3701. Implementation of SSAP 10R.....		3,069,815	2,455,884
3702.			
3703.			
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).....	0	3,069,815	2,455,884

National Interstate Insurance Company
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.....	170,750,941	182,784,307	252,059,277
2. Net investment income.....	22,453,359	14,909,347	35,829,656
3. Miscellaneous income.....	(2,757,230)	(1,792,141)	(2,694,551)
4. Total (Lines 1 through 3).....	190,447,070	195,901,513	285,194,382
5. Benefit and loss related payments.....	90,845,224	(26,125,879)	19,056,703
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts.....			
7. Commissions, expenses paid and aggregate write-ins for deductions.....	77,395,610	64,272,161	90,117,294
8. Dividends paid to policyholders.....			
9. Federal and foreign income taxes paid (recovered) net of \$.....940,893 tax on capital gains (losses).....	2,966,243	14,560,707	17,654,791
10. Total (Lines 5 through 9).....	171,207,078	52,706,989	126,828,788
11. Net cash from operations (Line 4 minus Line 10).....	19,239,992	143,194,524	158,365,594
CASH FROM INVESTMENTS			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds.....	112,572,568	134,499,242	219,853,223
12.2 Stocks.....	15,658,801	8,634,050	12,139,768
12.3 Mortgage loans.....			
12.4 Real estate.....			
12.5 Other invested assets.....			
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments.....			
12.7 Miscellaneous proceeds.....	619,203		16,262
12.8 Total investment proceeds (Lines 12.1 to 12.7).....	128,850,573	143,133,291	232,009,253
13. Cost of investments acquired (long-term only):			
13.1 Bonds.....	140,444,850	328,859,009	412,342,507
13.2 Stocks.....	7,431,090	28,290,767	34,089,206
13.3 Mortgage loans.....			
13.4 Real estate.....	505,218	100,030	216,277
13.5 Other invested assets.....	6,700,000		
13.6 Miscellaneous applications.....			
13.7 Total investments acquired (Lines 13.1 to 13.6).....	155,081,157	357,249,806	446,647,991
14. Net increase (decrease) in contract loans and premium notes.....			
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14).....	(26,230,585)	(214,116,515)	(214,638,738)
CASH FROM FINANCING AND MISCELLANEOUS SOURCES			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes.....			
16.2 Capital and paid in surplus, less treasury stock.....			(0)
16.3 Borrowed funds.....			
16.4 Net deposits on deposit-type contracts and other insurance liabilities.....			
16.5 Dividends to stockholders.....			10,000,000
16.6 Other cash provided (applied).....	17,528,935	61,418,661	62,793,706
17. Net cash from financing and miscellaneous sources (Lines 16.1 through 16.4 minus Line 16.5 plus Line 16.6).....	17,528,935	61,418,661	52,793,706
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).....	10,538,342	(9,503,330)	(3,479,438)
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year.....	3,873,645	7,353,082	7,353,082
19.2 End of period (Line 18 plus Line 19.1).....	14,411,987	(2,150,247)	3,873,645

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

20.0001			
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NOTES TO FINANCIAL STATEMENTS

Note 1 - Summary of Significant Accounting Policies

A. The accompanying financial statements of National Interstate Insurance Company (Company) have been prepared on the basis of accounting practices prescribed or permitted by the State of Ohio Department of Insurance. The Ohio Department of Insurance requires insurance companies domiciled in the state of Ohio to prepare their statutory financial statements in accordance with the National Association of Insurance Commissioners' (NAIC) Accounting *Practices and Procedures Manual* subject to any deviations prescribed or permitted by the Ohio Department of Insurance. There are no deviations prescribed or permitted by the Ohio Department of Insurance utilized in the Company's financial statements.

Note 2 - Accounting Changes and Corrections of Errors

Effective January 1, 2012, the Company adopted Statement of Statutory Accounting Principles No. 101, Income Taxes, a replacement of SSAP No. 10R and SSAP No. 10 (SSAP 101). SSAP 101 amends the deferred tax asset admittance test set forth in SSAP 10R, by limiting the admissibility thresholds based on current period risk-based capital levels and modifying the disclosure requirements. The adoption of SSAP 101 did not have an impact on the Company's financial statements.

Note 3 - Business Combinations and Goodwill

No significant change.

Note 4 - Discontinued Operations

No significant change.

Note 5 - Investments

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 does not have any loan-backed securities with an other-than-temporary impairment for which it has the intent to sell or the inability or lack of intent to retain the investment in the security.
3. There was no OTTI on loan-backed securities during 2012.
4. The following table shows all loan-backed securities with an unrealized loss:

Less than 12 months		12 months or more	
Fair	Unrealized	Fair	Unrealized
Value	Loss	Value	Loss
\$ 21,511,404	\$ (320,412)	\$ 7,899,414	\$ (1,249,576)

5. Based on cash flow projections received from external 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, 2012. The Company has the intent to hold such securities until they recover in value or mature.

Note 6 - Joint Ventures, Partnerships and Limited Liability Companies

No significant change.

Note 7 - Investment Income

No significant change.

Note 8 - Derivative Instruments

No significant change.

NOTES TO FINANCIAL STATEMENTS

Note 9 - Income Taxes

No significant change.

Note 10 - Information Concerning Parent, Subsidiaries, Affiliates and Other Related Parties

No significant change.

Note 11 - Debt

No significant change.

Note 12 - Retirement Plans, Deferred Compensation, Postemployment Benefits and Compensated Absences and Other Postretirement Benefit Plans

No significant change.

Note 13 - Capital and Surplus, Dividend Restrictions and Quasi-Reorganizations

No significant change.

Note 14 - Contingencies

E. Other Contingencies

Lawsuits arise against the Company in the normal course of business. Contingent liabilities from litigation, income taxes and other matters are not considered material in relation to the financial position of the Company.

Note 15 - Leases

No significant change.

Note 16 - Information About Financial Instruments With Off-Balance Sheet Risk and Financial Instruments With Concentrations of Credit Risk

No significant change.

Note 17 - Sale, Transfer and Servicing of Financial Assets and Extinguishments of Liabilities

C. Wash Sales

Not applicable.

Note 18 - Gain or Loss to the Reporting Entity from Uninsured Plans and the Uninsured Portion of Partially Insured Plans

No significant change.

Note 19 - Direct Premium Written/Produced by Managing General Agents/Third Party Administrators

No significant change.

Note 20 - Fair Value

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

1. Fair Value Measurements by Level 1, 2 and 3

Under fair value accounting, the Company must determine the appropriate level in the fair value hierarchy for each fair value measurement. The fair value hierarchy prioritizes the inputs, which refer broadly to assumptions market participants would use in pricing an asset or liability, into three levels. It gives the highest priority to quoted prices (unadjusted) in active markets for identical assets or liabilities and the lowest priority to unobservable inputs. The level in the fair value hierarchy within which a fair value measurement in its entirety falls is determined based on the lowest level input that is significant to the fair value measurement in its entirety. Fair values for our investment portfolio are reviewed by company personnel using data from nationally recognized pricing services as well as non-binding broker quotes.

NOTES TO FINANCIAL STATEMENTS

Level 1 inputs are quoted prices (unadjusted) in active markets for identical securities that the reporting entity has the ability to access at the measurement date.

Level 2 inputs are inputs other than quoted prices (unadjusted) in active markets for identical securities that are observable for the security, either directly or indirectly. Level 2 inputs include quoted prices for similar securities in active markets, quoted prices for identical or similar securities that are not active and observable inputs other than quoted prices, such as interest rate and yield curves.

Level 3 inputs are unobservable inputs for the asset or liability.

The following table provides information as of September 30, 2012 about the Company's investments measured at fair value.

Description	Level 1	Level 2	Level 3	Total
Bonds				
State and local government	\$ -	\$ -	\$ -	\$ -
Industrial and other	-	6,843,187	-	6,843,187
Residential mortgage backed securities	-	2,132,014	-	2,132,014
Trust preferred securities	2,360,300	-	-	2,360,300
Total bonds	\$ 2,360,300	\$ 8,975,201	\$ -	\$ 11,335,501
Preferred stock				
Industrial and other	\$ 106,342	\$ 3,500	\$ 482,100	\$ 591,942
Total preferred stocks	\$ 106,342	\$ 3,500	\$ 482,100	\$ 591,942
Common stock				
Industrial and other	\$ 20,996,358	\$ -	\$ -	\$ 20,996,358
Mutual funds	3,111,153	-	-	3,111,153
Total common stocks	\$ 24,107,511	\$ -	\$ -	\$ 24,107,511
Totals	\$ 26,574,153	\$ 8,978,701	\$ 482,100	\$ 36,034,954

The following table provides information as of December 31, 2011 about the Company's investments measured at fair value.

Description	Level 1	Level 2	Level 3	Total
Bonds				
State and local government	\$ -	\$ -	\$ 441,234	\$ 441,234
Industrial and other	-	14,015,309	-	14,015,309
Residential mortgage backed securities	-	1,714,567	-	1,714,567
Trust preferred securities	-	1,911,136	-	1,911,136
Total bonds	\$ -	\$ 17,641,012	\$ 441,234	\$ 18,082,246
Preferred stock				
Industrial and other	\$ -	\$ 191,944	\$ 471,650	\$ 663,594
Total preferred stocks	\$ -	\$ 191,944	\$ 471,650	\$ 663,594
Common stock				
Industrial and other	\$ 18,001,130	\$ 14	\$ -	\$ 18,001,144
Mutual funds	12,306,136	-	-	12,306,136
Total common stocks	\$ 30,307,266	\$ 14	\$ -	\$ 30,307,280
Totals	\$ 30,307,266	\$ 17,832,970	\$ 912,884	\$ 49,053,120

At the end of each reporting period, the Company evaluates whether or not any event has occurred or circumstances have changed that would cause an instrument to be transferred between Levels 1 and 2. This policy also applies to transfers into or out of Level 3 as stated in paragraph 3 below. During the nine months ended September 30, 2012 there were four perpetual preferred stocks totaling \$26 thousand that transferred from Level 1 to Level 2, and one \$0.2 million redeemable preferred stock that transferred from Level 2 to Level 1 due to changes in trading activity.

NOTES TO FINANCIAL STATEMENTS

2. Rollforward of Level 3 Items

The following table presents a reconciliation of the beginning and ending balances for investments measured at fair value using level 3 inputs for the period ended September 30, 2012.

	Bonds - Industrial and Other	Bonds - State and Local Government	Preferred Stocks - Industrial and Other
Beginning balance at July 1, 2012	\$ -	\$ 480,714	\$ 477,900
Transfers into Level 3	-	-	-
Transfers out of Level 3 (a)	-	-	-
Total gains or (losses):			
Included in earnings	-	-	-
Included in surplus	-	119,286	4,200
Purchases and issuances	-	-	-
Sales, settlements and redemptions	-	(600,000)	-
Ending balance at September 30, 2012	\$ -	\$ -	\$ 482,100

(a) Security is no longer measured and reported at fair value due to the security having an investment grade rating during the quarter ending September 30, 2012.

The following table presents a reconciliation of the beginning and ending balances for investments measured at fair value using level 3 inputs for the year ended September 30, 2012.

	Bonds - Industrial and Other	Bonds - State and Local Government	Preferred Stocks - Industrial and Other
Beginning balance at January 1, 2012	\$ -	\$ 441,234	\$ 471,650
Transfers into Level 3	2,985,900	-	-
Transfers out of Level 3 (a)	(3,000,000)	-	-
Total gains or (losses):			
Included in earnings	-	-	-
Included in other comprehensive income	14,100	158,766	10,450
Purchases and issuances	-	-	-
Sales, settlements and redemptions	-	(600,000)	-
Ending balance at September 30, 2012	\$ -	\$ -	\$ 482,100

3. Policy on Determining when Transfers between Levels are Recognized

At the end of each reporting period, the Company evaluates whether or not any event has occurred or circumstances have changed that would cause an instrument to be transferred between levels. The Company's policy is to recognize transfers in and transfers out as of the end of the reporting period.

4. Inputs and Techniques Used for Level 2 and Level 3 Fair Values

The pricing services use a variety of observable inputs to estimate the fair value of fixed maturities that do not trade on a daily basis. These inputs include, but are not limited to, recent reported trades, benchmark yields, issuer spreads, bids or offers, reference data and measures of volatility. Included in the pricing of mortgage-backed securities are estimates of the rate of future prepayments and defaults of principal over the remaining life of the underlying collateral. Inputs from brokers and independent financial institutions include, but are not limited to, yields or spreads of comparable investments which have recent trading activity, credit quality, duration, credit enhancements, collateral value and estimated cash flows based on inputs including delinquency rates, estimated defaults and losses, and estimates of the rate of future prepayments. Valuation techniques utilized by pricing services and values obtained from brokers and independent financial institutions are reviewed by company personnel who are familiar with the securities being priced and the markets in which they trade to ensure that the fair value determination is representative of an exit price, as defined by accounting standards.

Level 2 primarily consists of financial instruments whose fair value is based on quoted prices in markets that are not active and includes preferred stock, certain publicly traded unaffiliated common stocks, corporate obligations, and mortgage backed securities that are not actively traded. Level 3 consists of financial instruments that are not traded in an active market, whose fair value is estimated by management based on inputs from independent financial institutions, which include non-binding broker quotes, for which the Company believes reflects fair value, but are unable to verify inputs to the valuation methodology. The Company obtained one quote or price per instrument from our brokers and pricing services and did not adjust any quotes or prices that were obtained. Management reviews these broker quotes using information such as the market prices of similar investments. The Company primarily uses the market approach valuation technique for all investments.

NOTES TO FINANCIAL STATEMENTS

5. Derivative Fair Values

Not applicable.

B. This Disclosure Removed by NAIC December, 2010.

C. Other Fair Value Disclosures

Not applicable.

D. Reasons Not Practical to Estimate Fair Values

Not applicable.

Note 21 - Other Items

No significant change.

Note 22 - Events Subsequent

No significant change.

Note 23 - Reinsurance

No significant change.

Note 24 - Retrospectively Rated Contracts & Contracts Subject to Redetermination

No significant change.

Note 25 - Change in Incurred Losses and Loss Adjustment Expenses

Reserves as of December 31, 2011 were \$332,191,416. As of September 30, 2012, \$86,576,680 has been paid for incurred claims and claim adjustment expenses attributable to insured events of prior years. Reserves remaining for prior years are now \$243,618,887 as a result of re-estimation of unpaid claims and claim adjustment expenses. Therefore, there has been a \$1,995,849 favorable prior year development since December 31, 2011 to September 30, 2012. The favorable development in 2012 resulted from the combination of settling cases and adjusting current estimates of open cases and incurred but not reported losses (IBNR) for amounts less than the case and IBNR estimates carried at the end of the prior year. Management of the Company evaluates case and IBNR estimates based on data from a variety of sources including the Company's historical experience, knowledge of various factors, and industry data extrapolated from other insurers writing similar lines of business.

Note 26 - Intercompany Pooling Arrangements

No significant change.

Note 27 - Structured Settlements

No significant change.

Note 28 - Health Care Receivables

No significant change.

Note 29 - Participating Policies

No significant change.

Note 30 - Premium Deficiency Reserves

No significant change.

Note 31 - High Deductibles

No significant change.

NOTES TO FINANCIAL STATEMENTS

Note 32 - Discounting of Liabilities for Unpaid Losses or Unpaid Loss Adjustment Expenses

No significant change.

Note 33 - Asbestos/Environmental Reserves

No significant change.

Note 34 - Subscriber Savings Accounts

No significant change.

Note 35 - Multiple Peril Crop Insurance

No significant change.

Note 36 - Financial Guaranty Insurance

B. Not applicable.

National Interstate Insurance Company

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.

Have there been any substantial changes in the organizational chart since the prior quarter end?
If yes, complete the Schedule Y-Part 1 - Organizational chart.

Yes [☒ X]

No [☐]

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	2	3
Name of Entity	NAIC Company Code	State of Domicile

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 [☐]

6.1

State as of what date the latest financial examination of the reporting entity was made or is being made.

12/31/2010.....

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.

12/31/2010.....

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).

10/18/2011.....

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:

8.1

Is the company a subsidiary of a bank holding company regulated by 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.

8.3

Is the company affiliated with one or more banks, thrifts or securities firms?

Yes [☐]

No [☒ X]

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	2	3	4	5	6
Affiliate Name	Location (City, State)	FRB	OCC	FDIC	SEC

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?
(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.

Yes [☒ X]

No [☐]

9.11

If the response to 9.1 is No, please explain:

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).

9.3

Have any provisions of the code of ethics been waived for any of the specified officers?

Yes [☐]

No [☒ X]

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National Interstate Insurance Company
GENERAL INTERROGATORIES
PART 1 - COMMON INTERROGATORIES - GENERAL

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

PART 1 - FINANCIAL

10.1 Does the reporting entity report any amounts due from parent, subsidiaries or affiliates on Page 2 of this statement? Yes [X] No []

10.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount: \$.0

PART 1 - 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:

12. Amount of real estate and mortgages held in other invested assets in Schedule BA: \$.0

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.....	\$163,188,377	\$168,087,837
14.24 Short-Term Investments.....	\$0	\$0
14.25 Mortgage Loans on Real Estate.....	\$0	\$0
14.26 All Other.....	\$0	\$0
14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26).....	\$163,188,377	\$168,087,837
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 [] No [X]

15.2 If yes, has a comprehensive description of the hedging program been made available to the domiciliary state? Yes [] No []
If no, attach a description with this statement.

16. 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 []

16.1 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
Key Bank	PO Box 6717 Cleveland, OH 44101

16.2 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)

16.3 Have there been any changes, including name changes, in the custodian(s) identified in 16.1 during the current quarter? Yes [] No [X]

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

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

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

1 Central Registration Depository	2 Name(s)	3 Address
8099	Fort Washington Investment Advisors, Inc.	303 Broadway, Suite 1200 Cincinnati, OH 45202
137797	Elessar Investment Management	1111 Superior Ave., Suite 1310 Cleveland, OH 44114
16076	Ancora Advisors LLC	2000 Auburn Drive, Suite 300 Cleveland, OH 44122

PART 1 - INVESTMENT

17.1

Have all the filing requirements of the Purposes and Procedures Manual of the NAIC Securities Valuation Office been followed?

Yes [X]

No []

17.2

If no, list exceptions:

National Interstate Insurance Company
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?
If yes, attach an explanation.

Yes [☐] No [☒] N/A [☐]

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?
If yes, attach an explanation.

Yes [☐] No [☒]

3.1

Have any of the reporting entity's primary reinsurance contracts been canceled?

Yes [☐] No [☒]

3.2

If yes, give full and complete information thereto:

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 [☒]

4.2

If yes, complete the following schedule:

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

5.

Operating Percentages:

5.1

A&H loss percent

58.0 %

5.2

A&H cost containment percent

5.7 %

5.3

A&H expense percent excluding cost containment expenses

26.9 %

6.1

Do you act as a custodian for health savings accounts?

Yes [☐] No [☒]

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 [☒]

6.4

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

0

Q08

SCHEDULE F - CEDED REINSURANCE

Showing All New Reinsurers - Current Year to Date

1 NAIC Company Code	2 Federal ID Number	3 Name of Reinsurer	4 Domiciliary Jurisdiction	5 Is Insurer Authorized? (YES or NO)
All Other Insurers				
00000.....	AA-1120102.....	Lloyds's of London Syndicate #1458.....	GB.....	YES.....

SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN

Current Year to Date - Allocated by States and Territories

States, Etc.	1 Active Status	Direct Premiums Written		Direct Losses Paid (Deducting Salvage)		Direct Losses Unpaid	
		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.....	4,307,432	3,283,972	1,967,559	2,677,728	3,690,862	5,222,654
2. Alaska.....AK	L.....	4,161,740	3,056,901	595,298	1,184,150	3,303,459	2,763,548
3. Arizona.....AZ	L.....	3,756,974	4,281,918	1,950,319	1,307,185	6,626,997	5,602,515
4. Arkansas.....AR	L.....	3,977,160	2,701,803	1,081,583	488,095	2,106,887	877,361
5. California.....CA	L.....	42,389,573	43,275,671	23,187,357	17,635,915	69,035,645	69,838,807
6. Colorado.....CO	L.....	2,436,623	2,246,310	1,036,149	1,411,399	2,885,853	2,761,464
7. Connecticut.....CT	L.....	6,978,680	8,211,034	2,677,846	3,293,904	10,870,401	10,124,864
8. Delaware.....DE	L.....	8,788,307	6,886,713	2,186,065	7,584,804	8,273,405	8,069,487
9. District of Columbia.....DC	L.....	249	249			23	9,643
10. Florida.....FL	L.....	11,099,644	15,367,061	8,252,826	7,609,062	17,291,183	16,415,819
11. Georgia.....GA	L.....	4,515,565	5,466,717	6,103,315	1,316,011	5,142,672	5,167,478
12. Hawaii.....HI	L.....	10,670,328	11,325,794	3,896,994	3,138,011	17,445,419	16,907,140
13. Idaho.....ID	L.....	4,106,363	3,131,348	950,007	548,521	3,227,382	2,119,019
14. Illinois.....IL	L.....	7,647,367	6,722,257	4,432,032	4,000,736	13,986,475	11,491,179
15. Indiana.....IN	L.....	4,298,858	3,438,838	1,494,269	1,976,443	5,884,144	5,837,854
16. Iowa.....IA	L.....	9,010,188	7,867,835	1,597,414	1,791,509	8,426,912	5,365,919
17. Kansas.....KS	L.....	3,774,517	3,311,860	1,189,130	879,446	5,028,687	3,707,593
18. Kentucky.....KY	L.....	2,090,437	1,273,587	453,667	373,352	2,495,689	1,245,903
19. Louisiana.....LA	L.....	2,882,976	2,719,089	3,424,240	1,370,789	5,489,154	3,584,002
20. Maine.....ME	L.....	207,696	420,700	68,362	311,013	539,115	474,299
21. Maryland.....MD	L.....	3,390,270	2,944,558	610,785	1,567,509	3,317,745	3,749,672
22. Massachusetts.....MA	L.....	6,777,766	9,410,323	5,346,006	5,354,845	19,467,016	16,931,860
23. Michigan.....MI	L.....	26,853	10,064		(125)	1,426	(237)
24. Minnesota.....MN	L.....	3,908,584	3,426,134	759,879	1,388,589	3,708,639	3,623,348
25. Mississippi.....MS	L.....	1,656,380	2,117,997	1,541,484	1,640,287	2,487,078	2,887,216
26. Missouri.....MO	L.....	7,485,149	7,471,719	3,380,118	2,572,773	9,082,493	8,742,607
27. Montana.....MT	L.....	4,027,031	4,228,424	3,276,145	3,930,239	2,917,725	4,944,132
28. Nebraska.....NE	L.....	3,123,362	3,031,561	2,009,218	776,606	3,816,571	3,550,600
29. Nevada.....NV	L.....	3,529,714	3,820,068	2,164,373	863,089	5,334,065	4,500,509
30. New Hampshire.....NH	L.....	1,989,605	2,135,068	1,050,379	2,797,922	2,787,421	2,847,020
31. New Jersey.....NJ	L.....	72,477	68,832	347,657	120,052	232,456	572,259
32. New Mexico.....NM	L.....	896,771	832,068	330,065	190,172	807,818	679,341
33. New York.....NY	L.....	24,243,572	22,654,025	7,773,402	4,290,301	33,681,138	27,603,860
34. North Carolina.....NC	L.....	16,731,157	15,602,210	9,743,559	8,122,327	24,521,723	22,241,966
35. North Dakota.....ND	L.....	558,640	753,710	514,531	808,397	1,825,794	1,104,613
36. Ohio.....OH	L.....	8,881,198	11,069,520	4,133,978	5,125,943	13,909,873	11,858,190
37. Oklahoma.....OK	L.....	3,367,813	3,565,428	1,717,945	1,516,010	3,122,977	3,361,522
38. Oregon.....OR	L.....	1,093,314	1,505,061	502,344	662,379	2,274,363	1,966,334
39. Pennsylvania.....PA	L.....	18,529,937	18,286,275	6,713,740	5,696,150	22,919,873	19,685,424
40. Rhode Island.....RI	L.....	1,068,211	558,404	165,364	94,697	1,217,355	720,252
41. South Carolina.....SC	L.....	2,572,609	1,777,208	143,708	613,425	2,691,686	1,894,005
42. South Dakota.....SD	L.....	1,121,341	1,137,938	585,628	1,491,204	555,502	693,933
43. Tennessee.....TN	L.....	8,068,566	5,602,220	2,873,141	3,516,429	9,815,976	7,317,032
44. Texas.....TX	L.....	25,627,061	27,985,752	14,967,699	20,584,859	47,273,910	47,284,382
45. Utah.....UT	L.....	4,777,873	3,594,167	1,566,394	495,648	4,702,195	3,804,880
46. Vermont.....VT	L.....	545,843	963,328	517,683	461,179	1,344,008	1,589,500
47. Virginia.....VA	L.....	5,683,833	5,908,418	1,627,787	1,500,637	6,733,849	5,135,751
48. Washington.....WA	L.....	2,071,431	2,516,062	536,794	743,249	1,938,611	1,819,428
49. West Virginia.....WV	L.....	293,402	272,090	103,231	20,336	508,156	332,033
50. Wisconsin.....WI	L.....	6,107,999	5,246,290	1,688,793	1,107,610	6,152,401	7,818,249
51. Wyoming.....WY	L.....	227,230	249,315	75,381	30,898	154,074	449,795
52. American Samoa.....AS	N.....						
53. Guam.....GU	N.....						
54. Puerto Rico.....PR	N.....						
55. US Virgin Islands.....VI	N.....						
56. Northern Mariana Islands.....MP	N.....						
57. Canada.....CN	N.....						
58. Aggregate Other Alien.....OT	XXX.....	0	0	0	0	0	0
59. Totals.....	(a).....51	305,555,669	303,733,894	143,311,642	136,981,708	431,054,284	397,296,024

DETAILS OF WRITE-INS							
5801.	XXX.....						
5802.	XXX.....						
5803.	XXX.....						
5898. Summary of remaining write-ins for Line 58 from overflow page.....	XXX.....	0	0	0	0	0	0
5899. Totals (Lines 5801 thru 5803 + Line 5898) (Line 58 above).....	XXX.....	0	0	0	0	0	0

(L) - Licensed or Chartered - Licensed Insurance Carrier or Domiciled RRG; (R) - Registered - Non-domiciled RRGs; (Q) - Qualified - Qualified or Accredited Reinsurer;

(E) - Eligible - Reporting Entities eligible or approved to write Surplus Lines in the state; (N) - None of the above - Not allowed to write business in the state.

(a) Insert the number of L responses except for Canada and Other Alien.

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

	Domiciliary Location	FEIN	NAIC Co. Code
American Financial Group, Inc.	OH	31-1544320	
American Financial Capital Trust II	DE	31-6549738	
American Financial Capital Trust III	DE	16-6543606	
American Financial Capital Trust IV	DE	16-6543609	
American Financial Enterprises, Inc.	CT	31-0996797	
American Money Management Corporation	OH	31-0828578	
American Real Estate Capital Company, LLC (80%)	OH	27-1577326	
MidMarket Capital Partners, LLC (65%)	DE	27-2829629	
APU Holding Company	OH	41-2112001	
American Premier Underwriters, Inc.	PA	23-6000765	
The Associates of the Jersey Company	NJ	23-6297584	
Cal Coal, Inc.	IL	37-1094159	
Great Southwest Corporation	DE	95-2802826	
The Indianapolis Union Railway Company	IN	35-6001691	
Lehigh Valley Railroad Company	PA	13-6400464	
Magnolia Alabama Holdings, Inc.	DE	20-1548213	
Magnolia Alabama Holdings LLC	AL	20-1574094	
Michigan Oil & Gas Holdings, LLC	MI		
Ohio Oil & Gas Holdings, LLC	OH		
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-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. *	BM		
Hangar Acquisition Corp.	OH	31-1446308	
Lease & Loan Insurance Services Limited	GB		
Premier Lease & Loan Services Insurance Agency, Inc.	WA	91-1242743	
Premier Lease & Loan Services of Canada, Inc.	WA	91-1508644	
Republic Indemnity Company of America *	CA	95-2801326	22179
Republic Indemnity Company of California *	CA	31-1054123	43753
Risico Management Corporation	DE	31-1262960	
Atlas Building Company, LLC	OH	27-4521779	
Dixie Terminal Corporation	OH	31-0823725	
Flextech Holding Co., Inc.	OH	31-1733037	
GAI Holding Bermuda Ltd.	BM	98-0606803	
GAI Indemnity, Ltd. #	GB	98-0556144	
Marketform Group Limited	GB		
Marketform Holdings Limited	GB		
Caduceus Underwriting Limited	GB		
Lavenham Underwriting Limited #	GB	98-0412245	
Marketform Limited	GB		
Gabinete Marketform SL	ES		
Marketform Australia Pty Limited	AU		
Studio Marketform SRL	IT		
Marketform Management Services Limited	GB		
Marketform Managing Agency Limited	GB		
Sampford Underwriting Limited #	GB	98-0431601	
Marketform Trust Company Limited	GB		

* 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 Holding Company, Inc.	OH	31-1475936	
Great American Financial Statutory Trust IV	CT	58-646032	
Great American Life Insurance Company *	OH	13-1935920	63312
Aerielle IP Holdings, LLC ^	OH	45-2969767	
Aerielle, LLC ^	DE	26-4391696	
Annuity Investors Life Insurance Company *	OH	31-1021738	93661
Bay Bridge Marina Hemingway's Restaurant, LLC (85%)	MD	27-4078277	
Bay Bridge Marina Management, LLC (85%)	MD	27-0513333	
Brothers Management, LLC (99%)	FL	20-1246122	
FT Liquidation, LLC	OH	45-3988240	
GALIC - Bay Bridge Marina, LLC	MD	20-4604276	
GALIC - Sorrento, LLC ^	FL		
GALIC - Stoneleigh, LLC	FL	45-3829557	
GALIC Brothers, Inc. (80%)	OH	31-1391777	
GALIC Pointe, LLC ^	FL	45-1144095	
Manhattan National Holding Corporation	OH	26-3260520	
Manhattan National Life Insurance Company *	IL	45-0252531	67083
Skipjack Marina Corp.	MD	52-2179330	
United Teacher Associates, Ltd. ^	TX	74-2180806	
United Teacher Associates Insurance Company *	TX	58-0869673	63479
AAG Insurance Agency, Inc.	KY	31-1422717	
Ceres Group, Inc.	DE	34-1017531	
Ceres Administrators, L.L.C.	DE	34-1880408	
Ceres Sales, LLC	DE	34-1947043	
HealthMark Sales, LLC	DE	34-1920479	
Continental General Corporation	NE	47-0717079	
Continental General Insurance Company *	OH	47-0463747	71404
Continental Print & Photo Co.	NE	47-0562685	
QQAgency of Texas, Inc.	TX	34-1947042	
Great American Advisors, Inc.	OH	31-1395344	
Great American Holding, Inc.	OH	42-1575938	
Agricultural Services, LLC	OH	27-3062314	
United States Commodities Producers, LLC (75%)	MT	45-4110027	
United States Livestock Producers, LLC (75%)	NV	27-2354685	
Livestock Market Enhancement Risk Retention Group * ^	NV	27-4395897	14084
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	AU		
Great American International Insurance Limited *	IE		
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
Premier International Insurance Company *	TC	98-0627464	

* 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 (80%)	OH	59-2840291	
Brothers Le Pavillon, LLC	DE	20-5173494	
Brothers Le Pavillon (SPE), LLC	DE	20-5173589	
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, Compañía de Seguros, S.A. de C.V. *	MX		
Financiadora de Primas Condor, S.A. de C.V. (99%)	MX		
Farmers Crop Insurance Alliance, Inc.	KS	39-1404033	
FCIA Management Company, Inc.	NY	13-3628555	
Foreign Credit Insurance Association @	NY		
GAI Warranty Company	OH	31-1753938	
GAI Warranty Company of Florida	FL	31-1765544	
GAI Warranty Company of Canada Inc.	CN		
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 Claims Services, Inc.	DE	31-1228726	
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 *	GB		
Key Largo Group, Inc.	FL	59-1263251	
National Interstate Corporation (52.2%)	OH	34-1607394	
American Highways Insurance Agency, Inc.	OH	34-1899058	
Explorer RV Insurance Agency, Inc.	OH	31-1548235	
Hudson Indemnity, Ltd.	KY	98-0191335	
Hudson Management Group, Ltd.	VI	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
Triumphe Casualty Company *	OH	95-3623282	41106
Vanliner Group, Inc.	DE	43-1415856	
TransProtection Service Company	MO	43-1254631	
Vanliner Insurance Company *	MO	86-0114294	21172
Vanliner Reinsurance Limited *	BM		
Safety Claims and Litigation Services, LLC	MT	20-5546054	
Penn Central U.K. Limited	GB		
Pinecrest Place LLC	FL	27-2226948	
PLLS Canada Insurance Brokers Inc. ^	CN	871850814	
Professional Risk Brokers, Inc.	IL	31-1293064	
Strategic Comp Holdings, L.L.C.	LA	72-1331800	
Strategic Comp Services, L.L.C.	LA	36-4517754	
Strategic Comp, L.L.C.	LA	32-0050970	
One East Fourth, Inc.	OH	31-0686194	
Pioneer Carpet Mills, Inc.	OH	31-0883227	
Superior NWVN of Ohio, Inc.	OH	31-1737792	
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	2	3	4	5	6	7	8	9	10	11	12	13	14	15
Group Code	Group Name	NAIC Company Code	Federal ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	*

Members

			31-1544320		0000944707	NYSE	American Financial Group, Inc.	OH	UIP		Ownership			
			31-6549738				American Financial Capital Trust II	DE	NIA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	
			16-6543606				American Financial Capital Trust III	DE	NIA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	
			16-6543609				American Financial Capital Trust IV	DE	NIA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	
			31-0996797				American Financial Enterprises, Inc.	CT	NIA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	
			31-0828578				American Money Management Corporation	OH	NIA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	
			27-1577326				American Real Estate Capital Company, LLC	OH	NIA	American Money Management Corporation	Ownership	80.000	American Financial Group, Inc.	
			27-2829629				MidMarket Capital Partners, LLC	DE	NIA	American Money Management Corporation	Ownership	65.000	American Financial Group, Inc.	
			41-2112001				APU Holding Company	OH	NIA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	
			23-6000765				American Premier Underwriters, Inc.	PA	NIA	APU Holding Company	Ownership	100.000	American Financial Group, Inc.	
			23-6297584				The Associates of the Jersey Company	NJ	NIA	American Premier Underwriters, Inc.	Ownership	100.000	American Financial Group, Inc.	
			37-1094159				Cal Coal, Inc.	IL	NIA	American Premier Underwriters, Inc.	Ownership	100.000	American Financial Group, Inc.	
			95-2802826				Great Southwest Corporation	DE	NIA	American Premier Underwriters, Inc.	Ownership	100.000	American Financial Group, Inc.	
			35-6001691				The Indianapolis Union Railway Company	IN	NIA	American Premier Underwriters, Inc.	Ownership	100.000	American Financial Group, Inc.	
			13-6400464				Lehigh Valley Railroad Company	PA	NIA	American Premier Underwriters, Inc.	Ownership	100.000	American Financial Group, Inc.	
			20-1548213				Magnolia Alabama Holdings, Inc.	DE	NIA	American Premier Underwriters, Inc.	Ownership	100.000	American Financial Group, Inc.	
			20-1574094				Magnolia Alabama Holdings LLC	AL	NIA	Magnolia Alabama Holdings, Inc.	Ownership	100.000	American Financial Group, Inc.	
							Michigan Oil & Gas Holdings, LLC	MI	NIA	American Premier Underwriters, Inc.	Ownership	100.000	American Financial Group, Inc.	
							Ohio Oil & Gas Holdings, LLC	OH	NIA	American Premier Underwriters, Inc.	Ownership	100.000	American Financial Group, Inc.	
			13-6021353				The Owasco River Railway, Inc.	NY	NIA	American Premier Underwriters, Inc.	Ownership	100.000	American Financial Group, Inc.	
			31-1236926				PCC Real Estate, Inc.	NY	NIA	American Premier Underwriters, Inc.	Ownership	100.000	American Financial Group, Inc.	
			76-0080537				PCC Technical Industries, Inc.	DE	NIA	American Premier Underwriters, Inc.	Ownership	100.000	American Financial Group, Inc.	
			31-1388401				PCC Maryland Realty Corp.	MD	NIA	PCC Technical Industries, Inc.	Ownership	100.000	American Financial Group, Inc.	
			06-1209709				Penn Central Energy Management Company	DE	NIA	American Premier Underwriters, Inc.	Ownership	100.000	American Financial Group, Inc.	
			23-1537928				Penn Towers, Inc.	PA	NIA	American Premier Underwriters, Inc.	Ownership	100.000	American Financial Group, Inc.	
			23-6000766				Pennsylvania-Reading Seashore Lines	NJ	NIA	American Premier Underwriters, Inc.	Ownership	66.670	American Financial Group, Inc.	
			23-6207599				Pittsburgh and Cross Creek Railroad Company	PA	NIA	American Premier Underwriters, Inc.	Ownership	83.000	American Financial Group, Inc.	
			23-1707450				Terminal Realty Penn Co.	DC	NIA	American Premier Underwriters, Inc.	Ownership	100.000	American Financial Group, Inc.	
			23-1675796				Waynesburg Southern Railroad Company	PA	NIA	American Premier Underwriters, Inc.	Ownership	100.000	American Financial Group, Inc.	
							GAI Insurance Company, Ltd.	BM	IA	APU Holding Company	Ownership	100.000	American Financial Group, Inc.	
			31-1446308				Hangar Acquisition Corp.	OH	NIA	APU Holding Company	Ownership	100.000	American Financial Group, Inc.	
							Lease & Loan Insurance Services Limited	GB	NIA	APU Holding Company	Ownership	100.000	American Financial Group, Inc.	
							Premier Lease & Loan Services Insurance Agency, Inc.	WA	NIA	APU Holding Company	Ownership	100.000	American Financial Group, Inc.	
			91-1242743				Premier Lease & Loan Services of Canada, Inc.	WA	NIA	APU Holding Company	Ownership	100.000	American Financial Group, Inc.	
0084	American Financial Group, Inc.	22179	95-2801326				Republic Indemnity Company of America	CA	IA	APU Holding Company	Ownership	100.000	American Financial Group, Inc.	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
Group Code	Group Name	NAIC Company Code	Federal ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	*
Q12.1	0084.....	American Financial Group, Inc.....	43753.....	31-1054123			Republic Indemnity Company of California.....	CA.....	IA.....	Republic Indemnity Company of America.....	Ownership.....	...100.000	American Financial Group, Inc.....	
				31-1262960			Risico Management Corporation.....	DE.....	NIA.....	APU Holding Company.....	Ownership.....	...100.000	American Financial Group, Inc.....	
				27-4521779			Atlas Building Company, LLC.....	OH.....	NIA.....	American Financial Group, Inc.....	Ownership.....	...100.000	American Financial Group, Inc.....	
				31-0823725			Dixie Terminal Corporation.....	OH.....	NIA.....	American Financial Group, Inc.....	Ownership.....	...100.000	American Financial Group, Inc.....	
				31-1733037			Flextech Holding Co., Inc.....	OH.....	NIA.....	American Financial Group, Inc.....	Ownership.....	...100.000	American Financial Group, Inc.....	
				98-0606803			GAI Holding Bermuda Ltd.....	BM.....	NIA.....	American Financial Group, Inc.....	Ownership.....	...100.000	American Financial Group, Inc.....	
				98-0556144			GAI Indemnity, Ltd.....	GB.....	IA.....	GAI Holding Bermuda Ltd.....	Ownership.....	...100.000	American Financial Group, Inc.....	
							Marketform Group Limited.....	GB.....	NIA.....	GAI Holding Bermuda Ltd.....	Ownership.....	...100.000	American Financial Group, Inc.....	
							Marketform Holdings Limited.....	GB.....	NIA.....	Marketform Group Limited.....	Ownership.....	...100.000	American Financial Group, Inc.....	
							Caduceus Underwriting Limited.....	GB.....	IA.....	Marketform Holdings Limited.....	Ownership.....	...100.000	American Financial Group, Inc.....	
				98-0412245			Lavenham Underwriting Limited.....	GB.....	IA.....	Marketform Holdings Limited.....	Ownership.....	...100.000	American Financial Group, Inc.....	
							Marketform Limited.....	GB.....	NIA.....	Marketform Holdings Limited.....	Ownership.....	...100.000	American Financial Group, Inc.....	
							Gabinete Marketform SL.....	ES.....	NIA.....	Marketform Limited.....	Ownership.....	...100.000	American Financial Group, Inc.....	
							Marketform Australia Pty Limited.....	AU.....	NIA.....	Marketform Limited.....	Ownership.....	...100.000	American Financial Group, Inc.....	
							Studio Marketform SRL.....	IT.....	NIA.....	Marketform Limited.....	Ownership.....	...100.000	American Financial Group, Inc.....	
							Marketform Management Services Limited.....	GB.....	NIA.....	Marketform Holdings Limited.....	Ownership.....	...100.000	American Financial Group, Inc.....	
							Marketform Managing Agency Limited.....	GB.....	NIA.....	Marketform Holdings Limited.....	Ownership.....	...100.000	American Financial Group, Inc.....	
				98-0431601			Sampford Underwriting Limited.....	GB.....	IA.....	Marketform Holdings Limited.....	Ownership.....	...100.000	American Financial Group, Inc.....	
							Marketform Trust Company Limited.....	GB.....	NIA.....	Marketform Group Limited.....	Ownership.....	...100.000	American Financial Group, Inc.....	
				06-1356481			Great American Financial Resources, Inc.....	DE.....	NIA.....	American Financial Group, Inc.....	Ownership.....	...100.000	American Financial Group, Inc.....	1.....
				31-1475936			AAG Holding Company, Inc.....	OH.....	NIA.....	Great American Financial Resources, Inc.....	Ownership.....	...100.000	American Financial Group, Inc.....	
				58-646032..			Great American Financial Statutory Trust IV.....	CT.....	NIA.....	AAG Holding Company, Inc.....	Ownership.....	...100.000	American Financial Group, Inc.....	
				0084.....	63312.....		Great American Life Insurance Company.....	OH.....	IA.....	AAG Holding Company, Inc.....	Ownership.....	...100.000	American Financial Group, Inc.....	
				45-2969767			Aerielle IP Holdings, LLC.....	OH.....	NIA.....	Great American Life Insurance Company.....	Ownership.....	...62.500	American Financial Group, Inc.....	2.....
				26-4391696			Aerielle, LLC.....	DE.....	NIA.....	Great American Life Insurance Company.....	Ownership.....	...62.500	American Financial Group, Inc.....	2.....
				0084.....	93661.....		Annuity Investors Life Insurance Company.....	OH.....	IA.....	Great American Life Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc.....	
				27-4078277			Bay Bridge Marina Hemingway's Restaurant, LLC..	MD.....	NIA.....	Great American Life Insurance Company.....	Ownership.....	...85.000	American Financial Group, Inc.....	
				27-0513333			Bay Bridge Marina Management, LLC.....	MD.....	NIA.....	Great American Life Insurance Company.....	Ownership.....	...85.000	American Financial Group, Inc.....	
				20-1246122			Brothers Management, LLC.....	FL.....	NIA.....	Great American Life Insurance Company.....	Ownership.....	...99.000	American Financial Group, Inc.....	
				45-3988240			FT Liquidation, LLC.....	OH.....	NIA.....	Great American Life Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc.....	
				20-4604276			GALIC - Bay Bridge Marina, LLC.....	MD.....	NIA.....	Great American Life Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc.....	
				45-5565693			GALIC - Sorrento, LLC.....	FL.....	NIA.....	Great American Life Insurance Company.....	Ownership.....	...65.000	American Financial Group, Inc.....	2.....
				45-3829557			GALIC - Stoneleigh, LLC.....	FL.....	NIA.....	Great American Life Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc.....	
				31-1391777			GALIC Brothers, Inc.....	OH.....	NIA.....	Great American Life Insurance Company.....	Ownership.....	...80.000	American Financial Group, Inc.....	
				45-1144095			GALIC Pointe, LLC.....	FL.....	NIA.....	Great American Life Insurance Company.....	Ownership.....	...65.000	American Financial Group, Inc.....	2.....
				26-3260520			Manhattan National Holding Corporation.....	OH.....	NIA.....	Great American Life Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc.....	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
Group Code	Group Name	NAIC Company Code	Federal ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	*
Q12.2	0084.....	American Financial Group, Inc.....	67083.....	45-0252531			Manhattan National Life Insurance Company.....	IL.....	IA.....	Manhattan National Holding Corporation.....	Ownership.....	...100.000	American Financial Group, Inc.....	
				52-2179330			Skipjack Marina Corp.....	MD.....	NIA.....	Great American Life Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc.....	
				74-2180806			United Teacher Associates, Ltd.....	TX.....	NIA.....	AAG Holding Company, Inc.....	Ownership.....	...100.000	American Financial Group, Inc.....	1.....
	0084.....	American Financial Group, Inc.....	63479.....	58-0869673			United Teacher Associates Insurance Company.....	TX.....	IA.....	United Teacher Associates, Ltd.....	Ownership.....	...100.000	American Financial Group, Inc.....	
				31-1422717			AAG Insurance Agency, Inc.....	KY.....	NIA.....	Great American Financial Resources, Inc.....	Ownership.....	...100.000	American Financial Group, Inc.....	
				34-1017531			Ceres Group, Inc.....	DE.....	NIA.....	Great American Financial Resources, Inc.....	Ownership.....	...100.000	American Financial Group, Inc.....	
				34-1880408			Ceres Administrators, L.L.C.....	DE.....	NIA.....	Ceres Group, Inc.....	Ownership.....	...100.000	American Financial Group, Inc.....	
				34-1947043			Ceres Sales, LLC.....	DE.....	NIA.....	Ceres Group, Inc.....	Ownership.....	...100.000	American Financial Group, Inc.....	
				34-1920479			HealthMark Sales, LLC.....	DE.....	NIA.....	Ceres Sales, LLC.....	Ownership.....	...100.000	American Financial Group, Inc.....	
				47-0717079			Continental General Corporation.....	NE.....	NIA.....	Ceres Group, Inc.....	Ownership.....	...100.000	American Financial Group, Inc.....	
	0084.....	American Financial Group, Inc.....	71404.....	47-0463747			Continental General Insurance Company.....	OH.....	IA.....	Continental General Corporation.....	Ownership.....	...100.000	American Financial Group, Inc.....	
				47-0562685			Continental Print & Photo Co.....	NE.....	NIA.....	Continental General Corporation.....	Ownership.....	...100.000	American Financial Group, Inc.....	
				34-1947042			QQAAgency of Texas, Inc.....	TX.....	NIA.....	Ceres Group, Inc.....	Ownership.....	...100.000	American Financial Group, Inc.....	
				31-1395344			Great American Advisors, Inc.....	OH.....	NIA.....	Great American Financial Resources, Inc.....	Ownership.....	...100.000	American Financial Group, Inc.....	
				42-1575938			Great American Holding, Inc.....	OH.....	NIA.....	American Financial Group, Inc.....	Ownership.....	...100.000	American Financial Group, Inc.....	
				27-3062314			Agricultural Services, LLC.....	OH.....	NIA.....	Great American Holding, Inc.....	Ownership.....	...100.000	American Financial Group, Inc.....	
				45-4110027			Unites States Commodities Producers LLC.....	MT.....	NIA.....	Agricultural Services, LLC.....	Ownership.....	75.000	American Financial Group, Inc.....	
	0084.....	American Financial Group, Inc.....	14084.....	27-4395897			Livestock Market Enhancement Risk Retention Group	NV.....	NIA.....	Unites States Commodities Producers LLC.....	Ownership.....	1.000	American Financial Group, Inc.....	2.....
				27-2354685			United States Livestock Producers, LLC.....	NV.....	NIA.....	Agricultural Services, LLC.....	Ownership.....	75.000	American Financial Group, Inc.....	
	0084.....	American Financial Group, Inc.....	14084.....	27-4395897			Livestock Market Enhancement Risk Retention Group	NV.....	IA.....	United States Livestock Producers, LLC.....	Ownership.....	99.000	American Financial Group, Inc.....	2.....
0084.....	American Financial Group, Inc.....	35351.....	31-0912199				American Empire Surplus Lines Insurance Company	DE.....	IA.....	Great American Holding, Inc.....	Ownership.....	...100.000	American Financial Group, Inc.....	
0084.....	American Financial Group, Inc.....	37990.....	31-0973761				American Empire Insurance Company.....	OH.....	IA.....	American Empire Surplus Lines Insurance Company	Ownership.....	...100.000	American Financial Group, Inc.....	
			59-1671722				American Empire Underwriters, Inc.....	TX.....	NIA.....	American Empire Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc.....	
							GAI Australia Pty Ltd.....	AU.....	NIA.....	Great American Holding, Inc.....	Ownership.....	...100.000	American Financial Group, Inc.....	
							Great American International Insurance Limited....	IE.....	IA.....	Great American Holding, Inc.....	Ownership.....	...100.000	American Financial Group, Inc.....	
0084.....	American Financial Group, Inc.....	23418.....	73-0556513				Mid-Continent Casualty Company.....	OH.....	IA.....	Great American Holding, Inc.....	Ownership.....	...100.000	American Financial Group, Inc.....	
0084.....	American Financial Group, Inc.....	15380.....	73-1406844				Mid-Continent Assurance Company.....	OH.....	IA.....	Mid-Continent Casualty Company.....	Ownership.....	...100.000	American Financial Group, Inc.....	
0084.....	American Financial Group, Inc.....	13794.....	38-3803661				Mid-Continent Excess and Surplus Insurance Company	DE.....	IA.....	Mid-Continent Casualty Company.....	Ownership.....	...100.000	American Financial Group, Inc.....	
			30-0571535				Mid-Continent Specialty Insurance Services, Inc....	OK.....	NIA.....	Mid-Continent Casualty Company.....	Ownership.....	...100.000	American Financial Group, Inc.....	
0084.....	American Financial Group, Inc.....	23426.....	73-0773259				Oklahoma Surety Company.....	OH.....	IA.....	Mid-Continent Casualty Company.....	Ownership.....	...100.000	American Financial Group, Inc.....	
			98-0627464				Premier International Insurance Company.....	TC.....	IA.....	Great American Holding, Inc.....	Ownership.....	...100.000	American Financial Group, Inc.....	
0084.....	American Financial Group, Inc.....	16691.....	31-0501234				Great American Insurance Company.....	OH.....	UIP.....	American Financial Group, Inc.....	Ownership.....	...100.000	American Financial Group, Inc.....	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
Group Code	Group Name	NAIC Company Code	Federal ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	*
Q12.3			45-2969767				Aerielle IP Holdings, LLC.....	OH.....	NIA.....	Great American Insurance Company.....	Ownership.....	...37.500	American Financial Group, Inc.....	2.....
			26-4391696				Aerielle, LLC.....	DE.....	NIA.....	Great American Insurance Company.....	Ownership.....	...37.500	American Financial Group, Inc.....	2.....
			31-1463075				American Signature Underwriters, Inc.....	OH.....	NIA.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc.....	.....
			59-2840291				Brothers Property Corporation.....	OH.....	NIA.....	Great American Insurance Company.....	Ownership.....	...80.000	American Financial Group, Inc.....	.....
			20-5173494				Brothers Le Pavillon, LLC.....	DE.....	NIA.....	Brothers Property Corporation.....	Ownership.....	...100.000	American Financial Group, Inc.....	.....
			20-5173589				Brothers Le Pavillon (SPE), LLC.....	DE.....	NIA.....	Brothers Le Pavillon, LLC.....	Ownership.....	...100.000	American Financial Group, Inc.....	.....
			25-1754638				Brothers Pennsylvanian Corporation.....	PA.....	NIA.....	Brothers Property Corporation.....	Ownership.....	...100.000	American Financial Group, Inc.....	.....
			59-2840294				Brothers Property Management Corporation.....	OH.....	NIA.....	Brothers Property Corporation.....	Ownership.....	...100.000	American Financial Group, Inc.....	.....
			20-4498054				Crescent Centre Apartments.....	OH.....	NIA.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc.....	1.....
			31-1277904				Crop Managers Insurance Agency, Inc.....	KS.....	NIA.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc.....	.....
			31-0589001				Dempsey & Siders Agency, Inc.....	OH.....	NIA.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc.....	.....
			31-1341668				Eden Park Insurance Brokers, Inc.....	CA.....	NIA.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc.....	.....
							El Aguila, Compañía de Seguros, S.A. de C.V.....	MX.....	IA.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc.....	.....
							Financiadora de Primas Condor, S.A. de C.V.....	MX.....	NIA.....	El Aguila, Compañía de Seguros, S.A. de C.V....	Ownership.....	...99.000	American Financial Group, Inc.....	.....
			39-1404033				Farmers Crop Insurance Alliance, Inc.....	KS.....	NIA.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc.....	.....
			13-3628555				FCIA Management Company, Inc.....	NY.....	NIA.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc.....	.....
							Foreign Credit Insurance Association.....	NY.....	OTH.....	Great American Insurance Company.....	Management.....	.....	American Financial Group, Inc.....	3.....
			31-1753938				GAI Warranty Company.....	OH.....	NIA.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc.....	.....
			31-1765544				GAI Warranty Company of Florida.....	FL.....	NIA.....	GAI Warranty Company.....	Ownership.....	...100.000	American Financial Group, Inc.....	.....
							GAI Warranty Company of Canada Inc.....	CN.....	NIA.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc.....	.....
			45-5565693				GALIC - Sorrento, LLC.....	FL.....	NIA.....	Great American Insurance Company.....	Ownership.....	...35.000	American Financial Group, Inc.....	2.....
			45-1144095				GALIC Pointe, LLC.....	FL.....	NIA.....	Great American Insurance Company.....	Ownership.....	...35.000	American Financial Group, Inc.....	2.....
			61-1329718				Global Premier Finance Company.....	OH.....	NIA.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc.....	.....
			74-2693636				Great American Agency of Texas, Inc.....	TX.....	NIA.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc.....	.....
	0084.....	American Financial Group, Inc.....	26832.....	95-1542353			Great American Alliance Insurance Company.....	OH.....	IA.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc.....	.....
	0084.....	American Financial Group, Inc.....	26344.....	15-6020948			Great American Assurance Company.....	OH.....	IA.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc.....	.....
	0084.....	American Financial Group, Inc.....	39896.....	61-0983091			Great American Casualty Insurance Company.....	OH.....	IA.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc.....	.....
			31-1228726				Great American Claims Services, Inc.....	DE.....	NIA.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc.....	.....
	0084.....	American Financial Group, Inc.....	10646.....	36-4079497			Great American Contemporary Insurance Company	OH.....	IA.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc.....	.....
	0084.....	American Financial Group, Inc.....	37532.....	31-0954439			Great American E & S Insurance Company.....	DE.....	IA.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc.....	.....
	0084.....	American Financial Group, Inc.....	41858.....	31-1036473			Great American Fidelity Insurance Company.....	DE.....	IA.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc.....	.....
			31-1652643				Great American Insurance Agency, Inc.....	OH.....	NIA.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc.....	.....
	0084.....	American Financial Group, Inc.....	22136.....	13-5539046			Great American Insurance Company of New York..	NY.....	IA.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc.....	.....
	0084.....	American Financial Group, Inc.....	38024.....	31-0974853			Great American Lloyd's Insurance Company.....	TX.....	IA.....	Great American Insurance Company.....	Other.....	.....	American Financial Group, Inc.....	4.....
			31-1073664				Great American Lloyd's, Inc.....	TX.....	NIA.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc.....	.....

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
Group Code	Group Name	NAIC Company Code	Federal ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	*
0084	American Financial Group, Inc.	38580	31-0856644				Great American Management Services, Inc.....	OH.....	NIA.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc.....	
			31-1288778				Great American Protection Insurance Company.....	OH.....	IA.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc.....	
			31-0918893				Great American Re Inc.....	DE.....	NIA.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc.....	
			31-1209419				Great American Security Insurance Company.....	OH.....	IA.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc.....	
0084	American Financial Group, Inc.	31135	31-1209419				Great American Spirit Insurance Company.....	OH.....	IA.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc.....	
0084	American Financial Group, Inc.	33723	31-1237970				Great American Spirit Insurance Company.....	OH.....	IA.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc.....	
							Insurance (GB) Limited.....	GB.....	IA.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc.....	
			59-1263251				Key Largo Group, Inc.....	FL.....	NIA.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc.....	
			34-1607394		0001301106	NASDAQ	National Interstate Corporation.....	OH.....	UDP.....	Great American Insurance Company.....	Ownership.....	...52.200	American Financial Group, Inc.....	
			34-1899058				American Highways Insurance Agency, Inc.....	OH.....	NIA.....	National Interstate Corporation.....	Ownership.....	...100.000	American Financial Group, Inc.....	
			31-1548235				Explorer RV Insurance Agency, Inc.....	OH.....	NIA.....	National Interstate Corporation.....	Ownership.....	...100.000	American Financial Group, Inc.....	
			98-0191335				Hudson Indemnity, Ltd.....	KY.....	IA.....	National Interstate Corporation.....	Ownership.....	...100.000	American Financial Group, Inc.....	
			66-0660039				Hudson Management Group, Ltd.....	VI.....	NIA.....	National Interstate Corporation.....	Ownership.....	...100.000	American Financial Group, Inc.....	
			34-1607396				National Interstate Insurance Agency, Inc.....	OH.....	NIA.....	National Interstate Corporation.....	Ownership.....	...100.000	American Financial Group, Inc.....	
							Commercial For Hire Transportation Purchasing Group	SC.....	NIA.....	National Interstate Insurance Agency, Inc.....	Management.....		American Financial Group, Inc.....	
0084	American Financial Group, Inc.	32620	34-1607395				National Interstate Insurance Company.....	OH.....		National Interstate Corporation.....	Ownership.....	...100.000	American Financial Group, Inc.....	
							National Interstate Insurance Company of Hawaii, Inc.	OH.....	DS.....	National Interstate Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc.....	
0084	American Financial Group, Inc.	11051	99-0345306				Triumphe Casualty Company.....	OH.....	DS.....	National Interstate Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc.....	
0084	American Financial Group, Inc.	41106	95-3623282				Vanliner Group, Inc.....	DE.....	DS.....	National Interstate Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc.....	
			43-1415856				TransProtection Service Company.....	MO.....	DS.....	Vanliner Group, Inc.....	Ownership.....	...100.000	American Financial Group, Inc.....	
			43-1254631				Vanliner Insurance Company.....	MO.....	DS.....	Vanliner Group, Inc.....	Ownership.....	...100.000	American Financial Group, Inc.....	
0084	American Financial Group, Inc.	21172	86-0114294				Vanliner Reinsurance Limited.....	BM.....	DS.....	Vanliner Group, Inc.....	Ownership.....	...100.000	American Financial Group, Inc.....	
			20-5546054				Safety Claims and Litigation Services, LLC.....	MT.....	NIA.....	National Interstate Corporation.....	Ownership.....	...100.000	American Financial Group, Inc.....	
							Penn Central U.K. Limited.....	GB.....	NIA.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc.....	
			27-2226948				Pinecrest Place LLC.....	FL.....	NIA.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc.....	
			#####				PLLS Canada Insurance Brokers Inc.....	CN.....	NIA.....	Great American Insurance Company.....	Ownership.....	...49.000	American Financial Group, Inc.....	
			31-1293064				Professional Risk Brokers, Inc.....	IL.....	NIA.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc.....	
			72-1331800				Strategic Comp Holdings, L.L.C.....	LA.....	NIA.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc.....	
			36-4517754				Strategic Comp Services, L.L.C.....	LA.....	NIA.....	Strategic Comp Holdings, L.L.C.....	Ownership.....	...100.000	American Financial Group, Inc.....	
			32-0050970				Strategic Comp, L.L.C.....	LA.....	NIA.....	Strategic Comp Holdings, L.L.C.....	Ownership.....	...100.000	American Financial Group, Inc.....	
			31-0686194				One East Fourth, Inc.....	OH.....	NIA.....	American Financial Group, Inc.....	Ownership.....	...100.000	American Financial Group, Inc.....	
			31-0883227				Pioneer Carpet Mills, Inc.....	OH.....	NIA.....	American Financial Group, Inc.....	Ownership.....	...100.000	American Financial Group, Inc.....	
			31-1737792				Superior NWVN of Ohio, Inc.....	OH.....	NIA.....	American Financial Group, Inc.....	Ownership.....	...100.000	American Financial Group, Inc.....	
			31-1119320				TEJ Holdings, Inc.....	OH.....	NIA.....	American Financial Group, Inc.....	Ownership.....	...100.000	American Financial Group, Inc.....	
			31-0728327				Three East Fourth, Inc.....	OH.....	NIA.....	American Financial Group, Inc.....	Ownership.....	...100.000	American Financial Group, Inc.....	

Q12.4

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
Group Code	Group Name	NAIC Company Code	Federal ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	*

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.

National Interstate Insurance Company
PART 1 - LOSS EXPERIENCE

Lines of Business	Current Year to Date			Prior Year to Date Direct Loss Percentage
	1 Direct Premiums Earned	2 Direct Losses Incurred	3 Direct Loss Percentage	
1. Fire.....			0.0	
2. Allied lines.....	1,813,438	2,642,942	145.7	51.0
3. Farmowners multiple peril.....			0.0	
4. Homeowners multiple peril.....			0.0	
5. Commercial multiple peril.....	989,130	195,863	19.8	4.9
6. Mortgage guaranty.....			0.0	
8. Ocean marine.....		(5,097)	0.0	
9. Inland marine.....	4,247,108	1,965,552	46.3	67.9
10. Financial guaranty.....			0.0	
11.1. Medical professional liability - occurrence.....			0.0	
11.2. Medical professional liability - claims-made.....			0.0	
12. Earthquake.....	16,405	2,986	18.2	14.7
13. Group accident and health.....			0.0	
14. Credit accident and health.....			0.0	
15. Other accident and health.....	733,275	350,747	47.8	50.8
16. Workers' compensation.....	55,192,402	39,140,532	70.9	61.1
17.1. Other liability-occurrence.....	22,023,617	6,517,791	29.6	39.8
17.2. Other liability-claims made.....	442,626	72,035	16.3	78.2
17.3. Excess workers' compensation.....	8,208		0.0	
18.1. Products liability-occurrence.....			0.0	
18.2. Products liability-claims made.....			0.0	
19.1, 19.2. Private passenger auto liability.....	3,491,928	3,997,199	114.5	63.7
19.3, 19.4. Commercial auto liability.....	157,192,086	96,226,611	61.2	56.3
21. Auto physical damage.....	45,549,418	27,614,645	60.6	72.8
22. Aircraft (all perils).....			0.0	
23. Fidelity.....			0.0	
24. Surety.....	50,858		0.0	
26. Burglary and theft.....	22,661	6,758	29.8	28.7
27. Boiler and machinery.....	22,053	8,500	38.5	
28. Credit.....			0.0	
29. International.....			0.0	
30. Warranty.....			0.0	
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.....	0	0	0.0	
35. Totals.....	291,795,211	178,737,064	61.3	59.2
DETAILS OF WRITE-INS				
3401.			0.0	
3402.			0.0	
3403.			0.0	
3498. Sum. of remaining write-ins for Line 34 from overflow page.....	0	0	0.0	XXX
3499. Totals (Lines 3401 thru 3403 plus 3498) (Line 34).....	0	0	0.0	

PART 2 - DIRECT PREMIUMS WRITTEN

Lines of Business	1 Current Quarter	2 Current Year to Date	3 Prior Year Year to Date
1. Fire.....			
2. Allied lines.....	769,899	1,918,105	1,792,657
3. Farmowners multiple peril.....			
4. Homeowners multiple peril.....			
5. Commercial multiple peril.....	345,907	1,104,056	790,512
6. Mortgage guaranty.....			
8. Ocean marine.....			
9. Inland marine.....	1,161,864	4,207,453	3,968,448
10. Financial guaranty.....			
11.1. Medical professional liability - occurrence.....			
11.2. Medical professional liability - claims made.....			
12. Earthquake.....	6,905	20,068	5,400
13. Group accident and health.....			
14. Credit accident and health.....			
15. Other accident and health.....	971,116	971,116	698,616
16. Workers' compensation.....	15,773,093	55,162,832	52,696,936
17.1. Other liability-occurrence.....	6,580,457	22,730,614	19,152,154
17.2. Other liability-claims made.....	94,793	504,998	797,210
17.3. Excess workers' compensation.....		10,889	22,000
18.1. Products liability-occurrence.....			
18.2. Products liability-claims made.....			
19.1 19.2. Private passenger auto liability.....	1,009,110	3,403,940	3,810,616
19.3 19.4. Commercial auto liability.....	44,536,204	168,126,951	170,351,453
21. Auto physical damage.....	14,092,266	47,308,610	49,593,099
22. Aircraft (all perils).....			
23. Fidelity.....			
24. Surety.....	22,421	33,071	29,656
26. Burglary and theft.....	11,492	33,604	9,556
27. Boiler and machinery.....	6,236	19,363	15,581
28. Credit.....			
29. International.....			
30. Warranty.....			
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.....	0	0	0
35. Totals.....	85,381,764	305,555,669	303,733,894
DETAILS OF WRITE-INS			
3401.			
3402.			
3403.			
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).....	0	0	0

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

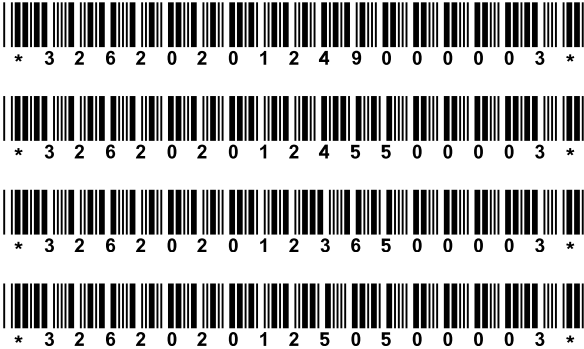
The following supplemental reports are required to be filed as part of your statement filing. However, in the event that your company does not transact the type of business for which the special report must be filed, your response of NO to the specific interrogatory will be accepted in lieu of filing 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?	NO
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 Supplement be filed with the state of domicile and the NAIC with this statement?	NO

Explanation:

1.
2.
3.
4.

Bar Code:



National Interstate Insurance Company

Overflow Page for Write-Ins

Additional Write-ins for Assets:

	Current Statement Date			4 December 31, Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
2504. Commission receivable.....	1,393,097	.....	.....1,393,097	1,530,528
2597. Summary of remaining write-ins for Line 25.....	1,393,097	0	1,393,097	1,530,528

National Interstate Insurance Company
SCHEDULE A - VERIFICATION
Real Estate

	1	2
	Year to Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	15,628,006	15,887,822
2. Cost of acquired:		
2.1 Actual cost at time of acquisition.....		
2.2 Additional investment made after acquisition.....	505,218	216,277
3. Current year change in encumbrances.....		
4. Total gain (loss) on disposals.....		
5. Deduct amounts received on disposals.....		
6. Total foreign exchange change in book/adjusted carrying value.....		
7. Deduct current year's other than temporary impairment recognized.....		
8. Deduct current year's depreciation.....	356,114	476,093
9. Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8).....	15,777,110	15,628,006
10. Deduct total nonadmitted amounts.....		
11. Statement value at end of current period (Line 9 minus Line 10).....	15,777,110	15,628,006

SCHEDULE B - VERIFICATION
Mortgage Loans

	1	2
	Year to Date	Prior Year Ended December 31
1. Book value/recorded investment excluding accrued interest, December 31 of prior year.....	0	
2. Cost of acquired:		
2.1 Actual cost at time of acquisition.....		
2.2 Additional investment made after acquisition.....		
3. Capitalized deferred interest and other.....		
4. Accrual of discount.....		
5. Unrealized valuation increase (decrease).....		
6. Total gain (loss) on disposals.....		
7. Deduct amounts received on disposals.....		
8. Deduct amortization of premium and mortgage interest points and commitment fees.....		
9. Total foreign exchange change in book value/recorded investment excluding accrued interest.....		
10. Deduct current year's other than temporary impairment recognized.....		
11. Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10).....	0	0
12. Total valuation allowance.....		
13. Subtotal (Line 11 plus Line 12).....	0	0
14. Deduct total nonadmitted amounts.....		
15. Statement value at end of current period (Line 13 minus Line 14).....	0	0

NONE

SCHEDULE BA - VERIFICATION
Other Long-Term Invested Assets

	1	2
	Year to Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	13,164,908	13,832,721
2. Cost of acquired:		
2.1 Actual cost at time of acquisition.....	6,700,000	
2.2 Additional investment made after acquisition.....		
3. Capitalized deferred interest and other.....		
4. Accrual of discount.....		
5. Unrealized valuation increase (decrease).....	203,277	(667,813)
6. Total gain (loss) on disposals.....		
7. Deduct amounts received on disposals.....		
8. Deduct amortization of premium and depreciation.....		
9. Total foreign exchange change in book/adjusted carrying value.....		
10. Deduct current year's other than temporary impairment recognized.....		
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10).....	20,068,185	13,164,908
12. Deduct total nonadmitted amounts.....		
13. Statement value at end of current period (Line 11 minus Line 12).....	20,068,185	13,164,908

SCHEDULE D - VERIFICATION
Bonds and Stocks

	1	2
	Year to Date	Prior Year Ended December 31
1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year.....	797,705,907	590,295,792
2. Cost of bonds and stocks acquired.....	147,876,051	446,431,714
3. Accrual of discount.....	989,188	405,322
4. Unrealized valuation increase (decrease).....	7,834,083	(4,499,288)
5. Total gain (loss) on disposals.....	2,688,263	3,950,601
6. Deduct consideration for bonds and stocks disposed of.....	128,231,369	231,992,991
7. Deduct amortization of premium.....	4,559,691	4,830,719
8. Total foreign exchange change in book/adjusted carrying value.....		
9. Deduct current year's other than temporary impairment recognized.....	414,308	2,054,524
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	823,888,124	797,705,907
11. Deduct total nonadmitted amounts.....	200,959	
12. Statement value at end of current period (Line 10 minus Line 11).....	823,687,165	797,705,907

SCHEDULE D - PART 1B

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

	1	2	3	4	5	6	7	8
	Book/Adjusted Carrying Value Beginning of Current Quarter	Acquisitions During Current Quarter	Dispositions During Current Quarter	Non-Trading Activity During Current Quarter	Book/Adjusted Carrying Value End of First Quarter	Book/Adjusted Carrying Value End of Second Quarter	Book/Adjusted Carrying Value End of Third Quarter	Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. Class 1 (a).....	512,914,942	63,228,326	56,833,150	7,325,139	491,571,588	512,914,942	526,635,257	491,686,791
2. Class 2 (a).....	82,837,668	10,799,183	4,525,238	(6,881,591)	79,600,154	82,837,668	82,230,022	78,835,890
3. Class 3 (a).....	16,870,530	1,638,768	1,998,685	(1,983,618)	17,117,484	16,870,530	14,526,995	14,182,523
4. Class 4 (a).....	26,576,385	3,412,534	3,591,907	553,240	30,336,302	26,576,385	26,950,252	26,243,939
5. Class 5 (a).....	1,651,706		216,409	454,152	2,672,514	1,651,706	1,889,449	2,003,246
6. Class 6 (a).....	3,041,157		10,028	(31,271)	6,301,274	3,041,157	2,999,858	6,366,123
7. Total Bonds.....	643,892,388	79,078,811	67,175,417	(563,948)	627,599,317	643,892,388	655,231,833	619,318,513
PREFERRED STOCK								
8. Class 1.....	375,000		250,000		625,000	375,000	125,000	999,900
9. Class 2.....	1,106,271	2,053,597	750,000	(7,001)	1,423,683	1,106,271	2,402,867	3,210,632
10. Class 3.....	811,350			1,250	812,600	811,350	812,600	187,600
11. Class 4.....	223,555			2,735	214,112	223,555	226,290	191,943
12. Class 5.....	13,371				13,371	13,371	13,371	13,371
13. Class 6.....	900,445			(1,000)	887,596	900,445	899,445	895,799
14. Total Preferred Stock.....	3,429,993	2,053,597	1,000,000	(4,016)	3,976,362	3,429,993	4,479,573	5,499,245
15. Total Bonds and Preferred Stock.....	647,322,381	81,132,408	68,175,417	(567,964)	631,575,679	647,322,381	659,711,406	624,817,758

(a) Book/Adjusted Carrying Value column for the end of the current reporting period includes the following amount of non-rated short-term and cash equivalent bonds by NAIC designation:
NAIC 1 \$.....0; 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. Totals.....	28,219,591	XXX.....	28,219,591	212	.....

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.....	20,607,508	20,155,328
2. Cost of short-term investments acquired.....	63,278,352	68,565,542
3. Accrual of discount.....		
4. Unrealized valuation increase (decrease).....	(1)	
5. Total gain (loss) on disposals.....		
6. Deduct consideration received on disposals.....	55,666,269	68,113,362
7. Deduct amortization of premium.....		
8. Total foreign exchange change in book/adjusted carrying value.....		
9. Deduct current year's other than temporary impairment recognized.....		
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	28,219,590	20,607,508
11. Deduct total nonadmitted amounts.....		
12. Statement value at end of current period (Line 10 minus Line 11).....	28,219,590	20,607,508

Sch. DB-Pt A-Verification
NONE

Sch. DB-Pt B-Verification
NONE

Sch. DB-Pt C-Sn 1
NONE

Sch. DB-Pt C-Sn 2
NONE

Sch. DB-Verification
NONE

Sch. E-Verification
NONE

SCHEDULE A - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Description of Property	City	State	Date Acquired	Name of Vendor	Actual Cost at Time of Acquisition	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Additional Investment Made After Acquisition
Acquired by Purchase								
Land and Office Building, 3250 Interstate Dr.....	Richfield.....	OH.....	...07/15/2012	Bobel's Office Plus.....	.....	.....	.....3,262	3,283
Land and Office Building, 3250 Interstate Dr.....	Richfield.....	OH.....	...07/15/2012	Fridrich Moving and Storage.....	.....	.....	.....991	998
Land and Office Building, 3250 Interstate Dr.....	Richfield.....	OH.....	...07/15/2012	Snavelly Building Co.....	.....	.....	.....14,129	14,220
Land and Office Building, 3250 Interstate Dr.....	Richfield.....	OH.....	...08/15/2012	Snavelly Building Co.....	.....	.....	.....58,745	58,998
0199999. Totals.....					0	0	77,127	77,498
0399999. Totals.....					0	0	77,127	77,498

QE01

SCHEDULE A - PART 3

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

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

NONE

Sch. B-Pt 2
NONE

Sch. B-Pt 3
NONE

Sch. BA-Pt 2
NONE

Sch. BA-Pt 3
NONE

SCHEDULE D - PART 3

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

1	2				3	4	5			6	7	8	9	10
CUSIP Identification	Description				Foreign	Date Acquired	Name of Vendor			Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
Bonds - U.S. Government														
3134G2	J6	0	FREDDIE MAC	AGENCY.....		...07/25/2012	CLARKE (G.X.) & CO.....				2,005,560	2,000,000	13,889	1.....
3134G2	Y4	8	FREDDIE MAC	STEP-UP.....		...07/25/2012	CLARKE (G.X.) & CO.....				3,005,760	3,000,000	7,875	1.....
3136FR	Y4	9	FANNIE MAE	AGENCY.....		...07/25/2012	CLARKE (G.X.) & CO.....				3,532,420	3,525,000	23,394	1.....
3136FT	BG	3	FANNIE MAE	AGENCY.....		...09/24/2012	CLARKE (G.X.) & CO.....				1,601,864	1,600,000	13,867	1.....
3136FT	NX	3	FANNIE MAE	AGENCY.....		...09/24/2012	CLARKE (G.X.) & CO.....				3,003,720	3,000,000	10,333	1.....
902755	AB	3	UIRC GSA LLC	AGENCY.....		...08/21/2012	BAIRD ROBERT W. & CO. INC.....				4,000,000	4,000,000		1FE.....
911759	KD	9	HOUSING URBAN DVPMT	AGENCY.....		...08/08/2012	CANTOR.....				1,042,325	865,000	1,563	1FE.....
0599999.	Total - Bonds - U.S. Government.....										18,191,649	17,990,000	70,921	XXX.....
Bonds - U.S. Special Revenue and Special Assessment														
3136A5	P6	7	FANNIE MAE	CMO.....		...07/16/2012	ANCORA ADVISORS LLC.....				2,031,238	1,978,077	2,225	1.....
3136A6	4N	1	FANNIE MAE	FNMA.....		...07/17/2012	ANCORA ADVISORS LLC.....				2,612,372	2,489,456	3,942	1.....
3136A7	5E	8	FANNIE MAE	CMO.....		...08/27/2012	ANCORA ADVISORS LLC.....				1,235,917	1,220,000	1,966	1.....
3136A8	XC	9	FANNIE MAE	CMO.....		...09/10/2012	ANCORA ADVISORS LLC.....				925,303	928,131	541	1.....
3137AE	LS	2	FREDDIE MAC	CMO.....		...09/19/2012	ANCORA ADVISORS LLC.....				926,188	906,084	1,158	1.....
3137AJ	HW	7	FREDDIE MAC	CMO.....		...09/20/2012	ANCORA ADVISORS LLC.....				1,581,114	1,547,267	2,063	1.....
3137AT	W5	7	FREDDIE MAC	CMO.....		...09/10/2012	ANCORA ADVISORS LLC.....				2,007,500	2,000,000	2,625	1.....
38375G	2G	5	GOV NAT MRTG ASSOC	CMO.....		...08/27/2012	ANCORA ADVISORS LLC.....				1,194,253	1,195,000	1,444	1.....
60416Q	FT	6	MINNESOTA ST HSG FIN	MUNICIPAL.....		...08/01/2012	ANCORA ADVISORS LLC.....				1,001,000	1,000,000		1FE.....
647200	V3	5	NEW MEXICO MTG FIN AUTH	MUNICIPAL.....		...08/15/2012	ANCORA ADVISORS LLC.....				1,059,790	1,000,000		1FE.....
677555	Q4	9	OHIO ST ECONOMIC DEV REV	MUNI TAX.....		...08/10/2012	ANCORA ADVISORS LLC.....				500,500	500,000		1FE.....
91754R	UY	1	UTAH ST BRD REGENTS REV	MUNICIPAL.....		...09/19/2012	ANCORA ADVISORS LLC.....				179,301	150,000	1,958	1FE.....
960660	BA	5	WESTMINSTER CO	MUNICIPAL.....		...07/25/2012	ANCORA ADVISORS LLC.....				1,604,849	1,465,000		1FE.....
3199999.	Total - Bonds - U.S. Special Revenue & Special Assessments.....										16,859,325	16,379,015	17,922	XXX.....
Bonds - Industrial and Miscellaneous														
037933	AE	8	APRIA HEALTHCARE FTWHI	HI-YIELD.....		...09/24/2012	BANC/AMERICA.....				283,938	275,000	12,547	4FE.....
04939M	AG	4	ATLAS PIPELINE LP/FIN CO	HI-YIELD.....		...09/25/2012	WELLS FARGO.....				133,000	133,000		4FE.....
077454	AF	3	BELDEN INC	HI-YIELD.....		...08/15/2012	WELLS FARGO.....				483,345	483,000		4FE.....
12543D	AQ	3	CHS/COMMUNITY HEALTH SYS	HI-YIELD.....		...07/12/2012	VARIOUS.....				164,793	163,000		4FE.....
144577	AF	0	CARRIZO OIL & GAS INC FTWHI	HI-YIELD.....		...09/05/2012	RBC CAPITAL MARKETS.....				77,000	77,000		4FE.....
23311V	AB	3	DCP MIDSTREAM OPERATING	CORPORATE.....		...08/14/2012	WELLS FARGO.....				1,312,715	1,250,000	25,334	2FE.....
29382R	AD	9	ENTRAVISION COMM FTWHI	HI-YIELD.....		...09/21/2012	BARCLAYS CAPITAL.....				54,250	50,000	668	4FE.....
346091	BF	7	FOREST OIL CORPORATION	HI-YIELD.....		...09/25/2012	VARIOUS.....				145,085	145,000	78	4FE.....
459745	GN	9	INTL LEASE FINANCE CORP	HI-YIELD.....		...08/21/2012	VARIOUS.....				435,000	435,000	29	3FE.....
460146	CE	1	INTL PAPER CO	CORPORATE.....		...07/26/2012	BARCLAYS CAPITAL.....				988,363	755,000	26,110	2FE.....
460690	BF	6	INTERPUBLIC GROUP FTW	CORPORATE.....		...07/12/2012	BLAIR, WILLIAM, CO., L.L.C.....				453,000	400,000	222	2FE.....
46625M	MC	0	JP MORGAN CHASE FLOAT	NONGOV MBS.....		...08/02/2012	CITIGROUP GLOBAL MRKTS.....				3,035,625	3,000,000	3,166	2FE.....
494580	AB	9	KINDRED HEALTHCARE INC	HI-YIELD.....		...08/21/2012	VARIOUS.....				120,340	127,000	1,828	4FE.....
532716	AU	1	LIMITED BRANDS FTWHI	HI-YIELD.....		...07/20/2012	DEUTSCHE BANK SECURITES.....				146,650	140,000	3,675	3FE.....
536022	AC	0	LINN ENERGY LLC FTWHI	HI-YIELD.....		...07/24/2012	CITIGROUP GLOBAL MRKTS.....				268,275	245,000	5,987	4FE.....

QE04

SCHEDULE D - PART 3

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

1	2		3	4	5	6	7	8	9	10
CUSIP Identification	Description		Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
QE04.1	570506	AQ 8	MARKWEST ENGY FTWHI	HI-YIELD.....	08/06/2012	WELLS FARGO.....	134,660	136,000	.....	3FE.....
	590201	AB 5	MERRILL LYNCH FLOAT TRUST	NONGOV MBS.....	08/17/2012	GOLDMAN SACHS & CO.....	4,017,600	4,320,000	1,744	2FE.....
	65409Q	AZ 5	NIELSEN FINANCE LLC/CO	HI-YIELD.....	09/18/2012	JP MORGAN.....	149,000	149,000	.....	3FE.....
	670346	AG 0	NUCOR CORP	CORPORATE.....	09/06/2012	ANCORA ADVISORS LLC.....	1,216,320	1,000,000	15,972	1FE.....
	693320	AR 4	PHH CORP HIYIELD	HI-YIELD.....	09/20/2012	VARIOUS.....	336,989	319,000	1,400	3FE.....
	70959W	AD 5	PENSKE AUTOMOTIVE GRP INC	HI-YIELD.....	08/14/2012	BANC/AMERICA.....	139,000	139,000	.....	4FE.....
	730481	AF 5	J.B. POINDEXTER & CO	HI-YIELD.....	08/15/2012	JP MORGAN.....	75,000	75,000	2,588	4FE.....
	74836H	AC 1	QUESTAR PIPELINE CO	CORPORATE.....	07/03/2012	MESIROW FIN., INC.....	711,162	600,000	3,401	1FE.....
	785583	AF 2	SABINE PASS LNG FTWHI	HI-YIELD.....	09/07/2012	CRT CAPITAL GROUP LLC.....	61,133	57,000	1,204	4FE.....
	78571C	AA 6	SABRE INC	HI-YIELD.....	07/25/2012	BANC/AMERICA.....	43,628	42,000	803	4FE.....
	80007P	AS 8	SANDRIDGE ENERGY INC FTWHI	HI-YIELD.....	08/06/2012	BARCLAYS CAPITAL.....	39,800	40,000	.....	4FE.....
	829259	AH 3	SINCLAIR TELEVISION GROU	HI-YIELD.....	09/27/2012	WELLS FARGO.....	135,000	135,000	.....	4FE.....
	832248	AV 0	SMITHFIELD FOODS INC	HI-YIELD.....	09/26/2012	VARIOUS.....	346,655	331,000	3,477	3FE.....
	852060	AG 7	SPRINT CAPITAL CORP FTW HI	HI-YIELD.....	08/14/2012	VARIOUS.....	105,755	104,000	2,113	4FE.....
	864486	AD 7	SUBURBAN PROPANE PTNRS	HI-YIELD.....	08/01/2012	INERGY LP.....	89,814	85,283	.....	3FE.....
	890027	AA 3	TOMKINS LLC/INC FTWHI	HI-YIELD.....	08/01/2012	CORRECTION.....	.....	.....8,395	.....	4FE.....
	91359P	AH 3	UNIVERSAL HOSP FLOAT FTWHI	HI-YIELD.....	07/24/2012	BARCLAYS CAPITAL.....	64,000	64,000	.....	4FE.....
	92552V	AG 5	VIASAT INC FTWHI	HI-YIELD.....	09/27/2012	BANC/AMERICA.....	241,155	233,000	5,206	4FE.....
	443628	AA 0	HUDBAY MINERALS INC	HI-YIELD.....	A.....09/06/2012	BANC/AMERICA.....	177,000	177,000	.....	4FE.....
	74819R	AG 1	QUEBECOR MEDIA	HI-YIELD.....	I.....08/01/2012	CORRECTION.....	.....	.....646	.....	4FE.....
	878742	AY 1	TECK RESOURCES LIMITED FTWHI	CORPORATE.....	A.....07/30/2012	BANC/AMERICA.....	991,880	1,000,000	.....	2FE.....
	219868	BS 4	CORP ANDINA DE FOMENTO	CORPORATE.....	F.....08/14/2012	MORGAN STANLEY.....	438,748	400,000	3,014	1FE.....
	256853	AB 8	DOLPHIN ENERGY LTD	CORPORATE.....	F.....07/26/2012	VARIOUS.....	1,682,475	1,500,000	10,007	1FE.....
	262049	AA 7	DRILL RIGS HLDS INC	HI-YIELD.....	R.....09/19/2012	VARIOUS.....	270,167	270,000	106	4FE.....
	30251G	AN 7	FMG RESOURCES AUG 2006	FTW HI-Y.....	F.....08/21/2012	VARIOUS.....	112,873	115,000	3,404	4FE.....
	45824T	AK 1	INTELSAT JACKSON HLDG	HI-YIELD.....	F.....09/12/2012	BANC/AMERICA.....	218,000	200,000	6,122	4FE.....
	76720A	AF 3	RIO TINTO FIN USA PLC	CORPORATE.....	F.....08/16/2012	MORGAN STANLEY.....	1,184,256	1,200,000	.....	1FE.....
	3899999.		Total - Bonds - Industrial & Miscellaneous.....				21,083,446	20,378,323	140,206	XXX.....
	8399997.		Total - Bonds - Part 3.....				56,134,421	54,747,339	229,049	XXX.....
	8399999.		Total - Bonds.....				56,134,421	54,747,339	229,049	XXX.....
Preferred Stocks - Industrial and Miscellaneous										
	46625H	HA 1	JP MORGAN CHASE & CO	CORPORATE.....	08/01/2012	RECLASSIFICATION.....	1,000,000	1,035,000	1,000.00	P2LFE.....
	693475	AJ 4	PNC FINANCIAL SRVC	FLOAT CORPORATE.....	08/01/2012	RECLASSIFICATION.....	1,000,000	1,018,597	1,000.00	P2LFE.....
	8499999.		Total - Preferred Stocks - Industrial & Miscellaneous.....				2,053,597	XXX.....	0	XXX.....
	8999997.		Total - Preferred Stocks - Part 3.....				2,053,597	XXX.....	0	XXX.....
	8999999.		Total - Preferred Stocks.....				2,053,597	XXX.....	0	XXX.....
Common Stocks - Industrial and Miscellaneous										
	00508B	10 2	ACTUATECORP	COMMON STK.....	07/26/2012	CANTOR.....	2,032,000	12,398	XXX.....	L.....
	005125	10 9	ACXIOM CORP	COMMON STK.....	07/26/2012	CANTOR.....	992,000	15,564	XXX.....	L.....
	025676	20 6	AMER EQ INV LIFE	COMMON STK.....	07/26/2012	CANTOR.....	1,279,000	14,056	XXX.....	L.....

SCHEDULE D - PART 3

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

1	2				3	4	5	6	7	8	9	10
CUSIP Identification	Description				Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
049164 20 5	ATLAS AIR WRLDWD	COMMON STK				...07/26/2012	CANTOR	261.000	11,282	XXX		L
06985P 10 0	BASIC ENERGY	COMMON STK				...07/26/2012	CANTOR	1,117.000	11,114	XXX		L
099502 10 6	BOOZ ALLEN HAMILTON	COMMON STK				...07/26/2012	CANTOR	500.000	8,265	XXX		L
118255 10 8	BUCKEYE CELLULOS	COMMON STK				...07/26/2012	CANTOR	385.000	11,389	XXX		L
14149F 10 9	CARDINAL FINL	COMMON STK				...07/26/2012	CANTOR	1,282.000	16,281	XXX		L
17243V 10 2	CINEMARK HOLDINGS INC	COMMON STK				...07/26/2012	CANTOR	544.000	12,490	XXX		L
19259P 30 0	COINSTAR INC.	COMMON STK				...07/27/2012	CANTOR	396.000	21,327	XXX		L
204149 10 8	COMMUNITY TST	COMMON STK				...07/26/2012	CANTOR	263.000	8,968	XXX		L
22002T 10 8	CORPORATE OFFICE PROP	COMMON STK				...07/26/2012	CANTOR	495.000	10,776	XXX		L
227046 10 9	CROCS INC	COMMON STK				...09/11/2012	CANTOR	3,589.000	65,341	XXX		L
25659P 40 2	DOLAN CO	COMMON STK				...08/28/2012	VARIOUS	11,840.000	52,953	XXX		L
278715 20 6	EBIX INC	COMMON STK				...07/26/2012	CANTOR	464.000	9,776	XXX		L
292218 10 4	EMPLOYERS HOLDING INC	COMMON STK				...09/21/2012	VARIOUS	1,273.000	23,569	XXX		L
29275Y 10 2	ENERSYS INC	COMMON STK				...07/26/2012	CANTOR	1,864.000	63,143	XXX		L
378967 10 3	GLOBAL CASH ACCESS HLDGS	COMMON STK				...07/26/2012	CANTOR	1,859.000	12,525	XXX		L
391164 10 0	GREAT PLAINS ENERGY INC	COMMON STK				...07/26/2012	CANTOR	407.000	9,009	XXX		L
450828 10 8	IBERIABANK CORP	COMMON STK				...07/26/2012	CANTOR	260.000	11,978	XXX		L
451055 10 7	ICONIX BRAND GRP INC	COMMON STK				...07/26/2012	CANTOR	767.000	13,338	XXX		L
45768S 10 5	INNOSPEC INC	COMMON STK				...07/26/2012	CANTOR	399.000	12,346	XXX		L
458334 10 9	INTER PARFUMS	COMMON STK				...07/26/2012	CANTOR	575.000	9,505	XXX		L
488401 10 0	KEMPER CORP DEL	COMMON STK				...07/26/2012	CANTOR	350.000	11,270	XXX		L
492914 10 6	KEY ENERGY GROUP	COMMON STK				...07/26/2012	CANTOR	1,224.000	9,131	XXX		L
502403 20 7	LTX-CREDENCE CORP	COMMON STK				...07/26/2012	CANTOR	1,996.000	11,496	XXX		L
559079 20 7	MAGELLAN HLTH	COMMON STK				...07/26/2012	CANTOR	285.000	15,379	XXX		L
576323 10 9	MASTEC INC	COMMON STK				...07/26/2012	CANTOR	842.000	13,295	XXX		L
58319P 10 8	MEADOWBROOK INS	COMMON STK				...07/26/2012	CANTOR	807.000	5,302	XXX		L
595137 10 0	MICROSEMI COPR	COMMON STK				...09/18/2012	CANTOR	4,262.000	89,793	XXX		L
653656 10 8	NICE SYS LTD	COMMON STK				...08/01/2012	VARIOUS	777.000	25,500	XXX		L
670872 10 0	OM GROUP INC	COMMON STK				...07/26/2012	CANTOR	491.000	7,635	XXX		L
678026 10 5	OIL STATES INTERNATIONAL	COMMON STK				...07/26/2012	CANTOR	148.000	10,924	XXX		L
685564 10 6	ORBITAL SCIENCES	COMMON STK				...07/26/2012	CANTOR	1,162.000	15,187	XXX		L
69888P 10 6	PAR PHARMACEUTICALS CO	COMMON STK				...07/26/2012	CANTOR	375.000	18,761	XXX		L
70959W 10 3	PENSKE AUTOMOTIVE GRP INC	COMMON STK				...07/26/2012	CANTOR	552.000	12,679	XXX		L
716748 10 8	PETROQUEST ENERGY INC	COMMON STK				...07/26/2012	CANTOR	1,635.000	9,171	XXX		L
74112D 10 1	PRESTIGE BRANDS HOLDINGS	COMMON STK				...07/26/2012	CANTOR	630.000	10,227	XXX		L
751452 20 2	RAMCO GERSHENSN	COMMON STK				...07/26/2012	CANTOR	1,174.000	14,618	XXX		L
87157D 10 9	SYNAPTICS INC	COMMON STK				...07/26/2012	CANTOR	254.000	6,618	XXX		L
879369 10 6	TELEFLEX INC	COMMON STK				...07/26/2012	CANTOR	155.000	9,534	XXX		L
891777 10 4	TOWER GROUP	COMMON STK				...08/01/2012	VARIOUS	1,340.000	26,783	XXX		L
903236 10 7	URS CORP NEW	COMMON STK				...07/26/2012	CANTOR	342.000	11,576	XXX		L

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SCHEDULE D - PART 3

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

1	2		3	4	5		6	7	8	9	10
CUSIP Identification	Description		Foreign	Date Acquired	Name of Vendor		Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
92046N 10 2	VALUECLICK INC	COMMON STK.....	.....	...07/26/2012	CANTOR.....		750.000	11,728	XXX.....	.....	L.....
934390 40 2	WARNACO GROUP INC	COMMON STK.....	.....	...07/26/2012	CANTOR.....		173.000	7,238	XXX.....	.....	L.....
981811 10 2	WORTHINGTON IND	COMMON STK.....	.....	...07/26/2012	CANTOR.....		457.000	9,693	XXX.....	.....	L.....
G0229R 10 8	ALTERRA CAPITAL HLDINGS	COMMON STK.....	.....	...07/26/2012	CANTOR.....		610.000	14,213	XXX.....	.....	L.....
G0464B 10 7	ARGO GRP INT	COMMON STK.....	.....	...07/26/2012	CANTOR.....		484.000	14,106	XXX.....	.....	L.....
H27178 10 4	FOSTER WHEELER AG	COMMON STK.....	.....	...08/23/2012	VARIOUS.....		1,509.000	30,683	XXX.....	.....	L.....
9099999.	Total - Common Stocks - Industrial & Miscellaneous.....		.....	.....	.....		.....	.....859,936	XXX.....	0	XXX.....
Common Stocks - Parent, Subsidiaries and Affiliates											
92206# 10 5	VANLINER GROUP, INC.....	.....	.....	...09/30/2012	UNIGROUP, INC.....		.....	.....2,264,834	XXX.....	.....	K.....
9199999.	Total - Common Stocks - Parent, Subsidiaries and Affiliates.....		.....	.....	.....		.....	.....2,264,834	XXX.....	0	XXX.....
9799997.	Total - Common Stocks - Part 3.....		.....	.....	.....		.....	.....3,124,770	XXX.....	0	XXX.....
9799999.	Total - Common Stocks.....		.....	.....	.....		.....	.....3,124,770	XXX.....	0	XXX.....
9899999.	Total - Preferred and Common Stocks.....		.....	.....	.....		.....	.....5,178,367	XXX.....	0	XXX.....
9999999.	Total - Bonds, Preferred and Common Stocks.....		.....	.....	.....		.....	.....61,312,788	XXX.....	229,049	XXX.....

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

SCHEDULE D - PART 4

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

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
											11	12	13	14	15							
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Desig- nation or Market Indicator (a)

Bonds - U.S. Government

3133EA	QR	2	FEDERAL FARM CREDIT BANK	AGENCY.....	.....	08/21/2012	VARIOUS.....	.....	.....2,000,000	2,000,000	2,005,440	.....	.....(5,440)	.....	.....(5,440)	.....	.....2,000,000	.....	.....	.....0	10,250	02/21/2020	1.....	
3134G2	J6	0	FREDDIE MAC	AGENCY.....	.....	09/21/2012	CALL at 100.000.....	.....	.....2,000,000	2,000,000	2,005,560	.....	.....(5,560)	.....	.....(5,560)	.....	.....2,000,000	.....	.....	.....0	20,000	09/21/2018	1.....	
3136F7	GV	3	FEDERAL NATIONAL MTGE ASSN	AGENCY.....	.....	08/02/2012	MATURITY.....	.....	.....1,415,000	1,415,000	1,401,981	1,414,057	943	.....	.....943	.....	.....1,415,000	.....	.....	.....0	59,500	08/02/2012	1.....	
3136FR	2S	1	FANNIE MAE	AGENCY.....	.....	09/19/2012	CALL at 100.000.....	.....	.....2,100,000	2,100,000	2,103,045	.....	.....(3,045)	.....	.....(3,045)	.....	.....2,100,000	.....	.....	.....0	8,925	03/19/2015	1.....	
3136FR	Y4	9	FANNIE MAE	AGENCY.....	.....	09/14/2012	CALL at 100.000.....	.....	.....3,525,000	3,525,000	3,532,420	.....	.....(7,420)	.....	.....(7,420)	.....	.....3,525,000	.....	.....	.....0	31,901	09/14/2017	1.....	
31398A	ZB	1	FANNIE MAE	AGENCY.....	.....	09/06/2012	CALL at 100.000.....	.....	.....3,000,000	3,000,000	3,019,212	.....	.....(19,212)	.....	.....(19,212)	.....	.....3,000,000	.....	.....	.....0	54,450	09/06/2016	1.....	
0599999.			Total - Bonds - U.S. Government.....						14,040,000	14,040,000	14,067,658	1,414,057	0	(39,734)	0	(39,734)	0	14,040,000	0	0	0	185,026	XXX...	XXX...

Bonds - U.S. Special Revenue and Special Assessment

181503	DM	2	CLARK-PLEASANT IND SCH	MUNICIPAL.....	.....	07/16/2012	CALL at 102.000.....	.....	.....1,020,000	1,000,000	1,033,868	1,027,011	.....	.....(7,011)	.....	.....(7,011)	.....	.....1,020,000	.....	.....	.....0	50,000	07/15/2021	1FE.....
3128M1	CK	3	FREDDIE MAC	FHLMC.....	.....	09/01/2012	MBS PAYDOWN.....	.....	.....37,411	37,411	37,937	37,539	.....	.....(129)	.....	.....(129)	.....	.....37,411	.....	.....	.....0	1,410	08/01/2020	1.....
3128MB	DN	4	FREDDIE MAC	FHLMC.....	.....	09/01/2012	MBS PAYDOWN.....	.....	.....29,270	29,270	29,819	29,388	.....	.....(118)	.....	.....(118)	.....	.....29,270	.....	.....	.....0	1,076	07/01/2021	1.....
3128PU	C8	3	FEDERAL HOME LOAN BANK	FHLMC.....	.....	09/01/2012	MBS PAYDOWN.....	.....	.....197,094	197,094	197,271	197,116	.....	.....(23)	.....	.....(23)	.....	.....197,094	.....	.....	.....0	4,748	10/01/2025	1.....
31294L	6V	0	FREDDIE MAC	FHLMC.....	.....	09/01/2012	MBS PAYDOWN.....	.....	.....115,960	115,960	121,541	117,522	.....	.....(1,562)	.....	.....(1,562)	.....	.....115,960	.....	.....	.....0	3,459	10/01/2021	1.....
3133XC	T6	0	FEDERAL HOME LOAN BANK	CMO.....	.....	09/18/2012	MBS PAYDOWN.....	.....	.....20,863	20,863	20,782	20,806	.....	.....57	.....	.....57	.....	.....20,863	.....	.....	.....0	711	08/18/2015	1.....
3133XE	5D	7	FEDERAL HOME LOAN BANK	CMO.....	.....	09/28/2012	MBS PAYDOWN.....	.....	.....32,995	32,995	33,150	33,029	.....	.....(34)	.....	.....(34)	.....	.....32,995	.....	.....	.....0	1,165	12/28/2012	1.....
3136A0	DT	1	FANNIE MAE	CMO.....	.....	09/25/2012	MBS PAYDOWN.....	.....	.....224,422	224,422	228,595	225,603	.....	.....(1,180)	.....	.....(1,180)	.....	.....224,422	.....	.....	.....0	5,430	10/01/2016	1.....
3136A1	HC	2	FANNIE MAE	CMO.....	.....	09/25/2012	MBS PAYDOWN.....	.....	.....75,246	75,246	80,008	75,836	.....	.....(590)	.....	.....(590)	.....	.....75,246	.....	.....	.....0	1,156	04/01/2018	1.....
3136A1	N8	4	FANNIE MAE	CMO.....	.....	09/25/2012	MBS PAYDOWN.....	.....	.....47,533	47,533	50,034	.....	.....	.....(179)	.....	.....(179)	.....	.....47,533	.....	.....	.....0	535	12/01/2016	1.....
3136A3	TS	0	FANNIE MAE	CMO.....	.....	09/25/2012	MBS PAYDOWN.....	.....	.....164,512	164,512	172,481	.....	.....	.....(2,099)	.....	.....(2,099)	.....	.....164,512	.....	.....	.....0	3,061	02/01/2014	1.....
3136A5	BB	1	FANNIE MAE	CMO.....	.....	09/25/2012	MBS PAYDOWN.....	.....	.....11,296	11,296	11,349	.....	.....	.....(16)	.....	.....(16)	.....	.....11,296	.....	.....	.....0	57	10/01/2024	1.....
3136A5	P6	7	FANNIE MAE	CMO.....	.....	09/25/2012	MBS PAYDOWN.....	.....	.....17,594	17,594	18,067	.....	.....	.....(246)	.....	.....(246)	.....	.....17,594	.....	.....	.....0	50	04/01/2018	1.....
3136A6	4N	1	FANNIE MAE	FNMA.....	.....	09/25/2012	MBS PAYDOWN.....	.....	.....27,406	27,406	28,759	.....	.....	.....(19)	.....	.....(19)	.....	.....27,406	.....	.....	.....0	57	03/01/2027	1.....
3136A7	5E	8	FANNIE MAE	CMO.....	.....	09/25/2012	MBS PAYDOWN.....	.....	.....4,684	4,684	4,746	.....	.....	.....0	.....	.....0	.....	.....4,684	.....	.....	.....0	8	10/01/2022	1.....
31371L	RK	7	FANNIE MAE	FNMA.....	.....	09/01/2012	MBS PAYDOWN.....	.....	.....56,769	56,769	58,809	57,540	.....	.....(770)	.....	.....(770)	.....	.....56,769	.....	.....	.....0	1,508	04/01/2014	1.....
3137A1	X9	9	FREDDIE MAC	CMO.....	.....	09/15/2012	MBS PAYDOWN.....	.....	.....437,237	437,237	452,131	440,200	.....	.....(2,962)	.....	.....(2,962)	.....	.....437,237	.....	.....	.....0	11,781	02/01/2015	1.....
3137A2	PF	2	FREDDIE MAC	CMO.....	.....	09/15/2012	MBS PAYDOWN.....	.....	.....380,114	380,114	385,103	381,791	.....	.....(1,677)	.....	.....(1,677)	.....	.....380,114	.....	.....	.....0	7,418	07/01/2020	1.....
3137A6	DT	6	FREDDIE MAC	CMO.....	.....	09/15/2012	MBS PAYDOWN.....	.....	.....293,446	293,446	304,175	297,358	.....	.....(3,912)	.....	.....(3,912)	.....	.....293,446	.....	.....	.....0	7,841	04/01/2017	1.....
3137A6	FB	3	FREDDIE MAC	CMO.....	.....	09/15/2012	MBS PAYDOWN.....	.....	.....111,805	111,805	116,884	112,368	.....	.....(563)	.....	.....(563)	.....	.....111,805	.....	.....	.....0	3,363	07/01/2018	1.....
3137A9	J7	2	FREDDIE MAC	CMO.....	.....	09/15/2012	MBS PAYDOWN.....	.....	.....35,645	35,645	37,622	.....	.....	.....(125)	.....	.....(125)	.....	.....35,645	.....	.....	.....0	317	05/01/2020	1.....
3137A9	VR	4	FREDDIE MAC	CMO.....	.....	09/15/2012	MBS PAYDOWN.....	.....	.....26,775	26,775	28,030	26,836	.....	.....(61)	.....	.....(61)	.....	.....26,775	.....	.....	.....0	732	02/01/2029	1.....
3137AF	ZA	3	FREDDIE MAC	CMO.....	.....	09/15/2012	MBS PAYDOWN.....	.....	.....146,317	146,317	151,461	148,340	.....	.....(2,023)	.....	.....(2,023)	.....	.....146,317	.....	.....	.....0	2,945	10/01/2014	1.....
3137AJ	MG	6	FHLMC MULTIFAMILY	IO CMO.....	.....	09/25/2012	VARIOUS.....	.....	.....29,345	29,345	3,162	(94)	.....	.....94	.....	.....94	.....	.....	.....	.....	.....0	324	07/01/2021	1.....
3137AK	KD	2	FHLMC MULTIFAMILY	IO CMO.....	.....	09/25/2012	VARIOUS.....	.....	.....22,895	22,895	2,137	.....	.....	.....123	.....	.....123	.....	.....	.....	.....	.....0	209	09/01/2018	1.....
31393D	ZX	2	FANNIE MAE	CMO.....	.....	09/01/2012	MBS PAYDOWN.....	.....	.....117,571	117,571	119,482	118,677	.....	.....(1,106)	.....	.....(1,106)	.....	.....117,571	.....	.....	.....0	2,763	10/01/2012	1.....
31393W	W8	8	FREDDIE MAC	CMO.....	.....	09/01/2012	MBS PAYDOWN.....	.....	.....21,872	21,872	21,291	21,774	.....	.....98	.....	.....98	.....	.....21,872	.....	.....	.....0	655	01/01/2017	1.....

QE05

SCHEDULE D - PART 4

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

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
											11	12	13	14	15							
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Desig- nation or Market Indicator (a)

QE05.1

31394A	PY	6	FANNIE MAE	CMO	09/01/2012	MBS PAYDOWN	510,354	510,354	525,983	518,884		(8,531)		(8,531)		510,354			0	15,455	04/01/2013	1
31394D	S9	2	FANNIE MAE	CMO	08/01/2012	MBS PAYDOWN	54,988	54,988	55,521	54,988				0		54,988			0	1,789	01/01/2013	1
31394F	UT	0	FANNIE MAE	CMO	09/01/2012	MBS PAYDOWN	316,479	316,479	321,820	318,463		(1,984)		(1,984)		316,479			0	10,135	06/01/2013	1
31394G	ST	1	FREDDIE MAC	CMO	07/15/2012	MBS PAYDOWN	155,745	155,745	160,757	165,127		(9,382)		(9,382)		155,745			0	4,543	09/01/2012	1
31394K	2V	5	FREDDIE MAC	CMO	09/01/2012	MBS PAYDOWN	151,852	151,852	155,197	152,405		(554)		(554)		151,852			0	4,062	02/01/2023	1
31394M	ZK	9	FREDDIE MAC	CMO	09/01/2012	MBS PAYDOWN	61,597	61,597	62,169	61,713		(116)		(116)		61,597			0	2,610	11/01/2013	1
31394N	5L	8	FREDDIE MAC	CMO	09/01/2012	MBS PAYDOWN	54,347	54,347	55,807	54,613		(266)		(266)		54,347			0	1,460	10/01/2018	1
31394R	FP	9	FREDDIE MAC	CMO	09/01/2012	MBS PAYDOWN	154,659	154,659	159,444	156,141		(1,482)		(1,482)		154,659			0	5,205	08/01/2013	1
31394T	C7	8	FREDDIE MAC	CMO	09/01/2012	MBS PAYDOWN	266,020	266,020	275,788	268,966		(2,946)		(2,946)		266,020			0	8,863	11/01/2013	1
31394T	YQ	2	FREDDIE MAC	CMO	09/01/2012	MBS PAYDOWN	13,945	13,945	14,289	13,986		(41)		(41)		13,945			0	418	02/01/2019	1
31395A	4M	4	FREDDIE MAC	CMO	09/01/2012	MBS PAYDOWN	76,217	76,217	77,634	76,507		(290)		(290)		76,217			0	2,317	05/01/2018	1
31395B	J9	5	FANNIE MAE	CMO	07/01/2012	MBS PAYDOWN	176,526	176,526	179,064	178,551		(2,024)		(2,024)		176,526			0	6,178	05/01/2014	1
31395E	S3	2	FREDDIE MAC	CMO	07/15/2012	MBS PAYDOWN	20,623	20,623	21,056	21,839		(1,216)		(1,216)		20,623			0	602	07/01/2012	1
31395F	FW	9	FREDDIE MAC	CMO	09/01/2012	MBS PAYDOWN	180,951	180,951	188,076	183,492		(2,541)		(2,541)		180,951			0	6,843	01/01/2013	1
31395J	4E	3	FREDDIE MAC	CMO	09/15/2012	MBS PAYDOWN	70,322	70,322	72,629	72,041		(1,719)		(1,719)		70,322			0	2,106	12/01/2012	1
31395J	BA	3	FREDDIE MAC	CMO	09/01/2012	MBS PAYDOWN	226,656	226,656	236,997	228,719		(2,063)		(2,063)		226,656			0	7,528	12/01/2014	1
31395J	MW	3	FREDDIE MAC	CMO	09/01/2012	MBS PAYDOWN	85,829	85,829	86,688	85,960		(131)		(131)		85,829			0	2,607	03/01/2019	1
31395J	S6	4	FREDDIE MAC	CMO	08/15/2012	MBS PAYDOWN	416,157	416,157	425,183	430,418		(14,261)		(14,261)		416,157			0	11,706	12/01/2012	1
31395L	R8	6	FREDDIE MAC	CMO	09/01/2012	MBS PAYDOWN	286,651	286,651	297,132	288,079		(1,428)		(1,428)		286,651			0	9,653	02/01/2015	1
31395P	QP	0	FREDDIE MAC	CMO	09/01/2012	MBS PAYDOWN	92,440	92,440	92,519	92,457		(17)		(17)		92,440			0	3,388	10/01/2013	1
31395P	UD	2	FREDDIE MAC	CMO	09/01/2012	MBS PAYDOWN	113,821	113,821	118,196	114,252		(431)		(431)		113,821			0	4,208	04/01/2014	1
31395R	FF	0	FREDDIE MAC	CMO	08/01/2012	MBS PAYDOWN	307,726	307,726	313,784	309,538		(1,812)		(1,812)		307,726			0	10,529	12/01/2013	1
31396A	6H	2	FREDDIE MAC	CMO	09/01/2012	MBS PAYDOWN	47,611	47,611	48,340	47,993		(382)		(382)		47,611			0	1,597	07/01/2013	1
31396H	6D	6	FREDDIE MAC	CMO	09/01/2012	MBS PAYDOWN	438,792	438,792	455,520	442,746		(3,955)		(3,955)		438,792			0	14,569	02/01/2013	1
31396H	AN	9	FREDDIE MAC	CMO	09/01/2012	MBS PAYDOWN	33,692	33,692	33,882	33,891		(198)		(198)		33,692			0	1,193	11/01/2015	1
31396K	PR	7	FANNIE MAE	CMO	08/01/2012	MBS PAYDOWN	128,463	128,463	130,209	128,654		(191)		(191)		128,463			0	4,801	04/01/2013	1
31396L	JT	8	FANNIE MAE	CMO	09/01/2012	MBS PAYDOWN	180,040	180,040	184,091	180,669		(629)		(629)		180,040			0	6,742	02/01/2014	1
31396N	6Y	7	FREDDIE MAC	CMO	09/01/2012	MBS PAYDOWN	186,976	186,976	190,219	189,248		(2,272)		(2,272)		186,976			0	6,706	10/01/2015	1
31396X	HH	0	FANNIE MAE	CMO	09/01/2012	MBS PAYDOWN	126,617	126,617	131,444	127,121		(504)		(504)		126,617			0	5,140	01/01/2014	1
31397A	HE	6	FREDDIE MAC	CMO	09/01/2012	MBS PAYDOWN	169,376	169,376	173,028	172,277		(2,901)		(2,901)		169,376			0	6,220	10/01/2012	1
31397B	NE	7	FREDDIE MAC	CMO	07/01/2012	MBS PAYDOWN	23,811	23,811	23,573	23,379		433		433		23,811			0	625	12/01/2014	1
31397C	TL	3	FREDDIE MAC	CMO	09/01/2012	MBS PAYDOWN	217,363	217,363	216,955	217,236		127		127		217,363			0	7,934	10/01/2013	1
31397F	2N	1	FREDDIE MAC	CMO	09/01/2012	MBS PAYDOWN	19,975	19,975	20,034	19,990		(16)		(16)		19,975			0	726	01/01/2015	1
31397H	YK	8	FREDDIE MAC	FL RT CMO	08/15/2012	MBS PAYDOWN	25,152	25,152	25,058	24,971		182		182		25,152			0	70	07/15/2015	1
31397S	XM	1	FANNIE MAE	CMO	09/25/2012	MBS PAYDOWN	7	7	7	7				0		7			0		07/01/2024	1
31397U	RJ	0	FANNIE MAE	CMO	09/25/2012	MBS PAYDOWN	32,704	32,704	33,762	32,850		(146)		(146)		32,704			0	763	03/01/2016	1

SCHEDULE D - PART 4

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

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
											11	12	13	14	15							
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Desig- nation or Market Indicator (a)

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31398C	TG	3	FREDDIE MAC	CMO.....	09/01/2012	MBS PAYDOWN.....	137,175	137,175	141,140	139,468		(2,293)		(2,293)		137,175			0	3,678	12/01/2013	1.....
31398F	JG	7	FANNIE MAE	CMO.....	09/25/2012	MBS PAYDOWN.....	74,162	74,162	77,661	75,268		(1,106)		(1,106)		74,162			0	1,997	09/01/2015	1.....
31398R	E7	6	FANNIE MAE	CMO.....	09/25/2012	MBS PAYDOWN.....	174,154	174,154	179,920	176,708		(2,555)		(2,555)		174,154			0	4,677	01/01/2016	1.....
31398R	ZU	2	FANNIE MAE	CMO.....	09/25/2012	MBS PAYDOWN.....	197,631	197,631	204,621	201,631		(4,000)		(4,000)		197,631			0	5,308	05/01/2014	1.....
31402D	7J	3	FANNIE MAE	FNMA.....	09/01/2012	MBS PAYDOWN.....	75,516	75,516	77,640	76,000		(484)		(484)		75,516			0	1,948	01/01/2018	1.....
31403D	JE	0	FANNIE MAE FNCI	FNMA.....	09/01/2012	MBS PAYDOWN.....	70,468	70,468	70,743	70,518		(51)		(51)		70,468			0	2,329	11/01/2018	1.....
31403D	KD	0	FANNIE MAE FNCI	FNMA.....	09/01/2012	MBS PAYDOWN.....	37,656	37,656	37,997	37,722		(66)		(66)		37,656			0	1,251	09/01/2018	1.....
31412Q	SE	0	FANNIE MAE	FNMA.....	09/01/2012	MBS PAYDOWN.....	276,587	276,587	286,084	277,818		(1,231)		(1,231)		276,587			0	3,796	05/01/2024	1.....
31416W	ZA	3	FANNIE MAE	FNMA.....	09/01/2012	MBS PAYDOWN.....	176,720	176,720	181,211	177,481		(761)		(761)		176,720			0	4,190	07/01/2030	1.....
31417Y	GK	7	FANNIE MAE	FNMA.....	09/01/2012	MBS PAYDOWN.....	212,948	212,948	219,911	214,237		(1,290)		(1,290)		212,948			0	5,658	01/01/2024	1.....
31417Y	R2	5	FANNIE MAE	FNMA.....	09/01/2012	MBS PAYDOWN.....	275,558	275,558	287,614	276,193		(635)		(635)		275,558			0	6,525	03/01/2020	1.....
31417Y	SD	0	FANNIE MAE	FNMA.....	09/01/2012	MBS PAYDOWN.....	249,906	249,906	258,755	250,530		(624)		(624)		249,906			0	5,968	03/01/2025	1.....
31417Y	SK	4	FANNIE MAE	FNMA.....	09/01/2012	MBS PAYDOWN.....	214,530	214,530	224,403	215,129		(599)		(599)		214,530			0	5,000	04/01/2020	1.....
31417Y	U4	7	FANNIE MAE	FNMA.....	09/01/2012	MBS PAYDOWN.....	414,463	414,463	421,219	415,593		(1,130)		(1,130)		414,463			0	9,857	08/01/2030	1.....
31418A	CR	7	FANNIE MAE	FNMA.....	09/01/2012	MBS PAYDOWN.....	24,720	24,720	25,948		(202)		(202)		24,720			0	313	11/01/2021	1.....	
31418V	T5	1	FANNIE MAE	FNMA.....	09/01/2012	MBS PAYDOWN.....	111,993	111,993	116,438	112,892		(899)		(899)		111,993			0	3,021	03/01/2025	1.....
31419D	MQ	1	FANNIE MAE	FNMA.....	09/01/2012	MBS PAYDOWN.....	202,944	202,944	208,387	203,664		(720)		(720)		202,944			0	4,765	04/01/2025	1.....
31419D	NW	7	FANNIE MAE	FNMA.....	09/01/2012	MBS PAYDOWN.....	263,270	263,270	272,966	270,156		(6,886)		(6,886)		263,270			0	6,332	06/01/2025	1.....
36241L	S7	2	GOVT NATIONAL MORT ASSOC	CMO.....	09/15/2012	MBS PAYDOWN.....	42,435	42,435	44,849		(37)		(37)		42,435			0	219	12/01/2025	1.....	
38373A	D9	4	GOVT NATIONAL MORTGAGE ASSOC	CMO.....	09/20/2012	MBS PAYDOWN.....	45,008	45,008	47,336	45,506		(497)		(497)		45,008			0	1,232	03/01/2025	1.....
38375G	2G	5	GOV NAT MRTG ASSOC	CMO.....	09/20/2012	MBS PAYDOWN.....	5,286	5,286	5,282		4		4		5,286			0	7	07/01/2021	1.....	
38375Q	EX	3	GINNIE MAE	CMO.....	09/01/2012	MBS PAYDOWN.....	187,622	187,622	192,254	189,017		(1,394)		(1,394)		187,622			0	5,103	08/01/2014	1.....
38376E	VJ	1	GOVT NAT MORTGAGE ASSOC	CMO.....	09/16/2012	MBS PAYDOWN.....	98,354	98,354	103,049	98,918		(564)		(564)		98,354			0	1,624	04/01/2023	1.....
38376X	L5	0	GOVERNMENT NATL MTG ASSOC	CMO.....	09/20/2012	MBS PAYDOWN.....	75,722	75,722	78,784	76,081		(360)		(360)		75,722			0	2,021	04/01/2021	1.....
38377E	NN	0	GOV NATL MORT ASSOC	CMO.....	09/20/2012	MBS PAYDOWN.....	107,116	107,116	111,165	107,761		(645)		(645)		107,116			0	2,868	02/01/2021	1.....
38377L	ZD	3	GOV NATL MORTAGE ASSOC	CMO.....	09/20/2012	MBS PAYDOWN.....	47,861	47,861	49,305	48,012		(151)		(151)		47,861			0	960	10/01/2021	1.....
38377M	G4	2	GOVERNMENT NATL MORT ASSOC	CMO.....	09/20/2012	MBS PAYDOWN.....	224,098	224,098	232,747	226,779		(2,681)		(2,681)		224,098			0	3,355	07/01/2013	1.....
38377W	W9	1	GOVT NATIONAL MORT ASSOC	CMO.....	09/20/2012	MBS PAYDOWN.....	77,743	77,743	81,339	78,174		(431)		(431)		77,743			0	1,029	09/01/2016	1.....
462467	MP	3	IOWA FIN AUTH SINGLE FAM MTG	MUNICIPAL.....	09/13/2012	SINKING FUND REDEMPTION.....	10,000	10,000	10,786	10,000				0		10,000			0	420	01/01/2029	1FE.....
462590	DY	3	IOWA STUDENT LN REV	TAX ARS.....	08/06/2012	SECURITY CALLED at 100.00.....	600,000	600,000	600,000	441,234	158,766			158,766		600,000			0	79	12/06/2029	4FE.....
54627A	CD	7	LOUISIANA HSG FIN AGY	MUNICIPAL.....	09/01/2012	SINKING FUND REDEMPTION.....	30,000	30,000	31,980	30,000				0		30,000			0	907	12/01/2038	1FE.....
54811A	U9	2	LOWER COLO RIV AUTH	NONRFUN MUNICIPAL.....	09/10/2012	SINKING FUND REDEMPTION.....	25,000	25,000	25,000					0		25,000			0	700	05/15/2020	1FE.....
60416Q	CD	4	MINNESOTA ST HSG FIN	MUNICIPAL.....	07/01/2012	SINKING FUND REDEMPTION.....	15,000	15,000	15,841	15,000				0		15,000			0	675	01/01/2031	1FE.....
60416Q	DL	5	MINNESOTA ST HSG FIN	MUNICIPAL.....	07/01/2012	SINKING FUND REDEMPTION.....	10,000	10,000	10,796	10,000				0		10,000			0	426	07/01/2034	1FE.....
60535G	AX	0	MISSISSIPPI HOME CORP	MUNICIPAL.....	09/01/2012	SINKING FUND REDEMPTION.....	15,000	15,000	16,165	15,000				0		15,000			0	343	12/01/2031	1FE.....
60535Q	FD	7	MISSISSIPPI HOME CORP	MUNICIPAL.....	09/01/2012	SINKING FUND REDEMPTION.....	65,000	65,000	67,336	78,459		(13,459)		(13,459)		65,000			0	1,856	06/01/2038	1FE.....

SCHEDULE D - PART 4

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

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
											11	12	13	14	15							
CUSIP Identification	Description		F o r e i g n	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	NA/IC Desig- nation or Market Indicator (a)

QE05.3

60636X	8E	6	MISSOURI ST HSG COMMN	MUNICIPAL.....	09/01/2012	SINKING FUND REDEMPTION.	30,000	30,000	32,312	30,000				0		30,000			0	693	11/01/2027	1FE.....
60637B	BD	1	MISSOURI ST HSG DEV COMMN	MUNICIPAL.....	09/01/2012	SINKING FUND REDEMPTION.	25,000	25,000	26,618	25,000				0		25,000			0	587	05/01/2028	1FE.....
60637B	CK	4	MISSOURI ST HSG DEV SINK	MUNICIPAL.....	08/01/2012	SINKING FUND REDEMPTION.	5,000	5,000	5,364	5,000				0		5,000			0	77	11/01/2030	1FE.....
63967C	N6	5	NEBRASKA INVT HSG	MUNICIPAL.....	09/01/2012	SINKING FUND REDEMPTION.	65,000	65,000	66,203	65,000				0		65,000			0	2,630	03/01/2020	1FE.....
64469D	EF	4	NEW HAMPSHIRE ST HSG	MUNICIPAL.....	07/01/2012	SINKING FUND REDEMPTION.	10,000	10,000	10,460	10,000				0		10,000			0	608	01/01/2037	1FE.....
647200	M8	4	NEW MEXICO MTG FIN AUTH	MUNICIPAL.....	09/01/2012	SINKING FUND REDEMPTION.	55,000	55,000	57,733	55,000				0		55,000			0	2,576	09/01/2025	1FE.....
647200	N5	9	NEW MEXICO MTG FIN AUTH	MUNICIPAL.....	09/01/2012	SINKING FUND REDEMPTION.	15,000	15,000	16,189	15,000				0		15,000			0	752	09/01/2030	1FE.....
658877	DZ	5	NORTH DAKOTA ST HSG FIN AGY	MUNICIPAL.....	07/01/2012	SINKING FUND REDEMPTION.	20,000	20,000	21,332	20,000				0		20,000			0	800	01/01/2028	1FE.....
658909	CL	8	NORTH DAKOTA ST HSG FIN AGY	MUNICIPAL.....	07/01/2012	SINKING FUND REDEMPTION.	30,000	30,000	30,993	30,000				0		30,000			0	1,350	01/01/2035	1FE.....
677555	YF	5	OHIO ST ECONOMIC DEV REV	MUNI TAX.....	09/01/2012	SINKING FUND REDEMPTION.	100,000	100,000	100,072	100,000				0		100,000			0	4,594	09/01/2019	1FE.....
686087	LA	3	OREGON ST HSG	MUNICIPAL.....	07/01/2012	SINKING FUND REDEMPTION.	100,000	100,000	102,280	100,000				0		100,000			0	4,568	07/01/2023	1FE.....
708796	YR	2	PA HSG FIN AGY	MUNICIPAL.....	07/10/2012	SINKING FUND REDEMPTION.	120,000	120,000	127,127	120,000				0		120,000			0	3,067	04/01/2028	1FE.....
721882	AV	0	PIMA CNTY ARIZ STR	MUNICIPAL.....	07/01/2012	MATURITY.....	550,000	550,000	550,000	550,000				0		550,000			0	24,063	07/01/2012	1FE.....
83712T	BZ	3	SOUTH CAROLINA ST HSG FIN	MUNICIPAL.....	07/01/2012	SINKING FUND REDEMPTION.	10,000	10,000	10,806	10,000				0		10,000			0	500	07/01/2027	1FE.....
880459	6U	1	TENNESSEE HSG DEV AGY	MUNICIPAL.....	07/01/2012	SINKING FUND REDEMPTION.	110,000	110,000	116,004	110,000				0		110,000			0	6,498	01/01/2037	1FE.....
88271H	EP	0	TEXAS ST AFFORDABLE HSG	MUNICIPAL.....	09/01/2012	SINKING FUND REDEMPTION.	20,000	20,000	21,424	20,000				0		20,000			0	633	09/01/2028	1FE.....
917436	X7	7	UTAH HSG CORP	MUNICIPAL.....	07/01/2012	SINKING FUND REDEMPTION.	35,000	35,000	35,032	35,000				0		35,000			0	1,400	07/01/2024	1FE.....
97689P	6R	4	WISCONSIN HSG & ECON	MUNICIPAL.....	09/01/2012	SINKING FUND REDEMPTION.	155,000	155,000	162,520	155,000				0		155,000			0	8,525	09/01/2038	1FE.....
3199999.	Total - Bonds - U.S. Special Revenue & Assessment.....						15,404,963	15,437,204	15,819,686	14,972,756	158,766	(135,464)	0	23,302	0	15,404,963	0	0	0	456,427	XXX...	..XXX...

Bonds - Industrial and Miscellaneous

023763	AA	3	AMER AIRLN FTWHI	HI-YIELD.....	07/17/2012	VARIOUS.....	125,961	116,761	135,560	135,084		(1,997)		(1,997)		133,087		(7,126)	(7,126)	12,675	07/02/2019	2FE.....
037933	AE	8	APRIA HEALTHCARE FTWHI	HI-YIELD.....	07/03/2012	VARIOUS.....	118,179	113,000	124,018	116,673	2,283	(1,715)		568		117,241		938	938	8,722	11/01/2014	4FE.....
1248ME	AG	4	CREDIT-BASED ASSET SERVICING	NONGOV MBS	09/25/2012	MBS PAYDOWN.....	85,665	85,665	70,245	84,677		989		989		85,665			0	3,264	04/01/2037	1FM....
125581	FZ	6	CIT GROUP INC	HI-YIELD.....	09/15/2012	VARIOUS.....	350,000	350,000	326,294	330,765	188	11,972		12,160		342,925		7,048	7,048	20,058	05/01/2016	3FE.....
125581	GA	0	CIT GROUP INC	HI-YIELD.....	09/02/2012	SECURITY CALLED at 100.000.	38,391	38,391	38,583	38,343	48			48		38,391			0	1,978	05/02/2017	3FE.....
12667F	5E	1	COUNTRYWIDE ALT LOAN	NONGOV MBS...	09/25/2012	MBS PAYDOWN.....	51,906	51,906	45,807			666		666		51,906			0	1,144	03/01/2035	1Z*....
17121E	AD	9	CHRYSLER GP/CG	FTWHI HI-YIELD.....	08/08/2012	VARIOUS.....	221,448	210,000	210,000	191,100	18,900			18,900		210,000		11,448	11,448	11,338	06/15/2021	4FE.....
20030N	AP	6	COMCAST CORP FTW	CORPORATE.....	07/23/2012	WELLS FARGO.....	602,320	500,000	545,455	533,638		(3,397)		(3,397)		530,241		72,079	72,079	33,493	01/15/2017	2FE.....
203372	AH	0	COMMSCOPE INC FTWHI	HI-YIELD.....	09/21/2012	VARIOUS.....	126,980	116,000	120,930	116,000	4,339	(541)		3,798		119,798		7,182	7,182	11,457	01/15/2019	4FE.....
210795	PL	8	CONTL AIRLINES 03-ERJ1	FTWHI HI-YIELD.....	07/02/2012	SINKING FUND REDEMPTION.	14,504	14,504	14,455	14,183	317	3		320		14,504			0	1,142	07/02/2018	4FE.....
216762	AE	4	COOPER-STANDARD AUTO FTWHI	HI-YIELD.....	08/10/2012	BANC/AMERICA.....	293,760	272,000	288,690	283,052	3,120	(1,785)		1,335		284,387		9,373	9,373	18,205	05/01/2018	4FE.....
257867	AW	1	R.R. DONNELLEY & SONS	FTWHI HI-YIELD.....	08/14/2012	WELLS FARGO.....	90,454	91,000	94,173	85,085	8,944	(169)		8,775		93,860		(3,406)	(3,406)	4,664	06/15/2020	3FE.....
269279	AD	7	EXCO RESOURCES FTWHI	HI-YIELD.....	09/19/2012	CHASE SECURITIES.....	170,498	179,000	176,763	169,155	7,864	170		8,034		177,189		(6,692)	(6,692)	13,761	09/15/2018	5FE.....
319963	AW	4	FIRST DATA CORPORATION	HI-YIELD.....	09/19/2012	BARCLAYS CAPITAL.....	27,625	25,000	27,188	25,000	2,053	(182)		1,871		26,871		754	754	2,459	08/15/2020	4FE.....
32051G	SD	8	FIRST HORIZON ALT MTG	NONGOV MBS.....	09/25/2012	MBS PAYDOWN.....	22,082	22,082	18,439	21,746		337		337		22,082			0	800	07/01/2031	1FM....

SCHEDULE D - PART 4

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

1	2			3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
												11	12	13	14	15							
CUSIP Identification	Description			F o r e i g n	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 Design- nation or Market Indicator (a)
346091 AZ 4	FOREST OIL CORPORATION	HI-YIELD.....		09/25/2012	CREDIT AGRICOLE CIB.....		34,085	34,000	31,450				90		90		31,540		2,545	2,545	1,938	06/15/2019	4FE.....
362257 AB 3	GSAA HOME EQUITY TRUST	NONGOV MBS..		09/25/2012	VARIOUS.....		83,282	83,282	83,282	126,482			(178)		(178)		126,304			0	121	11/25/2036	1FM.....
362381 AA 3	GSAA HOME EQUITY TRUST	NONGOV MBS..		09/25/2012	VARIOUS.....		20,913	20,913	20,913	16,828	9,386		(24)		9,362		26,189			0	21	08/25/2036	1FM.....
36298Y AA 8	GSAA HOME EQUITY TRUST	NONGOV MBS..		09/25/2012	VARIOUS.....		16,578	16,578	16,578	15,806	7,279		(21)		7,258		23,063			0	21	09/25/2036	1FM.....
40052T AA 7	GRYPHON FUNDING LTD	CORPORATE.....		09/05/2012	VARIOUS.....		41,299	41,299	20,295	134,374					0		134,374			0	64	08/06/2013	6.....
42330P AA 5	HELIX ENERGY SOL FTW HI	HI-YIELD.....		09/12/2012	BANC/AMERICA		239,878	229,000	224,650	225,296			473		473		225,769		14,109	14,109	25,502	01/15/2016	4FE.....
45661T AM 3	INERGY LP/INERGY FIN FTWHI	HI-YIELD.....		08/01/2012	INERGY LP.....		111,430	101,000	101,000	101,000					0		101,000		10,430	10,430	5,892	10/01/2018	4FE.....
466247 SE 4	JP MORGAN MORT TRUST FLOAT	NONGOV MBS		09/25/2012	MBS PAYDOWN.....		50,355	50,355	42,613				244		244		50,355			0	1,219	08/01/2035	1Z*.....
46629E AC 7	JP MORGAN ALT LOAN TRUST	NONGOV MBS		09/25/2012	VARIOUS.....		58,665	58,665	51,737	48,678	21,757		(164)		21,593		70,272			0	74	09/25/2036	1FM.....
590201 AB 5	MERRILL LYNCH FLOAT TRUST	NONGOV MBS		08/17/2012	BANC/AMERICA		771,891	825,000	767,250				6,593		6,593		773,843		(1,953)	(1,953)	789	01/09/2015	2FE.....
61757R AC 1	MORGAN STANLEY CAPITAL I	NONGOV MBS..		07/17/2012	VARIOUS.....		2,033,422	2,000,000	2,044,375	2,043,123			(8,751)		(8,751)		2,034,372		(950)	(950)	70,811	11/01/2015	1FM.....
67021B AE 9	NII CAPITAL CORP FTWHI	HI-YIELD.....		09/30/2012	VARIOUS.....		411,513	511,000	519,860	517,279	12,338		(623)		11,715		528,994		(107,163)	(107,163)	36,646	04/01/2021	4FE.....
67740Q AC 0	OHIO NATIONAL FINANCIAL SVCS	CORPORATE		07/11/2012	CALL at 104.175.....		520,875	500,000	512,478	502,071			(857)		(857)		501,214		19,661	19,661	24,694	04/01/2013	1FE.....
693320 AL 7	PHH CORP FTWHI	HI-YIELD.....		09/20/2012	LAZARD FRERES CO.....		229,211	199,000	200,108	189,050	10,882		(133)		10,749		199,800		29,411	29,411	19,492	03/01/2016	3FE.....
70788A AA 6	PENN VIRGINIA RES FTWHI	HI-YIELD.....		09/05/2012	RBC CAPITAL MARKETS.....		271,450	268,000	278,893	269,105	8,609		(1,308)		7,301		276,406		(4,956)	(4,956)	18,587	04/15/2018	4FE.....
760985 UR 0	RESIDENTIAL ASSET MORT	NONGOV MBS...		09/25/2012	MBS PAYDOWN.....		46,331	46,331	33,590	45,770			561		561		46,331			0	1,524	01/01/2030	1FM.....
76110W SZ 0	RESIDENTIAL ASSET SEC CORP	NONGOV MBS		09/25/2012	MBS PAYDOWN.....		9,209	9,209	8,012	9,039			171		171		9,209			0	349	05/01/2025	1FM.....
761735 AJ 8	REYNOLDS GRP ISS FTWHI	HI-YIELD.....		09/28/2012	REYNOLDS GROUP.....		417,500	400,000	404,534	404,225			(787)		(787)		403,438		14,062	14,062	29,769	10/15/2016	3FE.....
785583 AC 9	SABINE PASS LNG FTWHI	HI-YIELD.....		09/07/2012	VARIOUS.....		94,500	90,000	81,225	85,424			1,567		1,567		86,991		7,509	7,509	5,100	11/30/2013	4FE.....
864486 AD 7	SUBURBAN PROPANE PTNRS	HI-YIELD.....		08/02/2012	INERGY LP.....		283	283	298				(1)		(1)		297		(14)	(14)		10/01/2018	3FE.....
87612B AB 8	TARGA RESOURCES PTNRS FTWHI	HI-YIELD....		09/21/2012	WELLS FARGO.....		87,654	84,000	85,050	84,705			(194)		(194)		84,511		3,143	3,143	8,566	07/01/2016	3FE.....
880349 AQ 8	TENNECO INC FTWHI	HI-YIELD.....		08/09/2012	BANC/AMERICA.....		97,650	90,000	90,000	90,000					0		90,000		7,650	7,650	4,108	12/15/2020	3FE.....
890027 AA 3	TOMKINS LLC/INC FTWHI	HI-YIELD.....		09/01/2012	SINKING FUND REDEMPTION.....		93,755	93,395	96,558	95,713			1,323		1,323		97,036		(3,281)	(3,281)	6,455	10/01/2018	4FE.....
89170N AA 4	TOWER AUTO HLDGS/TA HLDG	HI-YIELD.....		08/09/2012	VARIOUS.....		153,360	144,000	152,747	144,413	7,043		(827)		6,216		150,629		2,731	2,731	14,578	09/01/2017	4FE.....
902911 AM 8	UST INC	CORPORATE.....		07/15/2012	MATURITY.....		565,000	565,000	588,498	567,347			(2,347)		(2,347)		565,000			0	37,431	07/15/2012	2FE.....
92552V AC 4	VIASAT INC FTWHI	HI-YIELD.....		09/27/2012	BANC/AMERICA.....		472,973	441,000	465,759	451,762	10,033		(3,734)		6,299		458,061		14,912	14,912	40,552	09/15/2016	4FE.....
952355 AH 8	WEST CORP FTWHI	HI-YIELD.....		09/05/2012	CITIGROUP GLOBAL MRKTS...		38,855	38,000	39,615	38,380	1,010		(171)		839		39,219		(364)	(364)	3,767	10/01/2018	5FE.....
03938L AU 8	ARCELORMITTAL	CORPORATE.....	F...	08/07/2012	FIRST TENNESSEE BANK, NA.		468,125	500,000	469,470						0		469,470		(1,345)	(1,345)	12,698	03/01/2021	2FE.....
22546Q AF 4	CREDIT SUISSE NEW YORK FTW	CORPORATE	R...	08/02/2012	CREDIT SUISSE.....		553,985	500,000	499,405	499,457			31		31		499,488		54,497	54,497	21,693	08/05/2020	1FE.....
45824T AE 5	INTELSAT JACKSON HLDG	HI-YIELD.....	R...	09/12/2012	BANC/AMERICA.....		220,000	200,000	200,000	200,000					0		200,000		20,000	20,000	13,936	04/01/2019	4FE.....
639365 AF 2	NAVIOS MARITIME HOLDINGS FTWHI	HI-YIELD...	R...	09/21/2012	VARIOUS.....		67,525	73,000	73,000	54,385		18,615			18,615		73,000		(5,475)	(5,475)	6,593	02/15/2019	4FE.....
693475 AJ 4	PNC FINANCIAL SRVC	FLOAT CORPORATE.....		08/01/2012	RECLASSIFICATION.....		1,018,597	1,000,000	1,032,250	1,031,520			(16,702)		(16,702)		1,018,597			0	41,250	05/21/2013	2FE.....
46625H HA 1	JP MORGAN CHASE & CO	CORPORATE.....		08/01/2012	RECLASSIFICATION.....		1,035,000	1,000,000	1,038,750	1,037,828			(4,821)		(4,821)		1,035,000			0	39,500	04/30/2018	2FE.....
3899999.	Total - Bonds - Industrial & Miscellaneous.....							12,674,919	12,397,619	12,510,840	11,173,560	155,008	(26,241)	0	128,768	0	12,677,918	0	166,758	166,758	638,898	XXX...	XXX...

Bonds - Hybrid Securities

SCHEDULE D - PART 4

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

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
											11	12	13	14	15							
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Desig- nation or Market Indicator (a)
055189 20 3	BAC CAP TRUST X.....		07/25/2012	SECURITY CALLED at 25.000...		505,000	20,200	505,000	377,336	127,664				127,664		505,000			0	18,061	03/29/2011	
55270B 20 1	MBNA CAPITAL E - TRUST.....		07/25/2012	SECURITY CALLED at 25.000...		250,000	10,000	263,695	234,100	15,900				15,900		250,000			0	14,063	02/09/2028	
4899999.	Total - Bonds - Hybrid Securities.....						755,000	30,200	768,695	611,436	143,564	0	0	143,564	0	755,000	0	0	0	32,123	XXX...	XXX...
8399997.	Total - Bonds - Part 4.....						42,874,882	41,905,023	43,166,880	28,171,809	457,337	(201,438)	0	255,900	0	42,877,881	0	166,758	166,758	..1,312,474	XXX...	XXX...
8399999.	Total - Bonds.....						42,874,882	41,905,023	43,166,880	28,171,809	457,337	(201,438)	0	255,900	0	42,877,881	0	166,758	166,758	..1,312,474	XXX...	XXX...
Preferred Stocks - Industrial and Miscellaneous																						
20030N 50 7	COMCAST CORP PREFER STK.....		07/23/2012	SECURITY CALLED at 25.000...	10,000.000	250,000	25.00	250,000	250,000					0		250,000			0	11,456	XXX...	RP2LFE
373334 46 5	GEORGIA POWER COMPANY PREFER STK..		07/16/2012	SECURITY CALLED at 25.000...	10,000.000	250,000	25.00	250,000	250,000					0		250,000			0	11,953	XXX...	RP1LFE
570535 20 3	MARKEL CORP.....		08/01/2012	SECURITY CALLED at 25.000...	10,000.000	250,000	25.00	250,000	250,000					0		250,000			0	13,333	XXX...	RP2LFE
69352P 88 9	PPL CAPITAL FUNDING INC PREFER STK.....		08/14/2012	SECURITY CALLED at 25.000...	10,000.000	250,000	25.00	248,300	249,829			171		171		250,000			0	14,889	XXX...	RP2LFE
8499999.	Total - Preferred Stocks - Industrial & Miscellaneous.....						1,000,000	XXX.....	998,300	999,829	0	171	0	171	0	1,000,000	0	0	0	51,631	XXX...	XXX...
8999997.	Total - Preferred Stocks - Part 4.....						1,000,000	XXX.....	998,300	999,829	0	171	0	171	0	1,000,000	0	0	0	51,631	XXX...	XXX...
8999999.	Total - Preferred Stocks.....						1,000,000	XXX.....	998,300	999,829	0	171	0	171	0	1,000,000	0	0	0	51,631	XXX...	XXX...
Common Stocks - Industrial and Miscellaneous																						
005125 10 9	ACXIOM CORP COMMON STK.....		09/18/2012	CANTOR.....	3,770.000	64,401	XXX.....	46,222	46,032	190				190		46,222		18,179	18,179	.....	....XXX...	L.....
060505 10 4	BANK OF AMERICA CORP COMMON STK....		09/14/2012	ANCORA ADVISORS LLC.....	75,000.000	706,484	XXX.....	417,000	417,000					0		417,000		289,484	289,484	750	XXX...	L.....
264147 10 9	DUCOMMUN INC COMMON STK.....		07/17/2012	VARIOUS.....	5,507.000	55,576	XXX.....	70,733	39,053				16,709	(16,709)		54,024		1,552	1,552	.....	....XXX...	L.....
451055 10 7	ICONIX BRAND GRP INC COMMON STK.....		09/21/2012	GREENTREE BROKERAGE.....	1,396.000	25,504	XXX.....	25,650	22,741	2,909				2,909		25,650		(145)	(145)	.....	....XXX...	L.....
69888P 10 6	PAR PHARMACEUTICALS CO COMMON STK.		08/23/2012	VARIOUS.....	1,774.000	88,345	XXX.....	56,896	58,063	(1,167)				(1,167)		56,896		31,449	31,449	.....	....XXX...	L.....
87157D 10 9	SYNAPTICS INC COMMON STK.....		09/13/2012	MORGAN STANLEY.....	2,154.000	57,648	XXX.....	58,794						0		58,794		(1,145)	(1,145)	.....	....XXX...	L.....
879369 10 6	TELEFLEX INC COMMON STK.....		09/05/2012	MORGAN STANLEY.....	296.000	19,592	XXX.....	18,181	18,142	40				40		18,181		1,410	1,410	302	XXX...	L.....
88830M 10 2	TITAN INTERNATIONAL INC COMMON STK....		07/17/2012	CANTOR.....	2,897.000	63,295	XXX.....	60,577						0		60,577		2,718	2,718	14	XXX...	L.....
9099999.	Total - Common Stocks - Industrial & Miscellaneous.....						1,080,845	XXX.....	754,053	601,031	1,972	0	16,709	(14,737)	0	737,344	0	343,502	343,502	1,067	XXX...	XXX...
Common Stocks - Mutual Funds																						
09348R 30 0	BLDRS EMER MKTS 50 ADR ETF COMMON STK		09/30/2012	VARIOUS.....	2,175.000	84,161	XXX.....	83,319	112,740	517			7,391	(6,874)		105,866		8,233	8,233	2,705	XXX...	L.....
18383M 50 6	GUGGENHEIM MULTI ASSET COMMON STK.		08/23/2012	ANCORA ADVISORS LLC.....	3,050.000	67,620	XXX.....	62,617	62,373	244				244		62,617		5,003	5,003	1,766	XXX...	L.....
45409B 88 3	IQ GLOBAL RESOURCES ETF COMMON STK.		09/30/2012	VARIOUS.....	1,355.000	36,955	XXX.....	38,401	15,320				3,633	(3,633)		50,088		2,187	2,187	.....	....XXX...	L.....
464287 46 5	ISHARES MSCI EAFE INDEX FUND.....		08/23/2012	ANCORA ADVISORS LLC.....	2,686.000	139,419	XXX.....	230,405	133,038	(12,544)				(12,544)		120,494		18,925	18,925	3,086	XXX...	L.....
464287 50 7	ISHARES S&P MIDCAP 400 COMMON STK.....		08/23/2012	ANCORA ADVISORS LLC.....	2,515.000	242,219	XXX.....	222,703	220,339	2,364				2,364		222,703		19,516	19,516	2,684	XXX...	L.....
761396 30 8	REVENUE SHARES SML CAP COMMON STK.		08/23/2012	ANCORA ADVISORS LLC.....	3,471.000	119,921	XXX.....	115,689	111,315	4,374				4,374		115,689		4,232	4,232	601	XXX...	L.....
78462F 10 3	SPDR TRUST SER 1 COMMON STK.....		08/23/2012	VARIOUS.....	1,479.000	208,264	XXX.....	201,188	185,615	(52,150)				(52,150)		133,465		74,799	74,799	4,174	XXX...	L.....
81369Y 10 0	AMEX BASIC INDUSTRIES.....		08/23/2012	VARIOUS.....	656.000	23,298	XXX.....	25,570	21,976	3,594		2,420		1,174		23,150		148	148	465	XXX...	L.....
81369Y 30 8	AMEX CONSUMER STAPLES.....		08/23/2012	ANCORA ADVISORS LLC.....	2,515.000	70,680	XXX.....	69,515	81,712	(21,679)				(21,679)		60,033		10,647	10,647	1,633	XXX...	L.....
921908 84 4	VANGUARD DIVIDEND COMMON STK.....		08/23/2012	ANCORA ADVISORS LLC.....	1,138.000	66,819	XXX.....	62,567	62,192	376				376		62,567		4,251	4,251	980	XXX...	L.....
922908 55 3	VANGUARD REIT ETF COMMON STK.....		08/23/2012	ANCORA ADVISORS LLC.....	2,217.000	147,220	XXX.....	133,707	128,586	5,121				5,121		133,707		13,513	13,513	1,783	XXX...	L.....
9299999.	Total - Common Stocks - Mutual Funds.....						1,206,576	XXX.....	1,245,681	1,135,205	(69,782)	0	13,444	(83,226)	0	1,090,379	0	161,454	161,454	19,878	XXX...	XXX...

QE05.5

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Desig- nation or Market Indicator (a)
9799997	Total - Common Stocks - Part 4.....					2,287,422	XXX.....	1,999,734	1,736,236	(67,810)	0	30,153	(97,963)	0	1,827,723	0	504,956	504,956	20,945	XXX...	..XXX....
9799999.	Total - Common Stocks.....					2,287,422	XXX.....	1,999,734	1,736,236	(67,810)	0	30,153	(97,963)	0	1,827,723	0	504,956	504,956	20,945	XXX...	..XXX....
9899999.	Total - Preferred and Common Stocks.....					3,287,422	XXX.....	2,998,034	2,736,065	(67,810)	171	30,153	(97,792)	0	2,827,723	0	504,956	504,956	72,576	XXX...	..XXX....
9999999.	Total - Bonds, Preferred and Common Stocks.....					46,162,304	XXX.....	46,164,914	30,907,874	389,527	(201,267)	30,153	158,108	0	45,705,604	0	671,714	671,714	..1,385,050	XXX...	..XXX....

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

Sch. DB-Pt A-Sn 1
NONE

Sch. DB-Pt B-Sn 1
NONE

Sch. DB-Pt B-Sn 1B-Broker List
NONE

Sch. DB-Pt D
NONE

Sch. DL-Pt. 1
NONE

Sch. DL-Pt. 2
NONE

National Interstate Insurance Company
SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1 Depository	2 Code	3 Rate of Interest	4 Amount of Interest Received During Current Quarter	5 Amount of Interest Accrued at Current Statement Date	Book Balance at End of Each Month During Current Quarter			9 *
					6 First Month	7 Second Month	8 Third Month	

Open Depositories

Key Bank..... Cleveland, OH.....	.....	.....	.....	.....	.....(9,459,166)	(13,519,364)	(14,061,026)	XXX..
First Hawaiian..... Honolulu, HI.....	.....	.....	.....23	.....	.....153,333	420,289	252,623	XXX..
0199999. Total Open Depositories.....	...XXX.....	...XXX.....	23	0	(9,305,833)	(13,099,075)	(13,808,403)	XXX..
0399999. Total Cash on Deposit.....	...XXX.....	...XXX.....	23	0	(9,305,833)	(13,099,075)	(13,808,403)	XXX..
0499999. Cash in Company's Office.....	...XXX.....	...XXX.....	...XXX.....	...XXX.....	800	800	800	XXX..
0599999. Total Cash.....	...XXX.....	...XXX.....	23	0	(9,305,033)	(13,098,275)	(13,807,603)	XXX..

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1	2	3	4	5	6	7	8
Description	Code	Date Acquired	Rate of Interest	Maturity Date	Book/Adjusted Carrying Value	Amount of Interest Due & Accrued	Amount Received During Year

NONE