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QUARTERLY STATEMENT

As of March 31, 2016

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 ..... US ..... 44286 *(Street and Number) (City or Town, State, Country and Zip Code)*	
Main Administrative Office	3250 Interstate Drive….. Richfield ..... OH ..... US ..... 44286 *(Street and Number) (City or Town, State, Country and Zip Code)*	330-659-8900 *(Area Code) (Telephone Number)*
Mail Address	3250 Interstate Drive….. Richfield ..... OH ..... US ..... 44286 *(Street and Number or P. O. Box) (City or Town, State, Country and Zip Code)*	
Primary Location of Books and Records	3250 Interstate Drive….. Richfield ..... OH ..... US ..... 44286 *(Street and Number) (City or Town, State, Country and Zip Code)*	330-659-8900 *(Area Code) (Telephone Number)*
Internet Web Site Address	www.natl.com	
Statutory Statement Contact	Jan Marie Lombardi *(Name)*	330-659-8900 -1156 *(Area Code) (Telephone Number) (Extension)*
	Jan.Lombardi@natl.com *(E-Mail Address)*	330-659-8904 *(Fax Number)*

OFFICERS

Name	Title	Name	Title
1. Anthony Joseph Mercurio	President & COO	2. Arthur Jeffrey Gonzales	Senior VP, General Counsel, & Secretary
3. Julie Ann McGraw	VP, CFO, & Treasurer	4. Terry Eugene Phillips	Senior Vice President

OTHER

Gary Norman Monda	VP, Chief Investment Officer, & Assistant Treasurer	James Allan Parks	VP & Chief Underwriting Officer
Terri Kaye Johnson	Vice President	Raymond Frederick Wise Jr.	Vice President
George Olaf Skuggen	Vice President	Matthew Jon Grimm	Vice President
Chris Edward Mikolay	Vice President	Shawn Vincent Los	Vice President
Stephen Edward Winborn	Vice President	Anthony Derrick Brown #	Vice President, Human Resources
Scott Edward Noerr #	Vice President, CIO		

DIRECTORS OR TRUSTEES

Arthur Jeffrey Gonzales	Julie Ann McGraw	Anthony Joseph Mercurio	David Warner Michelson
Gary Norman Monda	Terry Eugene Phillips	James Allan Parks	

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)
Anthony Joseph Mercurio	Arthur Jeffrey Gonzales	Julie Ann McGraw
1. (Printed Name)	2. (Printed Name)	3. (Printed Name)
President & COO	Senior VP, General Counsel, & Secretary	VP, CFO, & Treasurer
(Title)	(Title)	(Title)

Subscribed and sworn to before me
This 2nd day of May

a. Is this an original filing? Yes [X] No [ ]
b. If no: 1. State the amendment number
2. Date filed
3. Number of pages attached

ASSETS

	Current Statement Date 1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 December 31 Prior Year Net Admitted Assets
1. Bonds	687,682,415		687,682,415	668,717,649
2. Stocks:				
2.1 Preferred stocks	14,472,983		14,472,983	14,834,966
2.2 Common stocks	218,992,246	652,752	218,339,494	215,250,621
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)	16,466,757		16,466,757	16,600,385
4.2 Properties held for the production of income (less $..........0 encumbrances)			0	
4.3 Properties held for sale (less $..........0 encumbrances)			0	
5. Cash ($.....(6,136,512)), cash equivalents ($..........0) and short-term investments ($.....27,521,404)	21,384,892		21,384,892	35,405,550
6. Contract loans (including $..........0 premium notes)			0	
7. Derivatives			0	
8. Other invested assets	31,653,670		31,653,670	31,275,726
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)	990,652,963	652,752	990,000,211	982,084,897
13. Title plants less $..........0 charged off (for Title insurers only)			0	
14. Investment income due and accrued	6,068,558		6,068,558	6,050,715
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	17,476,013	153,611	17,322,402	11,941,121
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $..........0 earned but unbilled premiums)	153,088,481	596,267	152,492,214	154,828,220
15.3 Accrued retrospective premiums ($..........0) and contracts subject to redetermination ($..........0)			0	
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	14,816,231		14,816,231	4,845,935
16.2 Funds held by or deposited with reinsured companies	2,620,015		2,620,015	4,169,889
16.3 Other amounts receivable under reinsurance contracts			0	
17. Amounts receivable relating to uninsured plans			0	
18.1 Current federal and foreign income tax recoverable and interest thereon			0	2,922,408
18.2 Net deferred tax asset	26,699,269	2,928,743	23,770,526	23,084,669
19. Guaranty funds receivable or on deposit			0	
20. Electronic data processing equipment and software	1,548,271		1,548,271	1,504,791
21. Furniture and equipment, including health care delivery assets ($..........0)			0	
22. Net adjustment in assets and liabilities due to foreign exchange rates			0	
23. Receivables from parent, subsidiaries and affiliates	2,995,168		2,995,168	5,834,669
24. Health care ($..........0) and other amounts receivable			0	
25. Aggregate write-ins for other than invested assets	4,196,753	1,011,508	3,185,245	2,872,902
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25)	1,220,161,722	5,342,881	1,214,818,841	1,200,140,217
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts			0	
28. Total (Lines 26 and 27)	1,220,161,722	5,342,881	1,214,818,841	1,200,140,217

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	1,867,411	83,565	1,783,846	1,732,673
2502. Commission receivable	1,198,904		1,198,904	444,526
2503. Prepaid expenses	927,943	927,943	0	
2598. Summary of remaining write-ins for Line 25 from overflow page	202,495	0	202,495	695,702
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above)	4,196,753	1,011,508	3,185,245	2,872,902

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31 Prior Year
1.	Losses (current accident year $.....35,058,171)	332,356,139	329,140,383
2.	Reinsurance payable on paid losses and loss adjustment expenses		
3.	Loss adjustment expenses	74,246,841	73,996,145
4.	Commissions payable, contingent commissions and other similar charges	10,536,131	10,873,039
5.	Other expenses (excluding taxes, licenses and fees)	6,411,371	5,825,499
6.	Taxes, licenses and fees (excluding federal and foreign income taxes)	5,225,506	5,588,197
7.1	Current federal and foreign income taxes (including $.....259,290 on realized capital gains (losses))	17,000	
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 $.....156,440,733 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)	130,884,479	133,053,010
10.	Advance premium	754,254	475,926
11.	Dividends declared and unpaid:		
	11.1 Stockholders		
	11.2 Policyholders		
12.	Ceded reinsurance premiums payable (net of ceding commissions)	25,985,301	24,113,155
13.	Funds held by company under reinsurance treaties	284,822,803	293,326,164
14.	Amounts withheld or retained by company for account of others	19,066,696	18,619,070
15.	Remittances and items not allocated	8,693,012	2,086,218
16.	Provision for reinsurance (including $..........0 certified)	3,703,088	1,808,000
17.	Net adjustments in assets and liabilities due to foreign exchange rates		
18.	Drafts outstanding		
19.	Payable to parent, subsidiaries and affiliates	8,308,010	3,607,035
20.	Derivatives		
21.	Payable for securities	2,383,242	1,996,912
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	33,659	35,363
26.	Total liabilities excluding protected cell liabilities (Lines 1 through 25)	913,427,533	904,544,115
27.	Protected cell liabilities		
28.	Total liabilities (Lines 26 and 27)	913,427,533	904,544,115
29.	Aggregate write-ins for special surplus funds	0	0
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)	266,282,530	260,487,324
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)	301,391,309	295,596,102
38.	Totals (Page 2, Line 28, Col. 3)	1,214,818,841	1,200,140,217

DETAILS OF WRITE-INS

2501.	Unearned rental income	33,659	35,363
2502.			
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)	33,659	35,363
2901.			
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	0
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

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 $.....109,079,675)	117,108,712	114,317,327	467,582,779
1.2 Assumed (written $.....39,805,293)	43,462,471	38,151,741	170,561,243
1.3 Ceded (written $.....78,733,787)	88,251,470	82,482,137	344,279,468
1.4 Net (written $.....70,151,181)	72,319,713	69,986,931	293,864,554
DEDUCTIONS:			
2. Losses incurred (current accident year $.....39,623,333):			
2.1 Direct	78,584,588	77,401,084	321,846,346
2.2 Assumed	26,887,089	25,207,673	115,728,125
2.3 Ceded	64,507,848	60,276,811	254,215,898
2.4 Net	40,963,829	42,331,945	183,358,573
3. Loss adjustment expenses incurred	8,050,103	7,728,275	37,361,208
4. Other underwriting expenses incurred	21,368,264	19,619,076	81,204,623
5. Aggregate write-ins for underwriting deductions	0	0	0
6. Total underwriting deductions (Lines 2 through 5)	70,382,196	69,679,297	301,924,404
7. Net income of protected cells			
8. Net underwriting gain (loss) (Line 1 minus Line 6 + Line 7)	1,937,517	307,634	(8,059,849)
INVESTMENT INCOME			
9. Net investment income earned	7,832,640	6,673,590	28,373,356
10. Net realized capital gains (losses) less capital gains tax of $.....259,290	(2,160,262)	410,038	(2,150,867)
11. Net investment gain (loss) (Lines 9 + 10)	5,672,379	7,083,629	26,222,489
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	46,901	44,552	188,990
14. Aggregate write-ins for miscellaneous income	(1,317,916)	(1,057,915)	(4,472,724)
15. Total other income (Lines 12 through 14)	(1,271,015)	(1,013,363)	(4,283,734)
16. Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15)	6,338,880	6,377,900	13,878,905
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)	6,338,880	6,377,900	13,878,905
19. Federal and foreign income taxes incurred	2,681,357	1,471,229	1,331,092
20. Net income (Line 18 minus Line 19) (to Line 22)	3,657,523	4,906,671	12,547,813
CAPITAL AND SURPLUS ACCOUNT			
21. Surplus as regards policyholders, December 31 prior year	295,596,102	284,679,704	284,679,704
22. Net income (from Line 20)	3,657,523	4,906,671	12,547,813
23. Net transfers (to) from Protected Cell accounts			
24. Change in net unrealized capital gains or (losses) less capital gains tax of $.....530,241	2,686,176	2,162,026	(1,711,470)
25. Change in net unrealized foreign exchange capital gain (loss)			
26. Change in net deferred income tax	812,917	5,746	583,975
27. Change in nonadmitted assets	533,678	(150,970)	(2,866,920)
28. Change in provision for reinsurance	(1,895,088)	(1,334,048)	2,363,000
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			
33.2 Transferred to capital (Stock Dividend)			
33.3 Transferred from capital			
34. Net remittances from or (to) Home Office			
35. Dividends to stockholders			
36. Change in treasury stock			
37. Aggregate write-ins for gains and losses in surplus	0	0	0
38. Change in surplus as regards policyholders (Lines 22 through 37)	5,795,206	5,589,424	10,916,398
39. Surplus as regards policyholders, as of statement date (Lines 21 plus 38)	301,391,309	290,269,128	295,596,102

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. Miscellaneous	239,219	278,932	1,236,101
1402. Funds held interest	(1,557,136)	(1,336,846)	(5,708,825)
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)	(1,317,916)	(1,057,915)	(4,472,724)
3701.			
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	0	0

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	69,280,040	73,334,740	296,286,429
2.	Net investment income	8,542,511	7,268,582	30,939,075
3.	Miscellaneous income	(1,271,015)	(1,013,363)	(4,283,734)
4.	Total (Lines 1 through 3)	76,551,536	79,589,959	322,941,770
5.	Benefit and loss related payments	46,168,495	34,843,818	149,382,962
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts			
7.	Commissions, expenses paid and aggregate write-ins for deductions	29,281,398	27,874,442	112,789,581
8.	Dividends paid to policyholders			
9.	Federal and foreign income taxes paid (recovered) net of $.....259,290 tax on capital gains (losses)	1,238	3,638	5,494,541
10.	Total (Lines 5 through 9)	75,451,131	62,721,898	267,667,084
11.	Net cash from operations (Line 4 minus Line 10)	1,100,405	16,868,061	55,274,685
	CASH FROM INVESTMENTS			
12.	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds	34,269,137	29,140,824	126,713,380
	12.2 Stocks	2,223,648	2,073,887	26,527,935
	12.3 Mortgage loans			
	12.4 Real estate			
	12.5 Other invested assets	428,251	750,000	750,000
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments			
	12.7 Miscellaneous proceeds	386,331	9,123,802	314,725
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	37,307,366	41,088,513	154,306,040
13.	Cost of investments acquired (long-term only):			
	13.1 Bonds	53,858,615	50,085,681	192,694,305
	13.2 Stocks	4,490,117	2,236,796	22,096,104
	13.3 Mortgage loans			
	13.4 Real estate	13,979	487,209	1,170,876
	13.5 Other invested assets		675,000	3,997,680
	13.6 Miscellaneous applications			
	13.7 Total investments acquired (Lines 13.1 to 13.6)	58,362,711	53,484,687	219,958,965
14.	Net increase or (decrease) in contract loans and premium notes			
15.	Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(21,055,344)	(12,396,173)	(65,652,926)
	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			
	16.3 Borrowed funds			
	16.4 Net deposits on deposit-type contracts and other insurance liabilities			
	16.5 Dividends to stockholders			
	16.6 Other cash provided (applied)	5,934,281	8,061,701	26,298,445
17.	Net cash from financing and miscellaneous sources (Lines 16.1 through 16.4 minus Line 16.5 plus Line 16.6)	5,934,281	8,061,701	26,298,445
	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)	(14,020,658)	12,533,589	15,920,204
19.	Cash, cash equivalents and short-term investments:			
	19.1 Beginning of year	35,405,550	19,485,346	19,485,346
	19.2 End of period (Line 18 plus Line 19.1)	21,384,892	32,018,935	35,405,550

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

20.0001			

NOTES TO FINANCIAL STATEMENTS

Note 1 - Summary of Significant Accounting Policies and Going Concern

A. Accounting Practices

The Quarterly Statement of National Interstate Insurance Company (Company) has 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 these financial statements as shown below:

		State of Domicile	03-31-2016	12-31-2015
1.	Net income state basis	Ohio	$ 3,657,523	$ 12,547,813
2.	Effect of state prescribed practices		-	-
3.	Effect of state permitted practices		-	-
4.	Net income, NAIC SAP		$ 3,657,523	$ 12,547,813
5.	Statutory surplus state basis	Ohio	$ 301,391,309	$ 295,596,102
6.	Effect of state prescribed practices		-	-
7.	Effect of state permitted practices		-	-
8.	Statutory surplus, NAIC SAP		$ 301,391,309	$ 295,596,102

C. Accounting Policy

6. Investment grade loan-backed securities are stated at amortized value. The prospective adjustment method is used for all loan-backed securities. Non-investment grade loan-backed securities are stated at the lower of amortized value or fair value.

D. Going Concern

Not applicable.

Note 2 – Accounting Changes and Corrections of Errors

No significant change.

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. The following table shows each loan-backed security with an other-than-temporary ("OTTI") impairment recognized during the three months ended March 31, 2016.

CUSIP	Amortized Cost Before OTTI	Present Value of Projected Cash Flows	Recognized OTTI	Amortized Cost After OTTI	Fair Value at Time of OTTI	Date Reported
3622EAAA8	$ 1,811,245	$ 1,533,020	$ 94,749	$ 1,716,496	$ 1,716,496	03/31/2016
872225AD9	712,485	640,626	47,684	664,801	664,801	03/31/2016
TOTAL	XXXX	XXXX	**$ 142,433**	XXXX	XXXX	XXXX

NOTES TO FINANCIAL STATEMENTS

4. The following table shows all loan-backed securities with an unrealized loss:

a. The aggregate amount of unrealized losses:

1.	Less than 12 months	$ (2,022,352)
2.	12 months or longer	(575,638)

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

1.	Less than 12 months	$ 85,849,816
2.	12 months or longer	24,142,258

5. Based on historical payment data and analysis of expected future cash flows of the underlying collateral, independent credit ratings and other facts and analysis, including management's current intent and ability to hold these securities for a period of time sufficient to allow for anticipated recovery, management believes that, based upon information currently available, the Company will recover its cost basis in all of these securities and no additional charges for other-than-temporary impairments will be required at March 31, 2016.

E. Repurchase Agreements and/or Securities Lending Transactions

The Company does not have any repurchase agreement and/or securities lending transactions at March 31, 2016.

I. Working Capital Finance Investments

The Company does not have any working capital finance investments at March 31, 2016.

J. Offsetting and Netting of Assets and Liabilities

The Company does not have any derivative, repurchase agreements, reverse repurchase agreements, securities borrowing or securities lending assets or liabilities at March 31, 2016.

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.

Note 9 – Income Taxes

No significant change.

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

No significant change.

Note 11 – Debt

B. Funding Agreements with Federal Home Loan Bank (FHLB)

Not applicable.

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

A. Defined Benefit Plan

Not applicable.

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

No significant change.

Note 14 – Liabilities, Contingencies and Assessments

G. All 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.

NOTES TO FINANCIAL STATEMENTS

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

B. Transfers and Servicing of Financial Assets

Not applicable.

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 Measurements

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

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

The Company must determine the appropriate level in the fair value hierarchy for each applicable 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. The Company's management is responsible for the valuation process and uses data from outside sources (including nationally recognized pricing services and broker/dealers) in establishing fair value.

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 within Level 1 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 March 31, 2016 about the Company's investments measured at fair value.

Assets at fair value	Level 1	Level 2	Level 3	Total
Bonds				
Industrial and Misc	$ -	$ 16,894,061	$ -	$ 16,894,061
Total Bonds	$ -	$ 16,894,061	$ -	$ 16,894,061
Perpetual Preferred Stock				
Industrial and Misc	$ 9,676,070	$ 995,000	$ -	$ 10,671,070
Total Preferred Stocks	$ 9,676,070	$ 995,000	$ -	$ 10,671,070
Common Stock				
Industrial and Misc	$ 39,652,973	$ 184,657	$ 2,122,710	$ 41,960,340
Mutual Funds	2,928,448	-	-	2,928,448
Total Common Stocks	$ 42,581,421	$ 184,657	$ 2,122,710	$ 44,888,788
Total assets at fair value	$ 52,257,491	$ 18,073,718	$ 2,122,710	$ 72,453,919

NOTES TO FINANCIAL STATEMENTS

The following table provides information as of December 31, 2015 about the Company's investments measured at fair value.

Assets at fair value	Level 1	Level 2	Level 3	Total
Bonds				
Industrial and Misc	$ -	$ 14,463,319	$ -	$ 14,463,319
Residential Mortgage Backed Securities	-	1,062,275	-	1,062,275
Total Bonds	$ -	$ 15,525,594	$ -	$ 15,525,594
Perpetual Preferred Stock				
Industrial and Misc	$ 8,640,780	$ 2,046,000	$ -	$ 10,686,780
Total Preferred Stocks	$ 8,640,780	$ 2,046,000	$ -	$ 10,686,780
Common Stock				
Industrial and Misc	$ 36,594,100	$ 806,004	$ 2,301,726	$ 39,701,830
Mutual Funds	2,899,895	-	-	2,899,895
Total Common Stocks	$ 39,493,995	$ 806,004	$ 2,301,726	$ 42,601,725
Total assets at fair value	$ 48,134,775	$ 18,377,598	$ 2,301,726	$ 68,814,099

The Company uses the end of the reporting period as its policy for determining transfers into and out of each level. During the three month period ended March 31, 2016 there was one perpetual preferred stock totaling $1.1 million that transferred from Level 2 to Level 1 due to increases in trading activity. During the three month period ended March 31, 2015 there were no securities transferred between Level 1 and Level 2.

2. Rollforward of Level 3 Items

The following tables present a reconciliation of the beginning and ending balances for investments measured at fair value using level 3 inputs for the period ended March 31, 2016.

	Beginning Balance at 1/1/2016	Transfers into Level 3	Transfers out of Level 3	Total Gains (Losses) included in Net Income	Total Gains (Losses) included in Surplus	Purchases	Issuances	Sales	Settlements	Ending Balance at 3/31/2016
Industrial and Misc Common Stocks	$ 2,301,726	$ -	$ -	$ (625,000)	$ 445,984	$ -	$ -	$ -	$ -	$ 2,122,710
Total	$ 2,301,726	$ -	$ -	$ (625,000)	$ 425,984	$ -	$ -	$ -	$ -	$ 2,122,710

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 March 31, 2015.

	Beginning Balance at 1/1/2015	Transfers into Level 3	Transfers out of Level 3	Total Gains (Losses) included in Net Income	Total Gains (Losses) included in Surplus	Purchases	Issuances	Sales	Settlements	Ending Balance at 3/31/2015
Industrial and Misc Common Stocks (a)	$ 3,987,987	$ -	$ (966,274)	$ -	$ (183,121)	$ -	$ -	$ -	$ -	$ 2,838,592
Total	$ 3,987,987	$ -	$ (966,274)	$ -	$ (183,121)	$ -	$ -	$ -	$ -	$ 2,838,592

(a) Transfer out of level 3 is the result of one security transferred into level 1 due to increases in the availability of market observable inputs.

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 Company is responsible for the valuation process and uses data from outside sources (including nationally recognized pricing services and broker/dealers) in establishing fair value. 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

NOTES TO FINANCIAL STATEMENTS

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 prices obtained from external sources are reviewed by the Company's internal and affiliated investment professionals who are familiar with the securities being priced and the markets in which they trade to ensure the fair value determination is representative of an exit price. To validate the appropriateness of the prices obtained, the Company's internal investment professionals, who report to the Chief Investment Officer, compare the valuation received to independent third party pricing sources and consider widely published indices (as benchmarks), recent trades, changes in interest rates, general economic conditions and the credit quality of the specific issuers. If the Company believes that significant discrepancies exist, the Company will perform additional procedures, which may include specific inquiry of the pricing source, to resolve the discrepancies.

Level 1 consists of publicly traded equity securities and highly liquid, direct obligations of the U.S. Government whose fair value is based on quoted prices that are readily and regularly available in an active market. Level 2 primarily consists of financial instruments whose fair value is based on quoted prices in markets that are not active and include U.S. government agency securities, fixed maturity investments and perpetual preferred stocks 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. The Company believes these estimates reflect fair value, but the Company is unable to verify inputs to the valuation methodology. The Company obtained at least one quote or price per instrument from its brokers and pricing services for all Level 3 securities and did not adjust any

quotes or prices that it obtained. The Company's internal and affiliated investment professionals review these broker quotes using any recent trades, if such information is available, or market prices of similar investments. The Company primarily uses the market approach valuation technique for all investments.

5. Derivative Fair Values

Not applicable.

B. The Company has no additional fair value disclosures.

C. Other Fair Value Disclosures

The table below reflects, as of March 31, 2016, the fair values and admitted values of all admitted assets that are financial instruments excluding those accounted for under the equity method.

	Fair Value	Admitted Value	Level 1	Level 2	Level 3	Not Practicable
Bonds	$ 702,943,302	$ 667,682,415	$ 3,940,978	$ 674,925,866	$ 24,076,458	$ -
Preferred Stocks	14,712,344	14,472,983	13,179,594	1,032,900	499,850	-
Common Stocks	44,888,788	44,888,788	42,581,421	184,657	2,122,710	-
Cash & Short Term Investments	21,399,822	21,384,892	10,808,525	10,591,297	-	-
Total debt securities	$ 783,944,256	$ 768,429,078	$ 70,510,518	$ 686,734,720	$ 26,699,018	$ -

The table below reflects, as of December 31, 2015, the fair values and admitted values of all admitted assets that are financial instruments excluding those accounted for under the equity method.

	Fair Value	Admitted Value	Level 1	Level 2	Level 3	Not Practicable
Bonds	$ 678,943,008	$ 668,717,649	$ 3,558,586	$ 653,225,781	$ 22,158,641	$ -
Preferred Stocks	15,117,790	14,834,966	12,573,360	2,046,000	498,400	-
Common Stocks	42,601,725	42,601,725	39,493,995	806,004	2,301,726	-
Cash & Short Term Investments	35,406,068	35,405,550	33,405,644	2,000,424	-	-
Total debt securities	$ 772,068,561	$ 761,559,890	$ 89,031,585	$ 658,078,209	$ 24,958,767	$ -

D. Not Practicable to Estimate Fair Values

Not applicable.

Note 21 – Other Items

No significant change.

NOTES TO FINANCIAL STATEMENTS

Note 22 – Events Subsequent

Subsequent events have been considered through May 2, 2016, the date of issuance of these financial statements. There were no events occurring subsequent to the end of the quarter that merited recognition or disclosure in these statements.

Note 23 – Reinsurance

No significant change.

Note 24 – Retrospectively Rated Contracts & Contracts Subject to Redetermination

F. Risk Sharing Provisions of the Affordable Care Act (ACA)

Not applicable.

Note 25 – Change in Incurred Losses and Loss Adjustment Expenses

Reserves as of December 31, 2015 were $403,136,528. As of March 31, 2016, $39,557,402 has been paid for incurred claims and claim adjustment expenses attributable to insured events of prior years. Reserves remaining for prior years are now $363,577,973 as a result of re-estimation of unpaid claims and claim adjustment expenses. Therefore, there has been a $1,153 favorable prior year development since December 31, 2015 to March 31, 2016. The favorable development in 2016 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. For purposes of computing the recorded case and IBNR estimates, management of the Company analyzes historic data and estimates the impact of various loss development factors, such as our historic loss experience and that of the industry, trends in claims frequency and severity, our mix of business, our claims processing procedures, legislative enactments, judicial decisions, legal developments in imposition of damages and changes and trends in general economic conditions, including the effects of inflation. Additionally, management utilizes analysis that is derived from a review of quarterly results performed by actuaries employed by Great American Insurance Company.

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.

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.

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 [X] No [ ]

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

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

2.2 If yes, date of change:

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

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

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

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

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

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

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 with the Federal Reserve Board? Yes [ ] No [X]

8.2 If response to 8.1 is yes, please identify the name of the bank holding company.

8.3 Is the company affiliated with one or more banks, thrifts or securities firms? Yes [X] No [ ]

8.4 If the response to 8.3 is yes, please provide below the names and location (city and state of the main office) of any affiliates regulated by a federal regulatory services agency [i.e. the Federal Reserve Board (FRB), the Office of the Comptroller of the Currency (OCC), the Federal Deposit Insurance Corporation (FDIC) and the Securities Exchange Commission (SEC)] and identify the affiliate's primary federal regulator].

1 Affiliate Name	2 Location (City, State)	3 FRB	4 OCC	5 FDIC	6 SEC
American Money Management Corporation	Cincinnati, OH	NO	NO	NO	YES
Great American Advisors, Inc.	Cincinnati, OH	NO	NO	NO	YES

9.1 Are the senior officers (principal executive officer, principal financial officer, principal accounting officer or controller, or persons performing similar functions) of the reporting entity subject to a code of ethics, which includes the following standards? Yes [X] No [ ]

(a) Honest and ethical conduct, including the ethical handling of actual or apparent conflicts of interest between personal and professional relationships;

(b) Full, fair, accurate, timely and understandable disclosure in the periodic reports required to be filed by the reporting entity;

(c) Compliance with applicable governmental laws, rules and regulations;

(d) The prompt internal reporting of violations to an appropriate person or persons identified in the code; and

(e) Accountability for adherence to the code.

9.11 If the response to 9.1 is No, please explain:

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]

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

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

FINANCIAL

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

10.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount: $ 2,100,350

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	173,208,212	174,103,458
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)	$ 173,208,212	$ 174,103,458
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. For the reporting entity's security lending program, state the amount of the following as of current statement date:

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

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

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

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

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

1 Name of Custodian(s)	2 Custodian Address
Key Bank	PO Box 6717 Cleveland, OH 44101
US Bank	Two Liberty Place 50 South 16th Street, Suite 2000 Philadelphia, PA 19102

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

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

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

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

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

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

1 Central Registration Depository	2 Name(s)	3 Address
161853	American Money Management Corporation	301 East Fourth Street, Cincinnati, OH 45202
8099	Fort Washington Investment Advisors, Inc.	303 Broadway, Suite 1200, Cincinnati, OH 45202
107496	Emerald Advisers, Inc.	1111 Superior Ave., #1310, Cleveland, OH 44113
16076	Ancora Advisors LLC	6060 Parkland Boulevard, Suite 200, Cleveland, OH 44124

18.1 Have all the filing requirements of the *Purposes and Procedures Manual of the NAIC Investment Analysis Office* been followed? Yes [X] No [ ]

18.2 If no, list exceptions:

GENERAL INTERROGATORIES (continued)

PART 2 – PROPERTY & CASUALTY INTERROGATORIES

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

   If yes, attach an explanation.

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

   If yes, attach an explanation.

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

3.2 If yes, give full and complete information thereto:

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

4.2 If yes, complete the following schedule:

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

5.1 Operating Percentages:

5.1 A&H loss percent (97.300)%

5.2 A&H cost containment percent (42.790)%

5.3 A&H expense percent excluding cost containment expenses 17.570%

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

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

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

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

SCHEDULE F - CEDED REINSURANCE

Showing All New Reinsurers - Current Year to Date

1 NAIC Company Code	2 ID Number	3 Name of Reinsurer	4 Domiciliary Jurisdiction	5 Type of Reinsurer	6 Certified Reinsurer Rating (1 through 6)	7 Effective Date of Certified Reinsurer Rating
All Other Insurers						
00000	AA-1126609	Lloyd's of London Syndicate #0609	GBR	Authorized		

SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN

Current Year to Date - Allocated by States and Territories

	1	Direct Premiums Written		Direct Losses Paid (Deducting Salvage)		Direct Losses Unpaid	
		2	3	4	5	6	7
States, Etc.	Active Status	Current Year to Date	Prior Year to Date	Current Year to Date	Prior Year to Date	Current Year to Date	Prior Year to Date
1. Alabama AL	L	1,063,178	442,663	571,634	243,854	3,733,181	4,799,345
2. Alaska AK	L	1,995,544	2,297,739	352,886	751,050	6,497,288	5,652,826
3. Arizona AZ	L	841,087	986,956	407,000	420,873	6,887,205	6,465,362
4. Arkansas AR	L	1,285,947	1,146,359	1,029,090	642,959	5,750,290	3,976,116
5. California CA	L	23,712,080	19,306,239	15,059,195	8,939,537	131,020,819	120,041,400
6. Colorado CO	L	559,766	740,182	707,964	1,693,985	5,598,538	4,106,937
7. Connecticut CT	L	994,364	1,658,586	838,756	7,586,097	20,683,999	14,777,959
8. Delaware DE	L	1,532,191	(43,940)	2,600,853	1,779,876	24,950,458	17,813,333
9. District of Columbia DC	L					42	531
10. Florida FL	L	3,608,440	4,334,456	4,013,170	2,912,669	21,681,367	22,218,739
11. Georgia GA	L	1,124,209	905,386	695,911	1,343,933	7,171,580	7,538,722
12. Hawaii HI	L	3,712,363	3,154,812	4,045,382	1,579,096	14,540,112	16,151,834
13. Idaho ID	L	1,579,358	680,049	454,760	766,816	5,748,441	4,673,307
14. Illinois IL	L	1,406,691	1,651,602	2,013,688	2,055,511	19,394,192	19,012,820
15. Indiana IN	L	1,232,635	1,705,638	745,206	606,303	5,726,903	5,783,218
16. Iowa IA	L	741,657	162,275	608,052	680,819	6,561,653	7,761,970
17. Kansas KS	L	3,920,338	3,691,096	928,562	548,244	11,226,739	5,926,144
18. Kentucky KY	L	519,793	937,703	744,065	305,019	5,874,827	4,375,470
19. Louisiana LA	L	440,776	374,799	289,449	317,826	3,240,473	3,081,731
20. Maine ME	L	33,964	114,578	63,481	34,047	392,983	415,404
21. Maryland MD	L	943,355	1,235,745	479,280	544,958	5,081,144	5,590,446
22. Massachusetts MA	L	2,236,622	1,505,067	2,118,715	1,689,530	23,015,409	18,846,497
23. Michigan MI	L	10,819	7,407			3,024	2,911
24. Minnesota MN	L	308,928	202,402	336,921	359,099	3,924,084	4,632,531
25. Mississippi MS	L	64,876	394,716	84,334	467,605	4,011,353	2,115,289
26. Missouri MO	L	3,208,132	3,080,028	4,807,174	1,575,188	15,002,402	12,191,700
27. Montana MT	L	976,183	874,961	604,700	314,242	3,314,677	2,580,421
28. Nebraska NE	L	1,704,095	2,349,699	390,656	472,632	4,427,878	3,839,027
29. Nevada NV	L	703,033	764,532	531,928	577,745	5,016,509	8,600,001
30. New Hampshire NH	L	(103,668)	139,636	376,432	856,054	2,714,145	3,697,800
31. New Jersey NJ	L	34,192	19,089	20,601	5,820	21,828	117,387
32. New Mexico NM	L	42,765	32,820	149,779	135,280	2,149,781	1,197,020
33. New York NY	L	19,610,487	19,535,389	9,368,019	3,816,054	40,339,198	40,660,916
34. North Carolina NC	L	1,912,455	5,668,359	2,306,977	2,903,108	28,431,098	28,698,899
35. North Dakota ND	L	87,268	11,898	166,709	136,784	671,522	534,533
36. Ohio OH	L	4,589,161	4,183,126	919,994	799,279	11,971,871	11,488,997
37. Oklahoma OK	L	2,492,995	2,384,091	396,982	457,598	3,931,684	3,787,330
38. Oregon OR	L	331,725	351,522	536,371	473,899	2,202,029	2,301,872
39. Pennsylvania PA	L	3,508,807	3,991,862	4,151,526	4,852,392	26,083,227	28,263,725
40. Rhode Island RI	L	130,520	4,369	190,441	24,258	1,133,760	952,692
41. South Carolina SC	L	1,246,001	689,624	1,864,208	666,509	6,671,439	6,246,101
42. South Dakota SD	L	495,366	449,401	179,014	113,168	489,073	535,765
43. Tennessee TN	L	3,628,494	4,498,389	907,629	1,068,070	26,407,046	18,695,240
44. Texas TX	L	3,541,062	4,715,423	7,868,458	7,621,507	36,520,987	41,610,424
45. Utah UT	L	3,270,682	4,467,017	751,294	433,328	7,672,358	6,195,345
46. Vermont VT	L	(1,200,702)	(228,031)	194,699	121,375	1,998,527	1,678,791
47. Virginia VA	L	674,617	722,637	1,334,744	490,118	10,675,824	8,480,140
48. Washington WA	L	1,094,397	961,019	1,189,170	200,892	2,680,071	3,461,285
49. West Virginia WV	L	51,424	22,116	27,721	46,909	998,364	1,097,165
50. Wisconsin WI	L	3,159,510	3,339,567	588,748	492,149	7,719,520	8,171,077
51. Wyoming WY	L	21,692	45,050		934	89,584	111,815
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 CAN	N						
58. Aggregate Other Alien OT	XXX	0	0	0	0	0	0
59. Totals	(a) 51	109,079,675	110,666,105	79,012,328	64,924,993	592,050,504	550,956,306

DETAILS OF WRITE-INS

58001.	XXX						
58002.	XXX						
58003.	XXX						
58998. Summary of remaining write-ins for Line 58 from overflow page	XXX	0	0	0	0	0	0
58999. Totals (Lines 58001 thru 58003+ Line 58998) (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	
Pennsylvania Lehigh Oil & Gas Holdings LLC	PA	46-1665396	
Magnolia Alabama Holdings, Inc.	DE	20-1548213	
Magnolia Alabama Holdings LLC	AL	20-1574094	
Michigan Oil & Gas Holdings, LLC	MI	46-1852532	
Ohio Oil & Gas Holdings, LLC	OH	46-1480078	
The Owasco River Railway, Inc.	NY	13-6021353	
PCC Real Estate, Inc.	NY	31-1236926	
PCC Technical Industries, Inc.	DE	76-0080537	
PCC Maryland Realty Corp.	MD	31-1388401	
Penn Central Energy Management Company	DE	06-1209709	
Penn Towers, Inc.	PA	23-1537928	
Pennsylvania Oil & Gas Holdings, LLC	PA	46-3246684	
Pennsylvania-Reading Seashore Lines (66.67%)	NJ	23-6000766	
Pittsburgh and Cross Creek Railroad Company (83%)	PA	23-6207599	
Terminal Realty Penn Co.	DC	23-1707450	
Waynesburg Southern Railroad Company	PA	23-1675796	
GAI Insurance Company, Ltd. *	BMU	98-1073776	
Great American Specialty & Affinity Limited	GBR		
Hangar Acquisition Corp.	OH	31-1446308	
Premier Lease & Loan Services Insurance Agency, Inc.	WA	91-1242743	
Premier Lease & Loan Services of Canada, Inc.	WA	91-1508644	
Risico Management Corporation	DE	31-1262960	
Dixie Terminal Corporation	OH	31-0823725	
GAI Holding Bermuda Ltd.	BMU	98-0606803	
GAI Indemnity, Ltd. #	GBR	98-0556144	
Marketform Group Limited	GBR		
Marketform Holdings Limited	GBR		
Lavenham Underwriting Limited #	GBR	98-0412245	
Marketform Hong Kong Limited	HKG		
Marketform Limited	GBR		
Gabinete Marketform SL	ESP		
Marketform Australia Pty Limited	AUS		
Studio Marketform SRL	ITA		
Marketform Management Services Limited	GBR		
Marketform Managing Agency Limited	GBR		
Sampford Underwriting Limited #	GBR	98-0431601	
Marketform Trust Company Limited	GBR		

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

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

	Domiciliary Location	FEIN	NAIC Co. Code
American Financial Group, Inc.	OH	31-1544320	
— Great American Financial Resources, Inc. ^	DE	06-1356481	
— — AAG Insurance Agency, Inc.	KY	31-1422717	
— — Ceres Group, Inc.	DE	34-1017531	
— — — Continental General Corporation	NE	47-0717079	
— — — QQAgency of Texas, Inc.	TX	34-1947042	
— — Great American Advisors, Inc.	OH	31-1395344	
— — Great American Life Insurance Company *	OH	13-1935920	63312
— — — 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	
— — — GA Key Lime, LLC ^	OH	47-5618395	
— — — GALIC - Bay Bridge Marina, LLC	MD	20-4604276	
— — — GALIC - Sorrento, LLC ^	FL	45-5565693	
— — — GALIC Brothers, Inc. (80%)	OH	31-1391777	
— — — GALIC Pointe, LLC ^	FL	45-1144095	
— — — Manhattan National Holding Corporation	OH	26-3260520	
— — — — Manhattan National Life Insurance Company *	OH	45-0252531	67083
— — — Skipjack Marina Corp.	MD	52-2179330	
— Great American Holding, Inc.	OH	42-1575938	
— — Agricultural Services, LLC	OH	27-3062314	
— — American Empire Surplus Lines Insurance Company *	DE	31-0912199	35351
— — — American Empire Insurance Company *	OH	31-0973761	37990
— — — — American Empire Underwriters, Inc.	TX	59-1671722	
— — GAI Australia Pty Ltd	AUS		
— — Great American International Insurance Limited *	IRL		
— — Mid-Continent Casualty Company *	OH	73-0556513	23418
— — — Mid-Continent Assurance Company *	OH	73-1406844	15380
— — — Mid-Continent Excess and Surplus Insurance Company *	DE	38-3803661	13794
— — — Mid-Continent Specialty Insurance Services, Inc.	OK	30-0571535	
— — — Oklahoma Surety Company *	OH	73-0773259	23426
— — Republic Indemnity Company of America *	CA	95-2801326	22179
— — — Republic Indemnity Company of California *	CA	31-1054123	43753
— — Summit Consulting, LLC	FL	59-1683711	
— — — Heritage Summit Healthcare, LLC	FL	59-3385208	
— — Summit Holding Southeast, Inc.	FL	59-3409855	
— — — Bridgefield Employers Insurance Company*	FL	59-1835212	10701
— — — — Bridgefield Casualty Insurance Company*	FL	59-3269531	10335

* Denotes insurer
@ 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 Pennsylvanian Corporation	PA	25-1754638	
— — — Brothers Property Management Corporation	OH	59-2840294	
— — Crescent Centre Apartments ^	OH	20-4498054	
— — Crop Managers Insurance Agency, Inc.	KS	31-1277904	
— — Dempsey & Siders Agency, Inc.	OH	31-0589001	
— — Eden Park Insurance Brokers, Inc.	CA	31-1341668	
— — El Aguila, Compañia de Seguros, S.A. de C.V. *	MEX		
— — — Financiadora de Primas Condor, S.A. de C.V. (99%)	MEX		
— — Farmers Crop Insurance Alliance, Inc.	KS	39-1404033	
— — FCIA Management Company, Inc.	NY	13-3628555	
— — Foreign Credit Insurance Association @	NY		
— — GAI Mexico Holdings, LLC	DE	81-0814136	
— — GAI Warranty Company	OH	31-1753938	
— — — GAI Warranty Company of Florida	FL	31-1765544	
— — GAI Warranty Company of Canada Inc.	CAN		
— — Global Premier Finance Company	OH	61-1329718	
— — Great American Agency of Texas, Inc.	TX	74-2693636	
— — Great American Alliance Insurance Company *	OH	95-1542353	26832
— — Great American Assurance Company *	OH	15-6020948	26344
— — Great American Casualty Insurance Company *	OH	61-0983091	39896
— — Great American Contemporary Insurance Company *	OH	36-4079497	10646
— — Great American E & S Insurance Company *	DE	31-0954439	37532
— — Great American Fidelity Insurance Company *	DE	31-1036473	41858
— — Great American Insurance Agency, Inc.	OH	31-1652643	
— — Great American Insurance Company of New York *	NY	13-5539046	22136
— — Great American Lloyd's Insurance Company * @	TX	31-0974853	38024
— — Great American Lloyd's, Inc.	TX	31-1073664	
— — Great American Management Services, Inc.	OH	31-0856644	
— — Great American Protection Insurance Company *	OH	31-1288778	38580
— — Great American Re Inc.	DE	31-0918893	
— — Great American Security Insurance Company *	OH	31-1209419	31135
— — Great American Spirit Insurance Company *	OH	31-1237970	33723
— — Insurance (GB) Limited *	GBR		
— — Key Largo Group, Inc.	FL	59-1263251	
— — National Interstate Corporation (51%)	OH	34-1607394	
— — — American Highways Insurance Agency, Inc.	OH	34-1899058	
— — — Explorer RV Insurance Agency, Inc.	OH	31-1548235	
— — — Hudson Indemnity, Ltd.	CYM	98-0191335	
— — — Hudson Management Group, Ltd.	VIR	66-0660039	
— — — National Interstate Insurance Agency, Inc.	OH	34-1607396	
— — — — Commercial For Hire Transportation Purchasing Group @	SC		
— — — National Interstate Insurance Company *	OH	34-1607395	32620
— — — — National Interstate Insurance Company of Hawaii, Inc. *	OH	99-0345306	11051
— — — — TransProtection Service Company	MO	43-1254631	
— — — — Triumphe Casualty Company *	OH	95-3623282	41106
— — — — Vanliner Insurance Company *	MO	86-0114294	21172
— — — Safety Claims & Litigation Services, LLC	MT	20-5546054	
— — — Safety, Claims and Litigation Services, LLC	OH	46-4570914	
— — PLLS Canada Insurance Brokers Inc. (49%)	CAN	871850814	
— — Professional Risk Brokers, Inc.	IL	31-1293064	
— One East Fourth, Inc.	OH	31-0686194	
— Pioneer Carpet Mills, Inc.	OH	31-0883227	
— TEJ Holdings, Inc.	OH	31-1119320	
— Three East Fourth, Inc.	OH	31-0728327	

* Denotes insurer
@ 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	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Public Traded (U.S. or International)	Name of Parent, Subsidiaries or Affiliates	Domi- ciliary Locatio n	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.	
			46-1665396				Pennsylvania Lehigh Oil & Gas Holdings LLC	PA	NIA	Lehigh Valley Railroad Company	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.	
			46-1852532				Michigan Oil & Gas Holdings, LLC	MI	NIA	American Premier Underwriters, Inc.	Ownership	100.000	American Financial Group, Inc.	
			46-1480078				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.	
			46-3246684				Pennsylvania Oil & Gas Holdings, LLC	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.	
			98-1073776				GAI Insurance Company, Ltd.	BMU	IA	APU Holding Company	Ownership	100.000	American Financial Group, Inc.	

Statement for March 31, 2016 of the **National Interstate Insurance Company**

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Public Traded (U.S. or International)	8 Name of Parent, Subsidiaries or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 *
							Great American Specialty & Affinity Limited	GBR	NIA	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.	
			91-1242743				Premier Lease & Loan Services Insurance Agency, Inc.	WA	NIA	APU Holding Company	Ownership	100.000	American Financial Group, Inc.	
			91-1508644				Premier Lease & Loan Services of Canada, Inc.	WA	NIA	APU Holding Company	Ownership	100.000	American Financial Group, Inc.	
			31-1262960				Risico Management Corporation	DE	NIA	Great American Holding, 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.	
			98-0606803				GAI Holding Bermuda Ltd.	BMU	NIA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	
			98-0556144				GAI Indemnity, Ltd.	GBR	IA	GAI Holding Bermuda Ltd.	Ownership	100.000	American Financial Group, Inc.	
							Marketform Group Limited	GBR	NIA	GAI Holding Bermuda Ltd.	Ownership	100.000	American Financial Group, Inc.	
							Marketform Holdings Limited	GBR	NIA	Marketform Group Limited	Ownership	100.000	American Financial Group, Inc.	
			98-0412245				Lavenham Underwriting Limited	GBR	IA	Marketform Holdings Limited	Ownership	100.000	American Financial Group, Inc.	
							Marketform Hong Kong Limited	HKG	NIA	Marketform Holdings Limited	Ownership	100.000	American Financial Group, Inc.	
							Marketform Limited	GBR	NIA	Marketform Holdings Limited	Ownership	100.000	American Financial Group, Inc.	
							Gabinete Marketform SL	ESP	NIA	Marketform Limited	Ownership	100.000	American Financial Group, Inc.	
							Marketform Australia Pty Limited	AUS	NIA	Marketform Limited	Ownership	100.000	American Financial Group, Inc.	
							Studio Marketform SRL	ITA	NIA	Marketform Limited	Ownership	100.000	American Financial Group, Inc.	
							Marketform Management Services Limited	GBR	NIA	Marketform Holdings Limited	Ownership	100.000	American Financial Group, Inc.	
							Marketform Managing Agency Limited	GBR	NIA	Marketform Holdings Limited	Ownership	100.000	American Financial Group, Inc.	
			98-0431601				Sampford Underwriting Limited	GBR	IA	Marketform Holdings Limited	Ownership	100.000	American Financial Group, Inc.	
							Marketform Trust Company Limited	GBR	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
			31-1422717				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.	
			47-0717079				Continental General Corporation	NE	NIA	Ceres Group, Inc.	Ownership	100.000	American Financial Group, Inc.	
			34-1947042				QQAgency 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.	
0084	American Financial Group, Inc.	63312	13-1935920				Great American Life Insurance Company	OH	IA	Great American Financial Resources, Inc.	Ownership	100.000	American Financial Group, Inc.	
			45-2969767				Aerielle IP Holdings, LLC	OH	NIA	Great American Financial Resources, Inc.	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	American Financial Group, Inc.	93661	31-1021738				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.	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Public Traded (U.S. or International)	Name of Parent, Subsidiaries or Affiliates	Domi-ciliary 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)	*
			47-5618395				GA Key Lime, LLC	OH	NIA	Great American Life Insurance Company	Ownership	50.000	American Financial Group, Inc.	2
			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
			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.	
0084	American Financial Group, Inc.	67083	45-0252531				Manhattan National Life Insurance Company	OH	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.	
			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.	
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.	AUS	NIA	Great American Holding, Inc.	Ownership	100.000	American Financial Group, Inc.	
			AA-1784136.				Great American International Insurance Limited	IRL	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.	
0084	American Financial Group, Inc.	22179	95-2801326				Republic Indemnity Company of America	CA	IA	Great American Holding, Inc.	Ownership	100.000	American Financial Group, Inc.	
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.	
			59-1683711				Summit Consulting, LLC	FL	NIA	Great American Holding, Inc.	Ownership	100.000	American Financial Group, Inc.	
			59-3385208				Heritage Summit Healthcare, LLC	FL	NIA	Summit Consulting, LLC	Ownership	100.000	American Financial Group, Inc.	
			59-3409855				Summit Holding Southeast, Inc.	FL	NIA	Great American Holding, Inc.	Ownership	100.000	American Financial Group, Inc.	
0084	American Financial Group, Inc.	10701	59-1835212				Bridgefield Employers Insurance Company	FL	IA	Summit Holding Southeast, Inc.	Ownership	100.000	American Financial Group, Inc.	
0084	American Financial Group, Inc.	10335	59-3269531				Bridgefield Casualty Insurance Company	FL	IA	Bridgefield Employers Insurance Company	Ownership	100.000	American Financial Group, Inc.	

Statement for March 31, 2016 of the **National Interstate Insurance Company**

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Public Traded (U.S. or International)	Name 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.	16691	31-0501234				Great American Insurance Company	OH	UIP	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	
			45-2969767				Aerielle IP Holdings, LLC	OH	NIA	Great American Financial Resources, Inc.	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.	
			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, Compañia de Seguros, S.A. de C.V.	MEX	IA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	
							Financiadora de Primas Condor, S.A. de C.V.	MEX	NIA	El Aguila, Compañia 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
			47-5618395				GA Key Lime, LLC	OH	NIA	Great American Life Insurance Company	Ownership	50.000	American Financial Group, Inc.	2
			81-0814136				GAI Mexico Holdings, LLC	DE	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	
			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.	CAN	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.	
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.	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Public Traded (U.S. or International)	Name of Parent, Subsidiaries or Affiliates	Domi-ciliary 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.	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.	
			31-0856644				Great American Management Services, Inc.	OH	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	
0084	American Financial Group, Inc.	38580	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.	
0084	American Financial Group, Inc.	31135	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.	33723	31-1237970				Great American Spirit Insurance Company	OH	IA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	
			AA-1120817				Insurance (GB) Limited	GBR	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	51.000	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	CYM	IA	National Interstate Corporation	Ownership	100.000	American Financial Group, Inc.	
			66-0660039				Hudson Management Group, Ltd	VIR	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.	
			36-4670968				Commercial For Hire Transportation Purchasing Group	SC	NIA	National Interstate Insurance Agency, Inc.	Management		American Financial Group, Inc.	5
0084	American Financial Group, Inc.	32620	34-1607395				National Interstate Insurance Company	OH	RE	National Interstate Corporation	Ownership	100.000	American Financial Group, Inc.	
0084	American Financial Group, Inc.	11051	99-0345306				National Interstate Insurance Company of Hawaii, Inc.	OH	DS	National Interstate Insurance Company	Ownership	100.000	American Financial Group, Inc.	
			43-1254631				TransProtection Service Company	MO	DS	National Interstate Insurance Company	Ownership	100.000	American Financial Group, Inc.	
0084	American Financial Group, Inc.	41106	95-3623282				Triumphe Casualty Company	OH	DS	National Interstate Insurance Company	Ownership	100.000	American Financial Group, Inc.	
0084	American Financial Group, Inc.	21172	86-0114294				Vanliner Insurance Company	MO	DS	National Interstate Insurance Company	Ownership	100.000	American Financial Group, Inc.	
			20-5546054				Safety Claims & Litigation Services, LLC	MT	NIA	National Interstate Corporation	Ownership	100.000	American Financial Group, Inc.	
			46-4570914				Safety, Claims and Litigation Services, LLC	OH	NIA	National Interstate Corporation	Ownership	100.000	American Financial Group, Inc.	
			871850814				PLLS Canada Insurance Brokers Inc.	CAN	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.	
			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.	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Public Traded (U.S. or International)	Name of Parent, Subsidiaries or Affiliates	Domi- ciliary Locatio n	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)	*
....	....	....	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.......................	....

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

PART 1 - LOSS EXPERIENCE

Lines of Business	Current Year to Date 1 Direct Premiums Earned	2 Direct Losses Incurred	3 Direct Loss Percentage	4 Prior Year to Date Direct Loss Percentage
1. Fire	10,114		0.0	
2. Allied lines	1,044,687	405,083	38.8	(0.2)
3. Farmowners multiple peril			0.0	
4. Homeowners multiple peril			0.0	
5. Commercial multiple peril	516,240	159,114	30.8	42.8
6. Mortgage guaranty			0.0	
8. Ocean marine			0.0	
9. Inland marine	1,216,572	357,773	29.4	40.7
10. Financial guaranty			0.0	
11.1. Medical professional liability - occurrence			0.0	
11.2. Medical professional liability - claims-made			0.0	
12. Earthquake		30	0.0	
13. Group accident and health			0.0	
14. Credit accident and health			0.0	
15. Other accident and health	3,840	8,247	214.8	71.8
16. Workers' compensation	34,497,811	21,993,643	63.8	74.2
17.1 Other liability-occurrence	10,114,218	6,718,418	66.4	32.2
17.2 Other liability-claims made	35,877	(335,936)	(936.4)	(399.7)
17.3 Excess workers' compensation			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	935,932	797,321	85.2	52.9
19.3, 19.4 Commercial auto liability	53,997,235	39,945,558	74.0	74.0
21. Auto physical damage	14,711,781	8,534,494	58.0	58.7
22. Aircraft (all perils)			0.0	
23. Fidelity			0.0	
24. Surety	10,362	823	7.9	45.4
26. Burglary and theft	78	19	24.4	
27. Boiler and machinery	13,965		0.0	
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	117,108,712	78,584,587	67.1	67.7
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	3,758	3,758	36,883
2. Allied lines	1,033,418	1,033,418	708,486
3. Farmowners multiple peril			
4. Homeowners multiple peril			
5. Commercial multiple peril	479,979	479,979	366,199
6. Mortgage guaranty			
8. Ocean marine			
9. Inland marine	1,001,988	1,001,988	925,576
10. Financial guaranty			
11.1 Medical professional liability - occurrence			
11.2 Medical professional liability - claims made			
12. Earthquake			
13. Group accident and health			
14. Credit accident and health			
15. Other accident and health	(10,032)	(10,032)	
16. Workers' compensation	15,097,772	15,097,772	26,731,611
17.1 Other liability-occurrence	11,998,531	11,998,531	8,726,137
17.2 Other liability-claims made	144,009	144,009	2,601
17.3 Excess workers' compensation			
18.1 Products liability-occurrence			
18.2 Products liability-claims made			
19.1 19.2 Private passenger auto liability	1,033,235	1,033,235	1,059,468
19.3 19.4 Commercial auto liability	60,546,821	60,546,821	56,238,948
21. Auto physical damage	17,732,788	17,732,788	15,856,285
22. Aircraft (all perils)			
23. Fidelity			
24. Surety	5,650	5,650	3,150
26. Burglary and theft	924	924	
27. Boiler and machinery	10,834	10,834	10,761
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	109,079,675	109,079,675	110,666,105
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

PART 3 (000 omitted)

LOSS AND LOSS ADJUSTMENT EXPENSE RESERVES SCHEDULE

Years in Which Losses Occurred	1 Prior Year-End Known Case Loss and LAE Reserves	2 Prior Year-End IBNR Loss and LAE Reserves	3 Total Prior Year-End Loss and LAE Reserves (Cols. 1 + 2)	4 2016 Loss and LAE Payments on Claims Reported as of Prior Year-End	5 2016 Loss and LAE Payments on Claims Unreported as of Prior Year-End	6 Total 2016 Loss and LAE Payments (Cols. 4 + 5)	7 Q.S. Date Known Case Loss and LAE Reserves on Claims Reported and Open as of Prior Year-End	8 Q.S. Date Known Case Loss and LAE Reserves on Claims Reported or Reopened Subsequent to Prior Year-End	9 Q.S. Date IBNR Loss and LAE Reserves	10 Total Q.S. Loss and LAE Reserves (Cols. 7 + 8 + 9)	11 Prior Year-End Known Case Loss and LAE Reserves Developed (Savings)/Deficiency (Cols. 4 + 7 minus Col. 1)	12 Prior Year-End IBNR Loss and LAE Reserves Developed (Savings)/Deficiency (Cols. 5 + 8 + 9 minus Col. 2)	13 Prior Year-End Total Loss and LAE Reserve Developed (Savings)/Deficiency (Cols. 11 + 12)
1. 2013 + Prior	78,170	68,201	146,371	17,634	4	17,638	72,397	124	56,212	128,733	11,861	(11,861)	0
2. 2014	42,137	61,309	103,446	8,488	35	8,523	40,855	74	53,993	94,922	7,206	(7,207)	(1)
3. Subtotals 2014 + Prior	120,307	129,510	249,817	26,122	39	26,161	113,252	198	110,205	223,655	19,067	(19,068)	(1)
4. 2015	49,121	104,198	153,319	12,094	1,302	13,396	53,417	1,057	85,449	139,923	16,390	(16,390)	0
5. Subtotals 2015 + Prior	169,428	233,708	403,136	38,216	1,341	39,557	166,669	1,255	195,654	363,578	35,457	(35,458)	(1)
6. 2016	XXX	XXX	XXX	XXX	5,989	5,989	XXX	9,649	33,376	43,025	XXX	XXX	XXX
7. Totals	169,428	233,708	403,136	38,216	7,330	45,546	166,669	10,904	229,030	406,603	35,457	(35,458)	(1)
8. Prior Year-End's Surplus As Regards Policyholders	295,596										Col. 11, Line 7 As % of Col. 1, Line 7	Col. 12, Line 7 As % of Col. 2, Line 7	Col. 13, Line 7 As % of Col. 3, Line 7
											1. 20.9 %	2. (15.2)%	3. (0.0)%
													Col. 13, Line 7 Line 8
													4. (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 Insurance Coverage Supplement be filed with the state of domicile and the NAIC with this statement?	NO

Explanation:

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

Bar Code:

* 3 2 6 2 0 2 0 1 6 4 9 0 0 0 0 0 1 *

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

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

Overflow Page for Write-Ins

Additional Write-ins for Assets:

	Current Statement Date 1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 December 31, Prior Year Net Admitted Assets
2504. Miscellaneous receivable	202,495		202,495	695,702
2597. Summary of remaining write-ins for Line 25	202,495	0	202,495	695,702

SCHEDULE A - VERIFICATION

Real Estate

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	16,600,385	16,007,922
2. Cost of acquired:		
2.1 Actual cost at time of acquisition		
2.2 Additional investment made after acquisition	13,979	1,170,876
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	147,607	578,413
9. Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8)	16,466,757	16,600,385
10. Deduct total nonadmitted amounts		
11. Statement value at end of current period (Line 9 minus Line 10)	16,466,757	16,600,385

SCHEDULE B - VERIFICATION

Mortgage Loans

NONE

	1 Year to Date	2 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

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	31,275,726	29,035,107
2. Cost of acquired:		
2.1 Actual cost at time of acquisition		150,000
2.2 Additional investment made after acquisition		3,847,680
3. Capitalized deferred interest and other		
4. Accrual of discount		
5. Unrealized valuation increase (decrease)	806,195	(1,007,061)
6. Total gain (loss) on disposals		
7. Deduct amounts received on disposals	428,251	750,000
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)	31,653,670	31,275,726
12. Deduct total nonadmitted amounts		
13. Statement value at end of current period (Line 11 minus Line 12)	31,653,670	31,275,726

SCHEDULE D - VERIFICATION

Bonds and Stocks

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year	899,362,554	844,867,922
2. Cost of bonds and stocks acquired	58,348,732	214,790,409
3. Accrual of discount	561,011	2,405,193
4. Unrealized valuation increase (decrease)	2,410,222	(4,565,910)
5. Total gain (loss) on disposals	740,829	5,800,919
6. Deduct consideration for bonds and stocks disposed of	36,492,785	153,241,314
7. Deduct amortization of premium	1,141,117	4,773,200
8. Total foreign exchange change in book/adjusted carrying value		
9. Deduct current year's other-than-temporary impairment recognized	2,641,800	5,921,465
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	921,147,644	899,362,554
11. Deduct total nonadmitted amounts	652,752	559,317
12. Statement value at end of current period (Line 10 minus Line 11)	920,494,892	898,803,236

SCHEDULE D - PART 1B

Showing the Acquisitions, Dispositions and Non-Trading Activity

During the Current Quarter for all Bonds and Preferred Stock by NAIC Designation

NAIC Designation	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. NAIC 1 (a)	584,751,986	81,988,118	65,507,039	(372,780)	600,860,284			584,751,986
2. NAIC 2 (a)	94,970,988	3,509,218	6,329,627	(5,072,429)	87,078,150			94,970,988
3. NAIC 3 (a)	15,403,163	2,853,500	445,915	1,450,774	19,261,522			15,403,163
4. NAIC 4 (a)	4,918,508	645,000	1,286,250	1,632,463	5,909,721			4,918,508
5. NAIC 5 (a)	623,723	(970)	10,346	1,463,234	2,075,641			623,723
6. NAIC 6 (a)	0			18,500	18,500			0
7. Total Bonds	700,668,368	88,994,866	73,579,177	(880,238)	715,203,819	0	0	700,668,368
PREFERRED STOCK								
8. NAIC 1	4,634,109	1,104,940	984,740	(70,951)	4,683,358			4,634,109
9. NAIC 2	6,915,982			(391,232)	6,524,750			6,915,982
10. NAIC 3	3,275,100			(20,000)	3,255,100			3,275,100
11. NAIC 4					0			
12. NAIC 5					0			
13. NAIC 6	9,775				9,775			9,775
14. Total Preferred Stock	14,834,966	1,104,940	984,740	(482,183)	14,472,983	0	0	14,834,966
15. Total Bonds and Preferred Stock	715,503,334	90,099,806	74,563,917	(1,362,420)	729,676,802	0	0	715,503,334

(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 $.....16,945,037; 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	27,521,404	XXX	27,521,404	10,538	

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	31,950,719	16,075,561
2. Cost of short-term investments acquired	37,136,251	126,465,867
3. Accrual of discount	960	
4. Unrealized valuation increase (decrease)		
5. Total gain (loss) on disposals		
6. Deduct consideration received on disposals	41,565,961	110,590,709
7. Deduct amortization of premium	564	
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)	27,521,404	31,950,719
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	27,521,404	31,950,719

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 2	3	4	5	6	7	8	9
Description of Property	City	State	Date Acquired	Name of Vendor	Actual Cost at Time of Acquisition	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Additional Investment Made After Acquisition
Acquired by Purchase								
Land and Office Building, 3250 Interstate Drive	Richfield	OH	01/15/2016	Jamco Voice and Data Communications			1,814	1,814
Land and Office Building, 4059 Kinross Lakes Parkway	Richfield	OH	02/15/2016	Snavely Building Co.			12,113	12,165
0199999. Totals					0	0	13,927	13,979
0399999. Totals					0	0	13,927	13,979

SCHEDULE A - PART 3

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

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

NONE

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings

NONE

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8 + 9 - 10 + 11)	Total Foreign Exchange Change in Book Value	Book Value / Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal

NONE

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4									
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Desig-nation	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made after Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership

NONE

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Changes in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V. (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated																			
000000 00 0	PRIMUS CAPITAL FUND VII LP	CLEVELAND	OH.	Distribution by Primus Capital Fund	12/31/2012	03/15/2016	6,558,697	135,792				135,792		6,694,489	428,251			0	779,262
1599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated							6,558,697	135,792	0	0	0	135,792	0	6,694,489	428,251	0	0	0	779,262
4499999. Subtotal - Unaffiliated							6,558,697	135,792	0	0	0	135,792	0	6,694,489	428,251	0	0	0	779,262
4699999. Totals							6,558,697	135,792	0	0	0	135,792	0	6,694,489	428,251	0	0	0	779,262

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
Bonds - U.S. Political Subdivisions of States, Territories and Possessions									
800722 FM 7	SANGAMON & CHRISTIAN CTY 5.00 12/15/18		02/23/2016	Exchanged		193,353	190,000	1,794	1Z
800722 FR 6	SANGAMON SD #3-UNR 5.00 12/15/2018		02/23/2016	Exchanged		1,083,793	1,065,000	10,058	1Z
2499999. Total Bonds - U.S. Political Subdivisions of States, Territories and Possessions						1,277,146	1,255,000	11,853	XXX
Bonds - U.S. Special Revenue and Special Assessment									
3130A7 CX 1	FED HOME LN BANK _ 0.875 03/19/2018		02/17/2016	RAYMOND JAMES & ASSOCIATES		1,999,380	2,000,000		1
3130A7 H7 3	FED HOME LN BANK 0001 1.00 03/29/2018		03/24/2016	RAYMOND JAMES & ASSOCIATES		1,325,000	1,325,000		1
31331J 7G 2	FED FARM CREDIT 3.15 01/12/18		02/04/2016	Payment on Intercompany Balance		337,846	335,000	645	1
31331Y HQ 6	FED FARM CREDIT 4.625 12/15/2017		02/04/2016	Payment on Intercompany Balance		5,270	5,000	31	1
3133EE YK 0	FED FARM CREDIT 1.09 04/13/2018		03/30/2016	RAYMOND JAMES & ASSOCIATES		928,000	928,000	4,720	1
3133EF KM 8	FED FARM CREDIT 0.71 10/20/2017		02/17/2016	ANCORA ADVISORS LLC		2,695,275	2,700,000	6,284	1
3133EF L6 2	FED FARM CREDIT 0.98 12/14/2017		03/22/2016	ANCORA ADVISORS LLC		1,119,462	1,120,000	274	1
3133XP CT 9	FED HOME LN BANK 4.25 03/09/2018		02/04/2016	Payment on Intercompany Balance		155,711	150,000	2,568	1
3133XX P5 0	FED HOME LN BANK 4.125 03/13/2020		02/04/2016	Payment on Intercompany Balance		32,290	30,000	485	1
3134G8 L4 9	FREDDIE MAC 0.80 08/25/2017		02/17/2016	RAYMOND JAMES & ASSOCIATES		1,750,000	1,750,000		1
3134G8 M8 9	FREDDIE MAC 0.75 02/26/2018		02/17/2016	RAYMOND JAMES & ASSOCIATES		2,150,000	2,150,000		1
3134G8 MJ 5	FREDDIE MAC 0000 0.75 02/26/2018		03/08/2016	RAYMOND JAMES & ASSOCIATES		1,550,000	1,550,000	420	1
3134G8 QC 6	FREDDIE MAC 0.75 03/29/2018		03/22/2016	RAYMOND JAMES & ASSOCIATES		1,550,000	1,550,000		1
3134G8 VW 6	FREDDIE MAC 0001 1.35 03/29/2019		03/30/2016	RAYMOND JAMES & ASSOCIATES		972,000	972,000		1
31350A BR 8	FHLMC VAR M034 CL A 4.15 04/15/2025		03/29/2016	Payment on Intercompany Balance		1,018,311	990,000	1,598	1FE
3135G0 RQ 8	FANNIE MAE 1.00 11/15/2017		02/24/2016	RAYMOND JAMES & ASSOCIATES		550,165	550,000	1,528	1
3136G1 MV 8	FANNIE MAE 1.10 05/25/2018		03/30/2016	RAYMOND JAMES & ASSOCIATES		782,000	782,000	3,011	1
3136G3 DB 8	FANNIE MAE 0000 0.75 03/22/2019		03/24/2016	RAYMOND JAMES & ASSOCIATES		905,000	905,000	113	1
413890 CX 0	HARRIS CN HOUSTON- 5.00 11/15/2023		02/04/2016	Payment on Intercompany Balance		177,476	150,000	1,646	1FE
67756Q NQ 6	OH HSG FIN AGY A 2.80 03/01/2046		02/17/2016	GEORGE K BAUM & COMPANY		1,000,000	1,000,000		1FE
686087 PG 6	OR HSG & CMNTY SVC 4.00 07/01/2043		03/29/2016	Payment on Intercompany Balance		847,287	800,000	7,822	1FE
880591 CU 4	TENN VALLEY AUTH E 6.25 12/15/2017		02/04/2016	Payment on Intercompany Balance		241,062	225,000	1,914	1
3199999. Total Bonds - U.S. Special Revenue and Special Assessment						22,091,535	21,967,000	33,058	XXX
Bonds - Industrial and Miscellaneous									
01310T AH 2	ALBERTSON'S LLC TL B4 L+450 08/25/2021		02/03/2016	CS FIRST BOSTON		491,875	500,000		3FE
01310T AH 2	ALBERTSON'S LLC TL B4 L+450 08/25/2021		02/04/2016	BANC OF AMERICA SECURITIES		491,250	500,000		3FE
01310T AH 2	ALBERTSON'S LLC TL B4 L+450 08/25/2021		02/05/2016	CS FIRST BOSTON		491,250	500,000		3FE
03766K AA 1	AASET 2016-1A A ABS SNR 4.875 03/17/2036		03/31/2016	GOLDMAN SACHS		492,872	500,000		1FE
059522 AA 0	BAFC 2007-C 6A1 SEQ SSNR FLT 05/20/2047		02/25/2016	BANC OF AMERICA SECURITIES		577,065	671,006	96	1Z
059522 AU 6	BAFC 2007-C 1A2 PT SSNR FLT 05/20/2036		02/12/2016	CITIGROUP		856,141	964,326	1,361	1FM
07386H QZ 7	BALTA 2005-2 2A3 SEQ PT SNR FLT 04/25/35		02/11/2016	BANC OF AMERICA SECURITIES		1,007,421	1,188,698	1,410	1Z
12563L AA 5	CLIF 2016-1A A ABS SNR 4.21 02/18/41		02/04/2016	WELLS FARGO BROKERAGE SERVICES		999,898	1,000,000		1FE
13054P AD 4	CALIFORNIA PIZZA TL LIBOR+425 03/29/2018		01/07/2016	Private Placement		462,500	500,000		4FE
13054P AD 4	CALIFORNIA PIZZA TL LIBOR+425 03/29/2018		02/26/2016	ANTARES CAPITAL LLP		182,500	200,000		4FE
24422E SN 0	JOHN DEERE CAP MTN 1.125 06/12/2017		02/18/2016	RAYMOND JAMES & ASSOCIATES		700,371	700,000	1,553	1FE

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
285512 AD 1	ELECTRONIC ARTS 4.80 03/01/2026		02/17/2016	BANC OF AMERICA SECURITIES		996,690	1,000,000		2FE
32051G EZ 4	FHAMS 2004-AA7 1A1 SEQ SSNR FLT 02/25/35		02/19/2016	CANTOR FITZGERALD & CO		494,677	581,973	853	1FM
357081 AE 8	FREMF 2015-K720 B MEZ SEQ 3.3894 07/2022		01/15/2016	BANC OF AMERICA SECURITIES		446,563	500,000	942	1FM
3622EA AA 8	GSAA 2007-3 1A1A SEQ SSNR FLT 03/25/2047		01/05/2016	BANC OF AMERICA SECURITIES		889,339	1,341,133	201	1FM
362341 XC 8	GSR 2005-AR7 4A1 SEQ SSNR FLT 11/25/2035		02/26/2016	BANC OF AMERICA SECURITIES		210,613	244,899	19	1Z
362341 XG 9	GSR 2005-AR7 6A1 SEQ SNR FLT 11/25/2035		02/22/2016	BANC OF AMERICA SECURITIES		258,500	271,569	516	1FM
36828Q QH 2	GECMC 2005-C4 AJ MEZ SEQ CSTR 11/2045		03/01/2016	AMHERST SECURITIES CORP		711,563	750,000	339	1FM
43739H AA 8	HMBT 2006-2 A1 SEQ SNR FLT 12/25/2036		02/11/2016	RBC CAPITAL MARKETS		1,138,438	1,301,072	504	1FM
438516 AP 1	HONEYWELL INTL 5.40 03/15/2016		02/04/2016	Payment on Intercompany Balance		422,298	420,000	8,757	1FM
451102 BB 2	ICAHN ENTERPRISES/FIN 4.875 03/15/2019		02/25/2016	BANC OF AMERICA SECURITIES		45,375	50,000	1,124	3FE
451102 BB 2	ICAHN ENTERPRISES/FIN 4.875 03/15/2019		02/25/2016	BARCLAYS CAPITAL		45,625	50,000	1,124	3FE
451102 BB 2	ICAHN ENTERPRISES/FIN 4.875 03/15/2019		02/25/2016	JP MORGAN SECURITIES INC		137,063	150,000	3,372	3FE
451102 BB 2	ICAHN ENTERPRISES/FIN 4.875 03/15/2019		02/25/2016	MORGAN STANLEY		182,750	200,000	4,496	3FE
45257E AB 0	IMSA 2006-5 1A1B SEQ SSNR FLT 02/25/2037		01/29/2016	AMHERST SECURITIES CORP		2,171,720	2,551,212	400	1FM
45660L CK 3	INDX 2005-AR2 1A1 SEQ SSNR FLT 02/25/35		02/16/2016	BANC OF AMERICA SECURITIES		556,118	772,387	594	1AM
459200 ZZ 7	IBM SEN SEC NT 3.50 1/15/2019		02/23/2016	Private Placement		1,250,000	1,250,000	3,160	1Z
50219P AA 4	LSTRZ 2016-1 A1 SEQ SSNR FLT 01/01/2021		01/21/2016	BANC OF AMERICA SECURITIES		975,046	1,000,000		1FE
55819T AE 1	MDPK 2016-20A B2 CLO MEZ 3.72 04/27/2027	R	02/24/2016	JP MORGAN SECURITIES INC		700,000	700,000		1FE
65251U AN 2	NWSTR 2016-1A A2 CLO SSNR 3.44 02/25/28		02/12/2016	WELLS FARGO BROKERAGE SERVICES		999,973	1,000,000		1FE
69915V AC 4	PARL 2015-1A A CLO SSNR FLT 07/20/2027		02/11/2016	BANC OF AMERICA SECURITIES		776,000	800,000	1,288	1FE
69915V AC 4	PARL 2015-1A A CLO SSNR FLT 07/20/2027		02/22/2016	BANC OF AMERICA SECURITIES		482,969	500,000	1,035	1FE
70454B AN 9	PEABODY ENERGY TL LIBOR+325 9/24/2020		12/15/2015	CITIGROUP		(82)	(162)		5FE
70454B AN 9	PEABODY ENERGY TL LIBOR+325 9/24/2020		12/16/2015	CITIGROUP		(388)	(765)		5FE
70454B AN 9	PEABODY ENERGY TL LIBOR+325 9/24/2020		12/17/2015	BANC OF AMERICA SECURITIES		(256)	(510)		5FE
70454B AN 9	PEABODY ENERGY TL LIBOR+325 9/24/2020		12/22/2015	BANC OF AMERICA SECURITIES		(244)	(510)		5FE
718172 BN 8	PHILIP MORRIS IN 1.25 11/09/2017		02/18/2016	RAYMOND JAMES & ASSOCIATES		561,226	560,000	2,022	1FE
74348T AM 4	PROSPECT CAPITAL 5.875 01/15/2019		02/22/2016	BARCLAYS CAPITAL		41,563	50,000	326	2FE
74348T AQ 5	PROSPECT CAPITAL 4.75 04/15/2020		02/11/2016	BARCLAYS CAPITAL		87,000	120,000	1,932	2FE
74966U AL 4	RPI FINANCE TRUST TL B4 L+275 11/09/2020		02/24/2016	BANC OF AMERICA SECURITIES		499,375	500,000		2FE
75115B AC 3	RALI 2006-QA5 2A1 SEQ SSNR FLT 07/25/36		02/11/2016	AMHERST SECURITIES CORP		840,075	1,091,006	2,124	1Z
761118 FM 5	RALI 2005-QA9 NB4 SEQ SSNR FLT 08/25/35		02/24/2016	CS FIRST BOSTON		466,359	555,396	1,445	1FM
76117W AB 5	RESOLUTE FOREST 5.875 05/15/2023		02/23/2016	GMP SECURITIES		23,000	50,000	824	3FE
78355H KB 4	RYDER SYSTEM INC MTN 3.45 11/15/2021		02/17/2016	WELLS FARGO BROKERAGE SERVICES		499,590	500,000		2FE
80875A AJ 0	SCIENTIFIC GAMES TL B1 LIB+500 10/18/20		02/22/2016	UBS WARBURG		176,500	200,000		3FE
80875A AJ 0	SCIENTIFIC GAMES TL B1 LIB+500 10/18/20		02/24/2016	BANC OF AMERICA SECURITIES		88,750	100,000		3FE
80875A AJ 0	SCIENTIFIC GAMES TL B1 LIB+500 10/18/20		03/23/2016	BARCLAYS CAPITAL		194,500	200,000		3FE
81788Y AA 1	767-3-25285 & 25392 TRUST 5.25 10/05/22		02/11/2016	STIFEL NICOLAUS		900,000	900,000		2FE
82017R AF 6	SHAST 2007-1A B1L CLO MEZ SEQ FLT 04/21		02/05/2016	BANC OF AMERICA SECURITIES		236,758	250,000	295	1FE
863579 C3 0	SARM 2005-21 6A3 SEQ SSNR FLT 11/25/2035		02/10/2016	AMHERST SECURITIES CORP		1,209,564	1,429,322	1,681	1Z
863579 UU 0	SARM 2005-15 4A1 PT SSNR FLT 07/25/2035		01/15/2016	BANC OF AMERICA SECURITIES		721,288	839,928	1,284	1FM

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
88156E AB 2	TMTS 2006-17HE A2B1 SEQ SNR FLT 01/25/38		03/04/2016	AMHERST SECURITIES CORP		472,666	553,635	127	1Z
89233P 6D 3	TOYOTA MTR CRED MTN 1.75 05/22/2017		02/18/2016	RAYMOND JAMES & ASSOCIATES		100,814	100,000	442	1FE
92922F 3N 6	WAMU 2005-AR12 1A8 SEQ SSNR FLT 10/25/35		02/23/2016	BANC OF AMERICA SECURITIES		581,227	615,462	1,039	1FM
939336 X9 9	WAMU 2005-AR1 A2B MEZ SEQ FLT 01/25/2045		01/22/2016	BANC OF AMERICA SECURITIES		966,548	1,095,238	75	1AM
94984D AC 8	WFMBS 2006-AR13 A3SEQ SSNR FLT 09/25/36		02/24/2016	BANC OF AMERICA SECURITIES		209,077	225,953	482	1FM
BL1857 02 0	WESTERN DIGITAL TL B 1L L+550 03/30/2023		03/31/2016	Private Placement		485,000	500,000		2FE
BL1871 62 5	CABLE & WIRELESS TL B1 L+475 12/02/2022	F	02/24/2016	BANC OF AMERICA SECURITIES		339,875	350,000		3FE
BL1871 62 5	CABLE & WIRELESS TL B1 L+475 12/02/2022	F	02/25/2016	MORGAN STANLEY		145,688	150,000		3FE
3899999. Total Bonds - Industrial and Miscellaneous						30,489,934	33,592,269	47,240	XXX
8399997. Total Bonds - Part 3						53,858,615	56,814,269	92,151	XXX
8399999. Total Bonds						53,858,615	56,814,269	92,151	XXX
Preferred Stocks - Industrial and Miscellaneous									
369604 BQ 5	GEN ELECTRIC CO 5.00 D		01/20/2016	Exchanged	1,094,000.000	1,104,940			P1UFE
8499999. Total Preferred Stocks - Industrial and Miscellaneous						1,104,940	XXX	0	XXX
8999997. Total Preferred Stocks - Part 3						1,104,940	XXX	0	XXX
8999999. Total Preferred Stocks						1,104,940	XXX	0	XXX
Common Stocks - Industrial and Miscellaneous									
089302 10 3	BIG LOTS INC		01/08/2016	NORTHCOAST RESEARCH	3,358.000	126,600	XXX		L
089302 10 3	BIG LOTS INC		01/15/2016	NORTHCOAST RESEARCH	843.000	30,257	XXX		L
14309L 10 2	CARLYLE GROUP LP		01/11/2016	STIFEL NICOLAUS	2,523.000	33,538	XXX		L
237266 10 1	DARLING INGREDIENTS INC		01/22/2016	OPPENHEIMER & CO	12,098.000	113,655	XXX		L
30034T 10 3	EVERI HOLDINGS INC		03/23/2016	STIFEL NICOLAUS	25,620.000	58,408	XXX		L
320209 10 9	FIRST FINANCIAL BANCORP		01/27/2016	BNY MELLON CAPITAL	1,968.000	31,047	XXX		L
391416 10 4	GREAT WESTERN BANCORP INC		01/27/2016	BNY MELLON CAPITAL	1,071.000	26,338	XXX		L
48248M 10 2	KKR & CO LP		01/11/2016	FRIEDMAN BILLINGS RAMSEY	4,052.000	55,288	XXX		L
48248M 10 2	KKR & CO LP		01/12/2016	FRIEDMAN BILLINGS RAMSEY	2,110.000	28,269	XXX		L
50060P 10 6	KOPPERS HOLDINGS INC		03/23/2016	WUNDERLICH	7,883.000	172,972	XXX		L
552697 10 4	MDC PARTNERS INC-A	I	01/08/2016	BNY MELLON CAPITAL	1,580.000	31,718	XXX		L
58503F 10 6	MEDLEY CAPITAL CORP		01/12/2016	STRATEGAS RESEARCH	7,420.000	50,751	XXX		L
58503F 10 6	MEDLEY CAPITAL CORP		01/13/2016	STRATEGAS RESEARCH	10,500.000	69,594	XXX		L
58503F 10 6	MEDLEY CAPITAL CORP		01/15/2016	DEUTSCHE BANK	16,158.000	102,991	XXX		L
58503F 10 6	MEDLEY CAPITAL CORP		01/20/2016	STRATEGAS RESEARCH	12,400.000	75,274	XXX		L
702149 10 5	PARTY CITY HOLDCO INC		01/27/2016	Telsey Advisory Group	3,244.000	30,768	XXX		L
70959W 10 3	PENSKE AUTOMOTIVE GROUP INC		02/03/2016	ISI GROUP	1,000.000	29,722	XXX		L
71375U 10 1	PERFICIENT INC		01/15/2016	NEEDHAM CO	1,826.000	30,643	XXX		L
758750 10 3	REGAL-BELOIT CORPORATION		03/04/2016	NORTHCOAST RESEARCH	582.000	34,047	XXX		L
781270 10 3	RUDOLPH TECHNOLOGIES INC		01/15/2016	NEEDHAM CO	3,297.000	40,235	XXX		L
781270 10 3	RUDOLPH TECHNOLOGIES INC		02/08/2016	BNY MELLON CAPITAL	2,541.000	29,575	XXX		L
78486Q 10 1	SVB FINANCIAL GROUP		02/08/2016	BNY MELLON CAPITAL	1,920.000	163,633	XXX		L

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
86183P 10 2	STONERIDGE INC.		01/15/2016	BB&T CAPITAL	1,800.000	20,074	XXX		L
896047 50 3	TRIBUNE MEDIA CO - A		01/07/2016	ISI GROUP	7,000.000	226,153	XXX		L
896047 50 3	TRIBUNE MEDIA CO - A		01/08/2016	ISI GROUP	3,500.000	111,774	XXX		L
896047 50 3	TRIBUNE MEDIA CO - A		01/11/2016	ISI GROUP	3,500.000	111,694	XXX		L
896047 50 3	TRIBUNE MEDIA CO - A		01/13/2016	SANDLER & O'NEIL PARTNERS	1,400.000	44,334	XXX		L
896047 50 3	TRIBUNE MEDIA CO - A		02/08/2016	ISI GROUP	1,400.000	40,913	XXX		L
896047 50 3	TRIBUNE MEDIA CO - A		02/09/2016	ISI GROUP	1,400.000	39,193	XXX		L
896047 50 3	TRIBUNE MEDIA CO - A		02/11/2016	ISI GROUP	1,400.000	38,294	XXX		L
896047 50 3	TRIBUNE MEDIA CO - A		02/29/2016	ISI GROUP	3,000.000	108,074	XXX		L
92552R 40 6	VIAD CORP		01/08/2016	BNY MELLON CAPITAL	1,115.000	32,123	XXX		L
92886T 20 1	VONAGE HOLDINGS CORP		01/15/2016	NEEDHAM CO	8,149.000	40,642	XXX		L
G0551A 10 3	ARRIS INTERNATIONAL PLC	R	01/08/2016	BNY MELLON CAPITAL	749.000	20,769	XXX		L
G0551A 10 3	ARRIS INTERNATIONAL PLC	R	02/08/2016	KEYBANK CAPITAL MARKET	1,267.000	28,708	XXX		L
G30401 10 6	ENDO INTERNATIONAL PLC	F	03/16/2016	CORNERSTONE MACRO	7,500.000	256,066	XXX		L
G30401 10 6	ENDO INTERNATIONAL PLC	F	03/17/2016	CORNERSTONE MACRO	6,500.000	194,374	XXX		L
G30401 10 6	ENDO INTERNATIONAL PLC	F	03/23/2016	STIFEL NICOLAUS	5,000.000	151,322	XXX		L
G30401 10 6	ENDO INTERNATIONAL PLC	F	03/24/2016	STIFEL NICOLAUS	1,000.000	30,059	XXX		L
G30401 10 6	ENDO INTERNATIONAL PLC	F	03/31/2016	STIFEL NICOLAUS	2,500.000	67,170	XXX		L
G4617B 10 5	HORIZON PHARMA PLC	E	03/04/2016	STIFEL NICOLAUS	9,622.000	166,587	XXX		L
G5785G 10 7	MALLINCKRODT PLC	F	03/16/2016	CORNERSTONE MACRO	2,500.000	138,088	XXX		L
N53745 10 0	LYONDELLBASELL INDU-CL A	F	01/13/2016	ISI GROUP	2,000.000	153,447	XXX		L
9099999. Total Common Stocks - Industrial and Miscellaneous						3,385,177	XXX	0	XXX
9799997. Total Common Stocks - Part 3						3,385,177	XXX	0	XXX
9799999. Total Common Stocks						3,385,177	XXX	0	XXX
9899999. Total Preferred and Common Stocks						4,490,117	XXX	0	XXX
9999999. Total Bonds, Preferred and Common Stocks						58,348,732	XXX	92,151	XXX

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

Statement for March 31, 2016 of the **National Interstate Insurance Company**

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
Bonds - U.S. Government																					
36241L S7 2	GNJO PL 783242 PT 3.00 02/15/2026		03/15/2016.	MBS Paydown		30,798	30,798	32,550	32,189		(213)		(213)		30,798			0	151	02/15/2026	1
38373A D9 4	GNR 2009-69 PV PAC 4.00 08/20/2039		03/20/2016.	MBS Paydown		5,546	5,546	5,833	5,789		24		24		5,546			0	38	08/20/2039	1
38375C 6N 5	GNR 2012-116 PG PAC 2.00 10/20/2040		03/20/2016.	MBS Paydown		19,310	19,310	19,820	19,723		522		522		19,310			0	63	10/20/2040	1
38375G 2G 5	GNR 2012-102 DN SEQ 1.50 09/20/2040		03/20/2016.	MBS Paydown		32,813	32,813	32,793	32,791		2		2		32,813			0	81	09/20/2040	1
38376E VJ 1	GNR 2009-110 AB SEQ 4.00 04/16/2039		03/16/2016.	MBS Paydown		23,185	23,185	24,292	23,996		189		189		23,185			0	160	04/16/2039	1
38376X L5 0	GNR 2010-31 AP PAC 4.00 08/20/38		03/20/2016.	MBS Paydown		68,746	68,746	71,526	70,458		500		500		68,746			0	441	08/20/2038	1
38377E NN 0	GNR 2010-42 NH PAC 4.00 04/20/39		03/20/2016.	MBS Paydown		43,241	43,241	44,876	44,272		247		247		43,241			0	278	04/20/2039	1
38377L ZD 3	GNR 2010-127 NH PAC 3.00 02/20/39		03/20/2016.	MBS Paydown		69,810	69,810	71,916	71,149		411		411		69,810			0	331	02/20/2039	1
38378T AF 7	GNR 2013-71 GA PAC 2.50 07/20/2041		03/20/2016.	MBS Paydown		23,512	23,512	23,581	23,561		(29)		(29)		23,512			0	98	07/20/2041	1
0599999. Total Bonds - U.S Government						316,962	316,962	327,186	323,926	0	1,652	0	1,652	0	316,962	0	0	0	1,639	XXX	XXX
Bonds - U.S. Political Subdivisions of States, Territories and Possessions																					
442331 ZD 9	HOUSTON TX PRE-REFUND D 5.00 3/01/2018		03/01/2016.	Call @ 100.00		350,000	350,000	350,000	350,000				0		350,000		(0)	(0)	8,750	03/01/2018	1FE
604280 CD 7	MINOCQUA WI SD 1 TXB 5.40 03/01/2025		03/01/2016.	Sinking Fund Redemption		55,000	55,000	56,100	55,803		(803)		(803)		55,000			0	1,485	03/01/2025	1FE
800722 DH 0	SANGAMON CNTY IL SD #3 B 5.00 12/15/2018		02/23/2016.	Exchanged		1,277,146	1,255,000	1,355,450	1,278,874		(1,728)		(1,728)		1,277,146			0	11,853	12/15/2018	1FE
2499999. Total Bonds - U.S. Political Subdivisions of States, Territories and Possessions						1,682,146	1,660,000	1,761,550	1,684,678	0	(2,532)	0	(2,532)	0	1,682,146	0	(0)	(0)	22,088	XXX	XXX
Bonds - U.S. Special Revenue and Special Assessment																					
18610R AD 6	CLEVE-CUYAHOGA 6.625 2/15/2021		02/15/2016.	Sinking Fund Redemption		100,000	100,000	100,100	100,050		(50)		(50)		100,000			0	3,313	02/15/2021	1FE
19647P BA 0	CO ST HSG FIN AUTH MF I 3.20 02/01/2044		03/01/2016.	MBS Paydown		3,976	3,976	3,976	3,976				0		3,976			0	21	02/01/2044	1FE
20774W G9 6	CT HSG FIN 4.00 11/15/2040		03/04/2016.	Partial Call @ 100.00		115,000	115,000	119,695	117,776		(2,776)		(2,776)		115,000			0	188	11/15/2040	1FE
20775B N8 5	CT ST HSG FIN AUTH B-2 4.00 11/15/2032		03/04/2016.	Partial Call @ 100.00		30,000	30,000	31,935	31,520		(1,520)		(1,520)		30,000			0	13	11/15/2032	1FE
3128M1 CK 3	FGCI G11974 PT 5.50 05/01/2021		03/15/2016.	MBS Paydown		8,098	8,098	8,212	8,140		4		4		8,098			0	74	05/01/2021	1
3128MB DN 4	FGCI G12609 PT 5.50 04/01/2022		03/15/2016.	MBS Paydown		8,020	8,020	8,171	8,076		(4)		(4)		8,020			0	76	04/01/2022	1
31294L 6V 0	FGCI E02684 PT 4.50 03/01/25		03/15/2016.	MBS Paydown		25,767	25,767	27,007	26,369		18		18		25,767			0	195	03/01/2025	1
313379 QN 2	FHLB-CALL03/16 2.58 12/28/2022		03/01/2016.	Call @ 100.00		325,000	325,000	325,000	325,006		(6)		(6)		325,000			0	1,467	12/28/2022	1
313380 VF 1	FED HOME LN BANK 2.30 10/04/2022		03/18/2016.	Partial Call @ 100.00		402,000	402,000	399,990	400,215		1,785		1,785		402,000			0	1,685	10/04/2022	1
3133EC K6 0	FFCB-CALL03/16 2.48 03/27/2023		03/30/2016.	Call @ 100.00		1,795,000	1,795,000	1,779,814	1,780,457		14,543		14,543		1,795,000			0	22,629	03/27/2023	1
3133EE F8 8	FFCB-CALL03/16 2.58 05/04/2023		03/02/2016.	Call @ 100.00		1,640,000	1,640,000	1,634,145	1,634,555		5,445		5,445		1,640,000			0	13,869	05/04/2023	1
3133EE NU 0	FFCB-CALL02/16 2.23 02/09/2022		02/09/2016.	Call @ 100.00		950,000	950,000	938,914	940,223		9,777		9,777		950,000			0	10,593	02/09/2022	1
3133EE TA 8	FFCB-CALL03/16 2.47 03/10/2022		03/10/2016.	Call @ 100.00		1,910,000	1,910,000	1,910,000	1,910,000				0		1,910,000			0	23,589	03/10/2022	1
3133XE UG 2	FED HOME LN BANK UI16 4.875 03/11/2016		03/11/2016.	Maturity		607,000	607,000	695,564	544,033		(4,602)		(4,602)		607,000			0	14,796	03/11/2016	1
3133XX P4 3	FED HOME LN BANK 3.125 03/11/2016		03/11/2016.	Maturity		280,000	280,000	278,338	279,941		59		59		280,000			0	4,375	03/11/2016	1
31350A BR 8	FHLMC VAR M034 CL A 4.15 04/15/2025		01/15/2016.	Partial Call @ 100.00		5,000	5,000	5,138	5,149		(149)		(149)		5,000			0	17	04/15/2025	1FE
3136A0 DT 1	FNR 2011-77 A SEQ 3.50 08/25/2036		03/25/2016.	MBS Paydown		104,740	104,740	106,687	104,884		(10)		(10)		104,740			0	610	08/25/2036	1
3136A1 N8 4	FNR 2011-114 VA SEQ 3.50 07/25/26		03/25/2016.	MBS Paydown		53,717	53,717	57,360	55,517		8,002		8,002		53,717			0	314	07/25/2026	1
3136A4 VH 9	FNR 2012-14 HA PAC 2.00 07/25/40		03/25/2016.	MBS Paydown		26,227	26,227	25,883	25,918		93		93		26,227			0	96	07/25/2040	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Desig-nation or Market Indicator (a)
3136A5 BB 1	FNR 2012-40 PAC 2.00 09/25/40	.	03/25/2016.	MBS Paydown		19,344	19,344	19,434	19,405		6		6		19,344			0	63	09/25/2040	1
3136A5 P6 7	FNR 2012-53 PB PAC 2.25 02/25/41	.	03/25/2016.	MBS Paydown		51,539	51,539	52,924	52,576		483		483		51,539			0	193	02/25/2041	1
3136A6 4N 1	FNR 2012-72 QE SEQ 3.00 01/25/38	.	03/25/2016.	MBS Paydown		84,640	84,640	88,819	87,865		910		910		84,640			0	476	01/25/2038	1
3136A7 5E 8	FNR 2012-96 PD PAC 2.00 07/25/2041	.	03/25/2016.	MBS Paydown		30,725	30,725	31,126	31,037		154		154		30,725			0	101	07/25/2041	1
3136A8 XC 9	FNR 2012-99 AB SEQ 1.75 05/25/2039	.	03/25/2016.	MBS Paydown		36,959	36,959	36,846	36,859		17		17		36,959			0	107	05/25/2039	1
3136AA MJ 1	FNR 2012-139 BH PAC 2.00 02/25/2042	.	03/25/2016.	MBS Paydown		32,553	32,553	33,194	33,108		122		122		32,553			0	110	02/25/2042	1
3136AA Y7 4	FNR 2012-145 TA PAC 1.25 11/25/2042	.	03/25/2016.	MBS Paydown		48,738	48,738	48,575	48,596		38		38		48,738			0	97	11/25/2042	1
3136AA YL 3	FNR 2012-133 GE PAC 1.50 08/25/2041	.	03/25/2016.	MBS Paydown		5,486	5,486	5,478	5,478		(1)		(1)		5,486			0	14	08/25/2041	1
3136AB H7 1	FNR 2013-5 BD SEQ 2.00 03/25/2040	.	03/25/2016.	MBS Paydown		15,120	15,120	15,094	15,095		(2)		(2)		15,120			0	49	03/25/2040	1
3136AC A5 0	FNR 2013-18 PA PAC 2.00 11/25/2041	.	03/25/2016.	MBS Paydown		23,543	23,543	23,076	23,122		(202)		(202)		23,543			0	74	11/25/2041	1
3136AC EK 3	FNR 2013-10 NE PAC 2.00 01/25/42	.	03/25/2016.	MBS Paydown		48,688	48,688	49,251	49,165		(8)		(8)		48,688			0	154	01/25/2042	1
3136AC JY 8	FNR 2013-17 PC SEQ 2.00 03/25/2039	.	03/25/2016.	MBS Paydown		6,019	6,019	6,113	6,095		43		43		6,019			0	21	03/25/2039	1
3136AD 2H 1	FNR 2013-43 XP PAC 1.50 08/25/2041	.	03/25/2016.	MBS Paydown		25,540	25,540	24,921	25,084		(58)		(58)		25,540			0	64	08/25/2041	1
3136AD P9 4	FNR 2013-41 AE SEQ SSUP 2.00 07/25/2037	.	03/25/2016.	MBS Paydown		48,198	48,198	46,996	47,265		344		344		48,198			0	134	07/25/2037	1
3136AE 6N 2	FNR 2013-74 HA SEQ 3.00 10/25/2037	.	03/25/2016.	MBS Paydown		9,715	9,715	9,928	9,872		150		150		9,715			0	52	10/25/2037	1
3136AE EZ 6	FNR 2013-53 WG PAC 2.00 06/25/2042	.	03/25/2016.	MBS Paydown		19,230	19,230	18,460	18,653		(190)		(190)		19,230			0	60	06/25/2042	1
3136AE S7 3	FNR 2013-53 WL PAC 1.50 01/25/2042	.	03/25/2016.	MBS Paydown		51,628	51,628	48,643	49,359		(873)		(873)		51,628			0	122	01/25/2042	1
3136AE Z4 2	FNR 2013-70 VA PAC 3.00 08/25/2026	.	03/25/2016.	MBS Paydown		30,786	30,786	31,507	31,327		376		376		30,786			0	154	08/25/2026	1
3136AF NE 0	FNR 2013-75 VG PAC AD 3.25 08/25/2026	.	03/25/2016.	MBS Paydown		12,117	12,117	12,446	12,376		441		441		12,117			0	66	08/25/2026	1
3136AG LA 8	FNR 2013-93 VA SEQ 3.00 01/25/25	.	03/25/2016.	MBS Paydown		20,018	20,018	20,469	20,332		327		327		20,018			0	100	01/25/2025	1
3136AK MN 0	FNR 2014-39 VA SEQ 3.00 08/25/2027	.	03/25/2016.	MBS Paydown		28,701	28,701	29,499	29,327		2,284		2,284		28,701			0	144	08/25/2027	1
3136FP ET 0	FANNIE MAE 1 2.00 03/10/2016	.	03/10/2016.	Maturity		510,000	510,000	515,952	510,252		(252)		(252)		510,000			0	5,100	03/10/2016	1
3136G1 FS 3	FNMA-CALL03/16 2.50 03/20/2023	.	03/20/2016.	Call @ 100.00		1,890,000	1,890,000	1,868,964	1,870,903		19,097		19,097		1,890,000			0	23,625	03/20/2023	1
3137A1 X9 9	FHR 3719 LE SEQ 4.00 08/15/2028	.	03/15/2016.	MBS Paydown		74,125	74,125	76,650	74,436		(73)		(73)		74,125			0	480	08/15/2028	1
3137A2 PF 2	FHR 3766 HE PT 3.00 11/15/20	.	03/15/2016.	MBS Paydown		86,814	86,814	87,953	87,248		(72)		(72)		86,814			0	442	11/15/2020	1
3137A2 W9 8	FHR 3752 PD PAC 2.75 09/15/2040	.	03/15/2016.	MBS Paydown		20,373	20,373	20,984	20,944		297		297		20,373			0	95	09/15/2040	1
3137A6 DT 6	FHR 3815 GD SEQ 4.00 09/15/2025	.	03/15/2016.	MBS Paydown		44,678	44,678	46,312	45,253		34		34		44,678			0	289	09/15/2025	1
3137A6 FB 3	FHR 3809 GA PAC 4.50 10/15/39	.	03/15/2016.	MBS Paydown		127,633	127,633	133,431	130,675		963		963		127,633			0	1,025	10/15/2039	1
3137A9 J7 2	FHR 3843 GJ PAC 3.50 10/15/39	.	03/15/2016.	MBS Paydown		17,494	17,494	18,465	18,188		461		461		17,494			0	101	10/15/2039	1
3137A9 VR 4	FHR 3835 BA SEQ 4.00 08/15/2038	.	03/15/2016.	MBS Paydown		71,323	71,323	74,666	73,686		(102)		(102)		71,323			0	527	08/15/2038	1
3137AE LS 2	FHR 3910 JC SEQ 2.00 12/15/2037	.	03/15/2016.	MBS Paydown		36,270	36,270	37,075	36,910		14		14		36,270			0	114	12/15/2037	1
3137AJ 6F 6	FHR 3955 BG 2.50 02/15/2041	.	03/15/2016.	MBS Paydown		48,452	48,452	47,340	47,448		(86)		(86)		48,452			0	182	02/15/2041	1
3137AJ HW 7	FHR 3960 YH SEQ 2.00 08/15/2040	.	03/15/2016.	MBS Paydown		45,146	45,146	46,134	45,972		288		288		45,146			0	147	08/15/2040	1
3137AP BF 6	FHR 4033 ED SEQ 2.50 10/15/36	.	03/15/2016.	MBS Paydown		11,551	11,551	11,588	11,581		(13)		(13)		11,551			0	45	10/15/2036	1
3137AP GN 4	FHR 4029 NE PAC 2.50 03/15/2041	.	03/15/2016.	MBS Paydown		21,284	21,284	22,029	21,938		313		313		21,284			0	89	03/15/2041	1

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										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Desig-nation or Market Indicator (a)
3137AQ ZE 1	FHR 4059 BC SEQ 2.50 04/15/39	.	03/15/2016.	MBS Paydown		45,412	45,412	46,888	46,641		902		902		45,412			0	176	04/15/2039	1
3137AR RT 5	FHR 4080 DA PAC 2.00 03/15/2041	.	03/15/2016.	MBS Paydown		18,603	18,603	19,044	18,974		57		57		18,603			0	63	03/15/2041	1
3137AR Z6 6	FHR 4083 CA SEQ 2.00 12/15/2038	.	03/15/2016.	MBS Paydown		19,706	19,706	19,264	19,331		(430)		(430)		19,706			0	59	12/15/2038	1
3137AS Q8 0	FHR 4088 PA PAC 3.00 12/15/40	.	03/15/2016.	MBS Paydown		16,269	16,269	17,042	16,932		(64)		(64)		16,269			0	72	12/15/2040	1
3137AT Q5 4	FHR 4097 TG SEQ 2.00 05/15/2039	.	03/15/2016.	MBS Paydown		31,718	31,718	30,796	30,922		(352)		(352)		31,718			0	107	05/15/2039	1
3137AT W5 7	FHR 4106 EC PAC 1.75 04/15/41	.	03/15/2016.	MBS Paydown		42,137	42,137	42,295	42,254		55		55		42,137			0	119	04/15/2041	1
3137AU ML 0	FHR 4102 LA PAC 1.75 01/15/2040	.	03/15/2016.	MBS Paydown		5,236	5,236	5,083	5,108		(68)		(68)		5,236			0	14	01/15/2040	1
3137AU VJ 5	FHR 4119 PA PAC 1.50 09/15/41	.	03/15/2016.	MBS Paydown		30,864	30,864	30,980	30,956		41		41		30,864			0	85	09/15/2041	1
3137AU X8 7	FHR 4123 AE SEQ 2.00 09/15/2039	.	03/15/2016.	MBS Paydown		52,874	52,874	53,056	53,021		(27)		(27)		52,874			0	199	09/15/2039	1
3137AW VA 0	FHR 4145 UC PT 1.50 12/15/2027	.	03/15/2016.	MBS Paydown		9,945	9,945	9,900	9,906		(1)		(1)		9,945			0	25	12/15/2027	1
3137AY NZ 0	FHR 4161 TB PAC 2.50 11/15/2039	.	03/15/2016.	MBS Paydown		28,873	28,873	28,952	28,931		19		19		28,873			0	120	11/15/2039	1
3137AY UE 9	FHR 4163 YA PAC 2.50 10/15/2041	.	03/15/2016.	MBS Paydown		53,145	53,145	54,391	54,224		(514)		(514)		53,145			0	230	10/15/2041	1
3137B0 TR 5	FHR 4186 MC PT 1.50 03/15/2028	.	03/15/2016.	MBS Paydown		37,441	37,441	35,862	36,161		144		144		37,441			0	88	03/15/2028	1
3137B4 4F 0	FHR 4236 WC PAC EXCH 3.00 05/15/42	.	03/15/2016.	MBS Paydown		18,754	18,754	18,986	18,933		250		250		18,754			0	94	05/15/2042	1
3137B7 3L 1	FHR 4289 WE SEQ 3.00 08/15/2031	.	03/15/2016.	MBS Paydown		14,439	14,439	14,791	14,726		14		14		14,439			0	73	08/15/2031	1
3137B7 WH 8	FHR 4311 EA PAC 2.00 09/15/43	.	03/15/2016.	MBS Paydown		63,412	63,412	62,481	62,638		(1,035)		(1,035)		63,412			0	213	09/15/2043	1
3137BA HX 3	FHR 4345 AB SEQ 3.00 02/15/40	.	03/15/2016.	MBS Paydown		24,954	24,954	25,546	25,474		160		160		24,954			0	138	02/15/2040	1
3137BA XY 3	FHR 4342 BD PAC 2.50 12/15/2043	.	03/15/2016.	MBS Paydown		41,135	41,135	41,112	41,108		19		19		41,135			0	166	12/15/2043	1
3137BA ZV 7	FHR 4336 WV SEQ 3.00 10/15/2025	.	03/15/2016.	MBS Paydown		12,073	12,073	12,444	12,390		180		180		12,073			0	60	10/15/2025	1
3137BB FW 5	FHR 4349 CD PAC 2.50 03/15/2044	.	03/15/2016.	MBS Paydown		29,107	29,107	29,079	29,078		0		0		29,107			0	120	03/15/2044	1
3137BD 4U 7	FHR 4378 AC PAC 2.00 02/15/2044	.	03/15/2016.	MBS Paydown		37,425	37,425	36,653	36,855		(443)		(443)		37,425			0	125	02/15/2044	1
3137GA LA 3	FHR 3736 QB PAC 4.00 05/15/37	.	03/15/2016.	MBS Paydown		154,598	154,598	152,966	154,450		(637)		(637)		154,598			0	986	05/15/2037	1
313380 NV 5	FED HOME LN BANK 2.3 09/27/22	.	03/18/2016.	Partial Call @ 100.00		246,875	246,875	245,263	245,294		1,582		1,582		246,875			0	2,792	09/27/2022	1
31393W W8 8	FHR 2641 WE PAC 4.50 01/15/2033	.	03/15/2016.	MBS Paydown		6,348	6,348	6,180	6,295		3		3		6,348			0	47	01/15/2033	1
31394N 5L 8	FHR 2713 H SEQ 4.00 12/15/2018	.	03/15/2016.	MBS Paydown		17,762	17,762	18,239	17,856		(16)		(16)		17,762			0	110	12/15/2018	1
31395A 4M 4	FHR 2809 DC SEQ 4.50 06/15/2019	.	03/15/2016.	MBS Paydown		20,769	20,769	21,155	20,824		(13)		(13)		20,769			0	154	06/15/2019	1
31395J MW 3	FHR 2892 DB SEQ 4.50 11/15/2019	.	03/15/2016.	MBS Paydown		26,531	26,531	26,797	26,567		(14)		(14)		26,531			0	187	11/15/2019	1
31396A FH 2	FHR 3028 ME PAC 5.00 02/15/2034	.	03/15/2016.	MBS Paydown		117,791	117,791	120,252	118,890		(28)		(28)		117,791			0	932	02/15/2034	1
31396E TN 6	FHR 3075 PD PAC 5.50 01/15/2035	.	03/15/2016.	MBS Paydown		46,384	46,384	47,877	46,944		(25)		(25)		46,384			0	449	01/15/2035	1
31397S XM 1	FNR 2011-40 KA SEQ 3.50 03/25/2026	.	03/25/2016.	MBS Paydown		8	8	8	8		269		269		8			0	0	03/25/2026	1
31397U RJ 0	FNR 2011-63 MV SEQ 3.50 07/25/24	.	03/25/2016.	MBS Paydown		36,960	36,960	38,155	37,385		1,853		1,853		36,960			0	216	07/25/2024	1
31398F JG 7	FNR 2009-80 MA SEQ 4.00 04/25/2027	.	03/25/2016.	MBS Paydown		13,728	13,728	14,376	13,768		(28)		(28)		13,728			0	90	04/25/2027	1
31398R E7 6	FNR 2010-57 DP PAC 4.00 08/25/2039	.	03/25/2016.	MBS Paydown		20,210	20,210	20,879	20,210				0		20,210			0	154	08/25/2039	1
31398S TN 3	FNR 2010-146 PC PAC 4.00 09-25-2036	.	03/25/2016.	MBS Paydown		458,355	458,355	470,387	461,654		(7,545)		(7,545)		458,355			0	3,112	09/25/2036	1
31402D 7J 3	FNCI 726397 PT 4.00 07/01/2018	.	03/25/2016.	MBS Paydown		29,851	29,851	30,691	30,035		(46)		(46)		29,851			0	222	07/01/2018	1

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										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
31403D JE 0	FNCI 745561 PT 5.00 08/01/2020		03/25/2016.	MBS Paydown		19,170	19,170	19,245	19,150		4		4		19,170			0	158	08/01/2020	1
31403D KD 0	FNCI 745592 PT 5.00 01/01/2021		03/25/2016.	MBS Paydown		14,374	14,374	14,505	14,385		(5)		(5)		14,374			0	116	01/01/2021	1
31412Q SE 0	FNCI PL 932117 PT 4.00 11/01/2024		03/25/2016.	MBS Paydown		54,922	54,922	56,808	55,872		(207)		(207)		54,922			0	370	11/01/2024	1
31416W ZA 3	FNCT PL AB1636 PT 3.50 10/01/2030		03/25/2016.	MBS Paydown		22,985	22,985	23,570	23,358		243		243		22,985			0	125	10/01/2030	1
31417Y GK 7	FNCI PL MA0201 PT 4.00 10/01/24		03/25/2016.	MBS Paydown		55,587	55,587	57,410	56,678		(105)		(105)		55,587			0	374	10/01/2024	1
31417Y SD 0	FNCI PT 3.50 09/01/2025		03/25/2016.	MBS Paydown		44,353	44,353	45,924	45,618		101		101		44,353			0	273	09/01/2025	1
31417Y SK 4	FNCN MA0521 PT 3.50 09/01/2020		03/25/2016.	MBS Paydown		6,778	6,778	7,057	6,906		(24)		(24)		6,778			0	36	09/01/2020	1
31418V T5 1	FNCI AD7771 PT 4.00 07/01/2025		03/25/2016.	MBS Paydown		19,383	19,383	20,152	19,866		164		164		19,383			0	117	07/01/2025	1
31419D MQ 1	FNCI AE3066 PT 3.50 09/01/2025		03/25/2016.	MBS Paydown		34,303	34,303	35,223	34,834		75		75		34,303			0	204	09/01/2025	1
31419D NW 7	FNCI AE3104 PT 3.50 09/01/2025		03/25/2016.	MBS Paydown		5,896	5,896	6,113	6,006		(3)		(3)		5,896			0	34	09/01/2025	1
45129W MB 3	ID ST HSG 7 FIN HOME A G2 3.50 5/21/2044		03/21/2016.	MBS Paydown		22,710	22,710	23,778	23,644		(37)		(37)		22,710			0	161	05/21/2044	1
45129Y F4 3	ID HSG SFM A-2 I 4.00 07/01/2034		01/01/2016.	Paydown		40,000	40,000	42,756	42,442				0		40,000			0	769	07/01/2034	1FE
45201L WF 8	IL ST HSG DEV AUTH C 3.875 12/01/2043		03/01/2016.	MBS Paydown		23,111	23,111	23,111	23,111				0		23,111			0	141	12/01/2043	1FE
45201Y YK 7	IL HSG DEV AUTH A 2.45 06/01/2043		03/01/2016.	MBS Paydown		50,707	50,707	48,679	48,765		1,579		1,579		50,707			0	195	06/01/2043	1FE
462467 MP 3	IOWA FIN SFH 4.50 01/01/2029		01/20/2016.	Partial Call @ 100.00		15,000	15,000	16,179	15,704		(704)		(704)		15,000			0	340	01/01/2029	1FE
49130T NP 7	KY HSG CORP SER B 4.25 7/01/2027		01/15/2016.	Partial Call @ 100.00		40,000	40,000	42,072	41,033		(1,033)		(1,033)		40,000			0	859	07/01/2027	1FE
54627A CD 7	LA SFM HMOWNR ZONE B-1 5.70 12/01/2038		02/01/2016.	Partial Call @ 100.00		15,000	15,000	15,990	15,246		(246)		(246)		15,000			0	12	12/01/2038	1FE
56052F CE 3	ME HSG AUTH E-1 3.50 11/15/2035		02/22/2016.	Partial Call @ 100.00		115,000	115,000	120,678	120,505		(5,505)		(5,505)		115,000			0	62	11/15/2035	1FE
57587A HY 7	MA HSG FIN AGY REF 177 4.00 06/01/2039		03/01/2016.	Partial Call @ 100.00		15,000	15,000	16,077	15,937		(937)		(937)		15,000			0	2	06/01/2039	1FE
60416Q CD 4	MN HFA-NON AMT-MTG 4.50 01/01/2031		03/01/2016.	Partial Call @ 100.00		15,000	15,000	15,841	15,500		(500)		(500)		15,000			0	339	01/01/2031	1FE
60416Q DL 5	MN HSG FIN MTG SRS D 4.50 07/01/2034		03/01/2016.	Partial Call @ 100.00		15,000	15,000	16,193	15,711		(711)		(711)		15,000			0	339	07/01/2034	1FE
60416Q FT 6	MN HSG FIN AGY-A 2.60 09/01/2042		03/01/2016.	Partial Call @ 100.00		15,855	15,855	15,871	15,866		(11)		(11)		15,855			0	80	09/01/2042	1FE
60416Q FY 5	MN HSG FIN AGY A 3.00 07/01/2044		03/01/2016.	MBS Paydown		25,135	25,135	25,135	25,135				0		25,135			0	111	07/01/2044	1FE
60416Q GB 4	MN HSG FIN AGY D 2.875 11/01/2044		03/01/2016.	MBS Paydown		13,475	13,475	13,475	13,475				0		13,475			0	74	11/01/2044	1FE
60416Q GC 2	MINNESOTA ST HSG FIN A 2.80 02/01/2045		03/01/2016.	MBS Paydown		11,961	11,961	11,961	11,961				0		11,961			0	69	02/01/2045	1FE
60416S HX 1	MN HSG FIN AGY C AMT 4.00 1/1/2045		03/01/2016.	Partial Call @ 100.00		30,000	30,000	32,693	32,148		(2,148)		(2,148)		30,000			0	601	01/01/2045	1FE
60535G AX 0	MS ST HOME CORP SR A 4.50 12/01/2031		03/01/2016.	Partial Call @ 100.00		20,000	20,000	21,554	20,794		(794)		(794)		20,000			0	4	12/01/2031	1FE
60535Q FD 7	MS HOME CORP 5.4 06/01/2038		03/01/2016.	Partial Call @ 100.00		40,000	40,000	41,438	39,491		(382)		(382)		40,000			0	18	06/01/2038	1FE
60535Q LY 4	MS ST HOME CORP SF MTGE 2.75 12/01/2032		03/01/2016.	MBS Paydown		26,972	26,972	26,972	26,972				0		26,972			0	123	12/01/2032	1FE
60636X 8E 6	MO ST HSG SFH SR E-2 4.50 11/01/2027		03/01/2016.	Partial Call @ 100.00		40,000	40,000	43,082	41,635		(1,635)		(1,635)		40,000			0	20	11/01/2027	1FE
60637B BD 1	MISSOURI ST 4.625 05/01/2028		03/01/2016.	Partial Call @ 100.00		20,000	20,000	21,294	20,740		(740)		(740)		20,000			0	9	05/01/2028	1FE
60637B CK 4	MO SF HSG DEV SFM E4 4.25 11/01/2030		03/01/2016.	Partial Call @ 100.00		25,000	25,000	26,818	26,104		(1,104)		(1,104)		25,000			0	10	11/01/2030	1FE
64469D EF 4	NH SFM E AMT AQUIS 5.75 01/01/2037		01/01/2016.	Sinking Fund Redemption		5,000	5,000	5,230	5,061		(20)		(20)		5,000			0	144	01/01/2037	1FE
64469D EF 4	NH SFM E AMT AQUIS 5.75 01/01/2037		03/01/2016.	Partial Call @ 100.00		10,000	10,000	10,460	10,122		(162)		(162)		10,000			0	383	01/01/2037	1FE
647200 M8 4	NM MTGE FIN AUTH SFM 4.625 09/01/2025		01/01/2016.	Partial Call @ 100.00		10,000	10,000	10,497	10,264		(264)		(264)		10,000			0	3	09/01/2025	1FE
647200 M8 4	NM MTGE FIN AUTH SFM 4.625 09/01/2025		03/01/2016.	Sinking Fund Redemption		15,000	15,000	15,745	15,396		(371)		(371)		15,000			0	352	09/01/2025	1FE

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647200 N5 9	NM MTG FIN SFM 5.00 09/01/2030		03/01/2016.	Sinking Fund Redemption		40,000	40,000	43,280	41,820		(1,743)		(1,743)		40,000			0	1,000	09/01/2030	1FE
647200 V3 5	NEW MEXICO SF MTGE B-1 3.75 03/01/2043		03/01/2016.	Partial Call @ 100.00		30,000	30,000	31,794	31,226		(1,226)		(1,226)		30,000			0	563	03/01/2043	1FE
647200 X6 6	NM MTGE FIN SFM C I 4.50 10/01/2043		03/01/2016.	MBS Paydown		12,851	12,851	13,365	13,334		175		175		12,851			0	111	10/01/2043	1FE
64972C BD 4	NYC HSG DEV A TXBL 3.05 06/15/2036		03/15/2016.	MBS Paydown		160,435	160,435	160,435	160,435				0		160,435			0	815	06/15/2036	1FE
658207 MZ 5	NC ST HSG FIN SRS 2 4.25 01/01/2028		01/01/2016.	Sinking Fund Redemption		20,000	20,000	20,946	20,589		(564)		(564)		20,000			0	425	01/01/2028	1FE
658207 MZ 5	NC ST HSG FIN SRS 2 4.25 01/01/2028		02/01/2016.	Partial Call @ 100.00		30,000	30,000	31,419	30,883		(884)		(884)		30,000			0	643	01/01/2028	1FE
658877 DZ 5	N DAKOTA ST HSG 4.50 01/01/2028		01/01/2016.	Partial Call @ 100.00		35,000	35,000	37,331	36,339		(1,339)		(1,339)		35,000			0	788	01/01/2028	1FE
658909 CL 8	NORTH DAKOTA ST HSG F 4.50 01/01/2035		01/01/2016.	Sinking Fund Redemption		100,000	100,000	103,311	101,718		(1,718)		(1,718)		100,000			0	2,250	01/01/2035	1FE
677561 GZ 9	OH ST HOSP FAC 5.00 01/01/2016		01/01/2016.	Maturity		400,000	400,000	434,352	400,000				0		400,000			0	10,000	01/01/2016	1FE
67756A E2 4	OH HGR EDL HOSP A 5.00 01/01/2016		01/01/2016.	Maturity		250,000	250,000	264,068	250,000				0		250,000			0	6,250	01/01/2016	1FE
686087 SU 2	OREGON HSG & CMNTY A 3.50 07/01/2036		01/01/2016.	Paydown		15,000	15,000	15,871	15,815				0		15,000			0	175	07/01/2036	1FE
76221R RB 1	RI HSG & MTG 63A 4.00 10/01/2040		01/01/2016.	Partial Call @ 100.00		50,000	50,000	52,989	52,019		(2,019)		(2,019)		50,000			0	45	10/01/2040	1FE
83712D UH 7	SOUTH CAROLINA HSG A-2 4.00 07/01/2037		01/01/2016.	Paydown		70,000	70,000	72,641	72,381				0		70,000			0	1,353	07/01/2037	1FE
83712T BZ 3	SC ST HSG FIN/DEV SR 2 5.00 07/01/2027		02/01/2016.	Partial Call @ 100.00		5,000	5,000	5,403	5,209		(209)		(209)		5,000			0	126	07/01/2027	1FE
880459 6U 1	TN HSG DEV AGY 5.75 01/01/2037		01/01/2016.	Sinking Fund Redemption		310,000	310,000	326,920	310,000				0		310,000			0	8,913	01/01/2037	1FE
880461 BP 2	TN HSG DEV AGY 2A 4.00 07/01/2043		03/01/2016.	Partial Call @ 100.00		40,000	40,000	42,556	42,028		(2,028)		(2,028)		40,000			0	806	07/01/2043	1FE
880461 EU 8	TN HSG DEV AGY 1A AMT 4.00 07/01/2045		01/01/2016.	Paydown		25,000	25,000	26,907	26,702				0		25,000			0	556	07/01/2045	1FE
880461 EU 8	TN HSG DEV AGY 1A AMT 4.00 07/01/2045		02/01/2016.	Partial Call @ 100.00		15,000	15,000	16,144	16,021		(1,047)		(1,047)		15,000			0	334	07/01/2045	1FE
88271H EP 0	TEXAS ST HSG MTGE REV B 4.45 09/01/2028		02/01/2016.	Partial Call @ 100.00		10,000	10,000	10,712	10,449		(449)		(449)		10,000			0	3	09/01/2028	1FE
88271H EP 0	TEXAS ST HSG MTGE REV B 4.45 09/01/2028		03/01/2016.	Sinking Fund Redemption		20,000	20,000	21,424	20,898		(843)		(843)		20,000			0	452	09/01/2028	1FE
917436 X7 7	UTAH ST HSG CORP SF 4.00 07/01/2024		01/01/2016.	Sinking Fund Redemption		80,000	80,000	80,073	80,042		(31)		(31)		80,000			0	1,600	07/01/2024	1FE
91743P AH 8	UTAH HSG CORP D G2 4.00 06/21/2044		03/21/2016.	MBS Paydown		80,461	80,461	86,898	86,002		(5,559)		(5,559)		80,461			0	415	06/21/2044	1
97689P 6R 4	WI ST HSG & ECON DEV 5.50 09/01/2038		03/01/2016.	Call @ 100.00		105,000	105,000	110,094	116,930		(11,930)		(11,930)		105,000			0	2,888	09/01/2038	1FE
98322Q HV 2	WYOMING ST CMNTY DEV 3 3.00 12/01/2044		03/01/2016.	Partial Call @ 100.00		40,000	40,000	41,825	41,470		(1,470)		(1,470)		40,000			0	12	12/01/2044	1FE
3199999. Total Bonds - U.S. Special Revenue and Special Assessment						16,770,095	16,770,095	17,004,480	16,741,719	0	1,731	0	1,731	0	16,770,095	0	0	0	191,878	XXX	XXX
Bonds - Industrial and Miscellaneous																					
001406 AA 5	DCAL 2015-1A A1 ABS SEQ SNR 4.213 02/40		03/15/2016.	MBS Paydown		8,929	8,929	8,929	8,929				0		8,929			0	63	02/15/2040	1FE
00249E AA 8	AA AIRCRAFT FIN 2013-1 3.596 11/01/2017		03/01/2016.	Sinking Fund Redemption		36,616	36,616	36,616	36,616				0		36,616			0	219	11/01/2017	1FE
007036 GS 9	ARMT 2005-2 2A1 SEQ CSTR 06/25/2035		03/25/2016.	MBS Paydown		9,542	9,542	8,928	8,909		1		1		9,542			0	29	06/25/2035	1FM
009503 AB 9	AIRSP 2007-1A G2 ABS SNR FLT 06/15/2032	R	03/15/2016.	MBS Paydown		13,491	13,491	11,670	11,881		(192)		(192)		13,491			0	15	06/15/2032	1FE
01310T AG 4	ALBERTSON TL B-3 4.00 8/25/2019		03/31/2016.	Paydown		2,500	2,500	2,438	2,457		43		43		2,500			0	32	08/25/2019	3FE
01310T AH 2	ALBERTSON'S LLC TL B4 L+450 08/25/2021		03/31/2016.	Paydown		3,778	3,778	3,714			65		65		3,778			0	26	08/25/2021	3FE
02149M AB 5	CWALT 2007-J1 1A2 SEQ 5.75 03/25/2037		03/25/2016.	MBS Paydown		4,804	4,804	3,975	4,076		1,031		1,031		4,804			0	34	03/25/2037	1FM
02149M AB 5	CWALT 2007-J1 1A2 SEQ 5.75 03/25/2037		03/25/2016.	Pass-Through Loss			7	6					0					0		03/25/2037	1FM
02377U AB 0	AMER AIRLINES 2013-2 4.95 01/15/2023		01/15/2016.	Sinking Fund Redemption		27,673	27,673	27,673	27,673				0		27,673			0	685	01/15/2023	2FE

Statement for March 31, 2016 of the **National Interstate Insurance Company**

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
02666B AA 4	AH4R 2015-SFR2 A ABS SSNR 3.732 10/17/45		03/17/2016.	MBS Paydown		4,189	4,189	4,189	4,188		(0)		(0)		4,189			0	26	10/17/2045	1FE
02666B AG 1	AH4R 2015-SFR2 XS ABS RES SNR 10/17/2045		02/17/2016.	MBS Paydown									0					0		10/17/2045	1AM
03235T AA 5	ACEF 2014-1A A ABS 8.00 12/20/24		03/20/2016.	MBS Paydown		12,973	12,973	12,973	12,973				0		12,973			0	173	12/20/2024	2AM
038779 AA 2	ARBYS 2015-1A A2 ABS SEQ SNR 4.969 10/45		01/30/2016.	MBS Paydown		1,250	1,250	1,250	1,250		(0)		(0)		1,250			0		10/30/2045	2AM
04544N AD 6	ABSHE 2006-HE6 A4 SEQ SNR FLT 11/25/2036		03/25/2016.	MBS Paydown		36,110	36,110	30,332	31,508		813		813		36,110			0	39	11/25/2036	1FM
05605G AA 0	B2R 2015-2 A ABS SEQ SSNR 3.336 11/48		03/15/2016.	MBS Paydown		7,216	7,216	7,216	7,215		(5)		(5)		7,216			0	44	11/15/2048	1FE
059475 AG 8	BOAA 2007-2 2A2 NAS SSNR 6.00 06/25/37		03/25/2016.	MBS Paydown		36,137	36,137	26,245	26,953		(4,498)		(4,498)		36,137			0	358	06/25/2037	1FM
059475 AG 8	BOAA 2007-2 2A2 NAS SSNR 6.00 06/25/37		03/25/2016.	Pass-Through Loss			7,739	5,620					0					0		06/25/2037	1FM
059522 AA 0	BAFC 2007-C 6A1 SEQ SSNR FLT 05/20/2047		03/20/2016.	MBS Paydown		1,886	1,886	1,622			(1,332)		(1,332)		1,886			0	1	05/20/2047	1Z
059522 AU 6	BAFC 2007-C 1A2 PT SSNR FLT 05/20/2036		03/20/2016.	MBS Paydown		17,980	17,980	15,963			394		394		17,980			0	45	05/20/2036	1FM
059522 AU 6	BAFC 2007-C 1A2 PT SSNR FLT 05/20/2036		03/20/2016.	Pass-Through Loss			5,043	4,478					0					0		05/20/2036	1FM
071813 BA 6	BAXTER INTL 4.50 08/15/19		03/02/2016.	Cash Tender		1,691,250	1,500,000	1,588,725	1,542,376		(1,856)		(1,856)		1,540,519		150,731	150,731	36,938	08/15/2019	2FE
07386H QZ 7	BALTA 2005-2 2A3 SEQ PT SNR FLT 04/25/35		03/25/2016.	MBS Paydown		18,189	18,189	15,415			(70)		(70)		18,189			0	41	04/25/2035	1Z
073879 M5 4	BSABS 2005-AC6 21A1 SEQ SNR 5.25 09/2020		03/25/2016.	MBS Paydown		35,608	35,608	36,031	35,876		53		53		35,608			0	292	09/25/2020	1FM
11042B AA 0	BRITISH AIRWAYS 5.625 06/20/2020		03/20/2016.	Sinking Fund Redemption		21,902	21,902	21,902	21,902				0		21,902			0	308	06/20/2020	2FE
12479L AA 8	CAI 2012-1A A ABS 3.47 10/25/2027	R	03/25/2016.	MBS Paydown		50,000	50,000	50,041	50,041		(2)		(2)		50,000			0	289	10/25/2027	1FE
12479L AC 4	CAI 2013-1A A ABS 3.35 03/27/2028	R	03/25/2016.	MBS Paydown		25,000	25,000	24,998	24,999		0		0		25,000			0	140	03/27/2028	1FE
1248ME AG 4	CBASS 2007-CB4 A2D SEQ STEP 04/37		03/25/2016.	MBS Paydown		160,363	160,363	131,498	134,743		1,192		1,192		160,363			0	1,146	04/25/2037	1FM
125634 AG 0	CLIF 2013-1A ABS 2.83 03/18/2028		03/18/2016.	MBS Paydown		25,000	25,000	24,996	24,997		0		0		25,000			0	118	03/18/2028	1FE
125634 AL 9	CLIF 2013-3A A ABS 3.67 11/18/2028		03/18/2016.	MBS Paydown		14,778	14,778	14,777	14,777		0		0		14,778			0	90	11/18/2028	1FE
125634 AN 5	CLIF 2014-1A A ABS PT SNR 3.29 06/18/29		03/18/2016.	MBS Paydown		12,616	12,616	12,611	12,606		0		0		12,616			0	66	06/18/2029	1FE
12563L AA 5	CLIF 2016-1A A ABS SNR 4.21 02/18/41		03/18/2016.	MBS Paydown		11,677	11,677	11,676			0		0		11,677			0	49	02/18/2041	1FE
12667F 5E 1	CWALT 2005-6CB 1A3 SEQ SNR 5.25 04/25/35		03/25/2016.	MBS Paydown		45,368	45,368	41,261	39,546		(163)		(163)		45,368			0	403	04/25/2035	1FM
12667F 5E 1	CWALT 2005-6CB 1A3 SEQ SNR 5.25 04/25/35		03/25/2016.	Pass-Through Loss			1,852	1,684					0					0		04/25/2035	1FM
13054P AD 4	CALIFORNIA PIZZA TL LIBOR+425 03/29/2018		03/31/2016.	Paydown		244	244	225			19		19		244			0	0	03/29/2018	4FE
162809 AA 5	CHECKERS DRIVE-IN 11.00 12/01/2017		01/06/2016.	Call @ 105.50		1,055,000	1,000,000	1,000,000	1,000,000				0		1,000,000		55,000	55,000	10,694	12/01/2017	4FE
17309A AD 1	CMALT 2006-A1 1A4 NAS 5.75 04/25/36		03/25/2016.	MBS Paydown		11,987	11,987	10,652	10,131		453		453		11,987			0	104	04/25/2036	1FM
17309A AD 1	CMALT 2006-A1 1A4 NAS 5.75 04/25/36		03/25/2016.	Pass-Through Loss			1,837	1,632					0					0		04/25/2036	1FM
21050A AA 0	CCOLT 2015-1 A ABS SNR 2.82 03/15/2021		03/15/2016.	MBS Paydown		66,661	66,661	66,657	66,658		26		26		66,661			0	304	03/15/2021	2AM
228452 AB 4	CRNPT 2012-1A A1LB CLO FLT 11/21/2022		02/20/2016.	MBS Paydown		91,654	91,654	91,654	91,654				0		91,654			0	447	11/21/2022	1FE
24736X AA 6	DELTA AIR LINES 15-1AA 3.625 07/30/2027		01/30/2016.	Sinking Fund Redemption		19,807	19,807	19,807	19,806		(0)		(0)		19,807			0		07/30/2027	1FE
24736Y AA 4	DELTA AIR LINES 15-1A 3.875 07/30/2027		01/30/2016.	Sinking Fund Redemption		9,898	9,898	9,898	9,898		(0)		(0)		9,898			0		07/30/2027	1FE
251510 DP 5	DBALT 2005-2 1A7 NAS SNR CSTR 04/25/35		03/25/2016.	MBS Paydown		25,989	25,989	26,144	26,397		(499)		(499)		25,989			0	246	04/25/2035	3FM
25755T AD 2	DPABS 2015-1A A2I ABS SNR 3.484 10/25/45		01/25/2016.	MBS Paydown		5,000	5,000	5,000	5,000				0		5,000			0	45	10/25/2045	2AM
26827E AC 9	ECAF 2015-1A A2 ABS SNR 4.947 06/15/2040	R	03/15/2016.	MBS Paydown		8,828	8,828	8,828	8,828				0		8,828			0	109	06/15/2040	1FE
26971H AB 8	EGLE 2014-1A A2 ABS SNR SEQ 4.31 12/39	R	03/15/2016.	MBS Paydown		6,250	6,250	6,250	6,250				0		6,250			0	45	12/15/2039	1FE

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
29445U AB 1	EQLS 2007-1 A2B SEQ SNR FLT 04/25/2037		03/25/2016.	MBS Paydown		27,665	27,665	22,987	23,360		185		185		27,665			0	22	04/25/2037	1FM
30605X AA 1	FWAY 2012-1 A2 ABS 4.21 10/15/2042		03/15/2016.	MBS Paydown		10,843	10,843	10,843	10,843				0		10,843			0	76	10/15/2042	1FE
30605X AC 7	FWAY 2015-1A A2 ABS PT SNR 4.213 11/42		03/15/2016.	MBS Paydown		7,500	7,500	7,500	7,500				0		7,500			0	53	11/15/2042	1FE
320209 AA 7	FIRST FIN BANCORP 5.125 08/25/2025		03/29/2016.	Payment on Intercompany Balance		2,000,000	2,000,000	2,000,000	2,000,000				0		2,000,000			0		08/25/2025	2FE
32027L AE 5	FFML 2006-FF14 A5 SEQ SNR FLT 10/25/2036		03/25/2016.	MBS Paydown		38,252	38,252	33,901	34,181		(152)		(152)		38,252			0	35	10/25/2036	1FM
32028H AD 5	FFML 2006-FF10 A4 SEQ FLT 07/25/2036		03/25/2016.	MBS Paydown		59,666	59,666	55,601	57,396		861		861		59,666			0	48	07/25/2036	1FM
32051G EZ 4	FHAMS 2004-AA7 1A1 SEQ SSNR FLT 02/25/35		03/25/2016.	MBS Paydown		37,186	37,186	31,608			3,712		3,712		37,186			0	71	02/25/2035	1FM
32051G SD 8	FHAMS 2005-FA5 3A1 SEQ SSNR 5.50 8/25/35		03/25/2016.	MBS Paydown		81,046	81,046	67,673	62,760		8,901		8,901		81,046			0	663	08/25/2035	1FM
32052K AB 1	FHASI 2006-AR2 2A1 SEQ SSNR CSTR 07/36		03/25/2016.	MBS Paydown		64,391	64,391	54,376	55,229		6,730		6,730		64,391			0	149	07/25/2036	1FM
32052K AB 1	FHASI 2006-AR2 2A1 SEQ SSNR CSTR 07/36		03/25/2016.	Pass-Through Loss			11	10					0					0		07/25/2036	1FM
362257 AB 3	GSAA 2006-17 A2 SEQ FLT 11/25/2036		03/25/2016.	MBS Paydown		44,287	44,287	44,287	22,826				0		44,287			0	44	11/25/2036	1FM
3622EA AA 8	GSAA 2007-3 1A1A SEQ SSNR FLT 03/25/2047		03/25/2016.	MBS Paydown		53,465	53,465	35,506	18,388		727		727		53,465			0	48	03/25/2047	1FM
362341 7S 2	GSR 2006-1F 4A1 SEQ SNR 5.50 02/25/2036		03/25/2016.	MBS Paydown		55,498	55,498	53,556	52,413	17	83		101		55,498			0	539	02/25/2036	4FM
362341 7S 2	GSR 2006-1F 4A1 SEQ SNR 5.50 02/25/2036		03/25/2016.	Pass-Through Loss			1,096	1,057		0			0					0		02/25/2036	4FM
362341 XG 9	GSR 2005-AR7 6A1 SEQ SNR FLT 11/25/2035		03/25/2016.	MBS Paydown		8,776	8,776	8,353					0		8,776			0	21	11/25/2035	1FM
362381 AA 3	GSAA 2006-12 A1 SEQ FLT 08/25/2036		03/25/2016.	MBS Paydown		11,773	11,773	11,773	7,289				0		11,773			0	9	08/25/2036	1FM
36298Y AA 8	GSAA 2006-14 A1 SEQ FLT 09/25/2036		03/25/2016.	MBS Paydown		16,691	16,691	16,691	9,772				0		16,691			0	14	09/25/2036	1FM
36828Q QH 2	GECMC 2005-C4 AJ MEZ SEQ CSTR 11/2045		08/28/2013.	CITIGROUP									0					0		11/10/2045	1FM
37247D AK 2	GENWORTH HOLDINGS 6.515 05/22/2018		03/23/2016.	Consent Fee		2,938							0		2,938			0		05/22/2018	3FE
37247D AL 0	GENWORTH HOLDING 8.625 12/15/2016		01/19/2016.	Make Whole Call @ 106.661		106,661	100,000	106,500	103,217				0		103,217		3,444	3,444	815	12/15/2016	3FE
37247D AP 1	GENWORTH FINL 7.625 09/24/2021		03/23/2016.	Consent Fee		12,375							0		12,375			0		09/24/2021	3FE
37952U AB 9	SEACO 2013-1A A ABS 2.98 04/17/2028	R	03/17/2016.	MBS Paydown		25,000	25,000	24,318	24,450		18		18		25,000			0	124	04/17/2028	1FE
37952U AC 7	SEACO 2013-2A A ABS 3.67 11/17/2028	R	03/17/2016.	MBS Paydown		12,500	12,500	12,499	12,499		0		0		12,500			0	76	11/17/2028	1FE
37952U AD 5	SEACO 2014-1A A1 ABS SNR 3.19 07/17/24	R	03/17/2016.	MBS Paydown		25,000	25,000	24,995	24,995		0		0		25,000			0	133	07/17/2029	1FE
38143U SC 6	GOLDMAN SACHS GP 3.625 02/07/2016		02/07/2016.	Maturity		300,000	300,000	300,353	300,008		(8)		(8)		300,000			0	5,438	02/07/2016	1FE
40052T AA 7	GRYPHON FUNDING 0.00 8/05/2050		03/05/2016.	Paydown		30,807	30,807	15,139					0				30,807	30,807	15	08/05/2050	6*
40066N AA 4	GUANAY FI LTD 6.00 12/15/2020	R	03/15/2016.	Sinking Fund Redemption		55,931	55,931	56,280	55,231	903	(15)		888		55,931			0	839	12/15/2020	3FE
40442L AB 1	H2 2015-1A AFX CDO SEQ SSNR 3.3526 06/49		03/24/2016.	MBS Paydown		4,169	4,169	4,169	4,169		(0)		(0)		4,169			0	14	06/24/2049	1FE
41161V AC 4	HVMLT 2006-7 2A1A SEQ SSNR FLT 09/19/46		03/19/2016.	MBS Paydown		25,493	25,493	19,996	19,243				0		25,493			0	25	09/19/2046	1FM
411707 AA 0	HNGRY 2013-1A A2 ABS 4.474 03/20/2043		03/20/2016.	MBS Paydown		7,500	7,500	7,500	7,500				0		7,500			0	84	03/20/2043	2AM
43739H AA 8	HMBT 2006-2 A1 SEQ SNR FLT 12/25/2036		03/25/2016.	MBS Paydown		36,456	36,456	31,899			512		512		36,456			0	27	12/25/2036	1FM
438516 AP 1	HONEYWELL INTL 5.40 03/15/2016		03/15/2016.	Maturity		1,330,000	1,330,000	1,450,780	914,979		(7,277)		(7,277)		1,330,000			0	35,910	03/15/2016	1FE
45112A AA 5	ICONX 2012-1A A ABS 4.229 01/25/2043		01/25/2016.	MBS Paydown		17,464	17,464	17,464	17,464				0		17,464			0	185	01/25/2043	2AM
45257E AB 0	IMSA 2006-5 1A1B SEQ SSNR FLT 02/25/2037		03/25/2016.	MBS Paydown		2,003	2,003	1,705			8		8		2,003			0	1	02/25/2037	1FM
45257E AB 0	IMSA 2006-5 1A1B SEQ SSNR FLT 02/25/2037		03/25/2016.	Pass-Through Loss			(342)						0					0		02/25/2037	1FM

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
45660K AA 9	INDX 2006-AR39 A1 SEQ SSNR FLT 2/25/2037	.	03/25/2016.	MBS Paydown		25,752	25,752	20,746	20,897		(202)		(202)		25,752			0	25	02/25/2037	1FM
45660L CK 3	INDX 2005-AR2 1A1 SEQ SSNR FLT 02/25/35	.	03/25/2016.	MBS Paydown		9,813	9,813	7,066			(919)		(919)		9,813			0	13	02/25/2035	1AM
466247 SE 4	JPMMT 2005-A5 1A2 SEQ CSTR 08/25/35	.	03/25/2016.	MBS Paydown		179,570	179,570	151,961	150,020		15,158		15,158		179,570			0	738	08/25/2035	1FM
46626L FL 9	JPMAC 2006-FRE1 A3 SEQ FLT 05/25/2035	.	03/25/2016.	MBS Paydown		56,111	56,111	52,657	54,114		(22)		(22)		56,111			0	71	05/25/2035	1FM
46627M FA 0	JPALT 2006-S1 3A2 SEQ FLT 03/25/36	.	03/25/2016.	MBS Paydown		47,394	47,394	37,649	43,170		333		333		47,394			0	56	03/25/2036	1FM
46627M FA 0	JPALT 2006-S1 3A2 SEQ FLT 03/25/36	.	03/25/2016.	Pass-Through Loss			1,123	2,380					0					0		03/25/2036	1FM
46629E AC 7	JPALT 2006-A4 A3 SEQ FLT 09/25/2036	.	03/25/2016.	MBS Paydown		29,472	29,472	29,469	25,711				0		29,472			0	24	09/25/2036	1FM
46629E AC 7	JPALT 2006-A4 A3 SEQ FLT 09/25/2036	.	03/25/2016.	Pass-Through Loss			6,446	6,446					0					0		09/25/2036	1FM
50219P AA 4	LSTRZ 2016-1 A1 SEQ SSNR FLT 01/01/2021	.	03/01/2016.	MBS Paydown		17,709	17,709	17,267			(97)		(97)		17,709			0	27	01/01/2021	1FE
525ESC 1C 3	LEHMAN ESCROW 12/23/2010	.	03/31/2016.	Escrow Reorganization Distribution		6,845							0				6,845	6,845		12/23/2099	6*
525ESC 5A 3	LEHMAN ESCROW BROS 12/23/2099	.	03/31/2016.	Escrow Reorganization Distribution		13,603							0				13,603	13,603		12/23/2099	6*
565849 AL 0	MARATHON OIL CORP 3.85 06/01/2025	.	03/29/2016.	Payment on Intercompany Balance		234,013	250,000	233,290	233,782		338		338		234,120		(107)	(107)		06/01/2025	3FE
59565A AB 6	MIDCONTINENT EXP 6.70 09/15/2019	.	01/21/2016.	RBC CAPITAL MARKETS		81,900	105,000	107,097	98,257				0		98,257		(16,357)	(16,357)	2,560	09/15/2019	2FE
61755F AA 3	MSST 2007-1 A1 SEQ FLT 06/25/2037	.	03/25/2016.	MBS Paydown		19,899	19,899	18,549	19,389		(60)		(60)		19,899			0	19	06/25/2037	1FM
63860H AC 3	NSTR 2007-A AV3 SEQ FLT 03/25/2037	.	03/25/2016.	MBS Paydown		118,188	118,188	110,624	114,687		749		749		118,188			0	101	03/25/2037	1FM
63860L AC 4	NSTR 2007-B 2AV2 SEQ FLT 04/25/2037	.	03/25/2016.	MBS Paydown		113,714	113,714	101,347	107,049		882		882		113,714			0	120	04/25/2037	1FM
67085E AF 3	OFSI 2006-1A D CLO MEZ FLT 09/20/19	.	03/20/2016.	MBS Paydown		500,000	500,000	482,969	500,000				0		500,000			0	2,932	09/20/2019	2AM
70454B AN 9	PEABODY ENERGY TL LIBOR+325 9/24/2020	.	03/31/2016.	Paydown		6,461	6,461	5,393	2,344	2,389	38		2,427		6,461			0	103	09/24/2020	5FE
730481 AF 5	JB POINDEXTER 9.00 04/01/2022	.	01/15/2016.	JEFFERIES & CO.		240,350	230,000	230,000	230,000				0		230,000		10,350	10,350	6,325	04/01/2022	4FE
749239 AD 1	RAMP 2006-RZ5 A2 SEQ FLT 08/25/2046	.	03/25/2016.	MBS Paydown		56,307	56,307	51,709	54,048		(531)		(531)		56,307			0	54	08/25/2046	1FM
74924N AB 3	RASC 2007-KS4 A2 SEQ FLT 05/25/2037	.	03/25/2016.	MBS Paydown		43,161	43,161	41,489	63,584		(22,081)		(22,081)		41,503		1,658	1,658	47	05/25/2037	1FM
74929F BB 4	RBSSP 2010-3 6A2 SEQ SSUP 6.0 03/37 RE	.	03/26/2016.	MBS Paydown		6,963	6,963	6,946	6,952		6		6		6,963			0	116	03/26/2037	2FM
74966U AL 4	RPI FINANCE TRUST TL B4 L+275 11/09/2020	.	03/31/2016.	Paydown		1,263	1,263	1,261			2		2		1,263			0	3	11/09/2020	2FE
74978B AA 6	RAAC 2007-RP3 A SEQ SNR FLT 10/25/2046	.	03/25/2016.	MBS Paydown		27,459	27,459	24,093	24,466		(126)		(126)		27,459			0	38	10/25/2046	1FM
75115B AC 3	RALI 2006-QA5 2A1 SEQ SSNR FLT 07/25/36	.	03/25/2016.	MBS Paydown		8,998	8,998	6,929			189		189		8,998			0	36	07/25/2036	1Z
75115B AC 3	RALI 2006-QA5 2A1 SEQ SSNR FLT 07/25/36	.	03/25/2016.	Pass-Through Loss			1,392	1,072					0					0		07/25/2036	1Z
760985 UR 0	RAMP 2003-RS4 AI5 SEQ STP 05/25/2033	.	03/25/2016.	MBS Paydown		102,214	102,214	74,105	77,498		(9,019)		(9,019)		102,214			0	921	05/25/2033	1FM
76110W SZ 0	RASC 2003-KS7 AI5 SEQ STP 09/25/2033	.	03/25/2016.	MBS Paydown		41,038	41,038	35,703	36,684		1,636		1,636		41,038			0	316	09/25/2033	1FM
76110W Y8 3	RASC 2005-KS6 M3 MEZ FLT 07/25/2035	.	03/25/2016.	MBS Paydown		711,125	711,125	556,456	697,133		8,894		8,894		711,125			0	1,052	07/25/2035	1FM
761118 FM 5	RALI 2005-QA9 NB4 SEQ SSNR FLT 08/25/35	.	03/25/2016.	MBS Paydown		6,692	6,692	5,619			543		543		6,692			0	19	08/25/2035	1FM
761118 FM 5	RALI 2005-QA9 NB4 SEQ SSNR FLT 08/25/35	.	03/25/2016.	Pass-Through Loss			385	323					0					0		08/25/2035	1FM
76111X TE 3	RFMSI 2005-SA1 2A SEQ 2.9425 03/25/2035	.	01/25/2016.	MBS Paydown		477	477	448	449		(220)		(220)		477			0	1	03/25/2035	1FM
80875A AJ 0	SCIENTIFIC GAMES TL B1 LIB+500 10/18/20	.	03/31/2016.	Paydown		1,270	1,270	1,194	331	26	76		102		1,270			0	6	10/18/2020	3FE
81788Y AA 1	767-3-25285 & 25392 TRUST 5.25 10/05/22	.	03/05/2016.	Paydown		9,562	9,562	9,562					0		9,562			0	32	10/05/2022	2FE
82321U AA 1	SHNTN 2015-1A A ABS SNR 4.75 10/15/2042	.	03/15/2016.	MBS Paydown		22,908	22,908	22,688	22,693		6		6		22,908			0	183	10/15/2042	1FE

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										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
82650A AA 6	SRFC 2012-3A A ABS 1.87 08/20/2029	.	03/20/2016.	MBS Paydown		37,902	37,902	37,895	37,897		17		17		37,902			0	115	08/20/2029	1FE
83417F AA 7	SOCTY 2014-2 A ABS PT 4.02 07/20/2044	.	01/20/2016.	MBS Paydown		10,277	10,277	10,277	10,277				0		10,277			0	207	07/20/2044	2AM
83417P AA 5	SOCTY 2015-1 A ABS SEQ SNR 4.18 08/45	.	02/20/2016.	MBS Paydown		25,651	25,651	25,638	25,638		3		3		25,651			0	536	08/21/2045	1FE
85172E AA 0	SLFT 2013-BA A ABS 3.92 01/16/23	.	02/15/2016.	MBS Paydown		2,000,000	2,000,000	1,996,918	1,999,095		905		905		2,000,000			0	13,067	01/16/2023	1FE
863579 C3 0	SARM 2005-21 6A3 SEQ SSNR FLT 11/25/2035	.	03/25/2016.	MBS Paydown		3,889	3,889	3,291					0		3,889			0	9	11/25/2035	1Z
863579 C3 0	SARM 2005-21 6A3 SEQ SSNR FLT 11/25/2035	.	03/25/2016.	Pass-Through Loss			5	4					0					0		11/25/2035	1Z
863579 UU 0	SARM 2005-15 4A1 PT SSNR FLT 07/25/2035	.	03/25/2016.	MBS Paydown		21,518	21,518	18,479			100		100		21,518			0	77	07/25/2035	1FM
863579 UU 0	SARM 2005-15 4A1 PT SSNR FLT 07/25/2035	.	03/25/2016.	Pass-Through Loss			1,523	1,308					0					0		07/25/2035	1FM
863587 AE 1	SAIL 2006-3 A5 SEQ FLT 06/25/2036	.	03/25/2016.	MBS Paydown		42,669	42,669	36,802	36,836		(1,853)		(1,853)		42,669			0	43	06/25/2036	1FM
86358R DX 2	SASC 2001-SB1 A5 SEQ 3.375 8/25/31	.	03/25/2016.	MBS Paydown		10,700	10,700	9,670	9,857		(296)		(296)		10,700			0	60	08/25/2031	1FM
863619 AB 8	SASC 2007-OSI A2 SEQ FLT 06/25/2037	.	03/25/2016.	MBS Paydown		25,097	25,097	23,717	24,574		(570)		(570)		25,097			0	24	06/25/2037	1FM
872225 AD 9	TBW 2006-5 A3 SEQ STP 11/25/2036	.	03/25/2016.	MBS Paydown		13,576	13,576	11,998	12,006		(313)		(313)		13,576			0	104	11/25/2036	1FM
87246Y AA 4	TIAA ASSET MGMT 2.95 11/01/2019	.	03/29/2016.	Payment on Intercompany Balance		1,997,312	2,000,000	1,996,400	1,997,196		169		169		1,997,365		(53)	(53)		11/01/2019	2FE
87407P AA 8	TAL 2013-1A A ABS 2.83 02/22/2038	.	03/20/2016.	MBS Paydown		25,000	25,000	24,996	24,997		0		0		25,000			0	118	02/22/2038	1FE
87407P AJ 9	TAL 2014-1A A ABS SNR 3.51 02/22/2039	.	03/20/2016.	MBS Paydown		25,000	25,000	25,000	25,000				0		25,000			0	146	02/22/2039	1FE
88156E AB 2	TMTS 2006-17HE A2B1 SEQ SNR FLT 01/25/38	.	03/25/2016.	MBS Paydown		2,932	2,932	2,503			(566)		(566)		2,932			0	2	01/25/2038	1Z
88156E AB 2	TMTS 2006-17HE A2B1 SEQ SNR FLT 01/25/38	.	03/25/2016.	Pass-Through Loss			(11)						0					0		01/25/2038	1Z
88314R AA 4	TMCL 2013-1A A ABS SEQ 3.9 09/20/2038	R	03/20/2016.	MBS Paydown		37,500	37,500	37,308	37,347		5		5		37,500			0	244	09/20/2038	1FE
88314R AC 0	TMCL 2014-1A A ABS SNR 3.27 10/20/2039	R	03/20/2016.	MBS Paydown		46,250	46,250	45,738	45,743		15		15		46,250			0	252	10/20/2039	1FE
90343K AN 2	US SILICA CO TL B LIBOR+300 7/22/2020	.	03/31/2016.	Paydown		508	508	475	468	12	1		13		508			0	5	07/23/2020	4FE
909319 AA 3	UNITED AIR 2013-1 A 4.30 08/15/2025	.	02/15/2016.	Sinking Fund Redemption		24,915	24,915	24,915	24,915				0		24,915			0	536	08/15/2025	1FE
92922F 3N 6	WAMU 2005-AR12 1A8 SEQ SSNR FLT 10/25/35	.	03/25/2016.	MBS Paydown		3,415	3,415	3,225			(149)		(149)		3,415			0	7	10/25/2035	1FM
93364L AC 2	WMCMS 2007-SL3 A1A SEQ SSNR CSTR 03/45	.	03/23/2016.	MBS Paydown		53,875	53,875	56,030	54,821		(521)		(521)		53,875			0	362	03/23/2045	1FM
939336 X9 9	WAMU 2005-AR1 A2B MEZ SEQ FLT 01/25/2045	.	03/25/2016.	MBS Paydown		29,664	29,664	26,179			(934)		(934)		29,664			0	48	01/25/2045	1AM
94984D AC 8	WFMBS 2006-AR13 A3SEQ SSNR FLT 09/25/36	.	03/25/2016.	MBS Paydown		6,459	6,459	5,976			209		209		6,459			0	15	09/25/2036	1FM
94984D AC 8	WFMBS 2006-AR13 A3SEQ SSNR FLT 09/25/36	.	03/25/2016.	Pass-Through Loss			1,301	1,203					0					0		09/25/2036	1FM
95058X AB 4	WEN 2015-1A A2II ABS SEQ SNR 4.08 06/45	.	03/15/2016.	MBS Paydown		5,000	5,000	5,000	5,000				0		5,000			0	51	06/15/2045	2AM
96032U AA 1	WESTR 2012-3A A ABS 2.50 03/20/25	.	03/20/2016.	MBS Paydown		60,351	60,351	60,351	60,351				0		60,351			0	246	03/20/2025	1FE
96033L AA 0	WESTR 2015-2A A ABS SEQ SSNR 3.2 07/28	.	03/20/2016.	MBS Paydown		77,487	77,487	77,384	77,383		3		3		77,487			0	412	07/20/2028	1FE
G0620B AB 4	ATLSS 2014-1 A ABS SNR 4.875 12/15/2039	.	03/15/2016.	MBS Paydown		15,600	15,600	15,600	15,600				0		15,600			0	106	12/15/2039	1FE
G3163H AC 6	C&J ENERGY TL B1 LIBOR + 550 03/19/2020	.	03/31/2016.	Paydown		2,500	2,500	2,150	1,520	671	15		686		2,500			0	27	03/19/2020	5FE
G3600K AB 2	FLOATEL INTL TL B LIBOR+500 06/13/2020	F	03/31/2016.	Paydown		1,385	1,385	1,078	607				0		1,385			0	42	06/13/2020	5FE
Q3930A AC 2	FMG TL LIBOR + 275 6/30/2019	F	03/31/2016.	Paydown		3,797	3,797	3,389	2,805	644	5		649		3,797			0	40	06/30/2019	3FE
3899999. Total Bonds - Industrial and Miscellaneous						15,499,935	15,272,094	15,010,916	14,290,017	4,661	1,575	0	6,236	0	15,244,013	0	255,921	255,921	131,981	XXX	XXX
8399997. Total Bonds - Part 4						34,269,137	34,019,151	34,104,132	33,040,341	4,661	2,426	0	7,087	0	34,013,216	0	255,921	255,921	347,586	XXX	XXX
8399999. Total Bonds						34,269,137	34,019,151	34,104,132	33,040,341	4,661	2,426	0	7,087	0	34,013,216	0	255,921	255,921	347,586	XXX	XXX

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										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
Preferred Stocks - Industrial and Miscellaneous																					
369604 BP 7	GEN ELECTRIC CO 4.20 C	.	01/20/2016.	Exchanged	1,094,000.000	1,104,940		984,600	1,088,530	(103,860)	70		(103,790)		984,740		120,200	120,200	5,418	XXX	P1UFE...
8499999. Total Preferred Stocks - Industrial and Miscellaneous						1,104,940	XXX	984,600	1,088,530	(103,860)	70	0	(103,790)	0	984,740	0	120,200	120,200	5,418	XXX	XXX
8999997. Total Preferred Stocks - Part 4						1,104,940	XXX	984,600	1,088,530	(103,860)	70	0	(103,790)	0	984,740	0	120,200	120,200	5,418	XXX	XXX
8999999. Total Preferred Stocks						1,104,940	XXX	984,600	1,088,530	(103,860)	70	0	(103,790)	0	984,740	0	120,200	120,200	5,418	XXX	XXX
Common Stocks - Industrial and Miscellaneous																					
143905 10 7	CARRIAGE SERVICES INC	.	01/08/2016.	DA DAVIDSON	2,779.000	63,323	XXX	43,689	66,974	(23,285)			(23,285)		43,689		19,634	19,634		XXX	L
23283R 10 0	CYRUSONE INC	.	01/27/2016.	BNY MELLON CAPITAL	2,769.000	99,486	XXX	50,671	103,699	(53,028)			(53,028)		50,671		48,815	48,815	872	XXX	L
268948 10 6	EAGLE BANCORP INC	.	02/08/2016.	BNY MELLON CAPITAL	4,160.000	183,871	XXX	142,093	209,955	(67,863)			(67,863)		142,093		41,779	41,779		XXX	L
653656 10 8	NICE SYSTEMS LTD-SPONS ADR	R	02/08/2016.	BNY MELLON CAPITAL	3,216.000	181,530	XXX	125,743	184,341	(58,598)			(58,598)		125,743		55,786	55,786		XXX	L
86183P 10 2	STONERIDGE INC	.	03/30/2016.	JP MORGAN SECURITIES INC	3,866.000	55,915	XXX	40,860	57,217	(16,357)			(16,357)		40,860		15,055	15,055		XXX	L
97186T 10 8	WILSHIRE BANCORP INC	.	01/08/2016.	KEEFE BRUYETTE WOODS	14,692.000	158,610	XXX	144,857	169,693	(24,836)			(24,836)		144,857		13,754	13,754	882	XXX	L
G0464B 10 7	ARGO GROUP INTERNATIONAL HOLDINGS	F	03/04/2016.	NORTHCOAST RESEARCH	1,955.000	109,049	XXX	51,808	116,987	(65,179)			(65,179)		51,808		57,241	57,241	116	XXX	L
G0464B 10 7	ARGO GROUP INTERNATIONAL HOLDINGS	F	03/23/2016.	RAYMOND JAMES & ASSOCIATES	4,709.000	266,923	XXX	154,278	281,787	(127,508)			(127,508)		154,278		112,645	112,645	1,351	XXX	L
9099999. Total Common Stocks - Industrial and Miscellaneous						1,118,708	XXX	754,000	1,190,652	(436,653)	0	0	(436,653)	0	754,000	0	364,708	364,708	3,220	XXX	XXX
9799997 Total Common Stocks - Part 4						1,118,708	XXX	754,000	1,190,652	(436,653)	0	0	(436,653)	0	754,000	0	364,708	364,708	3,220	XXX	XXX
9799999. Total Common Stocks						1,118,708	XXX	754,000	1,190,652	(436,653)	0	0	(436,653)	0	754,000	0	364,708	364,708	3,220	XXX	XXX
9899999. Total Preferred and Common Stocks						2,223,648	XXX	1,738,600	2,279,182	(540,513)	70	0	(540,443)	0	1,738,740	0	484,908	484,908	8,638	XXX	XXX
9999999. Total Bonds, Preferred and Common Stocks						36,492,785	XXX	35,842,732	35,319,523	(535,852)	2,496	0	(533,356)	0	35,751,956	0	740,829	740,829	356,224	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. D - Sn. 1
NONE

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

Sch. DL - Pt. 1
NONE

Sch. DL - Pt. 2
NONE

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1		2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
						6	7	8	
Depository		Code	Rate of Interest	Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	First Month	Second Month	Third Month	*
Open Depositories									
Fifth Third	Cincinnati, OH					22,164,045	7,246,230	(6,193,699)	XXX
First Hawaiian	Honolulu, HI					48,675	47,219	46,434	XXX
Wells Fargo	Richmond, VA			2		5,001	5,002	10,003	XXX
0199999. Total Open Depositories		XXX	XXX	2	0	22,217,721	7,298,451	(6,137,262)	XXX
0399999. Total Cash on Deposit		XXX	XXX	2	0	22,217,721	7,298,451	(6,137,262)	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX	750	750	750	XXX
0599999. Total Cash		XXX	XXX	2	0	22,218,471	7,299,201	(6,136,512)	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

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

NONE