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QUARTERLY STATEMENT

As of September 30, 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	2. Arthur Jeffrey Gonzales	Senior VP, General Counsel, & Secretary
3. Julie Ann McGraw	VP, Chief Financial Officer, & 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, Chief Information Officer		

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........ OH
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	Senior VP, General Counsel, & Secretary	VP, Chief Financial Officer, & Treasurer
(Title)	(Title)	(Title)

Subscribed and sworn to before me
This 10th day of November

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

ASSETS

	Current Statement Date			4
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	December 31 Prior Year Net Admitted Assets
1. Bonds	717,794,220		717,794,220	668,717,649
2. Stocks:				
2.1 Preferred stocks	15,369,390		15,369,390	14,834,966
2.2 Common stocks	225,709,768	1,071,926	224,637,842	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)	17,176,357		17,176,357	16,600,385
4.2 Properties held for the production of income (less $..........0 encumbrances)			0	
4.3 Properties held for sale (less $..........0 encumbrances)			0	
5. Cash ($.....(901,856)), cash equivalents ($..........0) and short-term investments ($.....51,306,330)	50,404,474		50,404,474	35,405,550
6. Contract loans (including $..........0 premium notes)			0	
7. Derivatives			0	
8. Other invested assets	35,486,252		35,486,252	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)	1,061,940,462	1,071,926	1,060,868,536	982,084,897
13. Title plants less $..........0 charged off (for Title insurers only)			0	
14. Investment income due and accrued	5,840,391		5,840,391	6,050,715
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	23,149,011	30,928	23,118,083	11,941,121
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $..........0 earned but unbilled premiums)	129,933,470	739,457	129,194,013	154,828,220
15.3 Accrued retrospective premiums ($..........0) and contracts subject to redetermination ($..........0)			0	
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	22,713,252		22,713,252	4,845,935
16.2 Funds held by or deposited with reinsured companies	3,699,533		3,699,533	4,169,889
16.3 Other amounts receivable under reinsurance contracts			0	
17. Amounts receivable relating to uninsured plans			0	
18.1 Current federal and foreign income tax recoverable and interest thereon	715,813		715,813	2,922,408
18.2 Net deferred tax asset	26,240,817	297,535	25,943,282	23,084,669
19. Guaranty funds receivable or on deposit			0	
20. Electronic data processing equipment and software	1,584,348		1,584,348	1,504,791
21. Furniture and equipment, including health care delivery assets ($..........0)			0	
22. Net adjustment in assets and liabilities due to foreign exchange rates			0	
23. Receivables from parent, subsidiaries and affiliates	4,842,836		4,842,836	5,834,669
24. Health care ($..........0) and other amounts receivable			0	
25. Aggregate write-ins for other than invested assets	3,652,914	785,430	2,867,484	2,872,902
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25)	1,284,312,848	2,925,276	1,281,387,572	1,200,140,217
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts			0	
28. Total (Lines 26 and 27)	1,284,312,848	2,925,276	1,281,387,572	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	1,845,311	127,663	1,717,649	1,732,673
2502. Commission receivable	658,738	15,798	642,940	444,526
2503. Prepaid expenses	641,970	641,970	0	
2598. Summary of remaining write-ins for Line 25 from overflow page	506,895	0	506,895	695,702
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above)	3,652,914	785,430	2,867,484	2,872,902

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31 Prior Year
1.	Losses (current accident year $.....94,120,838)	337,485,460	329,140,383
2.	Reinsurance payable on paid losses and loss adjustment expenses		
3.	Loss adjustment expenses	75,353,028	73,996,145
4.	Commissions payable, contingent commissions and other similar charges	10,989,217	10,873,039
5.	Other expenses (excluding taxes, licenses and fees)	13,825,332	5,825,499
6.	Taxes, licenses and fees (excluding federal and foreign income taxes)	4,437,400	5,588,197
7.1	Current federal and foreign income taxes (including $..........0 on realized capital gains (losses))		
7.2	Net deferred tax liability		
8.	Borrowed money $..........0 and interest thereon $..........0		
9.	Unearned premiums (after deducting unearned premiums for ceded reinsurance of $.....146,507,104 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)	147,446,890	133,053,010
10.	Advance premium	575,142	475,926
11.	Dividends declared and unpaid:		
	11.1 Stockholders		
	11.2 Policyholders		
12.	Ceded reinsurance premiums payable (net of ceding commissions)	26,056,338	24,113,155
13.	Funds held by company under reinsurance treaties	279,361,633	293,326,164
14.	Amounts withheld or retained by company for account of others	19,838,613	18,619,070
15.	Remittances and items not allocated	6,076,411	2,086,218
16.	Provision for reinsurance (including $..........0 certified)	3,980,655	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	20,906,994	3,607,035
20.	Derivatives		
21.	Payable for securities	4,871,993	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	755	35,363
26.	Total liabilities excluding protected cell liabilities (Lines 1 through 25)	951,205,863	904,544,115
27.	Protected cell liabilities		
28.	Total liabilities (Lines 26 and 27)	951,205,863	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)	295,072,930	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)	330,181,709	295,596,102
38.	Totals (Page 2, Line 28, Col. 3)	1,281,387,572	1,200,140,217

DETAILS OF WRITE-INS

2501.	Unearned rental income	755	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)	755	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 $.....318,645,301)	345,267,622	351,473,599	467,582,779
1.2 Assumed (written $.....161,159,584)	139,594,694	123,253,505	170,561,243
1.3 Ceded (written $.....244,167,635)	263,618,946	256,766,038	344,279,468
1.4 Net (written $.....235,637,251)	221,243,371	217,961,066	293,864,554
DEDUCTIONS:			
2. Losses incurred (current accident year $.....119,640,560):			
2.1 Direct	218,415,262	227,234,282	321,846,346
2.2 Assumed	85,091,188	87,003,756	115,728,125
2.3 Ceded	180,637,471	180,638,713	254,215,898
2.4 Net	122,868,980	133,599,325	183,358,573
3. Loss adjustment expenses incurred	25,130,741	26,958,878	37,361,208
4. Other underwriting expenses incurred	64,761,290	61,167,861	81,204,623
5. Aggregate write-ins for underwriting deductions	0	0	0
6. Total underwriting deductions (Lines 2 through 5)	212,761,011	221,726,065	301,924,404
7. Net income of protected cells			
8. Net underwriting gain (loss) (Line 1 minus Line 6 + Line 7)	8,482,360	(3,764,999)	(8,059,849)
INVESTMENT INCOME			
9. Net investment income earned	21,806,969	20,254,697	28,373,356
10. Net realized capital gains (losses) less capital gains tax of $.....1,117,202	(2,486,403)	(2,399,315)	(2,150,867)
11. Net investment gain (loss) (Lines 9 + 10)	19,320,566	17,855,382	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	145,819	137,995	188,990
14. Aggregate write-ins for miscellaneous income	(3,736,611)	(3,169,617)	(4,472,724)
15. Total other income (Lines 12 through 14)	(3,590,792)	(3,031,622)	(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)	24,212,134	11,058,761	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)	24,212,134	11,058,761	13,878,905
19. Federal and foreign income taxes incurred	9,764,693	3,217,718	1,331,092
20. Net income (Line 18 minus Line 19) (to Line 22)	14,447,441	7,841,043	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)	14,447,441	7,841,043	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 $.....2,898,068	16,637,246	2,317,777	(1,711,470)
25. Change in net unrealized foreign exchange capital gain (loss)			
26. Change in net deferred income tax	2,722,292	419,414	583,975
27. Change in nonadmitted assets	2,951,283	(1,828,210)	(2,866,920)
28. Change in provision for reinsurance	(2,172,655)	2,006,440	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)	34,585,606	10,756,463	10,916,398
39. Surplus as regards policyholders, as of statement date (Lines 21 plus 38)	330,181,709	295,436,168	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	751,498	1,025,960	1,236,101
1402. Funds held interest	(4,488,108)	(4,195,577)	(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)	(3,736,611)	(3,169,617)	(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	252,140,047	237,962,035	296,286,429
2.	Net investment income	23,586,119	22,023,834	30,939,075
3.	Miscellaneous income	(3,590,792)	(3,031,622)	(4,283,734)
4.	Total (Lines 1 through 3)	272,135,375	256,954,247	322,941,770
5.	Benefit and loss related payments	131,920,865	106,203,729	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	81,569,933	81,845,320	112,789,581
8.	Dividends paid to policyholders			
9.	Federal and foreign income taxes paid (recovered) net of $.....1,117,202 tax on capital gains (losses)	8,675,300	2,577,955	5,494,541
10.	Total (Lines 5 through 9)	222,166,098	190,627,004	267,667,084
11.	Net cash from operations (Line 4 minus Line 10)	49,969,277	66,327,243	55,274,685
	CASH FROM INVESTMENTS			
12.	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds	137,232,993	88,951,390	126,713,380
	12.2 Stocks	8,018,227	12,397,997	26,527,935
	12.3 Mortgage loans			
	12.4 Real estate			
	12.5 Other invested assets	1,207,513	750,000	750,000
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments			
	12.7 Miscellaneous proceeds	2,875,081		314,725
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	149,333,814	102,099,387	154,306,040
13.	Cost of investments acquired (long-term only):			
	13.1 Bonds	184,442,412	147,217,429	192,694,305
	13.2 Stocks	7,212,061	17,283,949	22,096,104
	13.3 Mortgage loans			
	13.4 Real estate	1,018,978	1,125,658	1,170,876
	13.5 Other invested assets	1,485,319	2,072,403	3,997,680
	13.6 Miscellaneous applications		722,697	
	13.7 Total investments acquired (Lines 13.1 to 13.6)	194,158,770	168,422,137	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)	(44,824,956)	(66,322,750)	(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)	9,854,602	10,268,689	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)	9,854,602	10,268,689	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)	14,998,924	10,273,182	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)	50,404,474	29,758,527	35,405,550

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

20.0001	Municipal bond exchange	1,277,146		
20.0002	Preferred stock exchange by General Electric Corp	1,104,940		
20.0003	Stock exchange in merger transaction - Apollo Commercial Real Estate and Apollo Residential Mortgage	577,280		
20.0004	Stock exchange in merger transaction - Dell Technologies and EMC Corporation	105,209		

NOTES TO FINANCIAL STATEMENTS

Note 1 - Summary of Significant Accounting Policies and Going Concern

A. Accounting practices, impact of NAIC/state differences

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	09-30-2016	12-31-2015
1.	Net income state basis	Ohio	$ 14,447,441	$ 12,547,813
2.	Effect of state prescribed practices		-	-
3.	Effect of state permitted practices		-	-
4.	Net income, NAIC SAP		$ 14,447,441	$ 12,547,813
5.	Statutory surplus state basis	Ohio	$ 330,181,709	$ 295,596,102
6.	Effect of state prescribed practices		-	-
7.	Effect of state permitted practices		-	-
8.	Statutory surplus, NAIC SAP		$ 330,181,709	$ 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 nine months ended September 30, 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	$ 1,553,020	$ 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	$ (794,596)
2.	12 months or longer	(649,153)

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

1.	Less than 12 months	$ 67,822,069
2.	12 months or longer	24,458,880

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 September 30, 2016.

E. Repurchase Agreements and/or Securities Lending Transactions

The Company does not have any repurchase agreement and/or securities lending transactions at September 30, 2016.

I. Working Capital Finance Investments

The Company does not have any working capital finance investments at September 30, 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 September 30, 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 September 30, 2016 about the Company's investments measured at fair value.

Assets at fair value	Level 1	Level 2	Level 3	Total
Bonds				
State and Local Government	$ -	$ 1,939,840	$ -	$ 1,939,840
Industrial and Misc	$ -	$ 6,402,537	$ -	$ 6,402,537
Total Bonds	$ -	$ 8,342,377	$ -	$ 8,342,377
Perpetual Preferred Stock				
Industrial and Misc	$ 10,037,339	$ 1,030,000	$ -	$ 11,067,339
Total Preferred Stocks	$ 10,037,339	$ 1,030,000	$ -	$ 11,067,339
Common Stock				
Industrial and Misc	$ 38,898,277	$ -	$ 2,336,103	$ 41,234,380
Mutual Funds	3,165,517	-	-	3,165,517
Total Common Stocks	$ 42,063,794	$ -	$ 2,336,103	$ 44,399,897
Total assets at fair value	$ 52,101,133	$ 9,372,377	$ 2,336,103	$ 63,809,613

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 nine month period ended September 30, 2016 the Company transferred one perpetual preferred stock (none in the third quarter) and two common stocks (none in the third quarter) with aggregate fair values of $1.1 million and $0.8 million, respectively, from Level 2 to Level 1 due to increases in trading activity. During the nine months ended September 30, 2015 there was one perpetual preferred stock totaling $1.0 million (transferred in the third quarter) and one common stock totaling $0.9 million that transferred from Level 1 to Level 2 due to decreases in trading activity.

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 three and nine months ended September 30, 2016 and 2015.

	Beginning Balance at 7/1/2016	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 9/30/2016
Industrial and Misc Common Stocks	$ 2,230,743	$ -	$ -	$ (161,706)	$ 267,066	$ -	$ -	$ -	$ -	$ 2,336,103
Total	$ 2,230,743	$ -	$ -	$ (161,706)	$ 267,066	$ -	$ -	$ -	$ -	$ 2,336,103

	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 9/30/2016
Industrial and Misc Common Stocks	$ 2,301,726	$ -	$ -	$ (786,706)	$ 821,083	$ -	$ -	$ -	$ -	$ 2,336,103
Total	$ 2,301,726	$ -	$ -	$ (786,706)	$ 821,803	$ -	$ -	$ -	$ -	$ 2,336,103

	Beginning Balance at 7/1/2015	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 9/30/2015
Industrial and Misc Common Stocks	$ 2,778,059	$ -	$ -	$ -	$ (199,091)	$ 158,250	$ -	$ -	$ -	$ 2,737,218
Total	$ 2,778,059	$ -	$ -	$ -	$ (199,091)	$ 158,250	$ -	$ -	$ -	$ 2,737,218

	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 9/30/2015
Industrial and Misc Common Stocks (a)	$ 3,987,987	$ -	$ (966,274)	$ (277,931)	$ (164,814)	$ 158,250	$ -	$ -	$ -	$ 2,737,218
Total	$ 3,987,987	$ -	$ (966,274)	$ (277,931)	$ (164,814)	$ 158,250	$ -	$ -	$ -	$ 2,737,218

NOTES TO FINANCIAL STATEMENTS

(a) Transfer out of level 3 for the nine months ended September 30, 2015 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 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 September 30, 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	$ 737,142,854	$ 717,794,220	$ 2,170,686	$ 709,021,108	$ 25,951,060	$ -
Preferred Stocks	15,766,887	15,369,390	14,717,727	1,049,160	-	-
Common Stocks	44,399,897	44,399,897	42,063,794	-	2,336,103	-
Cash & Short Term Investments	50,416,784	50,404,474	46,701,336	3,715,448	-	-
Total debt securities	$ 847,726,422	$ 827,967,981	$ 105,653,543	$ 713,785,716	$ 28,287,163	$ -

NOTES TO FINANCIAL STATEMENTS

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.

Note 22 – Events Subsequent

Subsequent events have been considered through November 10, 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 September 30, 2016, $105,619,535 has been paid for incurred claims and claim adjustment expenses attributable to insured events of prior years. Reserves remaining for prior years are now $297,430,500 as a result of re-estimation of unpaid claims and claim adjustment expenses. Therefore, there has been a $86,493 favorable prior year development since December 31, 2015 to September 30, 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.

NOTES TO FINANCIAL STATEMENTS

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. 12/31/2015

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: $ 4,842,836

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	181,309,871
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	$ 181,309,871
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
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			
Line of Business	Maximum Interest	Disc. Rate	4 Unpaid Losses	5 Unpaid LAE	6 IBNR	7 Total	8 Unpaid Losses	9 Unpaid LAE	10 IBNR	11 Total
	0.000	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
U.S. Insurers						
11551	35-2293075	Endurance Reins Corp of America	DE	Authorized		
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	
States, Etc.	Active Status	2 Current Year to Date	3 Prior Year to Date	4 Current Year to Date	5 Prior Year to Date	6 Current Year to Date	7 Prior Year to Date
1. Alabama AL	L	3,360,736	1,996,539	1,195,710	1,283,214	3,456,877	4,171,190
2. Alaska AK	L	4,615,063	5,155,265	1,431,309	1,534,007	7,751,610	6,815,886
3. Arizona AZ	L	2,640,082	3,135,660	1,622,758	2,481,719	6,718,684	5,828,407
4. Arkansas AR	L	2,403,116	6,121,332	3,284,878	2,052,443	6,204,279	5,545,355
5. California CA	L	60,193,491	51,889,618	44,448,194	40,589,364	127,774,160	126,351,755
6. Colorado CO	L	3,162,815	4,411,665	2,253,204	2,824,218	4,677,491	4,565,415
7. Connecticut CT	L	4,385,347	8,410,699	10,840,463	12,533,340	11,676,284	15,515,135
8. Delaware DE	L	17,874,858	12,817,891	9,253,256	4,689,584	21,708,232	20,277,855
9. District of Columbia DC	L		(1,710)			49	22
10. Florida FL	L	11,799,868	12,629,125	11,476,067	9,391,295	23,110,326	22,066,756
11. Georgia GA	L	2,806,339	3,936,320	2,812,370	2,615,891	6,770,777	8,925,284
12. Hawaii HI	L	13,592,914	13,041,137	8,001,324	5,047,951	13,814,434	15,799,787
13. Idaho ID	L	5,634,387	4,683,054	1,975,430	1,564,324	4,406,661	5,003,713
14. Illinois IL	L	6,335,524	7,444,253	7,955,655	5,557,879	15,687,561	17,536,862
15. Indiana IN	L	4,364,720	4,281,801	1,950,931	1,360,035	5,878,961	5,764,645
16. Iowa IA	L	1,428,032	1,192,739	2,814,524	2,231,734	5,201,219	6,580,933
17. Kansas KS	L	7,043,567	8,037,640	3,258,909	2,399,402	13,684,835	7,224,982
18. Kentucky KY	L	2,516,225	10,765,462	2,315,598	2,615,715	7,275,841	4,006,457
19. Louisiana LA	L	5,208,214	3,652,941	1,339,784	877,602	5,097,885	3,459,794
20. Maine ME	L	201,411	284,531	122,518	84,290	694,662	420,104
21. Maryland MD	L	2,459,362	2,877,411	1,496,670	1,756,329	5,475,978	5,797,943
22. Massachusetts MA	L	5,796,377	7,070,144	14,214,471	5,691,883	18,163,407	17,514,183
23. Michigan MI	L	37,749	25,485			4,042	3,181
24. Minnesota MN	L	3,087,272	3,405,727	946,717	1,680,491	3,660,663	4,323,711
25. Mississippi MS	L	2,301,819	2,724,260	884,051	873,739	5,828,782	2,038,827
26. Missouri MO	L	9,778,299	9,677,514	9,058,269	3,220,433	13,414,393	13,703,399
27. Montana MT	L	3,711,821	3,677,262	1,983,160	2,545,350	2,780,272	3,633,024
28. Nebraska NE	L	2,949,782	3,941,506	993,898	1,840,245	3,914,818	3,239,239
29. Nevada NV	L	1,393,270	1,540,891	1,288,316	4,176,590	4,785,298	7,939,708
30. New Hampshire NH	L	2,227,127	2,524,864	829,825	1,305,049	4,338,212	3,799,793
31. New Jersey NJ	L	90,338	70,056	29,245	76,538	10,081	38,776
32. New Mexico NM	L	939,088	1,068,132	1,035,446	341,698	1,470,264	2,146,439
33. New York NY	L	29,496,071	28,384,557	16,185,125	9,450,813	44,753,048	42,340,375
34. North Carolina NC	L	8,255,489	14,947,659	8,859,980	9,256,261	22,860,450	28,690,469
35. North Dakota ND	L	1,112,091	1,119,639	267,532	294,795	751,231	570,758
36. Ohio OH	L	10,457,284	8,501,835	3,430,820	3,322,391	12,710,107	11,751,767
37. Oklahoma OK	L	3,343,112	3,733,734	1,083,808	1,145,323	3,848,350	3,817,508
38. Oregon OR	L	945,827	1,207,423	1,384,278	1,070,351	2,095,938	2,837,372
39. Pennsylvania PA	L	13,945,746	16,312,721	10,810,810	13,535,380	25,643,753	27,943,726
40. Rhode Island RI	L	1,284,437	1,051,038	465,152	191,668	1,013,062	1,046,398
41. South Carolina SC	L	2,971,167	2,181,430	4,702,163	2,990,854	9,463,924	7,954,430
42. South Dakota SD	L	1,100,611	1,022,802	643,703	588,763	485,971	502,930
43. Tennessee TN	L	7,531,924	12,032,794	6,648,819	6,837,304	28,823,870	16,633,258
44. Texas TX	L	17,556,158	22,372,068	18,364,695	17,704,530	35,737,297	40,414,932
45. Utah UT	L	7,631,223	8,680,894	3,397,292	2,055,393	7,619,556	7,718,819
46. Vermont VT	L	1,055,405	813,803	517,484	478,236	2,473,919	1,961,442
47. Virginia VA	L	6,008,968	6,572,732	3,432,035	1,962,329	10,642,659	9,275,182
48. Washington WA	L	3,635,052	2,831,950	1,572,040	1,373,177	2,927,325	3,450,969
49. West Virginia WV	L	117,268	(41,048)	480,416	118,460	787,899	984,057
50. Wisconsin WI	L	7,770,590	7,406,512	1,404,636	1,312,711	7,978,305	8,725,692
51. Wyoming WY	L	87,866	121,408	2,916	21,031	73,156	103,733
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	318,645,301	341,743,162	234,766,651	198,952,122	576,126,855	566,762,375
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 Domicilied RRG; (R) - Registered - Non-domiciled RRGs; (Q) - Qualified - Qualified or Accredited Reinsurer;
(E) - Eligible - Reporting Entities eligible or approved to write Surplus Lines in the state; (N) - None of the above - Not allowed to write business in the state.
(a) Insert the number of L responses except for Canada and Other Alien.

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

	Domiciliary Location	FEIN	NAIC Co. Code
American Financial Group, Inc.	OH	31-1544320	
American Financial Capital Trust II	DE	31-6549738	
American Financial Capital Trust III	DE	16-6543606	
American Financial Capital Trust IV	DE	16-6543609	
American Financial Enterprises, Inc.	CT	31-0996797	
American Money Management Corporation	OH	31-0828578	
American Real Estate Capital Company, LLC (80%)	OH	27-1577326	
MidMarket Capital Partners, LLC (65%)	DE	27-2829629	
APU Holding Company	OH	41-2112001	
American Premier Underwriters, Inc.	PA	23-6000765	
The Associates of the Jersey Company	NJ	23-6297584	
Cal Coal, Inc.	IL	37-1094159	
Great Southwest Corporation	DE	95-2802826	
The Indianapolis Union Railway Company	IN	35-6001691	
Lehigh Valley Railroad Company	PA	13-6400464	
Pennsylvania Lehigh Oil & Gas Holdings LLC	PA	46-1665396	
Magnolia Alabama Holdings, Inc.	DE	20-1548213	
Magnolia Alabama Holdings LLC	AL	20-1574094	
Michigan Oil & Gas Holdings, LLC	MI	46-1852532	
Ohio Oil & Gas Holdings, LLC	OH	46-1480078	
The Owasco River Railway, Inc.	NY	13-6021353	
PCC Real Estate, Inc.	NY	31-1236926	
PCC Technical Industries, Inc.	DE	76-0080537	
PCC Maryland Realty Corp.	MD	31-1388401	
Penn Central Energy Management Company	DE	06-1209709	
Penn Towers, Inc.	PA	23-1537928	
Pennsylvania Oil & Gas Holdings, LLC	PA	46-3246684	
Pennsylvania-Reading Seashore Lines (66.67%)	NJ	23-6000766	
Pittsburgh and Cross Creek Railroad Company (83%)	PA	23-6207599	
Terminal Realty Penn Co.	DC	23-1707450	
Waynesburg Southern Railroad Company	PA	23-1675796	
GAI Insurance Company, Ltd. *	BMU	98-1073776	
Great American Specialty & Affinity Limited	GBR		
Hangar Acquisition Corp.	OH	31-1446308	
Premier Lease & Loan Services Insurance Agency, Inc.	WA	91-1242743	
Premier Lease & Loan Services of Canada, Inc.	WA	91-1508644	
Risico Management Corporation	DE	31-1262960	
Dixie Terminal Corporation	OH	31-0823725	
GAI Holding Bermuda Ltd.	BMU	98-0606803	
GAI Indemnity, Ltd. #	GBR	98-0556144	
Neon Capital Limited (fka Marketform Group Limited)	GBR		
Neon Holdings (U.K.) Limited (fka Marketform Holdings Limited)	GBR		
Lavenham Underwriting Limited #	GBR	98-0412245	
Marketform Hong Kong Limited	HKG		
Neon Management Services Limited (fka Marketform Management Services Limited)	GBR		
Neon Service Company (U.K.) Limited (fka Marketform Limited)	GBR		
Marketform Australia Pty Limited	AUS		
Studio Marketform SRL	ITA		
Neon Underwriting Bermuda Limited	BMU		
Neon Underwriting Limited (fka Marketform Managing Agency Limited)	GBR		
Sampford Underwriting Limited #	GBR	98-0431601	

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

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

	Domiciliary Location	FEIN	NAIC Co. Code
American Financial Group, Inc.	OH	31-1544320	
Great American Financial Resources, Inc. ^	DE	06-1356481	
AAG Insurance Agency, Inc.	KY	31-1422717	
Ceres Group, Inc.	DE	34-1017531	
Continental General Corporation	NE	47-0717079	
QQAgency of Texas, Inc.	TX	34-1947042	
Great American Advisors, Inc.	OH	31-1395344	
Great American Life Insurance Company *	OH	13-1935920	63312
Aerielle IP Holdings, LLC ^	OH	45-2969767	
Aerielle, LLC ^	DE	26-4391696	
Annuity Investors Life Insurance Company *	OH	31-1021738	93661
Bay Bridge Marina Hemingway's Restaurant, LLC (85%)	MD	27-4078277	
Bay Bridge Marina Management, LLC (85%)	MD	27-0513333	
Brothers Management, LLC (99%)	FL	20-1246122	
Charleston Harbor Fishing, LLC	SC	81-3737639	
GA Key Lime, LLC ^	OH	47-5618395	
GALIC - Bay Bridge Marina, LLC	MD	20-4604276	
GALIC - Sorrento, LLC ^	FL	45-5565693	
GALIC Brothers, Inc. (80%)	OH	31-1391777	
GALIC Pointe, LLC ^	FL	45-1144095	
Manhattan National Holding Corporation	OH	26-3260520	
Manhattan National Life Insurance Company *	OH	45-0252531	67083
Skipjack Marina Corp.	MD	52-2179330	
Great American Holding, Inc.	OH	42-1575938	
Agricultural Services, LLC	OH	27-3062314	
American Empire Surplus Lines Insurance Company *	DE	31-0912199	35351
American Empire Insurance Company *	OH	31-0973761	37990
American Empire Underwriters, Inc.	TX	59-1671722	
GAI Australia Pty Ltd	AUS		
Great American International Insurance Limited *	IRL		
Mid-Continent Casualty Company *	OH	73-0556513	23418
Mid-Continent Assurance Company *	OH	73-1406844	15380
Mid-Continent Excess and Surplus Insurance Company *	DE	38-3803661	13794
Mid-Continent Specialty Insurance Services, Inc.	OK	30-0571535	
Oklahoma Surety Company *	OH	73-0773259	23426
Republic Indemnity Company of America *	CA	95-2801326	22179
Republic Indemnity Company of California *	CA	31-1054123	43753
Summit Consulting, LLC	FL	59-1683711	
Heritage Summit Healthcare, LLC	FL	59-3385208	
Summit Holding Southeast, Inc.	FL	59-3409855	
Bridgefield Employers Insurance Company*	FL	59-1835212	10701
Bridgefield Casualty Insurance Company*	FL	59-3269531	10335

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

* Denotes insurer
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Subsidiaries 100% owned by respective parent unless otherwise stated
^ Total percentage owned by respective parent and other affiliated companies

Statement for September 30, 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 Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership Board, Management Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 *
Members														
			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.	
							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.	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership Board, Management Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 *
			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.	
							Neon Capital Limited	GBR	NIA	GAI Holding Bermuda Ltd.	Ownership	100.000	American Financial Group, Inc.	
							Neon Holdings (U.K.) Limited	GBR	NIA	Neon Capital Limited	Ownership	100.000	American Financial Group, Inc.	
			98-0412245				Lavenham Underwriting Limited	GBR	IA	Neon Holdings (U.K.) Limited	Ownership	100.000	American Financial Group, Inc.	
							Marketform Hong Kong Limited	HKG	NIA	Neon Holdings (U.K.) Limited	Ownership	100.000	American Financial Group, Inc.	
							Neon Service Company (U.K.) Limited	GBR	NIA	Neon Holdings (U.K.) Limited	Ownership	100.000	American Financial Group, Inc.	
							Marketform Australia Pty Limited	AUS	NIA	Neon Service Company (U.K.) Limited	Ownership	100.000	American Financial Group, Inc.	
							Studio Marketform SRL	ITA	NIA	Neon Service Company (U.K.) Limited	Ownership	100.000	American Financial Group, Inc.	
							Neon Management Services Limited	GBR	NIA	Neon Holdings (U.K.) Limited	Ownership	100.000	American Financial Group, Inc.	
							Neon Underwriting Bermuda Limited	BMU	NIA	Neon Holdings (U.K.) Limited	Ownership	100.000	American Financial Group, Inc.	
							Neon Underwriting Limited	GBR	NIA	Neon Holdings (U.K.) Limited	Ownership	100.000	American Financial Group, Inc.	
			98-0431601				Sampford Underwriting Limited	GBR	IA	Neon Holdings (U.K.) 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.	
			81-3737639				Charleston Harbor Fishing, LLC	SC	NIA	Great American Life Insurance Company	Ownership	100.000	American Financial Group, Inc.	
			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.	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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

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 Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	*
			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.	
							GAIC Alloy, Inc.	OH	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.	
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.	

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 Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	*
			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.	
			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.	

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

PART 1 - LOSS EXPERIENCE

	Current Year to Date			4
Lines of Business	1 Direct Premiums Earned	2 Direct Losses Incurred	3 Direct Loss Percentage	Prior Year to Date Direct Loss Percentage
1. Fire	16,788		0.000	1.548
2. Allied lines	3,042,910	2,248,923	73.907	39.484
3. Farmowners multiple peril			0.000	
4. Homeowners multiple peril			0.000	
5. Commercial multiple peril	1,552,905	166,475	10.720	51.626
6. Mortgage guaranty			0.000	
8. Ocean marine			0.000	
9. Inland marine	3,727,105	1,562,639	41.926	38.011
10. Financial guaranty			0.000	
11.1. Medical professional liability - occurrence			0.000	
11.2. Medical professional liability - claims-made			0.000	
12. Earthquake		212	0.000	
13. Group accident and health			0.000	
14. Credit accident and health			0.000	
15. Other accident and health	19,624	35,963	183.260	60.588
16. Workers' compensation	94,213,316	56,465,696	59.934	63.721
17.1 Other liability-occurrence	32,061,433	14,413,696	44.956	42.774
17.2 Other liability-claims made	176,215	(464,512)	(263.605)	(583.692)
17.3 Excess workers' compensation			0.000	
18.1 Products liability-occurrence			0.000	
18.2 Products liability-claims made			0.000	
19.1, 19.2 Private passenger auto liability	2,897,035	2,672,371	92.245	73.894
19.3, 19.4 Commercial auto liability	161,611,616	117,760,680	72.866	73.243
21. Auto physical damage	45,877,993	23,551,103	51.334	52.602
22. Aircraft (all perils)			0.000	
23. Fidelity			0.000	
24. Surety	30,399	1,601	5.267	44.258
26. Burglary and theft	542	414	76.384	
27. Boiler and machinery	39,742	1	0.003	
28. Credit			0.000	
29. International			0.000	
30. Warranty			0.000	
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	0.000	
35. Totals	345,267,622	218,415,262	63.260	64.652

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	5,415	10,050	50,797
2. Allied lines	1,204,775	3,505,108	2,549,898
3. Farmowners multiple peril			
4. Homeowners multiple peril			
5. Commercial multiple peril	553,272	1,586,259	1,496,489
6. Mortgage guaranty			
8. Ocean marine			
9. Inland marine	589,118	3,306,930	3,663,603
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	30,000	19,968	133,415
16. Workers' compensation	18,019,880	53,328,727	86,216,569
17.1 Other liability-occurrence	8,938,529	31,245,739	28,839,927
17.2 Other liability-claims made	170,374	325,278	29,067
17.3 Excess workers' compensation			
18.1 Products liability-occurrence			
18.2 Products liability-claims made			
19.1 19.2 Private passenger auto liability	879,338	3,016,833	2,965,898
19.3 19.4 Commercial auto liability	50,981,800	170,580,848	166,481,438
21. Auto physical damage	12,444,440	51,648,367	49,235,238
22. Aircraft (all perils)			
23. Fidelity			
24. Surety	10,100	38,439	40,260
26. Burglary and theft		924	
27. Boiler and machinery	9,542	31,831	40,562
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	93,836,583	318,645,301	341,743,162

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

	1	2	3	4	5	6	7	8	9	10	11	12	13
Years in Which Losses Occurred	Prior Year-End Known Case Loss and LAE Reserves	Prior Year-End IBNR Loss and LAE Reserves	Total Prior Year-End Loss and LAE Reserves (Cols. 1 + 2)	2016 Loss and LAE Payments on Claims Reported as of Prior Year-End	2016 Loss and LAE Payments on Claims Unreported as of Prior Year-End	Total 2016 Loss and LAE Payments (Cols. 4 + 5)	Q.S. Date Known Case Loss and LAE Reserves on Claims Reported and Open as of Prior Year-End	Q.S. Date Known Case Loss and LAE Reserves on Claims Reported or Reopened Subsequent to Prior Year-End	Q.S. Date IBNR Loss and LAE Reserves	Total Q.S. Loss and LAE Reserves (Cols. 7 + 8 + 9)	Prior Year-End Known Case Loss and LAE Reserves Developed (Savings)/Deficiency (Cols. 4 + 7 minus Col. 1)	Prior Year-End IBNR Loss and LAE Reserves Developed (Savings)/Deficiency (Cols. 5 + 8 + 9 minus Col. 2)	Prior Year-End Total Loss and LAE Reserve Developed (Savings)/Deficiency (Cols. 11 + 12)
1. 2013 + Prior	78,170	68,201	146,371	41,457	151	41,607	57,227	210	47,326	104,763	20,514	(20,515)	(1)
2. 2014	42,137	61,309	103,446	23,536	264	23,800	35,249	433	43,964	79,646	16,648	(16,648)	0
3. Subtotals 2014 + Prior	120,307	129,510	249,817	64,993	415	65,407	92,476	644	91,289	184,409	37,162	(37,163)	(0)
4. 2015	49,121	104,198	153,319	36,987	3,225	40,212	47,276	1,503	64,243	113,022	35,142	(35,228)	(85)
5. Subtotals 2015 + Prior	169,427	233,708	403,136	101,980	3,640	105,620	139,752	2,146	155,532	297,430	72,305	(72,390)	(86)
6. 2016	XXX	XXX	XXX	XXX	32,678	32,678	XXX	31,982	83,426	115,408	XXX	XXX	XXX
7. Totals	169,427	233,708	403,136	101,980	36,318	138,298	139,752	34,128	238,958	412,838	72,305	(72,390)	(86)
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. 42.676 %	2. (30.975)%	3. (0.021)%
													Col. 13, Line 7 Line 8
													4. (0.029)%

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 3 *

* 3 2 6 2 0 2 0 1 6 4 5 5 0 0 0 0 3 *

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

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

Overflow Page for Write-Ins

Additional Write-ins for Assets:

	Current Statement Date			4
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	December 31, Prior Year Net Admitted Assets
2504. Miscellaneous receivable	506,895		506,895	695,702
2597. Summary of remaining write-ins for Line 25	506,895	0	506,895	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	1,018,978	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	443,006	578,413
9. Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8)	17,176,357	16,600,385
10. Deduct total nonadmitted amounts		
11. Statement value at end of current period (Line 9 minus Line 10)	17,176,357	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	1,485,319	3,847,680
3. Capitalized deferred interest and other		
4. Accrual of discount		
5. Unrealized valuation increase (decrease)	3,153,459	(1,007,061)
6. Total gain (loss) on disposals	779,262	
7. Deduct amounts received on disposals	1,207,513	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)	35,486,252	31,275,726
12. Deduct total nonadmitted amounts		
13. Statement value at end of current period (Line 11 minus Line 12)	35,486,252	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	194,719,048	214,790,409
3. Accrual of discount	2,278,915	2,405,193
4. Unrealized valuation increase (decrease)	16,381,855	(4,565,910)
5. Total gain (loss) on disposals	2,835,446	5,800,919
6. Deduct consideration for bonds and stocks disposed of	148,315,795	153,241,314
7. Deduct amortization of premium	3,404,735	4,773,200
8. Total foreign exchange change in book/adjusted carrying value		
9. Deduct current year's other-than-temporary impairment recognized	4,983,909	5,921,465
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	958,873,379	899,362,554
11. Deduct total nonadmitted amounts	1,071,926	559,317
12. Statement value at end of current period (Line 10 minus Line 11)	957,801,452	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)	617,456,001	119,257,284	74,933,141	(2,058,534)	600,860,284	617,456,001	659,721,609	584,751,986
2. NAIC 2 (a)	87,810,858	7,658,830	4,929,254	(2,745,947)	87,078,150	87,810,858	87,794,488	94,970,988
3. NAIC 3 (a)	14,736,838		1,396,178	3,100,161	19,261,522	14,736,838	16,440,822	15,403,163
4. NAIC 4 (a)	3,946,746		1,795,253	1,903,584	5,909,721	3,946,746	4,055,077	4,918,508
5. NAIC 5 (a)	1,450,152		1,385	(654,450)	2,075,641	1,450,152	794,317	623,723
6. NAIC 6 (a)	533,245	6,706	820,580	574,866	18,500	533,245	294,238	0
7. Total Bonds	725,933,841	126,922,820	83,875,791	119,680	715,203,819	725,933,841	769,100,550	700,668,368
PREFERRED STOCK								
8. NAIC 1	4,761,873		500,000	15,098	4,683,358	4,761,873	4,276,970	4,634,109
9. NAIC 2	6,737,650	1,000,000		52,175	6,524,750	6,737,650	7,789,825	6,915,982
10. NAIC 3	3,282,600			10,220	3,255,100	3,282,600	3,292,820	3,275,100
11. NAIC 4							0	
12. NAIC 5							0	
13. NAIC 6	9,775				9,775	9,775	9,775	9,775
14. Total Preferred Stock	14,791,898	1,000,000	500,000	77,492	14,472,983	14,791,898	15,369,390	14,834,966
15. Total Bonds and Preferred Stock	740,725,739	127,922,820	84,375,791	197,172	729,676,802	740,725,739	784,469,940	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 $.....47,603,192; 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	51,306,330	XXX	51,317,582	54,123	11,529

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	110,674,714	126,465,867
3. Accrual of discount	3,226	
4. Unrealized valuation increase (decrease)		
5. Total gain (loss) on disposals		
6. Deduct consideration received on disposals	91,310,878	110,590,709
7. Deduct amortization of premium	11,450	
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)	51,306,330	31,950,719
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	51,306,330	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

Statement for September 30, 2016 of the **National Interstate Insurance Company**

SCHEDULE A - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Description of Property	City	State	Date Acquired	Name of Vendor	Actual Cost at Time of Acquisition	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Additional Investment Made After Acquisition
Acquired by Purchase								
Land and Office Building, 3250 Interstate Drive	Richfield	OH	07/15/2016	Jamco Voice and Data Communications			13,974	13,974
Construction in Progress	Richfield	OH	08/15/2016	Kaczmar Architects Inc.			155,796	155,796
Construction in Progress	Richfield	OH	08/15/2016	The Snavely Group			34,875	34,875
Construction in Progress	Richfield	OH	09/15/2016	The Snavely Group			524,246	524,246
Construction in Progress	Richfield	OH	09/15/2016	Time Warner Cable			9,629	9,629
0199999. Totals					0	0	738,520	738,520
0399999. Totals					0	0	738,520	738,520

QE01

SCHEDULE A - PART 3

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

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

NONE

Sch. B - Pt. 2
NONE

Sch. B - Pt. 3
NONE

Sch. BA - Pt. 2
NONE

Sch. BA - Pt. 3
NONE

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
Bonds - U.S. Government									
38379X KD 1	GNR 2016-83 AP 3.00 10/20/2045		07/28/2016	ANCORA ADVISORS LLC		2,120,557	2,033,194	4,744	1
0599999. Total Bonds - U.S Government						2,120,557	2,033,194	4,744	XXX
Bonds - U.S. States, Territories and Possessions									
93974B VC 3	WA ST-REF-R-A 5.00 01/01/2020		09/22/2016	Payment on Intercompany Balance		1,011,190	1,000,000	11,250	1FE
1799999. Total Bonds - U.S. States, Territories and Possessions						1,011,190	1,000,000	11,250	XXX
Bonds - U.S. Political Subdivisions of States, Territories and Possessions									
490278 3L 0	KENT CNTY MI 5.00 01/01/2022		07/28/2016	Intercompany Sale		1,151,061	1,095,000	4,106	1FE
2499999. Total Bonds - U.S. Political Subdivisions of States, Territories and Possessions						1,151,061	1,095,000	4,106	XXX
Bonds - U.S. Special Revenue and Special Assessment									
167664 ZE 4	CHICAGO IL BLDG REF 5.00 03/01/2019		07/28/2016	Intercompany Sale		1,009,309	1,000,000	20,417	1FE
3128MM UM 3	FG G18587 PT 3.00 02/01/2031		07/22/2016	RAYMOND JAMES & ASSOCIATES		2,031,696	1,930,926	4,184	1
3128P7 5B 5	FG C91742 3.50 01/01/2034		09/27/2016	RAYMOND JAMES & ASSOCIATES		2,247,323	2,096,017	5,910	1
3128P7 W5 8	FG C91568 PT 3.00 10/01/2032		07/22/2016	RAYMOND JAMES & ASSOCIATES		1,837,145	1,745,506	3,782	1
3128P7 XX 6	FG C91594 3.00 01/01/2033		08/16/2016	RAYMOND JAMES & ASSOCIATES		1,886,431	1,793,932	2,691	1
3128PV BS 8	FG J15449 4.00 05/01/2026		09/27/2016	RAYMOND JAMES & ASSOCIATES		989,332	927,317	2,988	1
3130A8 RQ 8	FED HOME LN BANK 1.20 07/26/2019		07/18/2016	RAYMOND JAMES & ASSOCIATES		1,500,000	1,500,000		1
3134G9 T3 1	FREDDIE MAC 1 07/27/21 0000		07/27/2016	RAYMOND JAMES & ASSOCIATES		2,000,000	2,000,000	63	1
3134G9 T3 1	FREDDIE MAC 1 07/27/21 0000		08/04/2016	RAYMOND JAMES & ASSOCIATES		1,465,000	1,465,000	366	1
3134G9 U4 7	FREDDIE MAC 1 08/25/21		07/20/2016	RAYMOND JAMES & ASSOCIATES		1,385,000	1,385,000		1
3134G9 V3 8	FREDDIE MAC 1.02 07/27/21		08/09/2016	RAYMOND JAMES & ASSOCIATES		2,617,380	2,620,000	817	1
3136AL YX 3	FNR 2014-81 CA 3.00 03/25/2041		08/25/2016	RAYMOND JAMES & ASSOCIATES		2,279,224	2,184,014	5,278	1
3136AR R4 2	FNR 2016-25 A 3.00 11/25/2042		08/19/2016	ANCORA ADVISORS LLC		1,845,876	1,769,564	3,392	1
3136AT CK 8	FNR 2016-50 BN 3.00 02/25/2046		09/26/2016	ANCORA ADVISORS LLC		3,014,697	2,886,604	6,735	1
3136AT U8 5	FNR 2016-77 BA PAC 2.50 01/25/2045		09/22/2016	RAYMOND JAMES & ASSOCIATES		1,231,650	1,190,000	2,397	1
3137AS BZ 6	FHR 4077 MA 2.00 08/15/2040		08/08/2016	RAYMOND JAMES & ASSOCIATES		1,834,120	1,810,359	1,006	1
3137AT KB 7	FHR 4097 GJ 2.50 10/15/2031		08/08/2016	RAYMOND JAMES & ASSOCIATES		354,402	344,080	239	1
3137B0 DW 1	FHR 4183 ME 2.00 02/15/2042		08/17/2016	FIFTH THIRD		157,432	155,705	182	1
3137B0 DW 1	FHR 4183 ME 2.00 02/15/2042		08/29/2016	FIFTH THIRD		358,411	355,413	592	1
3137BC GX 0	FHR 4360 KA 3.00 05/15/2040		08/24/2016	RAYMOND JAMES & ASSOCIATES		2,651,538	2,548,025	5,945	1
3137BH FN 2	FHR 4463 CA 3.00 08/15/2039		07/26/2016	RAYMOND JAMES & ASSOCIATES		2,188,152	2,107,792	4,918	1
3137BN Z8 0	FHR 4569 A 2.50 11/15/2040		08/11/2016	ANCORA ADVISORS LLC		1,802,415	1,746,209	1,819	1
3137BR 6T 7	FHR 4608 HA 2.50 06/15/2041		09/26/2016	ANCORA ADVISORS LLC		2,031,101	1,968,359	3,827	1
3138EQ 6P 2	FN AL8077 PT 3.50 12/01/2029		07/22/2016	RAYMOND JAMES & ASSOCIATES		1,454,996	1,366,595	3,454	1
31418A F2 9	FN MA1084 3.50 06/01/2032		08/11/2016	RAYMOND JAMES & ASSOCIATES		256,285	240,080	350	1
31418A F2 9	FN MA1084 3.50 06/01/2032		09/27/2016	RAYMOND JAMES & ASSOCIATES		2,200,629	2,056,062	5,797	1
31418A HQ 4	FN MA1138 3.50 08/01/2032		08/11/2016	RAYMOND JAMES & ASSOCIATES		173,551	162,577	237	1
645791 CZ 5	NJ ENVRNMNTL TRUST A-R 4.00 9/1/26		07/28/2016	Intercompany Sale		277,059	275,000	4,492	1FE
72177L AN 9	PIMA CNTY ARIZ INDL DEV 5.00 09/01/2019		07/28/2016	Intercompany Sale		587,692	575,000	11,740	1FE
76221R XN 8	RI HSG & MTGE C 3.15 10/01/2031		09/14/2016	RBC CAPITAL MARKETS		2,000,000	2,000,000		1FE

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
84552Y MZ 1	SWSTRN IL DEV AUTH UNREF 5.00 02/01/2021		07/28/2016	Intercompany Sale		835,628	775,000	19,052	1FE
879709 D9 1	TEMPE AZ PIER TOWN LAKE 5.00 01/01/2020		07/28/2016	Intercompany Sale		1,272,996	1,240,000	4,650	1FE
880461 KB 3	TN HSG DEV AGY 2A 3.50 01/01/2047		09/14/2016	CITIGROUP		2,145,640	2,000,000		1FE
914325 BB 0	UNIV OF IL BRD COPS 5.00 10/01/2020		09/22/2016	Payment on Intercompany Balance		1,042,500	1,000,000	23,750	1FE
919061 FC 0	VALDEZ TERMINAL REV C 5.00 01/01/21(BP)		07/28/2016	Intercompany Sale		1,087,942	1,000,000	3,750	1FE
3199999. Total Bonds - U.S. Special Revenue and Special Assessment						52,052,552	50,220,134	154,818	XXX
Bonds - Industrial and Miscellaneous									
01448Q AA 8	ALESC 4A A1 CDO SSNR FLT 07/30/2034	R	09/29/2016	AMHERST SECURITIES CORP		871,984	1,026,996	2,258	1FE
04010L AR 4	ARES CAPITAL CORP 3.625 01/19/2022		09/14/2016	BANC OF AMERICA SECURITIES		996,390	1,000,000		2FE
219868 BS 4	CORP ANDINA FOMENTO 4.375 06/15/2022	R	09/22/2016	Payment on Intercompany Balance		1,108,930	1,000,000	11,788	1FE
30290U AL 3	FREMF 2012-K22 C MEZ 3.8108 08/25/2045		07/25/2016	BANC OF AMERICA SECURITIES		997,813	1,000,000	2,858	1FM
320209 AA 7	FIRST FIN BANCORP 5.125 08/25/2025		09/22/2016	Payment on Intercompany Balance		2,125,640	2,000,000	7,688	2FE
32052K AB 1	FHASI 2006-AR2 2A1 SEQ SSNR CSTR 07/36		08/01/2016	AMHERST SECURITIES CORP		844,088	1,010,883	251	1FM
393508 AJ 5	GAAFT 2016-T1 AT1 ABS SSNR 2.3801 10/48		09/28/2016	BARCLAYS CAPITAL		499,999	500,000		1FE
42809H AG 2	HESS CORP 4.30 04/01/2027		09/19/2016	JP MORGAN SECURITIES INC		997,900	1,000,000		2FE
428236 BV 4	HEWLETT-PACKARD CO 4.65 12/09/2021		09/22/2016	Payment on Intercompany Balance		1,092,910	1,000,000	13,304	2FE
45257E AB 0	IMSA 2006-5 1A1B SEQ SSNR FLT 02/25/2037		07/21/2016	AMHERST SECURITIES CORP		918,301	1,040,568	20	1FM
46619T AC 6	JFIN 2016-1A AF CLO SSNR 2.737 07/27/28		07/08/2016	JEFFERIES & CO		250,000	250,000		1FE
49803X AA 1	KITE REALTY GROUP 4.00 10/01/2026		09/15/2016	US BANCORP		995,990	1,000,000		2FE
543190 AA 0	LTRAN 2015-1A A1 ABS SNR 2.98 01/15/2045		07/22/2016	BANC OF AMERICA SECURITIES		819,014	845,297	840	1FE
62946A AB 0	NPRL 2016-1A A2 ABS SNR 5.438 04/20/2046		07/20/2016	CS FIRST BOSTON		1,021,719	1,000,000	755	1FE
67575N AU 7	OMART 2016-T2 AT2 ABS SSNR 2.7215 08/49		08/03/2016	BARCLAYS CAPITAL		1,499,999	1,500,000		1FE
67591E AE 3	OCT28 2016-1A B2 CLO MEZ 3.1 10/24/2027	R	09/08/2016	MORGAN STANLEY		965,000	965,000		1Z
74040Y AA 0	PRETSL 10A A1 CDO FLT 07/03/2033		09/27/2016	SANDLER & O'NEIL PARTNERS		560,284	586,014	1,926	1FE
74041A AA 1	PRETSL 13A A1 CDO SSNR FLT 03/24/34		09/27/2016	BANC OF AMERICA SECURITIES		1,760,624	1,981,012	310	1FE
74041W AA 3	PRETSL 11A A1 CDO SSNR FLT 09/24/2033		09/27/2016	BANC OF AMERICA SECURITIES		1,583,574	1,796,964	301	1FE
75887F AE 6	REGT4 2014-1A B CLO MEZ FLT 07/25/2026		07/13/2016	BANC OF AMERICA SECURITIES		991,900	1,000,000	6,179	1FE
76112B NM 8	GMACM 2005-AA1 1A1 PT SNR FLT 05/18/2035		07/05/2016	CITIGROUP		1,361,758	1,486,229	885	1Z
83608G AC 0	SNDPT 2013-1A A2L CLO MEZ FLT 04/26/2025		08/29/2016	ROYAL BANK OF CANADA		375,000	375,000	1,010	1FE
84470P AC 3	SOUTHSIDE BANC 5.50 09/30/2026		09/14/2016	SANDLER & O'NEIL PARTNERS		1,000,000	1,000,000		2FE
87266H AA 6	TFINS 2016-1A A CDO SNR FLT 01/20/2038		07/22/2016	BANC OF AMERICA SECURITIES		1,795,000	2,000,000		1FE
88433B AL 1	WINDR 2016-2A C3 CLO MEZ 4.04 11/01/2028	R	09/27/2016	MORGAN STANLEY		500,000	500,000		1FE
89656F AB 2	TRL 2012-1A A2 ABS 3.525 01/15/43		09/15/2016	BANC OF AMERICA SECURITIES		990,469	1,000,000	490	1FE
89690E AD 9	TRMF 2014-1A A1 ABS SEQ SNR 2.863 04/44		09/15/2016	BANC OF AMERICA SECURITIES		1,542,901	1,553,338	618	1FE
92330W AE 7	VENTR 2016-24A AF CLO SSNR 2.707 10/28	R	08/11/2016	JEFFERIES & CO		790,000	790,000		1FE
933636 AA 0	WAMU 2007-HY4 1A1 SEQ SSNR FLT 04/25/37		08/04/2016	BANC OF AMERICA SECURITIES		553,977	636,755	326	1FM
93363P AC 4	WAMU 2006-AR14 1A3 SEQ SSNR FLT 11/25/36		09/16/2016	GUGGENHEIM CAPITAL MARKET		1,011,031	1,095,227	1,361	1FM
95810D AF 8	WESTERN DIGITAL TL B 1L L+375 04/29/2023		08/12/2016	Private Placement		50,000	50,000		2FE
95810D AF 8	WESTERN DIGITAL TL B 1L L+375 04/29/2023		08/17/2016	Private Placement		400,000	400,000	250	2FE
3899999. Total Bonds - Industrial and Miscellaneous						31,272,193	32,389,283	53,416	XXX

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
8399997. Total Bonds - Part 3						87,607,553	86,737,610	228,335	XXX
8399999. Total Bonds						87,607,553	86,737,610	228,335	XXX
Preferred Stocks - Industrial and Miscellaneous									
064058 AF 7	BANK OF NY MELLON F 4.625		07/25/2016	MORGAN STANLEY	1,000,000.000	1,000,000	1.00		P2UFE
8499999. Total Preferred Stocks - Industrial and Miscellaneous						1,000,000	XXX	0	XXX
8999997. Total Preferred Stocks - Part 3						1,000,000	XXX	0	XXX
8999999. Total Preferred Stocks						1,000,000	XXX	0	XXX
Common Stocks - Industrial and Miscellaneous									
03762U 10 5	APOLLO COMMERCIAL REAL ESTATE		09/01/2016	Exchanged - 03763V102	35,243.000	577,280	XXX		L
12008R 10 7	BUILDERS FIRSTSOURCE INC		09/13/2016	STIFEL NICOLAUS	9,940.000	122,793	XXX		L
24703L 10 3	DELL TECHNOLOGIES-CL V		09/07/2016	Exchanged - 268648102	2,229.000	105,209	XXX		L
264147 10 9	DUCOMMUN INCORPORATED		08/26/2016	BNY MELLON CAPITAL	2,165.000	49,614	XXX		L
264147 10 9	DUCOMMUN INCORPORATED		09/19/2016	BNY MELLON CAPITAL	1,665.000	36,246	XXX		L
389375 10 6	GRAY TELEVISION INC		07/11/2016	BNY MELLON CAPITAL	2,628.000	30,018	XXX		L
389375 10 6	GRAY TELEVISION INC		09/19/2016	BNY MELLON CAPITAL	3,289.000	36,303	XXX		L
552697 10 4	MDC PARTNERS INC-A	I	08/01/2016	WEBUSH MORGAN SECUR	7,587.000	98,145	XXX		L
588056 10 1	MERCER INTERNATIONAL INC	I	07/11/2016	BNY MELLON CAPITAL	3,576.000	29,737	XXX		L
588056 10 1	MERCER INTERNATIONAL INC	I	08/01/2016	BNY MELLON CAPITAL	4,601.000	36,927	XXX		L
59100U 10 8	META FINANCIAL GROUP INC		08/26/2016	KEEFE BRUYETTE WOODS	1,315.000	78,717	XXX		L
59100U 10 8	META FINANCIAL GROUP INC		08/29/2016	KEEFE BRUYETTE WOODS	1,766.000	107,740	XXX		L
675234 10 8	OCEANFIRST FINANCIAL CORP		08/18/2016	KEEFE BRUYETTE WOODS	1,532.000	29,206	XXX		L
675234 10 8	OCEANFIRST FINANCIAL CORP		08/19/2016	KEEFE BRUYETTE WOODS	5,559.000	106,708	XXX		L
675234 10 8	OCEANFIRST FINANCIAL CORP		09/19/2016	BNY MELLON CAPITAL	1,564.000	30,583	XXX		L
78486Q 10 1	SVB FINANCIAL GROUP		07/11/2016	BNY MELLON CAPITAL	308.000	29,747	XXX		L
94733A 10 4	WEB.COM GROUP INC		09/13/2016	NORTHLAND CAPITAL MARKETS	6,524.000	113,013	XXX		L
94733A 10 4	WEB.COM GROUP INC		09/14/2016	NORTHLAND CAPITAL MARKETS	3,966.000	69,606	XXX		L
98884U 10 8	ZAGG INC		09/29/2016	CRAIG HALLUM	17,914.000	136,227	XXX		L
98884U 10 8	ZAGG INC		09/30/2016	CRAIG HALLUM	6,117.000	49,465	XXX		L
9099999. Total Common Stocks - Industrial and Miscellaneous						1,873,283	XXX	0	XXX
9799997. Total Common Stocks - Part 3						1,873,283	XXX	0	XXX
9799999. Total Common Stocks						1,873,283	XXX	0	XXX
9899999. Total Preferred and Common Stocks						2,873,283	XXX	0	XXX
9999999. Total Bonds, Preferred and Common Stocks						90,480,836	XXX	228,335	XXX

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

SCHEDULE D - PART 4

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

1		2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
											11	12	13	14	15							
CUSIP Identification		Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Desig-nation or Market Indicator (a)
Bonds - U.S. Government																						
36241L	S7 2	GNJO PL 783242 PT 3.00 02/15/2026	.	09/15/2016.	MBS Paydown		34,980	34,980	36,841	26,077		(332)		(332)		34,980			0	565	02/15/2026	1
38373A	D9 4	GNR 2009-69 PV PAC 4.00 08/20/2039	.	09/20/2016.	MBS Paydown		5,698	5,698	5,993	5,948		(68)		(68)		5,698			0	151	08/20/2039	1
38375C	6N 5	GNR 2012-116 PG PAC 2.00 10/20/2040	.	09/20/2016.	MBS Paydown		27,835	27,835	28,570	28,431		(61)		(61)		27,835			0	357	10/20/2040	1
38375G	2G 5	GNR 2012-102 DN SEQ 1.50 09/20/2040	.	09/20/2016.	MBS Paydown		32,053	32,053	32,033	32,031		3		3		32,053			0	319	09/20/2040	1
38376E	VJ 1	GNR 2009-110 AB SEQ 4.00 04/16/2039	.	09/16/2016.	MBS Paydown		20,029	20,029	20,985	20,729		11		11		20,029			0	541	04/16/2039	1
38376X	L5 0	GNR 2010-31 AP PAC 4.00 08/20/38	.	09/20/2016.	MBS Paydown		72,955	72,955	75,905	74,772		(634)		(634)		72,955			0	1,931	08/20/2038	1
38377E	NN 0	GNR 2010-42 NH PAC 4.00 04/20/39	.	09/20/2016.	MBS Paydown		42,391	42,391	43,993	43,401		(246)		(246)		42,391			0	1,128	04/20/2039	1
38377K	FN 5	GNR 2010-115 NW PAC 3.50 01/20/38	.	09/20/2016.	MBS Paydown		465,816	465,816	496,876	473,714		(2,447)		(2,447)		465,816			0	10,737	01/20/2038	1
38377L	ZD 3	GNR 2010-127 NH PAC 3.00 02/20/39	.	09/20/2016.	MBS Paydown		91,359	91,359	94,115	93,111		(739)		(739)		91,359			0	1,824	02/20/2039	1
38378T	AF 7	GNR 2013-71 GA PAC 2.50 07/20/2041	.	09/20/2016.	MBS Paydown		27,059	27,059	27,138	27,115		(46)		(46)		27,059			0	454	07/20/2041	1
38379X	KD 1	GNR 2016-83 AP 3.00 10/20/2045	.	09/20/2016.	MBS Paydown		15,355	15,355	16,015			275		275		15,355			0	58	10/20/2045	1
0599999. Total Bonds - U.S Government							835,529	835,529	878,464	825,328	0	(4,284)	0	(4,284)	0	835,529	0	0	0	18,066	XXX	XXX
Bonds - U.S. Political Subdivisions of States, Territories and Possessions																						
969073	KM 6	WILL CNTY IL HSD #210 A 5.00 01/01/2029	.	07/06/2016.	WILLIAM BLAIR & COMPANY		1,046,640	1,000,000	1,123,100	1,102,855		(6,582)	63,253	(69,835)		1,033,020		13,620	13,620	51,389	01/01/2029	2FE
2499999. Total Bonds - U.S. Political Subdivisions of States, Territories and Possessions							1,046,640	1,000,000	1,123,100	1,102,855	0	(6,582)	63,253	(69,835)	0	1,033,020	0	13,620	13,620	51,389	XXX	XXX
Bonds - U.S. Special Revenue and Special Assessment																						
134041	CE 0	CAMPBELL ETC SAN # 1 5.00 08/01/2016	.	08/01/2016.	Maturity		700,000	700,000	769,300	705,398		(5,398)		(5,398)		700,000			0	35,000	08/01/2016	1FE
19647P	BA 0	CO ST HSG FIN AUTH MF I 3.20 02/01/2044	.	09/01/2016.	MBS Paydown		4,057	4,057	4,057	4,057				0		4,057			0	87	02/01/2044	1FE
20774W	G9 6	CT HSG FIN 4.00 11/15/2040	.	09/08/2016.	Partial Call @ 100.00		80,000	80,000	83,266	81,931		(1,931)		(1,931)		80,000			0	1,840	11/15/2040	1FE
20775B	N8 5	CT ST HSG FIN AUTH B-2 4.00 11/15/2032	.	09/08/2016.	Partial Call @ 100.00		15,000	15,000	15,967	15,760		(760)		(760)		15,000			0	309	11/15/2032	1FE
299620	BW 3	VANDERBURGH IN SCH BL 4.00 07/10/2016	.	07/10/2016.	Maturity		445,000	445,000	449,214	445,274		(274)		(274)		445,000			0	17,800	07/10/2016	1FE
3128M1	CK 3	FGCI G11974 PT 5.50 05/01/2021	.	09/15/2016.	MBS Paydown		9,144	9,144	9,273	9,191		(25)		(25)		9,144			0	336	05/01/2021	1
3128MB	DN 4	FGCI G12609 PT 5.50 04/01/2022	.	09/15/2016.	MBS Paydown		6,363	6,363	6,482	6,407		(8)		(8)		6,363			0	228	04/01/2022	1
3128MM	UM 3	FG G18587 PT 3.00 02/01/2031	.	09/15/2016.	MBS Paydown		70,846	70,846	74,543			(2,298)		(2,298)		70,846			0	285	02/01/2031	1
3128P7	W5 8	FG C91568 PT 3.00 10/01/2032	.	09/15/2016.	MBS Paydown		64,520	64,520	67,908			(616)		(616)		64,520			0	245	10/01/2032	1
3128P7	XX 6	FG C91594 3.00 01/01/2033	.	09/15/2016.	MBS Paydown		35,645	35,645	37,483			(409)		(409)		35,645			0	89	01/01/2033	1
31294L	6V 0	FGCI E02684 PT 4.50 03/01/25	.	09/15/2016.	MBS Paydown		19,801	19,801	20,754	20,263		(29)		(29)		19,801			0	601	03/01/2025	1
31331V	V8 6	FED FARM CREDIT 5.51 09/07/2016	.	09/07/2016.	Maturity		1,510,000	1,510,000	1,750,030	1,541,049		(31,049)		(31,049)		1,510,000			0	83,201	09/07/2016	1
313380	VF 1	FHLB-CALL07/16 2.30 10/04/2022	.	07/08/2016.	Call @ 100.00		502,500	502,500	499,988	500,268		2,232		2,232		502,500			0	11,020	10/04/2022	1
313380	Z8 3	FHLB-CALL07/16 1.49 11/01/2019	.	07/06/2016.	Partial Call @ 100.00		25,455	25,455	24,454	24,801		654		654		25,455			0	196	11/01/2019	1
313380	Z8 3	FHLB-CALL07/16 1.49 11/01/2019	.	07/13/2016.	Call @ 100.00		254,545	254,545	244,539	248,009		6,536		6,536		254,545			0	2,717	11/01/2019	1
313383	EB 3	FHLB-CALL07/16 1.82 12/04/2020	.	07/08/2016.	Call @ 100.00		885,000	885,000	813,722	834,871		50,129		50,129		885,000			0	9,575	12/04/2020	1
3133EC	3V 4	FFCB-CALL07/16 1.94 11/26/2021	.	07/06/2016.	Call @ 100.00		260,000	260,000	251,602	252,829		7,171		7,171		260,000			0	3,082	11/26/2021	1
3133EE	YK 0	FFCB-CALL09/16 1.09 04/13/2018	.	09/13/2016.	Call @ 100.00		928,000	928,000	928,000					0		928,000			0	9,272	04/13/2018	1
3133MJ	QF 0	FED HOME LN BANK MA16 5.50 08/15/2016	.	08/15/2016.	Maturity		870,000	870,000	981,795	896,354		(26,354)		(26,354)		870,000			0	47,850	08/15/2016	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	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)
3133XU KV 4	FED HOME LN BANK 3.75 09/09/2016	.	09/09/2016.	Maturity		1,050,000	1,050,000	1,109,504	1,057,113		(7,113)		(7,113)		1,050,000			0	39,375	09/09/2016	1
3134G3 4C 1	FHLMC-CALL07/16 2.00 01/28/2022	.	07/28/2016.	Call @ 100.00		3,340,000	3,340,000	3,252,158	3,261,802		78,198		78,198		3,340,000			0	66,800	01/28/2022	1
3134G4 2W 7	FHLMC-CALL07/16 2.00 10/29/2021	.	07/29/2016.	Call @ 100.00		830,000	830,000	808,088	811,248		18,752		18,752		830,000			0	12,450	10/29/2021	1
3134G8 QC 6	FHLMC-CALL09/16 0.75 03/29/2018	.	09/29/2016.	Call @ 100.00		1,550,000	1,550,000	1,550,000					0		1,550,000			0	5,813	03/29/2018	1
3134G8 VW 6	FHLMC-CALL09/16 0001 1.35 03/29/2019	.	09/29/2016.	Call @ 100.00		972,000	972,000	972,000					0		972,000			0	6,525	03/29/2019	1
3134G9 DJ 3	FHLMC-CALL08/16 1.375 05/17/2019	.	08/17/2016.	Call @ 100.00		1,395,000	1,395,000	1,395,000					0		1,395,000			0	4,795	05/17/2019	1
3134G9 DR 5	FREDDIE MAC 1.50 05/19/2021	.	08/19/2016.	Call @ 100.00		2,225,000	2,225,000	2,225,000					0		2,225,000			0	8,344	05/19/2021	1
3134G9 HA 8	FHLMC-CALL08/16 0000 1.35 05/24/2019	.	08/24/2016.	Call @ 100.00		2,500,000	2,500,000	2,500,000					0		2,500,000			0	8,438	05/24/2019	1
3134G9 PP 6	FREDDIE MAC 1 05/26/21 0000	.	08/26/2016.	Call @ 100.00		480,000	480,000	480,000					0		480,000			0	1,720	05/26/2021	1
3134G9 UC 9	FREDDIE MAC SER 0001 1.25 06/30/21	.	09/30/2016.	Call @ 100.00		850,000	850,000	850,000					0		850,000			0	2,656	06/30/2021	1
31350A BR 8	FHLMC VAR M034 CL A 4.15 04/15/2025	.	07/15/2016.	Partial Call @ 100.00		5,000	5,000	5,138	5,149		(149)		(149)		5,000			0	95	04/15/2025	1FE
3135G0 SV 6	FNMA-CALL09/16 2.12 12/27/2022	.	09/27/2016.	Call @ 100.00		1,685,000	1,685,000	1,638,663	1,643,362		41,638		41,638		1,685,000			0	26,792	12/27/2022	1
3136A0 DT 1	FNR 2011-77 A SEQ 3.50 08/25/2036	.	09/25/2016.	MBS Paydown		87,091	87,091	88,711	87,211		(135)		(135)		87,091			0	2,068	08/25/2036	1
3136A1 N8 4	FNR 2011-114 VA SEQ 3.50 07/25/26	.	09/25/2016.	MBS Paydown		54,664	54,664	58,371	56,496		6,928		6,928		54,664			0	1,276	07/25/2026	1
3136A4 VH 9	FNR 2012-14 HA PAC 2.00 07/25/40	.	09/25/2016.	MBS Paydown		18,424	18,424	18,182	18,206		73		73		18,424			0	255	07/25/2040	1
3136A5 BB 1	FNR 2012-40 PAC 2.00 09/25/40	.	09/25/2016.	MBS Paydown		17,795	17,795	17,878	17,851		(1)		(1)		17,795			0	237	09/25/2040	1
3136A5 P6 7	FNR 2012-53 PB PAC 2.25 02/25/41	.	09/25/2016.	MBS Paydown		79,193	79,193	81,322	80,787		(495)		(495)		79,193			0	1,194	02/25/2041	1
3136A6 4N 1	FNR 2012-72 QE SEQ 3.00 01/25/38	.	09/25/2016.	MBS Paydown		132,972	132,972	139,537	138,037		(2,571)		(2,571)		132,972			0	2,633	01/25/2038	1
3136A7 5E 8	FNR 2012-96 PD PAC 2.00 07/25/2041	.	09/25/2016.	MBS Paydown		43,424	43,424	43,991	43,864		(118)		(118)		43,424			0	577	07/25/2041	1
3136A8 XC 9	FNR 2012-99 AB SEQ 1.75 05/25/2039	.	09/25/2016.	MBS Paydown		47,388	47,388	47,244	47,260		50		50		47,388			0	556	05/25/2039	1
3136AA MJ 1	FNR 2012-139 BH PAC 2.00 02/25/2042	.	09/25/2016.	MBS Paydown		32,165	32,165	32,798	32,713		15		15		32,165			0	429	02/25/2042	1
3136AA Y7 4	FNR 2012-145 TA PAC 1.25 11/25/2042	.	09/25/2016.	MBS Paydown		64,459	64,459	64,242	64,270		99		99		64,459			0	551	11/25/2042	1
3136AA YL 3	FNR 2012-133 GE PAC 1.50 08/25/2041	.	09/25/2016.	MBS Paydown		8,031	8,031	8,019	8,019		1		1		8,031			0	81	08/25/2041	1
3136AB H7 1	FNR 2013-5 BD SEQ 2.00 03/25/2040	.	09/25/2016.	MBS Paydown		27,104	27,104	27,058	27,059		7		7		27,104			0	359	03/25/2040	1
3136AC A5 0	FNR 2013-18 PA PAC 2.00 11/25/2041	.	09/25/2016.	MBS Paydown		27,837	27,837	27,284	27,339		(33)		(33)		27,837			0	371	11/25/2041	1
3136AC EK 3	FNR 2013-10 NE PAC 2.00 01/25/42	.	09/25/2016.	MBS Paydown		50,062	50,062	50,640	50,553		(97)		(97)		50,062			0	667	01/25/2042	1
3136AC JY 8	FNR 2013-17 PC SEQ 2.00 03/25/2039	.	09/25/2016.	MBS Paydown		16,037	16,037	16,287	16,239		(130)		(130)		16,037			0	214	03/25/2039	1
3136AD 2H 1	FNR 2013-43 XP PAC 1.50 08/25/2041	.	09/25/2016.	MBS Paydown		25,357	25,357	24,743	24,905		13		13		25,357			0	253	08/25/2041	1
3136AD P9 4	FNR 2013-41 AE SEQ SSUP 2.00 07/25/2037	.	09/25/2016.	MBS Paydown		33,091	33,091	32,266	32,450		193		193		33,091			0	447	07/25/2037	1
3136AE 6N 2	FNR 2013-74 HA SEQ 3.00 10/25/2037	.	09/25/2016.	MBS Paydown		29,026	29,026	29,661	29,494		(264)		(264)		29,026			0	583	10/25/2037	1
3136AE EZ 6	FNR 2013-53 WG PAC 2.00 06/25/2042	.	09/25/2016.	MBS Paydown		31,511	31,511	30,248	30,565		336		336		31,511			0	412	06/25/2042	1
3136AE S7 3	FNR 2013-53 WL PAC 1.50 01/25/2042	.	09/25/2016.	MBS Paydown		84,599	84,599	79,708	80,881		1,286		1,286		84,599			0	829	01/25/2042	1
3136AE Z4 2	FNR 2013-70 VA PAC 3.00 08/25/2026	.	09/25/2016.	MBS Paydown		31,250	31,250	31,983	31,800		284		284		31,250			0	625	08/25/2026	1
3136AF NE 0	FNR 2013-75 VG PAC AD 3.25 08/25/2026	.	09/25/2016.	MBS Paydown		12,315	12,315	12,650	12,579		372		372		12,315			0	267	08/25/2026	1
3136AG LA 8	FNR 2013-93 VA SEQ 3.00 01/25/25	.	09/25/2016.	MBS Paydown		20,320	20,320	20,778	20,639		252		252		20,320			0	407	01/25/2025	1

Statement for September 30, 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)
3136AK MN 0	FNR 2014-39 VA SEQ 3.00 08/25/2027		09/25/2016	MBS Paydown		29,134	29,134	29,944	29,770		2,010		2,010		29,134			0	583	08/25/2027	1
3136AL YX 3	FNR 2014-81 CA 3.00 03/25/2041		09/25/2016	MBS Paydown		40,039	40,039	41,785			(387)		(387)		40,039			0	100	03/25/2041	1
3136AR R4 2	FNR 2016-25 A 3.00 11/25/2042		09/25/2016	MBS Paydown		36,456	36,456	38,028			(991)		(991)		36,456			0	91	11/25/2042	1
3136G0 T8 4	FNMA-CALL07/16 2.125 10/25/2022		07/25/2016	Call @ 100.00		1,365,000	1,365,000	1,333,861	1,335,532		29,468		29,468		1,365,000			0	21,755	10/25/2022	1
3136G1 B8 1	FANNIE MAE 2.25 01/30/2023		07/30/2016	Call @ 100.00		1,100,000	1,100,000	1,089,904	445,903		9,693		9,693		1,100,000			0	17,438	01/30/2023	1
3136G1 MV 8	FNMA-CALL08/16 1.10 05/25/2018		08/25/2016	Call @ 100.00		782,000	782,000	782,000					0		782,000			0	6,452	05/25/2018	1
3137A1 X9 9	FHR 3719 LE SEQ 4.00 08/15/2028		09/15/2016	MBS Paydown		92,868	92,868	96,031	93,257		(529)		(529)		92,868			0	2,451	08/15/2028	1
3137A2 PF 2	FHR 3766 HE PT 3.00 11/15/20		09/15/2016	MBS Paydown		60,421	60,421	61,214	60,723		(57)		(57)		60,421			0	1,200	11/15/2020	1
3137A2 W9 8	FHR 3752 PD PAC 2.75 09/15/2040		09/15/2016	MBS Paydown		33,562	33,562	34,569	34,502		(326)		(326)		33,562			0	617	09/15/2040	1
3137A6 DT 6	FHR 3815 GD SEQ 4.00 09/15/2025		09/15/2016	MBS Paydown		55,436	55,436	57,225	46,545		(299)		(299)		55,436			0	1,278	09/15/2025	1
3137A6 FB 3	FHR 3809 GA PAC 4.50 10/15/39		09/15/2016	MBS Paydown		136,011	136,011	142,189	139,253		(504)		(504)		136,011			0	4,014	10/15/2039	1
3137A9 J7 2	FHR 3843 GJ PAC 3.50 10/15/39		09/15/2016	MBS Paydown		24,439	24,439	25,795	25,408		(250)		(250)		24,439			0	577	10/15/2039	1
3137A9 VR 4	FHR 3835 BA SEQ 4.00 08/15/2038		09/15/2016	MBS Paydown		76,286	76,286	79,862	78,814		(1,133)		(1,133)		76,286			0	2,029	08/15/2038	1
3137AE LS 2	FHR 3910 JC SEQ 2.00 12/15/2037		09/15/2016	MBS Paydown		31,253	31,253	31,946	31,804		(85)		(85)		31,253			0	404	12/15/2037	1
3137AJ 6F 6	FHR 3955 BG 2.50 02/15/2041		09/15/2016	MBS Paydown		49,457	49,457	48,321	48,432		198		198		49,457			0	823	02/15/2041	1
3137AJ HW 7	FHR 3960 YH SEQ 2.00 08/15/2040		09/15/2016	MBS Paydown		50,329	50,329	51,430	51,249		(108)		(108)		50,329			0	678	08/15/2040	1
3137AP BF 6	FHR 4033 ED SEQ 2.50 10/15/36		09/15/2016	MBS Paydown		22,351	22,351	22,421	22,409		(56)		(56)		22,351			0	373	10/15/2036	1
3137AP GN 4	FHR 4029 NE PAC 2.50 03/15/2041		09/15/2016	MBS Paydown		20,595	20,595	21,316	21,228		153		153		20,595			0	343	03/15/2041	1
3137AQ ZE 1	FHR 4059 BC SEQ 2.50 04/15/39		09/15/2016	MBS Paydown		143,999	143,999	148,679	147,894		(2,757)		(2,757)		143,999			0	2,393	04/15/2039	1
3137AR RT 5	FHR 4080 DA PAC 2.00 03/15/2041		09/15/2016	MBS Paydown		17,829	17,829	18,252	18,185		1		1		17,829			0	238	03/15/2041	1
3137AR Z6 6	FHR 4083 CA SEQ 2.00 12/15/2038		09/15/2016	MBS Paydown		65,408	65,408	63,939	64,163		719		719		65,408			0	854	12/15/2038	1
3137AS BZ 6	FHR 4077 MA 2.00 08/15/2040		09/15/2016	MBS Paydown		26,994	26,994	27,349			232		232		26,994			0	45	08/15/2040	1
3137AS Q8 0	FHR 4088 PA PAC 3.00 12/15/40		09/15/2016	MBS Paydown		65,067	65,067	68,158	67,719		(2,376)		(2,376)		65,067			0	1,329	12/15/2040	1
3137AT KB 7	FHR 4097 GJ 2.50 10/15/2031		09/15/2016	MBS Paydown		9,334	9,334	9,614			(97)		(97)		9,334			0	19	10/15/2031	1
3137AT Q5 4	FHR 4097 TG SEQ 2.00 05/15/2039		09/15/2016	MBS Paydown		58,830	58,830	57,121	57,353		587		587		58,830			0	785	05/15/2039	1
3137AT W5 7	FHR 4106 EC PAC 1.75 04/15/41		09/15/2016	MBS Paydown		52,326	52,326	52,522	52,472		(11)		(11)		52,326			0	610	04/15/2041	1
3137AU ML 0	FHR 4102 LA PAC 1.75 01/15/2040		09/15/2016	MBS Paydown		12,471	12,471	12,105	12,166		152		152		12,471			0	145	01/15/2040	1
3137AU VJ 5	FHR 4119 PA PAC 1.50 09/15/41		09/15/2016	MBS Paydown		34,676	34,676	34,807	34,780		4		4		34,676			0	347	09/15/2041	1
3137AU X8 7	FHR 4123 AE SEQ 2.00 09/15/2039		09/15/2016	MBS Paydown		66,846	66,846	67,075	67,031		(115)		(115)		66,846			0	895	09/15/2039	1
3137AW VA 0	FHR 4145 UC PT 1.50 12/15/2027		09/15/2016	MBS Paydown		12,957	12,957	12,898	12,906		17		17		12,957			0	126	12/15/2027	1
3137AY NZ 0	FHR 4161 TB PAC 2.50 11/15/2039		09/15/2016	MBS Paydown		41,790	41,790	41,905	41,874		(40)		(40)		41,790			0	689	11/15/2039	1
3137AY UE 9	FHR 4163 YA PAC 2.50 10/15/2041		09/15/2016	MBS Paydown		61,133	61,133	62,565	62,374		(794)		(794)		61,133			0	1,030	10/15/2041	1
3137B0 DW 1	FHR 4183 ME 2.00 02/15/2042		09/15/2016	MBS Paydown		14,299	14,299	14,431			(36)		(36)		14,299			0	24	02/15/2042	1
3137B0 TR 5	FHR 4186 MC PT 1.50 03/15/2028		09/15/2016	MBS Paydown		40,533	40,533	38,823	39,148		487		487		40,533			0	396	03/15/2028	1
3137B4 4F 0	FHR 4236 WC PAC EXCH 3.00 05/15/42		09/15/2016	MBS Paydown		42,813	42,813	43,341	43,221		(151)		(151)		42,813			0	847	05/15/2042	1

Statement for September 30, 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)
3137B7 3L 1	FHR 4289 WE SEQ 3.00 08/15/2031	.	09/15/2016.	MBS Paydown		21,911	21,911	22,445	22,346		(200)		(200)		21,911			0	444	08/15/2031	1
3137B7 WH 8	FHR 4311 EA PAC 2.00 09/15/43	.	09/15/2016.	MBS Paydown		72,591	72,591	71,525	71,705		(47)		(47)		72,591			0	949	09/15/2043	1
3137BA HX 3	FHR 4345 AB SEQ 3.00 02/15/40	.	09/15/2016.	MBS Paydown		41,269	41,269	42,249	42,130		(327)		(327)		41,269			0	806	02/15/2040	1
3137BA XY 3	FHR 4342 BD PAC 2.50 12/15/2043	.	09/15/2016.	MBS Paydown		54,009	54,009	53,979	53,973		14		14		54,009			0	912	12/15/2043	1
3137BA ZV 7	FHR 4336 WV SEQ 3.00 10/15/2025	.	09/15/2016.	MBS Paydown		12,255	12,255	12,632	12,577		127		127		12,255			0	245	10/15/2025	1
3137BB FW 5	FHR 4349 CD PAC 2.50 03/15/2044	.	09/15/2016.	MBS Paydown		49,865	49,865	49,818	49,816		12		12		49,865			0	840	03/15/2044	1
3137BC GX 0	FHR 4360 KA 3.00 05/15/2040	.	09/15/2016.	MBS Paydown		60,044	60,044	62,483			(494)		(494)		60,044			0	150	05/15/2040	1
3137BD 4U 7	FHR 4378 AC PAC 2.00 02/15/2044	.	09/15/2016.	MBS Paydown		57,561	57,561	56,374	56,685		107		107		57,561			0	763	02/15/2044	1
3137BH FN 2	FHR 4463 CA 3.00 08/15/2039	.	09/15/2016.	MBS Paydown		140,114	140,114	145,456			(2,623)		(2,623)		140,114			0	579	08/15/2039	1
3137BN Z8 0	FHR 4569 A 2.50 11/15/2040	.	09/15/2016.	MBS Paydown		20,579	20,579	21,242			(231)		(231)		20,579			0	43	11/15/2040	1
3137GA LA 3	FHR 3736 QB PAC 4.00 05/15/37	.	09/15/2016.	MBS Paydown		277,338	277,338	274,410	277,072		(4,574)		(4,574)		277,338			0	7,419	05/15/2037	1
3138EQ 6P 2	FN AL8077 PT 3.50 12/01/2029	.	09/25/2016.	MBS Paydown		43,337	43,337	46,140			(1,425)		(1,425)		43,337			0	186	12/01/2029	1
31393W W8 8	FHR 2641 WE PAC 4.50 01/15/2033	.	09/15/2016.	MBS Paydown		6,994	6,994	6,808	6,935		34		34		6,994			0	208	01/15/2033	1
31394N 5L 8	FHR 2713 H SEQ 4.00 12/15/2018	.	09/15/2016.	MBS Paydown		15,603	15,603	16,023	15,686		(52)		(52)		15,603			0	419	12/15/2018	1
31395A 4M 4	FHR 2809 DC SEQ 4.50 06/15/2019	.	09/15/2016.	MBS Paydown		19,771	19,771	20,139	19,824		(45)		(45)		19,771			0	592	06/15/2019	1
31395J MW 3	FHR 2892 DB SEQ 4.50 11/15/2019	.	09/15/2016.	MBS Paydown		23,042	23,042	23,272	23,072		(25)		(25)		23,042			0	691	11/15/2019	1
31396A FH 2	FHR 3028 ME PAC 5.00 02/15/2034	.	09/15/2016.	MBS Paydown		128,201	128,201	130,879	129,397		(1,408)		(1,408)		128,201			0	4,104	02/15/2034	1
31396E TN 6	FHR 3075 PD PAC 5.50 01/15/2035	.	09/15/2016.	MBS Paydown		38,674	38,674	39,919	39,141		(263)		(263)		38,674			0	1,423	01/15/2035	1
31397S XM 1	FNR 2011-40 KA SEQ 3.50 03/25/2026	.	09/25/2016.	MBS Paydown		8	8	8	8		267		267		8			0	0	03/25/2026	1
31397U RJ 0	FNR 2011-63 MV SEQ 3.50 07/25/24	.	09/25/2016.	MBS Paydown		37,611	37,611	38,828	38,044		1,538		1,538		37,611			0	878	07/25/2024	1
31398N BS 2	FNR 2010-102 DE NAS 3.00 06/25/29	.	09/25/2016.	MBS Paydown		20,254	20,254	20,879			19		19		20,254			0	97	06/25/2029	1
31398R E7 6	FNR 2010-57 DP PAC 4.00 08/25/2039	.	09/25/2016.	MBS Paydown		13,544	13,544	13,993	13,544				0		13,544			0	365	08/25/2039	1
31398S TN 3	FNR 2010-146 PC PAC 4.00 09-25-2036	.	09/25/2016.	MBS Paydown		836,806	836,806	858,772	842,827		(12,681)		(12,681)		836,806			0	22,106	09/25/2036	1
31402D 7J 3	FNCI 726397 PT 4.00 07/01/2018	.	09/25/2016.	MBS Paydown		25,608	25,608	26,328	25,765		(123)		(123)		25,608			0	694	07/01/2018	1
31403D JE 0	FNCI 745561 PT 5.00 08/01/2020	.	09/25/2016.	MBS Paydown		22,225	22,225	22,312	22,201		(22)		(22)		22,225			0	751	08/01/2020	1
31403D KD 0	FNCI 745592 PT 5.00 01/01/2021	.	09/25/2016.	MBS Paydown		12,166	12,166	12,276	12,175		(11)		(11)		12,166			0	404	01/01/2021	1
31412Q SE 0	FNCI PL 932117 PT 4.00 11/01/2024	.	09/25/2016.	MBS Paydown		54,597	54,597	56,472	55,542		(460)		(460)		54,597			0	1,459	11/01/2024	1
31416W ZA 3	FNCT PL AB1636 PT 3.50 10/01/2030	.	09/25/2016.	MBS Paydown		52,165	52,165	53,491	53,012		(472)		(472)		52,165			0	1,190	10/01/2030	1
31417Y GK 7	FNCI PL MA0201 PT 4.00 10/01/24	.	09/25/2016.	MBS Paydown		57,727	57,727	59,620	58,861		(483)		(483)		57,727			0	1,559	10/01/2024	1
31417Y SD 0	FNCI PT 3.50 09/01/2025	.	09/25/2016.	MBS Paydown		67,482	67,482	69,872	69,407		(878)		(878)		67,482			0	1,618	09/01/2025	1
31417Y SK 4	FNCN MA0521 PT 3.50 09/01/2020	.	09/25/2016.	MBS Paydown		5,567	5,567	5,795	5,672		(43)		(43)		5,567			0	130	09/01/2020	1
31418A F2 9	FN MA1084 3.50 06/01/2032	.	09/25/2016.	MBS Paydown		6,082	6,082	6,492			(156)		(156)		6,082			0	18	06/01/2032	1
31418A HQ 4	FN MA1138 3.50 08/01/2032	.	09/25/2016.	MBS Paydown		3,755	3,755	4,008			(81)		(81)		3,755			0	11	08/01/2032	1
31418V T5 1	FNCI AD7771 PT 4.00 07/01/2025	.	09/25/2016.	MBS Paydown		12,949	12,949	13,463	13,271		225		225		12,949			0	336	07/01/2025	1
31419D MQ 1	FNCI AE3066 PT 3.50 09/01/2025	.	09/25/2016.	MBS Paydown		37,182	37,182	38,179	37,758		(142)		(142)		37,182			0	870	09/01/2025	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 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)
31419D NW 7	FNCI AE3104 PT 3.50 09/01/2025		09/25/2016.	MBS Paydown		26,741	26,741	27,726	27,241		(476)		(476)		26,741			0	670	09/01/2025	1
45129W MB 3	ID ST HSG 7 FIN HOME A G2 3.50 5/21/2044		09/21/2016.	MBS Paydown		46,972	46,972	49,182	48,903		(1,143)		(1,143)		46,972			0	1,037	05/21/2044	1
45129Y F4 3	ID HSG SFM A-2 I 4.00 07/01/2034		07/01/2016.	Paydown		55,000	55,000	58,789	58,358		(452)		(452)		55,000			0	2,157	07/01/2034	1FE
45201L WF 8	IL ST HSG DEV AUTH C 3.875 12/01/2043		09/01/2016.	MBS Paydown		22,131	22,131	22,131	22,131				0		22,131			0	568	12/01/2043	1FE
45201Y YK 7	IL HSG DEV AUTH A 2.45 06/01/2043		09/01/2016.	MBS Paydown		53,556	53,556	51,414	51,505		1,731		1,731		53,556			0	853	06/01/2043	1FE
462467 MP 3	IOWA FIN SFH 4.50 01/01/2029		07/21/2016.	Partial Call @ 100.00		15,000	15,000	16,179	15,704		(704)		(704)		15,000			0	696	01/01/2029	1FE
49130T NP 7	KY HSG CORP SER B 4.25 7/01/2027		08/15/2016.	Partial Call @ 100.00		35,000	35,000	36,813	35,904		(904)		(904)		35,000			0	1,522	07/01/2027	1FE
54811G MY 3	LOWER CO RIVER-UNREF 5.375 05/15/2020		07/25/2016.	Call @ 100.00		15,000	15,000	15,000	15,000				0		15,000			0	560	05/15/2020	1FE
57419P HA 0	MARYLAND ST CMNTY 5.75 09/01/2039		09/01/2016.	Call @ 102.12		229,781	225,000	233,663	228,937		(776)		(776)		228,161		1,620	1,620	13,432	09/01/2039	1FE
57419R YB 5	MD CMNTY DEV ADMIN A 3.50 09/01/2045		09/01/2016.	Partial Call @ 100.00		10,000	10,000	10,586	10,577		(577)		(577)		10,000			0	261	09/01/2045	1FE
57586P 8H 2	MA HSG FIN AGY 167 4.00 12/01/2043		09/03/2016.	Partial Call @ 100.00		110,000	110,000	117,877	116,308		(6,308)		(6,308)		110,000			0	2,443	12/01/2043	1FE
57587A HY 7	MA HSG FIN AGY REF 177 4.00 06/01/2039		09/03/2016.	Partial Call @ 100.00		55,000	55,000	58,949	58,435		(3,435)		(3,435)		55,000			0	1,170	06/01/2039	1FE
60416Q CD 4	MN HFA-NON AMT-MTG 4.50 01/01/2031		09/01/2016.	Partial Call @ 100.00		15,000	15,000	15,841	15,500		(500)		(500)		15,000			0	700	01/01/2031	1FE
60416Q DL 5	MN HSG FIN MTG SRS D 4.50 07/01/2034		08/01/2016.	Partial Call @ 100.00		10,000	10,000	10,796	10,474		(474)		(474)		10,000			0	463	07/01/2034	1FE
60416Q FT 6	MN HSG FIN AGY-A 2.60 09/01/2042		09/01/2016.	Partial Call @ 100.00		19,649	19,649	19,669	19,663		(14)		(14)		19,649			0	343	09/01/2042	1FE
60416Q FY 5	MN HSG FIN AGY A 3.00 07/01/2044		09/01/2016.	MBS Paydown		43,490	43,490	43,490	43,490				0		43,490			0	854	07/01/2044	1FE
60416Q GB 4	MN HSG FIN AGY D 2.875 11/01/2044		09/01/2016.	MBS Paydown		36,614	36,614	36,614	36,614				0		36,614			0	655	11/01/2044	1FE
60416Q GC 2	MINNESOTA ST HSG FIN A 2.80 02/01/2045		09/01/2016.	MBS Paydown		17,652	17,652	17,652	17,652				0		17,652			0	329	02/01/2045	1FE
60416S HX 1	MN HSG FIN AGY C AMT 4.00 1/1/2045		09/01/2016.	Partial Call @ 100.00		30,000	30,000	32,693	32,148		(2,148)		(2,148)		30,000			0	1,220	01/01/2045	1FE
60535G AX 0	MS ST HOME CORP SR A 4.50 12/01/2031		09/01/2016.	Partial Call @ 100.00		20,000	20,000	21,554	20,794		(796)		(796)		20,000			0	479	12/01/2031	1FE
60535Q FD 7	MS HOME CORP 5.4 06/01/2038		08/01/2016.	Partial Call @ 100.00		40,000	40,000	41,438	39,491		(382)		(382)		40,000			0	1,168	06/01/2038	1FE
60535Q LY 4	MS ST HOME CORP SF MTGE 2.75 12/01/2032		09/01/2016.	MBS Paydown		24,942	24,942	24,942	24,942				0		24,942			0	456	12/01/2032	1FE
60636X 8E 6	MO ST HSG SFH SR E-2 4.50 11/01/2027		09/01/2016.	Partial Call @ 100.00		30,000	30,000	32,312	31,226		(1,226)		(1,226)		30,000			0	732	11/01/2027	1FE
60637B BD 1	MISSOURI ST 4.625 05/01/2028		09/01/2016.	Partial Call @ 100.00		25,000	25,000	26,618	25,925		(925)		(925)		25,000			0	627	05/01/2028	1FE
60637B CK 4	MO SF HSG DEV SFM E4 4.25 11/01/2030		09/01/2016.	Partial Call @ 100.00		30,000	30,000	32,182	31,325		(1,325)		(1,325)		30,000			0	688	11/01/2030	1FE
60637B GM 6	MO HSG DEV B-1 4.00 11/01/2045		09/01/2016.	Partial Call @ 100.00		60,000	60,000	64,493	64,191		(4,333)		(4,333)		60,000			0	1,217	11/01/2045	1FE
647200 M8 4	NM MTGE FIN AUTH SFM 4.625 09/01/2025		09/01/2016.	Sinking Fund Redemption		20,000	20,000	20,994	20,528		(507)		(507)		20,000			0	931	09/01/2025	1FE
647200 N5 9	NM MTG FIN SFM 5.00 09/01/2030		08/01/2016.	Partial Call @ 100.00		25,000	25,000	27,050	26,138		(1,146)		(1,146)		25,000			0	682	09/01/2030	1FE
647200 N5 9	NM MTG FIN SFM 5.00 09/01/2030		09/01/2016.	Sinking Fund Redemption		5,000	5,000	5,410	5,228		(188)		(188)		5,000			0	261	09/01/2030	1FE
647200 V3 5	NEW MEXICO SF MTGE B-1 3.75 03/01/2043		09/01/2016.	Partial Call @ 100.00		30,000	30,000	31,794	31,226		(1,226)		(1,226)		30,000			0	1,138	03/01/2043	1FE
647200 X6 6	NM MTGE FIN SFM C I 4.50 10/01/2043		09/01/2016.	MBS Paydown		25,134	25,134	26,139	26,079		(355)		(355)		25,134			0	727	10/01/2043	1FE
64972C BD 4	NYC HSG DEV A TXBL 3.05 06/15/2036		09/15/2016.	MBS Paydown		5,315	5,315	5,315	5,315				0		5,315			0	108	06/15/2036	1FE
658207 MZ 5	NC ST HSG FIN SRS 2 4.25 01/01/2028		07/01/2016.	Sinking Fund Redemption		25,000	25,000	26,183	25,736		(711)		(711)		25,000			0	1,067	01/01/2028	1FE
658207 MZ 5	NC ST HSG FIN SRS 2 4.25 01/01/2028		08/01/2016.	Partial Call @ 100.00		90,000	90,000	94,257	92,650		(2,658)		(2,658)		90,000			0	3,891	01/01/2028	1FE
658877 DZ 5	N DAKOTA ST HSG 4.50 01/01/2028		07/01/2016.	Partial Call @ 100.00		35,000	35,000	37,331	36,339		(1,339)		(1,339)		35,000			0	1,575	01/01/2028	1FE
658909 CL 8	NORTH DAKOTA ST HSG F 4.50 01/01/2035		07/01/2016.	Sinking Fund Redemption		70,000	70,000	72,318	71,203		(1,037)		(1,037)		70,000			0	3,179	01/01/2035	1FE

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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)
658909 HW 9	ND HSG FIN AGY B 4.00 01/01/2036	.	07/01/2016.	Partial Call @ 100.00		5,000	5,000	5,417	5,376		(376)		(376)		5,000			0	204	01/01/2036	1FE
677555 Q4 9	OH ST ECON DEV REV 4.215 06/01/2027	.	09/01/2016.	Sinking Fund Redemption		5,000	5,000	5,005	3,359		(4)		(4)		5,000			0	123	06/01/2027	1FE
677555 YF 5	OH ECON TXB OH ENT BD 6.125 09/01/2019	.	09/01/2016.	Sinking Fund Redemption		100,000	100,000	100,072	100,001		(1)		(1)		100,000			0	4,594	09/01/2019	1FE
67756Q NQ 6	OH HSG FIN AGY A 2.80 03/01/2046	.	09/01/2016.	MBS Paydown		4,544	4,544	4,544					0		4,544			0	55	03/01/2046	1FE
686087 PG 6	OR HSG & CMNTY SVC 4.00 07/01/2043	.	07/01/2016.	Partial Call @ 100.00		70,000	70,000	74,700	37,682		(4,180)		(4,180)		70,000			0	2,116	07/01/2043	1FE
708796 YR 2	PA HSG FIN AG 5.00 04/01/2028	.	06/30/2016.	Partial Call @ 100.00		190,000	190,000	201,284	192,698		(470)		(470)		190,000			0	4,750	04/01/2028	1FE
735352 LH 7	PORT LUCIE FL UTIL REV 5.00 09/01/2016	.	09/01/2016.	Maturity		1,485,000	1,485,000	1,656,146	1,500,124		(15,124)		(15,124)		1,485,000			0	74,250	09/01/2016	1FE
83712D UH 7	SOUTH CAROLINA HSG A-2 4.00 07/01/2037	.	07/01/2016.	Paydown		60,000	60,000	62,264	62,041		(230)		(230)		60,000			0	2,366	07/01/2037	1FE
880461 BP 2	TN HSG DEV AGY 2A 4.00 07/01/2043	.	08/01/2016.	Partial Call @ 100.00		40,000	40,000	42,556	42,028		(2,028)		(2,028)		40,000			0	1,634	07/01/2043	1FE
880461 EU 8	TN HSG DEV AGY 1A AMT 4.00 07/01/2045	.	09/01/2016.	Partial Call @ 100.00		20,000	20,000	21,525	21,362		(1,397)		(1,397)		20,000			0	849	07/01/2045	1FE
88271H EP 0	TEXAS ST HSG MTGE REV B 4.45 09/01/2028	.	08/01/2016.	Partial Call @ 100.00		10,000	10,000	10,712	10,449		(450)		(450)		10,000			0	232	09/01/2028	1FE
88271H EP 0	TEXAS ST HSG MTGE REV B 4.45 09/01/2028	.	09/01/2016.	Sinking Fund Redemption		20,000	20,000	21,424	20,898		(852)		(852)		20,000			0	911	09/01/2028	1FE
917436 X7 7	UTAH ST HSG CORP SF 4.00 07/01/2024	.	07/01/2016.	Sinking Fund Redemption		25,000	25,000	25,023	25,013		(1)		(1)		25,000			0	1,000	07/01/2024	1FE
91743P AH 8	UTAH HSG CORP D G2 4.00 06/21/2044	.	09/21/2016.	MBS Paydown		108,038	108,038	116,681	115,477		(5,796)		(5,796)		108,038			0	2,937	06/21/2044	1
95639D AN 0	WV ST SCH BLDG AUTH 5.00 07/01/2016	.	07/01/2016.	Maturity		795,000	795,000	893,110	802,911		(7,911)		(7,911)		795,000			0	39,750	07/01/2016	1FE
98322Q HV 2	WYOMING ST CMNTY DEV 3 3.00 12/01/2044	.	09/01/2016.	Partial Call @ 100.00		55,000	55,000	57,509	57,021		(2,021)		(2,021)		55,000			0	866	12/01/2044	1FE
3199999. Total Bonds - U.S. Special Revenue and Special Assessment						36,063,378	36,058,597	36,722,895	23,038,230	0	67,482	0	67,482	0	36,061,758	0	1,620	1,620	733,558	XXX	XXX
Bonds - Industrial and Miscellaneous																					
00084V AQ 3	ACASC 2013-2A A2B CLO 4.55 10/25/2025	.	07/25/2016.	MBS Paydown		1,000,000	1,000,000	1,000,000	1,000,000				0		1,000,000			0	34,125	10/25/2025	1FE
001406 AA 5	DCAL 2015-1A A1 ABS SEQ SNR 4.213 02/40	.	09/15/2016.	MBS Paydown		8,929	8,929	8,929	8,929				0		8,929			0	251	02/15/2040	1FE
00249E AA 8	AA AIRCRAFT FIN 2013-1 3.596 11/01/2017	.	09/01/2016.	Sinking Fund Redemption		36,616	36,616	36,616	36,616				0		36,616			0	878	11/01/2017	1FE
007036 GS 9	ARMT 2005-2 2A1 SEQ CSTR 06/25/2035	.	09/25/2016.	MBS Paydown		15,165	15,165	14,188	14,159		408		408		15,165			0	332	06/25/2035	1FM
009503 AB 9	AIRSP 2007-1A G2 ABS SNR FLT 06/15/2032	R	09/15/2016.	MBS Paydown		23,373	23,373	20,218	20,583		178		178		23,373			0	113	06/15/2032	1FE
02149M AB 5	CWALT 2007-J1 1A2 SEQ 5.75 03/25/2037	.	09/25/2016.	MBS Paydown		14,312	14,312	11,897	12,142		(172)		(172)		14,312			0	609	03/25/2037	1FM
02149M AB 5	CWALT 2007-J1 1A2 SEQ 5.75 03/25/2037	.	09/25/2016.	Pass-Through Loss			5,566						0					0		03/25/2037	1FM
02377U AB 0	AMER AIRLINES 2013-2 4.95 01/15/2023	.	07/15/2016.	Sinking Fund Redemption		41,043	41,043	41,043	41,044				0		41,043			0	2,032	01/15/2023	2FE
02666B AA 4	AH4R 2015-SFR2 A ABS SSNR 3.732 10/17/45	.	09/17/2016.	MBS Paydown		4,543	4,543	4,542	4,542		(1)		(1)		4,543			0	112	10/17/2045	1FE
03235T AA 5	ACEF 2014-1A A ABS 8.00 12/20/24	.	09/20/2016.	MBS Paydown		9,914	9,914	9,914	9,914				0		9,914			0	529	12/20/2024	2AM
03766K AA 1	AASET 2016-1A A ABS SNR 4.875 03/17/2036	.	09/15/2016.	MBS Paydown		12,500	12,500	12,322			16		16		12,500			0	220	03/17/2036	1FE
038779 AA 2	ARBYS 2015-1A A2 ABS SEQ SNR 4.969 10/45	.	07/30/2016.	MBS Paydown		1,250	1,250	1,250	1,250				0		1,250			0	29	10/30/2045	2AM
04544N AD 6	ABSHE 2006-HE6 A4 SEQ SNR FLT 11/25/2036	.	09/25/2016.	MBS Paydown		39,552	39,552	33,223	34,512		1,506		1,506		39,552			0	160	11/25/2036	1FM
05605G AA 0	B2R 2015-2 A ABS SEQ SSNR 3.336 11/48	.	09/15/2016.	MBS Paydown		4,617	4,617	4,617	4,617		(2)		(2)		4,617			0	103	11/15/2048	1FE
059475 AG 8	BOAA 2007-2 2A2 NAS SSNR 6.00 06/25/37	.	09/25/2016.	MBS Paydown		49,766	49,766	37,313	37,118		(3,915)		(3,915)		49,766			0	2,086	06/25/2037	1FM
059475 AG 8	BOAA 2007-2 2A2 NAS SSNR 6.00 06/25/37	.	09/25/2016.	Pass-Through Loss			12,643						0					0		06/25/2037	1FM
05950M AJ 9	BAFC 2006-G 3A3 PT SSUP FLT 07/20/2036	.	09/20/2016.	MBS Paydown		47,556	47,556	45,594			326		326		47,556			0	450	07/20/2036	1Z

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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)
059522 AA 0	BAFC 2007-C 6A1 SEQ SSNR FLT 05/20/2047	.	09/20/2016.	MBS Paydown		32,552	32,552	27,995			9,764		9,764		32,552			0	116	05/20/2047	1Z
059522 AU 6	BAFC 2007-C 1A2 PT SSNR FLT 05/20/2036	.	09/20/2016.	MBS Paydown		45,094	45,094	40,182			435		435		45,094			0	682	05/20/2036	1FM
059522 AU 6	BAFC 2007-C 1A2 PT SSNR FLT 05/20/2036	.	09/20/2016.	Pass-Through Loss			3,391						0					0		05/20/2036	1FM
06849R AB 8	BARRICK NA FIN 6.80 09/15/2018	.	09/26/2016.	Make Whole Call @ 110.72		553,615	500,000	558,045	520,609		(5,096)		(5,096)		515,513		38,102	38,102	35,039	09/15/2018	2FE
07386H QZ 7	BALTA 2005-2 2A3 SEQ PT SNR FLT 04/25/35	.	09/25/2016.	MBS Paydown		82,254	82,254	69,711			1,829		1,829		82,254			0	1,106	04/25/2035	1Z
073879 M5 4	BSABS 2005-AC6 21A1 SEQ SNR 5.25 09/2020	.	09/25/2016.	MBS Paydown		19,343	19,343	19,573	19,488		125		125		19,343			0	705	09/25/2020	1FM
11042B AA 0	BRITISH AIRWAYS 5.625 06/20/2020	.	09/20/2016.	Sinking Fund Redemption		21,902	21,902	21,902	21,902				0		21,902			0	924	06/20/2020	2FE
12479L AA 8	CAI 2012-1A A ABS 3.47 10/25/2027	R	09/25/2016.	MBS Paydown		62,500	62,500	62,256	50,041		6		6		62,500			0	1,227	10/25/2027	1FE
12479L AC 4	CAI 2013-1A A ABS 3.35 03/27/2028	R	09/25/2016.	MBS Paydown		37,500	37,500	37,123	24,999		46		46		37,500			0	628	03/27/2028	1FE
1248ME AG 4	CBASS 2007-CB4 A2D SEQ STEP 04/37	.	09/25/2016.	MBS Paydown		166,694	166,694	136,689	140,063		8,372		8,372		166,694			0	4,726	04/25/2037	1FM
125634 AG 0	CLIF 2013-1A ABS 2.83 03/18/2028	.	09/18/2016.	MBS Paydown		25,000	25,000	24,996	24,997		0		0		25,000			0	472	03/18/2028	1FE
125634 AL 9	CLIF 2013-3A A ABS 3.67 11/18/2028	.	09/18/2016.	MBS Paydown		14,778	14,778	14,777	14,777		0		0		14,778			0	362	11/18/2028	1FE
125634 AN 5	CLIF 2014-1A A ABS PT SNR 3.29 06/18/29	.	09/18/2016.	MBS Paydown		13,660	13,660	13,654	13,649		1		1		13,660			0	300	06/18/2029	1FE
125634 AQ 8	CLIF 2014-2A A ABS SNR 3.38 10/18/2029	.	09/18/2016.	MBS Paydown		25,210	25,210	24,162			65		65		25,210			0	284	10/18/2029	1FE
12563L AA 5	CLIF 2016-1A A ABS SNR 4.21 02/18/41	.	09/18/2016.	MBS Paydown		46,524	46,524	46,519			1		1		46,524			0	1,013	02/18/2041	1FE
12667F 5E 1	CWALT 2005-6CB 1A3 SEQ SNR 5.25 04/25/35	.	09/25/2016.	MBS Paydown		30,407	30,407	27,884	26,505		124		124		30,407			0	1,074	04/25/2035	1FM
13054P AD 4	CALIFORNIA PIZZA TL LIBOR+425 03/29/2018	.	08/23/2016.	Paydown		697,953	697,953	643,114			54,839		54,839		697,953			0	20,330	03/29/2018	4FE
14310K AG 6	CGMS 2013-4A B2 CLO MEZ 3.973 10/15/2025	.	07/15/2016.	MBS Paydown		1,500,000	1,500,000	1,475,623	1,481,750		18,250		18,250		1,500,000			0	44,696	10/15/2025	1FE
14754D AG 5	CASH AMER INTL 5.75 05/15/2018	.	09/01/2016.	Make Whole Call @ 107.73		2,154,693	2,000,000	2,020,000	2,019,809		(5,249)		(5,249)		2,014,560		140,133	140,133	91,361	05/15/2018	2
17309A AD 1	CMALT 2006-A1 1A4 NAS 5.75 04/25/36	.	09/25/2016.	MBS Paydown		14,962	14,962	13,396	12,646		(49)		(49)		14,962			0	573	04/25/2036	1FM
17309A AD 1	CMALT 2006-A1 1A4 NAS 5.75 04/25/36	.	09/25/2016.	Pass-Through Loss			1,220						0					0		04/25/2036	1FM
21050A AA 0	CCOLT 2015-1 A ABS SNR 2.82 03/15/2021	.	09/15/2016.	MBS Paydown		46,257	46,257	46,254	46,255		1		1		46,257			0	868	03/15/2021	2AM
228452 AB 4	CRNPT 2012-1A A1LB CLO FLT 11/21/2022	.	08/20/2016.	MBS Paydown		107,087	107,087	107,087	107,087				0		107,087			0	1,674	11/21/2022	1FE
23341B AC 9	DRB 2016-B A2 ABS SNR 2.89 06/25/2040	.	09/25/2016.	MBS Paydown		22,567	22,567	22,560			(0)		(0)		22,567			0	164	06/25/2040	1FE
24736X AA 6	DELTA AIR LINES 15-1AA 3.625 07/30/2027	.	07/30/2016.	Sinking Fund Redemption		21,916	21,916	21,916	21,915		(0)		(0)		21,916			0	351	07/30/2027	1FE
24736Y AA 4	DELTA AIR LINES 15-1A 3.875 07/30/2027	.	07/30/2016.	Sinking Fund Redemption		10,958	10,958	10,958	10,958		(0)		(0)		10,958			0	188	07/30/2027	1FE
251510 DP 5	DBALT 2005-2 1A7 NAS SNR CSTR 04/25/35	.	09/25/2016.	MBS Paydown		26,150	26,150	26,306	26,560		(571)		(571)		26,150			0	990	04/25/2035	3FM
25755T AD 2	DPABS 2015-1A A2I ABS SNR 3.484 10/25/45	.	07/25/2016.	MBS Paydown		5,000	5,000	5,000	5,000				0		5,000			0	133	10/25/2045	2AM
26248P AC 5	DRYD 2006-16A B CLO MEZ FLT 10/20/2020	.	07/20/2016.	MBS Paydown		1,000,000	1,000,000	975,000	978,262		21,738		21,738		1,000,000			0	9,166	10/20/2020	1FE
26845# AA 8	EDX SUPPLY CHA SEN SEC NT 3.50 1/15/2019	.	07/15/2016.	Paydown		22,887	22,887	22,887					0		22,887			0	374	01/15/2019	1Z
26971H AB 8	EGLE 2014-1A A2 ABS SNR SEQ 4.31 12/39	R	09/15/2016.	MBS Paydown		6,250	6,250	6,250	6,250		0		0		6,250			0	180	12/15/2039	1FE
28618W AA 2	ERL 2014-1A A1 ABS SNR 2.299 04/19/2044	.	09/19/2016.	MBS Paydown		13,216	13,216	12,778			35		35		13,216			0	76	04/19/2044	1FE
29445U AB 1	EQLS 2007-1 A2B SEQ SNR FLT 04/25/2037	.	09/25/2016.	MBS Paydown		33,121	33,121	27,522	27,967		794		794		33,121			0	145	04/25/2037	1FM
30605X AA 1	FWAY 2012-1 A2 ABS 4.21 10/15/2042	.	09/15/2016.	MBS Paydown		10,843	10,843	10,843	10,843				0		10,843			0	304	10/15/2042	1FE
30605X AC 7	FWAY 2015-1A A2 ABS PT SNR 4.213 11/42	.	09/15/2016.	MBS Paydown		7,500	7,500	7,500	7,500				0		7,500			0	211	11/15/2042	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)
32027L AE 5	FFML 2006-FF14 A5 SEQ SNR FLT 10/25/2036	.	09/25/2016.	MBS Paydown		33,750	33,750	29,911	30,158		(58)		(58)		33,750			0	134	10/25/2036	1FM
32028H AD 5	FFML 2006-FF10 A4 SEQ FLT 07/25/2036	.	09/25/2016.	MBS Paydown		44,082	44,082	41,079	42,404		701		701		44,082			0	175	07/25/2036	1FM
32051G EZ 4	FHAMS 2004-AA7 1A1 SEQ SSNR FLT 02/25/35	.	09/25/2016.	MBS Paydown		12,329	12,329	10,479			(1,144)		(1,144)		12,329			0	149	02/25/2035	1FM
32051G SD 8	FHAMS 2005-FA5 3A1 SEQ SSNR 5.50 8/25/35	.	09/25/2016.	MBS Paydown		30,762	30,762	25,686	23,821		(3,817)		(3,817)		30,762			0	1,103	08/25/2035	1FM
32051G SD 8	FHAMS 2005-FA5 3A1 SEQ SSNR 5.50 8/25/35	.	09/25/2016.	Pass-Through Loss			22	19					0		3,411		(3,411)	(3,411)		08/25/2035	1FM
32052K AB 1	FHASI 2006-AR2 2A1 SEQ SSNR CSTR 07/36	.	08/25/2016.	MBS Paydown		48,343	48,343	41,108	41,464		(832)		(832)		48,343			0	781	07/25/2036	1FM
32052K AB 1	FHASI 2006-AR2 2A1 SEQ SSNR CSTR 07/36	.	09/25/2016.	Pass-Through Loss			23,312				(758)		(758)					0		07/25/2036	1FM
362257 AB 3	GSAA 2006-17 A2 SEQ FLT 11/25/2036	.	09/25/2016.	MBS Paydown		69,884	69,884	69,884	36,020				0		69,884			0	296	11/25/2036	1FM
3622EA AA 8	GSAA 2007-3 1A1A SEQ SSNR FLT 03/25/2047	.	09/25/2016.	MBS Paydown		82,505	82,505	54,791	28,376		530		530		177,254		(94,749)	(94,749)	286	03/25/2047	1FM
362341 7S 2	GSR 2006-1F 4A1 SEQ SNR 5.50 02/25/2036	.	09/25/2016.	MBS Paydown		65,875	65,875	63,739	62,212	20	(1,464)		(1,444)		65,875			0	2,407	02/25/2036	4FM
362341 7S 2	GSR 2006-1F 4A1 SEQ SNR 5.50 02/25/2036	.	09/25/2016.	Pass-Through Loss			1,259			0			0					0		02/25/2036	4FM
362341 XC 8	GSR 2005-AR7 4A1 SEQ SSNR FLT 11/25/2035	.	09/25/2016.	MBS Paydown		3,617	3,617	3,109			(422)		(422)		3,617			0	47	11/25/2035	1Z
362341 XC 8	GSR 2005-AR7 4A1 SEQ SSNR FLT 11/25/2035	.	09/25/2016.	Pass-Through Loss			(82)						0					0		11/25/2035	1Z
362341 XG 9	GSR 2005-AR7 6A1 SEQ SNR FLT 11/25/2035	.	09/25/2016.	MBS Paydown		15,349	15,349	14,610			164		164		15,349			0	212	11/25/2035	1FM
362381 AA 3	GSAA 2006-12 A1 SEQ FLT 08/25/2036	.	09/25/2016.	MBS Paydown		22,178	22,178	22,178	13,732				0		22,178			0	74	08/25/2036	1FM
36298Y AA 8	GSAA 2006-14 A1 SEQ FLT 09/25/2036	.	09/25/2016.	MBS Paydown		20,860	20,860	20,860	12,213				0		20,860			0	68	09/25/2036	1FM
37952U AB 9	SEACO 2013-1A A ABS 2.98 04/17/2028	R	09/17/2016.	MBS Paydown		25,000	25,000	24,318	24,450		91		91		25,000			0	495	04/17/2028	1FE
37952U AC 7	SEACO 2013-2A A ABS 3.67 11/17/2028	R	09/17/2016.	MBS Paydown		12,500	12,500	12,499	12,499		0		0		12,500			0	306	11/17/2028	1FE
37952U AD 5	SEACO 2014-1A A1 ABS SNR 3.19 07/17/24	R	09/17/2016.	MBS Paydown		25,000	25,000	24,995	24,995		1		1		25,000			0	532	07/17/2029	1FE
40052T AA 7	GRYPHON FUNDING 0.00 8/05/2050	.	09/06/2016.	Paydown		14,984	14,984	7,364					0				14,984	14,984	23	08/05/2050	6*
40066N AA 4	GUANAY FI LTD 6.00 12/15/2020	R	09/15/2016.	Sinking Fund Redemption		30,254	30,254	30,605	29,875	582	(51)		531		30,254			0	1,666	12/15/2020	3FE
40442L AB 1	H2 2015-1A AFX CDO SEQ SSNR 3.3526 06/49	.	09/24/2016.	MBS Paydown		915	915	915	915				0		915			0	18	06/24/2049	1FE
41161V AC 4	HVMLT 2006-7 2A1A SEQ SSNR FLT 09/19/46	.	09/19/2016.	MBS Paydown		38,719	38,719	30,370	29,226		1,908		1,908		38,719			0	172	09/19/2046	1FM
411707 AA 0	HNGRY 2013-1A A2 ABS 4.474 03/20/2043	.	09/20/2016.	MBS Paydown		7,500	7,500	7,500	7,500				0		7,500			0	252	03/20/2043	2AM
43739H AA 8	HMBT 2006-2 A1 SEQ SNR FLT 12/25/2036	.	09/25/2016.	MBS Paydown		53,972	53,972	47,225			1,078		1,078		53,972			0	201	12/25/2036	1FM
45112A AA 5	ICONX 2012-1A A ABS 4.229 01/25/2043	.	07/25/2016.	MBS Paydown		17,464	17,464	17,464	17,464				0		17,464			0	554	01/25/2043	2AM
45257E AB 0	IMSA 2006-5 1A1B SEQ SSNR FLT 02/25/2037	.	09/25/2016.	MBS Paydown		168,211	168,211	144,234			(638)		(638)		168,211			0	480	02/25/2037	1FM
45660K AA 9	INDX 2006-AR39 A1 SEQ SSNR FLT 2/25/2037	.	08/25/2016.	Pass-Through Loss			124	100					0		124		(124)	(124)		02/25/2037	1FM
45660K AA 9	INDX 2006-AR39 A1 SEQ SSNR FLT 2/25/2037	.	09/25/2016.	MBS Paydown		41,569	41,569	33,489	33,732		1,775		1,775		41,569			0	174	02/25/2037	1FM
45660L CK 3	INDX 2005-AR2 1A1 SEQ SSNR FLT 02/25/35	.	09/25/2016.	MBS Paydown		16,103	16,103	11,594			(1,967)		(1,967)		16,103			0	111	02/25/2035	1AM
466247 SE 4	JPMMT 2005-A5 1A2 SEQ CSTR 08/25/35	.	09/25/2016.	MBS Paydown		122,819	122,819	103,936	102,608		7,718		7,718		122,819			0	2,427	08/25/2035	1FM
46626L FL 9	JPMAC 2006-FRE1 A3 SEQ FLT 05/25/2035	.	08/25/2016.	MBS Paydown		55,136	55,136	51,742	53,174		777		777		55,136			0	219	05/25/2035	1FM
46627M CY 1	JPALT 2006-A1 3A1 SEQ SSNR CSTR 03/25/36	.	09/25/2016.	MBS Paydown		20,522	20,522	17,239			318		318		20,522			0	135	03/25/2036	1FM
46627M FA 0	JPALT 2006-S1 3A2 SEQ FLT 03/25/36	.	09/25/2016.	MBS Paydown		39,975	39,975	32,032	36,412		1,305		1,305		39,975			0	187	03/25/2036	1FM
46627M FA 0	JPALT 2006-S1 3A2 SEQ FLT 03/25/36	.	09/25/2016.	Pass-Through Loss			2,145						0					0		03/25/2036	1FM

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
46629E AC 7	JPALT 2006-A4 A3 SEQ FLT 09/25/2036		09/25/2016	MBS Paydown		85,515	85,515	85,508	74,604		1,407		1,407		85,515			0	322	09/25/2036	1FM
46629E AC 7	JPALT 2006-A4 A3 SEQ FLT 09/25/2036		09/25/2016	Pass-Through Loss			9,414	9,413					0					0		09/25/2036	1FM
48248C AC 8	KKR 2007-1A C CLO FLT 05/15/21		08/15/2016	MBS Paydown		2,000,000	2,000,000	1,918,750	1,989,101		10,899		10,899		2,000,000			0	30,096	05/15/2021	1FE
50219P AA 4	LSTRZ 2016-1 A1 SEQ SSNR FLT 01/01/2021		09/01/2016	MBS Paydown		53,178	53,178	51,851			977		977		53,178			0	752	01/01/2021	1FE
543190 AA 0	LTRAN 2015-1A A1 ABS SNR 2.98 01/15/2045		09/15/2016	MBS Paydown		17,213	17,213	16,678			11		11		17,213			0	64	01/15/2045	1FE
61755F AA 3	MSST 2007-1 A1 SEQ FLT 06/25/2037		09/25/2016	MBS Paydown		20,436	20,436	19,050	19,913		516		516		20,436			0	78	06/25/2037	1FM
62946A AA 2	NPRL 2016-1A A1 ABS SNR 4.164 04/20/2046		09/20/2016	MBS Paydown		21,987	21,987	21,987					0		21,987			0	282	04/20/2046	1FE
63860H AC 3	NSTR 2007-A AV3 SEQ FLT 03/25/2037		09/25/2016	MBS Paydown		160,184	160,184	149,933	155,440		4,021		4,021		160,184			0	622	03/25/2037	1FM
63860L AC 4	NSTR 2007-B 2AV2 SEQ FLT 04/25/2037		09/25/2016	MBS Paydown		159,165	159,165	141,855	149,835		8,119		8,119		159,165			0	689	04/25/2037	1FM
64129X AE 9	NEUB 2014-16A A2 CLO SSNR 3.51 04/15/26		07/15/2016	MBS Paydown		1,000,000	1,000,000	1,000,000	1,000,000				0		1,000,000			0	26,325	04/15/2026	1FE
70454B AN 9	PEABODY ENERGY TL LIBOR+325 9/24/2020		06/22/2016	CITIGROUP							(13,669)		(13,669)		(14,394)		14,394	14,394		09/24/2020	6FE
70454B AN 9	PEABODY ENERGY TL LIBOR+325 9/24/2020		06/28/2016	CITIGROUP							(5,726)		(5,726)		(5,980)		5,980	5,980		09/24/2020	6FE
70454B AN 9	PEABODY ENERGY TL LIBOR+325 9/24/2020		07/22/2016	CITIGROUP		252,500	500,000	441,220	235,000	214,525	3,174	269,837	(52,137)		180,414		72,086	72,086	7,096	09/24/2020	6FE
70454B AN 9	PEABODY ENERGY TL LIBOR+325 9/24/2020		08/19/2016	CITIGROUP		298,750	500,000	451,664	235,000	223,151	68	278,109	(54,890)		180,414		118,336	118,336	6,023	09/24/2020	6FE
70454B AN 9	PEABODY ENERGY TL LIBOR+325 9/24/2020		09/08/2016	CITIGROUP		314,552	407,187	370,044	191,378	183,957	1,464	228,621	(43,199)		146,925		167,627	167,627	23,703	09/24/2020	6FE
749239 AD 1	RAMP 2006-RZ5 A2 SEQ FLT 08/25/2046		09/25/2016	MBS Paydown		64,368	64,368	59,112	61,785		724		724		64,368			0	268	08/25/2046	1FM
74929F BB 4	RBSSP 2010-3 6A2 SEQ SSUP 6.0 03/37 RE		09/26/2016	MBS Paydown		52,341	52,341	52,215	52,260		87		87		52,341			0	2,244	03/26/2037	2FM
74966U AL 4	RPI FINANCE TRUST TL B4 L+275 11/09/2020		09/30/2016	Paydown		1,263	1,263	1,261			2		2		1,263			0	26	11/09/2020	2FE
74978B AA 6	RAAC 2007-RP3 A SEQ SNR FLT 10/25/2046		08/25/2016	Pass-Through Loss			(0)						0					0		10/25/2046	1FM
74978B AA 6	RAAC 2007-RP3 A SEQ SNR FLT 10/25/2046		09/25/2016	MBS Paydown		16,535	16,535	14,507	14,732		(1,546)		(1,546)		16,535			0	89	10/25/2046	1FM
75115B AC 3	RALI 2006-QA5 2A1 SEQ SSNR FLT 07/25/36		09/25/2016	MBS Paydown		36,255	36,255	28,421			1,653		1,653		36,255			0	959	07/25/2036	1Z
75115B AC 3	RALI 2006-QA5 2A1 SEQ SSNR FLT 07/25/36		09/25/2016	Pass-Through Loss			15,405				(650)		(650)					0		07/25/2036	1Z
760985 UR 0	RAMP 2003-RS4 AI5 SEQ STP 05/25/2033		09/25/2016	MBS Paydown		167,402	167,402	121,366	126,924		10,551		10,551		167,402			0	6,133	05/25/2033	1FM
76110W SZ 0	RASC 2003-KS7 AI5 SEQ STP 09/25/2033		09/25/2016	MBS Paydown		69,309	69,309	60,299	61,956		5,177		5,177		69,309			0	2,354	09/25/2033	1FM
76110W Y8 3	RASC 2005-KS6 M3 MEZ FLT 07/25/2035		09/25/2016	MBS Paydown		672,083	672,083	525,905	658,858		15,016		15,016		672,083			0	5,083	07/25/2035	1FM
761118 FM 5	RALI 2005-QA9 NB4 SEQ SSNR FLT 08/25/35		09/25/2016	MBS Paydown		28,356	28,356	23,934			609		609		28,356			0	519	08/25/2035	1FM
761118 FM 5	RALI 2005-QA9 NB4 SEQ SSNR FLT 08/25/35		09/25/2016	Pass-Through Loss			285						0					0		08/25/2035	1FM
76111X TE 3	RFMSI 2005-SA1 2A SEQ 2.9425 03/25/2035		09/25/2016	MBS Paydown		35,393	35,393	33,291	33,302		1,161		1,161		35,393			0	694	03/25/2035	1FM
76112B NM 8	GMACM 2005-AA1 1A1 PT SNR FLT 05/18/2035		09/18/2016	MBS Paydown		59,695	59,695	54,695			348		348		59,695			0	256	05/18/2035	1Z
80875A AJ 0	SCIENTIFIC GAMES TL B1 LIB+500 10/18/20		09/30/2016	Paydown		1,781	1,781	1,673	465	36	107		143		1,781			0	64	10/18/2020	4FE
81788Y AA 1	767-3-25285 & 25392 TRUST 5.25 10/05/22		09/05/2016	Paydown		29,318	29,318	29,318					0		29,318			0	740	10/05/2022	2FE
82321U AA 1	SHNTN 2015-1A A ABS SNR 4.75 10/15/2042		09/15/2016	MBS Paydown		19,239	19,239	19,055	19,059		18		18		19,239			0	606	10/15/2042	1FE
82650A AA 6	SRFC 2012-3A A ABS 1.87 08/20/2029		09/20/2016	MBS Paydown		40,392	40,392	40,384	40,386		2		2		40,392			0	506	08/20/2029	1FE
83417F AA 7	SOCTY 2014-2 A ABS PT 4.02 07/20/2044		07/20/2016	MBS Paydown		10,140	10,140	10,140	10,140				0		10,140			0	408	07/20/2044	2AM
83417P AA 5	SOCTY 2015-1 A ABS SEQ SNR 4.18 08/45		08/20/2016	MBS Paydown		19,213	19,213	19,203	19,203		8		8		19,213			0	803	08/21/2045	1FE
83546D AD 0	SONIC 2016-1A A2 ABS SEQ SNR 4.472 05/46		09/20/2016	MBS Paydown		2,500	2,500	2,500					0		2,500			0	29	05/20/2046	2AM

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

1 CUSIP Identification	2 Description	3 Foreign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/Adjusted Carrying Value	Change in Book/Adjusted Carrying Value: 11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other-Than-Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.	16 Book/Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest / Stock Dividends Received During Year	21 Stated Contractual Maturity Date	22 NAIC Designation or Market Indicator (a)
863579 C3 0	SARM 2005-21 6A3 SEQ SSNR FLT 11/25/2035	.	09/25/2016.	MBS Paydown		34,331	34,331	29,085			(1,141)		(1,141)		34,331			0	483	11/25/2035	1Z
863579 C3 0	SARM 2005-21 6A3 SEQ SSNR FLT 11/25/2035	.	09/25/2016.	Pass-Through Loss			13,273						0					0		11/25/2035	1Z
863579 UU 0	SARM 2005-15 4A1 PT SSNR FLT 07/25/2035	.	09/25/2016.	MBS Paydown		51,961	51,961	45,316			1,822		1,822		51,961			0	868	07/25/2035	1FM
863579 UU 0	SARM 2005-15 4A1 PT SSNR FLT 07/25/2035	.	09/25/2016.	Pass-Through Loss			(125)						0					0		07/25/2035	1FM
863587 AE 1	SAIL 2006-3 A5 SEQ FLT 06/25/2036	.	09/25/2016.	MBS Paydown		57,517	57,517	49,608	49,654		1,760		1,760		57,517			0	232	06/25/2036	1FM
86358R DX 2	SASC 2001-SB1 A5 SEQ 3.375 8/25/31	.	09/25/2016.	MBS Paydown		17,902	17,902	16,179	16,493		505		505		17,902			0	400	08/25/2031	1FM
863619 AB 8	SASC 2007-OSI A2 SEQ FLT 06/25/2037	.	09/25/2016.	MBS Paydown		51,535	51,535	48,700	50,461		348		348		51,535			0	194	06/25/2037	1FM
872225 AD 9	TBW 2006-5 A3 SEQ STP 11/25/2036	.	09/25/2016.	MBS Paydown		22,638	22,638	20,007	20,020		16		16		22,638			0	626	11/25/2036	1FM
87407P AA 8	TAL 2013-1A A ABS SNR 2.83 02/22/2038	.	09/20/2016.	MBS Paydown		25,000	25,000	24,996	24,997		0		0		25,000			0	472	02/22/2038	1FE
87407P AJ 9	TAL 2014-1A A ABS SNR 3.51 02/22/2039	.	09/20/2016.	MBS Paydown		25,000	25,000	25,000	25,000				0		25,000			0	585	02/22/2039	1FE
878742 AY 1	TECK RESOURCES LTD 3.75 02/01/2023	I	09/21/2016.	GOLDMAN SACHS		353,625	400,000	396,752	181,000	216,665	215		216,879		397,879		(44,254)	(44,254)	15,458	02/01/2023	4FE
878742 AY 1	TECK RESOURCES LTD 3.75 02/01/2023	I	09/28/2016.	MORGAN STANLEY		552,000	600,000	595,128	271,500	324,997	330		325,328		596,828		(44,828)	(44,828)	24,333	02/01/2023	4FE
878744 AA 9	TECK RESOURCES 3.00 03/01/2019	I	09/29/2016.	GOLDMAN SACHS		40,795	41,000	32,288	25,523	7,155	1,753		8,908		34,430		6,365	6,365	1,424	03/01/2019	4FE
88156E AB 2	TMTS 2006-17HE A2B1 SEQ SNR FLT 01/25/38	.	09/25/2016.	MBS Paydown		12,148	12,148	10,370			(1,922)		(1,922)		12,148			0	40	01/25/2038	1Z
88156E AB 2	TMTS 2006-17HE A2B1 SEQ SNR FLT 01/25/38	.	09/25/2016.	Pass-Through Loss			(9)						0					0		01/25/2038	1Z
88314R AA 4	TMCL 2013-1A A ABS SEQ 3.9 09/20/2038	R	09/20/2016.	MBS Paydown		37,500	37,500	37,308	37,347		24		24		37,500			0	975	09/20/2038	1FE
88314R AC 0	TMCL 2014-1A A ABS SNR 3.27 10/20/2039	R	09/20/2016.	MBS Paydown		58,750	58,750	57,668	45,743		102		102		58,750			0	1,141	10/20/2039	1FE
90343K AN 2	US SILICA CO TL B LIBOR+300 7/22/2020	.	09/30/2016.	Paydown		508	508	475	468	12	4		16		508			0	15	07/23/2020	4FE
909319 AA 3	UNITED AIR 2013-1 A 4.30 08/15/2025	.	08/15/2016.	Sinking Fund Redemption		24,916	24,916	24,916	24,916				0		24,916			0	1,071	08/15/2025	1FE
92258N AB 1	VCC 2016-1 AFX ABS SSNR 3.5337 04/25/46	.	09/25/2016.	MBS Paydown		27,202	27,202	27,202					0		27,202			0	334	04/25/2046	1FE
92922F 3N 6	WAMU 2005-AR12 1A8 SEQ SSNR FLT 10/25/35	.	09/25/2016.	MBS Paydown		31,765	31,765	29,998			(260)		(260)		31,765			0	376	10/25/2035	1FM
92990G AJ 2	WAMU 2007-HY5 3A1 SEQ SSNR FLT 05/25/37	.	09/25/2016.	MBS Paydown		15,132	15,132	13,488			(563)		(563)		15,132			0	222	05/25/2037	1FM
92990G AJ 2	WAMU 2007-HY5 3A1 SEQ SSNR FLT 05/25/37	.	09/25/2016.	Pass-Through Loss			1,445						0					0		05/25/2037	1FM
933636 AA 0	WAMU 2007-HY4 1A1 SEQ SSNR FLT 04/25/37	.	09/25/2016.	MBS Paydown		3,653	3,653	3,178			(531)		(531)		3,653			0	7	04/25/2037	1FM
933636 AA 0	WAMU 2007-HY4 1A1 SEQ SSNR FLT 04/25/37	.	09/25/2016.	Pass-Through Loss			2						0		2		(2)	(2)		04/25/2037	1FM
93364L AC 2	WMCMS 2007-SL3 A1A SEQ SSNR CSTR 03/45	.	09/23/2016.	MBS Paydown		102,734	102,734	106,843	104,538		(2,285)		(2,285)		102,734			0	3,654	03/23/2045	1FM
939336 X9 9	WAMU 2005-AR1 A2B MEZ SEQ FLT 01/25/2045	.	09/25/2016.	MBS Paydown		57,847	57,847	51,050			1,416		1,416		57,847			0	447	01/25/2045	1AM
94984D AC 8	WFMBS 2006-AR13 A3SEQ SSNR FLT 09/25/36	.	09/25/2016.	MBS Paydown		14,402	14,402	13,332			1,052		1,052		14,402			0	208	09/25/2036	1FM
94984D AC 8	WFMBS 2006-AR13 A3SEQ SSNR FLT 09/25/36	.	09/25/2016.	Pass-Through Loss			(6)	2					0		300		(300)	(300)		09/25/2036	1FM
95058X AB 4	WEN 2015-1A A2II ABS SEQ SNR 4.08 06/45	.	09/15/2016.	MBS Paydown		5,000	5,000	5,000	5,000				0		5,000			0	153	06/15/2045	2AM
95810D AD 3	WESTERN DIGITAL TL B 1L L+550 03/30/2023	.	08/17/2016.	Consent Fee		4,000							0		4,000			0		03/30/2023	2FE
95810D AD 3	WESTERN DIGITAL TL B 1L L+550 03/30/2023	.	08/17/2016.	Private Placement		400,000	400,000	388,000			346		346		385,146		14,854	14,854	8,455	03/30/2023	2FE
95810D AD 3	WESTERN DIGITAL TL B 1L L+550 03/30/2023	.	08/17/2016.	Paydown		100,000	100,000	97,000			3,800		3,800		100,000			0	1,094	03/30/2023	2FE
95810D AF 8	WESTERN DIGITAL TL B 1L L+375 04/29/2023	.	09/30/2016.	Paydown		1,125	1,125	1,125					0		1,125			0	7	04/29/2023	2FE
96033C AA 0	WESTR 2016-1A A ABS SSNR 3.50 12/20/2028	.	09/20/2016.	MBS Paydown		110,148	110,148	109,752			20		20		110,148			0	1,030	12/20/2028	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
96033L AA 0	WESTR 2015-2A A ABS SEQ SSNR 3.2 07/28	.	09/20/2016.	MBS Paydown		69,895	69,895	69,802	69,801		18		18		69,895			0	1,495	07/20/2028	1FE
G0620B AB 4	ATLSS 2014-1 A ABS SNR 4.875 12/15/2039	E	09/15/2016.	MBS Paydown		15,700	15,700	15,700	15,700				0		15,700			0	510	12/15/2039	1FE
G3163H AC 6	C&J ENERGY TL B1 LIBOR + 550 03/19/2020	E	08/31/2016.	Private Placement		367,500	490,000	421,400	297,920	131,482	1,924	97,981	35,426		333,200		34,300	34,300	5,032	03/19/2020	6*
G3600K AB 2	FLOATEL INTL TL B LIBOR+500 06/13/2020	F	09/30/2016.	Paydown		1,385	1,385	1,078	607				0		1,385			0	63	06/13/2020	5FE
Q3930A AC 2	FMG TL LIBOR + 275 6/30/2019	F	09/16/2016.	Paydown		214,773	214,773	191,703	158,685	36,416	18,812		55,228		214,773			0	6,820	06/30/2019	3FE
3899999. Total Bonds - Industrial and Miscellaneous						17,945,147	18,580,588	17,591,881	14,083,222	1,338,999	181,111	874,548	645,562	0	17,505,655	0	439,491	439,491	472,212	XXX	XXX
Bonds - Hybrid Securities																					
05518T 20 9	BAC CAP TR VIII SER Z 6.00 08/25/2035	.	08/15/2016.	Call @ 100.00		625,000	625,000	625,000	625,015		(15)		(15)		625,000			0	27,083	08/25/2035	3FE
59024T 20 3	MERRILL LYNCH CAP TR II 6.45 06/15/2062	.	08/15/2016.	Call @ 100.00		500,000	500,000	500,000	494,749		5,251		5,251		500,000			0	21,500	06/15/2062	3FE
61753R 20 0	MORGAN STANLEY CAP 6.45 VIII 04/15/2067	.	08/03/2016.	Call @ 100.00		625,000	625,000	625,000	616,934		8,066		8,066		625,000			0	32,250	04/15/2067	2FE
4899999. Total Bonds - Hybrid Securities						1,750,000	1,750,000	1,750,000	1,736,699	0	13,302	0	13,302	0	1,750,000	0	0	0	80,833	XXX	XXX
8399997. Total Bonds - Part 4						57,640,693	58,224,714	58,066,339	40,786,334	1,338,999	251,029	937,800	652,227	0	57,185,962	0	454,731	454,731	1,356,058	XXX	XXX
8399999. Total Bonds						57,640,693	58,224,714	58,066,339	40,786,334	1,338,999	251,029	937,800	652,227	0	57,185,962	0	454,731	454,731	1,356,058	XXX	XXX
Preferred Stocks - Industrial and Miscellaneous																					
742546 AA 2	PRINC PROT PRETSL 12	.	09/26/2016.	Call @ 1.00	500,000.000	500,000	1.00	500,000	500,000				0		500,000			0		XXX	RP1UFE.
8499999. Total Preferred Stocks - Industrial and Miscellaneous						500,000	XXX	500,000	500,000	0	0	0	0	0	500,000	0	0	0	0	XXX	XXX
8999997. Total Preferred Stocks - Part 4						500,000	XXX	500,000	500,000	0	0	0	0	0	500,000	0	0	0	0	XXX	XXX
8999999. Total Preferred Stocks						500,000	XXX	500,000	500,000	0	0	0	0	0	500,000	0	0	0	0	XXX	XXX
Common Stocks - Industrial and Miscellaneous																					
01877R 10 8	ALLIANCE RESOURCE PARTNERS	.	09/21/2016.	CORNERSTONE MACRO	2,400.000	52,772	XXX	31,984	32,376	(617)			(617)		31,759		21,013	21,013	3,654	XXX	L
01877R 10 8	ALLIANCE RESOURCE PARTNERS	.	09/22/2016.	CORNERSTONE MACRO	4,300.000	93,750	XXX	112,754	58,007				0		58,007		35,743	35,743	6,644	XXX	L
03763V 10 2	APOLLO RESIDENTIAL MORTGAGE	.	09/01/2016.	Exchanged to 03762U105	84,400.000	1,156,264	XXX	1,321,048	1,008,580	312,468		190,088	122,380		1,130,960		25,304	25,304	121,536	XXX	L
237266 10 1	DARLING INGREDIENTS INC	.	08/01/2016.	OPPENHEIMER & CO	12,098.000	186,910	XXX	113,655					0		113,655		73,255	73,255		XXX	L
268648 10 2	EMC CORPORATION	.	09/07/2016.	Exchanged to 24703L103	20,000.000	586,209	XXX	470,244	513,600	(43,356)			(43,356)		470,244		115,965	115,965	6,900	XXX	L
292218 10 4	EMPLOYERS HOLDINGS INC	.	08/01/2016.	BNY MELLON CAPITAL	2,121.000	58,575	XXX	38,383	57,903	(19,520)			(19,520)		38,383		20,192	20,192	70	XXX	L
391164 10 0	GREAT PLAINS ENERGY INC	.	08/26/2016.	KEYBANK CAPITAL MARKET	7,602.000	210,819	XXX	162,169	207,611	(45,442)			(45,442)		162,169		48,651	48,651	5,987	XXX	L
552697 10 4	MDC PARTNERS INC-A	I	09/19/2016.	BNY MELLON CAPITAL	10,342.000	121,218	XXX	144,920					0		144,920		(23,702)	(23,702)	1,163	XXX	L
552697 10 4	MDC PARTNERS INC-A	I	09/29/2016.	WEBUSH MORGAN SECUR	13,604.000	142,901	XXX	279,398	187,661	(6,450)		31,307	(37,757)		248,090		(105,189)	(105,189)	9,175	XXX	L
702149 10 5	PARTY CITY HOLDCO INC	.	09/13/2016.	Telsey Advisory Group	18,717.000	285,615	XXX	272,463	167,623				0		230,618		54,998	54,998		XXX	L
781270 10 3	RUDOLPH TECHNOLOGIES INC	.	09/29/2016.	BNY MELLON CAPITAL	3,470.000	61,140	XXX	37,234	49,343	(17,940)			(17,940)		31,404		29,737	29,737		XXX	L
811065 10 1	SCRIPPS NETWORKS INTER-CL A	.	08/12/2016.	CORNERSTONE MACRO	6,500.000	411,185	XXX	338,832	358,865	(20,033)			(20,033)		338,832		72,353	72,353	3,337	XXX	L
858119 10 0	STEEL DYNAMICS INC	.	08/26/2016.	JP MORGAN SECURITIES INC	7,298.000	182,701	XXX	127,238	130,415	(3,177)			(3,177)		127,238		55,463	55,463	3,047	XXX	L
G4617B 10 5	HORIZON PHARMA PLC	E	07/11/2016.	STIFEL NICOLAUS	13,876.000	263,266	XXX	230,198					0		230,198		33,068	33,068		XXX	L
9099999. Total Common Stocks - Industrial and Miscellaneous						3,813,328	XXX	3,680,519	2,771,985	155,934	0	221,395	(65,461)	0	3,356,478	0	456,850	456,850	161,512	XXX	XXX
9799997 Total Common Stocks - Part 4						3,813,328	XXX	3,680,519	2,771,985	155,934	0	221,395	(65,461)	0	3,356,478	0	456,850	456,850	161,512	XXX	XXX

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	11	12	13	14	15	16	17	18	19	20	21	22
										Change in Book/Adjusted Carrying Value											
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Desig-nation or Market Indicator (a)
9799999. Total Common Stocks						3,813,328	XXX	3,680,519	2,771,985	155,934	0	221,395	............(65,461)	0	3,356,478	0	456,850	456,850	161,512	XXX	XXX
9899999. Total Preferred and Common Stocks						4,313,328	XXX	4,180,519	3,271,985	155,934	0	221,395	............(65,461)	0	3,856,478	0	456,850	456,850	161,512	XXX	XXX
9999999. Total Bonds, Preferred and Common Stocks						61,954,021	XXX	62,246,858	44,058,318	1,494,933	251,029	1,159,196	586,766	0	61,042,440	0	911,581	911,581	1,517,570	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					4,683,966	14,608,999	(943,562)	XXX
First Hawaiian	Honolulu, HI					40,248	27,519	25,948	XXX
Wells Fargo	Richmond, VA			2		10,006	10,007	15,008	XXX
0199999. Total Open Depositories		XXX	XXX	2	0	4,734,220	14,646,525	(902,606)	XXX
0399999. Total Cash on Deposit		XXX	XXX	2	0	4,734,220	14,646,525	(902,606)	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX	750	750	750	XXX
0599999. Total Cash		XXX	XXX	2	0	4,734,970	14,647,275	(901,856)	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