



# QUARTERLY STATEMENT

As of March 31, 2017  
of the Condition and Affairs of the

## National Interstate Insurance Company of Hawaii, Inc

NAIC Group Code.....84, 84 (Current Period) (Prior Period)	NAIC Company Code..... 11051	Employer's ID Number..... 99-0345306
Organized under the Laws of OH	State of Domicile or Port of Entry OH	Country of Domicile US
Incorporated/Organized..... September 20, 1999	Commenced Business..... July 28, 2000	
Statutory Home Office	3250 Interstate Drive..... Richfield ..... OH ..... US ..... 44286 <i>(Street and Number) (City or Town, State, Country and Zip Code)</i>	
Main Administrative Office	3250 Interstate Drive..... Richfield ..... OH ..... US ..... 44286 <i>(Street and Number) (City or Town, State, Country and Zip Code)</i>	330-659-8900 <i>(Area Code) (Telephone Number)</i>
Mail Address	3250 Interstate Drive..... Richfield ..... OH ..... US ..... 44286 <i>(Street and Number or P. O. Box) (City or Town, State, Country and Zip Code)</i>	
Primary Location of Books and Records	3250 Interstate Drive..... Richfield ..... OH ..... US ..... 44286 <i>(Street and Number) (City or Town, State, Country and Zip Code)</i>	330-659-8900 <i>(Area Code) (Telephone Number)</i>
Internet Web Site Address	www.natl.com	
Statutory Statement Contact	Jan Marie Lombardi <i>(Name)</i> Jan.lombardi@natl.com <i>(E-Mail Address)</i>	330-659-8900 -1156 <i>(Area Code) (Telephone Number) (Extension)</i> 330-659-8904 <i>(Fax Number)</i>

### OFFICERS

Name	Title	Name	Title
1. Anthony Joseph Mercurio	President & Chief Operating Officer	2. Arthur Jeffrey Gonzales	Senior VP, General Counsel, & Secretary
3. Julie Ann McGraw	VP, Chief Financial Officer, & Treasurer	4. Gary Norman Monda	VP, Chief Investment Officer, & Assistant Treasurer

  

### OTHER

Terry Eugene Phillips	Senior Vice President	Anthony Derrick Brown	VP, Human Resources
Scott Edward Noerr	VP, Chief Information Officer	Matthew Jon Grimm #	Vice President

### DIRECTORS OR TRUSTEES

Arthur Jeffrey Gonzales	Julie Ann McGraw	Anthony Joseph Mercurio	Gary Norman Monda
Terry Eugene Phillips			

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) Anthony Joseph Mercurio 1. (Printed Name) President & Chief Operating Officer (Title)	_____ (Signature) Arthur Jeffrey Gonzales 2. (Printed Name) Senior VP, General Counsel, & Secretary (Title)	_____ (Signature) Julie Ann McGraw 3. (Printed Name) VP, Chief Financial Officer, & Treasurer (Title)
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Subscribed and sworn to before me  
This 10th day of May

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

## ASSETS

	Current Statement Date			4
	1	2	3	December 31 Prior Year Net Admitted Assets
	Assets	Nonadmitted Assets	Net Admitted Assets (Cols. 1 - 2)	
1. Bonds.....	34,160,577		34,160,577	35,260,663
2. Stocks:				
2.1 Preferred stocks.....			0	
2.2 Common stocks.....			0	
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).....			0	
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 (\$.....56,046), cash equivalents (\$.....0) and short-term investments (\$.....4,998,343).....	5,054,389		5,054,389	7,284,001
6. Contract loans (including \$.....0 premium notes).....			0	
7. Derivatives.....			0	
8. Other invested assets.....			0	
9. Receivables for securities.....	2,494		2,494	
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).....	39,217,461	0	39,217,461	42,544,664
13. Title plants less \$.....0 charged off (for Title insurers only).....			0	
14. Investment income due and accrued.....	235,418		235,418	180,323
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection.....	896,283		896,283	1,840,280
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$.....0 earned but unbilled premiums).....	10,346,987	89,204	10,257,784	10,762,036
15.3 Accrued retrospective premiums (\$.....0) and contracts subject to redetermination (\$.....0).....			0	
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers.....	2,138,109		2,138,109	1,101,232
16.2 Funds held by or deposited with reinsured companies.....	246,259		246,259	178,224
16.3 Other amounts receivable under reinsurance contracts.....			0	
17. Amounts receivable relating to uninsured plans.....			0	
18.1 Current federal and foreign income tax recoverable and interest thereon.....			0	
18.2 Net deferred tax asset.....	558,484	1,715	556,769	571,405
19. Guaranty funds receivable or on deposit.....			0	
20. Electronic data processing equipment and software.....			0	
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.....	893,057		893,057	90,474
24. Health care (\$.....0) and other amounts receivable.....			0	
25. Aggregate write-ins for other than invested assets.....	101,741	2,500	99,241	98,004
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25).....	54,633,799	93,419	54,540,381	57,366,641
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts.....			0	
28. Total (Lines 26 and 27).....	54,633,799	93,419	54,540,381	57,366,641

### 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 insured for deductible payments.....	69,555	2,500	67,055	30,219
2502. Commission receivable.....	23,309		23,309	25,867
2503. Miscellaneous Receivable.....	8,877		8,877	41,918
2598. Summary of remaining write-ins for Line 25 from overflow page.....	0	0	0	0
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....	101,741	2,500	99,241	98,004

**LIABILITIES, SURPLUS AND OTHER FUNDS**

	1 Current Statement Date	2 December 31 Prior Year
1. Losses (current accident year \$.....1,035,909).....	10,299,451	10,173,570
2. Reinsurance payable on paid losses and loss adjustment expenses.....		
3. Loss adjustment expenses.....	2,007,597	1,977,164
4. Commissions payable, contingent commissions and other similar charges.....	281,848	284,041
5. Other expenses (excluding taxes, licenses and fees).....	303,389	386,173
6. Taxes, licenses and fees (excluding federal and foreign income taxes).....	143,818	137,394
7.1 Current federal and foreign income taxes (including \$.....0 on realized capital gains (losses)).....	278,369	217,914
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 \$.....15,338,891 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).....	3,994,236	4,109,504
10. Advance premium.....	20,346	12,781
11. Dividends declared and unpaid:		
11.1 Stockholders.....		
11.2 Policyholders.....		
12. Ceded reinsurance premiums payable (net of ceding commissions).....	2,793,325	1,978,499
13. Funds held by company under reinsurance treaties.....	19,997,157	20,504,223
14. Amounts withheld or retained by company for account of others.....	777,938	755,226
15. Remittances and items not allocated.....		
16. Provision for reinsurance (including \$.....0 certified).....	338,956	341,000
17. Net adjustments in assets and liabilities due to foreign exchange rates.....		
18. Drafts outstanding.....		
19. Payable to parent, subsidiaries and affiliates.....	9,406	3,256,165
20. Derivatives.....		
21. Payable for securities.....		
22. Payable for securities lending.....		
23. Liability for amounts held under uninsured plans.....		
24. Capital notes \$.....0 and interest thereon \$.....0.....		
25. Aggregate write-ins for liabilities.....	2,130	0
26. Total liabilities excluding protected cell liabilities (Lines 1 through 25).....	41,247,964	44,133,654
27. Protected cell liabilities.....		
28. Total liabilities (Lines 26 and 27).....	41,247,964	44,133,654
29. Aggregate write-ins for special surplus funds.....	0	0
30. Common capital stock.....	3,500,000	3,500,000
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.....	3,141,936	3,141,936
35. Unassigned funds (surplus).....	6,650,482	6,591,052
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).....	13,292,417	13,232,987
38. Totals (Page 2, Line 28, Col. 3).....	54,540,381	57,366,641

**DETAILS OF WRITE-INS**

2501. Investment Suspense .....	2,130	
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).....	2,130	0
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
<b>UNDERWRITING INCOME</b>			
1. Premiums earned:			
1.1 Direct..... (written \$.....7,658,129).....	7,687,051	9,185,601	32,941,938
1.2 Assumed..... (written \$.....2,612,842).....	2,757,592	2,516,538	11,532,349
1.3 Ceded..... (written \$.....8,238,560).....	8,296,964	9,635,861	35,955,682
1.4 Net..... (written \$.....2,032,411).....	2,147,680	2,066,277	8,518,604
DEDUCTIONS:			
2. Losses incurred (current accident year \$.....1,149,881):			
2.1 Direct.....	5,817,213	6,567,262	21,098,920
2.2 Assumed.....	1,176,228	1,522,792	7,609,251
2.3 Ceded.....	5,803,563	6,919,659	23,508,040
2.4 Net.....	1,189,878	1,170,395	5,200,131
3. Loss adjustment expenses incurred.....	251,211	230,004	780,632
4. Other underwriting expenses incurred.....	658,914	626,897	2,437,648
5. Aggregate write-ins for underwriting deductions.....	0	0	0
6. Total underwriting deductions (Lines 2 through 5).....	2,100,003	2,027,296	8,418,411
7. Net income of protected cells.....			
8. Net underwriting gain (loss) (Line 1 minus Line 6 + Line 7).....	47,677	38,982	100,193
<b>INVESTMENT INCOME</b>			
9. Net investment income earned.....	244,768	254,955	968,503
10. Net realized capital gains (losses) less capital gains tax of \$.....0.....		625	1,317
11. Net investment gain (loss) (Lines 9 + 10).....	244,768	255,579	969,820
<b>OTHER INCOME</b>			
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.....	5,520	6,075	24,105
14. Aggregate write-ins for miscellaneous income.....	(93,091)	(89,473)	(413,525)
15. Total other income (Lines 12 through 14).....	(87,571)	(83,398)	(389,420)
16. Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15).....	204,873	211,164	680,594
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).....	204,873	211,164	680,594
19. Federal and foreign income taxes incurred.....	60,455	60,993	134,564
20. Net income (Line 18 minus Line 19) (to Line 22).....	144,418	150,171	546,030
<b>CAPITAL AND SURPLUS ACCOUNT</b>			
21. Surplus as regards policyholders, December 31 prior year.....	13,232,987	12,706,488	12,706,488
22. Net income (from Line 20).....	144,418	150,171	546,030
23. Net transfers (to) from Protected Cell accounts.....			
24. Change in net unrealized capital gains or (losses) less capital gains tax of \$.....0.....			
25. Change in net unrealized foreign exchange capital gain (loss).....			
26. Change in net deferred income tax.....	(98,250)	2,981	68,540
27. Change in nonadmitted assets.....	11,218	(174,085)	(20,071)
28. Change in provision for reinsurance.....	2,044	(88,235)	(68,000)
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).....	59,430	(109,169)	526,499
39. Surplus as regards policyholders, as of statement date (Lines 21 plus 38).....	13,292,417	12,597,319	13,232,987
<b>DETAILS OF WRITE-INS</b>			
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. Roadside assistance fees.....	2,583	2,090	14,095
1402. Interest from funds held.....	(95,674)	(91,563)	(427,620)
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).....	(93,091)	(89,473)	(413,525)
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
<b>CASH FROM OPERATIONS</b>			
1. Premiums collected net of reinsurance.....	4,231,772	4,404,345	8,806,073
2. Net investment income.....	230,082	236,849	1,147,858
3. Miscellaneous income.....	(87,571)	(83,398)	(389,420)
4. Total (Lines 1 through 3).....	4,374,283	4,557,797	9,564,511
5. Benefit and loss related payments.....	2,168,909	1,244,898	5,253,681
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts.....			
7. Commissions, expenses paid and aggregate write-ins for deductions.....	958,246	841,971	3,250,428
8. Dividends paid to policyholders.....			
9. Federal and foreign income taxes paid (recovered) net of \$.....0 tax on capital gains (losses).....			(75,460)
10. Total (Lines 5 through 9).....	3,127,155	2,086,869	8,428,649
11. Net cash from operations (Line 4 minus Line 10).....	1,247,128	2,470,928	1,135,862
<b>CASH FROM INVESTMENTS</b>			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds.....	1,636,350	3,685,311	10,005,231
12.2 Stocks.....			
12.3 Mortgage loans.....			
12.4 Real estate.....			
12.5 Other invested assets.....			
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments.....			
12.7 Miscellaneous proceeds.....			
12.8 Total investment proceeds (Lines 12.1 to 12.7).....	1,636,350	3,685,311	10,005,231
13. Cost of investments acquired (long-term only):			
13.1 Bonds.....	576,674	4,688,394	12,759,675
13.2 Stocks.....			
13.3 Mortgage loans.....			
13.4 Real estate.....			
13.5 Other invested assets.....			
13.6 Miscellaneous applications.....	2,494		
13.7 Total investments acquired (Lines 13.1 to 13.6).....	579,168	4,688,394	12,759,675
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).....	1,057,182	(1,003,083)	(2,754,444)
<b>CASH FROM FINANCING AND MISCELLANEOUS SOURCES</b>			
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).....	(4,533,922)	(2,419,758)	2,036,465
17. Net cash from financing and miscellaneous sources (Lines 16.1 through 16.4 minus Line 16.5 plus Line 16.6).....	(4,533,922)	(2,419,758)	2,036,465
<b>RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS</b>			
18. Net change in cash, cash equivalents and short-term investments (Line 11 plus Line 15 plus Line 17).....	(2,229,611)	(951,913)	417,883
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year.....	7,284,001	6,866,118	6,866,118
19.2 End of period (Line 18 plus Line 19.1).....	5,054,389	5,914,204	7,284,001

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

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## NOTES TO FINANCIAL STATEMENTS

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**Note 1 - Summary of Significant Accounting Policies and Going Concern**

## A. Accounting Practices

The Quarterly Statement of National Interstate Insurance Company of Hawaii (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:

	SSAP #	F/S Page	F/S Line #	03-31-2017	12-31-2016
1. Net income state basis	XXX	XXX	XXX	\$ 144,418	\$ 546,030
2. Effect of state prescribed practices				-	-
3. Effect of state permitted practices				-	-
4. Net income, NAIC SAP	XXX	XXX	XXX	<u>\$ 144,418</u>	<u>\$ 546,030</u>
5. Statutory surplus state basis	XXX	XXX	XXX	\$ 13,292,417	\$ 13,232,987
6. Effect of state prescribed practices				-	-
7. Effect of state permitted practices				-	-
8. Statutory surplus, NAIC SAP	XXX	XXX	XXX	<u>\$ 13,292,417</u>	<u>\$ 12,232,987</u>

## 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

Based on its evaluation of relevant conditions and events, management does not have substantial doubt about the Company's ability to continue as a growing concern.

**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

- 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.
- 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.
- The Company does not have any loan-backed securities with other-than-temporary ("OTTI") impairment recognized during the nine months ended March 31, 2017.

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## NOTES TO FINANCIAL STATEMENTS

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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	\$	(66,228)
2. 12 months or longer	\$	(10,762)
b. The aggregate related fair value of securities with unrealized losses:		
1. Less than 12 months	\$	5,181,925
2. 12 months or longer	\$	457,441

5. Based on historical payment data and analysis of expected future cash flows of the underlying collateral, independent credit ratings and other facts and analysis, including management's current intent and ability to hold these securities for a period of time sufficient to allow for anticipated recovery, management believes that, based upon information currently available, the Company will recover its cost basis in all of these securities and no additional charges for other-than-temporary impairments will be required at March 31, 2017.

#### E. Repurchase Agreements and/or Securities Lending Transactions

The Company does not have any repurchase agreement and/or securities lending transactions at March 31, 2017.

#### I. Working Capital Finance Investments

The Company does not have any working capital finance investments at March 31, 2017.

#### J. Offsetting and Netting of Assets and Liabilities

The Company does not have any derivative, repurchase agreements; reverse repurchase agreements, securities borrowing or securities lending assets or liabilities at March 31, 2017.

#### **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.

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## **NOTES TO FINANCIAL STATEMENTS**

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### **Note 15 – Leases**

No significant change.

### **Note 16 – Information about Financial Instruments with Off-Balance Sheet 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

The Company does not have any wash sales at March 31, 2017.

### **Note 18 – Gain or Loss 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 categorizes its financial instruments, based on the degree of subjectivity inherent in the method by which they are valued, into a fair value hierarchy of three levels. 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.

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 Company did not hold any investments measured at fair value at March 31, 2017 or at December 31, 2016.

The Company uses the end of the reporting period as its policy for determining transfers into and out of each level. There were no transfers between Level 1 and Level 2 during the three month periods ending March 31, 2017 and 2016, respectively.

##### 2. Rollforward of Level 3 Items

The Company did not hold any Level 3 securities carried at fair value during the three month period ended March 31, 2017 or 2016.

##### 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's investment manager, American Money Management Corporation ("AMMC") (an affiliate) is responsible for the valuation process and uses data from outside sources (including nationally recognized

## NOTES TO FINANCIAL STATEMENTS

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 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, these investment professionals 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. In addition, AMMC communicates directly with the pricing service regarding the methods and assumptions used in pricing, including verifying, on a test basis, the inputs used by the pricing service to value specific securities.

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 valuations derived from market valuation techniques generally consistent with those used to estimate the fair value of Level 2 financial instruments in which one or more significant inputs are unobservable or when the market for a security exhibits significantly less liquidity relative to markets supporting Level 2 fair value measurements. The unobservable inputs may include management's own assumptions about the assumptions market participants would use based on the best information available in the circumstances. The Company's Level 3 is comprised of financial instruments whose fair value is estimated based on non-binding broker quotes or internally developed using significant inputs not based on, or corroborated by, observable market information. The Company primarily uses the market approach valuation technique for all investments.

### 5. Derivative Fair Values

Not applicable

B. The Company has no additional fair value disclosures.

### C. Other Fair Value Disclosures

The table below reflects, as of March 31, 2017, 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	\$ 34,489,518	\$ 34,160,577	\$ 605,344	\$ 33,279,066	\$ 605,108	\$ -
Preferred stock	-	-	-	-	-	-
Common stock	-	-	-	-	-	-
Cash & short term investments	5,054,389	5,054,389	5,054,389	-	-	-
<b>Totals</b>	<b>\$ 39,543,907</b>	<b>\$ 39,214,966</b>	<b>\$ 5,659,733</b>	<b>\$ 33,279,066</b>	<b>\$ 605,108</b>	<b>\$ -</b>

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

	Fair Value	Admitted Value	Level 1	Level 2	Level 3	Not Practicable
Bonds	\$ 35,499,765	\$ 35,260,663	\$ 605,813	\$ 34,133,643	\$ 760,309	\$ -
Preferred stock	-	-	-	-	-	-
Common stock	-	-	-	-	-	-
Cash & short term investments	7,284,001	7,284,001	7,284,001	-	-	-
<b>Totals</b>	<b>\$ 42,783,766</b>	<b>\$ 42,544,664</b>	<b>\$ 7,889,814</b>	<b>\$ 34,133,643</b>	<b>\$ 760,309</b>	<b>\$ -</b>

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## **NOTES TO FINANCIAL STATEMENTS**

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### 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 May 10, 2017, 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, 2016 were \$12,150,734. As of March 31, 2017, \$1,131,679 has been paid for incurred claims and claim adjustment expenses attributable to insured events of prior years. Reserves remaining for prior years are now \$11,018,810 as a result of re-estimation of unpaid claims and claim adjustment expenses. Therefore, there has been a \$245 unfavorable prior year development since December 31, 2016 to March 31, 2017. The unfavorable development in 2017 resulted from the combination of settling cases and adjusting current estimates of open cases and incurred but not reported losses (IBNR) for amounts in excess of the case and IBNR estimates carried at the end of the prior year. For purposes of computing the recorded case and IBNR estimates, management of the Company analyzes historic data and estimates the impact of various loss development factors, such as our historic loss experience and that of the industry, trends in claims frequency and severity, our mix of business, our claims processing procedures, legislative enactments, judicial decisions, legal developments in imposition of damages and changes and trends in general economic conditions, including the effects of inflation. Additionally, management utilizes analysis that is derived from a review of quarterly results performed by actuaries employed by Great American Insurance Company.

### **Note 26 – Intercompany Pooling Arrangements**

No significant change.

### **Note 27 – Structured Settlements**

No significant change.

### **Note 28 – Health Care Receivables**

No significant change.

### **Note 29 – Participating Policies**

No significant change.

### **Note 30 – Premium Deficiency Reserves**

No significant change.

### **Note 31 – High Deductibles**

No significant change.

### **Note 32 – Discounting of Liabilities for Unpaid Losses or Unpaid Loss Adjustment Expenses**

No significant change.

### **Note 33 – Asbestos/Environmental Reserves**

No significant change.

### **Note 34 – Subscriber Savings Accounts**

No significant change.

### **Note 35 – Multiple Peril Crop Insurance**

No significant change.

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## **NOTES TO FINANCIAL STATEMENTS**

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### **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  No
- 1.2 If yes, has the report been filed with the domiciliary state? Yes  No
- 2.1 Has any change been made during the year of this statement in the charter, by-laws, articles of incorporation, or deed of settlement of the reporting entity? Yes  No
- 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? If yes, complete Schedule Y, Parts 1 and 1A. Yes  No
- 3.2 Have there been any substantial changes in the organizational chart since the prior quarter end? Yes  No
- 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
- 4.2 If yes, provide name of entity, NAIC Company Code, and state of domicile (use two letter state abbreviation) for any entity that has ceased to exist as a result of the merger or consolidation.

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

5. If the reporting entity is subject to a management agreement, including third-party administrator(s), managing general agent(s), attorney-in-fact, or similar agreement, have there been any significant changes regarding the terms of the agreement or principals involved? If yes, attach an explanation. Yes  No  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 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. 12/31/2015
- 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). 11/02/2016
- 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
- 6.6 Have all of the recommendations within the latest financial examination report been complied with? Yes  No  N/A
- 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
- 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
- 8.2 If response to 8.1 is yes, please identify the name of the bank holding company.

- 8.3 Is the company affiliated with one or more banks, thrifts or securities firms? Yes  No
- 8.4 If the response to 8.3 is yes, please provide below the names and location (city and state of the main office) of any affiliates regulated by a federal regulatory services agency [i.e. the Federal Reserve Board (FRB), the Office of the Comptroller of the Currency (OCC), the Federal Deposit Insurance Corporation (FDIC) and the Securities Exchange Commission (SEC)] and identify the affiliate's primary federal regulator].

1	2	3	4	5	6
Affiliate Name	Location (City, State)	FRB	OCC	FDIC	SEC
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  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
- 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
- 9.31 If the response to 9.3 is Yes, provide the nature of any waiver(s).

**FINANCIAL**

# GENERAL INTERROGATORIES

## PART 1 - COMMON INTERROGATORIES

- 10.1 Does the reporting entity report any amounts due from parent, subsidiaries or affiliates on Page 2 of this statement? Yes  No
- 10.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount: \$ 866,186

### 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
- 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  No
- 14.2 If yes, please complete the following:

- 14.21 Bonds
- 14.22 Preferred Stock
- 14.23 Common Stock
- 14.24 Short-Term Investments
- 14.25 Mortgage Loans on Real Estate
- 14.26 All Other
- 14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)
- 14.28 Total Investment in Parent included in Lines 14.21 to 14.26 above

	1 Prior Year End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
\$	0	\$ 0
	0	0
	0	0
	0	0
	0	0
	0	0
\$	0	\$ 0
\$	0	\$ 0

- 15.1 Has the reporting entity entered into any hedging transactions reported on Schedule DB? Yes  No
- 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  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
- 17.4 If yes, give full and complete information relating thereto:

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

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

1 Name of Firm or Individual	2 Affiliation
Gary Monda	I
Brett Goodrich	I
American Money Management Corporation	A

- 17.5097 For those firms/individuals listed in the table for Question 17.5, do any firms/individuals unaffiliated with the reporting entity (i.e., designated with a "U") manage more than 10% of the reporting entity's assets? Yes  No
- 17.5098 For firms/individuals unaffiliated with the reporting entity (i.e., designated with a "U") listed in the table for Question 17.5, does the total assets under management aggregate to more than 50% of the reporting entity's assets? Yes  No

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

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

- 18.1 Have all the filing requirements of the *Purposes and Procedures Manual of the NAIC Investment Analysis Office* been followed? Yes  No
- 18.2 If no, list exceptions:

# **GENERAL INTERROGATORIES**

## **PART 1 - COMMON INTERROGATORIES**

## 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 Line of Business	2 Maximum Interest	3 Disc. Rate	Total Discount				Discount Taken During Period			
			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
<b>Total</b>	XXX	XXX	0	0	0	0	0	0	0	0

5.1 Operating Percentages:

5.1 A&H loss percent	661.630%
5.2 A&H cost containment percent	147.530%
5.3 A&H expense percent excluding cost containment expenses	33.680%

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
<b>U.S. Insurers</b>						
20370.....	51-0434766.....	Axis Reinsurance Company.....	NY.....	Authorized.....	.....	.....
<b>All Other Insurers</b>						
00000.....	AA-3191321.....	Sirius Bermuda Ins Co LTd.....	BMU.....	Unauthorized....	.....	.....

**SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN**

Current Year to Date - Allocated by States and Territories

States, Etc.	1 Active Status	Direct Premiums Written		Direct Losses Paid (Deducting Salvage)		Direct Losses Unpaid	
		2 Current Year to Date	3 Prior Year to Date	4 Current Year to Date	5 Prior Year to Date	6 Current Year to Date	7 Prior Year to Date
1. Alabama.....AL	N						
2. Alaska.....AK	N						
3. Arizona.....AZ	N						
4. Arkansas.....AR	N						
5. California.....CA	N						
6. Colorado.....CO	N						
7. Connecticut.....CT	N						
8. Delaware.....DE	N						
9. District of Columbia.....DC	N						
10. Florida.....FL	N						
11. Georgia.....GA	N						
12. Hawaii.....HI	L	434,212	450,565	322,368	86,381	2,661,536	2,765,950
13. Idaho.....ID	N						
14. Illinois.....IL	N						
15. Indiana.....IN	N						
16. Iowa.....IA	N						
17. Kansas.....KS	N						
18. Kentucky.....KY	N						
19. Louisiana.....LA	N						
20. Maine.....ME	N						
21. Maryland.....MD	N						
22. Massachusetts.....MA	N						
23. Michigan.....MI	L	1,453,293	1,611,502	3,392,866	662,126	10,085,735	10,567,453
24. Minnesota.....MN	N						
25. Mississippi.....MS	N						
26. Missouri.....MO	N						
27. Montana.....MT	N						
28. Nebraska.....NE	N						
29. Nevada.....NV	N						
30. New Hampshire.....NH	N						
31. New Jersey.....NJ	L	5,770,624	4,987,508	1,764,417	2,683,552	26,980,470	26,908,612
32. New Mexico.....NM	N						
33. New York.....NY	N						
34. North Carolina.....NC	N						
35. North Dakota.....ND	N						
36. Ohio.....OH	L						
37. Oklahoma.....OK	N						
38. Oregon.....OR	N						
39. Pennsylvania.....PA	N						
40. Rhode Island.....RI	N						
41. South Carolina.....SC	N						
42. South Dakota.....SD	N						
43. Tennessee.....TN	N						
44. Texas.....TX	N						
45. Utah.....UT	N						
46. Vermont.....VT	N						
47. Virginia.....VA	N						
48. Washington.....WA	N						
49. West Virginia.....WV	N						
50. Wisconsin.....WI	N						
51. Wyoming.....WY	N						
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).....4		7,658,129	7,049,575	5,479,650	3,432,058	39,727,741	40,242,014

**DETAILS OF WRITE-INS**

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

(L) - Licensed or Chartered - Licensed Insurance Carrier or Domiciled RRG; (R) - Registered - Non-domiciled RRGs; (Q) - Qualified - Qualified or Accredited Reinsurer;  
 (E) - Eligible - Reporting Entities eligible or approved to write Surplus Lines in the state (other than their state of domicile see DSLI); (D) - DSLI - Domestic Surplus Lines Insurer  
 (DSL) - Reporting entities authorized to write Surplus Lines in the state of domicile; (N) - None of the above - Not allowed to write business in the state.  
 (a) Insert the number of D and L responses except for Canada and Other Alien.

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

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

\* Denotes insurer

@ Company affiliated but not owned

# Participant in Lloyd's Syndicate 2468

Subsidiaries 100% owned by respective parent unless otherwise stated

^ Total percentage owned by respective parent and other affiliated companies

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

	<b>Domiciliary Location</b>	<b>FEIN</b>	<b>NAIC Co. Code</b>
American Financial Group, Inc.	OH	31-1544320	
Great American Financial Resources, Inc. ^	DE	06-1356481	
AAG Insurance Agency, Inc.	KY	31-1422717	
Ceres Group, Inc.	DE	34-1017531	
Continental General Corporation	NE	47-0717079	
QQAgency of Texas, Inc.	TX	34-1947042	
Great American Advisors, Inc.	OH	31-1395344	
Great American Life Insurance Company *	OH	13-1935920	63312
Annuity Investors Life Insurance Company *	OH	31-1021738	93661
Bay Bridge Marina Hemingway's Restaurant, LLC (85%)	MD	27-4078277	
Bay Bridge Marina Management, LLC (85%)	MD	27-0513333	
Brothers Management, LLC (99%)	FL	20-1246122	
Charleston Harbor Fishing, LLC	SC	81-3737639	
GA Key Lime, LLC ^	OH	47-5618395	
GALIC - Bay Bridge Marina, LLC	MD	20-4604276	
GALIC - 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 Designated Activity Company *	IRL		
Mid-Continent Casualty Company *	OH	73-0556513	23418
Mid-Continent Assurance Company *	OH	73-1406844	15380
Mid-Continent Excess and Surplus Insurance Company *	DE	38-3803661	13794
Mid-Continent Specialty Insurance Services, Inc.	OK	30-0571535	
Oklahoma Surety Company *	OH	73-0773259	23426
Republic Indemnity Company of America *	CA	95-2801326	22179
Republic Indemnity Company of California *	CA	31-1054123	43753
Summit Consulting, LLC	FL	59-1683711	
Heritage Summit Healthcare, LLC	FL	59-3385208	
Summit Holding Southeast, Inc.	FL	59-3409855	
Bridgefield Employers Insurance Company*	FL	59-1835212	10701
Bridgefield Casualty Insurance Company*	FL	59-3269531	10335

\* Denotes insurer

@ Company affiliated but not owned

# Participant in Lloyd's Syndicate 2468

Subsidiaries 100% owned by respective parent unless otherwise stated

^ Total percentage owned by respective parent and other affiliated companies

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

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

\* Denotes insurer

@ Company affiliated but not owned

# Participant in Lloyd's Syndicate 2468

Subsidiaries 100% owned by respective parent unless otherwise stated

^ Total percentage owned by respective parent and other affiliated companies

**SCHEDULE Y**

**PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM**

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
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)	Is an SCA Filing Required? (Y/N)	*
<b>Members</b>															
			31-1544320		944707	NYSE	American Financial Group, Inc	OH	UIP		Ownership			N	
			31-6549738				American Financial Capital Trust II	DE	NIA	American Financial Group, Inc	Ownership	100.000	American Financial Group, Inc	N	
			16-6543606				American Financial Capital Trust III	DE	NIA	American Financial Group, Inc	Ownership	100.000	American Financial Group, Inc	N	
			16-6543609				American Financial Capital Trust IV	DE	NIA	American Financial Group, Inc	Ownership	100.000	American Financial Group, Inc	N	
			31-0996797				American Financial Enterprises, Inc	CT	NIA	American Financial Group, Inc	Ownership	100.000	American Financial Group, Inc	N	
			31-0828578				American Money Management Corporation	OH	NIA	American Financial Group, Inc	Ownership	100.000	American Financial Group, Inc	N	
			27-1577326				American Real Estate Capital Company, LLC	OH	NIA	American Money Management Corporation	Ownership	100.000	American Financial Group, Inc	N	
			27-2829629				Mid-Market Capital Partners, LLC	DE	NIA	American Money Management Corporation	Ownership	100.000	American Financial Group, Inc	N	
			41-2112001				APU Holding Company	OH	NIA	American Financial Group, Inc	Ownership	100.000	American Financial Group, Inc	N	
			23-6000765				American Premier Underwriters, Inc	PA	NIA	APU Holding Company	Ownership	100.000	American Financial Group, Inc	N	
			23-6297584				The Associates of the Jersey Company	NJ	NIA	American Premier Underwriters, Inc	Ownership	100.000	American Financial Group, Inc	N	
			37-1094159				Cal Coal, Inc	IL	NIA	American Premier Underwriters, Inc	Ownership	100.000	American Financial Group, Inc	N	
			95-2802826				Great Southwest Corporation	DE	NIA	American Premier Underwriters, Inc	Ownership	100.000	American Financial Group, Inc	N	
			35-6001691				The Indianapolis Union Railway Company	IN	NIA	American Premier Underwriters, Inc	Ownership	100.000	American Financial Group, Inc	N	
			13-6400464				Lehigh Valley Railroad Company	PA	NIA	American Premier Underwriters, Inc	Ownership	100.000	American Financial Group, Inc	N	
			46-1665396				Pennsylvania Lehigh Oil & Gas Holdings LLC	PA	NIA	Lehigh Valley Railroad Company	Ownership	100.000	American Financial Group, Inc	N	
			20-1548213				Magnolia Alabama Holdings, Inc	DE	NIA	American Premier Underwriters, Inc	Ownership	100.000	American Financial Group, Inc	N	
			20-1574094				Magnolia Alabama Holdings LLC	AL	NIA	Magnolia Alabama Holdings, Inc	Ownership	100.000	American Financial Group, Inc	N	
			46-1852532				Michigan Oil & Gas Holdings, LLC	MI	NIA	American Premier Underwriters, Inc	Ownership	100.000	American Financial Group, Inc	N	
			46-1480078				Ohio Oil & Gas Holdings, LLC	OH	NIA	American Premier Underwriters, Inc	Ownership	100.000	American Financial Group, Inc	N	
			13-6021353				The Owasco River Railway, Inc	NY	NIA	American Premier Underwriters, Inc	Ownership	100.000	American Financial Group, Inc	N	
			31-1236926				PCC Real Estate, Inc	NY	NIA	American Premier Underwriters, Inc	Ownership	100.000	American Financial Group, Inc	N	
			76-0080537				PCC Technical Industries, Inc	DE	NIA	American Premier Underwriters, Inc	Ownership	100.000	American Financial Group, Inc	N	
			31-1388401				PCC Maryland Realty Corp	MD	NIA	PCC Technical Industries, Inc	Ownership	100.000	American Financial Group, Inc	N	
			06-1209709				Penn Central Energy Management Company	DE	NIA	American Premier Underwriters, Inc	Ownership	100.000	American Financial Group, Inc	N	
			23-1537928				Penn Towers, Inc	PA	NIA	American Premier Underwriters, Inc	Ownership	100.000	American Financial Group, Inc	N	
			46-3246684				Pennsylvania Oil & Gas Holdings, LLC	PA	NIA	American Premier Underwriters, Inc	Ownership	100.000	American Financial Group, Inc	N	
			23-6000766				Pennsylvania-Reading Seashore Lines	NJ	NIA	American Premier Underwriters, Inc	Ownership	66.670	American Financial Group, Inc	N	
			23-6207599				Pittsburgh and Cross Creek Railroad Company	PA	NIA	American Premier Underwriters, Inc	Ownership	83.000	American Financial Group, Inc	N	
			23-1707450				Terminal Realty Penn Co	DC	NIA	American Premier Underwriters, Inc	Ownership	100.000	American Financial Group, Inc	N	
			23-1675796				Waynesburg Southern Railroad Company	PA	NIA	American Premier Underwriters, Inc	Ownership	100.000	American Financial Group, Inc	N	
			98-1073776				GAI Insurance Company, Ltd	BMU	IA	APU Holding Company	Ownership	100.000	American Financial Group, Inc	N	
							Great American Specialty & Affinity Limited	GBR	NIA	APU Holding Company	Ownership	100.000	American Financial Group, Inc	N	
			31-1446308				Hangar Acquisition Corp	OH	NIA	APU Holding Company	Ownership	100.000	American Financial Group, Inc	N	
							Premier Lease & Loan Services Insurance Agency, Inc	WA	NIA	APU Holding Company	Ownership	100.000	American Financial Group, Inc	N	

Q12

# 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	16	
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)	Is an SCA Filing Required? (Y/N)	*	
Q12.1			91-1508644..				Premier Lease & Loan Services of Canada, Inc.	WA.....	NIA.....	APU Holding Company.....	Ownership.....	100.000	American Financial Group, Inc.....	N		
			31-1262960..				Risico Management Corporation.....	DE.....	NIA.....	APU Holding Company.....	Ownership.....	100.000	American Financial Group, Inc.....	N		
			31-0823725..				Dixie Terminal Corporation.....	OH.....	NIA.....	American Financial Group, Inc.....	Ownership.....	100.000	American Financial Group, Inc.....	N		
			98-0606803..				GAI Holding Bermuda Ltd.....	BMU.....	NIA.....	American Financial Group, Inc.....	Ownership.....	69.990	American Financial Group, Inc.....	N	2.....	
			98-0606803..				GAI Holding Bermuda Ltd.....	BMU.....	NIA.....	GAI Australia Pty Ltd.....	Ownership.....	30.010	American Financial Group, Inc.....	N	2.....	
			98-0556144..				GAI Indemnity, Ltd.....	GBR.....	IA.....	GAI Holding Bermuda Ltd.....	Ownership.....	100.000	American Financial Group, Inc.....	N		
							Neon Capital Limited.....	GBR.....	NIA.....	GAI Holding Bermuda Ltd.....	Ownership.....	100.000	American Financial Group, Inc.....	N		
							Neon Holdings (U.K.) Limited.....	GBR.....	NIA.....	Neon Capital Limited.....	Ownership.....	100.000	American Financial Group, Inc.....	N		
				98-0412245..				Lavenham Underwriting Limited.....	GBR.....	IA.....	Neon Holdings (U.K.) Limited.....	Ownership.....	100.000	American Financial Group, Inc.....	N	
								Marketform Hong Kong Limited.....	HKG.....	NIA.....	Neon Holdings (U.K.) Limited.....	Ownership.....	100.000	American Financial Group, Inc.....	N	
								Neon Management Services Limited.....	GBR.....	NIA.....	Neon Holdings (U.K.) Limited.....	Ownership.....	100.000	American Financial Group, Inc.....	N	
								Neon Service Company (U.K.) Limited.....	GBR.....	NIA.....	Neon Holdings (U.K.) Limited.....	Ownership.....	100.000	American Financial Group, Inc.....	N	
								Marketform Australia Pty Limited.....	AUS.....	NIA.....	Neon Service Company (U.K.) Limited.....	Ownership.....	100.000	American Financial Group, Inc.....	N	
								Studio Marketform SRL.....	ITA.....	NIA.....	Neon Service Company (U.K.) Limited.....	Ownership.....	100.000	American Financial Group, Inc.....	N	
								Neon Underwriting Bermuda Limited.....	BMU.....	NIA.....	Neon Holdings (U.K.) Limited.....	Ownership.....	100.000	American Financial Group, Inc.....	N	
								Neon Underwriting Limited.....	GBR.....	NIA.....	Neon Holdings (U.K.) Limited.....	Ownership.....	100.000	American Financial Group, Inc.....	N	
				98-0431601..				Sampford Underwriting Limited.....	GBR.....	IA.....	Neon Holdings (U.K.) Limited.....	Ownership.....	100.000	American Financial Group, Inc.....	N	
								Tarian Agency Limited.....	GBR.....	NIA.....	Neon Holdings (U.K.) Limited.....	Ownership.....	100.000	American Financial Group, Inc.....	N	
				06-1356481..				Great American Financial Resources, Inc.....	DE.....	NIA.....	American Financial Group, Inc.....	Ownership.....	100.000	American Financial Group, Inc.....	N	1.....
				31-1422717..				AAG Insurance Agency, Inc.....	KY.....	NIA.....	Great American Financial Resources, Inc.....	Ownership.....	100.000	American Financial Group, Inc.....	N	
				34-1017531..				Ceres Group, Inc.....	DE.....	NIA.....	Great American Financial Resources, Inc.....	Ownership.....	100.000	American Financial Group, Inc.....	N	
				47-0717079..				Continental General Corporation.....	NE.....	NIA.....	Ceres Group, Inc.....	Ownership.....	100.000	American Financial Group, Inc.....	N	
				34-1947042..				QQAgency of Texas, Inc.....	TX.....	NIA.....	Ceres Group, Inc.....	Ownership.....	100.000	American Financial Group, Inc.....	N	
				31-1395344..				Great American Advisors, Inc.....	OH.....	NIA.....	Great American Financial Resources, Inc.....	Ownership.....	100.000	American Financial Group, Inc.....	N	
	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.....	N	
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.....	N		
			27-4078277..				Bay Bridge Marina Hemingway's Restaurant, LLC	MD.....	NIA.....	Great American Life Insurance Company.....	Ownership.....	85.000	American Financial Group, Inc.....	N		
			27-0513333..				Bay Bridge Marina Management, LLC.....	MD.....	NIA.....	Great American Life Insurance Company.....	Ownership.....	85.000	American Financial Group, Inc.....	N		
			20-1246122..				Brothers Management, LLC.....	FL.....	NIA.....	Great American Life Insurance Company.....	Ownership.....	99.000	American Financial Group, Inc.....	Y		
			81-3737639..				Charleston Harbor Fishing, LLC.....	SC.....	NIA.....	Great American Life Insurance Company.....	Ownership.....	100.000	American Financial Group, Inc.....	N		
			47-5618395..				GA Key Lime, LLC.....	OH.....	NIA.....	Great American Life Insurance Company.....	Ownership.....	50.000	American Financial Group, Inc.....	N	2.....	

**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	16
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)	Is an SCA Filing Required? (Y/N)	*
			47-5618395				GA Key Lime, LLC	OH	NIA	Great American Insurance Company	Ownership	50.000	American Financial Group, Inc	N	2
			20-4604276				GALIC - Bay Bridge Marina, LLC	MD	NIA	Great American Life Insurance Company	Ownership	100.000	American Financial Group, Inc	N	
			45-5565693				GALIC - Sorrento, LLC	FL	NIA	Great American Life Insurance Company	Ownership	65.000	American Financial Group, Inc	N	2
			45-5565693				GALIC - Sorrento, LLC	FL	NIA	Great American Insurance Company	Ownership	35.000	American Financial Group, Inc	N	2
			31-1391777				GALIC Brothers, Inc	OH	NIA	Great American Life Insurance Company	Ownership	80.000	American Financial Group, Inc	Y	
			45-1144095				GALIC Pointe, LLC	FL	NIA	Great American Life Insurance Company	Ownership	65.000	American Financial Group, Inc	N	2
			45-1144095				GALIC Pointe, LLC	FL	NIA	Great American Insurance Company	Ownership	35.000	American Financial Group, Inc	N	2
			26-3260520				Manhattan National Holding Corporation	OH	NIA	Great American Life Insurance Company	Ownership	100.000	American Financial Group, Inc	Y	
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	N	
			52-2179330				Skipjack Marina Corp	MD	NIA	Great American Life Insurance Company	Ownership	100.000	American Financial Group, Inc	N	
			42-1575938				Great American Holding, Inc	OH	NIA	American Financial Group, Inc	Ownership	100.000	American Financial Group, Inc	N	
			27-3062314				Agricultural Services, LLC	OH	NIA	Great American Holding, Inc	Ownership	100.000	American Financial Group, Inc	N	
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	N	
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	N	
			59-1671722				American Empire Underwriters, Inc	TX	NIA	American Empire Insurance Company	Ownership	100.000	American Financial Group, Inc	Y	
							GAI Australia Pty Ltd	AUS	NIA	Great American Holding, Inc	Ownership	100.000	American Financial Group, Inc	N	
			AA-1784136				Great American International Insurance Designated Activity Company	IRL	IA	Great American Holding, Inc	Ownership	100.000	American Financial Group, Inc	N	
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	N	
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	N	
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	N	
			30-0571535				Mid-Continent Specialty Insurance Services, Inc.	OK	NIA	Mid-Continent Casualty Company	Ownership	100.000	American Financial Group, Inc	Y	
0084	American Financial Group, Inc.	23426	73-0773259				Oklahoma Surety Company	OH	IA	Mid-Continent Casualty Company	Ownership	100.000	American Financial Group, Inc	N	
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	N	
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	N	
			59-1683711				Summit Consulting, LLC	FL	NIA	Great American Holding, Inc	Ownership	100.000	American Financial Group, Inc	N	
			59-3385208				Heritage Summit Healthcare, LLC	FL	NIA	Summit Consulting, LLC	Ownership	100.000	American Financial Group, Inc	N	

Q12.2

**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	16
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)	Is an SCA Filing Required? (Y/N)	*
			59-3409855				Summit Holding Southeast, Inc.....	FL.....	NIA.....	Great American Holding, Inc. ....	Ownership.....	100.000	American Financial Group, Inc.....	N	
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.....	N	
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.....	N	
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.....	N	
			31-1463075				American Signature Underwriters, Inc.....	OH.....	NIA.....	Great American Insurance Company.....	Ownership.....	100.000	American Financial Group, Inc.....	Y	
			59-2840291				Brothers Property Corporation.....	OH.....	NIA.....	Great American Insurance Company.....	Ownership.....	80.000	American Financial Group, Inc.....	Y	
			25-1754638				Brothers Pennsylvania Corporation.....	PA.....	NIA.....	Brothers Property Corporation.....	Ownership.....	100.000	American Financial Group, Inc.....	N	
			59-2840294				Brothers Property Management Corporation.....	OH.....	NIA.....	Brothers Property Corporation.....	Ownership.....	100.000	American Financial Group, Inc.....	N	
			20-4498054				Crescent Centre Apartments.....	OH.....	NIA.....	Great American Insurance Company.....	Ownership.....	100.000	American Financial Group, Inc.....	N	1
			31-1277904				Crop Managers Insurance Agency, Inc.....	KS.....	NIA.....	Great American Insurance Company.....	Ownership.....	100.000	American Financial Group, Inc.....	Y	
			31-0589001				Dempsey & Siders Agency, Inc.....	OH.....	NIA.....	Great American Insurance Company.....	Ownership.....	100.000	American Financial Group, Inc.....	Y	
			31-1341668				Eden Park Insurance Brokers, Inc.....	CA.....	NIA.....	Great American Insurance Company.....	Ownership.....	100.000	American Financial Group, Inc.....	Y	
							El Aguila, Compañía de Seguros, S.A. de C.V.....	MEX.....	IA.....	Great American Insurance Company.....	Ownership.....	100.000	American Financial Group, Inc.....	Y	
							Financidora de Primas Condor, S.A. de C.V.....	MEX.....	NIA.....	El Aguila, Compañía de Seguros, S.A. de C.V.....	Ownership.....	99.000	American Financial Group, Inc.....	N	
			39-1404033				Farmers Crop Insurance Alliance, Inc.....	KS.....	NIA.....	Great American Insurance Company.....	Ownership.....	100.000	American Financial Group, Inc.....	Y	
			13-3628555				FCIA Management Company, Inc.....	NY.....	NIA.....	Great American Insurance Company.....	Ownership.....	100.000	American Financial Group, Inc.....	Y	
							Foreign Credit Insurance Association.....	NY.....	OTH.....	Great American Insurance Company.....	Management.....		American Financial Group, Inc.....	N	3
			81-0814136				GAI Mexico Holdings, LLC.....	DE.....	NIA.....	Great American Insurance Company.....	Ownership.....	100.000	American Financial Group, Inc.....	N	
			31-1753938				GAI Warranty Company.....	OH.....	NIA.....	Great American Insurance Company.....	Ownership.....	100.000	American Financial Group, Inc.....	Y	
			31-1765544				GAI Warranty Company of Florida.....	FL.....	NIA.....	GAI Warranty Company.....	Ownership.....	100.000	American Financial Group, Inc.....	N	
							GAI Warranty Company of Canada Inc.....	CAN.....	NIA.....	Great American Insurance Company.....	Ownership.....	100.000	American Financial Group, Inc.....	Y	
			61-1329718				Global Premier Finance Company.....	OH.....	NIA.....	Great American Insurance Company.....	Ownership.....	100.000	American Financial Group, Inc.....	Y	
			74-2693636				Great American Agency of Texas, Inc.....	TX.....	NIA.....	Great American Insurance Company.....	Ownership.....	100.000	American Financial Group, Inc.....	Y	
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.....	N	
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.....	N	
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.....	N	
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.....	N	
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.....	N	

Q12.3

**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	16
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)	Is an SCA Filing Required? (Y/N)	*
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.	N	
			31-1652643				Great American Insurance Agency, Inc.	OH	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	Y	
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.	N	
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.	N	4
			31-1073664				Great American Lloyd's, Inc.	TX	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	Y	
			31-0856644				Great American Management Services, Inc.	OH	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	Y	
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.	N	
			31-0918893				Great American Re Inc.	DE	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	Y	
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.	N	
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.	N	
			AA-1120817				Insurance (GB) Limited	GBR	IA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	Y	
			59-1263251				Key Largo Group, Inc.	FL	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	Y	
			34-1607394				National Interstate Corporation	OH	UIP	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	Y	
			34-1899058				American Highways Insurance Agency, Inc.	OH	NIA	National Interstate Corporation	Ownership	100.000	American Financial Group, Inc.	N	
			31-1548235				Explorer RV Insurance Agency, Inc.	OH	NIA	National Interstate Corporation	Ownership	100.000	American Financial Group, Inc.	N	
			98-0191335				Hudson Indemnity, Ltd.	CYM	IA	National Interstate Corporation	Ownership	100.000	American Financial Group, Inc.	N	
			66-0660039				Hudson Management Group, Ltd.	VIR	NIA	National Interstate Corporation	Ownership	100.000	American Financial Group, Inc.	N	
			34-1607396				National Interstate Insurance Agency, Inc.	OH	NIA	National Interstate Corporation	Ownership	100.000	American Financial Group, Inc.	N	
			36-4670968				Commercial For Hire Transportation Purchasing Group	SC	NIA	National Interstate Insurance Agency, Inc.	Management		American Financial Group, Inc.	N	5
0084	American Financial Group, Inc.	32620	34-1607395				National Interstate Insurance Company	OH	UDP	National Interstate Corporation	Ownership	100.000	American Financial Group, Inc.	N	
0084	American Financial Group, Inc.	11051	99-0345306				National Interstate Insurance Company of Hawaii, Inc.	OH	RE	National Interstate Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	
			43-1254631				TransProtection Service Company	MO	NIA	National Interstate Insurance Company	Ownership	100.000	American Financial Group, Inc.	Y	
0084	American Financial Group, Inc.	41106	95-3623282				Triumphe Casualty Company	OH	IA	National Interstate Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	
0084	American Financial Group, Inc.	21172	86-0114294				Vanliner Insurance Company	MO	IA	National Interstate Insurance Company	Ownership	100.000	American Financial Group, Inc.	Y	
			20-5546054				Safety Claims & Litigation Services, LLC	MT	NIA	National Interstate Corporation	Ownership	100.000	American Financial Group, Inc.	N	
			46-4570914				Safety, Claims and Litigation Services, LLC	OH	NIA	National Interstate Corporation	Ownership	100.000	American Financial Group, Inc.	N	

Q12.4

## SCHEDULE Y

### PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
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)	Is an SCA Filing Required? (Y/N)	*
			871850814..				PLLS Canada Insurance Brokers Inc.....	CAN.....	NIA.....	Great American Insurance Company.....	Ownership.....	....49.000	American Financial Group, Inc.....	Y	
			31-1293064..				Professional Risk Brokers, Inc.....	IL.....	NIA.....	Great American Insurance Company.....	Ownership.....	....100.000	American Financial Group, Inc.....	Y	
			31-0686194..				One East Fourth, Inc.....	OH.....	NIA.....	American Financial Group, Inc.....	Ownership.....	....100.000	American Financial Group, Inc.....	N	
			31-0883227..				Pioneer Carpet Mills, Inc.....	OH.....	NIA.....	American Financial Group, Inc.....	Ownership.....	....100.000	American Financial Group, Inc.....	N	
			31-1119320..				TEJ Holdings, Inc.....	OH.....	NIA.....	American Financial Group, Inc.....	Ownership.....	....100.000	American Financial Group, Inc.....	N	
			31-0728327..				Three East Fourth, Inc.....	OH.....	NIA.....	American Financial Group, Inc.....	Ownership.....	....100.000	American Financial Group, Inc.....	N	

**Aster 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.

Q12.5

**PART 1 - LOSS EXPERIENCE**

Lines of Business	Current Year to Date			4 Prior Year to Date Direct Loss Percentage
	1 Direct Premiums Earned	2 Direct Losses Incurred	3 Direct Loss Percentage	
1. Fire.....			0.000	
2. Allied lines.....	1,592		0.000	
3. Farmowners multiple peril.....			0.000	
4. Homeowners multiple peril.....			0.000	
5. Commercial multiple peril.....	67,389	7,288	10.814	99.171
6. Mortgage guaranty.....			0.000	
8. Ocean marine.....			0.000	
9. Inland marine.....	41,032	45,672	111.310	23.176
10. Financial guaranty.....			0.000	
11.1. Medical professional liability - occurrence.....			0.000	
11.2. Medical professional liability - claims-made.....			0.000	
12. Earthquake.....		1	0.000	
13. Group accident and health.....			0.000	
14. Credit accident and health.....			0.000	
15. Other accident and health.....			0.000	
16. Workers' compensation.....	2,384,259	1,207,545	50.647	49.034
17.1 Other liability-occurrence.....	419,138	177,788	42.417	178.356
17.2 Other liability-claims made.....	49	(1,850)	(3,751.034)	(5,634.000)
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.....	106,126	3,928	3.701	25.571
19.3, 19.4 Commercial auto liability.....	3,672,843	3,791,991	103.244	97.605
21. Auto physical damage.....	992,490	584,851	58.928	61.286
22. Aircraft (all perils).....			0.000	
23. Fidelity.....			0.000	
24. Surety.....			0.000	
26. Burglary and theft.....			0.000	
27. Boiler and machinery.....	2,135		0.000	
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.....	7,687,051	5,817,213	75.675	71.495
<b>DETAILS OF WRITE-INS</b>				
3401.....			0.000	
3402.....			0.000	
3403.....			0.000	
3498. Sum. of remaining write-ins for Line 34 from overflow page.....	0	0	0.000	XXX
3499. Totals (Lines 3401 thru 3403 plus 3498) (Line 34).....	0	0	0.000	

**PART 2 - DIRECT PREMIUMS WRITTEN**

Lines of Business	1	2	3
	Current Quarter	Current Year to Date	Prior Year Year to Date
1. Fire.....			
2. Allied lines.....	1,592	1,592	
3. Farmowners multiple peril.....			
4. Homeowners multiple peril.....			
5. Commercial multiple peril.....	126,864	126,864	108,595
6. Mortgage guaranty.....			
8. Ocean marine.....			
9. Inland marine.....	6,890	6,890	(174)
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.....			
16. Workers' compensation.....	1,567,115	1,567,115	1,438,528
17.1 Other liability-occurrence.....	531,128	531,128	510,356
17.2 Other liability-claims made.....			200
17.3 Excess workers' compensation.....			
18.1 Products liability-occurrence.....			
18.2 Products liability-claims made.....			
19.1 19.2 Private passenger auto liability.....	88,005	88,005	111,816
19.3 19.4 Commercial auto liability.....	4,465,679	4,465,679	4,105,712
21. Auto physical damage.....	867,324	867,324	770,694
22. Aircraft (all perils).....			
23. Fidelity.....			
24. Surety.....			
26. Burglary and theft.....			
27. Boiler and machinery.....	3,532	3,532	3,848
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.....	7,658,129	7,658,129	7,049,575
<b>DETAILS OF WRITE-INS</b>			
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)	2017 Loss and LAE Payments on Claims Reported as of Prior Year-End	2017 Loss and LAE Payments on Claims Unreported as of Prior Year-End	Total 2017 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. 2014 + Prior.....	3,033	1,909	4,942	.426	.1	.427	2,100	.2	2,414	4,516	(507)	508	.1
2. 2015.....	1,830	1,110	2,940	.212	.20	.232	1,203	.5	1,501	2,709	(415)	416	.1
3. Subtotals 2015 + Prior.....	4,863	3,019	7,882	.638	.21	.659	3,303	.7	3,915	7,225	(922)	924	.2
4. 2016.....	2,354	1,914	4,268	.437	.36	.473	1,185	.34	2,576	3,795	(732)	732	.0
5. Subtotals 2016 + Prior.....	7,217	4,933	12,150	1,075	.57	1,132	4,488	.41	6,491	11,020	(1,654)	1,656	.2
6. 2017.....	XXX	XXX	XXX	XXX	153	153	XXX	.236	1,052	1,288	XXX	XXX	XXX
7. Totals.....	7,217	4,933	12,150	1,075	210	1,285	4,488	.277	7,543	12,308	(1,654)	1,656	.2
8. Prior Year-End's Surplus As Regards Policyholders	13,233												
											Col. 11, Line 7 As % of Col. 1, Line 7	Col. 12, Line 7 As % of Col. 2, Line 7	Col. 13, Line 7 As % of Col. 3, Line 7
											1. ....(22.918)%	2. ....33.570 %	3. ....0.016 %
													Col. 13, Line 7 Line 8
													4. ....0.015 %

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# 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.

	<b>Response</b>
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:**



**NONE**

Statement for March 31, 2017 of the **National Interstate Insurance Company of Hawaii, Inc**  
**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.....	0	
2. Cost of acquired:		
2.1 Actual cost at time of acquisition.....		
2.2 Additional investment made after acquisition.....		
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.....		
9. Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8).....	0	0
10. Deduct total nonadmitted amounts.....		
11. Statement value at end of current period (Line 9 minus Line 10).....	0	0

**SCHEDULE B - VERIFICATION**

Mortgage Loans

	1 Year to Date	2 Prior Year Ended December 31
1. Book value/recorded investment excluding accrued interest, December 31 of prior year.....	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.....	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 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).....	0	0
12. Deduct total nonadmitted amounts.....		
13. Statement value at end of current period (Line 11 minus Line 12).....	0	0

**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.....	35,260,663	32,584,703
2. Cost of bonds and stocks acquired.....	576,674	12,759,675
3. Accrual of discount.....	15,957	144,202
4. Unrealized valuation increase (decrease).....		
5. Total gain (loss) on disposals.....		2,026
6. Deduct consideration for bonds and stocks disposed of.....	1,636,350	10,005,231
7. Deduct amortization of premium.....	56,366	224,712
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).....	34,160,577	35,260,663
11. Deduct total nonadmitted amounts.....		
12. Statement value at end of current period (Line 10 minus Line 11).....	34,160,577	35,260,663

**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
<b>BONDS</b>								
1. NAIC 1 (a).....	40,453,436	2,465,195	5,433,942	(40,150)	37,444,539			40,453,436
2. NAIC 2 (a).....	1,715,891		1,250	(260)	1,714,381			1,715,891
3. NAIC 3 (a).....					0			
4. NAIC 4 (a).....					0			
5. NAIC 5 (a).....					0			
6. NAIC 6 (a).....					0			
7. Total Bonds.....	42,169,327	2,465,195	5,435,192	(40,410)	39,158,920	0	0	42,169,327
<b>PREFERRED STOCK</b>								
8. NAIC 1.....					0			
9. NAIC 2.....					0			
10. NAIC 3.....					0			
11. NAIC 4.....					0			
12. NAIC 5.....					0			
13. NAIC 6.....					0			
14. Total Preferred Stock.....	0	0	0	0	0	0	0	0
15. Total Bonds and Preferred Stock.....	42,169,327	2,465,195	5,435,192	(40,410)	39,158,920	0	0	42,169,327

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(a) Book/Adjusted Carrying Value column for the end of the current reporting period includes the following amount of short-term and cash equivalent bonds by NAIC designation:

NAIC 1 \$.....4,998,343; 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.....	4,998,343	XXX	4,998,343	4,629	

## 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.....	6,908,664	6,325,962
2. Cost of short-term investments acquired.....	1,888,521	16,302,336
3. Accrual of discount.....		248
4. Unrealized valuation increase (decrease).....		
5. Total gain (loss) on disposals.....		
6. Deduct consideration received on disposals.....	3,798,842	15,709,516
7. Deduct amortization of premium.....		10,365
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).....	4,998,343	6,908,664
11. Deduct total nonadmitted amounts.....		
12. Statement value at end of current period (Line 10 minus Line 11).....	4,998,343	6,908,664

**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**

**Sch. A - Pt. 2  
NONE**

**Sch. A - Pt. 3  
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

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
<b>Bonds - U.S. Special Revenue and Special Assessment</b>									
3128P7 QN 6	FGTW PL C91361 4 03/01/31		02/14/2017	RAYMOND JAMES & ASSOCIATES		77,554	72,607	129	1
3199999	Total - Bonds - U.S. Special Revenue and Special Assessments					77,554	72,607	129	XXX
<b>Bonds - Industrial and Miscellaneous</b>									
05579H AE 2	BNZ INTL FUNDING/LONDON 2.90 02/21/2022	C	02/13/2017	MORGAN STANLEY		499,120	500,000		1FE
3899999	Total - Bonds - Industrial and Miscellaneous					499,120	500,000	0	XXX
8399997	Total - Bonds - Part 3					576,674	572,607	129	XXX
8399999	Total - Bonds					576,674	572,607	129	XXX
9999999	Total - Bonds, Preferred and Common Stocks					576,674	XXX	129	XXX

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

QE04

**SCHEDULE D - PART 4**

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22														
										11	12	13	14	15																					
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)														
<b>Bonds - U.S. Government</b>																																			
36241L	S7 2		GNJO PL 783242 PT 3.00 02/15/2026.....	03/15/2017	MBS Paydown.....	10,085	10,085	10,659	10,513		(73)		(73)		10,085			0	58	02/15/2026	1.....														
38373A	D9 4		GNR 2009-69 PV PAC 4.00 08/20/2039.....	03/20/2017	MBS Paydown.....	3,999	3,999	4,206	4,169		42		42		3,999			0	25	08/20/2039	1.....														
38375G	2G 5		GNR 2012-102 DN SEQ 1.50 09/20/2040.....	03/20/2017	MBS Paydown.....	3,974	3,974	3,971	3,971		0		0		3,974			0	9	09/20/2040	1.....														
38378T	AF 7		GNR 2013-71 GA PAC 2.50 07/20/2041.....	03/20/2017	MBS Paydown.....	397	397	398	398		(0)		(0)		397			0	2	07/20/2041	1.....														
0599999	Total - Bonds - U.S. Government.....																			18,455	18,455	19,234	19,051	0	(31)	0	(31)	0	18,455	0	0	0	94	XXX	XXX
<b>Bonds - U.S. Political Subdivisions of States</b>																																			
397118	EG 1		GREENWOOD CNTY SD 4.40 03/01/2017.....	03/01/2017	Maturity.....	500,000	500,000	507,560	500,196		(196)		(196)		500,000			0	11,000	03/01/2017	1FE.....														
2499999	Total - Bonds - U.S. Political Subdivisions of States.....																			500,000	500,000	507,560	500,196	0	(196)	0	(196)	0	500,000	0	0	0	11,000	XXX	XXX
<b>Bonds - U.S. Special Revenue and Special Assessment</b>																																			
3128MM	UM 3		FG G18587 PT 3.00 02/01/2031.....	03/15/2017	MBS Paydown.....	4,102	4,102	4,316	4,303		(35)		(35)		4,102			0	20	02/01/2031	1.....														
3128P7	5B 5		FG C91742 PT 3.50 01/01/2034.....	03/15/2017	MBS Paydown.....	23,830	23,830	25,550	25,538		(129)		(129)		23,830			0	130	01/01/2034	1.....														
3128P7	QN 6		FGTW PL C91361 4 03/01/31.....	03/15/2017	MBS Paydown.....	1,272	1,272	1,359	1,359		(15)		(15)		1,272			0	4	03/01/2031	1.....														
3128P7	W5 8		FG C91568 PT 3.00 10/01/2032.....	03/15/2017	MBS Paydown.....	1,085	1,085	1,142	1,141		7		7		1,085			0	5	10/01/2032	1.....														
3128P7	XX 6		FG C91594 3.00 01/01/2033.....	03/15/2017	MBS Paydown.....	11,020	11,020	11,589	11,579		230		230		11,020			0	51	01/01/2033	1.....														
3128PV	BS 8		FG J15449 PT 4.00 05/01/2026.....	03/15/2017	MBS Paydown.....	2,770	2,770	2,955	2,951		31		31		2,770			0	18	05/01/2026	1.....														
3133EF	L6 2		FFCB-CALL02/17 0.98 12/14/2017.....	02/15/2017	Call @ 100.00.....	150,000	150,000	149,928	149,960		40		40		150,000			0	249	12/14/2017	1.....														
3136A4	VH 9		FNR 2012-14 HA PAC 2.00 07/25/40.....	03/25/2017	MBS Paydown.....	9,237	9,237	9,116	9,136		18		18		9,237			0	24	07/25/2040	1.....														
3136A5	BB 1		FNR 2012-40 PAC 2.00 09/25/40.....	03/25/2017	MBS Paydown.....	2,057	2,057	2,067	2,063		1		1		2,057			0	7	09/25/2040	1.....														
3136A7	5E 8		FNR 2012-96 PD PAC 2.00 07/25/2041.....	03/25/2017	MBS Paydown.....	726	726	736	733		2		2		726			0	2	07/25/2041	1.....														
3136AA	MJ 1		FNR 2012-139 BH PAC 2.00 02/25/2042.....	03/25/2017	MBS Paydown.....	727	727	742	739		2		2		727			0	2	02/25/2042	1.....														
3136AA	Y7 4		FNR 2012-145 TA PAC 1.25 11/25/2042.....	03/25/2017	MBS Paydown.....	3,251	3,251	3,240	3,242		2		2		3,251			0	6	11/25/2042	1.....														
3136AA	YL 3		FNR 2012-133 GE PAC 1.50 08/25/2041.....	03/25/2017	MBS Paydown.....	1,534	1,534	1,532	1,532		(0)		(0)		1,534			0	4	08/25/2041	1.....														
3136AC	A5 0		FNR 2013-18 PA PAC 2.00 11/25/2041.....	03/25/2017	MBS Paydown.....	7,452	7,452	7,304	7,326		(21)		(21)		7,452			0	25	11/25/2041	1.....														
3136AC	JY 8		FNR 2013-17 PC SEQ 2.00 03/25/2039.....	03/25/2017	MBS Paydown.....	667	667	677	675		(2)		(2)		667			0	2	03/25/2039	1.....														
			FNR 2013-41 AE SEQ SSUP 2.00																																
3136AD	P9 4		07/25/2037	03/25/2017	MBS Paydown.....	836	836	813	819		10		10		836			0	3	07/25/2037	1.....														
3136AE	6N 2		FNR 2013-74 HA SEQ 3.00 10/25/2037.....	03/25/2017	MBS Paydown.....	5,212	5,212	5,326	5,288		(26)		(26)		5,212			0	24	10/25/2037	1.....														
3136AE	Z4 2		FNR 2013-70 VA PAC 3.00 08/25/2026.....	03/25/2017	MBS Paydown.....	261	261	268	266		3		3		261			0	1	08/25/2026	1.....														
3136AF	NE 0		FNR 2013-75 VG PAC AD 3.25 08/25/2026.....	03/25/2017	MBS Paydown.....	348	348	357	355		11		11		348			0	2	08/25/2026	1.....														
3136AR	R4 2		FNR 2016-25 A 3.00 11/25/2042.....	03/25/2017	MBS Paydown.....	1,050	1,050	1,095	1,093		(14)		(14)		1,050			0	5	11/25/2042	1.....														
3136G3	DB 8		FNMA-CALL03/17 0000 0.75 03/22/2019.....	03/22/2017	Call @ 100.00.....	200,000	200,000	200,000	200,000		(0)		(0)		200,000			0	750	03/22/2019	1.....														
3137A2	PF 2		FHR 3766 HE PT 3.00 11/15/20.....	03/15/2017	MBS Paydown.....	13,753	13,753	13,934	13,808		(54)		(54)		13,753			0	64	11/15/2020	1.....														
3137A2	W9 8		FHR 3752 PD PAC 2.75 09/15/2040.....	03/15/2017	MBS Paydown.....	806	806	830	828		8		8		806			0	3	09/15/2040	1.....														
3137A6	DT 6		FHR 3815 GD SEQ 4.00 09/15/2025.....	03/15/2017	MBS Paydown.....	3,959	3,959	4,103	3,995		1		1		3,959			0	25	09/15/2025	1.....														
3137A9	VR 4		FHR 3835 BA SEQ 4.00 08/15/2038.....	03/15/2017	MBS Paydown.....	12,627	12,627	13,219	12,989		(115)		(115)		12,627			0	85	08/15/2038	1.....														
3137AE	LS 2		FHR 3910 JC SEQ 2.00 12/15/2037.....	03/15/2017	MBS Paydown.....	2,078	2,078	2,124	2,111		6		6		2,078			0	7	12/15/2037	1.....														
3137AJ	HW 7		FHR 3960 YH SEQ 2.00 08/15/2040.....	03/15/2017	MBS Paydown.....	10,593	10,593	10,824	10,769		(41)		(41)		10,593			0	33	08/15/2040	1.....														
3137AP	GN 4		FHR 4029 NE PAC 2.50 03/15/2041.....	03/15/2017	MBS Paydown.....	1,716	1,716	1,776	1,765		10		10		1,716			0	6	03/15/2041	1.....														
3137AS	Q8 0		FHR 4088 PA PAC 3.00 12/15/40.....	03/15/2017	MBS Paydown.....	1,365	1,365	1,429	1,418		13		13		1,365			0	7	12/15/2040	1.....														
3137AT	Q5 4		FHR 4097 TG SEQ 2.00 05/15/2039.....	03/15/2017	MBS Paydown.....	651	651	632	636		(4)		(4)		651			0	2	05/15/2039	1.....														
3137AU	ML 0		FHR 4102 LA PAC 1.75 01/15/2040.....	03/15/2017	MBS Paydown.....	9,779	9,779	9,492	9,562		(6)		(6)		9,779			0	24	01/15/2040	1.....														

QE05

**SCHEDULE D - PART 4**

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

QE05.1

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	For 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)
3137AU X8 7	FHR 4123 AE SEQ 2.00 09/15/2039		03/15/2017	MBS Paydown		276	276	277	277		(0)		(0)		276			0	1	09/15/2039	1
3137B0 DW 1	FHR 4183 ME 2.00 02/15/2042		03/15/2017	MBS Paydown		840	840	850	850		11		11		840			0	3	02/15/2042	1
3137B0 TR 5	FHR 4186 MC PT 1.50 03/15/2028		03/15/2017	MBS Paydown		1,109	1,109	1,062	1,073		(0)		(0)		1,109			0	2	03/15/2028	1
3137B7 3L 1	FHR 4289 WE SEQ 3.00 08/15/2031		03/15/2017	MBS Paydown		10,607	10,607	10,865	10,803		(53)		(53)		10,607			0	49	08/15/2031	1
3137B7 WH 8	FHR 4311 EA PAC 2.00 09/15/43		03/15/2017	MBS Paydown		8,632	8,632	8,505	8,540		(83)		(83)		8,632			0	28	09/15/2043	1
3137BA XY 3	FHR 4342 BD PAC 2.50 12/15/2043		03/15/2017	MBS Paydown		1,729	1,729	1,729	1,728		0		0		1,729			0	7	12/15/2043	1
3137BB FW 5	FHR 4349 CD PAC 2.50 03/15/2044		03/15/2017	MBS Paydown		2,640	2,640	2,638	2,637		0		0		2,640			0	10	03/15/2044	1
3137BC GX 0	FHR 4360 KA 3.00 05/15/2040		03/15/2017	MBS Paydown		2,755	2,755	2,867	2,863		63		63		2,755			0	12	05/15/2040	1
3137BN Z8 0	FHR 4569 A 2.50 11/15/2040		03/15/2017	MBS Paydown		15,278	15,278	15,770	15,744		38		38		15,278			0	61	11/15/2040	1
3137BS YX 5	FHR 4631 AC 3.50 08/15/2043		03/15/2017	MBS Paydown		11,507	11,507	11,910	11,908		(40)		(40)		11,507			0	66	08/15/2043	1
3138W9 DC 1	FN AS0098 3.50 08/01/2033		03/25/2017	MBS Paydown		7,150	7,150	7,451	7,448		(95)		(95)		7,150			0	31	08/01/2033	1
31397U RJ 0	FNR 2011-63 MV SEQ 3.50 07/25/24		03/25/2017	MBS Paydown		6,131	6,131	6,330	6,177		259		259		6,131			0	36	07/25/2024	1
31418A AJ 7	FN MA0908 4.00 11/01/2031		03/25/2017	MBS Paydown		4,806	4,806	5,083	5,082		(63)		(63)		4,806			0	31	11/01/2031	1
31418A F2 9	FN MA1084 3.50 06/01/2032		03/25/2017	MBS Paydown		19,842	19,842	21,181	21,154		(12)		(12)		19,842			0	108	06/01/2032	1
31418B HY 5	FN MA2046 3.50 10/01/2034		03/25/2017	MBS Paydown		4,906	4,906	5,079	5,078		(1)		(1)		4,906			0	25	10/01/2034	1
57419R GH 2	MD ST CMNTY DEV ADMIN A 4.00 07/01/2043		03/01/2017	MBS Paydown		7,254	7,254	7,254	7,254				0		7,254			0	48	07/01/2043	1FE
60416Q GC 2	MINNESOTA ST HSG FIN A 2.80 02/01/2045		03/01/2017	MBS Paydown		8,112	8,112	8,112	8,112				0		8,112			0	37	02/01/2045	1FE
647200 X6 6	NM MTGE FIN SFM C I 4.50 10/01/2043		03/01/2017	MBS Paydown		2,631	2,631	2,736	2,722		55		55		2,631			0	20	10/01/2043	1FE
649083 AA 0	NEW VALLEY GEN 17.299 03/15/19		03/15/2017	Sinking Fund Redemption		31,407	31,407	36,714	32,759		(239)		(239)		31,407			0	1,146	03/15/2019	1
649883 VZ 5	NY MTGE AGY-178 3.50 10/01/2043		01/19/2017	Partial Call @ 100.00		90,000	90,000	93,056	92,079		(2,079)		(2,079)		90,000			0	124	10/01/2043	1FE
3199999	Total - Bonds - U.S. Special Revenue and Special Assessments					722,377	722,377	737,943	730,907	0	(2,305)	0	(2,305)	0	722,377	0	0	0	3,436	XXX	XXX
<b>Bonds - Industrial and Miscellaneous</b>																					
11042A AA 2	BRITISH AIRWAYS 4.625 06/20/2024		03/20/2017	Sinking Fund Redemption		12,439	12,439	12,439	12,439				0		12,439			0	144	06/20/2024	1FE
12647H BJ 4	CSMC 2013-8R 5A1 SEQ FLT 12/27/2036 RE		03/27/2017	MBS Paydown		32,343	32,343	30,695	31,784		233		233		32,343			0	46	12/27/2036	1FM
17307G E8 7	CMLTI 2005-8 1A4A SEQ SSNR FLT 10/25/35		03/25/2017	MBS Paydown		32,337	32,337	27,241	26,883		461		461		32,337			0	151	10/25/2035	1FM
17307G E8 7	CMLTI 2005-8 1A4A SEQ SSNR FLT 10/25/35		03/25/2017	Pass-Through Loss			914						0					0		10/25/2035	1FM
233046 AD 3	DNKN 2015-1A A2II ABS SNR 3.98 02/20/45		02/20/2017	MBS Paydown		1,250	1,250	1,250	1,250				0		1,250			0	12	02/20/2045	2AM
28618X AD 4	ERL 2016-1A A1 ABS SEQ SNR 3.968 03/46		03/19/2017	MBS Paydown		17,307	17,307	17,307	17,307				0		17,307			0	112	03/19/2046	1FE
46617U AN 1	JFINR 2015-3A COMB CLO MEZ 3.00 04/20/23		01/20/2017	MBS Paydown		156,153	156,153	156,153	156,153				0		156,153			0	1,245	04/20/2023	1FE
46637U AA 5	JPTPEP 2012-3 A PT 3.0 10/27/2042		03/27/2017	MBS Paydown		15,617	15,617	15,070	15,105		(54)		(54)		15,617			0	45	10/27/2042	1FE
52520M AE 3	LMT 2005-1 2A2 SEQ SSNR 5.50 11/25/2035		03/25/2017	MBS Paydown		22,284	22,284	21,072	19,583		(2,515)		(2,515)		22,284			0	208	11/25/2035	1FM
52520M AE 3	LMT 2005-1 2A2 SEQ SSNR 5.50 11/25/2035		03/25/2017	Pass-Through Loss			4						0					0		11/25/2035	1FM
576433 GM 2	MARM 2003-6 6A1 SEQ SNR FLT 12/25/2033		01/25/2017	MBS Paydown		10,965	10,965	10,554	10,579		132		132		10,965			0	60	12/25/2033	1FM

**SCHEDULE D - PART 4**

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
59020U W4 3	MLMI 2005-A9 4A1 SEQ SSNR CSTR 12/25/35	..	03/25/2017	MBS Paydown.....	.....	.....27,862	.....27,862	.....23,625	.....23,243	.....	.....267	.....	.....267	.....	.....27,862	.....	.....	.....0	.....152	12/25/2035	1FM.....
59020U W4 3	MLMI 2005-A9 4A1 SEQ SSNR CSTR 12/25/35	..	03/25/2017	Pass-Through Loss.....	.....	.....	.....11	.....	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....0	.....	12/25/2035	1FM.....
94984L AA 4	WFMB 2006-AR17 A1 SEQ SSNR FLT 10/25/36	..	03/25/2017	MBS Paydown.....	.....	.....66,962	.....66,962	.....63,288	.....62,710	.....	.....1,782	.....	.....1,782	.....	.....66,962	.....	.....	.....0	.....296	10/25/2036	1FM.....
94984L AA 4	WFMB 2006-AR17 A1 SEQ SSNR FLT 10/25/36	..	03/25/2017	Pass-Through Loss.....	.....	.....	.....1,199	.....	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....0	.....	10/25/2036	1FM.....
3899999	Total - Bonds - Industrial and Miscellaneous.....					.....395,518	.....397,646	.....378,695	.....377,037	.....0	.....306	.....0	.....306	.....0	.....395,518	.....0	.....0	.....0	.....2,471	XXX	XXX
8399997	Total - Bonds - Part 4.....					.....1,636,350	.....1,638,478	.....1,643,432	.....1,627,191	.....0	.....(2,226)	.....0	.....(2,226)	.....0	.....1,636,350	.....0	.....0	.....0	.....17,000	XXX	XXX
8399999	Total - Bonds.....					.....1,636,350	.....1,638,478	.....1,643,432	.....1,627,191	.....0	.....(2,226)	.....0	.....(2,226)	.....0	.....1,636,350	.....0	.....0	.....0	.....17,000	XXX	XXX
9999999	Total - Bonds, Preferred and Common Stocks.....					.....1,636,350	XXX	.....1,643,432	.....1,627,191	.....0	.....(2,226)	.....0	.....(2,226)	.....0	.....1,636,350	.....0	.....0	.....0	.....17,000	XXX	XXX

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

QE05.2

**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 Depository	2 Code	3 Rate of Interest	4 Amount of Interest Received During Current Quarter	5 Amount of Interest Accrued at Current Statement Date	Book Balance at End of Each Month During Current Quarter			9 *
					6 First Month	7 Second Month	8 Third Month	
<b>Open Depositories</b>								
Fifth Third..... Cincinatti, OH.....			.49		375,353	375,367	56,046	XXX
0199999. Total Open Depositories.....	XXX	XXX	.49	0	375,353	375,367	56,046	XXX
0399999. Total Cash on Deposit.....	XXX	XXX	.49	0	375,353	375,367	56,046	XXX
0599999. Total Cash.....	XXX	XXX	.49	0	375,353	375,367	56,046	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
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**NONE**

QE13