32620201720100101

QUARTERLY STATEMENT

As of March 31, 2017

of the Condition and Affairs of the

National Interstate Insurance Company

NAIC Group Code.....84, 84 (Current Period) (Prior Period) NAIC Company Code..... 32620 Employer's ID Number..... 34-1607395

Organized under the Laws of OH State of Domicile or Port of Entry OH Country of Domicile US

Incorporated/Organized..... February 10, 1989 Commenced Business..... March 28, 1989

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

OFFICERS

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

OTHER

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

DIRECTORS OR TRUSTEES

Arthur Jeffrey Gonzales	Julie Ann McGraw	Anthony Joseph Mercurio	George Olaf Skuggen #
Gary Norman Monda	Terry Eugene Phillips	James Allan Parks	

State of........ OH
County of..... Summit

The officers of this reporting entity being duly sworn, each depose and say that they are the described officers of said reporting entity, and that on the reporting period stated above, all of the herein described assets were the absolute property of the said reporting entity, free and clear from any liens or claims thereon, except as herein stated, and that this statement, together with related exhibits, schedules and explanations therein contained, annexed or referred to, is a full and true statement of all the assets and liabilities and of the condition and affairs of the said reporting entity as of the reporting period stated above, and of its income and deductions therefrom for the period ended, and have been completed in accordance with the NAIC *Annual Statement Instructions* and *Accounting Practices and Procedures* manual except to the extent that: (1) state law may differ; or, (2) that state rules or regulations require differences in reporting not related to accounting practices and procedures, according to the best of their information, knowledge and belief, respectively. Furthermore, the scope of this attestation by the described officers also includes the related corresponding electronic filing with the NAIC, when required, that is an exact copy (except for formatting differences due to electronic filing) of the enclosed statement. The electronic filing may be requested by various regulators in lieu of or in addition to the enclosed statement.

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

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

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

ASSETS

	Current Statement Date 1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 December 31 Prior Year Net Admitted Assets
1. Bonds	758,142,740		758,142,740	712,226,132
2. Stocks:				
2.1 Preferred stocks	15,406,676		15,406,676	15,063,715
2.2 Common stocks	216,804,913	297,722	216,507,192	212,382,405
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)	20,535,881		20,535,881	18,627,795
4.2 Properties held for the production of income (less $..........0 encumbrances)			0	
4.3 Properties held for sale (less $..........0 encumbrances)			0	
5. Cash ($.....15,317,897), cash equivalents ($..........0) and short-term investments ($.....45,317,948)	60,635,846		60,635,846	72,933,196
6. Contract loans (including $..........0 premium notes)			0	
7. Derivatives			0	
8. Other invested assets	31,190,652		31,190,652	36,121,328
9. Receivables for securities			0	
10. Securities lending reinvested collateral assets			0	
11. Aggregate write-ins for invested assets	0	0	0	0
12. Subtotals, cash and invested assets (Lines 1 to 11)	1,102,716,709	297,722	1,102,418,987	1,067,354,572
13. Title plants less $..........0 charged off (for Title insurers only)			0	
14. Investment income due and accrued	5,856,775		5,856,775	5,629,107
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	11,561,433	88,647	11,472,786	25,556,781
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $..........0 earned but unbilled premiums)	145,456,230	244,053	145,212,177	129,019,209
15.3 Accrued retrospective premiums ($..........0) and contracts subject to redetermination ($..........0)			0	
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	14,255,505		14,255,505	17,292,037
16.2 Funds held by or deposited with reinsured companies	1,852,002		1,852,002	3,228,501
16.3 Other amounts receivable under reinsurance contracts			0	
17. Amounts receivable relating to uninsured plans			0	
18.1 Current federal and foreign income tax recoverable and interest thereon			0	1,452,624
18.2 Net deferred tax asset	28,920,974	8,057,861	20,863,113	26,112,050
19. Guaranty funds receivable or on deposit			0	
20. Electronic data processing equipment and software	1,874,422		1,874,422	1,650,029
21. Furniture and equipment, including health care delivery assets ($..........0)			0	
22. Net adjustment in assets and liabilities due to foreign exchange rates			0	
23. Receivables from parent, subsidiaries and affiliates	2,396,065		2,396,065	6,340,244
24. Health care ($..........0) and other amounts receivable			0	
25. Aggregate write-ins for other than invested assets	3,394,041	1,018,497	2,375,544	2,913,789
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25)	1,318,284,157	9,706,781	1,308,577,376	1,286,548,943
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts			0	
28. Total (Lines 26 and 27)	1,318,284,157	9,706,781	1,308,577,376	1,286,548,943

DETAILS OF WRITE-INS

1101.			0	
1102.			0	
1103.			0	
1198. Summary of remaining write-ins for Line 11 from overflow page	0	0	0	0
1199. Totals (Lines 1101 thru 1103 plus 1198) (Line 11 above)	0	0	0	0
2501. Receivable from insureds for deductible payments	1,790,311	180,555	1,609,756	1,745,466
2502. Prepaid expenses	837,942	837,942	0	
2503. Commission receivable	564,702		564,702	633,888
2598. Summary of remaining write-ins for Line 25 from overflow page	201,086	0	201,086	534,436
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above)	3,394,041	1,018,497	2,375,544	2,913,789

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31 Prior Year
1.	Losses (current accident year $.....36,256,824)	360,495,233	356,089,387
2.	Reinsurance payable on paid losses and loss adjustment expenses		
3.	Loss adjustment expenses	70,265,978	69,200,843
4.	Commissions payable, contingent commissions and other similar charges	9,864,680	9,941,424
5.	Other expenses (excluding taxes, licenses and fees)	11,430,320	13,542,953
6.	Taxes, licenses and fees (excluding federal and foreign income taxes)	4,859,121	5,079,521
7.1	Current federal and foreign income taxes (including $.....397,296 on realized capital gains (losses))	1,168,107	
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 $.....160,033,601 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)	139,820,433	143,854,837
10.	Advance premium	712,102	447,337
11.	Dividends declared and unpaid:		
	11.1 Stockholders		
	11.2 Policyholders		
12.	Ceded reinsurance premiums payable (net of ceding commissions)	30,727,299	21,587,584
13.	Funds held by company under reinsurance treaties	285,522,281	295,714,130
14.	Amounts withheld or retained by company for account of others	19,317,385	22,518,893
15.	Remittances and items not allocated	4,026,670	6,376,830
16.	Provision for reinsurance (including $..........0 certified)	754,422	986,800
17.	Net adjustments in assets and liabilities due to foreign exchange rates		
18.	Drafts outstanding		
19.	Payable to parent, subsidiaries and affiliates	21,703,650	4,113,397
20.	Derivatives		
21.	Payable for securities	4,537,992	97,430
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	0	32,030
26.	Total liabilities excluding protected cell liabilities (Lines 1 through 25)	965,205,673	949,583,395
27.	Protected cell liabilities		
28.	Total liabilities (Lines 26 and 27)	965,205,673	949,583,395
29.	Aggregate write-ins for special surplus funds	0	0
30.	Common capital stock	3,000,000	3,000,000
31.	Preferred capital stock		
32.	Aggregate write-ins for other than special surplus funds	0	0
33.	Surplus notes		
34.	Gross paid in and contributed surplus	32,108,779	32,108,779
35.	Unassigned funds (surplus)	308,262,925	301,856,769
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)	343,371,704	336,965,548
38.	Totals (Page 2, Line 28, Col. 3)	1,308,577,376	1,286,548,943

DETAILS OF WRITE-INS

2501.	Unearned rental income		32,030
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)	0	32,030
2901.			
2902.			
2903.			
2998.	Summary of remaining write-ins for Line 29 from overflow page	0	0
2999.	Totals (Lines 2901 thru 2903 plus 2998) (Line 29 above)	0	0
3201.			
3202.			
3203.			
3298.	Summary of remaining write-ins for Line 32 from overflow page	0	0
3299.	Totals (Lines 3201 thru 3203 plus 3298) (Line 32 above)	0	0

STATEMENT OF INCOME

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
UNDERWRITING INCOME			
1. Premiums earned:			
1.1 Direct (written $.....121,465,533)	108,428,560	117,108,712	455,055,618
1.2 Assumed (written $.....36,401,380)	51,326,945	43,462,471	192,617,747
1.3 Ceded (written $.....86,732,516)	84,586,705	88,251,470	349,522,206
1.4 Net (written $.....71,134,396)	75,168,800	72,319,713	298,151,159
DEDUCTIONS:			
2. Losses incurred (current accident year $.....40,245,826):			
2.1 Direct	85,230,295	78,584,588	316,088,405
2.2 Assumed	31,379,021	26,887,089	119,778,741
2.3 Ceded	74,963,586	64,507,848	253,862,605
2.4 Net	41,645,730	40,963,829	182,004,541
3. Loss adjustment expenses incurred	8,792,390	8,050,103	27,322,086
4. Other underwriting expenses incurred	22,513,610	21,368,264	85,665,845
5. Aggregate write-ins for underwriting deductions	0	0	0
6. Total underwriting deductions (Lines 2 through 5)	72,951,730	70,382,196	294,992,472
7. Net income of protected cells			
8. Net underwriting gain (loss) (Line 1 minus Line 6 + Line 7)	2,217,070	1,937,517	3,158,687
INVESTMENT INCOME			
9. Net investment income earned	7,292,998	7,832,640	29,701,263
10. Net realized capital gains (losses) less capital gains tax of $.....397,296	663,452	(2,160,262)	(3,127,831)
11. Net investment gain (loss) (Lines 9 + 10)	7,956,450	5,672,379	26,573,432
OTHER INCOME			
12. Net gain or (loss) from agents' or premium balances charged off (amount recovered $..........0 amount charged off $..........0)	0		
13. Finance and service charges not included in premiums	44,455	46,901	197,776
14. Aggregate write-ins for miscellaneous income	(1,055,566)	(1,317,916)	(4,825,219)
15. Total other income (Lines 12 through 14)	(1,011,111)	(1,271,015)	(4,627,443)
16. Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15)	9,162,408	6,338,880	25,104,676
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)	9,162,408	6,338,880	25,104,676
19. Federal and foreign income taxes incurred	2,224,780	2,681,357	8,958,603
20. Net income (Line 18 minus Line 19) (to Line 22)	6,937,629	3,657,523	16,146,072
CAPITAL AND SURPLUS ACCOUNT			
21. Surplus as regards policyholders, December 31 prior year	336,965,548	295,596,102	295,596,102
22. Net income (from Line 20)	6,937,629	3,657,523	16,146,072
23. Net transfers (to) from Protected Cell accounts			
24. Change in net unrealized capital gains or (losses) less capital gains tax of $.....728,136	3,220,668	2,686,176	19,107,272
25. Change in net unrealized foreign exchange capital gain (loss)			
26. Change in net deferred income tax	2,370,895	812,917	2,769,709
27. Change in nonadmitted assets	(6,355,414)	533,678	2,525,192
28. Change in provision for reinsurance	232,378	(1,895,088)	821,200
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)	6,406,156	5,795,206	41,369,445
39. Surplus as regards policyholders, as of statement date (Lines 21 plus 38)	343,371,704	301,391,309	336,965,548

DETAILS OF WRITE-INS

0501.			
0502.			
0503.			
0598. Summary of remaining write-ins for Line 5 from overflow page	0	0	0
0599. Totals (Lines 0501 thru 0503 plus 0598) (Line 5 above)	0	0	0
1401. Miscellaneous	244,490	239,219	963,819
1402. Funds held interest	(1,300,056)	(1,557,136)	(5,789,038)
1403.			
1498. Summary of remaining write-ins for Line 14 from overflow page	0	0	0
1499. Totals (Lines 1401 thru 1403 plus 1498) (Line 14 above)	(1,055,566)	(1,317,916)	(4,825,219)
3701.			
3702.			
3703.			
3798. Summary of remaining write-ins for Line 37 from overflow page	0	0	0
3799. Totals (Lines 3701 thru 3703 plus 3798) (Line 37 above)	0	0	0

CASH FLOW

		1 Current Year to Date	2 Prior Year To Date	3 Prior Year Ended December 31
	CASH FROM OPERATIONS			
1.	Premiums collected net of reinsurance	78,831,908	69,280,040	318,631,010
2.	Net investment income	7,807,109	8,542,511	32,468,400
3.	Miscellaneous income	(1,011,111)	(1,271,015)	(4,627,443)
4.	Total (Lines 1 through 3)	85,627,905	76,551,536	346,471,966
5.	Benefit and loss related payments	32,826,853	46,168,495	166,560,250
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts			
7.	Commissions, expenses paid and aggregate write-ins for deductions	32,650,643	29,281,398	111,508,949
8.	Dividends paid to policyholders			
9.	Federal and foreign income taxes paid (recovered) net of $.....397,296 tax on capital gains (losses)	1,345	1,238	9,346,248
10.	Total (Lines 5 through 9)	65,478,841	75,451,131	287,415,447
11.	Net cash from operations (Line 4 minus Line 10)	20,149,065	1,100,405	59,056,519
	CASH FROM INVESTMENTS			
12.	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds	37,104,310	34,269,137	187,447,493
	12.2 Stocks	283,227	2,223,648	22,126,932
	12.3 Mortgage loans			
	12.4 Real estate			
	12.5 Other invested assets	5,099,209	428,251	4,214,465
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments			
	12.7 Miscellaneous proceeds	4,440,562	386,331	
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	46,927,308	37,307,366	213,788,890
13.	Cost of investments acquired (long-term only):			
	13.1 Bonds	83,436,876	53,858,615	230,894,242
	13.2 Stocks	107,895	4,490,117	7,341,041
	13.3 Mortgage loans			
	13.4 Real estate	2,066,998	13,979	2,621,982
	13.5 Other invested assets			2,978,718
	13.6 Miscellaneous applications			1,899,482
	13.7 Total investments acquired (Lines 13.1 to 13.6)	85,611,769	58,362,711	245,735,465
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)	(38,684,461)	(21,055,344)	(31,946,575)
	CASH FROM FINANCING AND MISCELLANEOUS SOURCES			
16.	Cash provided (applied):			
	16.1 Surplus notes, capital notes			
	16.2 Capital and paid in surplus, less treasury stock			
	16.3 Borrowed funds			
	16.4 Net deposits on deposit-type contracts and other insurance liabilities			
	16.5 Dividends to stockholders			
	16.6 Other cash provided (applied)	6,238,046	5,934,281	10,417,701
17.	Net cash from financing and miscellaneous sources (Lines 16.1 through 16.4 minus Line 16.5 plus Line 16.6)	6,238,046	5,934,281	10,417,701
	RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
18.	Net change in cash, cash equivalents and short-term investments (Line 11 plus Line 15 plus Line 17)	(12,297,350)	(14,020,658)	37,527,645
19.	Cash, cash equivalents and short-term investments:			
	19.1 Beginning of year	72,933,196	35,405,550	35,405,550
	19.2 End of period (Line 18 plus Line 19.1)	60,635,845	21,384,892	72,933,196

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

20.0001	Stock exchanged in merger transaction - Colony Northstar Inc. Class A	592,849		
20.0002	Bank Loan Exchange - CABLE&WIRELES (SABLE) B1 L+475 12/02/22	217,788		
20.0003	Spinoff and exchange of rights - Deutsche Bank AG	30,616		

NOTES TO FINANCIAL STATEMENTS

Note 1 - Summary of Significant Accounting Policies and Going Concern

A. Accounting practices, impact of NAIC/state differences

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

		SSAP #	F/S Page	F/S Line #	2017	2016
1.	Net income state basis	XXX	XXX	XXX	$ 6,937,629	$ 16,146,072
2.	Effect of state prescribed practices				-	-
3.	Effect of state permitted practices				-	-
4.	Net income, NAIC SAP	XXX	XXX	XXX	$ 6,937,629	$ 16,146,072
5.	Statutory surplus state basis	XXX	XXX	XXX	$ 343,371,704	$ 336,965,548
6.	Effect of state prescribed practices				-	-
7.	Effect of state permitted practices				-	-
8.	Statutory surplus, NAIC SAP	XXX	XXX	XXX	$ 343,371,704	$ 336,965,548

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 going 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

1. The Company uses dealer-modeled prepayment assumptions for mortgage-backed and asset-backed securities at the date of purchase to determine effective yields; significant changes in estimated cash flows from the original purchase assumptions are accounted for on a prospective basis.

2. The Company does not have any loan-backed securities with an other-than-temporary impairment ("OTTI") for which it has the intent to sell or the inability or lack of intent to retain the investment in the security.

3. The Company does not have any loan-backed securities with an OTTI charge recognized during the three months ended March 31, 2017.

NOTES TO FINANCIAL STATEMENTS

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

a. The aggregate amount of unrealized losses:

1.	Less than 12 months	$ (2,147,522)
2.	12 months or longer	(846,666)

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

1.	Less than 12 months	$ 142,408,541
2.	12 months or longer	28,692,841

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.

NOTES TO FINANCIAL STATEMENTS

Note 15 – Leases

No significant change.

Note 16 – Information about Financial Instruments with Off-Balance Sheet Risk and Financial Instruments with Concentrations of Credit Risk

No significant change.

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

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 to the Reporting Entity from Uninsured Plans and the Uninsured Portion of Partially Insured Plans

No significant change.

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

No significant change.

Note 20 – Fair Value Measurements

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

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

The Company 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 following table provides information as of March 31, 2017 about the Company's investments measured at fair value.

Assets at fair value	Level 1	Level 2	Level 3	Total
Bonds				
Industrial and Misc	$ -	$ 4,737,032	$ -	$ 4,737,032
Total Bonds	$ -	$ 4,737,032	$ -	$ 4,737,032
Perpetual Preferred Stock				
Industrial and Misc	$ 9,944,470	$ 1,020,000	$ 140,253	$ 11,104,723
Total Preferred Stocks	$ 9,944,470	$ 1,020,000	$ 140,253	$ 11,104,723
Common Stock				
Industrial and Misc	$ 28,248,868	$ -	$ 1,015,253	$ 29,264,121
Mutual Funds	3,405,348	-	-	3,405,348
Total Common Stocks	$ 31,654,216	$ -	$ 1,015,253	$ 32,669,469
Total assets at fair value	$ 41,598,686	$ 5,757,032	$ 1,155,506	$ 48,511,224

NOTES TO FINANCIAL STATEMENTS

The following table provides information as of December 31, 2016 about the Company's investments measured at fair value.

Assets at fair value	Level 1	Level 2	Level 3	Total
Bonds				
Industrial and Misc	$ -	$ 6,842,923	$ -	$ 6,842,923
Total Bonds	$ -	$ 6,842,923	$ -	$ 6,842,923
Perpetual Preferred Stock				
Industrial and Misc	$ 9,598,960	$ 1,022,500	$ 140,253	$ 10,761,713
Total Preferred Stocks	$ 9,598,960	$ 1,022,500	$ 140,253	$ 10,761,713
Common Stock				
Industrial and Misc	$ 30,087,794	$ -	$ 940,253	$ 31,028,047
Total Common Stocks	$ 30,087,794	$ -	$ 940,253	$ 31,028,047
Total assets at fair value	$ 39,686,754	$ 7,865,423	$ 1,080,506	$ 48,632,683

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 period ended March 31, 2017. During the three month period ended March 31, 2016 there was one perpetual preferred stock totaling $1.1 million that transferred from Level 2 to Level 1 due to increases in trading activity.

2. Rollforward of Level 3 Items

The following tables present a reconciliation of the beginning and ending balances for investments measured at fair value using level 3 inputs for the three month periods ended March 31, 2017 and 2016.

	Beginning Balance at 1/1/2017	Transfers into Level 3	Transfers out of Level 3	Total Gains (Losses) included in Net Income	Total Gains (Losses) included in Surplus	Purchases	Issuances	Sales	Settlements	Ending Balance at 03/31/2017
Industrial and Misc Preferred Stocks	$ 140,253	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ 140,253
Industrial and Misc Common Stocks	940,253	-	-	-	75,000	-	-	-	-	1,015,253
Total	$1,080,506	$ -	$ -	$ -	$ 75,000	$ -	$ -	$ -	$ -	$ 1,155,506

	Beginning Balance at 1/1/2016	Transfers into Level 3	Transfers out of Level 3	Total Gains (Losses) included in Net Income	Total Gains (Losses) included in Surplus	Purchases	Issuances	Sales	Settlements	Ending Balance at 03/31/2016
Industrial and Misc Common Stocks	$ 2,301,726	$ -	$ -	$ (625,000)	$ 445,984	$ -	$ -	$ -	$ -	$ 2,122,710
Total	$ 2,301,726	$ -	$ -	$ (625,000)	$ 445,984	$ -	$ -	$ -	$ -	$ 2,122,710

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 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	$ 768,413,025	$ 758,142,740	$ 2,386,884	$ 738,106,121	$ 27,920,020	$ -
Preferred Stocks	15,925,023	15,406,676	14,724,370	1,060,400	140,253	-
Common Stocks	32,669,469	32,669,469	31,654,216	-	1,015,253	-
Cash & Short Term Investments	60,637,730	60,635,846	59,881,137	756,593	-	-
Total debt securities	$ 877,645,247	$ 866,854,731	$ 108,646,607	$ 739,923,114	$ 29,075,526	$ -

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	$ 719,990,331	$ 712,226,132	$ 2,374,184	$ 692,677,833	$ 24,938,314	$ -
Preferred Stocks	15,485,080	15,063,715	14,275,127	1,069,700	140,253	-
Common Stocks	31,028,047	31,028,047	30,087,794	-	940,253	-
Cash & Short Term Investments	72,938,973	72,933,196	70,334,330	2,604,643	-	-
Total debt securities	$ 839,442,431	$ 831,251,090	$ 117,071,435	$ 696,352,176	$ 26,018,820	$ -

D. Not Practicable to Estimate Fair Values

Not applicable.

Note 21 – Other Items

No significant change.

NOTES TO FINANCIAL STATEMENTS

Note 22 – Events Subsequent

Subsequent events have been considered through May 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 $425,290,230. As of March 31, 2017, $39,609,767 has been paid for incurred claims and claim adjustment expenses attributable to insured events of prior years. Reserves remaining for prior years are now $385,680,859 as a result of re-estimation of unpaid claims and claim adjustment expenses. Therefore, there has been a $396 favorable prior year development since December 31, 2016 to March 31 2017. The favorable 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 less than the case and IBNR estimates carried at the end of the prior year. For purposes of computing the recorded case and IBNR estimates, management of the Company analyzes historic data and estimates the impact of various loss development factors, such as our historic loss experience and that of the industry, trends in claims frequency and severity, our mix of business, our claims processing procedures, legislative enactments, judicial decisions, legal developments in imposition of damages and changes and trends in general economic conditions, including the effects of inflation. Additionally, management utilizes analysis that is derived from a review of quarterly results performed by actuaries employed by Great American Insurance Company.

Note 26 – Intercompany Pooling Arrangements

No significant change.

Note 27 – Structured Settlements

No significant change.

Note 28 – Health Care Receivables

No significant change.

Note 29 – Participating Policies

No significant change.

Note 30 – Premium Deficiency Reserves

No significant change.

Note 31 – High Deductibles

No significant change.

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

No significant change.

Note 33 – Asbestos/Environmental Reserves

No significant change.

Note 34 – Subscriber Savings Accounts

No significant change.

Note 35 – Multiple Peril Crop Insurance

No significant change.

Note 36 – Financial Guaranty Insurance

B. Not applicable.

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

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

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

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

2.2 If yes, date of change:

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

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

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

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

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

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

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

6.1 State as of what date the latest financial examination of the reporting entity was made or is being made. 12/31/2015

6.2 State the as of date that the latest financial examination report became available from either the state of domicile or the reporting entity. This date should be the date of the examined balance sheet and not the date the report was completed or released. 12/31/2015

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 [X]

6.6 Have all of the recommendations within the latest financial examination report been complied with? Yes [ ] No [ ] N/A [X]

7.1 Has this reporting entity had any Certificates of Authority, licenses or registrations (including corporate registration, if applicable) suspended or revoked by any governmental entity during the reporting period? Yes [ ] No [X]

7.2 If yes, give full information:

8.1 Is the company a subsidiary of a bank holding company regulated with the Federal Reserve Board? Yes [ ] No [X]

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

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

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

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

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

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

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

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

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

(e) Accountability for adherence to the code.

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

9.2 Has the code of ethics for senior managers been amended? Yes [ ] No [X]

9.21 If the response to 9.2 is Yes, provide information related to amendment(s).

9.3 Have any provisions of the code of ethics been waived for any of the specified officers? Yes [ ] No [X]

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

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 [X] No [ ]

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

INVESTMENT

11.1 Were any of the stocks, bonds, or other assets of the reporting entity loaned, placed under option agreement, or otherwise made available for use by another person? (Exclude securities under securities lending agreements.) Yes [ ] No [X]

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

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

13. Amount of real estate and mortgages held in short-term investments: $ 0

14.1 Does the reporting entity have any investments in parent, subsidiaries and affiliates? Yes [X] No [ ]

14.2 If yes, please complete the following:

		1 Prior Year End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
14.21	Bonds	$ 0	$ 0
14.22	Preferred Stock	0	0
14.23	Common Stock	181,621,050	184,135,444
14.24	Short-Term Investments	0	0
14.25	Mortgage Loans on Real Estate	0	0
14.26	All Other	0	0
14.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 181,621,050	$ 184,135,444
14.28	Total Investment in Parent included in Lines 14.21 to 14.26 above	$ 0	$ 0

15.1 Has the reporting entity entered into any hedging transactions reported on Schedule DB? Yes [ ] No [X]

15.2 If yes, has a comprehensive description of the hedging program been made available to the domiciliary state? Yes [ ] No [ ]

If no, attach a description with this statement.

16. For the reporting entity's security lending program, state the amount of the following as of current statement date:

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

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

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

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

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

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

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

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

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

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

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

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

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

17.5097 For those firms/individuals listed in the table for Question 17.5, do any firms/individuals unaffiliated with the reporting entity (i.e., designated with a "U") manage more than 10% of the reporting entity's assets? Yes [ ] No [X]

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

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

1 Central Registration Depository Number	2 Name of Firm or Individual	3 Legal Entity Identifier (LEI)	4 Registered With	5 Investment Management Agreement (IMA) Filed
161853	American Money Management Corporation		SEC	DS
16076	Ancora Advisors LLC		SEC	NO

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

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

18.2 If no, list exceptions:

GENERAL INTERROGATORIES (continued)

PART 2 – PROPERTY & CASUALTY INTERROGATORIES

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

   If yes, attach an explanation.

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

   If yes, attach an explanation.

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

3.2 If yes, give full and complete information thereto:

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

4.2 If yes, complete the following schedule:

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

5.1 Operating Percentages:

5.1	A&H loss percent	662.180%
5.2	A&H cost containment percent	147.740%
5.3	A&H expense percent excluding cost containment expenses	34.280%

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

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

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

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

SCHEDULE F - CEDED REINSURANCE

Showing All New Reinsurers - Current Year to Date

1 NAIC Company Code	2 ID Number	3 Name of Reinsurer	4 Domiciliary Jurisdiction	5 Type of Reinsurer	6 Certified Reinsurer Rating (1 through 6)	7 Effective Date of Certified Reinsurer Rating
U.S. Insurers						
20370..........	51-0434766..........	Axis Reinsurance Company..........	NY..........	Authorized........	....	....
All Other Insurers						
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 2 Current Year to Date	 3 Prior Year to Date	Direct Losses Paid (Deducting Salvage) 4 Current Year to Date	 5 Prior Year to Date	Direct Losses Unpaid 6 Current Year to Date	 7 Prior Year to Date
1.	Alabama AL	L	1,846,992	1,063,178	1,707,732	571,634	3,088,091	3,733,181
2.	Alaska AK	L	1,151,420	1,995,544	475,692	352,886	8,347,526	6,497,288
3.	Arizona AZ	L	1,132,153	841,087	770,582	407,000	6,643,621	6,887,205
4.	Arkansas AR	L	1,473,638	1,285,947	590,205	1,029,090	6,495,311	5,750,290
5.	California CA	L	22,479,335	23,712,080	15,777,800	15,059,195	121,947,021	131,020,819
6.	Colorado CO	L	506,592	559,766	836,839	707,964	5,149,003	5,598,538
7.	Connecticut CT	L	928,967	994,364	1,161,428	838,756	12,264,635	20,683,999
8.	Delaware DE	L	(207,940)	1,532,191	1,580,163	2,600,853	26,096,583	24,950,458
9.	District of Columbia DC	L					40	42
10.	Florida FL	L	2,096,955	3,608,440	3,415,244	4,013,170	23,176,184	21,681,367
11.	Georgia GA	L	1,628,176	1,124,209	734,678	695,911	6,683,072	7,171,580
12.	Hawaii HI	L	4,044,936	3,712,363	1,407,155	4,045,382	16,023,435	14,540,112
13.	Idaho ID	L	1,271,023	1,579,358	782,802	454,760	5,714,381	5,748,441
14.	Illinois IL	L	2,052,324	1,406,691	1,590,255	2,013,688	15,607,779	19,394,192
15.	Indiana IN	L	3,031,968	1,232,635	600,931	745,206	7,179,890	5,726,903
16.	Iowa IA	L	970,417	741,657	560,780	608,052	4,800,456	6,561,653
17.	Kansas KS	L	4,569,593	3,920,338	661,001	928,562	10,956,617	11,226,739
18.	Kentucky KY	L	681,127	519,793	700,484	744,065	7,316,554	5,874,827
19.	Louisiana LA	L	215,321	440,776	783,205	289,449	4,448,998	3,240,473
20.	Maine ME	L	417,659	33,964	34,158	63,481	576,099	392,983
21.	Maryland MD	L	1,133,803	943,355	1,011,131	479,280	5,304,826	5,081,144
22.	Massachusetts MA	L	4,259,839	2,236,622	789,141	2,118,715	25,480,173	23,015,409
23.	Michigan MI	L	8,821	10,819			2,261	3,024
24.	Minnesota MN	L	416,976	308,928	476,523	336,921	4,787,822	3,924,084
25.	Mississippi MS	L	77,372	64,876	323,389	84,334	3,248,017	4,011,353
26.	Missouri MO	L	3,201,742	3,208,132	2,852,379	4,807,174	18,718,005	15,002,402
27.	Montana MT	L	984,379	976,183	831,863	604,700	3,224,936	3,314,677
28.	Nebraska NE	L	1,741,984	1,704,095	362,219	390,656	4,355,545	4,427,878
29.	Nevada NV	L	816,491	703,033	449,484	531,928	5,696,400	5,016,509
30.	New Hampshire NH	L	49,689	(103,668)	(13,919)	376,432	3,709,799	2,714,145
31.	New Jersey NJ	L	17,674	34,192	3,036	20,601	5,549	21,828
32.	New Mexico NM	L	69,006	42,765	335,734	149,779	1,791,608	2,149,781
33.	New York NY	L	21,132,176	19,610,487	2,549,830	9,368,019	53,323,693	40,339,198
34.	North Carolina NC	L	1,733,577	1,912,455	1,761,169	2,306,977	23,712,661	28,431,098
35.	North Dakota ND	L	107,718	87,268	354,554	166,709	1,270,765	671,522
36.	Ohio OH	L	5,466,134	4,589,161	1,294,902	919,994	16,097,392	11,971,871
37.	Oklahoma OK	L	2,864,335	2,492,995	425,626	396,982	4,757,416	3,931,684
38.	Oregon OR	L	683,676	331,725	156,880	536,371	1,944,348	2,202,029
39.	Pennsylvania PA	L	3,364,991	3,508,807	2,925,675	4,151,526	25,504,255	26,083,227
40.	Rhode Island RI	L	94,891	130,520	65,054	190,441	1,516,592	1,133,760
41.	South Carolina SC	L	4,392,057	1,246,001	1,363,977	1,864,208	10,148,366	6,671,439
42.	South Dakota SD	L	502,509	495,366	187,886	179,014	616,537	489,073
43.	Tennessee TN	L	2,681,888	3,628,494	1,622,961	907,629	31,938,827	26,407,046
44.	Texas TX	L	5,545,775	3,541,062	4,993,529	7,868,458	39,133,919	36,520,987
45.	Utah UT	L	3,302,622	3,270,682	3,266,205	751,294	10,513,701	7,672,358
46.	Vermont VT	L	912,417	(1,200,702)	155,513	194,699	2,593,926	1,998,527
47.	Virginia VA	L	647,282	674,617	714,102	1,334,744	11,539,945	10,675,824
48.	Washington WA	L	1,408,665	1,094,397	265,015	1,189,170	3,889,946	2,680,071
49.	West Virginia WV	L	4,533	51,424	16,863	27,721	785,466	998,364
50.	Wisconsin WI	L	3,533,890	3,159,510	778,797	588,748	11,570,755	7,719,520
51.	Wyoming WY	L	17,967	21,692	5,164		84,779	89,584
52.	American Samoa AS	N						
53.	Guam GU	N						
54.	Puerto Rico PR	N						
55.	US Virgin Islands VI	N						
56.	Northern Mariana Islands MP	N						
57.	Canada CAN	N						
58.	Aggregate Other Alien OT	XXX.	0	0	0	0	0	0
59.	Totals	(a) 51	121,465,533	109,079,675	64,495,814	79,012,328	619,783,529	592,050,504

DETAILS OF WRITE-INS

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

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

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

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

	Domiciliary Location	FEIN	NAIC Co. Code
American Financial Group, Inc.	OH	31-1544320	
Great American Financial Resources, Inc. ^	DE	06-1356481	
AAG Insurance Agency, Inc.	KY	31-1422717	
Ceres Group, Inc.	DE	34-1017531	
Continental General Corporation	NE	47-0717079	
QQAgency of Texas, Inc.	TX	34-1947042	
Great American Advisors, Inc.	OH	31-1395344	
Great American Life Insurance Company *	OH	13-1935920	63312
Annuity Investors Life Insurance Company *	OH	31-1021738	93661
Bay Bridge Marina Hemingway's Restaurant, LLC (85%)	MD	27-4078277	
Bay Bridge Marina Management, LLC (85%)	MD	27-0513333	
Brothers Management, LLC (99%)	FL	20-1246122	
Charleston Harbor Fishing, LLC	SC	81-3737639	
GA Key Lime, LLC ^	OH	47-5618395	
GALIC - Bay Bridge Marina, LLC	MD	20-4604276	
GALIC - 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

	Domiciliary Location	FEIN	NAIC Co. Code
American Financial Group, Inc.	OH	31-1544320	
Great American Insurance Company *	OH	31-0501234	16691
American Signature Underwriters, Inc.	OH	31-1463075	
Brothers Property Corporation (80%)	OH	59-2840291	
Brothers Pennsylvanian Corporation	PA	25-1754638	
Brothers Property Management Corporation	OH	59-2840294	
Crescent Centre Apartments ^	OH	20-4498054	
Crop Managers Insurance Agency, Inc.	KS	31-1277904	
Dempsey & Siders Agency, Inc.	OH	31-0589001	
Eden Park Insurance Brokers, Inc.	CA	31-1341668	
El Aguila, Compañia de Seguros, S.A. de C.V. *	MEX		
Financiadora de Primas Condor, S.A. de C.V. (99%)	MEX		
Farmers Crop Insurance Alliance, Inc.	KS	39-1404033	
FCIA Management Company, Inc.	NY	13-3628555	
Foreign Credit Insurance Association @	NY		
GAI Mexico Holdings, LLC	DE	81-0814136	
GAI Warranty Company	OH	31-1753938	
GAI Warranty Company of Florida	FL	31-1765544	
GAI Warranty Company of Canada Inc.	CAN		
Global Premier Finance Company	OH	61-1329718	
Great American Agency of Texas, Inc.	TX	74-2693636	
Great American Alliance Insurance Company *	OH	95-1542353	26832
Great American Assurance Company *	OH	15-6020948	26344
Great American Casualty Insurance Company *	OH	61-0983091	39896
Great American Contemporary Insurance Company *	OH	36-4079497	10646
Great American E & S Insurance Company *	DE	31-0954439	37532
Great American Fidelity Insurance Company *	DE	31-1036473	41858
Great American Insurance Agency, Inc.	OH	31-1652643	
Great American Insurance Company of New York *	NY	13-5539046	22136
Great American Lloyd's Insurance Company * @	TX	31-0974853	38024
Great American Lloyd's, Inc.	TX	31-1073664	
Great American Management Services, Inc.	OH	31-0856644	
Great American Protection Insurance Company *	OH	31-1288778	38580
Great American Re Inc.	DE	31-0918893	
Great American Security Insurance Company *	OH	31-1209419	31135
Great American Spirit Insurance Company *	OH	31-1237970	33723
Insurance (GB) Limited *	GBR		
Key Largo Group, Inc.	FL	59-1263251	
National Interstate Corporation	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 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership Board, Management Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Y/N)	16 *
Members															
			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	
			91-1242743				Premier Lease & Loan Services Insurance Agency, Inc.	WA	NIA	APU Holding Company	Ownership	100.000	American Financial Group, Inc.	N	

Statement for March 31, 2017 of the **National Interstate Insurance Company**

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	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)	*
			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 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership Board, Management Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Y/N)	16 *
			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	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership Board, Management Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Y/N)	16 *
			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 Pennsylvanian 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, Compañia de Seguros, S.A. de C.V.	MEX	IA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	Y	
							Financiadora de Primas Condor, S.A. de C.V.	MEX	NIA	El Aguila, Compañia de Seguros, S.A. de C.V.	Ownership	99.000	American Financial Group, Inc.	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	RE	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	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership Board, Management Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Y/N)	16 *
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	UDP	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	RE	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	DS	National Interstate Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	
			43-1254631				TransProtection Service Company	MO	DS	National Interstate Insurance Company	Ownership	100.000	American Financial Group, Inc.	Y	
0084	American Financial Group, Inc.	41106	95-3623282				Triumphe Casualty Company	OH	DS	National Interstate Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	
0084	American Financial Group, Inc.	21172	86-0114294				Vanliner Insurance Company	MO	DS	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	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership Board, Management Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Y/N)	16 *
....	....	....	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.

PART 1 - LOSS EXPERIENCE

Lines of Business	Current Year to Date 1 Direct Premiums Earned	2 Direct Losses Incurred	3 Direct Loss Percentage	4 Prior Year to Date Direct Loss Percentage
1. Fire	3,319		0.000	
2. Allied lines	896,713	244,513	27.268	38.776
3. Farmowners multiple peril			0.000	
4. Homeowners multiple peril			0.000	
5. Commercial multiple peril	518,193	135,353	26.120	30.822
6. Mortgage guaranty			0.000	
8. Ocean marine			0.000	
9. Inland marine	1,228,972	509,182	41.432	29.408
10. Financial guaranty			0.000	
11.1. Medical professional liability - occurrence			0.000	
11.2. Medical professional liability - claims-made			0.000	
12. Earthquake		(81)	0.000	
13. Group accident and health			0.000	
14. Credit accident and health			0.000	
15. Other accident and health	7,041	83,699	1,188.722	214.766
16. Workers' compensation	23,283,072	14,122,635	60.656	63.754
17.1 Other liability-occurrence	11,085,393	22,229,444	200.529	66.425
17.2 Other liability-claims made	123,561	150,744	121.999	(936.355)
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	908,276	809,957	89.175	85.190
19.3, 19.4 Commercial auto liability	55,099,185	38,457,161	69.796	73.977
21. Auto physical damage	15,253,224	8,482,921	55.614	58.011
22. Aircraft (all perils)			0.000	
23. Fidelity			0.000	
24. Surety	9,369	2,348	25.057	7.942
26. Burglary and theft	228	71	31.216	24.359
27. Boiler and machinery	12,014	2,350	19.558	
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	108,428,560	85,230,295	78.605	67.104

DETAILS OF WRITE-INS

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 Current Quarter	2 Current Year to Date	3 Prior Year Year to Date
1. Fire	2,293	2,293	3,758
2. Allied lines	337,173	337,173	1,033,418
3. Farmowners multiple peril			
4. Homeowners multiple peril			
5. Commercial multiple peril	501,029	501,029	479,979
6. Mortgage guaranty			
8. Ocean marine			
9. Inland marine	1,436,258	1,436,258	1,001,988
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	(535)	(535)	(10,032)
16. Workers' compensation	15,667,401	15,667,401	15,097,772
17.1 Other liability-occurrence	16,355,350	16,355,350	11,998,531
17.2 Other liability-claims made	255,267	255,267	144,009
17.3 Excess workers' compensation			
18.1 Products liability-occurrence			
18.2 Products liability-claims made			
19.1 19.2 Private passenger auto liability	747,256	747,256	1,033,235
19.3 19.4 Commercial auto liability	67,514,073	67,514,073	60,546,821
21. Auto physical damage	18,634,163	18,634,163	17,732,788
22. Aircraft (all perils)			
23. Fidelity			
24. Surety	3,650	3,650	5,650
26. Burglary and theft	924	924	924
27. Boiler and machinery	11,231	11,231	10,834
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	121,465,533	121,465,533	109,079,675

DETAILS OF WRITE-INS

3401.			
3402.			
3403.			
3498. Sum. of remaining write-ins for Line 34 from overflow page	0	0	0
3499. Totals (Lines 3401 thru 3403 plus 3498) (Line 34)	0	0	0

PART 3 (000 omitted)

LOSS AND LOSS ADJUSTMENT EXPENSE RESERVES SCHEDULE

Years in Which Losses Occurred	1 Prior Year-End Known Case Loss and LAE Reserves	2 Prior Year-End IBNR Loss and LAE Reserves	3 Total Prior Year-End Loss and LAE Reserves (Cols. 1 + 2)	4 2017 Loss and LAE Payments on Claims Reported as of Prior Year-End	5 2017 Loss and LAE Payments on Claims Unreported as of Prior Year-End	6 Total 2017 Loss and LAE Payments (Cols. 4 + 5)	7 Q.S. Date Known Case Loss and LAE Reserves on Claims Reported and Open as of Prior Year-End	8 Q.S. Date Known Case Loss and LAE Reserves on Claims Reported or Reopened Subsequent to Prior Year-End	9 Q.S. Date IBNR Loss and LAE Reserves	10 Total Q.S. Loss and LAE Reserves (Cols. 7 + 8 + 9)	11 Prior Year-End Known Case Loss and LAE Reserves Developed (Savings)/Deficiency (Cols. 4 + 7 minus Col. 1)	12 Prior Year-End IBNR Loss and LAE Reserves Developed (Savings)/Deficiency (Cols. 5 + 8 + 9 minus Col. 2)	13 Prior Year-End Total Loss and LAE Reserve Developed (Savings)/Deficiency (Cols. 11 + 12)
1. 2014 + Prior	106,198	66,795	172,993	14,910	26	14,936	73,511	70	84,474	158,055	(17,777)	17,775	(2)
2. 2015	64,059	38,861	102,920	7,412	713	8,125	42,115	164	52,518	94,797	(14,532)	14,534	2
3. Subtotals 2015 + Prior	170,257	105,656	275,913	22,322	739	23,061	115,626	234	136,992	252,852	(32,309)	32,309	0
4. 2016	82,383	66,994	149,377	15,303	1,246	16,549	41,484	1,194	90,151	132,829	(25,596)	25,597	1
5. Subtotals 2016 + Prior	252,640	172,650	425,290	37,625	1,985	39,610	157,110	1,428	227,143	385,681	(57,905)	57,906	1
6. 2017	XXX	XXX	XXX	XXX	5,358	5,358	XXX	8,277	36,803	45,080	XXX	XXX	XXX
7. Totals	252,640	172,650	425,290	37,625	7,343	44,968	157,110	9,705	263,946	430,761	(57,905)	57,906	1
8. Prior Year-End's Surplus As Regards Policyholders	336,966										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. (22.920)%	2. 33.540 %	3. 0.000 %
													Col. 13, Line 7 Line 8
													4. 0.000 %

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

The following supplemental reports are required to be filed as part of your statement filing. However, in the event that your company does not transact the type of business for which the special report must be filed, your response of NO to the specific interrogatory will be accepted in lieu of filing a "NONE" report and a bar code will be printed below. If the supplement is required of your company but is not being filed for whatever reason, enter SEE EXPLANATION and provide an explanation following the interrogatory questions.

		Response
1.	Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC with this statement?	NO
2.	Will Supplement A to Schedule T (Medical Professional Liability Supplement) be filed with this statement?	NO
3.	Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC with this statement?	NO
4.	Will the Director and Officer Insurance Coverage Supplement be filed with the state of domicile and the NAIC with this statement?	NO

Explanation:

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

Bar Code:

* 3 2 6 2 0 2 0 1 7 4 9 0 0 0 0 0 1 *

* 3 2 6 2 0 2 0 1 7 4 5 5 0 0 0 0 1 *

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

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

Overflow Page for Write-Ins

Additional Write-ins for Assets:

	Current Statement Date			4
	1	2	3	
	Assets	Nonadmitted Assets	Net Admitted Assets (Cols. 1 - 2)	December 31, Prior Year Net Admitted Assets
2504. Miscellaneous receivable	199,564		199,564	534,436
2505. Unearned Rental Income	1,523		1,523	
2597. Summary of remaining write-ins for Line 25	201,086	0	201,086	534,436

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	18,627,795	16,600,385
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	2,046,887	886,647
2.2 Additional investment made after acquisition	20,111	1,735,335
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	158,912	594,572
9. Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8)	20,535,881	18,627,795
10. Deduct total nonadmitted amounts		
11. Statement value at end of current period (Line 9 minus Line 10)	20,535,881	18,627,795

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

NONE

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	36,121,328	31,275,726
2. Cost of acquired:		
2.1 Actual cost at time of acquisition		
2.2 Additional investment made after acquisition		2,978,718
3. Capitalized deferred interest and other		
4. Accrual of discount		
5. Unrealized valuation increase (decrease)	(645,979)	3,561,543
6. Total gain (loss) on disposals	814,512	2,519,805
7. Deduct amounts received on disposals	5,099,209	4,214,465
8. Deduct amortization of premium and depreciation		
9. Total foreign exchange change in book/adjusted carrying value		
10. Deduct current year's other-than-temporary impairment recognized		
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	31,190,651	36,121,328
12. Deduct total nonadmitted amounts		
13. Statement value at end of current period (Line 11 minus Line 12)	31,190,651	36,121,328

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	939,938,944	899,362,554
2. Cost of bonds and stocks acquired	84,386,024	244,294,989
3. Accrual of discount	456,619	3,165,627
4. Unrealized valuation increase (decrease)	4,594,783	17,453,817
5. Total gain (loss) on disposals	320,621	2,787,134
6. Deduct consideration for bonds and stocks disposed of	38,228,790	215,634,130
7. Deduct amortization of premium	1,039,486	4,913,703
8. Total foreign exchange change in book/adjusted carrying value		
9. Deduct current year's other-than-temporary impairment recognized	74,384	6,577,342
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	990,354,330	939,938,944
11. Deduct total nonadmitted amounts	297,722	266,691
12. Statement value at end of current period (Line 10 minus Line 11)	990,056,608	939,672,253

SCHEDULE D - PART 1B

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

NAIC Designation	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. NAIC 1 (a)	674,656,787	100,858,046	71,067,777	(3,993,960)	700,453,096			674,656,787
2. NAIC 2 (a)	81,033,256	6,983,236	3,913,409	3,375,348	87,478,430			81,033,256
3. NAIC 3 (a)	12,185,991	217,788	607,013	63,352	11,860,118			12,185,991
4. NAIC 4 (a)	2,052,005			(14,193)	2,037,811			2,052,005
5. NAIC 5 (a)	1,690,541	2,512	1,419	(69,808)	1,621,826			1,690,541
6. NAIC 6 (a)	6,792	6,461	6,843	53	6,462			6,792
7. Total Bonds	771,625,371	108,068,043	75,596,461	(639,209)	803,457,743	0	0	771,625,371
PREFERRED STOCK								
8. NAIC 1	4,162,475			91,068	4,253,543			4,162,475
9. NAIC 2	7,458,400			251,900	7,710,300			7,458,400
10. NAIC 3	3,292,813			(7)	3,292,805			3,292,813
11. NAIC 4	140,253				140,253			140,253
12. NAIC 5					0			
13. NAIC 6	9,775				9,775			9,775
14. Total Preferred Stock	15,063,715	0	0	342,961	15,406,676	0	0	15,063,715
15. Total Bonds and Preferred Stock	786,689,086	108,068,043	75,596,461	(296,248)	818,864,419	0	0	786,689,086

(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 $.....45,315,003; 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	45,317,948	XXX	45,336,924	32,242	

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	59,402,184	31,950,719
2. Cost of short-term investments acquired	24,413,378	181,580,642
3. Accrual of discount	75	3,343
4. Unrealized valuation increase (decrease)		
5. Total gain (loss) on disposals		
6. Deduct consideration received on disposals	38,490,299	154,111,681
7. Deduct amortization of premium	7,390	20,838
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)	45,317,948	59,402,184
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	45,317,948	59,402,184

Sch. DB - Pt. A - Verification
NONE

Sch. DB - Pt. B - Verification
NONE

Sch. DB - Pt. C - Sn. 1
NONE

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

Sch. DB - Verification
NONE

Sch. E - Verification
NONE

SCHEDULE A - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Description of Property	City	State	Date Acquired	Name of Vendor	Actual Cost at Time of Acquisition	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Additional Investment Made After Acquisition
Acquired by Purchase								
Land and Office Building - Construction in progress	Richfield	OH	01/15/2017	Snavely Building Co	348,630		348,630	
Land and Office Building - 3250 Interstate Drive	Richfield	OH	01/15/2017	Jamco Voice and Data Communications			9,696	10,055
Land and Office Building - Construction in progress	Richfield	OH	02/15/2017	Kaczmar and Snavely Building Co	695,727		695,727	
Land and Office Building - Construction in progress	Richfield	OH	03/15/2017	Snavely Building Co	1,002,529		1,002,529	
Land and Office Building - 3250 Interstate Drive	Richfield	OH	03/15/2017	Jamco Voice and Data Communications			9,936	10,055
0199999. Totals					2,046,887	0	2,066,519	20,111
0399999. Totals					2,046,887	0	2,066,519	20,111

SCHEDULE A - PART 3

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

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

NONE

SCHEDULE B - PART 2

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

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

NONE

SCHEDULE B - PART 3

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

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

NONE

SCHEDULE BA - PART 2

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

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

NONE

SCHEDULE BA - PART 3

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

1	2	Location 3	Location 4	5	6	7	8	Changes in Book/Adjusted Carrying Value 9	10	11	12	13	14	15	16	17	18	19	20
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V. (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated																			
000000 00 0	ANCORA MERGER ARBITRAGE FUND LP	CLEVELAND	OH.	Liquidation by National Interstate Insurance Company	05/01/2012	03/17/2017	5,848,179	.........(43,528)				.........(43,528)		3,856,580	3,856,580			0	
000000 00 0	PRIMUS CAPITAL FUND VII LP	CLEVELAND	OH.	Distribution by Primus Capital Fund VII LP	12/31/2012	02/01/2017	7,278,110	.......(557,879)				.......(557,879)		1,242,629	1,242,629		814,512	814,512	
1599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated							13,126,289	.......(601,407)	0	0	0	.......(601,407)	0	5,099,209	5,099,209	0	814,512	814,512	0
4499999. Subtotal - Unaffiliated							13,126,289	.......(601,407)	0	0	0	.......(601,407)	0	5,099,209	5,099,209	0	814,512	814,512	0
4699999. Totals							13,126,289	.......(601,407)	0	0	0	.......(601,407)	0	5,099,209	5,099,209	0	814,512	814,512	0

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
Bonds - U.S. Special Revenue and Special Assessment									
3128P7 QN 6	FGTW PL C91361 4 03/01/31		02/14/2017	RAYMOND JAMES & ASSOCIATES		1,414,989	1,324,741	2,355	1
3138ER VP 2	FNCT PL AL9621 4 01/01/37		03/27/2017	RAYMOND JAMES & ASSOCIATES		887,853	832,932	2,684	1
45201Y N2 9	IL HSG DEV AUTH A 3.125 02/01/2047		01/25/2017	CITIGROUP		2,000,000	2,000,000		1FE
45203L CL 5	IL HSG DEV AUTH A 4.05 03/01/2059		02/03/2017	JEFFERIES & CO		1,000,000	1,000,000		1FE
59465H UA 2	MI HOSP FIN AUTH F-5 2.40 11/15/2047		02/23/2017	JP MORGAN SECURITIES INC		1,000,000	1,000,000		1FE
60416Q GQ 1	MN HSG FIN AGY A 2.93 03/01/2047		02/10/2017	RBC CAPITAL MARKETS		500,000	500,000		1FE
67756Q UZ 8	OH HSG FIN AGY B 4.50 03/01/2047		03/14/2017	GEORGE K BAUM & COMPANY		1,086,720	1,000,000		1FE
708796 4R 5	PA HSG FIN AGY 122 4.00 10/01/2046		01/11/2017	RBC CAPITAL MARKETS		2,127,620	2,000,000		1FE
880461 ER 5	TN HSG DEV AGY 2C 3.55 07/01/2039		03/22/2017	RBC CAPITAL MARKETS		958,750	1,000,000	8,481	1FE
880461 NL 8	TN HSG FIN AGY 4.00 07/01/2042		02/23/2017	RBC CAPITAL MARKETS		1,077,270	1,000,000		1FE
924190 MD 0	VT HSG FIN AGY A 4.00 11/01/2047		03/09/2017	RAYMOND JAMES & ASSOCIATES		532,880	500,000		1FE
97689Q EF 9	WISCONSIN ST HSG D 3.30 09/01/2036		03/09/2017	RBC CAPITAL MARKETS		918,680	1,000,000	1,192	1FE
3199999. Total - Bonds - U.S. Special Revenue and Special Assessments						13,504,762	13,157,673	14,711	XXX
Bonds - Industrial and Miscellaneous									
00191L AS 1	ARES 2013-3A B2R CLO MEZ 3.65 10/17/2024	C	03/16/2017	BANC OF AMERICA SECURITIES		1,000,000	1,000,000		1FE
00206R DP 4	AT&T INC 3.80 03/01/2024		01/31/2017	CITIGROUP		999,360	1,000,000		2FE
02665W BP 5	AMERICAN HONDA F MTN 2.90 02/16/2024		02/13/2017	JP MORGAN SECURITIES INC		1,490,595	1,500,000		1FE
037833 CG 3	APPLE INC 3.00 02/09/2024		02/02/2017	GOLDMAN SACHS		2,998,680	3,000,000		1FE
04685A 2B 6	ATHENE GLOBAL FUNDING 4.00 01/25/2022		01/18/2017	DEUTSCHE BANK		1,999,380	2,000,000		1FE
05377R CQ 5	AESOP 2017-1A A ABS SSNR 3.07 09/20/23		03/08/2017	BANC OF AMERICA SECURITIES		1,484,763	1,485,000		1FE
05579H AE 2	BNZ INTL FUNDING/LONDON 2.90 02/21/2022	C	02/13/2017	MORGAN STANLEY		998,240	1,000,000		1FE
07330N AQ 8	BRANCH BKG & TR 5YR 2.625 01/15/2022		01/23/2017	MORGAN STANLEY		999,310	1,000,000		1FE
07384M S7 8	BSARM 2004-5 2A SEQ SNR FLT 07/25/2034		01/27/2017	CS FIRST BOSTON		667,975	665,074	1,946	1FM
08179C AE 1	BSP 2017-11A A2A CLO MEZ FLT 04/15/2029	C	03/27/2017	JP MORGAN SECURITIES INC		400,000	400,000		1FE
08179C AG 6	BSP 2017-11A A2B CLO MEZ 3.89 04/15/2029	C	03/27/2017	JP MORGAN SECURITIES INC		1,000,000	1,000,000		1FE
08180K AR 1	BSP 2014-VA B1R CLO MEZ FLT 10/20/2026		02/23/2017	DEUTSCHE BANK		440,000	440,000		1FE
095560 AW 8	BHILL 2013-1A C1R CLO MEZ FLT 01/15/2026		02/10/2017	MORGAN STANLEY		1,000,000	1,000,000		1FE
11134L AE 9	BROADCOM CRP / FIN 3.625 01/15/2024		01/11/2017	CS FIRST BOSTON		998,960	1,000,000		2FE
12479R AD 9	CAUTO 2017-1A A1 ABS SNR 3.87 04/15/2047		03/30/2017	CS FIRST BOSTON		139,959	140,000		1FE
12669F V8 3	CWHL 2004-HYB4 3A SEQ SNR FLT 09/20/2034		01/27/2017	CS FIRST BOSTON		633,566	632,590	1,584	1Z
12673P AH 8	CA INC 3.60 08/15/2022		03/15/2017	JP MORGAN SECURITIES INC		499,550	500,000		2FE
166764 BN 9	CHEVRON CORP 2.498 03/03/2022		02/28/2017	BANC OF AMERICA SECURITIES		2,000,000	2,000,000		1FE
166764 BT 6	CHEVRON CORP 2.895 03/03/2024		02/28/2017	BARCLAYS CAPITAL		2,455,000	2,455,000		1FE
24823B AA 8	DEN10 2013-1A A1L CLO SSNR FLT 04/28/25		02/02/2017	BANC OF AMERICA SECURITIES		2,002,500	2,000,000	1,455	1FE
36242D FS 7	GSR 2004-11 2A1 SEQ SNR FLT 09/25/2034		01/27/2017	CS FIRST BOSTON		649,440	646,021	1,785	1FM
37254B AA 8	GENPACT LUX SARL 3.70 04/01/2022	C	03/21/2017	WELLS FARGO BROKERAGE SERVICES		499,885	500,000		2FE
38137L AS 8	GOLD8 2014-8A B2R CLO MEZ 3.43 04/19/26		02/01/2017	MORGAN STANLEY		1,000,000	1,000,000		1FE
38174V AA 9	GOCAP 2017-34A A1 CLO SSNR FLT 03/08/29		02/16/2017	NATIXIS		300,000	300,000		1FE
40537Y AJ 2	HLA 2013-2A C CLO MEZ FLT 08/01/2025		02/10/2017	NOMURA SECURITIES INTL		498,750	500,000	726	1FE
41161P EZ 2	HVMLT 2004-5 3A SEQ SNR FLT 06/19/2034		01/27/2017	CS FIRST BOSTON		505,384	507,615	1,133	1FM
42806D AH 2	HERTZ 2015-3A A ABS SSNR 2.67 09/25/2021		03/15/2017	CS FIRST BOSTON		1,977,500	2,000,000	3,708	1FE
43283A AA 3	HGVT 2017-AA A ABS SNR 2.66 12/27/2028		02/22/2017	DEUTSCHE BANK		999,861	1,000,000		1FE
44891A AM 9	HYUNDAI CAPITAL AMERICA 3.10 04/05/2022		03/29/2017	BANC OF AMERICA SECURITIES		499,470	500,000		2FE
46619U AB 5	JFIN 2017-1A AF CLO SSNR 3.603 04/24/29		01/27/2017	JEFFERIES & CO		2,000,000	2,000,000		1FE

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
46849L SS 1	JACKSON NATL LIFE 3.25 01/30/2024		01/24/2017	CS FIRST BOSTON		1,998,500	2,000,000		1FE
478160 CD 4	JOHNSON & JOHNSON 2.25 03/03/2022		02/28/2017	JP MORGAN SECURITIES INC		1,396,192	1,400,000		1FE
48274L AG 6	KVK 2014-1A A2R CLO SSNR 3.00 05/15/2026		02/10/2017	GOLDMAN SACHS		1,000,000	1,000,000	1,631	1FE
543190 AB 8	LTRAN 2015-1A A2 ABS SSNR 4.06 01/15/45		01/19/2017	CS FIRST BOSTON		476,719	500,000	508	1FE
610332 AE 8	MCBSL 2015-1A B CLO MEZ FLT 05/22/2027		01/18/2017	BANC OF AMERICA SECURITIES		500,469	500,000	2,683	1FE
61748H AW 1	MSM 2004-5AR 4A SEQ SNR FLT 07/25/2034		01/27/2017	CS FIRST BOSTON		533,828	527,900	1,408	1FM
62946U AL 4	NRART 2017-T1 AT1 ABS SSNR 3.2143 02/51		02/01/2017	BARCLAYS CAPITAL		999,995	1,000,000		1FE
637432 NL 5	NATL RURAL UTIL COOP 2.95 02/07/2024		01/31/2017	MITSUBISHI		998,050	1,000,000		1FE
640270 AS 3	NGCLO 2014-1A AFR CLO SSNR 3.00 08/28/26		02/08/2017	JEFFERIES & CO		2,000,000	2,000,000		1FE
640270 AW 4	NGCLO 2014-1A BR CLO MEZ FLT 08/28/26		02/08/2017	JEFFERIES & CO		1,000,000	1,000,000		1FE
654740 AV 1	NISSAN MOTOR ACCEPT 2.80 01/13/2022		01/10/2017	BANC OF AMERICA SECURITIES		1,998,800	2,000,000		1FE
66859Q AF 2	WOODS 2014-12A BR CLO MEZ FLT 09/15/2025	C	02/23/2017	GOLDMAN SACHS		500,000	500,000		1FE
67103Q AY 3	OFSBS 2013-5A A2FR CLO MEZ 3.415 04/25	C	01/25/2017	NOMURA SECURITIES INTL		1,250,000	1,250,000		1FE
67103Q BC 0	OFSBS 2013-5A A3FR CLO MEZ 4.311 04/25	C	01/25/2017	NOMURA SECURITIES INTL		500,000	500,000		1FE
67104C AB 3	OAKC 2013-8A B CLO MEZ FLT 04/20/2025		01/24/2017	SANDLER & O'NEIL PARTNERS		500,200	500,000	261	1FE
67108L AQ 6	OZLM 2014-6A A2BR CLO MEZ 3.61 04/17/26		01/06/2017	MORGAN STANLEY		1,000,000	1,000,000		1FE
67590J AS 2	OCT18 2013-1A A2BR CLO MEZ 3.45 12/16/24	C	02/21/2017	NOMURA SECURITIES INTL		2,000,000	2,000,000		1FE
68268H AA 4	OMFIT 2016-3A A ABS SSNR 3.83 06/18/2031		01/24/2017	BANC OF AMERICA SECURITIES		1,010,000	1,000,000	958	1FE
70454B AN 9	PEABODY ENERGY TL LIBOR+325 9/24/2020		03/01/2017	Private Placement		6,461	6,461		6*
71424# AA 3	PERMIAN HOLDCO 2 14.00 10/15/2021		03/31/2017	Capitalized Interest		2,512	2,512		5*
78012K ZG 5	ROYAL BK CANADA MTN 2.75 02/01/2022		01/25/2017	RBC CAPITAL MARKETS		1,999,540	2,000,000		1FE
78410T AA 4	SCFET 2017-1A A ABS SSNR 3.77 01/20/2023		02/15/2017	CS FIRST BOSTON		1,499,683	1,500,000		1FE
82620K AS 2	SIEMENS FINANCIAL 3.125 03/16/2024	C	03/07/2017	DEUTSCHE BANK		1,997,880	2,000,000		1FE
82652K AA 2	SRFC 2017-1A A ABS SNR 2.91 03/20/34		03/13/2017	CS FIRST BOSTON		999,932	1,000,000		1FE
832248 AY 4	SMITHFIELD FOODS 3.35 02/01/2022		01/25/2017	MORGAN STANLEY		1,997,440	2,000,000		2FE
83405A AA 2	SCLP 2017-1 A ABS SSNR 3.28 01/26/2026		01/20/2017	DEUTSCHE BANK		1,399,880	1,400,000		1FE
881561 VY 7	TMTS 2005-12AL AF4 MEZ SEQ 5.385 07/36		03/08/2017	AMHERST SECURITIES CORP		240,441	247,718	446	1FM
88432M AC 8	WINDR 2017-1A B CLO MEZ FLT 04/18/2029		02/02/2017	MORGAN STANLEY		1,000,000	1,000,000		1FE
92329X AM 0	VENTR 2014-16A A2RF CLO MEZ 3.403 04/26	C	03/27/2017	RBC CAPITAL MARKETS		1,000,000	1,000,000		1FE
92343V DW 1	VERIZON COMM INC 3.125 03/16/2022		03/13/2017	BANC OF AMERICA SECURITIES		994,870	1,000,000		2FE
949746 SK 8	WELLS FARGO CO 3.069 01/24/2023		01/17/2017	WELLS FARGO BROKERAGE SERVICES		2,000,000	2,000,000		1FE
95058X AA 6	WEN 2015-1A A2I ABS SNR 3.371 06/15/2045		01/11/2017	GUGGENHEIM CAPITAL MARKET		493,701	493,750	1,479	2AM
96033D AA 8	WESTR 2017-1A A ABS SSNR 3.05 12/20/2030		03/30/2017	AMHERST SECURITIES CORP		499,395	500,000		1FE
98886M AC 8	ZAIS1 2014-1A A2 CLO MEZ FLT 04/15/2026		01/13/2017	BNP PARIBAS		999,500	1,000,000	160	1FE
G7739P AF 7	CABLE&WIRELES (SABLE) B1 L+475 12/02/22	D	01/01/2017	Exchanged		217,788	225,000		3FE
3899999. Total - Bonds - Industrial and Miscellaneous						70,149,902	70,224,641	21,869	XXX
8399997. Total - Bonds - Part 3						83,654,665	83,382,314	36,580	XXX
8399999. Total - Bonds						83,654,665	83,382,314	36,580	XXX
Common Stocks - Industrial and Miscellaneous									
19625W 10 4	COLONY NORTHSTAR INC-CLASS A		01/11/2017	Exchanged	41,056.000	592,849	XXX		L
19625W 10 4	COLONY NORTHSTAR INC-CLASS A		03/28/2017	FRIEDMAN BILLINGS RAMSEY	3,817.000	49,897	XXX		L
D18190 89 8	DEUTSCHE BANK AG-REGISTERED	D	03/30/2017	Exchanged	4,215.000	73,307	XXX		L
D1T769 56 5	DEUTSCHE BANK AG RIGHTS	D	03/21/2017	Spin Off D18190898	8,431.000	15,308	XXX		L
9099999. Total - Common Stocks - Industrial and Miscellaneous						731,360	XXX	0	XXX
9799997. Total - Common Stocks - Part 3						731,360	XXX	0	XXX

Statement for March 31, 2017 of the **National Interstate Insurance Company**

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
9799999. Total - Common Stocks						731,360	XXX	0	XXX
9899999. Total - Preferred and Common Stocks						731,360	XXX	0	XXX
9999999. Total - Bonds, Preferred and Common Stocks						84,386,024	XXX	36,580	XXX

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

Statement for March 31, 2017 of the **National Interstate Insurance Company**

SCHEDULE D - PART 4

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

1 CUSIP Identification	2 Description	3 Foreign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/Adjusted Carrying Value	Change in Book/Adjusted Carrying Value: 11 Unrealized Valuation Increase (Decrease)	12 Current Year's (Amortization) / Accretion	13 Current Year's Other-Than-Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.	16 Book/Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest / Stock Dividends Received During Year	21 Stated Contractual Maturity Date	22 NAIC Designation or Market Indicator (a)
Bonds - U.S. Government																					
36241L S7 2	GNJO PL 783242 PT 3.00 02/15/2026		03/15/2017	MBS Paydown		33,539	33,539	35,323	34,280		(244)		(244)		33,539			0	192	02/15/2026	1
38373A D9 4	GNR 2009-69 PV PAC 4.00 08/20/2039		03/20/2017	MBS Paydown		3,696	3,696	3,887	3,853		39		39		3,696			0	23	08/20/2039	1
38375C 6N 5	GNR 2012-116 PG PAC 2.00 10/20/2040		03/20/2017	MBS Paydown		43,169	43,169	44,309	43,881		(215)		(215)		43,169			0	115	10/20/2040	1
38375G 2G 5	GNR 2012-102 DN SEQ 1.50 09/20/2040		03/20/2017	MBS Paydown		35,177	35,177	35,155	35,152		1		1		35,177			0	80	09/20/2040	1
38376E VJ 1	GNR 2009-110 AB SEQ 4.00 04/16/2039		03/16/2017	MBS Paydown		18,671	18,671	19,563	19,271		93		93		18,671			0	118	04/16/2039	1
38376X L5 0	GNR 2010-31 AP PAC 4.00 08/20/38		03/20/2017	MBS Paydown		62,149	62,149	64,662	63,348		(23)		(23)		62,149			0	399	08/20/2038	1
38377E NN 0	GNR 2010-42 NH PAC 4.00 04/20/39		03/20/2017	MBS Paydown		33,619	33,619	34,889	34,282		109		109		33,619			0	214	04/20/2039	1
38377K FN 5	GNR 2010-115 NW PAC 3.50 01/20/38		03/20/2017	MBS Paydown		325,259	325,259	346,947	327,316		1,067		1,067		325,259			0	1,790	01/20/2038	1
38377L ZD 3	GNR 2010-127 NH PAC 3.00 02/20/39		03/20/2017	MBS Paydown		57,037	57,037	58,758	57,975		147		147		57,037			0	269	02/20/2039	1
38378T AF 7	GNR 2013-71 GA PAC 2.50 07/20/2041		03/20/2017	MBS Paydown		18,266	18,266	18,319	18,298		(13)		(13)		18,266			0	74	07/20/2041	1
38379X KD 1	GNR 2016-83 AP 3.00 10/20/2045		03/20/2017	MBS Paydown		32,412	32,412	33,805	33,716		645		645		32,412			0	165	10/20/2045	1
0599999.	Total - Bonds - U.S. Government					662,993	662,993	695,617	671,369	0	1,606	0	1,606	0	662,993	0	0	0	3,440	XXX	XXX
Bonds - U.S. States, Territories and Possessions																					
93974B VC 3	WA ST-REF-R-A 5.00 01/01/2020		02/23/2017	Call @ 100.00		1,000,000	1,000,000	1,011,190	1,000,000				0		1,000,000			0	32,222	01/01/2020	1FE
1799999.	Total - Bonds - U.S. States, Territories & Possessions					1,000,000	1,000,000	1,011,190	1,000,000	0	0	0	0	0	1,000,000	0	0	0	32,222	XXX	XXX
Bonds - U.S. Political Subdivisions of States																					
604280 CD 7	03/01/2025		03/01/2017	Sinking Fund Redemption		55,000	55,000	56,100	55,733		(733)		(733)		55,000			0	1,485	03/01/2025	1FE
2499999.	Total - Bonds - U.S. Political Subdivisions of States					55,000	55,000	56,100	55,733	0	(733)	0	(733)	0	55,000	0	0	0	1,485	XXX	XXX
Bonds - U.S. Special Revenue and Special Assessment																					
18610R AD 6	CLEVE-CUYAHOGA 6.625 2/15/2021		02/15/2017	Sinking Fund Redemption		100,000	100,000	100,100	100,042		(42)		(42)		100,000			0	3,313	02/15/2021	1FE
19647P BA 0	CO ST HSG FIN AUTH MF I 3.20 02/01/2044		03/01/2017	MBS Paydown		4,098	4,098	4,098	4,098				0		4,098			0	21	02/01/2044	1FE
20774W G9 6	CT HSG FIN 4.00 11/15/2040		03/02/2017	Partial Call @ 100.00		105,000	105,000	109,287	107,098		(2,098)		(2,098)		105,000			0	213	11/15/2040	1FE
20775B N8 5	CT ST HSG FIN AUTH B-2 4.00 11/15/2032		03/02/2017	Partial Call @ 100.00		40,000	40,000	42,580	41,758		(1,758)		(1,758)		40,000			0	25	11/15/2032	1FE
3128M1 CK 3	FGCI G11974 PT 5.50 05/01/2021		03/15/2017	MBS Paydown		6,914	6,914	7,011	6,941		(2)		(2)		6,914			0	66	05/01/2021	1
3128MB DN 4	FGCI G12609 PT 5.50 04/01/2022		03/15/2017	MBS Paydown		5,668	5,668	5,775	5,701		2		2		5,668			0	49	04/01/2022	1
3128MM UM 3	FG G18587 PT 3.00 02/01/2031		03/15/2017	MBS Paydown		61,528	61,528	64,739	64,552		(524)		(524)		61,528			0	296	02/01/2031	1
3128P7 5B 5	FG C91742 PT 3.50 01/01/2034		03/15/2017	MBS Paydown		101,514	101,514	108,842	108,791		(550)		(550)		101,514			0	553	01/01/2034	1
3128P7 7L 1	FG C91799 3.50 11/01/2034		03/15/2017	MBS Paydown		68,652	68,652	71,805	71,766		1,385		1,385		68,652			0	381	11/01/2034	1
3128P7 Q6 3	FG C91377 4.50 06/01/2031		03/15/2017	MBS Paydown		134,156	134,156	145,056	144,954		(4,907)		(4,907)		134,156			0	890	06/01/2031	1
3128P7 QN 6	FGTW PL C91361 4 03/01/31		03/15/2017	MBS Paydown		23,211	23,211	24,792			(278)		(278)		23,211			0	77	03/01/2031	1
3128P7 W5 8	FG C91568 PT 3.00 10/01/2032		03/15/2017	MBS Paydown		64,358	64,358	67,737	67,684		443		443		64,358			0	301	10/01/2032	1
3128P7 XX 6	FG C91594 3.00 01/01/2033		03/15/2017	MBS Paydown		54,899	54,899	57,730	57,680		1,145		1,145		54,899			0	254	01/01/2033	1
3128PV BS 8	FG J15449 PT 4.00 05/01/2026		03/15/2017	MBS Paydown		45,135	45,135	48,153	48,096		510		510		45,135			0	297	05/01/2026	1
31294L 6V 0	FGCI E02684 PT 4.50 03/01/25		03/15/2017	MBS Paydown		23,354	23,354	24,477	23,836		(79)		(79)		23,354			0	178	03/01/2025	1
3132J4 H3 6	FG G30949 PT 3.50 08/01/2036		03/15/2017	MBS Paydown		55,965	55,965	58,973	58,917		(1,446)		(1,446)		55,965			0	317	08/01/2036	1
31331X NQ 1	FED FARM CREDIT 5.30 02/06/2017		02/06/2017	Maturity		435,000	435,000	491,541	435,977		(977)		(977)		435,000			0	11,528	02/06/2017	1
3133EF L6 2	FFCB-CALL02/17 0.98 12/14/2017		02/15/2017	Call @ 100.00		1,120,000	1,120,000	1,119,462	1,119,700		300		300		1,120,000			0	1,860	12/14/2017	1
3134G8 M8 9	FREDDIE MAC 0 02/26/18		02/26/2017	Call @ 100.00		2,150,000	2,150,000	2,150,000	2,150,000				0		2,150,000			0	8,063	02/26/2018	1
3134G8 MJ 5	FHLMC-CALL02/17 0000 0.75 02/26/2018		02/27/2017	Call @ 100.00		1,550,000	1,550,000	1,550,000	1,550,000				0		1,550,000			0	5,813	02/26/2018	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
31350A BR 8	FHLMC VAR M034 CL A 4.15 04/15/2025.		01/15/2017.	Partial Call @ 100.00		5,000	5,000	5,138	5,115		(115)		(115)		5,000			0	17	04/15/2025.	1FE
3136A1 N8 4	FNR 2011-114 VA SEQ 3.50 07/25/26		03/25/2017.	MBS Paydown		55,628	55,628	59,400	57,013		7,133		7,133		55,628			0	325	07/25/2026.	1
3136A4 VH 9	FNR 2012-14 HA PAC 2.00 07/25/40		03/25/2017.	MBS Paydown		16,367	16,367	16,152	16,187		33		33		16,367			0	43	07/25/2040.	1
3136A5 BB 1	FNR 2012-40 PAC 2.00 09/25/40		03/25/2017.	MBS Paydown		16,345	16,345	16,421	16,391		8		8		16,345			0	53	09/25/2040.	1
3136A5 P6 7	FNR 2012-53 PB PAC 2.25 02/25/41		03/25/2017.	MBS Paydown		51,487	51,487	52,871	52,457		142		142		51,487			0	160	02/25/2041.	1
3136A6 4N 1	FNR 2012-72 QE SEQ 3.00 01/25/38		03/25/2017.	MBS Paydown		74,766	74,766	78,458	77,253		294		294		74,766			0	342	01/25/2038.	1
3136A7 5E 8	FNR 2012-96 PD PAC 2.00 07/25/2041		03/25/2017.	MBS Paydown		29,542	29,542	29,928	29,819		63		63		29,542			0	82	07/25/2041.	1
3136A8 XC 9	FNR 2012-99 AB SEQ 1.75 05/25/2039		03/25/2017.	MBS Paydown		30,249	30,249	30,157	30,171		12		12		30,249			0	82	05/25/2039.	1
3136AA MJ 1	FNR 2012-139 BH PAC 2.00 02/25/2042		03/25/2017.	MBS Paydown		29,583	29,583	30,166	30,061		84		84		29,583			0	97	02/25/2042.	1
3136AA Y7 4	FNR 2012-145 TA PAC 1.25 11/25/2042		03/25/2017.	MBS Paydown		36,538	36,538	36,416	36,437		24		24		36,538			0	73	11/25/2042.	1
3136AA YL 3	FNR 2012-133 GE PAC 1.50 08/25/2041		03/25/2017.	MBS Paydown		6,392	6,392	6,382	6,383		(0)		(0)		6,392			0	16	08/25/2041.	1
3136AB H7 1	FNR 2013-5 BD SEQ 2.00 03/25/2040		03/25/2017.	MBS Paydown		20,933	20,933	20,897	20,898		1		1		20,933			0	64	03/25/2040.	1
3136AC A5 0	FNR 2013-18 PA PAC 2.00 11/25/2041		03/25/2017.	MBS Paydown		26,724	26,724	26,194	26,271		(77)		(77)		26,724			0	89	11/25/2041.	1
3136AC EK 3	FNR 2013-10 NE PAC 2.00 01/25/42		03/25/2017.	MBS Paydown		48,204	48,204	48,761	48,646		(52)		(52)		48,204			0	160	01/25/2042.	1
3136AC JY 8	FNR 2013-17 PC SEQ 2.00 03/25/2039		03/25/2017.	MBS Paydown		9,338	9,338	9,484	9,445		(23)		(23)		9,338			0	28	03/25/2039.	1
3136AD 2H 1	FNR 2013-43 XP PAC 1.50 08/25/2041		03/25/2017.	MBS Paydown		24,123	24,123	23,539	23,719		(34)		(34)		24,123			0	61	08/25/2041.	1
3136AD P9 4	FNR 2013-41 AE SEQ SSUP 2.00 07/25/2037		03/25/2017.	MBS Paydown		72,141	72,141	70,343	70,847		817		817		72,141			0	231	07/25/2037.	1
3136AE 6N 2	FNR 2013-74 HA SEQ 3.00 10/25/2037		03/25/2017.	MBS Paydown		22,584	22,584	23,078	22,914		(113)		(113)		22,584			0	106	10/25/2037.	1
3136AE EZ 6	FNR 2013-53 WG PAC 2.00 06/25/2042		03/25/2017.	MBS Paydown		19,310	19,310	18,536	18,769		(74)		(74)		19,310			0	59	06/25/2042.	1
3136AE S7 3	FNR 2013-53 WL PAC 1.50 01/25/2042		03/25/2017.	MBS Paydown		51,841	51,841	48,844	49,755		(388)		(388)		51,841			0	119	01/25/2042.	1
3136AE Z4 2	FNR 2013-70 VA PAC 3.00 08/25/2026		03/25/2017.	MBS Paydown		31,722	31,722	32,465	32,232		315		315		31,722			0	159	08/25/2026.	1
3136AF NE 0	FNR 2013-75 VG PAC AD 3.25 08/25/2026		03/25/2017.	MBS Paydown		12,516	12,516	12,857	12,767		378		378		12,516			0	68	08/25/2026.	1
3136AG LA 8	FNR 2013-93 VA SEQ 3.00 01/25/25		03/25/2017.	MBS Paydown		20,627	20,627	21,091	20,900		291		291		20,627			0	103	01/25/2025.	1
3136AK MN 0	FNR 2014-39 VA SEQ 3.00 08/25/2027		03/25/2017.	MBS Paydown		29,574	29,574	30,396	30,142		2,030		2,030		29,574			0	148	08/25/2027.	1
3136AL YX 3	FNR 2014-81 CA 3.00 03/25/2041		03/25/2017.	MBS Paydown		69,563	69,563	72,596	72,485		1,160		1,160		69,563			0	311	03/25/2041.	1
3136AR R4 2	FNR 2016-25 A 3.00 11/25/2042		03/25/2017.	MBS Paydown		66,505	66,505	69,373	69,229		(866)		(866)		66,505			0	315	11/25/2042.	1
3136AT CK 8	FNR 2016-50 BN 3.00 02/25/2046		03/25/2017.	MBS Paydown		41,986	41,986	43,849	43,769		1,099		1,099		41,986			0	214	02/25/2046.	1
3136AT U8 5	FNR 2016-77 BA PAC 2.50 01/25/2045		03/25/2017.	MBS Paydown		13,041	13,041	13,498	13,477		586		586		13,041			0	56	01/25/2045.	1
3136AU RZ 6	FNR 2016-92 DA 3.00 02/25/2034		03/25/2017.	MBS Paydown		18,672	18,672	19,083	19,078		348		348		18,672			0	94	02/25/2034.	1
3136G3 DB 8	FNMA-CALL03/17 0000 0.75 03/22/2019		03/22/2017.	Call @ 100.00		905,000	905,000	905,000	905,000		(0)		(0)		905,000			0	3,394	03/22/2019.	1
3137A1 X9 9	FHR 3719 LE SEQ 4.00 08/15/2028		01/15/2017.	MBS Paydown		5,922	5,922	6,124	5,923		(1)		(1)		5,922			0	20	08/15/2028.	1
3137A2 PF 2	FHR 3766 HE PT 3.00 11/15/20		03/15/2017.	MBS Paydown		55,554	55,554	56,283	55,772		15		15		55,554			0	257	11/15/2020.	1
3137A2 W9 8	FHR 3752 PD PAC 2.75 09/15/2040		03/15/2017.	MBS Paydown		17,894	17,894	18,431	18,376		178		178		17,894			0	73	09/15/2040.	1
3137A6 DT 6	FHR 3815 GD SEQ 4.00 09/15/2025		03/15/2017.	MBS Paydown		41,025	41,025	42,349	41,407		15		15		41,025			0	262	09/15/2025.	1
3137A6 FB 3	FHR 3809 GA PAC 4.50 10/15/39		03/15/2017.	MBS Paydown		97,631	97,631	102,066	99,639		709		709		97,631			0	728	10/15/2039.	1
3137A9 J7 2	FHR 3843 GJ PAC 3.50 10/15/39		03/15/2017.	MBS Paydown		16,807	16,807	17,739	17,396		168		168		16,807			0	87	10/15/2039.	1
3137A9 VR 4	FHR 3835 BA SEQ 4.00 08/15/2038		03/15/2017.	MBS Paydown		65,864	65,864	68,951	67,755		(599)		(599)		65,864			0	441	08/15/2038.	1
3137AE LS 2	FHR 3910 JC SEQ 2.00 12/15/2037		03/15/2017.	MBS Paydown		25,065	25,065	25,621	25,460		70		70		25,065			0	80	12/15/2037.	1
3137AJ 6F 6	FHR 3955 BG 2.50 02/15/2041		03/15/2017.	MBS Paydown		40,035	40,035	39,115	39,244		(41)		(41)		40,035			0	166	02/15/2041.	1
3137AJ HW 7	FHR 3960 YH SEQ 2.00 08/15/2040		03/15/2017.	MBS Paydown		59,721	59,721	61,027	60,715		(233)		(233)		59,721			0	187	08/15/2040.	1
3137AP BF 6	FHR 4033 ED SEQ 2.50 10/15/36		03/15/2017.	MBS Paydown		16,455	16,455	16,506	16,491		(29)		(29)		16,455			0	70	10/15/2036.	1

Statement for March 31, 2017 of the **National Interstate Insurance Company**

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
3137AP GN 4	FHR 4029 NE PAC 2.50 03/15/2041		03/15/2017.	MBS Paydown		21,908	21,908	22,675	22,542		129		129		21,908			0	77	03/15/2041.	1
3137AQ ZE 1	FHR 4059 BC SEQ 2.50 04/15/39		03/15/2017.	MBS Paydown		93,104	93,104	96,130	95,318		(918)		(918)		93,104			0	394	04/15/2039.	1
3137AR RT 5	FHR 4080 DA PAC 2.00 03/15/2041		03/15/2017.	MBS Paydown		14,289	14,289	14,628	14,555		92		92		14,289			0	43	03/15/2041.	1
3137AR Z6 6	FHR 4083 CA SEQ 2.00 12/15/2038		03/15/2017.	MBS Paydown		16,175	16,175	15,812	15,901		(295)		(295)		16,175			0	51	12/15/2038.	1
3137AS BZ 6	FHR 4077 MA 2.00 08/15/2040		03/15/2017.	MBS Paydown		78,163	78,163	79,189	79,138		610		610		78,163			0	260	08/15/2040.	1
3137AS Q8 0	FHR 4088 PA PAC 3.00 12/15/40		03/15/2017.	MBS Paydown		8,802	8,802	9,220	9,145		85		85		8,802			0	45	12/15/2040.	1
3137AT KB 7	FHR 4097 GJ 2.50 10/15/2031		03/15/2017.	MBS Paydown		18,056	18,056	18,598	18,577		(41)		(41)		18,056			0	67	10/15/2031.	1
3137AT Q5 4	FHR 4097 TG SEQ 2.00 05/15/2039		03/15/2017.	MBS Paydown		30,250	30,250	29,370	29,551		(192)		(192)		30,250			0	95	05/15/2039.	1
3137AT W5 7	FHR 4106 EC PAC 1.75 04/15/41		03/15/2017.	MBS Paydown		41,101	41,101	41,255	41,206		34		34		41,101			0	106	04/15/2041.	1
3137AU ML 0	FHR 4102 LA PAC 1.75 01/15/2040		03/15/2017.	MBS Paydown		7,041	7,041	6,834	6,885		(5)		(5)		7,041			0	17	01/15/2040.	1
3137AU VJ 5	FHR 4119 PA PAC 1.50 09/15/41		03/15/2017.	MBS Paydown		33,163	33,163	33,287	33,255		14		14		33,163			0	83	09/15/2041.	1
3137AU X8 7	FHR 4123 AE SEQ 2.00 09/15/2039		03/15/2017.	MBS Paydown		40,196	40,196	40,334	40,295		(11)		(11)		40,196			0	131	09/15/2039.	1
3137AW VA 0	FHR 4145 UC PT 1.50 12/15/2027		03/15/2017.	MBS Paydown		7,504	7,504	7,470	7,476		(4)		(4)		7,504			0	20	12/15/2027.	1
3137AY NZ 0	FHR 4161 TB PAC 2.50 11/15/2039		03/15/2017.	MBS Paydown		24,887	24,887	24,955	24,928		17		17		24,887			0	92	11/15/2039.	1
3137AY UE 9	FHR 4163 YA PAC 2.50 10/15/2041		03/15/2017.	MBS Paydown		27,602	27,602	28,249	28,130		(20)		(20)		27,602			0	144	10/15/2041.	1
3137B0 DW 1	FHR 4183 ME 2.00 02/15/2042		03/15/2017.	MBS Paydown		14,101	14,101	14,231	14,228		155		155		14,101			0	44	02/15/2042.	1
3137B0 TR 5	FHR 4186 MC PT 1.50 03/15/2028		03/15/2017.	MBS Paydown		28,335	28,335	27,139	27,423		(6)		(6)		28,335			0	59	03/15/2028.	1
3137B4 4F 0	FHR 4236 WC PAC EXCH 3.00 05/15/42		03/15/2017.	MBS Paydown		28,167	28,167	28,515	28,411		33		33		28,167			0	115	05/15/2042.	1
3137B7 3L 1	FHR 4289 WE SEQ 3.00 08/15/2031		03/15/2017.	MBS Paydown		17,678	17,678	18,109	18,004		(88)		(88)		17,678			0	81	08/15/2031.	1
3137B7 WH 8	FHR 4311 EA PAC 2.00 09/15/43		03/15/2017.	MBS Paydown		46,143	46,143	45,466	45,650		(443)		(443)		46,143			0	150	09/15/2043.	1
3137BA HX 3	FHR 4345 AB SEQ 3.00 02/15/40		03/15/2017.	MBS Paydown		24,146	24,146	24,720	24,612		100		100		24,146			0	101	02/15/2040.	1
3137BA XY 3	FHR 4342 BD PAC 2.50 12/15/2043		03/15/2017.	MBS Paydown		38,481	38,481	38,460	38,455		9		9		38,481			0	150	12/15/2043.	1
3137BA ZV 7	FHR 4336 WV SEQ 3.00 10/15/2025		03/15/2017.	MBS Paydown		12,440	12,440	12,823	12,737		148		148		12,440			0	62	10/15/2025.	1
3137BB FW 5	FHR 4349 CD PAC 2.50 03/15/2044		03/15/2017.	MBS Paydown		31,200	31,200	31,171	31,169		1		1		31,200			0	114	03/15/2044.	1
3137BC GX 0	FHR 4360 KA 3.00 05/15/2040		03/15/2017.	MBS Paydown		91,881	91,881	95,614	95,465		2,114		2,114		91,881			0	411	05/15/2040.	1
3137BD 4U 7	FHR 4378 AC PAC 2.00 02/15/2044		03/15/2017.	MBS Paydown		39,218	39,218	38,409	38,394		54		54		39,218			0	109	02/15/2044.	1
3137BH FN 2	FHR 4463 CA 3.00 08/15/2039		03/15/2017.	MBS Paydown		76,515	76,515	79,432	79,216		1,237		1,237		76,515			0	345	08/15/2039.	1
3137BN Z8 0	FHR 4569 A 2.50 11/15/2040		03/15/2017.	MBS Paydown		43,013	43,013	44,398	44,325		106		106		43,013			0	172	11/15/2040.	1
3137BR 6T 7	FHR 4608 HA 2.50 06/15/2041		03/15/2017.	MBS Paydown		23,953	23,953	24,717	24,690		715		715		23,953			0	92	06/15/2041.	1
3137BS GS 6	FHR 4621 KA 2.50 04/15/2046		03/15/2017.	MBS Paydown		38,803	38,803	39,397	39,385		(333)		(333)		38,803			0	161	04/15/2046.	1
3137BS YX 5	FHR 4631 AC 3.50 08/15/2043		03/15/2017.	MBS Paydown		8,285	8,285	8,575	8,574		(29)		(29)		8,285			0	48	08/15/2043.	1
3137GA LA 3	FHR 3736 QB PAC 4.00 05/15/37		03/15/2017.	MBS Paydown		173,565	173,565	171,733	173,285		281		281		173,565			0	1,061	05/15/2037.	1
3138EQ 6P 2	FN AL8077 PT 3.50 12/01/2029		03/25/2017.	MBS Paydown		78,108	78,108	83,160	82,846		(2,504)		(2,504)		78,108			0	408	12/01/2029.	1
3138W9 DC 1	FN AS0098 3.50 08/01/2033		03/25/2017.	MBS Paydown		107,782	107,782	112,329	112,284		(1,429)		(1,429)		107,782			0	460	08/01/2033.	1
31393W W8 8	FHR 2641 WE PAC 4.50 01/15/2033		03/15/2017.	MBS Paydown		7,718	7,718	7,513	7,666		22		22		7,718			0	52	01/15/2033.	1
31394N 5L 8	FHR 2713 H SEQ 4.00 12/15/2018		03/15/2017.	MBS Paydown		13,929	13,929	14,303	13,970		(13)		(13)		13,929			0	98	12/15/2018.	1
31395A 4M 4	FHR 2809 DC SEQ 4.50 06/15/2019		03/15/2017.	MBS Paydown		13,656	13,656	13,909	13,669		(3)		(3)		13,656			0	102	06/15/2019.	1
31395J MW 3	FHR 2892 DB SEQ 4.50 11/15/2019		03/15/2017.	MBS Paydown		19,846	19,846	20,044	19,856		(9)		(9)		19,846			0	147	11/15/2019.	1
31396A FH 2	FHR 3028 ME PAC 5.00 02/15/2034		02/15/2017.	MBS Paydown		58,580	58,580	59,804	58,725		(145)		(145)		58,580			0	301	02/15/2034.	1
31396E TN 6	FHR 3075 PD PAC 5.50 01/15/2035		03/15/2017.	MBS Paydown		35,672	35,672	36,820	35,924		11		11		35,672			0	328	01/15/2035.	1
31397S XM 1	FNR 2011-40 KA SEQ 3.50 03/25/2026		03/25/2017.	MBS Paydown		8	8	9	8		266		266		8			0	0	03/25/2026.	1
31397U RJ 0	FNR 2011-63 MV SEQ 3.50 07/25/24		03/25/2017.	MBS Paydown		38,274	38,274	39,512	38,562		1,619		1,619		38,274			0	223	07/25/2024.	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
31398N BS 2	FNR 2010-102 DE NAS 3.00 06/25/29		03/25/2017.	MBS Paydown		16,124	16,124	16,622	6,354		59		59		16,124			0	71	06/25/2029.	1
31398R E7 6	FNR 2010-57 DP PAC 4.00 08/25/2039		01/25/2017.	MBS Paydown		422	422	436	422				0		422			0	1	08/25/2039.	1
31398S TN 3	FNR 2010-146 PC PAC 4.00 09-25-2036		03/25/2017.	MBS Paydown		404,098	404,098	414,705	404,301		(203)		(203)		404,098			0	2,342	09/25/2036.	1
31402D 7J 3	FNCI 726397 PT 4.00 07/01/2018		03/25/2017.	MBS Paydown		25,367	25,367	26,081	25,429		(43)		(43)		25,367			0	170	07/01/2018.	1
31403D JE 0	FNCI 745561 PT 5.00 08/01/2020		03/25/2017.	MBS Paydown		15,343	15,343	15,403	15,302		(1)		(1)		15,343			0	127	08/01/2020.	1
31403D KD 0	FNCI 745592 PT 5.00 01/01/2021		03/25/2017.	MBS Paydown		11,370	11,370	11,473	11,363		(2)		(2)		11,370			0	91	01/01/2021.	1
31412Q SE 0	FNCI PL 932117 PT 4.00 11/01/2024		03/25/2017.	MBS Paydown		39,271	39,271	40,620	39,893		(73)		(73)		39,271			0	241	11/01/2024.	1
31416W ZA 3	FNCT PL AB1636 PT 3.50 10/01/2030		03/25/2017.	MBS Paydown		24,107	24,107	24,720	24,484		64		64		24,107			0	136	10/01/2030.	1
31417Y GK 7	FNCI PL MA0201 PT 4.00 10/01/24		03/25/2017.	MBS Paydown		24,213	24,213	25,007	24,645		337		337		24,213			0	155	10/01/2024.	1
31417Y SD 0	FNCI PT 3.50 09/01/2025		03/25/2017.	MBS Paydown		40,626	40,626	42,064	41,739		(137)		(137)		40,626			0	234	09/01/2025.	1
31417Y SK 4	FNCN MA0521 PT 3.50 09/01/2020		03/25/2017.	MBS Paydown		5,219	5,219	5,434	5,296		(16)		(16)		5,219			0	30	09/01/2020.	1
31418A AJ 7	FN MA0908 4.00 11/01/2031		03/25/2017.	MBS Paydown		58,637	58,637	62,008	62,004		(763)		(763)		58,637			0	383	11/01/2031.	1
31418A F2 9	FN MA1084 3.50 06/01/2032		03/25/2017.	MBS Paydown		102,202	102,202	109,359	109,287		(63)		(63)		102,202			0	556	06/01/2032.	1
31418A HQ 4	FN MA1138 3.50 08/01/2032		03/25/2017.	MBS Paydown		6,232	6,232	6,653	6,644		57		57		6,232			0	35	08/01/2032.	1
31418A SN 9	FN MA1424 3.50 04/01/2033		03/25/2017.	MBS Paydown		34,035	34,035	35,237	35,230		(176)		(176)		34,035			0	182	04/01/2033.	1
31418B 7E 0	FN MA2692 PT 3.50 07/01/2036		03/25/2017.	MBS Paydown		32,856	32,856	34,622	34,591		(716)		(716)		32,856			0	141	07/01/2036.	1
31418B HY 5	FN MA2046 3.50 10/01/2034		03/25/2017.	MBS Paydown		81,344	81,344	84,217	84,197		(24)		(24)		81,344			0	406	10/01/2034.	1
31418V T5 1	FNCI AD7771 PT 4.00 07/01/2025		03/25/2017.	MBS Paydown		16,787	16,787	17,453	17,175		113		113		16,787			0	106	07/01/2025.	1
31419D MQ 1	FNCI AE3066 PT 3.50 09/01/2025		03/25/2017.	MBS Paydown		30,258	30,258	31,069	30,689		4		4		30,258			0	173	09/01/2025.	1
31419D NW 7	FNCI AE3104 PT 3.50 09/01/2025		03/25/2017.	MBS Paydown		5,270	5,270	5,464	5,357		0		0		5,270			0	31	09/01/2025.	1
45129W MB 3	ID ST HSG 7 FIN HOME A G2 3.50 5/21/2044		03/21/2017.	MBS Paydown		14,695	14,695	15,386	15,277		386		386		14,695			0	80	05/21/2044.	1
45129Y F4 3	ID HSG SFM A-2 I 4.00 07/01/2034		01/01/2017.	Partial Call @ 100.00		60,000	60,000	64,133	63,028		(3,028)		(3,028)		60,000			0	1,200	07/01/2034.	1FE
45201L WF 8	IL ST HSG DEV AUTH C 3.875 12/01/2043		03/01/2017.	MBS Paydown		23,796	23,796	23,796	23,796				0		23,796			0	118	12/01/2043.	1FE
45201Y N2 9	IL HSG DEV AUTH A 3.125 02/01/2047		03/01/2017.	MBS Paydown		3,356	3,356	3,356			(0)		(0)		3,356			0	9	02/01/2047.	1FE
45201Y YK 7	IL HSG DEV AUTH A 2.45 06/01/2043		03/01/2017.	MBS Paydown		60,428	60,428	58,011	58,186		1,926		1,926		60,428			0	270	06/01/2043.	1FE
462467 MP 3	IOWA FIN SFH 4.50 01/01/2029		01/23/2017.	Partial Call @ 100.00		15,000	15,000	16,179	15,586		(586)		(586)		15,000			0	341	01/01/2029.	1FE
49130T NP 7	KY HSG CORP SER B 4.25 7/01/2027		02/15/2017.	Partial Call @ 100.00		35,000	35,000	36,813	35,447		(447)		(447)		35,000			0	774	07/01/2027.	1FE
60416Q CD 4	MN HFA-NON AMT-MTG 4.50 01/01/2031		03/01/2017.	Partial Call @ 100.00		15,000	15,000	15,841	15,417		(417)		(417)		15,000			0	340	01/01/2031.	1FE
60416Q DL 5	07/01/2034		03/01/2017.	Partial Call @ 100.00		10,000	10,000	10,796	10,394		(394)		(394)		10,000			0	226	07/01/2034.	1FE
60416Q FT 6	MN HSG FIN AGY-A 2.60 09/01/2042		03/01/2017.	Partial Call @ 100.00		32,486	32,486	32,519	32,506		(19)		(19)		32,486			0	105	09/01/2042.	1FE
60416Q FY 5	MN HSG FIN AGY A 3.00 07/01/2044		03/01/2017.	MBS Paydown		57,631	57,631	57,631	57,631				0		57,631			0	320	07/01/2044.	1FE
60416Q GB 4	MN HSG FIN AGY D 2.875 11/01/2044		03/01/2017.	MBS Paydown		36,518	36,518	36,518	36,518				0		36,518			0	177	11/01/2044.	1FE
60416Q GC 2	MINNESOTA ST HSG FIN A 2.80 02/01/2045		03/01/2017.	MBS Paydown		16,224	16,224	16,224	16,224				0		16,224			0	74	02/01/2045.	1FE
60416S HX 1	MN HSG FIN AGY C AMT 4.00 1/1/2045		03/01/2017.	Partial Call @ 100.00		30,000	30,000	32,693	31,674		(1,674)		(1,674)		30,000			0	602	01/01/2045.	1FE
60535G AX 0	MS ST HOME CORP SR A 4.50 12/01/2031		03/01/2017.	Partial Call @ 100.00		30,000	30,000	32,331	30,945		(945)		(945)		30,000			0	12	12/01/2031.	1FE
60535Q FD 7	MS HOME CORP 5.4 06/01/2038		02/01/2017.	Partial Call @ 100.00		20,000	20,000	20,719	19,616		(59)		(59)		20,000			0	5	06/01/2038.	1FE
60535Q LY 4	MS HOME CORP SF MTGE 2.75 12/01/2032		03/01/2017.	MBS Paydown		24,379	24,379	24,379	24,379				0		24,379			0	103	12/01/2032.	1FE
60636X 8E 6	MO ST HSG SFH SR E-2 4.50 11/01/2027		03/01/2017.	Partial Call @ 100.00		35,000	35,000	37,697	36,154		(1,154)		(1,154)		35,000			0	19	11/01/2027.	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
60637B BD 1	MISSOURI ST 4.625 05/01/2028		03/01/2017.	Partial Call @ 100.00		20,000	20,000	21,294	20,607		(607)		(607)		20,000			0	13	05/01/2028.	1FE
60637B CK 4	MO SF HSG DEV SFM E4 4.25 11/01/2030		03/01/2017.	Partial Call @ 100.00		30,000	30,000	32,182	31,094		(1,094)		(1,094)		30,000			0	18	11/01/2030.	1FE
60637B GM 6	MO HSG DEV B-1 4.00 11/01/2045		03/01/2017.	Partial Call @ 100.00		50,000	50,000	53,745	52,878		(2,878)		(2,878)		50,000			0	11	11/01/2045.	1FE
647200 5T 7	03/01/2045		03/01/2017.	Partial Call @ 100.00		10,000	10,000	10,685	10,675		(675)		(675)		10,000			0	95	03/01/2045.	1FE
647200 M8 4	NM MTGE FIN AUTH SFM 4.625 09/01/2025		03/01/2017.	Sinking Fund Redemption		15,000	15,000	15,745	15,309		(289)		(289)		15,000			0	347	09/01/2025.	1FE
647200 N5 9	NM MTG FIN SFM 5.00 09/01/2030		01/01/2017.	Partial Call @ 100.00		20,000	20,000	21,640	20,741		(741)		(741)		20,000			0	33	09/01/2030.	1FE
647200 N5 9	NM MTG FIN SFM 5.00 09/01/2030		03/01/2017.	Sinking Fund Redemption		10,000	10,000	10,820	10,371		(352)		(352)		10,000			0	267	09/01/2030.	1FE
647200 V3 5	NEW MEXICO SF MTGE B-1 3.75 03/01/2043		03/01/2017.	Partial Call @ 100.00		30,000	30,000	31,794	31,043		(1,043)		(1,043)		30,000			0	563	03/01/2043.	1FE
647200 X6 6	NM MTGE FIN SFM C I 4.50 10/01/2043		03/01/2017.	MBS Paydown		10,524	10,524	10,945	10,890		221		221		10,524			0	79	10/01/2043.	1FE
64972C BD 4	NYC HSG DEV A TXBL 3.05 06/15/2036		03/15/2017.	MBS Paydown		3,309	3,309	3,309	3,309				0		3,309			0	17	06/15/2036.	1FE
658207 MZ 5	NC ST HSG FIN SRS 2 4.25 01/01/2028		01/01/2017.	Sinking Fund Redemption		20,000	20,000	20,946	20,492		(461)		(461)		20,000			0	425	01/01/2028.	1FE
658909 CL 8	NORTH DAKOTA ST HSG F 4.50 01/01/2035		01/01/2017.	Sinking Fund Redemption		10,000	10,000	10,331	10,139		(117)		(117)		10,000			0	225	01/01/2035.	1FE
677555 Q4 9	OH ST ECON DEV REV 4.215 06/01/2027		03/01/2017.	Sinking Fund Redemption		5,000	5,000	5,005	5,004		(4)		(4)		5,000			0	53	06/01/2027.	1FE
67756Q NQ 6	OH HSG FIN AGY A 2.80 03/01/2046		03/01/2017.	MBS Paydown		16,921	16,921	16,921	16,921				0		16,921			0	72	03/01/2046.	1FE
67756Q TQ 0	OHIO ST HSG FIN AGY K 2.80 09/01/2031		03/01/2017.	Partial Call @ 100.00		15,000	15,000	15,000	15,000		0		0		15,000			0	145	09/01/2031.	1FE
686087 NS 2	OR HSG & CMNTY SVCS B 2.50 07/01/2034		03/30/2017.	Partial Call @ 100.00		65,000	65,000	65,000	65,001				0		65,001		(1)	(1)	854	07/01/2034.	1FE
686087 PG 6	OR HSG & CMNTY SVC 4.00 07/01/2043.		03/30/2017.	Partial Call @ 100.00		155,000	155,000	165,408	160,357		(8,263)		(8,263)		155,000			0	3,169	07/01/2043.	1FE
686087 SU 2	OREGON HSG & CMNTY A 3.50 07/01/2036		03/30/2017.	Partial Call @ 100.00		45,000	45,000	47,614	46,975		(1,975)		(1,975)		45,000			0	807	07/01/2036.	1FE
708796 T8 0	PA ST HSG FIN 2015-117A 3.50 04/01/2040		03/17/2017.	Partial Call @ 100.00		10,000	10,000	10,481	10,359		(359)		(359)		10,000			0	1	04/01/2040.	1FE
76221R RB 1	RI HSG & MTG 63A 4.00 10/01/2040		01/01/2017.	Partial Call @ 100.00		30,000	30,000	31,793	31,017		(1,017)		(1,017)		30,000			0	21	10/01/2040.	1FE
83712D UH 7	SOUTH CAROLINA HSG A-2 4.00 07/01/2037		01/01/2017.	Partial Call @ 100.00		35,000	35,000	36,321	36,090		(1,090)		(1,090)		35,000			0	700	07/01/2037.	1FE
83712T BZ 3	SC ST HSG FIN/DEV SR 2 5.00 07/01/2027		01/01/2017.	Partial Call @ 100.00		5,000	5,000	5,403	5,166		(166)		(166)		5,000			0	125	07/01/2027.	1FE
880461 BP 2	TN HSG DEV AGY 2A 4.00 07/01/2043		03/01/2017.	Partial Call @ 100.00		45,000	45,000	47,876	46,986		(1,986)		(1,986)		45,000			0	907	07/01/2043.	1FE
880461 EU 8	TN HSG DEV AGY 1A AMT 4.00 07/01/2045		03/01/2017.	Partial Call @ 100.00		35,000	35,000	37,669	36,920		(1,920)		(1,920)		35,000			0	703	07/01/2045.	1FE
880461 KB 3	TN HSG DEV AGY 2A 3.50 01/01/2047		02/01/2017.	Partial Call @ 100.00		40,000	40,000	42,913	42,798		(2,798)		(2,798)		40,000			0	285	01/01/2047.	1FE
88271H EP 0	TEXAS ST HSG MTGE REV B 4.45 09/01/2028		01/01/2017.	Partial Call @ 100.00		10,000	10,000	10,712	10,380		(380)		(380)		10,000			0	4	09/01/2028.	1FE
88271H EP 0	TEXAS ST HSG MTGE REV B 4.45 09/01/2028		03/01/2017.	Sinking Fund Redemption		20,000	20,000	21,424	20,759		(708)		(708)		20,000			0	453	09/01/2028.	1FE
915137 4Q 3	UNIV OF TX UNREF 5.00 08/15/2021		02/15/2017.	Call @ 100.00		180,000	180,000	202,437	180,664		(664)		(664)		180,000			0	4,500	08/15/2021.	1FE
917436 X7 7	UTAH ST HSG CORP SF 4.00 07/01/2024		01/01/2017.	Sinking Fund Redemption		20,000	20,000	20,018	20,011		(7)		(7)		20,000			0	400	07/01/2024.	1FE
91743P AH 8	UTAH HSG CORP D G2 4.00 06/21/2044		03/21/2017.	MBS Paydown		37,862	37,862	40,891	40,470		(1,441)		(1,441)		37,862			0	234	06/21/2044.	1
96154N DC 2	WESTVIEW IN EL SCH BLDG 5.00 01/15/2017		01/15/2017.	Maturity		1,000,000	1,000,000	1,085,270	1,000,443		(443)		(443)		1,000,000			0	25,000	01/15/2017.	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
98322Q HV 2	WYOMING ST CMNTY DEV 3 3.00 12/01/2044	..	03/01/2017.	Partial Call @ 100.00		65,000	65,000	67,965	66,796		(1,796)		(1,796)		65,000			0	36	12/01/2044.	1FE
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments.					13,576,375	13,576,375	13,939,284	13,680,678	0	(35,226)	0	(35,226)	0	13,576,375	0	(1)	(1)	101,898	XXX	XXX
Bonds - Industrial and Miscellaneous																					
00084G AL 7	ACASC 2014-2A A2 CLO SSNR 3.634 01/15/27	..	03/28/2017.	Call @ 100.00		2,500,000	2,500,000	2,499,430	2,499,668		18		18		2,499,686		314	314	40,630	01/15/2027.	1FE
00084U AJ 1	ACASC 2014-1A B2 CLO MEZ SEQ 4.22 07/26	..	03/01/2017.	Call @ 100.00		500,000	500,000	497,500	498,309		57		57		498,366		1,634	1,634	7,795	07/18/2026.	1FE
001406 AA 5	DCAL 2015-1A A1 ABS SEQ SNR 4.213 02/40	..	03/15/2017.	MBS Paydown		8,929	8,929	8,929	8,929				0		8,929			0	63	02/15/2040.	1FE
00249E AA 8	AA AIRCRAFT FIN 2013-1 3.596 11/01/2017	..	03/01/2017.	Sinking Fund Redemption		36,616	36,616	36,616	36,616				0		36,616			0	219	11/01/2017.	1FE
007036 GS 9	ARMT 2005-2 2A1 SEQ CSTR 06/25/2035	..	03/25/2017.	MBS Paydown		2,021	2,021	1,891	1,887		(349)		(349)		2,021			0	12	06/25/2035.	1FM
009503 AB 9	AIRSP 2007-1A G2 ABS SNR FLT 06/15/2032	C	03/15/2017.	MBS Paydown		24,685	24,685	21,353	22,051		72		72		24,685			0	36	06/15/2032.	1FE
01448Q AA 8	ALESC 4A A1 CDO SSNR FLT 07/30/2034	..	01/30/2017.	MBS Paydown		5,299	5,299	4,499	4,309		(2,014)		(2,014)		5,299			0	18	07/30/2034.	1FE
02149M AB 5	CWALT 2007-J1 1A2 SEQ 5.75 03/25/2037	..	03/25/2017.	MBS Paydown		22,596	22,596	18,864	17,409		113		113		22,596			0	183	03/25/2037.	1FM
02149M AB 5	CWALT 2007-J1 1A2 SEQ 5.75 03/25/2037	..	03/25/2017.	Pass-Through Loss			(50)						0					0		03/25/2037.	1FM
02377U AB 0	AMER AIRLINES 2013-2 4.95 01/15/2023.	..	01/15/2017.	Sinking Fund Redemption		37,937	37,937	37,937	37,938				0		37,937			0	939	01/15/2023.	2FE
02666B AA 4	AH4R 2015-SFR2 A ABS SSNR 3.732 10/17/45	..	03/17/2017.	MBS Paydown		4,189	4,189	4,189	4,188		(0)		(0)		4,189			0	26	10/17/2045.	1FE
03235T AA 5	ACEF 2014-1A A ABS 8.00 12/20/24	..	03/20/2017.	MBS Paydown		6,632	6,632	6,632	6,632				0		6,632			0	78	12/20/2024.	2AM
03766K AA 1	AASET 2016-1A A ABS SNR 4.875 03/17/2036	..	03/15/2017.	MBS Paydown		12,500	12,500	12,322	12,343		6		6		12,500			0	102	03/17/2036.	1FE
038779 AA 2	ARBYS 2015-1A A2 ABS SEQ SNR 4.969 10/45	..	01/30/2017.	MBS Paydown		1,250	1,250	1,250	1,250				0		1,250			0	16	10/30/2045.	2AM
04544N AD 6	ABSHE 2006-HE6 A4 SEQ SNR FLT 11/25/2036	..	03/25/2017.	MBS Paydown		52,637	52,637	44,215	46,705		2,818		2,818		52,637			0	83	11/25/2036.	1FM
05605G AA 0	[illegible] 11/48	..	03/15/2017.	MBS Paydown		4,915	4,915	4,915	4,913		(1)		(1)		4,915			0	29	11/15/2048.	1FE
059475 AG 8	BOAA 2007-2 2A2 NAS SSNR 6.00 06/25/37	..	03/25/2017.	MBS Paydown		46,258	46,258	35,822	33,550		(5,134)		(5,134)		46,258			0	419	06/25/2037.	1FM
059475 AG 8	BOAA 2007-2 2A2 NAS SSNR 6.00 06/25/37	..	03/25/2017.	Pass-Through Loss			7,780						0					0		06/25/2037.	1FM
05950M AJ 9	BAFC 2006-G 3A3 PT SSUP FLT 07/20/2036	..	03/20/2017.	MBS Paydown		50,589	50,589	48,502	48,614		451		451		50,589			0	247	07/20/2036.	1FM
059522 AA 0	BAFC 2007-C 6A1 SEQ SSNR FLT 05/20/2047	..	03/20/2017.	MBS Paydown		94,495	94,495	81,265	81,146		319,280		319,280		94,495			0	163	05/20/2047.	1FM
059522 AU 6	BAFC 2007-C 1A2 PT SSNR FLT 05/20/2036	..	03/20/2017.	MBS Paydown		38,321	38,321	34,325	33,971		2,670		2,670		38,321			0	192	05/20/2036.	1FM
059522 AU 6	BAFC 2007-C 1A2 PT SSNR FLT 05/20/2036	..	03/20/2017.	Pass-Through Loss			2,062						0					0		05/20/2036.	1FM
07384M S7 8	BSARM 2004-5 2A SEQ SNR FLT 07/25/2034	..	03/25/2017.	MBS Paydown		24,585	24,585	24,692			68		68		24,585			0	78	07/25/2034.	1FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
07386H QZ 7	BALTA 2005-2 2A3 SEQ PT SNR FLT 04/25/35		03/25/2017.	MBS Paydown		54,793	54,793	46,437	45,808		272		272		54,793			0	294	04/25/2035.	1FM
073879 M5 4	BSABS 2005-AC6 21A1 SEQ SNR 5.25 09/2020		03/25/2017.	MBS Paydown		11,748	11,748	11,888	11,844		133		133		11,748			0	84	09/25/2020.	1FM
11042B AA 0	BRITISH AIRWAYS 5.625 06/20/2020		03/20/2017.	Sinking Fund Redemption		21,902	21,902	21,902	21,902				0		21,902			0	308	06/20/2020.	2FE
12479L AA 8	CAI 2012-1A A ABS 3.47 10/25/2027	C	03/25/2017.	MBS Paydown		62,500	62,500	62,256	62,271		11		11		62,500			0	361	10/25/2027.	1FE
12479L AC 4	CAI 2013-1A A ABS 3.35 03/27/2028	C	03/25/2017.	MBS Paydown		37,500	37,500	37,123	37,179		15		15		37,500			0	209	03/27/2028.	1FE
1248ME AG 4	CBASS 2007-CB4 A2D SEQ STEP 04/37		03/25/2017.	MBS Paydown		130,982	130,982	107,405	109,074		4,403		4,403		130,982			0	664	04/25/2037.	1FM
12549F AE 9	CIFC 2013-4A A2 CLO SSNR 3.31 11/27/2024		02/27/2017.	MBS Paydown		2,000,000	2,000,000	1,992,400	1,996,462		3,538		3,538		2,000,000			0	16,550	11/27/2024.	1FE
125634 AG 0	CLIF 2013-1A ABS 2.83 03/18/2028		03/18/2017.	MBS Paydown		25,000	25,000	24,996	24,998		0		0		25,000			0	118	03/18/2028.	1FE
125634 AL 9	CLIF 2013-3A A ABS 3.67 11/18/2028		03/18/2017.	MBS Paydown		14,778	14,778	14,777	14,777		0		0		14,778			0	90	11/18/2028.	1FE
125634 AN 5	CLIF 2014-1A A ABS PT SNR 3.29 06/18/29		03/18/2017.	MBS Paydown		10,848	10,848	10,843	10,840		0		0		10,848			0	58	06/18/2029.	1FE
125634 AQ 8	CLIF 2014-2A A ABS SNR 3.38 10/18/2029		03/18/2017.	MBS Paydown		27,273	27,273	26,139	26,213		34		34		27,273			0	154	10/18/2029.	1FE
12563L AA 5	CLIF 2016-1A A ABS SNR 4.21 02/18/41		03/18/2017.	MBS Paydown		41,670	41,670	41,666	41,666		0		0		41,670			0	283	02/18/2041.	1FE
12667F 5E 1	CWALT 2005-6CB 1A3 SEQ SNR 5.25 04/25/35		03/25/2017.	MBS Paydown		31,914	31,914	29,286	26,920		(46)		(46)		31,914			0	277	04/25/2035.	1FM
12667F 5E 1	CWALT 2005-6CB 1A3 SEQ SNR 5.25 04/25/35		03/25/2017.	Pass-Through Loss			2,693						0					0		04/25/2035.	1FM
12669F V8 3	CWHL 2004-HYB4 3A SEQ SNR FLT 09/20/2034		03/20/2017.	MBS Paydown		5,329	5,329	5,337			128		128		5,329			0	20	09/20/2034.	1Z
14754D AG 5	CASH AMER INTL 5.75 05/15/2018		01/13/2017.	Final Payment		172,720							0				172,720	172,720		05/15/2018.	2
15189T AN 7	CENTERPOINT ENERGY 5.95 02/01/2017		02/01/2017.	Maturity		1,509,000	1,509,000	1,568,863	1,509,986		(986)		(986)		1,509,000			0	44,893	02/01/2017.	2FE
17275R AK 8	CISCO SYSTEMS 3.15 03/14/17		03/14/2017.	Maturity		1,750,000	1,750,000	1,794,594	1,751,670		(1,670)		(1,670)		1,750,000			0	27,563	03/14/2017.	1FE
17309A AD 1	CMALT 2006-A1 1A4 NAS 5.75 04/25/36		03/25/2017.	MBS Paydown		8,490	8,490	7,743	7,120		105		105		8,490			0	75	04/25/2036.	1FM
17309A AD 1	CMALT 2006-A1 1A4 NAS 5.75 04/25/36		03/25/2017.	Pass-Through Loss			2,090						0					0		04/25/2036.	1FM
20267U AA 7	CBSLT 2016-B A1 ABS SNR 2.73 10/25/2040		03/25/2017.	MBS Paydown		60,675	60,675	60,658	60,659		9		9		60,675			0	267	10/25/2040.	1FE
21050A AA 0	CCOLT 2015-1 A ABS SNR 2.82 03/15/2021		03/15/2017.	MBS Paydown		36,339	36,339	36,337	36,343	63	1		63		36,339			0	165	03/15/2021.	3AM
228452 AB 4	CRNPT 2012-1A A1LB CLO FLT 11/21/2022		02/20/2017.	MBS Paydown		72,929	72,929	72,929	72,929				0		72,929			0	449	11/21/2022.	1FE
23341B AC 9	DRB 2016-B A2 ABS SNR 2.89 06/25/2040		03/25/2017.	MBS Paydown		22,737	22,737	22,730	22,730		2		2		22,737			0	107	06/25/2040.	1FE
24736X AA 6	DELTA AIR LINES 15-1AA 3.625 07/30/2027		01/30/2017.	Sinking Fund Redemption		21,916	21,916	21,916	21,915				0		21,916			0	397	07/30/2027.	1FE
24736Y AA 4	DELTA AIR LINES 15-1A 3.875 07/30/2027		01/30/2017.	Sinking Fund Redemption		10,958	10,958	10,958	10,958				0		10,958			0	212	07/30/2027.	1FE
251510 DP 5	DBALT 2005-2 1A7 NAS SNR CSTR 04/25/35		03/25/2017.	MBS Paydown		20,410	20,410	20,531	20,206		5		5		20,410			0	203	04/25/2035.	1FM
25755T AD 2	DPABS 2015-1A A2I ABS SNR 3.484 10/25/45		01/25/2017.	MBS Paydown		5,000	5,000	5,000	5,000				0		5,000			0	44	10/25/2045.	2AM
26827E AC 9	ECAF 2015-1A A2 ABS SNR 4.947 06/15/2040	C	02/15/2017.	MBS Paydown		17,110	17,110	17,110	17,110				0		17,110			0	124	06/15/2040.	1FE

Statement for March 31, 2017 of the **National Interstate Insurance Company**

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
26845# AA 8	EDX SUPPLY CHA SEN SEC NT 3.50 1/15/2019		01/15/2017	Paydown		23,289	23,289	23,289	23,289				0		23,289			0	204	01/15/2019	1
26971H AB 8	EGLE 2014-1A A2 ABS SNR SEQ 4.31 12/39	C	03/15/2017	MBS Paydown		6,250	6,250	6,250	6,250				0		6,250			0	45	12/15/2039	1FE
28618W AA 2	ERL 2014-1A A1 ABS SNR 2.299 04/19/2044		03/19/2017	MBS Paydown		13,757	13,757	13,302	13,355		25		25		13,757			0	53	04/19/2044	1FE
29445U AB 1	EQLS 2007-1 A2B SEQ SNR FLT 04/25/2037		03/25/2017	MBS Paydown		32,985	32,985	27,408	28,154		998		998		32,985			0	56	04/25/2037	1FM
30605X AA 1	FWAY 2012-1 A2 ABS 4.21 10/15/2042		03/15/2017	MBS Paydown		10,843	10,843	10,843	10,843				0		10,843			0	76	10/15/2042	1FE
30605X AC 7	FWAY 2015-1A A2 ABS PT SNR 4.213 11/42		03/15/2017	MBS Paydown		7,500	7,500	7,500	7,500				0		7,500			0	53	11/15/2042	1FE
32027L AE 5	FFML 2006-FF14 A5 SEQ SNR FLT 10/25/2036		03/25/2017	MBS Paydown		34,151	34,151	30,266	30,999		(914)		(914)		34,151			0	49	10/25/2036	1FM
32028H AD 5	FFML 2006-FF10 A4 SEQ FLT 07/25/2036		03/25/2017	MBS Paydown		31,210	31,210	29,084	30,327		(82)		(82)		31,210			0	52	07/25/2036	1FM
32051G EZ 4	FHAMS 2004-AA7 1A1 SEQ SSNR FLT 02/25/35		03/25/2017	MBS Paydown		31,483	31,483	26,760	26,307		1,755		1,755		31,483			0	119	02/25/2035	1FM
32051G SD 8	FHAMS 2005-FA5 3A1 SEQ SSNR 5.50 8/25/35		03/25/2017	MBS Paydown		71,552	71,552	59,746	53,856		18,772		18,772		71,552			0	586	08/25/2035	1FM
32051G SD 8	FHAMS 2005-FA5 3A1 SEQ SSNR 5.50 8/25/35		03/25/2017	Pass-Through Loss			5,951	5,629					0		4,206		(4,206)	(4,206)		08/25/2035	1FM
32052K AB 1	FHASI 2006-AR2 2A1 SEQ SSNR CSTR 07/36		03/25/2017	MBS Paydown		302,065	302,065	257,820	254,062		2,589		2,589		302,065			0	1,302	07/25/2036	1FM
32052K AB 1	FHASI 2006-AR2 2A1 SEQ SSNR CSTR 07/36		03/25/2017	Pass-Through Loss			8,911						0					0		07/25/2036	1FM
362257 AB 3	GSAA 2006-17 A2 SEQ FLT 11/25/2036		03/25/2017	MBS Paydown		73,692	73,692	73,692	34,376				0		73,692			0	118	11/25/2036	1FM
3622EA AA 8	GSAA 2007-3 1A1A SEQ SSNR FLT 03/25/2047		03/25/2017	MBS Paydown		106,149	106,149	70,493	63,624				0		106,149			0	145	03/25/2047	1FM
362341 7S 2	GSR 2006-1F 4A1 SEQ SNR 5.50 02/25/2036		03/25/2017	MBS Paydown		36,701	36,701	35,677	32,904		(1,800)		(1,800)		36,701			0	335	02/25/2036	3FM
362341 7S 2	GSR 2006-1F 4A1 SEQ SNR 5.50 02/25/2036		03/25/2017	Pass-Through Loss			8,256						0					0		02/25/2036	3FM
362341 XC 8	GSR 2005-AR7 4A1 SEQ SSNR FLT 11/25/2035		03/25/2017	MBS Paydown		4,375	4,375	3,758	3,723		(377)		(377)		4,375			0	32	11/25/2035	1FM
362341 XC 8	GSR 2005-AR7 4A1 SEQ SSNR FLT 11/25/2035		03/25/2017	Pass-Through Loss			(88)						0					0		11/25/2035	1FM
362341 XG 9	GSR 2005-AR7 6A1 SEQ SNR FLT 11/25/2035		03/25/2017	MBS Paydown		18,468	18,468	17,580	17,596		319		319		18,468			0	87	11/25/2035	1FM
362381 AA 3	GSAA 2006-12 A1 SEQ FLT 08/25/2036		03/25/2017	MBS Paydown		20,899	20,899	20,899	12,060				0		20,899			0	28	08/25/2036	1FM
36242D FS 7	GSR 2004-11 2A1 SEQ SNR FLT 09/25/2034		03/25/2017	MBS Paydown		28,520	28,520	28,671			108		108		28,520			0	138	09/25/2034	1FM
36298Y AA 8	GSAA 2006-14 A1 SEQ FLT 09/25/2036		03/25/2017	MBS Paydown		15,058	15,058	15,058	8,065				0		15,058			0	20	09/25/2036	1FM
36828Q QH 2	GECMC 2005-C4 AJ MEZ SEQ CSTR 11/2045		03/10/2017	MBS Paydown		309,987	309,987	294,101	301,904		8,227		8,227		309,987			0	2,952	11/10/2045	1FM

Statement for March 31, 2017 of the **National Interstate Insurance Company**

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
374825 AA 5	GIBSON ENERGY 6.75 07/15/2021		03/22/2017	Cash Tender		298,555	284,000	277,858	279,035		5,175		5,175		284,210		14,345	14,345	8,723	07/15/2021	3FE
37952U AB 9	SEACO 2013-1A A ABS 2.98 04/17/2028	C	03/17/2017	MBS Paydown		25,000	25,000	24,318	24,519		19		19		25,000			0	124	04/17/2028	1FE
37952U AC 7	SEACO 2013-2A A ABS 3.67 11/17/2028	C	03/17/2017	MBS Paydown		12,500	12,500	12,499	12,499		0		0		12,500			0	76	11/17/2028	1FE
37952U AD 5	SEACO 2014-1A A1 ABS SNR 3.19 07/17/24	C	03/17/2017	MBS Paydown		40,000	40,000	39,399	39,410		19		19		40,000			0	212	07/17/2029	1FE
40052T AA 7	GRYPHON FUNDING 0.00 8/05/2050		03/05/2017	Paydown		24,791	24,791	12,183					0				24,791	24,791	9	08/05/2050	6*
40066N AA 4	GUANAY FI LTD 6.00 12/15/2020	C	03/15/2017	Sinking Fund Redemption		31,974	31,974	32,345	32,150		(16)		(16)		31,974			0	480	12/15/2020	3FE
40442L AB 1	H2 2015-1A AFX CDO SEQ SSNR 3.3526 06/49		03/24/2017	MBS Paydown		60,414	60,414	60,413	60,413		(0)		(0)		60,414			0	250	06/24/2049	1FE
41161P EZ 2	HVMLT 2004-5 3A SEQ SNR FLT 06/19/2034		03/19/2017	MBS Paydown		28,805	28,805	28,678			12		12		28,805			0	127	06/19/2034	1FM
41161V AC 4	HVMLT 2006-7 2A1A SEQ SSNR FLT 09/19/46		03/19/2017	MBS Paydown		20,201	20,201	15,845	15,192		(1,311)		(1,311)		20,201			0	35	09/19/2046	1FM
41161V AC 4	HVMLT 2006-7 2A1A SEQ SSNR FLT 09/19/46		03/19/2017	Pass-Through Loss			5,237	4,107					0					0		09/19/2046	1FM
41165G AC 3	HARV7 7A AF CLO SSNR 3.11 11/18/2026		02/21/2017	Call @ 100.00		1,000,000	1,000,000	1,000,000	1,000,000				0		1,000,000			0	8,034	11/18/2026	1FE
411707 AA 0	HNGRY 2013-1A A2 ABS 4.474 03/20/2043		03/20/2017	MBS Paydown		25,082	25,082	25,082	24,784				0		25,082			0	68	03/20/2043	2AM
43739H AA 8	HMBT 2006-2 A1 SEQ SNR FLT 12/25/2036		03/25/2017	MBS Paydown		53,536	53,536	46,844	47,437		579		579		53,536			0	87	12/25/2036	1FM
45112A AA 5	ICONX 2012-1A A ABS 4.229 01/25/2043		01/25/2017	MBS Paydown		58,857	58,857	58,857	58,857				0		58,857			0	622	01/25/2043	2AM
45257E AB 0	IMSA 2006-5 1A1B SEQ SSNR FLT 02/25/2037		02/25/2017	Pass-Through Loss			(3,013)						0					0		02/25/2037	1FM
45257E AB 0	IMSA 2006-5 1A1B SEQ SSNR FLT 02/25/2037		03/25/2017	MBS Paydown		202,827	202,827	174,416	175,960		(773)		(773)		202,827			0	331	02/25/2037	1FM
45660K AA 9	INDX 2006-AR39 A1 SEQ SSNR FLT 2/25/2037		03/25/2017	MBS Paydown		78,560	78,560	63,290	64,351		5,885		5,885		78,560			0	108	02/25/2037	1FM
45660L CK 3	INDX 2005-AR2 1A1 SEQ SSNR FLT 02/25/35		03/25/2017	MBS Paydown		13,128	13,128	9,477	9,350		(2,301)		(2,301)		13,128			0	36	02/25/2035	1FM
45660L CK 3	INDX 2005-AR2 1A1 SEQ SSNR FLT 02/25/35		03/25/2017	Pass-Through Loss			2,056						0					0		02/25/2035	1FM
466247 SE 4	JPMMT 2005-A5 1A2 SEQ CSTR 08/25/35		03/25/2017	MBS Paydown		81,105	81,105	68,635	67,836		3,596		3,596		81,105			0	435	08/25/2035	1FM
46626L FL 9	JPMAC 2006-FRE1 A3 SEQ FLT 05/25/2035		03/25/2017	MBS Paydown		38,217	38,217	35,864	37,190		(724)		(724)		38,217			0	63	05/25/2035	1FM
46627M CY 1	JPALT 2006-A1 3A1 SEQ SSNR CSTR 03/25/36		03/25/2017	MBS Paydown		12,626	12,626	10,606	10,558		(122)		(122)		12,626			0	72	03/25/2036	1FM
46627M FA 0	JPALT 2006-S1 3A2 SEQ FLT 03/25/36		03/25/2017	MBS Paydown		104,949	104,949	84,840	100,033		4,694		4,694		104,949			0	213	03/25/2036	1FM
46627M FA 0	JPALT 2006-S1 3A2 SEQ FLT 03/25/36		03/25/2017	Pass-Through Loss			643	363					0		432		(432)	(432)		03/25/2036	1FM
46629E AC 7	JPALT 2006-A4 A3 SEQ FLT 09/25/2036		03/25/2017	MBS Paydown		69,651	69,651	69,625	61,128		1,947		1,947		69,651			0	96	09/25/2036	1FM
46629E AC 7	JPALT 2006-A4 A3 SEQ FLT 09/25/2036		03/25/2017	Pass-Through Loss			2,444	2,443					0					0		09/25/2036	1FM
50219P AA 4	LSTRZ 2016-1 A1 SEQ SSNR FLT 01/01/2021		03/01/2017	MBS Paydown		126,507	126,507	123,350	124,769		1,562		1,562		126,507			0	390	01/01/2021	1FE
543190 AA 0	LTRAN 2015-1A A1 ABS SNR 2.98 01/15/2045		03/15/2017	MBS Paydown		25,239	25,239	24,454	24,491		22		22		25,239			0	125	01/15/2045	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
61748H AW 1	MSM 2004-5AR 4A SEQ SNR FLT 07/25/2034	..	03/25/2017.	MBS Paydown		34,741	34,741	35,131			29		29		34,741			0	178	07/25/2034.	1FM
61755F AA 3	MSST 2007-1 A1 SEQ FLT 06/25/2037	..	03/25/2017.	MBS Paydown		26,645	26,645	24,838	26,645				0		26,645			0	73	06/25/2037.	1FM
62946A AA 2	NPRL 2016-1A A1 ABS SNR 4.164 04/20/2046	..	03/20/2017.	MBS Paydown		22,341	22,341	22,341	22,341				0		22,341			0	155	04/20/2046.	1FE
63860H AC 3	NSTR 2007-A AV3 SEQ FLT 03/25/2037	..	03/25/2017.	MBS Paydown		116,009	116,009	108,585	114,203		1,051		1,051		116,009			0	186	03/25/2037.	1FM
63860L AC 4	NSTR 2007-B 2AV2 SEQ FLT 04/25/2037.	..	03/25/2017.	MBS Paydown		101,364	101,364	90,341	98,237		1,435		1,435		101,364			0	163	04/25/2037.	1FM
640270 AC 8	NGCLO 2014-1A AF CLO 3.4 08/28/2026	..	02/28/2017.	MBS Paydown		2,000,000	2,000,000	1,999,000	1,999,489		511		511		2,000,000			0	17,000	08/28/2026.	1FE
67103Q AG 2	OFSBS 2013-5A A2F CLO 3.8598 04/17/2025	..	02/15/2017.	Call @ 100.00		1,000,000	1,000,000	1,000,000	1,000,000				0		1,000,000			0	12,544	04/17/2025.	1FE
72650R AP 7	PLAINS ALL AMER 6.125 01/15/2017	..	01/15/2017.	Maturity		1,440,000	1,440,000	1,570,881	1,440,957		(957)		(957)		1,440,000			0	44,100	01/15/2017.	2FE
74040Y AA 0	PRETSL 10A A1 CDO FLT 07/03/2033	..	01/03/2017.	MBS Paydown		11,144	11,144	10,655	10,696		(979)		(979)		11,144			0	45	07/03/2033.	1FE
74041A AA 1	PRETSL 13A A1 CDO SSNR FLT 03/24/34	..	03/24/2017.	MBS Paydown		134,587	134,587	119,614	119,970		7,877		7,877		134,587			0	502	03/24/2034.	1FE
74041W AA 3	PRETSL 11A A1 CDO SSNR FLT 09/24/2033	..	03/24/2017.	MBS Paydown		21,365	21,365	18,828	18,859		(2,826)		(2,826)		21,365			0	85	09/24/2033.	1FE
749239 AD 1	RAMP 2006-RZ5 A2 SEQ FLT 08/25/2046.	..	03/25/2017.	MBS Paydown		71,599	71,599	65,752	69,903		365		365		71,599			0	121	08/25/2046.	1FM
74929F BB 4	RBSSP 2010-3 6A2 SEQ SSUP 6.0 03/37 RE	..	03/26/2017.	MBS Paydown		91,805	91,805	91,585	91,699		66		66		91,805			0	1,034	03/26/2037.	1FM
74978B AA 6	RAAC 2007-RP3 A SEQ SNR FLT 10/25/2046	..	03/25/2017.	MBS Paydown		16,263	16,263	14,269	14,650		(1,272)		(1,272)		16,263			0	24	10/25/2046.	1FM
75115B AC 3	RALI 2006-QA5 2A1 SEQ SSNR FLT 07/25/36	..	03/25/2017.	MBS Paydown		15,669	15,669	12,831	12,297		(162)		(162)		15,669			0	164	07/25/2036.	1FM
75115B AC 3	RALI 2006-QA5 2A1 SEQ SSNR FLT 07/25/36	..	03/25/2017.	Pass-Through Loss			11,729						0					0		07/25/2036.	1FM
760985 UR 0	RAMP 2003-RS4 AI5 SEQ STP 05/25/2033	..	03/25/2017.	MBS Paydown		135,706	135,706	98,387	103,816		4,774		4,774		135,706			0	1,182	05/25/2033.	1FM
76110W SZ 0	RASC 2003-KS7 AI5 SEQ STP 09/25/2033	..	03/25/2017.	MBS Paydown		45,158	45,158	39,288	40,730		2,272		2,272		45,158			0	378	09/25/2033.	1FM
761118 FM 5	RALI 2005-QA9 NB4 SEQ SSNR FLT 08/25/35	..	03/25/2017.	MBS Paydown		8,614	8,614	7,319	7,138		(788)		(788)		8,614			0	78	08/25/2035.	1FM
761118 FM 5	RALI 2005-QA9 NB4 SEQ SSNR FLT 08/25/35	..	03/25/2017.	Pass-Through Loss			4,034						0					0		08/25/2035.	1FM
76111X TE 3	RFMSI 2005-SA1 2A SEQ 2.9425 03/25/2035	..	03/25/2017.	MBS Paydown		15,666	15,666	14,736	14,800		68		68		15,666			0	110	03/25/2035.	1FM
76112B NM 8	GMACM 2005-AA1 1A1 PT SNR FLT 05/18/2035	..	03/18/2017.	MBS Paydown		50,917	50,917	46,653	46,642		(1,486)		(1,486)		50,917			0	252	05/18/2035.	1FM
78410T AA 4	SCFET 2017-1A A ABS SSNR 3.77 01/20/2023	..	03/20/2017.	MBS Paydown		35,946	35,946	35,938			1		1		35,946			0	94	01/20/2023.	1FE
81788Y AA 1	[illegible] 10/05/22	..	03/05/2017.	Paydown		30,096	30,096	30,096	30,096				0		30,096			0	264	10/05/2022.	2FE
82321U AA 1	SHNTN 2015-1A A ABS SNR 4.75 10/15/2042	..	03/15/2017.	MBS Paydown		16,606	16,606	16,447	16,463		(1)		(1)		16,606			0	132	10/15/2042.	1FE
82650A AA 6	SRFC 2012-3A A ABS 1.87 08/20/2029	..	03/20/2017.	MBS Paydown		27,331	27,331	27,326	27,328		1		1		27,331			0	80	08/20/2029.	1FE
83405A AA 2	SCLP 2017-1 A ABS SSNR 3.28 01/26/2026	..	03/25/2017.	MBS Paydown		85,843	85,843	85,836			0		0		85,843			0	461	01/26/2026.	1FE
83417F AA 7	SOCTY 2014-2 A ABS PT 4.02 07/20/2044	..	01/20/2017.	MBS Paydown		11,521	11,521	11,521	11,521				0		11,521			0	232	07/20/2044.	2AM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
83417P AA 5	SOCTY 2015-1 A ABS SEQ SNR 4.18 08/45		02/20/2017.	MBS Paydown		27,054	27,054	27,040	27,041		3		3		27,054			0	565	08/21/2045.	1FE
86212V AA 2	STR 2016-1A A1 ABS SNR 3.96 10/20/2046		03/20/2017.	MBS Paydown		4,366	4,366	4,364	4,364		0		0		4,366			0	29	10/20/2046.	1FE
863579 C3 0	SARM 2005-21 6A3 SEQ SSNR FLT 11/25/2035		02/25/2017.	MBS Paydown		70,856	70,856	61,016	60,371		1,682		1,682		70,856			0	216	11/25/2035.	1FM
863579 C3 0	SARM 2005-21 6A3 SEQ SSNR FLT 11/25/2035		03/25/2017.	Pass-Through Loss			21,882				(766)		(766)					0		11/25/2035.	1FM
863579 UU 0	SARM 2005-15 4A1 PT SSNR FLT 07/25/2035		03/25/2017.	MBS Paydown		37,178	37,178	32,446	31,875		877		877		37,178			0	164	07/25/2035.	1FM
863579 UU 0	SARM 2005-15 4A1 PT SSNR FLT 07/25/2035		03/25/2017.	Pass-Through Loss			1,566						0					0		07/25/2035.	1FM
863587 AE 1	SAIL 2006-3 A5 SEQ FLT 06/25/2036		03/25/2017.	MBS Paydown		26,331	26,331	22,710	23,077		(3,090)		(3,090)		26,331			0	39	06/25/2036.	1FM
86358R DX 2	SASC 2001-SB1 A5 SEQ 3.375 8/25/31		03/25/2017.	MBS Paydown		12,065	12,065	10,904	11,194		(41)		(41)		12,065			0	72	08/25/2031.	1FM
863619 AB 8	SASC 2007-OSI A2 SEQ FLT 06/25/2037		03/25/2017.	MBS Paydown		56,916	56,916	53,785	56,556		(261)		(261)		56,916			0	89	06/25/2037.	1FM
872225 AD 9	TBW 2006-5 A3 SEQ STP 11/25/2036		03/25/2017.	MBS Paydown		19,818	19,818	17,514	16,002				0		19,818			0	124	11/25/2036.	1FM
87266H AA 6	TFINS 2016-1A A CDO SNR FLT 01/20/2038		01/20/2017.	MBS Paydown		91,655	91,655	82,261	82,713		8,580		8,580		91,655			0	1,151	01/20/2038.	1FE
87342R AA 2	BELL 2016-1A A2I ABS SNR 3.832 05/25/46		02/25/2017.	MBS Paydown		1,250	1,250	1,250	1,250				0		1,250			0	12	05/25/2046.	2AM
87342R AB 0	BELL 2016-1A A2II ABS SNR 4.377 05/25/46		02/25/2017.	MBS Paydown		1,250	1,250	1,250	1,250				0		1,250			0	14	05/25/2046.	2AM
87407P AA 8	TAL 2013-1A A ABS SNR 2.83 02/22/2038		03/20/2017.	MBS Paydown		25,000	25,000	24,996	24,998		0		0		25,000			0	128	02/22/2038.	1FE
87407P AE 0	TAL 2013-2A A ABS 3.55 11/20/2038		03/20/2017.	MBS Paydown		25,000	25,000	24,590	24,599		15		15		25,000			0	158	11/20/2038.	1FE
87407P AJ 9	TAL 2014-1A A ABS SNR 3.51 02/22/2039		03/20/2017.	MBS Paydown		25,000	25,000	25,000	25,000				0		25,000			0	157	02/22/2039.	1FE
881561 VY 7	TMTS 2005-12AL AF4 MEZ SEQ 5.385 07/36		03/25/2017.	MBS Paydown		3,651	3,651	3,516	3,515		(69)		(69)		3,651			0	27	07/25/2036.	1FM
88156E AB 2	TMTS 2006-17HE A2B1 SEQ SNR FLT 01/25/38		03/25/2017.	MBS Paydown		35,888	35,888	30,636	31,114		1,025		1,025		35,888			0	41	01/25/2038.	1FM
88156E AB 2	TMTS 2006-17HE A2B1 SEQ SNR FLT 01/25/38		03/25/2017.	Pass-Through Loss			(22)						0					0		01/25/2038.	1FM
88314R AA 4	TMCL 2013-1A A ABS SEQ 3.9 09/20/2038	C	03/20/2017.	MBS Paydown		56,250	56,250	55,966	56,024		9		9		56,250			0	365	09/20/2038.	1FE
88314R AC 0	TMCL 2014-1A A ABS SNR 3.27 10/20/2039	C	03/20/2017.	MBS Paydown		58,750	58,750	57,668	57,758		33		33		58,750			0	321	10/20/2039.	1FE
88314R AC 0	TMCL 2014-1A A ABS SNR 3.27 10/20/2039	C	03/22/2017.	BANC OF AMERICA SECURITIES		589,073	606,667	583,881	585,501		1,221		1,221		586,047		3,026	3,026	4,577	10/20/2039.	1FE
88314R AC 0	TMCL 2014-1A A ABS SNR 3.27 10/20/2039	C	03/30/2017.	JP MORGAN SECURITIES INC.		591,849	606,667	597,703	598,684		501		501		598,931		(7,082)	(7,082)	4,708	10/20/2039.	1FE
89690E AD 9	TRMF 2014-1A A1 ABS SEQ SNR 2.863 04/44		03/15/2017.	MBS Paydown		19,015	19,015	18,887	18,894		4		4		19,015			0	86	04/15/2044.	1FE
909319 AA 3	UNITED AIR 2013-1 A 4.30 08/15/2025		02/15/2017.	Sinking Fund Redemption		24,916	24,916	24,916	24,916				0		24,916			0	536	08/15/2025.	1FE
92258N AB 1	VCC 2016-1 AFX ABS SSNR 3.5337 04/25/46		03/25/2017.	MBS Paydown		30,309	30,309	30,309	30,309				0		30,309			0	193	04/25/2046.	1FE

Statement for March 31, 2017 of the **National Interstate Insurance Company**

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
92535V AA 0	VBTOW 2016-2A A ABS SNR 5.193 10/15/2046	..	03/15/2017.	MBS Paydown		2,813	2,813	2,813	2,813				0		2,813			0	24	10/15/2046.	2AM
92922F 3N 6	WAMU 2005-AR12 1A8 SEQ SSNR FLT 10/25/35	..	03/25/2017.	MBS Paydown		24,230	24,230	22,882	22,728		(551)		(551)		24,230			0	103	10/25/2035.	1FM
92990G AJ 2	WAMU 2007-HY5 3A1 SEQ SSNR FLT 05/25/37	..	03/25/2017.	MBS Paydown		28,470	28,470	25,519	25,294		695		695		28,470			0	190	05/25/2037.	1FM
92990G AJ 2	WAMU 2007-HY5 3A1 SEQ SSNR FLT 05/25/37	..	03/25/2017.	Pass-Through Loss			16						0					0		05/25/2037.	1FM
933636 AA 0	WAMU 2007-HY4 1A1 SEQ SSNR FLT 04/25/37	..	03/25/2017.	MBS Paydown		16,528	16,528	14,419	14,459		(644)		(644)		16,528			0	65	04/25/2037.	1FM
933636 AA 0	WAMU 2007-HY4 1A1 SEQ SSNR FLT 04/25/37	..	03/25/2017.	Pass-Through Loss			79						0					0		04/25/2037.	1FM
93363P AC 4	WAMU 2006-AR14 1A3 SEQ SSNR FLT 11/25/36	..	03/25/2017.	MBS Paydown		55,977	55,977	51,731	51,687		457		457		55,977			0	230	11/25/2036.	1FM
93363P AC 4	WAMU 2006-AR14 1A3 SEQ SSNR FLT 11/25/36	..	03/25/2017.	Pass-Through Loss			2,973						0					0		11/25/2036.	1FM
939336 X9 9	WAMU 2005-AR1 A2B MEZ SEQ FLT 01/25/2045	..	03/25/2017.	MBS Paydown		40,586	40,586	35,817	35,715		(546)		(546)		40,586			0	90	01/25/2045.	1FM
94984D AC 8	WFMBS 2006-AR13 A3SEQ SSNR FLT 09/25/36	..	02/25/2017.	Pass-Through Loss			214	222					0		197		(667)	(667)		09/25/2036.	1FM
94984D AC 8	WFMBS 2006-AR13 A3SEQ SSNR FLT 09/25/36	..	03/25/2017.	MBS Paydown		9,101	9,101	8,423	8,507		412		412		9,570			0	51	09/25/2036.	1FM
95058X AA 6	WEN 2015-1A A2I ABS SNR 3.371 06/15/2045	..	03/15/2017.	MBS Paydown		1,250	1,250	1,250			0		0		1,250			0	11	06/15/2045.	2AM
95058X AB 4	WEN 2015-1A A2II ABS SEQ SNR 4.08 06/45	..	03/15/2017.	MBS Paydown		5,000	5,000	5,000	5,000				0		5,000			0	51	06/15/2045.	2AM
95810D AF 8	WESTERN DIGITAL TL B 1L L+375 04/29/2023	..	03/14/2017.	Paydown		447,750	447,750	447,750	447,834		(84)		(84)		447,750			0	6,128	04/29/2023.	2FE
96033C AA 0	WESTR 2016-1A A ABS SSNR 3.50 12/20/2028	..	03/20/2017.	MBS Paydown		106,229	106,229	105,847	105,875		(16)		(16)		106,229			0	618	12/20/2028.	1FE
96033L AA 0	WESTR 2015-2A A ABS SEQ SSNR 3.2 07/28	..	03/20/2017.	MBS Paydown		65,868	65,868	65,781	65,774		5		5		65,868			0	350	07/20/2028.	1FE
G0620B AB 4	ATLSS 2014-1 A ABS SNR 4.875 12/15/2039	..	03/15/2017.	MBS Paydown		15,600	15,600	15,600	15,600				0		15,600			0	127	12/15/2039.	1FE
G3600K AB 2	FLOATEL INTL TL B LIBOR+500 06/13/2020	D	03/31/2017.	Paydown		1,419	1,419	1,104	613				0		1,419			0	43	06/13/2020.	5FE
G7739P AG 5	CABLE&WIRELES (SABLE) B2 L+475 12/02/22	D	01/01/2017.	Exchanged		217,788	225,000	215,784	217,788				0		217,788			0	1,348	12/02/2022.	3FE
Q3930A AC 2	FMG TL LIBOR + 275 6/30/2019	D	03/30/2017.	Paydown		306,819	306,819	273,861	286,573		19,815		19,815		306,819			0	3,354	06/30/2019.	2FE
3899999.	Total - Bonds - Industrial and Miscellaneous					22,016,236	21,956,026	21,545,197	21,037,911	63	411,136	0	411,199	0	21,811,794	0	204,441	204,441	278,648	XXX	XXX
Bonds - Hybrid Securities																					
92978U 20 7	WACHOVIA CAPITAL TR IV 6.375 03/01/2067	..	01/06/2017.	Litigation Proceeds		6,897							0				6,897	6,897		03/01/2067.	2FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
92978X 20 1	WACHOVIA CAPITAL TR IX 6.375 06/01/2067	..	01/06/2017.	Litigation Proceeds		4,598							0				4,598	4,598		06/01/2067.	2FE
4899999.	Total - Bonds - Hybrid Securities					11,495	0	0	0	0	0	0	0	0	0	0	11,495	11,495	0	XXX	XXX
8399997.	Total - Bonds - Part 4					37,322,098	37,250,394	37,247,387	36,445,692	63	376,784	0	376,847	0	37,106,162	0	215,936	215,936	417,693	XXX	XXX
8399999.	Total - Bonds					37,322,098	37,250,394	37,247,387	36,445,692	63	376,784	0	376,847	0	37,106,162	0	215,936	215,936	417,693	XXX	XXX
Common Stocks - Industrial and Miscellaneous																					
19624R 10 6	COLONY CAPITAL INC A	..	01/11/2017.	Exchanged	28,000.000	592,849	XXX	536,791	567,000	(30,209)			(30,209)		536,791		56,057	56,057	12,444	XXX	L
74348T 10 2	PROSPECT CAPITAL CORP	..	02/21/2017.	STRATEGAS RESEARCH	9,000.000	85,013	XXX	75,815	75,150	(4,770)			(4,770)		70,380		14,633	14,633	1,500	XXX	L
74348T 10 2	PROSPECT CAPITAL CORP	..	02/22/2017.	STRATEGAS RESEARCH	13,500.000	127,726	XXX	113,723	112,725	(7,155)			(7,155)		105,570		22,156	22,156	2,250	XXX	L
74348T 10 2	PROSPECT CAPITAL CORP	..	02/23/2017.	STRATEGAS RESEARCH	3,000.000	28,532	XXX	25,272	25,050	(1,590)			(1,590)		23,460		5,072	5,072	500	XXX	L
74348T 10 2	PROSPECT CAPITAL CORP	..	02/24/2017.	ISI GROUP	4,500.000	41,956	XXX	37,908	37,575	(2,385)			(2,385)		35,190		6,766	6,766	1,125	XXX	L
D18190 89 8	DEUTSCHE BANK AG-REGISTERED	D	03/21/2017.	Spin Off D1T769565		15,308	XXX	24,394					0		15,308			0		XXX	L
D1T769 56 5	DEUTSCHE BANK AG RIGHTS	D	03/29/2017.	Exchanged	8,431.000	15,308	XXX	24,394					0		15,308		0	0		XXX	L
9099999.	Total - Common Stocks - Industrial and Miscellaneous					906,692	XXX	838,297	817,500	(46,109)	0	0	(46,109)	0	802,007	0	104,685	104,685	17,819	XXX	XXX
9799997.	Total - Common Stocks - Part 4					906,692	XXX	838,297	817,500	(46,109)	0	0	(46,109)	0	802,007	0	104,685	104,685	17,819	XXX	XXX
9799999.	Total - Common Stocks					906,692	XXX	838,297	817,500	(46,109)	0	0	(46,109)	0	802,007	0	104,685	104,685	17,819	XXX	XXX
9899999.	Total - Preferred and Common Stocks					906,692	XXX	838,297	817,500	(46,109)	0	0	(46,109)	0	802,007	0	104,685	104,685	17,819	XXX	XXX
9999999.	Total - Bonds, Preferred and Common Stocks					38,228,790	XXX	38,085,684	37,263,192	(46,046)	376,784	0	330,738	0	37,908,169	0	320,621	320,621	435,512	XXX	XXX

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

Sch. DB - Pt. A - Sn. 1
NONE

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

Sch. DB - Pt. D - Sn. 1
NONE

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

Sch. DL - Pt. 1
NONE

Sch. DL - Pt. 2
NONE

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1		2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
						6	7	8	
Depository		Code	Rate of Interest	Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	First Month	Second Month	Third Month	*
Open Depositories									
Fifth Third	Cincinnati, OH					30,403,536	19,863,029	15,298,469	XXX
First Hawaiian	Honolulu, HI					20,240	19,310	18,678	XXX
0199999. Total Open Depositories		XXX	XXX	0	0	30,423,776	19,882,339	15,317,147	XXX
0399999. Total Cash on Deposit		XXX	XXX	0	0	30,423,776	19,882,339	15,317,147	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX	750	750	750	XXX
0599999. Total Cash		XXX	XXX	0	0	30,424,526	19,883,089	15,317,897	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

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

NONE