



QUARTERLY STATEMENT

As of June 30, 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 Leah Marie Blazek (Name) 330-659-8900 -5498 (Area Code) (Telephone Number) (Extension) Leah.Blazek@natl.com 330-659-8904 (E-Mail Address) (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. Gary Norman Monda	VP, Chief Investment Officer, & Assistant Treasurer

OTHER

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

a. Is this an original filing? Yes [X] No []

b. If no: 1. State the amendment number 2. Date filed 3. Number of pages attached

ASSETS

	Current Statement Date			4 December 31 Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
1. Bonds.....	786,278,562		786,278,562	712,226,132
2. Stocks:				
2.1 Preferred stocks.....	15,682,596		15,682,596	15,063,715
2.2 Common stocks.....	220,646,201	431,806	220,214,395	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).....	23,472,560		23,472,560	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 (\$.....(2,631,292)), cash equivalents (\$.....0) and short-term investments (\$.....28,674,395).....	26,043,103		26,043,103	72,933,196
6. Contract loans (including \$.....0 premium notes).....			0	
7. Derivatives.....			0	
8. Other invested assets.....	34,888,278		34,888,278	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).....	1,107,011,300	431,806	1,106,579,494	1,067,354,572
13. Title plants less \$.....0 charged off (for Title insurers only).....			0	
14. Investment income due and accrued.....	5,976,410		5,976,410	5,629,107
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection.....	17,973,587		17,973,587	25,556,781
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$.....0 earned but unbilled premiums).....	159,544,316	302,485	159,241,832	129,019,209
15.3 Accrued retrospective premiums (\$.....0) and contracts subject to redetermination (\$.....0).....			0	
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers.....	16,986,950		16,986,950	17,292,037
16.2 Funds held by or deposited with reinsured companies.....	2,421,839		2,421,839	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.....	26,647,587		26,647,587	26,112,050
19. Guaranty funds receivable or on deposit.....			0	
20. Electronic data processing equipment and software.....	1,838,840		1,838,840	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.....	3,002,836		3,002,836	6,340,244
24. Health care (\$.....0) and other amounts receivable.....			0	
25. Aggregate write-ins for other than invested assets.....	4,801,365	861,288	3,940,077	2,913,789
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25).....	1,346,205,031	1,595,579	1,344,609,452	1,286,548,943
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts.....			0	
28. Total (Lines 26 and 27).....	1,346,205,031	1,595,579	1,344,609,452	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.....	3,131,921	37,269	3,094,652	1,745,466
2502. Prepaid expenses.....	824,019	824,019	0	
2503. Commission receivable.....	541,349		541,349	633,888
2598. Summary of remaining write-ins for Line 25 from overflow page.....	304,075	0	304,075	534,436
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....	4,801,365	861,288	3,940,077	2,913,789

LIABILITIES, SURPLUS AND OTHER FUNDS

		1	2
		Current Statement Date	December 31 Prior Year
1.	Losses (current accident year \$.....69,091,937).....	370,413,816	356,089,387
2.	Reinsurance payable on paid losses and loss adjustment expenses.....		
3.	Loss adjustment expenses.....	71,270,956	69,200,843
4.	Commissions payable, contingent commissions and other similar charges.....	12,345,685	9,941,424
5.	Other expenses (excluding taxes, licenses and fees).....	15,699,036	13,542,953
6.	Taxes, licenses and fees (excluding federal and foreign income taxes).....	5,228,227	5,079,521
7.1	Current federal and foreign income taxes (including \$.....1,108,543 on realized capital gains (losses)).....	2,280,918	
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 \$.....160,778,761 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).....	142,452,549	143,854,837
10.	Advance premium.....	873,177	447,337
11.	Dividends declared and unpaid:		
11.1	Stockholders.....		
11.2	Policyholders.....		
12.	Ceded reinsurance premiums payable (net of ceding commissions).....	42,423,831	21,587,584
13.	Funds held by company under reinsurance treaties.....	276,760,388	295,714,130
14.	Amounts withheld or retained by company for account of others.....	17,157,667	22,518,893
15.	Remittances and items not allocated.....	3,165,000	6,376,830
16.	Provision for reinsurance (including \$.....0 certified).....	915,586	986,800
17.	Net adjustments in assets and liabilities due to foreign exchange rates.....		
18.	Drafts outstanding.....		
19.	Payable to parent, subsidiaries and affiliates.....	6,311,781	4,113,397
20.	Derivatives.....		
21.	Payable for securities.....	13,938,254	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.....	1,028,979	32,030
26.	Total liabilities excluding protected cell liabilities (Lines 1 through 25).....	982,265,849	949,583,395
27.	Protected cell liabilities.....		
28.	Total liabilities (Lines 26 and 27).....	982,265,849	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).....	327,234,824	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).....	362,343,603	336,965,548
38.	Totals (Page 2, Line 28, Col. 3).....	1,344,609,452	1,286,548,943

DETAILS OF WRITE-INS

2501.	Unearned fee income.....	1,028,979	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).....	1,028,979	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 \$241,802,129).....	220,096,801	231,697,304	455,055,618
1.2 Assumed..... (written \$81,985,529).....	102,202,173	89,140,570	192,617,747
1.3 Ceded..... (written \$173,934,933).....	171,043,963	175,487,382	349,522,206
1.4 Net..... (written \$149,852,724).....	151,255,011	145,350,491	298,151,159
DEDUCTIONS:			
2. Losses incurred (current accident year \$....82,291,540):			
2.1 Direct.....	154,847,661	147,266,390	316,088,405
2.2 Assumed.....	63,124,800	52,979,441	119,778,741
2.3 Ceded.....	133,621,434	120,210,195	253,862,605
2.4 Net.....	84,351,027	80,035,636	182,004,541
3. Loss adjustment expenses incurred.....	18,172,312	16,165,946	27,322,086
4. Other underwriting expenses incurred.....	45,470,287	46,853,041	85,665,845
5. Aggregate write-ins for underwriting deductions.....	0	0	0
6. Total underwriting deductions (Lines 2 through 5).....	147,993,626	143,054,623	294,992,472
7. Net income of protected cells.....			
8. Net underwriting gain (loss) (Line 1 minus Line 6 + Line 7).....	3,261,386	2,295,868	3,158,687
INVESTMENT INCOME			
9. Net investment income earned.....	14,531,658	14,440,589	29,701,263
10. Net realized capital gains (losses) less capital gains tax of \$1,108,543.....	1,788,333	(2,671,795)	(3,127,831)
11. Net investment gain (loss) (Lines 9 + 10).....	16,319,992	11,768,793	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.....	84,766	94,944	197,776
14. Aggregate write-ins for miscellaneous income.....	(2,162,072)	(2,495,315)	(4,825,219)
15. Total other income (Lines 12 through 14).....	(2,077,306)	(2,400,371)	(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).....	17,504,071	11,664,291	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).....	17,504,071	11,664,291	25,104,676
19. Federal and foreign income taxes incurred.....	6,071,774	5,407,674	8,958,603
20. Net income (Line 18 minus Line 19) (to Line 22).....	11,432,298	6,256,617	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).....	11,432,298	6,256,617	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 \$4,762,448.....	7,986,935	8,562,940	19,107,272
25. Change in net unrealized foreign exchange capital gain (loss).....			
26. Change in net deferred income tax.....	4,131,821	2,013,091	2,769,709
27. Change in nonadmitted assets.....	1,755,788	2,103,435	2,525,192
28. Change in provision for reinsurance.....	71,214	580,330	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).....	25,378,055	19,516,413	41,369,445
39. Surplus as regards policyholders, as of statement date (Lines 21 plus 38).....	362,343,603	315,112,515	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.....	496,375	513,422	963,819
1402. Funds held interest.....	(2,658,447)	(3,008,737)	(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).....	(2,162,072)	(2,495,315)	(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

National Interstate Insurance Company
CASH FLOW

	1 Current Year to Date	2 Prior Year To Date	3 Prior Year Ended December 31
CASH FROM OPERATIONS			
1. Premiums collected net of reinsurance.....	148,907,601	154,382,008	318,631,010
2. Net investment income.....	15,754,007	15,818,992	32,468,400
3. Miscellaneous income.....	(2,077,306)	(2,400,371)	(4,627,443)
4. Total (Lines 1 through 3).....	162,584,302	167,800,629	346,471,966
5. Benefit and loss related payments.....	68,914,850	83,135,331	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.....	56,863,436	57,661,358	111,508,949
8. Dividends paid to policyholders.....			
9. Federal and foreign income taxes paid (recovered) net of \$.....1,108,543 tax on capital gains (losses).....	3,446,775	5,748,629	9,346,248
10. Total (Lines 5 through 9).....	129,225,061	146,545,318	287,415,447
11. Net cash from operations (Line 4 minus Line 10).....	33,359,240	21,255,311	59,056,519
CASH FROM INVESTMENTS			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds.....	106,501,253	80,869,446	187,447,493
12.2 Stocks.....	2,948,772	5,492,329	22,126,932
12.3 Mortgage loans.....			
12.4 Real estate.....			
12.5 Other invested assets.....	7,216,014	1,207,513	4,214,465
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments.....			
12.7 Miscellaneous proceeds.....	13,840,824		
12.8 Total investment proceeds (Lines 12.1 to 12.7).....	130,506,863	87,569,288	213,788,890
13. Cost of investments acquired (long-term only):			
13.1 Bonds.....	180,843,414	98,112,005	230,894,242
13.2 Stocks.....	1,791,065	6,126,207	7,341,041
13.3 Mortgage loans.....			
13.4 Real estate.....	5,164,422	280,458	2,621,982
13.5 Other invested assets.....	1,070,660	1,485,319	2,978,718
13.6 Miscellaneous applications.....		485,047	1,899,482
13.7 Total investments acquired (Lines 13.1 to 13.6).....	188,869,561	106,489,036	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).....	(58,362,698)	(18,919,749)	(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).....	(21,886,634)	(448,420)	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).....	(21,886,634)	(448,420)	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).....	(46,890,092)	1,887,143	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).....	26,043,103	37,292,693	72,933,196

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

20.0001	ENERGY TRANSFER PARTNERS LP.....	1,292,760		
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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	\$ 11,432,298	\$ 16,146,072
2. Effect of state prescribed practices				-	-
3. Effect of state permitted practices				-	-
4. Net income, NAIC SAP	XXX	XXX	XXX	\$ 11,432,298	\$ 16,146,072
5. Statutory surplus state basis	XXX	XXX	XXX	\$ 362,343,603	\$ 336,965,548
6. Effect of state prescribed practices				-	-
7. Effect of state permitted practices				-	-
8. Statutory surplus, NAIC SAP	XXX	XXX	XXX	\$ 362,343,603	\$ 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 six months ended June 30, 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\$ (1,487,289)

2. 12 months or longer(697,330)
- b. The aggregate related fair value of securities with unrealized losses:

1. Less than 12 months\$ 126,242,829

2. 12 months or longer21,610,309
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 June 30, 2017.
- E. Repurchase Agreements and/or Securities Lending Transactions
- The Company does not have any repurchase agreement and/or securities lending transactions at June 30, 2017.
- I. Working Capital Finance Investments
- The Company does not have any working capital finance investments at June 30, 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 June 30, 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

A. Nature of Relationships

Effective June 30, 2017, the Company's direct parent National Interstate Corporation (the Corporation) and its subsidiaries became subsidiaries of Great American Holding, Inc. The Corporation and its subsidiaries were previously owned by Great American Insurance Company. Great American Holding, Inc. and Great American Insurance Company are both wholly owned subsidiaries of American Financial Group, Inc. (NYSE, NASDAQ: AFG). The organizational structure of the Corporation's subsidiaries remains unchanged.

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.

NOTES TO FINANCIAL STATEMENTS

Note 14 – Liabilities, Contingencies and Assessments

G. All Other Contingencies

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

Note 15 – Leases

No significant change.

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 June 30, 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.

NOTES TO FINANCIAL STATEMENTS

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

The following table provides information as of June 30, 2017 about the Company's investments measured at fair value.

Assets at fair value	<u>Level 1</u>	<u>Level 2</u>	<u>Level 3</u>	<u>Total</u>
Bonds				
Industrial and misc	\$ -	\$ 4,366,362	\$ -	\$ 4,366,362
Total bonds	\$ -	\$ 4,366,362	\$ -	\$ 4,366,362
Perpetual preferred stock				
Industrial and misc	\$ 10,199,190	\$ 1,041,250	\$ 140,253	\$ 11,380,693
Total preferred stocks	\$ 10,199,190	\$ 1,041,250	\$ 140,253	\$ 11,380,693
Common stock				
Industrial and misc	\$ 26,494,082	\$ -	\$ 1,015,253	\$ 27,509,335
Mutual funds	4,494,187	-	-	4,494,187
Total common stocks	\$ 30,988,269	\$ -	\$ 1,015,253	\$ 32,003,522
Total assets at fair value	\$ 41,187,459	\$ 5,407,612	\$ 1,155,506	\$ 47,750,577

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

Assets at fair value	<u>Level 1</u>	<u>Level 2</u>	<u>Level 3</u>	<u>Total</u>
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 and six months ended June 30, 2017. During the six month period ended June 30, 2016 the Company transferred one perpetual preferred stock and two common stocks (including one in the second quarter totaling \$0.2 million) with aggregate fair values of \$1.1 million and \$0.8 million, respectively, from Level 2 to Level 1 due to increases in trading activity.

2. Rollforward of Level 3 Items

The following tables present a reconciliation of the beginning and ending balances for investments measured at fair value using Level 3 inputs for the three and six months ended June 30, 2017 and 2016.

	Beginning Balance at 4/1/2017	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 06/30/2017
Industrial and misc preferred stocks	\$ 140,253	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ 140,253
Industrial and misc common stocks	1,015,253	-	-	-	-	-	-	-	-	1,015,253
Total	\$1,155,506	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ 1,155,506

NOTES TO FINANCIAL STATEMENTS

	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 06/30/2017
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 4/1/2016	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 06/30/2016
Industrial and misc common stocks	\$ 2,122,710	\$ -	\$ -	\$ -	\$ 108,033	\$ -	\$ -	\$ -	\$ -	\$ 2,230,743
Total	\$ 2,122,710	\$ -	\$ -	\$ -	\$ 108,033	\$ -	\$ -	\$ -	\$ -	\$ 2,230,743

	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 06/30/2016
Industrial and misc common stocks	\$ 2,301,726	\$ -	\$ -	\$ (625,000)	\$ 554,017	\$ -	\$ -	\$ -	\$ -	\$ 2,230,743
Total	\$ 2,301,726	\$ -	\$ -	\$ (625,000)	\$ 554,017	\$ -	\$ -	\$ -	\$ -	\$ 2,230,743

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

NOTES TO FINANCIAL STATEMENTS

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 June 30, 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	\$ 799,025,173	\$ 786,278,562	\$ 2,382,325	\$ 774,033,510	\$ 22,609,338	\$ -
Preferred stocks	16,256,025	15,682,596	15,042,242	1,073,530	140,253	-
Common stocks	32,003,522	32,003,522	30,988,269	-	1,015,253	-
Cash & short term investments	26,043,103	26,043,103	26,043,103	-	-	-
Total debt securities	\$ 873,327,823	\$ 860,007,783	\$ 74,455,939	\$ 775,107,040	\$ 23,764,844	\$ -

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.

Note 22 – Events Subsequent

Subsequent events have been considered through August 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.

NOTES TO FINANCIAL STATEMENTS

Note 25 – Change in Incurred Losses and Loss Adjustment Expenses

Reserves as of December 31, 2016 were \$425,290,230. As of June 30, 2017, \$69,110,284 has been paid for incurred claims and claim adjustment expenses attributable to insured events of prior years. Reserves remaining for prior years are now \$356,179,629 as a result of re-estimation of unpaid claims and claim adjustment expenses. Therefore, there has been a \$317 favorable prior year development since December 31, 2016 to June 30, 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 [☐] No [☒ X]

1.2

If yes, has the report been filed with the domiciliary state?

Yes [☐] No [☐]

2.1

Has any change been made during the year of this statement in the charter, by-laws, articles of incorporation, or deed of settlement of the reporting entity?

Yes [☐] No [☒ X]

2.2

If yes, date of change:

3.1

Is the reporting entity a member of an Insurance Holding Company System consisting of two or more affiliated persons, one or more of which is an insurer?
If yes, complete Schedule Y, Parts 1 and 1A.

Yes [☒ X] No [☐]

3.2

Have there been any substantial changes in the organizational chart since the prior quarter end?

Yes [☒ X] No [☐]

3.3

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

National Interstate Corporation and its subsidiaries became subsidiaries of Great American Holding, Inc. The organizational structure of National Interstate Corporation's subsidiaries remains unchanged. The only change is now National Interstate Corporation is owned by Great American Holding, Inc. instead of Great American Insurance Company.

4.1

Has the reporting entity been a party to a merger or consolidation during the period covered by this statement?

Yes [☐] No [☒ X]

4.2

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

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

5.

If the reporting entity is subject to a management agreement, including third-party administrator(s), managing general agent(s), attorney-in-fact, or similar agreement, have there been any significant changes regarding the terms of the agreement or principals involved?
If yes, attach an explanation.

Yes [☐] No [☒ X] N/A [☐]

6.1

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

12/31/2015

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

9.1

Are the senior officers (principal executive officer, principal financial officer, principal accounting officer or controller, or persons performing similar functions) of the reporting entity subject to a code of ethics, which includes the following standards?

Yes [☒ 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).

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GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

FINANCIAL

10.1 Does the reporting entity report any amounts due from parent, subsidiaries or affiliates on Page 2 of this statement?

Yes ☒ No ☐

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

\$487,536

INVESTMENT

11.1 Were any of the stocks, bonds, or other assets of the reporting entity loaned, placed under option agreement, or otherwise made available for use by another person? (Exclude securities under securities lending agreements.)

Yes ☐ No ☒

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

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

\$0

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

\$0

14.1 Does the reporting entity have any investments in parent, subsidiaries and affiliates?

Yes ☒ No ☐

14.2 If yes, please complete the following:

	1	2
	Prior Year End Book/Adjusted Carrying Value	Current Quarter Book/Adjusted Carrying Value
14.21 Bonds	\$0	\$0
14.22 Preferred Stock	0	0
14.23 Common Stock	181,621,050	188,642,679
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	\$188,642,679
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 ☒

15.2 If yes, has a comprehensive description of the hedging program been made available to the domiciliary state?

Yes ☐ No ☐

If no, attach a description with this statement.

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

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

\$0

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

\$0

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

\$0

17. Excluding items in Schedule E-Part 3-Special Deposits, real estate, mortgage loans and investments held physically in the reporting entity's offices, vaults or safety deposit boxes, were all stocks, bonds and other securities, owned throughout the current year held pursuant to a custodial agreement with a qualified bank or trust company in accordance with Section 1, III - General Examination Considerations, F. Outsourcing of Critical Functions, Custodial or Safekeeping Agreements of the NAIC *Financial Condition Examiners Handbook*?

Yes ☒ No ☐

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

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

17.3 Have there been any changes, including name changes, in the custodian(s) identified in 17.1 during the current quarter?

Yes ☐ No ☒

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

1	2	3	4
Old Custodian	New Custodian	Date of Change	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	2
Name of Firm or Individual	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 ☒

17.5098 For firms/individuals unaffiliated with the reporting entity (i.e., designated with a "U") listed in the table for Question 17.5, does the total assets under management aggregate to more than 50% of the reporting entity's assets?

Yes ☐ No ☒

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

1	2	3	4	5
Central Registration Depository Number	Name of Firm or Individual	Legal Entity Identifier (LEI)	Registered With	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 ☒ 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 [☒] | 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 [☒] | |
| | If yes, attach an explanation. | | | |
| 3.1 | Have any of the reporting entity's primary reinsurance contracts been canceled? | Yes [☐] | No [☒] | |
| 3.2 | If yes, give full and complete information thereto: | | | |

- 4.1 Are any of the liabilities for unpaid losses and loss adjustment expenses other than certain workers' compensation tabular reserves (see *Annual Statement Instructions* pertaining to disclosure of discounting for definition of "tabular reserves,") discounted at a rate of interest greater than zero? Yes [] No [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	2	3	4	5	6	7
NAIC Company Code	ID Number	Name of Reinsurer	Domiciliary Jurisdiction	Type of Reinsurer	Certified Reinsurer Rating (1 through 6)	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

		1	Direct Premiums Written		Direct Losses Paid (Deducting Salvage)		Direct Losses Unpaid	
			2	3	4	5	6	7
States, Etc.		Active Status	Current Year to Date	Prior Year to Date	Current Year to Date	Prior Year to Date	Current Year to Date	Prior Year to Date
1.	Alabama.....	AL.....L.....	2,977,050	2,231,597	1,887,841	795,472	3,256,495	3,857,142
2.	Alaska.....	AK.....L.....	3,028,309	3,567,563	786,344	971,733	9,216,321	7,400,539
3.	Arizona.....	AZ.....L.....	3,557,221	2,239,613	1,302,562	1,073,065	6,655,926	6,776,095
4.	Arkansas.....	AR.....L.....	2,031,093	1,863,540	2,451,630	2,503,555	4,982,306	6,515,482
5.	California.....	CA.....L.....	41,006,188	46,176,742	31,821,284	26,245,165	114,758,264	131,499,075
6.	Colorado.....	CO.....L.....	2,441,278	2,835,260	1,231,835	1,577,379	5,308,786	4,669,875
7.	Connecticut.....	CT.....L.....	2,747,284	2,476,779	1,717,762	9,069,443	12,805,579	12,950,162
8.	Delaware.....	DE.....L.....	371,450	2,016,651	3,230,972	4,817,174	26,867,279	25,103,526
9.	District of Columbia.....	DC.....L.....					(33)	46
10.	Florida.....	FL.....L.....	5,179,271	7,702,598	5,791,219	6,988,077	23,677,388	23,315,798
11.	Georgia.....	GA.....L.....	4,357,814	2,171,005	1,272,472	1,950,832	7,855,048	6,748,255
12.	Hawaii.....	HI.....L.....	9,073,721	8,572,039	3,370,533	6,138,011	16,377,361	14,950,490
13.	Idaho.....	ID.....L.....	4,080,042	4,411,416	1,022,480	916,118	6,445,961	5,473,912
14.	Illinois.....	IL.....L.....	5,075,516	4,805,559	3,310,294	3,321,151	15,775,574	19,046,100
15.	Indiana.....	IN.....L.....	3,771,239	2,744,410	1,282,900	1,205,287	7,342,411	5,307,652
16.	Iowa.....	IA.....L.....	1,382,288	745,060	612,726	850,340	4,739,842	6,420,721
17.	Kansas.....	KS.....L.....	6,085,807	5,306,939	3,755,305	1,314,534	8,462,372	14,961,243
18.	Kentucky.....	KY.....L.....	2,432,195	2,378,464	1,247,624	1,564,900	7,194,863	6,827,953
19.	Louisiana.....	LA.....L.....	3,858,790	3,470,812	1,184,537	702,080	4,796,341	3,332,847
20.	Maine.....	ME.....L.....	429,304	43,524	190,073	86,759	438,096	379,789
21.	Maryland.....	MD.....L.....	3,008,132	2,321,900	1,686,294	894,961	5,136,586	5,569,748
22.	Massachusetts.....	MA.....L.....	7,725,274	4,856,579	2,183,852	4,448,585	29,403,742	22,566,560
23.	Michigan.....	MI.....L.....	20,161	26,463	3,166		1,804	3,351
24.	Minnesota.....	MN.....L.....	2,398,234	2,253,461	878,814	654,664	5,215,610	3,760,741
25.	Mississippi.....	MS.....L.....	2,047,196	1,965,700	668,294	685,603	3,095,623	4,067,329
26.	Missouri.....	MO.....L.....	6,108,082	5,731,217	4,212,225	6,228,073	21,427,503	15,608,679
27.	Montana.....	MT.....L.....	2,289,234	2,349,667	1,258,672	1,245,227	3,244,292	2,960,843
28.	Nebraska.....	NE.....L.....	3,000,014	2,618,624	717,331	617,176	4,399,025	4,420,550
29.	Nevada.....	NV.....L.....	1,069,213	890,785	626,916	802,126	5,382,864	4,978,490
30.	New Hampshire.....	NH.....L.....	1,320,160	898,558	167,781	395,925	3,587,749	3,511,187
31.	New Jersey.....	NJ.....L.....	18,217	48,144	6,981	27,548	4,265	22,385
32.	New Mexico.....	NM.....L.....	1,025,007	254,521	816,213	954,887	1,589,987	1,450,020
33.	New York.....	NY.....L.....	29,849,865	25,519,638	6,229,392	13,685,969	54,886,830	40,055,369
34.	North Carolina.....	NC.....L.....	5,821,519	5,720,829	3,037,535	5,518,022	24,217,451	25,574,100
35.	North Dakota.....	ND.....L.....	259,179	177,433	701,681	201,708	1,258,188	820,206
36.	Ohio.....	OH.....L.....	9,294,460	7,802,751	2,470,551	2,663,610	16,459,094	12,569,760
37.	Oklahoma.....	OK.....L.....	3,058,409	3,283,544	804,097	724,215	5,111,366	4,063,153
38.	Oregon.....	OR.....L.....	967,269	631,442	301,796	1,118,215	1,917,786	2,223,534
39.	Pennsylvania.....	PA.....L.....	9,528,644	8,692,791	6,786,942	7,631,130	23,174,803	25,935,113
40.	Rhode Island.....	RI.....L.....	296,077	275,611	130,223	434,269	1,594,096	1,105,054
41.	South Carolina.....	SC.....L.....	3,342,595	1,075,473	2,523,768	2,896,500	10,137,489	6,731,170
42.	South Dakota.....	SD.....L.....	792,517	801,322	479,030	453,373	546,283	419,829
43.	Tennessee.....	TN.....L.....	6,566,381	6,060,244	2,662,480	5,488,861	37,077,364	24,832,744
44.	Texas.....	TX.....L.....	17,775,200	16,561,144	9,709,088	14,465,823	41,136,450	37,450,630
45.	Utah.....	UT.....L.....	7,363,987	7,050,504	5,253,433	1,607,923	9,716,339	7,192,241
46.	Vermont.....	VT.....L.....	958,856	(552,105)	213,048	361,431	2,557,326	2,252,666
47.	Virginia.....	VA.....L.....	3,986,663	3,873,764	2,259,742	2,805,030	11,474,230	10,699,506
48.	Washington.....	WA.....L.....	2,384,992	3,186,643	850,683	1,301,427	3,830,689	2,726,471
49.	West Virginia.....	WV.....L.....	44,309	168,874	33,602	53,056	717,939	1,140,145
50.	Wisconsin.....	WI.....L.....	5,552,321	4,442,808	2,669,026	1,042,593	10,724,829	7,910,787
51.	Wyoming.....	WY.....L.....	44,103	60,820	12,407		87,468	86,568
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.....	241,802,129	224,808,718	127,825,458	151,499,004	626,071,251	588,245,630

DETAILS OF WRITE-INS

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

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

(E) - Eligible - Reporting Entities eligible or approved to write Surplus Lines in the state (other than their state of domicile see DSLI); (D) - DSLI - Domestic Surplus Lines Insurer

(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	
Risiko Management Corporation	DE	31-1262960	
Dixie Terminal Corporation	OH	31-0823725	
GAI Holding Bermuda Ltd. ^	BMU	98-0606803	
GAI Indemnity, Ltd. #	GBR	98-0556144	
Neon Capital Limited	GBR		
Neon Holdings (U.K.) Limited	GBR		
Lavenham Underwriting Limited #	GBR	98-0412245	
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 (59%)	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	
QQAAgency 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 Brothers, Inc.	OH	31-1391777	
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
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	
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	OH	59-2840291	
Brothers Pennsylvanian Corporation	PA	25-1754638	
Brothers Property Management Corporation	OH	59-2840294	
Crescent Centre Apartments ^	OH	20-4498054	
Crop Managers Insurance Agency, Inc.	KS	31-1277904	
Dempsey & Siders Agency, Inc.	OH	31-0589001	
Eden Park Insurance Brokers, Inc.	CA	31-1341668	
El Aguila, Compañía de Seguros, S.A. de C.V. *	MEX		
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	
PLLS Canada Insurance Brokers Inc. (49%)	CAN	871850814	
Professional Risk Brokers, Inc.	IL	31-1293064	
One East Fourth, Inc.	OH	31-0686194	
Pioneer Carpet Mills, Inc.	OH	31-0883227	
TEJ Holdings, Inc.	OH	31-1119320	
Three East Fourth, Inc.	OH	31-0728327	

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

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
Q12	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..				Cai 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	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

Q12.1

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
0084	American Financial Group, Inc.	63312	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	
							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	59.000	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
			47-5618395				GA Key Lime, LLC	OH	NIA	Great American Insurance Company	Ownership	50.000	American Financial Group, Inc.	N	2

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

Q12.2

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
0084	American Financial Group, Inc.	67083...	20-4604276..				GALIC - Bay Bridge Marina, LLC.....	MD.....	NIA.....	Great American Life Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc.....	...N.....	
			31-1391777..				GALIC Brothers, Inc.....	OH.....	NIA.....	Great American Life Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc.....	...Y.....	
			26-3260520..				Manhattan National Holding Corporation.....	OH.....	NIA.....	Great American Life Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc.....	...Y.....	
			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.....	UIP.....	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.....	
	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.....	
	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.....	
	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.....	
	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.....	
	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.....	
	American Financial Group, Inc.	23426...	73-0773259..				Oklahoma Surety Company.....	OH.....	IA.....	Mid-Continent Casualty Company.....	Ownership.....	...100.000	American Financial Group, Inc.....	...N.....	
			34-1607394..				National Interstate Corporation.....	OH.....	UDP.....	Great American Holding, Inc.....	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.....
	American Financial Group, Inc.	32620...	34-1607395..				National Interstate Insurance Company.....	OH.....	RE.....	National Interstate Corporation.....	Ownership.....	...100.000	American Financial Group, Inc.....	...N.....	
	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.....	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

Q12.3

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
0084	American Financial Group, Inc.	41106...	43-1254631...				TransProtection Service Company.....	MO.....	DS.....	National Interstate Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc.....	...Y.....	
			95-3623282...				Triumphe Casualty Company.....	OH.....	DS.....	National Interstate Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc.....	...N.....	
	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.....	
	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.....	
	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.....	
			59-3409855...				Summit Holding Southeast, Inc.....	FL.....	NIA.....	Great American Holding, Inc.	Ownership.....	...100.000	American Financial Group, Inc.....	...N.....	
	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.....	
	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.....	
	American Financial Group, Inc.	16691...	31-0501234...				Great American Insurance Company.....	OH.....	IA.....	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.....	...100.000	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, Compañía de Seguros, S.A. de C.V....	MEX.....	IA.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc.....	...Y.....	
							Financidora de Primas Condor, S.A. de C.V....	MEX.....	NIA.....	El Aguila, Compañía de Seguros, S.A. de C.V.	Ownership.....	...99.000	American Financial Group, Inc.....	...N.....	
			39-1404033...				Farmers Crop Insurance Alliance, Inc.....	KS.....	NIA.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc.....	...Y.....	
			13-3628555...				FCIA Management Company, Inc.....	NY.....	NIA.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc.....	...Y.....	
							Foreign Credit Insurance Association.....	NY.....	OTH.....	Great American Insurance Company.....	Management.....		American Financial Group, Inc.....	...N.....	3.....
			81-0814136...				GAI Mexico Holdings, LLC.....	DE.....	NIA.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc.....	...N.....	
			31-1753938...				GAI Warranty Company.....	OH.....	NIA.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc.....	...Y.....	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
Q12.4	American Financial Group, Inc.	26832	31-1765544				GAI Warranty Company of Florida.....	FL.....	NIA.....	GAI Warranty Company.....	Ownership.....	...100.000	American Financial Group, Inc.....	...N.....	
			61-1329718				GAI Warranty Company of Canada Inc.....	CAN.....	NIA.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc.....	...Y.....	
			74-2693636				Global Premier Finance Company.....	OH.....	NIA.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc.....	...Y.....	
							Great American Agency of Texas, Inc.....	TX.....	NIA.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc.....	...Y.....	
			95-1542353				Great American Alliance Insurance Company...	OH.....	IA.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc.....	...N.....	
			15-6020948				Great American Assurance Company.....	OH.....	IA.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc.....	...N.....	
			61-0983091				Great American Casualty Insurance Company..	OH.....	IA.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc.....	...N.....	
			36-4079497				Great American Contemporary Insurance Company	OH.....	RE.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc.....	...N.....	
			31-0954439				Great American E & S Insurance Company.....	DE.....	IA.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc.....	...N.....	
			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.....	
			13-5539046				Great American Insurance Company of New York	NY.....	IA.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc.....	...N.....	
			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.....	
			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.....	
			31-1209419				Great American Security Insurance Company...	OH.....	IA.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc.....	...N.....	
			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.....	
			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.....	

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)	*
.....			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			4 Prior Year to Date Direct Loss Percentage
	1 Direct Premiums Earned	2 Direct Losses Incurred	3 Direct Loss Percentage	
1. Fire.....	6,682		0.000	
2. Allied lines.....	1,584,668	112,240	7.083	36.369
3. Farmowners multiple peril.....			0.000	
4. Homeowners multiple peril.....			0.000	
5. Commercial multiple peril.....	1,047,193	490,598	46.849	23.709
6. Mortgage guaranty.....			0.000	
8. Ocean marine.....			0.000	
9. Inland marine.....	2,515,166	1,043,670	41.495	32.290
10. Financial guaranty.....			0.000	
11.1. Medical professional liability - occurrence.....			0.000	
11.2. Medical professional liability - claims-made.....			0.000	
12. Earthquake.....		(80)	0.000	
13. Group accident and health.....			0.000	
14. Credit accident and health.....			0.000	
15. Other accident and health.....	14,021	86,432	616.442	147.869
16. Workers' compensation.....	45,128,638	23,947,703	53.065	60.422
17.1. Other liability-occurrence.....	23,067,816	28,850,887	125.070	43.747
17.2. Other liability-claims made.....	286,720	147,860	51.569	(351.848)
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.....	1,753,944	1,112,398	63.423	90.484
19.3, 19.4. Commercial auto liability.....	113,589,219	82,895,749	72.979	73.586
21. Auto physical damage.....	31,059,060	16,062,229	51.715	53.905
22. Aircraft (all perils).....			0.000	
23. Fidelity.....			0.000	
24. Surety.....	17,780	4,508	25.352	7.271
26. Burglary and theft.....	458	120	26.088	15.210
27. Boiler and machinery.....	25,437	93,350	366.985	
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.....	220,096,801	154,847,661	70.354	63.560
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.....	3,260	5,553	4,635
2. Allied lines.....	321,258	658,431	2,300,333
3. Farmowners multiple peril.....			
4. Homeowners multiple peril.....			
5. Commercial multiple peril.....	559,737	1,060,765	1,032,987
6. Mortgage guaranty.....			
8. Ocean marine.....			
9. Inland marine.....	1,417,136	2,853,394	2,717,813
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.....	(400)	(935)	(10,032)
16. Workers' compensation.....	14,760,538	30,427,939	35,308,847
17.1. Other liability-occurrence.....	11,503,164	27,858,514	22,307,210
17.2. Other liability-claims made.....	312,038	567,305	154,904
17.3. Excess workers' compensation.....			
18.1. Products liability-occurrence.....			
18.2. Products liability-claims made.....			
19.1 19.2. Private passenger auto liability.....	808,431	1,555,686	2,137,495
19.3 19.4. Commercial auto liability.....	69,016,756	136,530,829	119,599,047
21. Auto physical damage.....	21,595,584	40,229,747	39,203,927
22. Aircraft (all perils).....			
23. Fidelity.....			
24. Surety.....	21,300	24,950	28,339
26. Burglary and theft.....		924	924
27. Boiler and machinery.....	17,795	29,026	22,289
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.....	120,336,596	241,802,129	224,808,718
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

Q14

	1	2	3	4	5	6	7	8	9	10	11	12	13
Years in Which Losses Occurred	Prior Year-End Known Case Loss and LAE Reserves	Prior Year-End IBNR Loss and LAE Reserves	Total Prior Year-End Loss and LAE Reserves (Cols. 1 + 2)	2017 Loss and LAE Payments on Claims Reported as of Prior Year-End	2017 Loss and LAE Payments on Claims Unreported as of Prior Year-End	Total 2017 Loss and LAE Payments (Cols. 4 + 5)	Q.S. Date Known Case Loss and LAE Reserves on Claims Reported and Open as of Prior Year-End	Q.S. Date Known Case Loss and LAE Reserves on Claims Reported or Reopened Subsequent to Prior Year-End	Q.S. Date IBNR Loss and LAE Reserves	Total Q.S. Loss and LAE Reserves (Cols. 7 + 8 + 9)	Prior Year-End Known Case Loss and LAE Reserves Developed (Savings)/Deficiency (Cols. 4 + 7 minus Col. 1)	Prior Year-End IBNR Loss and LAE Reserves Developed (Savings)/Deficiency (Cols. 5 + 8 + 9 minus Col. 2)	Prior Year-End Total Loss and LAE Reserve Developed (Savings)/Deficiency (Cols. 11 + 12)
1. 2014 + Prior.....	82,605	90,389	172,994	26,209	235	26,444	68,828	35	77,685	146,548	12,432	(12,434)	(2)
2. 2015.....	44,685	58,235	102,920	16,370	826	17,196	38,625	227	46,872	85,724	10,310	(10,310)	0
3. Subtotals 2015 + Prior.....	127,290	148,624	275,914	42,579	1,061	43,640	107,453	262	124,557	232,272	22,742	(22,744)	(2)
4. 2016.....	42,615	106,762	149,377	23,254	2,216	25,470	40,949	1,028	81,930	123,907	21,588	(21,588)	0
5. Subtotals 2016 + Prior.....	169,905	255,386	425,291	65,833	3,277	69,110	148,402	1,290	206,487	356,179	44,330	(44,332)	(2)
6. 2017.....	XXX.....	XXX.....	XXX.....	XXX.....	17,019	17,019	XXX.....	19,284	66,221	85,505	XXX.....	XXX.....	XXX.....
7. Totals.....	169,905	255,386	425,291	65,833	20,296	86,129	148,402	20,574	272,708	441,684	44,330	(44,332)	(2)
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. ....26.091 %	2. ....(17.359)%	3. ....(0.000)%
											Col. 13, Line 7 Line 8		
											4. ....(0.001)%		

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.

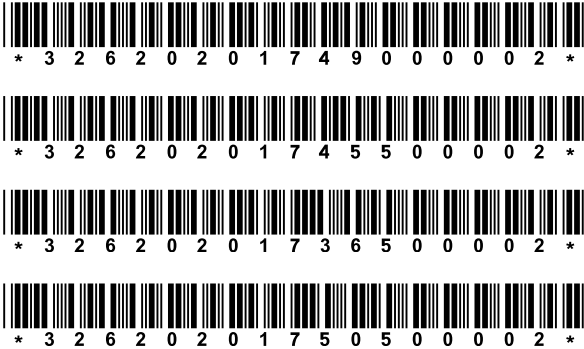
The data for this supplement is not required to be filed.
2.

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:



National Interstate Insurance Company

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.....	304,075	.....	304,075	534,436
2597. Summary of remaining write-ins for Line 25.....	304,075	0	304,075	534,436

National Interstate Insurance Company
SCHEDULE A - VERIFICATION
Real Estate

	1	2
	Year to Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	18,627,795	16,600,385
2. Cost of acquired:		
2.1 Actual cost at time of acquisition.....	5,144,311	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.....	319,658	594,572
9. Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8).....	23,472,559	18,627,795
10. Deduct total nonadmitted amounts.....		
11. Statement value at end of current period (Line 9 minus Line 10).....	23,472,559	18,627,795

SCHEDULE B - VERIFICATION
Mortgage Loans

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

NONE

SCHEDULE BA - VERIFICATION
Other Long-Term Invested Assets

	1	2
	Year to Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	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.....	1,070,660	2,978,718
3. Capitalized deferred interest and other.....		
4. Accrual of discount.....		
5. Unrealized valuation increase (decrease).....	3,249,406	3,561,543
6. Total gain (loss) on disposals.....	1,662,897	2,519,805
7. Deduct amounts received on disposals.....	7,216,014	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).....	34,888,277	36,121,328
12. Deduct total nonadmitted amounts.....		
13. Statement value at end of current period (Line 11 minus Line 12).....	34,888,277	36,121,328

SCHEDULE D - VERIFICATION
Bonds and Stocks

	1	2
	Year to Date	Prior Year Ended December 31
1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year.....	939,938,944	899,362,554
2. Cost of bonds and stocks acquired.....	183,927,239	244,294,989
3. Accrual of discount.....	581,029	3,165,627
4. Unrealized valuation increase (decrease).....	9,499,977	17,453,817
5. Total gain (loss) on disposals.....	1,504,369	2,787,134
6. Deduct consideration for bonds and stocks disposed of.....	110,742,785	215,634,130
7. Deduct amortization of premium.....	1,831,023	4,913,703
8. Total foreign exchange change in book/adjusted carrying value.....		
9. Deduct current year's other-than-temporary impairment recognized.....	270,389	6,577,342
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	1,022,607,360	939,938,944
11. Deduct total nonadmitted amounts.....	431,806	266,691
12. Statement value at end of current period (Line 10 minus Line 11).....	1,022,175,555	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

	1	2	3	4	5	6	7	8
NAIC Designation	Book/Adjusted Carrying Value Beginning of Current Quarter	Acquisitions During Current Quarter	Dispositions During Current Quarter	Non-Trading Activity During Current Quarter	Book/Adjusted Carrying Value End of First Quarter	Book/Adjusted Carrying Value End of Second Quarter	Book/Adjusted Carrying Value End of Third Quarter	Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. NAIC 1 (a).....	700,453,096	145,116,310	130,837,688	(1,416,941)	700,453,096	713,314,777		674,656,787
2. NAIC 2 (a).....	87,478,430	2,000,000	2,716,252	400,889	87,478,430	87,163,067		81,033,256
3. NAIC 3 (a).....	11,860,118		1,100,451	373,880	11,860,118	11,133,546		12,185,991
4. NAIC 4 (a).....	2,037,811		503,661	1,178	2,037,811	1,535,328		2,052,005
5. NAIC 5 (a).....	1,621,826	2,600	1,419	180,285	1,621,826	1,803,291		1,690,541
6. NAIC 6 (a).....	6,462		6,461	0	6,462	2		6,792
7. Total Bonds.....	803,457,743	147,118,910	135,165,932	(460,709)	803,457,743	814,950,011	0	771,625,371
PREFERRED STOCK								
8. NAIC 1.....	4,253,543			60,678	4,253,543	4,314,221		4,162,475
9. NAIC 2.....	7,710,300			215,250	7,710,300	7,925,550		7,458,400
10. NAIC 3.....	3,292,805			(7)	3,292,805	3,292,798		3,292,813
11. NAIC 4.....	140,253				140,253	140,253		140,253
12. NAIC 5.....						0		
13. NAIC 6.....	9,775				9,775	9,775		9,775
14. Total Preferred Stock.....	15,406,676	0	0	275,920	15,406,676	15,682,596	0	15,063,715
15. Total Bonds and Preferred Stock.....	818,864,419	147,118,910	135,165,932	(184,789)	818,864,419	830,632,608	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 \$.....28,671,449; 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.....	28,674,395	XXX.....	28,674,395	92,309	.....

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.....	74,343,539	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.....	105,059,306	154,111,681
7. Deduct amortization of premium.....	12,098	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).....	28,674,395	59,402,184
11. Deduct total nonadmitted amounts.....	.....	.....
12. Statement value at end of current period (Line 10 minus Line 11).....	28,674,395	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..	04/15/2017....	Snavelly Building Co.....	802,602	.....	.....802,602	.....
Land and Office Building - Construction in progress.....	Richfield.....	OH..	05/15/2017....	Snavelly Building Co.....	1,086,479	.....	.....1,086,479	.....
Land and Office Building - Construction in progress.....	Richfield.....	OH..	05/15/2017....	Gardiner Trane.....	31,500	.....	.....31,500	.....
Land and Office Building - Construction in progress.....	Richfield.....	OH..	05/15/2017....	Ritenour Group.....	60,000	.....	.....60,000	.....
Land and Office Building - Construction in progress.....	Richfield.....	OH..	05/15/2017....	Kaczmar Group.....	95,345	.....	.....95,345	.....
Land and Office Building - Construction in progress.....	Richfield.....	OH..	06/15/2017....	Snavelly Building Co.....	1,021,498	.....	.....1,021,498	.....
0199999. Totals.....					3,097,424	0	3,097,424	0
0399999. Totals.....					3,097,424	0	3,097,424	0

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

QE02

SCHEDULE B - PART 3

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

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

NONE

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4									
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation	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
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated												
000000 00 0	PRIMUS CAPITAL FUND VII LP.....	CLEVELAND.....	OH...	PRIMUS CAPITAL FUND VII, LP.....	.....	12/31/2012....	1	.....	.....1,070,660	.....	.....2,111,140	2.830
1599999	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated.....							0	1,070,660	0	2,111,140	XXX.....
4499999	Subtotal - Unaffiliated.....							0	1,070,660	0	2,111,140	XXX.....
4699999	Totals.....							0	1,070,660	0	2,111,140	XXX.....

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Changes in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V. (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated																			
000000 00 0	ANCORA MERGER ARBITRAGE FUND LP.....	Cleveland.....	OH.	Liquidation by National Interstate Insurance Company	05/01/2012	04/21/2017	5,848,179	(848,179)	.....	.....	.....	.....(848,179)	.....	.....5,000,000	1,959,141	.....	.....815,721	815,721	.....
000000 00 0	PRIMUS CAPITAL FUND VII LP.....	Cleveland.....	OH.	PRIMUS CAPITAL FUND VII, LP.....	12/31/2012	06/30/2017	32,664	.....	.....	.....	.....	.....0	.....	.....32,664	32,664	.....	.....32,664	32,664	.....
000000 00 0	FORT WASHINGTON PRIVATE EQUITY OPPORTUNITIES FUND III, LP	CINCINNATI.....	OH.	FORT WASHINGTON INVESTMENT ADVISORS, INC	06/30/2014	05/12/2017	125,000	.....	.....	.....	.....	.....0	.....	.....125,000	125,000	.....	.....	.....0	.....
1599999	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated.....						6,005,843	(848,179)	0	0	0	(848,179)	0	5,157,664	2,116,805	0	848,385	848,385	0
4499999	Subtotal - Unaffiliated.....						6,005,843	(848,179)	0	0	0	(848,179)	0	5,157,664	2,116,805	0	848,385	848,385	0
4699999	Totals.....						6,005,843	(848,179)	0	0	0	(848,179)	0	5,157,664	2,116,805	0	848,385	848,385	0

SCHEDULE D - PART 3

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

1			2			3	4	5			6	7	8	9	10
CUSIP Identification			Description			Foreign	Date Acquired	Name of Vendor			Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
Bonds - U.S. Special Revenue and Special Assessment															
20775C	TU	8	CONNECTICUT ST HSG C-1 3.40 11/15/2032.....				04/26/2017.....	JP MORGAN SECURITIES INC.....				1,000,000	1,000,000		1FE.....
3136AT	JR	6	FNR 2016-49 PA PAC 3.00 09/25/45.....				05/24/2017.....	ANCORA ADVISORS LLC.....				1,515,848	1,477,750	3,571	1.....
3136AV	V9	7	FNR 2017-22 BE SEQ AD 3.50 08/25/40.....				04/26/2017.....	ANCORA ADVISORS LLC.....				1,439,939	1,385,389	3,637	1.....
3136AW	JZ	1	FNR 2017-31 QA PAC 3.50 11/25/45.....				05/24/2017.....	RAYMOND JAMES & ASSOCIATES.....				1,595,527	1,534,621	4,327	1.....
3138ES	B8	0	FNCT PL AL9962 PT 3.50 01/01/36.....				04/26/2017.....	RAYMOND JAMES & ASSOCIATES.....				1,013,439	968,061	2,541	1.....
54627D	BX	8	LOUISIANA ST HSG CORP 2.875 11/01/2038.....				04/18/2017.....	JP MORGAN SECURITIES INC.....				2,000,000	2,000,000		1FE.....
647200	5U	4	NEW MEXICO MTGE A-2 2.98 08/01/2038.....				05/03/2017.....	RBC CAPITAL MARKETS.....				2,000,000	2,000,000		1FE.....
658207	TX	3	NC HSG FIN 38-B 3.85 07/01/2037.....				05/17/2017.....	RBC CAPITAL MARKETS.....				1,000,000	1,000,000		1FE.....
658207	TZ	8	NC HSG FIN 38-B 4.00 07/01/2047.....				05/17/2017.....	RBC CAPITAL MARKETS.....				1,086,240	1,000,000		1FE.....
658909	MA	1	ND HSG FIN AGY A 4.00 07/01/2047.....				04/05/2017.....	RBC CAPITAL MARKETS.....				1,080,380	1,000,000		1FE.....
686087	VE	4	OR HSG & CMNTY A 4.00 07/01/2047.....				05/03/2017.....	JP MORGAN SECURITIES INC.....				2,167,500	2,000,000		1FE.....
83756C	QK	4	SD HSG DEV REF B 3.70 11/01/2036.....				05/16/2017.....	CITIGROUP.....				1,000,000	1,000,000		1FE.....
880461	NP	9	TN HSG FIN AGY 2A 4.00 01/01/2042.....				05/18/2017.....	CITIGROUP.....				1,084,100	1,000,000		1FE.....
880461	PS	1	TN HSG FIN AGY B2 3.70 07/01/2036.....				05/18/2017.....	CITIGROUP.....				1,000,000	1,000,000		1FE.....
88275F	PA	1	TX ST DEPT OF HSG & CMNTY C 3.10 9/1/47.....				06/08/2017.....	RAMIREZ AND COMPANY.....				1,000,000	1,000,000		1FE.....
896221	AD	0	TRIMBLE CNTY KY A 3.75 06/01/2033.....				05/18/2017.....	JP MORGAN SECURITIES INC.....				1,000,000	1,000,000		1FE.....
92812V	MA	1	VA HSG DEV AUTH A 3.125 11/25/2039.....				05/24/2017.....	WELLS FARGO BROKERAGE SERVICES.....				2,000,000	2,000,000	2,083	1FE.....
98322Q	MK	0	WY CMNTY DEV HSG 3.45 12/01/2032.....				04/26/2017.....	BANC OF AMERICA SECURITIES.....				1,000,000	1,000,000		1FE.....
3199999. Total - Bonds - U.S. Special Revenue and Special Assessments.....												23,982,973	23,365,822	16,159	XXX.....
Bonds - Industrial and Miscellaneous															
000366	AA	2	AASET 2017-1A A ABS SNR 3.967 05/16/2042.....				05/25/2017.....	GOLDMAN SACHS.....				999,995	1,000,000		1FE.....
000823	AA	2	ABPCI 2017-1A A1 CLO SSNR FLT 07/20/2029.....			C.....	06/02/2017.....	NATIXIS.....				2,000,000	2,000,000		1FE.....
037833	CU	2	APPLE INC 2.85 05/11/2024.....				05/04/2017.....	GOLDMAN SACHS.....				2,997,150	3,000,000		1FE.....
05352N	AA	0	AVNT 2017-A A ABS SSNR 2.41 03/15/2021.....				04/26/2017.....	JP MORGAN SECURITIES INC.....				1,999,899	2,000,000		1FE.....
05584A	AA	8	HGVGI 2017-1A A ABS SNR 2.94 05/25/2029.....				04/04/2017.....	BANC OF AMERICA SECURITIES.....				499,873	500,000		1FE.....
05682Q	AE	6	BCC 2017-1A A2 CLO SNR FLT 07/20/30.....			C.....	06/13/2017.....	CITIGROUP.....				500,000	500,000		1FE.....
09626Q	AQ	0	BLUEM 2014-2A B2R CLO MEZ 3.14 07/20/26.....			C.....	06/26/2017.....	JP MORGAN SECURITIES INC.....				1,000,000	1,000,000		1FE.....
12480V	AG	0	CBAM 2017-1A B CLO MEZ FLT 07/20/30.....				06/08/2017.....	CITIGROUP.....				1,000,000	1,000,000		1FE.....
12528A	AL	9	CFIP 2013-1A AR CLO SSNR FLT 04/20/29.....				04/11/2017.....	WELLS FARGO BROKERAGE SERVICES.....				900,000	900,000		1FE.....
13875E	AN	4	CANYC 2014-2A AJ CLO SNR FLT 04/15/29.....				04/07/2017.....	JP MORGAN SECURITIES INC.....				1,000,000	1,000,000		1FE.....
14315J	AE	9	CGMS 2017-2A A2A CLO MEZ FLT 07/20/31.....				05/18/2017.....	CITIGROUP.....				1,300,000	1,300,000		1FE.....
14315J	AN	9	CGMS 2017-2A A2B CLO MEZ 3.90 07/20/31.....				05/18/2017.....	CITIGROUP.....				1,000,000	1,000,000		1FE.....
15136W	AX	2	CECLO 2013-20A B2R CLO MEZ FLT 01/25/26.....				04/17/2017.....	BANC OF AMERICA SECURITIES.....				1,000,000	1,000,000		1FE.....
15673G	AA	6	CERB 2017-2A A1 CLO SSNR FLT 07/15/29.....				05/17/2017.....	WELLS FARGO BROKERAGE SERVICES.....				1,000,000	1,000,000		1FE.....
233851	CS	1	DAIMLER FINANCE 2.85 01/06/2022.....				05/02/2017.....	CITIGROUP.....				2,324,270	2,305,000	21,715	1FE.....
25755T	AG	5	DPABS 2017-1A A2II ABS SNR 3.082 07/47.....				06/12/2017.....	GUGGENHEIM CAPITAL MARKET.....				2,000,000	2,000,000		2AM.....
263534	CL	1	DUPONT EI NEMOURS 2.20 05/01/2020.....				04/27/2017.....	CS FIRST BOSTON.....				3,016,678	3,020,000		1FE.....
28851Q	AA	1	ECLO 2017-1A A CLO SSNR FLT 07/15/27.....				05/17/2017.....	CITIGROUP.....				2,000,000	2,000,000		1FE.....
38172X	AG	4	GOCAP 2013-16A A1R CLO SSNR FLT 07/25/29.....			C.....	06/23/2017.....	WELLS FARGO BROKERAGE SERVICES.....				250,000	250,000		1FE.....
38172X	AJ	8	GOCAP 2013-16A A2R CLO SNR FLT 07/25/29.....			C.....	06/23/2017.....	WELLS FARGO BROKERAGE SERVICES.....				700,000	700,000		1FE.....
40139L	AD	5	GUARDIAN LIFE 2.50 05/08/2022.....				05/03/2017.....	DEUTSCHE BANK.....				2,446,913	2,450,000		1FE.....
40538C	AU	4	HLA 2014-1A B2R CLO MEZ 3.4109 04/18/26.....			C.....	06/16/2017.....	MIZUHO SEC USA.....				1,000,000	1,000,000		1Z.....
42806D	BC	2	HERTZ 2016-4A A ABS SSNR 2.65 07/25/2022.....				05/16/2017.....	CS FIRST BOSTON.....				976,563	1,000,000	1,767	1FE.....
44929F	AQ	5	ICG 2014-3A A1BR CLO SSNR 2.97 01/25/27.....				04/27/2017.....	CITIGROUP.....				1,000,000	1,000,000	3,189	1FE.....
46627M	CY	1	JPALT 2006-A1 3A1 SEQ SSNR CSTR 03/25/36.....				04/06/2017.....	AMHERST SECURITIES CORP.....				211,335	229,167	218	1FM.....
48274T	AK	0	KVK 2015-1A BR CLO MEZ FLT 05/20/2027.....				05/10/2017.....	GOLDMAN SACHS.....				1,000,000	1,000,000		1FE.....

QE04

SCHEDULE D - PART 3

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

1			2	3	4	5	6	7	8	9	10
CUSIP Identification			Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
532457	BQ	0	ELI LILLY & CO 2.35 05/15/2022.....		05/04/2017.....	JP MORGAN SECURITIES INC.....		3,050,387	3,055,000		1FE.....
54303P	AQ	8	LONGF 2013-1A ARR CLO SSNR FLT 04/15/29.....		04/07/2017.....	CITIGROUP.....		970,000	970,000		1FE.....
55818Y	BE	0	MDPK 2015-17A B1R CLO MEZ FLT 07/21/2030.....		05/23/2017.....	MORGAN STANLEY.....		1,000,000	1,000,000		1FE.....
59020U	TC	9	MLCC 2005-A A2 SEQ SNR FLT 03/25/2030.....		05/02/2017.....	BANC OF AMERICA SECURITIES.....		402,769	420,921	218	1FM.....
59801W	AC	0	MIDO 2017-7A A2 CLO SNR FLT 07/15/2029.....	C.....	06/02/2017.....	GOLDMAN SACHS.....		1,000,000	1,000,000		1Z.....
67091C	AS	1	NXTC 2014-1A B1R CLO MEZ FLT 04/23/2026.....		06/23/2017.....	WELLS FARGO BROKERAGE SERVICES.....		1,000,000	1,000,000		1FE.....
67097L	AB	2	OCP 2017-13A A1B CLO SNR FLT 07/15/30.....		06/16/2017.....	NATIXIS.....		995,500	1,000,000		1Z.....
67097L	AF	3	OCP 2017-13A A2B CLO MEZ 3.7982 07/30.....		06/16/2017.....	NATIXIS.....		1,000,000	1,000,000		1FE.....
67107F	AQ	0	OZLM 2014-8A A1BR CLO SSNR 2.74 10/17/26.....		05/16/2017.....	BANC OF AMERICA SECURITIES.....		1,000,000	1,000,000		1FE.....
67590A	BB	7	OCT14 2012-1A A1BR CLO SSNR FLT 07/15/29.....		05/09/2017.....	CITIGROUP.....		985,000	985,000		1FE.....
713448	DT	2	PEPSICO INC 2.25 05/02/2022.....		04/27/2017.....	JP MORGAN SECURITIES INC.....		3,902,102	3,910,000		1FE.....
71424#	AA	3	PERMIAN HOLDCO 2 14.00 10/15/2021.....		06/30/2017.....	Capitalized Interest.....		2,600	2,600		5*.....
81881L	AN	7	SHACK 2014-6A B2R CLO MEZ 3.46 07/17/26.....		04/07/2017.....	MORGAN STANLEY.....		500,000	500,000		1FE.....
81881V	AU	9	SHACK 2014-5A B2R3 CLO MEZ 3.50 05/07/26.....		04/26/2017.....	MORGAN STANLEY.....		500,000	500,000		1FE.....
85022W	AA	2	SCFT 2016-AA A ABS SSNR 3.05 04/25/2029.....		05/11/2017.....	BANC OF AMERICA SECURITIES.....		2,148,328	2,136,311	3,801	1FE.....
85816B	CQ	1	STCR 2015-1A BR CLO MEZ FLT 05/22/2029.....		05/12/2017.....	MIZUHO SEC USA.....		1,000,000	1,000,000		1FE.....
87248T	AB	1	TICP 2017-7A AJ CLO SNR FLT 07/15/29.....	C.....	06/12/2017.....	BANC OF AMERICA SECURITIES.....		1,000,000	1,000,000		1FE.....
882508	BB	9	TEXAS INSTRUMENTS INC 2.625 05/15/2024.....		04/27/2017.....	MORGAN STANLEY.....		2,604,814	2,625,000		1FE.....
88606W	AA	0	TBOLT 2017-A A ABS SSNR 4.212 05/17/2032.....		04/25/2017.....	BANC OF AMERICA SECURITIES.....		999,958	1,000,000		1FE.....
89531F	AE	7	TREST 2017-1A A2 CLO MEZ FLT 07/25/29.....	C.....	06/14/2017.....	NATIXIS.....		500,000	500,000		1Z.....
904764	AX	5	UNILEVER CAPITAL CORP 2.60 05/05/2024.....		05/02/2017.....	MORGAN STANLEY.....		4,009,784	4,050,000		1FE.....
913017	CN	7	UNITED TECH CORP 2.80 05/04/2024.....		05/01/2017.....	CITIGROUP.....		4,520,578	4,530,000		1FE.....
92257L	AB	6	VCC 2017-1 AFX ABS SSNR 3.00 05/25/2047.....		05/08/2017.....	CITIGROUP.....		991,384	991,649	3,333	1FE.....
92915Q	AE	3	VOYA 2017-3A A1B CLO SNR FLT 07/20/30.....	C.....	06/13/2017.....	CITIGROUP.....		1,000,000	1,000,000		1FE.....
94945P	AA	3	WLKRG 2017-AA A ABS SNR 2.82 06/15/33.....		06/15/2017.....	BANC OF AMERICA SECURITIES.....		999,899	1,000,000		1FE.....
95168Q	AR	1	WSTC 2013-1A A2BR CLO MEZ 11/07/2025.....		04/28/2017.....	NOMURA SECURITIES INTL.....		1,000,000	1,000,000		1FE.....
98886Y	AR	9	ZAIS2 2014-2A A1BR CLO SSNR 2.92 07/26.....		04/10/2017.....	GOLDMAN SACHS.....		1,000,000	1,000,000		1FE.....
98954R	AK	6	ZIGG 2014-1A B2R CLO MEZ 3.88 04/17/2029.....		04/12/2017.....	BANC OF AMERICA SECURITIES.....		1,000,000	1,000,000		1FE.....
3899999. Total - Bonds - Industrial and Miscellaneous.....								73,205,776	73,330,647	34,240	XXX.....
8399997. Total - Bonds - Part 3.....								97,188,749	96,696,470	50,400	XXX.....
8399999. Total - Bonds.....								97,188,749	96,696,470	50,400	XXX.....
Common Stocks - Industrial and Miscellaneous											
29278N	10	3	ENERGY TRANSFER PARTNERS LP.....		04/28/2017.....	Stock Merger 29273R109.....	54,000.000	1,292,760	XXX		L.....
D18190	89	8	DEUTSCHE BANK AG-REGISTERED.....	D.....	03/30/2017.....	Exchanged - adjustment.....		(5,800)	XXX		L.....
9099999. Total - Common Stocks - Industrial and Miscellaneous.....								1,286,960	XXX	0	XXX.....
Common Stocks - Mutual Funds											
37950E	22	6	GLOBAL X MLP & ENERGY INFRAS.....		06/13/2017.....	ANCORA ADVISORS LLC.....	6,658.000	91,104	XXX		L.....
921946	40	6	VANGUARD HIGH DVD YIELD ETF.....		06/13/2017.....	ANCORA ADVISORS LLC.....	3,453.000	273,781	XXX		L.....
921946	79	4	VANGUARD INT HIGH DVD YLD IN.....		06/13/2017.....	ANCORA ADVISORS LLC.....	2,061.000	130,270	XXX		L.....
922042	71	8	VANGUARD FTSE ALL WO X-US SC.....		06/13/2017.....	ANCORA ADVISORS LLC.....	920.000	100,213	XXX		L.....
922042	77	5	VANGUARD FTSE ALL-WORLD EX-U.....		06/13/2017.....	ANCORA ADVISORS LLC.....	2,585.000	131,001	XXX		L.....
922908	36	3	VANGUARD S&P 500 ETF.....		06/13/2017.....	ANCORA ADVISORS LLC.....	931.000	208,719	XXX		L.....
922908	55	3	VANGUARD REIT ETF.....		06/13/2017.....	ANCORA ADVISORS LLC.....	1,077.000	90,998	XXX		L.....
922908	65	2	VANGUARD EXTENDED MARKET ETF.....		06/13/2017.....	ANCORA ADVISORS LLC.....	383.000	39,419	XXX		L.....
9299999. Total - Common Stocks - Mutual Funds.....								1,065,505	XXX	0	XXX.....
9799997. Total - Common Stocks - Part 3.....								2,352,465	XXX	0	XXX.....

QE04.1

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
9799999	Total - Common Stocks.....					2,352,465	XXX	0	XXX.....
9899999	Total - Preferred and Common Stocks.....					2,352,465	XXX	0	XXX.....
9999999	Total - Bonds, Preferred and Common Stocks.....					99,541,214	XXX	50,400	XXX.....

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

SCHEDULE D - PART 4

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

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
											11	12	13	14	15							
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
Bonds - U.S. Government																						
36241L	S7	2		GNJO PL 783242 PT 3.00 02/15/2026.....	06/15/2017.	MBS Paydown.....	24,230	24,230	25,519	24,765	.....	.....(56)	.....	.....(56)	.....	.....24,230	.....	.....	.....0	309	02/15/2026.	1.....
38373A	D9	4		GNR 2009-69 PV PAC 4.00 08/20/2039.....	06/20/2017.	MBS Paydown.....	3,789	3,789	3,985	3,950	.....	.....(21)	.....	.....(21)	.....	.....3,789	.....	.....	.....0	64	08/20/2039.	1.....
38375C	6N	5		GNR 2012-116 PG PAC 2.00 10/20/2040.....	06/20/2017.	MBS Paydown.....	17,800	17,800	18,270	18,093	.....	.....(97)	.....	.....(97)	.....	.....17,800	.....	.....	.....0	165	10/20/2040.	1.....
38375G	2G	5		GNR 2012-102 DN SEQ 1.50 09/20/2040..	06/20/2017.	MBS Paydown.....	38,878	38,878	38,853	38,851	.....	.....(58)	.....	.....(58)	.....	.....38,878	.....	.....	.....0	249	09/20/2040.	1.....
38376E	VJ	1		GNR 2009-110 AB SEQ 4.00 04/16/2039...	06/16/2017.	MBS Paydown.....	18,047	18,047	18,909	18,627	.....	.....(199)	.....	.....(199)	.....	.....18,047	.....	.....	.....0	298	04/16/2039.	1.....
38376X	L5	0		GNR 2010-31 AP PAC 4.00 08/20/38.....	06/20/2017.	MBS Paydown.....	50,583	50,583	52,629	51,558	.....	.....(379)	.....	.....(379)	.....	.....50,583	.....	.....	.....0	845	08/20/2038.	1.....
38377E	NN	0		GNR 2010-42 NH PAC 4.00 04/20/39.....	06/20/2017.	MBS Paydown.....	29,375	29,375	30,485	29,954	.....	.....(152)	.....	.....(152)	.....	.....29,375	.....	.....	.....0	492	04/20/2039.	1.....
38377K	FN	5		GNR 2010-115 NW PAC 3.50 01/20/38.....	06/20/2017.	MBS Paydown.....	281,007	281,007	299,744	282,784	.....	.....71	.....	.....71	.....	.....281,007	.....	.....	.....0	4,039	01/20/2038.	1.....
38377L	ZD	3		GNR 2010-127 NH PAC 3.00 02/20/39.....	06/20/2017.	MBS Paydown.....	48,025	48,025	49,474	48,815	.....	.....(86)	.....	.....(86)	.....	.....48,025	.....	.....	.....0	601	02/20/2039.	1.....
38378T	AF	7		GNR 2013-71 GA PAC 2.50 07/20/2041.....	06/20/2017.	MBS Paydown.....	32,985	32,985	33,082	33,043	.....	.....(49)	.....	.....(49)	.....	.....32,985	.....	.....	.....0	360	07/20/2041.	1.....
38379X	KD	1		GNR 2016-83 AP 3.00 10/20/2045.....	06/20/2017.	MBS Paydown.....	37,345	37,345	38,950	38,846	.....	.....669	.....	.....669	.....	.....37,345	.....	.....	.....0	470	10/20/2045.	1.....
0599999.	Total - Bonds - U.S. Government.....						582,063	582,063	609,899	589,286	0	(359)	0	(359)	0	582,063	0	0	0	7,892	XXX	XXX
Bonds - U.S. Special Revenue and Special Assessment																						
196479	TZ	2		CO HSG SF PR I AA 5.00 11/01/2028.....	05/01/2017.	Sinking Fund Redemption.....	25,000	25,000	27,074	26,177	.....	.....(885)	.....	.....(885)	.....	.....25,000	.....	.....	.....0	625	11/01/2028.	1FE.....
19647P	BA	0		CO ST HSG FIN AUTH MF I 3.20 02/01/2044.....	06/01/2017.	MBS Paydown.....	4,422	4,422	4,422	4,422	.....	.....	.....	.....0	.....	.....4,422	.....	.....	.....0	58	02/01/2044.	1FE.....
20775B	N8	5		CT ST HSG FIN AUTH B-2 4.00 11/15/2032.....	06/15/2017.	Partial Call @ 100.00.....	40,000	40,000	42,580	41,758	.....	.....(1,758)	.....	.....(1,758)	.....	.....40,000	.....	.....	.....0	832	11/15/2032.	1FE.....
30769Q	AA	8		FARMER MAC GTD 5.125 04/19/2017.....	04/19/2017.	Maturity.....	3,620,000	3,620,000	3,928,638	3,635,438	.....	.....(15,438)	.....	.....(15,438)	.....	.....3,620,000	.....	.....	.....0	92,763	04/19/2017.	1.....
3128M1	CK	3		FGCI G11974 PT 5.50 05/01/2021.....	06/15/2017.	MBS Paydown.....	5,987	5,987	6,072	6,011	.....	.....(14)	.....	.....(14)	.....	.....5,987	.....	.....	.....0	135	05/01/2021.	1.....
3128MB	DN	4		FGCI G12609 PT 5.50 04/01/2022.....	06/15/2017.	MBS Paydown.....	8,447	8,447	8,605	8,496	.....	.....338	.....	.....338	.....	.....8,447	.....	.....	.....0	195	04/01/2022.	1.....
3128MM	UM	3		FG G18587 PT 3.00 02/01/2031.....	06/15/2017.	MBS Paydown.....	58,886	58,886	61,959	61,780	.....	.....(276)	.....	.....(276)	.....	.....58,886	.....	.....	.....0	741	02/01/2031.	1.....
3128P7	5B	5		FG C91742 PT 3.50 01/01/2034.....	06/15/2017.	MBS Paydown.....	104,255	104,255	111,781	111,728	.....	.....(1,530)	.....	.....(1,530)	.....	.....104,255	.....	.....	.....0	1,544	01/01/2034.	1.....
3128P7	7L	1		FG C91799 3.50 11/01/2034.....	06/15/2017.	MBS Paydown.....	79,815	79,815	83,482	83,436	.....	.....854	.....	.....854	.....	.....79,815	.....	.....	.....0	1,123	11/01/2034.	1.....
3128P7	Q6	3		FG C91377 4.50 06/01/2031.....	06/15/2017.	MBS Paydown.....	86,721	86,721	93,767	93,701	.....	.....(1,686)	.....	.....(1,686)	.....	.....86,721	.....	.....	.....0	1,623	06/01/2031.	1.....
3128P7	QN	6		FGTW PL C91361 4 03/01/31.....	06/15/2017.	MBS Paydown.....	55,250	55,250	59,014	.....	.....	.....(959)	.....	.....(959)	.....	.....55,250	.....	.....	.....0	547	03/01/2031.	1.....
3128P7	W5	8		FG C91568 PT 3.00 10/01/2032.....	06/15/2017.	MBS Paydown.....	54,394	54,394	57,250	57,205	.....	.....685	.....	.....685	.....	.....54,394	.....	.....	.....0	695	10/01/2032.	1.....
3128P7	XX	6		FG C91594 3.00 01/01/2033.....	06/15/2017.	MBS Paydown.....	55,477	55,477	58,337	58,287	.....	.....833	.....	.....833	.....	.....55,477	.....	.....	.....0	681	01/01/2033.	1.....
3128PV	BS	8		FG J15449 PT 4.00 05/01/2026.....	06/15/2017.	MBS Paydown.....	46,262	46,262	49,355	49,297	.....	.....(220)	.....	.....(220)	.....	.....46,262	.....	.....	.....0	779	05/01/2026.	1.....
31294L	6V	0		FGCI E02684 PT 4.50 03/01/25.....	06/15/2017.	MBS Paydown.....	18,138	18,138	19,011	18,513	.....	.....7	.....	.....7	.....	.....18,138	.....	.....	.....0	344	03/01/2025.	1.....
3132J4	H3	6		FG G30949 PT 3.50 08/01/2036.....	06/15/2017.	MBS Paydown.....	97,445	97,445	102,682	102,585	.....	.....(3,441)	.....	.....(3,441)	.....	.....97,445	.....	.....	.....0	1,397	08/01/2036.	1.....
31331V	ZB	5		FED FARM CREDIT 5.625 05/10/2017.....	05/10/2017.	Maturity.....	1,000,000	1,000,000	1,165,650	1,009,465	.....	.....(9,465)	.....	.....(9,465)	.....	.....1,000,000	.....	.....	.....0	28,125	05/10/2017.	1.....
31331X	ZB	1		FED FARM CREDIT 5.05 05/18/2017.....	05/18/2017.	Maturity.....	1,000,000	1,000,000	1,117,316	1,007,626	.....	.....(7,626)	.....	.....(7,626)	.....	.....1,000,000	.....	.....	.....0	25,250	05/18/2017.	1.....
3133EF	TR	8		FFCB-CALL05/17 2.45 12/21/2022.....	05/25/2017.	Call @ 100.00.....	1,000,000	1,000,000	1,000,000	1,000,000	.....	.....	.....	.....0	.....	.....1,000,000	.....	.....	.....0	10,481	12/21/2022.	1.....
3133XL	F8	1		FED HOME LN BANK 5.625 06/09/2017...	06/09/2017.	Maturity.....	150,000	150,000	172,760	151,751	.....	.....(1,751)	.....	.....(1,751)	.....	.....150,000	.....	.....	.....0	4,219	06/09/2017.	1.....
31350A	BR	8		FHLMC VAR M034 CL A 4.15 04/15/2025.	06/15/2017.	Partial Call @ 100.00.....	10,000	10,000	10,275	10,230	.....	.....(230)	.....	.....(230)	.....	.....10,000	.....	.....	.....0	173	04/15/2025.	1FE.....
31359M	EL	3		FANNIE MAE 0 06/01/17.....	06/01/2017.	Maturity.....	1,975,000	1,975,000	1,491,797	1,943,362	.....	.....31,638	.....	.....31,638	.....	.....1,975,000	.....	.....	.....0	.....	06/01/2017.	1.....
3136A1	N8	4		FNR 2011-114 VA SEQ 3.50 07/25/26.....	06/25/2017.	MBS Paydown.....	56,116	56,116	59,921	57,514	.....	.....1,829	.....	.....1,829	.....	.....56,116	.....	.....	.....0	819	07/25/2026.	1.....
3136A4	VH	9		FNR 2012-14 HA PAC 2.00 07/25/40.....	06/25/2017.	MBS Paydown.....	12,495	12,495	12,331	12,358	.....	.....(95)	.....	.....(95)	.....	.....12,495	.....	.....	.....0	115	07/25/2040.	1.....
3136A5	BB	1		FNR 2012-40 PAC 2.00 09/25/40.....	06/25/2017.	MBS Paydown.....	17,476	17,476	17,558	17,525	.....	.....(6)	.....	.....(6)	.....	.....17,476	.....	.....	.....0	144	09/25/2040.	1.....
3136A5	P6	7		FNR 2012-53 PB PAC 2.25 02/25/41.....	06/25/2017.	MBS Paydown.....	51,905	51,905	53,300	52,883	.....	.....90	.....	.....90	.....	.....51,905	.....	.....	.....0	472	02/25/2041.	1.....

QE05

SCHEDULE D - PART 4

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

QE05.1

1	2			3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
												11	12	13	14	15							
CUSIP Identification	Description			F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
3136A6	4N	1	FNR 2012-72 QE SEQ 3.00 01/25/38.....	..	06/25/2017.	MBS Paydown.....	.....	.....76,116	76,116	79,874	78,648	.....	.....(692)	.....	.....(692)	.....	.....76,116	.....	.....	......0	1,008	01/25/2038.	1.....
3136A7	5E	8	FNR 2012-96 PD PAC 2.00 07/25/2041.....	..	06/25/2017.	MBS Paydown.....	.....	.....27,969	27,969	28,334	28,231	.....	.....(156)	.....	.....(156)	.....	.....27,969	.....	.....	......0	239	07/25/2041.	1.....
3136A8	XC	9	FNR 2012-99 AB SEQ 1.75 05/25/2039.....	..	06/25/2017.	MBS Paydown.....	.....	.....35,293	35,293	35,185	35,202	.....	.....173	.....	.....173	.....	.....35,293	.....	.....	......0	259	05/25/2039.	1.....
3136AA	MJ	1	FNR 2012-139 BH PAC 2.00 02/25/2042.....	..	06/25/2017.	MBS Paydown.....	.....	.....31,759	31,759	32,384	32,272	.....	.....(25)	.....	.....(25)	.....	.....31,759	.....	.....	......0	262	02/25/2042.	1.....
3136AA	Y7	4	FNR 2012-145 TA PAC 1.25 11/25/2042.....	..	06/25/2017.	MBS Paydown.....	.....	.....26,580	26,580	26,491	26,507	.....	.....14	.....	.....14	.....	.....26,580	.....	.....	......0	141	11/25/2042.	1.....
3136AA	YL	3	FNR 2012-133 GE PAC 1.50 08/25/2041.....	..	06/25/2017.	MBS Paydown.....	.....	.....6,251	6,251	6,242	6,242	.....	.....(10)	.....	.....(10)	.....	.....6,251	.....	.....	......0	39	08/25/2041.	1.....
3136AB	H7	1	FNR 2013-5 BD SEQ 2.00 03/25/2040.....	..	06/25/2017.	MBS Paydown.....	.....	.....22,126	22,126	22,088	22,089	.....	.....43	.....	.....43	.....	.....22,126	.....	.....	......0	185	03/25/2040.	1.....
3136AC	A5	0	FNR 2013-18 PA PAC 2.00 11/25/2041.....	..	06/25/2017.	MBS Paydown.....	.....	.....26,184	26,184	25,664	25,740	.....	.....(106)	.....	.....(106)	.....	.....26,184	.....	.....	......0	218	11/25/2041.	1.....
3136AC	EK	3	FNR 2013-10 NE PAC 2.00 01/25/42.....	..	06/25/2017.	MBS Paydown.....	.....	.....47,300	47,300	47,847	47,733	.....	.....(52)	.....	.....(52)	.....	.....47,300	.....	.....	......0	395	01/25/2042.	1.....
3136AC	JY	8	FNR 2013-17 PC SEQ 2.00 03/25/2039.....	..	06/25/2017.	MBS Paydown.....	.....	.....8,333	8,333	8,463	8,428	.....	.....(23)	.....	.....(23)	.....	.....8,333	.....	.....	......0	72	03/25/2039.	1.....
3136AD	2H	1	FNR 2013-43 XP PAC 1.50 08/25/2041.....	..	06/25/2017.	MBS Paydown.....	.....	.....24,304	24,304	23,716	23,897	.....	.....(11)	.....	.....(11)	.....	.....24,304	.....	.....	......0	151	08/25/2041.	1.....
3136AD	P9	4	FNR 2013-41 AE SEQ SSUP 2.00 07/25/2037.....	..	06/25/2017.	MBS Paydown.....	.....	.....68,281	68,281	66,579	67,056	.....	.....1,003	.....	.....1,003	.....	.....68,281	.....	.....	......0	620	07/25/2037.	1.....
3136AE	6N	2	FNR 2013-74 HA SEQ 3.00 10/25/2037.....	..	06/25/2017.	MBS Paydown.....	.....	.....16,641	16,641	17,005	16,884	.....	.....(20)	.....	.....(20)	.....	.....16,641	.....	.....	......0	198	10/25/2037.	1.....
3136AE	EZ	6	FNR 2013-53 WG PAC 2.00 06/25/2042.....	..	06/25/2017.	MBS Paydown.....	.....	.....21,937	21,937	21,057	21,323	.....	.....66	.....	.....66	.....	.....21,937	.....	.....	......0	180	06/25/2042.	1.....
3136AE	S7	3	FNR 2013-53 WL PAC 1.50 01/25/2042.....	..	06/25/2017.	MBS Paydown.....	.....	.....58,894	58,894	55,489	56,524	.....	.....148	.....	.....148	.....	.....58,894	.....	.....	......0	362	01/25/2042.	1.....
3136AE	Z4	2	FNR 2013-70 VA PAC 3.00 08/25/2026.....	..	06/25/2017.	MBS Paydown.....	.....	.....31,960	31,960	32,710	32,475	.....	.....139	.....	.....139	.....	.....31,960	.....	.....	......0	400	08/25/2026.	1.....
3136AF	NE	0	FNR 2013-75 VG PAC AD 3.25 08/25/2026.....	..	06/25/2017.	MBS Paydown.....	.....	.....12,618	12,618	12,961	12,871	.....	.....153	.....	.....153	.....	.....12,618	.....	.....	......0	171	08/25/2026.	1.....
3136AG	LA	8	FNR 2013-93 VA SEQ 3.00 01/25/25.....	..	06/25/2017.	MBS Paydown.....	.....	.....20,782	20,782	21,250	21,057	.....	.....23	.....	.....23	.....	.....20,782	.....	.....	......0	260	01/25/2025.	1.....
3136AK	MN	0	FNR 2014-39 VA SEQ 3.00 08/25/2027.....	..	06/25/2017.	MBS Paydown.....	.....	.....29,796	29,796	30,625	30,368	.....	.....(65)	.....	.....(65)	.....	.....29,796	.....	.....	......0	373	08/25/2027.	1.....
3136AL	YX	3	FNR 2014-81 CA 3.00 03/25/2041.....	..	06/25/2017.	MBS Paydown.....	.....	.....78,039	78,039	81,441	81,317	.....	.....642	.....	.....642	.....	.....78,039	.....	.....	......0	976	03/25/2041.	1.....
3136AR	R4	2	FNR 2016-25 A 3.00 11/25/2042.....	..	06/25/2017.	MBS Paydown.....	.....	.....71,417	71,417	74,496	74,342	.....	.....(1,106)	.....	.....(1,106)	.....	.....71,417	.....	.....	......0	932	11/25/2042.	1.....
3136AT	CK	8	FNR 2016-50 BN 3.00 02/25/2046.....	..	06/25/2017.	MBS Paydown.....	.....	.....48,438	48,438	50,588	50,495	.....	.....1,107	.....	.....1,107	.....	.....48,438	.....	.....	......0	609	02/25/2046.	1.....
3136AT	JR	6	FNR 2016-49 PA PAC 3.00 09/25/45.....	..	06/25/2017.	MBS Paydown.....	.....	.....11,098	11,098	11,384	.....	.....	.....35	.....	.....35	.....	.....11,098	.....	.....	......0	28	09/25/2045.	1.....
3136AT	U8	5	FNR 2016-77 BA PAC 2.50 01/25/2045.....	..	06/25/2017.	MBS Paydown.....	.....	.....16,003	16,003	16,563	16,537	.....	.....614	.....	.....614	.....	.....16,003	.....	.....	......0	168	01/25/2045.	1.....
3136AU	RZ	6	FNR 2016-92 DA 3.00 02/25/2034.....	..	06/25/2017.	MBS Paydown.....	.....	.....38,907	38,907	39,764	39,753	.....	.....(93)	.....	.....(93)	.....	.....38,907	.....	.....	......0	486	02/25/2034.	1.....
3136AV	V9	7	FNR 2017-22 BE SEQ AD 3.50 08/25/40.....	..	06/25/2017.	MBS Paydown.....	.....	.....23,932	23,932	24,874	.....	.....	.....(113)	.....	.....(113)	.....	.....23,932	.....	.....	......0	111	08/25/2040.	1.....
3136AW	JZ	1	FNR 2017-31 QA PAC 3.50 11/25/45.....	..	06/25/2017.	MBS Paydown.....	.....	.....5,804	5,804	6,034	.....	.....	.....124	.....	.....124	.....	.....5,804	.....	.....	......0	17	11/25/2045.	1.....
3136FP	YF	7	FANNIE MAE 2.05 05/23/2017.....	..	05/23/2017.	Maturity.....	.....	.....235,000	235,000	233,181	234,870	.....	.....130	.....	.....130	.....	.....235,000	.....	.....	......0	2,409	05/23/2017.	1.....
3137A2	PB	2	FHR 3766 HE PT 3.00 11/15/20.....	..	06/15/2017.	MBS Paydown.....	.....	.....46,135	46,135	46,741	46,317	.....	.....(425)	.....	.....(425)	.....	.....46,135	.....	.....	......0	571	11/15/2020.	1.....
3137A2	W9	8	FHR 3752 PD PAC 2.75 09/15/2040.....	..	06/15/2017.	MBS Paydown.....	.....	.....15,320	15,320	15,779	15,732	.....	.....14	.....	.....14	.....	.....15,320	.....	.....	......0	181	09/15/2040.	1.....
3137A6	DT	6	FHR 3815 GD SEQ 4.00 09/15/2025.....	..	06/15/2017.	MBS Paydown.....	.....	.....37,915	37,915	39,138	38,268	.....	.....(237)	.....	.....(237)	.....	.....37,915	.....	.....	......0	628	09/15/2025.	1.....
3137A6	FB	3	FHR 3809 GA PAC 4.50 10/15/39.....	..	06/15/2017.	MBS Paydown.....	.....	.....134,027	134,027	140,115	136,784	.....	.....(448)	.....	.....(448)	.....	.....134,027	.....	.....	......0	2,528	10/15/2039.	1.....
3137A9	J7	2	FHR 3843 GJ PAC 3.50 10/15/39.....	..	06/15/2017.	MBS Paydown.....	.....	.....15,864	15,864	16,744	16,421	.....	.....(181)	.....	.....(181)	.....	.....15,864	.....	.....	......0	228	10/15/2039.	1.....
3137A9	VR	4	FHR 3835 BA SEQ 4.00 08/15/2038.....	..	06/15/2017.	MBS Paydown.....	.....	.....44,834	44,834	46,935	46,121	.....	.....78	.....	.....78	.....	.....44,834	.....	.....	......0	830	08/15/2038.	1.....
3137AE	LS	2	FHR 3910 JC SEQ 2.00 12/15/2037.....	..	06/15/2017.	MBS Paydown.....	.....	.....28,537	28,537	29,170	28,987	.....	.....(182)	.....	.....(182)	.....	.....28,537	.....	.....	......0	226	12/15/2037.	1.....
3137AJ	6F	6	FHR 3955 BG 2.50 02/15/2041.....	..	06/15/2017.	MBS Paydown.....	.....	.....28,091	28,091	27,446	27,536	.....	.....(499)	.....	.....(499)	.....	.....28,091	.....	.....	......0	294	02/15/2041.	1.....
3137AJ	HW	7	FHR 3960 YH SEQ 2.00 08/15/2040.....	..	06/15/2017.	MBS Paydown.....	.....	.....55,865	55,865	57,087	56,796	.....	.....100	.....	.....100	.....	.....55,865	.....	.....	......0	481	08/15/2040.	1.....
3137AP	BF	6	FHR 4033 ED SEQ 2.50 10/15/36.....	..	06/15/2017.	MBS Paydown.....	.....	.....13,859	13,859	13,903	13,890	.....	.....16	.....	.....16	.....	.....13,859	.....	.....	......0	141	10/15/2036.	1.....
3137AP	GN	4	FHR 4029 NE PAC 2.50 03/15/2041.....	..	06/15/2017.	MBS Paydown.....	.....	.....15,165	15,165	15,695	15,603	.....	.....74	.....	.....74	.....	.....15,165	.....	.....	......0	154	03/15/2041.	1.....
3137AQ	ZE	1	FHR 4059 BC SEQ 2.50 04/15/39.....	..	06/15/2017.	MBS Paydown.....	.....	.....84,831	84,831	87,588	86,848	.....	.....134	.....	.....134	.....	.....84,831	.....	.....	......0	970	04/15/2039.	1.....
3137AR	RT	5	FHR 4080 DA PAC 2.00 03/15/2041.....	..	06/15/2017.	MBS Paydown.....	.....	.....19,522	19,522	19,986	19,886	.....	.....(11)	.....	.....(11)	.....	.....19,522	.....	.....	......0	164	03/15/2041.	1.....

SCHEDULE D - PART 4

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

QE052

1	2					3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
														11	12	13	14	15							
CUSIP Identification	Description					F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
3137AR	Z6	6	FHR 4083 CA SEQ 2.00 12/15/2038.....	..	06/15/2017		MBS Paydown.....		49,064	49,064	47,962	48,234			854		854		49,064			0	411	12/15/2038	1.....
3137AS	BZ	6	FHR 4077 MA 2.00 08/15/2040.....	..	06/15/2017		MBS Paydown.....		52,771	52,771	53,463	53,429			826		826		52,771			0	445	08/15/2040	1.....
3137AS	Q8	0	FHR 4088 PA PAC 3.00 12/15/40.....	..	06/15/2017		MBS Paydown.....		12,607	12,607	13,206	13,099			(65)		(65)		12,607			0	159	12/15/2040	1.....
3137AT	KB	7	FHR 4097 GJ 2.50 10/15/2031.....	..	06/15/2017		MBS Paydown.....		16,168	16,168	16,653	16,634			(41)		(41)		16,168			0	173	10/15/2031	1.....
3137AT	Q5	4	FHR 4097 TG SEQ 2.00 05/15/2039.....	..	06/15/2017		MBS Paydown.....		47,208	47,208	45,836	46,118			333		333		47,208			0	386	05/15/2039	1.....
3137AT	W5	7	FHR 4106 EC PAC 1.75 04/15/41.....	..	06/15/2017		MBS Paydown.....		58,060	58,060	58,278	58,209			15		15		58,060			0	416	04/15/2041	1.....
3137AU	ML	0	FHR 4102 LA PAC 1.75 01/15/2040.....	..	06/15/2017		MBS Paydown.....		7,565	7,565	7,343	7,397			61		61		7,565			0	58	01/15/2040	1.....
3137AU	VJ	5	FHR 4119 PA PAC 1.50 09/15/41.....	..	06/15/2017		MBS Paydown.....		32,429	32,429	32,551	32,519			(49)		(49)		32,429			0	202	09/15/2041	1.....
3137AU	X8	7	FHR 4123 AE SEQ 2.00 09/15/2039.....	..	06/15/2017		MBS Paydown.....		44,311	44,311	44,463	44,420			58		58		44,311			0	372	09/15/2039	1.....
3137AW	VA	0	FHR 4145 UC PT 1.50 12/15/2027.....	..	06/15/2017		MBS Paydown.....		11,900	11,900	11,846	11,856			63		63		11,900			0	74	12/15/2027	1.....
3137AY	NZ	0	FHR 4161 TB PAC 2.50 11/15/2039.....	..	06/15/2017		MBS Paydown.....		29,664	29,664	29,745	29,714			(51)		(51)		29,664			0	311	11/15/2039	1.....
3137AY	UE	9	FHR 4163 YA PAC 2.50 10/15/2041.....	..	06/15/2017		MBS Paydown.....		12,267	12,267	12,555	12,502			196		196		12,267			0	128	10/15/2041	1.....
3137B0	DW	1	FHR 4183 ME 2.00 02/15/2042.....	..	06/15/2017		MBS Paydown.....		23,997	23,997	24,218	24,213			28		28		23,997			0	189	02/15/2042	1.....
3137B0	TR	5	FHR 4186 MC PT 1.50 03/15/2028.....	..	06/15/2017		MBS Paydown.....		26,159	26,159	25,055	25,317			(51)		(51)		26,159			0	163	03/15/2028	1.....
3137B4	4F	0	FHR 4236 WC PAC EXCH 3.00 05/15/42.....	..	06/15/2017		MBS Paydown.....		22,185	22,185	22,459	22,378			(3)		(3)		22,185			0	288	05/15/2042	1.....
3137B7	3L	1	FHR 4289 WE SEQ 3.00 08/15/2031.....	..	06/15/2017		MBS Paydown.....		15,289	15,289	15,662	15,571			(39)		(39)		15,289			0	194	08/15/2031	1.....
3137B7	WH	8	FHR 4311 EA PAC 2.00 09/15/43.....	..	06/15/2017		MBS Paydown.....		22,773	22,773	22,438	22,529			(3,124)		(3,124)		22,773			0	183	09/15/2043	1.....
3137BA	HX	3	FHR 4345 AB SEQ 3.00 02/15/40.....	..	06/15/2017		MBS Paydown.....		34,493	34,493	35,312	35,158			(156)		(156)		34,493			0	414	02/15/2040	1.....
3137BA	XY	3	FHR 4342 BD PAC 2.50 12/15/2043.....	..	06/15/2017		MBS Paydown.....		15,076	15,076	15,067	15,065			(2,425)		(2,425)		15,076			0	152	12/15/2043	1.....
3137BA	ZV	7	FHR 4336 WV SEQ 3.00 10/15/2025.....	..	06/15/2017		MBS Paydown.....		12,533	12,533	12,919	12,833			71		71		12,533			0	157	10/15/2025	1.....
3137BB	FW	5	FHR 4349 CD PAC 2.50 03/15/2044.....	..	06/15/2017		MBS Paydown.....		10,516	10,516	10,506	10,505			(1,784)		(1,784)		10,516			0	106	03/15/2044	1.....
3137BC	GX	0	FHR 4360 KA 3.00 05/15/2040.....	..	06/15/2017		MBS Paydown.....		101,550	101,550	105,676	105,512			1,180		1,180		101,550			0	1,284	05/15/2040	1.....
3137BD	4U	7	FHR 4378 AC PAC 2.00 02/15/2044.....	..	06/15/2017		MBS Paydown.....		19,798	19,798	19,389	19,382			(230)		(230)		19,798			0	160	02/15/2044	1.....
3137BH	FN	2	FHR 4463 CA 3.00 08/15/2039.....	..	06/15/2017		MBS Paydown.....		76,427	76,427	79,341	79,125			1,052		1,052		76,427			0	967	08/15/2039	1.....
3137BN	Z8	0	FHR 4569 A 2.50 11/15/2040.....	..	06/15/2017		MBS Paydown.....		47,684	47,684	49,219	49,138			(18)		(18)		47,684			0	502	11/15/2040	1.....
3137BR	6T	7	FHR 4608 HA 2.50 06/15/2041.....	..	06/15/2017		MBS Paydown.....		37,312	37,312	38,502	38,460			355		355		37,312			0	406	06/15/2041	1.....
3137BS	GS	6	FHR 4621 KA 2.50 04/15/2046.....	..	06/15/2017		MBS Paydown.....		38,041	38,041	38,624	38,612			(277)		(277)		38,041			0	396	04/15/2046	1.....
3137BS	YX	5	FHR 4631 AC 3.50 08/15/2043.....	..	06/15/2017		MBS Paydown.....		10,691	10,691	11,065	11,063			(102)		(102)		10,691			0	152	08/15/2043	1.....
3137GA	LA	3	FHR 3736 QB PAC 4.00 05/15/37.....	..	04/15/2017		MBS Paydown.....		55,196	55,196	54,613	55,107			89		89		55,196			0	736	05/15/2037	1.....
3138EQ	6P	2	FNR AL8077 PT 3.50 12/01/2029.....	..	06/25/2017		MBS Paydown.....		63,124	63,124	67,207	66,953			(1,592)		(1,592)		63,124			0	933	12/01/2029	1.....
3138ER	VP	2	FNCT PL AL9621 PT 4.00 01/01/37.....	..	06/25/2017		MBS Paydown.....		28,380	28,380	30,251				(1,184)		(1,184)		28,380			0	178	01/01/2037	1.....
3138ES	B8	0	FNCT PL AL9962 PT 3.50 01/01/36.....	..	06/25/2017		MBS Paydown.....		29,751	29,751	31,145				(1,044)		(1,044)		29,751			0	127	01/01/2036	1.....
3138W9	DC	1	FN AS0098 3.50 08/01/2033.....	..	06/25/2017		MBS Paydown.....		48,864	48,864	50,926	50,905			965		965		48,864			0	690	08/01/2033	1.....
31393W	W8	8	FHR 2641 WE PAC 4.50 01/15/2033.....	..	06/15/2017		MBS Paydown.....		3,525	3,525	3,431	3,501			(94)		(94)		3,525			0	65	01/15/2033	1.....
31394N	5L	8	FHR 2713 H SEQ 4.00 12/15/2018.....	..	06/15/2017		MBS Paydown.....		13,460	13,460	13,822	13,500			250		250		13,460			0	223	12/15/2018	1.....
31395A	MM	4	FHR 2809 DC SEQ 4.50 06/15/2019.....	..	06/15/2017		MBS Paydown.....		12,990	12,990	13,232	13,003			266		266		12,990			0	245	06/15/2019	1.....
31395J	4W	3	FHR 2892 DB SEQ 4.50 11/15/2019.....	..	06/15/2017		MBS Paydown.....		17,525	17,525	17,701	17,534			99		99		17,525			0	326	11/15/2019	1.....
31396E	TN	6	FHR 3075 PD PAC 5.50 01/15/2035.....	..	06/15/2017		MBS Paydown.....		31,798	31,798	32,821	32,023			(551)		(551)		31,798			0	687	01/15/2035	1.....
31397S	XM	1	FNR 2011-40 KA SEQ 3.50 03/25/2026.....	..	06/25/2017		MBS Paydown.....		9	9	9	9			(3,503)		(3,503)		9			0	0	03/25/2026	1.....
31397U	RJ	0	FNR 2011-63 MV SEQ 3.50 07/25/24.....	..	06/25/2017		MBS Paydown.....		38,610	38,610	39,859	38,900			(2,004)		(2,004)		38,610			0	563	07/25/2024	1.....
31398N	BS	2	FNR 2010-102 DE NAS 3.00 06/25/29.....	..	06/25/2017		MBS Paydown.....		11,794	11,794	12,158	4,647			100		100		11,794			0	148	06/25/2029	1.....
31398S	TN	3	FNR 2010-146 PC PAC 4.00 09-25-2036.....	..	06/25/2017		MBS Paydown.....		420,560	420,560	431,599	420,771			(212)		(212)		420,560			0	7,466	09/25/2036	1.....

SCHEDULE D - PART 4

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

QE05.3

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
											11	12	13	14	15							
CUSIP Identification		Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
31402D	7J	3		FNCI 726397 PT 4.00 07/01/2018.....	..	06/25/2017.	MBS Paydown.....		17,966	17,966	18,471	18,009	.....	.....1,522	.....	.....17,966	.....	.....	.....0	293	07/01/2018.	1.....
31403D	JE	0		FNCI 745561 PT 5.00 08/01/2020.....	..	06/25/2017.	MBS Paydown.....		14,863	14,863	14,921	14,823	.....	.....2	.....	.....14,863	.....	.....	.....0	310	08/01/2020.	1.....
31403D	KD	0		FNCI 745592 PT 5.00 01/01/2021.....	..	06/25/2017.	MBS Paydown.....		10,297	10,297	10,391	10,291	.....	.....208	.....	.....10,297	.....	.....	.....0	214	01/01/2021.	1.....
31412Q	SE	0		FNCI PL 932117 PT 4.00 11/01/2024.....	..	06/25/2017.	MBS Paydown.....		24,640	24,640	25,486	25,030	.....	.....(131)	(131)	24,640	.....	.....	.....0	406	11/01/2024.	1.....
31416W	ZA	3		FNCT PL AB1636 PT 3.50 10/01/2030.....	..	06/25/2017.	MBS Paydown.....		10,143	10,143	10,401	10,301	.....	.....(34)	(34)	10,143	.....	.....	.....0	152	10/01/2030.	1.....
31417Y	GK	7		FNCI PL MA0201 PT 4.00 10/01/24.....	..	06/25/2017.	MBS Paydown.....		40,189	40,189	41,506	40,906	.....	.....(403)	(403)	40,189	.....	.....	.....0	682	10/01/2024.	1.....
31417Y	SD	0		FNCI PT 3.50 09/01/2025.....	..	06/25/2017.	MBS Paydown.....		29,027	29,027	30,055	29,823	.....	.....178	178	29,027	.....	.....	.....0	417	09/01/2025.	1.....
31417Y	SK	4		FNCN MA0521 PT 3.50 09/01/2020.....	..	06/25/2017.	MBS Paydown.....		4,463	4,463	4,647	4,529	.....	.....(6)	(6)	4,463	.....	.....	.....0	65	09/01/2020.	1.....
31418A	AJ	7		FN MA0908 4.00 11/01/2031.....	..	06/25/2017.	MBS Paydown.....		48,568	48,568	51,361	51,358	.....	.....(351)	(351)	48,568	.....	.....	.....0	810	11/01/2031.	1.....
31418A	F2	9		FN MA1084 3.50 06/01/2032.....	..	06/25/2017.	MBS Paydown.....		85,925	85,925	91,942	91,882	.....	.....175	175	85,925	.....	.....	.....0	1,250	06/01/2032.	1.....
31418A	HQ	4		FN MA1138 3.50 08/01/2032.....	..	06/25/2017.	MBS Paydown.....		6,484	6,484	6,921	6,913	.....	.....(4)	(4)	6,484	.....	.....	.....0	95	08/01/2032.	1.....
31418A	SN	9		FN MA1424 3.50 04/01/2033.....	..	06/25/2017.	MBS Paydown.....		41,311	41,311	42,770	42,762	.....	.....(565)	(565)	41,311	.....	.....	.....0	630	04/01/2033.	1.....
31418B	7E	0		FN MA2692 PT 3.50 07/01/2036.....	..	06/25/2017.	MBS Paydown.....		31,950	31,950	33,667	33,638	.....	.....(533)	(533)	31,950	.....	.....	.....0	498	07/01/2036.	1.....
31418B	HY	5		FN MA2046 3.50 10/01/2034.....	..	04/25/2017.	MBS Paydown.....		23,230	23,230	24,050	24,045	.....	.....103	103	23,230	.....	.....	.....0	271	10/01/2034.	1.....
31418B	HY	5		FN MA2046 3.50 10/01/2034.....	..	05/24/2017.	Factor Based Paydown.....		20,247	20,247	20,962	.....	.....	.....	.....0	20,247	.....	.....	.....0	.....	10/01/2034.	1.....
31418B	HY	5		FN MA2046 3.50 10/01/2034.....	..	05/24/2017.	RAYMOND JAMES & ASSOCIATES.....		1,498,780	1,438,541	1,489,339	1,509,936	.....	.....(4,961)	(4,961)	1,488,474	.....	.....10,306	10,306	25,330	10/01/2034.	1.....
31418V	T5	1		FNCI AD7771 PT 4.00 07/01/2025.....	..	06/25/2017.	MBS Paydown.....		24,625	24,625	25,602	25,194	.....	.....(417)	(417)	24,625	.....	.....	.....0	421	07/01/2025.	1.....
31419D	MQ	1		FNCI AE3066 PT 3.50 09/01/2025.....	..	06/25/2017.	MBS Paydown.....		32,294	32,294	33,160	32,755	.....	.....8	8	32,294	.....	.....	.....0	466	09/01/2025.	1.....
31419D	NW	7		FNCI AE3104 PT 3.50 09/01/2025.....	..	06/25/2017.	MBS Paydown.....		5,420	5,420	5,619	5,509	.....	.....(15)	(15)	5,420	.....	.....	.....0	79	09/01/2025.	1.....
373541	W4	9		GA ST MUNI ELEC AUTH A 4.43 1/01/2022.....	..	05/01/2017.	ROBERT W BAIRD CO.....		3,143,820	3,000,000	3,019,650	3,010,939	.....	.....(677)	(677)	3,010,262	.....	.....133,558	133,558	111,858	01/01/2022.	1FE.....
45129W	MB	3		ID ST HSG 7 FIN HOME A G2 3.50 5/21/2044.....	..	06/21/2017.	MBS Paydown.....		51,710	51,710	54,142	53,756	.....	.....(1,362)	(1,362)	51,710	.....	.....	.....0	759	05/21/2044.	1.....
45201L	WF	8		IL ST HSG DEV AUTH C 3.875 12/01/2043.....	..	06/01/2017.	MBS Paydown.....		18,546	18,546	18,546	18,546	.....	.....	.....0	18,546	.....	.....	.....0	327	12/01/2043.	1FE.....
45201Y	N2	9		IL HSG DEV AUTH A 3.125 02/01/2047.....	..	06/01/2017.	MBS Paydown.....		13,967	13,967	13,967	13,967	.....	.....(1)	(1)	13,967	.....	.....	.....0	110	02/01/2047.	1FE.....
45201Y	YK	7		IL HSG DEV AUTH A 2.45 06/01/2043.....	..	06/01/2017.	MBS Paydown.....		27,483	27,483	26,384	26,463	.....	.....715	715	27,483	.....	.....	.....0	291	06/01/2043.	1FE.....
45506A	BL	4		IN ST HSG & CMNTY DEV 4.50 06/01/2028.....	..	06/01/2017.	Sinking Fund Redemption.....		50,000	50,000	53,534	51,732	.....	.....(1,414)	(1,414)	50,000	.....	.....	.....0	1,125	06/01/2028.	1FE.....
462467	MP	3		IOWA FIN SFH 4.50 01/01/2029.....	..	04/01/2017.	Partial Call @ 100.00.....		15,000	15,000	16,179	15,586	.....	.....(586)	(586)	15,000	.....	.....	.....0	356	01/01/2029.	1FE.....
54627A	CD	7		LA SFM HMOWNR ZONE B-1 5.70 12/01/2038.....	..	06/01/2017.	Call @ 100.00.....		75,000	75,000	79,950	75,407	.....	.....(407)	(407)	75,000	.....	.....	.....0	2,850	12/01/2038.	1FE.....
54627A	CD	7		LA SFM HMOWNR ZONE B-1 5.70 12/01/2038.....	..	06/01/2017.	Sinking Fund Redemption.....		25,000	25,000	26,650	25,136	.....	.....(136)	(136)	25,000	.....	.....	.....0	.....	12/01/2038.	1FE.....
54627D	BX	8		LOUISIANA ST HSG CORP 2.875 11/01/2038.....	..	06/01/2017.	MBS Paydown.....		14,915	14,915	14,915	.....	.....	.....0	0	14,915	.....	.....	.....0	41	11/01/2038.	1FE.....
56052F	BR	5		MAINE ST HSG AUTH MTG D 4.00 11/15/2045.....	..	04/24/2017.	Partial Call @ 100.00.....		30,000	30,000	32,301	31,986	.....	.....(1,986)	(1,986)	30,000	.....	.....	.....0	16	11/15/2045.	1FE.....
56052F	CE	3		ME HSG AUTH E-1 3.50 11/15/2035.....	..	05/24/2017.	Partial Call @ 100.00.....		125,000	125,000	131,171	130,417	.....	.....(5,417)	(5,417)	125,000	.....	.....	.....0	2,196	11/15/2035.	1FE.....
56879E	FQ	7		MARION CNTY FL SCH BRD 5.00 06/01/2025.....	..	06/01/2017.	Call @ 100.00.....		2,000,000	2,000,000	2,054,840	2,004,453	.....	.....(4,453)	(4,453)	2,000,000	.....	.....	.....0	50,000	06/01/2025.	1FE.....
57419R	YB	5		09/01/2045.....	..	04/28/2017.	Partial Call @ 100.00.....		45,000	45,000	47,638	47,153	.....	.....(2,153)	(2,153)	45,000	.....	.....	.....0	810	09/01/2045.	1FE.....
57586P	8H	2		MA HSG FIN AGY 167 4.00 12/01/2043.....	..	06/01/2017.	Partial Call @ 100.00.....		105,000	105,000	112,519	110,288	.....	.....(5,288)	(5,288)	105,000	.....	.....	.....0	2,100	12/01/2043.	1FE.....

SCHEDULE D - PART 4

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

QE054

1	2			3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
												11	12	13	14	15							
CUSIP Identification	Description			F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
57587A HY 7	MA HSG FIN AGY REF 177 4.00 06/01/2039			..	06/01/2017.	Partial Call @ 100.00.....		60,000	60,000	64,308	62,820	.....	.....(2,820)	.....	.....(2,820)	.....	.....60,000	.....	.....	......0	1,200	06/01/2039.	1FE.....
594653 6J 1	MICHIGAN ST HSG DEV A 4.00 06/01/2046			..	06/01/2017.	Partial Call @ 100.00.....		105,000	105,000	113,289	111,419	.....	.....(6,419)	.....	.....(6,419)	.....	.....105,000	.....	.....	......0	2,100	06/01/2046.	1FE.....
60416Q CD 4	MN HFA-NON AMT-MTG_ 4.50 01/01/2031			..	06/01/2017.	Partial Call @ 100.00.....		15,000	15,000	15,841	15,417	.....	.....(417)	.....	.....(417)	.....	.....15,000	.....	.....	......0	355	01/01/2031.	1FE.....
60416Q DL 5	07/01/2034			..	06/01/2017.	Partial Call @ 100.00.....		15,000	15,000	16,193	15,591	.....	.....(591)	.....	.....(591)	.....	.....15,000	.....	.....	......0	351	07/01/2034.	1FE.....
60416Q FT 6	MN HSG FIN AGY-A 2.60 09/01/2042.....			..	06/01/2017.	Partial Call @ 100.00.....		20,032	20,032	20,052	20,044	.....	.....(12)	.....	.....(12)	.....	.....20,032	.....	.....	......0	222	09/01/2042.	1FE.....
60416Q FY 5	MN HSG FIN AGY A 3.00 07/01/2044.....			..	06/01/2017.	MBS Paydown.....		38,419	38,419	38,419	38,419	.....	.....	.....	......0	.....	.....38,419	.....	.....	......0	461	07/01/2044.	1FE.....
60416Q GB 4	MN HSG FIN AGY D 2.875 11/01/2044.....			..	06/01/2017.	MBS Paydown.....		13,372	13,372	13,372	13,372	.....	.....	.....	......0	.....	.....13,372	.....	.....	......0	165	11/01/2044.	1FE.....
60416Q GC 2	MINNESOTA ST HSG FIN A 2.80 02/01/2045			..	06/01/2017.	MBS Paydown.....		12,247	12,247	12,247	12,247	.....	.....	.....	......0	.....	.....12,247	.....	.....	......0	148	02/01/2045.	1FE.....
60416Q GQ 1	MN HSG FIN AGY A 2.93 03/01/2047.....			..	06/01/2017.	MBS Paydown.....		3,820	3,820	3,820	.....	.....	.....(0)	.....	.....(0)	.....	.....3,820	.....	.....	......0	18	03/01/2047.	1FE.....
60416S HX 1	MN HSG FIN AGY C AMT 4.00 1/1/2045...			..	06/01/2017.	Partial Call @ 100.00.....		35,000	35,000	38,141	36,952	.....	.....(1,952)	.....	.....(1,952)	.....	.....35,000	.....	.....	......0	718	01/01/2045.	1FE.....
60416S TC 4	MINNESOTA HSG FIN E 4.00 01/01/2047.			..	06/01/2017.	Partial Call @ 100.00.....		45,000	45,000	47,668	47,652	.....	.....(2,652)	.....	.....(2,652)	.....	.....45,000	.....	.....	......0	17	01/01/2047.	1FE.....
60535G AX 0	MS ST HOME CORP SR A 4.50 12/01/2031			..	05/01/2017.	Partial Call @ 100.00.....		15,000	15,000	16,165	15,472	.....	.....(472)	.....	.....(472)	.....	.....15,000	.....	.....	......0	21	12/01/2031.	1FE.....
60535G AX 0	MS ST HOME CORP SR A 4.50 12/01/2031			..	06/01/2017.	Sinking Fund Redemption.....		15,000	15,000	16,165	15,472	.....	.....(443)	.....	.....(443)	.....	.....15,000	.....	.....	......0	361	12/01/2031.	1FE.....
60535Q FD 7	MS HOME CORP 5.4 06/01/2038.....			..	04/01/2017.	Partial Call @ 100.00.....		25,000	25,000	25,899	24,520	.....	.....(73)	.....	.....(73)	.....	.....25,000	.....	.....	......0	42	06/01/2038.	1FE.....
60535Q FD 7	MS HOME CORP 5.4 06/01/2038.....			..	06/01/2017.	Sinking Fund Redemption.....		5,000	5,000	5,180	4,904	.....	.....(15)	.....	.....(15)	.....	.....5,000	.....	.....	......0	143	06/01/2038.	1FE.....
60535Q FD 7	MS HOME CORP 5.4 06/01/2038.....			..	06/14/2017.	Call @ 100.00.....		310,001	310,001	321,144	304,053	.....	.....(908)	.....	.....(908)	.....	.....310,001	.....	.....	......0	9,504	06/01/2038.	1FE.....
60535Q LY 4	MS ST HOME CORP SF MTGE 2.75 12/01/2032			..	06/01/2017.	MBS Paydown.....		22,171	22,171	22,171	22,171	.....	.....	.....	......0	.....	.....22,171	.....	.....	......0	255	12/01/2032.	1FE.....
60535Q ND 8	MISSISSIPPI HOME CORP C 3.50 12/01/2038			..	06/01/2017.	Paydown.....		30,000	30,000	31,857	31,820	.....	.....(177)	.....	.....(177)	.....	.....30,000	.....	.....	......0	528	12/01/2038.	1FE.....
60636X 8E 6	MO ST HSG SFH SR E-2 4.50 11/01/2027			..	06/01/2017.	Partial Call @ 100.00.....		30,000	30,000	32,312	30,989	.....	.....(989)	.....	.....(989)	.....	.....30,000	.....	.....	......0	494	11/01/2027.	1FE.....
60637B BD 1	MISSOURI ST 4.625 05/01/2028.....			..	06/01/2017.	Partial Call @ 100.00.....		25,000	25,000	26,618	25,759	.....	.....(759)	.....	.....(759)	.....	.....25,000	.....	.....	......0	393	05/01/2028.	1FE.....
60637B CK 4	MO SF HSG DEV SFM E4 4.25 11/01/2030			..	06/01/2017.	Partial Call @ 100.00.....		15,000	15,000	16,091	15,547	.....	.....(547)	.....	.....(547)	.....	.....15,000	.....	.....	......0	233	11/01/2030.	1FE.....
60637B GM 6	MO HSG DEV B-1 4.00 11/01/2045.....			..	06/01/2017.	Partial Call @ 100.00.....		55,000	55,000	59,119	58,165	.....	.....(3,165)	.....	.....(3,165)	.....	.....55,000	.....	.....	......0	1,118	11/01/2045.	1FE.....
61212R 4G 8	MT ST BRD OF HSG B-1 3.50 12/01/44....			..	06/01/2017.	Partial Call @ 100.00.....		70,000	70,000	71,980	71,376	.....	.....(1,376)	.....	.....(1,376)	.....	.....70,000	.....	.....	......0	1,225	12/01/2044.	1FE.....
63968M NY 1	NEBRASKA ST INVESTMENT C 3.50 09/01/2046			..	06/01/2017.	Partial Call @ 100.00.....		15,000	15,000	16,103	16,085	.....	.....(1,085)	.....	.....(1,085)	.....	.....15,000	.....	.....	......0	133	09/01/2046.	1FE.....
647200 5T 7	03/01/2045			..	06/01/2017.	Partial Call @ 100.00.....		30,000	30,000	32,054	32,025	.....	.....(2,025)	.....	.....(2,025)	.....	.....30,000	.....	.....	......0	294	03/01/2045.	1FE.....
647200 5U 4	NEW MEXICO MTGE A-2 2.98 08/01/2038			..	06/01/2017.	MBS Paydown.....		15,940	15,940	15,940	.....	.....	.....	.....	......0	.....	.....15,940	.....	.....	......0	17	08/01/2038.	1FE.....
647200 V3 5	NEW MEXICO SF MTGE B-1 3.75 03/01/2043			..	06/01/2017.	Partial Call @ 100.00.....		80,000	80,000	84,783	82,780	.....	.....(2,780)	.....	.....(2,780)	.....	.....80,000	.....	.....	......0	1,618	03/01/2043.	1FE.....
647200 X6 6	NM MTGE FIN SFM C I 4.50 10/01/2043...			..	06/01/2017.	MBS Paydown.....		14,067	14,067	14,629	14,555	.....	.....20,997	.....	.....20,997	.....	.....14,067	.....	.....	......0	252	10/01/2043.	1FE.....
64972C BD 4	NYC HSG DEV A TXBL 3.05 06/15/2036...			..	06/15/2017.	MBS Paydown.....		3,369	3,369	3,369	3,369	.....	.....	.....	......0	.....	.....3,369	.....	.....	......0	43	06/15/2036.	1FE.....
658207 MZ 5	NC ST HSG FIN SRS 2 4.25 01/01/2028...			..	06/01/2017.	Partial Call @ 100.00.....		15,000	15,000	15,710	15,369	.....	.....(370)	.....	.....(370)	.....	.....15,000	.....	.....	......0	328	01/01/2028.	1FE.....
677377 U9 2	OHIO HSG 4.80 11/01/2028.....			..	05/01/2017.	Partial Call @ 100.00.....		30,000	30,000	32,466	31,194	.....	.....(1,194)	.....	.....(1,194)	.....	.....30,000	.....	.....	......0	720	11/01/2028.	1FE.....
677555 Q4 9	OH ST ECON DEV REV 4.215 06/01/2027			..	06/01/2017.	Sinking Fund Redemption.....		5,000	5,000	5,005	5,004	.....	.....(4)	.....	.....(4)	.....	.....5,000	.....	.....	......0	105	06/01/2027.	1FE.....
677555 YF 5	OH ECON TXB OH ENT BD 6.125 09/01/2019			..	06/01/2017.	Sinking Fund Redemption.....		100,000	100,000	100,072	100,002	.....	.....(2)	.....	.....(2)	.....	.....100,000	.....	.....	......0	3,063	09/01/2019.	1FE.....

SCHEDULE D - PART 4

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

QE055

1	2			3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
												11	12	13	14	15							
CUSIP Identification	Description			F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
67756Q NQ 6	OH HSG FIN AGY A 2.80 03/01/2046.....			..	06/01/2017.	MBS Paydown.....		12,900	12,900	12,900	12,900	.....	.....	.....	.....0	.....	.....12,900	.....	.....	.....0	150	03/01/2046.	1FE.....
677581 DD 9	OH ST INFRA SRS 2008-1 6.00 06/15/2017			..	06/15/2017.	Maturity.....		200,000	200,000	212,420	200,801	.....	.....(801)	.....	.....(801)	.....	.....200,000	.....	.....	.....0	6,000	06/15/2017.	1FE.....
708796 4R 5	PA HSG FIN AGY 122 4.00 10/01/2046.....			..	06/20/2017.	Partial Call @ 100.00.....		85,000	85,000	90,424	.....	.....	.....(5,424)	.....	.....(5,424)	.....	.....85,000	.....	.....	.....0	598	10/01/2046.	1FE.....
708796 T8 0	PA ST HSG FIN 2015-117A 3.50 04/01/2040			..	06/20/2017.	Partial Call @ 100.00.....		70,000	70,000	73,367	72,510	.....	.....(2,510)	.....	.....(2,510)	.....	.....70,000	.....	.....	.....0	1,254	04/01/2040.	1FE.....
708796 YR 2	PA HSG FIN AG 5.00 04/01/2028.....			..	06/20/2017.	Partial Call @ 100.00.....		50,000	50,000	52,969	50,438	.....	.....(438)	.....	.....(438)	.....	.....50,000	.....	.....	.....0	1,281	04/01/2028.	1FE.....
76221R RB 1	RI HSG & MTG 63A 4.00 10/01/2040.....			..	06/23/2017.	Partial Call @ 100.00.....		50,000	50,000	52,989	51,694	.....	.....(1,694)	.....	.....(1,694)	.....	.....50,000	.....	.....	.....0	1,051	10/01/2040.	1FE.....
83712D UH 7	SOUTH CAROLINA HSG A-2 4.00 07/01/2037			..	04/01/2017.	Partial Call @ 100.00.....		35,000	35,000	36,321	36,090	.....	.....(1,090)	.....	.....(1,090)	.....	.....35,000	.....	.....	.....0	715	07/01/2037.	1FE.....
83712T BZ 3	SC ST HSG FIN/DEV SR 2 5.00 07/01/2027			..	05/01/2017.	Partial Call @ 100.00.....		5,000	5,000	5,403	5,166	.....	.....(166)	.....	.....(166)	.....	.....5,000	.....	.....	.....0	129	07/01/2027.	1FE.....
83755N EZ 1	SD HSG DEV TXBL 1 3.50 11/01/2041.....			..	06/15/2017.	Partial Call @ 100.00.....		320,000	320,000	331,907	331,422	.....	.....(11,422)	.....	.....(11,422)	.....	.....320,000	.....	.....	.....0	5,819	11/01/2041.	1FE.....
880461 BP 2	TN HSG DEV AGY 2A 4.00 07/01/2043.....			..	06/01/2017.	Partial Call @ 100.00.....		80,000	80,000	85,113	83,530	.....	.....(3,530)	.....	.....(3,530)	.....	.....80,000	.....	.....	.....0	1,720	07/01/2043.	1FE.....
880461 EU 8	TN HSG DEV AGY 1A AMT 4.00 07/01/2045			..	06/01/2017.	Partial Call @ 100.00.....		30,000	30,000	32,288	31,646	.....	.....(1,646)	.....	.....(1,646)	.....	.....30,000	.....	.....	.....0	616	07/01/2045.	1FE.....
880461 KB 3	TN HSG DEV AGY 2A 3.50 01/01/2047.....			..	05/01/2017.	Partial Call @ 100.00.....		25,000	25,000	26,821	26,749	.....	.....(1,749)	.....	.....(1,749)	.....	.....25,000	.....	.....	.....0	182	01/01/2047.	1FE.....
88271H EP 0	TEXAS ST HSG MTGE REV B 4.45 09/01/2028			..	06/01/2017.	Partial Call @ 100.00.....		20,000	20,000	21,424	20,759	.....	.....(762)	.....	.....(762)	.....	.....20,000	.....	.....	.....0	456	09/01/2028.	1FE.....
91743P AH 8	UTAH HSG CORP D G2 4.00 06/21/2044.....			..	06/21/2017.	MBS Paydown.....		12,516	12,516	13,517	13,378	.....	.....260	.....	.....260	.....	.....12,516	.....	.....	.....0	244	06/21/2044.	1.....
91754R LW 5	UT ST BRD RGTS STUD FEE 5.00 04/01/2017			..	04/01/2017.	Maturity.....		1,075,000	1,075,000	1,167,117	1,077,793	.....	.....(2,793)	.....	.....(2,793)	.....	.....1,075,000	.....	.....	.....0	26,875	04/01/2017.	1FE.....
917565 GU 1	UTAH ST TRANSIT 0.00 6/15/2020.....			..	06/15/2017.	Call @ 86.99.....		1,561,471	1,795,000	1,256,321	1,535,064	.....	.....26,407	.....	.....26,407	.....	.....1,561,471	.....	.....	.....0	.....	06/15/2020.	1FE.....
924190 HG 9	VERMONT ST HSG FIN B 3.75 11/01/2045			..	05/01/2017.	Partial Call @ 100.00.....		65,000	65,000	68,734	67,913	.....	.....(2,913)	.....	.....(2,913)	.....	.....65,000	.....	.....	.....0	1,219	11/01/2045.	1FE.....
93978T MA 4	WA ST HSG FIN SF 4.50 06/01/2032.....			..	06/01/2017.	Partial Call @ 100.00.....		40,000	40,000	41,719	38,493	.....	.....(733)	.....	.....(733)	.....	.....40,000	.....	.....	.....0	900	06/01/2032.	1FE.....
93978T VD 8	WA HSG FIN COMM 2A-R 3.50 12/01/2046.....			..	06/01/2017.	Paydown.....		55,000	55,000	58,165	58,100	.....	.....(317)	.....	.....(317)	.....	.....55,000	.....	.....	.....0	968	12/01/2046.	1FE.....
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments.							25,750,525	25,779,995	25,873,437	25,466,016	0	(70,430)	0	(70,430)	0	25,606,661	0	143,864	143,864	495,830	XXX	XXX
Bonds - Industrial and Miscellaneous																							
001406 AA 5	DCAL 2015-1A A1 ABS SEQ SNR 4.213 02/40			..	06/15/2017.	MBS Paydown.....		8,929	8,929	8,929	8,929	.....	.....	.....	.....0	.....	.....8,929	.....	.....	.....0	157	02/15/2040.	1FE.....
00191L AE 2	ARES 2013-3A B2 CLO MEZ 4.07 10/17/2024			..	04/06/2017.	Dissolution.....		1,500,000	1,500,000	1,500,000	1,500,000	.....	.....	.....	.....0	.....	.....1,500,000	.....	.....	.....0	28,660	10/17/2024.	1FE.....
00249E AA 8	AA AIRCRAFT FIN 2013-1 3.596 11/01/2017			..	06/01/2017.	Sinking Fund Redemption.....		36,616	36,616	36,616	36,616	.....	.....	.....	.....0	.....	.....36,616	.....	.....	.....0	549	11/01/2017.	1FE.....
007036 GS 9	ARMT 2005-2 2A1 SEQ CSTR 06/25/2035			..	06/25/2017.	MBS Paydown.....		20,871	20,871	19,528	19,486	.....	.....842	.....	.....842	.....	.....20,871	.....	.....	.....0	328	06/25/2035.	1FM.....
009088 AB 1	AIR CANADA 2015-2A 4.125 12/15/2027.....			..	06/15/2017.	Sinking Fund Redemption.....		12,055	12,055	12,055	12,055	.....	.....	.....	.....0	.....	.....12,055	.....	.....	.....0	249	12/15/2027.	1FE.....
009503 AB 9	AIRSP 2007-1A G2 ABS SNR FLT 06/15/2032			C	06/15/2017.	MBS Paydown.....		24,759	24,759	21,417	22,118	.....	.....223	.....	.....223	.....	.....24,759	.....	.....	.....0	116	06/15/2032.	1FE.....
01448Q AA 8	ALESC 4A A1 CDO SSNR FLT 07/30/2034			..	04/30/2017.	MBS Paydown.....		4,982	4,982	4,230	4,052	.....	.....(2,147)	.....	.....(2,147)	.....	.....4,982	.....	.....	.....0	17	07/30/2034.	1FE.....
02149M AB 5	CWALT 2007-J1 1A2 SEQ 5.75 03/25/2037			..	06/25/2017.	MBS Paydown.....		35,984	35,984	30,039	27,724	.....	.....(1,200)	.....	.....(1,200)	.....	.....35,984	.....	.....	.....0	900	03/25/2037.	1FM.....
02149M AB 5	CWALT 2007-J1 1A2 SEQ 5.75 03/25/2037			..	06/25/2017.	Pass-Through Loss.....		.....	.....(42)	.....	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....0	.....	03/25/2037.	1FM.....
02666B AA 4	AH4R 2015-SFR2 A ABS SSNR 3.732 10/17/45			..	06/17/2017.	MBS Paydown.....		4,189	4,189	4,189	4,188	.....	.....(0)	.....	.....(0)	.....	.....4,189	.....	.....	.....0	65	10/17/2045.	1FE.....

SCHEDULE D - PART 4

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

QE056

1	2			3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
												11	12	13	14	15							
CUSIP Identification	Description			F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
03235T AA 5	ACEF 2014-1A A ABS 8.00 12/20/24.....			..	06/20/2017.	MBS Paydown.....		7,385	7,385	7,385	7,385				0		7,385			0	254	12/20/2024.	2AM.....
03765D AJ 9	APID 2014-18A A2B CLO SEQ 4.2 07/22/2026			..	04/22/2017.	MBS Paydown.....		1,000,000	1,000,000	1,000,000	1,000,000				0		1,000,000			0	21,000	07/22/2026.	1FE.....
03766K AA 1	AASET 2016-1A A ABS SNR 4.875 03/17/2036			..	06/15/2017.	MBS Paydown.....		12,500	12,500	12,322	12,343		17		17		12,500			0	254	03/17/2036.	1FE.....
038779 AA 2	ARBYS 2015-1A A2 ABS SEQ SNR 4.969 10/45			..	04/30/2017.	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			..	06/25/2017.	MBS Paydown.....		32,394	32,394	27,211	28,743		619		619		32,394			0	147	11/25/2036.	1FM.....
05352N AA 0	AVNT 2017-A A ABS SSRN 2.41 03/15/2021			..	06/15/2017.	MBS Paydown.....		181,842	181,842	181,833			1		1		181,842			0	511	03/15/2021.	1FE.....
05584A AA 8	HGVGI 2017-1A A ABS SNR 2.94 05/25/2029			..	06/25/2017.	MBS Paydown.....		27,850	27,850	27,843			(1)		(1)		27,850			0	126	05/25/2029.	1FE.....
05605G AA 0	05/25/2029 11/48			..	06/15/2017.	MBS Paydown.....		15,568	15,568	15,568	15,564		(12)		(12)		15,568			0	206	11/15/2048.	1FE.....
059475 AG 8	BOAA 2007-2 2A2 NAS SSRN 6.00 06/25/37			..	06/25/2017.	MBS Paydown.....		36,355	36,355	28,571	26,367		(3,398)		(3,398)		36,355			0	866	06/25/2037.	1FM.....
059475 AG 8	BOAA 2007-2 2A2 NAS SSRN 6.00 06/25/37			..	06/25/2017.	Pass-Through Loss.....			9,446						0					0		06/25/2037.	1FM.....
05950M AJ 9	BAFC 2006-G 3A3 PT SSUP FLT 07/20/2036			..	06/20/2017.	MBS Paydown.....		60,507	60,507	58,011	58,146		945		945		60,507			0	850	07/20/2036.	1FM.....
059522 AA 0	BAFC 2007-C 6A1 SEQ SSRN FLT 05/20/2047			..	06/20/2017.	MBS Paydown.....		19,682	19,682	16,926	16,901		12,266		12,266		19,682			0	71	05/20/2047.	1FM.....
059522 AU 6	BAFC 2007-C 1A2 PT SSRN FLT 05/20/2036			..	06/20/2017.	MBS Paydown.....		60,832	60,832	54,691	53,926		3,763		3,763		60,832			0	764	05/20/2036.	1FM.....
059522 AU 6	BAFC 2007-C 1A2 PT SSRN FLT 05/20/2036			..	06/20/2017.	Pass-Through Loss.....			3,098						0					0		05/20/2036.	1FM.....
07384M S7 8	BSARM 2004-5 2A SEQ SNR FLT 07/25/2034			..	06/25/2017.	MBS Paydown.....		42,323	42,323	42,508			26		26		42,323			0	589	07/25/2034.	1FM.....
07386H QZ 7	BALTA 2005-2 2A3 SEQ PT SNR FLT 04/25/35			..	06/25/2017.	MBS Paydown.....		59,779	59,779	50,663	49,976		1,171		1,171		59,779			0	823	04/25/2035.	1FM.....
073879 M5 4	BSABS 2005-AC6 21A1 SEQ SNR 5.25 09/2020			..	06/25/2017.	MBS Paydown.....		8,917	8,917	9,023	8,990		61		61		8,917			0	210	09/25/2020.	1FM.....
09627D AJ 4	BLUEM 2013-4A B2 CLO MEZ 4.39 04/15/2025			..	04/15/2017.	MBS Paydown.....		500,000	500,000	500,000	500,000				0		500,000			0	10,975	04/15/2025.	1FE.....
11042B AA 0	BRITISH AIRWAYS 5.625 06/20/2020.....			..	06/20/2017.	Sinking Fund Redemption.....		21,902	21,902	21,902	21,902				0		21,902			0	616	06/20/2020.	2FE.....
12479L AA 8	CAI 2012-1A A ABS 3.47 10/25/2027.....			C	06/25/2017.	MBS Paydown.....		62,500	62,500	62,256	62,271		30		30		62,500			0	900	10/25/2027.	1FE.....
12479L AC 4	CAI 2013-1A A ABS 3.35 03/27/2028.....			C	06/25/2017.	MBS Paydown.....		37,500	37,500	37,123	37,179		39		39		37,500			0	522	03/27/2028.	1FE.....
12479R AD 9	CAUTO 2017-1A A1 ABS SNR 3.87 04/15/2047			..	06/15/2017.	MBS Paydown.....		233	233	233					0		233			0	1	04/15/2047.	1FE.....
1248ME AG 4	CBASS 2007-CB4 A2D SEQ STEP 04/37..			..	06/25/2017.	MBS Paydown.....		167,214	167,214	137,115	139,245		13,420		13,420		167,214			0	2,891	04/25/2037.	1FM.....
125634 AG 0	CLIF 2013-1A ABS 2.83 03/18/2028.....			..	06/18/2017.	MBS Paydown.....		25,000	25,000	24,996	24,998		0		0		25,000			0	295	03/18/2028.	1FE.....
125634 AL 9	CLIF 2013-3A A ABS 3.67 11/18/2028.....			..	06/18/2017.	MBS Paydown.....		14,778	14,778	14,777	14,777		0		0		14,778			0	226	11/18/2028.	1FE.....

SCHEDULE D - PART 4

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

QE05.7

1	2			3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
												11	12	13	14	15							
CUSIP Identification	Description			F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
125634 AN 5	CLIF 2014-1A A ABS PT SNR 3.29 06/18/29			..	06/18/2017.	MBS Paydown.....		13,069	13,069	13,064	13,061	.....	.....1	.....	.....1	.....	.....13,069	.....	.....	.....0	180	06/18/2029.	1FE.....
125634 AQ 8	CLIF 2014-2A A ABS SNR 3.38 10/18/2029			..	06/18/2017.	MBS Paydown.....		27,273	27,273	26,139	26,213	.....	.....99	.....	.....99	.....	.....27,273	.....	.....	.....0	384	10/18/2029.	1FE.....
12563L AA 5	CLIF 2016-1A A ABS SNR 4.21 02/18/41...			..	06/18/2017.	MBS Paydown.....		41,378	41,378	41,373	41,374	.....	.....0	.....	.....0	.....	.....41,378	.....	.....	.....0	729	02/18/2041.	1FE.....
12667F 5E 1	CWALT 2005-6CB 1A3 SEQ SNR 5.25 04/25/35			..	06/25/2017.	MBS Paydown.....		23,029	23,029	21,229	19,426	.....	.....(647)	.....	.....(647)	.....	.....23,029	.....	.....	.....0	515	04/25/2035.	1FM.....
12667F 5E 1	CWALT 2005-6CB 1A3 SEQ SNR 5.25 04/25/35			..	06/25/2017.	Pass-Through Loss.....		.....	.....2,886	.....	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....0	.....	04/25/2035.	1FM.....
12669F V8 3	CWHL 2004-HYB4 3A SEQ SNR FLT 09/20/2034			..	06/20/2017.	MBS Paydown.....		101,443	101,443	101,600	.....	.....	.....(137)	.....	.....(137)	.....	.....101,443	.....	.....	.....0	1,209	09/20/2034.	1Z.....
141781 AX 2	CARGILL INC 6.00 11/27/2017.....			..	05/08/2017.	Cash Tender.....		1,025,560	1,000,000	1,113,016	1,016,498	.....	.....(6,358)	.....	.....(6,358)	.....	.....1,010,141	.....	.....15,419	15,419	26,833	11/27/2017.	1FE.....
150323 AC 7	CEDF 2014-4A AF CLO SSNR 3.491 10/23/26			..	04/23/2017.	MBS Paydown.....		1,000,000	1,000,000	1,000,000	1,000,000	.....	.....	.....	.....0	.....	.....1,000,000	.....	.....	.....0	17,455	10/23/2026.	1FE.....
15136W AG 9	CECLO 2013-20A B1 CLO MEZ FLT 01/25/2026			..	04/25/2017.	MBS Paydown.....		775,000	775,000	775,000	775,000	.....	.....	.....	.....0	.....	.....775,000	.....	.....	.....0	11,593	01/25/2026.	1FE.....
15136W AJ 3	CECLO 2013-20A B2 CLO MEZ 4.33 01/25/26			..	04/25/2017.	MBS Paydown.....		1,250,000	1,250,000	1,250,000	1,250,000	.....	.....	.....	.....0	.....	.....1,250,000	.....	.....	.....0	27,063	01/25/2026.	1FE.....
15137J AC 6	CECLO 2015-23A A2B CLO MEZ 3.9 04/17/26			..	06/15/2017.	Call @ 100.00.....		1,000,000	1,000,000	1,000,000	1,000,000	.....	.....	.....	.....0	.....	.....1,000,000	.....	.....	.....0	25,783	04/17/2026.	1FE.....
17178X AL 1	C1FC 2007-2A B CLO MEZ SEQ FLT 04/15/21			..	04/15/2017.	MBS Paydown.....		1,000,000	1,000,000	973,750	1,000,000	.....	.....	.....	.....0	.....	.....1,000,000	.....	.....	.....0	8,644	04/15/2021.	1FE.....
17309A AD 1	CMALT 2006-A1 1A4 NAS 5.75 04/25/36...			..	06/25/2017.	MBS Paydown.....		8,146	8,146	7,519	6,831	.....	.....(90)	.....	.....(90)	.....	.....8,146	.....	.....	.....0	208	04/25/2036.	1FM.....
17309A AD 1	CMALT 2006-A1 1A4 NAS 5.75 04/25/36...			..	06/25/2017.	Pass-Through Loss.....		.....	.....3,004	.....	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....0	.....	04/25/2036.	1FM.....
20267U AA 7	CBSLT 2016-B A1 ABS SNR 2.73 10/25/2040			..	06/25/2017.	MBS Paydown.....		41,450	41,450	41,438	41,439	.....	.....4	.....	.....4	.....	.....41,450	.....	.....	.....0	424	10/25/2040.	1FE.....
20825C AR 5	CONOCOPHILLIPS 5.75 02/01/19.....			..	06/21/2017.	Partial Make Whole Call @ 106.31.		294,479	277,000	329,600	294,395	.....	.....(3,407)	.....	.....(3,407)	.....	.....290,988	.....	.....3,491	3,491	10,486	02/01/2019.	2FE.....
21050A AA 0	CCOLT 2015-1 A ABS SNR 2.82 03/15/2021			..	04/15/2017.	MBS Paydown.....		3,640	3,640	3,639	3,640	6	(74)	.....	.....(67)	.....	.....3,640	.....	.....	.....0	34	03/15/2021.	3AM.....
228452 AB 4	CRNPT 2012-1A A1LB CLO FLT 11/21/2022			..	05/20/2017.	MBS Paydown.....		95,345	95,345	95,345	95,345	.....	.....	.....	.....0	.....	.....95,345	.....	.....	.....0	1,189	11/21/2022.	1FE.....
23341B AC 9	DRB 2016-B A2 ABS SNR 2.89 06/25/2040			..	06/25/2017.	MBS Paydown.....		23,470	23,470	23,463	23,463	.....	.....2	.....	.....2	.....	.....23,470	.....	.....	.....0	259	06/25/2040.	1FE.....
24422E SN 0	JOHN DEERE CAP MTN 1.125 06/12/2017			..	06/12/2017.	Maturity.....		700,000	700,000	700,371	700,129	.....	.....(129)	.....	.....(129)	.....	.....700,000	.....	.....	.....0	3,938	06/12/2017.	1FE.....
251510 DP 5	DBALT 2005-2 1A7 NAS SNR CSTR 04/25/35			..	06/25/2017.	MBS Paydown.....		28,341	28,341	28,510	28,058	.....	.....(500)	.....	.....(500)	.....	.....28,341	.....	.....	.....0	647	04/25/2035.	1FM.....
26827E AC 9	ECAF 2015-1A A2 ABS SNR 4.947 06/15/2040			C	04/15/2017.	MBS Paydown.....		8,861	8,861	8,861	8,861	.....	.....	.....	.....0	.....	.....8,861	.....	.....	.....0	146	06/15/2040.	1FE.....
26845# AA 8	EDX SUPPLY CHA SEN SEC NT 3.50 1/15/2019			..	04/15/2017.	Paydown.....		23,493	23,493	23,493	23,493	.....	.....	.....	.....0	.....	.....23,493	.....	.....	.....0	411	01/15/2019.	1.....
26971H AB 8	EGLE 2014-1A A2 ABS SNR SEQ 4.31 12/39			C	06/15/2017.	MBS Paydown.....		6,250	6,250	6,250	6,250	.....	.....0	.....	.....0	.....	.....6,250	.....	.....	.....0	112	12/15/2039.	1FE.....
283695 BP 8	EL PASO NAT GAS 5.95 04/15/2017.....			..	04/15/2017.	Maturity.....		1,000,000	1,000,000	1,106,140	1,006,591	.....	.....(6,591)	.....	.....(6,591)	.....	.....1,000,000	.....	.....	.....0	29,750	04/15/2017.	2FE.....
28618W AA 2	ERL 2014-1A A1 ABS SNR 2.299 04/19/2044			..	06/19/2017.	MBS Paydown.....		13,870	13,870	13,410	13,464	.....	.....72	.....	.....72	.....	.....13,870	.....	.....	.....0	133	04/19/2044.	1FE.....

SCHEDULE D - PART 4

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

QE058

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
											11	12	13	14	15							
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
29445U AB 1	EQLS 2007-1 A2B SEQ SNR FLT 04/25/2037		..	06/25/2017.	MBS Paydown.....		11,645	11,645	9,676	9,940	.....	.....(1,117)	.....	.....(1,117)	.....	.....11,645	.....	.....	.....0	56	04/25/2037.	1FM.....
30605X AA 1	FWAY 2012-1 A2 ABS 4.21 10/15/2042.....		..	06/15/2017.	MBS Paydown.....		10,843	10,843	10,843	10,843	.....	.....	.....	.....0	.....	.....10,843	.....	.....	.....0	190	10/15/2042.	1FE.....
30605X AC 7	FWAY 2015-1A A2 ABS PT SNR 4.213 11/42		..	06/15/2017.	MBS Paydown.....		7,500	7,500	7,500	7,500	.....	.....	.....	.....0	.....	.....7,500	.....	.....	.....0	132	11/15/2042.	1FE.....
32027L AE 5	FFML 2006-FF14 A5 SEQ SNR FLT 10/25/2036		..	06/25/2017.	MBS Paydown.....		44,784	44,784	39,690	40,651	.....	.....501	.....	.....501	.....	.....44,784	.....	.....	.....0	194	10/25/2036.	1FM.....
32028H AD 5	FFML 2006-FF10 A4 SEQ FLT 07/25/2036		..	06/25/2017.	MBS Paydown.....		20,429	20,429	19,037	19,851	.....	.....(299)	.....	.....(299)	.....	.....20,429	.....	.....	.....0	87	07/25/2036.	1FM.....
32051G EZ 4	FHAMS 2004-AA7 1A1 SEQ SSNR FLT 02/25/35		..	06/25/2017.	MBS Paydown.....		24,602	24,602	20,912	20,557	.....	.....983	.....	.....983	.....	.....24,602	.....	.....	.....0	312	02/25/2035.	1FM.....
32051G SD 8	FHAMS 2005-FA5 3A1 SEQ SSNR 5.50 8/25/35		..	06/25/2017.	MBS Paydown.....		44,000	44,000	36,805	33,118	.....	.....230	.....	.....230	.....	.....44,000	.....	.....	.....0	929	08/25/2035.	1FM.....
32051G SD 8	FHAMS 2005-FA5 3A1 SEQ SSNR 5.50 8/25/35		..	06/25/2017.	Pass-Through Loss.....		.....	.....7,432	.....	.....	.....	.....	.....	.....0	.....	.....(811)	.....	.....811	811	.....	08/25/2035.	1FM.....
32052K AB 1	FHASI 2006-AR2 2A1 SEQ SSNR CSTR 07/36		..	06/25/2017.	MBS Paydown.....		71,741	71,741	61,442	60,340	.....	.....(1,004)	.....	.....(1,004)	.....	.....71,741	.....	.....	.....0	876	07/25/2036.	1FM.....
32052K AB 1	FHASI 2006-AR2 2A1 SEQ SSNR CSTR 07/36		..	06/25/2017.	Pass-Through Loss.....		.....	.....18,078	.....	.....	.....	.....	.....	.....0	.....	.....(402)	.....	.....402	402	.....	07/25/2036.	1FM.....
34960B AG 7	FCBSL 2013-2A B2 CLO MEZ 4.16 10/19/2025		..	04/19/2017.	MBS Paydown.....		1,500,000	1,500,000	1,500,000	1,500,000	.....	.....	.....	.....0	.....	.....1,500,000	.....	.....	.....0	31,200	10/19/2025.	1FE.....
362257 AB 3	GSAA 2006-17 A2 SEQ FLT 11/25/2036.....		..	06/25/2017.	MBS Paydown.....		93,340	93,340	93,340	43,542	.....	.....	.....	.....0	.....	.....93,340	.....	.....	.....0	386	11/25/2036.	1FM.....
3622EA AA 8	GSAA 2007-3 1A1A SEQ SSNR FLT 03/25/2047		..	06/25/2017.	MBS Paydown.....		115,558	115,558	76,741	69,263	.....	.....	.....	.....0	.....	.....115,558	.....	.....	.....0	454	03/25/2047.	1FM.....
362341 7S 2	GSR 2006-1F 4A1 SEQ SNR 5.50 02/25/2036		..	06/25/2017.	MBS Paydown.....		90,496	90,496	88,755	81,133	.....	.....(4,433)	.....	.....(4,433)	.....	.....90,496	.....	.....	.....0	2,206	02/25/2036.	3FM.....
362341 7S 2	GSR 2006-1F 4A1 SEQ SNR 5.50 02/25/2036		..	06/25/2017.	Pass-Through Loss.....		.....	.....5,305	.....	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....0	.....	02/25/2036.	3FM.....
362341 XC 8	GSR 2005-AR7 4A1 SEQ SSNR FLT 11/25/2035		..	06/25/2017.	MBS Paydown.....		12,732	12,732	10,922	10,832	.....	.....213	.....	.....213	.....	.....12,732	.....	.....	.....0	182	11/25/2035.	1FM.....
362341 XC 8	GSR 2005-AR7 4A1 SEQ SSNR FLT 11/25/2035		..	06/25/2017.	Pass-Through Loss.....		.....	.....(294)	.....	.....	.....	.....	.....	.....0	.....	.....(304)	.....	.....304	304	.....	11/25/2035.	1FM.....
362341 XG 9	GSR 2005-AR7 6A1 SEQ SNR FLT 11/25/2035		..	06/25/2017.	MBS Paydown.....		11,706	11,706	11,143	11,153	.....	.....46	.....	.....46	.....	.....11,706	.....	.....	.....0	154	11/25/2035.	1FM.....
362381 AA 3	GSAA 2006-12 A1 SEQ FLT 08/25/2036.....		..	06/25/2017.	MBS Paydown.....		15,192	15,192	15,192	8,767	.....	.....	.....	.....0	.....	.....15,192	.....	.....	.....0	59	08/25/2036.	1FM.....
36242D FS 7	GSR 2004-11 2A1 SEQ SNR FLT 09/25/2034		..	06/25/2017.	MBS Paydown.....		32,229	32,229	32,400	.....	.....	.....219	.....	.....219	.....	.....32,229	.....	.....	.....0	390	09/25/2034.	1FM.....
36298Y AA 8	GSAA 2006-14 A1 SEQ FLT 09/25/2036.....		..	06/25/2017.	MBS Paydown.....		21,072	21,072	21,072	11,286	.....	.....	.....	.....0	.....	.....21,072	.....	.....	.....0	74	09/25/2036.	1FM.....
36828Q QH 2	GECMC 2005-C4 AJ MEZ SEQ CSTR 11/2045		..	06/10/2017.	MBS Paydown.....		13,444	13,444	12,755	13,093	.....	.....(2,116)	.....	.....(2,116)	.....	.....13,444	.....	.....	.....0	336	11/10/2045.	1FM.....
37247D AK 2	05/22/2018		..	05/01/2017.	BANC OF AMERICA SECURITIES		468,238	470,000	487,625	462,950	12,525	(1,304)	.....	.....11,221	.....	.....474,171	.....	.....(5,933)	(5,933)	13,779	05/22/2018.	3FE.....
37952U AB 9	SEACO 2013-1A A ABS 2.98 04/17/2028.....		C	06/17/2017.	MBS Paydown.....		25,000	25,000	24,318	24,519	.....	.....55	.....	.....55	.....	.....25,000	.....	.....	.....0	310	04/17/2028.	1FE.....
37952U AC 7	SEACO 2013-2A A ABS 3.67 11/17/2028.....		C	06/17/2017.	MBS Paydown.....		12,500	12,500	12,499	12,499	.....	.....0	.....	.....0	.....	.....12,500	.....	.....	.....0	191	11/17/2028.	1FE.....
37952U AD 5	SEACO 2014-1A A1 ABS SNR 3.19 07/17/24		C	06/17/2017.	MBS Paydown.....		40,000	40,000	39,399	39,410	.....	.....56	.....	.....56	.....	.....40,000	.....	.....	.....0	530	07/17/2029.	1FE.....

SCHEDULE D - PART 4

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

QE05.9

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22	
											11	12	13	14	15								
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)	
40052T AA 7	GRYPHON FUNDING 0.00 8/05/2050.....		C	06/05/2017.	Paydown.....		13,566	13,566	6,667					0				13,566	13,566	11	08/05/2050.	6*.....	
40066N AA 4	GUANAY FI LTD 6.00 12/15/2020.....			06/15/2017.	Sinking Fund Redemption.....		32,145	32,145	32,518	32,321			(36)		(36)		32,145			0	955	12/15/2020.	3FE.....
40442L AB 1	H2 2015-1A AFX CDO SEQ SSNR 3.3526 06/49			06/24/2017.	MBS Paydown.....		382,743	382,743	382,743	382,743			(1)		(1)		382,743			0	5,121	06/24/2049.	1FE.....
41161P EZ 2	HVMLT 2004-5 3A SEQ SNR FLT 06/19/2034			06/19/2017.	MBS Paydown.....		5,215	5,215	5,192			(102)		(102)		5,215			0	49	06/19/2034.	1FM.....	
41161V AC 4	HVMLT 2006-7 2A1A SEQ SSNR FLT 09/19/46			06/19/2017.	MBS Paydown.....		26,425	26,425	20,727	19,873			(484)		(484)		26,425			0	107	09/19/2046.	1FM.....
41161V AC 4	HVMLT 2006-7 2A1A SEQ SSNR FLT 09/19/46			06/19/2017.	Pass-Through Loss.....			7,418	5,819					0					0		09/19/2046.	1FM.....	
411707 AA 0	HNGRY 2013-1A A2 ABS 4.474 03/20/2043			06/20/2017.	MBS Paydown.....		38,416	38,416	38,416	38,416				0		38,416			0	860	03/20/2043.	2AM.....	
43132R AE 1	HLDN 2013-1A B2 CLO MEZ 4.65 01/17/2026			04/17/2017.	MBS Paydown.....		1,000,000	1,000,000	1,000,000	1,000,000				0		1,000,000			0	23,250	01/17/2026.	1FE.....	
43283A AA 3	HGVT 2017-AA A ABS SNR 2.66 12/27/2028			06/25/2017.	MBS Paydown.....		85,047	85,047	85,035				(3)		(3)		85,047			0	440	12/26/2028.	1FE.....
43739H AA 8	HMBT 2006-2 A1 SEQ SNR FLT 12/25/2036			06/25/2017.	MBS Paydown.....		78,299	78,299	68,512	69,379		4,085		4,085		78,299			0	344	12/25/2036.	1FM.....	
44929F AJ 1	ICG 2014-3A A1B CLO SSNR 3.32 01/25/2027			05/30/2017.	Call @ 100.00.....		1,000,000	1,000,000	984,100	989,541		1,138		1,138		990,679		9,321	9,321	19,589	01/25/2027.	1FE.....	
45112A AA 5	ICONX 2012-1A A ABS 4.229 01/25/2043..			04/25/2017.	MBS Paydown.....		16,482	16,482	16,482	16,482				0		16,482			0	349	01/25/2043.	2AM.....	
45257E AB 0	IMSA 2006-5 1A1B SEQ SSNR FLT 02/25/2037			06/25/2017.	MBS Paydown.....		215,873	215,873	185,540	187,278		5,128		5,128		215,873			0	874	02/25/2037.	1FM.....	
45660K AA 9	INDX 2006-AR39 A1 SEQ SSNR FLT 2/25/2037			06/25/2017.	MBS Paydown.....		40,962	40,962	33,000	33,553		1,343		1,343		40,962			0	177	02/25/2037.	1FM.....	
45660L CK 3	INDX 2005-AR2 1A1 SEQ SSNR FLT 02/25/35			06/25/2017.	MBS Paydown.....		26,891	26,891	19,525	19,152		2,115		2,115		26,891			0	176	02/25/2035.	1FM.....	
45660L CK 3	INDX 2005-AR2 1A1 SEQ SSNR FLT 02/25/35			06/25/2017.	Pass-Through Loss.....			3,443						0	(634)		634	634	634		02/25/2035.	1FM.....	
46615P AE 4	JFIN 2007-1A C CLO MEZ FLT 07/20/2021			04/20/2017.	MBS Paydown.....		543,145	543,145	528,208	537,787		7,021		7,021		543,145			0	6,054	07/20/2021.	1FE.....	
466247 SE 4	JPMMT 2005-A5 1A2 SEQ CSTR 08/25/35			06/25/2017.	MBS Paydown.....		153,366	153,366	129,786	128,275		14,961		14,961		153,366			0	2,198	08/25/2035.	1FM.....	
46626L FL 9	JPMAC 2006-FRE1 A3 SEQ FLT 05/25/2035			06/25/2017.	MBS Paydown.....		54,946	54,946	51,563	53,468			9	9		54,946			0	220	05/25/2035.	1FM.....	
46627M CY 1	JPALT 2006-A1 3A1 SEQ SSNR CSTR 03/25/36			06/25/2017.	MBS Paydown.....		19,062	19,062	16,370	12,296			(589)	(589)		19,062			0	209	03/25/2036.	1FM.....	
46627M FA 0	JPALT 2006-S1 3A2 SEQ FLT 03/25/36.....			04/25/2017.	MBS Paydown.....		11,340	11,340	9,167	10,809		573		573		11,340			0	43	03/25/2036.	1FM.....	
46627M FA 0	JPALT 2006-S1 3A2 SEQ FLT 03/25/36.....			04/25/2017.	Pass-Through Loss.....				(2)					0	(2)			2	2		03/25/2036.	1FM.....	
46629E AC 7	JPALT 2006-A4 A3 SEQ FLT 09/25/2036...			06/25/2017.	MBS Paydown.....		71,019	71,019	70,988	62,328		3,862		3,862		71,019			0	301	09/25/2036.	1FM.....	
46629E AC 7	JPALT 2006-A4 A3 SEQ FLT 09/25/2036...			06/25/2017.	Pass-Through Loss.....			(444)						0					0		09/25/2036.	1FM.....	
46631B AJ 4	JPMCC 2007-LD11 AM MEZ 5.7428 06/49			06/15/2017.	MBS Paydown.....		129,097	129,097	129,702	129,516		(639)		(639)		129,097			0	3,730	06/15/2049.	1FM.....	
49803X AA 1	KITE REALTY GROUP 4.00 10/01/2026.....			06/13/2017.	BANC OF AMERICA SECURITIES		478,995	500,000	497,995	498,040		77		77		498,117		(19,122)	(19,122)	12,361	10/01/2026.	2FE.....	
49803X AA 1	KITE REALTY GROUP 4.00 10/01/2026.....			06/20/2017.	BANC OF AMERICA SECURITIES		143,172	150,000	149,399	149,412		24		24		149,436		(6,264)	(6,264)	3,708	10/01/2026.	2FE.....	
49803X AA 1	KITE REALTY GROUP 4.00 10/01/2026.....			06/23/2017.	WELLS FARGO BROKERAGE SERVICES		335,234	350,000	348,597	348,628		58		58		348,686		(13,452)	(13,452)	13,403	10/01/2026.	2FE.....	

SCHEDULE D - PART 4

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

QE05.10

1	2			3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
												11	12	13	14	15							
CUSIP Identification	Description			F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
50219P AA 4	LSTRZ 2016-1 A1 SEQ SSNR FLT 01/01/2021			..	05/01/2017.	MBS Paydown.....		11,869	11,869	11,573	11,706	.....	.....78	.....	.....78	.....	.....11,869	.....	.....	.....0	125	01/01/2021.	1FE.....
50219P AA 4	LSTRZ 2016-1 A1 SEQ SSNR FLT 01/01/2021			..	05/23/2017.	Call @ 100.00.....		361,728	361,728	352,701	356,758	.....	.....2,073	.....	.....2,073	.....	.....358,570	.....	.....3,158	3,158	4,882	01/01/2021.	1FE.....
525ESC 1C 3	LEHMAN ESCROW 12/23/2010.....			..	04/06/2017.	Escrow Reorganization Distribution		13,143	.....	.....	.....	.....	.....	.....	.....0	.....	.....	.....	.....13,143	13,143	.....	12/23/2099.	6*.....
525ESC 5A 3	LEHMAN ESCROW BROS 12/23/2099.....			..	04/06/2017.	Escrow Reorganization Distribution		26,117	.....	.....	.....	.....	.....	.....	.....0	.....	.....	.....	.....26,117	26,117	.....	12/23/2099.	6*.....
543190 AA 0	LTRAN 2015-1A A1 ABS SNR 2.98 01/15/2045			..	06/15/2017.	MBS Paydown.....		25,436	25,436	24,645	24,683	.....	.....69	.....	.....69	.....	.....25,436	.....	.....	.....0	316	01/15/2045.	1FE.....
55068# AK 5	LUXOTTICA US HOLDINGS CORP 4.35 12/15/21			..	04/10/2017.	Make Whole Call @ 109.10.....		3,272,904	3,000,000	3,000,000	3,000,000	.....	.....	.....	.....0	.....	.....3,000,000	.....	.....272,904	272,904	41,688	12/15/2021.	1.....
56844X AE 9	MARNR 2015-1A B2 CLO MEZ 3.68 04/20/2023			..	04/20/2017.	MBS Paydown.....		1,000,000	1,000,000	1,000,000	1,000,000	.....	.....	.....	.....0	.....	.....1,000,000	.....	.....	.....0	18,400	04/20/2023.	1FE.....
57643L LC 8	MABS 2005-AB1 A4 SEQ SNR 5.648 11/2035			..	06/25/2017.	MBS Paydown.....		24,590	24,590	24,559	24,154	.....	.....375	.....	.....375	.....	.....24,590	.....	.....	.....0	439	11/25/2035.	1FM.....
59020U TC 9	MLCC 2005-A A2 SEQ SNR FLT 03/25/2030			..	06/25/2017.	MBS Paydown.....		50,520	50,520	48,342	.....	.....	.....1,670	.....	.....1,670	.....	.....50,520	.....	.....	.....0	156	03/25/2030.	1FM.....
61748H AW 1	MSM 2004-5AR 4A SEQ SNR FLT 07/25/2034			..	06/25/2017.	MBS Paydown.....		35,788	35,788	36,190	.....	.....	.....137	.....	.....137	.....	.....35,788	.....	.....	.....0	448	07/25/2034.	1FM.....
61755F AA 3	MSST 2007-1 A1 SEQ FLT 06/25/2037.....			..	04/25/2017.	MBS Paydown.....		501	501	467	501	.....	.....	.....	.....0	.....	.....501	.....	.....	.....0	1	06/25/2037.	1FM.....
62946A AA 2	NPRL 2016-1A A1 ABS SNR 4.164 04/20/2046			..	06/20/2017.	MBS Paydown.....		22,660	22,660	22,660	22,660	.....	.....	.....	.....0	.....	.....22,660	.....	.....	.....0	393	04/20/2046.	1FE.....
63860H AC 3	NSTR 2007-A AV3 SEQ FLT 03/25/2037.....			..	06/25/2017.	MBS Paydown.....		105,643	105,643	98,883	103,999	.....	.....1,620	.....	.....1,620	.....	.....105,643	.....	.....	.....0	414	03/25/2037.	1FM.....
63860L AC 4	NSTR 2007-B 2AV2 SEQ FLT 04/25/2037.....			..	06/25/2017.	MBS Paydown.....		68,055	68,055	60,654	65,955	.....	.....1,403	.....	.....1,403	.....	.....68,055	.....	.....	.....0	294	04/25/2037.	1FM.....
63939E AB 9	NAVSL 2015-AA A2A ABS 2.65 12/15/2028			..	06/15/2017.	MBS Paydown.....		12,499	12,499	12,494	12,496	.....	.....3	.....	.....3	.....	.....12,499	.....	.....	.....0	166	12/15/2028.	1FE.....
67107F AC 1	OZLM 2014-8A A1B CLO SSNR 3.38 10/17/26			..	05/30/2017.	Call @ 100.00.....		1,000,000	1,000,000	994,300	996,653	.....	.....418	.....	.....418	.....	.....997,071	.....	.....2,929	2,929	20,937	10/17/2026.	1FE.....
67108W AL 3	OZLM 2014-7A A2B CLO MEZ 4.249 07/17/26			..	04/17/2017.	MBS Paydown.....		500,000	500,000	498,750	499,239	.....	.....761	.....	.....761	.....	.....500,000	.....	.....	.....0	10,623	07/17/2026.	1FE.....
67108W AN 9	OZLM 2014-7A B2 CLO MEZ 5.35 07/17/2026			..	04/17/2017.	MBS Paydown.....		500,000	500,000	498,400	498,969	.....	.....1,031	.....	.....1,031	.....	.....500,000	.....	.....	.....0	13,375	07/17/2026.	1FE.....
70454B AN 9	PEABODY ENERGY TL LIBOR+325 9/24/2020			..	04/03/2017.	Paydown.....		6,461	6,461	6,461	.....	.....	.....	.....	.....0	.....	.....6,461	.....	.....	.....0	1,830	09/24/2020.	6*.....
74040Y AA 0	PRETSL 10A A1 CDO FLT 07/03/2033.....			..	04/03/2017.	MBS Paydown.....		36,437	36,437	34,837	34,973	.....	.....203	.....	.....203	.....	.....36,437	.....	.....	.....0	303	07/03/2033.	1FE.....
74041A AA 1	PRETSL 13A A1 CDO SSNR FLT 03/24/34			..	06/24/2017.	MBS Paydown.....		137,084	137,084	121,833	122,196	.....	.....9,358	.....	.....9,358	.....	.....137,084	.....	.....	.....0	1,119	03/24/2034.	1FE.....
74041W AA 3	PRETSL 11A A1 CDO SSNR FLT 09/24/2033			..	06/24/2017.	MBS Paydown.....		72,618	72,618	63,995	64,102	.....	.....3,805	.....	.....3,805	.....	.....72,618	.....	.....	.....0	629	09/24/2033.	1FE.....
749239 AD 1	RAMP 2006-RZ5 A2 SEQ FLT 08/25/2046.			..	06/25/2017.	MBS Paydown.....		56,768	56,768	52,132	55,417	.....	.....407	.....	.....407	.....	.....56,768	.....	.....	.....0	228	08/25/2046.	1FM.....
74929F BB 4	RBSSP 2010-3 6A2 SEQ SSUP 6.0 03/37 RE			..	06/26/2017.	MBS Paydown.....		21,725	21,725	21,673	21,700	.....	.....65	.....	.....65	.....	.....21,725	.....	.....	.....0	486	03/26/2037.	1FM.....
74978B AA 6	RAAC 2007-RP3 A SEQ SNR FLT 10/25/2046			..	06/25/2017.	MBS Paydown.....		26,042	26,042	22,849	23,457	.....	.....(386)	.....	.....(386)	.....	.....26,042	.....	.....	.....0	143	10/25/2046.	1FM.....
75115B AC 3	RALI 2006-QA5 2A1 SEQ SSNR FLT 07/25/36			..	06/25/2017.	MBS Paydown.....		29,796	29,796	24,572	23,384	.....	.....1,599	.....	.....1,599	.....	.....29,796	.....	.....	.....0	645	07/25/2036.	1FM.....

SCHEDULE D - PART 4

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

QE05.11

1	2			3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
												11	12	13	14	15							
CUSIP Identification	Description			F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
75115B AC 3	RALI 2006-QA5 2A1 SEQ SSNR FLT 07/25/36			..	06/25/2017.	Pass-Through Loss.....	.....	.....	8,891	.....	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....0	.....	07/25/2036.	1FM.....
760985 UR 0	RAMP 2003-RS4 A15 SEQ STP 05/25/2033			..	06/25/2017.	MBS Paydown.....	.....	69,466	69,466	50,363	53,142	.....	(10,717)	.....	(10,717)	.....	69,466	.....	.....	.....0	1,575	05/25/2033.	1FM.....
76110W SZ 0	RASC 2003-KS7 A15 SEQ STP 09/25/2033			..	06/25/2017.	MBS Paydown.....	.....	51,844	51,844	45,104	46,760	.....	3,070	.....	3,070	.....	51,844	.....	.....	.....0	1,068	09/25/2033.	1FM.....
761118 FM 5	RALI 2005-QA9 NB4 SEQ SSNR FLT 08/25/35			..	06/25/2017.	MBS Paydown.....	.....	35,796	35,796	30,724	29,663	.....	2,486	.....	2,486	.....	35,796	.....	.....	.....0	673	08/25/2035.	1FM.....
761118 FM 5	RALI 2005-QA9 NB4 SEQ SSNR FLT 08/25/35			..	06/25/2017.	Pass-Through Loss.....	.....	.....	4,851	.....	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....0	.....	08/25/2035.	1FM.....
76111X TE 3	RFMSI 2005-SA1 2A SEQ 2.9425 03/25/2035			..	06/25/2017.	MBS Paydown.....	.....	29,333	29,333	27,591	27,712	.....	.887	.....	.887	.....	29,333	.....	.....	.....0	486	03/25/2035.	1FM.....
76112B NM 8	GMACM 2005-AA1 1A1 PT SNR FLT 05/18/2035			..	06/18/2017.	MBS Paydown.....	.....	88,874	88,874	81,431	81,411	.....	1,352	.....	1,352	.....	88,874	.....	.....	.....0	1,337	05/18/2035.	1FM.....
76117W AB 5	RESOLUTE FOREST 5.875 05/15/2023.....			..	05/25/2017.	OPPENHEIMER & CO.....	.....	99,000	100,000	75,500	78,306	.....	1,020	.....	1,020	.....	79,326	.....	19,674	19,674	2,969	05/15/2023.	4FE.....
76117W AB 5	RESOLUTE FOREST 5.875 05/15/2023.....			..	05/25/2017.	STIFEL NICOLAUS.....	.....	98,750	100,000	66,150	69,035	.....	1,254	.....	1,254	.....	70,289	.....	28,461	28,461	2,705	05/15/2023.	4FE.....
76117W AB 5	RESOLUTE FOREST 5.875 05/15/2023.....			..	05/26/2017.	GMP SECURITIES.....	.....	29,700	30,000	22,650	23,492	.....	306	.....	306	.....	23,798	.....	5,902	5,902	4,782	05/15/2023.	4FE.....
76117W AB 5	RESOLUTE FOREST 5.875 05/15/2023.....			..	05/26/2017.	MORGAN STANLEY.....	.....	14,850	15,000	11,850	12,249	.....	133	.....	133	.....	12,382	.....	2,468	2,468	348	05/15/2023.	4FE.....
76117W AB 5	RESOLUTE FOREST 5.875 05/15/2023.....			..	05/31/2017.	OPPENHEIMER & CO.....	.....	29,550	30,000	23,700	24,499	.....	273	.....	273	.....	24,772	.....	4,778	4,778	723	05/15/2023.	4FE.....
76117W AB 5	RESOLUTE FOREST 5.875 05/15/2023.....			..	06/01/2017.	OPPENHEIMER & CO.....	.....	245,000	250,000	199,294	205,686	.....	2,224	.....	2,224	.....	207,910	.....	37,090	37,090	6,057	05/15/2023.	4FE.....
76117W AB 5	RESOLUTE FOREST 5.875 05/15/2023.....			..	06/02/2017.	OPPENHEIMER & CO.....	.....	98,250	100,000	82,169	84,384	.....	801	.....	801	.....	85,185	.....	13,065	13,065	4,026	05/15/2023.	4FE.....
76720A AF 3	RIO TINTO FINANCE 2.875 08/21/2022.....			C	06/07/2017.	Cash Tender.....	.....	126,538	123,000	121,386	122,031	.....	969	.....	969	.....	123,000	.....	3,538	3,538	2,633	08/21/2022.	1FE.....
78410T AA 4	SCFET 2017-1A A ABS SSNR 3.77 01/20/2023			..	06/20/2017.	MBS Paydown.....	.....	149,937	149,937	149,906	.....	.....	22	.....	22	.....	149,937	.....	.....	.....0	1,014	01/20/2023.	1FE.....
81788Y AA 1	----- 10/05/22			..	06/05/2017.	Paydown.....	.....	30,492	30,492	30,492	30,492	.....	.....	.....	0	.....	30,492	.....	.....	.....0	667	10/05/2022.	2FE.....
81881L AC 1	SHACK 2014-6A B2 CLO MEZ SEQ 4.41 07/26			..	04/17/2017.	MBS Paydown.....	.....	500,000	500,000	495,450	496,971	.....	3,029	.....	3,029	.....	500,000	.....	.....	.....0	11,025	07/17/2026.	1FE.....
82321U AA 1	SHNTN 2015-1A A ABS SNR 4.75 10/15/2042			..	06/15/2017.	MBS Paydown.....	.....	19,823	19,823	19,632	19,652	.....	15	.....	15	.....	19,823	.....	.....	.....0	390	10/15/2042.	1FE.....
824348 AY 2	SHERWIN- WILLIAMS 7.25 06/15/2019.....			..	06/02/2017.	Consent Fee.....	.....	2,000	.....	.....	.....	.....	.....	.....	0	.....	2,000	.....	.....	.....0	.....	06/15/2019.	2FE.....
82650A AA 6	SRFC 2012-3A A ABS 1.87 08/20/2029.....			..	06/20/2017.	MBS Paydown.....	.....	25,963	25,963	25,959	25,961	.....	1	.....	1	.....	25,963	.....	.....	.....0	201	08/20/2029.	1FE.....
82652K AA 2	SRFC 2017-1A A ABS SNR 2.91 03/20/34.....			..	06/20/2017.	MBS Paydown.....	.....	148,684	148,684	148,674	.....	.....	9	.....	9	.....	148,684	.....	.....	.....0	706	03/20/2034.	1FE.....
83405A AA 2	SCLP 2017-1 A ABS SSNR 3.28 01/26/2026			..	06/25/2017.	MBS Paydown.....	.....	139,460	139,460	139,448	.....	.....	3	.....	3	.....	139,460	.....	.....	.....0	1,515	01/26/2026.	1FE.....
83608X AE 9	SNDPT 2014-2A A2 CLO 3.44 10/20/2026.....			..	04/20/2017.	MBS Paydown.....	.....	2,000,000	2,000,000	2,000,000	2,000,000	.....	.....	.....	0	.....	2,000,000	.....	.....	.....0	34,400	10/20/2026.	1FE.....
84858D AA 6	SPIRIT AIR 2015-1 A 4.10 10/01/2029.....			..	04/01/2017.	Sinking Fund Redemption.....	.....	36,287	36,287	36,287	36,289	.....	(0)	.....	(0)	.....	36,287	.....	.....	.....0	744	04/01/2028.	1FE.....
85022W AA 2	SCFT 2016-AA A ABS SSNR 3.05 04/25/2029			..	06/25/2017.	MBS Paydown.....	.....	117,042	117,042	117,700	.....	.....	76	.....	76	.....	117,042	.....	.....	.....0	449	04/25/2029.	1FE.....
86212V AA 2	STR 2016-1A A1 ABS SNR 3.96 10/20/2046			..	06/20/2017.	MBS Paydown.....	.....	4,410	4,410	4,407	4,407	.....	0	.....	0	.....	4,410	.....	.....	.....0	73	10/20/2046.	1FE.....
863579 C3 0	SARM 2005-21 6A3 SEQ SSNR FLT 11/25/2035			..	06/25/2017.	MBS Paydown.....	.....	48,927	48,927	42,943	41,687	.....	2,221	.....	2,221	.....	48,927	.....	.....	.....0	667	11/25/2035.	1FM.....
863579 C3 0	SARM 2005-21 6A3 SEQ SSNR FLT 11/25/2035			..	06/25/2017.	Pass-Through Loss.....	.....	.....	(110)	.....	.....	.....	.....	.....	0	.....	(174)	.....	174	174	.....	11/25/2035.	1FM.....

SCHEDULE D - PART 4

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

QE05.12

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
											11	12	13	14	15							
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
863579 UU 0	SARM 2005-15 4A1 PT SSNR FLT 07/25/2035		..	06/25/2017.	MBS Paydown.....		33,663	33,663	29,502	28,862	.....	.....456	.....	.....456	.....	.....33,663	.....	.....	......0	442	07/25/2035.	1FM.....
863579 UU 0	SARM 2005-15 4A1 PT SSNR FLT 07/25/2035		..	06/25/2017.	Pass-Through Loss.....		.....	.....3,082	.....	.....	.....	.....	.....	.....0	.....	.....	.....	.....	......0	.....	07/25/2035.	1FM.....
863587 AE 1	SAIL 2006-3 A5 SEQ FLT 06/25/2036.....		..	06/25/2017.	MBS Paydown.....		33,880	33,880	29,222	29,693	.....	.....(1,664)	.....	.....(1,664)	.....	.....33,880	.....	.....	......0	143	06/25/2036.	1FM.....
86358R DX 2	SASC 2001-SB1 A5 SEQ 3.375 8/25/31.....		..	06/25/2017.	MBS Paydown.....		10,221	10,221	9,237	9,483	.....	.....(102)	.....	.....(102)	.....	.....10,221	.....	.....	......0	145	08/25/2031.	1FM.....
863619 AB 8	SASC 2007-OSI A2 SEQ FLT 06/25/2037..		..	06/25/2017.	MBS Paydown.....		30,692	30,692	29,004	30,498	.....	.....(259)	.....	.....(259)	.....	.....30,692	.....	.....	......0	133	06/25/2037.	1FM.....
872225 AD 9	TBW 2006-5 A3 SEQ STP 11/25/2036.....		..	06/25/2017.	MBS Paydown.....		18,222	18,222	16,104	14,714	.....	.....	.....	.....0	.....	.....18,222	.....	.....	......0	243	11/25/2036.	1FM.....
87247C AJ 2	TICP 2014-2A A1B CLO 3.528 07/26/2026		..	04/20/2017.	MBS Paydown.....		1,500,000	1,500,000	1,500,000	1,500,000	.....	.....	.....	.....0	.....	.....1,500,000	.....	.....	......0	26,460	07/20/2026.	1FE.....
87266H AA 6	TFINS 2016-1A A CDO SNR FLT 01/20/2038		..	04/20/2017.	MBS Paydown.....		8,427	8,427	7,563	7,605	.....	.....290	.....	.....290	.....	.....8,427	.....	.....	......0	175	01/20/2038.	1FE.....
87342R AA 2	BELL 2016-1A A2I ABS SNR 3.832 05/25/46		..	05/25/2017.	MBS Paydown.....		1,250	1,250	1,250	1,250	.....	.....	.....	.....0	.....	.....1,250	.....	.....	......0	24	05/25/2046.	2AM.....
87342R AB 0	BELL 2016-1A A2II ABS SNR 4.377 05/25/46		..	05/25/2017.	MBS Paydown.....		1,250	1,250	1,250	1,250	.....	.....	.....	.....0	.....	.....1,250	.....	.....	......0	27	05/25/2046.	2AM.....
87407P AA 8	TAL 2013-1A A ABS SNR 2.83 02/22/2038		..	06/20/2017.	MBS Paydown.....		25,000	25,000	24,996	24,998	.....	.....0	.....	.....0	.....	.....25,000	.....	.....	......0	326	02/22/2038.	1FE.....
87407P AE 0	TAL 2013-2A A ABS 3.55 11/20/2038.....		..	06/20/2017.	MBS Paydown.....		25,000	25,000	24,590	24,599	.....	.....43	.....	.....43	.....	.....25,000	.....	.....	......0	401	11/20/2038.	1FE.....
87407P AJ 9	TAL 2014-1A A ABS SNR 3.51 02/22/2039		..	06/20/2017.	MBS Paydown.....		25,000	25,000	25,000	25,000	.....	.....	.....	.....0	.....	.....25,000	.....	.....	......0	397	02/22/2039.	1FE.....
87612E AP 1	TARGET CORP 5.375 05/01/2017.....		..	05/01/2017.	Maturity.....		850,000	850,000	961,043	857,860	.....	.....(7,860)	.....	.....(7,860)	.....	.....850,000	.....	.....	......0	22,844	05/01/2017.	1FE.....
881561 VY 7	TMTS 2005-12AL AF4 MEZ SEQ 5.385 07/36		..	06/25/2017.	MBS Paydown.....		27,303	27,303	26,370	16,177	.....	.....201	.....	.....201	.....	.....27,303	.....	.....	......0	339	07/25/2036.	1FM.....
88156E AB 2	TMTS 2006-17HE A2B1 SEQ SNR FLT 01/25/38		..	06/25/2017.	MBS Paydown.....		27,419	27,419	23,406	23,772	.....	.....577	.....	.....577	.....	.....27,419	.....	.....	......0	130	01/25/2038.	1FM.....
88156E AB 2	TMTS 2006-17HE A2B1 SEQ SNR FLT 01/25/38		..	06/25/2017.	Pass-Through Loss.....		.....	.....(17)	.....	.....	.....	.....	.....	.....0	.....	.....	.....	.....	......0	.....	01/25/2038.	1FM.....
88314R AA 4	TMCL 2013-1A A ABS SEQ 3.9 09/20/2038		C	04/20/2017.	MBS Paydown.....		1,462,500	1,462,500	1,455,104	1,456,635	.....	.....6,082	.....	.....6,082	.....	.....1,462,500	.....	.....	......0	19,013	09/20/2038.	1FE.....
88314R AC 0	TMCL 2014-1A A ABS SNR 3.27 10/20/2039		C	04/20/2017.	MBS Paydown.....		568,750	568,750	567,682	567,815	.....	.....965	.....	.....965	.....	.....568,750	.....	.....	......0	7,990	10/20/2039.	1FE.....
88606W AA 0	TBOLT 2017-A A ABS SSNR 4.212 05/17/2032		..	06/15/2017.	MBS Paydown.....		5,952	5,952	5,952	.....	.....	.....0	.....	.....0	.....	.....5,952	.....	.....	......0	29	05/17/2032.	1FE.....
89233P 6D 3	TOYOTA MTR CRED MTN 1.75 05/22/2017		..	05/22/2017.	Maturity.....		100,000	100,000	100,814	100,257	.....	.....(257)	.....	.....(257)	.....	.....100,000	.....	.....	......0	875	05/22/2017.	1FE.....
894126 AB 7	TRAP 2003-4A A1B CDO SEQ SSNR FLT 05/34		..	05/24/2017.	MBS Paydown.....		28,010	28,010	22,163	21,477	.....	.....2,337	.....	.....2,337	.....	.....28,010	.....	.....	......0	295	05/24/2034.	1FE.....
89690E AD 9	TRMF 2014-1A A1 ABS SEQ SNR 2.863 04/44		..	06/15/2017.	MBS Paydown.....		7,428	7,428	7,379	7,381	.....	.....5	.....	.....5	.....	.....7,428	.....	.....	......0	86	04/15/2044.	1FE.....
92257L AB 6	VCC 2017-1 AFX ABS SSNR 3.00 05/25/2047		..	06/25/2017.	MBS Paydown.....		10,476	10,476	10,473	.....	.....	.....(15)	.....	.....(15)	.....	.....10,476	.....	.....	......0	53	05/25/2047.	1FE.....
92258N AB 1	VCC 2016-1 AFX ABS SSNR 3.5337 04/25/46		..	06/25/2017.	MBS Paydown.....		43,369	43,369	43,369	43,369	.....	.....	.....	.....0	.....	.....43,369	.....	.....	......0	650	04/25/2046.	1FE.....
92329X AJ 7	VENTR 2014-16A A2F CLO SEQ 4.395 04/2026		..	04/15/2017.	MBS Paydown.....		500,000	500,000	500,000	500,000	.....	.....	.....	.....0	.....	.....500,000	.....	.....	......0	10,988	04/15/2026.	1FE.....
92535V AA 0	VBTOW 2016-2A A ABS SNR 5.193 10/15/2046		..	06/15/2017.	MBS Paydown.....		2,813	2,813	2,813	2,813	.....	.....	.....	.....0	.....	.....2,813	.....	.....	......0	61	10/15/2046.	2AM.....

SCHEDULE D - PART 4

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

QE05.13

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
											11	12	13	14	15							
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
92922F 3N 6	WAMU 2005-AR12 1A8 SEQ SSNR FLT 10/25/35		..	06/25/2017.	MBS Paydown.....		32,944	32,944	31,112	30,902	.....	.....455	.....	.....455	.....	.....32,944	.....	.....	.....0	414	10/25/2035.	1FM.....
92990G AJ 2	WAMU 2007-HY5 3A1 SEQ SSNR FLT 05/25/37		..	06/25/2017.	MBS Paydown.....		26,075	26,075	23,392	23,167	.....	.....507	.....	.....507	.....	.....26,075	.....	.....	.....0	445	05/25/2037.	1FM.....
92990G AJ 2	WAMU 2007-HY5 3A1 SEQ SSNR FLT 05/25/37		..	06/25/2017.	Pass-Through Loss.....		.....	.....1,106	.....	.....	.....	.....	.....	.....0	.....	.....(12)	.....	.....12	12	.....	05/25/2037.	1FM.....
933636 AA 0	WAMU 2007-HY4 1A1 SEQ SSNR FLT 04/25/37		..	06/25/2017.	MBS Paydown.....		25,167	25,167	21,958	22,016	.....	.....440	.....	.....440	.....	.....25,167	.....	.....	.....0	272	04/25/2037.	1FM.....
933636 AA 0	WAMU 2007-HY4 1A1 SEQ SSNR FLT 04/25/37		..	06/25/2017.	Pass-Through Loss.....		.....	.....98	.....	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....0	.....	04/25/2037.	1FM.....
93363P AC 4	WAMU 2006-AR14 1A3 SEQ SSNR FLT 11/25/36		..	06/25/2017.	MBS Paydown.....		54,034	54,034	50,068	49,893	.....	.....226	.....	.....226	.....	.....54,034	.....	.....	.....0	557	11/25/2036.	1FM.....
93363P AC 4	WAMU 2006-AR14 1A3 SEQ SSNR FLT 11/25/36		..	06/25/2017.	Pass-Through Loss.....		.....	.....5,927	.....	.....	.....	.....	.....	.....0	.....	.....(44)	.....	.....44	44	.....	11/25/2036.	1FM.....
939336 X9 9	WAMU 2005-AR1 A2B MEZ SEQ FLT 01/25/2045		..	06/25/2017.	MBS Paydown.....		32,471	32,471	28,656	28,574	.....	.....(1,261)	.....	.....(1,261)	.....	.....32,471	.....	.....	.....0	228	01/25/2045.	1FM.....
94984D AC 8	WFMB5 2006-AR13 A3SEQ SSNR FLT 09/25/36		..	06/25/2017.	MBS Paydown.....		12,300	12,300	11,387	11,498	.....	.....229	.....	.....229	.....	.....12,300	.....	.....	.....0	159	09/25/2036.	1FM.....
94984D AC 8	WFMB5 2006-AR13 A3SEQ SSNR FLT 09/25/36		..	06/25/2017.	Pass-Through Loss.....		.....	.....451	.....	.....	.....	.....	.....	.....0	.....	.....(4)	.....	.....4	4	.....	09/25/2036.	1FM.....
95058X AA 6	WEN 2015-1A A2I ABS SNR 3.371 06/15/2045		..	06/15/2017.	MBS Paydown.....		1,250	1,250	1,250	.....	.....	.....0	.....	.....0	.....	.....1,250	.....	.....	.....0	21	06/15/2045.	2AM.....
95058X AB 4	WEN 2015-1A A2II ABS SEQ SNR 4.08 06/15/2045		..	06/15/2017.	MBS Paydown.....		5,000	5,000	5,000	5,000	.....	.....	.....	.....0	.....	.....5,000	.....	.....	.....0	102	06/15/2045.	2AM.....
95168Q AE 0	WEN 2015-1A A2I ABS SNR 3.371 11/07/2025		..	05/07/2017.	MBS Paydown.....		1,500,000	1,500,000	1,488,300	1,493,105	.....	.....6,895	.....	.....6,895	.....	.....1,500,000	.....	.....	.....0	30,664	11/07/2025.	1FE.....
96033C AA 0	WESTR 2016-1A A ABS SSNR 3.50 12/20/2028		..	06/20/2017.	MBS Paydown.....		106,026	106,026	105,645	105,672	.....	.....20	.....	.....20	.....	.....106,026	.....	.....	.....0	1,544	12/20/2028.	1FE.....
96033D AA 8	WESTR 2017-1A A ABS SSNR 3.05 12/20/2030		..	06/20/2017.	MBS Paydown.....		28,320	28,320	28,286	.....	.....	.....0	.....	.....0	.....	.....28,320	.....	.....	.....0	81	12/20/2030.	1FE.....
96033L AA 0	WESTR 2015-2A A ABS SEQ SSNR 3.2 07/28		..	06/20/2017.	MBS Paydown.....		64,160	64,160	64,075	64,068	.....	.....13	.....	.....13	.....	.....64,160	.....	.....	.....0	851	07/20/2028.	1FE.....
98886Y AC 2	ZAIS2 2014-2A A1B CLO SSNR 3.57 07/25/26		..	04/25/2017.	MBS Paydown.....		1,000,000	1,000,000	1,000,000	1,000,000	.....	.....	.....	.....0	.....	.....1,000,000	.....	.....	.....0	17,850	07/25/2026.	1FE.....
98954R AB 6	ZIGG 2014-1A A2 CLO SSNR 3.44 10/17/2026		..	05/10/2017.	Call @ 100.00.....		1,500,000	1,500,000	1,496,250	1,497,688	.....	.....251	.....	.....251	.....	.....1,497,939	.....	.....2,061	2,061	29,097	10/17/2026.	1FE.....
98954R AD 2	ZIGG 2014-1A B2 CLO MEZ 4.57 10/17/2026		..	05/10/2017.	Call @ 100.00.....		500,000	500,000	494,500	496,055	.....	.....279	.....	.....279	.....	.....496,334	.....	.....3,666	3,666	12,885	10/17/2026.	1FE.....
G0620B AB 4	ATLSS 2014-1 A ABS SNR 4.875 12/15/2039		..	06/15/2017.	MBS Paydown.....		15,600	15,600	15,600	15,600	.....	.....	.....	.....0	.....	.....15,600	.....	.....	.....0	317	12/15/2039.	1FE.....
G3600K AB 2	FLOATEL INTL TL B LIBOR+500 06/13/2017		D	06/30/2017.	Paydown.....		1,419	1,419	1,104	613	.....	.....	.....	.....0	.....	.....1,419	.....	.....	.....0	65	06/13/2020.	5FE.....
G7739P AF 7	CABLE&WIRELES (SABLE) B1 L+475 12/02/22		D	05/26/2017.	Paydown.....		500,000	500,000	481,524	264,571	.....	.....17,641	.....	.....17,641	.....	.....500,000	.....	.....	.....0	11,447	12/02/2022.	3FE.....

SCHEDULE D - PART 4

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

1			2		3	4		5		6		7		8		9		10		Change in Book/Adjusted Carrying Value					16		17		18		19		20		21		22	
																					11	12	13	14	15													
CUSIP Identification			Description		F o r e i g n	Disposal Date	Name of Purchaser		Number of Shares of Stock		Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)												
Q3930A	AC	2	FMG TL LIBOR + 275 6/30/2019.....	D	05/19/2017.	Paydown.....				299,535	299,535	267,360	279,770				20,197	20,197	299,535				0	8,043	06/30/2019.	2FE.....												
3899999.			Total - Bonds - Industrial and Miscellaneous.....							42,846,568	42,623,698	42,242,066	40,479,731	12,531	120,299	0	132,830	0	42,408,202	0	438,366	438,366	796,423	XXX	XXX													
8399997.			Total - Bonds - Part 4.....							69,179,155	68,985,756	68,725,402	66,535,032	12,531	49,511	0	62,042	0	68,596,926	0	582,229	582,229	..1,300,145	XXX	XXX													
8399999.			Total - Bonds.....							69,179,155	68,985,756	68,725,402	66,535,032	12,531	49,511	0	62,042	0	68,596,926	0	582,229	582,229	..1,300,145	XXX	XXX													
Common Stocks - Industrial and Miscellaneous																																						
29273R	10	9	ENERGY TRANSFER PARTNERS LP	..	04/28/2017.	Stock Merger 86764L108.....			36,000,000	1,292,760	XXX	1,263,507	1,289,160	(25,653)				(25,653)		1,263,507		29,253	29,253	37,980	XXX	L.....												
82735Q	10	2	SILVER BAY REALTY TRUST CORP.....	..	05/09/2017.	Legacy Merger.....			1,220,000	26,230	XXX	18,436		(2,475)				(2,475)		18,436		7,794	7,794	317	XXX	L.....												
86181Q	30	0	STONEGATE MORTGAGE CORP.....	..	06/01/2017.	Merger.....			130,105,000	1,040,840	XXX	1,795,036	776,727	(67,655)				(67,655)		709,072		331,768	331,768		XXX	L.....												
896047	50	3	TRIBUNE MEDIA CO - A.....	..	05/09/2017.	CORNERSTONE MACRO.....			8,000,000	337,751	XXX	239,324	279,840	(40,516)				(40,516)		239,324		98,427	98,427	44,580	XXX	L.....												
896047	50	3	TRIBUNE MEDIA CO - A.....	..	05/10/2017.	CORNERSTONE MACRO.....			14,600,000	611,290	XXX	481,103	510,708	(29,605)				(29,605)		481,103		130,187	130,187	91,472	XXX	L.....												
9099999.			Total - Common Stocks - Industrial and Miscellaneous.....							3,308,871	XXX	3,797,407	2,856,435	(165,903)	0	0		(165,903)	0	2,711,443	0	597,428	597,428	174,349	XXX	XXX												
Common Stocks - Mutual Funds																																						
922908	65	2	VANGUARD EXTENDED MARKET ETF	..	06/13/2017.	ANCORA ADVISORS LLC.....			253,000	25,969	XXX	21,878	24,263	(2,384)				(2,384)		21,878		4,090	4,090	147	XXX	L.....												
9299999.			Total - Common Stocks - Mutual Funds.....							25,969	XXX	21,878	24,263	(2,384)	0	0		(2,384)	0	21,878	0	4,090	4,090	147	XXX	XXX												
9799997.			Total - Common Stocks - Part 4.....							3,334,840	XXX	3,819,285	2,880,698	(168,287)	0	0		(168,287)	0	2,733,321	0	601,519	601,519	174,496	XXX	XXX												
9799999.			Total - Common Stocks.....							3,334,840	XXX	3,819,285	2,880,698	(168,287)	0	0		(168,287)	0	2,733,321	0	601,519	601,519	174,496	XXX	XXX												
9899999.			Total - Preferred and Common Stocks.....							3,334,840	XXX	3,819,285	2,880,698	(168,287)	0	0		(168,287)	0	2,733,321	0	601,519	601,519	174,496	XXX	XXX												
9999999.			Total - Bonds, Preferred and Common Stocks.....							72,513,995	XXX	72,544,687	69,415,730	(155,756)	49,511	0		(106,245)	0	71,330,247	0	..1,183,748	1,183,748	..1,474,640	XXX	XXX												

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

QE05.14

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.....					9,819,664	5,442,470	(2,648,746)	XXX
First Hawaiian..... Honolulu, HI.....					18,135	17,480	16,704	XXX
0199999. Total Open Depositories.....	XXX	XXX	0	0	9,837,798	5,459,950	(2,632,042)	XXX
0399999. Total Cash on Deposit.....	XXX	XXX	0	0	9,837,798	5,459,950	(2,632,042)	XXX
0499999. Cash in Company's Office.....	XXX	XXX	XXX	XXX	750	750	750	XXX
0599999. Total Cash.....	XXX	XXX	0	0	9,838,548	5,460,700	(2,631,292)	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

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

NONE