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QUARTERLY STATEMENT

As of September 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 *(E-Mail Address)*	330-659-8904 *(Fax Number)*

OFFICERS

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

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
Gary Norman Monda	VP, Chief Investment Officer, & Assistant Treasurer	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	Stephen Edward Winborn #	James Allan Parks	

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

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

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

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

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

ASSETS

	Current Statement Date 1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 December 31 Prior Year Net Admitted Assets
1. Bonds	746,335,355		746,335,355	712,226,132
2. Stocks:				
2.1 Preferred stocks	15,639,729		15,639,729	15,063,715
2.2 Common stocks	222,463,053	688,769	221,774,284	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)	26,853,382		26,853,382	18,627,795
4.2 Properties held for the production of income (less $..........0 encumbrances)			0	
4.3 Properties held for sale (less $..........0 encumbrances)			0	
5. Cash ($.....(783,726)), cash equivalents ($..........0) and short-term investments ($.....79,495,321)	78,711,595		78,711,595	72,933,196
6. Contract loans (including $..........0 premium notes)			0	
7. Derivatives			0	
8. Other invested assets	19,911,540		19,911,540	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)	1,109,914,655	688,769	1,109,225,886	1,067,354,572
13. Title plants less $..........0 charged off (for Title insurers only)			0	
14. Investment income due and accrued	5,843,650		5,843,650	5,629,107
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	25,163,061	78,764	25,084,297	25,556,781
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $..........0 earned but unbilled premiums)	166,080,048	527,724	165,552,324	129,019,209
15.3 Accrued retrospective premiums ($..........0) and contracts subject to redetermination ($..........0)			0	
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	22,271,374		22,271,374	17,292,037
16.2 Funds held by or deposited with reinsured companies	2,853,215		2,853,215	3,228,501
16.3 Other amounts receivable under reinsurance contracts			0	
17. Amounts receivable relating to uninsured plans			0	
18.1 Current federal and foreign income tax recoverable and interest thereon	244,484		244,484	1,452,624
18.2 Net deferred tax asset	23,408,512		23,408,512	26,112,050
19. Guaranty funds receivable or on deposit			0	
20. Electronic data processing equipment and software	2,231,221		2,231,221	1,650,029
21. Furniture and equipment, including health care delivery assets ($..........0)			0	
22. Net adjustment in assets and liabilities due to foreign exchange rates			0	
23. Receivables from parent, subsidiaries and affiliates	675,401		675,401	6,340,244
24. Health care ($..........0) and other amounts receivable			0	
25. Aggregate write-ins for other than invested assets	4,410,803	874,622	3,536,181	2,913,789
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25)	1,363,096,424	2,169,879	1,360,926,545	1,286,548,943
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts			0	
28. Total (Lines 26 and 27)	1,363,096,424	2,169,879	1,360,926,545	1,286,548,943

DETAILS OF WRITE-INS

	1	2	3	4
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	2,518,555	58,256	2,460,298	1,745,466
2502. Prepaid expenses	816,366	816,366	0	
2503. Commission receivable	654,132		654,132	633,888
2598. Summary of remaining write-ins for Line 25 from overflow page	421,750	0	421,750	534,436
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above)	4,410,803	874,622	3,536,181	2,913,789

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31 Prior Year
1.	Losses (current accident year $.....97,227,591)	371,305,156	356,089,387
2.	Reinsurance payable on paid losses and loss adjustment expenses		
3.	Loss adjustment expenses	73,151,089	69,200,843
4.	Commissions payable, contingent commissions and other similar charges	11,897,418	9,941,424
5.	Other expenses (excluding taxes, licenses and fees)	15,372,992	13,542,953
6.	Taxes, licenses and fees (excluding federal and foreign income taxes)	5,004,323	5,079,521
7.1	Current federal and foreign income taxes (including $..........0 on realized capital gains (losses))		
7.2	Net deferred tax liability		
8.	Borrowed money $..........0 and interest thereon $..........0		
9.	Unearned premiums (after deducting unearned premiums for ceded reinsurance of $.....164,465,089 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)	146,182,243	143,854,837
10.	Advance premium	246,198	447,337
11.	Dividends declared and unpaid:		
	11.1 Stockholders		
	11.2 Policyholders		
12.	Ceded reinsurance premiums payable (net of ceding commissions)	25,610,150	21,587,584
13.	Funds held by company under reinsurance treaties	287,594,983	295,714,130
14.	Amounts withheld or retained by company for account of others	19,283,191	22,518,893
15.	Remittances and items not allocated	5,353,306	6,376,830
16.	Provision for reinsurance (including $..........0 certified)	1,236,249	986,800
17.	Net adjustments in assets and liabilities due to foreign exchange rates		
18.	Drafts outstanding		
19.	Payable to parent, subsidiaries and affiliates	19,114,656	4,113,397
20.	Derivatives		
21.	Payable for securities	4,055,659	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	543,722	32,030
26.	Total liabilities excluding protected cell liabilities (Lines 1 through 25)	985,951,337	949,583,395
27.	Protected cell liabilities		
28.	Total liabilities (Lines 26 and 27)	985,951,337	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)	339,866,429	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)	374,975,208	336,965,548
38.	Totals (Page 2, Line 28, Col. 3)	1,360,926,545	1,286,548,943

DETAILS OF WRITE-INS

2501.	Unearned fee income	543,722	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)	543,722	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 $.....364,232,605)	334,987,782	345,267,622	455,055,618
1.2 Assumed (written $.....133,353,472)	153,693,591	139,594,694	192,617,747
1.3 Ceded (written $.....265,898,178)	259,320,880	263,618,946	349,522,206
1.4 Net (written $.....231,687,899)	229,360,493	221,243,371	298,151,159
DEDUCTIONS:			
2. Losses incurred (current accident year $.....124,438,758):			
2.1 Direct	240,250,059	218,415,262	316,088,405
2.2 Assumed	93,081,724	85,091,188	119,778,741
2.3 Ceded	209,311,178	180,637,471	253,862,605
2.4 Net	124,020,605	122,868,980	182,004,541
3. Loss adjustment expenses incurred	28,389,270	25,130,741	27,322,086
4. Other underwriting expenses incurred	66,001,735	64,761,290	85,665,845
5. Aggregate write-ins for underwriting deductions	0	0	0
6. Total underwriting deductions (Lines 2 through 5)	218,411,610	212,761,011	294,992,472
7. Net income of protected cells			
8. Net underwriting gain (loss) (Line 1 minus Line 6 + Line 7)	10,948,883	8,482,360	3,158,687
INVESTMENT INCOME			
9. Net investment income earned	21,896,361	21,806,969	29,701,263
10. Net realized capital gains (losses) less capital gains tax of $.....4,067,389	6,159,729	(2,486,403)	(3,127,831)
11. Net investment gain (loss) (Lines 9 + 10)	28,056,089	19,320,566	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	123,875	145,819	197,776
14. Aggregate write-ins for miscellaneous income	(3,049,592)	(3,736,611)	(4,825,219)
15. Total other income (Lines 12 through 14)	(2,925,717)	(3,590,792)	(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)	36,079,255	24,212,134	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)	36,079,255	24,212,134	25,104,676
19. Federal and foreign income taxes incurred	4,816,250	9,764,693	8,958,603
20. Net income (Line 18 minus Line 19) (to Line 22)	31,263,005	14,447,441	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)	31,263,005	14,447,441	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 $.....2,590,075	7,094,244	16,637,246	19,107,272
25. Change in net unrealized foreign exchange capital gain (loss)			
26. Change in net deferred income tax	(1,279,628)	2,722,292	2,769,709
27. Change in nonadmitted assets	1,181,488	2,951,283	2,525,192
28. Change in provision for reinsurance	(249,449)	(2,172,655)	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)	38,009,660	34,585,606	41,369,445
39. Surplus as regards policyholders, as of statement date (Lines 21 plus 38)	374,975,208	330,181,709	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 Income	929,409	751,498	963,819
1402. Funds held interest	(3,979,001)	(4,488,108)	(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)	(3,049,592)	(3,736,611)	(4,825,219)
3701.			
3702.			
3703.			
3798. Summary of remaining write-ins for Line 37 from overflow page	0	0	0
3799. Totals (Lines 3701 thru 3703 plus 3798) (Line 37 above)	0	0	0

CASH FLOW

		1 Current Year to Date	2 Prior Year To Date	3 Prior Year Ended December 31
	CASH FROM OPERATIONS			
1.	Premiums collected net of reinsurance	199,576,912	252,140,047	318,631,010
2.	Net investment income	23,978,929	23,586,119	32,468,400
3.	Miscellaneous income	(2,925,717)	(3,590,792)	(4,627,443)
4.	Total (Lines 1 through 3)	220,630,124	272,135,375	346,471,966
5.	Benefit and loss related payments	113,408,887	131,920,865	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	86,729,923	81,569,933	111,508,949
8.	Dividends paid to policyholders			
9.	Federal and foreign income taxes paid (recovered) net of $.....4,067,389 tax on capital gains (losses)	7,675,499	8,675,300	9,346,248
10.	Total (Lines 5 through 9)	207,814,310	222,166,098	287,415,447
11.	Net cash from operations (Line 4 minus Line 10)	12,815,814	49,969,277	59,056,519
	CASH FROM INVESTMENTS			
12.	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds	162,301,284	137,232,993	187,447,493
	12.2 Stocks	5,936,201	8,018,227	22,126,932
	12.3 Mortgage loans			
	12.4 Real estate			
	12.5 Other invested assets	24,660,278	1,207,513	4,214,465
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments			
	12.7 Miscellaneous proceeds	3,958,229	2,875,081	
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	196,855,992	149,333,814	213,788,890
13.	Cost of investments acquired (long-term only):			
	13.1 Bonds	197,029,317	184,442,412	230,894,242
	13.2 Stocks	3,201,806	7,212,061	7,341,041
	13.3 Mortgage loans			
	13.4 Real estate	8,705,789	1,018,978	2,621,982
	13.5 Other invested assets	2,861,518	1,485,319	2,978,718
	13.6 Miscellaneous applications			1,899,482
	13.7 Total investments acquired (Lines 13.1 to 13.6)	211,798,430	194,158,770	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)	(14,942,438)	(44,824,956)	(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)	7,905,024	9,854,602	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)	7,905,024	9,854,602	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)	5,778,400	14,998,924	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)	78,711,595	50,404,474	72,933,196

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

20.0001	BRIGHTHOUSE FINANCIAL INC-WI - STOCK SPIN OFF	39,216		

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	$ 31,263,005	$ 16,146,072
2.	Effect of state prescribed practices				-	-
3.	Effect of state permitted practices				-	-
4.	Net income, NAIC SAP	XXX	XXX	XXX	$ 31,263,005	$ 16,146,072
5.	Statutory surplus state basis	XXX	XXX	XXX	$ 374,975,208	$ 336,965,548
6.	Effect of state prescribed practices				-	-
7.	Effect of state permitted practices				-	-
8.	Statutory surplus, NAIC SAP	XXX	XXX	XXX	$ 374,975,208	$ 336,965,548

B. No significant change.

C. Accounting Policy

Loan-backed securities with a NAIC rating 1 and 2 are stated at amortized cost using the interest method; all others are stated at the lower of cost or fair value. For residential mortgage-backed securities (RMBS), commercial mortgage-backed securities (CMBS) and loan-backed and structured securities (LBASS), the NAIC has retained third-party investment management firms to assist in the determination of the appropriate NAIC designations and Book Adjusted Carrying Values based not only on the probability of loss, but also the severity of loss. Those RMBS, CMBS and LBASS securities that are not modified but receive a current year Acceptable Rating Organizations (ARO) rating are subject to the Modified FE process which determines the appropriate NAIC designations and Book Adjusted Carrying Values.

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

A-C. No significant change.

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.

NOTES TO FINANCIAL STATEMENTS

3. The following table shows the loan-backed security with an OTTI charge recognized during the nine months ended September 30, 2017.

CUSIP	Amortized Cost Before OTTI	Present Value of Projected Cash Flows	Recognized OTTI	Amortized Cost After OTTI	Fair Value at Time of OTTI	Date Reported
32052KAB1	$ 1,789,834	$ 1,697,518	$ 92,316	$ 1,697,518	$ 1,677,732	09/30/2017
TOTAL	XXXX	XXXX	**$ 92,316**	XXXX	XXXX	XXXX

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	$ (762,246)
2.	12 months or longer	(1,079,889)

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

1.	Less than 12 months	$ 85,986,294
2.	12 months or longer	46,280,712

5. Based on historical payment data and analysis of expected future cash flows of the underlying collateral, independent credit ratings and other facts and analysis, including management's current intent and ability to hold these securities for a period of time sufficient to allow for anticipated recovery, management believes that, based upon information currently available, the Company will recover its cost basis in all of these securities and no additional charges for other-than-temporary impairments will be required at September 30, 2017.

E. Repurchase Agreements and/or Securities Lending Transactions

The Company does not have any repurchase agreement and/or securities lending transactions at September 30, 2017.

F-H. No significant change.

I. Working Capital Finance Investments

The Company does not have any working capital finance investments at September 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 September 30, 2017.

K-L. No significant change.

M. Short Sales - Not applicable.

N. Prepayment Penalty and Acceleration Fees - Not applicable.

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.

B-N. No significant change.

NOTES TO FINANCIAL STATEMENTS

Note 11 – Debt

A. The Company does not have any outstanding liability for borrowed money.

B. The Company does not have any agreements with the Federal Home Loan Bank.

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

A. Defined Benefit Plan

Not applicable.

B-I. No significant change.

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

No significant change.

Note 14 – Liabilities, Contingencies and Assessments

A-F. No significant change.

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

A. The Company did not sell any receivable balances during 2017.

B. Transfers and Servicing of Financial Assets – Not applicable.

C. The Company was not involved in any have any wash sale transactions during 2017.

Note 18 – Gain or Loss to the Reporting Entity from Uninsured Plans and the Uninsured Portion of Partially Insured Plans

No significant change.

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

No significant change.

Note 20 – Fair Value Measurements

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

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

The Company categorizes its financial instruments, based on the degree of subjectivity inherent in the method by which they are valued, into a fair value hierarchy of three levels. The fair value hierarchy prioritizes the inputs, which refer broadly to assumptions market participants would use in pricing an asset or liability, into three levels. It gives the highest priority to quoted prices (unadjusted) in active markets for identical assets or liabilities and the lowest priority to unobservable inputs. The level in the fair value hierarchy within which a fair value measurement in its entirety falls is determined based on the lowest level input that is significant to the fair value measurement in its entirety.

Level 1 inputs are quoted prices (unadjusted) in active markets for identical securities that the reporting entity has the ability to access at the measurement date.

Level 2 inputs are inputs other than quoted prices within Level 1 that are observable for the security, either directly or indirectly. Level 2 inputs include quoted prices for similar securities in active markets, quoted prices for identical or similar securities that are not active and observable inputs other than quoted prices, such as interest rate and yield curves.

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

NOTES TO FINANCIAL STATEMENTS

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

Assets at fair value	Level 1	Level 2	Level 3	Total
Bonds				
Industrial and misc	$ -	$ 3,066,370	$ -	$ 3,066,370
Total bonds	$ -	$ 3,066,370	$ -	$ 3,066,370
Perpetual preferred stock				
Industrial and misc	$ 10,162,623	$ 1,035,000	$ 140,253	$ 11,337,876
Total preferred stocks	$ 10,162,623	$ 1,035,000	$ 140,253	$ 11,337,876
Common stock				
Industrial and misc	$ 25,035,136	$ -	$ 940,253	$ 25,975,389
Mutual funds	$ 4,703,267	$ -	$ -	$ 4,703,267
Total common stocks	$ 29,738,403	$ -	$ 940,253	$ 30,678,656
Total assets at fair value	$ 39,901,026	$ 4,101,370	$ 1,080,506	$ 45,082,902

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

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

The Company uses the end of the reporting period as its policy for determining transfers into and out of each level. There were no transfers between Level 1 and Level 2 during the three and nine months ended September 30, 2017. During the nine month period ended September 30, 2016 the Company transferred one perpetual preferred stock and two common stocks (none in the third quarter) with aggregate fair values of $1.1 million and $0.8 million, respectively, from Level 2 to Level 1 due to increases in trading activity.

2. Rollforward of Level 3 Items

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

	Beginning Balance at 7/1/2017	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 09/30/2017
Industrial and misc preferred stocks	$ 140,253	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ 140,253
Industrial and misc common stocks	1,015,253	-	-	-	(75,000)	-	-	-	-	940,253
Total	$1,155,506	$ -	$ -	$ -	$ (75,000)	$ -	$ -	$ -	$ -	$ 1,080,506

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 09/30/2017
Industrial and misc preferred stocks	$ 140,253	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ 140,253
Industrial and misc common stocks	940,253	-	-	-	-	-	-	-	-	940,253
Total	$1,080,506	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ 1,080,506

	Beginning Balance at 7/1/2016	Transfers into Level 3	Transfers out of Level 3	Total Gains (Losses) included in Net Income	Total Gains (Losses) included in Surplus	Purchases	Issuances	Sales	Settlements	Ending Balance at 09/30/2016
Industrial and misc common stocks	$ 2,230,743	$ -	$ -	$ (161,706)	$ 267,066	$ -	$ -	$ -	$ -	$ 2,336,103
Total	$ 2,230,743	$ -	$ -	$ (161,706)	$ 267,066	$ -	$ -	$ -	$ -	$ 2,336,103

	Beginning Balance at 1/1/2016	Transfers into Level 3	Transfers out of Level 3	Total Gains (Losses) included in Net Income	Total Gains (Losses) included in Surplus	Purchases	Issuances	Sales	Settlements	Ending Balance at 09/30/2016
Industrial and misc common stocks	$ 2,301,726	$ -	$ -	$ (786,706)	$ 821,083	$ -	$ -	$ -	$ -	$ 2,336,103
Total	$ 2,301,726	$ -	$ -	$ (786,706)	$ 821,083	$ -	$ -	$ -	$ -	$ 2,336,103

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 September 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	$ 760,458,394	$ 746,335,355	$ 2,330,249	$ 737,458,819	$ 20,669,326	$ -
Preferred stocks	16,207,589	15,639,729	14,991,336	1,076,000	140,253	-
Common stocks	30,678,656	30,678,656	29,738,403	-	940,253	-
Cash & short term investments	78,711,595	78,711,595	78,711,595	-	-	-
Total debt securities	$ 886,056,234	$ 871,365,335	$ 125,771,583	$ 738,534,819	$ 21,749,832	$ -

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 November 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

A-E. No significant change.

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 September 30, 2017, $98,887,318 has been paid for incurred claims and claim adjustment expenses attributable to insured events of prior years. Reserves remaining for prior years are now $324,299,249 as a result of re-estimation of unpaid claims and claim adjustment expenses. Therefore, there has been a $2,103,663 favorable prior year development since December 31, 2016 to September 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

The Company does not write financial guaranty insurance.

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? Yes [X] No [ ]
If yes, complete Schedule Y, Parts 1 and 1A.

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

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

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

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

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

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

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

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

6.3 State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date). 11/02/2016

6.4 By what department or departments?
Ohio Department of Insurance

6.5 Have all financial statement adjustments within the latest financial examination report been accounted for in a subsequent financial statement filed with Departments? Yes [ ] No [ ] N/A [X]

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

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

7.2 If yes, give full information:

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

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

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

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

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

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

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

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

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

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

(e) Accountability for adherence to the code.

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

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

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

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

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

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

FINANCIAL

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

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

INVESTMENT

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

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

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

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

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

14.2 If yes, please complete the following:

		1 Prior Year End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
14.21	Bonds	$ 0	$ 0
14.22	Preferred Stock	0	0
14.23	Common Stock	181,621,050	191,784,397
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	$ 191,784,397
14.28	Total Investment in Parent included in Lines 14.21 to 14.26 above	$ 0	$ 0

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

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

If no, attach a description with this statement.

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

1 Central Registration Depository Number	2 Name of Firm or Individual	3 Legal Entity Identifier (LEI)	4 Registered With	5 Investment Management Agreement (IMA) Filed
161853	American Money Management Corporation	54930048Y5YTQDRCSM84	SEC	DS
16076	Ancora Advisors LLC		SEC	NO

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

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

18.2 If no, list exceptions:

GENERAL INTERROGATORIES (continued)

PART 2 – PROPERTY & CASUALTY INTERROGATORIES

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

   If yes, attach an explanation.

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

   If yes, attach an explanation.

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

3.2 If yes, give full and complete information thereto:

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

4.2 If yes, complete the following schedule:

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

5.1 Operating Percentages:

5.1 A&H loss percent 662.180%

5.2 A&H cost containment percent 147.740%

5.3 A&H expense percent excluding cost containment expenses 34.280%

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

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

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

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

SCHEDULE F - CEDED REINSURANCE

Showing All New Reinsurers - Current Year to Date

1 NAIC Company Code	2 ID Number	3 Name of Reinsurer	4 Domiciliary Jurisdiction	5 Type of Reinsurer	6 Certified Reinsurer Rating (1 through 6)	7 Effective Date of Certified Reinsurer Rating
U.S. Insurers						
20370	51-0434766	Axis Reinsurance Company	NY	Authorized		
All Other Insurers						
00000	AA-3191321	Sirius Bermuda Ins Co LTd	BMU	Unauthorized		

SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN

Current Year to Date - Allocated by States and Territories

		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	4,100,925	3,360,736	2,425,343	1,195,710	4,212,244	3,456,877
2.	Alaska AK	L	4,222,249	4,615,063	1,100,473	1,431,309	9,690,071	7,751,610
3.	Arizona AZ	L	4,992,240	2,640,082	1,759,293	1,622,758	7,218,237	6,718,684
4.	Arkansas AR	L	3,520,545	2,403,116	2,849,570	3,284,878	4,814,347	6,204,279
5.	California CA	L	62,095,834	60,193,491	42,527,409	44,448,194	117,062,592	127,774,160
6.	Colorado CO	L	2,706,374	3,162,815	1,722,383	2,253,204	5,144,838	4,677,491
7.	Connecticut CT	L	6,235,036	4,385,347	3,769,018	10,840,463	12,151,731	11,676,284
8.	Delaware DE	L	17,421,501	17,874,858	6,242,355	9,253,256	26,903,853	21,708,232
9.	District of Columbia DC	L					(154)	49
10.	Florida FL	L	15,989,385	11,799,868	11,764,797	11,476,067	22,632,719	23,110,326
11.	Georgia GA	L	5,722,828	2,806,339	2,446,156	2,812,370	8,500,519	6,770,777
12.	Hawaii HI	L	14,149,709	13,592,914	4,442,606	8,001,324	16,918,479	13,814,434
13.	Idaho ID	L	4,926,780	5,634,387	4,899,607	1,975,430	8,675,718	4,406,661
14.	Illinois IL	L	10,531,782	6,335,524	4,501,053	7,955,655	15,935,699	15,687,561
15.	Indiana IN	L	4,779,725	4,364,720	1,929,525	1,950,931	7,359,534	5,878,961
16.	Iowa IA	L	2,475,087	1,428,032	764,702	2,814,524	4,897,538	5,201,219
17.	Kansas KS	L	7,883,181	7,043,567	4,643,599	3,258,909	9,560,277	13,684,835
18.	Kentucky KY	L	2,804,456	2,516,225	1,891,543	2,315,598	7,148,159	7,275,841
19.	Louisiana LA	L	5,156,263	5,208,214	1,691,289	1,339,784	5,631,145	5,097,885
20.	Maine ME	L	910,618	201,411	218,655	122,518	398,215	694,662
21.	Maryland MD	L	3,531,487	2,459,362	1,897,766	1,496,670	5,061,959	5,475,978
22.	Massachusetts MA	L	8,900,913	5,796,377	3,193,587	14,214,471	24,216,273	18,163,407
23.	Michigan MI	L	30,052	37,749	3,166		1,521	4,042
24.	Minnesota MN	L	3,847,078	3,087,272	1,442,497	946,717	6,208,254	3,660,663
25.	Mississippi MS	L	2,770,433	2,301,819	949,385	884,051	3,406,428	5,828,782
26.	Missouri MO	L	9,907,371	9,778,299	8,144,177	9,058,269	21,963,916	13,414,393
27.	Montana MT	L	2,999,908	3,711,821	2,201,481	1,983,160	3,396,988	2,780,272
28.	Nebraska NE	L	3,562,131	2,949,782	1,468,199	993,898	4,756,776	3,914,818
29.	Nevada NV	L	1,580,274	1,393,270	2,690,793	1,288,316	3,789,987	4,785,298
30.	New Hampshire NH	L	2,770,028	2,227,127	472,310	829,825	3,533,814	4,338,212
31.	New Jersey NJ	L	18,268	90,338	62,122	29,245	4,953	10,081
32.	New Mexico NM	L	1,243,811	939,088	924,898	1,035,446	1,608,684	1,470,264
33.	New York NY	L	36,119,303	29,496,071	11,496,595	16,185,125	52,843,537	44,753,048
34.	North Carolina NC	L	10,036,598	8,255,489	4,931,380	8,859,980	24,683,893	22,860,450
35.	North Dakota ND	L	1,326,562	1,112,091	723,191	267,532	1,461,004	751,231
36.	Ohio OH	L	11,526,933	10,457,284	4,105,340	3,430,820	17,041,214	12,710,107
37.	Oklahoma OK	L	3,268,886	3,343,112	1,118,912	1,083,808	5,433,120	3,848,350
38.	Oregon OR	L	1,322,337	945,827	553,294	1,384,278	2,738,901	2,095,938
39.	Pennsylvania PA	L	13,395,226	13,945,746	9,952,796	10,810,810	21,914,720	25,643,753
40.	Rhode Island RI	L	1,550,001	1,284,437	212,072	465,152	1,637,839	1,013,062
41.	South Carolina SC	L	8,058,918	2,971,167	3,683,315	4,702,163	10,466,242	9,463,924
42.	South Dakota SD	L	1,057,919	1,100,611	731,379	643,703	488,713	485,971
43.	Tennessee TN	L	7,658,031	7,531,924	12,200,622	6,648,819	35,353,123	28,823,870
44.	Texas TX	L	18,919,149	17,556,158	20,942,817	18,364,695	40,258,266	35,737,297
45.	Utah UT	L	8,542,754	7,631,223	7,378,417	3,397,292	9,206,778	7,619,556
46.	Vermont VT	L	2,131,124	1,055,405	548,055	517,484	2,692,182	2,473,919
47.	Virginia VA	L	5,674,638	6,008,968	2,912,100	3,432,035	11,980,696	10,642,659
48.	Washington WA	L	2,581,370	3,635,052	1,404,202	1,572,040	4,779,169	2,927,325
49.	West Virginia WV	L	22,969	117,268	50,566	480,416	738,223	787,899
50.	Wisconsin WI	L	9,185,942	7,770,590	3,667,487	1,404,636	11,023,473	7,978,305
51.	Wyoming WY	L	67,674	87,866	46,516	2,916	59,433	73,156
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	364,232,605	318,645,301	211,698,811	234,766,651	627,605,841	576,126,855

DETAILS OF WRITE-INS

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

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

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

(DSLI) - Reporting entities authorized to write Surplus Lines in the state of domicile; (N) - None of the above - Not allowed to write business in the state.

(a) Insert the number of D and L responses except for Canada and Other Alien.

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

	Domiciliary Location	FEIN	NAIC Co. Code
American Financial Group, Inc.	OH	31-1544320	
American Financial Capital Trust II	DE	31-6549738	
American Financial Capital Trust III	DE	16-6543606	
American Financial Capital Trust IV	DE	16-6543609	
American Financial Enterprises, Inc.	CT	31-0996797	
American Money Management Corporation	OH	31-0828578	
American Real Estate Capital Company, LLC	OH	27-1577326	
Mid-Market Capital Partners, LLC	DE	27-2829629	
APU Holding Company	OH	41-2112001	
American Premier Underwriters, Inc.	PA	23-6000765	
The Associates of the Jersey Company	NJ	23-6297584	
Cal Coal, Inc.	IL	37-1094159	
Great Southwest Corporation	DE	95-2802826	
The Indianapolis Union Railway Company	IN	35-6001691	
Lehigh Valley Railroad Company	PA	13-6400464	
Pennsylvania Lehigh Oil & Gas Holdings LLC	PA	46-1665396	
Magnolia Alabama Holdings, Inc.	DE	20-1548213	
Magnolia Alabama Holdings LLC	AL	20-1574094	
Michigan Oil & Gas Holdings, LLC	MI	46-1852532	
Ohio Oil & Gas Holdings, LLC	OH	46-1480078	
The Owasco River Railway, Inc.	NY	13-6021353	
PCC Real Estate, Inc.	NY	31-1236926	
PCC Technical Industries, Inc.	DE	76-0080537	
PCC Maryland Realty Corp.	MD	31-1388401	
Penn Central Energy Management Company	DE	06-1209709	
Penn Towers, Inc.	PA	23-1537928	
Pennsylvania Oil & Gas Holdings, LLC	PA	46-3246684	
Pennsylvania-Reading Seashore Lines (66.67%)	NJ	23-6000766	
Pittsburgh and Cross Creek Railroad Company (83%)	PA	23-6207599	
Terminal Realty Penn Co.	DC	23-1707450	
Waynesburg Southern Railroad Company	PA	23-1675796	
GAI Insurance Company, Ltd. *	BMU	98-1073776	
Great American Specialty & Affinity Limited	GBR		
Hangar Acquisition Corp.	OH	31-1446308	
Premier Lease & Loan Services Insurance Agency, Inc.	WA	91-1242743	
Premier Lease & Loan Services of Canada, Inc.	WA	91-1508644	
Risico Management Corporation	DE	31-1262960	
Dixie Terminal Corporation	OH	31-0823725	
GAI Holding Bermuda Ltd. ^	BMU	98-0606803	
GAI Indemnity, Ltd. #	GBR	98-0556144	
Neon Capital Limited	GBR		
Neon Holdings (U.K.) Limited	GBR		
Lavenham Underwriting Limited #	GBR	98-0412245	
Neon Management Services Limited	GBR		
Neon Sapphire Underwriting Limited	GGY		
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	
——— QQAgency of Texas, Inc.	TX	34-1947042	
—— Great American Advisors, Inc.	OH	31-1395344	
—— Great American Life Insurance Company *	OH	13-1935920	63312
——— Annuity Investors Life Insurance Company *	OH	31-1021738	93661
——— Bay Bridge Marina Hemingway's Restaurant, LLC (85%)	MD	27-4078277	
——— Bay Bridge Marina Management, LLC (85%)	MD	27-0513333	
——— Brothers Management, LLC (99%)	FL	20-1246122	
——— Charleston Harbor Fishing, LLC	SC	81-3737639	
——— GA Key Lime, LLC ^	OH	47-5618395	
——— GALIC - Bay Bridge Marina, LLC	MD	20-4604276	
——— GALIC 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	36-4670968	
——— 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 Real Estate Holdings, LLC	FL	82-2462705	
—— 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, Compañia de Seguros, S.A. de C.V. *	MEX		
—— —— —— Financiadora de Primas Condor, S.A. de C.V. (99%)	MEX		
—— —— Farmers Crop Insurance Alliance, Inc.	KS	39-1404033	
—— —— FCIA Management Company, Inc.	NY	13-3628555	
—— —— Foreign Credit Insurance Association @	NY		
—— —— GAI Mexico Holdings, LLC	DE	81-0814136	
—— —— GAI Warranty Company	OH	31-1753938	
—— —— —— GAI Warranty Company of Florida	FL	31-1765544	
—— —— GAI Warranty Company of Canada Inc.	CAN		
—— —— Global Premier Finance Company	OH	61-1329718	
—— —— Great American Agency of Texas, Inc.	TX	74-2693636	
—— —— Great American Alliance Insurance Company *	OH	95-1542353	26832
—— —— Great American Assurance Company *	OH	15-6020948	26344
—— —— Great American Casualty Insurance Company *	OH	61-0983091	39896
—— —— Great American Contemporary Insurance Company *	OH	36-4079497	10646
—— —— Great American E & S Insurance Company *	DE	31-0954439	37532
—— —— Great American Fidelity Insurance Company *	DE	31-1036473	41858
—— —— Great American Insurance Agency, Inc.	OH	31-1652643	
—— —— Great American Insurance Company of New York *	NY	13-5539046	22136
—— —— Great American Lloyd's Insurance Company * @	TX	31-0974853	38024
—— —— Great American Lloyd's, Inc.	TX	31-1073664	
—— —— Great American Management Services, Inc.	OH	31-0856644	
—— —— Great American Protection Insurance Company *	OH	31-1288778	38580
—— —— Great American Re Inc.	DE	31-0918893	
—— —— Great American Security Insurance Company *	OH	31-1209419	31135
—— —— Great American Spirit Insurance Company *	OH	31-1237970	33723
—— —— Insurance (GB) Limited *	GBR		
—— —— Key Largo Group, Inc.	FL	59-1263251	
—— —— PLLS Canada Insurance Brokers Inc. (49%)	CAN	871850814	
—— —— Professional Risk Brokers, Inc.	IL	31-1293064	
—— One East Fourth, Inc.	OH	31-0686194	
—— Pioneer Carpet Mills, Inc.	OH	31-0883227	
—— TEJ Holdings, Inc.	OH	31-1119320	
—— Three East Fourth, Inc.	OH	31-0728327	

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

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Y/N)	16 *
Members															
			31-1544320		0000944707	NYSE	American Financial Group, Inc.	OH	UIP		Ownership			N	
			31-6549738				American Financial Capital Trust II	DE	NIA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	N	
			16-6543606				American Financial Capital Trust III	DE	NIA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	N	
			16-6543609				American Financial Capital Trust IV	DE	NIA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	N	
			31-0996797				American Financial Enterprises, Inc.	CT	NIA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	N	
			31-0828578				American Money Management Corporation	OH	NIA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	N	
			27-1577326				American Real Estate Capital Company, LLC	OH	NIA	American Money Management Corporation	Ownership	100.000	American Financial Group, Inc.	N	
			27-2829629				Mid-Market Capital Partners, LLC	DE	NIA	American Money Management Corporation	Ownership	100.000	American Financial Group, Inc.	N	
			41-2112001				APU Holding Company	OH	NIA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	N	
			23-6000765				American Premier Underwriters, Inc.	PA	NIA	APU Holding Company	Ownership	100.000	American Financial Group, Inc.	N	
			23-6297584				The Associates of the Jersey Company	NJ	NIA	American Premier Underwriters, Inc.	Ownership	100.000	American Financial Group, Inc.	N	
			37-1094159				Cal Coal, Inc.	IL	NIA	American Premier Underwriters, Inc.	Ownership	100.000	American Financial Group, Inc.	N	
			95-2802826				Great Southwest Corporation	DE	NIA	American Premier Underwriters, Inc.	Ownership	100.000	American Financial Group, Inc.	N	
			35-6001691				The Indianapolis Union Railway Company	IN	NIA	American Premier Underwriters, Inc.	Ownership	100.000	American Financial Group, Inc.	N	
			13-6400464				Lehigh Valley Railroad Company	PA	NIA	American Premier Underwriters, Inc.	Ownership	100.000	American Financial Group, Inc.	N	
			46-1665396				Pennsylvania Lehigh Oil & Gas Holdings LLC	PA	NIA	Lehigh Valley Railroad Company	Ownership	100.000	American Financial Group, Inc.	N	
			20-1548213				Magnolia Alabama Holdings, Inc.	DE	NIA	American Premier Underwriters, Inc.	Ownership	100.000	American Financial Group, Inc.	N	
			20-1574094				Magnolia Alabama Holdings LLC	AL	NIA	Magnolia Alabama Holdings, Inc.	Ownership	100.000	American Financial Group, Inc.	N	
			46-1852532				Michigan Oil & Gas Holdings, LLC	MI	NIA	American Premier Underwriters, Inc.	Ownership	100.000	American Financial Group, Inc.	N	
			46-1480078				Ohio Oil & Gas Holdings, LLC	OH	NIA	American Premier Underwriters, Inc.	Ownership	100.000	American Financial Group, Inc.	N	
			13-6021353				The Owasco River Railway, Inc.	NY	NIA	American Premier Underwriters, Inc.	Ownership	100.000	American Financial Group, Inc.	N	
			31-1236926				PCC Real Estate, Inc.	NY	NIA	American Premier Underwriters, Inc.	Ownership	100.000	American Financial Group, Inc.	N	
			76-0080537				PCC Technical Industries, Inc.	DE	NIA	American Premier Underwriters, Inc.	Ownership	100.000	American Financial Group, Inc.	N	
			31-1388401				PCC Maryland Realty Corp.	MD	NIA	PCC Technical Industries, Inc.	Ownership	100.000	American Financial Group, Inc.	N	
			06-1209709				Penn Central Energy Management Company	DE	NIA	American Premier Underwriters, Inc.	Ownership	100.000	American Financial Group, Inc.	N	
			23-1537928				Penn Towers, Inc.	PA	NIA	American Premier Underwriters, Inc.	Ownership	100.000	American Financial Group, Inc.	N	
			46-3246684				Pennsylvania Oil & Gas Holdings, LLC	PA	NIA	American Premier Underwriters, Inc.	Ownership	100.000	American Financial Group, Inc.	N	
			23-6000766				Pennsylvania-Reading Seashore Lines	NJ	NIA	American Premier Underwriters, Inc.	Ownership	66.670	American Financial Group, Inc.	N	
			23-6207599				Pittsburgh and Cross Creek Railroad Company	PA	NIA	American Premier Underwriters, Inc.	Ownership	83.000	American Financial Group, Inc.	N	
			23-1707450				Terminal Realty Penn Co.	DC	NIA	American Premier Underwriters, Inc.	Ownership	100.000	American Financial Group, Inc.	N	
			23-1675796				Waynesburg Southern Railroad Company	PA	NIA	American Premier Underwriters, Inc.	Ownership	100.000	American Financial Group, Inc.	N	
			98-1073776				GAI Insurance Company, Ltd.	BMU	IA	APU Holding Company	Ownership	100.000	American Financial Group, Inc.	N	
							Great American Specialty & Affinity Limited	GBR	NIA	APU Holding Company	Ownership	100.000	American Financial Group, Inc.	N	
			31-1446308				Hangar Acquisition Corp.	OH	NIA	APU Holding Company	Ownership	100.000	American Financial Group, Inc.	N	
			91-1242743				Premier Lease & Loan Services Insurance Agency, Inc.	WA	NIA	APU Holding Company	Ownership	100.000	American Financial Group, Inc.	N	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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			47-5618395				GA Key Lime, LLC	OH	NIA	Great American Insurance Company	Ownership	50.000	American Financial Group, Inc.	N	2
			20-4604276				GALIC - Bay Bridge Marina, LLC	MD	NIA	Great American Life Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	
			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	
0084	American Financial Group, Inc.	67083	45-0252531				Manhattan National Life Insurance Company	OH	IA	Manhattan National Holding Corporation	Ownership	100.000	American Financial Group, Inc.	N	
			52-2179330				Skipjack Marina Corp.	MD	NIA	Great American Life Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	
			42-1575938				Great American Holding, Inc.	OH	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	
0084	American Financial Group, Inc.	35351	31-0912199				American Empire Surplus Lines Insurance Company	DE	IA	Great American Holding, Inc.	Ownership	100.000	American Financial Group, Inc.	N	
0084	American Financial Group, Inc.	37990	31-0973761				American Empire Insurance Company	OH	IA	American Empire Surplus Lines Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	
			59-1671722				American Empire Underwriters, Inc.	TX	NIA	American Empire Insurance Company	Ownership	100.000	American Financial Group, Inc.	Y	
							GAI Australia Pty Ltd	AUS	NIA	Great American Holding, Inc.	Ownership	100.000	American Financial Group, Inc.	N	
			AA-1784136				Great American International Insurance Designated Activity Company	IRL	IA	Great American Holding, Inc.	Ownership	100.000	American Financial Group, Inc.	N	
0084	American Financial Group, Inc.	23418	73-0556513				Mid-Continent Casualty Company	OH	IA	Great American Holding, Inc.	Ownership	100.000	American Financial Group, Inc.	N	
0084	American Financial Group, Inc.	15380	73-1406844				Mid-Continent Assurance Company	OH	IA	Mid-Continent Casualty Company	Ownership	100.000	American Financial Group, Inc.	N	
0084	American Financial Group, Inc.	13794	38-3803661				Mid-Continent Excess and Surplus Insurance Company	DE	IA	Mid-Continent Casualty Company	Ownership	100.000	American Financial Group, Inc.	N	
			30-0571535				Mid-Continent Specialty Insurance Services, Inc.	OK	NIA	Mid-Continent Casualty Company	Ownership	100.000	American Financial Group, Inc.	Y	
0084	American Financial Group, Inc.	23426	73-0773259				Oklahoma Surety Company	OH	IA	Mid-Continent Casualty Company	Ownership	100.000	American Financial Group, Inc.	N	
			34-1607394				National Interstate Corporation	OH	UDP	Great American Holding, Inc.	Ownership	100.000	American Financial Group, Inc.	N	
			34-1899058				American Highways Insurance Agency, Inc.	OH	NIA	National Interstate Corporation	Ownership	100.000	American Financial Group, Inc.	N	
			31-1548235				Explorer RV Insurance Agency, Inc.	OH	NIA	National Interstate Corporation	Ownership	100.000	American Financial Group, Inc.	N	
			98-0191335				Hudson Indemnity, Ltd.	CYM	IA	National Interstate Corporation	Ownership	100.000	American Financial Group, Inc.	N	
			66-0660039				Hudson Management Group, Ltd.	VIR	NIA	National Interstate Corporation	Ownership	100.000	American Financial Group, Inc.	N	
			34-1607396				National Interstate Insurance Agency, Inc.	OH	NIA	National Interstate Corporation	Ownership	100.000	American Financial Group, Inc.	N	
			36-4670968				Commercial For Hire Transportation Purchasing Group	SC	NIA	National Interstate Insurance Agency, Inc.	Management		American Financial Group, Inc.	N	5
0084	American Financial Group, Inc.	32620	34-1607395				National Interstate Insurance Company	OH	RE	National Interstate Corporation	Ownership	100.000	American Financial Group, Inc.	N	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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0084	American Financial Group, Inc.	11051	99-0345306				National Interstate Insurance Company of Hawaii, Inc.	OH	DS	National Interstate Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	
			43-1254631				TransProtection Service Company	MO	DS	National Interstate Insurance Company	Ownership	100.000	American Financial Group, Inc.	Y	
0084	American Financial Group, Inc.	41106	95-3623282				Triumphe Casualty Company	OH	DS	National Interstate Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	
0084	American Financial Group, Inc.	21172	86-0114294				Vanliner Insurance Company	MO	DS	National Interstate Insurance Company	Ownership	100.000	American Financial Group, Inc.	Y	
			20-5546054				Safety Claims & Litigation Services, LLC	MT	NIA	National Interstate Corporation	Ownership	100.000	American Financial Group, Inc.	N	
			46-4570914				Safety, Claims and Litigation Services, LLC	OH	NIA	National Interstate Corporation	Ownership	100.000	American Financial Group, Inc.	N	
0084	American Financial Group, Inc.	22179	95-2801326				Republic Indemnity Company of America	CA	IA	Great American Holding, Inc.	Ownership	100.000	American Financial Group, Inc.	N	
0084	American Financial Group, Inc.	43753	31-1054123				Republic Indemnity Company of California	CA	IA	Republic Indemnity Company of America	Ownership	100.000	American Financial Group, Inc.	N	
			59-1683711				Summit Consulting, LLC	FL	NIA	Great American Holding, Inc.	Ownership	100.000	American Financial Group, Inc.	N	
			59-3385208				Heritage Summit Healthcare, LLC	FL	NIA	Summit Consulting, LLC	Ownership	100.000	American Financial Group, Inc.	N	
			82-2462705				Summit Real Estate Holdings 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	
0084	American Financial Group, Inc.	10701	59-1835212				Bridgefield Employers Insurance Company	FL	IA	Summit Holding Southeast, Inc.	Ownership	100.000	American Financial Group, Inc.	N	
0084	American Financial Group, Inc.	10335	59-3269531				Bridgefield Casualty Insurance Company	FL	IA	Bridgefield Employers Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	
0084	American Financial Group, Inc.	16691	31-0501234				Great American Insurance Company	OH	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, Compañia de Seguros, S.A. de C.V.	MEX	IA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	Y	
							Financiadora de Primas Condor, S.A. de C.V.	MEX	NIA	El Aguila, Compañia de Seguros, S.A. de C.V.	Ownership	99.000	American Financial Group, Inc.	N	
			39-1404033				Farmers Crop Insurance Alliance, Inc.	KS	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	Y	
			13-3628555				FCIA Management Company, Inc.	NY	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	Y	
							Foreign Credit Insurance Association	NY	OTH	Great American Insurance Company	Management		American Financial Group, Inc.	N	3

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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			81-0814136				GAI Mexico Holdings, LLC	DE	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	Y	
			31-1753938				GAI Warranty Company	OH	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	Y	
			31-1765544				GAI Warranty Company of Florida	FL	NIA	GAI Warranty Company	Ownership	100.000	American Financial Group, Inc.	N	
							GAI Warranty Company of Canada Inc.	CAN	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	Y	
			61-1329718				Global Premier Finance Company	OH	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	Y	
			74-2693636				Great American Agency of Texas, Inc.	TX	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	Y	
0084	American Financial Group, Inc.	26832	95-1542353				Great American Alliance Insurance Company	OH	IA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	
0084	American Financial Group, Inc.	26344	15-6020948				Great American Assurance Company	OH	IA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	
0084	American Financial Group, Inc.	39896	61-0983091				Great American Casualty Insurance Company	OH	IA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	
0084	American Financial Group, Inc.	10646	36-4079497				Great American Contemporary Insurance Company	OH	RE	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	
0084	American Financial Group, Inc.	37532	31-0954439				Great American E & S Insurance Company	DE	IA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	
0084	American Financial Group, Inc.	41858	31-1036473				Great American Fidelity Insurance Company	DE	IA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	
			31-1652643				Great American Insurance Agency, Inc.	OH	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	Y	
0084	American Financial Group, Inc.	22136	13-5539046				Great American Insurance Company of New York	NY	IA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	
0084	American Financial Group, Inc.	38024	31-0974853				Great American Lloyd's Insurance Company	TX	IA	Great American Insurance Company	Other		American Financial Group, Inc.	N	4
			31-1073664				Great American Lloyd's, Inc.	TX	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	Y	
			31-0856644				Great American Management Services, Inc.	OH	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	Y	
0084	American Financial Group, Inc.	38580	31-1288778				Great American Protection Insurance Company	OH	IA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	
			31-0918893				Great American Re Inc.	DE	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	Y	
0084	American Financial Group, Inc.	31135	31-1209419				Great American Security Insurance Company	OH	IA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	
0084	American Financial Group, Inc.	33723	31-1237970				Great American Spirit Insurance Company	OH	IA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	
			AA-1120817				Insurance (GB) Limited	GBR	IA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	Y	
			59-1263251				Key Largo Group, Inc.	FL	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	Y	
			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	

Statement for September 30, 2017 of the **National Interstate Insurance Company**

SCHEDULE Y

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....	....	....	31-0883227..	....	....	....	Pioneer Carpet Mills, Inc..................................	OH...........	NIA..............	American Financial Group, Inc........................	Ownership.........	....100.000	American Financial Group, Inc........................	.....N........	....
....	....	....	31-1119320..	....	....	....	TEJ Holdings, Inc..	OH...........	NIA..............	American Financial Group, Inc........................	Ownership.........	....100.000	American Financial Group, Inc........................	.....N........	....
....	....	....	31-0728327..	....	....	....	Three East Fourth, Inc......................................	OH...........	NIA..............	American Financial Group, Inc........................	Ownership.........	....100.000	American Financial Group, Inc........................	.....N........	....

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

PART 1 - LOSS EXPERIENCE

	Current Year to Date			4
Lines of Business	1 Direct Premiums Earned	2 Direct Losses Incurred	3 Direct Loss Percentage	Prior Year to Date Direct Loss Percentage
1. Fire	10,769		0.000	
2. Allied lines	2,208,790	2,266,884	102.630	73.907
3. Farmowners multiple peril			0.000	
4. Homeowners multiple peril			0.000	
5. Commercial multiple peril	1,601,144	1,076,852	67.255	10.720
6. Mortgage guaranty			0.000	
8. Ocean marine		(3,077)	0.000	
9. Inland marine	3,790,453	1,550,922	40.917	41.926
10. Financial guaranty			0.000	
11.1. Medical professional liability - occurrence			0.000	
11.2. Medical professional liability - claims-made			0.000	
12. Earthquake		(79)	0.000	
13. Group accident and health		7,232	0.000	
14. Credit accident and health			0.000	
15. Other accident and health	22,394	89,804	401.011	183.260
16. Workers' compensation	68,709,832	33,836,253	49.245	59.934
17.1 Other liability-occurrence	34,361,114	52,679,883	153.312	44.956
17.2 Other liability-claims made	502,162	277,886	55.338	(263.605)
17.3 Excess workers' compensation			0.000	
18.1 Products liability-occurrence			0.000	
18.2 Products liability-claims made			0.000	
19.1, 19.2 Private passenger auto liability	2,538,888	1,715,298	67.561	92.245
19.3, 19.4 Commercial auto liability	174,047,708	122,038,737	70.118	72.866
21. Auto physical damage	47,125,738	24,615,405	52.233	51.334
22. Aircraft (all perils)			0.000	
23. Fidelity			0.000	
24. Surety	25,384	6,451	25.413	5.267
26. Burglary and theft	691	(134)	(19.428)	76.384
27. Boiler and machinery	42,715	91,744	214.783	0.003
28. Credit			0.000	
29. International			0.000	
30. Warranty			0.000	
31. Reinsurance-nonproportional assumed property	XXX	XXX	XXX	XXX
32. Reinsurance-nonproportional assumed liability	XXX	XXX	XXX	XXX
33. Reinsurance-nonproportional assumed financial lines	XXX	XXX	XXX	XXX
34. Aggregate write-ins for other lines of business	0	0	0.000	
35. Totals	334,987,782	240,250,059	71.719	63.260

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	7,753	13,306	10,050
2. Allied lines	439,732	1,098,163	3,505,108
3. Farmowners multiple peril			
4. Homeowners multiple peril			
5. Commercial multiple peril	617,703	1,678,469	1,586,259
6. Mortgage guaranty			
8. Ocean marine			
9. Inland marine	445,814	3,299,207	3,306,930
10. Financial guaranty			
11.1 Medical professional liability - occurrence			
11.2 Medical professional liability - claims made			
12. Earthquake			
13. Group accident and health			
14. Credit accident and health			
15. Other accident and health	30,891	29,956	19,968
16. Workers' compensation	45,057,962	75,485,901	53,328,727
17.1 Other liability-occurrence	5,023,304	32,881,818	31,245,739
17.2 Other liability-claims made	183,976	751,281	325,278
17.3 Excess workers' compensation			
18.1 Products liability-occurrence			
18.2 Products liability-claims made			
19.1 19.2 Private passenger auto liability	432,308	1,987,994	3,016,833
19.3 19.4 Commercial auto liability	58,551,228	195,082,057	170,580,848
21. Auto physical damage	11,611,657	51,841,404	51,648,367
22. Aircraft (all perils)			
23. Fidelity			
24. Surety	5,200	30,150	38,439
26. Burglary and theft		924	924
27. Boiler and machinery	22,949	51,975	31,831
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	122,430,476	364,232,605	318,645,301

DETAILS OF WRITE-INS

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

PART 3 (000 omitted)

LOSS AND LOSS ADJUSTMENT EXPENSE RESERVES SCHEDULE

Years in Which Losses Occurred	1 Prior Year-End Known Case Loss and LAE Reserves	2 Prior Year-End IBNR Loss and LAE Reserves	3 Total Prior Year-End Loss and LAE Reserves (Cols. 1 + 2)	4 2017 Loss and LAE Payments on Claims Reported as of Prior Year-End	5 2017 Loss and LAE Payments on Claims Unreported as of Prior Year-End	6 Total 2017 Loss and LAE Payments (Cols. 4 + 5)	7 Q.S. Date Known Case Loss and LAE Reserves on Claims Reported and Open as of Prior Year-End	8 Q.S. Date Known Case Loss and LAE Reserves on Claims Reported or Reopened Subsequent to Prior Year-End	9 Q.S. Date IBNR Loss and LAE Reserves	10 Total Q.S. Loss and LAE Reserves (Cols. 7 + 8 + 9)	11 Prior Year-End Known Case Loss and LAE Reserves Developed (Savings)/Deficiency (Cols. 4 + 7 minus Col. 1)	12 Prior Year-End IBNR Loss and LAE Reserves Developed (Savings)/Deficiency (Cols. 5 + 8 + 9 minus Col. 2)	13 Prior Year-End Total Loss and LAE Reserve Developed (Savings)/Deficiency (Cols. 11 + 12)
1. 2014 + Prior	82,605	90,389	172,994	38,042	286	38,328	61,072	77	73,347	134,496	16,509	(16,679)	(170)
2. 2015	44,685	58,235	102,920	26,936	1,009	27,945	34,518	147	39,004	73,669	16,769	(18,075)	(1,306)
3. Subtotals 2015 + Prior	127,290	148,624	275,914	64,978	1,295	66,273	95,590	224	112,351	208,165	33,278	(34,754)	(1,476)
4. 2016	42,615	106,762	149,377	29,686	2,928	32,614	42,016	1,145	72,973	116,134	29,087	(29,716)	(629)
5. Subtotals 2016 + Prior	169,905	255,386	425,291	94,664	4,223	98,887	137,606	1,369	185,324	324,299	62,365	(64,470)	(2,105)
6. 2017	XXX	XXX	XXX	XXX	34,356	34,356	XXX	30,347	89,811	120,158	XXX	XXX	XXX
7. Totals	169,905	255,386	425,291	94,664	38,579	133,243	137,606	31,716	275,135	444,457	62,365	(64,470)	(2,105)
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. 36.706 %	2. (25.244)%	3. (0.495)%

Col. 13, Line 7 Line 8
4. (0.625)%

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:

32620201749000003

32620201745500003

32620201736500003

32620201750500003

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	421,750		421,750	534,436
2597. Summary of remaining write-ins for Line 25	421,750	0	421,750	534,436

SCHEDULE A - VERIFICATION

Real Estate

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	18,627,795	16,600,385
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	8,685,678	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	480,203	594,572
9. Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8)	26,853,381	18,627,795
10. Deduct total nonadmitted amounts		
11. Statement value at end of current period (Line 9 minus Line 10)	26,853,381	18,627,795

SCHEDULE B - VERIFICATION

Mortgage Loans

NONE

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

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	36,121,328	31,275,726
2. Cost of acquired:		
2.1 Actual cost at time of acquisition		
2.2 Additional investment made after acquisition	2,861,518	2,978,718
3. Capitalized deferred interest and other		
4. Accrual of discount		
5. Unrealized valuation increase (decrease)	(3,485,177)	3,561,543
6. Total gain (loss) on disposals	9,074,149	2,519,805
7. Deduct amounts received on disposals	24,660,278	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)	19,911,540	36,121,328
12. Deduct total nonadmitted amounts		
13. Statement value at end of current period (Line 11 minus Line 12)	19,911,540	36,121,328

SCHEDULE D - VERIFICATION

Bonds and Stocks

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year	939,938,944	899,362,554
2. Cost of bonds and stocks acquired	200,270,339	244,294,989
3. Accrual of discount	988,561	3,165,627
4. Unrealized valuation increase (decrease)	13,169,496	17,453,817
5. Total gain (loss) on disposals	2,546,962	2,787,134
6. Deduct consideration for bonds and stocks disposed of	168,276,701	215,634,130
7. Deduct amortization of premium	2,805,469	4,913,703
8. Total foreign exchange change in book/adjusted carrying value		
9. Deduct current year's other-than-temporary impairment recognized	1,393,994	6,577,342
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	984,438,138	939,938,944
11. Deduct total nonadmitted amounts	688,769	266,691
12. Statement value at end of current period (Line 10 minus Line 11)	983,749,369	939,672,253

SCHEDULE D - PART 1B

Showing the Acquisitions, Dispositions and Non-Trading Activity

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

NAIC Designation	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. NAIC 1 (a)	713,314,777	88,561,698	69,887,028	(598,888)	700,453,096	713,314,777	731,390,558	674,656,787
2. NAIC 2 (a)	87,163,067		4,659,149	(394,934)	87,478,430	87,163,067	82,108,984	81,033,256
3. NAIC 3 (a)	11,133,546		1,143,529	413,650	11,860,118	11,133,546	10,403,667	12,185,991
4. NAIC 4 (a)	1,535,328		1,404,011	1,763	2,037,811	1,535,328	133,080	2,052,005
5. NAIC 5 (a)	1,803,291	2,691	1,419	(13,124)	1,621,826	1,803,291	1,791,439	1,690,541
6. NAIC 6 (a)	2			1	6,462	2	2	6,792
7. Total Bonds	814,950,011	88,564,388	77,095,136	(591,533)	803,457,743	814,950,011	825,827,731	771,625,371
PREFERRED STOCK								
8. NAIC 1	4,314,221			(1,860)	4,253,543	4,314,221	4,312,361	4,162,475
9. NAIC 2	7,925,550			(41,000)	7,710,300	7,925,550	7,884,550	7,458,400
10. NAIC 3	3,292,798			(8)	3,292,805	3,292,798	3,292,790	3,292,813
11. NAIC 4	140,253			(140,253)	140,253	140,253	0	140,253
12. NAIC 5				140,253			140,253	
13. NAIC 6	9,775				9,775	9,775	9,775	9,775
14. Total Preferred Stock	15,682,596	0	0	(42,867)	15,406,676	15,682,596	15,639,729	15,063,715
15. Total Bonds and Preferred Stock	830,632,608	88,564,388	77,095,136	(634,400)	818,864,419	830,632,608	841,467,460	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 $.....79,492,376; 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	79,495,321	XXX	79,495,321	169,407	

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	146,722,024	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	126,616,864	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)	79,495,321	59,402,184
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	79,495,321	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	07/15/2017	Snavely Building Co.	652,557		652,557	
Land and Office Building - Construction in progress	Richfield	OH	08/15/2017	Kaczmar Group	11,619		11,619	
Land and Office Building - Construction in progress	Richfield	OH	08/15/2017	Snavely Building Co.	1,075,184		1,075,184	
Land and Office Building - Construction in progress	Richfield	OH	09/15/2017	Snavely Building Co.	1,802,008		1,802,008	
0199999. Totals					3,541,367	0	3,541,367	0
0399999. Totals					3,541,367	0	3,541,367	0

QE01

SCHEDULE A - PART 3

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

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

NONE

SCHEDULE B - PART 2

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

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

NONE

SCHEDULE B - PART 3

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

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

NONE

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4									
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Desig-nation	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made after Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
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		1,340,858		803,294	2.830
000000 00 0	FORT WASHINGTON PRIVATE EQUITY OPPORTUNITIES FUND III, LP	CINCINNATI	OH	FORT WASHINGTON INVESTMENT ADVISORS, INC.		06/30/2014	1		450,000		2,150,000	3.530
1599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated								0	1,790,858	0	2,953,294	XXX
4499999. Subtotal - Unaffiliated								0	1,790,858	0	2,953,294	XXX
4699999. Totals								0	1,790,858	0	2,953,294	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 Fixed Income - Unaffiliated																			
000000 00 0	CF SPECIAL SITUATION FUND I, LP	CLEVELAND	OH.	CLUTTERBUCK FUNDS LLC	08/30/2006	07/26/2017	13,508,622	3,902,630				3,902,630		17,411,252	17,411,252		7,411,252	7,411,252	
1399999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated							13,508,622	3,902,630	0	0	0	3,902,630	0	17,411,252	17,411,252	0	7,411,252	7,411,252	0
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	07/27/2017	33,012					0		33,012	33,012			0	
1599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated							33,012	0	0	0	0	0	0	33,012	33,012	0	0	0	0
4499999. Subtotal - Unaffiliated							13,541,634	3,902,630	0	0	0	3,902,630	0	17,444,264	17,444,264	0	7,411,252	7,411,252	0
4699999. Totals							13,541,634	3,902,630	0	0	0	3,902,630	0	17,444,264	17,444,264	0	7,411,252	7,411,252	0

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
Bonds - U.S. Special Revenue and Special Assessment									
19647P BW 2	CO HSG FIN AUTH III 3.75 10/01/2057		08/04/2017	JEFFERIES & CO.		2,350,000	2,350,000		1FE
3130A8 3W 1	FED HOME LN BANK 1 05/25/21		09/13/2017	Payment on Intercompany Balance		248,835	250,000	844	1
31331G NX 3	FED FARM CREDIT 4.125 03/04/2019		09/13/2017	Payment on Intercompany Balance		161,105	155,000	160	1
3136AT U8 5	FNR 2016-77 BA PAC 2.50 01/25/2045		09/13/2017	Payment on Intercompany Balance		95,232	95,128	79	1
3137AT KB 7	FHR 4097 GJ 2.50 10/15/2031		09/13/2017	Payment on Intercompany Balance		196,533	195,769	163	1
3137BN Z8 0	FHR 4569 A 2.50 11/15/2040		09/13/2017	Payment on Intercompany Balance		307,298	307,514	256	1
31418A F2 9	FN MA1084 3.50 06/01/2032		09/13/2017	Payment on Intercompany Balance		110,510	105,483	123	1
31418A SN 9	FN MA1424 3.50 04/01/2033		09/13/2017	Payment on Intercompany Balance		264,297	252,209	294	1
57419R S9 7	MD DEPT HSG CMNTY G 3.35 09/15/2034		07/27/2017	BANC OF AMERICA SECURITIES		2,000,000	2,000,000		1FE
3199999. Total - Bonds - U.S. Special Revenue and Special Assessments						5,733,810	5,711,102	1,920	XXX
Bonds - Industrial and Miscellaneous									
38175J AA 5	GOCAP 2013-17A A1R CLO SSNR FLT 10/25/30		08/07/2017	Greensledge Capital Market		500,000	500,000		1FE
38175L AC 6	GOCAP 2014-18A BR CLO MEZ FLT 10/25/2029	C	09/29/2017	WELLS FARGO BROKERAGE SERVICES		600,000	600,000		1FE
55280H AL 1	MCFCL 2014-1A AR CLO SSNR FLT 10/20/2029		09/26/2017	WELLS FARGO BROKERAGE SERVICES		2,000,000	2,000,000		1FE
631707 AJ 5	NCC 2017-IA A1B CLO SSNR 3.2781 10/15/29		07/26/2017	NATIXIS		1,000,000	1,000,000		1FE
67107K AR 7	OCP 2014-7A A1BR CLO SSNR 2.66 10/20/26	C	09/15/2017	NATIXIS		1,000,000	1,000,000		1FE
67107K AT 3	OCP 2014-7A A2BR CLO MEZ 3.29 10/20/2026	C	09/15/2017	NATIXIS		500,000	500,000		1FE
71424# AA 3	PERMIAN HOLDCO 2 14.00 10/15/2021		09/30/2017	Capitalized Interest		2,691	2,691		5*
718172 BN 8	PHILIP MORRIS IN 1.25 11/09/2017		09/13/2017	Payment on Intercompany Balance		139,931	140,000	603	1FE
87240P AA 9	TCPW 2017-1A A1 CLO SSNR FLT 08/20/2029		08/01/2017	NATIXIS		2,000,000	2,000,000		1FE
89690E AF 4	TRMF 2017-1A A1 ABS SNR 2.709 08/15/2047		07/21/2017	CS FIRST BOSTON		999,986	1,000,000		1FE
94945P AA 3	WLKRG 2017-AA A ABS SNR 2.82 06/15/33		07/20/2017	BANC OF AMERICA SECURITIES		1,709,485	1,710,019	1,340	1FE
3899999. Total - Bonds - Industrial and Miscellaneous						10,452,093	10,452,710	1,942	XXX
8399997. Total - Bonds - Part 3						16,185,903	16,163,812	3,862	XXX
8399999. Total - Bonds						16,185,903	16,163,812	3,862	XXX
Common Stocks - Industrial and Miscellaneous									
10922N 10 3	BRIGHTHOUSE FINANCIAL INC-WI		08/07/2017	Spin Off 59156R108	818.000	39,216	XXX		L
29278N 10 3	ENERGY TRANSFER PARTNERS LP		08/18/2017	ISI GROUP	5,000.000	91,797	XXX		L
29278N 10 3	ENERGY TRANSFER PARTNERS LP		08/21/2017	ISI GROUP	1,450.000	26,184	XXX		L
9099999. Total - Common Stocks - Industrial and Miscellaneous						157,198	XXX	0	XXX
9799997. Total - Common Stocks - Part 3						157,198	XXX	0	XXX
9799999. Total - Common Stocks						157,198	XXX	0	XXX
9899999. Total - Preferred and Common Stocks						157,198	XXX	0	XXX
9999999. Total - Bonds, Preferred and Common Stocks						16,343,101	XXX	3,862	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 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
Bonds - U.S. Government																					
36241L S7 2	GNJO PL 783242 PT 3.00 02/15/2026		09/15/2017.	MBS Paydown		29,773	29,773	31,357	30,431		(468)		(468)		29,773			0	602	02/15/2026.	1
38373A D9 4	GNR 2009-69 PV PAC 4.00 08/20/2039		09/20/2017.	MBS Paydown		3,046	3,046	3,203	3,175		11		11		3,046			0	81	08/20/2039.	1
38375C 6N 5	GNR 2012-116 PG PAC 2.00 10/20/2040		09/20/2017.	MBS Paydown		17,208	17,208	17,662	17,492		(19)		(19)		17,208			0	216	10/20/2040.	1
38375G 2G 5	GNR 2012-102 DN SEQ 1.50 09/20/2040		09/20/2017.	MBS Paydown		41,078	41,078	41,053	41,050		2		2		41,078			0	414	09/20/2040.	1
38376E VJ 1	GNR 2009-110 AB SEQ 4.00 04/16/2039		09/16/2017.	MBS Paydown		9,443	9,443	9,894	9,746		222		222		9,443			0	255	04/16/2039.	1
38376X L5 0	GNR 2010-31 AP PAC 4.00 08/20/38		09/20/2017.	MBS Paydown		46,055	46,055	47,918	46,943		(334)		(334)		46,055			0	1,224	08/20/2038.	1
38377E NN 0	GNR 2010-42 NH PAC 4.00 04/20/39		09/20/2017.	MBS Paydown		28,587	28,587	29,668	29,151		(133)		(133)		28,587			0	767	04/20/2039.	1
38377K FN 5	GNR 2010-115 NW PAC 3.50 01/20/38		09/20/2017.	MBS Paydown		301,967	301,967	322,102	303,876		(1,110)		(1,110)		301,967			0	6,947	01/20/2038.	1
38377L ZD 3	GNR 2010-127 NH PAC 3.00 02/20/39		09/20/2017.	MBS Paydown		53,929	53,929	55,556	54,816		(225)		(225)		53,929			0	1,076	02/20/2039.	1
38378T AF 7	GNR 2013-71 GA PAC 2.50 07/20/2041		09/20/2017.	MBS Paydown		24,798	24,798	24,871	24,841		(38)		(38)		24,798			0	413	07/20/2041.	1
38379X KD 1	GNR 2016-83 AP 3.00 10/20/2045		09/20/2017.	MBS Paydown		42,108	42,108	43,917	43,800		658		658		42,108			0	845	10/20/2045.	1
742651 DE 9	PRIVATE EXPT FDG X 5.45 09/15/2017		09/15/2017.	Maturity		1,660,000	1,660,000	1,976,276	1,695,258		(35,258)		(35,258)		1,660,000			0	90,470	09/15/2017.	1
912828 HA 1	U.S. TREASURY NOTES 4.75 08/15/2017		08/15/2017.	Maturity		70,000	70,000	79,625	71,037		(1,037)		(1,037)		70,000			0	3,325	08/15/2017.	1
0599999.	Total - Bonds - U.S. Government					2,327,991	2,327,991	2,683,099	2,371,616	0	(37,728)	0	(37,728)	0	2,327,991	0	0	0	106,635	XXX	XXX
Bonds - U.S. States, Territories and Possessions																					
419787 DU 7	HAWAII STATE SER DO 5.00 08/01/2017		08/01/2017.	Maturity		500,000	500,000	527,925	502,224		(2,224)		(2,224)		500,000			0	25,000	08/01/2017.	1FE
1799999.	Total - Bonds - U.S. States, Territories & Possessions					500,000	500,000	527,925	502,224	0	(2,224)	0	(2,224)	0	500,000	0	0	0	25,000	XXX	XXX
Bonds - U.S. Political Subdivisions of States																					
567423 KJ 6	MARICOPA USD #89 B 5.00 07/01/2019		07/01/2017.	Call @ 100.00		250,000	250,000	269,505	251,386		(1,386)		(1,386)		250,000			0	12,500	07/01/2019.	1FE
718814 XR 2	PHOENIX AZ VAR PURP A 5.00 07/01/2019		07/01/2017.	Call @ 100.00		900,000	900,000	995,822	925,543		(25,543)		(25,543)		900,000			0	45,000	07/01/2019.	1FE
2499999.	Total - Bonds - U.S. Political Subdivisions of States					1,150,000	1,150,000	1,265,327	1,176,929	0	(26,929)	0	(26,929)	0	1,150,000	0	0	0	57,500	XXX	XXX
Bonds - U.S. Special Revenue and Special Assessment																					
19647P BA 0	CO ST HSG FIN AUTH MF I 3.20 02/01/2044		09/01/2017.	MBS Paydown		186,197	186,197	186,197	186,197				0		186,197			0	4,457	02/01/2044.	1FE
20774W G9 6	CT HSG FIN 4.00 11/15/2040		09/12/2017.	Partial Call @ 100.00		165,000	165,000	171,737	168,296		(3,296)		(3,296)		165,000			0	4,329	11/15/2040.	1FE
20775B N8 5	CT ST HSG FIN AUTH B-2 4.00 11/15/2032		09/12/2017.	Partial Call @ 100.00		20,000	20,000	21,290	20,879		(879)		(879)		20,000			0	424	11/15/2032.	1FE
3128M1 CK 3	FGCI G11974 PT 5.50 05/01/2021		09/15/2017.	MBS Paydown		5,712	5,712	5,792	5,734		(23)		(23)		5,712			0	208	05/01/2021.	1
3128MB DN 4	FGCI G12609 PT 5.50 04/01/2022		09/15/2017.	MBS Paydown		4,971	4,971	5,064	4,999		(23)		(23)		4,971			0	179	04/01/2022.	1
3128MM UM 3	FG G18587 PT 3.00 02/01/2031		09/15/2017.	MBS Paydown		71,416	71,416	75,143	74,926		(882)		(882)		71,416			0	1,433	02/01/2031.	1
3128P7 5B 5	FG C91742 PT 3.50 01/01/2034		09/15/2017.	MBS Paydown		66,900	66,900	71,729	71,695		805		805		66,900			0	1,559	01/01/2034.	1
3128P7 7L 1	FG C91799 3.50 11/01/2034		09/15/2017.	MBS Paydown		60,317	60,317	63,088	63,054		1,529		1,529		60,317			0	1,404	11/01/2034.	1
3128P7 Q6 3	FG C91377 4.50 06/01/2031		09/15/2017.	MBS Paydown		79,166	79,166	85,598	85,538		(1,794)		(1,794)		79,166			0	2,359	06/01/2031.	1
3128P7 QN 6	FGTW PL C91361 4 03/01/31		09/15/2017.	MBS Paydown		66,804	66,804	71,355			(1,260)		(1,260)		66,804			0	1,338	03/01/2031.	1
3128P7 W5 8	FG C91568 PT 3.00 10/01/2032		09/15/2017.	MBS Paydown		64,075	64,075	67,439	67,387		(173)		(173)		64,075			0	1,272	10/01/2032.	1
3128P7 XX 6	FG C91594 3.00 01/01/2033		09/15/2017.	MBS Paydown		51,955	51,955	54,634	54,587		758		758		51,955			0	1,029	01/01/2033.	1
3128PV BS 8	FG J15449 PT 4.00 05/01/2026		09/15/2017.	MBS Paydown		47,318	47,318	50,482	50,423		(536)		(536)		47,318			0	1,265	05/01/2026.	1
31294L 6V 0	FGCI E02684 PT 4.50 03/01/25		09/15/2017.	MBS Paydown		21,408	21,408	22,438	21,850		(261)		(261)		21,408			0	639	03/01/2025.	1
3132J4 H3 6	FG G30949 PT 3.50 08/01/2036		09/15/2017.	MBS Paydown		68,493	68,493	72,174	72,106		(1,643)		(1,643)		68,493			0	1,658	08/01/2036.	1
31331X 4F 6	FED FARM CREDIT 5.05 09/21/2017		09/21/2017.	Maturity		810,000	810,000	916,442	821,677		(11,677)		(11,677)		810,000			0	40,905	09/21/2017.	1
313370 SZ 2	FED HOME LN BANK 2.25 09/08/2017		09/08/2017.	Maturity		2,998,000	2,998,000	2,906,133	2,987,446		10,554		10,554		2,998,000			0	67,455	09/08/2017.	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
3133XM CL 3	FED HOME LN BANK 4.875 09/08/2017		09/08/2017	Maturity		470,000	470,000	523,383	476,096		(6,096)		(6,096)		470,000			0	22,913	09/08/2017	1
3134G8 L4 9	FREDDIE MAC 0.80 08/25/2017		08/25/2017	Maturity		1,750,000	1,750,000	1,750,000	1,750,000				0		1,750,000			0	14,000	08/25/2017	1
31350A BR 8	FHLMC VAR M034 CL A 4.15 04/15/2025		07/15/2017	Partial Call @ 100.00		5,000	5,000	5,138	5,115		(115)		(115)		5,000			0	121	04/15/2025	1FE
3136A1 N8 4	FNR 2011-114 VA SEQ 3.50 07/25/26		09/25/2017	MBS Paydown		56,609	56,609	60,447	58,018		5,999		5,999		56,609			0	1,321	07/25/2026	1
3136A4 VH 9	FNR 2012-14 HA PAC 2.00 07/25/40		09/25/2017	MBS Paydown		12,363	12,363	12,201	12,227		32		32		12,363			0	159	07/25/2040	1
3136A5 BB 1	FNR 2012-40 PAC 2.00 09/25/40		09/25/2017	MBS Paydown		16,398	16,398	16,475	16,445		(6)		(6)		16,398			0	219	09/25/2040	1
3136A5 P6 7	FNR 2012-53 PB PAC 2.25 02/25/41		09/25/2017	MBS Paydown		67,089	67,089	68,892	68,352		(489)		(489)		67,089			0	1,007	02/25/2041	1
3136A6 4N 1	FNR 2012-72 QE SEQ 3.00 01/25/38		09/25/2017	MBS Paydown		97,938	97,938	102,774	101,196		(1,707)		(1,707)		97,938			0	1,902	01/25/2038	1
3136A7 5E 8	FNR 2012-96 PD PAC 2.00 07/25/2041		09/25/2017	MBS Paydown		25,968	25,968	26,307	26,212		13		13		25,968			0	349	07/25/2041	1
3136A8 XC 9	FNR 2012-99 AB SEQ 1.75 05/25/2039		09/25/2017	MBS Paydown		32,962	32,962	32,862	32,877		29		29		32,962			0	388	05/25/2039	1
3136AA MJ 1	FNR 2012-139 BH PAC 2.00 02/25/2042		09/25/2017	MBS Paydown		29,800	29,800	30,386	30,281		(27)		(27)		29,800			0	397	02/25/2042	1
3136AA Y7 4	FNR 2012-145 TA PAC 1.25 11/25/2042		09/25/2017	MBS Paydown		35,193	35,193	35,075	35,095		36		36		35,193			0	301	11/25/2042	1
3136AA YL 3	FNR 2012-133 GE PAC 1.50 08/25/2041		09/25/2017	MBS Paydown		6,113	6,113	6,104	6,105		1		1		6,113			0	61	08/25/2041	1
3136AB H7 1	FNR 2013-5 BD SEQ 2.00 03/25/2040		09/25/2017	MBS Paydown		24,676	24,676	24,633	24,635		6		6		24,676			0	327	03/25/2040	1
3136AC A5 0	FNR 2013-18 PA PAC 2.00 11/25/2041		09/25/2017	MBS Paydown		25,654	25,654	25,145	25,219		(6)		(6)		25,654			0	342	11/25/2041	1
3136AC EK 3	FNR 2013-10 NE PAC 2.00 01/25/42		09/25/2017	MBS Paydown		46,411	46,411	46,948	46,837		(100)		(100)		46,411			0	618	01/25/2042	1
3136AC JY 8	FNR 2013-17 PC SEQ 2.00 03/25/2039		09/25/2017	MBS Paydown		10,988	10,988	11,160	11,113		(69)		(69)		10,988			0	146	03/25/2039	1
3136AD 2H 1	FNR 2013-43 XP PAC 1.50 08/25/2041		09/25/2017	MBS Paydown		23,550	23,550	22,979	23,155		25		25		23,550			0	235	08/25/2041	1
3136AD P9 4	FNR 2013-41 AE SEQ SSUP 2.00 07/25/2037		09/25/2017	MBS Paydown		39,141	39,141	38,165	38,439		404		404		39,141			0	505	07/25/2037	1
3136AE 6N 2	FNR 2013-74 HA SEQ 3.00 10/25/2037		09/25/2017	MBS Paydown		28,291	28,291	28,910	28,705		(271)		(271)		28,291			0	576	10/25/2037	1
3136AE EZ 6	FNR 2013-53 WG PAC 2.00 06/25/2042		09/25/2017	MBS Paydown		26,706	26,706	25,636	25,959		259		259		26,706			0	353	06/25/2042	1
3136AE S7 3	FNR 2013-53 WL PAC 1.50 01/25/2042		09/25/2017	MBS Paydown		71,698	71,698	67,553	68,813		978		978		71,698			0	711	01/25/2042	1
3136AE Z4 2	FNR 2013-70 VA PAC 3.00 08/25/2026		09/25/2017	MBS Paydown		32,201	32,201	32,955	32,719		220		220		32,201			0	644	08/25/2026	1
3136AF NE 0	FNR 2013-75 VG PAC AD 3.25 08/25/2026		09/25/2017	MBS Paydown		12,721	12,721	13,067	12,976		304		304		12,721			0	276	08/25/2026	1
3136AG LA 8	FNR 2013-93 VA SEQ 3.00 01/25/25		09/25/2017	MBS Paydown		20,939	20,939	21,410	21,216		212		212		20,939			0	419	01/25/2025	1
3136AK MN 0	FNR 2014-39 VA SEQ 3.00 08/25/2027		09/25/2017	MBS Paydown		30,020	30,020	30,855	30,597		1,724		1,724		30,020			0	601	08/25/2027	1
3136AL YX 3	FNR 2014-81 CA 3.00 03/25/2041		09/25/2017	MBS Paydown		85,673	85,673	89,407	89,271		(81)		(81)		85,673			0	1,707	03/25/2041	1
3136AR R4 2	FNR 2016-25 A 3.00 11/25/2042		09/25/2017	MBS Paydown		91,593	91,593	95,543	95,345		(2,095)		(2,095)		91,593			0	1,797	11/25/2042	1
3136AT CK 8	FNR 2016-50 BN 3.00 02/25/2046		09/25/2017	MBS Paydown		54,700	54,700	57,128	57,023		1,301		1,301		54,700			0	1,121	02/25/2046	1
3136AT JR 6	FNR 2016-49 PA PAC 3.00 09/25/45		09/25/2017	MBS Paydown		35,735	35,735	36,656			88		88		35,735			0	270	09/25/2045	1
3136AT U8 5	FNR 2016-77 BA PAC 2.50 01/25/2045		09/25/2017	MBS Paydown		18,901	18,901	19,563	19,532		622		622		18,901			0	307	01/25/2045	1
3136AU RZ 6	FNR 2016-92 DA 3.00 02/25/2034		09/25/2017	MBS Paydown		19,093	19,093	19,513	19,508		428		428		19,093			0	384	02/25/2034	1
3136AV V9 7	FNR 2017-22 BE SEQ AD 3.50 08/25/40		09/25/2017	MBS Paydown		51,565	51,565	53,596			(789)		(789)		51,565			0	587	08/25/2040	1
3136AW JZ 1	FNR 2017-31 QA PAC 3.50 11/25/45		09/25/2017	MBS Paydown		19,939	19,939	20,731			399		399		19,939			0	177	11/25/2045	1
3136FP MH 7	FANNIE MAE 2.50 09/29/2017		09/29/2017	Maturity		205,000	205,000	198,694	204,215		785		785		205,000			0	5,125	09/29/2017	1
3137A2 PF 2	FHR 3766 HE PT 3.00 11/15/20		09/15/2017	MBS Paydown		53,586	53,586	54,289	53,797		(108)		(108)		53,586			0	1,072	11/15/2020	1
3137A2 W9 8	FHR 3752 PD PAC 2.75 09/15/2040		09/15/2017	MBS Paydown		25,804	25,804	26,578	26,499		(230)		(230)		25,804			0	467	09/15/2040	1
3137A6 DT 6	FHR 3815 GD SEQ 4.00 09/15/2025		09/15/2017	MBS Paydown		32,697	32,697	33,752	33,001		(139)		(139)		32,697			0	869	09/15/2025	1
3137A6 FB 3	FHR 3809 GA PAC 4.50 10/15/39		09/15/2017	MBS Paydown		75,209	75,209	78,626	76,757		266		266		75,209			0	2,236	10/15/2039	1
3137A9 J7 2	FHR 3843 GJ PAC 3.50 10/15/39		09/15/2017	MBS Paydown		11,272	11,272	11,897	11,667		127		127		11,272			0	262	10/15/2039	1

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
3137A9 VR 4	FHR 3835 BA SEQ 4.00 08/15/2038		09/15/2017.	MBS Paydown		49,194	49,194	51,500	50,606		(612)		(612)		49,194			0	1,324	08/15/2038.	1
3137AE LS 2	FHR 3910 JC SEQ 2.00 12/15/2037		09/15/2017.	MBS Paydown		21,204	21,204	21,675	21,538		(7)		(7)		21,204			0	279	12/15/2037.	1
3137AJ 6F 6	FHR 3955 BG 2.50 02/15/2041		09/15/2017.	MBS Paydown		33,512	33,512	32,742	32,849		10		10		33,512			0	560	02/15/2041.	1
3137AJ HW 7	FHR 3960 YH SEQ 2.00 08/15/2040		09/15/2017.	MBS Paydown		49,200	49,200	50,276	50,019		(338)		(338)		49,200			0	667	08/15/2040.	1
3137AP BF 6	FHR 4033 ED SEQ 2.50 10/15/36		09/15/2017.	MBS Paydown		12,767	12,767	12,806	12,794		(21)		(21)		12,767			0	213	10/15/2036.	1
3137AP GN 4	FHR 4029 NE PAC 2.50 03/15/2041		09/15/2017.	MBS Paydown		20,000	20,000	20,699	20,577		17		17		20,000			0	335	03/15/2041.	1
3137AQ ZE 1	FHR 4059 BC SEQ 2.50 04/15/39		09/15/2017.	MBS Paydown		69,101	69,101	71,347	70,744		(887)		(887)		69,101			0	1,115	04/15/2039.	1
3137AR RT 5	FHR 4080 DA PAC 2.00 03/15/2041		09/15/2017.	MBS Paydown		16,372	16,372	16,761	16,677		(17)		(17)		16,372			0	224	03/15/2041.	1
3137AR Z6 6	FHR 4083 CA SEQ 2.00 12/15/2038		09/15/2017.	MBS Paydown		50,464	50,464	49,331	49,610		516		516		50,464			0	685	12/15/2038.	1
3137AS BZ 6	FHR 4077 MA 2.00 08/15/2040		09/15/2017.	MBS Paydown		96,265	96,265	97,529	97,466		16		16		96,265			0	1,247	08/15/2040.	1
3137AS Q8 0	FHR 4088 PA PAC 3.00 12/15/40		09/15/2017.	MBS Paydown		19,107	19,107	20,015	19,854		(420)		(420)		19,107			0	370	12/15/2040.	1
3137AT KB 7	FHR 4097 GJ 2.50 10/15/2031		09/15/2017.	MBS Paydown		16,372	16,372	16,863	16,843		(104)		(104)		16,372			0	228	10/15/2031.	1
3137AT Q5 4	FHR 4097 TG SEQ 2.00 05/15/2039		09/15/2017.	MBS Paydown		62,857	62,857	61,031	61,407		826		826		62,857			0	818	05/15/2039.	1
3137AT W5 7	FHR 4106 EC PAC 1.75 04/15/41		09/15/2017.	MBS Paydown		33,360	33,360	33,485	33,445		35		35		33,360			0	399	04/15/2041.	1
3137AU ML 0	FHR 4102 LA PAC 1.75 01/15/2040		09/15/2017.	MBS Paydown		7,846	7,846	7,616	7,672		47		47		7,846			0	89	01/15/2040.	1
3137AU VJ 5	FHR 4119 PA PAC 1.50 09/15/41		09/15/2017.	MBS Paydown		31,712	31,712	31,830	31,799		(4)		(4)		31,712			0	317	09/15/2041.	1
3137AU X8 7	FHR 4123 AE SEQ 2.00 09/15/2039		09/15/2017.	MBS Paydown		42,821	42,821	42,968	42,926		(47)		(47)		42,821			0	590	09/15/2039.	1
3137AW VA 0	FHR 4145 UC PT 1.50 12/15/2027		09/15/2017.	MBS Paydown		11,880	11,880	11,826	11,836		17		17		11,880			0	119	12/15/2027.	1
3137AY NZ 0	FHR 4161 TB PAC 2.50 11/15/2039		09/15/2017.	MBS Paydown		34,210	34,210	34,303	34,267		(26)		(26)		34,210			0	569	11/15/2039.	1
3137AY UE 9	FHR 4163 YA PAC 2.50 10/15/2041		09/15/2017.	MBS Paydown		47,249	47,249	48,356	48,152		(493)		(493)		47,249			0	781	10/15/2041.	1
3137B0 DW 1	FHR 4183 ME 2.00 02/15/2042		09/15/2017.	MBS Paydown		29,773	29,773	30,049	30,042		(69)		(69)		29,773			0	389	02/15/2042.	1
3137B0 TR 5	FHR 4186 MC PT 1.50 03/15/2028		09/15/2017.	MBS Paydown		26,867	26,867	25,734	26,002		111		111		26,867			0	266	03/15/2028.	1
3137B4 4F 0	FHR 4236 WC PAC EXCH 3.00 05/15/42		09/15/2017.	MBS Paydown		11,366	11,366	11,506	11,465		134		134		11,366			0	220	05/15/2042.	1
3137B7 3L 1	FHR 4289 WE SEQ 3.00 08/15/2031		09/15/2017.	MBS Paydown		19,962	19,962	20,449	20,331		(184)		(184)		19,962			0	395	08/15/2031.	1
3137B7 WH 8	FHR 4311 EA PAC 2.00 09/15/43		09/15/2017.	MBS Paydown		18,946	18,946	18,668	18,744		(248)		(248)		18,946			0	243	09/15/2043.	1
3137BA HX 3	FHR 4345 AB SEQ 3.00 02/15/40		09/15/2017.	MBS Paydown		25,523	25,523	26,129	26,016		(20)		(20)		25,523			0	496	02/15/2040.	1
3137BA XY 3	FHR 4342 BD PAC 2.50 12/15/2043		09/15/2017.	MBS Paydown		16,263	16,263	16,254	16,252		10		10		16,263			0	269	12/15/2043.	1
3137BA ZV 7	FHR 4336 WV SEQ 3.00 10/15/2025		09/15/2017.	MBS Paydown		12,627	12,627	13,016	12,930		92		92		12,627			0	253	10/15/2025.	1
3137BB FW 5	FHR 4349 CD PAC 2.50 03/15/2044		09/15/2017.	MBS Paydown		10,159	10,159	10,149	10,149		1		1		10,159			0	169	03/15/2044.	1
3137BC GX 0	FHR 4360 KA 3.00 05/15/2040		09/15/2017.	MBS Paydown		103,383	103,383	107,582	107,416		547		547		103,383			0	2,070	05/15/2040.	1
3137BD 4U 7	FHR 4378 AC PAC 2.00 02/15/2044		09/15/2017.	MBS Paydown		22,712	22,712	22,243	22,235		(110)		(110)		22,712			0	304	02/15/2044.	1
3137BH FN 2	FHR 4463 CA 3.00 08/15/2039		09/15/2017.	MBS Paydown		86,497	86,497	89,795	89,550		405		405		86,497			0	1,723	08/15/2039.	1
3137BN Z8 0	FHR 4569 A 2.50 11/15/2040		09/15/2017.	MBS Paydown		54,312	54,312	56,060	55,969		(235)		(235)		54,312			0	845	11/15/2040.	1
3137BR 6T 7	FHR 4608 HA 2.50 06/15/2041		09/15/2017.	MBS Paydown		52,746	52,746	54,427	54,368		(120)		(120)		52,746			0	838	06/15/2041.	1
3137BS GS 6	FHR 4621 KA 2.50 04/15/2046		09/15/2017.	MBS Paydown		37,294	37,294	37,865	37,854		(228)		(228)		37,294			0	621	04/15/2046.	1
3137BS YX 5	FHR 4631 AC 3.50 08/15/2043		09/15/2017.	MBS Paydown		18,416	18,416	19,061	19,057		(387)		(387)		18,416			0	421	08/15/2043.	1
3137EA DV 8	FREDDIE MAC 0.75 07/14/2017		07/14/2017.	Maturity		874,000	874,000	873,747	873,881		119		119		874,000			0	6,555	07/14/2017.	1
3138EQ 6P 2	FN AL8077 PT 3.50 12/01/2029		09/25/2017.	MBS Paydown		59,331	59,331	63,169	62,930		(1,393)		(1,393)		59,331			0	1,372	12/01/2029.	1
3138ER VP 2	FNCT PL AL9621 PT 4.00 01/01/37		09/25/2017.	MBS Paydown		32,214	32,214	34,338			(1,429)		(1,429)		32,214			0	528	01/01/2037.	1
3138ES B8 0	FNCT PL AL9962 PT 3.50 01/01/36		09/25/2017.	MBS Paydown		41,110	41,110	43,037			(1,341)		(1,341)		41,110			0	444	01/01/2036.	1
3138W9 DC 1	FN AS0098 3.50 08/01/2033		09/25/2017.	MBS Paydown		45,293	45,293	47,204	47,185		966		966		45,293			0	1,057	08/01/2033.	1
31393W W8 8	FHR 2641 WE PAC 4.50 01/15/2033		09/15/2017.	MBS Paydown		5,127	5,127	4,991	5,093		20		20		5,127			0	152	01/15/2033.	1

SCHEDULE D - PART 4

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

1 CUSIP Identification	2 Description	3 Foreign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/Adjusted Carrying Value	Change in Book/Adjusted Carrying Value: 11 Unrealized Valuation Increase (Decrease)	12 Current Year's (Amortization) / Accretion	13 Current Year's Other-Than-Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.	16 Book/Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest / Stock Dividends Received During Year	21 Stated Contractual Maturity Date	22 NAIC Designation or Market Indicator (a)
31394N 5L 8	FHR 2713 H SEQ 4.00 12/15/2018		09/15/2017.	MBS Paydown		10,332	10,332	10,610	10,363		(32)		(32)		10,332			0	274	12/15/2018.	1
31395A 4M 4	FHR 2809 DC SEQ 4.50 06/15/2019		09/15/2017.	MBS Paydown		12,952	12,952	13,193	12,965		(25)		(25)		12,952			0	390	06/15/2019.	1
31395J MW 3	FHR 2892 DB SEQ 4.50 11/15/2019		09/15/2017.	MBS Paydown		15,480	15,480	15,635	15,488		(16)		(16)		15,480			0	462	11/15/2019.	1
31396E TN 6	FHR 3075 PD PAC 5.50 01/15/2035		08/15/2017.	MBS Paydown		12,058	12,058	12,447	12,144		(22)		(22)		12,058			0	409	01/15/2035.	1
31397S XM 1	FNR 2011-40 KA SEQ 3.50 03/25/2026		09/25/2017.	MBS Paydown		9	9	9	9		227		227		9			0	0	03/25/2026.	1
31397U RJ 0	FNR 2011-63 MV SEQ 3.50 07/25/24		09/25/2017.	MBS Paydown		38,949	38,949	40,209	39,241		1,293		1,293		38,949			0	909	07/25/2024.	1
31398N BS 2	FNR 2010-102 DE NAS 3.00 06/25/29		09/25/2017.	MBS Paydown		12,425	12,425	12,808	4,896		(7)		(7)		12,425			0	248	06/25/2029.	1
31398S TN 3	FNR 2010-146 PC PAC 4.00 09-25-2036		07/25/2017.	MBS Paydown		205,588	205,588	210,984	205,691		(103)		(103)		205,588			0	4,797	09/25/2036.	1
31402D 7J 3	FNCI 726397 PT 4.00 07/01/2018		09/25/2017.	MBS Paydown		11,716	11,716	12,046	11,745		(56)		(56)		11,716			0	314	07/01/2018.	1
31403D JE 0	FNCI 745561 PT 5.00 08/01/2020		09/25/2017.	MBS Paydown		12,737	12,737	12,787	12,703		6		6		12,737			0	421	08/01/2020.	1
31403D KD 0	FNCI 745592 PT 5.00 01/01/2021		09/25/2017.	MBS Paydown		9,489	9,489	9,575	9,483		(18)		(18)		9,489			0	317	01/01/2021.	1
31412Q SE 0	FNCI PL 932117 PT 4.00 11/01/2024		09/25/2017.	MBS Paydown		33,662	33,662	34,818	34,195		(212)		(212)		33,662			0	856	11/01/2024.	1
31416W ZA 3	FNCT PL AB1636 PT 3.50 10/01/2030		09/25/2017.	MBS Paydown		23,524	23,524	24,121	23,891		(9)		(9)		23,524			0	524	10/01/2030.	1
31417Y GK 7	FNCI PL MA0201 PT 4.00 10/01/24		09/25/2017.	MBS Paydown		40,113	40,113	41,429	40,829		(242)		(242)		40,113			0	1,096	10/01/2024.	1
31417Y SD 0	FNCI PT 3.50 09/01/2025		09/25/2017.	MBS Paydown		28,419	28,419	29,426	29,198		137		137		28,419			0	649	09/01/2025.	1
31417Y SK 4	FNCN MA0521 PT 3.50 09/01/2020		09/25/2017.	MBS Paydown		4,522	4,522	4,708	4,588		(42)		(42)		4,522			0	105	09/01/2020.	1
31418A AJ 7	FN MA0908 4.00 11/01/2031		09/25/2017.	MBS Paydown		54,271	54,271	57,391	57,388		(1,138)		(1,138)		54,271			0	1,450	11/01/2031.	1
31418A F2 9	FN MA1084 3.50 06/01/2032		09/25/2017.	MBS Paydown		95,681	95,681	102,381	102,314		(933)		(933)		95,681			0	2,184	06/01/2032.	1
31418A HQ 4	FN MA1138 3.50 08/01/2032		09/25/2017.	MBS Paydown		6,417	6,417	6,850	6,842		(43)		(43)		6,417			0	149	08/01/2032.	1
31418A SN 9	FN MA1424 3.50 04/01/2033		09/25/2017.	MBS Paydown		33,152	33,152	34,323	34,317		(348)		(348)		33,152			0	681	04/01/2033.	1
31418B 7E 0	FN MA2692 PT 3.50 07/01/2036		09/25/2017.	MBS Paydown		42,622	42,622	44,913	44,874		(1,045)		(1,045)		42,622			0	995	07/01/2036.	1
31418V T5 1	FNCI AD7771 PT 4.00 07/01/2025		09/25/2017.	MBS Paydown		21,537	21,537	22,391	22,034		(184)		(184)		21,537			0	580	07/01/2025.	1
31419D MQ 1	FNCI AE3066 PT 3.50 09/01/2025		09/25/2017.	MBS Paydown		26,990	26,990	27,714	27,375		(75)		(75)		26,990			0	634	09/01/2025.	1
31419D NW 7	FNCI AE3104 PT 3.50 09/01/2025		09/25/2017.	MBS Paydown		28,403	28,403	29,449	28,873		(531)		(531)		28,403			0	579	09/01/2025.	1
373539 5F 8	GA HSG & FIN AUTH B-2 3.50 06/01/2039		07/01/2017.	Partial Call @ 100.00		30,000	30,000	31,971	31,884		(1,884)		(1,884)		30,000			0	653	06/01/2039.	1FE
45129W MB 3	ID ST HSG 7 FIN HOME A G2 3.50 5/21/2044		09/21/2017.	MBS Paydown		69,760	69,760	73,041	72,520		(2,362)		(2,362)		69,760			0	1,627	05/21/2044.	1
45129Y F4 3	ID HSG SFM A-2 I 4.00 07/01/2034		07/01/2017.	Partial Call @ 100.00		65,000	65,000	69,478	68,280		(3,280)		(3,280)		65,000			0	2,600	07/01/2034.	1FE
45201L WF 8	IL ST HSG DEV AUTH C 3.875 12/01/2043		09/01/2017.	MBS Paydown		43,901	43,901	43,901	43,901				0		43,901			0	1,090	12/01/2043.	1FE
45201Y N2 9	IL HSG DEV AUTH A 3.125 02/01/2047		09/01/2017.	MBS Paydown		14,370	14,370	14,370			(1)		(1)		14,370			0	237	02/01/2047.	1FE
45201Y YK 7	IL HSG DEV AUTH A 2.45 06/01/2043		09/01/2017.	MBS Paydown		46,419	46,419	44,562	44,696		1,445		1,445		46,419			0	737	06/01/2043.	1FE
462467 MP 3	IOWA FIN SFH 4.50 01/01/2029		09/25/2017.	Partial Call @ 100.00		55,000	55,000	59,325	57,148		(2,148)		(2,148)		55,000			0	2,593	01/01/2029.	1FE
49130T NP 7	KY HSG CORP SER B 4.25 7/01/2027		09/22/2017.	Partial Call @ 100.00		30,000	30,000	31,554	30,383		(383)		(383)		30,000			0	1,350	07/01/2027.	1FE
54627D BX 8	LOUISIANA ST HSG CORP 2.875 11/01/2038		09/01/2017.	MBS Paydown		69,017	69,017	69,017			0		0		69,017			0	543	11/01/2038.	1FE
57586P 8H 2	MA HSG FIN AGY 167 4.00 12/01/2043		09/01/2017.	Partial Call @ 100.00		105,000	105,000	112,519	110,288		(5,288)		(5,288)		105,000			0	2,215	12/01/2043.	1FE
57587A HY 7	MA HSG FIN AGY REF 177 4.00 06/01/2039		09/01/2017.	Partial Call @ 100.00		65,000	65,000	69,667	68,055		(3,055)		(3,055)		65,000			0	1,353	06/01/2039.	1FE
60416Q CD 4	MN HFA-NON AMT-MTG 4.50 01/01/2031		09/01/2017.	Partial Call @ 100.00		10,000	10,000	10,561	10,278		(278)		(278)		10,000			0	468	01/01/2031.	1FE
60416Q DL 5	07/01/2034		09/01/2017.	Partial Call @ 100.00		15,000	15,000	16,193	15,591		(591)		(591)		15,000			0	698	07/01/2034.	1FE
60416Q FT 6	MN HSG FIN AGY-A 2.60 09/01/2042		09/01/2017.	Partial Call @ 100.00		23,506	23,506	23,529	23,520		(14)		(14)		23,506			0	417	09/01/2042.	1FE
60416Q FY 5	MN HSG FIN AGY A 3.00 07/01/2044		09/01/2017.	MBS Paydown		40,051	40,051	40,051	40,051				0		40,051			0	816	07/01/2044.	1FE

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
60416Q GB 4	MN HSG FIN AGY D 2.875 11/01/2044		09/01/2017.	MBS Paydown		37,914	37,914	37,914	37,914				0		37,914			0	757	11/01/2044.	1FE
60416Q GC 2	MINNESOTA ST HSG FIN A 2.80 02/01/2045		09/01/2017.	MBS Paydown		26,121	26,121	26,121	26,121				0		26,121			0	496	02/01/2045.	1FE
60416Q GQ 1	MN HSG FIN AGY A 2.93 03/01/2047		09/01/2017.	MBS Paydown		2,362	2,362	2,362					0		2,362			0	31	03/01/2047.	1FE
60416S HX 1	MN HSG FIN AGY C AMT 4.00 1/1/2045		09/01/2017.	Partial Call @ 100.00		35,000	35,000	38,141	36,952		(1,952)		(1,952)		35,000			0	1,429	01/01/2045.	1FE
60416S TC 4	MINNESOTA HSG FIN E 4.00 01/01/2047.		09/01/2017.	Partial Call @ 100.00		25,000	25,000	26,482	26,473		(1,473)		(1,473)		25,000			0	541	01/01/2047.	1FE
60534Q VH 1	MS ST DEV BK SRS A 5.00 07/01/2017		07/01/2017.	Maturity		1,500,000	1,500,000	1,632,270	1,510,240		(10,240)		(10,240)		1,500,000			0	75,000	07/01/2017.	1FE
60535G AX 0	MS ST HOME CORP SR A 4.50 12/01/2031		09/01/2017.	Partial Call @ 100.00		25,000	25,000	26,942	25,787		(790)		(790)		25,000			0	612	12/01/2031.	1FE
60535Q LY 4	MS ST HOME CORP SF MTGE 2.75 12/01/2032		09/01/2017.	MBS Paydown		20,067	20,067	20,067	20,067				0		20,067			0	356	12/01/2032.	1FE
60535Q ND 8	MISSISSIPPI HOME CORP C 3.50 12/01/2038		09/01/2017.	Partial Call @ 100.00		30,000	30,000	31,857	31,820		(1,871)		(1,871)		30,000			0	531	12/01/2038.	1FE
60636X 8E 6	MO ST HSG SFH SR E-2 4.50 11/01/2027		09/01/2017.	Partial Call @ 100.00		35,000	35,000	37,697	36,154		(1,154)		(1,154)		35,000			0	867	11/01/2027.	1FE
60637B BD 1	MISSOURI ST 4.625 05/01/2028		09/01/2017.	Partial Call @ 100.00		20,000	20,000	21,294	20,607		(607)		(607)		20,000			0	513	05/01/2028.	1FE
60637B CK 4	MO SF HSG DEV SFM E4 4.25 11/01/2030		09/01/2017.	Partial Call @ 100.00		25,000	25,000	26,818	25,912		(912)		(912)		25,000			0	581	11/01/2030.	1FE
60637B GM 6	MO HSG DEV B-1 4.00 11/01/2045		09/01/2017.	Partial Call @ 100.00		60,000	60,000	64,493	63,453		(3,453)		(3,453)		60,000			0	1,238	11/01/2045.	1FE
63968M NY 1	NEBRASKA ST INVESTMENT C 3.50 09/01/2046		09/01/2017.	Partial Call @ 100.00		15,000	15,000	16,103	16,085		(1,085)		(1,085)		15,000			0	223	09/01/2046.	1FE
647200 5T 7	03/01/2045		09/01/2017.	Partial Call @ 100.00		15,000	15,000	16,027	16,013		(1,013)		(1,013)		15,000			0	409	03/01/2045.	1FE
647200 5U 4	NEW MEXICO MTGE A-2 2.98 08/01/2038		09/01/2017.	MBS Paydown		139,212	139,212	139,212			(0)		(0)		139,212			0	902	08/01/2038.	1FE
647200 M8 4	NM MTGE FIN AUTH SFM 4.625 09/01/2025		09/01/2017.	Sinking Fund Redemption		45,000	45,000	47,236	45,927		(881)		(881)		45,000			0	2,081	09/01/2025.	1FE
647200 N5 9	NM MTG FIN SFM 5.00 09/01/2030		09/01/2017.	Sinking Fund Redemption		30,000	30,000	32,460	31,112		(1,032)		(1,032)		30,000			0	1,550	09/01/2030.	1FE
647200 V3 5	NEW MEXICO SF MTGE B-1 3.75 03/01/2043		09/01/2017.	Partial Call @ 100.00		20,000	20,000	21,196	20,695		(695)		(695)		20,000			0	779	03/01/2043.	1FE
647200 X6 6	NM MTGE FIN SFM C I 4.50 10/01/2043		09/01/2017.	MBS Paydown		13,815	13,815	14,368	14,295		34,920		34,920		13,815			0	405	10/01/2043.	1FE
64972C BD 4	NYC HSG DEV A TXBL 3.05 06/15/2036		09/15/2017.	MBS Paydown		362,723	362,723	362,723	362,724				0		362,723			0	7,724	06/15/2036.	1FE
658207 MZ 5	NC ST HSG FIN SRS 2 4.25 01/01/2028		07/01/2017.	Sinking Fund Redemption		60,000	60,000	62,838	61,477		(1,401)		(1,401)		60,000			0	2,588	01/01/2028.	1FE
658207 MZ 5	NC ST HSG FIN SRS 2 4.25 01/01/2028		08/01/2017.	Partial Call @ 100.00		5,000	5,000	5,237	5,123		(125)		(125)		5,000			0	216	01/01/2028.	1FE
658207 SL 0	NC HSG FIN AGY 37-A 3.50 07/01/2039		07/01/2017.	Paydown		80,000	80,000	84,555	84,424		(536)		(536)		80,000			0	1,742	07/01/2039.	1FE
658877 DZ 5	N DAKOTA ST HSG 4.50 01/01/2028		07/01/2017.	Partial Call @ 100.00		30,000	30,000	31,998	30,934		(934)		(934)		30,000			0	1,350	01/01/2028.	1FE
658909 CL 8	NORTH DAKOTA ST HSG F 4.50 01/01/2035		07/01/2017.	Sinking Fund Redemption		75,000	75,000	77,483	76,044		(1,004)		(1,004)		75,000			0	3,375	01/01/2035.	1FE
658909 HW 9	ND HSG FIN AGY B 4.00 01/01/2036		07/01/2017.	Partial Call @ 100.00		20,000	20,000	21,669	21,183		(1,183)		(1,183)		20,000			0	800	01/01/2036.	1FE
677555 Q4 9	OH ST ECON DEV REV 4.215 06/01/2027		09/01/2017.	Sinking Fund Redemption		5,000	5,000	5,005	5,004		(4)		(4)		5,000			0	158	06/01/2027.	1FE
67756Q NQ 6	OH HSG FIN AGY A 2.80 03/01/2046		09/01/2017.	MBS Paydown		37,077	37,077	37,077	37,077				0		37,077			0	728	03/01/2046.	1FE
67756Q TQ 0	OHIO ST HSG FIN AGY K 2.80 09/01/2031		09/01/2017.	Partial Call @ 100.00		20,000	20,000	20,000	20,000		0		0		20,000			0	473	09/01/2031.	1FE
67756Q UZ 8	OH HSG FIN AGY B 4.50 03/01/2047		09/01/2017.	Paydown		20,000	20,000	21,734			(156)		(156)		20,000			0	380	03/01/2047.	1FE
702528 EG 1	PASCO FL SCH BRD SER A 5.00 08/01/2021		08/01/2017.	Call @ 100.00		2,000,000	2,000,000	2,094,185	2,010,031		(10,031)		(10,031)		2,000,000			0	100,000	08/01/2021.	1FE
708796 4R 5	PA HSG FIN AGY 122 4.00 10/01/2046		09/28/2017.	Partial Call @ 100.00		30,000	30,000	31,914			(1,914)		(1,914)		30,000			0	220	10/01/2046.	1FE
708796 T8 0	PA ST HSG FIN 2015-117A 3.50 04/01/2040		09/28/2017.	Partial Call @ 100.00		70,000	70,000	73,367	72,510		(2,510)		(2,510)		70,000			0	1,306	04/01/2040.	1FE

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
708796 YR 2	PA HSG FIN AG 5.00 04/01/2028		09/28/2017	Partial Call @ 100.00		105,000	105,000	111,236	105,919		(919)		(919)		105,000			0	3,012	04/01/2028	1FE
83712D UH 7	SOUTH CAROLINA HSG A-2 4.00 07/01/2037		07/01/2017	Partial Call @ 100.00		30,000	30,000	31,132	30,934		(934)		(934)		30,000			0	1,213	07/01/2037	1FE
83712T BZ 3	SC ST HSG FIN/DEV SR 2 5.00 07/01/2027		08/01/2017	Partial Call @ 100.00		15,000	15,000	16,209	15,497		(497)		(497)		15,000			0	764	07/01/2027	1FE
84552Y MZ 1	SWSTRN IL DEV AUTH UNREF 5.00 02/01/2021		07/08/2017	Call @ 100.00		775,000	775,000	835,628	784,934		(9,934)		(9,934)		775,000			0	36,274	02/01/2021	1FE
880461 BP 2	TN HSG DEV AGY 2A 4.00 07/01/2043		08/01/2017	Partial Call @ 100.00		35,000	35,000	37,237	36,545		(1,545)		(1,545)		35,000			0	1,472	07/01/2043	1FE
880461 ER 5	TN HSG DEV AGY 2C 3.55 07/01/2039		09/01/2017	Partial Call @ 100.00		25,000	25,000	23,969			1,031		1,031		25,000			0	445	07/01/2039	1FE
880461 EU 8	TN HSG DEV AGY 1A AMT 4.00 07/01/2045		08/01/2017	Partial Call @ 100.00		35,000	35,000	37,669	36,920		(1,920)		(1,920)		35,000			0	1,427	07/01/2045	1FE
880461 KB 3	TN HSG DEV AGY 2A 3.50 01/01/2047		09/01/2017	Partial Call @ 100.00		35,000	35,000	37,549	37,448		(2,448)		(2,448)		35,000			0	870	01/01/2047	1FE
880461 NL 8	TN HSG FIN AGY 4.00 07/01/2042		07/01/2017	Paydown		5,000	5,000	5,386			(19)		(19)		5,000			0	51	07/01/2042	1FE
880461 NL 8	TN HSG FIN AGY 4.00 07/01/2042		08/01/2017	Partial Call @ 100.00		10,000	10,000	10,773			(776)		(776)		10,000			0	101	07/01/2042	1FE
880591 EA 6	TENN VALLEY AUTH 5.50 07/18/2017		07/18/2017	Maturity		660,000	660,000	739,022	666,595		(6,595)		(6,595)		660,000			0	36,300	07/18/2017	1
88271H EP 0	TEXAS ST HSG MTGE REV B 4.45 09/01/2028		08/01/2017	Partial Call @ 100.00		10,000	10,000	10,712	10,380		(381)		(381)		10,000			0	233	09/01/2028	1FE
88271H EP 0	TEXAS ST HSG MTGE REV B 4.45 09/01/2028		09/01/2017	Sinking Fund Redemption		20,000	20,000	21,424	20,759		(707)		(707)		20,000			0	915	09/01/2028	1FE
88275F PA 1	TX ST DEPT OF HSG & CMNTY C 3.10 9/1/47		09/01/2017	MBS Paydown		4,215	4,215	4,215					0		4,215			0	18	09/01/2047	1FE
917436 X7 7	UTAH ST HSG CORP SF 4.00 07/01/2024		07/01/2017	Sinking Fund Redemption		10,000	10,000	10,009	10,005		(3)		(3)		10,000			0	400	07/01/2024	1FE
91743P AH 8	UTAH HSG CORP D G2 4.00 06/21/2044		09/21/2017	MBS Paydown		15,192	15,192	16,408	16,239		(34)		(34)		15,192			0	379	06/21/2044	1
92812V MA 1	VA HSG DEV AUTH A 3.125 11/25/2039		09/25/2017	MBS Paydown		99,752	99,752	99,752			(88)		(88)		99,752			0	490	11/25/2039	1FE
93978T VD 8	WA HSG FIN COMM 2A-R 3.50 12/01/2046		09/01/2017	Partial Call @ 100.00		50,000	50,000	52,878	52,818		(2,914)		(2,914)		50,000			0	895	12/01/2046	1FE
98322Q HV 2	WYOMING ST CMNTY DEV 3 3.00 12/01/2044		09/01/2017	Partial Call @ 100.00		80,000	80,000	83,650	82,211		(2,211)		(2,211)		80,000			0	1,303	12/01/2044	1FE
988516 AP 5	YUMA AZ UTIL SYS REV 5.00 07/01/2021		07/01/2017	Call @ 100.00		1,000,000	1,000,000	1,070,320	1,008,242		(8,242)		(8,242)		1,000,000			0	50,000	07/01/2021	1FE
988516 AQ 3	YUMA UTIL SYS REV 5.00 07/01/2022		07/01/2017	Call @ 100.00		2,000,000	2,000,000	2,122,840	2,014,886		(14,886)		(14,886)		2,000,000			0	100,000	07/01/2022	1FE
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments.					22,312,860	22,312,860	23,167,415	21,860,887	0	(99,038)	0	(99,038)	0	22,312,860	0	0	0	711,084	XXX	XXX
Bonds - Industrial and Miscellaneous																					
000366 AA 2	AASET 2017-1A A ABS SNR 3.967 05/16/2042		09/16/2017	MBS Paydown		22,700	22,700	22,700			0		0		22,700			0	175	05/16/2042	1FE
00084Q AA 9	ACASC 2013-1A A1 CLO FLT 04/20/25		07/20/2017	MBS Paydown		184,920	184,920	183,071	184,920				0		184,920			0	3,088	04/20/2025	1FE
001406 AA 5	DCAL 2015-1A A1 ABS SEQ SNR 4.213 02/40		09/15/2017	MBS Paydown		8,929	8,929	8,929	8,929				0		8,929			0	251	02/15/2040	1FE
00249E AA 8	AA AIRCRAFT FIN 2013-1 3.596 11/01/2017		09/01/2017	Sinking Fund Redemption		36,616	36,616	36,616	36,616				0		36,616			0	878	11/01/2017	1FE
007036 GS 9	ARMT 2005-2 2A1 SEQ CSTR 06/25/2035		09/25/2017	MBS Paydown		28,520	28,520	26,684	26,627		1,473		1,473		28,520			0	666	06/25/2035	1FM
009503 AB 9	AIRSP 2007-1A G2 ABS SNR FLT 06/15/2032	C	09/15/2017	MBS Paydown		26,419	26,419	22,853	23,601		335		335		26,419			0	218	06/15/2032	1FE

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
01448Q AA 8	ALESC 4A A1 CDO SSNR FLT 07/30/2034	..	07/30/2017.	MBS Paydown		3,887	3,887	3,301	3,161		744		744		3,887			0	45	07/30/2034.	1FE
02149M AB 5	CWALT 2007-J1 1A2 SEQ 5.75 03/25/2037	..	09/25/2017.	MBS Paydown		41,696	41,696	35,261	32,126		718		718		41,696			0	1,659	03/25/2037.	1FM
02149M AB 5	CWALT 2007-J1 1A2 SEQ 5.75 03/25/2037	..	09/25/2017.	Pass-Through Loss			17,007						0					0		03/25/2037.	1FM
02377U AB 0	AMER AIRLINES 2013-2 4.95 01/15/2023.	..	07/15/2017.	Sinking Fund Redemption		31,697	31,697	31,697	31,698				0		31,697			0	1,569	01/15/2023.	2FE
02666B AA 4	AH4R 2015-SFR2 A ABS SSNR 3.732 10/17/45	..	09/17/2017.	MBS Paydown		4,189	4,189	4,189	4,188		(0)		(0)		4,189			0	104	10/17/2045.	1FE
03235T AA 5	ACEF 2014-1A A ABS 8.00 12/20/24	..	09/20/2017.	MBS Paydown		5,034	5,034	5,034	5,034				0		5,034			0	272	12/20/2024.	2AM
03766K AA 1	AASET 2016-1A A ABS SNR 4.875 03/17/2036	..	09/15/2017.	MBS Paydown		12,500	12,500	12,322	12,343		29		29		12,500			0	406	03/17/2036.	1FE
038779 AA 2	ARBYS 2015-1A A2 ABS SEQ SNR 4.969 10/45	..	07/30/2017.	MBS Paydown		1,250	1,250	1,250	1,250				0		1,250			0	47	10/30/2045.	2AM
04544N AD 6	ABSHE 2006-HE6 A4 SEQ SNR FLT 11/25/2036	..	09/25/2017.	MBS Paydown		44,063	44,063	37,013	39,097		2,281		2,281		44,063			0	323	11/25/2036.	1FM
046353 AB 4	ASTRAZENECA PLC 5.90 09/15/2017	C	09/15/2017.	Maturity		2,000,000	2,000,000	2,308,340	2,033,581		(33,581)		(33,581)		2,000,000			0	118,000	09/15/2017.	1FE
05352N AA 0	AVNT 2017-A A ABS SSNR 2.41 03/15/2021	..	09/15/2017.	MBS Paydown		599,241	599,241	599,211			17		17		599,241			0	4,043	03/15/2021.	1FE
05584A AA 8	HGVGI 2017-1A A ABS SNR 2.94 05/25/2029	..	09/25/2017.	MBS Paydown		33,355	33,355	33,346			2		2		33,355			0	353	05/25/2029.	1FE
05605G AA 0	11/48	..	09/15/2017.	MBS Paydown		25,094	25,094	25,093	25,086		(21)		(21)		25,094			0	559	11/15/2048.	1FE
059475 AG 8	BOAA 2007-2 2A2 NAS SSNR 6.00 06/25/37	..	09/25/2017.	MBS Paydown		26,669	26,669	21,260	19,342		(2,174)		(2,174)		26,669			0	1,118	06/25/2037.	1FM
059475 AG 8	BOAA 2007-2 2A2 NAS SSNR 6.00 06/25/37	..	09/25/2017.	Pass-Through Loss			2,459						0		(178)		178	178		06/25/2037.	1FM
05950M AJ 9	BAFC 2006-G 3A3 PT SSUP FLT 07/20/2036	..	09/20/2017.	MBS Paydown		49,619	49,619	47,572	47,682		681		681		49,619			0	1,087	07/20/2036.	1FM
059522 AA 0	BAFC 2007-C 6A1 SEQ SSNR FLT 05/20/2047	..	09/20/2017.	MBS Paydown		42,019	42,019	36,137	36,084		(25,355)		(25,355)		42,019			0	318	05/20/2047.	1FM
059522 AU 6	BAFC 2007-C 1A2 PT SSNR FLT 05/20/2036	..	09/20/2017.	MBS Paydown		60,023	60,023	54,157	53,209		3,798		3,798		60,023			0	1,257	05/20/2036.	1FM
059522 AU 6	BAFC 2007-C 1A2 PT SSNR FLT 05/20/2036	..	09/20/2017.	Pass-Through Loss			1,636						0					0		05/20/2036.	1FM
07384M S7 8	BSARM 2004-5 2A SEQ SNR FLT 07/25/2034	..	09/25/2017.	MBS Paydown		43,856	43,856	44,047			(68)		(68)		43,856			0	941	07/25/2034.	1FM
07386H QZ 7	BALTA 2005-2 2A3 SEQ PT SNR FLT 04/25/35	..	09/25/2017.	MBS Paydown		60,499	60,499	51,273	50,578		2,257		2,257		60,499			0	1,290	04/25/2035.	1FM
073879 M5 4	BSABS 2005-AC6 21A1 SEQ SNR 5.25 09/2020	..	09/25/2017.	MBS Paydown		13,251	13,251	13,409	13,359		71		71		13,251			0	446	09/25/2020.	1FM
09626Q AJ 6	BLUEM 2014-2A B2 CLO MEZ 4.085 07/20/26	..	07/20/2017.	MBS Paydown		1,000,000	1,000,000	1,000,000	1,000,000				0		1,000,000			0	30,638	07/20/2026.	1FE
11042B AA 0	BRITISH AIRWAYS 5.625 06/20/2020	..	09/20/2017.	Sinking Fund Redemption		21,902	21,902	21,902	21,902				0		21,902			0	924	06/20/2020.	2FE
12479L AA 8	CAI 2012-1A A ABS 3.47 10/25/2027	C	09/25/2017.	MBS Paydown		62,500	62,500	62,256	62,271		49		49		62,500			0	1,440	10/25/2027.	1FE
12479L AC 4	CAI 2013-1A A ABS 3.35 03/27/2028	C	09/25/2017.	MBS Paydown		37,500	37,500	37,123	37,179		64		64		37,500			0	835	03/27/2028.	1FE
12479R AD 9	CAUTO 2017-1A A1 ABS SNR 3.87 04/15/2047	..	09/15/2017.	MBS Paydown		350	350	350					0		350			0	4	04/15/2047.	1FE

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
1248ME AG 4	CBASS 2007-CB4 A2D SEQ STEP 04/37..		09/25/2017.	MBS Paydown		66,428	66,428	54,471	55,317		(2,292)		(2,292)		66,428			0	1,487	04/25/2037.	1FM
125634 AG 0	CLIF 2013-1A ABS 2.83 03/18/2028		09/18/2017.	MBS Paydown		25,000	25,000	24,996	24,998		0		0		25,000			0	472	03/18/2028.	1FE
125634 AL 9	CLIF 2013-3A A ABS 3.67 11/18/2028		09/18/2017.	MBS Paydown		14,778	14,778	14,777	14,777		0		0		14,778			0	362	11/18/2028.	1FE
125634 AN 5	CLIF 2014-1A A ABS PT SNR 3.29 06/18/29		09/18/2017.	MBS Paydown		12,768	12,768	12,763	12,760		1		1		12,768			0	279	06/18/2029.	1FE
125634 AQ 8	CLIF 2014-2A A ABS SNR 3.38 10/18/2029		09/18/2017.	MBS Paydown		27,273	27,273	26,139	26,213		165		165		27,273			0	615	10/18/2029.	1FE
12563L AA 5	CLIF 2016-1A A ABS SNR 4.21 02/18/41		09/18/2017.	MBS Paydown		39,079	39,079	39,075	39,076		1		1		39,079			0	1,086	02/18/2041.	1FE
12667F 5E 1	CWALT 2005-6CB 1A3 SEQ SNR 5.25 04/25/35		09/25/2017.	MBS Paydown		33,498	33,498	30,990	28,256		183		183		33,498			0	1,174	04/25/2035.	1FM
12667F 5E 1	CWALT 2005-6CB 1A3 SEQ SNR 5.25 04/25/35		09/25/2017.	Pass-Through Loss			3,951						0					0		04/25/2035.	1FM
12669F V8 3	CWHL 2004-HYB4 3A SEQ SNR FLT 09/20/2034		09/20/2017.	MBS Paydown		46,976	46,976	47,049			41		41		46,976			0	755	09/20/2034.	1Z
17309A AD 1	CMALT 2006-A1 1A4 NAS 5.75 04/25/36		09/25/2017.	MBS Paydown		10,786	10,786	10,020	9,045		(211)		(211)		10,786			0	447	04/25/2036.	1FM
17309A AD 1	CMALT 2006-A1 1A4 NAS 5.75 04/25/36		09/25/2017.	Pass-Through Loss			683						0					0		04/25/2036.	1FM
20267U AA 7	CBSLT 2016-B A1 ABS SNR 2.73 10/25/2040		09/25/2017.	MBS Paydown		76,725	76,725	76,704	76,705		10		10		76,725			0	1,345	10/25/2040.	1FE
20825C AR 5	CONOCOPHILLIPS 5.75 02/01/19		08/01/2017.	Make Whole Call @ 105.84		103,718	98,000	117,332	104,066		(1,515)		(1,515)		102,551		1,167	1,167	9,307	02/01/2019.	2FE
224044 BS 5	COX COMMUNICATIONS INC 6.25 06/01/2018		09/06/2017.	Make Whole Call @ 103.42		465,399	450,000	476,952	455,359		(2,476)		(2,476)		452,883		12,516	12,516	21,484	06/01/2018.	2FE
228452 AB 4	CRNPT 2012-1A A1LB CLO FLT 11/21/2022		08/20/2017.	MBS Paydown		100,945	100,945	100,945	100,945				0		100,945			0	1,948	11/21/2022.	1FE
23341B AC 9	DRB 2016-B A2 ABS SNR 2.89 06/25/2040		09/25/2017.	MBS Paydown		29,447	29,447	29,438	29,439		4		4		29,447			0	574	06/25/2040.	1FE
24736X AA 6	DELTA AIR LINES 15-1AA 3.625 07/30/2027		07/30/2017.	Sinking Fund Redemption		21,916	21,916	21,916	21,915		0		0		21,916			0	794	07/30/2027.	1FE
24736Y AA 4	DELTA AIR LINES 15-1A 3.875 07/30/2027		07/30/2017.	Sinking Fund Redemption		10,958	10,958	10,958	10,958		0		0		10,958			0	425	07/30/2027.	1FE
24823B AA 8	DEN10 2013-1A A1L CLO SSNR FLT 04/28/25		07/26/2017.	MBS Paydown		470,662	470,662	471,250			(541)		(541)		470,662			0	5,323	04/28/2025.	1FE
251510 DP 5	DBALT 2005-2 1A7 NAS SNR CSTR 04/25/35		09/25/2017.	MBS Paydown		18,119	18,119	18,227	17,938		(25)		(25)		18,119			0	652	04/25/2035.	1FM
26827E AC 9	ECAF 2015-1A A2 ABS SNR 4.947 06/15/2040	C	07/15/2017.	MBS Paydown		32,427	32,427	32,427	32,427				0		32,427			0	936	06/15/2040.	1FE
26845# AA 8	EDX SUPPLY CHA SEN SEC NT 3.50 1/15/2019		07/15/2017.	Paydown		23,698	23,698	23,698	23,698				0		23,698			0	622	01/15/2019.	1
26971H AB 8	EGLE 2014-1A A2 ABS SNR SEQ 4.31 12/39	C	09/15/2017.	MBS Paydown		6,250	6,250	6,250	6,250		0		0		6,250			0	180	12/15/2039.	1FE
28618W AA 2	ERL 2014-1A A1 ABS SNR 2.299 04/19/2044		09/19/2017.	MBS Paydown		14,082	14,082	13,616	13,670		121		121		14,082			0	216	04/19/2044.	1FE
29268B AB 7	ENEL FINANCE INTL NV 6.25 09/15/2017	C	09/15/2017.	Maturity		500,000	500,000	548,895	505,169		(5,169)		(5,169)		500,000			0	31,250	09/15/2017.	2FE
29379V AA 1	ENTERPRISE PRODUCTS OPER 6.30 09/15/2017		09/15/2017.	Maturity		750,000	750,000	842,275	761,604		(11,604)		(11,604)		750,000			0	47,250	09/15/2017.	2FE
29445U AB 1	EQLS 2007-1 A2B SEQ SNR FLT 04/25/2037		09/25/2017.	MBS Paydown		26,728	26,728	22,210	22,814		(391)		(391)		26,728			0	205	04/25/2037.	1FM

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
30605X AA 1	FWAY 2012-1 A2 ABS 4.21 10/15/2042		09/15/2017	MBS Paydown		10,843	10,843	10,843	10,843				0		10,843			0	304	10/15/2042	1FE
30605X AC 7	FWAY 2015-1A A2 ABS PT SNR 4.213 11/42		09/15/2017	MBS Paydown		7,500	7,500	7,500	7,500				0		7,500			0	211	11/15/2042	1FE
32027L AE 5	FFML 2006-FF14 A5 SEQ SNR FLT 10/25/2036		09/25/2017	MBS Paydown		44,430	44,430	39,376	40,330		676		676		44,430			0	331	10/25/2036	1FM
32028H AD 5	FFML 2006-FF10 A4 SEQ FLT 07/25/2036		09/25/2017	MBS Paydown		34,484	34,484	32,134	33,508		281		281		34,484			0	262	07/25/2036	1FM
32051G EZ 4	FHAMS 2004-AA7 1A1 SEQ SSNR FLT 02/25/35		09/25/2017	MBS Paydown		36,818	36,818	31,295	30,764		2,679		2,679		36,818			0	711	02/25/2035	1FM
32051G SD 8	FHAMS 2005-FA5 3A1 SEQ SSNR 5.50 8/25/35		09/25/2017	MBS Paydown		47,847	47,847	40,561	36,014		(6,010)		(6,010)		47,847			0	1,736	08/25/2035	1FM
32051G SD 8	FHAMS 2005-FA5 3A1 SEQ SSNR 5.50 8/25/35		09/25/2017	Pass-Through Loss			19,206						0					0		08/25/2035	1FM
32052K AB 1	FHASI 2006-AR2 2A1 SEQ SSNR CSTR 07/36		09/25/2017	MBS Paydown		44,183	44,183	38,504	37,162		(3,047)		(3,047)		44,183			0	929	07/25/2036	1FM
32052K AB 1	FHASI 2006-AR2 2A1 SEQ SSNR CSTR 07/36		09/25/2017	Pass-Through Loss			103,981						0		(585)		585	585		07/25/2036	1FM
362257 AB 3	GSAA 2006-17 A2 SEQ FLT 11/25/2036		09/25/2017	MBS Paydown		84,097	84,097	84,097	39,230				0		84,097			0	642	11/25/2036	1FM
3622EA AA 8	GSAA 2007-3 1A1A SEQ SSNR FLT 03/25/2047		09/25/2017	MBS Paydown		114,061	114,061	75,747	68,366				0		114,061			0	763	03/25/2047	1FM
362341 7S 2	GSR 2006-1F 4A1 SEQ SNR 5.50 02/25/2036		09/25/2017	MBS Paydown		22,844	22,844	22,577	20,480		(1,123)		(1,123)		22,844			0	944	02/25/2036	3FM
362341 7S 2	GSR 2006-1F 4A1 SEQ SNR 5.50 02/25/2036		09/25/2017	Pass-Through Loss			7,556				(0)		(0)					0		02/25/2036	3FM
362341 XC 8	GSR 2005-AR7 4A1 SEQ SSNR FLT 11/25/2035		09/25/2017	MBS Paydown		13,092	13,092	11,223	11,138		272		272		13,092			0	307	11/25/2035	1FM
362341 XC 8	GSR 2005-AR7 4A1 SEQ SSNR FLT 11/25/2035		09/25/2017	Pass-Through Loss			(115)						0		(111)		111	111		11/25/2035	1FM
362341 XG 9	GSR 2005-AR7 6A1 SEQ SNR FLT 11/25/2035		09/25/2017	MBS Paydown		16,441	16,441	15,650	15,665		370		370		16,441			0	335	11/25/2035	1FM
362381 AA 3	GSAA 2006-12 A1 SEQ FLT 08/25/2036		09/25/2017	MBS Paydown		19,742	19,742	19,742	11,392				0		19,742			0	130	08/25/2036	1FM
36242D FS 7	GSR 2004-11 2A1 SEQ SNR FLT 09/25/2034		09/25/2017	MBS Paydown		37,487	37,487	37,685			139		139		37,487			0	759	09/25/2034	1FM
36298Y AA 8	GSAA 2006-14 A1 SEQ FLT 09/25/2036		09/25/2017	MBS Paydown		19,039	19,039	19,039	10,197				0		19,039			0	131	09/25/2036	1FM
36828Q QH 2	GECMC 2005-C4 AJ MEZ SEQ CSTR 11/2045		09/10/2017	MBS Paydown		16,864	16,864	16,000	16,424		(525)		(525)		16,864			0	646	11/10/2045	1FM
37952U AB 9	SEACO 2013-1A A ABS 2.98 04/17/2028	C	09/17/2017	MBS Paydown		25,000	25,000	24,318	24,519		92		92		25,000			0	495	04/17/2028	1FE
37952U AC 7	SEACO 2013-2A A ABS 3.67 11/17/2028	C	09/17/2017	MBS Paydown		12,500	12,500	12,499	12,499		0		0		12,500			0	306	11/17/2028	1FE
37952U AD 5	SEACO 2014-1A A1 ABS SNR 3.19 07/17/24	C	09/17/2017	MBS Paydown		40,000	40,000	39,399	39,410		93		93		40,000			0	849	07/17/2029	1FE
40052T AA 7	GRYPHON FUNDING 0.00 8/05/2050		09/05/2017	Paydown		29,590	29,590	14,541					0				29,590	29,590	46	08/05/2050	6*
40066N AA 4	GUANAY FI LTD 6.00 12/15/2020	C	09/15/2017	Sinking Fund Redemption		32,167	32,167	32,541	32,344		(56)		(56)		32,167			0	1,428	12/15/2020	3FE
40442L AB 1	H2 2015-1A AFX CDO SEQ SSNR 3.3526 06/49		09/24/2017	MBS Paydown		804	804	804	804				0		804			0	16	06/24/2049	1FE

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1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
40538C AJ 9	HLA 2014-1A B2 CLO MEZ 4.644 04/18/2026		07/18/2017.	MBS Paydown		500,000	500,000	500,000	500,000				0		500,000			0	17,415	04/18/2026.	1FE
41161P EZ 2	HVMLT 2004-5 3A SEQ SNR FLT 06/19/2034		09/19/2017.	MBS Paydown		4,494	4,494	4,474			(110)		(110)		4,494			0	78	06/19/2034.	1FM
41161V AC 4	HVMLT 2006-7 2A1A SEQ SSNR FLT 09/19/46		09/19/2017.	MBS Paydown		27,338	27,338	21,444	20,560		(304)		(304)		27,338			0	219	09/19/2046.	1FM
41161V AC 4	HVMLT 2006-7 2A1A SEQ SSNR FLT 09/19/46		09/19/2017.	Pass-Through Loss			6,814	5,345					0					0		09/19/2046.	1FM
411707 AA 0	HNGRY 2013-1A A2 ABS 4.474 03/20/2043		09/20/2017.	MBS Paydown		44,361	44,361	44,361	44,361				0		44,361			0	1,459	03/20/2043.	2AM
43283A AA 3	HGVT 2017-AA A ABS SNR 2.66 12/27/2028		09/25/2017.	MBS Paydown		42,179	42,179	42,173			(1)		(1)		42,179			0	527	12/26/2028.	1FE
43739H AA 8	HMBT 2006-2 A1 SEQ SNR FLT 12/25/2036		09/25/2017.	MBS Paydown		78,734	78,734	68,892	69,765		5,052		5,052		78,734			0	594	12/25/2036.	1FM
448414 AC 6	HUTCHISON WHAMPOA FIN 7.45 08/01/2017	C	08/01/2017.	Maturity		900,000	900,000	1,030,781	913,241		(13,241)		(13,241)		900,000			0	67,050	08/01/2017.	1FE
45112A AA 5	ICONX 2012-1A A ABS 4.229 01/25/2043		07/25/2017.	MBS Paydown		188,184	188,184	188,184	188,184				0		188,184			0	6,056	01/25/2043.	2AM
45257E AB 0	IMSA 2006-5 1A1B SEQ SSNR FLT 02/25/2037		09/25/2017.	MBS Paydown		243,103	243,103	208,943	210,900		13,743		13,743		243,103			0	1,886	02/25/2037.	1FM
45660K AA 9	INDX 2006-AR39 A1 SEQ SSNR FLT 2/25/2037		09/25/2017.	MBS Paydown		38,967	38,967	31,392	31,919		1,396		1,396		38,967			0	294	02/25/2037.	1FM
45660K AA 9	INDX 2006-AR39 A1 SEQ SSNR FLT 2/25/2037		09/25/2017.	Pass-Through Loss			76	61					0		76		(76)	(76)		02/25/2037.	1FM
45660L CK 3	INDX 2005-AR2 1A1 SEQ SSNR FLT 02/25/35		09/25/2017.	MBS Paydown		19,773	19,773	14,427	14,082		1,414		1,414		19,773			0	210	02/25/2035.	1FM
45660L CK 3	INDX 2005-AR2 1A1 SEQ SSNR FLT 02/25/35		09/25/2017.	Pass-Through Loss			2,139						0		(679)		679	679		02/25/2035.	1FM
459200 GJ 4	IBM CORP 5.70 09/14/2017		09/14/2017.	Maturity		150,000	150,000	172,872	152,655		(2,655)		(2,655)		150,000			0	8,550	09/14/2017.	1FE
46615P AE 4	JFIN 2007-1A C CLO MEZ FLT 07/20/2021		07/20/2017.	MBS Paydown		956,855	956,855	930,542	947,418		7,774		7,774		956,855			0	16,486	07/20/2021.	1FE
466247 SE 4	JPMMT 2005-A5 1A2 SEQ CSTR 08/25/35		09/25/2017.	MBS Paydown		154,042	154,042	130,358	128,841		16,569		16,569		154,042			0	3,724	08/25/2035.	1FM
46626L FL 9	JPMAC 2006-FRE1 A3 SEQ FLT 05/25/2035		09/25/2017.	MBS Paydown		51,766	51,766	48,579	50,374		213		213		51,766			0	402	05/25/2035.	1FM
46627M CY 1	JPALT 2006-A1 3A1 SEQ SSNR CSTR 03/25/36		09/25/2017.	MBS Paydown		30,268	30,268	26,255	16,875		586		586		30,268			0	597	03/25/2036.	1FM
46629E AC 7	JPALT 2006-A4 A3 SEQ FLT 09/25/2036		09/25/2017.	MBS Paydown		84,517	84,517	84,404	74,174		6,957		6,957		84,517			0	668	09/25/2036.	1FM
46629E AC 7	JPALT 2006-A4 A3 SEQ FLT 09/25/2036		09/25/2017.	Pass-Through Loss			1,746	1,875					0					0		09/25/2036.	1FM
46631B AJ 4	JPMCC 2007-LD11 AM MEZ 5.7428 06/49		09/15/2017.	MBS Paydown		181,337	181,337	182,187	181,925		(655)		(655)		181,337			0	6,403	06/15/2049.	1FM
494368 BB 8	KIMBERLY-CLARK 6.125 08/01/2017		08/01/2017.	Maturity		2,620,000	2,620,000	3,063,852	2,666,757		(46,757)		(46,757)		2,620,000			0	160,475	08/01/2017.	1FE
543190 AA 0	LTRAN 2015-1A A1 ABS SNR 2.98 01/15/2045		09/15/2017.	MBS Paydown		25,729	25,729	24,929	24,967		116		116		25,729			0	511	01/15/2045.	1FE
565849 AF 3	MARATHON OIL CORP 5.90 03/15/2018		08/14/2017.	Make Whole Call @ 102.54		596,759	582,000	644,731	594,487		(5,970)		(5,970)		588,517		8,242	8,242	31,381	03/15/2018.	3FE
57643L LC 8	MABS 2005-AB1 A4 SEQ SNR 5.648 11/2035		09/25/2017.	MBS Paydown		82,788	82,788	82,684	81,318		671		671		82,788			0	1,962	11/25/2035.	1FM

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CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
59020U TC 9	MLCC 2005-A A2 SEQ SNR FLT 03/25/2030		09/25/2017	MBS Paydown		5,242	5,242	5,016			(415)		(415)		5,242			0	33	03/25/2030	1FM
610332 AE 8	MCBSL 2015-1A B CLO MEZ FLT 05/22/2027		08/22/2017	MBS Paydown		500,000	500,000	500,469			(469)		(469)		500,000			0	12,308	05/22/2027	1FE
61748H AW 1	MSM 2004-5AR 4A SEQ SNR FLT 07/25/2034		09/25/2017	MBS Paydown		82,973	82,973	83,905			(750)		(750)		82,973			0	1,550	07/25/2034	1FM
62946A AA 2	NPRL 2016-1A A1 ABS SNR 4.164 04/20/2046		09/20/2017	MBS Paydown		22,803	22,803	22,803	22,803				0		22,803			0	633	04/20/2046	1FE
63860H AC 3	NSTR 2007-A AV3 SEQ FLT 03/25/2037		08/25/2017	MBS Paydown		104,468	104,468	97,783	102,842		2,406		2,406		104,468			0	727	03/25/2037	1FM
63860L AC 4	NSTR 2007-B 2AV2 SEQ FLT 04/25/2037		09/25/2017	MBS Paydown		102,942	102,942	91,747	99,766		4,322		4,322		102,942			0	824	04/25/2037	1FM
63939E AB 9	NAVSL 2015-AA A2A ABS 2.65 12/15/2028		09/15/2017	MBS Paydown		53,006	53,006	52,987	52,993		13		13		53,006			0	936	12/15/2028	1FE
67109U AE 2	OZLM 2015-11A A2B CLO MEZ 4.17 01/30/27		08/18/2017	Call @ 100.00		500,000	500,000	500,000	500,000				0		500,000			0	16,680	01/30/2027	1FE
67109U AN 2	OZLM 2015-11A A1B CLO SSNR 3.28 01/30/27		08/18/2017	Call @ 100.00		1,000,000	1,000,000	999,000	999,338		113		113		999,451		549	549	26,240	01/30/2027	1FE
67575N AL 7	OMART 2015-T3 AT3 ABS SSNR 3.211 11/47		09/15/2017	MBS Paydown		2,000,000	2,000,000	1,999,983	1,999,993		7		7		2,000,000			0	48,165	11/15/2047	1FE
71645W AR 2	PETROBRAS INTL 5.375 01/27/2021	C	09/27/2017	Cash Tender		1,393,875	1,350,000	1,376,647	1,309,500	53,824	(2,234)		51,589		1,361,089		32,786	32,786	125,156	01/27/2021	4FE
74040Y AA 0	PRETSL 10A A1 CDO FLT 07/03/2033		07/03/2017	MBS Paydown		11,395	11,395	10,895	10,937		(832)		(832)		11,395			0	150	07/03/2033	1FE
74041A AA 1	PRETSL 13A A1 CDO SSNR FLT 03/24/34		09/24/2017	MBS Paydown		793,722	793,722	705,421	707,522		23,394		23,394		793,722			0	10,126	03/24/2034	1FE
74041W AA 3	PRETSL 11A A1 CDO SSNR FLT 09/24/2033		09/24/2017	MBS Paydown		21,943	21,943	19,338	19,370		(2,255)		(2,255)		21,943			0	297	09/24/2033	1FE
749239 AD 1	RAMP 2006-RZ5 A2 SEQ FLT 08/25/2046		09/25/2017	MBS Paydown		86,623	86,623	79,549	84,562		1,975		1,975		86,623			0	674	08/25/2046	1FM
74978B AA 6	RAAC 2007-RP3 A SEQ SNR FLT 10/25/2046		09/25/2017	MBS Paydown		15,195	15,195	13,332	13,686		(1,517)		(1,517)		15,195			0	138	10/25/2046	1FM
75115B AC 3	RALI 2006-QA5 2A1 SEQ SSNR FLT 07/25/36		09/25/2017	MBS Paydown		36,155	36,155	30,209	28,374		2,962		2,962		36,155			0	1,294	07/25/2036	1FM
75115B AC 3	RALI 2006-QA5 2A1 SEQ SSNR FLT 07/25/36		09/25/2017	Pass-Through Loss			6,099				8		8					0		07/25/2036	1FM
75887F AE 6	REGT4 2014-1A B CLO MEZ FLT 07/25/2026		07/06/2017	Call @ 100.00		1,000,000	1,000,000	991,900	992,567		749		749		993,316		6,684	6,684	21,342	07/25/2026	1Z
760985 UR 0	RAMP 2003-RS4 AI5 SEQ STP 05/25/2033		09/25/2017	MBS Paydown		61,591	61,591	44,653	47,117		(12,225)		(12,225)		61,591			0	2,254	05/25/2033	1FM
76110W SZ 0	RASC 2003-KS7 AI5 SEQ STP 09/25/2033		09/25/2017	MBS Paydown		50,974	50,974	44,348	45,976		3,158		3,158		50,974			0	1,769	09/25/2033	1FM
761118 FM 5	RALI 2005-QA9 NB4 SEQ SSNR FLT 08/25/35		09/25/2017	MBS Paydown		12,257	12,257	10,646	10,157		1,257		1,257		12,257			0	288	08/25/2035	1FM
761118 FM 5	RALI 2005-QA9 NB4 SEQ SSNR FLT 08/25/35		09/25/2017	Pass-Through Loss			6,199						0					0		08/25/2035	1FM
76111X TE 3	RFMSI 2005-SA1 2A SEQ 2.9425 03/25/2035		09/25/2017	MBS Paydown		29,443	29,443	27,694	27,815		1,128		1,128		29,443			0	617	03/25/2035	1FM
76112B NM 8	GMACM 2005-AA1 1A1 PT SNR FLT 05/18/2035		09/18/2017	MBS Paydown		72,174	72,174	66,130	66,114		724		724		72,174			0	1,650	05/18/2035	1FM
76117W AB 5	RESOLUTE FOREST 5.875 05/15/2023		09/26/2017	OPPENHEIMER & CO.		49,500	50,000	41,125	42,227		694		694		42,921		6,579	6,579	1,417	05/15/2023	4FE
78410T AA 4	SCFET 2017-1A A ABS SSNR 3.77 01/20/2023		09/20/2017	MBS Paydown		63,585	63,585	63,571			3		3		63,585			0	1,114	01/20/2023	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
78412F AL 8	SPN-CALL09/17 6.375 05/01/2019		09/18/2017.	Call		500,000	500,000	497,500	496,055	1,142	2,803		3,945		500,000			0	28,068	05/01/2019.	3FE
81788Y AA 1	10/05/22		09/05/2017.	Paydown		30,894	30,894	30,894	30,894				0		30,894			0	1,082	10/05/2022.	2FE
82321U AA 1	SHNTN 2015-1A A ABS SNR 4.75 10/15/2042		09/15/2017.	MBS Paydown		57,920	57,920	57,364	57,422		252		252		57,920			0	1,856	10/15/2042.	1FE
82650A AA 6	SRFC 2012-3A A ABS 1.87 08/20/2029		09/20/2017.	MBS Paydown		22,379	22,379	22,375	22,377		1		1		22,379			0	277	08/20/2029.	1FE
82652K AA 2	SRFC 2017-1A A ABS SNR 2.91 03/20/34.		09/20/2017.	MBS Paydown		134,694	134,694	134,685			8		8		134,694			0	1,608	03/20/2034.	1FE
83405A AA 2	SCLP 2017-1 A ABS SSNR 3.28 01/26/2026		09/25/2017.	MBS Paydown		146,031	146,031	146,019			5		5		146,031			0	2,773	01/26/2026.	1FE
83417F AA 7	SOCTY 2014-2 A ABS PT 4.02 07/20/2044		07/20/2017.	MBS Paydown		12,803	12,803	12,802	12,803				0		12,803			0	515	07/20/2044.	2AM
83417P AA 5	SOCTY 2015-1 A ABS SEQ SNR 4.18 08/45		08/20/2017.	MBS Paydown		8,425	8,425	8,420	8,421		3		3		8,425			0	352	08/21/2045.	1FE
85022W AA 2	SCFT 2016-AA A ABS SSNR 3.05 04/25/2029		09/25/2017.	MBS Paydown		160,324	160,324	161,226			(47)		(47)		160,324			0	1,620	04/25/2029.	1FE
86212V AA 2	STR 2016-1A A1 ABS SNR 3.96 10/20/2046		09/20/2017.	MBS Paydown		4,454	4,454	4,452	4,452		0		0		4,454			0	118	10/20/2046.	1FE
863579 C3 0	SARM 2005-21 6A3 SEQ SSNR FLT 11/25/2035		08/25/2017.	Pass-Through Loss			(3)						0		(14)		14	14		11/25/2035.	1FM
863579 C3 0	SARM 2005-21 6A3 SEQ SSNR FLT 11/25/2035		09/25/2017.	MBS Paydown		94,698	94,698	83,100	80,685		5,893		5,893		94,698			0	2,213	11/25/2035.	1FM
863579 UU 0	SARM 2005-15 4A1 PT SSNR FLT 07/25/2035		09/25/2017.	MBS Paydown		28,272	28,272	24,868	24,239		170		170		28,272			0	650	07/25/2035.	1FM
863579 UU 0	SARM 2005-15 4A1 PT SSNR FLT 07/25/2035		09/25/2017.	Pass-Through Loss			1,353						0		(268)		268	268		07/25/2035.	1FM
863587 AE 1	SAIL 2006-3 A5 SEQ FLT 06/25/2036		09/25/2017.	MBS Paydown		51,882	51,882	44,748	45,470		1,430		1,430		51,882			0	370	06/25/2036.	1FM
86358R DX 2	SASC 2001-SB1 A5 SEQ 3.375 8/25/31		09/25/2017.	MBS Paydown		15,859	15,859	14,333	14,714		411		411		15,859			0	372	08/25/2031.	1FM
863619 AB 8	SASC 2007-OSI A2 SEQ FLT 06/25/2037		09/25/2017.	MBS Paydown		42,951	42,951	40,588	42,679		542		542		42,951			0	292	06/25/2037.	1FM
872225 AD 9	TBW 2006-5 A3 SEQ STP 11/25/2036		09/25/2017.	MBS Paydown		15,625	15,625	13,809	12,617				0		15,625			0	251	11/25/2036.	1FM
87266H AA 6	TFINS 2016-1A A CDO SNR FLT 01/20/2038		07/20/2017.	MBS Paydown		5,954	5,954	5,343	5,373		56		56		5,954			0	175	01/20/2038.	1FE
87342R AA 2	BELL 2016-1A A2I ABS SNR 3.832 05/25/46		08/25/2017.	MBS Paydown		1,250	1,250	1,250	1,250				0		1,250			0	36	05/25/2046.	2AM
87342R AB 0	BELL 2016-1A A2II ABS SNR 4.377 05/25/46		08/25/2017.	MBS Paydown		1,250	1,250	1,250	1,250				0		1,250			0	41	05/25/2046.	2AM
87407P AA 8	TAL 2013-1A A ABS SNR 2.83 02/22/2038		09/20/2017.	MBS Paydown		25,000	25,000	24,996	24,998		0		0		25,000			0	503	02/22/2038.	1FE
87407P AE 0	TAL 2013-2A A ABS 3.55 11/20/2038		09/20/2017.	MBS Paydown		25,000	25,000	24,590	24,599		71		71		25,000			0	623	11/20/2038.	1FE
87407P AJ 9	TAL 2014-1A A ABS SNR 3.51 02/22/2039		09/20/2017.	MBS Paydown		25,000	25,000	25,000	25,000				0		25,000			0	616	02/22/2039.	1FE
881561 VY 7	TMTS 2005-12AL AF4 MEZ SEQ 5.385 07/36		09/25/2017.	MBS Paydown		20,247	20,247	19,555	11,996		31		31		20,247			0	565	07/25/2036.	1FM
88156E AB 2	TMTS 2006-17HE A2B1 SEQ SNR FLT 01/25/38		07/25/2017.	Pass-Through Loss			(2)						0					0		01/25/2038.	1FM
88156E AB 2	TMTS 2006-17HE A2B1 SEQ SNR FLT 01/25/38		09/25/2017.	MBS Paydown		16,198	16,198	13,826	14,043		(1,264)		(1,264)		16,198			0	129	01/25/2038.	1FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
88606W AA 0	TBOLT 2017-A A ABS SSNR 4.212 05/17/2032		09/15/2017.	MBS Paydown		17,857	17,857	17,856			0		0		17,857			0	213	05/17/2032.	1FE
89690E AD 9	TRMF 2014-1A A1 ABS SEQ SNR 2.863 04/44		08/15/2017.	MBS Paydown		1,491,316	1,491,316	1,481,296	1,481,822		9,653		9,653		1,491,316			0	34,479	04/15/2044.	1FE
89690E AF 4	TRMF 2017-1A A1 ABS SNR 2.709 08/15/2047		09/15/2017.	MBS Paydown		19,417	19,417	19,417			0		0		19,417			0	44	08/15/2047.	1FE
909319 AA 3	UNITED AIR 2013-1 A 4.30 08/15/2025		08/15/2017.	Sinking Fund Redemption		24,917	24,917	24,917	24,917				0		24,917			0	1,071	08/15/2025.	1FE
91911T AJ 2	VALE OVERSEAS LTD 5.625 09/15/2019	C	09/28/2017.	Make Whole Call @ 107.49		2,149,797	2,000,000	1,950,000	1,962,780		37,220		37,220		2,000,000		149,797	149,797	116,563	09/15/2019.	2FE
91911T AL 7	VALE OVERSEAS 4.625 09/15/2020	C	09/18/2017.	Cash Tender		518,750	500,000	515,665	507,356		(1,329)		(1,329)		506,027		12,723	12,723	38,318	09/15/2020.	2FE
92257L AB 6	VCC 2017-1 AFX ABS SSNR 3.00 05/25/2047		09/25/2017.	MBS Paydown		53,296	53,296	53,281			(418)		(418)		53,296			0	549	05/25/2047.	1FE
92258N AB 1	VCC 2016-1 AFX ABS SSNR 3.5337 04/25/46		09/25/2017.	MBS Paydown		41,062	41,062	41,062	41,062				0		41,062			0	953	04/25/2046.	1FE
92535V AA 0	VBTOW 2016-2A A ABS SNR 5.193 10/15/2046		09/15/2017.	MBS Paydown		2,813	2,813	2,813	2,813				0		2,813			0	97	10/15/2046.	2AM
92922F 3N 6	WAMU 2005-AR12 1A8 SEQ SSNR FLT 10/25/35		09/25/2017.	MBS Paydown		34,186	34,186	32,285	32,068		751		751		34,186			0	635	10/25/2035.	1FM
92990G AJ 2	WAMU 2007-HY5 3A1 SEQ SSNR FLT 05/25/37		09/25/2017.	MBS Paydown		3,226	3,226	2,899	2,866		(1,428)		(1,428)		3,226			0	78	05/25/2037.	1FM
92990G AJ 2	WAMU 2007-HY5 3A1 SEQ SSNR FLT 05/25/37		09/25/2017.	Pass-Through Loss			(40)						0		(63)		63	63		05/25/2037.	1FM
933636 AA 0	WAMU 2007-HY4 1A1 SEQ SSNR FLT 04/25/37		09/25/2017.	MBS Paydown		25,038	25,038	21,852	21,902		711		711		25,038			0	451	04/25/2037.	1FM
933636 AA 0	WAMU 2007-HY4 1A1 SEQ SSNR FLT 04/25/37		09/25/2017.	Pass-Through Loss			900						0					0		04/25/2037.	1FM
93363P AC 4	WAMU 2006-AR14 1A3 SEQ SSNR FLT 11/25/36		09/25/2017.	MBS Paydown		49,031	49,031	45,746	45,273		486		486		49,031			0	880	11/25/2036.	1FM
93363P AC 4	WAMU 2006-AR14 1A3 SEQ SSNR FLT 11/25/36		09/25/2017.	Pass-Through Loss			2,631						0					0		11/25/2036.	1FM
939336 X9 9	WAMU 2005-AR1 A2B MEZ SEQ FLT 01/25/2045		09/25/2017.	MBS Paydown		36,964	36,964	32,620	32,527		(164)		(164)		36,964			0	437	01/25/2045.	1FM
94945P AA 3	WLKRG 2017-AA A ABS SNR 2.82 06/15/33		09/15/2017.	MBS Paydown		106,326	106,326	106,303			2		2		106,326			0	403	06/15/2033.	1FE
94984D AC 8	WFMBS 2006-AR13 A3SEQ SSNR FLT 09/25/36		09/25/2017.	MBS Paydown		14,967	14,967	13,893	13,991		421		421		14,967			0	318	09/25/2036.	1FM
94984D AC 8	WFMBS 2006-AR13 A3SEQ SSNR FLT 09/25/36		09/25/2017.	Pass-Through Loss			377						0					0		09/25/2036.	1FM
95058X AA 6	WEN 2015-1A A2I ABS SNR 3.371 06/15/2045		09/15/2017.	MBS Paydown		1,250	1,250	1,250			0		0		1,250			0	32	06/15/2045.	2AM
95058X AB 4	WEN 2015-1A A2II ABS SEQ SNR 4.08 06/45		09/15/2017.	MBS Paydown		5,000	5,000	5,000	5,000				0		5,000			0	153	06/15/2045.	2AM
96033C AA 0	WESTR 2016-1A A ABS SSNR 3.50 12/20/2028		09/20/2017.	MBS Paydown		105,839	105,839	105,458	105,486		56		56		105,839			0	2,470	12/20/2028.	1FE
96033D AA 8	WESTR 2017-1A A ABS SSNR 3.05 12/20/2030		09/20/2017.	MBS Paydown		28,928	28,928	28,893			3		3		28,928			0	282	12/20/2030.	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
96033L AA 0	WESTR 2015-2A A ABS SEQ SSNR 3.2 07/28		09/20/2017.	MBS Paydown		58,119	58,119	58,042	58,035		21		21		58,119			0	1,237	07/20/2028.	1FE
G0620B AB 4	ATLSS 2014-1 A ABS SNR 4.875 12/15/2039		09/15/2017.	MBS Paydown		15,700	15,700	15,700	15,700				0		15,700			0	510	12/15/2039.	1FE
G3600K AB 2	FLOATEL INTL TL B LIBOR+500 06/13/2020	D	09/29/2017.	Paydown		1,419	1,419	1,104	613				0		1,419			0	88	06/13/2020.	5FE
3899999.	Total - Bonds - Industrial and Miscellaneous					29,509,180	29,446,034	29,909,083	26,113,860	54,966	(15,171)	0	39,795	0	29,246,726	0	262,454	262,454	1,163,112	XXX	XXX
8399997.	Total - Bonds - Part 4					55,800,031	55,736,884	57,552,850	52,025,515	54,966	(181,090)	0	(126,124)	0	55,537,577	0	262,454	262,454	2,063,331	XXX	XXX
8399999.	Total - Bonds					55,800,031	55,736,884	57,552,850	52,025,515	54,966	(181,090)	0	(126,124)	0	55,537,577	0	262,454	262,454	2,063,331	XXX	XXX
Common Stocks - Industrial and Miscellaneous																					
00287Y 10 9	ABBVIE INC.		09/14/2017.	ISI GROUP	4,500.000	398,567	XXX	252,845	281,790	(28,945)			(28,945)		252,845		145,721	145,721	8,640	XXX	L
037833 10 0	APPLE INC.		09/14/2017.	CORNERSTONE MACRO	4,000.000	634,304	XXX	226,617	463,280	(236,663)			(236,663)		226,617		407,686	407,686	3,974	XXX	L
14309L 10 2	CARLYLE GROUP LP		09/26/2017.	ISI GROUP	2,000.000	47,639	XXX	39,355	30,500	740			740		31,240		16,399	16,399	1,341	XXX	L
14309L 10 2	CARLYLE GROUP LP		09/27/2017.	ISI GROUP	2,000.000	47,185	XXX	39,982	30,500	740			740		31,240		15,945	15,945	1,353	XXX	L
14309L 10 2	CARLYLE GROUP LP		09/28/2017.	CORNERSTONE MACRO	1,000.000	23,483	XXX	20,214	15,250	370			370		15,620		7,863	7,863	490	XXX	L
14309L 10 2	CARLYLE GROUP LP		09/29/2017.	CORNERSTONE MACRO	1,000.000	23,513	XXX	20,345	15,250	370			370		15,620		7,893	7,893	687	XXX	L
278642 10 3	EBAY INC.		08/14/2017.	ISI GROUP	3,000.000	104,948	XXX	61,916	89,070	(27,154)			(27,154)		61,916		43,032	43,032		XXX	L
354613 10 1	FRANKLIN RESOURCES INC.		07/26/2017.	ISI GROUP	5,000.000	236,321	XXX	194,235	197,900	(3,665)			(3,665)		194,235		42,086	42,086	2,767	XXX	L
59156R 10 8	METLIFE INC.		08/07/2017.	Spin Off 10922N103		39,216	XXX	39,216					0		39,216			0		XXX	L
70450Y 10 3	PAYPAL HOLDINGS INC.		08/17/2017.	ISI GROUP	3,000.000	178,710	XXX	85,196		(33,214)			(33,214)		85,196		93,514	93,514		XXX	L
9099999.	Total - Common Stocks - Industrial and Miscellaneous					1,733,885	XXX	979,923	1,123,540	(327,420)	0	0	(327,420)	0	953,746	0	780,139	780,139	19,252	XXX	XXX
9799997.	Total - Common Stocks - Part 4					1,733,885	XXX	979,923	1,123,540	(327,420)	0	0	(327,420)	0	953,746	0	780,139	780,139	19,252	XXX	XXX
9799999.	Total - Common Stocks					1,733,885	XXX	979,923	1,123,540	(327,420)	0	0	(327,420)	0	953,746	0	780,139	780,139	19,252	XXX	XXX
9899999.	Total - Preferred and Common Stocks					1,733,885	XXX	979,923	1,123,540	(327,420)	0	0	(327,420)	0	953,746	0	780,139	780,139	19,252	XXX	XXX
9999999.	Total - Bonds, Preferred and Common Stocks					57,533,916	XXX	58,532,773	53,149,055	(272,454)	(181,090)	0	(453,544)	0	56,491,323	0	1,042,593	1,042,593	2,082,584	XXX	XXX

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

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

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

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

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

Sch. DL - Pt. 1
NONE

Sch. DL - Pt. 2
NONE

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1		2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
						6	7	8	
Depository		Code	Rate of Interest	Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	First Month	Second Month	Third Month	*
Open Depositories									
Fifth Third	Cincinnati, OH					13,926,029	690,753	(792,871)	XXX
First Hawaiian	Honolulu, HI					11,130	10,624	8,395	XXX
0199999. Total Open Depositories		XXX	XXX	0	0	13,937,159	701,377	(784,476)	XXX
0399999. Total Cash on Deposit		XXX	XXX	0	0	13,937,159	701,377	(784,476)	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX	750	750	750	XXX
0599999. Total Cash		XXX	XXX	0	0	13,937,909	702,127	(783,726)	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

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

NONE