



QUARTERLY STATEMENT

As of March 31, 2018
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 <i>(Street and Number) (City or Town, State, Country and Zip Code)</i>	
Main Administrative Office	3250 Interstate Drive .. Richfield .. OH .. US .. 44286 <i>(Street and Number) (City or Town, State, Country and Zip Code)</i>	330-659-8900 <i>(Area Code) (Telephone Number)</i>
Mail Address	3250 Interstate Drive .. Richfield .. OH .. US .. 44286 <i>(Street and Number or P. O. Box) (City or Town, State, Country and Zip Code)</i>	
Primary Location of Books and Records	3250 Interstate Drive .. Richfield .. OH .. US .. 44286 <i>(Street and Number) (City or Town, State, Country and Zip Code)</i>	330-659-8900 <i>(Area Code) (Telephone Number)</i>
Internet Web Site Address		
Statutory Statement Contact	Leah Marie Blazek <i>(Name)</i> Leah.Blazek@natl.com <i>(E-Mail Address)</i>	330-659-8900 -5498 <i>(Area Code) (Telephone Number) (Extension)</i> 330-659-8904 <i>(Fax Number)</i>

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	George Olaf Skuggen	Senior Vice President
Gary Norman Monda	VP, Chief Investment Officer, & Assistant Treasurer	Terri Kaye Johnson	Vice President
Stephen Joseph Blankenship Jr.	Vice President	Matthew Jon Grimm	Vice President
Chris Edward Mikolay	Vice President	Shawn Vincent Los	Vice President
Anthony Derrick Brown	Vice President, Human Resources	Scott Edward Noerr	Vice President, Chief Information Officer
Howard Kim Baird #	Assistant Treasurer	Robert Jude Zbacnik #	Assistant Treasurer

DIRECTORS OR TRUSTEES

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

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

ASSETS

	Current Statement Date			4
	1	2	3	December 31 Prior Year Net Admitted Assets
	Assets	Nonadmitted Assets	Net Admitted Assets (Cols. 1 - 2)	
1. Bonds.....	754,947,355		754,947,355	707,764,412
2. Stocks:				
2.1 Preferred stocks.....	17,580,656		17,580,656	15,530,086
2.2 Common stocks.....	198,864,448	557,390	198,307,058	197,644,031
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).....	35,051,877		35,051,877	30,758,365
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 (\$.....(331,149)), cash equivalents (\$.....50,852,628) and short-term investments (\$.....3,482,300).....	54,003,779		54,003,779	84,217,924
6. Contract loans (including \$.....0 premium notes).....			0	
7. Derivatives.....			0	
8. Other invested assets.....	20,034,843		20,034,843	20,423,666
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).....	1,080,482,959	557,390	1,079,925,569	1,056,338,484
13. Title plants less \$.....0 charged off (for Title insurers only).....			0	
14. Investment income due and accrued.....	5,510,119		5,510,119	5,467,736
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection.....	18,849,162	115,550	18,733,613	25,871,994
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$.....0 earned but unbilled premiums).....	153,886,038	318,499	153,567,539	133,493,969
15.3 Accrued retrospective premiums (\$.....0) and contracts subject to redetermination (\$.....0).....			0	
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers.....	16,377,845		16,377,845	10,532,440
16.2 Funds held by or deposited with reinsured companies.....	783,825		783,825	1,838,729
16.3 Other amounts receivable under reinsurance contracts.....			0	
17. Amounts receivable relating to uninsured plans.....			0	
18.1 Current federal and foreign income tax recoverable and interest thereon.....			0	
18.2 Net deferred tax asset.....	15,292,877		15,292,877	14,982,078
19. Guaranty funds receivable or on deposit.....			0	
20. Electronic data processing equipment and software.....	2,021,533		2,021,533	2,019,775
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.....	6,317,770		6,317,770	27,628,119
24. Health care (\$.....0) and other amounts receivable.....			0	
25. Aggregate write-ins for other than invested assets.....	5,153,834	2,185,542	2,968,292	2,967,379
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25).....	1,304,675,963	3,176,981	1,301,498,982	1,281,140,703
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts.....			0	
28. Total (Lines 26 and 27).....	1,304,675,963	3,176,981	1,301,498,982	1,281,140,703

DETAILS OF WRITE-INS

1101.....			0	
1102.....			0	
1103.....			0	
1198. Summary of remaining write-ins for Line 11 from overflow page.....	0	0	0	0
1199. Totals (Lines 1101 thru 1103 plus 1198) (Line 11 above).....	0	0	0	0
2501. Receivable from insureds for deductible payments.....	2,527,858	831,843	1,696,015	1,846,147
2502. Prepaid expenses.....	1,069,153	1,069,153	0	
2503. Commission receivable.....	649,008		649,008	644,781
2598. Summary of remaining write-ins for Line 25 from overflow page.....	907,815	284,547	623,269	476,451
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....	5,153,834	2,185,542	2,968,292	2,967,379

LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31 Prior Year
1. Losses (current accident year \$.....37,523,651).....	374,071,433	370,855,100
2. Reinsurance payable on paid losses and loss adjustment expenses.....	4,155	4,401
3. Loss adjustment expenses.....	76,317,820	74,434,847
4. Commissions payable, contingent commissions and other similar charges.....	11,318,863	11,172,721
5. Other expenses (excluding taxes, licenses and fees).....	12,010,417	19,262,789
6. Taxes, licenses and fees (excluding federal and foreign income taxes).....	5,222,334	5,819,803
7.1 Current federal and foreign income taxes (including \$.....24,747 on realized capital gains (losses)).....	2,807,768	1,321,171
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 \$.....157,797,076 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).....	154,223,864	159,410,012
10. Advance premium.....	136,563	121,184
11. Dividends declared and unpaid:		
11.1 Stockholders.....		
11.2 Policyholders.....		
12. Ceded reinsurance premiums payable (net of ceding commissions).....	30,520,016	19,297,172
13. Funds held by company under reinsurance treaties.....	279,613,893	279,314,582
14. Amounts withheld or retained by company for account of others.....	19,078,886	17,632,570
15. Remittances and items not allocated.....	4,528,501	3,034,006
16. Provision for reinsurance (including \$.....0 certified).....	297,796	
17. Net adjustments in assets and liabilities due to foreign exchange rates.....		
18. Drafts outstanding.....		
19. Payable to parent, subsidiaries and affiliates.....	15,456,240	12,250,714
20. Derivatives.....		
21. Payable for securities.....	7,407,634	5,963,954
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.....	37,706	36,014
26. Total liabilities excluding protected cell liabilities (Lines 1 through 25).....	993,053,889	979,931,039
27. Protected cell liabilities.....		
28. Total liabilities (Lines 26 and 27).....	993,053,889	979,931,039
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).....	273,336,315	266,100,885
36. Less treasury stock, at cost:		
36.10.000 shares common (value included in Line 30 \$.....0).....		
36.20.000 shares preferred (value included in Line 31 \$.....0).....		
37. Surplus as regards policyholders (Lines 29 to 35, less 36).....	308,445,093	301,209,664
38. Totals (Page 2, Line 28, Col. 3).....	1,301,498,982	1,281,140,703

DETAILS OF WRITE-INS

2501. Unearned rental income.....	37,706	36,014
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).....	37,706	36,014
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 \$.....127,076,021).....	109,438,014	108,428,560	445,544,210
1.2 Assumed..... (written \$.....35,005,586).....	52,345,979	51,326,945	205,276,167
1.3 Ceded..... (written \$.....88,614,171).....	83,130,407	84,586,705	342,998,674
1.4 Net..... (written \$.....73,467,436).....	78,653,585	75,168,800	307,821,703
DEDUCTIONS:			
2. Losses incurred (current accident year \$.....40,583,785):			
2.1 Direct.....	72,530,844	85,230,295	296,333,133
2.2 Assumed.....	30,453,587	31,379,021	126,869,092
2.3 Ceded.....	61,415,873	74,963,586	254,840,413
2.4 Net.....	41,568,557	41,645,730	168,361,812
3. Loss adjustment expenses incurred.....	9,954,145	8,792,390	37,863,644
4. Other underwriting expenses incurred.....	23,901,719	22,513,610	86,078,190
5. Aggregate write-ins for underwriting deductions.....	0	0	0
6. Total underwriting deductions (Lines 2 through 5).....	75,424,421	72,951,730	292,303,646
7. Net income of protected cells.....			
8. Net underwriting gain (loss) (Line 1 minus Line 6 + Line 7).....	3,229,164	2,217,070	15,518,057
INVESTMENT INCOME			
9. Net investment income earned.....	7,272,037	7,292,998	46,473,328
10. Net realized capital gains (losses) less capital gains tax of \$.....24,747.....	(126,226)	663,452	8,661,783
11. Net investment gain (loss) (Lines 9 + 10).....	7,145,811	7,956,450	55,135,111
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.....	16,708	44,455	155,451
14. Aggregate write-ins for miscellaneous income.....	(1,416,541)	(1,055,566)	(4,377,077)
15. Total other income (Lines 12 through 14).....	(1,399,833)	(1,011,111)	(4,221,626)
16. Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15).....	8,975,141	9,162,408	66,431,542
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).....	8,975,141	9,162,408	66,431,542
19. Federal and foreign income taxes incurred.....	1,462,767	2,224,780	12,044,240
20. Net income (Line 18 minus Line 19) (to Line 22).....	7,512,375	6,937,629	54,387,301
CAPITAL AND SURPLUS ACCOUNT			
21. Surplus as regards policyholders, December 31 prior year.....	301,209,664	336,965,548	336,965,548
22. Net income (from Line 20).....	7,512,375	6,937,629	54,387,301
23. Net transfers (to) from Protected Cell accounts.....			
24. Change in net unrealized capital gains or (losses) less capital gains tax of \$.....(427,802).....	630,467	3,220,668	(10,676,711)
25. Change in net unrealized foreign exchange capital gain (loss).....			
26. Change in net deferred income tax.....	(117,003)	2,370,895	(11,120,273)
27. Change in nonadmitted assets.....	(492,613)	(6,355,414)	666,999
28. Change in provision for reinsurance.....	(297,796)	232,378	986,800
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.....			(70,000,000)
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).....	7,235,429	6,406,156	(35,755,884)
39. Surplus as regards policyholders, as of statement date (Lines 21 plus 38).....	308,445,093	343,371,704	301,209,664

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.....	453,961	244,490	1,598,095
1402. Funds held interest.....	(1,870,502)	(1,300,056)	(5,975,172)
1403.			
1498. Summary of remaining write-ins for Line 14 from overflow page.....	0	0	0
1499. Totals (Lines 1401 thru 1403 plus 1498) (Line 14 above).....	(1,416,541)	(1,055,566)	(4,377,077)
3701.			
3702.			
3703.			
3798. Summary of remaining write-ins for Line 37 from overflow page.....	0	0	0
3799. Totals (Lines 3701 thru 3703 plus 3798) (Line 37 above).....	0	0	0

National Interstate Insurance Company

CASH FLOW

	1 Current Year to Date	2 Prior Year To Date	3 Prior Year Ended December 31
CASH FROM OPERATIONS			
1. Premiums collected net of reinsurance.....	71,820,310	78,831,908	316,221,157
2. Net investment income.....	7,828,224	7,807,109	49,549,962
3. Miscellaneous income.....	(1,399,833)	(1,011,111)	(4,221,626)
4. Total (Lines 1 through 3).....	78,248,702	85,627,905	361,549,493
5. Benefit and loss related payments.....	43,142,971	32,826,853	145,442,330
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts.....			
7. Commissions, expenses paid and aggregate write-ins for deductions.....	39,676,590	32,650,643	111,026,039
8. Dividends paid to policyholders.....			
9. Federal and foreign income taxes paid (recovered) net of \$.....24,747 tax on capital gains (losses).....	917	1,345	10,729,359
10. Total (Lines 5 through 9).....	82,820,478	65,478,841	267,197,728
11. Net cash from operations (Line 4 minus Line 10).....	(4,571,777)	20,149,065	94,351,765
CASH FROM INVESTMENTS			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds.....	42,468,161	37,104,310	220,932,350
12.2 Stocks.....	758,125	283,227	8,841,332
12.3 Mortgage loans.....			
12.4 Real estate.....			
12.5 Other invested assets.....	774,593	5,099,209	25,035,278
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments.....			
12.7 Miscellaneous proceeds.....	1,443,680	4,440,562	5,866,524
12.8 Total investment proceeds (Lines 12.1 to 12.7).....	45,444,560	46,927,308	260,675,484
13. Cost of investments acquired (long-term only):			
13.1 Bonds.....	90,487,598	83,436,876	218,141,574
13.2 Stocks.....	3,000,000	107,895	1,292,423
13.3 Mortgage loans.....			
13.4 Real estate.....	4,454,695	2,066,998	12,771,317
13.5 Other invested assets.....	375,000		2,861,518
13.6 Miscellaneous applications.....			
13.7 Total investments acquired (Lines 13.1 to 13.6).....	98,317,293	85,611,769	235,066,832
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).....	(52,872,734)	(38,684,461)	25,608,652
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.....			70,000,000
16.6 Other cash provided (applied).....	27,230,366	6,238,046	(38,675,688)
17. Net cash from financing and miscellaneous sources (Lines 16.1 through 16.4 minus Line 16.5 plus Line 16.6).....	27,230,366	6,238,046	(108,675,688)
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).....	(30,214,145)	(12,297,350)	11,284,728
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year.....	84,217,924	72,933,196	72,933,196
19.2 End of period (Line 18 plus Line 19.1).....	54,003,779	60,635,845	84,217,924
Note: Supplemental disclosures of cash flow information for non-cash transactions:			
20.0001 Exchanged - ALLEG 2015-1A COMB CLO 07/25/2027.....	910,000		
20.0002 Exchanged - MAGNE 2015-16A SUB 0 01/18/28.....	275,781		

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 #	2018	2017
1. Net income state basis	XXX	XXX	XXX	\$ 7,512,375	\$ 54,387,301
2. Effect of state prescribed practices				-	-
3. Effect of state permitted practices				-	-
4. Net income, NAIC SAP	XXX	XXX	XXX	<u>\$ 7,512,375</u>	<u>\$ 54,387,301</u>
5. Statutory surplus state basis	XXX	XXX	XXX	\$ 308,445,093	\$ 301,209,664
6. Effect of state prescribed practices				-	-
7. Effect of state permitted practices				-	-
8. Statutory surplus, NAIC SAP	XXX	XXX	XXX	<u>\$ 308,445,093</u>	<u>\$ 301,209,664</u>

B. No significant change.

C. Accounting Policy

Bonds 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 a third-party investment management firm to assist in the determination of the appropriate NAIC designations and Book Adjusted Carrying Values based on not only the probability of loss, but also the severity of loss. Those RMBS, CMBS and LBASS securities that are not modeled but receive a current year NAIC Credit Rating Provider (CRP) rating are subject to the Modified FE process, which determines the appropriate NAIC designations and Book Adjusted Carrying Values. Mandatory convertible bonds are stated at the lower of book value or fair value, regardless of the NAIC designation. The Company does not own any SVO Identified Exchanged Traded Funds.

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

- The Company uses dealer-modeled prepayment assumptions for mortgage-backed and asset-backed securities at the date of purchase to determine effective yields; significant changes in estimated cash flows from the original purchase assumptions are accounted for on a prospective basis.
- The Company had no loan-backed securities with a recognized other-than-temporary impairment ("OTTI") due to either the intent to sell or the inability or lack of intent to hold to recovery during the three months ended March 31, 2018.
- The Company does not have any loan-backed securities with an OTTI recognized during the three months ended March 31, 2018.

NOTES TO FINANCIAL STATEMENTS

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

a. The aggregate amount of unrealized losses:		
1. Less than 12 months	\$	(1,799,223)
2. 12 months or longer		(2,193,723)
b. The aggregate related fair value of securities with unrealized losses:		
1. Less than 12 months	\$	159,384,007
2. 12 months or longer		58,237,433

5. Based on cash flow projections received from independent sources (which reflect loan to collateral values, subordination, vintage and geographic concentration), implied cash flows inherent in security ratings and analysis of historical payment data, management believes that the Company will recover its cost basis in all securities with unrealized losses as of March 31, 2018. The Company has the intent to hold such securities until they recover in value or mature.

E. Dollar Repurchase Agreements and/or Securities Lending Transactions

Not applicable

F. Repurchase Agreements Transactions Accounted for as Secured Borrowing

Not applicable

G. Reverse Repurchase Agreements Transactions Accounted for as Secured Borrowing

Not applicable

H. Repurchase Agreements Transactions Accounted for as a Sale

Not applicable

I. Reverse Repurchase Agreements Transactions Accounted for as a Sale

Not applicable

J – L. No significant change.

M. Working Capital Finance Investments

Not applicable

N. Offsetting and Netting of Assets and Liabilities

Not applicable

O – R. No significant change.

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 - N. No significant change.

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.

NOTES TO FINANCIAL STATEMENTS

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 2018.

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

C. The Company was not involved in any have any wash sale transactions during 2018.

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 March 31, 2018 about the Company's investments measured at fair value.

Assets at fair value	<u>Level 1</u>	<u>Level 2</u>	<u>Level 3</u>	<u>Total</u>	<u>Net Asset Value (NAV) Included in Level 2</u>
Bonds					
Industrial and misc	\$ -	\$ 5,836,881	\$ 332,299	\$ 6,169,180	\$ -
State and local government	-	575,000	-	575,000	-
Total bonds	\$ -	\$ 6,411,881	\$ 332,299	\$ 6,744,180	\$ -
Perpetual preferred stock					
Industrial and misc	\$ 12,814,377	\$ 1,020,000	\$ 140,253	\$ 13,974,630	\$ -
Total preferred stocks	\$ 12,814,377	\$ 1,020,000	\$ 140,253	\$ 13,974,630	\$ -
Common stock					
Industrial and misc	\$ 23,029,381	\$ -	\$ 877,753	\$ 23,907,134	\$ -
Total common stocks	\$ 23,029,381	\$ -	\$ 877,753	\$ 23,907,134	\$ -
Total assets at fair value	\$ 35,843,758	\$ 7,431,881	\$ 1,350,305	\$ 44,625,944	\$ -

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

Assets at fair value	<u>Level 1</u>	<u>Level 2</u>	<u>Level 3</u>	<u>Total</u>	<u>Net Asset Value (NAV) Included in Level 2</u>
Bonds					
Industrial and misc	\$ -	\$ 4,097,484	\$ 342,430	\$ 4,439,914	\$ -
Total bonds	\$ -	\$ 4,097,484	\$ 342,430	\$ 4,439,914	\$ -
Perpetual preferred stock					
Industrial and misc	\$ 10,048,030	\$ 1,040,000	\$ 140,253	\$ 11,228,283	\$ -
Total preferred stocks	\$ 10,048,030	\$ 1,040,000	\$ 140,253	\$ 11,228,283	\$ -
Common stock					
Industrial and misc	\$ 24,650,868	\$ -	\$ 815,253	\$ 25,466,121	\$ -
Total common stocks	\$ 24,650,868	\$ -	\$ 815,253	\$ 25,466,121	\$ -
Total assets at fair value	\$ 34,698,898	\$ 5,137,484	\$ 1,297,936	\$ 41,134,318	\$ -

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 months ended March 31, 2018 and 2017, respectively.

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 months ended March 31, 2018 and 2017.

	Beginning Balance at 1/1/2018	Transfers into Level 3	Transfers out of Level 3	Total Gains (Losses) included in Net Income	Total Gains (Losses) included in Surplus	Purchases	Issuances	Sales	Settlements	Ending Balance at 03/31/2018
Industrial and misc bonds	\$ 342,430	\$ -	\$ -	\$ -	\$ (7,091)	\$ -	\$ -	\$ (3,040)	\$ -	\$ 332,299
Industrial and misc preferred stocks	140,253	-	-	-	-	-	-	-	-	140,253
Industrial and misc common stocks	815,253	-	-	-	62,500	-	-	-	-	877,753
Total	\$ 1,297,936	\$ -	\$ -	\$ -	\$ 55,409	\$ -	\$ -	\$ (3,040)	\$ -	1,350,305

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 03/31/2017
Industrial and misc preferred stocks	\$ 140,253	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ 140,253
Industrial and misc common stocks	940,253	-	-	-	75,000	-	-	-	-	1,015,253
Total	\$ 1,080,506	\$ -	\$ -	\$ -	\$ 75,000	\$ -	\$ -	\$ -	\$ -	\$ 1,155,506

3. Policy on Determining when Transfers between Levels are Recognized

At the end of each reporting period, the Company evaluates whether or not any event has occurred or circumstances have changed that would cause an instrument to be transferred between levels. The Company's policy is to recognize transfers in and transfers out as of the end of the reporting period.

4. Inputs and Techniques Used for Level 2 and Level 3 Fair Values

The Company's investment manager, American Money Management Corporation ("AMMC") (an affiliate) is responsible for the valuation process and uses data from outside sources (including nationally recognized pricing services and broker/dealers) in establishing fair value. Pricing services use a variety of observable inputs to estimate the fair value of fixed maturities that do not trade on a daily basis. These inputs include, but are not limited to, recent reported trades, benchmark yields, issuer spreads, bids or offers, reference data and measures of volatility. Included in the pricing of mortgage-backed securities are estimates of the rate of future prepayments and defaults of principal over the remaining life of the underlying collateral. Inputs from brokers and independent financial institutions include, but are not limited to, yields or spreads of comparable investments which have recent trading activity, credit quality, duration, credit enhancements, collateral value and estimated cash flows based on inputs including delinquency rates, estimated defaults and losses, and estimates of the rate of future prepayments. Valuation techniques utilized by pricing services and prices obtained from external sources are reviewed by the Company's affiliated investment professionals who are familiar with the securities being priced and the markets in which they trade to ensure the fair value determination is representative of an exit price. To validate the appropriateness of the prices obtained, these investment professionals compare the valuation received to independent third party pricing sources and consider widely published indices (as benchmarks), recent trades, changes in interest rates, general economic conditions and the credit quality of the specific issuers. In addition, AMMC communicates directly with the pricing service regarding the methods and assumptions used in pricing, including verifying, on a test basis, the inputs used by the pricing service to value specific securities.

Level 1 consists of publicly traded equity securities and highly liquid, direct obligations of the U.S. Government whose fair value is based on quoted prices that are readily and regularly available in an active market. Level 2 primarily consists of financial instruments whose fair value is based on quoted prices in markets that are not active and include U.S. government agency securities, fixed maturity investments and perpetual preferred stocks that are not actively traded. Level 3 consists of valuations derived from market valuation techniques generally consistent with those used to estimate the fair value of Level 2 financial instruments in which one or more significant inputs are unobservable or when the market for a security exhibits significantly less liquidity relative to markets supporting Level 2 fair value measurements. The unobservable inputs may include management's own assumptions about the assumptions market participants would use based on the best information available in the circumstances. The Company's Level 3 is comprised of financial instruments whose fair value is estimated based on non-binding broker quotes or internally developed using significant inputs not based on, or corroborated by, observable market information. The Company primarily uses the market approach valuation technique for all investments.

5. Derivative Fair Values

Not applicable

B. The Company has no additional fair value disclosures.

NOTES TO FINANCIAL STATEMENTS

C. Other Fair Value Disclosures

The table below reflects, as of March 31, 2018, 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	Net Asset Value (NAV) Included in Level 2
Bonds	\$ 760,003,292	\$ 754,947,355	\$ 4,284,954	\$ 743,173,328	\$ 12,545,010	\$ -	\$ -
Preferred stocks	17,939,590	17,580,656	16,746,537	1,052,800	140,253	-	-
Common stocks	23,907,134	23,907,134	23,029,381	-	877,753	-	-
Cash, cash equivalents & short-term investments	54,035,561	54,003,779	50,521,479	3,514,082	-	-	-
Totals	\$ 855,885,577	\$ 850,438,924	\$ 94,582,351	\$ 747,740,210	\$ 13,563,016	\$ -	\$ -

The table below reflects, as of December 31, 2017, the fair values and admitted values of all admitted assets that are financial instruments excluding those accounted for under the equity method.

	Fair Value	Admitted Value	Level 1	Level 2	Level 3	Not Practicable	Net Asset Value (NAV) Included in Level 2
Bonds	\$ 719,389,766	\$ 707,764,412	\$ 3,327,394	\$ 697,513,135	\$ 18,549,237	\$ -	\$ -
Preferred stocks	16,102,545	15,530,086	14,870,292	1,092,000	140,253	-	-
Common stocks	25,466,121	25,466,121	24,650,868	-	815,253	-	-
Cash, cash equivalents & short-term investments	84,217,924	84,217,924	84,217,924	-	-	-	-
Totals	\$ 845,176,356	\$ 832,978,543	\$ 127,066,478	\$ 698,605,135	\$ 19,504,743	\$ -	\$ -

D. Not Practicable to Estimate Fair Values

Not applicable

Note 21 – Other Items

No significant change.

Note 22 – Events Subsequent

Subsequent events have been considered through May 10, 2018, 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

Note 25 – Change in Incurred Losses and Loss Adjustment Expenses

Reserves as of December 31, 2017 were \$445,289,947. As of March 31, 2018, \$41,970,376 has been paid for incurred claims and claim adjustment expenses attributable to insured events of prior years. Reserves remaining for prior years are now \$403,370,070 as a result of re-estimation of unpaid claims and claim adjustment expenses. Therefore, there has been a \$50,499 unfavorable prior year development since December 31, 2017 to March 31, 2018. The unfavorable development in 2018 resulted from the combination of settling cases and adjusting current estimates of open cases and incurred but not reported losses (IBNR) for amounts more 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.

NOTES TO FINANCIAL STATEMENTS

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
- 1.2 If yes, has the report been filed with the domiciliary state? Yes No
- 2.1 Has any change been made during the year of this statement in the charter, by-laws, articles of incorporation, or deed of settlement of the reporting entity? Yes No
- 2.2 If yes, date of change: _____
- 3.1 Is the reporting entity a member of an Insurance Holding Company System consisting of two or more affiliated persons, one or more of which is an insurer? Yes 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
- 3.3 If the response to 3.2 is yes, provide a brief description of those changes.
Not Applicable
- 3.4 Is the reporting entity publicly traded or a member of a publicly traded group? Yes No
- 3.5 If the response to 3.4 is yes, provide the CIK (Central Index Key) code issued by the SEC for the entity/group. 0001042046
- 4.1 Has the reporting entity been a party to a merger or consolidation during the period covered by this statement? Yes No
- 4.2 If yes, provide name of entity, NAIC Company Code, and state of domicile (use two letter state abbreviation) for any entity that has ceased to exist as a result of the merger or consolidation.

1 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? Yes No N/A
If yes, attach an explanation.
- 6.1 State as of what date the latest financial examination of the reporting entity was made or is being made. 12/31/2016
- 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. 12/31/2016
- 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). 11/17/2017
- 6.4 By what department or departments?
Ohio Department of Insurance
- 6.5 Have all financial statement adjustments within the latest financial examination report been accounted for in a subsequent financial statement filed with Departments? Yes No N/A
- 6.6 Have all of the recommendations within the latest financial examination report been complied with? Yes No N/A
- 7.1 Has this reporting entity had any Certificates of Authority, licenses or registrations (including corporate registration, if applicable) suspended or revoked by any governmental entity during the reporting period? Yes No
- 7.2 If yes, give full information:
- 8.1 Is the company a subsidiary of a bank holding company regulated with the Federal Reserve Board? Yes No
- 8.2 If response to 8.1 is yes, please identify the name of the bank holding company.
- 8.3 Is the company affiliated with one or more banks, thrifts or securities firms? Yes No
- 8.4 If the response to 8.3 is yes, please provide below the names and location (city and state of the main office) of any affiliates regulated by a federal regulatory services agency [i.e. the Federal Reserve Board (FRB), the Office of the Comptroller of the Currency (OCC), the Federal Deposit Insurance Corporation (FDIC) and the Securities Exchange Commission (SEC)] and identify the affiliate's primary federal regulator].

1 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 No
- (a) Honest and ethical conduct, including the ethical handling of actual or apparent conflicts of interest between personal and professional relationships;
- (b) Full, fair, accurate, timely and understandable disclosure in the periodic reports required to be filed by the reporting entity;
- (c) Compliance with applicable governmental laws, rules and regulations;
- (d) The prompt internal reporting of violations to an appropriate person or persons identified in the code; and
- (e) Accountability for adherence to the code.
- 9.11 If the response to 9.1 is No, please explain:
- 9.2 Has the code of ethics for senior managers been amended? Yes No
- 9.21 If the response to 9.2 is Yes, provide information related to amendment(s).
- 9.3 Have any provisions of the code of ethics been waived for any of the specified officers? Yes No
- 9.31 If the response to 9.3 is Yes, provide the nature of any waiver(s).

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

FINANCIAL

- 10.1 Does the reporting entity report any amounts due from parent, subsidiaries or affiliates on Page 2 of this statement? Yes No
- 10.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount: \$ 26,431

INVESTMENT

- 11.1 Were any of the stocks, bonds, or other assets of the reporting entity loaned, placed under option agreement, or otherwise made available for use by another person? (Exclude securities under securities lending agreements.) Yes No
- 11.2 If yes, give full and complete information relating thereto:
12. Amount of real estate and mortgages held in other invested assets in Schedule BA: \$ 0
13. Amount of real estate and mortgages held in short-term investments: \$ 0
- 14.1 Does the reporting entity have any investments in parent, subsidiaries and affiliates? Yes No
- 14.2 If yes, please complete the following:

	1		2	
	Prior Year End Book/Adjusted Carrying Value		Current Quarter Book/Adjusted Carrying Value	
14.21 Bonds	\$ 0		\$ 0	
14.22 Preferred Stock	0		0	
14.23 Common Stock	172,717,498		174,957,314	
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)	\$ 172,717,498		\$ 174,957,314	
14.28 Total Investment in Parent included in Lines 14.21 to 14.26 above	\$ 0		\$ 0	

- 15.1 Has the reporting entity entered into any hedging transactions reported on Schedule DB? Yes No
- 15.2 If yes, has a comprehensive description of the hedging program been made available to the domiciliary state? Yes No
- If no, attach a description with this statement.

16. For the reporting entity's security lending program, state the amount of the following as of current statement date:
- 16.1 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2: \$ 0
- 16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2: \$ 0
- 16.3 Total payable for securities lending reported on the liability page: \$ 0
17. Excluding items in Schedule E-Part 3-Special Deposits, real estate, mortgage loans and investments held physically in the reporting entity's offices, vaults or safety deposit boxes, were all stocks, bonds and other securities, owned throughout the current year held pursuant to a custodial agreement with a qualified bank or trust company in accordance with Section 1, III - General Examination Considerations, F. Outsourcing of Critical Functions, Custodial or Safekeeping Agreements of the NAIC *Financial Condition Examiners Handbook*? Yes No

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

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

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

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

- 17.3 Have there been any changes, including name changes, in the custodian(s) identified in 17.1 during the current quarter? Yes No
- 17.4 If yes, give full and complete information relating thereto:

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

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

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

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

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

1	2	3	4	5
Central Registration Depository Number	Name of Firm or Individual	Legal Entity Identifier (LEI)	Registered With	Investment Management Agreement (IMA) Filed
161853	American Money Management Corporation	54930048Y5YTQDRCSM84	SEC	DS

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

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

18.2 If no, list exceptions:

19. By self-designating 5*GI securities, the reporting entity is certifying the following elements for each self-designated 5*GI security:
- a. Documentation necessary to permit a full credit analysis of the security does not exist.
 - b. Issuer or obligor is current on all contracted interest and principal payments.
 - c. The insurer has an actual expectation of ultimate payment of all contracted interest and principal.
- Has the reporting entity self-designated 5*GI securities?

Yes [X] No []

GENERAL INTERROGATORIES (continued)

PART 2 – PROPERTY & CASUALTY INTERROGATORIES

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

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

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

3.2 If yes, give full and complete information thereto:

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

4.2 If yes, complete the following schedule:

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

5.1 Operating Percentages:

5.1 A&H loss percent	20.930%
5.2 A&H cost containment percent	3.750%
5.3 A&H expense percent excluding cost containment expenses	41.060%

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

7. Is the reporting entity licensed or chartered, registered, qualified, eligible or writing business in at least two states? Yes [X] No []

7.1 If no, does the reporting entity assume reinsurance business that covers risks residing in at least one state other than the state of domicile of the reporting entity? Yes [] No []

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						
22730.....	06-1182357.....	Allied World Insurance Company.....	NH.....	Authorized.....
42307.....	13-3138390.....	Navigators Insurance Company.....	NY.....	Authorized.....
All Other Insurers						
00000.....	AA-1126004.....	Lloyd's of London Syndicate #4444.....	GBR.....	Authorized.....

SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN

Current Year to Date - Allocated by States and Territories

States, Etc.	1 Active Status (a)	Direct Premiums Written		Direct Losses Paid (Deducting Salvage)		Direct Losses Unpaid	
		2 Current Year to Date	3 Prior Year to Date	4 Current Year to Date	5 Prior Year to Date	6 Current Year to Date	7 Prior Year to Date
1. Alabama.....AL.....L.....		2,013,621	1,846,992	321,374	1,707,732	5,510,976	3,088,091
2. Alaska.....AK.....L.....		1,073,081	1,151,420	1,738,008	475,692	6,841,206	8,347,526
3. Arizona.....AZ.....L.....		3,232,092	1,132,153	872,091	770,582	8,359,232	6,643,621
4. Arkansas.....AR.....L.....		2,126,035	1,473,638	319,871	590,205	4,676,214	6,495,311
5. California.....CA.....L.....		24,381,457	22,479,335	9,253,374	15,777,800	109,980,443	121,947,021
6. Colorado.....CO.....L.....		578,866	506,592	485,228	836,839	3,930,336	5,149,003
7. Connecticut.....CT.....L.....		792,189	928,967	1,571,186	1,161,428	10,772,506	12,264,635
8. Delaware.....DE.....L.....		(5,621)	(207,940)	1,117,831	1,580,163	29,424,365	26,096,583
9. District of Columbia.....DC.....L.....						(422)	40
10. Florida.....FL.....L.....		2,684,484	2,096,955	3,412,759	3,415,244	21,908,378	23,176,184
11. Georgia.....GA.....L.....		1,555,307	1,628,176	1,059,669	734,678	7,613,764	6,683,072
12. Hawaii.....HI.....L.....		4,179,497	4,044,936	3,309,076	1,407,155	16,874,173	16,023,435
13. Idaho.....ID.....L.....		1,293,103	1,271,023	4,654,986	782,802	6,785,156	5,714,381
14. Illinois.....IL.....L.....		2,095,084	2,052,324	2,446,804	1,590,255	14,513,501	15,607,779
15. Indiana.....IN.....L.....		4,286,191	3,031,968	615,459	600,931	11,438,586	7,179,890
16. Iowa.....IA.....L.....		1,811,584	970,417	204,689	560,780	3,420,441	4,800,456
17. Kansas.....KS.....L.....		5,658,857	4,569,593	658,814	661,001	9,500,751	10,956,617
18. Kentucky.....KY.....L.....		1,378,393	681,127	1,317,953	700,484	7,549,004	7,316,554
19. Louisiana.....LA.....L.....		(103,135)	215,321	492,541	783,205	4,930,722	4,448,998
20. Maine.....ME.....L.....		(208)	417,659	24,186	34,158	549,853	576,099
21. Maryland.....MD.....L.....		916,452	1,133,803	222,986	1,011,131	4,798,700	5,304,826
22. Massachusetts.....MA.....L.....		4,272,676	4,259,839	1,321,672	789,141	18,666,671	25,480,173
23. Michigan.....MI.....L.....		15,514	8,821			1,070	2,261
24. Minnesota.....MN.....L.....		615,395	416,976	1,283,747	476,523	11,057,670	4,787,822
25. Mississippi.....MS.....L.....		276,178	77,372	431,445	323,389	2,990,973	3,248,017
26. Missouri.....MO.....L.....		2,477,753	3,201,742	4,538,839	2,852,379	20,866,230	18,718,005
27. Montana.....MT.....L.....		(32,630)	984,379	681,792	831,863	3,110,526	3,224,936
28. Nebraska.....NE.....L.....		1,676,332	1,741,984	626,873	362,219	5,019,660	4,355,545
29. Nevada.....NV.....L.....		1,049,562	816,491	419,590	449,484	3,637,881	5,696,400
30. New Hampshire.....NH.....L.....		181,322	49,689	(254,094)	(13,919)	3,462,631	3,709,799
31. New Jersey.....NJ.....L.....			17,674	115	3,036	503	5,549
32. New Mexico.....NM.....L.....		50,701	69,006	307,686	335,734	1,283,095	1,791,608
33. New York.....NY.....L.....		24,766,804	21,132,176	3,572,160	2,549,830	58,409,573	53,323,693
34. North Carolina.....NC.....L.....		892,239	1,733,577	2,238,541	1,761,169	24,178,564	23,712,661
35. North Dakota.....ND.....L.....		119,760	107,718	39,595	354,554	1,538,714	1,270,765
36. Ohio.....OH.....L.....		5,343,664	5,466,134	906,829	1,294,902	15,534,203	16,097,392
37. Oklahoma.....OK.....L.....		1,908,080	2,864,335	175,963	425,626	5,402,113	4,757,416
38. Oregon.....OR.....L.....		685,269	683,676	1,075,195	156,880	1,998,827	1,944,348
39. Pennsylvania.....PA.....L.....		4,441,628	3,364,991	1,632,883	2,925,675	22,809,257	25,504,255
40. Rhode Island.....RI.....L.....		13,081	94,891	148,000	65,054	1,908,126	1,516,592
41. South Carolina.....SC.....L.....		62,947	4,392,057	699,647	1,363,977	11,591,703	10,148,366
42. South Dakota.....SD.....L.....		432,722	502,509	60,526	187,886	524,795	616,537
43. Tennessee.....TN.....L.....		3,123,781	2,681,888	5,356,872	1,622,961	28,147,716	31,938,827
44. Texas.....TX.....L.....		7,115,815	5,545,775	3,297,925	4,993,529	38,288,133	39,133,919
45. Utah.....UT.....L.....		1,070,854	3,302,622	534,516	3,266,205	8,821,851	10,513,701
46. Vermont.....VT.....L.....		779,179	912,417	134,696	155,513	2,591,022	2,593,926
47. Virginia.....VA.....L.....		370,487	647,282	3,327,435	714,102	10,514,752	11,539,945
48. Washington.....WA.....L.....		1,025,311	1,408,665	299,136	265,015	4,951,721	3,889,946
49. West Virginia.....WV.....L.....		(7,880)	4,533	18,991	16,863	664,743	785,466
50. Wisconsin.....WI.....L.....		4,399,708	3,533,890	2,852,783	778,797	10,469,233	11,570,755
51. Wyoming.....WY.....L.....		2,440	17,967	16,717	5,164	53,345	84,779
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.....	XXX	127,076,021	121,465,533	69,844,960	64,495,814	607,873,186	619,783,529

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

(a) Active Status Count

L - Licensed or Chartered - Licensed insurance carrier or domiciled RRG.....	51	R - Registered - Non-domiciled RRGs.....	0
E - Eligible - Reporting entities eligible or approved to write surplus lines in the state (other than their state of domicile - See DSLI).....	0	Q - Qualified - Qualified or accredited reinsurer.....	0
D - Domestic Surplus Lines Insurer (DSLI) - Reporting entities authorized to write surplus lines in the state of domicile.....	0	N - None of the above - Not allowed to write business in the state.....	6

**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	
Great Southwest Corporation	DE	95-2802826	
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	
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. (77%) ^	BMU	98-0606803	
GAI Indemnity, Ltd. #	GBR	98-0556144	
Neon Capital Limited	GBR		
Neon Holdings (U.K.) Limited	GBR		
Beat Capital Partners Limited (26.96%)	GBR		
Tarian Underwriting Limited (60%)	GBR		
Lavenham Underwriting Limited #	GBR	98-0412245	
Neon Italy S.R.L. (60%)	ITA		
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		
Orca Services S/A (85%)	DNK		
Sampford Underwriting Limited #	GBR	98-0431601	
Helium Holdings Limited	BMU		
Neon Employee Ownership LLC (23.35%)	DE		
GAI Australia Pty Ltd	AUS		

* 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 (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	
Great American Holding (Europe) Limited	GBR		
Great American Europe Limited	GBR		
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 Empire Surplus Lines Insurance Company *	DE	31-0912199	35351
American Empire Insurance Company *	OH	31-0973761	37990
American Empire Underwriters, Inc.	TX	59-1671722	
American Signature Underwriters, Inc.	OH	31-1463075	
Brothers Property Corporation	OH	59-2840291	
Brothers Pennsylvanian Corporation	PA	25-1754638	
Brothers Property Management Corporation	OH	59-2840294	
Crescent Centre Apartments ^	OH	20-4498054	
Crop Managers Insurance Agency, Inc.	KS	31-1277904	
Dempsey & Siders Agency, Inc.	OH	31-0589001	
Eden Park Insurance Brokers, Inc.	CA	31-1341668	
El Aguila, Compañía de Seguros, S.A. de C.V. *	MEX		
Financidora de Primas Condor, S.A. de C.V. (99%)	MEX		
Farmers Crop Insurance Alliance, Inc.	KS	39-1404033	
FCIA Management Company, Inc.	NY	13-3628555	
Foreign Credit Insurance Association @	NY		
GAI Mexico Holdings, LLC	DE	81-0814136	
GAI Warranty Company	OH	31-1753938	
GAI Warranty Company of Florida	FL	31-1765544	
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

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^ Total percentage owned by respective parent and other affiliated companies

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
Members															
			31-1544320		0001042046	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	
			95-2802826				Great Southwest Corporation	DE	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	
			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	66.700	American Financial Group, Inc.	N	
			23-6207599				Pittsburgh and Cross Creek Railroad Company	PA	NIA	American Premier Underwriters, Inc.	Ownership	83.000	American Financial Group, Inc.	N	
			23-1707450				Terminal Realty Penn Co	DC	NIA	American Premier Underwriters, Inc.	Ownership	100.000	American Financial Group, Inc.	N	
			23-1675796				Waynesburg Southern Railroad Company	PA	NIA	American Premier Underwriters, Inc.	Ownership	100.000	American Financial Group, Inc.	N	
			98-1073776				GAI Insurance Company, Ltd.	BMU	IA	APU Holding Company	Ownership	100.000	American Financial Group, Inc.	N	
							Great American Specialty & Affinity Limited	GBR	NIA	APU Holding Company	Ownership	100.000	American Financial Group, Inc.	N	
			31-1446308				Hangar Acquisition Corp.	OH	NIA	APU Holding Company	Ownership	100.000	American Financial Group, Inc.	N	
							Premier Lease & Loan Services Insurance Agency, Inc.	WA	NIA	APU Holding Company	Ownership	100.000	American Financial Group, Inc.	N	
			91-1242743												
			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	

Q12

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
			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.....	...70.000	American Financial Group, Inc.....	...N.....	2
			98-0606803				GAI Holding Bermuda Ltd.....	BMU.....	NIA.....	GAI Australia Pty Ltd.....	Ownership.....	...30.000	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.....	
							Beat Capital Partners Limited.....	GBR.....	NIA.....	Neon Holdings (U.K.) Limited.....	Ownership.....	...27.000	American Financial Group, Inc.....	...N.....	
							Tarian Underwriting Limited.....	GBR.....	NIA.....	Beat Capital Partners Limited.....	Ownership.....	...60.000	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 Italy S.R.L.....	ITA.....	NIA.....	Neon Holdings (U.K.) Limited.....	Ownership.....	...60.000	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.....	
							Orca Services S/A.....	DNK.....	NIA.....	Neon Holdings (U.K.) Limited.....	Ownership.....	...85.000	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.....	
							Helium Holdings Limited.....	BMU.....	NIA.....	American Financial Group, Inc.....	Ownership.....	...100.000	American Financial Group, Inc.....	...N.....	6
							Neon Employee Ownership LLC.....	DE.....	NIA.....	Helium Holdings Limited.....	Ownership.....	...23.400N.....	6
							GAI Australia Pty Ltd.....	AUS.....	NIA.....	Neon Employee Ownership LLC.....	Ownership.....	...100.000	American Financial Group, Inc.....	...N.....	6
			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.....	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.....	

Q12.1

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
			81-3737639				Charleston Harbor Fishing, LLC	SC	NIA	Great American Life Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	
			47-5618395				GA Key Lime, LLC	OH	NIA	Great American Life Insurance Company	Ownership	50.000	American Financial Group, Inc.	N	2
			47-5618395				GA Key Lime, LLC	OH	NIA	Great American Insurance Company	Ownership	50.000	American Financial Group, Inc.	N	2
			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	
							Great American Holding (Europe) Limited	GBR	NIA	Great American Holding, Inc.	Ownership	100.000	American Financial Group, Inc.	N	
							Great American Europe Limited	GBR	NIA	Great American Holding (Europe) Limited	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	
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	

Q12.2

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
0084	American Financial Group, Inc.	41106	43-1254631				TransProtection Service Company.....	MO.....	DS.....	National Interstate Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc.....	Y.....	
0084	American Financial Group, Inc.	21172	95-3623282				Triumphe Casualty Company.....	OH.....	DS.....	National Interstate Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc.....	N.....	
0084	American Financial Group, Inc.	22179	86-0114294				Vanliner Insurance Company.....	MO.....	DS.....	National Interstate Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc.....	Y.....	
0084	American Financial Group, Inc.	43753	20-5546054				Safety Claims & Litigation Services, LLC.....	MT.....	NIA.....	National Interstate Corporation.....	Ownership.....	...100.000	American Financial Group, Inc.....	N.....	
0084	American Financial Group, Inc.	10701	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.	10335	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.	16691	31-1054123				Republic Indemnity Company of California.....	CA.....	IA.....	Republic Indemnity Company of America.....	Ownership.....	...100.000	American Financial Group, Inc.....	N.....	
0084	American Financial Group, Inc.	35351	59-1683711				Summit Consulting, LLC.....	FL.....	NIA.....	Great American Holding, Inc.....	Ownership.....	...100.000	American Financial Group, Inc.....	N.....	
0084	American Financial Group, Inc.	37990	59-3385208				Heritage Summit Healthcare, LLC.....	FL.....	NIA.....	Summit Consulting, LLC.....	Ownership.....	...100.000	American Financial Group, Inc.....	N.....	
0084	American Financial Group, Inc.	37990	82-2462705				Summit Real Estate Holdings, LLC.....	FL.....	NIA.....	Summit Consulting, LLC.....	Ownership.....	...100.000	American Financial Group, Inc.....	N.....	
0084	American Financial Group, Inc.	37990	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.	37990	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.	37990	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.	37990	31-0501234				Great American Insurance Company.....	OH.....	IA.....	American Financial Group, Inc.....	Ownership.....	...100.000	American Financial Group, Inc.....	N.....	
0084	American Financial Group, Inc.	37990	31-0912199				American Empire Surplus Lines Insurance Company	DE.....	IA.....	Great American Insurance Company.....	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.....	
0084	American Financial Group, Inc.	37990	59-1671722				American Empire Underwriters, Inc.....	TX.....	NIA.....	American Empire Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc.....	Y.....	
0084	American Financial Group, Inc.	37990	31-1463075				American Signature Underwriters, Inc.....	OH.....	NIA.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc.....	Y.....	
0084	American Financial Group, Inc.	37990	59-2840291				Brothers Property Corporation.....	OH.....	NIA.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc.....	Y.....	
0084	American Financial Group, Inc.	37990	25-1754638				Brothers Pennsylvanian Corporation.....	PA.....	NIA.....	Brothers Property Corporation.....	Ownership.....	...100.000	American Financial Group, Inc.....	N.....	
0084	American Financial Group, Inc.	37990	59-2840294				Brothers Property Management Corporation.....	OH.....	NIA.....	Brothers Property Corporation.....	Ownership.....	...100.000	American Financial Group, Inc.....	N.....	
0084	American Financial Group, Inc.	37990	20-4498054				Crescent Centre Apartments.....	OH.....	NIA.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc.....	N.....	1
0084	American Financial Group, Inc.	37990	31-1277904				Crop Managers Insurance Agency, Inc.....	KS.....	NIA.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc.....	Y.....	
0084	American Financial Group, Inc.	37990	31-0589001				Dempsey & Siders Agency, Inc.....	OH.....	NIA.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc.....	Y.....	
0084	American Financial Group, Inc.	37990	31-1341668				Eden Park Insurance Brokers, Inc.....	CA.....	NIA.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc.....	Y.....	
0084	American Financial Group, Inc.	37990					El Aguila, Compañía de Seguros, S.A. de C.V..	MEX.....	IA.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc.....	Y.....	
0084	American Financial Group, Inc.	37990					Financidora de Primas Condor, S.A. de C.V..	MEX.....	NIA.....	El Aguila, Compañía de Seguros, S.A. de C.V..	Ownership.....	...99.000	American Financial Group, Inc.....	N.....	

Q12.3

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
			39-1404033				Farmers Crop Insurance Alliance, Inc.....	KS.....	NIA.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc.....	Y.....	
			13-3628555				FCIA Management Company, Inc.....	NY.....	NIA.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc.....	Y.....	
							Foreign Credit Insurance Association.....	NY.....	OTH.....	Great American Insurance Company.....	Management.....		American Financial Group, Inc.....	N.....	3.....
			81-0814136				GAI Mexico Holdings, LLC.....	DE.....	NIA.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc.....	N.....	
			31-1753938				GAI Warranty Company.....	OH.....	NIA.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc.....	Y.....	
			31-1765544				GAI Warranty Company of Florida.....	FL.....	NIA.....	GAI Warranty Company.....	Ownership.....	...100.000	American Financial Group, Inc.....	N.....	
			61-1329718				Global Premier Finance Company.....	OH.....	NIA.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc.....	Y.....	
			74-2693636				Great American Agency of Texas, Inc.....	TX.....	NIA.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc.....	Y.....	
0084	American Financial Group, Inc.	26832	95-1542353				Great American Alliance Insurance Company...	OH.....	IA.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc.....	N.....	
0084	American Financial Group, Inc.	26344	15-6020948				Great American Assurance Company.....	OH.....	IA.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc.....	N.....	
0084	American Financial Group, Inc.	39896	61-0983091				Great American Casualty Insurance Company..	OH.....	IA.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc.....	N.....	
0084	American Financial Group, Inc.	10646	36-4079497				Great American Contemporary Insurance Company	OH.....	IA.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc.....	N.....	
0084	American Financial Group, Inc.	37532	31-0954439				Great American E & S Insurance Company.....	DE.....	IA.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc.....	N.....	
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.....	

Q12.4

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
			31-1293064..				Professional Risk Brokers, Inc.....	IL.....	NIA.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc.....	...Y.....	
			31-0686194..				One East Fourth, Inc.....	OH.....	NIA.....	American Financial Group, Inc.....	Ownership.....	...100.000	American Financial Group, Inc.....	...N.....	
			31-0883227..				Pioneer Carpet Mills, Inc.....	OH.....	NIA.....	American Financial Group, Inc.....	Ownership.....	...100.000	American Financial Group, Inc.....	...N.....	
			31-1119320..				TEJ Holdings, Inc.....	OH.....	NIA.....	American Financial Group, Inc.....	Ownership.....	...100.000	American Financial Group, Inc.....	...N.....	
			31-0728327..				Three East Fourth, Inc.....	OH.....	NIA.....	American Financial Group, Inc.....	Ownership.....	...100.000	American Financial Group, Inc.....	...N.....	

Aster Explanation

1	Another affiliated company owns 1% or less of the shares.
2	The entity is owned by more than one company within the AFG Group.
3	Great American Insurance Company is the majority member of the Association.
4	Beneficial interest and indirect control is established by trust agreements between Great American Insurance Company and each of the underwriters of the Company.
5	Company is affiliated but not owned.
6	The entity is owned by more than one company within the AFG Group. American Financial Group, Inc. effectively owns 77% of GAI Holding Bermuda Ltd. ; the senior management of Neon Capital Limited, through their ownership of Neon Employee Ownership LLC, owns the remaining 23% of GAI Holding Bermuda Ltd. through their ownership of GAI Australia Pty Ltd.

PART 1 - LOSS EXPERIENCE

Lines of Business	Current Year to Date			4 Prior Year to Date Direct Loss Percentage
	1 Direct Premiums Earned	2 Direct Losses Incurred	3 Direct Loss Percentage	
1. Fire.....	5,568	1,464	26.300	
2. Allied lines.....	4,832	1,269	26.253	27.268
3. Farmowners multiple peril.....			0.000	
4. Homeowners multiple peril.....			0.000	
5. Commercial multiple peril.....	533,817	265,980	49.826	26.120
6. Mortgage guaranty.....			0.000	
8. Ocean marine.....		3,077	0.000	
9. Inland marine.....	1,239,298	531,383	42.878	41.432
10. Financial guaranty.....			0.000	
11.1. Medical professional liability - occurrence.....			0.000	
11.2. Medical professional liability - claims-made.....			0.000	
12. Earthquake.....		62	0.000	
13. Group accident and health.....			0.000	
14. Credit accident and health.....			0.000	
15. Other accident and health.....	7,039	3,399	48.283	1,188.722
16. Workers' compensation.....	22,570,220	14,555,042	64.488	60.656
17.1 Other liability-occurrence.....	9,311,056	5,540,930	59.509	200.529
17.2 Other liability-claims made.....	192,566	145,965	75.800	121.999
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.....	376,437	(244,512)	(64.954)	89.175
19.3, 19.4 Commercial auto liability.....	60,667,134	45,800,924	75.495	69.796
21. Auto physical damage.....	14,503,978	6,012,460	41.454	55.614
22. Aircraft (all perils).....			0.000	
23. Fidelity.....			0.000	
24. Surety.....	7,554	2,591	34.296	25.057
26. Burglary and theft.....	300	399	132.961	31.216
27. Boiler and machinery.....	18,214	(89,589)	(491.858)	19.558
28. Credit.....			0.000	
29. International.....			0.000	
30. Warranty.....			0.000	
31. Reinsurance-nonproportional assumed property.....	XXX	XXX	XXX	XXX
32. Reinsurance-nonproportional assumed liability.....	XXX	XXX	XXX	XXX
33. Reinsurance-nonproportional assumed financial lines.....	XXX	XXX	XXX	XXX
34. Aggregate write-ins for other lines of business.....	0	0	0.000	
35. Totals.....	109,438,014	72,530,844	66.276	78.605
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	2	3
	Current Quarter	Current Year to Date	Prior Year Year to Date
1. Fire.....	6,357	6,357	2,293
2. Allied lines.....	6,380	6,380	337,173
3. Farmowners multiple peril.....			
4. Homeowners multiple peril.....			
5. Commercial multiple peril.....	466,993	466,993	501,029
6. Mortgage guaranty.....			
8. Ocean marine.....			
9. Inland marine.....	1,739,266	1,739,266	1,436,258
10. Financial guaranty.....			
11.1. Medical professional liability - occurrence.....			
11.2. Medical professional liability - claims made.....			
12. Earthquake.....			
13. Group accident and health.....			
14. Credit accident and health.....			
15. Other accident and health.....			(535)
16. Workers' compensation.....	16,853,096	16,853,096	15,667,401
17.1 Other liability-occurrence.....	13,678,306	13,678,306	16,355,350
17.2 Other liability-claims made.....	193,212	193,212	255,267
17.3 Excess workers' compensation.....			
18.1 Products liability-occurrence.....			
18.2 Products liability-claims made.....			
19.1 19.2 Private passenger auto liability.....	(38,212)	(38,212)	747,256
19.3 19.4 Commercial auto liability.....	77,380,313	77,380,313	67,514,073
21. Auto physical damage.....	16,768,827	16,768,827	18,634,163
22. Aircraft (all perils).....			
23. Fidelity.....			
24. Surety.....	4,100	4,100	3,650
26. Burglary and theft.....	1,779	1,779	924
27. Boiler and machinery.....	15,603	15,603	11,231
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.....	127,076,021	127,076,021	121,465,533
DETAILS OF WRITE-INS			
3401.....			
3402.....			
3403.....			
3498. Sum. of remaining write-ins for Line 34 from overflow page.....	0	0	0
3499. Totals (Lines 3401 thru 3403 plus 3498) (Line 34).....	0	0	0

PART 3 (000 omitted)

LOSS AND LOSS ADJUSTMENT EXPENSE RESERVES SCHEDULE

	1	2	3	4	5	6	7	8	9	10	11	12	13
Years in Which Losses Occurred	Prior Year-End Known Case Loss and LAE Reserves	Prior Year-End IBNR Loss and LAE Reserves	Total Prior Year-End Loss and LAE Reserves (Cols. 1 + 2)	2018 Loss and LAE Payments on Claims Reported as of Prior Year-End	2018 Loss and LAE Payments on Claims Unreported as of Prior Year-End	Total 2018 Loss and LAE Payments (Cols. 4 + 5)	Q.S. Date Known Case Loss and LAE Reserves on Claims Reported and Open as of Prior Year-End	Q.S. Date Known Case Loss and LAE Reserves on Claims Reported or Reopened Subsequent to Prior Year-End	Q.S. Date IBNR Loss and LAE Reserves	Total Q.S. Loss and LAE Reserves (Cols. 7 + 8 + 9)	Prior Year-End Known Case Loss and LAE Reserves Developed (Savings)/Deficiency (Cols. 4 + 7 minus Col. 1)	Prior Year-End IBNR Loss and LAE Reserves Developed (Savings)/Deficiency (Cols. 5 + 8 + 9 minus Col. 2)	Prior Year-End Total Loss and LAE Reserve Developed (Savings)/Deficiency (Cols. 11 + 12)
1. 2015 + Prior.....	81,478	104,619	186,097	18,711	39	18,750	70,906	44	96,444	167,394	8,139	(8,092)	47
2. 2016.....	35,418	68,331	103,749	6,060	25	6,085	35,424	97	62,143	97,664	6,066	(6,066)	0
3. Subtotals 2016 + Prior.....	116,896	172,950	289,846	24,771	64	24,835	106,330	141	158,587	265,058	14,205	(14,158)	47
4. 2017.....	40,180	115,264	155,444	15,868	1,267	17,135	42,631	937	94,744	138,312	18,319	(18,316)	3
5. Subtotals 2017 + Prior.....	157,076	288,214	445,290	40,639	1,331	41,970	148,961	1,078	253,331	403,370	32,524	(32,474)	50
6. 2018.....	XXX	XXX	XXX	XXX	4,451	4,451	XXX	8,508	38,513	47,021	XXX	XXX	XXX
7. Totals.....	157,076	288,214	445,290	40,639	5,782	46,421	148,961	9,586	291,844	450,391	32,524	(32,474)	50
8. Prior Year-End's Surplus As Regards Policyholders	301,210												
											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
											1.20.7 %	2.(11.3)%	3.0.0 %
													Col. 13, Line 7 Line 8
													4.0.0 %

Q14

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:



Overflow Page for Write-Ins

Additional Write-ins for Assets:

	Current Statement Date			4 December 31, Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
2504. Miscellaneous receivable.....	907,815	284,547	623,269	476,451
2597. Summary of remaining write-ins for Line 25.....	907,815	284,547	623,269	476,451

National Interstate Insurance Company
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.....	30,758,365	18,627,795
2. Cost of acquired:		
2.1 Actual cost at time of acquisition.....	4,333,836	12,544,408
2.2 Additional investment made after acquisition.....	120,859	226,910
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.....	161,183	640,748
9. Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8).....	35,051,877	30,758,365
10. Deduct total nonadmitted amounts.....		
11. Statement value at end of current period (Line 9 minus Line 10).....	35,051,877	30,758,365

SCHEDULE B - VERIFICATION

Mortgage Loans

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

NONE

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	20,423,666	36,121,328
2. Cost of acquired:		
2.1 Actual cost at time of acquisition.....		
2.2 Additional investment made after acquisition.....	375,000	2,861,518
3. Capitalized deferred interest and other.....		
4. Accrual of discount.....		
5. Unrealized valuation increase (decrease).....	(204,241)	(2,878,963)
6. Total gain (loss) on disposals.....	215,010	9,355,062
7. Deduct amounts received on disposals.....	774,593	25,035,278
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).....	20,034,843	20,423,666
12. Deduct total nonadmitted amounts.....		
13. Statement value at end of current period (Line 11 minus Line 12).....	20,034,843	20,423,666

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.....	921,478,118	939,938,944
2. Cost of bonds and stocks acquired.....	94,673,380	226,310,314
3. Accrual of discount.....	461,862	2,726,176
4. Unrealized valuation increase (decrease).....	406,906	(6,621,884)
5. Total gain (loss) on disposals.....	(60,129)	2,915,336
6. Deduct consideration for bonds and stocks disposed of.....	44,524,064	236,649,998
7. Deduct amortization of premium.....	899,249	4,991,068
8. Total foreign exchange change in book/adjusted carrying value.....		
9. Deduct current year's other-than-temporary impairment recognized.....	256,360	2,149,701
10. Total investment income recognized as a result of prepayment penalties and/or acceleration fees.....	111,996	
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10).....	971,392,460	921,478,118
12. Deduct total nonadmitted amounts.....	557,390	539,589
13. Statement value at end of current period (Line 11 minus Line 12).....	970,835,069	920,938,529

SCHEDULE D - PART 1B

Showing the Acquisitions, Dispositions and Non-Trading Activity

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

NAIC Designation	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. NAIC 1 (a).....	617,355,599	74,679,867	34,910,083	370,359	657,495,743			617,355,599
2. NAIC 2 (a).....	79,082,177	14,964,200	2,749,367	(1,827,441)	89,469,569			79,082,177
3. NAIC 3 (a).....	7,964,153		483,946	973,041	8,453,248			7,964,153
4. NAIC 4 (a).....	1,545,468	492,500	631,657	6,995	1,413,305			1,545,468
5. NAIC 5 (a).....	1,817,016	5,018,162	5,001,419	(810,968)	1,022,791			1,817,016
6. NAIC 6 (a).....	0			575,000	575,000			0
7. Total Bonds.....	707,764,412	95,154,730	43,776,472	(713,015)	758,429,655	0	0	707,764,412
PREFERRED STOCK								
8. NAIC 1.....	3,151,645			(76,443)	3,075,202			3,151,645
9. NAIC 2.....	8,935,630	3,000,000		(177,253)	11,758,377			8,935,630
10. NAIC 3.....	3,292,783		695,725	(8)	2,597,050			3,292,783
11. NAIC 4.....					0			
12. NAIC 5.....	140,253				140,253			140,253
13. NAIC 6.....	9,775				9,775			9,775
14. Total Preferred Stock.....	15,530,086	3,000,000	695,725	(253,704)	17,580,656	0	0	15,530,086
15. Total Bonds and Preferred Stock.....	723,294,498	98,154,730	44,472,197	(966,719)	776,010,312	0	0	723,294,498

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

NAIC 1 \$.....1,000,000; NAIC 2 \$.....2,482,300; 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.....	3,482,300	XXX	3,481,350		55,833

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.....	0	59,402,184
2. Cost of short-term investments acquired.....	3,481,350	146,722,024
3. Accrual of discount.....	1,038	75
4. Unrealized valuation increase (decrease).....		
5. Total gain (loss) on disposals.....		
6. Deduct consideration received on disposals.....		206,112,186
7. Deduct amortization of premium.....	88	12,098
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).....	3,482,300	0
11. Deduct total nonadmitted amounts.....		
12. Statement value at end of current period (Line 10 minus Line 11).....	3,482,300	0

**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**

SCHEDULE E - PART 2 - VERIFICATION

Cash Equivalents

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	70,512,903	
2. Cost of cash equivalents acquired.....	72,898,035	156,117,944
3. Accrual of discount.....		
4. Unrealized valuation increase (decrease).....		
5. Total gain (loss) on disposals.....		
6. Deduct consideration received on disposals.....	92,558,311	85,605,040
7. Deduct amortization of premium.....		
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).....	50,852,628	70,512,903
11. Deduct total nonadmitted amounts.....		
12. Statement value at end of current period (Line 10 minus Line 11).....	50,852,628	70,512,903

SCHEDULE A - PART 2

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

1 Description of Property	Location		4 Date Acquired	5 Name of Vendor	6 Actual Cost at Time of Acquisition	7 Amount of Encumbrances	8 Book/Adjusted Carrying Value Less Encumbrances	9 Additional Investment Made After Acquisition
	2 City	3 State						
Acquired by Purchase								
Land and Office Building - Construction in Progress.....	Richfield.....	OH..	01/15/2018....	Gardiner.....	84,600		84,600	
Land and Office Building - Construction in Progress.....	Richfield.....	OH..	01/15/2018....	Snavely Building Co.....	1,526,288		1,526,288	
Land and Office Building - Construction in Progress.....	Richfield.....	OH..	02/15/2018....	Snavely Building Co.....	1,245,089		1,245,089	
Land and Office Building - 4059 Kinross Lakes Parkway.....	Richfield.....	OH..	02/15/2018....	Pavarini North East Construction Co.			120,342	120,859
Land and Office Building - Construction in Progress.....	Richfield.....	OH..	02/15/2018....	Jamco Voice and Data Communications.....	29,340		29,340	
Land and Office Building - Construction in Progress.....	Richfield.....	OH..	03/15/2018....	Snavely Building Co.....	1,257,505		1,257,505	
Land and Office Building - Construction in Progress.....	Richfield.....	OH..	03/15/2018....	Ritenour Group.....	4,885		4,885	
Land and Office Building - Construction in Progress.....	Richfield.....	OH..	03/15/2018....	Kaczmar Group.....	155,272		155,272	
Land and Office Building - Construction in Progress.....	Richfield.....	OH..	03/15/2018....	Jamco Voice and Data Communications.....	30,857		30,857	
0199999. Totals.....					4,333,836	0	4,454,178	120,859
0399999. Totals.....					4,333,836	0	4,454,178	120,859

QE01

SCHEDULE A - PART 3

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

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

NONE

QE02

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18	
Loan Number	2	3	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	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
	City	State					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					

NONE

SCHEDULE BA - PART 2

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

1 CUSIP Identification	2 Name or Description	3 Location		5 Name of Vendor or General Partner	6 NAIC Designation	7 Date Originally Acquired	8 Type and Strategy	9 Actual Cost at Time of Acquisition	10 Additional Investment Made after Acquisition	11 Amount of Encumbrances	12 Commitment for Additional Investment	13 Percentage of Ownership
		City	State									
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Affiliated												
000000 00 0	FORT WASHINGTON PRIVATE EQUITY OPPORTUNITIES FUND III, LP.....	CINCINNATI.....	OH..	FORT WASHINGTON INVESTMENT ADVISORS, INC.....		06/30/2014.....	1		375,000		1,775,000	3.330
1699999	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Affiliated.....							0	375,000	0	1,775,000	XXX.....
4599999	Subtotal - Affiliated.....							0	375,000	0	1,775,000	XXX.....
4699999	Totals.....							0	375,000	0	1,775,000	XXX.....

SCHEDULE BA - PART 3

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

1 CUSIP Identification	2 Name or Description	3 Location		5 Name of Purchaser or Nature of Disposal	6 Date Originally Acquired	7 Disposal Date	8 Book/Adjusted Carrying Value Less Encumbrances, Prior Year	9-14 Changes in Book/Adjusted Carrying Value						15 Book/Adjusted Carrying Value Less Encumbrances on Disposal	16 Consideration	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Investment Income
		City	State					9 Unrealized Valuation Increase (Decrease)	10 Current Year's (Depreciation) or (Amortization) / Accretion	11 Current Year's Other-Than-Temporary Impairment Recognized	12 Capitalized Deferred Interest and Other	13 Total Change in B./A.C.V. (9+10-11+12)	14 Total Foreign Exchange Change in B./A.C.V.						
Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated																			
000000 00 0	Canal Mezzanine Partners II, LP.....	Twinsburg.....	OH.	Canal Mezzanine Partners II, LP.....	08/28/2012	02/22/2018	3,997,744	(193,090)					(193,090)	3,804,654	24,593		0		
000000 00 0	Canal Capital Partners III, LP.....	Twinsburg.....	OH.	Canal Capital Managment III, LLC.....	05/01/2015	03/21/2018	1,379,424	(24,030)					(24,030)	1,355,394	450,000		0		
1399999	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated.....						5,377,168	(217,120)	0	0	0	0	(217,120)	5,160,048	474,593	0	0	0	0
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated																			
000000 00 0	FORT WASHINGTON PRIVATE EQUITY OPPORTUNITIES FUND III, LP.....	CINCINNATI.....	OH.	FORT WASHINGTON INVESTMENT ADVISORS, INC.....	06/30/2014	02/12/2018	3,746,843	(215,010)					(215,010)	3,531,833	300,000		215,010	215,010	
1599999	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated.....						3,746,843	(215,010)	0	0	0	0	(215,010)	3,531,833	300,000	0	215,010	215,010	0
4499999	Subtotal - Unaffiliated.....						9,124,011	(432,130)	0	0	0	0	(432,130)	8,691,881	774,593	0	215,010	215,010	0
4699999	Totals.....						9,124,011	(432,130)	0	0	0	0	(432,130)	8,691,881	774,593	0	215,010	215,010	0

QE03

SCHEDULE D - PART 3

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

1	2		3	4	5	6	7	8	9	10
CUSIP Identification	Description		Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
Bonds - U.S. Government										
912828	4B	3		03/27/2018	GOLDMAN SACHS		999,609	1,000,000	839	1
05999999 Total - Bonds - U.S. Government							999,609	1,000,000	839	XXX
Bonds - U.S. Special Revenue and Special Assessment										
20775C	ZE	7		02/07/2018	BANC OF AMERICA SECURITIES		1,058,740	1,000,000		1FE
594654	CL	7		03/09/2018	BARCLAYS CAPITAL		2,000,000	2,000,000		1FE
594654	CM	5		03/09/2018	BARCLAYS CAPITAL		2,123,120	2,000,000		1FE
61212R	8H	2		03/23/2018	RBC CAPITAL MARKETS		1,327,025	1,250,000		1FE
63968M	RD	3		03/08/2018	JP MORGAN SECURITIES INC		1,045,000	1,045,000		1FE
63968M	RE	1		03/07/2018	JP MORGAN SECURITIES INC		1,063,830	1,000,000		1FE
3199999 Total - Bonds - U.S. Special Revenue and Special Assessments							8,617,715	8,295,000	0	XXX
Bonds - Industrial and Miscellaneous										
010284	AL	1		03/23/2018	Payment on Intercompany Balance		1,000,400	1,000,000	9,822	1FE
01749P	AN	8		01/19/2018	Exchanged		910,000	1,000,000		1AM
03330P	AA	7		01/26/2018	Greensledge Capital Market		2,000,000	2,000,000		1FE
038923	AC	2		03/08/2018	SANDLER & O'NEIL PARTNERS		1,999,740	2,000,000		1FE
05549N	AC	0		02/13/2018	WELLS FARGO BROKERAGE SERVICES		1,000,000	1,000,000		1FE
09257W	AC	4		03/23/2018	BANC OF AMERICA SECURITIES		492,500	500,000		4Z
10901U	AA	0		02/02/2018	Greensledge Capital Market		1,000,000	1,000,000		1FE
115637	AS	9		03/22/2018	BANC OF AMERICA SECURITIES		1,991,060	2,000,000		1FE
12738A	AA	9		03/23/2018	Payment on Intercompany Balance		494,200	500,000	5,755	2FE
14912L	6G	1		03/12/2018	JP MORGAN SECURITIES INC		1,980,280	2,000,000	18,778	1FE
15673N	AA	1		02/08/2018	NATIXIS		2,000,000	2,000,000		1FE
17401Q	AQ	4		03/26/2018	MORGAN STANLEY		2,995,650	3,000,000		2FE
24422E	UE	7		03/08/2018	BARCLAYS CAPITAL		2,999,070	3,000,000		1FE
26829C	AZ	0		02/15/2018	AMHERST SECURITIES CORP		1,998,750	2,000,000		1FE
28618X	AA	0		02/23/2018	CS FIRST BOSTON		1,126,825	1,136,638	684	1FE
28618X	AA	0		03/27/2018	CS FIRST BOSTON		1,651,516	1,669,713	1,256	1FE
34961J	AC	8		03/15/2018	WELLS FARGO BROKERAGE SERVICES		1,504,500	1,500,000	15,324	1FE
34961W	AQ	8		03/29/2018	NATIXIS		2,000,000	2,000,000		1FE
36655Y	AB	3		02/16/2018	NATIXIS		2,000,000	2,000,000		1FE
38175B	AA	2		02/23/2018	WELLS FARGO BROKERAGE SERVICES		2,000,000	2,000,000		1FE
40423X	AF	9		02/09/2018	CS FIRST BOSTON		1,999,969	2,000,000		1FE
40423X	AG	7		02/09/2018	CS FIRST BOSTON		999,994	1,000,000		1FE
46185J	AA	6		01/26/2018	JP MORGAN SECURITIES INC		2,000,000	2,000,000		1FE
55953P	AE	5		02/02/2018	Exchanged		275,781	312,500		1AM
62946U	AL	4		03/12/2018	CS FIRST BOSTON		1,985,938	2,000,000	5,179	1FE
68267B	AA	8		02/21/2018	SOCIETE GENERALE SEC		1,999,456	2,000,000		1FE
68267B	AB	6		02/21/2018	SOCIETE GENERALE SEC		1,999,861	2,000,000		1FE
68269C	AA	4		03/12/2018	CITIGROUP		1,999,571	2,000,000		1FE
71424#	AA	3		03/31/2018	Capitalized Interest		2,882	2,882		5*GI
714244	ZZ	6		02/15/2018	Private Placement		14,025	14,025		5*GI
714244	ZZ	6		03/31/2018	Capitalized Interest		1,255	1,255		5*GI
74041U	AE	9		03/06/2018	GUGGENHEIM CAPITAL MARKET		5,000,000	5,000,000	30,824	5AM
74334A	AA	7		02/08/2018	GOLDMAN SACHS		1,999,990	2,000,000		1FE
77587A	AS	5		03/29/2018	CITIGROUP		1,750,000	1,750,000		1FE
78403D	AM	2		02/16/2018	BARCLAYS CAPITAL		2,000,000	2,000,000		1FE

QE04

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
78449P AB 5	SMB 2018-A A2A ABS SNR 3.50 02/15/2036		03/14/2018	BARCLAYS CAPITAL		2,999,452	3,000,000		1FE
828730 AB 7	SIMMONS FIRST NTL CORP 5.00 04/01/2028		03/21/2018	SANDLER & O'NEIL PARTNERS		2,000,000	2,000,000		2FE
83404R AB 4	SOFI 2018-B A2FX ABS SNR 3.34 08/26/2047		03/13/2018	BANC OF AMERICA SECURITIES		2,497,403	2,500,000		1FE
83405R AA 5	SCLP 2018-1 A1 ABS SSSNR 2.55 02/25/2027		01/30/2018	DEUTSCHE BANK		1,999,870	2,000,000		1FE
85208N AD 2	SPRINT SPECTRUM 4.738 03/20/2025		03/14/2018	GOLDMAN SACHS		3,000,000	3,000,000		2FE
871829 BG 1	SYSCO CORP 3.55 03/15/2025		03/08/2018	JP MORGAN SECURITIES INC		1,989,600	2,000,000		2FE
87246Y AA 4	TIAA ASSET MGMT 2.95 11/01/2019		03/23/2018	Payment on Intercompany Balance		2,003,000	2,000,000	23,272	2FE
87266X AA 1	TRTX 2018-FL1 A CLO SSSNR FLT 04/15/2035		02/05/2018	WELLS FARGO BROKERAGE SERVICES		1,000,000	1,000,000		1FE
89656F AA 4	TRL 2012-1A A1 ABS 2.266 01/15/43		02/22/2018	SG AMERICAS SECURITIES		1,922,497	1,964,550	1,360	1FE
904764 BB 2	UNILEVER CAPITAL CORP 3.375 03/22/2025		03/19/2018	CITIGROUP		2,971,020	3,000,000		1FE
979888 AC 8	WDMNT 2018-4A A2 CLO SNR FLT 04/20/2030	C	03/29/2018	WELLS FARGO BROKERAGE SERVICES		2,500,000	2,500,000		1FE
3899999	Total - Bonds - Industrial and Miscellaneous					82,056,055	82,351,564	112,253	XXX
8399997	Total - Bonds - Part 3					91,673,380	91,646,564	113,092	XXX
8399999	Total - Bonds					91,673,380	91,646,564	113,092	XXX
Preferred Stocks - Industrial and Miscellaneous									
59156R BT 4	METLIFE INC D 5.875		03/20/2018	BANC OF AMERICA SECURITIES	2,000,000.000	2,000,000	1.00		P2UFE
743315 AU 7	PROGRESSIVE CORP B 5.375		03/09/2018	CS FIRST BOSTON	1,000,000.000	1,000,000	1.00		P2UFE
8499999	Total - Preferred Stocks - Industrial and Miscellaneous					3,000,000	XXX	0	XXX
8999997	Total - Preferred Stocks - Part 3					3,000,000	XXX	0	XXX
8999999	Total - Preferred Stocks					3,000,000	XXX	0	XXX
9899999	Total - Preferred and Common Stocks					3,000,000	XXX	0	XXX
9999999	Total - Bonds, Preferred and Common Stocks					94,673,380	XXX	113,092	XXX

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

QE04.1

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	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
Bonds - U.S. Government																					
36241L	S7 2		GNJO PL 783242 PT 3.00 02/15/2026.....	03/15/2018	MBS Paydown.....	29,884	29,884	31,473	30,451		(363)		(363)		29,884			0	132	02/15/2026	1.....
38373A	D9 4		GNR 2009-69 PV PAC 4.00 08/20/2039.....	03/20/2018	MBS Paydown.....	2,418	2,418	2,542	2,511		56		56		2,418			0	15	08/20/2039	1.....
38375C	6N 5		GNR 2012-116 PG PAC 2.00 10/20/2040.....	03/20/2018	MBS Paydown.....	5,586	5,586	5,733	5,646		198		198		5,586			0	17	10/20/2040	1.....
38375G	2G 5		GNR 2012-102 DN SEQ 1.50 09/20/2040.....	03/20/2018	MBS Paydown.....	24,653	24,653	24,638	24,632		1		1		24,653			0	57	09/20/2040	1.....
38376E	VJ 1		GNR 2009-110 AB SEQ 4.00 04/16/2039.....	03/16/2018	MBS Paydown.....	12,183	12,183	12,764	12,521		126		126		12,183			0	81	04/16/2039	1.....
38376X	L5 0		GNR 2010-31 AP PAC 4.00 08/20/38.....	03/20/2018	MBS Paydown.....	34,546	34,546	35,943	34,958		138		138		34,546			0	224	08/20/2038	1.....
38377E	NN 0		GNR 2010-42 NH PAC 4.00 04/20/39.....	03/20/2018	MBS Paydown.....	20,453	20,453	21,226	20,743		141		141		20,453			0	132	04/20/2039	1.....
38377K	FN 5		GNR 2010-115 NW PAC 3.50 01/20/38.....	03/20/2018	MBS Paydown.....	209,083	209,083	223,024	209,083				0		209,083			0	1,159	01/20/2038	1.....
38377L	ZD 3		GNR 2010-127 NH PAC 3.00 02/20/39.....	03/20/2018	MBS Paydown.....	35,547	35,547	36,619	36,005		231		231		35,547			0	168	02/20/2039	1.....
38378T	AF 7		GNR 2013-71 GA PAC 2.50 07/20/2041.....	03/20/2018	MBS Paydown.....	27,596	27,596	27,677	27,635		(39)		(39)		27,596			0	107	07/20/2041	1.....
38379X	KD 1		GNR 2016-83 AP 3.00 10/20/2045.....	03/20/2018	MBS Paydown.....	60,989	60,989	63,610	63,151		652		652		60,989			0	316	10/20/2045	1.....
0599999	Total - Bonds - U.S. Government.....					462,936	462,936	485,249	467,336	0	1,141	0	1,141	0	462,936	0	0	0	2,408	XXX	XXX
Bonds - U.S. Political Subdivisions of States																					
604280	CD 7		03/01/2025	03/01/2018	Sinking Fund Redemption.....	55,000	55,000	56,100	55,659		(659)		(659)		55,000			0	1,485	03/01/2025	1FE.....
2499999	Total - Bonds - U.S. Political Subdivisions of States.....					55,000	55,000	56,100	55,659	0	(659)	0	(659)	0	55,000	0	0	0	1,485	XXX	XXX
Bonds - U.S. Special Revenue and Special Assessment																					
02765U	GR 9		AMER MUNI PWR OH PREREF 5.00 02/15/2018	02/15/2018	Maturity.....	925,000	925,000	942,378	925,733		(733)		(733)		925,000			0	23,125	02/15/2018	1FE.....
02765U	HP 2		AMER MUNI PWR OH REF 5.00 02/15/2018	02/15/2018	Maturity.....	75,000	75,000	76,409	75,059		(59)		(59)		75,000			0	1,875	02/15/2018	1FE.....
18610R	AD 6		CLEVE-CUYAHOGA 6.625 2/15/2021.....	02/14/2018	Call @ 106.23.....	424,907	400,000	400,400	400,130		(4)		(4)		400,125		(125)	(125)	38,084	02/15/2021	1FE.....
19647P	BA 0		CO ST HSG FIN AUTH MF I 3.20 02/01/2044	03/01/2018	MBS Paydown.....	3,460	3,460	3,460	3,460				0		3,460			0	18	02/01/2044	1FE.....
3128M1	CK 3		FGCI G11974 PT 5.50 05/01/2021.....	03/15/2018	MBS Paydown.....	5,865	5,865	5,947	5,867		(10)		(10)		5,865			0	54	05/01/2021	1.....
3128MB	DN 4		FGCI G12609 PT 5.50 04/01/2022.....	03/15/2018	MBS Paydown.....	4,836	4,836	4,927	4,888		(9)		(9)		4,836			0	46	04/01/2022	1.....
3128MM	UM 3		FG G18587 PT 3.00 02/01/2031.....	03/15/2018	MBS Paydown.....	66,804	66,804	70,290	69,753		171		171		66,804			0	330	02/01/2031	1.....
3128P7	5B 5		FG C91742 PT 3.50 01/01/2034.....	03/15/2018	MBS Paydown.....	40,428	40,428	43,346	43,248		2,890		2,890		40,428			0	216	01/01/2034	1.....
3128P7	7L 1		FG C91799 3.50 11/01/2034.....	03/15/2018	MBS Paydown.....	53,737	53,737	56,205	56,110		1,795		1,795		53,737			0	291	11/01/2034	1.....
3128P7	Q6 3		FG C91377 4.50 06/01/2031.....	03/15/2018	MBS Paydown.....	66,836	66,836	72,267	71,871		(382)		(382)		66,836			0	510	06/01/2031	1.....
3128P7	QN 6		FGTW PL C91361 4 03/01/31.....	03/15/2018	MBS Paydown.....	65,618	65,618	70,089	69,884		(1,158)		(1,158)		65,618			0	425	03/01/2031	1.....
3128P7	W5 8		FG C91568 PT 3.00 10/01/2032.....	03/15/2018	MBS Paydown.....	45,713	45,713	48,113	47,995		923		923		45,713			0	225	10/01/2032	1.....
3128P7	XX 6		FG C91594 3.00 01/01/2033.....	03/15/2018	MBS Paydown.....	52,319	52,319	55,017	54,883		796		796		52,319			0	243	01/01/2033	1.....
3128PV	BS 8		FG J15449 PT 4.00 05/01/2026.....	03/15/2018	MBS Paydown.....	33,582	33,582	35,828	35,570		602		602		33,582			0	219	05/01/2026	1.....
31294L	6V 0		FGCI E02684 PT 4.50 03/01/25.....	03/15/2018	MBS Paydown.....	13,693	13,693	14,352	13,917		(27)		(27)		13,693			0	91	03/01/2025	1.....
3130A7	CX 1		FED HOME LN BANK 0001 0.875 03/19/2018	03/19/2018	Maturity.....	2,000,000	2,000,000	1,999,380	1,999,935		65		65		2,000,000			0	8,750	03/19/2018	1.....
3130A7	H7 3		FED HOME LN BANK 0001 1.00 03/29/2018	03/29/2018	Maturity.....	1,325,000	1,325,000	1,325,000	1,325,000				0		1,325,000			0	6,625	03/29/2018	1.....
3132J4	H3 6		FG G30949 PT 3.50 08/01/2036.....	03/15/2018	MBS Paydown.....	81,604	81,604	85,990	85,370		(1,342)		(1,342)		81,604			0	335	08/01/2036	1.....
31331J	7G 2		FED FARM CREDIT 3.15 01/12/18.....	01/12/2018	Maturity.....	2,910,000	2,910,000	2,923,793	2,910,103		(103)		(103)		2,910,000			0	45,833	01/12/2018	1.....
31331X	RF 1		FED FARM CREDIT 5.125 02/05/2018.....	02/05/2018	Maturity.....	1,300,000	1,300,000	1,527,435	1,303,132		(3,132)		(3,132)		1,300,000			0	33,313	02/05/2018	1.....
3133XP	CT 9		FED HOME LN BANK 4.25 03/09/2018.....	03/09/2018	Maturity.....	1,809,000	1,809,000	1,965,283	1,814,198		(5,198)		(5,198)		1,809,000			0	38,441	03/09/2018	1.....

QE05

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
31350A BR 8	FHLMC VAR M034 CL A 4.15 04/15/2025		01/15/2018	Partial Call @ 100.00		5,000	5,000	5,138	5,081		(81)		(81)		5,000			.0	.17	04/15/2025	1FE
3136A1 N8 4	FNR 2011-114 VA SEQ 3.50 07/25/26		03/25/2018	MBS Paydown		199,328	199,328	212,845	202,022		3,488		3,488		199,328			.0	1,442	07/25/2026	1
3136A4 VH 9	FNR 2012-14 HA PAC 2.00 07/25/40		03/25/2018	MBS Paydown		6,567	6,567	6,480	6,495		(32)		(32)		6,567			.0	.23	07/25/2040	1
3136A5 BB 1	FNR 2012-40 PAC 2.00 09/25/40		03/25/2018	MBS Paydown		15,037	15,037	15,107	15,073		3		3		15,037			.0	.51	09/25/2040	1
3136A5 P6 7	FNR 2012-53 PB PAC 2.25 02/25/41		03/25/2018	MBS Paydown		44,653	44,653	45,853	45,435		49		49		44,653			.0	.175	02/25/2041	1
3136A6 4N 1	FNR 2012-72 QE SEQ 3.00 01/25/38		03/25/2018	MBS Paydown		74,600	74,600	78,283	76,637		(357)		(357)		74,600			.0	.354	01/25/2038	1
3136A7 5E 8	FNR 2012-96 PD PAC 2.00 07/25/2041		03/25/2018	MBS Paydown		24,182	24,182	24,498	24,376		46		46		24,182			.0	.74	07/25/2041	1
3136A8 XC 9	FNR 2012-99 AB SEQ 1.75 05/25/2039		03/25/2018	MBS Paydown		18,612	18,612	18,555	18,572		2		2		18,612			.0	.52	05/25/2039	1
3136AA MJ 1	FNR 2012-139 BH PAC 2.00 02/25/2042		03/25/2018	MBS Paydown		31,239	31,239	31,854	31,712		(27)		(27)		31,239			.0	.99	02/25/2042	1
3136AA Y7 4	FNR 2012-145 TA PAC 1.25 11/25/2042		03/25/2018	MBS Paydown		21,500	21,500	21,428	21,444		2		2		21,500			.0	.46	11/25/2042	1
3136AA YL 3	FNR 2012-133 GE PAC 1.50 08/25/2041		03/25/2018	MBS Paydown		4,317	4,317	4,311	4,311		(1)		(1)		4,317			.0	.10	08/25/2041	1
3136AB H7 1	FNR 2013-5 BD SEQ 2.00 03/25/2040		03/25/2018	MBS Paydown		18,467	18,467	18,435	18,438		1		1		18,467			.0	.62	03/25/2040	1
3136AC A5 0	FNR 2013-18 PA PAC 2.00 11/25/2041		03/25/2018	MBS Paydown		24,624	24,624	24,135	24,227		(46)		(46)		24,624			.0	.82	11/25/2041	1
3136AC EK 3	FNR 2013-10 NE PAC 2.00 01/25/42		03/25/2018	MBS Paydown		34,922	34,922	35,326	35,218		41		41		34,922			.0	.114	01/25/2042	1
3136AC JY 8	FNR 2013-17 PC SEQ 2.00 03/25/2039		03/25/2018	MBS Paydown		9,444	9,444	9,592	9,539		(38)		(38)		9,444			.0	.29	03/25/2039	1
3136AD 2H 1	FNR 2013-43 XP PAC 1.50 08/25/2041		03/25/2018	MBS Paydown		22,692	22,692	22,143	22,337		(13)		(13)		22,692			.0	.57	08/25/2041	1
3136AD P9 4	FNR 2013-41 AE SEQ SSUP 2.00 07/25/2037		03/25/2018	MBS Paydown		37,874	37,874	36,930	37,261		326		326		37,874			.0	.115	07/25/2037	1
3136AE 6N 2	FNR 2013-74 HA SEQ 3.00 10/25/2037		03/25/2018	MBS Paydown		19,497	19,497	19,924	19,752		(89)		(89)		19,497			.0	.95	10/25/2037	1
3136AE EZ 6	FNR 2013-53 WG PAC 2.00 06/25/2042		03/25/2018	MBS Paydown		14,868	14,868	14,272	14,484		(107)		(107)		14,868			.0	.47	06/25/2042	1
3136AE S7 3	FNR 2013-53 WL PAC 1.50 01/25/2042		03/25/2018	MBS Paydown		39,917	39,917	37,609	38,466		(499)		(499)		39,917			.0	.94	01/25/2042	1
3136AE Z4 2	FNR 2013-70 VA PAC 3.00 08/25/2026		03/25/2018	MBS Paydown		32,687	32,687	33,453	33,158		256		256		32,687			.0	.164	08/25/2026	1
3136AF NE 0	FNR 2013-75 VG PAC AD 3.25 08/25/2026		03/25/2018	MBS Paydown		12,929	12,929	13,281	13,163		312		312		12,929			.0	.70	08/25/2026	1
3136AG LA 8	FNR 2013-93 VA SEQ 3.00 01/25/25		03/25/2018	MBS Paydown		21,255	21,255	21,733	21,474		257		257		21,255			.0	.106	01/25/2025	1
3136AK MN 0	FNR 2014-39 VA SEQ 3.00 08/25/2027		03/25/2018	MBS Paydown		30,473	30,473	31,321	30,925		1,745		1,745		30,473			.0	.152	08/25/2027	1
3136AL YX 3	FNR 2014-81 CA 3.00 03/25/2041		03/25/2018	MBS Paydown		67,789	67,789	70,744	70,370		944		944		67,789			.0	.332	03/25/2041	1
3136AR R4 2	FNR 2016-25 A 3.00 11/25/2042		03/25/2018	MBS Paydown		48,911	48,911	51,020	50,674		277		277		48,911			.0	.245	11/25/2042	1
3136AT CK 8	FNR 2016-50 BN 3.00 02/25/2046		03/25/2018	MBS Paydown		88,596	88,596	92,527	91,860		1,163		1,163		88,596			.0	.398	02/25/2046	1
3136AT JR 6	FNR 2016-49 PA PAC 3.00 09/25/45		03/25/2018	MBS Paydown		35,550	35,550	36,467	36,408		337		337		35,550			.0	.173	09/25/2045	1
3136AT U8 5	FNR 2016-77 BA PAC 2.50 01/25/2045		03/25/2018	MBS Paydown		26,501	26,501	27,359	25,345		815		815		26,501			.0	.112	01/25/2045	1
3136AU RZ 6	FNR 2016-92 DA 3.00 02/25/2034		03/25/2018	MBS Paydown		41,209	41,209	42,117	41,987		94		94		41,209			.0	.264	02/25/2034	1
3136AV V9 7	FNR 2017-22 BE SEQ AD 3.50 08/25/40		03/25/2018	MBS Paydown		42,061	42,061	43,718	43,557		(83)		(83)		42,061			.0	.232	08/25/2040	1
3136AW JZ 1	FNR 2017-31 QA PAC 3.50 11/25/45		03/25/2018	MBS Paydown		27,316	27,316	28,400	28,306		559		559		27,316			.0	.162	11/25/2045	1
3137A2 PF 2	FHR 3766 HE PT 3.00 11/15/20		03/15/2018	MBS Paydown		50,506	50,506	51,169	50,571		(37)		(37)		50,506			.0	.229	11/15/2020	1
3137A2 W9 8	FHR 3752 PD PAC 2.75 09/15/2040		03/15/2018	MBS Paydown		19,936	19,936	20,534	20,436		(37)		(37)		19,936			.0	.89	09/15/2040	1
3137A6 DT 6	FHR 3815 GD SEQ 4.00 09/15/2025		03/15/2018	MBS Paydown		33,533	33,533	34,615	33,683		(26)		(26)		33,533			.0	.219	09/15/2025	1
3137A6 FB 3	FHR 3809 GA PAC 4.50 10/15/39		03/15/2018	MBS Paydown		57,439	57,439	60,048	58,423		860		860		57,439			.0	.404	10/15/2039	1
3137A9 J7 2	FHR 3843 GJ PAC 3.50 10/15/39		03/15/2018	MBS Paydown		9,514	9,514	10,042	9,783		226		226		9,514			.0	.49	10/15/2039	1
3137A9 VR 4	FHR 3835 BA SEQ 4.00 08/15/2038		03/15/2018	MBS Paydown		38,825	38,825	40,645	39,777		(93)		(93)		38,825			.0	.195	08/15/2038	1
3137AE LS 2	FHR 3910 JC SEQ 2.00 12/15/2037		03/15/2018	MBS Paydown		20,617	20,617	21,074	20,891		40		40		20,617			.0	.73	12/15/2037	1
3137AJ 6F 6	FHR 3955 BG 2.50 02/15/2041		03/15/2018	MBS Paydown		28,256	28,256	27,607	27,707		(113)		(113)		28,256			.0	.117	02/15/2041	1

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SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
3137AJ	HW 7 FHR 3960 YH SEQ 2.00 08/15/2040		03/15/2018	MBS Paydown		32,906	32,906	33,625	33,424			27	27		32,906			0	97	08/15/2040	1
3137AP	BF 6 FHR 4033 ED SEQ 2.50 10/15/36		03/15/2018	MBS Paydown		12,252	12,252	12,291	12,276		(16)		(16)		12,252			0	45	10/15/2036	1
3137AP	GN 4 FHR 4029 NE PAC 2.50 03/15/2041		03/15/2018	MBS Paydown		15,594	15,594	16,140	16,003		181		181		15,594			0	64	03/15/2041	1
3137AQ	ZE 1 FHR 4059 BC SEQ 2.50 04/15/39		03/15/2018	MBS Paydown		82,435	82,435	85,114	84,290		(976)		(976)		82,435			0	418	04/15/2039	1
3137AR	RT 5 FHR 4080 DA PAC 2.00 03/15/2041		03/15/2018	MBS Paydown		15,686	15,686	16,059	15,958		16		16		15,686			0	53	03/15/2041	1
3137AR	Z6 6 FHR 4083 CA SEQ 2.00 12/15/2038		03/15/2018	MBS Paydown		26,972	26,972	26,366	26,619		50		50		26,972			0	89	12/15/2038	1
3137AS	BZ 6 FHR 4077 MA 2.00 08/15/2040		03/15/2018	MBS Paydown		71,767	71,767	72,709	72,577		443		443		71,767			0	239	08/15/2040	1
3137AS	Q8 0 FHR 4088 PA PAC 3.00 12/15/40		03/15/2018	MBS Paydown		14,283	14,283	14,961	14,817		(192)		(192)		14,283			0	98	12/15/2040	1
3137AT	KB 7 FHR 4097 GJ 2.50 10/15/2031		03/15/2018	MBS Paydown		21,702	21,702	22,110	16,703		44		44		21,702			0	81	10/15/2031	1
3137AT	Q5 4 FHR 4097 TG SEQ 2.00 05/15/2039		03/15/2018	MBS Paydown		34,393	34,393	33,394	33,673		72		72		34,393			0	111	05/15/2039	1
3137AT	W5 7 FHR 4106 EC PAC 1.75 04/15/41		03/15/2018	MBS Paydown		34,391	34,391	34,520	34,471		34		34		34,391			0	88	04/15/2041	1
3137AU	ML 0 FHR 4102 LA PAC 1.75 01/15/2040		03/15/2018	MBS Paydown		6,136	6,136	5,956	6,016		(5)		(5)		6,136			0	17	01/15/2040	1
3137AU	VJ 5 FHR 4119 PA PAC 1.50 09/15/41		03/15/2018	MBS Paydown		29,240	29,240	29,349	29,311		9		9		29,240			0	72	09/15/2041	1
3137AU	X8 7 FHR 4123 AE SEQ 2.00 09/15/2039		03/15/2018	MBS Paydown		27,816	27,816	27,912	27,879		10		10		27,816			0	92	09/15/2039	1
3137AW	VA 0 FHR 4145 UC PT 1.50 12/15/2027		03/15/2018	MBS Paydown		7,643	7,643	7,609	7,618		1		1		7,643			0	18	12/15/2027	1
3137AY	NZ 0 FHR 4161 TB PAC 2.50 11/15/2039		03/15/2018	MBS Paydown		32,457	32,457	32,545	32,495		(11)		(11)		32,457			0	126	11/15/2039	1
3137AY	UE 9 FHR 4163 YA PAC 2.50 10/15/2041		03/15/2018	MBS Paydown		12,484	12,484	12,777	12,706		250		250		12,484			0	52	10/15/2041	1
3137B0	DW 1 FHR 4183 ME 2.00 02/15/2042		03/15/2018	MBS Paydown		11,734	11,734	11,842	11,833		131		131		11,734			0	35	02/15/2042	1
3137B0	TR 5 FHR 4186 MC PT 1.50 03/15/2028		03/15/2018	MBS Paydown		29,006	29,006	27,783	28,129		139		139		29,006			0	73	03/15/2028	1
3137B4	4F 0 FHR 4236 WC PAC EXCH 3.00 05/15/42		03/15/2018	MBS Paydown		13,511	13,511	13,677	13,611		112		112		13,511			0	54	05/15/2042	1
3137B7	3L 1 FHR 4289 WE SEQ 3.00 08/15/2031		03/15/2018	MBS Paydown		13,701	13,701	14,035	13,934		(37)		(37)		13,701			0	64	08/15/2031	1
3137B7	WH 8 FHR 4311 EA PAC 2.00 09/15/43		03/15/2018	MBS Paydown		18,535	18,535	18,262	18,370		(369)		(369)		18,535			0	55	09/15/2043	1
3137BA	HX 3 FHR 4345 AB SEQ 3.00 02/15/40		03/15/2018	MBS Paydown		29,452	29,452	30,152	29,972		(55)		(55)		29,452			0	138	02/15/2040	1
3137BA	XY 3 FHR 4342 BD PAC 2.50 12/15/2043		03/15/2018	MBS Paydown		19,554	19,554	19,543	19,374		8		8		19,554			0	93	12/15/2043	1
3137BA	ZV 7 FHR 4336 WV SEQ 3.00 10/15/2025		03/15/2018	MBS Paydown		12,818	12,818	13,213	13,092		116		116		12,818			0	64	10/15/2025	1
3137BB	FW 5 FHR 4349 CD PAC 2.50 03/15/2044		03/15/2018	MBS Paydown		5,560	5,560	5,555	5,494		(0)		(0)		5,560			0	18	03/15/2044	1
3137BC	GX 0 FHR 4360 KA 3.00 05/15/2040		03/15/2018	MBS Paydown		78,581	78,581	81,773	81,302		1,899		1,899		78,581			0	391	05/15/2040	1
3137BD	4U 7 FHR 4378 AC PAC 2.00 02/15/2044		03/15/2018	MBS Paydown		15,167	15,167	14,854	14,845		(188)		(188)		15,167			0	55	02/15/2044	1
3137BH	FN 2 FHR 4463 CA 3.00 08/15/2039		03/15/2018	MBS Paydown		65,803	65,803	68,312	67,763		1,610		1,610		65,803			0	320	08/15/2039	1
3137BN	Z8 0 FHR 4569 A 2.50 11/15/2040		03/15/2018	MBS Paydown		51,137	51,137	52,500	49,731		466		466		51,137			0	204	11/15/2040	1
3137BR	6T 7 FHR 4608 HA 2.50 06/15/2041		03/15/2018	MBS Paydown		47,797	47,797	49,321	49,090		416		416		47,797			0	215	06/15/2041	1
3137BS	GS 6 FHR 4621 KA 2.50 04/15/2046		03/15/2018	MBS Paydown		35,749	35,749	36,297	36,225		(46)		(46)		35,749			0	148	04/15/2046	1
3137BS	YX 5 FHR 4631 AC 3.50 08/15/2043		03/15/2018	MBS Paydown		17,630	17,630	18,247	18,168		(237)		(237)		17,630			0	112	08/15/2043	1
3138EQ	6P 2 FN AL8077 PT 3.50 12/01/2029		03/25/2018	MBS Paydown		45,313	45,313	48,245	47,755		181		181		45,313			0	281	12/01/2029	1
3138ER	VP 2 FNCT PL AL9621 PT 4.00 01/01/37		03/25/2018	MBS Paydown		29,436	29,436	31,377	31,085		(639)		(639)		29,436			0	195	01/01/2037	1
3138ES	B8 0 FNCT PL AL962 PT 3.50 01/01/36		03/25/2018	MBS Paydown		32,428	32,428	33,948	33,836		(653)		(653)		32,428			0	193	01/01/2036	1
3138W9	DC 1 FN AS0098 3.50 08/01/2033		03/25/2018	MBS Paydown		41,157	41,157	42,893	42,815		1,122		1,122		41,157			0	239	08/01/2033	1
31393W	W8 8 FHR 2641 WE PAC 4.50 01/15/2033		03/15/2018	MBS Paydown		3,404	3,404	3,314	3,334		11		11		3,404			0	19	01/15/2033	1
31394N	5L 8 FHR 2713 H SEQ 4.00 12/15/2018		03/15/2018	MBS Paydown		9,988	9,988	10,257	10,110		(12)		(12)		9,988			0	63	12/15/2018	1
31395A	4M 4 FHR 2809 DC SEQ 4.50 06/15/2019		03/15/2018	MBS Paydown		8,385	8,385	8,541	8,505		(3)		(3)		8,385			0	60	06/15/2019	1
31395J	MW 3 FHR 2892 DB SEQ 4.50 11/15/2019		03/15/2018	MBS Paydown		13,427	13,427	13,561	13,445		(5)		(5)		13,427			0	94	11/15/2019	1
31397S	XM 1 FNR 2011-40 KA SEQ 3.50 03/25/2026		03/25/2018	MBS Paydown		9	9	9	9		215		215		9			0	0	03/25/2026	1

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SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
31397U	RJ 0 FNR 2011-63 MV SEQ 3.50 07/25/24.....		03/25/2018	MBS Paydown.....		39,635	39,635	40,917	39,640		1,425		1,425		39,635			.0	231	07/25/2024	1.....
31398N	BS 2 FNR 2010-102 DE NAS 3.00 06/25/29.....		03/25/2018	MBS Paydown.....		9,767	9,767	10,069	3,827		132		132		9,767			.0	47	06/25/2029	1.....
31402D	7J 3 FNCI 726397 PT 4.00 07/01/2018.....		03/25/2018	MBS Paydown.....		9,317	9,317	9,579	10,227		(1,531)		(1,531)		9,317			.0	64	07/01/2018	1.....
31403D	JE 0 FNCI 745561 PT 5.00 08/01/2020.....		03/25/2018	MBS Paydown.....		8,954	8,954	8,989	8,914		3		3		8,954			.0	74	08/01/2020	1.....
31403D	KD 0 FNCI 745592 PT 5.00 01/01/2021.....		03/25/2018	MBS Paydown.....		7,256	7,256	7,321	7,288		(3)		(3)		7,256			.0	59	01/01/2021	1.....
31412Q	SE 0 FNCI PL 932117 PT 4.00 11/01/2024.....		03/25/2018	MBS Paydown.....		23,283	23,283	24,082	23,554		68		68		23,283			.0	147	11/01/2024	1.....
31416W	ZA 3 FNCT PL AB1636 PT 3.50 10/01/2030.....		03/25/2018	MBS Paydown.....		18,186	18,186	18,648	18,443		91		91		18,186			.0	104	10/01/2030	1.....
31417Y	GK 7 FNCI PL MA0201 PT 4.00 10/01/24.....		03/25/2018	MBS Paydown.....		32,755	32,755	33,829	33,248		(18)		(18)		32,755			.0	197	10/01/2024	1.....
31417Y	SD 0 FNCI PT 3.50 09/01/2025.....		03/25/2018	MBS Paydown.....		27,901	27,901	28,889	28,604		74		74		27,901			.0	158	09/01/2025	1.....
31417Y	SK 4 FNCA MA0521 PT 3.50 09/01/2020.....		03/25/2018	MBS Paydown.....		3,664	3,664	3,814	3,704		(12)		(12)		3,664			.0	21	09/01/2020	1.....
31418A	AJ 7 FN MA0908 4.00 11/01/2031.....		03/25/2018	MBS Paydown.....		38,614	38,614	40,834	40,665		(5)		(5)		38,614			.0	243	11/01/2031	1.....
31418A	F2 9 FN MA1084 3.50 06/01/2032.....		03/25/2018	MBS Paydown.....		70,039	70,039	74,859	71,558		1,421		1,421		70,039			.0	396	06/01/2032	1.....
31418A	HQ 4 FN MA1138 3.50 08/01/2032.....		03/25/2018	MBS Paydown.....		4,894	4,894	5,225	5,207		79		79		4,894			.0	29	08/01/2032	1.....
31418A	SN 9 FN MA1424 3.50 04/01/2033.....		03/25/2018	MBS Paydown.....		28,380	28,380	29,481	27,949		231		231		28,380			.0	168	04/01/2033	1.....
31418B	7E 0 FN MA2692 PT 3.50 07/01/2036.....		03/25/2018	MBS Paydown.....		25,533	25,533	26,906	26,736		394		394		25,533			.0	139	07/01/2036	1.....
31418V	T5 1 FNCI AD7771 PT 4.00 07/01/2025.....		03/25/2018	MBS Paydown.....		9,776	9,776	10,164	9,971		157		157		9,776			.0	66	07/01/2025	1.....
31419D	MQ 1 FNCI AE3066 PT 3.50 09/01/2025.....		03/25/2018	MBS Paydown.....		22,244	22,244	22,840	22,534		25		25		22,244			.0	127	09/01/2025	1.....
31419D	NW 7 FNCI AE3104 PT 3.50 09/01/2025.....		03/25/2018	MBS Paydown.....		6,823	6,823	7,068	6,923		(9)		(9)		6,823			.0	40	09/01/2025	1.....
373539	5F 8 GA HSG & FIN AUTH B-2 3.50 06/01/2039		02/01/2018	Partial Call @ 100.00.....		55,000	55,000	58,613	57,690		(2,690)		(2,690)		55,000			.0	19	06/01/2039	1FE.....
45129W	MB 3 ID ST HSG 7 FIN HOME A G2 3.50 5/21/2044		03/21/2018	MBS Paydown.....		23,277	23,277	24,372	24,169		(247)		(247)		23,277			.0	123	05/21/2044	1.....
45201L	WF 8 IL ST HSG DEV AUTH C 3.875 12/01/2043		03/01/2018	MBS Paydown.....		20,758	20,758	20,758	20,758				0		20,758			.0	119	12/01/2043	1FE.....
45201Y	N2 9 IL HSG DEV AUTH A 3.125 02/01/2047.....		03/01/2018	MBS Paydown.....		33,948	33,948	33,948	33,945		1		1		33,948			.0	192	02/01/2047	1FE.....
45201Y	YK 7 IL HSG DEV AUTH A 2.45 06/01/2043.....		03/01/2018	MBS Paydown.....		46,936	46,936	45,059	45,251		1,403		1,403		46,936			.0	221	06/01/2043	1FE.....
462467	MP 3 IOWA FIN SFH 4.50 01/01/2029.....		02/20/2018	Partial Call @ 100.00.....		20,000	20,000	21,573	20,618		(618)		(618)		20,000			.0	459	01/01/2029	1FE.....
49130T	NP 7 KY HSG CORP SER B 4.25 7/01/2027.....		03/21/2018	Partial Call @ 100.00.....		30,000	30,000	31,554	29,989		(88)		(88)		29,901		99	99	696	07/01/2027	1FE.....
54627D	BX 8 LOUISIANA ST HSG CORP 2.875 11/01/2038		03/01/2018	MBS Paydown.....		89,773	89,773	89,773	89,773		(0)		(0)		89,773			.0	485	11/01/2038	1FE.....
56052F	BR 5 MAINE ST HSG AUTH MTG D 4.00 11/15/2045		03/12/2018	Partial Call @ 100.00.....		70,000	70,000	75,369	74,105		(4,105)		(4,105)		70,000			.0	70	11/15/2045	1FE.....
57586P	8H 2 MA HSG FIN AGY 167 4.00 12/01/2043.....		01/26/2018	Partial Call @ 100.00.....		30,000	30,000	32,148	31,295		(1,295)		(1,295)		30,000			.0	6	12/01/2043	1FE.....
57587A	HY 7 MA HSG FIN AGY REF 177 4.00 06/01/2039		01/26/2018	Partial Call @ 100.00.....		25,000	25,000	26,795	25,787		(787)		(787)		25,000			.0	5	06/01/2039	1FE.....
60416Q	CD 4 MN HFA-NON AMT-MTG 4.50 01/01/2031		03/01/2018	Partial Call @ 100.00.....		15,000	15,000	15,841	15,330		(330)		(330)		15,000			.0	341	01/01/2031	1FE.....
60416Q	DL 5 07/01/2034		03/01/2018	Partial Call @ 100.00.....		15,000	15,000	16,193	15,468		(468)		(468)		15,000			.0	340	07/01/2034	1FE.....
60416Q	FT 6 MN HSG FIN AGY-A 2.60 09/01/2042.....		03/01/2018	Partial Call @ 100.00.....		23,619	23,619	23,642	23,630		(12)		(12)		23,619			.0	87	09/01/2042	1FE.....
60416Q	FY 5 MN HSG FIN AGY A 3.00 07/01/2044.....		03/01/2018	MBS Paydown.....		35,943	35,943	35,943	35,943				0		35,943			.0	155	07/01/2044	1FE.....
60416Q	GB 4 MN HSG FIN AGY D 2.875 11/01/2044.....		03/01/2018	MBS Paydown.....		22,748	22,748	22,748	22,748				0		22,748			.0	139	11/01/2044	1FE.....
60416Q	GC 2 MINNESOTA ST HSG FIN A 2.80 02/01/2045		03/01/2018	MBS Paydown.....		29,504	29,504	29,504	29,504				0		29,504			.0	127	02/01/2045	1FE.....
60416Q	GQ 1 MN HSG FIN AGY A 2.93 03/01/2047.....		03/01/2018	MBS Paydown.....		7,952	7,952	7,952	7,952				0		7,952			.0	43	03/01/2047	1FE.....
60416S	HX 1 MN HSG FIN AGY C AMT 4.00 1/1/2045.....		03/01/2018	Partial Call @ 100.00.....		30,000	30,000	32,693	31,261		(1,261)		(1,261)		30,000			.0	602	01/01/2045	1FE.....
60416S	TC 4 MINNESOTA HSG FIN E 4.00 01/01/2047.....		03/01/2018	Partial Call @ 100.00.....		30,000	30,000	31,778	31,361		(1,361)		(1,361)		30,000			.0	601	01/01/2047	1FE.....

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SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
60535G AX 0	MS ST HOME CORP SR A 4.50 12/01/2031		03/01/2018	Partial Call @ 100.00		20,000	20,000	21,554	20,461		(461)		(461)		20,000			0	7	12/01/2031	1FE
60535Q LY 4	MS ST HOME CORP SF MTGE 2.75 12/01/2032		03/01/2018	MBS Paydown		14,137	14,137	14,137	14,137				0		14,137			0	67	12/01/2032	1FE
60535Q ND 8	MISSISSIPPI HOME CORP C 3.50 12/01/2038		03/01/2018	Partial Call @ 100.00		35,000	35,000	37,166	36,684		(1,684)		(1,684)		35,000			0	4	12/01/2038	1FE
60636X 8E 6	MO ST HSG SFH SR E-2 4.50 11/01/2027		03/01/2018	Partial Call @ 100.00		30,000	30,000	32,312	30,744		(744)		(744)		30,000			0	22	11/01/2027	1FE
60637B BD 1	MISSOURI ST 4.625 05/01/2028		03/01/2018	Partial Call @ 100.00		15,000	15,000	15,971	15,352		(352)		(352)		15,000			0	9	05/01/2028	1FE
60637B CK 4	MO SF HSG DEV SFM E4 4.25 11/01/2030		03/01/2018	Partial Call @ 100.00		20,000	20,000	21,454	20,570		(570)		(570)		20,000			0	10	11/01/2030	1FE
60637B GM 6	MO HSG DEV B-1 4.00 11/01/2045		03/01/2018	Partial Call @ 100.00		60,000	60,000	64,493	62,563		(2,563)		(2,563)		60,000			0	19	11/01/2045	1FE
63968M NY 1	NEBRASKA ST INVESTMENT C 3.50 09/01/2046		03/01/2018	Partial Call @ 100.00		15,000	15,000	16,103	15,871		(871)		(871)		15,000			0	89	09/01/2046	1FE
647200 5T 7	03/01/2045		03/01/2018	Partial Call @ 100.00		40,000	40,000	42,738	43,657		(3,657)		(3,657)		40,000			0	700	03/01/2045	1FE
647200 5U 4	NEW MEXICO MTGE A-2 2.98 08/01/2038		03/01/2018	MBS Paydown		98,620	98,620	98,620	98,619		0		0		98,620			0	473	08/01/2038	1FE
647200 M8 4	NM MTGE FIN AUTH SFM 4.625 09/01/2025		03/01/2018	Sinking Fund Redemption		25,000	25,000	26,242	25,367		(310)		(310)		25,000			0	578	09/01/2025	1FE
647200 N5 9	NM MTG FIN SFM 5.00 09/01/2030		03/01/2018	Sinking Fund Redemption		25,000	25,000	27,050	25,710		(535)		(535)		25,000			0	625	09/01/2030	1FE
647200 V3 5	NEW MEXICO SF MTGE B-1 3.75 03/01/2043		03/01/2018	Partial Call @ 100.00		15,000	15,000	15,897	15,427		(427)		(427)		15,000			0	281	03/01/2043	1FE
647200 X6 6	NM MTGE FIN SFM C 1 4.50 10/01/2043		03/01/2018	MBS Paydown		14,445	14,445	15,023	15,004		(159)		(159)		14,445			0	102	10/01/2043	1FE
64972C BD 4	NYC HSG DEV A TXBL 3.05 06/15/2036		03/15/2018	MBS Paydown		859	859	859	859				0		859			0	4	06/15/2036	1FE
658207 MZ 5	NC ST HSG FIN SRS 2 4.25 01/01/2028		01/01/2018	Sinking Fund Redemption		35,000	35,000	36,656	35,694		(546)		(546)		35,000			0	744	01/01/2028	1FE
658207 SL 0	NC HSG FIN AGY 37-A 3.50 07/01/2039		01/01/2018	Paydown		95,000	95,000	100,409	99,233				0		95,000			0	1,663	07/01/2039	1FE
658207 TZ 8	NC HSG FIN 38-B 4.00 07/01/2047		01/01/2018	Paydown		15,000	15,000	16,294	16,152				0		15,000			0	340	07/01/2047	1FE
658877 DZ 5	N DAKOTA ST HSG 4.50 01/01/2028		01/01/2018	Partial Call @ 100.00		30,000	30,000	31,998	30,713		(713)		(713)		30,000			0	675	01/01/2028	1FE
658909 CL 8	NORTH DAKOTA ST HSG F 4.50 01/01/2035		01/01/2018	Sinking Fund Redemption		25,000	25,000	25,828	25,259		(203)		(203)		25,000			0	563	01/01/2035	1FE
658909 HW 9	ND HSG FIN AGY B 4.00 01/01/2036		01/01/2018	Partial Call @ 100.00		40,000	40,000	43,339	41,766		(1,766)		(1,766)		40,000			0	800	01/01/2036	1FE
658909 MA 1	ND HSG FIN AGY A 4.00 07/01/2047		01/01/2018	Paydown		5,000	5,000	5,402	5,352				0		5,000			0	128	07/01/2047	1FE
677555 Q4 9	OH ST ECON DEV REV 4.215 06/01/2027		03/01/2018	Sinking Fund Redemption		5,000	5,000	5,005	5,004		(4)		(4)		5,000			0	53	06/01/2027	1FE
67756Q NQ 6	OH HSG FIN AGY A 2.80 03/01/2046		03/01/2018	MBS Paydown		41,792	41,792	41,792	41,792				0		41,792			0	136	03/01/2046	1FE
67756Q TQ 0	OHIO ST HSG FIN AGY K 2.80 09/01/2031		03/01/2018	Partial Call @ 100.00		25,000	25,000	25,000	25,000		0		0		25,000			0	350	09/01/2031	1FE
67756Q UZ 8	OH HSG FIN AGY B 4.50 03/01/2047		03/01/2018	Paydown		35,000	35,000	38,035	37,603		(108)		(108)		35,000			0	788	03/01/2047	1FE
686087 NS 2	OR HSG & CMNTY SVCS B 2.50 07/01/2034		03/30/2018	Partial Call @ 100.00		50,000	50,000	50,000	50,000				0		50,000		(0)	(0)	656	07/01/2034	1FE
686087 PG 6	OR HSG & CMNTY SVC 4.00 07/01/2043		03/30/2018	Partial Call @ 100.00		130,000	130,000	138,729	133,532		(5,952)		(5,952)		130,000			0	2,674	07/01/2043	1FE
686087 SU 2	OREGON HSG & CMNTY A 3.50 07/01/2036		03/30/2018	Partial Call @ 100.00		65,000	65,000	68,776	67,109		(2,109)		(2,109)		65,000			0	1,183	07/01/2036	1FE
686087 VE 4	OR HSG & CMNTY A 4.00 07/01/2047		03/30/2018	Partial Call @ 100.00		75,000	75,000	81,281	80,570		(5,570)		(5,570)		75,000			0	1,829	07/01/2047	1FE
708796 4R 5	PA HSG FIN AGY 122 4.00 10/01/2046		01/03/2018	Partial Call @ 100.00		120,000	120,000	127,657	126,159		(6,159)		(6,159)		120,000			0	78	10/01/2046	1FE
708796 T8 0	PA ST HSG FIN 2015-117A 3.50 04/01/2040		01/03/2018	Partial Call @ 100.00		125,000	125,000	131,013	128,343		(3,343)		(3,343)		125,000			0	90	04/01/2040	1FE

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SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
708796	YR 2 PA HSG FIN AG 5.00 04/01/2028.....		01/03/2018	Partial Call @ 100.00.....		145,000	145,000	153,611	145,699		(699)		(699)		145,000			.0	366	04/01/2028	1FE.....
83712D	UH 7 SOUTH CAROLINA HSG A-2 4.00 07/01/2037		01/01/2018	Partial Call @ 100.00.....		35,000	35,000	36,321	35,816		(816)		(816)		35,000			.0	700	07/01/2037	1FE.....
83712T	BZ 3 SC ST HSG FIN/DEV SR 2 5.00 07/01/2027		03/01/2018	Partial Call @ 100.00.....		5,000	5,000	5,403	5,121		(121)		(121)		5,000			.0	128	07/01/2027	1FE.....
880461	BP 2 TN HSG DEV AGY 2A 4.00 07/01/2043.....		03/01/2018	Partial Call @ 100.00.....		35,000	35,000	37,237	36,307		(1,307)		(1,307)		35,000			.0	706	07/01/2043	1FE.....
880461	ER 5 TN HSG DEV AGY 2C 3.55 07/01/2039.....		01/01/2018	Partial Call @ 100.00.....		15,000	15,000	14,381	14,396		.604		.604		15,000			.0	266	07/01/2039	1FE.....
880461	EU 8 TN HSG DEV AGY 1A AMT 4.00 07/01/2045		03/01/2018	Partial Call @ 100.00.....		35,000	35,000	37,669	36,388		(1,388)		(1,388)		35,000			.0	705	07/01/2045	1FE.....
880461	KB 3 TN HSG DEV AGY 2A 3.50 01/01/2047.....		03/01/2018	Partial Call @ 100.00.....		45,000	45,000	48,277	47,788		(2,788)		(2,788)		45,000			.0	791	01/01/2047	1FE.....
880461	NL 8 TN HSG FIN AGY 4.00 07/01/2042.....		03/01/2018	Partial Call @ 100.00.....		15,000	15,000	16,159	15,996		(996)		(996)		15,000			.0	301	07/01/2042	1FE.....
880461	NP 9 TN HSG FIN AGY 2A 4.00 01/01/2042.....		01/01/2018	Paydown.....		10,000	10,000	10,841	10,757				.0		10,000			.0	204	01/01/2042	1FE.....
880461	NP 9 TN HSG FIN AGY 2A 4.00 01/01/2042.....		02/01/2018	Partial Call @ 100.00.....		15,000	15,000	16,262	16,135		(1,147)		(1,147)		15,000			.0	307	01/01/2042	1FE.....
880461	PS 1 TN HSG FIN AGY B2 3.70 07/01/2036.....		03/01/2018	Partial Call @ 100.00.....		35,000	35,000	35,000	35,000		(0)		(0)		35,000			.0	662	07/01/2036	1FE.....
88271H	EP 0 TEXAS ST HSG MTGE REV B 4.45 09/01/2028		02/01/2018	Partial Call @ 100.00.....		25,000	25,000	26,780	25,770		(770)		(770)		25,000			.0	24	09/01/2028	1FE.....
88271H	EP 0 TEXAS ST HSG MTGE REV B 4.45 09/01/2028		03/01/2018	Sinking Fund Redemption.....		15,000	15,000	16,068	15,462		(417)		(417)		15,000			.0	354	09/01/2028	1FE.....
88275F	PA 1 TX ST DEPT OF HSG & CMNTY C 3.10 9/1/47		03/01/2018	MBS Paydown.....		4,259	4,259	4,259	4,259				.0		4,259			.0	22	09/01/2047	1FE.....
917436	X7 7 UTAH ST HSG CORP SF 4.00 07/01/2024		01/01/2018	Sinking Fund Redemption.....		15,000	15,000	15,014	15,007		(4)		(4)		15,000			.0	300	07/01/2024	1FE.....
91743P	AH 8 UTAH HSG CORP D G2 4.00 06/21/2044.....		03/21/2018	MBS Paydown.....		16,769	16,769	18,111	17,913		(149)		(149)		16,769			.0	162	06/21/2044	1.....
92812V	MA 1 VA HSG DEV AUTH A 3.125 11/25/2039.....		03/25/2018	MBS Paydown.....		58,297	58,297	58,297	58,295		(11)		(11)		58,297			.0	334	11/25/2039	1FE.....
93978T	VD 8 WA HSG FIN COMM 2A-R 3.50 12/01/2046		03/01/2018	Partial Call @ 100.00.....		50,000	50,000	52,878	52,296		(2,296)		(2,296)		50,000			.0	16	12/01/2046	1FE.....
98322Q	HV 2 WYOMING ST CMNTY DEV 3 3.00 12/01/2044		03/01/2018	Partial Call @ 100.00.....		80,000	80,000	83,650	81,586		(1,586)		(1,586)		80,000			.0	65	12/01/2044	1FE.....
3199999	Total - Bonds - U.S. Special Revenue and Special Assessments.....					16,872,740	16,847,833	17,500,263	16,990,012	.0	(52,656)	.0	(52,656)	.0	16,847,859	.0	(27)	(27)	240,106	XXX	XXX

QE055

Bonds - Industrial and Miscellaneous

000366	AA 2 AASET 2017-1A A ABS SNR 3.967 05/16/2042		03/16/2018	MBS Paydown.....		22,700	22,700	22,700	22,700				.0		22,700			.0	150	05/16/2042	1FE.....
001406	AA 5 DCAL 2015-1A A1 ABS SEQ SNR 4.213 02/40		03/15/2018	MBS Paydown.....		8,268	8,268	8,268	8,268				.0		8,268			.0	58	02/15/2040	1FE.....
007036	GS 9 ARMT 2005-2 2A1 SEQ CSTR 06/25/2035		03/25/2018	MBS Paydown.....		5,315	5,315	4,973	4,963		(8)		(8)		5,315			.0	21	06/25/2035	1FM.....
009503	AB 9 AIRSP 2007-1A G2 ABS SNR FLT 06/15/2032	C	03/15/2018	MBS Paydown.....		56,271	56,271	48,675	50,878		3,411		3,411		56,271			.0	203	06/15/2032	1FE.....
01448Q	AA 8 ALESC 4A A1 CDO SSNR FLT 07/30/2034		01/30/2018	MBS Paydown.....		15,046	15,046	12,775	12,378		(102)		(102)		15,046			.0	71	07/30/2034	1FE.....
01749P	AN 8 ALLEG 2015-1A COMB CLO 07/25/2027...		01/19/2018	Exchanged.....		903,718	1,000,000	974,375					.0		953,781		(50,063)	(50,063)		07/25/2027	1AM.....
02149M	AB 5 CWALT 2007-J1 1A2 SEQ 5.75 03/25/2037		03/25/2018	MBS Paydown.....		46,959	46,959	40,674	37,274		2,327		2,327		46,959			.0	308	03/25/2037	1FM.....
02149M	AB 5 CWALT 2007-J1 1A2 SEQ 5.75 03/25/2037		03/25/2018	Pass-Through Loss.....				2,029					.0					.0		03/25/2037	1FM.....
02377U	AB 0 AMER AIRLINES 2013-2 4.95 01/15/2023		01/15/2018	Sinking Fund Redemption.....		31,593	31,593	31,593	31,594				.0		31,593			.0	782	01/15/2023	2FE.....
02666B	AA 4 AH4R 2015-SFR2 A ABS SSNR 3.732 10/17/45		03/17/2018	MBS Paydown.....		4,189	4,189	4,189	4,187		(0)		(0)		4,189			.0	26	10/17/2045	1FE.....
03235T	AA 5 ACEF 2014-1A A ABS 8.00 12/20/24.....		03/20/2018	MBS Paydown.....		3,040	3,040	3,040	3,040				.0		3,040			.0	51	12/20/2024	1AM.....

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
03329P AQ 5	ANCHC 2014-3A A2BR CLO MEZ 3.23 04/28/26		01/28/2018	MBS Paydown.....		500,000	500,000	500,000	500,000				0		500,000			0	4,038	04/28/2026	1FE.....
03765Y AJ 3	APID 2015-23A A2B CLO MEZ SEQ 4.059 1/27		01/30/2018	Paydown.....		750,000	750,000	750,000	750,074		(1)		(1)		750,073		(73)	(73)	8,879	01/14/2027	1FE.....
03766K AA 1	AASET 2016-1A A ABS SNR 4.875 03/17/2036		03/15/2018	MBS Paydown.....		24,571	24,571	24,220	24,322		131		131		24,571			0	151	03/17/2036	1FE.....
038779 AA 2	ARBYS 2015-1A A2 ABS SEQ SNR 4.969 10/45		01/30/2018	MBS Paydown.....		1,250	1,250	1,250	1,250				0		1,250			0	16	10/30/2045	2AM.....
04544N AD 6	ABSHE 2006-HE6 A4 SEQ SNR FLT 11/25/2036		03/25/2018	MBS Paydown.....		32,433	32,433	27,244	29,260		775		775		32,433			0	85	11/25/2036	1FM.....
05352N AA 0	AVNT 2017-A A ABS SSSNR 2.41 03/15/2021		03/15/2018	MBS Paydown.....		422,539	422,539	422,518	422,530		6		6		422,539			0	1,608	03/15/2021	1FE.....
05584A AA 8	HGVGI 2017-1A A ABS SNR 2.94 05/25/2029		03/25/2018	MBS Paydown.....		21,944	21,944	21,938	21,938		(1)		(1)		21,944			0	114	05/25/2029	1FE.....
05605G AA 0	11/48		03/15/2018	MBS Paydown.....		40,650	40,650	40,649	40,627		(27)		(27)		40,650			0	235	11/15/2048	1FE.....
059475 AG 8	BOAA 2007-2 2A2 NAS SSSNR 6.00 06/25/37		03/25/2018	MBS Paydown.....		38,673	38,673	31,532	25,421		(3,695)		(3,695)		38,673			0	347	06/25/2037	1FM.....
059475 AG 8	BOAA 2007-2 2A2 NAS SSSNR 6.00 06/25/37		03/25/2018	Pass-Through Loss.....			5,734						0					0		06/25/2037	1FM.....
05950M AJ 9	BAFC 2006-G 3A3 PT SSUP FLT 07/20/2036		03/20/2018	MBS Paydown.....		48,547	48,547	46,544	46,767		457		457		48,547			0	305	07/20/2036	1FM.....
059522 AA 0	BAFC 2007-C 6A1 SEQ SSSNR FLT 05/20/2047		03/20/2018	MBS Paydown.....		37,312	37,312	32,089	32,877		2,133		2,133		37,312			0	119	05/20/2047	1FM.....
059522 AU 6	BAFC 2007-C 1A2 PT SSSNR FLT 05/20/2036		03/20/2018	MBS Paydown.....		37,827	37,827	34,451	34,017		2,491		2,491		37,827			0	211	05/20/2036	1FM.....
059522 AU 6	BAFC 2007-C 1A2 PT SSSNR FLT 05/20/2036		03/20/2018	Pass-Through Loss.....			4,663						0					0		05/20/2036	1FM.....
07384M S7 8	BSARM 2004-5 2A SEQ SNR FLT 07/25/2034		03/25/2018	MBS Paydown.....		58,462	58,462	58,717	58,610		(119)		(119)		58,462			0	358	07/25/2034	1FM.....
07386H QZ 7	BALTA 2005-2 2A3 SEQ PT SNR FLT 04/25/35		03/25/2018	MBS Paydown.....		33,541	33,541	28,426	27,636		(832)		(832)		33,541			0	171	04/25/2035	1FM.....
073879 M5 4	BSABS 2005-AC6 21A1 SEQ SNR 5.25 09/2020		03/25/2018	MBS Paydown.....		21,171	21,171	21,422	21,324		(31)		(31)		21,171			0	252	09/25/2020	1FM.....
08180X AL 6	BSP 2015-8A A1C CLO SEQ SSSNR 3.234 01/28		02/09/2018	Paydown.....		815,000	815,000	815,000	817,344		(69)		(69)		817,254		(2,254)	(2,254)	7,980	01/20/2028	1FE.....
11042B AA 0	BRITISH AIRWAYS 5.625 06/20/2020.....		03/20/2018	Sinking Fund Redemption.....		21,902	21,902	21,902	21,903				0		21,902			0	308	06/20/2020	2FE.....
12479L AA 8	CAI 2012-1A A ABS 3.47 10/25/2027.....	C	03/25/2018	MBS Paydown.....		62,500	62,500	62,256	62,307		11		11		62,500			0	360	10/25/2027	1FE.....
12479L AC 4	CAI 2013-1A A ABS 3.35 03/27/2028.....	C	03/25/2018	MBS Paydown.....		37,500	37,500	37,123	37,226		15		15		37,500			0	209	03/27/2028	1FE.....
12479R AD 9	CAUTO 2017-1A A1 ABS SNR 3.87 04/15/2047		03/15/2018	MBS Paydown.....		350	350	350	350				0		350			0	2	04/15/2047	1FE.....
1248ME AG 4	CBASS 2007-CB4 A2D SEQ STEP 04/37..		03/25/2018	MBS Paydown.....		94,024	94,024	77,099	77,572		3,941		3,941		94,024			0	963	04/25/2037	1FM.....
125634 AG 0	CLIF 2013-1A ABS 2.83 03/18/2028.....		03/18/2018	MBS Paydown.....		21,667	21,667	21,663	21,665		0		0		21,667			0	94	03/18/2028	1FE.....
125634 AL 9	CLIF 2013-3A A ABS 3.67 11/18/2028.....		03/18/2018	MBS Paydown.....		11,084	11,084	11,083	11,083		0		0		11,084			0	68	11/18/2028	1FE.....

QE05.6

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
125634 AN 5	CLIF 2014-1A A ABS PT SNR 3.29 06/18/29		03/18/2018	MBS Paydown.....		13,456	13,456	13,451	13,448		0		0		13,456		0	0	72	06/18/2029	1FE.....
125634 AQ 8	CLIF 2014-2A A ABS SNR 3.38 10/18/2029		03/18/2018	MBS Paydown.....		27,706	27,706	26,554	26,742		35		35		27,706		0	0	155	10/18/2029	1FE.....
12563L AA 5	CLIF 2016-1A A ABS SNR 4.21 02/18/41		03/18/2018	MBS Paydown.....		32,298	32,298	32,295	32,295		0		0		32,298		0	0	222	02/18/2041	1FE.....
12667F 5E 1	CWALT 2005-6CB 1A3 SEQ SNR 5.25 04/25/35		03/25/2018	MBS Paydown.....		22,707	22,707	21,199	19,392		(858)		(858)		22,707		0	0	197	04/25/2035	1FM.....
12667F 5E 1	CWALT 2005-6CB 1A3 SEQ SNR 5.25 04/25/35		03/25/2018	Pass-Through Loss.....			516						0				0	0		04/25/2035	1FM.....
12669F V8 3	CWHL 2004-HYB4 3A SEQ SNR FLT 09/20/2034		03/20/2018	MBS Paydown.....		64,450	64,450	64,549	64,594		(101)		(101)		64,450		0	0	200	09/20/2034	1FM.....
136385 AN 1	CAN NATURAL RES 5.90 02/01/2018		02/01/2018	Maturity.....		395,000	395,000	444,451	395,699		(699)		(699)		395,000		0	0	11,653	02/01/2018	2FE.....
17309A AD 1	CMALT 2006-A1 1A4 NAS 5.75 04/25/36		03/25/2018	MBS Paydown.....		8,608	8,608	8,047	7,294		(342)		(342)		8,608		0	0	84	04/25/2036	1FM.....
17309A AD 1	CMALT 2006-A1 1A4 NAS 5.75 04/25/36		03/25/2018	Pass-Through Loss.....			810						0				0	0		04/25/2036	1FM.....
20267U AA 7	CBSLT 2016-B A1 ABS SNR 2.73 10/25/2040		03/25/2018	MBS Paydown.....		69,531	69,531	69,512	69,513		14		14		69,531		0	0	321	10/25/2040	1FE.....
22822R AR 1	CROWN CASTLE TOWERS 6.113 01/15/20		01/15/2018	Make Whole Call @ 105.41.....		527,066	500,000	553,370	515,300		(279)		(279)		515,021		(15,021)	(15,021)	29,614	01/15/2020	1FE.....
23341B AC 9	DRB 2016-B A2 ABS SNR 2.89 06/25/2040		03/25/2018	MBS Paydown.....		19,109	19,109	19,103	19,104		1		1		19,109		0	0	89	06/25/2040	1FE.....
24736X AA 6	DELTA AIR LINES 15-1AA 3.625 07/30/2027		01/30/2018	Sinking Fund Redemption.....		21,916	21,916	21,916	21,915				0		21,916		0	0	397	07/30/2027	1FE.....
24736Y AA 4	DELTA AIR LINES 15-1A 3.875 07/30/2027		01/30/2018	Sinking Fund Redemption.....		10,958	10,958	10,958	10,958				0		10,958		0	0	212	07/30/2027	1FE.....
251510 DP 5	DBALT 2005-2 1A7 NAS SNR CSTR 04/25/35		03/25/2018	MBS Paydown.....		12,317	12,317	12,390	12,029		218		218		12,317		0	0	109	04/25/2035	1FM.....
25755T AD 2	DPABS 2015-1A A2I ABS SNR 3.484 10/25/45		01/25/2018	MBS Paydown.....		5,000	5,000	5,000	5,000				0		5,000		0	0	44	10/25/2045	2AM.....
25755T AG 5	DPABS 2017-1A A2II ABS SNR 3.082 07/47		01/25/2018	MBS Paydown.....		5,000	5,000	5,000	5,000				0		5,000		0	0	39	07/25/2047	2AM.....
26845# AA 8	EDX SUPPLY CHA SEN SEC NT 3.50 1/15/2019		01/15/2018	Paydown.....		24,115	24,115	24,115	24,115				0		24,115		0	0	211	01/15/2019	1.....
26971H AB 8	EGLE 2014-1A A2 ABS SNR SEQ 4.31 12/39	C	03/15/2018	MBS Paydown.....		6,250	6,250	6,250	6,250				0		6,250		0	0	45	12/15/2039	1FE.....
28618W AA 2	ERL 2014-1A A1 ABS SNR 2.299 04/19/2044		03/19/2018	MBS Paydown.....		14,626	14,626	14,141	14,298		27		27		14,626		0	0	56	04/19/2044	1FE.....
28618X AA 0	ERL 2015-1A A1 ABS SNR 2.707 02/19/2045		03/19/2018	MBS Paydown.....		23,496	23,496	23,293			6		6		23,496		0	0	53	02/19/2045	1FE.....
29445U AB 1	EQLS 2007-1 A2B SEQ SNR FLT 04/25/2037		03/25/2018	MBS Paydown.....		12,912	12,912	10,729	11,135		(688)		(688)		12,912		0	0	47	04/25/2037	1FM.....
30605X AA 1	FWAY 2012-1 A2 ABS 4.21 10/15/2042		03/15/2018	MBS Paydown.....		10,843	10,843	10,843	10,843				0		10,843		0	0	76	10/15/2042	1FE.....
30605X AC 7	FWAY 2015-1A A2 ABS PT SNR 4.213 11/42		03/15/2018	MBS Paydown.....		7,500	7,500	7,500	7,500				0		7,500		0	0	53	11/15/2042	1FE.....
32027L AE 5	FFML 2006-FF14 A5 SEQ SNR FLT 10/25/2036		03/25/2018	MBS Paydown.....		25,209	25,209	22,342	23,237		(1,628)		(1,628)		25,209		0	0	72	10/25/2036	1FM.....
32028H AD 5	FFML 2006-FF10 A4 SEQ FLT 07/25/2036		03/25/2018	MBS Paydown.....		23,270	23,270	21,684	22,848		(222)		(222)		23,270		0	0	66	07/25/2036	1FM.....

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SCHEDULE D - PART 4

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

QE058

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
32051G EZ 4	FHAMS 2004-AA7 1A1 SEQ SSNR FLT 02/25/35		03/25/2018	MBS Paydown.....		3,062	3,062	2,603	2,528		(1,150)		(1,150)		3,062			0	16	02/25/2035	1FM.....
32051G SD 8	FHAMS 2005-FA5 3A1 SEQ SSNR 5.50 8/25/35		03/25/2018	MBS Paydown.....		19,433	19,433	16,714	12,503		1,014		1,014		19,433			0	265	08/25/2035	1FM.....
32051G SD 8	FHAMS 2005-FA5 3A1 SEQ SSNR 5.50 8/25/35		03/25/2018	Pass-Through Loss.....			40						0		(22)		22	22		08/25/2035	1FM.....
32052K AB 1	FHASI 2006-AR2 2A1 SEQ SSNR CSTR 07/36		03/25/2018	MBS Paydown.....		165,095	165,095	149,809	133,370		2,894		2,894		165,095			0	1,127	07/25/2036	1FM.....
32052K AB 1	FHASI 2006-AR2 2A1 SEQ SSNR CSTR 07/36		03/25/2018	Pass-Through Loss.....			(77,146)	4,597					0					0		07/25/2036	1FM.....
362257 AB 3	GSA A 2006-17 A2 SEQ FLT 11/25/2036		03/25/2018	MBS Paydown.....		59,319	59,319	59,319	23,941				0		59,319			0	163	11/25/2036	1FM.....
3622EA AA 8	GSA A 2007-3 1A1A SEQ SSNR FLT 03/25/2047		03/25/2018	MBS Paydown.....		53,920	53,920	35,808	27,881				0		53,920			0	146	03/25/2047	1FM.....
362341 7S 2	GSR 2006-1F 4A1 SEQ SNR 5.50 02/25/2036		03/25/2018	MBS Paydown.....		46,077	46,077	46,244	40,927		(785)		(785)		46,077			0	458	02/25/2036	4FM.....
362341 7S 2	GSR 2006-1F 4A1 SEQ SNR 5.50 02/25/2036		03/25/2018	Pass-Through Loss.....			21,449						0					0		02/25/2036	4FM.....
362341 XC 8	GSR 2005-AR7 4A1 SEQ SSNR FLT 11/25/2035		03/25/2018	MBS Paydown.....		11,799	11,799	10,107	9,905		130		130		11,799			0	62	11/25/2035	1FM.....
362341 XC 8	GSR 2005-AR7 4A1 SEQ SSNR FLT 11/25/2035		03/25/2018	Pass-Through Loss.....			(134)						0		(129)		129	129		11/25/2035	1FM.....
362341 XG 9	GSR 2005-AR7 6A1 SEQ SNR FLT 11/25/2035		03/25/2018	MBS Paydown.....		7,468	7,468	7,109	7,106		(42)		(42)		7,468			0	41	11/25/2035	1FM.....
362381 AA 3	GSA A 2006-12 A1 SEQ FLT 08/25/2036		03/25/2018	MBS Paydown.....		12,393	12,393	12,393	6,464				0		12,393			0	36	08/25/2036	1FM.....
36242D FS 7	GSR 2004-11 2A1 SEQ SNR FLT 09/25/2034		03/25/2018	MBS Paydown.....		49,126	49,126	49,386	49,414		(22)		(22)		49,126			0	312	09/25/2034	1FM.....
36298Y AA 8	GSA A 2006-14 A1 SEQ FLT 09/25/2036		03/25/2018	MBS Paydown.....		13,697	13,697	13,697	6,544				0		13,697			0	37	09/25/2036	1FM.....
36828Q QH 2	GECMC 2005-C4 AJ MEZ SEQ CSTR 11/2045		03/10/2018	MBS Paydown.....		76,052	76,052	72,154	75,886		(1,359)		(1,359)		76,052			0	1,045	11/10/2045	1FM.....
37247D AP 1	GENWORTH FINL 7.625 09/24/2021		03/23/2018	DEUTSCHE BANK.....		193,500	200,000	207,750	196,250	6,464	(152)		6,312		202,562		(9,062)	(9,062)	7,681	09/24/2021	4FE.....
37247D AP 1	GENWORTH FINL 7.625 09/24/2021		03/23/2018	GOLDMAN SACHS.....		193,000	200,000	209,500	196,250	7,505	(211)		7,294		203,544		(10,544)	(10,544)	9,876	09/24/2021	4FE.....
37247D AP 1	GENWORTH FINL 7.625 09/24/2021		03/28/2018	BARCLAYS CAPITAL.....		96,000	100,000	103,875	98,125	3,232	(81)		3,151		101,276		(5,276)	(5,276)	5,688	09/24/2021	4FE.....
37952U AB 9	SEACO 2013-1A A ABS 2.98 04/17/2028	C	01/17/2018	CS FIRST BOSTON.....		519,803	525,000	510,685	516,400		156		156		516,422		3,381	3,381	1,411	04/17/2028	1FE.....
37952U AB 9	SEACO 2013-1A A ABS 2.98 04/17/2028	C	01/17/2018	MBS Paydown.....		8,333	8,333	8,106	8,197		2		2		8,333			0		04/17/2028	1FE.....
37952U AC 7	SEACO 2013-2A A ABS 3.67 11/17/2028	C	03/17/2018	MBS Paydown.....		12,500	12,500	12,499	12,499		0		0		12,500			0	76	11/17/2028	1FE.....
37952U AD 5	SEACO 2014-1A A1 ABS SNR 3.19 07/17/24	C	01/17/2018	CANTOR FITZGERALD & CO.....		1,027,000	1,040,000	1,024,362	1,026,501		196		196		1,026,526		474	474	2,984	07/17/2029	1FE.....
37952U AD 5	SEACO 2014-1A A1 ABS SNR 3.19 07/17/24	C	01/17/2018	MBS Paydown.....		13,333	13,333	13,133	13,160		2		2		13,333			0		07/17/2029	1FE.....
40052T AA 7	GRYPHON FUNDING 0.00 8/05/2050	C	03/05/2018	Paydown.....		17,885	17,885	8,789					0				17,885	17,885	8	08/05/2050	6*.....
40066N AA 4	GUANAY FI LTD 6.00 12/15/2020	C	03/15/2018	Sinking Fund Redemption.....		33,946	33,946	34,340	34,089		(18)		(18)		33,946			0	509	12/15/2020	3FE.....
40423X AF 9	NZES 2018-PLS2 A ABS SSNR 3.265 02/25/23		03/25/2018	MBS Paydown.....		75,039	75,039	75,038					0		75,039			0	272	02/25/2023	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	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
40423X AG 7	NZES 2018-PLS2 B ABS MEZ 3.709 02/25/23		03/25/2018	MBS Paydown.....		37,520	37,520	37,519			0		0		37,520			0	155	02/25/2023	1FE.....
40442L AB 1	H2 2015-1A AFX CDO SEQ SSNR 3.3526 06/49		03/24/2018	MBS Paydown.....		151,000	151,000	150,999	150,999		(0)		(0)		151,000			0	1,260	06/24/2049	1FE.....
41161P EZ 2	HVMLT 2004-5 3A SEQ SNR FLT 06/19/2034		03/19/2018	MBS Paydown.....		60,485	60,485	60,219	60,145		124		124		60,485			0	384	06/19/2034	1FM.....
41161V AC 4	HVMLT 2006-7 2A1A SEQ SSNR FLT 09/19/46		03/19/2018	MBS Paydown.....		22,543	22,543	17,682	17,444		(1,435)		(1,435)		22,543			0	56	09/19/2046	1FM.....
41161V AC 4	HVMLT 2006-7 2A1A SEQ SSNR FLT 09/19/46		03/19/2018	Pass-Through Loss.....			(75)						0	(62)		62	62			09/19/2046	1FM.....
411707 AA 0	HNGRY 2013-1A A2 ABS 4.474 03/20/2043		03/20/2018	MBS Paydown.....		52,872	52,872	52,872	52,872				0		52,872			0	591	03/20/2043	2AM.....
428236 BV 4	HEWLETT-PACKARD CO 4.65 12/09/2021		03/26/2018	Cash Tender.....		1,058,200	1,000,000	1,092,910	1,071,410		(22,342)		(22,342)		1,049,068		(49,068)	(49,068)	72,021	12/09/2021	2FE.....
43283A AA 3	HGVT 2017-AA A ABS SNR 2.66 12/27/2028		03/25/2018	MBS Paydown.....		66,646	66,646	66,636	66,637		2		2		66,646			0	293	12/26/2028	1FE.....
43739H AA 8	HMBT 2006-2 A1 SEQ SNR FLT 12/25/2036		03/25/2018	MBS Paydown.....		34,958	34,958	30,588	31,406		(860)		(860)		34,958			0	90	12/25/2036	1FM.....
451102 BB 2	ICAHN ENTERPRISES/FIN 4.875 03/15/2019		01/15/2018	Call @ 100.00.....		450,000	450,000	410,813	433,343		16,657		16,657		450,000			0	7,313	03/15/2019	3FE.....
45112A AA 5	ICONX 2012-1A A ABS 4.229 01/25/2043		01/25/2018	MBS Paydown.....		12,198	12,198	12,198	12,198				0		12,198			0	129	01/25/2043	1AM.....
45257E AB 0	IMSA 2006-5 1A1B SEQ SSNR FLT 02/25/2037		03/25/2018	MBS Paydown.....		120,083	120,083	103,210	104,441		(4,695)		(4,695)		120,083			0	374	02/25/2037	1FM.....
45660K AA 9	INDX 2006-AR39 A1 SEQ SSNR FLT 2/25/2037		03/25/2018	MBS Paydown.....		25,863	25,863	20,836	20,966		(11)		(11)		25,863			0	74	02/25/2037	1FM.....
45660L CK 3	INDX 2005-AR2 1A1 SEQ SSNR FLT 02/25/35		03/25/2018	MBS Paydown.....		26,274	26,274	19,588	19,272		2,919		2,919		26,274			0	116	02/25/2035	1FM.....
45660L CK 3	INDX 2005-AR2 1A1 SEQ SSNR FLT 02/25/35		03/25/2018	Pass-Through Loss.....			1,413						0	(374)		374	374			02/25/2035	1FM.....
46185J AA 6	IHSFR 2018-SFR1 A ABS SNR FLT 03/17/2037		03/17/2018	MBS Paydown.....		9,569	9,569	9,569					0		9,569			0	22	03/17/2037	1FE.....
46618G AE 1	JFINR 2015-4A BF CLO MEZ 3.6 04/22/2020		01/22/2018	MBS Paydown.....		276,637	276,637	276,637	276,637				0		276,637			0	2,490	04/22/2020	1FE.....
46618G AE 1	JFINR 2015-4A BF CLO MEZ 3.6 04/22/2020		02/26/2018	Paydown.....		73,428	73,428	73,428	73,428				0		73,428		(0)	(0)	911	04/22/2020	1FE.....
466247 SE 4	JPMMT 2005-A5 1A2 SEQ CSTR 08/25/35		03/25/2018	MBS Paydown.....		293,433	293,433	248,318	246,759		39,780		39,780		293,433			0	1,626	08/25/2035	1FM.....
46626L FL 9	JPMAC 2006-FRE1 A3 SEQ FLT 05/25/2035		01/25/2018	MBS Paydown.....		373,731	373,731	350,723	368,847		4,884		4,884		373,731			0	561	05/25/2035	1FM.....
46627M CY 1	JPALT 2006-A1 3A1 SEQ SSNR CSTR 03/25/36		03/25/2018	MBS Paydown.....		27,794	27,794	24,108	24,053		110		110		27,794			0	182	03/25/2036	1FM.....
46629E AC 7	JPALT 2006-A4 A3 SEQ FLT 09/25/2036		03/25/2018	MBS Paydown.....		60,168	60,168	60,080	54,069		2,202		2,202		60,168			0	172	09/25/2036	1FM.....
46629E AC 7	JPALT 2006-A4 A3 SEQ FLT 09/25/2036		03/25/2018	Pass-Through Loss.....			1,085	1,116					0					0		09/25/2036	1FM.....
46631B AJ 4	JPMCC 2007-LD11 AM MEZ 5.7428 06/49		03/15/2018	MBS Paydown.....		3,812	3,812	3,829	3,821		114		114		3,812			0	30	06/15/2049	1FM.....
48250V AL 1	KKR 13 B2 CLO MEZ 4.105 01/16/2028		03/12/2018	Paydown.....		350,000	350,000	350,000	350,006		(0)		(0)		350,006		(6)	(6)	5,827	01/16/2028	1FE.....
543190 AA 0	LTRAN 2015-1A A1 ABS SNR 2.98 01/15/2045		03/15/2018	MBS Paydown.....		25,484	25,484	24,691	24,818		23		23		25,484			0	127	01/15/2045	1FE.....

QE059

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
55953P AC 9	MAGNE 2015-16A COMB CLO 01/18/2028		02/02/2018	Paydown		687,500	687,500	661,719	657,392				0		687,500		0	0	5,380	01/18/2028	1AM
55953P AC 9	MAGNE 2015-16A COMB CLO 01/18/2028		02/02/2018	Exchanged		275,781	312,500	300,781	298,814		7,075		7,075		275,781		0	0	10,456	01/18/2028	1AM
55953P AE 5	MAGNE 2015-16A SUB 0 01/18/28		03/01/2018	Distribution		73,391							0		73,391		0	0		01/18/2028	1AM
57643L LC 8	MABS 2005-AB1 A4 SEQ SNR 5.648 11/2035		03/25/2018	MBS Paydown		43,590	43,590	43,535	42,678		(49)		(49)		43,590		0	0	287	11/25/2035	1FM
59020U TC 9	MLCC 2005-A A2 SEQ SNR FLT 03/25/2030		03/25/2018	MBS Paydown		5,483	5,483	5,247	5,257		(439)		(439)		5,483		0	0	19	03/25/2030	1FM
61748H AW 1	MSM 2004-5AR 4A SEQ SNR FLT 07/25/2034		03/25/2018	MBS Paydown		7,642	7,642	7,728	7,740		337		337		7,642		0	0	45	07/25/2034	1FM
62432C AL 5	MVW 2015-10A B2 CLO MEZ SEQ 4.11 10/27		01/30/2018	Paydown		750,000	750,000	750,000	750,000				0		750,000		0	0	8,905	10/13/2027	1FE
62946A AA 2	NPRL 2016-1A A1 ABS SNR 4.164 04/20/2046		03/20/2018	MBS Paydown		23,304	23,304	23,304	23,304				0		23,304		0	0	162	04/20/2046	1FE
63939E AB 9	NAVSL 2015-AA A2A ABS 2.65 12/15/2028		03/15/2018	MBS Paydown		48,512	48,512	48,494	48,503		1		1		48,512		0	0	217	12/15/2028	1FE
65504L AC 1	NOBLE HLDG INTL 4.90 08/01/2020	C	02/01/2018	Cash Tender		82,823	81,000	75,330	78,113		85		85		78,198		2,802	2,802	3,807	08/01/2020	4FE
68268E AA 1	OMFIT 2015-1A A ABS SEQ SNR 3.19 03/26		03/18/2018	MBS Paydown		197,439	197,439	197,377	197,429		(0)		(0)		197,439		0	0	1,156	03/18/2026	1FE
69915V AC 4	PARL 2015-1A A CLO SSNR FLT 07/20/2027		01/20/2018	MBS Paydown		1,300,000	1,300,000	1,258,969	1,273,515		26,485		26,485		1,300,000		0	0	9,547	07/20/2027	1FE
74040Y AA 0	PRETSL 10A A1 CDO FLT 07/03/2033		01/03/2018	MBS Paydown		27,893	27,893	26,668	27,002		(267)		(267)		27,893		0	0	146	07/03/2033	1FE
74041U AE 9	PRETSL 14A B1 CDO MEZ FLT 06/24/2034		03/24/2018	MBS Paydown		5,000,000	5,000,000	5,000,000					0		5,000,000		0	0		06/24/2034	5AM
74041W AA 3	PRETSL 11A A1 CDO SSNR FLT 09/24/2033		03/24/2018	MBS Paydown		23,547	23,547	20,751	20,938		(2,202)		(2,202)		23,547		0	0	252	09/24/2033	1FE
74836H AC 1	QUESTAR PIPELINE 5.83 02/01/2018		02/01/2018	Maturity		600,000	600,000	711,162	601,773		(1,773)		(1,773)		600,000		0	0	5,830	02/01/2018	2FE
749239 AD 1	RAMP 2006-RZ5 A2 SEQ FLT 08/25/2046		03/25/2018	MBS Paydown		74,683	74,683	68,584	74,153		498		498		74,683		0	0	197	08/25/2046	1FM
74978B AA 6	RAAC 2007-RP3 A SEQ SNR FLT 10/25/2046		03/25/2018	MBS Paydown		27,400	27,400	24,040	24,944		(93)		(93)		27,400		0	0	69	10/25/2046	1FM
75115B AC 3	RALI 2006-QA5 2A1 SEQ SSNR FLT 07/25/36		03/25/2018	MBS Paydown		32,583	32,583	27,900	26,395		1,265		1,265		32,583		0	0	212	07/25/2036	1FM
75115B AC 3	RALI 2006-QA5 2A1 SEQ SSNR FLT 07/25/36		03/25/2018	Pass-Through Loss			2,340						0				0	0		07/25/2036	1FM
760985 UR 0	RAMP 2003-RS4 A15 SEQ STP 05/25/2033		03/25/2018	MBS Paydown		133,201	133,201	96,571	102,844		(8,623)		(8,623)		133,201		0	0	960	05/25/2033	1FM
76110W SZ 0	RASC 2003-KS7 A15 SEQ STP 09/25/2033		03/25/2018	MBS Paydown		57,851	57,851	50,331	52,370		3,607		3,607		57,851		0	0	448	09/25/2033	1FM
761118 FM 5	RALI 2005-QA9 NB4 SEQ SSNR FLT 08/25/35		03/25/2018	MBS Paydown		6,147	6,147	5,421	5,206		(813)		(813)		6,147		0	0	54	08/25/2035	1FM
761118 FM 5	RALI 2005-QA9 NB4 SEQ SSNR FLT 08/25/35		03/25/2018	Pass-Through Loss			546						0				0	0		08/25/2035	1FM
76111X TE 3	RFMSI 2005-SA1 2A SEQ 2.9425 03/25/2035		03/25/2018	MBS Paydown		22,011	22,011	20,704	20,771		629		629		22,011		0	0	69	03/25/2035	1FM
76112B NM 8	GMACM 2005-AA1 1A1 PT SNR FLT 05/18/2035		03/18/2018	MBS Paydown		93,068	93,068	85,273	84,767		2,216		2,216		93,068		0	0	537	05/18/2035	1FM

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SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
76112B NM 8	GMACM 2005-AA1 1A1 PT SNR FLT 05/18/2035		03/18/2018	Pass-Through Loss.....			8,132	7,451					0		8,132		(8,132)	(8,132)		05/18/2035	1FM.....
78410T AA 4	SCFET 2017-1A A ABS SSNR 3.77 01/20/2023		03/20/2018	MBS Paydown.....		108,059	108,059	108,036	108,040		9		9		108,059			0	640	01/20/2023	1FE.....
78448Q AB 4	SMB 2015-B A2A ABS SNR 2.98 07/15/2027		03/15/2018	MBS Paydown.....		52,573	52,573	52,331	52,434		139		139		52,573			0	254	07/15/2027	1FE.....
81788Y AA 1	10/05/22		03/05/2018	Paydown.....		31,714	31,714	31,714	31,714				0		31,714			0	278	10/05/2022	2FE.....
82321U AA 1	SHNTN 2015-1A A ABS SNR 4.75 10/15/2042		03/15/2018	MBS Paydown.....		9,110	9,110	9,022	9,038		2		2		9,110			0	64	10/15/2042	1FE.....
82652K AA 2	SRFC 2017-1A A ABS SNR 2.91 03/20/34		03/20/2018	MBS Paydown.....		79,792	79,792	79,787	79,787		4		4		79,792			0	366	03/20/2034	1FE.....
83405A AA 2	SCLP 2017-1 A ABS SSNR 3.28 01/26/2026		03/25/2018	MBS Paydown.....		107,734	107,734	107,725	107,726		3		3		107,734			0	564	01/26/2026	1FE.....
83405R AA 5	SCLP 2018-1 A1 ABS SSNR 2.55 02/25/2027		03/25/2018	MBS Paydown.....		126,868	126,868	126,860			3		3		126,868			0	476	02/25/2027	1FE.....
83417F AA 7	SOCTY 2014-2 A ABS PT 4.02 07/20/2044		01/20/2018	MBS Paydown.....		11,233	11,233	11,233	11,233				0		11,233			0	226	07/20/2044	2AM.....
83417P AA 5	SOCTY 2015-1 A ABS SEQ SNR 4.18 08/45		02/20/2018	MBS Paydown.....		30,403	30,403	30,388	30,391		3		3		30,403			0	635	08/21/2045	1FE.....
83546D AD 0	SONIC 2016-1A A2 ABS SEQ SNR 4.472 05/46		01/20/2018	MBS Paydown.....		48,200	48,200	48,200	48,200				0		48,200			0	284	05/20/2046	2AM.....
83608G AC 0	SNDPT 2013-1A A2L CLO MEZ FLT 04/26/2025		01/26/2018	MBS Paydown.....		375,000	375,000	375,000	375,034		(34)		(34)		375,000			0	3,134	04/26/2025	1FE.....
84861C AA 3	SPMF 2014-4A A1 ABS SNR 3.5014 01/20/45		02/20/2018	MBS Paydown.....		1,238	1,238	1,236	1,224				0		1,238			0	7	01/20/2045	1FE.....
85022W AA 2	SCFT 2016-AA A ABS SSNR 3.05 04/25/2029		03/25/2018	MBS Paydown.....		138,580	138,580	139,359	139,085		12		12		138,580			0	703	04/25/2029	1FE.....
85172L AA 4	SLFT 2015-AA A ABS SEQ SNR 3.16 11/15/24		03/15/2018	MBS Paydown.....		58,606	58,606	58,594	58,603		2		2		58,606			0	419	11/15/2024	1FE.....
86212V AA 2	STR 2016-1A A1 ABS SNR 3.96 10/20/2046		03/20/2018	MBS Paydown.....		4,544	4,544	4,541	4,542		0		0		4,544			0	30	10/20/2046	1FE.....
863579 C3 0	SARM 2005-21 6A3 SEQ SSNR FLT 11/25/2035		03/25/2018	MBS Paydown.....		120,278	120,278	105,549	104,187		14,037		14,037		120,278			0	524	11/25/2035	1FM.....
863579 C3 0	SARM 2005-21 6A3 SEQ SSNR FLT 11/25/2035		03/25/2018	Pass-Through Loss.....			1,330	786					0		779		(779)	(779)		11/25/2035	1FM.....
863579 UU 0	SARM 2005-15 4A1 PT SSNR FLT 07/25/2035		03/25/2018	MBS Paydown.....		24,956	24,956	21,979	21,218		(29)		(29)		24,956			0	140	07/25/2035	1FM.....
863579 UU 0	SARM 2005-15 4A1 PT SSNR FLT 07/25/2035		03/25/2018	Pass-Through Loss.....			106						0		(2)		2	2		07/25/2035	1FM.....
863587 AE 1	SAIL 2006-3 A5 SEQ FLT 06/25/2036		03/25/2018	MBS Paydown.....		47,391	47,391	40,875	42,206		171		171		47,391			0	121	06/25/2036	1FM.....
86358R DX 2	SASC 2001-SB1 A5 SEQ 3.375 8/25/31		03/25/2018	MBS Paydown.....		9,929	9,929	8,973	9,282		(98)		(98)		9,929			0	50	08/25/2031	1FM.....
863619 AB 8	SASC 2007-OSI A2 SEQ FLT 06/25/2037		03/25/2018	MBS Paydown.....		24,473	24,473	23,127	24,473				0		24,473			0	52	06/25/2037	1FM.....
872225 AD 9	TBW 2006-5 A3 SEQ STP 11/25/2036		03/25/2018	MBS Paydown.....		14,082	14,082	12,445	11,062				0		14,082			0	152	11/25/2036	1FM.....
87266H AA 6	TFINS 2016-1A A CDO SNR FLT 01/20/2038		01/20/2018	MBS Paydown.....		88,098	88,098	79,068	80,444		7,168		7,168		88,098			0	831	01/20/2038	1FE.....

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SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
87407P AA 8	TAL 2013-1A A ABS SNR 2.83 02/22/2038		03/20/2018	MBS Paydown		25,000	25,000	24,996	24,998				0		25,000			0	118	02/22/2038	1FE
87407P AE 0	TAL 2013-2A A ABS 3.55 11/20/2038		03/20/2018	MBS Paydown		25,000	25,000	24,590	24,652				15		25,000			0	148	11/20/2038	1FE
87407P AJ 9	TAL 2014-1A A ABS SNR 3.51 02/22/2039		03/20/2018	MBS Paydown		25,000	25,000	25,000	25,000				0		25,000			0	146	02/22/2039	1FE
881561 VY 7	TMTS 2005-12AL AF4 MEZ SEQ 5.385 07/36		03/25/2018	MBS Paydown		12,791	12,791	12,354	12,317			(233)	(233)		12,791			0	150	07/25/2036	1FM
88156E AB 2	TMTS 2006-17HE A2B1 SEQ SNR FLT 01/25/38		03/25/2018	MBS Paydown		12,579	12,579	10,737	11,168			(1,676)	(1,676)		12,579			0	32	01/25/2038	1FM
88606W AA 0	TBOLT 2017-A A ABS SSSNR 4.212 05/17/2032		03/15/2018	MBS Paydown		17,857	17,857	17,856	17,856			0	0		17,857			0	125	05/17/2032	1FE
89656F AA 4	TRL 2012-1A A1 ABS 2.266 01/15/43		03/15/2018	MBS Paydown		40,701	40,701	39,830				121	121		40,701			0	77	01/15/2043	1FE
89690E AF 4	TRMF 2017-1A A1 ABS SNR 2.709 08/15/2047		03/15/2018	MBS Paydown		51,145	51,145	51,145	51,145			0	0		51,145			0	247	08/15/2047	1FE
909319 AA 3	UNITED AIR 2013-1 A 4.30 08/15/2025		02/15/2018	Sinking Fund Redemption		24,918	24,918	24,918	24,918				0		24,918			0	536	08/15/2025	1FE
92257L AB 6	VCC 2017-1 AFX ABS SSSNR 3.00 05/25/2047		03/25/2018	MBS Paydown		61,717	61,717	61,701	61,591			(402)	(402)		61,717			0	313	05/25/2047	1FE
92258N AB 1	VCC 2016-1 AFX ABS SSSNR 3.5337 04/25/46		03/25/2018	MBS Paydown		29,660	29,660	29,660	29,660				0		29,660			0	175	04/25/2046	1FE
92329X AM 0	VENTR 2014-16A A2RF CLO MEZ 3.403 04/26		01/15/2018	MBS Paydown		1,000,000	1,000,000	1,000,000	999,611			389	389		1,000,000			0	8,508	04/15/2026	1FE
92331L AJ 9	VENTR 2015-22A B1F CLO MEZ SEQ 4.25 1/28		02/14/2018	Paydown		400,000	400,000	400,000	400,000				0		400,000			0	5,619	01/15/2028	1FE
92535V AA 0	VBTOV 2016-2A A ABS SNR 5.193 10/15/2046		03/15/2018	MBS Paydown		2,813	2,813	2,813	2,813				0		2,813			0	24	10/15/2046	2AM
92922F 3N 6	WAMU 2005-AR12 1A8 SEQ SSSNR FLT 10/25/35		03/25/2018	MBS Paydown		19,859	19,859	18,755	18,677			(196)	(196)		19,859			0	92	10/25/2035	1FM
92990G AJ 2	WAMU 2007-HY5 3A1 SEQ SSSNR FLT 05/25/37		03/25/2018	MBS Paydown		16,691	16,691	15,159	14,920			(91)	(91)		16,691			0	66	05/25/2037	1FM
92990G AJ 2	WAMU 2007-HY5 3A1 SEQ SSSNR FLT 05/25/37		03/25/2018	Pass-Through Loss			(1,126)						0		(1,104)		1,104	1,104		05/25/2037	1FM
933636 AA 0	WAMU 2007-HY4 1A1 SEQ SSSNR FLT 04/25/37		03/25/2018	MBS Paydown		17,778	17,778	15,761	15,773			83	83		17,778			0	79	04/25/2037	1FM
933636 AA 0	WAMU 2007-HY4 1A1 SEQ SSSNR FLT 04/25/37		03/25/2018	Pass-Through Loss			176						0					0		04/25/2037	1FM
93363P AC 4	WAMU 2006-AR14 1A3 SEQ SSSNR FLT 11/25/36		03/25/2018	MBS Paydown		35,434	35,434	33,285	33,340			(610)	(610)		35,434			0	181	11/25/2036	1FM
93363P AC 4	WAMU 2006-AR14 1A3 SEQ SSSNR FLT 11/25/36		03/25/2018	Pass-Through Loss			(839)						0		(794)		794	794		11/25/2036	1FM
939336 X9 9	WAMU 2005-AR1 A2B MEZ SEQ FLT 01/25/2045		03/25/2018	MBS Paydown		53,068	53,068	46,833	46,549			1,892	1,892		53,068			0	209	01/25/2045	1FM
94945P AA 3	WLKRG 2017-AA A ABS SNR 2.82 06/15/33		03/15/2018	MBS Paydown		126,665	126,665	126,635	126,636			(0)	(0)		126,665			0	559	06/15/2033	1FE
94984D AC 8	WFMB 2006-AR13 A3SEQ SSSNR FLT 09/25/36		03/25/2018	MBS Paydown		4,964	4,964	4,621	4,679			(221)	(221)		4,964			0	27	09/25/2036	1FM

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SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
94984D AC 8	WFMB5 2006-AR13 A3SEQ SSNR FLT 09/25/36		03/25/2018	Pass-Through Loss.....			20	19					0		19		(19)	(19)		09/25/2036	1FM.....
95058X AA 6	WEN 2015-1A A2I ABS SNR 3.371 06/15/2045		01/19/2018	Paydown.....		491,501	488,750	488,701	488,721		1		1		488,721		2,780	2,780	1,556	06/15/2045	2AM.....
95058X AB 4	WEN 2015-1A A2II ABS SEQ SNR 4.08 06/45		03/15/2018	MBS Paydown.....		5,000	5,000	5,000	5,000				0		5,000			0	51	06/15/2045	2AM.....
96033C AA 0	WESTR 2016-1A A ABS SSNR 3.50 12/20/2028		03/20/2018	MBS Paydown.....		93,318	93,318	92,983	93,042		(27)		(27)		93,318			0	545	12/20/2028	1FE.....
96033D AA 8	WESTR 2017-1A A ABS SSNR 3.05 12/20/2030		03/20/2018	MBS Paydown.....		27,683	27,683	27,650			3		3		27,683			0	1,585	12/20/2030	1FE.....
96033L AA 0	WESTR 2015-2A A ABS SEQ SSNR 3.2 07/28		03/20/2018	MBS Paydown.....		53,681	53,681	53,609	53,598		6		6		53,681			0	285	07/20/2028	1FE.....
G0620B AB 4	ATLSS 2014-1 A ABS SNR 4.875 12/15/2039		03/15/2018	MBS Paydown.....		6,998	6,998	6,998	6,998				0		6,998			0	44	12/15/2039	1FE.....
G3600K AB 2	FLOATEL INTL TL B LIBOR+500 06/13/2020	D	03/29/2018	Paydown.....		1,419	1,419	1,104	605				0		1,419			0	46	06/13/2020	5FE.....
P48877 AD 9	SEACO 2014-1X A1 ABS SNR 3.19 07/17/2029	D	01/17/2018	CS FIRST BOSTON.....		643,119	650,000	645,102	645,118		69		69		645,131		(2,012)	(2,012)	1,865	07/17/2029	1FE.....
P48877 AD 9	SEACO 2014-1X A1 ABS SNR 3.19 07/17/2029	D	01/17/2018	MBS Paydown.....		8,333	8,333	8,271	8,271		7		7		8,333			0		07/17/2029	1FE.....
3899999	Total - Bonds - Industrial and Miscellaneous.....					26,375,263	26,358,680	26,184,263	19,582,888	17,201	92,787	0	109,987	0	26,410,677	0	(122,502)	(122,502)	281,766	XXX	XXX
8399997	Total - Bonds - Part 4.....					43,765,939	43,724,449	44,225,875	37,095,895	17,201	40,612	0	57,813	0	43,776,472	0	(122,529)	(122,529)	525,764	XXX	XXX
8399999	Total - Bonds.....					43,765,939	43,724,449	44,225,875	37,095,895	17,201	40,612	0	57,813	0	43,776,472	0	(122,529)	(122,529)	525,764	XXX	XXX
Preferred Stocks - Industrial and Miscellaneous																					
38144X 50 0	GOLDMAN SACHS GP B 6.20.....		02/12/2018	Partial Call @ 25.00.....		20,325,000	508,125	25.00	508,125	508,125			0		508,125			0	7,876	XXX	P3LFE.....
63938C 30 6	NAVIENT CORP 01/16/2018.....		01/17/2018	Maturity.....		250,000	25.00	246,500	187,600				0		187,600		62,400	62,400	939	XXX	RP3LFE.....
8499999	Total - Preferred Stocks - Industrial and Miscellaneous.....					758,125	XXX	754,625	695,725	0	0	0	0	0	695,725	0	62,400	62,400	8,815	XXX	XXX
8999997	Total - Preferred Stocks - Part 4.....					758,125	XXX	754,625	695,725	0	0	0	0	0	695,725	0	62,400	62,400	8,815	XXX	XXX
8999999	Total - Preferred Stocks.....					758,125	XXX	754,625	695,725	0	0	0	0	0	695,725	0	62,400	62,400	8,815	XXX	XXX
9899999	Total - Preferred and Common Stocks.....					758,125	XXX	754,625	695,725	0	0	0	0	0	695,725	0	62,400	62,400	8,815	XXX	XXX
9999999	Total - Bonds, Preferred and Common Stocks.....					44,524,064	XXX	44,980,500	37,791,620	17,201	40,612	0	57,813	0	44,472,197	0	(60,129)	(60,129)	534,579	XXX	XXX

QE05.13

(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 Depository	2 Code	3 Rate of Interest	4 Amount of Interest Received During Current Quarter	5 Amount of Interest Accrued at Current Statement Date	Book Balance at End of Each Month During Current Quarter			9 *
					6 First Month	7 Second Month	8 Third Month	
Open Depositories								
Fifth Third..... Cincinnati, OH.....					12,065,622	9,022,192	(695,070)	XXX
First Hawaiian..... Honolulu, HI.....					5,922	5,801	5,734	XXX
JP Morgan..... Lansing, MI.....					357,438	357,438	357,438	XXX
0199999. Total Open Depositories.....	XXX	XXX	0	0	12,428,981	9,385,430	(331,899)	XXX
0399999. Total Cash on Deposit.....	XXX	XXX	0	0	12,428,981	9,385,430	(331,899)	XXX
0499999. Cash in Company's Office.....	XXX	XXX	XXX	XXX	750	750	750	XXX
0599999. Total Cash.....	XXX	XXX	0	0	12,429,731	9,386,180	(331,149)	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1 CUSIP	2 Description			3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due & Accrued	9 Amount Received During Year	
Exempt Money Market Mutual Funds as Identified by the SVO											
262006	20	8	DREYFUS GOV CASH MGMT FD INSTL.....	SD.....	03/31/2018.....	1.580		50,000		141	
262006	20	8	DREYFUS GOV CASH MGMT FD INSTL.....		03/31/2018.....	1.580		32			
31846V	20	3	FIRST AMERICAN GOV OBLIG CL Y.....		03/31/2018.....	1.240		43		0	
31846V	41	9	FIRST AMER TREAS OBLIG FD INSTL.....	SD.....	03/31/2018.....	1.390		245,001		639	
31846V	41	9	FIRST AMER TREAS OBLIG FD INSTL.....		03/31/2018.....	1.390		639			
31846V	44	3	FIRST AMERICAN GOV OBLIG INSTL.....		03/31/2018.....	1.380		4,434		11	
31846V	80	7	FIRST AMER TREASURY OBLIG CL Y.....		03/31/2018.....	1.240		62,670		200	
31846V	80	7	FIRST AMER TREASURY OBLIG CL Y.....		03/31/2018.....	1.240		50,386,171		100,575	
94975H	29	6	WELLS FARGO TREASURY PLUS MONEY INSTL.....	SD.....	03/31/2018.....	1.450		100,500		281	
94975H	29	6	WELLS FARGO TREASURY PLUS MONEY INSTL.....		03/31/2018.....	1.450		191			
94975P	40	5	WELLS FARGO GOV MMF Fdcl I.....	SD.....	03/31/2018.....	1.490		2,946		8	
8599999	Total - Exempt Money Market Mutual Funds as Identified by the SVO.....								50,852,628	0	101,856
8899999	Total - Cash Equivalents.....								50,852,628	0	101,856

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