



QUARTERLY STATEMENT

As of June 30, 2018

of the Condition and Affairs of the

National Interstate Insurance Company

NAIC Group Code.....84, 84

NAIC Company Code..... 32620

Employer's ID Number.....
34-1607395

(Current Period) (Prior Period)

Organized under the Laws of OH

State of Domicile or Port of Entry OH

Country of Domicile US

Incorporated/Organized..... February 10, 1989

Commenced Business..... March 28, 1989

Statutory Home Office

3250 Interstate Drive .. Richfield .. OH .. US .. 44286
(Street and Number) (City or Town, State, Country and Zip Code)

Main Administrative Office

3250 Interstate Drive .. Richfield .. OH .. US .. 44286
(Street and Number) (City or Town, State, Country and Zip Code)

330-659-8900
(Area Code) (Telephone Number)

Mail Address

3250 Interstate Drive .. Richfield .. OH .. US .. 44286
(Street and Number or P. O. Box) (City or Town, State, Country and Zip Code)

Primary Location of Books and Records

3250 Interstate Drive .. Richfield .. OH .. US .. 44286
(Street and Number) (City or Town, State, Country and Zip Code)

330-659-8900
(Area Code) (Telephone Number)

Internet Web Site Address

Statutory Statement Contact

Leah Marie Blazek
(Name)
Leah.Blazek@natl.com
(E-Mail Address)

330-659-8900 -5498
(Area Code) (Telephone Number) (Extension)
330-659-8904
(Fax Number)

OFFICERS

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

OTHER

James Allan Parks	VP, Chief Underwriting Officer	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
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 August

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

Yes [X] No []

ASSETS

	Current Statement Date			4
	1	2	3	
	Assets	Nonadmitted Assets	Net Admitted Assets (Cols. 1 - 2)	December 31 Prior Year Net Admitted Assets
1. Bonds.....	757,979,215		757,979,215	707,764,412
2. Stocks:				
2.1 Preferred stocks.....	17,465,230		17,465,230	15,530,086
2.2 Common stocks.....	203,354,755	694,999	202,659,756	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).....	38,379,913		38,379,913	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 (\$....3,959,158), cash equivalents (\$....15,155,542) and short-term investments (\$....1,488,160).....	20,602,860		20,602,860	84,217,924
6. Contract loans (including \$.....0 premium notes).....			0	
7. Derivatives.....			0	
8. Other invested assets.....	19,845,947		19,845,947	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).....	1,057,627,920	694,999	1,056,932,920	1,056,338,484
13. Title plants less \$.....0 charged off (for Title insurers only).....			0	
14. Investment income due and accrued.....	5,682,537		5,682,537	5,467,736
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection.....	20,013,082	149,795	19,863,287	25,871,994
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$.....0 earned but unbilled premiums).....	177,658,905	93,079	177,565,826	133,493,969
15.3 Accrued retrospective premiums (\$.....0) and contracts subject to redetermination (\$.....0).....			0	
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers.....	13,842,106		13,842,106	10,532,440
16.2 Funds held by or deposited with reinsured companies.....	1,794,011		1,794,011	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.....	16,202,215		16,202,215	14,982,078
19. Guaranty funds receivable or on deposit.....			0	
20. Electronic data processing equipment and software.....	2,230,834		2,230,834	2,019,775
21. Furniture and equipment, including health care delivery assets (\$.....0).....	2,404,718	2,404,718	0	
22. Net adjustment in assets and liabilities due to foreign exchange rates.....			0	
23. Receivables from parent, subsidiaries and affiliates.....	1,171,803		1,171,803	18,880,597
24. Health care (\$.....0) and other amounts receivable.....			0	
25. Aggregate write-ins for other than invested assets.....	5,275,037	1,851,624	3,423,413	2,967,379
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25).....	1,303,903,167	5,194,215	1,298,708,952	1,272,393,181
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts.....			0	
28. Total (Lines 26 and 27).....	1,303,903,167	5,194,215	1,298,708,952	1,272,393,181

DETAILS OF WRITE-INS

1101.			0	
1102.			0	
1103.			0	
1198. Summary of remaining write-ins for Line 11 from overflow page.....	0	0	0	0
1199. Totals (Lines 1101 thru 1103 plus 1198) (Line 11 above).....	0	0	0	0
2501. Receivable from insureds for deductible payments.....	3,004,438	959,272	2,045,166	1,846,147
2502. Prepaid expenses.....	890,940	890,940	0	
2503. Miscellaneous receivable.....	748,919		748,919	476,451
2598. Summary of remaining write-ins for Line 25 from overflow page.....	630,740	1,412	629,328	644,781
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....	5,275,037	1,851,624	3,423,413	2,967,379

LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31 Prior Year
1. Losses (current accident year \$.....72,466,952).....	379,218,521	370,855,100
2. Reinsurance payable on paid losses and loss adjustment expenses.....	21,475	4,401
3. Loss adjustment expenses.....	78,184,476	74,434,847
4. Commissions payable, contingent commissions and other similar charges.....	13,779,800	11,172,721
5. Other expenses (excluding taxes, licenses and fees).....	15,227,028	19,262,789
6. Taxes, licenses and fees (excluding federal and foreign income taxes).....	5,536,564	5,819,803
7.1 Current federal and foreign income taxes (including \$.....270,460 on realized capital gains (losses)).....	1,945,784	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 \$.....168,750,387 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).....	160,165,617	159,410,012
10. Advance premium.....	339,816	121,184
11. Dividends declared and unpaid:		
11.1 Stockholders.....		
11.2 Policyholders.....		
12. Ceded reinsurance premiums payable (net of ceding commissions).....	40,681,991	19,297,172
13. Funds held by company under reinsurance treaties.....	277,035,989	279,314,582
14. Amounts withheld or retained by company for account of others.....	20,360,099	17,632,570
15. Remittances and items not allocated.....	3,557,913	3,034,006
16. Provision for reinsurance (including \$.....0 certified).....	743,346	
17. Net adjustments in assets and liabilities due to foreign exchange rates.....		
18. Drafts outstanding.....		
19. Payable to parent, subsidiaries and affiliates.....	8,430,005	3,503,192
20. Derivatives.....		
21. Payable for securities.....	9,103,560	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).....	1,014,369,689	971,183,517
27. Protected cell liabilities.....		
28. Total liabilities (Lines 26 and 27).....	1,014,369,689	971,183,517
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).....	249,230,484	266,100,885
36. Less treasury stock, at cost:		
36.1 .....0.000 shares common (value included in Line 30 \$.....0).....		
36.2 .....0.000 shares preferred (value included in Line 31 \$.....0).....		
37. Surplus as regards policyholders (Lines 29 to 35, less 36).....	284,339,262	301,209,664
38. Totals (Page 2, Line 28, Col. 3).....	1,298,708,952	1,272,393,181

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 \$265,172,004).....	224,392,494	220,096,801	445,544,210
1.2 Assumed..... (written \$80,603,396).....	104,190,226	102,202,173	205,276,167
1.3 Ceded..... (written \$185,744,824).....	169,307,749	171,043,963	342,998,674
1.4 Net..... (written \$160,030,576).....	159,274,972	151,255,011	307,821,703
DEDUCTIONS:			
2. Losses incurred (current accident year \$.....82,655,103):			
2.1 Direct.....	142,033,620	154,847,661	296,333,133
2.2 Assumed.....	57,914,898	63,124,800	126,869,092
2.3 Ceded.....	120,337,015	133,621,434	254,840,413
2.4 Net.....	79,611,503	84,351,027	168,361,812
3. Loss adjustment expenses incurred.....	20,028,343	18,172,312	37,863,644
4. Other underwriting expenses incurred.....	49,537,785	45,470,287	86,078,190
5. Aggregate write-ins for underwriting deductions.....	0	0	0
6. Total underwriting deductions (Lines 2 through 5).....	149,177,631	147,993,626	292,303,646
7. Net income of protected cells.....			
8. Net underwriting gain (loss) (Line 1 minus Line 6 + Line 7).....	10,097,341	3,261,386	15,518,057
INVESTMENT INCOME			
9. Net investment income earned.....	15,845,549	14,531,658	46,473,328
10. Net realized capital gains (losses) less capital gains tax of \$270,460.....	464,027	1,788,333	8,661,783
11. Net investment gain (loss) (Lines 9 + 10).....	16,309,576	16,319,992	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.....	21,722	84,766	155,451
14. Aggregate write-ins for miscellaneous income.....	(2,792,700)	(2,162,072)	(4,377,077)
15. Total other income (Lines 12 through 14).....	(2,770,978)	(2,077,306)	(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).....	23,635,939	17,504,071	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).....	23,635,939	17,504,071	66,431,542
19. Federal and foreign income taxes incurred.....	4,749,793	6,071,774	12,044,240
20. Net income (Line 18 minus Line 19) (to Line 22).....	18,886,147	11,432,298	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).....	18,886,147	11,432,298	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 \$(250,262).....	6,526,771	7,986,935	(10,676,711)
25. Change in net unrealized foreign exchange capital gain (loss).....			
26. Change in net deferred income tax.....	969,874	4,131,821	(11,120,273)
27. Change in nonadmitted assets.....	(2,509,847)	1,755,788	666,999
28. Change in provision for reinsurance.....	(743,346)	71,214	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.....	(40,000,000)		(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).....	(16,870,402)	25,378,055	(35,755,884)
39. Surplus as regards policyholders, as of statement date (Lines 21 plus 38).....	284,339,262	362,343,603	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.....	943,869	496,375	1,598,095
1402. Funds held interest.....	(3,736,569)	(2,658,447)	(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).....	(2,792,700)	(2,162,072)	(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.....	143,811,890	148,907,601	316,221,157
2. Net investment income.....	15,977,054	15,754,007	49,549,962
3. Miscellaneous income.....	(2,770,978)	(2,077,306)	(4,221,626)
4. Total (Lines 1 through 3).....	157,017,966	162,584,302	361,549,493
5. Benefit and loss related payments.....	74,495,957	68,914,850	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.....	67,528,420	56,863,436	111,026,039
8. Dividends paid to policyholders.....			
9. Federal and foreign income taxes paid (recovered) net of \$.....270,460 tax on capital gains (losses).....	4,395,640	3,446,775	10,729,359
10. Total (Lines 5 through 9).....	146,420,016	129,225,061	267,197,728
11. Net cash from operations (Line 4 minus Line 10).....	10,597,951	33,359,240	94,351,765
CASH FROM INVESTMENTS			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds.....	83,473,953	106,501,253	220,932,350
12.2 Stocks.....	2,303,434	2,948,772	8,841,332
12.3 Mortgage loans.....			
12.4 Real estate.....			
12.5 Other invested assets.....	2,481,670	7,216,014	25,035,278
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments.....			
12.7 Miscellaneous proceeds.....	3,139,606	13,840,824	5,866,524
12.8 Total investment proceeds (Lines 12.1 to 12.7).....	91,398,663	130,506,863	260,675,484
13. Cost of investments acquired (long-term only):			
13.1 Bonds.....	134,037,523	180,843,414	218,141,574
13.2 Stocks.....	3,041,151	1,791,065	1,292,423
13.3 Mortgage loans.....			
13.4 Real estate.....	7,941,766	5,164,422	12,771,317
13.5 Other invested assets.....	938,837	1,070,660	2,861,518
13.6 Miscellaneous applications.....			
13.7 Total investments acquired (Lines 13.1 to 13.6).....	145,959,276	188,869,561	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).....	(54,560,613)	(58,362,698)	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.....	40,000,000		70,000,000
16.6 Other cash provided (applied).....	20,347,599	(21,886,634)	(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).....	(19,652,401)	(21,886,634)	(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).....	(63,615,064)	(46,890,092)	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).....	20,602,860	26,043,103	84,217,924

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

20.0001	Intercompany transfer of debt securities.....	7,073,633		1,526,264
20.0002	Exchange of debt securities.....	3,763,313		4,520,095
20.0003	Exchange of equity securities in merger transaction.....			1,997,895
20.0004	Common stock spin off.....			327,711
20.0005	Common stock spin off and exchange of rights.....			30,616

NOTES TO FINANCIAL STATEMENTS

Note 1 - Summary of Significant Accounting Policies and Going Concern**A. Accounting practices, impact of NAIC/state differences**

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

	SSAP #	F/S Page	F/S Line #	2018	2017
1. Net income state basis	XXX	XXX	XXX	\$ 18,886,147	\$ 54,387,301
2. Effect of state prescribed practices				-	-
3. Effect of state permitted practices				-	-
4. Net income, NAIC SAP	XXX	XXX	XXX	<u>\$ 18,886,147</u>	<u>\$ 54,387,301</u>
5. Statutory surplus state basis	XXX	XXX	XXX	\$ 284,339,262	\$ 301,209,664
6. Effect of state prescribed practices				-	-
7. Effect of state permitted practices				-	-
8. Statutory surplus, NAIC SAP	XXX	XXX	XXX	<u>\$ 284,339,262</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.

NOTES TO FINANCIAL STATEMENTS

Note 4 – Discontinued Operations

No significant change.

Note 5 – Investments

A – C. No significant change.

D. Loan-Backed Securities

1. The Company uses dealer-modeled prepayment assumptions for mortgage-backed and asset-backed securities at the date of purchase to determine effective yields; significant changes in estimated cash flows from the original purchase assumptions are accounted for on a prospective basis.
2. The Company 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 six months ended June 30, 2018.
3. The Company does not have any loan-backed securities with an OTTI recognized during the six months ended June 30, 2018.
4. The following table shows all loan-backed securities with an unrealized loss:

a. The aggregate amount of unrealized losses:		
1. Less than 12 months		\$ (2,731,236)
2. 12 months or longer		(2,473,566)
b. The aggregate related fair value of securities with unrealized losses:		
1. Less than 12 months		\$ 199,473,434
2. 12 months or longer		60,295,186

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 June 30, 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

NOTES TO FINANCIAL STATEMENTS

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. No significant change.

B. Detail of Transactions Greater than ½% of Admitted Assets

The Company paid the following dividend to its parent National Interstate Corporation (The Corporation) during the second quarter of 2018:

<u>Date</u>	<u>Amount</u>	<u>Type</u>
6/18/2018	\$ 40,000,000	Extraordinary

The Corporation paid the following dividend to its parent Great American Holding, Inc. during the second quarter of 2018:

<u>Date</u>	<u>Amount</u>	<u>Type</u>
6/20/2018	\$ 40,000,000	N/A

C – 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

A-C. No significant change.

D. Dates and Amounts of Dividends Paid

An extraordinary dividend in the amount of \$40,000,000 was paid by the Company on June 18, 2018.

E-M. 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

NOTES TO FINANCIAL STATEMENTS

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

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

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

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

The following table provides information as of June 30, 2018 about the Company's investments measured 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>
Assets at fair value					
Bonds					
Industrial and misc	\$ -	\$ 3,993,357	\$ 326,411	\$ 4,319,768	\$ -
Total bonds	\$ -	\$ 3,993,357	\$ 326,411	\$ 4,319,768	\$ -
Perpetual preferred stock					
Industrial and misc	\$ 12,709,003	\$ 1,010,000	\$ 140,253	\$ 13,859,256	\$ -
Total preferred stocks	\$ 12,709,003	\$ 1,010,000	\$ 140,253	\$ 13,859,256	\$ -
Common stock					
Industrial and misc	\$ 22,178,768	\$ -	\$ 990,253	\$ 23,169,021	\$ -
Total common stocks	\$ 22,178,768	\$ -	\$ 990,253	\$ 23,169,021	\$ -
Total assets at fair value	\$ 34,887,771	\$ 5,003,357	\$ 1,456,917	\$ 41,348,045	\$ -

NOTES TO FINANCIAL STATEMENTS

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 and six months ended June 30, 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 and six months ended June 30, 2018 and 2017.

	Beginning Balance at 4/1/2018	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 06/30/2018
Industrial and misc bonds	\$ 332,299	\$ -	\$ -	\$ -	\$ 582	\$ -	\$ -	\$ (6,470)	\$ -	\$ 326,411
Industrial and misc preferred stocks	140,253	-	-	-	-	-	-	-	-	140,253
Industrial and misc common stocks	877,753	-	-	-	112,500	-	-	-	-	990,253
Total	\$ 1,350,305	\$ -	\$ -	\$ -	\$ 113,082	\$ -	\$ -	\$ (6,470)	\$ -	1,456,917

NOTES TO FINANCIAL STATEMENTS

	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 06/30/2018
Industrial and misc bonds	\$ 342,430	\$ -	\$ -	\$ -	\$ (6,509)	\$ -	\$ -	\$ (9,510)	\$ -	\$ 326,411
Industrial and misc preferred stocks	140,253	-	-	-	-	-	-	-	-	140,253
Industrial and misc common stocks	815,253	-	-	-	175,000	-	-	-	-	990,253
Total	\$ 1,297,936	\$ -	\$ -	\$ -	\$ 168,491	\$ -	\$ -	\$ (9,510)	\$ -	1,456,917

	Beginning Balance at 4/1/2017	Transfers into Level 3	Transfers out of Level 3	Total Gains (Losses) included in Net Income	Total Gains (Losses) included in Surplus	Purchases	Issuances	Sales	Settlements	Ending Balance at 06/30/2017
Industrial and misc preferred stocks	\$ 140,253	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ 140,253
Industrial and misc common stocks	1,015,253	-	-	-	-	-	-	-	-	1,015,253
Total	\$1,155,506	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ 1,155,506

	Beginning Balance at 1/1/2017	Transfers into Level 3	Transfers out of Level 3	Total Gains (Losses) included in Net Income	Total Gains (Losses) included in Surplus	Purchases	Issuances	Sales	Settlements	Ending Balance at 06/30/2017
Industrial and misc preferred stocks	\$ 140,253	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ 140,253
Industrial and misc common stocks	940,253	-	-	-	75,000	-	-	-	-	1,015,253
Total	\$1,080,506	\$ -	\$ -	\$ -	\$ 75,000	\$ -	\$ -	\$ -	\$ -	\$ 1,155,506

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.

NOTES TO FINANCIAL STATEMENTS

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 June 30, 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	\$ 759,632,992	\$ 757,979,215	\$ 4,293,186	\$ 742,267,867	\$ 13,071,939	\$ -	\$ -
Preferred stocks	17,802,893	17,465,230	16,563,340	1,099,300	140,253	-	-
Common stocks	23,169,021	23,169,021	22,178,768	-	990,253	-	-
Cash, cash equivalents & short-term investments	20,625,257	20,602,860	19,114,700	1,510,557	-	-	-
Totals	\$ 821,230,163	\$ 819,216,326	\$ 62,149,994	\$ 744,877,724	\$ 14,202,445	\$ -	\$ -

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 August 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

NOTES TO FINANCIAL STATEMENTS

Note 25 – Change in Incurred Losses and Loss Adjustment Expenses

A. Reserves as of December 31, 2017 were \$445,289,947. As of June 30, 2018, \$73,433,376 has been paid for incurred claims and claim adjustment expenses attributable to insured events of prior years. Reserves remaining for prior years are now \$367,006,070 as a result of re-estimation of unpaid claims and claim adjustment expenses. Therefore, there has been a \$4,850,501 favorable prior year development since December 31, 2017 to June 30, 2018. The favorable 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 less than the case and IBNR estimates carried at the end of the prior year. For purposes of computing the recorded case and IBNR estimates, management of the Company analyzes historic data and estimates the impact of various loss development factors, such as our historic loss experience and that of the industry, trends in claims frequency and severity, our mix of business, our claims processing procedures, legislative enactments, judicial decisions, legal developments in imposition of damages and changes and trends in general economic conditions, including the effects of inflation. Additionally, management utilizes analysis that is derived from a review of quarterly results performed by actuaries employed by Great American Insurance Company.

B. Significant Change in Methodologies and Assumptions

Not applicable

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.

NOTES TO FINANCIAL STATEMENTS

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 [X] No []

1.2

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

Yes [X] No []

2.1

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

Yes [] No [X]

2.2

If yes, date of change:

3.1

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

Yes [X] No []

3.2

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

Yes [] No [X]

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 [X] 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 [X]

4.2

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

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

5.

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

Yes [] No [X] N/A []

6.1

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

12/31/2016

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 [X]

6.6

Have all of the recommendations within the latest financial examination report been complied with?

Yes [] No [] N/A [X]

7.1

Has this reporting entity had any Certificates of Authority, licenses or registrations (including corporate registration, if applicable) suspended or revoked by any governmental entity during the reporting period?

Yes [] No [X]

7.2

If yes, give full information:

8.1

Is the company a subsidiary of a bank holding company regulated with the Federal Reserve Board?

Yes [] No [X]

8.2

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

8.3

Is the company affiliated with one or more banks, thrifts or securities firms?

Yes [X] No []

8.4

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

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

9.1

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

Yes [X] No []

(a)

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

(b)

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

(c)

Compliance with applicable governmental laws, rules and regulations;

(d)

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

(e)

Accountability for adherence to the code.

9.11

If the response to 9.1 is No, please explain:

9.2

Has the code of ethics for senior managers been amended?

Yes [] No [X]

9.21

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

9.3

Have any provisions of the code of ethics been waived for any of the specified officers?

Yes [] No [X]

9.31

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

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:

\$

597,992

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 Prior Year End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
14.21 Bonds	\$ 0	\$ 0
14.22 Preferred Stock	0	0
14.23 Common Stock	172,717,498	180,185,734
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	\$ 180,185,734
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 Name of Custodian(s)	2 Custodian Address
Key Bank	PO Box 6717 Cleveland, OH 44101
US Bank	Two Liberty Place 50 South 16th Street, Suite 2000 Philadelphia, PA 19102

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

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

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

Yes ☐ No ☒

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

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

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

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

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

- 18.1

Have all the filing requirements of the *Purposes and Procedures Manual of the NAIC Investment Analysis Office* been followed?

Yes ☒] No ☐]
- 18.2

If no, list exceptions:
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 ☒] 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?

If yes, attach an explanation.

Yes [] No [X] N/A []

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?

If yes, attach an explanation.

Yes [] No [X]

3.1

Have any of the reporting entity's primary reinsurance contracts been canceled?

Yes [] No [X]

3.2

If yes, give full and complete information thereto:

4.1

Are any of the liabilities for unpaid losses and loss adjustment expenses other than certain workers' compensation tabular reserves (see *Annual Statement Instructions* pertaining to disclosure of discounting for definition of "tabular reserves,") discounted at a rate of interest greater than zero?

Yes [] No [X]

4.2

If yes, complete the following schedule:

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

5.1

Operating Percentages:

5.1

A&H loss percent

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	2	3	4	5	6	7
NAIC Company Code	ID Number	Name of Reinsurer	Domiciliary Jurisdiction	Type of Reinsurer	Certified Reinsurer Rating (1 through 6)	Effective Date of Certified Reinsurer Rating
U.S. Insurers						
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...	3,713,671	2,977,050	614,803	1,887,841	6,300,301	3,256,495
2.	Alaska.....AK	...L...	3,068,984	3,028,309	2,313,218	786,344	7,472,394	9,216,321
3.	Arizona.....AZ	...L...	4,796,589	3,557,221	1,405,734	1,302,562	8,820,881	6,655,926
4.	Arkansas.....AR	...L...	3,382,610	2,031,093	713,223	2,451,630	5,147,885	4,982,306
5.	California.....CA	...L...	48,407,368	41,006,188	19,649,035	31,821,284	108,133,877	114,758,264
6.	Colorado.....CO	...L...	2,141,546	2,441,278	1,145,807	1,231,835	3,343,623	5,308,786
7.	Connecticut.....CT	...L...	2,607,771	2,747,284	2,045,423	1,717,762	10,514,997	12,805,579
8.	Delaware.....DE	...L...	(26,462)	371,450	2,868,954	3,230,972	30,507,023	26,867,279
9.	District of Columbia.....DC	...L...	.....	.....	.....	.....	.....(447)	(33)
10.	Florida.....FL	...L...	5,989,326	5,179,271	5,875,565	5,791,219	21,805,057	23,677,388
11.	Georgia.....GA	...L...	6,065,908	4,357,814	2,016,391	1,272,472	8,261,317	7,855,048
12.	Hawaii.....HI	...L...	8,028,984	9,073,721	4,390,124	3,370,533	18,020,498	16,377,361
13.	Idaho.....ID	...L...	4,398,502	4,080,042	5,485,838	1,022,480	7,086,007	6,445,961
14.	Illinois.....IL	...L...	11,676,084	5,075,516	3,682,346	3,310,294	14,190,856	15,775,574
15.	Indiana.....IN	...L...	5,490,691	3,771,239	1,134,741	1,282,900	12,552,606	7,342,411
16.	Iowa.....IA	...L...	2,295,734	1,382,288	374,050	612,726	3,515,768	4,739,842
17.	Kansas.....KS	...L...	7,527,179	6,085,807	996,467	3,755,305	12,254,205	8,462,372
18.	Kentucky.....KY	...L...	2,941,399	2,432,195	1,561,147	1,247,624	7,693,353	7,194,863
19.	Louisiana.....LA	...L...	5,562,993	3,858,790	1,523,426	1,184,537	5,245,792	4,796,341
20.	Maine.....ME	...L...	427,083	429,304	155,423	190,073	630,165	438,096
21.	Maryland.....MD	...L...	2,619,448	3,008,132	552,843	1,686,294	5,093,145	5,136,586
22.	Massachusetts.....MA	...L...	8,024,760	7,725,274	3,213,507	2,183,852	20,943,062	29,403,742
23.	Michigan.....MI	...L...	15,514	20,161	.....	.....3,166	1,995	1,804
24.	Minnesota.....MN	...L...	2,865,100	2,398,234	4,268,110	878,814	8,128,391	5,215,610
25.	Mississippi.....MS	...L...	2,034,099	2,047,196	1,569,999	668,294	2,994,520	3,095,623
26.	Missouri.....MO	...L...	3,915,640	6,108,082	5,901,248	4,212,225	22,575,412	21,427,503
27.	Montana.....MT	...L...	437,642	2,289,234	1,139,931	1,258,672	2,812,549	3,244,292
28.	Nebraska.....NE	...L...	2,983,692	3,000,014	1,025,267	717,331	5,177,856	4,399,025
29.	Nevada.....NV	...L...	1,197,544	1,069,213	1,041,925	626,916	2,578,809	5,382,864
30.	New Hampshire.....NH	...L...	1,356,174	1,320,160	(55,468)	167,781	3,252,146	3,587,749
31.	New Jersey.....NJ	...L...	277	18,217	913	6,981	44,170	4,265
32.	New Mexico.....NM	...L...	1,002,945	1,025,007	395,841	816,213	1,311,751	1,589,987
33.	New York.....NY	...L...	34,427,886	29,849,865	9,859,784	6,229,392	57,679,658	54,886,830
34.	North Carolina.....NC	...L...	4,132,841	5,821,519	4,341,579	3,037,535	22,444,795	24,217,451
35.	North Dakota.....ND	...L...	117,927	259,179	92,524	701,681	1,744,400	1,258,188
36.	Ohio.....OH	...L...	8,563,245	9,294,460	1,655,810	2,470,551	15,934,193	16,459,094
37.	Oklahoma.....OK	...L...	2,320,040	3,058,409	495,051	804,097	6,458,959	5,111,366
38.	Oregon.....OR	...L...	713,228	967,269	1,143,902	301,796	1,838,107	1,917,786
39.	Pennsylvania.....PA	...L...	9,422,951	9,528,644	3,665,593	6,786,942	22,475,355	23,174,803
40.	Rhode Island.....RI	...L...	319,182	296,077	278,749	130,223	1,921,240	1,594,096
41.	South Carolina.....SC	...L...	773,408	3,342,595	1,627,159	2,523,768	14,350,308	10,137,489
42.	South Dakota.....SD	...L...	516,766	792,517	188,708	479,030	520,587	546,283
43.	Tennessee.....TN	...L...	7,977,360	6,566,381	9,583,836	2,662,480	27,278,919	37,077,364
44.	Texas.....TX	...L...	22,212,258	17,775,200	7,913,563	9,709,088	39,127,435	41,136,450
45.	Utah.....UT	...L...	5,901,705	7,363,987	2,011,686	5,253,433	8,931,881	9,716,339
46.	Vermont.....VT	...L...	742,663	958,856	369,431	213,048	3,223,535	2,557,326
47.	Virginia.....VA	...L...	3,099,514	3,986,663	3,898,943	2,259,742	10,201,579	11,474,230
48.	Washington.....WA	...L...	1,889,559	2,384,992	553,754	850,683	6,495,799	3,830,689
49.	West Virginia.....WV	...L...	218,986	44,309	27,279	33,602	650,444	717,939
50.	Wisconsin.....WI	...L...	6,856,666	5,552,321	3,744,120	2,669,026	11,009,475	10,724,829
51.	Wyoming.....WY	...L...	17,022	44,103	16,717	12,407	50,271	87,468
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...	265,172,004	241,802,129	128,474,019	127,825,458	618,746,905	626,071,251

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

E - Eligible - Reporting entities eligible or approved to write surplus lines in the state
(other than their state of domicile - See DSLI).....0

D - Domestic Surplus Lines Insurer (DSLI) - Reporting entities authorized to write
surplus lines in the state of domicile.....0

R - Registered - Non-domiciled RRGs.....0

Q - Qualified - Qualified or accredited reinsurer.....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	
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 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	
Waynesburg Southern Railroad Company	PA	23-1675796	
GAI Insurance Company, Ltd. *	BMU	98-1073776	
Great American Specialty & Affinity Limited	GBR		
Hangar Acquisition Corp.	OH	31-1446308	
Premier Lease & Loan Services Insurance Agency, Inc.	WA	91-1242743	
Premier Lease & Loan Services of Canada, Inc.	WA	91-1508644	
Risiko Management Corporation	DE	31-1262960	
Dixie Terminal Corporation	OH	31-0823725	
GAI Holding Bermuda Ltd. (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 A/S (89.425%)	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	
QQAAgency of Texas, Inc.	TX	34-1947042	
Great American Advisors, Inc.	OH	31-1395344	
Great American Life Insurance Company *	OH	13-1935920	63312
Annuity Investors Life Insurance Company *	OH	31-1021738	93661
Bay Bridge Marina Hemingway's Restaurant, LLC (85%)	MD	27-4078277	
Bay Bridge Marina Management (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
Subsidiaries 100% owned by respective parent unless otherwise stated
^ Total percentage owned by respective parent and other affiliated companies

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
Members															
Q12			31-1544320..		1042046	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.....	
			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.....	
			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.....	
			23-1675796..				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..				Risiko Management Corporation.....	DE.....	NIA.....	APU Holding Company.....	Ownership.....	100.000	American Financial Group, Inc.....	N.....	
			31-0823725..				Dixie Terminal Corporation.....	OH.....	NIA.....	American Financial Group, Inc.....	Ownership.....	100.000	American Financial Group, Inc.....	N.....	
			98-0606803..				GAI Holding Bermuda Ltd.....	BMU.....	NIA.....	American Financial Group, Inc.....	Ownership.....	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.....	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

Q12.1

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16						
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*						
			98-0412245				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.....							
							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 A/S.....	DNK.....	NIA.....	Neon Holdings (U.K.) Limited.....	Ownership.....	89.425	American Financial Group, Inc.....	N.....							
							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.....	23.400		N.....	6.....						
			GAI Australia Pty Ltd.....				AUS.....	NIA.....	Neon Employee Ownership LLC.....	Ownership.....	100.000	American Financial Group, Inc.....	N.....	6.....							
			Great American Financial Resources, Inc.....				DE.....	NIA.....	American Financial Group, Inc.....	Ownership.....	100.000	American Financial Group, Inc.....	N.....	1.....							
			AAG Insurance Agency, Inc.....				KY.....	NIA.....	Great American Financial Resources, Inc.....	Ownership.....	100.000	American Financial Group, Inc.....	N.....								
			Ceres Group, Inc.....				DE.....	NIA.....	Great American Financial Resources, Inc.....	Ownership.....	100.000	American Financial Group, Inc.....	N.....								
			Continental General Corporation.....				NE.....	NIA.....	Ceres Group, Inc.....	Ownership.....	100.000	American Financial Group, Inc.....	N.....								
			QQAgency of Texas, Inc.....				TX.....	NIA.....	Ceres Group, Inc.....	Ownership.....	100.000	American Financial Group, Inc.....	N.....								
			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.....	
									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.....	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

Q12.2

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

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

Q12.3

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
0084	American Financial Group, Inc.	22179...	20-5546054...				Safety Claims & Litigation Services, LLC.....	MT.....	NIA.....	National Interstate Corporation.....	Ownership.....	...100.000	American Financial Group, Inc.....	N.....	
			46-4570914...				Safety, Claims and Litigation Services, LLC.....	OH.....	NIA.....	National Interstate Corporation.....	Ownership.....	...100.000	American Financial Group, Inc.....	N.....	
			95-2801326...				Republic Indemnity Company of America.....	CA.....	IA.....	Great American Holding, Inc.....	Ownership.....	...100.000	American Financial Group, Inc.....	N.....	
	American Financial Group, Inc.	43753...	31-1054123...				Republic Indemnity Company of California.....	CA.....	IA.....	Republic Indemnity Company of America.....	Ownership.....	...100.000	American Financial Group, Inc.....	N.....	
			59-1683711...				Summit Consulting, LLC.....	FL.....	NIA.....	Great American Holding, Inc.	Ownership.....	...100.000	American Financial Group, Inc.....	N.....	
			59-3385208...				Heritage Summit Healthcare, LLC.....	FL.....	NIA.....	Summit Consulting, LLC.....	Ownership.....	...100.000	American Financial Group, Inc.....	N.....	
			82-2462705...				Summit Real Estate Holdings, LLC.....	FL.....	NIA.....	Summit Consulting, LLC.....	Ownership.....	...100.000	American Financial Group, Inc.....	N.....	
			59-3409855...				Summit Holding Southeast, Inc.....	FL.....	NIA.....	Great American Holding, Inc.	Ownership.....	...100.000	American Financial Group, Inc.....	N.....	
	American Financial Group, Inc.	10701...	59-1835212...				Bridgefield Employers Insurance Company.....	FL.....	IA.....	Summit Holding Southeast, Inc.....	Ownership.....	...100.000	American Financial Group, Inc.....	N.....	
	American Financial Group, Inc.	10335...	59-3269531...				Bridgefield Casualty Insurance Company.....	FL.....	IA.....	Bridgefield Employers Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc.....	N.....	
	American Financial Group, Inc.	16691...	31-0501234...				Great American Insurance Company.....	OH.....	IA.....	American Financial Group, Inc.....	Ownership.....	...100.000	American Financial Group, Inc.....	N.....	
							American Empire Surplus Lines Insurance Company	DE.....	IA.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc.....	N.....	
	American Financial Group, Inc.	37990...	31-0973761...				American Empire Insurance Company.....	OH.....	IA.....	American Empire Surplus Lines Insurance Company	Ownership.....	...100.000	American Financial Group, Inc.....	N.....	
			59-1671722...				American Empire Underwriters, Inc.....	TX.....	NIA.....	American Empire Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc.....	Y.....	
			31-1463075...				American Signature Underwriters, Inc.....	OH.....	NIA.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc.....	Y.....	
			59-2840291...				Brothers Property Corporation.....	OH.....	NIA.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc.....	Y.....	
			25-1754638...				Brothers Pennsylvanian Corporation.....	PA.....	NIA.....	Brothers Property Corporation.....	Ownership.....	...100.000	American Financial Group, Inc.....	N.....	
			59-2840294...				Brothers Property Management Corporation.....	OH.....	NIA.....	Brothers Property Corporation.....	Ownership.....	...100.000	American Financial Group, Inc.....	N.....	
			20-4498054...				Crescent Centre Apartments.....	OH.....	NIA.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc.....	N.....	1.....
			31-1277904...				Crop Managers Insurance Agency, Inc.....	KS.....	NIA.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc.....	Y.....	
			31-0589001...				Dempsey & Siders Agency, Inc.....	OH.....	NIA.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc.....	Y.....	
			31-1341668...				Eden Park Insurance Brokers, Inc.....	CA.....	NIA.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc.....	Y.....	
							El Aguila, Compañía de Seguros, S.A. de C.V..	MEX.....	IA.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc.....	Y.....	
							Financidora de Primas Condor, S.A. de C.V...	MEX.....	NIA.....	El Aguila, Compañía de Seguros, S.A. de C.V.	Ownership.....	99.000	American Financial Group, Inc.....	N.....	
			39-1404033...				Farmers Crop Insurance Alliance, Inc.....	KS.....	NIA.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc.....	Y.....	
			13-3628555...				FCIA Management Company, Inc.....	NY.....	NIA.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc.....	Y.....	
							Foreign Credit Insurance Association.....	NY.....	OTH.....	Great American Insurance Company.....	Management....		American Financial Group, Inc.....	N.....	3.....
			81-0814136...				GAI Mexico Holdings, LLC.....	DE.....	NIA.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc.....	N.....	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

Q12.4

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)	*
			31-1753938..				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.....	
			31-1293064..				Professional Risk Brokers, Inc.....	IL.....	NIA.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc.....	...Y.....	
			31-0686194..				One East Fourth, Inc.....	OH.....	NIA.....	American Financial Group, Inc.....	Ownership.....	...100.000	American Financial Group, Inc.....	...N.....	
			31-0883227..				Pioneer Carpet Mills, Inc.....	OH.....	NIA.....	American Financial Group, Inc.....	Ownership.....	...100.000	American Financial Group, Inc.....	...N.....	
			31-1119320..				TEJ Holdings, Inc.....	OH.....	NIA.....	American Financial Group, Inc.....	Ownership.....	...100.000	American Financial Group, Inc.....	...N.....	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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

Asterisk	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 Ownershp 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			Prior Year to Date Direct Loss Percentage
	1 Direct Premiums Earned	2 Direct Losses Incurred	3 Direct Loss Percentage	
1. Fire.....	11,884	2,880	24.234	
2. Allied lines.....	8,313	2,006	24.130	7.083
3. Farmowners multiple peril.....			0.000	
4. Homeowners multiple peril.....			0.000	
5. Commercial multiple peril.....	1,108,255	431,783	38.961	46.849
6. Mortgage guaranty.....			0.000	
8. Ocean marine.....		3,077	0.000	
9. Inland marine.....	2,441,872	(693,666)	(28.407)	41.495
10. Financial guaranty.....			0.000	
11.1. Medical professional liability - occurrence.....			0.000	
11.2. Medical professional liability - claims-made.....			0.000	
12. Earthquake.....		(3,609)	0.000	
13. Group accident and health.....			0.000	
14. Credit accident and health.....			0.000	
15. Other accident and health.....	11,032	(552,814)	(5,010.936)	616.442
16. Workers' compensation.....	47,544,220	18,286,893	38.463	53.065
17.1. Other liability-occurrence.....	18,055,918	10,036,516	55.586	125.070
17.2. Other liability-claims made.....	393,563	351,250	89.249	51.569
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.....	566,220	(359,553)	(63.500)	63.423
19.3, 19.4. Commercial auto liability.....	125,708,671	101,446,727	80.700	72.979
21. Auto physical damage.....	28,489,837	13,171,816	46.233	51.715
22. Aircraft (all perils).....			0.000	
23. Fidelity.....			0.000	
24. Surety.....	15,187	4,824	31.767	25.352
26. Burglary and theft.....	801	(4,916)	(613.905)	26.088
27. Boiler and machinery.....	36,720	(89,593)	(243.987)	366.985
28. Credit.....			0.000	
29. International.....			0.000	
30. Warranty.....			0.000	
31. Reinsurance-nonproportional assumed property.....	XXX	XXX	XXX	XXX
32. Reinsurance-nonproportional assumed liability.....	XXX	XXX	XXX	XXX
33. Reinsurance-nonproportional assumed financial lines.....	XXX	XXX	XXX	XXX
34. Aggregate write-ins for other lines of business.....	0	0	0.000	
35. Totals.....	224,392,494	142,033,620	63.297	70.354
DETAILS OF WRITE-INS				
3401.			0.000	
3402.			0.000	
3403.			0.000	
3498. Sum. of remaining write-ins for Line 34 from overflow page.....	0	0	0.000	XXX
3499. Totals (Lines 3401 thru 3403 plus 3498) (Line 34).....	0	0	0.000	

PART 2 - DIRECT PREMIUMS WRITTEN

Lines of Business	1 Current Quarter	2 Current Year to Date	3 Prior Year Year to Date
1. Fire.....	5,024	11,381	5,553
2. Allied lines.....	3,080	9,460	658,431
3. Farmowners multiple peril.....			
4. Homeowners multiple peril.....			
5. Commercial multiple peril.....	668,910	1,135,903	1,060,765
6. Mortgage guaranty.....			
8. Ocean marine.....			
9. Inland marine.....	1,456,142	3,195,409	2,853,394
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.....	(3,414)	(3,414)	(935)
16. Workers' compensation.....	19,467,647	36,320,743	30,427,939
17.1. Other liability-occurrence.....	10,665,735	24,344,041	27,858,514
17.2. Other liability-claims made.....	400,271	593,482	567,305
17.3. Excess workers' compensation.....			
18.1. Products liability-occurrence.....			
18.2. Products liability-claims made.....			
19.1 19.2. Private passenger auto liability.....	(10,818)	(49,030)	1,555,686
19.3 19.4. Commercial auto liability.....	85,744,738	163,125,051	136,530,829
21. Auto physical damage.....	19,660,888	36,429,715	40,229,747
22. Aircraft (all perils).....			
23. Fidelity.....			
24. Surety.....	21,300	25,400	24,950
26. Burglary and theft.....	690	2,469	924
27. Boiler and machinery.....	15,791	31,394	29,026
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.....	138,095,983	265,172,004	241,802,129
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	31,586	65	31,651	62,209	88	87,297	149,594	12,317	(17,169)	(4,852)
2. 2016.....	35,418	68,331	103,749	12,342	113	12,455	32,997	163	58,134	91,294	9,921	(9,921)	0
3. Subtotals 2016 + Prior.....	116,896	172,950	289,846	43,928	178	44,106	95,206	251	145,431	240,888	22,238	(27,090)	(4,852)
4. 2017.....	40,180	115,264	155,444	27,019	2,308	29,327	40,438	952	84,728	126,118	27,277	(27,276)	1
5. Subtotals 2017 + Prior.....	157,076	288,214	445,290	70,947	2,486	73,433	135,644	1,203	230,159	367,006	49,515	(54,366)	(4,851)
6. 2018.....	XXX	XXX	XXX	XXX	14,095	14,095	XXX	21,204	69,192	90,396	XXX	XXX	XXX
7. Totals.....	157,076	288,214	445,290	70,947	16,581	87,528	135,644	22,407	299,351	457,402	49,515	(54,366)	(4,851)
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. ....31.5 %	2. ....(18.9)%	3. ....(1.1)%
													Col. 13, Line 7 Line 8
													4.(1.6)%

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

Explanation:

1.

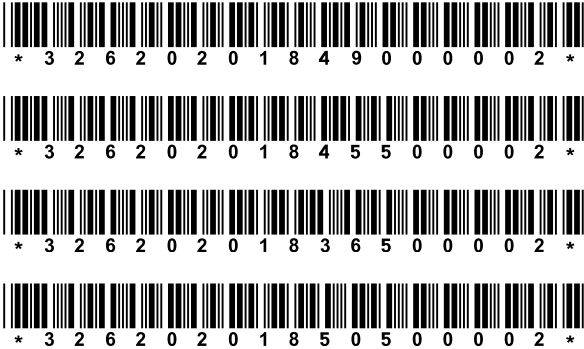
The data for this supplement is not required to be filed.
2.

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

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

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

Bar Code:



National Interstate Insurance Company

Overflow Page for Write-Ins

Additional Write-ins for Assets:

	Current Statement Date			4 December 31, Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
2504. Commission receivable.....	630,740	1,412	629,328	644,781
2597. Summary of remaining write-ins for Line 25.....	630,740	1,412	629,328	644,781

National Interstate Insurance Company

SCHEDULE A - VERIFICATION

Real Estate

	1	2
	Year to Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	30,658,389	18,627,795
2. Cost of acquired:		
2.1 Actual cost at time of acquisition.....	7,920,883	12,444,432
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.....	320,218	640,748
9. Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8).....	38,379,913	30,658,389
10. Deduct total nonadmitted amounts.....		
11. Statement value at end of current period (Line 9 minus Line 10).....	38,379,913	30,658,389

SCHEDULE B - VERIFICATION

Mortgage Loans

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

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

	1	2
	Year to Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	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.....	938,837	2,861,518
3. Capitalized deferred interest and other.....		
4. Accrual of discount.....		
5. Unrealized valuation increase (decrease).....	(182,444)	(2,878,963)
6. Total gain (loss) on disposals.....	1,147,558	9,355,062
7. Deduct amounts received on disposals.....	2,481,670	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).....	19,845,947	20,423,666
12. Deduct total nonadmitted amounts.....		
13. Statement value at end of current period (Line 11 minus Line 12).....	19,845,947	20,423,666

SCHEDULE D - VERIFICATION

Bonds and Stocks

	1	2
	Year to Date	Prior Year Ended December 31
1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year.....	921,478,118	939,938,944
2. Cost of bonds and stocks acquired.....	139,656,205	226,310,314
3. Accrual of discount.....	1,736,356	2,726,176
4. Unrealized valuation increase (decrease).....	6,458,953	(6,621,884)
5. Total gain (loss) on disposals.....	206,027	2,915,336
6. Deduct consideration for bonds and stocks disposed of.....	88,621,248	236,649,998
7. Deduct amortization of premium.....	1,762,442	4,991,068
8. Total foreign exchange change in book/adjusted carrying value.....		
9. Deduct current year's other-than-temporary impairment recognized.....	619,098	2,149,701
10. Total investment income recognized as a result of prepayment penalties and/or acceleration fees.....	266,330	
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7-8-9+10).....	978,799,200	921,478,118
12. Deduct total nonadmitted amounts.....	694,999	539,589
13. Statement value at end of current period (Line 11 minus Line 12).....	978,104,201	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

	1	2	3	4	5	6	7	8
NAIC Designation	Book/Adjusted Carrying Value Beginning of Current Quarter	Acquisitions During Current Quarter	Dispositions During Current Quarter	Non-Trading Activity During Current Quarter	Book/Adjusted Carrying Value End of First Quarter	Book/Adjusted Carrying Value End of Second Quarter	Book/Adjusted Carrying Value End of Third Quarter	Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. NAIC 1 (a).....	657,495,743	38,359,613	32,661,336	137,646	657,495,743	663,331,665		617,355,599
2. NAIC 2 (a).....	89,469,569	6,577,532	9,229,188	2,305,417	89,469,569	89,123,330		79,082,177
3. NAIC 3 (a).....	8,453,248		1,534,146	(1,764,746)	8,453,248	5,154,356		7,964,153
4. NAIC 4 (a).....	1,413,305		472,231	(473,935)	1,413,305	467,138		1,545,468
5. NAIC 5 (a).....	1,022,791	4,530	501,598	290,163	1,022,791	815,886		1,817,016
6. NAIC 6 (a).....	575,000			(0)	575,000	575,000		0
7. Total Bonds.....	758,429,655	44,941,675	44,398,499	494,544	758,429,655	759,467,375	0	707,764,412
PREFERRED STOCK								
8. NAIC 1.....	3,075,202			(14,444)	3,075,202	3,060,758		3,151,645
9. NAIC 2.....	11,758,377			(100,975)	11,758,377	11,657,403		8,935,630
10. NAIC 3.....	2,597,050			(8)	2,597,050	2,597,042		3,292,783
11. NAIC 4.....						0		
12. NAIC 5.....	140,253				140,253	140,253		140,253
13. NAIC 6.....	9,775				9,775	9,775		9,775
14. Total Preferred Stock.....	17,580,656	0	0	(115,426)	17,580,656	17,465,230	0	15,530,086
15. Total Bonds and Preferred Stock.....	776,010,312	44,941,675	44,398,499	379,118	776,010,312	776,932,605	0	723,294,498

(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 \$.....0; NAIC 2 \$.....1,488,160; 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.....	1,488,160	XXX.....	1,480,350	36,563	.....

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.....	8,210	75
4. Unrealized valuation increase (decrease).....	.....	.....
5. Total gain (loss) on disposals.....	.....	.....
6. Deduct consideration received on disposals.....	2,000,305	206,112,186
7. Deduct amortization of premium.....	1,095	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).....	1,488,160	0
11. Deduct total nonadmitted amounts.....	.....	.....
12. Statement value at end of current period (Line 10 minus Line 11).....	1,488,160	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	2
	Year To Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	70,512,903	
2. Cost of cash equivalents acquired.....	77,536,953	156,117,944
3. Accrual of discount.....		
4. Unrealized valuation increase (decrease).....		
5. Total gain (loss) on disposals.....		
6. Deduct consideration received on disposals.....	132,894,314	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).....	15,155,542	70,512,903
11. Deduct total nonadmitted amounts.....		
12. Statement value at end of current period (Line 10 minus Line 11).....	15,155,542	70,512,903

SCHEDULE A - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Description of Property	City	State	Date Acquired	Name of Vendor	Actual Cost at Time of Acquisition	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Additional Investment Made After Acquisition
Acquired by Purchase								
Land and Office Building - Construction in Progress.....	Richfield.....	OH..	04/15/2018....	Snavely Building Co.....	1,020,321	.....	.....1,020,321	.....
Land and Office Building - Construction in Progress.....	Richfield.....	OH..	04/15/2018....	Jamco Voice and Data Communications.....	21,342	.....	.....21,342	.....
Land and Office Building - Construction in Progress.....	Richfield.....	OH..	05/15/2018....	Jamco Voice and Data Communications.....	19,257	.....	.....19,257	.....
Land and Office Building - Construction in Progress.....	Richfield.....	OH..	05/15/2018....	Snavely Building Co.....	1,968,690	.....	.....1,968,690	.....
Land and Office Building - Construction in Progress.....	Richfield.....	OH..	05/15/2018....	Cicogna Electric and Sign Co.....	3,110	.....	.....3,110	.....
Land and Office Building - Construction in Progress.....	Richfield.....	OH..	06/15/2018....	Jamco Voice and Data Communications.....	14,670	.....	.....14,670	.....
Land and Office Building - Construction in Progress.....	Richfield.....	OH..	06/15/2018....	Ritenour Group.....	33,702	.....	.....33,702	.....
Land and Office Building - Construction in Progress.....	Richfield.....	OH..	06/15/2018....	Snavely Building Co.....	476,406	.....	.....476,406	.....
Land and Office Building - Construction in Progress.....	Richfield.....	OH..	06/15/2018....	Gardiner.....	29,550	.....	.....29,550	.....
0199999. Totals.....					3,587,047	0	3,587,047	0
0399999. Totals.....					3,587,047	0	3,587,047	0

SCHEDULE A - PART 3

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

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

NONE

SCHEDULE B - PART 2

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

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

NONE

SCHEDULE B - PART 3

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

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

NONE

SCHEDULE BA - PART 2

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

1	2		Location		5	6	7	8	9	10	11	12	13
			3	4									
CUSIP Identification	Name or Description		City	State	Name of Vendor or General Partner	NAIC Designation	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made after Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Affiliated													
000000 00 0	FORT WASHINGTON PRIVATE EQUITY OPPORTUNITIES FUND III, LP.....		CINCINNATI.....	OH...	FORT WASHINGTON INVESTMENT ADVISORS, INC.....		06/30/2014....	1	.....	.....475,000	.....	.....1,300,000	3.470
000000 00 0	Primus Capital Fund VII LP.....		Cleveland.....	OH...	Primus Capital Fund VII, LP.....		12/31/2012....	1	.....	.....88,837	.....	.....908,052	2.600
1699999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Affiliated.....									0	563,837	0	2,208,052	XXX.....
4599999. Subtotal - Affiliated.....									0	563,837	0	2,208,052	XXX.....
4699999. Totals.....									0	563,837	0	2,208,052	XXX.....

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Changes in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V. (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated																			
000000 00 0	CF Special Situation Fund I, LP.....	Cleveland.....	OH.	Clutterbuck Funds LLC.....	08/30/2006	04/09/2018	1,570,596	(921,819)	.....	.....	.....	.....(921,819)	.....	.....648,777	916,382	.....	.....916,382	916,382	.....
1399999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated.....							1,570,596	(921,819)	0	0	0	(921,819)	0	648,777	916,382	0	916,382	916,382	0
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Affiliated																			
000000 00 0	Primus Capital Fund VII LP.....	Cleveland.....	OH.	Primus Capital Fund VII, LP.....	12/31/2012	04/10/2018	9,729,059	715,283	.....	.....	.....	.....715,283	.....	.....9,758,650	790,695	.....	.....16,166	16,166	.....
1699999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Affiliated.....							9,729,059	715,283	0	0	0	715,283	0	9,758,650	790,695	0	16,166	16,166	0
4499999. Subtotal - Unaffiliated.....							1,570,596	(921,819)	0	0	0	(921,819)	0	648,777	916,382	0	916,382	916,382	0
4599999. Subtotal - Affiliated.....							9,729,059	715,283	0	0	0	715,283	0	9,758,650	790,695	0	16,166	16,166	0
4699999. Totals.....							11,299,655	(206,536)	0	0	0	(206,536)	0	10,407,427	1,707,077	0	932,548	932,548	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. Special Revenue and Special Assessment											
45201Y	S5 7	IL HSG DEV A1 4.00 8/01/2048.....		06/01/2018.....	MORGAN STANLEY.....			2,103,560	2,000,000		1FE.....
64613A	AC 6	NJ ST HSG & MTGE SF A 4.50 10/01/2048.....		06/15/2018.....	RBC CAPITAL MARKETS.....			1,071,880	1,000,000		1FE.....
3199999. Total - Bonds - U.S. Special Revenue and Special Assessments.....								3,175,440	3,000,000	0	XXX.....
Bonds - Industrial and Miscellaneous											
00436M	AA 3	AALLC 2018-1 A ABS SSNR 3.87 12/02/2033.....		06/13/2018.....	DEUTSCHE BANK.....			749,811	750,000		1FE.....
03027W	AJ 1	AMERICAN TOWER TRUST 3.07 03/15/2023.....		06/11/2018.....	BARCLAYS CAPITAL.....			1,948,240	2,000,000	4,776	1FE.....
05352P	AA 5	AVNT 2018-A A ABS SSNR 3.09 06/15/2021.....		05/22/2018.....	JP MORGAN SECURITIES INC.....			999,975	1,000,000		1FE.....
14913Q	2L 2	CATERPILLAR FINL 3.45 05/15/2023.....		05/09/2018.....	BANC OF AMERICA SECURITIES.....			1,998,640	2,000,000		1FE.....
15672R	AA 3	CERB 2018-3A A CLO SSNR FLT 07/15/2030.....	C.....	06/29/2018.....	WELLS FARGO BROKERAGE SERVICES.....			500,000	500,000		1FE.....
17181C	AA 6	CIMLT 2018-1A A ABS SNR FLT 03/20/2043.....		05/15/2018.....	SANDLER & O'NEIL PARTNERS.....			700,000	700,000		1FE.....
19423D	AB 6	CASL 2018-A A2 ABS SSNR 4.13 12/26/2047.....		06/12/2018.....	BARCLAYS CAPITAL.....			1,499,329	1,500,000		1FE.....
22549U	AA 3	CSABS 2018-LD1 A ABS SSNR 3.42 07/25/24.....		06/22/2018.....	CS FIRST BOSTON.....			1,999,933	2,000,000		1FE.....
22822R	BF 6	CROWN CASTLE TOWERS 3.72 07/15/2023.....		06/26/2018.....	MORGAN STANLEY.....			1,000,000	1,000,000		1FE.....
25755T	AJ 9	DPABS 2018-1A A2I ABS SSNR 4.116 07/48.....		04/18/2018.....	GUGGENHEIM CAPITAL MARKET.....			1,000,000	1,000,000		2AM.....
26208L	AC 2	HONK 2018-1A A2 ABS SNR 4.739 04/20/2048.....		04/17/2018.....	BARCLAYS CAPITAL.....			1,000,000	1,000,000		2AM.....
26827E	AA 3	ECAF 2015-1A A1 ABS SSNR 3.473 06/15/40.....	C.....	06/26/2018.....	CANTOR FITZGERALD & CO.....			527,327	531,730	667	1FE.....
28852L	AA 1	ECLO 2018-3A A1 CLO SSNR FLT 07/20/2030.....	C.....	06/06/2018.....	CITIGROUP.....			1,500,000	1,500,000		1FE.....
28852L	AE 3	ECLO 2018-3A A2 CLO SSNR 4.482 07/20/30.....	C.....	06/06/2018.....	CITIGROUP.....			2,000,000	2,000,000		1FE.....
299670	AC 3	XAN 2018-RSO6 B CLO SNR FLT 06/15/2035.....		06/07/2018.....	WELLS FARGO BROKERAGE SERVICES.....			800,000	800,000		1FE.....
34960J	BC 8	FCO 2015-6A BFR CLO MEZ 4.95 07/10/2030.....	C.....	06/29/2018.....	NATIXIS.....			1,000,000	1,000,000		1FE.....
34961P	AE 0	FCBSL 2017-2A B2 CLO MEZ 3.95 07/11/2030.....		06/19/2018.....	CS FIRST BOSTON.....			982,500	1,000,000	17,665	1FE.....
36255C	AC 3	GPMT 2018-FL1 AS CLO SNR FLT 12/19/2035.....		04/26/2018.....	WELLS FARGO BROKERAGE SERVICES.....			1,000,000	1,000,000		1FE.....
381362	AL 6	GTCOP 2012-1A A2R CDO SSNR 4.604 06/34.....		06/08/2018.....	WELLS FARGO BROKERAGE SERVICES.....			1,999,952	2,000,000		1FE.....
411707	AB 8	HNGRY 2018-1A AI ABS SNR 4.25 06/21/2048.....		05/23/2018.....	BARCLAYS CAPITAL.....			1,000,000	1,000,000		2AM.....
411707	AD 4	HNGRY 2018-1A AII ABS SNR 4.959 06/21/48.....		05/23/2018.....	BARCLAYS CAPITAL.....			1,000,000	1,000,000		2AM.....
56577D	AJ 5	MRNON 2018-1A A2 CLO SSNR 4.363 04/15/30.....		04/20/2018.....	WELLS FARGO BROKERAGE SERVICES.....			999,628	1,000,000		1FE.....
64829T	AB 7	NZES 2018-FNT1 B ABS SNR 3.91 05/25/2023.....		05/14/2018.....	CS FIRST BOSTON.....			1,999,839	2,000,000		1FE.....
67108L	BE 2	OZLM 2014-6A A2BS CLO MEZ 4.49 04/17/31.....		04/11/2018.....	BANC OF AMERICA SECURITIES.....			1,000,000	1,000,000		1FE.....
71424#	AA 3	PERMIAN HOLDCO 2 14.00 10/15/2021.....		06/30/2018.....	Capitalized Interest.....			2,983	2,983		5*GI.....
714244	ZZ 6	PERMIAN DD 14.00 10/15/2021.....		06/30/2018.....	Capitalized Interest.....			1,536	1,536		5*GI.....
714244	ZZ 6	PERMIAN DD 14.00 10/15/2021.....		03/31/2018.....	Capitalized Interest.....			11	11		5*GI.....
75574W	AC 1	RCMT 2018-FL2 B CLO MEZ FLT 06/25/2035.....	C.....	06/15/2018.....	JP MORGAN SECURITIES INC.....			1,000,000	1,000,000		1FE.....
803169	AQ 4	SRANC 2014-3A AFR CLO SSNR 4.088 06/30.....		04/30/2018.....	JEFFERIES & CO.....			2,000,000	2,000,000		1FE.....
85572R	AA 7	STARR 2018-1 A ABS SSNR 4.089 05/15/2043.....	C.....	06/15/2018.....	DEUTSCHE BANK.....			990,760	1,000,000		1FE.....
90352W	AA 2	STEAM 2018-1 A1 ABS 3.783 04/25/48.....		05/02/2018.....	DEUTSCHE BANK.....			1,999,998	2,000,000		1FE.....
92343V	EQ 3	VERIZON COMM INC 4.329 09/21/28.....		06/21/2018.....	Exchanged.....			2,577,532	2,610,000		2FE.....
96033W	AA 6	WESTR 2018-1A A ABS SSNR 3.38 12/20/2031.....		04/19/2018.....	AMHERST SECURITIES CORP.....			998,242	1,000,000		1FE.....
96033W	AB 4	WESTR 2018-1A B ABS SNR 3.58 12/20/2031.....		04/19/2018.....	AMHERST SECURITIES CORP.....			1,990,000	2,000,000		1FE.....
98875N	AJ 4	ZAIS9 2018-2A B2 CLO MEZ 4.834 07/20/31.....	C.....	06/19/2018.....	JP MORGAN SECURITIES INC.....			1,000,000	1,000,000		1FE.....
3899999. Total - Bonds - Industrial and Miscellaneous.....								41,766,235	41,896,261	23,108	XXX.....
8399997. Total - Bonds - Part 3.....								44,941,675	44,896,261	23,108	XXX.....
8399999. Total - Bonds.....								44,941,675	44,896,261	23,108	XXX.....
Common Stocks - Industrial and Miscellaneous											
172967	42 4	CITIGROUP INC.....		05/03/2018.....	SANDLER & O'NEIL PARTNERS.....		250.000	16,741	XXX		L.....
172967	42 4	CITIGROUP INC.....		05/04/2018.....	SANDLER & O'NEIL PARTNERS.....		360.000	24,410	XXX		L.....
9099999. Total - Common Stocks - Industrial and Miscellaneous.....								41,151	XXX	0	XXX.....

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)
9799997.	Total - Common Stocks - Part 3.....					41,151	XXX	0	XXX.....
9799999.	Total - Common Stocks.....					41,151	XXX	0	XXX.....
9899999.	Total - Preferred and Common Stocks.....					41,151	XXX	0	XXX.....
9999999.	Total - Bonds, Preferred and Common Stocks.....					44,982,825	XXX	23,108	XXX.....

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

SCHEDULE D - PART 4

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

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
											11	12	13	14	15							
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
92812V	MA	1		06/25/2018.	MBS Paydown.....		79,957	79,957	79,957	79,954	.....	.....(58)	.....	.....(58)	.....	.....79,957	.....	.....	.....0	1,014	11/25/2039.	1FE.....
93978T	MA	4		06/01/2018.	Partial Call @ 100.00.....		40,000	40,000	41,719	38,300	.....	.....(529)	.....	.....(529)	.....	.....40,000	.....	.....	.....0	900	06/01/2032.	1FE.....
93978T	VD	8		06/01/2018.	Paydown.....		50,000	50,000	52,878	52,296	.....	.....(292)	.....	.....(292)	.....	.....50,000	.....	.....	.....0	891	12/01/2046.	1FE.....
3199999. Total - Bonds - U.S. Special Revenue and Special Assessments.							6,164,862	6,164,862	6,409,210	6,289,873	0	(47,399)	0	(47,399)	0	6,164,862	0	0	0	89,243	XXX	XXX

Bonds - Industrial and Miscellaneous

000366	AA	2	AASET 2017-1A A ABS SNR 3.967 05/16/2042	..	06/16/2018.	MBS Paydown.....	.....	.....22,700	22,700	22,700	22,700	.....	.....	.....0	.....	.....22,700	.....	.....	.....0	375	05/16/2042.	1FE.....
001406	AA	5	DCAL 2015-1A A1 ABS SEQ SNR 4.213 02/40	..	06/15/2018.	MBS Paydown.....	.....	.....45,303	45,303	45,303	45,303	.....	.....	.....0	.....	.....45,303	.....	.....	.....0	925	02/15/2040.	1FE.....
007036	GS	9	ARMT 2005-2 2A1 SEQ CSTR 06/25/2035	..	06/25/2018.	MBS Paydown.....	.....	.....8,979	8,979	8,401	8,384	231	.....	.....231	.....	.....8,979	.....	.....	.....0	166	06/25/2035.	1FM.....
009088	AB	1	AIR CANADA 2015-2A 4.125 12/15/2027...	..	06/15/2018.	Sinking Fund Redemption.....	.....	.....12,055	12,055	12,055	12,055	.....	.....	.....0	.....	.....12,055	.....	.....	.....0	249	12/15/2027.	1FE.....
009503	AB	9	AIRSP 2007-1A G2 ABS SNR FLT 06/15/2032	C	06/15/2018.	MBS Paydown.....	.....	.....51,560	51,560	44,599	46,618	3,369	.....	.....3,369	.....	.....51,560	.....	.....	.....0	365	06/15/2032.	1FE.....
01448Q	AA	8	ALESC 4A A1 CDO SSNR FLT 07/30/2034	..	04/30/2018.	MBS Paydown.....	.....	.....108,945	108,945	92,501	89,626	24,674	.....	.....24,674	.....	.....108,945	.....	.....	.....0	1,129	07/30/2034.	1FE.....
02149M	AB	5	CWALT 2007-J1 1A2 SEQ 5.75 03/25/2037	..	06/25/2018.	MBS Paydown.....	.....	.....39,375	39,375	34,226	31,254	1,835	.....	.....1,835	.....	.....39,375	.....	.....	.....0	1,052	03/25/2037.	1FM.....
02149M	AB	5	CWALT 2007-J1 1A2 SEQ 5.75 03/25/2037	..	06/25/2018.	Pass-Through Loss.....	.....	.....	.....276	86	.....	.....	.....	.....0	.....	.....78	.....	.....(78)	(78)	.....	03/25/2037.	1FM.....
02666B	AA	4	AH4R 2015-SFR2 A ABS SSNR 3.732 10/17/45	..	06/17/2018.	MBS Paydown.....	.....	.....4,656	4,656	4,656	4,655	(1)	.....	.....(1)	.....	.....4,656	.....	.....	.....0	71	10/17/2045.	1FE.....
03235T	AA	5	ACEF 2014-1A A ABS 8.00 12/20/24.....	..	06/20/2018.	MBS Paydown.....	.....	.....6,470	6,470	6,470	6,470	.....	.....	.....0	.....	.....6,470	.....	.....	.....0	220	12/20/2024.	1AM.....
03766K	AA	1	AASET 2016-1A A ABS SNR 4.875 03/17/2036	..	06/15/2018.	MBS Paydown.....	.....	.....22,633	22,633	22,311	22,404	155	.....	.....155	.....	.....22,633	.....	.....	.....0	484	03/17/2036.	1FE.....
038779	AA	2	ARBYS 2015-1A A2 ABS SEQ SNR 4.969 10/45	..	04/30/2018.	MBS Paydown.....	.....	.....1,250	1,250	1,250	1,250	.....	.....	.....0	.....	.....1,250	.....	.....	.....0	31	10/30/2045.	2AM.....
04544N	AD	6	ABSHE 2006-HE6 A4 SEQ SNR FLT 11/25/2036	..	06/25/2018.	MBS Paydown.....	.....	.....26,402	26,402	22,178	23,819	177	.....	.....177	.....	.....26,402	.....	.....	.....0	206	11/25/2036.	1FM.....
05352N	AA	0	AVNT 2017-A A ABS SSNR 2.41 03/15/2021	..	06/15/2018.	MBS Paydown.....	.....	.....272,415	272,415	272,401	272,409	9	.....	.....9	.....	.....272,415	.....	.....	.....0	2,700	03/15/2021.	1FE.....
05584A	AA	8	HGVGI 2017-1A A ABS SNR 2.94 05/25/2029	..	06/25/2018.	MBS Paydown.....	.....	.....31,733	31,733	31,725	31,725	3	.....	.....3	.....	.....31,733	.....	.....	.....0	398	05/25/2029.	1FE.....
05605G	AA	0	----- 11/48	..	06/15/2018.	MBS Paydown.....	.....	.....167,572	167,572	167,570	167,479	(110)	.....	.....(110)	.....	.....167,572	.....	.....	.....0	2,844	11/15/2048.	1FE.....
059475	AG	8	BOAA 2007-2 2A2 NAS SSNR 6.00 06/25/37	..	06/25/2018.	MBS Paydown.....	.....	.....17,024	17,024	14,116	11,190	(869)	.....	.....(869)	.....	.....17,024	.....	.....	.....0	422	06/25/2037.	1FM.....
059475	AG	8	BOAA 2007-2 2A2 NAS SSNR 6.00 06/25/37	..	06/25/2018.	Pass-Through Loss.....	.....	.....	.....6,407	.....	.....	.....	.....	.....0	.....	.....(175)	.....	.....175	175	.....	06/25/2037.	1FM.....
05950M	AJ	9	BAFC 2006-G 3A3 PT SSUP FLT 07/20/2036	..	06/20/2018.	MBS Paydown.....	.....	.....37,057	37,057	35,528	35,698	202	.....	.....202	.....	.....37,057	.....	.....	.....0	588	07/20/2036.	1FM.....
059522	AA	0	BAFC 2007-C 6A1 SEQ SSNR FLT 05/20/2047	..	06/20/2018.	MBS Paydown.....	.....	.....52,895	52,895	45,489	46,607	4,559	.....	.....4,559	.....	.....52,895	.....	.....	.....0	431	05/20/2047.	1FM.....
059522	AU	6	BAFC 2007-C 1A2 PT SSNR FLT 05/20/2036	..	06/20/2018.	MBS Paydown.....	.....	.....43,744	43,744	40,128	39,338	3,129	.....	.....3,129	.....	.....43,744	.....	.....	.....0	717	05/20/2036.	1FM.....
059522	AU	6	BAFC 2007-C 1A2 PT SSNR FLT 05/20/2036	..	06/20/2018.	Pass-Through Loss.....	.....	.....	.....2,450	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....0	.....	05/20/2036.	1FM.....
07384M	S7	8	BSARM 2004-5 2A SEQ SNR FLT 07/25/2034	..	06/25/2018.	MBS Paydown.....	.....	.....37,543	37,543	37,707	37,638	(61)	.....	.....(61)	.....	.....37,543	.....	.....	.....0	605	07/25/2034.	1FM.....

SCHEDULE D - PART 4

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

QE05.7

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
				Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	11	12	13	14	15	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)
QE05.7	CUSIP Identification	Description	F o r e i g n																			
	25755T AD 2	DPABS 2015-1A A2I ABS SNR 3.484 10/25/45	..	04/25/2018.	MBS Paydown.....		5,000	5,000	5,000	5,000	.....	.....	.....	.....0	.....	.....5,000	.....	.....	.....0	87	10/25/2045.	2AM.....
	25755T AD 2	DPABS 2015-1A A2I ABS SNR 3.484 10/25/45	..	04/27/2018.	Paydown.....		1,960,000	1,960,000	1,960,000	1,960,006	.....	.....(1)	.....	.....(1)	.....	.....1,960,005	.....	.....(5)	(5)	34,523	10/25/2045.	2AM.....
	25755T AG 5	DPABS 2017-1A A2II ABS SNR 3.082 07/47	..	04/25/2018.	MBS Paydown.....		5,000	5,000	5,000	5,000	.....	.....	.....	.....0	.....	.....5,000	.....	.....	.....0	77	07/25/2047.	2AM.....
	26827E AC 9	ECAF 2015-1A A2 ABS SNR 4.947 06/15/2040	C	04/15/2018.	MBS Paydown.....		12,779	12,779	12,779	12,779	.....	.....	.....	.....0	.....	.....12,779	.....	.....	.....0	211	06/15/2040.	1FE.....
	26845# AA 8	EDX SUPPLY CHA SEN SEC NT 3.50 1/15/2019	..	04/15/2018.	Paydown.....		22,722	22,722	22,722	22,722	.....	.....	.....	.....0	.....	.....22,722	.....	.....	.....0	398	01/15/2019.	1.....
	26971H AB 8	EGLE 2014-1A A2 ABS SNR SEQ 4.31 12/39	C	06/15/2018.	MBS Paydown.....		23,482	23,482	23,481	23,482	.....	.....1	.....	.....1	.....	.....23,482	.....	.....	.....0	484	12/15/2039.	1FE.....
	28618W AA 2	ERL 2014-1A A1 ABS SNR 2.299 04/19/2044	..	06/19/2018.	MBS Paydown.....		14,462	14,462	13,983	14,138	.....	.....76	.....	.....76	.....	.....14,462	.....	.....	.....0	138	04/19/2044.	1FE.....
	28618X AA 0	ERL 2015-1A A1 ABS SNR 2.707 02/19/2045	..	06/19/2018.	MBS Paydown.....		175,042	175,042	173,293	.....	.....	.....147	.....	.....147	.....	.....175,042	.....	.....	.....0	945	02/19/2045.	1FE.....
	29445U AB 1	EQLS 2007-1 A2B SEQ SNR FLT 04/25/2037	..	06/25/2018.	MBS Paydown.....		24,107	24,107	20,031	20,790	.....	.....(609)	.....	.....(609)	.....	.....24,107	.....	.....	.....0	194	04/25/2037.	1FM.....
	30605X AA 1	FWAY 2012-1 A2 ABS 4.21 10/15/2042.....	..	06/15/2018.	MBS Paydown.....		10,843	10,843	10,843	10,843	.....	.....	.....	.....0	.....	.....10,843	.....	.....	.....0	190	10/15/2042.	1FE.....
	30605X AC 7	FWAY 2015-1A A2 ABS PT SNR 4.213 11/42	..	06/15/2018.	MBS Paydown.....		7,500	7,500	7,500	7,500	.....	.....	.....	.....0	.....	.....7,500	.....	.....	.....0	132	11/15/2042.	1FE.....
	32027L AE 5	FFML 2006-FF14 A5 SEQ SNR FLT 10/25/2036	..	06/25/2018.	MBS Paydown.....		26,550	26,550	23,530	24,473	.....	.....(1,398)	.....	.....(1,398)	.....	.....26,550	.....	.....	.....0	200	10/25/2036.	1FM.....
	32028H AD 5	FFML 2006-FF10 A4 SEQ FLT 07/25/2036	..	06/25/2018.	MBS Paydown.....		41,908	41,908	39,053	41,148	.....	.....298	.....	.....298	.....	.....41,908	.....	.....	.....0	330	07/25/2036.	1FM.....
	32051G EZ 4	FHAMS 2004-AA7 1A1 SEQ SSNR FLT 02/25/35	..	06/25/2018.	MBS Paydown.....		9,861	9,861	8,382	8,142	.....	.....(900)	.....	.....(900)	.....	.....9,861	.....	.....	.....0	129	02/25/2035.	1FM.....
	32051G SD 8	FHAMS 2005-FA5 3A1 SEQ SSNR 5.50 8/25/35	..	06/25/2018.	MBS Paydown.....		46,865	46,865	40,310	30,154	.....	.....(6,991)	.....	.....(6,991)	.....	.....46,865	.....	.....	.....0	1,049	08/25/2035.	1FM.....
	32051G SD 8	FHAMS 2005-FA5 3A1 SEQ SSNR 5.50 8/25/35	..	06/25/2018.	Pass-Through Loss.....		.....	.....4	.....	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....0	.....	08/25/2035.	1FM.....
	32052K AB 1	FHASI 2006-AR2 2A1 SEQ SSNR CSTR 07/36	..	06/25/2018.	MBS Paydown.....		67,472	67,472	58,533	54,506	.....	.....3,006	.....	.....3,006	.....	.....67,472	.....	.....	.....0	1,106	07/25/2036.	1FM.....
	32052K AB 1	FHASI 2006-AR2 2A1 SEQ SSNR CSTR 07/36	..	06/25/2018.	Pass-Through Loss.....		.....	.....7	6	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....0	.....	07/25/2036.	1FM.....
	362257 AB 3	GSAA 2006-17 A2 SEQ FLT 11/25/2036.....	..	06/25/2018.	MBS Paydown.....		51,773	51,773	51,773	20,896	.....	.....	.....	.....0	.....	.....51,773	.....	.....	.....0	433	11/25/2036.	1FM.....
	3622EA AA 8	GSAA 2007-3 1A1A SEQ SSNR FLT 03/25/2047	..	06/25/2018.	MBS Paydown.....		55,587	55,587	36,915	28,743	.....	.....	.....	.....0	.....	.....55,587	.....	.....	.....0	402	03/25/2047.	1FM.....
	362341 7S 2	GSR 2006-1F 4A1 SEQ SNR 5.50 02/25/2036	..	06/25/2018.	MBS Paydown.....		65,444	65,444	67,974	58,130	.....	.....(2,072)	.....	.....(2,072)	.....	.....65,444	.....	.....	.....0	1,386	02/25/2036.	4FM.....
	362341 7S 2	GSR 2006-1F 4A1 SEQ SNR 5.50 02/25/2036	..	06/25/2018.	Pass-Through Loss.....		.....	.....2,873	.....	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....0	.....	02/25/2036.	4FM.....
	362341 XC 8	GSR 2005-AR7 4A1 SEQ SSNR FLT 11/25/2035	..	06/25/2018.	MBS Paydown.....		9,257	9,257	7,922	7,771	.....	.....92	.....	.....92	.....	.....9,257	.....	.....	.....0	162	11/25/2035.	1FM.....

SCHEDULE D - PART 4

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

QE05.8

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)
362341 XC 8	GSR 2005-AR7 4A1 SEQ SSNR FLT 11/25/2035		..	06/25/2018.	Pass-Through Loss.....			(149)						0		(145)		145	145		11/25/2035.	1FM.....
362341 XG 9	GSR 2005-AR7 6A1 SEQ SNR FLT 11/25/2035		..	06/25/2018.	MBS Paydown.....		9,934	9,934	9,456	9,452		118		118		9,934		0	0	165	11/25/2035.	1FM.....
362381 AA 3	GSAA 2006-12 A1 SEQ FLT 08/25/2036.....		..	06/25/2018.	MBS Paydown.....		16,026	16,026	16,026	8,359				0		16,026		0	0	121	08/25/2036.	1FM.....
36242D FS 7	GSR 2004-11 2A1 SEQ SNR FLT 09/25/2034		..	06/25/2018.	MBS Paydown.....		38,517	38,517	38,721	38,743		3		3		38,517		0	0	661	09/25/2034.	1FM.....
36298Y AA 8	GSAA 2006-14 A1 SEQ FLT 09/25/2036.....		..	06/25/2018.	MBS Paydown.....		23,004	23,004	23,004	10,991				0		23,004		0	0	164	09/25/2036.	1FM.....
36828Q QH 2	GECMC 2005-C4 AJ MEZ SEQ CSTR 11/2045		..	06/10/2018.	MBS Paydown.....		9,565	9,565	9,074	9,544		79		79		9,565		0	0	231	11/10/2045.	1FM.....
37247D AP 1	GENWORTH FINL 7.625 09/24/2021.....		..	04/03/2018.	BANC OF AMERICA SECURITIES		191,000	200,000	209,500	196,250	7,505	(231)		7,274		203,524		(12,524)	(12,524)	5,978	09/24/2021.	4FE.....
37247D AP 1	GENWORTH FINL 7.625 09/24/2021.....		..	04/24/2018.	GOLDMAN SACHS.....		187,500	200,000	209,000	196,250	7,280	(267)		7,013		203,263		(15,763)	(15,763)	7,334	09/24/2021.	4FE.....
37952U AC 7	SEACO 2013-2A A ABS 3.67 11/17/2028.....		C	05/17/2018.	MBS Paydown.....		8,333	8,333	8,333	8,333		0		0		8,333		0	0	115	11/17/2028.	1FE.....
37952U AC 7	SEACO 2013-2A A ABS 3.67 11/17/2028.....		C	05/24/2018.	Paydown.....		270,667	270,666	270,645	270,653		2		2		270,654		13	13	4,332	11/17/2028.	1FE.....
40052T AA 7	GRYPHON FUNDING 0.00 8/05/2050.....		C	06/05/2018.	Paydown.....		15,690	15,690	7,711					0				15,690	15,690	18	08/05/2050.	6*.....
40066N AA 4	GUANAY FI LTD 6.00 12/15/2020.....		C	06/15/2018.	Sinking Fund Redemption.....		34,146	34,146	34,542	34,290		(39)		(39)		34,146		0	0	1,010	12/15/2020.	3FE.....
40423X AF 9	NZES 2018-PLS2 A ABS SSNR 3.265 02/25/23		..	06/25/2018.	MBS Paydown.....		109,221	109,221	109,220			0		0		109,221		0	0	988	02/25/2023.	1FE.....
40423X AG 7	NZES 2018-PLS2 B ABS MEZ 3.709 02/25/23		..	06/25/2018.	MBS Paydown.....		54,611	54,611	54,610			0		0		54,611		0	0	561	02/25/2023.	1FE.....
40442L AB 1	H2 2015-1A AFX CDO SEQ SSNR 3.3526 06/49		..	06/24/2018.	MBS Paydown.....		137,480	137,480	137,480	137,479		(0)		(0)		137,480		0	0	2,297	06/24/2049.	1FE.....
41161P EZ 2	HVMLT 2004-5 3A SEQ SNR FLT 06/19/2034		..	06/19/2018.	MBS Paydown.....		3,326	3,326	3,312	3,308		(120)		(120)		3,326		0	0	47	06/19/2034.	1FM.....
41161V AC 4	HVMLT 2006-7 2A1A SEQ SSNR FLT 09/19/46		..	06/19/2018.	MBS Paydown.....		46,109	46,109	36,164	35,678		2,881		2,881		46,109		0	0	360	09/19/2046.	1FM.....
41161V AC 4	HVMLT 2006-7 2A1A SEQ SSNR FLT 09/19/46		..	06/19/2018.	Pass-Through Loss.....			10,238	8,123					0		(98)		98	98		09/19/2046.	1FM.....
411707 AA 0	HNGRY 2013-1A A2 ABS 4.474 03/20/2043.....		..	06/20/2018.	MBS Paydown.....		1,719,611	1,719,611	1,719,611	1,719,611				0		1,719,611		0	0	43,877	03/20/2043.	2AM.....
43283A AA 3	HGVT 2017-AA A ABS SNR 2.66 12/27/2028		..	06/25/2018.	MBS Paydown.....		68,275	68,275	68,266	68,266		3		3		68,275		0	0	749	12/26/2028.	1FE.....
43739H AA 8	HMBT 2006-2 A1 SEQ SNR FLT 12/25/2036		..	06/25/2018.	MBS Paydown.....		49,892	49,892	43,656	44,823		1,142		1,142		49,892		0	0	429	12/25/2036.	1FM.....
44929F AQ 5	ICG 2014-3A A1BR CLO SSNR 2.97 01/25/27		..	04/25/2018.	MBS Paydown.....		1,000,000	1,000,000	1,000,000	999,994		6		6		1,000,000		0	0	14,850	01/25/2027.	1FE.....
44931C AS 4	ICG 2015-2A A2 CLO SSNR SEQ 3.00 01/28		..	04/16/2018.	MBS Paydown.....		500,000	500,000	500,000	500,010		(10)		(10)		500,000		0	0	7,500	01/16/2028.	1FE.....
45112A AA 5	ICONX 2012-1A A ABS 4.229 01/25/2043.....		..	04/25/2018.	MBS Paydown.....		12,198	12,198	12,198	12,198				0		12,198		0	0	258	01/25/2043.	1AM.....
45257E AB 0	IMSA 2006-5 1A1B SEQ SSNR FLT 02/25/2037		..	06/25/2018.	MBS Paydown.....		140,162	140,162	120,467	121,904		623		623		140,162		0	0	1,115	02/25/2037.	1FM.....
45660K AA 9	INDX 2006-AR39 A1 SEQ SSNR FLT 2/25/2037		..	05/25/2018.	Pass-Through Loss.....			1,683	1,356					0		1,683		(1,683)	(1,683)		02/25/2037.	1FM.....
45660K AA 9	INDX 2006-AR39 A1 SEQ SSNR FLT 2/25/2037		..	06/25/2018.	MBS Paydown.....		32,759	32,759	26,391	26,556		686		686		32,759		0	0	252	02/25/2037.	1FM.....

SCHEDULE D - PART 4

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

QE05.9

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
											11	12	13	14	15							
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
45660L CK 3	INDX 2005-AR2 1A1 SEQ SSNR FLT 02/25/35		..	06/25/2018.	MBS Paydown.....		18,487	18,487	13,756	13,560	.....	.....1,191	.....	.....1,191	.....	.....18,487	.....	.....	......0	202	02/25/2035.	1FM.....
45660L CK 3	INDX 2005-AR2 1A1 SEQ SSNR FLT 02/25/35		..	06/25/2018.	Pass-Through Loss.....		.....	.....(2,432)	.....	.....	.....	.....	.....	......0	.....	.....(1,844)	.....	.....1,844	1,844	.....	02/25/2035.	1FM.....
466247 SE 4	JPMMT 2005-A5 1A2 SEQ CSTR 08/25/35		..	06/25/2018.	MBS Paydown.....		32,111	32,111	27,174	27,003	.....	.....(1,763)	.....	.....(1,763)	.....	.....32,111	.....	......0	0	541	08/25/2035.	1FM.....
46627M CY 1	JPALT 2006-A1 3A1 SEQ SSNR CSTR 03/25/36		..	06/25/2018.	MBS Paydown.....		25,476	25,476	22,097	22,047	.....	.....10	.....	.....10	.....	.....25,476	.....	......0	0	373	03/25/2036.	1FM.....
46629E AC 7	JPALT 2006-A4 A3 SEQ FLT 09/25/2036...		..	06/25/2018.	MBS Paydown.....		183,906	183,906	179,206	165,264	.....	.....17,312	.....	.....17,312	.....	.....183,906	.....	......0	0	1,379	09/25/2036.	1FM.....
46629E AC 7	JPALT 2006-A4 A3 SEQ FLT 09/25/2036...		..	06/25/2018.	Pass-Through Loss.....		.....	.....(66,295)	708	.....	.....	.....	.....	......0	.....	.....	.....	......0	0	.....	09/25/2036.	1FM.....
46631B AJ 4	JPMCC 2007-LD11 AM MEZ 5.7428 06/49		..	06/15/2018.	MBS Paydown.....		72,449	72,449	72,789	72,630	.....	.....(195)	.....	.....(195)	.....	.....72,449	.....	......0	0	2,049	06/15/2049.	1FM.....
48274T AK 0	KVK 2015-1A BR CLO MEZ FLT 05/20/2027		..	05/21/2018.	MBS Paydown.....		1,000,000	1,000,000	1,000,000	999,938	.....	.....62	.....	.....62	.....	.....1,000,000	.....	......0	0	17,734	05/20/2027.	1FE.....
500472 AF 2	PHILIPS ELECTRONICS 3.75 03/15/2022.		C	04/26/2018.	Make Whole Call @ 102.52.....		1,025,150	1,000,000	995,450	997,882	.....	.....2,118	.....	.....2,118	.....	.....1,000,000	.....	......0	0	48,171	03/15/2022.	2FE.....
525ESC 1C 3	LEHMAN ESCROW 12/23/2010.....		..	04/05/2018.	Escrow Reorganization Distribution		7,402	.....	.....	.....	.....	.....	.....	......0	.....	.....	.....	.....7,402	7,402	.....	12/23/2099.	6*.....
525ESC 5A 3	LEHMAN ESCROW BROS 12/23/2099.....		..	04/05/2018.	Escrow Reorganization Distribution		14,710	.....	.....	.....	.....	.....	.....	......0	.....	.....	.....	.....14,710	14,710	.....	12/23/2099.	6*.....
543190 AA 0	LTRAN 2015-1A A1 ABS SNR 2.98 01/15/2045		..	04/19/2018.	Consent Fee.....		1,012	.....	.....	.....	.....	.....	.....	......0	.....	.....1,012	.....	......0	0	.....	01/15/2045.	1FE.....
543190 AA 0	LTRAN 2015-1A A1 ABS SNR 2.98 01/15/2045		..	06/15/2018.	MBS Paydown.....		25,564	25,564	24,770	24,896	.....	.....71	.....	.....71	.....	.....25,564	.....	......0	0	317	01/15/2045.	1FE.....
543190 AB 8	LTRAN 2015-1A A2 ABS SSNR 4.06 01/15/45		..	04/19/2018.	Consent Fee.....		750	.....	.....	.....	.....	.....	.....	......0	.....	.....750	.....	......0	0	.....	01/15/2045.	1FE.....
55819T AE 1	MDPK 2016-20A B2 CLO MEZ 3.72 04/27/2027		..	06/29/2018.	Paydown.....		700,000	700,000	700,000	700,000	.....	.....	.....	......0	.....	.....700,000	.....	......0	0	17,505	04/27/2027.	1FE.....
55953P AE 5	MAGNE 2015-16A SUB 0 01/18/28.....		..	04/30/2018.	Paydown.....		(73,391)	.....	.....	.....	.....	.....	.....	......0	.....	.....(73,391)	.....	......0	0	.....	01/18/2028.	1AM.....
57643L LC 8	MABS 2005-AB1 A4 SEQ SNR 5.648 11/2035		..	06/25/2018.	MBS Paydown.....		40,025	40,025	39,975	39,188	.....	.....(166)	.....	.....(166)	.....	.....40,025	.....	......0	0	632	11/25/2035.	1FM.....
59020U TC 9	MLCC 2005-A A2 SEQ SNR FLT 03/25/2030		..	06/25/2018.	MBS Paydown.....		9,512	9,512	9,102	9,120	.....	.....(256)	.....	.....(256)	.....	.....9,512	.....	......0	0	95	03/25/2030.	1FM.....
61748H AW 1	MSM 2004-5AR 4A SEQ SNR FLT 07/25/2034		..	06/25/2018.	MBS Paydown.....		45,992	45,992	46,509	46,580	.....	.....(351)	.....	.....(351)	.....	.....45,992	.....	......0	0	674	07/25/2034.	1FM.....
62946A AA 2	NPRL 2016-1A A1 ABS SNR 4.164 04/20/2046		..	06/20/2018.	MBS Paydown.....		22,732	22,732	22,732	22,732	.....	.....	.....	......0	.....	.....22,732	.....	......0	0	394	04/20/2046.	1FE.....
63939E AB 9	NAVSL 2015-AA A2A ABS 2.65 12/15/2028		..	06/15/2018.	MBS Paydown.....		53,881	53,881	53,861	53,871	.....	.....3	.....	.....3	.....	.....53,881	.....	......0	0	593	12/15/2028.	1FE.....
640270 AS 3	NGCLO 2014-1A AFR CLO SSNR 3.00 08/28/26		..	05/28/2018.	MBS Paydown.....		2,000,000	2,000,000	2,000,000	2,000,000	.....	.....	.....	......0	.....	.....2,000,000	.....	......0	0	30,000	08/28/2026.	1FE.....
640270 AW 4	NGCLO 2014-1A BR CLO MEZ FLT 08/28/26		..	05/28/2018.	MBS Paydown.....		1,000,000	1,000,000	1,000,000	999,892	.....	.....108	.....	.....108	.....	.....1,000,000	.....	......0	0	17,811	08/28/2026.	1FE.....
641423 BS 6	NEVADA POWER CO 6.50 05/15/2018.....		..	05/15/2018.	Maturity.....		500,000	500,000	547,590	502,534	.....	.....(2,534)	.....	.....(2,534)	.....	.....500,000	.....	......0	0	16,250	05/15/2018.	1FE.....
64829T AB 7	NZES 2018-FNT1 B ABS SNR 3.91 05/25/2023		..	06/25/2018.	MBS Paydown.....		84,921	84,921	84,914	.....	.....	......0	.....	......0	.....	.....84,921	.....	......0	0	350	05/25/2023.	1FE.....
66859Q AF 2	WOODS 2014-12A BR CLO MEZ FLT 09/15/2025		..	06/15/2018.	MBS Paydown.....		500,000	500,000	500,000	500,000	.....	.....(0)	.....	.....(0)	.....	.....500,000	.....	......0	0	8,997	09/15/2025.	1FE.....

SCHEDULE D - PART 4

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

QE05.10

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
											11	12	13	14	15							
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
67059T AA 3	NUSTAR LOGISTICS 7.65 04/15/18.....		..	04/15/2018.	Maturity.....		500,000	500,000	554,785	502,377		(2,377)		(2,377)		500,000			.0	21,625	04/15/2018.	3FE.....
67091C AS 1	NXTC 2014-1A B1R CLO MEZ FLT 04/23/2026		..	04/23/2018.	MBS Paydown.....		1,000,000	1,000,000	1,000,000	999,847		153		153		1,000,000			.0	17,449	04/23/2026.	1FE.....
67108L AQ 6	OZLM 2014-6A A2BR CLO MEZ 3.61 04/17/26		..	04/17/2018.	MBS Paydown.....		1,000,000	1,000,000	1,000,000	1,000,000				.0		1,000,000			.0	18,050	04/17/2026.	1FE.....
67551Y AA 5	OCH-ZIFF FINANCE 4.50 11/20/2019.....		..	05/05/2018.	Make Whole Call @ 102.36.....		1,023,578	1,000,000	994,170	967,500	30,144	2,356		32,500		1,000,000			.0	44,203	11/20/2019.	3FE.....
67590J AS 2	OCT18 2013-1A A2BR CLO MEZ 3.45 12/16/24		..	04/19/2018.	Paydown.....		2,000,000	2,000,000	2,000,000	1,999,990		1		1		1,999,990		10	10	28,858	12/16/2024.	1FE.....
68268E AA 1	OMFIT 2015-1A A ABS SEQ SNR 3.19 03/26		..	06/18/2018.	MBS Paydown.....		241,786	241,786	241,710	241,773		9		9		241,786			.0	3,219	03/18/2026.	1FE.....
70109H AH 8	PARKER-HANNIFIN MTN 5.50 05/15/2018		..	05/15/2018.	Maturity.....		1,075,000	1,075,000	1,206,752	1,082,785		(7,785)		(7,785)		1,075,000			.0	29,563	05/15/2018.	1FE.....
74040Y AA 0	PRETSL 10A A1 CDO FLT 07/03/2033.....		..	04/03/2018.	MBS Paydown.....		135,796	135,796	129,833	131,457		3,867		3,867		135,796			.0	1,524	07/03/2033.	1FE.....
74041W AA 3	PRETSL 11A A1 CDO SSNR FLT 09/24/2033		..	06/24/2018.	MBS Paydown.....		1,599,095	1,599,095	1,409,203	1,421,931		181,975		181,975		1,599,095			.0	28,561	09/24/2033.	1FE.....
749239 AD 1	RAMP 2006-RZ5 A2 SEQ FLT 08/25/2046.		..	04/25/2018.	MBS Paydown.....		9,584	9,584	8,801	9,516		101		101		9,584			.0	.68	08/25/2046.	1FM.....
74978B AA 6	RAAC 2007-RP3 A SEQ SNR FLT 10/25/2046		..	06/25/2018.	MBS Paydown.....		25,470	25,470	22,348	23,187		(333)		(333)		25,470			.0	201	10/25/2046.	1FM.....
75115B AC 3	RALI 2006-QA5 2A1 SEQ SSNR FLT 07/25/36		..	06/25/2018.	MBS Paydown.....		14,753	14,753	12,659	11,951		1,150		1,150		14,753			.0	291	07/25/2036.	1FM.....
75115B AC 3	RALI 2006-QA5 2A1 SEQ SSNR FLT 07/25/36		..	06/25/2018.	Pass-Through Loss.....			274						.0	(1,420)		1,420	1,420	1,420		07/25/2036.	1FM.....
760985 UR 0	RAMP 2003-RS4 A15 SEQ STP 05/25/2033		..	06/25/2018.	MBS Paydown.....		2,373,650	2,373,650	1,720,896	1,832,686		579,945		579,945		2,373,650			.0	64,447	05/25/2033.	1FM.....
76110W SZ 0	RASC 2003-KS7 A15 SEQ STP 09/25/2033		..	06/25/2018.	MBS Paydown.....		88,895	88,895	77,338	80,472		6,719		6,719		88,895			.0	1,780	09/25/2033.	1FM.....
761118 FM 5	RALI 2005-QA9 NB4 SEQ SSNR FLT 08/25/35		..	06/25/2018.	MBS Paydown.....		5,317	5,317	4,701	4,503		525		525		5,317			.0	102	08/25/2035.	1FM.....
761118 FM 5	RALI 2005-QA9 NB4 SEQ SSNR FLT 08/25/35		..	06/25/2018.	Pass-Through Loss.....			1,337						.0					.0		08/25/2035.	1FM.....
76111X TE 3	RFMSI 2005-SA1 2A SEQ 2.9425 03/25/2035		..	06/25/2018.	MBS Paydown.....		3,603	3,603	3,389	3,400		(262)		(262)		3,603			.0	48	03/25/2035.	1FM.....
76112B NM 8	GMACM 2005-AA1 1A1 PT SNR FLT 05/18/2035		..	06/18/2018.	MBS Paydown.....		52,819	52,819	48,396	48,108		28		28		52,819			.0	961	05/18/2035.	1FM.....
76112B NM 8	GMACM 2005-AA1 1A1 PT SNR FLT 05/18/2035		..	06/18/2018.	Pass-Through Loss.....			(1,931)	479					.0	(1,769)		1,769	1,769			05/18/2035.	1FM.....
76720A AF 3	RIO TINTO FINANCE 2.875 08/21/2022....		C	04/19/2018.	Make Whole Call @ 100.12.....		25,029	25,000	24,672	24,836		164		164		25,000			.0	504	08/21/2022.	1FE.....
775109 AK 7	ROGERS COMM INC 6.8 08/15/18.....		..	04/13/2018.	Make Whole Call @ 101.54.....		507,705	500,000	561,695	505,449		(2,174)		(2,174)		503,276		(3,276)	(3,276)	30,182	08/15/2018.	2FE.....
78410T AA 4	SCFET 2017-1A A ABS SSNR 3.77 01/20/2023		..	06/20/2018.	MBS Paydown.....		39,475	39,475	39,466	39,468		2		2		39,475			.0	616	01/20/2023.	1FE.....
78448Q AB 4	SMB 2015-B A2A ABS SNR 2.98 07/15/2027		..	06/15/2018.	MBS Paydown.....		32,832	32,832	32,681	32,745		87		87		32,832			.0	403	07/15/2027.	1FE.....
81788Y AA 1	SHACK 2014-5A B2R3 CLO MEZ 3.50 10/05/22		..	06/05/2018.	Paydown.....		32,132	32,132	32,132	32,132				.0		32,132			.0	703	10/05/2022.	2FE.....
81881V AU 9	SHACK 2014-5A B2R3 CLO MEZ 3.50 05/07/26		..	05/07/2018.	MBS Paydown.....		500,000	500,000	500,000	500,000		0		0		500,000			.0	8,750	05/07/2026.	1FE.....
82321U AA 1	SHNTN 2015-1A A ABS SNR 4.75 10/15/2042		..	06/15/2018.	MBS Paydown.....		18,300	18,300	18,124	18,157		0		0		18,300			.0	380	10/15/2042.	1FE.....

SCHEDULE D - PART 4

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

QE05.11

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
				Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	11	12	13	14	15	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)
CUSIP Identification			F o r e i g n								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.							
82652K AA 2	SRFC 2017-1A A ABS SNR 2.91	03/20/34	..	06/20/2018	MBS Paydown.....		..68,848	68,848	68,843	68,844	.....	.....4	.....	.....4	.....	.....68,848			0	827	03/20/2034	1FE.....
83405A AA 2	SCLP 2017-1 A ABS SSNR 3.28	01/26/2026	..	06/25/2018	MBS Paydown.....		..94,494	94,494	94,486	94,487	.....	.....3	.....	.....3	.....	.....94,494			0	1,287	01/26/2026	1FE.....
83405R AA 5	SCLP 2018-1 A1 ABS SSNR 2.55	02/25/2027	..	06/25/2018	MBS Paydown.....		..368,293	368,293	368,270	.....	.....	.....10	.....	.....10	.....	.....368,293			0	2,932	02/25/2027	1FE.....
83609W AE 0	SNDPT 2015-3A A2 CLO SEQ SSNR 3.35	01/28	..	06/19/2018	Paydown.....		..100,000	100,000	100,000	100,001	.....	.....(0)	.....	.....(0)	.....	.....100,001		(1)	(1)	2,224	01/20/2028	1FE.....
84858D AA 6	SPIRIT AIR 2015-1 A 4.10	10/01/2029	.....	04/01/2018	Sinking Fund Redemption.....		..32,922	32,922	32,922	32,924	.....	.....(0)	.....	.....(0)	.....	.....32,922			0	675	04/01/2028	1FE.....
84861C AA 3	SPMF 2014-4A A1 ABS SNR 3.5014	01/20/45	..	04/20/2018	MBS Paydown.....		..481	481	480	476	.....	.....	.....	.....0	.....	.....481			0	6	01/20/2045	1FE.....
85022W AA 2	SCFT 2016-AA A ABS SSNR 3.05	04/25/2029	..	06/25/2018	MBS Paydown.....		..148,376	148,376	149,211	148,918	.....	.....(270)	.....	.....(270)	.....	.....148,376			0	1,865	04/25/2029	1FE.....
85172L AA 4	SLFT 2015-AA A ABS SEQ SNR 3.16	11/15/24	..	06/15/2018	MBS Paydown.....		..126,900	126,900	126,875	126,894	.....	.....4	.....	.....4	.....	.....126,900			0	1,672	11/15/2024	1FE.....
86212V AA 2	STR 2016-1A A1 ABS SNR 3.96	10/20/2046	..	06/20/2018	MBS Paydown.....		..4,589	4,589	4,587	4,587	.....	.....0	.....	.....0	.....	.....4,589			0	76	10/20/2046	1FE.....
863579 C3 0	SARM 2005-21 6A3 SEQ SSNR FLT	11/25/2035	..	06/25/2018	MBS Paydown.....		..53,947	53,947	47,363	46,730	.....	.....5,681	.....	.....5,681	.....	.....53,947			0	704	11/25/2035	1FM.....
863579 C3 0	SARM 2005-21 6A3 SEQ SSNR FLT	11/25/2035	..	06/25/2018	Pass-Through Loss.....		57	.....	.....4	.....	.....	.....	.....	.....0	(2)	(2)	2	2	2	.....	11/25/2035	1FM.....
863579 UU 0	SARM 2005-15 4A1 PT SSNR FLT	07/25/2035	..	06/25/2018	MBS Paydown.....		..24,631	24,631	21,691	20,942	.....	.....162	.....	.....162	.....	.....24,631			0	369	07/25/2035	1FM.....
863579 UU 0	SARM 2005-15 4A1 PT SSNR FLT	07/25/2035	..	06/25/2018	Pass-Through Loss.....		(694)	.....	.....	.....	.....	.....	.....	.....0	(805)	(805)	805	805	805	.....	07/25/2035	1FM.....
863587 AE 1	SAIL 2006-3 A5 SEQ FLT 06/25/2036	.....	..	06/25/2018	MBS Paydown.....		..37,318	37,318	32,187	33,235	.....	.....(404)	.....	.....(404)	.....	.....37,318			0	286	06/25/2036	1FM.....
86358R DX 2	SASC 2001-SB1 A5 SEQ 3.375	8/25/31	.....	04/25/2018	MBS Paydown.....		..1,189	1,189	1,074	1,111	.....	.....(157)	.....	.....(157)	.....	.....1,189			0	13	08/25/2031	1FM.....
863619 AB 8	SASC 2007-OSI A2 SEQ FLT 06/25/2037	.....	..	06/25/2018	MBS Paydown.....		..49,629	49,629	46,899	49,629	.....	.....	.....	.....0	.....	.....49,629			0	212	06/25/2037	1FM.....
872225 AD 9	TBW 2006-5 A3 SEQ STP 11/25/2036	.....	..	06/25/2018	MBS Paydown.....		..19,436	19,436	17,177	15,267	.....	.....	.....	.....0	.....	.....19,436			0	510	11/25/2036	1FM.....
87261N AG 5	TMX FIN/TITLEMAX 8.50	09/15/2018	.....	06/15/2018	Call @ 100.00		..500,000	500,000	500,000	457,500	42,500	.....	.....	.....42,500	.....	.....500,000			0	31,875	09/15/2018	5FE.....
87266H AA 6	TFINS 2016-1A A CDO SNR FLT	01/20/2038	..	04/20/2018	MBS Paydown.....		..98,049	98,049	87,999	89,532	.....	.....8,117	.....	.....8,117	.....	.....98,049			0	1,882	01/20/2038	1FE.....
87342R AA 2	BELL 2016-1A A2I ABS SNR 3.832	05/25/46	..	05/25/2018	MBS Paydown.....		..1,250	1,250	1,250	1,250	.....	.....	.....	.....0	.....	.....1,250			0	24	05/25/2046	2AM.....
87342R AB 0	BELL 2016-1A A2II ABS SNR 4.377	05/25/46	..	05/25/2018	MBS Paydown.....		..1,250	1,250	1,250	1,250	.....	.....	.....	.....0	.....	.....1,250			0	27	05/25/2046	2AM.....
87407P AA 8	TAL 2013-1A A ABS SNR 2.83	02/22/2038	..	06/20/2018	MBS Paydown.....		..25,000	25,000	24,996	24,998	.....	.....0	.....	.....0	.....	.....25,000			0	295	02/22/2038	1FE.....
87407P AE 0	TAL 2013-2A A ABS 3.55	11/20/2038	.....	06/20/2018	MBS Paydown.....		..25,000	25,000	24,590	24,652	.....	.....44	.....	.....44	.....	.....25,000			0	370	11/20/2038	1FE.....
87407P AJ 9	TAL 2014-1A A ABS SNR 3.51	02/22/2039	.....	06/20/2018	MBS Paydown.....		..25,000	25,000	25,000	25,000	.....	.....	.....	.....0	.....	.....25,000			0	366	02/22/2039	1FE.....
881561 VY 7	TMTS 2005-12AL AF4 MEZ SEQ 5.385	07/36	..	05/25/2018	MBS Paydown.....		..21,834	21,834	21,088	21,026	.....	.....322	.....	.....322	.....	.....21,834			0	443	07/25/2036	1FM.....
88156E AB 2	TMTS 2006-17HE A2B1 SEQ SNR FLT	01/25/38	..	06/25/2018	MBS Paydown.....		..15,490	15,490	13,222	13,752	.....	.....(1,513)	.....	.....(1,513)	.....	.....15,490			0	127	01/25/2038	1FM.....

SCHEDULE D - PART 4

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

QE05.12

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
											11	12	13	14	15							
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
88156E AB 2	TMTS 2006-17HE A2B1 SEQ SNR FLT 01/25/38		..	06/25/2018.	Pass-Through Loss.....				(3)					0					0		01/25/2038.	1FM.....
88606W AA 0	TBOLT 2017-A A ABS SSNR 4.212 05/17/2032		..	06/15/2018.	MBS Paydown.....		17,857	17,857	17,856	17,856		0		0		17,857			0	313	05/17/2032.	1FE.....
894126 AB 7	TRAP 2003-4A A1B CDO SEQ SSNR FLT 05/34		..	05/24/2018.	MBS Paydown.....		7,829	7,829	6,195	6,049		(2,114)		(2,114)		7,829			0	98	05/24/2034.	1FE.....
89656F AA 4	TRL 2012-1A A1 ABS 2.266 01/15/43.....		..	06/15/2018.	MBS Paydown.....		105,460	105,460	103,203			150		150		105,460			0	603	01/15/2043.	1FE.....
89690E AF 4	TRMF 2017-1A A1 ABS SNR 2.709 08/15/2047		..	06/15/2018.	MBS Paydown.....		56,529	56,529	56,528	56,529		0		0		56,529			0	633	08/15/2047.	1FE.....
90352W AA 2	STEAM 2018-1 A1 ABS 3.783 04/25/48.....		..	06/25/2018.	MBS Paydown.....		55,165	55,165	55,165			(0)		(0)		55,165			0	161	04/25/2048.	1FE.....
92257L AB 6	VCC 2017-1 AFX ABS SSNR 3.00 05/25/2047		..	06/25/2018.	MBS Paydown.....		81,638	81,638	81,616	81,471		(1,311)		(1,311)		81,638			0	1,035	05/25/2047.	1FE.....
92258N AB 1	VCC 2016-1 AFX ABS SSNR 3.5337 04/25/46		..	06/25/2018.	MBS Paydown.....		21,819	21,819	21,819	21,819				0		21,819			0	329	04/25/2046.	1FE.....
92343V BR 4	VERIZON COMM INC 5.15 09/15/2023.....		..	06/21/2018.	Exchanged.....		1,597,872	1,500,000	1,495,140	1,496,921		222		222		1,497,143		2,857	2,857	157,097	09/15/2023.	2FE.....
92343V DW 1	VERIZON COMM INC 3.125 03/16/2022.....		..	06/21/2018.	Exchanged.....		979,660	1,000,000	994,870	995,629		462		462		996,091		(16,431)	(16,431)	23,872	03/16/2022.	2FE.....
92535V AA 0	VBTOV 2016-2A A ABS SNR 5.193 10/15/2046		..	06/15/2018.	MBS Paydown.....		1,875	1,875	1,875	1,875				0		1,875			0	45	10/15/2046.	2AM.....
92922F 3N 6	WAMU 2005-AR12 1A8 SEQ SSNR FLT 10/25/35		..	06/25/2018.	MBS Paydown.....		19,521	19,521	18,435	18,359		(59)		(59)		19,521			0	269	10/25/2035.	1FM.....
92990G AJ 2	WAMU 2007-HY5 3A1 SEQ SSNR FLT 05/25/37		..	06/25/2018.	MBS Paydown.....		20,692	20,692	18,745	18,496		369		369		20,692			0	299	05/25/2037.	1FM.....
92990G AJ 2	WAMU 2007-HY5 3A1 SEQ SSNR FLT 05/25/37		..	06/25/2018.	Pass-Through Loss.....			289						0		(11)		11	11		05/25/2037.	1FM.....
933636 AA 0	WAMU 2007-HY4 1A1 SEQ SSNR FLT 04/25/37		..	06/25/2018.	MBS Paydown.....		29,145	29,145	25,874	25,858		1,147		1,147		29,145			0	361	04/25/2037.	1FM.....
933636 AA 0	WAMU 2007-HY4 1A1 SEQ SSNR FLT 04/25/37		..	06/25/2018.	Pass-Through Loss.....			1,517						0					0		04/25/2037.	1FM.....
93363P AC 4	WAMU 2006-AR14 1A3 SEQ SSNR FLT 11/25/36		..	06/25/2018.	MBS Paydown.....		26,310	26,310	24,693	24,755		(942)		(942)		26,310			0	326	11/25/2036.	1FM.....
93363P AC 4	WAMU 2006-AR14 1A3 SEQ SSNR FLT 11/25/36		..	06/25/2018.	Pass-Through Loss.....			(637)						0		(619)		619	619		11/25/2036.	1FM.....
939336 X9 9	WAMU 2005-AR1 A2B MEZ SEQ FLT 01/25/2045		..	06/25/2018.	MBS Paydown.....		50,347	50,347	44,431	44,162		2,120		2,120		50,347			0	564	01/25/2045.	1FM.....
94945P AA 3	WLKRG 2017-AA A ABS SNR 2.82 06/15/33		..	06/15/2018.	MBS Paydown.....		124,809	124,809	124,779	124,781		3		3		124,809			0	1,489	06/15/2033.	1FE.....
94984D AC 8	WFMBS 2006-AR13 A3SEQ SSNR FLT 09/25/36		..	06/25/2018.	MBS Paydown.....		14,704	14,704	13,687	13,861		431		431		14,704			0	213	09/25/2036.	1FM.....
94984D AC 8	WFMBS 2006-AR13 A3SEQ SSNR FLT 09/25/36		..	06/25/2018.	Pass-Through Loss.....			4		4				0		4		(4)	(4)		09/25/2036.	1FM.....
95058X AB 4	WEN 2015-1A A2II ABS SEQ SNR 4.08 06/45		..	06/15/2018.	MBS Paydown.....		5,000	5,000	5,000	5,000				0		5,000			0	102	06/15/2045.	2AM.....
96033C AA 0	WESTR 2016-1A A ABS SSNR 3.50 12/20/2028		..	06/20/2018.	MBS Paydown.....		96,005	96,005	95,660	95,721		11		11		96,005			0	1,391	12/20/2028.	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)
96033D AA 8	WESTR 2017-1A A ABS SSNR 3.05 12/20/2030			..	06/20/2018.	MBS Paydown.....		27,212	27,212	27,179	.....	.....	.....8	.....	.....8	.....	.....27,212	.....	.....	.....0	(3,118)	12/20/2030.	1FE.....
96033L AA 0	WESTR 2015-2A A ABS SEQ SSNR 3.2 07/28			..	06/20/2018.	MBS Paydown.....		52,995	52,995	52,924	52,913	.....	.....15	.....	.....15	.....	.....52,995	.....	.....	.....0	702	07/20/2028.	1FE.....
96033W AA 6	WESTR 2018-1A A ABS SSNR 3.38 12/20/2031			..	06/20/2018.	MBS Paydown.....		35,030	35,030	34,968	.....	.....	.....0	.....	.....0	.....	.....35,030	.....	.....	.....0	74	12/20/2031.	1FE.....
96033W AB 4	WESTR 2018-1A B ABS SNR 3.58 12/20/2031			..	06/20/2018.	MBS Paydown.....		70,059	70,059	69,709	.....	.....	.....(2)	.....	.....(2)	.....	.....70,059	.....	.....	.....0	157	12/20/2031.	1FE.....
997575 ZA 6	REGIONS BK CD .30 09/18/2018.....			..	06/08/2018.	Maturity.....		200,000	200,000	200,000	200,000	.....	.....	.....	.....0	.....	.....200,000	.....	.....	.....0	248	06/08/2018.	1.....
G0620B AB 4	ATLSS 2014-1 A ABS SNR 4.875 12/15/2039			..	06/15/2018.	MBS Paydown.....		8,460	8,460	8,460	8,460	.....	.....	.....	.....0	.....	.....8,460	.....	.....	.....0	184	12/15/2039.	1FE.....
G3600K AB 2	FLOATEL INTL TL B LIBOR+500 06/13/2020			D	06/29/2018.	Paydown.....		1,598	1,598	1,244	681	.....	.....	.....	.....0	.....	.....1,598	.....	.....	.....0	82	06/13/2020.	5FE.....
3899999.	Total - Bonds - Industrial and Miscellaneous.....							35,996,644	35,889,093	35,172,786	33,680,144	87,429	820,843	0	908,273	0	35,842,964	0	(652)	(652)	907,050	XXX	XXX
8399997.	Total - Bonds - Part 4.....							42,551,875	42,444,324	41,990,853	40,363,879	87,429	775,392	0	862,821	0	42,398,194	0	(652)	(652)	1,001,434	XXX	XXX
8399999.	Total - Bonds.....							42,551,875	42,444,324	41,990,853	40,363,879	87,429	775,392	0	862,821	0	42,398,194	0	(652)	(652)	1,001,434	XXX	XXX
Common Stocks - Industrial and Miscellaneous																							
12673A 10 8	CYS INVESTMENTS INC.....			..	04/27/2018.	FRIEDMAN BILLINGS RAMSEY....	15,000.000	108,204	XXX	113,327	120,450	(7,123)	.....	.....	.....(7,123)	.....	.....113,327	.....	.....(5,123)	(5,123)	3,244	XXX	L.....
12673A 10 8	CYS INVESTMENTS INC.....			..	04/30/2018.	SANDLER & O'NEIL PARTNERS...	15,568.000	112,679	XXX	123,352	125,011	(2,232)	.....	.....	.....(2,232)	.....	.....122,779	.....	.....(10,101)	(10,101)	3,328	XXX	L.....
12673A 10 8	CYS INVESTMENTS INC.....			..	05/07/2018.	SANDLER & O'NEIL PARTNERS...	10,000.000	73,838	XXX	80,680	80,300	(800)	.....	.....	.....(800)	.....	.....79,500	.....	.....(5,662)	(5,662)	2,187	XXX	L.....
12673A 10 8	CYS INVESTMENTS INC.....			..	05/08/2018.	SANDLER & O'NEIL PARTNERS...	10,000.000	72,942	XXX	82,335	80,300	(800)	.....	.....	.....(800)	.....	.....79,500	.....	.....(6,558)	(6,558)	2,217	XXX	L.....
12673A 10 8	CYS INVESTMENTS INC.....			..	05/10/2018.	SANDLER & O'NEIL PARTNERS...	2,000.000	14,680	XXX	16,530	16,060	(160)	.....	.....	.....(160)	.....	.....15,900	.....	.....(1,220)	(1,220)	2,394	XXX	L.....
48248M 10 2	KKR & CO LP.....			..	05/03/2018.	ISI GROUP.....	5,000.000	111,724	XXX	67,702	105,300	(37,598)	.....	.....	.....(37,598)	.....	.....67,702	.....	.....44,023	44,023	774	XXX	L.....
55378A 10 5	MTGE INVESTMENT CORP.....			..	05/03/2018.	STRATEGAS RESEARCH.....	54,260.000	1,051,241	XXX	1,095,405	1,003,810	(204,018)	.....	.....	.....(204,018)	.....	.....799,792	.....	.....251,449	251,449	54,260	XXX	L.....
9099999.	Total - Common Stocks - Industrial and Miscellaneous.....							1,545,309	XXX	1,579,331	1,531,231	(252,730)	0	0	(252,730)	0	1,278,501	0	266,809	266,809	68,404	XXX	XXX
9799997.	Total - Common Stocks - Part 4.....							1,545,309	XXX	1,579,331	1,531,231	(252,730)	0	0	(252,730)	0	1,278,501	0	266,809	266,809	68,404	XXX	XXX
9799999.	Total - Common Stocks.....							1,545,309	XXX	1,579,331	1,531,231	(252,730)	0	0	(252,730)	0	1,278,501	0	266,809	266,809	68,404	XXX	XXX
9899999.	Total - Preferred and Common Stocks.....							1,545,309	XXX	1,579,331	1,531,231	(252,730)	0	0	(252,730)	0	1,278,501	0	266,809	266,809	68,404	XXX	XXX
9999999.	Total - Bonds, Preferred and Common Stocks.....							44,097,185	XXX	43,570,184	41,895,110	(165,301)	775,392	0	610,091	0	43,676,695	0	266,156	266,156	1,069,838	XXX	XXX

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

QE05.13

Sch. DB - Pt. A - Sn. 1

NONE

Sch. DB - Pt. B - Sn. 1

NONE

Sch. DB - Pt. D - Sn. 1

NONE

Sch. DB - Pt. D - Sn. 2

NONE

Sch. DL - Pt. 1

NONE

Sch. DL - Pt. 2

NONE

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1	2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
					6	7	8	
Depository	Code	Rate of Interest	Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	First Month	Second Month	Third Month	*
Open Depositories								
Fifth Third..... Cincinnati, OH.....					9,205,122	16,959,137	3,948,861	XXX
First Hawaiian..... Honolulu, HI.....					5,066	4,676	4,546	XXX
US Bank..... St. Louis, MO.....	SD.....				5,000	5,000	5,000	XXX
0199999. Total Open Depositories.....	XXX	XXX	0	0	9,215,187	16,968,814	3,958,408	XXX
0399999. Total Cash on Deposit.....	XXX	XXX	0	0	9,215,187	16,968,814	3,958,408	XXX
0499999. Cash in Company's Office.....	XXX	XXX	XXX	XXX	750	750	750	XXX
0599999. Total Cash.....	XXX	XXX	0	0	9,215,937	16,969,564	3,959,158	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1			2					3	4	5	6	7	8	9
CUSIP			Description					Code	Date Acquired	Rate of Interest	Maturity Date	Book/Adjusted Carrying Value	Amount of Interest Due & Accrued	Amount Received During Year
Exempt Money Market Mutual Funds as Identified by the SVO														
262006	20	8	DREYFUS GOV CASH MGMT FD INSTL.....					SD.....	06/30/2018.....	1.800		50,000		331
262006	20	8	DREYFUS GOV CASH MGMT FD INSTL.....						06/30/2018.....	1.800		52		
31846V	41	9	FIRST AMER TREAS OBLIG FD INSTL CL V.....					SD.....	06/30/2018.....	1.600		245,001		1,494
31846V	41	9	FIRST AMER TREAS OBLIG FD INSTL CL V.....						06/30/2018.....	1.600		2,733		
31846V	44	3	FIRST AMERICAN GOV OBLIG INSTL.....						06/30/2018.....	1.630		6,649		27
31846V	80	7	FIRST AMER TREASURY OBLIG CL Y.....						06/30/2018.....	1.450		69,798		395
31846V	80	7	FIRST AMER TREASURY OBLIG CL Y.....						06/30/2018.....	1.450		14,680,558		275,514
94975H	29	6	WELLS FARGO TREASURY PLUS MONEY INSTL.....					SD.....	06/30/2018.....	1.740		100,500		647
94975H	29	6	WELLS FARGO TREASURY PLUS MONEY INSTL.....						06/30/2018.....	1.740		251		
8599999. Total - Exempt Money Market Mutual Funds as Identified by the SVO.....												15,155,542	0	278,407
8899999. Total - Cash Equivalents.....												15,155,542	0	278,407