



QUARTERLY STATEMENT

As of September 30, 2018
of the Condition and Affairs of the

National Interstate Insurance Company

NAIC Group Code.....84, 84 (Current Period) (Prior Period)	NAIC Company Code..... 32620	Employer's ID Number..... 34-1607395
Organized under the Laws of OH	State of Domicile or Port of Entry OH	Country of Domicile US
Incorporated/Organized..... February 10, 1989	Commenced Business..... March 28, 1989	
Statutory Home Office	3250 Interstate Drive .. Richfield .. OH .. US .. 44286 <i>(Street and Number) (City or Town, State, Country and Zip Code)</i>	
Main Administrative Office	3250 Interstate Drive .. Richfield .. OH .. US .. 44286 <i>(Street and Number) (City or Town, State, Country and Zip Code)</i>	330-659-8900 <i>(Area Code) (Telephone Number)</i>
Mail Address	3250 Interstate Drive .. Richfield .. OH .. US .. 44286 <i>(Street and Number or P. O. Box) (City or Town, State, Country and Zip Code)</i>	
Primary Location of Books and Records	3250 Interstate Drive .. Richfield .. OH .. US .. 44286 <i>(Street and Number) (City or Town, State, Country and Zip Code)</i>	330-659-8900 <i>(Area Code) (Telephone Number)</i>
Internet Web Site Address		
Statutory Statement Contact	Leah Marie Blazek <i>(Name)</i> Leah.Blazek@natl.com <i>(E-Mail Address)</i>	330-659-8900 -5498 <i>(Area Code) (Telephone Number) (Extension)</i> 330-659-8904 <i>(Fax Number)</i>

OFFICERS

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

OTHER

James Allan Parks	VP, Chief Underwriting Officer	George Olaf Skuggen	Senior Vice President
Gary Norman Monda	VP, Chief Investment Officer, & Assistant Treasurer	Terri Kaye Johnson	Vice President
Stephen Joseph Blankenship Jr.	Vice President	Matthew Jon Grimm	Vice President
Chris Edward Mikolay	Vice President	Shawn Vincent Los	Vice President
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 9th day of November

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

ASSETS

	Current Statement Date			4 December 31 Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
1. Bonds.....	727,834,497		727,834,497	707,764,412
2. Stocks:				
2.1 Preferred stocks.....	17,462,428		17,462,428	15,530,086
2.2 Common stocks.....	209,730,989	888,544	208,842,446	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).....	39,950,102		39,950,102	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 (\$.....16,535,091), cash equivalents (\$.....38,349,772) and short-term investments (\$.....1,495,312).....	56,380,174		56,380,174	84,217,924
6. Contract loans (including \$.....0 premium notes).....			0	
7. Derivatives.....			0	
8. Other invested assets.....	21,410,245		21,410,245	20,423,666
9. Receivables for securities.....	1,154,859		1,154,859	
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).....	1,073,923,295	888,544	1,073,034,751	1,056,338,485
13. Title plants less \$.....0 charged off (for Title insurers only).....			0	
14. Investment income due and accrued.....	5,651,018		5,651,018	5,467,736
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection.....	29,762,425	217,299	29,545,126	25,871,994
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$.....0 earned but unbilled premiums).....	151,019,097	184,598	150,834,499	133,493,969
15.3 Accrued retrospective premiums (\$.....0) and contracts subject to redetermination (\$.....0).....			0	
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers.....	11,761,381		11,761,381	10,532,440
16.2 Funds held by or deposited with reinsured companies.....	2,109,784		2,109,784	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.....	67,601		67,601	
18.2 Net deferred tax asset.....	14,801,292		14,801,292	14,982,078
19. Guaranty funds receivable or on deposit.....			0	
20. Electronic data processing equipment and software.....	1,967,710		1,967,710	2,019,775
21. Furniture and equipment, including health care delivery assets (\$.....0).....	3,814,898	3,814,898	0	
22. Net adjustment in assets and liabilities due to foreign exchange rates.....			0	
23. Receivables from parent, subsidiaries and affiliates.....	187,583		187,583	18,880,597
24. Health care (\$.....0) and other amounts receivable.....			0	
25. Aggregate write-ins for other than invested assets.....	6,424,458	2,184,687	4,239,771	2,967,379
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25).....	1,301,490,543	7,290,026	1,294,200,517	1,272,393,181
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts.....			0	
28. Total (Lines 26 and 27).....	1,301,490,543	7,290,026	1,294,200,517	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.....	3,251,962	837,824	2,414,138	1,846,147
2502. Prepaid expenses.....	1,341,561	1,341,561	0	
2503. Miscellaneous receivable.....	1,179,543		1,179,543	476,451
2598. Summary of remaining write-ins for Line 25 from overflow page.....	651,391	5,301	646,090	644,781
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....	6,424,458	2,184,687	4,239,771	2,967,379

LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31 Prior Year
1. Losses (current accident year \$.....101,883,594).....	377,710,834	370,855,100
2. Reinsurance payable on paid losses and loss adjustment expenses.....	3,275	4,401
3. Loss adjustment expenses.....	82,441,021	74,434,847
4. Commissions payable, contingent commissions and other similar charges.....	13,651,887	11,172,721
5. Other expenses (excluding taxes, licenses and fees).....	12,157,798	19,262,789
6. Taxes, licenses and fees (excluding federal and foreign income taxes).....	5,051,812	5,819,803
7.1 Current federal and foreign income taxes (including \$.....0 on realized capital gains (losses)).....		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 \$.....153,493,984 and including warranty reserves of \$.....0 and accrued accident and health experience rating refunds including \$.....0 for medical loss ratio rebate per the Public Health Service Act).....	146,808,189	159,410,012
10. Advance premium.....	43,389	121,184
11. Dividends declared and unpaid:		
11.1 Stockholders.....		
11.2 Policyholders.....		
12. Ceded reinsurance premiums payable (net of ceding commissions).....	28,502,643	19,297,172
13. Funds held by company under reinsurance treaties.....	281,158,266	279,314,582
14. Amounts withheld or retained by company for account of others.....	22,015,843	17,632,570
15. Remittances and items not allocated.....	2,660,792	3,034,006
16. Provision for reinsurance (including \$.....0 certified).....	783,986	
17. Net adjustments in assets and liabilities due to foreign exchange rates.....		
18. Drafts outstanding.....		
19. Payable to parent, subsidiaries and affiliates.....	13,353,881	3,503,192
20. Derivatives.....		
21. Payable for securities.....		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).....	986,381,322	971,183,517
27. Protected cell liabilities.....		
28. Total liabilities (Lines 26 and 27).....	986,381,322	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.....	32,356,412	32,108,779
35. Unassigned funds (surplus).....	272,462,784	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).....	307,819,196	301,209,664
38. Totals (Page 2, Line 28, Col. 3).....	1,294,200,517	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 \$.....372,212,898).....	343,355,040	334,987,782	445,544,210
1.2 Assumed..... (written \$.....112,821,465).....	152,248,610	153,693,591	205,276,167
1.3 Ceded..... (written \$.....258,216,140).....	256,183,604	259,320,880	342,998,674
1.4 Net..... (written \$.....226,818,222).....	239,420,046	229,360,493	307,821,703
DEDUCTIONS:			
2. Losses incurred (current accident year \$.....123,363,745):			
2.1 Direct.....	235,119,030	240,250,059	296,333,133
2.2 Assumed.....	75,691,705	93,081,724	126,869,092
2.3 Ceded.....	197,437,780	209,311,178	254,840,413
2.4 Net.....	113,372,955	124,020,605	168,361,812
3. Loss adjustment expenses incurred.....	32,036,721	28,389,270	37,863,644
4. Other underwriting expenses incurred.....	71,555,704	66,001,735	86,078,190
5. Aggregate write-ins for underwriting deductions.....	0	0	0
6. Total underwriting deductions (Lines 2 through 5).....	216,965,380	218,411,610	292,303,646
7. Net income of protected cells.....			
8. Net underwriting gain (loss) (Line 1 minus Line 6 + Line 7).....	22,454,666	10,948,883	15,518,057
INVESTMENT INCOME			
9. Net investment income earned.....	23,480,573	21,896,361	46,473,328
10. Net realized capital gains (losses) less capital gains tax of \$.....(1,912,407).....	3,860,860	6,159,729	8,661,783
11. Net investment gain (loss) (Lines 9 + 10).....	27,341,434	28,056,089	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.....	22,722	123,875	155,451
14. Aggregate write-ins for miscellaneous income.....	(4,507,454)	(3,049,592)	(4,377,077)
15. Total other income (Lines 12 through 14).....	(4,484,732)	(2,925,717)	(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).....	45,311,367	36,079,255	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).....	45,311,367	36,079,255	66,431,542
19. Federal and foreign income taxes incurred.....	9,171,978	4,816,250	12,044,240
20. Net income (Line 18 minus Line 19) (to Line 22).....	36,139,389	31,263,005	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).....	36,139,389	31,263,005	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 \$.....(299,185).....	15,501,684	7,094,244	(10,676,711)
25. Change in net unrealized foreign exchange capital gain (loss).....			
26. Change in net deferred income tax.....	118,399	(1,279,628)	(11,120,273)
27. Change in nonadmitted assets.....	(4,613,587)	1,181,488	666,999
28. Change in provision for reinsurance.....	(783,986)	(249,449)	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.....	247,633		
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).....	6,609,532	38,009,660	(35,755,884)
39. Surplus as regards policyholders, as of statement date (Lines 21 plus 38).....	307,819,196	374,975,208	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 income.....	1,135,436	929,409	1,598,095
1402. Funds held interest.....	(5,642,890)	(3,979,001)	(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).....	(4,507,454)	(3,049,592)	(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.....	215,014,227	199,576,912	316,221,157
2. Net investment income.....	24,224,950	23,978,929	49,549,962
3. Miscellaneous income.....	(4,484,732)	(2,925,717)	(4,221,626)
4. Total (Lines 1 through 3).....	234,754,445	220,630,124	361,549,493
5. Benefit and loss related payments.....	108,018,343	113,408,887	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.....	100,980,067	86,729,923	111,026,039
8. Dividends paid to policyholders.....			
9. Federal and foreign income taxes paid (recovered) net of \$(1,912,407) tax on capital gains (losses).....	8,648,343	7,675,499	10,729,359
10. Total (Lines 5 through 9).....	217,646,753	207,814,310	267,197,728
11. Net cash from operations (Line 4 minus Line 10).....	17,107,692	12,815,814	94,351,765
CASH FROM INVESTMENTS			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds.....	126,927,714	162,301,284	220,932,350
12.2 Stocks.....	5,018,693	5,936,201	8,841,332
12.3 Mortgage loans.....			
12.4 Real estate.....			
12.5 Other invested assets.....	2,548,070	24,660,278	25,035,278
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments.....			
12.7 Miscellaneous proceeds.....		3,958,229	5,866,524
12.8 Total investment proceeds (Lines 12.1 to 12.7).....	134,494,477	196,855,992	260,675,484
13. Cost of investments acquired (long-term only):			
13.1 Bonds.....	147,559,283	197,029,317	218,141,574
13.2 Stocks.....	3,057,891	3,201,806	1,292,423
13.3 Mortgage loans.....			
13.4 Real estate.....	9,852,846	8,705,789	12,771,317
13.5 Other invested assets.....	938,837	2,861,518	2,861,518
13.6 Miscellaneous applications.....	7,118,813		
13.7 Total investments acquired (Lines 13.1 to 13.6).....	168,527,670	211,798,430	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).....	(34,033,193)	(14,942,438)	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.....	247,633		
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).....	28,840,118	7,905,024	(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).....	(10,912,249)	7,905,024	(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).....	(27,837,750)	5,778,400	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).....	56,380,174	78,711,595	84,217,924
Note: Supplemental disclosures of cash flow information for non-cash transactions:			
20.0001 Exchange of equity securities in merger transaction.....	539,927		1,997,895
20.0002 Exchange of debt securities.....			4,520,095
20.0003 Intercompany transfer of debt securities.....			1,526,264
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	\$ 36,139,389	\$ 54,387,301
2. Effect of state prescribed practices				-	-
3. Effect of state permitted practices				-	-
4. Net income, NAIC SAP	XXX	XXX	XXX	<u>\$ 36,139,389</u>	<u>\$ 54,387,301</u>
5. Statutory surplus state basis	XXX	XXX	XXX	\$ 307,819,196	\$ 301,209,664
6. Effect of state prescribed practices				-	-
7. Effect of state permitted practices				-	-
8. Statutory surplus, NAIC SAP	XXX	XXX	XXX	<u>\$ 307,819,196</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 nine months ended September 30, 2018.
3. The Company does not have any loan-backed securities with an OTTI recognized during the nine months ended September 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	\$	(3,790,353)
2. 12 months or longer		(2,626,219)
b. The aggregate related fair value of securities with unrealized losses:		
1. Less than 12 months	\$	240,230,484
2. 12 months or longer		55,565,578

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 September 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 – 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.

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-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.

NOTES TO FINANCIAL STATEMENTS

Note 15 – Leases

No significant change.

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

No significant change.

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

- A. The Company did not sell any receivable balances during 2018.
- B. Transfers and Servicing of Financial Assets – Not applicable
- C. The Company was not involved in any have any wash sale transactions during 2018.

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

No significant change.

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

No significant change.

Note 20 – Fair Value Measurements

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

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

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

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

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

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

NOTES TO FINANCIAL STATEMENTS

The following table provides information as of September 30, 2018 about the Company's investments measured at fair value.

Assets at fair value	<u>Level 1</u>	<u>Level 2</u>	<u>Level 3</u>	<u>Total</u>	<u>Net Asset Value (NAV) Included in Level 2</u>
Bonds					
Industrial and misc	\$ -	\$ 3,697,928	\$ 321,874	\$ 4,019,802	\$ -
Total bonds	\$ -	\$ 3,697,928	\$ 321,874	\$ 4,019,802	\$ -
Perpetual preferred stock					
Industrial and misc	\$ 12,697,503	\$ 1,018,750	\$ -	\$ 13,716,253	\$ -
Total preferred stocks	\$ 12,697,503	\$ 1,018,750	\$ -	\$ 13,716,253	\$ -
Common stock					
Industrial and misc	\$ 21,613,249	\$ -	\$ 1,015,253	\$ 22,628,502	\$ -
Total common stocks	\$ 21,613,249	\$ -	\$ 1,015,253	\$ 22,628,502	\$ -
Total assets at fair value	\$ 34,310,752	\$ 4,716,678	\$ 1,337,127	\$ 40,364,557	\$ -

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 2018 and 2017, respectively.

2. Rollforward of Level 3 Items

NOTES TO FINANCIAL STATEMENTS

The following tables present a reconciliation of the beginning and ending balances for investments measured at fair value using Level 3 inputs for the three months ended September 30, 2018 and 2017.

	Beginning Balance at 7/1/2018	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 09/30/2018
Industrial and misc bonds	\$ 326,411	\$ -	\$ -	\$ -	\$ 449	\$ -	\$ -	\$ (4,986)	\$ -	\$ 321,874
Industrial and misc preferred stocks	140,253	-	(140,253)	-	-	-	-	-	-	-
Industrial and misc common stocks	990,253	-	-	-	25,000	-	-	-	-	1,015,253
Total	\$ 1,456,917	\$ -	\$ (140,253)	\$ -	\$ 25,449	\$ -	\$ -	\$ (4,986)	\$ -	1,337,127

	Beginning Balance at 7/1/2017	Transfers into Level 3	Transfers out of Level 3	Total Gains (Losses) included in Net Income	Total Gains (Losses) included in Surplus	Purchases	Issuances	Sales	Settlements	Ending Balance at 09/30/2017
Industrial and misc preferred stocks	\$ 140,253	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ 140,253
Industrial and misc common stocks	1,015,253	-	-	-	(75,000)	-	-	-	-	940,253
Total	\$ 1,155,506	\$ -	\$ -	\$ -	\$ (75,000)	\$ -	\$ -	\$ -	\$ -	\$ 1,080,506

3. Policy on Determining when Transfers between Levels are Recognized

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

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

The Company's investment manager, American Money Management Corporation ("AMMC") (an affiliate) is responsible for the valuation process and uses data from outside sources (including nationally recognized pricing services and broker/dealers) in establishing fair value. Pricing services use a variety of observable inputs to estimate the fair value of fixed maturities that do not trade on a daily basis. These inputs include, but are not limited to, recent reported trades, benchmark yields, issuer spreads, bids or offers, reference data and measures of volatility. Included in the pricing of mortgage-backed securities are estimates of the rate of future prepayments and defaults of principal over the remaining life of the underlying collateral. Inputs from brokers

NOTES TO FINANCIAL STATEMENTS

and independent financial institutions include, but are not limited to, yields or spreads of comparable investments, which have recent trading activity, credit quality, duration, credit enhancements, collateral value

and estimated cash flows based on inputs including delinquency rates, estimated defaults and losses, and estimates of the rate of future prepayments. Valuation techniques utilized by pricing services and prices obtained from external sources are reviewed by the Company's affiliated investment professionals who are familiar with the securities being priced and the markets in which they trade to ensure the fair value determination is representative of an exit price. To validate the appropriateness of the prices obtained, these investment professionals compare the valuation received to independent third party pricing sources and consider widely published indices (as benchmarks), recent trades, changes in interest rates, general economic conditions and the credit quality of the specific issuers. In addition, AMMC communicates directly with the pricing service regarding the methods and assumptions used in pricing, including verifying, on a test basis, the inputs used by the pricing service to value specific securities.

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

5. Derivative Fair Values

Not applicable

B. The Company has no additional fair value disclosures.

C. Other Fair Value Disclosures

The table below reflects, as of September 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	\$ 726,659,258	\$ 727,834,497	\$ 4,266,844	\$ 708,574,246	\$ 13,818,168	\$ -	\$ -
Preferred stocks	17,747,300	17,462,428	16,510,138	1,096,909	140,253	-	-
Common stocks	22,628,502	22,628,502	21,613,249	-	1,015,253	-	-
Cash, cash equivalents & short-term investments	56,380,174	56,380,174	56,380,174	-	-	-	-
Totals	\$ 823,415,234	\$ 824,305,601	\$ 98,770,405	\$ 709,671,155	\$ 14,973,674	\$ -	\$ -

NOTES TO FINANCIAL STATEMENTS

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 November 9, 2018, the date of issuance of these financial statements. There were no events occurring subsequent to the end of the quarter that merited recognition or disclosure in these statements.

Note 23 – Reinsurance

No significant change.

Note 24 – Retrospectively Rated Contracts & Contracts Subject to Redetermination

A-E. No significant change.

F. Risk Sharing Provisions of the Affordable Care Act (ACA) – Not applicable

Note 25 – Change in Incurred Losses and Loss Adjustment Expenses

A. Reserves as of December 31, 2017 were \$445,289,947. As of September 30, 2018, \$102,004,790 has been paid for incurred claims and claim adjustment expenses attributable to insured events of prior years. Reserves remaining for prior years are now \$332,829,718 as a result of re-estimation of unpaid claims and claim adjustment expenses. Therefore, there has been a \$10,455,439 favorable prior year development since December 31, 2017 to September 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.

NOTES TO FINANCIAL STATEMENTS

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.

Note 35 – Multiple Peril Crop Insurance

No significant change.

Note 36 – Financial Guaranty Insurance

The Company does not write financial guaranty insurance.

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

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

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

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

2.2 If yes, date of change:

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

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

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

Not Applicable

3.4 Is the reporting entity publicly traded or a member of a publicly traded group? Yes No

3.5 If the response to 3.4 is yes, provide the CIK (Central Index Key) code issued by the SEC for the entity/group. 1042046

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

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

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

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

6.1 State as of what date the latest financial examination of the reporting entity was made or is being made. 12/31/2016

6.2 State the as of date that the latest financial examination report became available from either the state of domicile or the reporting entity. This date should be the date of the examined balance sheet and not the date the report was completed or released. 12/31/2016

6.3 State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date). 11/17/2017

6.4 By what department or departments?

Ohio Department of Insurance

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

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

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

7.2 If yes, give full information:

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

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

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

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

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

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

- (a) Honest and ethical conduct, including the ethical handling of actual or apparent conflicts of interest between personal and professional relationships;
- (b) Full, fair, accurate, timely and understandable disclosure in the periodic reports required to be filed by the reporting entity;
- (c) Compliance with applicable governmental laws, rules and regulations;
- (d) The prompt internal reporting of violations to an appropriate person or persons identified in the code; and
- (e) Accountability for adherence to the code.

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

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

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

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

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

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

FINANCIAL

- 10.1 Does the reporting entity report any amounts due from parent, subsidiaries or affiliates on Page 2 of this statement? Yes No
- 10.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount: \$ 0

INVESTMENT

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

- 14.21 Bonds
- 14.22 Preferred Stock
- 14.23 Common Stock
- 14.24 Short-Term Investments
- 14.25 Mortgage Loans on Real Estate
- 14.26 All Other
- 14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)
- 14.28 Total Investment in Parent included in Lines 14.21 to 14.26 above

	1 Prior Year End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
\$	0	\$ 0
	0	0
	172,717,498	187,102,488
	0	0
	0	0
	0	0
\$	172,717,498	\$ 187,102,488
\$	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
Bank of New York Mellon	1 Wall Street, New York, NY 10286

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
US Bank	Bank of New York Mellon	09/17/2018	Consolidate investments across all AFG insurance companies at one bank

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 [X] 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 [X] No []

GENERAL INTERROGATORIES (continued)

PART 2 – PROPERTY & CASUALTY INTERROGATORIES

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

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

3.1 Have any of the reporting entity's primary reinsurance contracts been canceled? Yes [] No [X]
 3.2 If yes, give full and complete information thereto:

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

4.2 If yes, complete the following schedule:

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

5.1 Operating Percentages:

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

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

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

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

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

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

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

National Interstate Insurance Company

SCHEDULE F - CEDED REINSURANCE

Showing All New Reinsurers - Current Year to Date

1 NAIC Company Code	2 ID Number	3 Name of Reinsurer	4 Domiciliary Jurisdiction	5 Type of Reinsurer	6 Certified Reinsurer Rating (1 through 6)	7 Effective Date of Certified Reinsurer Rating
U.S. Insurers						
22730.....	06-1182357.....	Allied World Insurance Company.....	NH.....	Authorized.....	.....	.....
42307.....	13-3138390.....	Navigators Insurance Company.....	NY.....	Authorized.....	.....	.....
21415.....	42-0234980.....	Employers Mutual Casualty Co.....	IA.....	Authorized.....	.....	.....
All Other Insurers						
00000.....	AA-1126004.....	Lloyd's of London Syndicate #4444.....	GBR.....	Authorized.....	.....	.....
00000.....	AA-1120179.....	Lloyd's of London Syndicate #2988.....	GBR.....	Authorized.....	.....	.....
00000.....	AA-11208791.....	Lloyd's of London Syndicate #2791.....	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.....		4,516,486	4,100,925	3,110,948	2,425,343	5,432,428	4,212,244
2. Alaska.....AK.....L.....		4,176,890	4,222,249	3,771,797	1,100,473	7,092,857	9,690,071
3. Arizona.....AZ.....L.....		5,415,552	4,992,240	2,561,119	1,759,293	9,115,869	7,218,237
4. Arkansas.....AR.....L.....		3,774,193	3,520,545	1,414,093	2,849,570	4,748,885	4,814,347
5. California.....CA.....L.....		64,130,450	62,095,834	28,945,368	42,527,409	112,618,291	117,062,592
6. Colorado.....CO.....L.....		2,568,086	2,706,374	1,327,538	1,722,383	3,823,818	5,144,838
7. Connecticut.....CT.....L.....		6,011,927	6,235,036	3,099,053	3,769,018	9,848,610	12,151,731
8. Delaware.....DE.....L.....		19,710,572	17,421,501	4,423,744	6,242,355	37,946,301	26,903,853
9. District of Columbia.....DC.....L.....						25	(154)
10. Florida.....FL.....L.....		16,660,786	15,989,385	9,176,986	11,764,797	20,972,952	22,632,719
11. Georgia.....GA.....L.....		6,588,329	5,722,828	2,678,658	2,446,156	9,222,728	8,500,519
12. Hawaii.....HI.....L.....		14,385,653	14,149,709	5,321,572	4,442,606	19,411,131	16,918,479
13. Idaho.....ID.....L.....		5,170,224	4,926,780	6,615,069	4,899,607	7,296,882	8,675,718
14. Illinois.....IL.....L.....		13,126,090	10,531,782	5,140,137	4,501,053	15,097,148	15,935,699
15. Indiana.....IN.....L.....		6,596,483	4,779,725	2,439,336	1,929,525	13,522,588	7,359,534
16. Iowa.....IA.....L.....		3,054,979	2,475,087	1,687,663	764,702	3,010,575	4,897,538
17. Kansas.....KS.....L.....		8,530,684	7,883,181	2,055,271	4,643,599	13,202,022	9,560,277
18. Kentucky.....KY.....L.....		4,396,890	2,804,456	1,854,615	1,891,543	9,100,667	7,148,159
19. Louisiana.....LA.....L.....		6,141,687	5,156,263	2,197,182	1,691,289	6,665,841	5,631,145
20. Maine.....ME.....L.....		721,081	910,618	258,802	218,655	681,419	398,215
21. Maryland.....MD.....L.....		2,916,555	3,531,487	832,284	1,897,766	5,242,109	5,061,959
22. Massachusetts.....MA.....L.....		8,943,280	8,900,913	4,202,081	3,193,587	21,072,399	24,216,273
23. Michigan.....MI.....L.....		157,322	30,052		3,166	11,617	1,521
24. Minnesota.....MN.....L.....		4,188,374	3,847,078	5,181,706	1,442,497	8,236,783	6,208,254
25. Mississippi.....MS.....L.....		2,923,596	2,770,433	1,958,233	949,385	2,992,311	3,406,428
26. Missouri.....MO.....L.....		7,683,990	9,907,371	7,267,211	8,144,177	25,573,352	21,963,916
27. Montana.....MT.....L.....		905,983	2,999,908	1,717,046	2,201,481	2,409,789	3,396,988
28. Nebraska.....NE.....L.....		3,306,433	3,562,131	1,375,623	1,468,199	7,330,862	4,756,776
29. Nevada.....NV.....L.....		1,705,590	1,580,274	1,196,071	2,690,793	2,736,041	3,789,987
30. New Hampshire.....NH.....L.....		2,963,305	2,770,028	151,736	472,310	3,420,745	3,533,814
31. New Jersey.....NJ.....L.....		277	18,268	4,196	62,122	40,937	4,953
32. New Mexico.....NM.....L.....		1,158,760	1,243,811	448,744	924,898	1,301,725	1,608,684
33. New York.....NY.....L.....		41,001,729	36,119,303	15,584,519	11,496,595	61,564,375	52,843,537
34. North Carolina.....NC.....L.....		5,122,394	10,036,598	5,190,702	4,931,380	23,043,301	24,683,893
35. North Dakota.....ND.....L.....		1,293,059	1,326,562	104,795	723,191	1,863,148	1,461,004
36. Ohio.....OH.....L.....		10,946,327	11,526,933	3,162,790	4,105,340	16,109,373	17,041,214
37. Oklahoma.....OK.....L.....		3,200,532	3,268,886	837,714	1,118,912	6,950,296	5,433,120
38. Oregon.....OR.....L.....		1,043,301	1,322,337	1,954,930	553,294	2,109,978	2,738,901
39. Pennsylvania.....PA.....L.....		13,458,641	13,395,226	5,101,310	9,952,796	25,868,321	21,914,720
40. Rhode Island.....RI.....L.....		1,400,481	1,550,001	378,950	212,072	2,018,755	1,637,839
41. South Carolina.....SC.....L.....		(70,991)	8,058,918	2,192,355	3,683,315	15,177,741	10,466,242
42. South Dakota.....SD.....L.....		531,182	1,057,919	343,024	731,379	451,337	488,713
43. Tennessee.....TN.....L.....		11,409,400	7,658,031	10,532,676	12,200,622	29,317,216	35,353,123
44. Texas.....TX.....L.....		23,635,500	18,919,149	12,723,827	20,942,817	38,804,595	40,258,266
45. Utah.....UT.....L.....		7,231,427	8,542,754	2,840,634	7,378,417	10,742,571	9,206,778
46. Vermont.....VT.....L.....		1,434,546	2,131,124	611,713	548,055	3,007,694	2,692,182
47. Virginia.....VA.....L.....		5,011,768	5,674,638	5,115,289	2,912,100	10,165,524	11,980,696
48. Washington.....WA.....L.....		2,582,282	2,581,370	558,988	1,404,202	6,597,879	4,779,169
49. West Virginia.....WV.....L.....		353,380	22,969	178,068	50,566	496,705	738,223
50. Wisconsin.....WI.....L.....		10,060,169	9,185,942	4,961,143	3,667,487	11,963,607	11,023,473
51. Wyoming.....WY.....L.....		37,262	67,674	37,723	46,516	49,180	59,433
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.....		372,212,898	364,232,605	184,825,030	211,698,811	655,481,304	627,605,841

DETAILS OF WRITE-INS

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

(a) Active Status Count

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

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

	Domiciliary Location	FEIN	NAIC Co. Code
American Financial Group, Inc.	OH	31-1544320	
American Financial Capital Trust II	DE	31-6549738	
American Financial Capital Trust III	DE	16-6543606	
American Financial Capital Trust IV	DE	16-6543609	
American Financial Enterprises, Inc.	CT	31-0996797	
American Money Management Corporation	OH	31-0828578	
American Real Estate Capital Company, LLC	OH	27-1577326	
Mid-Market Capital Partners, LLC	DE	27-2829629	
APU Holding Company	OH	41-2112001	
American Premier Underwriters, Inc.	PA	23-6000765	
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	
Risico Management Corporation	DE	31-1262960	
Dixie Terminal Corporation	OH	31-0823725	
GAI Holding Bermuda Ltd. (77%) ^	BMU	98-0606803	
GAI Indemnity, Ltd. #	GBR	98-0556144	
Neon Capital Limited	GBR		
Neon Holdings (U.K.) Limited	GBR		
Beat Capital Partners Limited (26.96%)	GBR		
Tarian Underwriting Limited (60%)	GBR		
Lavenham Underwriting Limited #	GBR	98-0412245	
Neon Italy S.R.L. (60%)	ITA		
Neon Management Services Limited	GBR		
Neon Sapphire Underwriting Limited	GGY		
Neon Service Company (U.K.) Limited	GBR		
Marketform Australia Pty Limited	AUS		
Studio Marketform SRL	ITA		
Neon Underwriting Bermuda Limited	BMU		
Neon Underwriting Limited	GBR		
Orca Services 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	
QQAgency of Texas, Inc.	TX	34-1947042	
Great American Advisors, Inc.	OH	31-1395344	
Great American Life Insurance Company *	OH	13-1935920	63312
Annuity Investors Life Insurance Company *	OH	31-1021738	93661
Bay Bridge Marina Hemingway's Restaurant, LLC (85%)	MD	27-4078277	
Bay Bridge Marina Management (85%)	MD	27-0513333	
Brothers Management, LLC (99%)	FL	20-1246122	
Charleston Harbor Fishing, LLC	SC	81-3737639	
GA Key Lime, LLC ^	OH	47-5618395	
GALIC - Bay Bridge Marina, LLC	MD	20-4604276	
GALIC Brothers, Inc.	OH	31-1391777	
Manhattan National Holding Corporation	OH	26-3260520	
Manhattan National Life Insurance Company *	OH	45-0252531	67083
Skipjack Marina Corp.	MD	52-2179330	
Great American Holding, Inc.	OH	42-1575938	
Agricultural Services, LLC	OH	27-3062314	
Great American Holding (Europe) Limited	GBR		
Great American Europe Limited	GBR		
Great American International Insurance Designated Activity Company *	IRL		
Mid-Continent Casualty Company *	OH	73-0556513	23418
Mid-Continent Assurance Company *	OH	73-1406844	15380
Mid-Continent Excess and Surplus Insurance Company *	DE	38-3803661	13794
Mid-Continent Specialty Insurance Services, Inc.	OK	30-0571535	
Oklahoma Surety Company *	OH	73-0773259	23426
National Interstate Corporation	OH	34-1607394	
American Highways Insurance Agency, Inc.	OH	34-1899058	
Explorer RV Insurance Agency, Inc.	OH	31-1548235	
Hudson Indemnity, Ltd. *	CYM	98-0191335	
Hudson Management Group, Ltd.	VIR	66-0660039	
National Interstate Insurance Agency, Inc.	OH	34-1607396	
Commercial For Hire Transportation Purchasing Group @	SC	36-4670968	
National Interstate Insurance Company *	OH	34-1607395	32620
National Interstate Insurance Company of Hawaii, Inc. *	OH	99-0345306	11051
TransProtection Service Company	MO	43-1254631	
Triumphe Casualty Company *	OH	95-3623282	41106
Vanliner Insurance Company *	MO	86-0114294	21172
Safety Claims & Litigation Services, LLC	MT	20-5546054	
Safety, Claims and Litigation Services, LLC	OH	46-4570914	
Republic Indemnity Company of America *	CA	95-2801326	22179
Republic Indemnity Company of California *	CA	31-1054123	43753
Summit Consulting, LLC	FL	59-1683711	
Heritage Summit Healthcare, LLC	FL	59-3385208	
Summit Real Estate Holdings, LLC	FL	82-2462705	
Summit Holding Southeast, Inc.	FL	59-3409855	
Bridgefield Employers Insurance Company*	FL	59-1835212	10701
Bridgefield Casualty Insurance Company*	FL	59-3269531	10335

* Denotes insurer

@ Company affiliated but not owned

Participant in Lloyd's Syndicate 2468

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^ 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, Inc.	TX	31-1073664	
Great American Management Services, Inc.	OH	31-0856644	
Great American Protection Insurance Company *	OH	31-1288778	38580
Great American Re Inc.	DE	31-0918893	
Great American Security Insurance Company *	OH	31-1209419	31135
Great American Spirit Insurance Company *	OH	31-1237970	33723
Insurance (GB) Limited *	GBR		
Key Largo Group, Inc.	FL	59-1263251	
PLLS Canada Insurance Brokers Inc. (49%)	CAN	871850814	
Professional Risk Brokers, Inc.	IL	31-1293064	
One East Fourth, Inc.	OH	31-0686194	
Pioneer Carpet Mills, Inc.	OH	31-0883227	
TEJ Holdings, Inc.	OH	31-1119320	
Three East Fourth, Inc.	OH	31-0728327	

* Denotes insurer

@ Company affiliated but not owned

Participant in Lloyd's Syndicate 2468

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^ Total percentage owned by respective parent and other affiliated companies

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
Members															
			31-1544320..		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	

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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)	*
							Neon Capital Limited.....	GBR.....	NIA.....	GAI Holding Bermuda Ltd.....	Ownership.....	...100.000	American Financial Group, Inc.....	...N.....	
							Neon Holdings (U.K.) Limited.....	GBR.....	NIA.....	Neon Capital Limited.....	Ownership.....	...100.000	American Financial Group, Inc.....	...N.....	
							Beat Capital Partners Limited.....	GBR.....	NIA.....	Neon Holdings (U.K.) Limited.....	Ownership.....	...27.000	American Financial Group, Inc.....	...N.....	
							Tarian Underwriting Limited.....	GBR.....	NIA.....	Beat Capital Partners Limited.....	Ownership.....	...60.000	American Financial Group, Inc.....	...N.....	
			98-0412245..				Lavenham Underwriting Limited.....	GBR.....	IA.....	Neon Holdings (U.K.) Limited.....	Ownership.....	...100.000	American Financial Group, Inc.....	...N.....	
							Neon Italy S.R.L.....	ITA.....	NIA.....	Neon Holdings (U.K.) Limited.....	Ownership.....	...60.000	American Financial Group, Inc.....	...N.....	
							Neon Management Services Limited.....	GBR.....	NIA.....	Neon Holdings (U.K.) Limited.....	Ownership.....	...100.000	American Financial Group, Inc.....	...N.....	
							Neon Sapphire Underwriting Limited.....	GGY.....	NIA.....	Neon Holdings (U.K.) Limited.....	Ownership.....	...100.000	American Financial Group, Inc.....	...N.....	
							Neon Service Company (U.K.) Limited.....	GBR.....	NIA.....	Neon Holdings (U.K.) Limited.....	Ownership.....	...100.000	American Financial Group, Inc.....	...N.....	
							Marketform Australia Pty Limited.....	AUS.....	NIA.....	Neon Service Company (U.K.) Limited.....	Ownership.....	...100.000	American Financial Group, Inc.....	...N.....	
							Studio Marketform SRL.....	ITA.....	NIA.....	Neon Service Company (U.K.) Limited.....	Ownership.....	...100.000	American Financial Group, Inc.....	...N.....	
							Neon Underwriting Bermuda Limited.....	BMU.....	NIA.....	Neon Holdings (U.K.) Limited.....	Ownership.....	...100.000	American Financial Group, Inc.....	...N.....	
							Neon Underwriting Limited.....	GBR.....	NIA.....	Neon Holdings (U.K.) Limited.....	Ownership.....	...100.000	American Financial Group, Inc.....	...N.....	
			98-0431601..				Orca Services A/S.....	DNK.....	NIA.....	Neon Holdings (U.K.) Limited.....	Ownership.....	...89.400	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.....	5.....
							Neon Employee Ownership LLC.....	DE.....	NIA.....	Helium Holdings Limited.....	Ownership.....	...23.400	.....	...N.....	5.....
							GAI Australia Pty Ltd.....	AUS.....	NIA.....	Neon Employee Ownership LLC.....	Ownership.....	...100.000	American Financial Group, Inc.....	...N.....	5.....
			06-1356481..				Great American Financial Resources, Inc.....	DE.....	NIA.....	American Financial Group, Inc.....	Ownership.....	...100.000	American Financial Group, Inc.....	...N.....	1.....
			31-1422717..				AAG Insurance Agency, Inc.....	KY.....	NIA.....	Great American Financial Resources, Inc.....	Ownership.....	...100.000	American Financial Group, Inc.....	...N.....	
			34-1017531..				Ceres Group, Inc.....	DE.....	NIA.....	Great American Financial Resources, Inc.....	Ownership.....	...100.000	American Financial Group, Inc.....	...N.....	
			47-0717079..				Continental General Corporation.....	NE.....	NIA.....	Ceres Group, Inc.....	Ownership.....	...100.000	American Financial Group, Inc.....	...N.....	
			34-1947042..				QQAgency of Texas, Inc.....	TX.....	NIA.....	Ceres Group, Inc.....	Ownership.....	...100.000	American Financial Group, Inc.....	...N.....	
			31-1395344..				Great American Advisors, Inc.....	OH.....	NIA.....	Great American Financial Resources, Inc.....	Ownership.....	...100.000	American Financial Group, Inc.....	...N.....	
0084	American Financial Group, Inc.	63312..	13-1935920..				Great American Life Insurance Company.....	OH.....	IA.....	Great American Financial Resources, Inc.....	Ownership.....	...100.000	American Financial Group, Inc.....	...N.....	
0084	American Financial Group, Inc.	93661..	31-1021738..				Annuity Investors Life Insurance Company.....	OH.....	IA.....	Great American Life Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc.....	...N.....	
			27-4078277..				Bay Bridge Marina Hemingway's Restaurant, LLC	MD.....	NIA.....	Great American Life Insurance Company.....	Ownership.....	...85.000	American Financial Group, Inc.....	...N.....	
			27-0513333..				Bay Bridge Marina Management.....	MD.....	NIA.....	Great American Life Insurance Company.....	Ownership.....	...85.000	American Financial Group, Inc.....	...N.....	
			20-1246122..				Brothers Management, LLC.....	FL.....	NIA.....	Great American Life Insurance Company.....	Ownership.....	...99.000	American Financial Group, Inc.....	...Y.....	
			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.....	

Q12.1

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
0084	American Financial Group, Inc.	67083	31-1391777 26-3260520				GALIC Brothers, Inc. Manhattan National Holding Corporation	OH OH	NIA NIA	Great American Life Insurance Company Great American Life Insurance Company	Ownership Ownership	100.000 100.000	American Financial Group, Inc. American Financial Group, Inc.	Y Y	
0084	American Financial Group, Inc.	23418	45-0252531 52-2179330 42-1575938 27-3062314				Manhattan National Life Insurance Company Skipjack Marina Corp Great American Holding, Inc. Agricultural Services, LLC Great American Holding (Europe) Limited Great American Europe Limited	OH MD OH OH GBR GBR	IA NIA UIP NIA NIA NIA	Manhattan National Holding Corporation Great American Life Insurance Company American Financial Group, Inc. Great American Holding, Inc. Great American Holding, Inc. Great American Holding (Europe) Limited	Ownership Ownership Ownership Ownership Ownership Ownership	100.000 100.000 100.000 100.000 100.000 100.000	American Financial Group, Inc. American Financial Group, Inc. American Financial Group, Inc. American Financial Group, Inc. American Financial Group, Inc. American Financial Group, Inc.	N N N N N N	
0084	American Financial Group, Inc.	15380	AA-1784136 73-0556513				Great American International Insurance Designated Activity Company Mid-Continent Casualty Company	IRL OH	IA IA	Great American Holding, Inc. Great American Holding, Inc.	Ownership Ownership	100.000 100.000	American Financial Group, Inc. American Financial Group, Inc.	N N	
0084	American Financial Group, Inc.	13794	73-1406844 38-3803661				Mid-Continent Assurance Company Mid-Continent Excess and Surplus Insurance Company	OH DE	IA IA	Mid-Continent Casualty Company Mid-Continent Casualty Company	Ownership Ownership	100.000 100.000	American Financial Group, Inc. American Financial Group, Inc.	N N	
0084	American Financial Group, Inc.	23426	30-0571535 73-0773259 34-1607394 34-1899058				Mid-Continent Specialty Insurance Services, Inc. Oklahoma Surety Company National Interstate Corporation American Highways Insurance Agency, Inc.	OK OH OH OH	NIA IA UDP NIA	Mid-Continent Casualty Company Mid-Continent Casualty Company Great American Holding, Inc. National Interstate Corporation	Ownership Ownership Ownership Ownership	100.000 100.000 100.000 100.000	American Financial Group, Inc. American Financial Group, Inc. American Financial Group, Inc. American Financial Group, Inc.	Y N N N	
0084	American Financial Group, Inc.	11051	31-1548235 98-0191335 66-0660039 34-1607396				Explorer RV Insurance Agency, Inc. Hudson Indemnity, Ltd. Hudson Management Group, Ltd. National Interstate Insurance Agency, Inc.	OH CYM VIR OH	NIA IA NIA NIA	National Interstate Corporation National Interstate Corporation National Interstate Corporation National Interstate Corporation	Ownership Ownership Ownership Ownership	100.000 100.000 100.000 100.000	American Financial Group, Inc. American Financial Group, Inc. American Financial Group, Inc. American Financial Group, Inc.	N N N N	
0084	American Financial Group, Inc.	32620	36-4670968 34-1607395				Commercial For Hire Transportation Purchasing Group National Interstate Insurance Company	SC OH	NIA RE	National Interstate Insurance Agency, Inc. National Interstate Corporation	Management Ownership	 100.000	American Financial Group, Inc. American Financial Group, Inc.	N N	4
0084	American Financial Group, Inc.	41106	99-0345306 43-1254631				National Interstate Insurance Company of Hawaii, Inc. TransProtection Service Company	OH MO	DS DS	National Interstate Insurance Company National Interstate Insurance Company	Ownership Ownership	100.000 100.000	American Financial Group, Inc. American Financial Group, Inc.	N Y	
0084	American Financial Group, Inc.	21172	95-3623282 86-0114294				Triumphe Casualty Company Vanliner Insurance Company	OH MO	DS DS	National Interstate Insurance Company National Interstate Insurance Company	Ownership Ownership	100.000 100.000	American Financial Group, Inc. American Financial Group, Inc.	N Y	

Q12.2

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
			20-5546054..				Safety Claims & Litigation Services, LLC.....	MT.....	NIA.....	National Interstate Corporation.....	Ownership.....	...100.000	American Financial Group, Inc.....	...N.....	
			46-4570914..				Safety, Claims and Litigation Services, LLC.....	OH.....	NIA.....	National Interstate Corporation.....	Ownership.....	...100.000	American Financial Group, Inc.....	...N.....	
0084	American Financial Group, Inc.	22179...	95-2801326..				Republic Indemnity Company of America.....	CA.....	IA.....	Great American Holding, Inc.....	Ownership.....	...100.000	American Financial Group, Inc.....	...N.....	
0084	American Financial Group, Inc.	43753...	31-1054123..				Republic Indemnity Company of California.....	CA.....	IA.....	Republic Indemnity Company of America.....	Ownership.....	...100.000	American Financial Group, Inc.....	...N.....	
			59-1683711..				Summit Consulting, LLC.....	FL.....	NIA.....	Great American Holding, Inc.....	Ownership.....	...100.000	American Financial Group, Inc.....	...N.....	
			59-3385208..				Heritage Summit Healthcare, LLC.....	FL.....	NIA.....	Summit Consulting, LLC.....	Ownership.....	...100.000	American Financial Group, Inc.....	...N.....	
			82-2462705..				Summit Real Estate Holdings, LLC.....	FL.....	NIA.....	Summit Consulting, LLC.....	Ownership.....	...100.000	American Financial Group, Inc.....	...N.....	
			59-3409855..				Summit Holding Southeast, Inc.....	FL.....	NIA.....	Great American Holding, Inc.....	Ownership.....	...100.000	American Financial Group, Inc.....	...N.....	
0084	American Financial Group, Inc.	10701...	59-1835212..				Bridgefield Employers Insurance Company.....	FL.....	IA.....	Summit Holding Southeast, Inc.....	Ownership.....	...100.000	American Financial Group, Inc.....	...N.....	
0084	American Financial Group, Inc.	10335...	59-3269531..				Bridgefield Casualty Insurance Company.....	FL.....	IA.....	Bridgefield Employers Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc.....	...N.....	
0084	American Financial Group, Inc.	16691...	31-0501234..				Great American Insurance Company.....	OH.....	IA.....	American Financial Group, Inc.....	Ownership.....	...100.000	American Financial Group, Inc.....	...N.....	
0084	American Financial Group, Inc.	35351...	31-0912199..				American Empire Surplus Lines Insurance Company	DE.....	IA.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc.....	...N.....	
0084	American Financial Group, Inc.	37990...	31-0973761..				American Empire Insurance Company.....	OH.....	IA.....	American Empire Surplus Lines Insurance Company	Ownership.....	...100.000	American Financial Group, Inc.....	...N.....	
			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.....	

Q12.3

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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

Q12.4

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
Aster	Explanation														
1	Another affiliated company owns 1% or less of the shares.														
2	The entity is owned by more than one company within the AFG Group.														
3	Great American Insurance Company is the majority member of the Association.														
4	Company is affiliated but not owned.														
5	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			4 Prior Year to Date Direct Loss Percentage
	1 Direct Premiums Earned	2 Direct Losses Incurred	3 Direct Loss Percentage	
1. Fire.....	18,363	4,414	24.037	
2. Allied lines.....	12,487	2,998	24.005	102.630
3. Farmowners multiple peril.....			0.000	
4. Homeowners multiple peril.....			0.000	
5. Commercial multiple peril.....	1,681,982	629,554	37.429	67.255
6. Mortgage guaranty.....			0.000	
8. Ocean marine.....		3,077	0.000	
9. Inland marine.....	3,777,287	(98,218)	(2.600)	40.917
10. Financial guaranty.....			0.000	
11.1. Medical professional liability - occurrence.....			0.000	
11.2. Medical professional liability - claims-made.....			0.000	
12. Earthquake.....		(3,572)	0.000	
13. Group accident and health.....			0.000	
14. Credit accident and health.....			0.000	
15. Other accident and health.....	14,538	(552,685)	(3,801.707)	401.011
16. Workers' compensation.....	71,687,138	32,810,400	45.769	49.245
17.1 Other liability-occurrence.....	26,798,409	31,192,653	116.397	153.312
17.2 Other liability-claims made.....	598,230	507,429	84.822	55.338
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.....	620,464	(451,693)	(72.799)	67.561
19.3, 19.4 Commercial auto liability.....	195,249,899	152,532,559	78.122	70.118
21. Auto physical damage.....	42,816,829	18,629,066	43.509	52.233
22. Aircraft (all perils).....			0.000	
23. Fidelity.....			0.000	
24. Surety.....	22,986	7,313	31.817	25.413
26. Burglary and theft.....	1,423	(4,672)	(328.331)	(19.428)
27. Boiler and machinery.....	55,006	(89,594)	(162.881)	214.783
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.....	343,355,040	235,119,030	68.477	71.719

DETAILS OF WRITE-INS

3401.....			0.000	
3402.....			0.000	
3403.....			0.000	
3498. Sum. of remaining write-ins for Line 34 from overflow page.....	0	0	0.000	XXX
3499. Totals (Lines 3401 thru 3403 plus 3498) (Line 34).....	0	0	0.000	

PART 2 - DIRECT PREMIUMS WRITTEN

Lines of Business	1	2	3
	Current Quarter	Current Year to Date	Prior Year Year to Date
1. Fire.....	6,405	17,786	13,306
2. Allied lines.....	3,621	13,081	1,098,163
3. Farmowners multiple peril.....			
4. Homeowners multiple peril.....			
5. Commercial multiple peril.....	575,937	1,711,840	1,678,469
6. Mortgage guaranty.....			
8. Ocean marine.....			
9. Inland marine.....	394,123	3,589,532	3,299,207
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.....	22,193	18,779	29,956
16. Workers' compensation.....	19,543,755	55,864,498	75,485,901
17.1 Other liability-occurrence.....	5,402,071	29,746,112	32,881,818
17.2 Other liability-claims made.....	185,813	779,295	751,281
17.3 Excess workers' compensation.....			
18.1 Products liability-occurrence.....			
18.2 Products liability-claims made.....			
19.1 19.2 Private passenger auto liability.....	(2,285)	(51,315)	1,987,994
19.3 19.4 Commercial auto liability.....	70,475,515	233,600,565	195,082,057
21. Auto physical damage.....	10,407,010	46,836,725	51,841,404
22. Aircraft (all perils).....			
23. Fidelity.....			
24. Surety.....	5,957	31,357	30,150
26. Burglary and theft.....		2,469	924
27. Boiler and machinery.....	20,779	52,174	51,975
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.....	107,040,894	372,212,898	364,232,605

DETAILS OF WRITE-INS

3401.....				
3402.....				
3403.....				
3498. Sum. of remaining write-ins for Line 34 from overflow page.....	0	0	0	0
3499. Totals (Lines 3401 thru 3403 plus 3498) (Line 34).....	0	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	42,509	86	42,595	55,262	210	77,574	133,046	16,293	(26,749)	(10,456)
2. 2016.....	35,418	68,331	103,749	18,628	232	18,860	30,988	243	53,657	84,888	14,198	(14,199)	(1)
3. Subtotals 2016 + Prior.....	116,896	172,950	289,846	61,137	318	61,455	86,250	453	131,231	217,934	30,491	(40,948)	(10,457)
4. 2017.....	40,180	115,264	155,444	37,580	2,970	40,550	36,874	1,159	76,863	114,896	34,274	(34,272)	2
5. Subtotals 2017 + Prior.....	157,076	288,214	445,290	98,717	3,288	102,005	123,124	1,612	208,094	332,830	64,765	(75,220)	(10,455)
6. 2018.....	XXX	XXX	XXX	XXX	28,541	28,541	XXX	31,314	96,009	127,323	XXX	XXX	XXX
7. Totals.....	157,076	288,214	445,290	98,717	31,829	130,546	123,124	32,926	304,103	460,153	64,765	(75,220)	(10,455)
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. ....41.2 %	2. ....(26.1)%	3. ....(2.3)%
													Col. 13, Line 7 Line 8
													4. ....(3.5)%

Q14

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

Explanation:

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

Bar Code:



Overflow Page for Write-Ins

Additional Write-ins for Assets:

	Current Statement Date			4 December 31, Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
2504. Commission receivable.....	651,391	5,301	646,090	644,781
2597. Summary of remaining write-ins for Line 25.....	651,391	5,301	646,090	644,781

National Interstate Insurance Company SCHEDULE A - VERIFICATION

Real Estate

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	30,658,389	18,627,795
2. Cost of acquired:		
2.1 Actual cost at time of acquisition.....	9,831,963	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.....	661,109	640,748
9. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6+7-8).....	39,950,102	30,658,389
10. Deduct total nonadmitted amounts.....		
11. Statement value at end of current period (Line 9 minus Line 10).....	39,950,102	30,658,389

SCHEDULE B - VERIFICATION

Mortgage Loans

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

NONE

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	20,423,666	36,121,328
2. Cost of acquired:		
2.1 Actual cost at time of acquisition.....		
2.2 Additional investment made after acquisition.....	938,837	2,861,518
3. Capitalized deferred interest and other.....		
4. Accrual of discount.....		
5. Unrealized valuation increase (decrease).....	1,448,254	(2,878,963)
6. Total gain (loss) on disposals.....	1,147,558	9,355,062
7. Deduct amounts received on disposals.....	2,548,070	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).....	21,410,245	20,423,666
12. Deduct total nonadmitted amounts.....		
13. Statement value at end of current period (Line 11 minus Line 12).....	21,410,245	20,423,666

SCHEDULE D - VERIFICATION

Bonds and Stocks

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year.....	921,478,118	939,938,944
2. Cost of bonds and stocks acquired.....	151,157,101	226,310,314
3. Accrual of discount.....	2,305,172	2,726,176
4. Unrealized valuation increase (decrease).....	14,344,687	(6,621,884)
5. Total gain (loss) on disposals.....	1,419,993	2,915,336
6. Deduct consideration for bonds and stocks disposed of.....	132,840,819	236,649,998
7. Deduct amortization of premium.....	2,571,722	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.....	354,484	
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10).....	955,027,915	921,478,118
12. Deduct total nonadmitted amounts.....	888,544	539,589
13. Statement value at end of current period (Line 11 minus Line 12).....	954,139,371	920,938,529

SCHEDULE D - PART 1B

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

NAIC Designation	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. NAIC 1 (a).....	663,331,665	7,939,601	34,920,838	(4,779,611)	657,495,743	663,331,665	631,570,817	617,355,599
2. NAIC 2 (a).....	89,123,330	2,999,950	4,995,037	3,806,918	89,469,569	89,123,330	90,935,161	79,082,177
3. NAIC 3 (a).....	5,154,356		377,732	704,135	8,453,248	5,154,356	5,480,759	7,964,153
4. NAIC 4 (a).....	467,138		57,007	(2,773)	1,413,305	467,138	407,358	1,545,468
5. NAIC 5 (a).....	815,886	4,677	501,598	41,748	1,022,791	815,886	360,713	1,817,016
6. NAIC 6 (a).....	575,000				575,000	575,000	575,000	0
7. Total Bonds.....	759,467,375	10,944,228	40,852,211	(229,583)	758,429,655	759,467,375	729,329,809	707,764,412
PREFERRED STOCK								
8. NAIC 1.....	3,060,758			7,106	3,075,202	3,060,758	3,067,864	3,151,645
9. NAIC 2.....	11,657,403			(9,900)	11,758,377	11,657,403	11,647,503	8,935,630
10. NAIC 3.....	2,597,042			(8)	2,597,050	2,597,042	2,597,034	3,292,783
11. NAIC 4.....							0	
12. NAIC 5.....	140,253				140,253	140,253	140,253	140,253
13. NAIC 6.....	9,775		1	1	9,775	9,775	9,775	9,775
14. Total Preferred Stock.....	17,465,230	0	1	(2,801)	17,580,656	17,465,230	17,462,428	15,530,086
15. Total Bonds and Preferred Stock.....	776,932,605	10,944,228	40,852,212	(232,384)	776,010,312	776,932,605	746,792,237	723,294,498

QSI02

(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 \$.....1,495,312; 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.....	1,495,312	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.....	15,362	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).....	1,495,312	0
11. Deduct total nonadmitted amounts.....		
12. Statement value at end of current period (Line 10 minus Line 11).....	1,495,312	0

**Sch. DB - Pt. A - Verification
NONE**

**Sch. DB - Pt. B - Verification
NONE**

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

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

**Sch. DB - Verification
NONE**

SCHEDULE E - PART 2 - VERIFICATION

Cash Equivalents

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	70,512,903	
2. Cost of cash equivalents acquired.....	168,016,393	156,117,944
3. Accrual of discount.....		
4. Unrealized valuation increase (decrease).....		
5. Total gain (loss) on disposals.....		
6. Deduct consideration received on disposals.....	200,179,524	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).....	38,349,772	70,512,903
11. Deduct total nonadmitted amounts.....		
12. Statement value at end of current period (Line 10 minus Line 11).....	38,349,772	70,512,903

SCHEDULE A - PART 2

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

1 Description of Property	Location		4 Date Acquired	5 Name of Vendor	6 Actual Cost at Time of Acquisition	7 Amount of Encumbrances	8 Book/Adjusted Carrying Value Less Encumbrances	9 Additional Investment Made After Acquisition
	2 City	3 State						
Acquired by Purchase								
Land and Office Building, 4049 Kinross Lakes Parkway.....	Richfield.....	OH..	07/15/2018....	Gardiner.....	13,953		13,863	
Land and Office Building, 4049 Kinross Lakes Parkway.....	Richfield.....	OH..	07/15/2018....	Ritenour Group.....	38,651		38,403	
Land and Office Building, 4049 Kinross Lakes Parkway.....	Richfield.....	OH..	07/15/2018....	Cicogna.....	3,110		3,090	
Land and Office Building, 4049 Kinross Lakes Parkway.....	Richfield.....	OH..	07/15/2018....	Snavelly Building Co.....	443,650		440,806	
Land and Office Building, 4049 Kinross Lakes Parkway.....	Richfield.....	OH..	08/15/2018....	Snavelly Building Co.....	197,120		196,278	
Land and Office Building, 4049 Kinross Lakes Parkway.....	Richfield.....	OH..	08/15/2018....	Ritenour Group.....	3,319		3,305	
Land and Office Building, 4049 Kinross Lakes Parkway.....	Richfield.....	OH..	09/15/2018....	Kaczmar.....	83,209		83,031	
Land and Office Building, 4049 Kinross Lakes Parkway.....	Richfield.....	OH..	09/15/2018....	Ritenour Group.....	38,990		38,906	
Land and Office Building, 4049 Kinross Lakes Parkway.....	Richfield.....	OH..	09/15/2018....	Snavelly Building Co.....	1,089,079		1,086,752	
0199999. Totals.....					1,911,080	0	1,904,434	0
0399999. Totals.....					1,911,080	0	1,904,434	0

QE01

SCHEDULE A - PART 3

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

1 Description of Property	Location		4 Disposal Date	5 Name of Purchaser	6 Actual Cost	7 Expended for Additions, Permanent Improvements and Changes in Encumbrances	8 Book/Adjusted Carrying Value Less Encumbrances Prior Year	Change in Book/Adjusted Carrying Value Less Encumbrances					14 Book/Adjusted Carrying Value Less Encumbrances on Disposal	15 Amounts Received During Year	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal	19 Gross Income Earned Less Interest Incurred on Encumbrances	20 Taxes, Repairs, and Expenses Incurred
	2 City	3 State						9 Current Year's Depreciation	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Current Year's Change in Encumbrances	12 Total Change in B./A.C.V. (11 - 9 - 10)	13 Total Foreign Exchange Change in B./A.C.V.							
NONE																			

SCHEDULE B - PART 2

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

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

NONE

QE02

SCHEDULE B - PART 3

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

1	2 Location		4	5	6	7	8 Change in Book Value/Recorded Investment					14	15	16	17	18	
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 CUSIP Identification	2 Name or Description	Location		5 Name of Vendor or General Partner	6 NAIC Designation	7 Date Originally Acquired	8 Type and Strategy	9 Actual Cost at Time of Acquisition	10 Additional Investment Made after Acquisition	11 Amount of Encumbrances	12 Commitment for Additional Investment	13 Percentage of Ownership
		3 City	4 State									

NONE

SCHEDULE BA - PART 3

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

QE03

1 CUSIP Identification	2 Name or Description	Location		5 Name of Purchaser or Nature of Disposal	6 Date Originally Acquired	7 Disposal Date	8 Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Changes in Book/Adjusted Carrying Value						15 Book/Adjusted Carrying Value Less Encumbrances on Disposal	16 Consideration	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Investment Income	
		3 City	4 State					9 Unrealized Valuation Increase (Decrease)	10 Current Year's (Depreciation) or (Amortization) / Accretion	11 Current Year's Other-Than-Temporary Impairment Recognized	12 Capitalized Deferred Interest and Other	13 Total Change in B./A.C.V. (9+10-11+12)	14 Total Foreign Exchange Change in B./A.C.V.							
Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated																				
000000 00 0	Canal Mezzanine Partners II, LP.....	Twinsburg.....	OH.	Canal Mezzanine Partners II, LP.....	08/28/2012	07/10/2018	.....66,400	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....66,400	.....66,400	.....0	.....0	.....0	.....50,415
1399999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated.....							.....66,400	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....66,400	.....66,400	.....0	.....0	.....0	.....50,415
4499999. Subtotal - Unaffiliated.....							.....66,400	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....66,400	.....66,400	.....0	.....0	.....0	.....50,415
4699999. Totals.....							.....66,400	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....66,400	.....66,400	.....0	.....0	.....0	.....50,415

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 - Industrial and Miscellaneous									
03666H AA 9	ANTARES HOLDINGS 6.00 08/15/2023.....		07/19/2018.....	DEUTSCHE BANK.....		999,950	1,000,000		2FE.....
15137E BL 6	CECLO 2014-21A A1RB CLO SSNR 4.05 07/30.....		07/12/2018.....	JP MORGAN SECURITIES INC.....		1,000,000	1,000,000		1FE.....
22549N AA 9	CSRT 2018-PS1 A CDO SSNR FLT 01/01/2037.....		07/25/2018.....	CS FIRST BOSTON.....		1,940,000	2,000,000	1,010	1FE.....
34955Y AL 3	FCBSL 2018-1A B2R CLO MEZ 4.905 07/23/31.....		07/17/2018.....	GOLDMAN SACHS.....		1,000,000	1,000,000		1FE.....
38175D AC 4	GOCAP 2018-38A B CLO MEZ FLT 07/20/2030.....		07/17/2018.....	WELLS FARGO BROKERAGE SERVICES.....		1,500,000	1,500,000		1FE.....
34961J AC 8	FCO 2017-9A A1T CLO SSNR FLT 11/15/2029.....		07/01/2018.....	Prior Period Adjustment.....				1,074	1FE.....
65252D AC 3	NWSTR 2015-1RA BR CLO MEZ FLT 01/20/2027.....		07/17/2018.....	WELLS FARGO BROKERAGE SERVICES.....		1,000,000	1,000,000		1FE.....
71424# AA 3	PERMIAN HOLDCO 2 14.00 10/15/2021.....		09/30/2018.....	Capitalized Interest.....		3,088	3,088		5*GI.....
714244 ZZ 6	PERMIAN DD 14.00 10/15/2021.....		09/30/2018.....	Capitalized Interest.....		1,590	1,590		5*GI.....
72703P AA 1	PLNT 2018-1A A2I ABS SNR 4.262 09/05/48.....		07/19/2018.....	GUGGENHEIM CAPITAL MARKET.....		1,000,000	1,000,000		2AM.....
87271L AU 6	TIA 2016-1A B2R CLO MEZ 4.597 07/20/2031.....		07/18/2018.....	WELLS FARGO BROKERAGE SERVICES.....		1,499,601	1,500,000		1FE.....
96524V A* 7	WHITEHORSE FINANCE 6.00 08/07/2023.....		08/07/2018.....	DEUTSCHE BANK.....		1,000,000	1,000,000		2FE.....
3899999	Total - Bonds - Industrial and Miscellaneous.....					10,944,228	11,004,677	2,084	XXX.....
8399997	Total - Bonds - Part 3.....					10,944,228	11,004,677	2,084	XXX.....
8399999	Total - Bonds.....					10,944,228	11,004,677	2,084	XXX.....
Common Stocks - Industrial and Miscellaneous									
90187B 40 8	TWO HARBORS INVESTMENT CORP.....		08/01/2018.....	NON-BROKER.....	34,834.000	539,927	XXX		L.....
9099999	Total - Common Stocks - Industrial and Miscellaneous.....					539,927	XXX	0	XXX.....
Common Stocks - Parent, Subsidiaries and Affiliates									
92206@ 10 7	VANLINER INSURANCE COMPANY.....		09/30/2018.....	Stock Options.....		16,740	XXX		K.....
9199999	Total - Common Stocks - Parent, Subsidiaries and Affiliates.....					16,740	XXX	0	XXX.....
9799997	Total - Common Stocks - Part 3.....					556,667	XXX	0	XXX.....
9799999	Total - Common Stocks.....					556,667	XXX	0	XXX.....
9899999	Total - Preferred and Common Stocks.....					556,667	XXX	0	XXX.....
9999999	Total - Bonds, Preferred and Common Stocks.....					11,500,896	XXX	2,084	XXX.....

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

QE04

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	For rei gn	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
Bonds - U.S. Government																					
36241L	S7 2		09/15/2018	MBS Paydown		22,361	22,361	23,551	22,786		(320)		(320)		22,361			0	451	02/15/2026	1
38373A	D9 4		09/20/2018	MBS Paydown		1,975	1,975	2,076	2,052		43		43		1,975			0	53	08/20/2039	1
38375C	6N 5		09/20/2018	MBS Paydown		5,024	5,024	5,156	5,078		140		140		5,024			0	67	10/20/2040	1
38375G	2G 5		09/20/2018	MBS Paydown		28,189	28,189	28,171	28,165		3		3		28,189			0	278	09/20/2040	1
38376E	VJ 1		09/16/2018	MBS Paydown		11,240	11,240	11,777	11,553		19		19		11,240			0	306	04/16/2039	1
38376X	L5 0		09/20/2018	MBS Paydown		29,319	29,319	30,505	29,669		(121)		(121)		29,319			0	781	08/20/2038	1
38377E	NN 0		09/20/2018	MBS Paydown		17,906	17,906	18,583	18,160		(9)		(9)		17,906			0	484	04/20/2039	1
38377K	FN 5		07/20/2018	MBS Paydown		54,805	54,805	58,459	54,805		0		0		54,805			0	1,287	01/20/2038	1
38377L	ZD 3		09/20/2018	MBS Paydown		34,832	34,832	35,883	35,281		(19)		(19)		34,832			0	701	02/20/2039	1
38378T	AF 7		09/20/2018	MBS Paydown		21,619	21,619	21,683	21,650		(26)		(26)		21,619			0	361	07/20/2041	1
38379X	KD 1		09/20/2018	MBS Paydown		77,859	77,859	81,204	80,618		77		77		77,859			0	1,565	10/20/2045	1
0599999	Total - Bonds - U.S. Government					305,130	305,130	317,049	309,816	0	(212)	0	(212)	0	305,130	0	0	0	6,335	XXX	XXX
Bonds - U.S. States, Territories and Possessions																					
68609T	DM 7		09/01/2018	Partial Call		10,000	10,000	10,767	10,764		(764)		(764)		10,000			0	180	12/01/2048	1FE
1799999	Total - Bonds - U.S. States, Territories & Possessions					10,000	10,000	10,767	10,764	0	(764)	0	(764)	0	10,000	0	0	0	180	XXX	XXX
Bonds - U.S. Political Subdivisions of States																					
447025	GT 8		09/01/2018	Call		750,000	750,000	850,553	758,132		(8,132)		(8,132)		750,000			0	37,500	09/01/2020	1FE
800722	FR 6		08/02/2018	Call		1,065,000	1,065,000	1,083,793	1,065,000		0		0		1,065,000			0	33,577	12/15/2018	1FE
2499999	Total - Bonds - U.S. Political Subdivisions of States					1,815,000	1,815,000	1,934,346	1,823,132	0	(8,132)	0	(8,132)	0	1,815,000	0	0	0	71,077	XXX	XXX
Bonds - U.S. Special Revenue and Special Assessment																					
19647P	BA 0		09/01/2018	MBS Paydown		206,443	206,443	206,443	206,443		0		0		206,443			0	4,945	02/01/2044	1FE
20774W	G9 6		08/30/2018	Partial Call		15,000	15,000	15,612	15,235		(235)		(235)		15,000			0	343	11/15/2040	1FE
20775B	N8 5		08/30/2018	Partial Call		40,000	40,000	42,580	41,481		(1,481)		(1,481)		40,000			0	867	11/15/2032	1FE
3128M1	CK 3		09/15/2018	MBS Paydown		4,196	4,196	4,255	4,197		(9)		(9)		4,196			0	153	05/01/2021	1
3128MB	DN 4		09/15/2018	MBS Paydown		3,822	3,822	3,894	3,863		(11)		(11)		3,822			0	140	04/01/2022	1
3128MM	UM 3		09/15/2018	MBS Paydown		66,839	66,839	70,327	69,790		56		56		66,839			0	1,337	02/01/2031	1
3128P7	5B 5		09/15/2018	MBS Paydown		80,531	80,531	86,344	86,148		(1,071)		(1,071)		80,531			0	1,898	01/01/2034	1
3128P7	7L 1		09/15/2018	MBS Paydown		65,610	65,610	68,624	68,508		569		569		65,610			0	1,556	11/01/2034	1
3128P7	Q6 3		09/15/2018	MBS Paydown		65,876	65,876	71,229	70,838		(1,301)		(1,301)		65,876			0	1,941	06/01/2031	1
3128P7	QN 6		09/15/2018	MBS Paydown		47,084	47,084	50,292	50,145		(531)		(531)		47,084			0	1,252	03/01/2031	1
3128P7	W5 8		09/15/2018	MBS Paydown		46,972	46,972	49,438	49,318		390		390		46,972			0	937	10/01/2032	1
3128P7	XX 6		09/15/2018	MBS Paydown		47,816	47,816	50,282	50,159		527		527		47,816			0	947	01/01/2033	1
3128PV	BS 8		09/15/2018	MBS Paydown		28,830	28,830	30,758	30,536		288		288		28,830			0	772	05/01/2026	1
31294L	6V 0		09/15/2018	MBS Paydown		10,289	10,289	10,784	10,457		(49)		(49)		10,289			0	316	03/01/2025	1
3132J4	H3 6		09/15/2018	MBS Paydown		65,516	65,516	69,038	68,540		(493)		(493)		65,516			0	1,420	08/01/2036	1
31331Y	4S 6		08/01/2018	Maturity		2,480,000	2,480,000	2,809,270	2,509,156		(29,156)		(29,156)		2,480,000			0	125,240	08/01/2018	1
3133X0	PF 0		08/15/2018	Maturity		250,000	250,000	298,010	254,153		(4,153)		(4,153)		250,000			0	13,438	08/15/2018	1
31350A	BR 8		07/15/2018	Partial Call		5,000	5,000	5,138	5,081		(81)		(81)		5,000			0	121	04/15/2025	1FE
3136A1	N8 4		09/25/2018	MBS Paydown		411,220	411,220	439,106	416,778		(5,139)		(5,139)		411,220			0	9,435	07/25/2026	1
3136A4	VH 9		09/25/2018	MBS Paydown		15,842	15,842	15,634	15,670		86		86		15,842			0	211	07/25/2040	1
3136A5	BB 1		09/25/2018	MBS Paydown		13,635	13,635	13,699	13,668		(2)		(2)		13,635			0	179	09/25/2040	1

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SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For reig 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)
3136A5	P6 7 FNR 2012-53 PB PAC 2.25 02/25/41		09/25/2018	MBS Paydown		35,147	35,147	36,092	35,763		42		42		35,147			0	525	02/25/2041	1
3136A6	4N 1 FNR 2012-72 QE SEQ 3.00 01/25/38		09/25/2018	MBS Paydown		79,813	79,813	83,754	81,992		(1,383)		(1,383)		79,813			0	1,636	01/25/2038	1
3136A7	5E 8 FNR 2012-96 PD PAC 2.00 07/25/2041		09/25/2018	MBS Paydown		20,110	20,110	20,373	20,271		24		24		20,110			0	265	07/25/2041	1
3136A8	XC 9 FNR 2012-99 AB SEQ 1.75 05/25/2039		09/25/2018	MBS Paydown		25,529	25,529	25,452	25,476		21		21		25,529			0	297	05/25/2039	1
3136AA	MJ 1 FNR 2012-139 BH PAC 2.00 02/25/2042		09/25/2018	MBS Paydown		26,901	26,901	27,431	27,309		(47)		(47)		26,901			0	358	02/25/2042	1
3136AA	Y7 4 FNR 2012-145 TA PAC 1.25 11/25/2042		09/25/2018	MBS Paydown		23,249	23,249	23,171	23,188		17		17		23,249			0	196	11/25/2042	1
3136AA	YL 3 FNR 2012-133 GE PAC 1.50 08/25/2041		09/25/2018	MBS Paydown		5,589	5,589	5,581	5,581		1		1		5,589			0	56	08/25/2041	1
3136AB	H7 1 FNR 2013-5 BD SEQ 2.00 03/25/2040		09/25/2018	MBS Paydown		22,037	22,037	21,999	22,003		7		7		22,037			0	294	03/25/2040	1
3136AC	A5 0 FNR 2013-18 PA PAC 2.00 11/25/2041		09/25/2018	MBS Paydown		22,621	22,621	22,172	22,256		0		0		22,621			0	295	11/25/2041	1
3136AC	EK 3 FNR 2013-10 NE PAC 2.00 01/25/42		09/25/2018	MBS Paydown		52,950	52,950	53,562	53,399		(201)		(201)		52,950			0	699	01/25/2042	1
3136AC	JY 8 FNR 2013-17 PC SEQ 2.00 03/25/2039		09/25/2018	MBS Paydown		11,552	11,552	11,732	11,667		(86)		(86)		11,552			0	154	03/25/2039	1
3136AD	ZH 1 FNR 2013-43 XP PAC 1.50 08/25/2041		09/25/2018	MBS Paydown		21,864	21,864	21,335	21,522		37		37		21,864			0	219	08/25/2041	1
3136AD	P9 4 FNR 2013-41 AE SEQ SSUP 2.00 07/25/2037		09/25/2018	MBS Paydown		63,141	63,141	61,567	62,119		883		883		63,141			0	807	07/25/2037	1
3136AE	6N 2 FNR 2013-74 HA SEQ 3.00 10/25/2037		09/25/2018	MBS Paydown		20,443	20,443	20,890	20,710		(154)		(154)		20,443			0	412	10/25/2037	1
3136AE	EZ 6 FNR 2013-53 WG PAC 2.00 06/25/2042		09/25/2018	MBS Paydown		15,035	15,035	14,432	14,646		(20)		(20)		15,035			0	202	06/25/2042	1
3136AE	S7 3 FNR 2013-53 WL PAC 1.50 01/25/2042		09/25/2018	MBS Paydown		40,364	40,364	38,031	38,897		(127)		(127)		40,364			0	407	01/25/2042	1
3136AE	Z4 2 FNR 2013-70 VA PAC 3.00 08/25/2026		09/25/2018	MBS Paydown		33,180	33,180	33,958	33,658		162		162		33,180			0	664	08/25/2026	1
3136AF	NE 0 FNR 2013-75 VG PAC AD 3.25 08/25/2026		09/25/2018	MBS Paydown		13,141	13,141	13,498	13,378		242		242		13,141			0	285	08/25/2026	1
3136AG	LA 8 FNR 2013-93 VA SEQ 3.00 01/25/25		09/25/2018	MBS Paydown		21,575	21,575	22,061	21,798		181		181		21,575			0	432	01/25/2025	1
3136AK	MN 0 FNR 2014-39 VA SEQ 3.00 08/25/2027		09/25/2018	MBS Paydown		30,933	30,933	31,793	31,392		1,467		1,467		30,933			0	619	08/25/2027	1
3136AL	YX 3 FNR 2014-81 CA 3.00 03/25/2041		09/25/2018	MBS Paydown		84,482	84,482	88,165	87,700		(472)		(472)		84,482			0	1,680	03/25/2041	1
3136AR	R4 2 FNR 2016-25 A 3.00 11/25/2042		09/25/2018	MBS Paydown		70,805	70,805	73,858	73,358		(761)		(761)		70,805			0	1,417	11/25/2042	1
3136AT	CK 8 FNR 2016-50 BN 3.00 02/25/2046		09/25/2018	MBS Paydown		37,482	37,482	39,145	38,863		3,700		3,700		37,482			0	726	02/25/2046	1
3136AT	JR 6 FNR 2016-49 PA PAC 3.00 09/25/45		09/25/2018	MBS Paydown		47,330	47,330	48,550	48,472		73		73		47,330			0	946	09/25/2045	1
3136AT	U8 5 FNR 2016-77 BA PAC 2.50 01/25/2045		09/25/2018	MBS Paydown		32,045	32,045	33,082	30,646		752		752		32,045			0	535	01/25/2045	1
3136AU	RZ 6 FNR 2016-92 DA 3.00 02/25/2034		09/25/2018	MBS Paydown		28,573	28,573	29,202	29,112		376		376		28,573			0	546	02/25/2034	1
3136AV	V9 7 FNR 2017-22 BE SEQ AD 3.50 08/25/40		09/25/2018	MBS Paydown		47,608	47,608	49,483	49,302		(313)		(313)		47,608			0	1,114	08/25/2040	1
3136AW	JZ 1 FNR 2017-31 QA PAC 3.50 11/25/45		09/25/2018	MBS Paydown		32,306	32,306	33,588	33,476		594		594		32,306			0	750	11/25/2045	1
3137A2	PF 2 FHR 3766 HE PT 3.00 11/15/20		09/15/2018	MBS Paydown		36,489	36,489	36,968	36,536		(58)		(58)		36,489			0	711	11/15/2020	1
3137A2	W9 8 FHR 3752 PD PAC 2.75 09/15/2040		09/15/2018	MBS Paydown		11,412	11,412	11,754	11,698		103		103		11,412			0	212	09/15/2040	1
3137A6	DT 6 FHR 3815 GD SEQ 4.00 09/15/2025		09/15/2018	MBS Paydown		29,039	29,039	29,976	29,169		(143)		(143)		29,039			0	762	09/15/2025	1
3137A6	FB 3 FHR 3809 GA PAC 4.50 10/15/39		09/15/2018	MBS Paydown		64,361	64,361	67,284	65,464		107		107		64,361			0	1,897	10/15/2039	1
3137A9	J7 2 FHR 3843 GJ PAC 3.50 10/15/39		09/15/2018	MBS Paydown		7,518	7,518	7,935	7,731		143		143		7,518			0	175	10/15/2039	1
3137A9	VR 4 FHR 3835 BA SEQ 4.00 08/15/2038		09/15/2018	MBS Paydown		28,017	28,017	29,330	28,704		(111)		(111)		28,017			0	776	08/15/2038	1
3137AE	LS 2 FHR 3910 JC SEQ 2.00 12/15/2037		09/15/2018	MBS Paydown		15,623	15,623	15,969	15,830		20		20		15,623			0	205	12/15/2037	1
3137AJ	6F 6 FHR 3955 BG 2.50 02/15/2041		09/15/2018	MBS Paydown		31,180	31,180	30,463	30,574		88		88		31,180			0	513	02/15/2041	1
3137AJ	HW 7 FHR 3960 YH SEQ 2.00 08/15/2040		09/15/2018	MBS Paydown		38,602	38,602	39,446	39,210		(259)		(259)		38,602			0	521	08/15/2040	1
3137AK	KD 2 FHLMC K705 X1 IO CSTR 09/25/18		09/25/2018	MBS Paydown				2,000,255			(203,596)		(203,596)					0	223,818	09/25/2018	1
3137AP	BF 6 FHR 4033 ED SEQ 2.50 10/15/36		09/15/2018	MBS Paydown		13,804	13,804	13,847	13,831		(23)		(23)		13,804			0	227	10/15/2036	1
3137AP	GN 4 FHR 4029 NE PAC 2.50 03/15/2041		09/15/2018	MBS Paydown		12,481	12,481	12,918	12,809		148		148		12,481			0	205	03/15/2041	1
3137AQ	ZE 1 FHR 4059 BC SEQ 2.50 04/15/39		09/15/2018	MBS Paydown		50,990	50,990	52,647	52,138		(694)		(694)		50,990			0	854	04/15/2039	1
3137AR	RT 5 FHR 4080 DA PAC 2.00 03/15/2041		09/15/2018	MBS Paydown		13,091	13,091	13,402	13,318		11		11		13,091			0	167	03/15/2041	1

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SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For re ig n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
3137AR Z6 6	FHR 4083 CA SEQ 2.00 12/15/2038		09/15/2018	MBS Paydown		17,372	17,372	16,982	17,145		11		11		17,372		0	225	12/15/2038	1	
3137AS BZ 6	FHR 4077 MA 2.00 08/15/2040		09/15/2018	MBS Paydown		57,546	57,546	58,302	58,196	360		360	360		57,546		0	748	08/15/2040	1	
3137AS Q8 0	FHR 4088 PA PAC 3.00 12/15/40		09/15/2018	MBS Paydown		7,439	7,439	7,792	7,717	28		28	28		7,439		0	161	12/15/2040	1	
3137AT KB 7	FHR 4097 GJ 2.50 10/15/2031		09/15/2018	MBS Paydown		22,841	22,841	23,270	17,579	(76)		(76)	(76)		22,841		0	378	10/15/2031	1	
3137AT Q5 4	FHR 4097 TG SEQ 2.00 05/15/2039		09/15/2018	MBS Paydown		40,037	40,037	38,874	39,199	375		375	375		40,037		0	528	05/15/2039	1	
3137AT W5 7	FHR 4106 EC PAC 1.75 04/15/41		09/15/2018	MBS Paydown		53,167	53,167	53,367	53,292	(48)		(48)	(48)		53,167		0	614	04/15/2041	1	
3137AU ML 0	FHR 4102 LA PAC 1.75 01/15/2040		09/15/2018	MBS Paydown		7,388	7,388	7,171	7,244	49		49	49		7,388		0	88	01/15/2040	1	
3137AU VJ 5	FHR 4119 PA PAC 1.50 09/15/41		09/15/2018	MBS Paydown		34,412	34,412	34,541	34,496	(26)		(26)	(26)		34,412		0	343	09/15/2041	1	
3137AU X8 7	FHR 4123 AE SEQ 2.00 09/15/2039		09/15/2018	MBS Paydown		49,769	49,769	49,940	49,881	(79)		(79)	(79)		49,769		0	670	09/15/2039	1	
3137AW VA 0	FHR 4145 UC PT 1.50 12/15/2027		09/15/2018	MBS Paydown		7,370	7,370	7,337	7,346	5		5	5		7,370		0	74	12/15/2027	1	
3137AY NZ 0	FHR 4161 TB PAC 2.50 11/15/2039		09/15/2018	MBS Paydown		25,306	25,306	25,375	25,336	(7)		(7)	(7)		25,306		0	417	11/15/2039	1	
3137AY UE 9	FHR 4163 YA PAC 2.50 10/15/2041		09/15/2018	MBS Paydown		12,656	12,656	12,952	12,881	219		219	219		12,656		0	211	10/15/2041	1	
3137B0 DW 1	FHR 4183 ME 2.00 02/15/2042		09/15/2018	MBS Paydown		19,889	19,889	20,073	20,057	10		10	10		19,889		0	258	02/15/2042	1	
3137B0 TR 5	FHR 4186 MC PT 1.50 03/15/2028		09/15/2018	MBS Paydown		22,725	22,725	21,766	22,037	93		93	93		22,725		0	221	03/15/2028	1	
3137B4 4F 0	FHR 4236 WC PAC EXCH 3.00 05/15/42		09/15/2018	MBS Paydown		8,737	8,737	8,845	8,802	119		119	119		8,737		0	174	05/15/2042	1	
3137B7 3L 1	FHR 4289 WE SEQ 3.00 08/15/2031		09/15/2018	MBS Paydown		17,253	17,253	17,674	17,547	(144)		(144)	(144)		17,253		0	348	08/15/2031	1	
3137B7 WH 8	FHR 4311 EA PAC 2.00 09/15/43		09/15/2018	MBS Paydown		7,990	7,990	7,872	7,919	(323)		(323)	(323)		7,990		0	111	09/15/2043	1	
3137BA HX 3	FHR 4345 AB SEQ 3.00 02/15/40		09/15/2018	MBS Paydown		34,174	34,174	34,986	34,777	(249)		(249)	(249)		34,174		0	675	02/15/2040	1	
3137BA XY 3	FHR 4342 BD PAC 2.50 12/15/2043		09/15/2018	MBS Paydown		12,389	12,389	12,382	12,275	9		9	9		12,389		0	209	12/15/2043	1	
3137BA ZV 7	FHR 4336 WV SEQ 3.00 10/15/2025		09/15/2018	MBS Paydown		13,012	13,012	13,412	13,290	62		62	62		13,012		0	260	10/15/2025	1	
3137BB FW 5	FHR 4349 CD PAC 2.50 03/15/2044		09/15/2018	MBS Paydown		7,740	7,740	7,732	7,648	1		1	1		7,740		0	129	03/15/2044	1	
3137BC GX 0	FHR 4360 KA 3.00 05/15/2040		09/15/2018	MBS Paydown		91,958	91,958	95,694	95,144	471		471	471		91,958		0	1,821	05/15/2040	1	
3137BD 4U 7	FHR 4378 AC PAC 2.00 02/15/2044		09/15/2018	MBS Paydown		9,951	9,951	9,746	9,740	(250)		(250)	(250)		9,951		0	136	02/15/2044	1	
3137BH FN 2	FHR 4463 CA 3.00 08/15/2039		09/15/2018	MBS Paydown		73,140	73,140	75,928	75,318	592		592	592		73,140		0	1,454	08/15/2039	1	
3137BN Z8 0	FHR 4569 A 2.50 11/15/2040		09/15/2018	MBS Paydown		60,688	60,688	62,306	59,020	185		185	185		60,688		0	1,015	11/15/2040	1	
3137BR 6T 7	FHR 4608 HA 2.50 06/15/2041		09/15/2018	MBS Paydown		47,076	47,076	48,577	48,350	406		406	406		47,076		0	813	06/15/2041	1	
3137BS GS 6	FHR 4621 KA 2.50 04/15/2046		09/15/2018	MBS Paydown		34,439	34,439	34,967	34,897	9		9	9		34,439		0	574	04/15/2046	1	
3137BS YX 5	FHR 4631 AC 3.50 08/15/2043		09/15/2018	MBS Paydown		15,188	15,188	15,720	15,652	(184)		(184)	(184)		15,188		0	369	08/15/2043	1	
3138EQ 6P 2	FN AL8077 PT 3.50 12/01/2029		09/25/2018	MBS Paydown		45,358	45,358	48,292	47,802	14		14	14		45,358		0	1,042	12/01/2029	1	
3138ER VP 2	FNCT PL AL9621 PT 4.00 01/01/37		09/25/2018	MBS Paydown		27,095	27,095	28,881	28,613	(336)		(336)	(336)		27,095		0	723	01/01/2037	1	
3138ES B8 0	FNCT PL AL9962 PT 3.50 01/01/36		09/25/2018	MBS Paydown		31,668	31,668	33,152	33,043	(578)		(578)	(578)		31,668		0	751	01/01/2036	1	
3138W9 DC 1	FN AS0098 3.50 08/01/2033		09/25/2018	MBS Paydown		57,167	57,167	59,579	59,471	58		58	58		57,167		0	1,291	08/01/2033	1	
31393W W8 8	FHR 2641 WE PAC 4.50 01/15/2033		09/15/2018	MBS Paydown		2,298	2,298	2,237	2,250	160		160	160		2,298		0	66	01/15/2033	1	
31394N 5L 8	FHR 2713 H SEQ 4.00 12/15/2018		09/15/2018	MBS Paydown		4,696	4,696	4,822	4,753	(271)		(271)	(271)		4,696		0	121	12/15/2018	1	
31395A 4M 4	FHR 2809 DC SEQ 4.50 06/15/2019		09/15/2018	MBS Paydown		3,408	3,408	3,472	3,457	4		4	4		3,408		0	98	06/15/2019	1	
31395J MW 3	FHR 2892 DB SEQ 4.50 11/15/2019		09/15/2018	MBS Paydown		9,860	9,860	9,958	9,873	(1)		(1)	(1)		9,860		0	294	11/15/2019	1	
31397S XM 1	FNR 2011-40 KA SEQ 3.50 03/25/2026		09/25/2018	MBS Paydown		9	9	9	9	201		201	201		9		0	0	03/25/2026	1	
31397U RJ 0	FNR 2011-63 MV SEQ 3.50 07/25/24		09/25/2018	MBS Paydown		91,276	91,276	94,228	91,286	1,065		1,065	1,065		91,276		0	2,279	07/25/2024	1	
31398N BS 2	FNR 2010-102 DE NAS 3.00 06/25/29		09/25/2018	MBS Paydown		9,067	9,067	9,347	9,352	24		24	24		9,067		0	182	06/25/2029	1	
31402D 7J 3	FNCI 726397 PT 4.00 07/01/2018		07/25/2018	MBS Paydown		671	671	690	737	0		0	0		671		0	17	07/01/2018	1	
31403D JE 0	FNCI 745561 PT 5.00 08/01/2020		09/25/2018	MBS Paydown		9,946	9,946	9,985	9,901	11		11	11		9,946		0	315	08/01/2020	1	
31403D KD 0	FNCI 745592 PT 5.00 01/01/2021		09/25/2018	MBS Paydown		4,636	4,636	4,678	4,657	(132)		(132)	(132)		4,636		0	154	01/01/2021	1	

QE05.2

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	For rei gn	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)
31412Q SE 0	FNCI PL 932117 PT 4.00 11/01/2024.....		09/25/2018	MBS Paydown.....		18,250	18,250	18,877	18,463		50		50		18,250			0	478	11/01/2024	1.....
31416W ZA 3	FNCT PL AB1636 PT 3.50 10/01/2030.....		09/25/2018	MBS Paydown.....		9,709	9,709	9,956	9,846		191		191		9,709			0	230	10/01/2030	1.....
31417Y GK 7	FNCI PL MA0201 PT 4.00 10/01/24.....		09/25/2018	MBS Paydown.....		24,583	24,583	25,389	24,953		(30)		(30)		24,583			0	640	10/01/2024	1.....
31417Y SD 0	FNCI PT 3.50 09/01/2025.....		09/25/2018	MBS Paydown.....		29,562	29,562	30,609	30,307		(74)		(74)		29,562			0	683	09/01/2025	1.....
31417Y SK 4	FNCN MA0521 PT 3.50 09/01/2020.....		09/25/2018	MBS Paydown.....		3,262	3,262	3,396	3,298		(27)		(27)		3,262			0	76	09/01/2020	1.....
31418A AJ 7	FN MA0908 4.00 11/01/2031.....		09/25/2018	MBS Paydown.....		34,970	34,970	36,981	36,827		(168)		(168)		34,970			0	940	11/01/2031	1.....
31418A F2 9	FN MA1084 3.50 06/01/2032.....		09/25/2018	MBS Paydown.....		71,583	71,583	76,510	73,136		9,683		9,683		71,583			0	1,662	06/01/2032	1.....
31418A HQ 4	FN MA1138 3.50 08/01/2032.....		09/25/2018	MBS Paydown.....		5,078	5,078	5,421	5,403		(1)		(1)		5,078			0	117	08/01/2032	1.....
31418A SN 9	FN MA1424 3.50 04/01/2033.....		09/25/2018	MBS Paydown.....		31,491	31,491	32,712	31,012		(119)		(119)		31,491			0	730	04/01/2033	1.....
31418B 7E 0	FN MA2692 PT 3.50 07/01/2036.....		09/25/2018	MBS Paydown.....		28,901	28,901	30,455	30,263		336		336		28,901			0	674	07/01/2036	1.....
31418V T5 1	FNCI AD7771 PT 4.00 07/01/2025.....		09/25/2018	MBS Paydown.....		9,368	9,368	9,740	9,554		96		96		9,368			0	251	07/01/2025	1.....
31419D MQ 1	FNCI AE3066 PT 3.50 09/01/2025.....		09/25/2018	MBS Paydown.....		23,476	23,476	24,105	23,783		(88)		(88)		23,476			0	541	09/01/2025	1.....
31419D NW 7	FNCI AE3104 PT 3.50 09/01/2025.....		09/25/2018	MBS Paydown.....		11,124	11,124	11,524	11,288		(130)		(130)		11,124			0	253	09/01/2025	1.....
373539 5F 8	GA HSG & FIN AUTH B-2 3.50 06/01/2039.....		08/01/2018	Partial Call.....		35,000	35,000	37,299	36,712		(1,712)		(1,712)		35,000			0	644	06/01/2039	1FE.....
45129W MB 3	ID ST HSG 7 FIN HOME A G2 3.50 5/21/2044.....		09/21/2018	MBS Paydown.....		22,345	22,345	23,396	23,201		(349)		(349)		22,345			0	563	05/21/2044	1.....
45129Y F4 3	ID HSG SFM A-2 I 4.00 07/01/2034.....		07/01/2018	Partial Call.....		145,000	145,000	154,989	152,750		(7,750)		(7,750)		145,000			0	5,800	07/01/2034	1FE.....
45201L WF 8	IL ST HSG DEV AUTH C 3.875 12/01/2043.....		09/01/2018	MBS Paydown.....		20,883	20,883	20,883	20,883		0		0		20,883			0	535	12/01/2043	1FE.....
45201Y N2 9	IL HSG DEV AUTH A 3.125 02/01/2047.....		09/01/2018	MBS Paydown.....		37,987	37,987	37,987	37,984		1		1		37,987			0	831	02/01/2047	1FE.....
45201Y YK 7	IL HSG DEV AUTH A 2.45 06/01/2043.....		09/01/2018	MBS Paydown.....		58,658	58,658	56,311	56,552		1,877		1,877		58,658			0	968	06/01/2043	1FE.....
462467 MP 3	IOWA FIN SFH 4.50 01/01/2029.....		08/22/2018	Partial Call.....		10,000	10,000	10,786	10,309		(309)		(309)		10,000			0	475	01/01/2029	1FE.....
49130T NP 7	KY HSG CORP SER B 4.25 7/01/2027.....		08/22/2018	Partial Call.....		25,000	25,000	26,295	24,991		(212)		(212)		24,779		221	221	1,144	07/01/2027	1FE.....
54627D BX 8	LOUISIANA ST HSG CORP 2.875 11/01/2038.....		09/01/2018	MBS Paydown.....		102,915	102,915	102,915	102,915		(0)		(0)		102,915			0	1,959	11/01/2038	1FE.....
57586P 8H 2	MA HSG FIN AGY 167 4.00 12/01/2043.....		07/18/2018	Partial Call.....		160,000	160,000	171,458	166,905		(6,905)		(6,905)		160,000			0	3,396	12/01/2043	1FE.....
57587A HY 7	MA HSG FIN AGY REF 177 4.00 06/01/2039.....		07/18/2018	Partial Call.....		115,000	115,000	123,257	118,622		(3,622)		(3,622)		115,000			0	2,421	06/01/2039	1FE.....
60416Q CD 4	MN HFA-NON AMT-MTG 4.50 01/01/2031.....		09/01/2018	Partial Call.....		15,000	15,000	15,841	15,330		(330)		(330)		15,000			0	706	01/01/2031	1FE.....
60416Q DL 5	MN HSG FIN MTG SRS D 4.50 07/01/2034.....		09/01/2018	Partial Call.....		15,000	15,000	16,193	15,468		(468)		(468)		15,000			0	699	07/01/2034	1FE.....
60416Q FT 6	MN HSG FIN AGY-A 2.60 09/01/2042.....		09/01/2018	Partial Call.....		23,637	23,637	23,661	23,649		(12)		(12)		23,637			0	418	09/01/2042	1FE.....
60416Q FY 5	MN HSG FIN AGY A 3.00 07/01/2044.....		09/01/2018	MBS Paydown.....		20,951	20,951	20,951	20,951		0		0		20,951			0	409	07/01/2044	1FE.....
60416Q GB 4	MN HSG FIN AGY D 2.875 11/01/2044.....		09/01/2018	MBS Paydown.....		24,781	24,781	24,781	24,781		0		0		24,781			0	472	11/01/2044	1FE.....
60416Q GC 2	MINNESOTA ST HSG FIN A 2.80 02/01/2045.....		09/01/2018	MBS Paydown.....		22,465	22,465	22,465	22,465		0		0		22,465			0	391	02/01/2045	1FE.....
60416Q GQ 1	MN HSG FIN AGY A 2.93 03/01/2047.....		09/01/2018	MBS Paydown.....		7,126	7,126	7,126	7,126		0		0		7,126			0	132	03/01/2047	1FE.....
60416S HX 1	MN HSG FIN AGY C AMT 4.00 1/1/2045.....		09/01/2018	Partial Call.....		30,000	30,000	32,693	31,261		(1,261)		(1,261)		30,000			0	1,226	01/01/2045	1FE.....
60416S TC 4	MINNESOTA HSG FIN E 4.00 01/01/2047.....		09/01/2018	Partial Call.....		35,000	35,000	37,075	36,587		(1,587)		(1,587)		35,000			0	1,423	01/01/2047	1FE.....
60416S WD 8	MN HSG FIN AGY E 4.00 01/01/2048.....		09/01/2018	Partial Call.....		10,000	10,000	10,755	10,750		(750)		(750)		10,000			0	214	01/01/2048	1FE.....
60535G AX 0	MS ST HOME CORP SR A 4.50 12/01/2031.....		09/01/2018	Partial Call.....		20,000	20,000	21,554	20,461		(466)		(466)		20,000			0	482	12/01/2031	1FE.....
60535Q LY 4	MS ST HOME CORP SF MTGE 2.75 12/01/2032.....		09/01/2018	MBS Paydown.....		18,489	18,489	18,489	18,489		0		0		18,489			0	353	12/01/2032	1FE.....
60535Q ND 8	MISSISSIPPI HOME CORP C 3.50 12/01/2038.....		09/01/2018	Partial Call.....		30,000	30,000	31,857	31,444		(1,444)		(1,444)		30,000			0	544	12/01/2038	1FE.....
60636X 8E 6	MO ST HSG SFH SR E-2 4.50 11/01/2027.....		09/01/2018	Partial Call.....		25,000	25,000	26,926	25,620		(620)		(620)		25,000			0	634	11/01/2027	1FE.....
60637B BD 1	MISSOURI ST 4.625 05/01/2028.....		09/01/2018	Partial Call.....		15,000	15,000	15,971	15,352		(352)		(352)		15,000		(0)	(0)	387	05/01/2028	1FE.....
60637B CK 4	MO SF HSG DEV SFM E4 4.25 11/01/2030.....		09/01/2018	Partial Call.....		20,000	20,000	21,454	20,570		(570)		(570)		20,000			0	468	11/01/2030	1FE.....
60637B GM 6	MO HSG DEV B-1 4.00 11/01/2045.....		09/01/2018	Partial Call.....		70,000	70,000	75,242	72,990		(2,990)		(2,990)		70,000			0	1,481	11/01/2045	1FE.....
60637B PZ 7	MO HSG DEV COMM D 4.00 05/01/2047.....		08/01/2018	Partial Call.....		15,000	15,000	16,068	16,058		(1,058)		(1,058)		15,000			0	231	05/01/2047	1FE.....

QE05.3

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	For rei 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)
63968M NY 1	NEBRASKA ST INVESTMENT C 3.50 09/01/2046...		09/01/2018	Partial Call.....		30,000	30,000	32,207	31,743		(1,743)		(1,743)		30,000			0	.717	09/01/2046	1FE.....
63968M RD 3	NE INVESTMENT FIN A 3.75 09/01/2035.....		09/01/2018	Partial Call.....		120,000	120,000	120,000					0		120,000			0	1,913	09/01/2035	1FE.....
63968M RE 1	NE INVESTMENT FIN A 4.00 09/01/2048.....		09/01/2018	Paydown.....		20,000	20,000	21,277			(104)		(104)		20,000			0	340	09/01/2048	1FE.....
647200 5T 7	NM MTGE FIN AUTH I C-2 3.50 03/01/2045.....		09/01/2018	Partial Call.....		75,000	75,000	80,135	81,856		(6,856)		(6,856)		75,000			0	2,636	03/01/2045	1FE.....
647200 5U 4	NEW MEXICO MTGE A-2 2.98 08/01/2038.....		09/01/2018	MBS Paydown.....		52,428	52,428	52,428	52,428		0		0		52,428			0	1,020	08/01/2038	1FE.....
647200 M8 4	NM MTGE FIN AUTH SFM 4.625 09/01/2025.....		09/01/2018	Sinking Fund Redemption.....		25,000	25,000	26,242	25,367		(333)		(333)		25,000			0	1,156	09/01/2025	1FE.....
647200 N5 9	NM MTG FIN SFM 5.00 09/01/2030.....		09/01/2018	Sinking Fund Redemption.....		25,000	25,000	27,050	25,710		(560)		(560)		25,000			0	1,250	09/01/2030	1FE.....
647200 V3 5	NEW MEXICO SF MTGE B-1 3.75 03/01/2043.....		09/01/2018	Partial Call.....		15,000	15,000	15,897	15,427		(427)		(427)		15,000			0	572	03/01/2043	1FE.....
647200 X6 6	NM MTGE FIN SFM C I 4.50 10/01/2043.....		09/01/2018	MBS Paydown.....		26,428	26,428	27,485	27,449		(513)		(513)		26,428			0	813	10/01/2043	1FE.....
64972C BD 4	NYC HSG DEV A TXBL 3.05 06/15/2036.....		09/15/2018	MBS Paydown.....		890	890	890	890		0		0		890			0	18	06/15/2036	1FE.....
658207 MZ 5	NC ST HSG FIN SRS 2 4.25 01/01/2028.....		07/01/2018	Sinking Fund Redemption.....		35,000	35,000	36,656	35,694		(598)		(598)		35,000			0	1,517	01/01/2028	1FE.....
658207 MZ 5	NC ST HSG FIN SRS 2 4.25 01/01/2028.....		08/01/2018	Partial Call.....		10,000	10,000	10,473	10,198		(209)		(209)		10,000			0	435	01/01/2028	1FE.....
658207 SL 0	NC HSG FIN AGY 37-A 3.50 07/01/2039.....		07/01/2018	Paydown.....		105,000	105,000	110,979	109,679		(715)		(715)		105,000			0	3,675	07/01/2039	1FE.....
658207 TZ 8	NC HSG FIN 38-B 4.00 07/01/2047.....		07/01/2018	Paydown.....		25,000	25,000	27,156	26,920		(210)		(210)		25,000			0	1,067	07/01/2047	1FE.....
658877 DZ 5	N DAKOTA ST HSG 4.50 01/01/2028.....		07/01/2018	Partial Call.....		30,000	30,000	31,998	30,713		(713)		(713)		30,000			0	1,350	01/01/2028	1FE.....
658909 CL 8	NORTH DAKOTA ST HSG F 4.50 01/01/2035.....		07/01/2018	Sinking Fund Redemption.....		70,000	70,000	72,318	70,726		(652)		(652)		70,000			0	3,263	01/01/2035	1FE.....
658909 HW 9	ND HSG FIN AGY B 4.00 01/01/2036.....		07/01/2018	Partial Call.....		40,000	40,000	43,339	41,766		(1,766)		(1,766)		40,000			0	1,600	01/01/2036	1FE.....
658909 MA 1	ND HSG FIN AGY A 4.00 07/01/2047.....		07/01/2018	Paydown.....		25,000	25,000	27,010	26,762		(196)		(196)		25,000			0	1,142	07/01/2047	1FE.....
658909 PF 7	ND HSG FIN AGY F 4.00 07/01/2048.....		07/01/2018	Paydown.....		10,000	10,000	10,732	10,728		(70)		(70)		10,000			0	211	07/01/2048	1FE.....
67756Q NQ 6	OH HSG FIN AGY A 2.80 03/01/2046.....		09/01/2018	MBS Paydown.....		27,296	27,296	27,296	27,296		0		0		27,296			0	512	03/01/2046	1FE.....
67756Q TQ 0	OHIO ST HSG FIN AGY K 2.80 09/01/2031.....		09/01/2018	Partial Call.....		5,000	5,000	5,000	5,000		0		0		5,000			0	140	09/01/2031	1FE.....
67756Q UZ 8	OH HSG FIN AGY B 4.50 03/01/2047.....		09/01/2018	Paydown.....		35,000	35,000	38,035	37,603		(428)		(428)		35,000			0	1,581	03/01/2047	1FE.....
686087 NS 2	OR HSG & CMNTY SVCS B 2.50 07/01/2034.....		07/01/2018	Partial Call.....		5,000	5,000	5,000	5,000		0		0		5,000		(0)	(0)	128	07/01/2034	1FE.....
708796 4R 5	PA HSG FIN AGY 122 4.00 10/01/2046.....		07/02/2018	Partial Call.....		125,000	125,000	132,976	131,416		(6,416)		(6,416)		125,000			0	2,671	10/01/2046	1FE.....
708796 T8 0	PA ST HSG FIN 2015-117A 3.50 04/01/2040.....		07/01/2018	Partial Call.....		55,000	55,000	57,646	56,471		(1,471)		(1,471)		55,000			0	1,021	04/01/2040	1FE.....
76221R RB 1	RI HSG & MTG 63A 4.00 10/01/2040.....		07/11/2018	Partial Call.....		15,000	15,000	15,897	15,408		(408)		(408)		15,000			0	309	10/01/2040	1FE.....
83712D UH 7	SOUTH CAROLINA HSG A-2 4.00 07/01/2037.....		07/01/2018	Partial Call.....		25,000	25,000	25,943	25,583		(583)		(583)		25,000			0	1,011	07/01/2037	1FE.....
83712T BZ 3	SC ST HSG FIN/DEV SR 2 5.00 07/01/2027.....		09/01/2018	Partial Call.....		10,000	10,000	10,806	10,241		(241)		(241)		10,000			0	520	07/01/2027	1FE.....
880461 BP 2	TN HSG DEV AGY 2A 4.00 07/01/2043.....		08/01/2018	Partial Call.....		30,000	30,000	31,917	31,120		(1,120)		(1,120)		30,000			0	1,237	07/01/2043	1FE.....
880461 ER 5	TN HSG DEV AGY 2C 3.55 07/01/2039.....		07/01/2018	Partial Call.....		15,000	15,000	14,381	14,396		604		604		15,000			0	535	07/01/2039	1FE.....
880461 EU 8	TN HSG DEV AGY 1A AMT 4.00 07/01/2045.....		08/01/2018	Partial Call.....		35,000	35,000	37,669	36,388		(1,388)		(1,388)		35,000			0	1,438	07/01/2045	1FE.....
880461 KB 3	TN HSG DEV AGY 2A 3.50 01/01/2047.....		08/01/2018	Partial Call.....		35,000	35,000	37,549	37,168		(2,168)		(2,168)		35,000			0	1,243	01/01/2047	1FE.....
880461 NL 8	TN HSG FIN AGY 4.00 07/01/2042.....		08/01/2018	Partial Call.....		20,000	20,000	21,545	21,327		(1,327)		(1,327)		20,000			0	807	07/01/2042	1FE.....
880461 NP 9	TN HSG FIN AGY 2A 4.00 01/01/2042.....		08/01/2018	Partial Call.....		20,000	20,000	21,682	21,514		(1,529)		(1,529)		20,000			0	814	01/01/2042	1FE.....
88271H EP 0	TEXAS ST HSG MTGE REV B 4.45 09/01/2028.....		08/01/2018	Partial Call.....		10,000	10,000	10,712	10,308		(310)		(310)		10,000			0	245	09/01/2028	1FE.....
88271H EP 0	TEXAS ST HSG MTGE REV B 4.45 09/01/2028.....		09/01/2018	Sinking Fund Redemption.....		15,000	15,000	16,068	15,462		(424)		(424)		15,000			0	704	09/01/2028	1FE.....
88275F PA 1	TX ST DEPT OF HSG & CMNTY C 3.10 9/1/14.....		09/01/2018	MBS Paydown.....		7,385	7,385	7,385	7,385		0		0		7,385			0	153	09/01/2047	1FE.....
917436 X7 7	UTAH ST HSG CORP SF 4.00 07/01/2024.....		07/01/2018	Sinking Fund Redemption.....		15,000	15,000	15,014	15,007		(4)		(4)		15,000			0	600	07/01/2024	1FE.....
91743P AH 8	UTAH HSG CORP D G2 4.00 06/21/2044.....		09/21/2018	MBS Paydown.....		82,203	82,203	88,779	87,811		(5,585)		(5,585)		82,203			0	2,243	06/21/2044	1FE.....
92812V MA 1	VA HSG DEV AUTH A 3.125 11/25/2039.....		09/25/2018	MBS Paydown.....		73,570	73,570	73,570	73,568		(47)		(47)		73,570			0	1,530	11/25/2039	1FE.....
93978T VD 8	WA HSG FIN COMM 2A-R 3.50 12/01/2046.....		09/01/2018	Partial Call.....		55,000	55,000	58,165	57,525		(2,613)		(2,613)		55,000			0	1,001	12/01/2046	1FE.....
98322Q HV 2	WYOMING ST CMNTY DEV 3 3.00 12/01/2044.....		09/01/2018	Partial Call.....		75,000	75,000	78,422	76,487		(1,487)		(1,487)		75,000			0	1,251	12/01/2044	1FE.....

QE05.4

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	For rei gn	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)
3199999	Total - Bonds - U.S. Special Revenue and Special Assessments.....					9,379,535	9,379,535	12,015,898	9,420,163	0	(302,985)	0	(302,985)	0	9,379,314	0	221	221	518,455	XXX	XXX
Bonds - Industrial and Miscellaneous																					
000366	AA 2 AASET 2017-1A A ABS SNR 3.967 05/16/2042.....		09/16/2018	MBS Paydown.....		24,207	24,207	24,206	24,207				0		24,207			0	.640	05/16/2042	1FE.....
00102D	AC 2 ACIS 2014-5A A2 CLO SSNR 3.5346 11/01/26.....		08/01/2018	MBS Paydown.....		.316	.316	.316	.316				0		.316			0	.8	11/01/2026	1FE.....
001406	AA 5 DCAL 2015-1A A1 ABS SEQ SNR 4.213 02/40.....		09/15/2018	MBS Paydown.....		9,003	9,003	9,003	9,003				0		9,003			0	.247	02/15/2040	1FE.....
00191L	AS 1 ARES 2013-3A B2R CLO MEZ 3.65 10/17/2024.....		09/14/2018	Distribution.....		1,000,000	1,000,000	1,000,000	1,000,005		(1)		(1)		1,000,004		(4)	(4)	.31973	10/17/2024	1FE.....
00436M	AA 3 AALLC 2018-1 A ABS SSNR 3.87 12/02/2033.....		09/02/2018	MBS Paydown.....		33,261	33,261	33,252	33,261		(1)		(1)		33,261			0	.182	12/02/2033	1FE.....
007036	GS 9 ARMT 2005-2 2A1 SEQ CSTR 06/25/2035.....		09/25/2018	MBS Paydown.....		12,668	12,668	11,852	11,828		501		501		12,668			0	.347	06/25/2035	1FM.....
009503	AB 9 AIRSP 2007-1A G2 ABS SNR FLT 06/15/2032.....	C	09/15/2018	MBS Paydown.....		12,215	12,215	10,566	11,044		768		768		12,215			0	.171	06/15/2032	1FE.....
01448Q	AA 8 ALESC 4A A1 CDO SSNR FLT 07/30/2034.....		07/30/2018	MBS Paydown.....		131,409	131,409	111,574	108,106		32,204		32,204		131,409			0	2,305	07/30/2034	1FE.....
01749P	AN 8 ALLEG 2015-1A COMB CLO 07/25/2027.....		07/01/2018	Prior Period Adjustment.....									0					0	6,282	07/25/2027	1AM.....
02014P	BS 2 ALM 2015-17A A1F CLO SEQ SSNR 3.419 1/28.....		07/15/2018	MBS Paydown.....		500,000	500,000	500,000	500,000				0		500,000			0	12,821	01/15/2028	1FE.....
02149M	AB 5 CWALT 2007-J1 1A2 SEQ 5.75 03/25/2037.....		09/25/2018	MBS Paydown.....		65,487	65,487	56,926	51,980		9,308		9,308		65,487			0	2,719	03/25/2037	1FM.....
02149M	AB 5 CWALT 2007-J1 1A2 SEQ 5.75 03/25/2037.....		09/25/2018	Pass-Through Loss.....			279	243	0				0				(218)	(218)		03/25/2037	1FM.....
02377U	AB 0 AMER AIRLINES 2013-2 4.95 01/15/2023.....		07/15/2018	Sinking Fund Redemption.....		31,488	31,488	31,488	31,489				0		31,488			0	1,559	01/15/2023	2FE.....
02666B	AA 4 AH4R 2015-SFR2 A ABS SSNR 3.732 10/17/45.....		09/17/2018	MBS Paydown.....		4,189	4,189	4,189	4,187		(0)		(0)		4,189			0	.104	10/17/2045	1FE.....
03235T	AA 5 ACEF 2014-1A A ABS 8.00 12/20/24.....		09/20/2018	MBS Paydown.....		4,986	4,986	4,986	4,986				0		4,986			0	.271	12/20/2024	1AM.....
03329K	AC 7 ANCHC 2016-8A A2 CLO SSNR 2.88 07/28/28.....		07/28/2018	MBS Paydown.....		145,000	145,000	145,000	145,006		(6)		(6)		145,000			0	3,132	07/28/2028	1Z.....
037411	AX 3 APACHE CORP 3.625 02/01/2021.....		08/24/2018	Cash Tender.....		385,065	381,000	385,698	382,987		(437)		(437)		382,550		(1,550)	(1,550)	18,218	02/01/2021	2FE.....
03766K	AA 1 AASET 2016-1A A ABS SNR 4.875 03/17/2036.....		09/15/2018	MBS Paydown.....		9,650	9,650	9,512	9,552		29		29		9,650			0	.314	03/17/2036	1FE.....
038779	AA 2 ARBYS 2015-1A A2 ABS SEQ SNR 4.969 10/45.....		07/30/2018	MBS Paydown.....		1,250	1,250	1,250	1,250				0		1,250			0	.47	10/30/2045	2AM.....
04544N	AD 6 ABSHE 2006-HE6 A4 SEQ SNR FLT 11/25/2036.....		09/25/2018	MBS Paydown.....		30,047	30,047	25,240	27,107		1,518		1,518		30,047			0	.416	11/25/2036	1FM.....
05352N	AA 0 AVNT 2017-A A ABS SSNR 2.41 03/15/2021.....		07/15/2018	MBS Paydown.....		14,439	14,439	14,439	14,439		1		1		14,439			0	.203	03/15/2021	1FE.....
05352P	AA 5 AVNT 2018-A A ABS SSNR 3.09 06/15/2021.....		09/15/2018	MBS Paydown.....		268,976	268,976	268,969	268,976		(17)		(17)		268,976			0	1,712	06/15/2021	1FE.....
05584A	AA 8 HGVGI 2017-1A A ABS SNR 2.94 05/25/2029.....		09/25/2018	MBS Paydown.....		27,600	27,600	27,593	27,593		3		3		27,600			0	.543	05/25/2029	1FE.....
05605G	AA 0 B2R 2015-2 A ABS SEQ SSNR 3.336 11/48.....		09/15/2018	MBS Paydown.....		88,015	88,015	88,014	87,966		(29)		(29)		88,015			0	2,572	11/15/2048	1FE.....
059475	AG 8 BOAA 2007-2 2A2 NAS SSNR 6.00 06/25/37.....		09/25/2018	MBS Paydown.....		37,722	37,722	31,617	24,796		6,010		6,010		37,722			0	1,503	06/25/2037	1FM.....
059475	AG 8 BOAA 2007-2 2A2 NAS SSNR 6.00 06/25/37.....		09/25/2018	Pass-Through Loss.....			6,060						0					0		06/25/2037	1FM.....
05950M	AJ 9 BAFC 2006-G 3A3 PT SSUP FLT 07/20/2036.....		09/20/2018	MBS Paydown.....		54,023	54,023	51,795	52,043		948		948		54,023			0	1,360	07/20/2036	1FM.....
059522	AA 0 BAFC 2007-C 6A1 SEQ SSNR FLT 05/20/2047.....		09/20/2018	MBS Paydown.....		3,678	3,678	3,163	3,241		(1,462)		(1,462)		3,678			0	.50	05/20/2047	1FM.....
059522	AU 6 BAFC 2007-C 1A2 PT SSNR FLT 05/20/2036.....		09/20/2018	MBS Paydown.....		49,125	49,125	45,257	44,178		2,836		2,836		49,125			0	1,205	05/20/2036	1FM.....
059522	AU 6 BAFC 2007-C 1A2 PT SSNR FLT 05/20/2036.....		09/20/2018	Pass-Through Loss.....			1,675						0					0		05/20/2036	1FM.....
07384M	S7 8 BSARM 2004-5 2A SEQ SNR FLT 07/25/2034.....		09/25/2018	MBS Paydown.....		27,576	27,576	27,697	27,646		(49)		(49)		27,576			0	.724	07/25/2034	1FM.....
07386H	QZ 7 BALTA 2005-2 2A3 SEQ PT SNR FLT 04/25/35.....		09/25/2018	MBS Paydown.....		42,596	42,596	36,119	35,097		1,234		1,234		42,596			0	1,015	04/25/2035	1FM.....
07386H	QZ 7 BALTA 2005-2 2A3 SEQ PT SNR FLT 04/25/35.....		09/25/2018	Pass-Through Loss.....			1,330						0					0		04/25/2035	1FM.....
073879	M5 4 BSABS 2005-AC6 21A1 SEQ SNR 5.25 09/20/20.....		09/25/2018	MBS Paydown.....		24,631	24,631	24,924	24,809		(118)		(118)		24,631			0	.918	09/25/2020	1FM.....
11042B	AA 0 BRITISH AIRWAYS 5.625 06/20/2020.....		09/20/2018	Sinking Fund Redemption.....		21,902	21,902	21,902	21,903				0		21,902			0	.924	06/20/2020	1FE.....
12479L	AA 8 CAI 2012-1A A ABS 3.47 10/25/2027.....	C	09/25/2018	MBS Paydown.....		62,500	62,500	62,256	62,307		50		50		62,500			0	1,438	10/25/2027	1FE.....
12479L	AC 4 CAI 2013-1A A ABS 3.35 03/27/2028.....	C	09/25/2018	MBS Paydown.....		37,500	37,500	37,123	37,226		65		65		37,500			0	.835	03/27/2028	1FE.....
12479R	AD 9 CAUTO 2017-1A A1 ABS SNR 3.87 04/15/2047.....		09/15/2018	MBS Paydown.....		350	350	350	350				0		350			0	.9	04/15/2047	1FE.....
1248ME	AG 4 CBASS 2007-CB4 A2D SEQ STEP 04/37.....		09/25/2018	MBS Paydown.....		120,252	120,252	98,606	99,211		11,752		11,752		120,252			0	3,778	04/25/2037	1FM.....

QE05.5

SCHEDULE D - PART 4

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

QE05.6

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	For re ig n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
125634	AG 0		09/18/2018	MBS Paydown		56,333	56,333	56,325	56,329		.9		.9		56,333		.0	.0	1,071	03/18/2028	1FE
125634	AL 9		09/18/2018	MBS Paydown		54,707	54,707	54,703	54,704		100		100		54,707		.0	.0	1,336	11/18/2028	1FE
125634	AN 5		09/18/2018	MBS Paydown		9,676	9,676	9,672	9,670		.2		.2		9,676		.0	.0	.219	06/18/2029	1FE
125634	AA 8		09/18/2018	MBS Paydown		29,167	29,167	27,954	28,152		183		183		29,167		.0	.0	.657	10/18/2029	1FE
12563L	AA 5		09/18/2018	MBS Paydown		32,156	32,156	32,152	32,153		.1		.1		32,156		.0	.0	.902	02/18/2041	1FE
12667F	5E 1		09/25/2018	MBS Paydown		22,748	22,748	21,403	19,427		(349)		(349)		22,748		.0	.0	.787	04/25/2035	1FM
12667F	5E 1		09/25/2018	Pass-Through Loss			1,742						0				.0	.0		04/25/2035	1FM
12669F	V8 3		09/20/2018	MBS Paydown		2,801	2,801	2,806	2,807		.91		.91		2,801		.0	.0	.69	09/20/2034	1FM
17181C	AA 6		09/20/2018	MBS Paydown		48,401	48,401	48,401			.0		.0		48,401		.0	.0	.378	03/20/2043	1FE
17309A	AD 1		09/25/2018	MBS Paydown		10,916	10,916	10,225	9,250		.131		.131		10,916		.0	.0	.405	04/25/2036	1FM
17309A	AD 1		09/25/2018	Pass-Through Loss			2,428						0				.0	.0		04/25/2036	1FM
19423D	AB 6		09/25/2018	MBS Paydown		16,234	16,234	16,227			.5		.5		16,234		.0	.0	.156	12/26/2047	1FE
20267U	AA 7		09/25/2018	MBS Paydown		43,940	43,940	43,928	43,929		.8		.8		43,940		.0	.0	.790	10/25/2040	1FE
212015	AH 4		08/16/2018	Partial Call		96,584	95,000	88,825	90,891		4,109		4,109		95,000		.0	.0	4,357	09/15/2022	2FE
22547R	AA 2		07/15/2018	Maturity		500,000	500,000	495,400	190,000		310,000		310,000		500,000		.0	.0	60,000	07/15/2018	5FE
22549U	AA 3		09/25/2018	MBS Paydown		393,778	393,778	393,765			.6		.6		393,778		.0	.0	2,542	07/25/2024	1FE
23341B	AC 9		09/25/2018	MBS Paydown		24,818	24,818	24,810	24,811		.4		.4		24,818		.0	.0	.468	06/25/2040	1FE
24736X	AA 6		07/30/2018	Sinking Fund Redemption		21,916	21,916	21,916	21,915		.0		.0		21,916		.0	.0	.794	07/30/2027	1FE
24736Y	AA 6		07/30/2018	Sinking Fund Redemption		10,958	10,958	10,958	10,958		.0		.0		10,958		.0	.0	.425	07/30/2027	1FE
251510	DP 5		09/25/2018	MBS Paydown		14,583	14,583	14,669	14,242		(229)		(229)		14,583		.0	.0	.513	04/25/2035	1FM
25755T	AG 5		07/25/2018	MBS Paydown		5,000	5,000	5,000	5,000				.0		5,000		.0	.0	.116	07/25/2047	2AM
25755T	AJ 9		07/25/2018	MBS Paydown		2,500	2,500	2,500					.0		2,500		.0	.0	.26	07/25/2048	2AM
26208L	AC 2		07/20/2018	MBS Paydown		2,500	2,500	2,500			(0)		(0)		2,500		.0	.0	.30	04/20/2048	2AM
26827E	AA 3		09/15/2018	MBS Paydown		33,233	33,233	32,958			.18		.18		33,233		.0	.0	.192	06/15/2040	1FE
26829C	AZ 0		07/20/2018	MBS Paydown		100,000	100,000	99,938			.19		.19		100,000		.0	.0	.990	04/22/2030	1FE
26845#	AA 8		07/15/2018	Paydown		24,524	24,524	24,524	24,524				.0		24,524		.0	.0	.644	01/15/2019	1
26971H	AB 8		09/15/2018	MBS Paydown		6,181	6,181	6,181	6,181		.0		.0		6,181		.0	.0	.177	12/15/2039	1FE
28618W	AA 2		09/19/2018	MBS Paydown		14,578	14,578	14,095	14,251		.128		.128		14,578		.0	.0	.224	04/19/2044	1FE
28618X	AA 0		09/19/2018	MBS Paydown		172,145	172,145	170,424			.360		.360		172,145		.0	.0	2,087	02/19/2045	1FE
28851Q	AA 1		08/28/2018	Distribution		2,000,000	2,000,000	2,000,000	1,999,643		.127		.127		1,999,770		.230	.230	68,123	07/15/2027	1FE
29445U	AB 1		09/25/2018	MBS Paydown		21,566	21,566	17,920	18,598		(976)		(976)		21,566		.0	.0	.301	04/25/2037	1FM
30605X	AA 1		09/15/2018	MBS Paydown		10,843	10,843	10,843	10,843		.0		.0		10,843		.0	.0	.304	10/15/2042	1FE
30605X	AC 7		09/15/2018	MBS Paydown		7,500	7,500	7,500	7,500		.0		.0		7,500		.0	.0	.211	11/15/2042	1FE
317579	AA 8		07/30/2018	MBS Paydown		63,291	63,291	63,291	63,291		.0		.0		63,291		.0	.0	2,373	07/30/2026	1FE
32027L	AE 5		09/25/2018	MBS Paydown		36,338	36,338	32,204	33,494		(259)		(259)		36,338		.0	.0	.486	10/25/2036	1FM
32028H	AD 5		09/25/2018	MBS Paydown		36,051	36,051	33,595	35,397		.366		.366		36,051		.0	.0	.474	07/25/2036	1FM
32051G	EZ 4		09/25/2018	MBS Paydown		51,903	51,903	44,117	42,854		6,669		6,669		51,903		.0	.0	1,255	02/25/2035	1FM
32051G	SD 8		09/25/2018	MBS Paydown		51,702	51,702	44,471	33,266		(9,244)		(9,244)		51,702		.0	.0	1,879	08/25/2035	1FM
32051G	SD 8		09/25/2018	Pass-Through Loss			1,339						.0				.0	.0		08/25/2035	1FM
32052K	AB 1		09/25/2018	MBS Paydown		81,201	81,201	70,442	65,597		3,826		3,826		81,201		.0	.0	1,945	07/25/2036	1FM
362257	AB 3		09/25/2018	MBS Paydown		59,390	59,390	59,390	23,970				.0		59,390		.0	.0	.819	11/25/2036	1FM
3622EA	AA 8		09/25/2018	MBS Paydown		80,841	80,841	53,686	41,802				.0		80,841		.0	.0	.978	03/25/2047	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
										11	12	13	14	15							
CUSIP Identification	Description	For reig 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 7S 2	GSR 2006-1F 4A1 SEQ SNR 5.50 02/25/2036.....		09/25/2018	MBS Paydown.....		57,007	57,007	59,776	50,635		(1,951)		(1,951)		57,007		0	0	2,152	02/25/2036	4FM.....
362341 7S 2	GSR 2006-1F 4A1 SEQ SNR 5.50 02/25/2036.....		09/25/2018	Pass-Through Loss.....			6,709						0				0	0		02/25/2036	4FM.....
362341 XC 8	GSR 2005-AR7 4A1 SEQ SSNR FLT 11/25/2035....		09/25/2018	MBS Paydown.....		12,031	12,031	10,335	10,099		264		264		12,031		0	0	287	11/25/2035	1FM.....
362341 XC 8	GSR 2005-AR7 4A1 SEQ SSNR FLT 11/25/2035....		09/25/2018	Pass-Through Loss.....			2,652						0		(130)		130	130		11/25/2035	1FM.....
362341 XG 9	GSR 2005-AR7 6A1 SEQ SNR FLT 11/25/2035....		09/25/2018	MBS Paydown.....		15,990	15,990	15,220	15,215		482		482		15,990		0	0	400	11/25/2035	1FM.....
362381 AA 3	GSA 2006-12 A1 SEQ FLT 08/25/2036.....		09/25/2018	MBS Paydown.....		10,006	10,006	10,006	5,219				0		10,006		0	0	117	08/25/2036	1FM.....
36242D FS 7	GSR 2004-11 2A1 SEQ SNR FLT 09/25/2034.....		09/25/2018	MBS Paydown.....		36,272	36,272	36,464	36,485		(38)		(38)		36,272		0	0	934	09/25/2034	1FM.....
36298Y AA 8	GSA 2006-14 A1 SEQ FLT 09/25/2036.....		09/25/2018	MBS Paydown.....		15,227	15,227	15,227	7,275				0		15,227		0	0	167	09/25/2036	1FM.....
36828Q QH 2	GECCM 2005-C4 AJ MEZ SEQ CSTR 11/2045.....		09/10/2018	MBS Paydown.....		10,107	10,107	9,589	10,085		83		83		10,107		0	0	390	11/10/2045	1FM.....
40052T AA 7	GRYPHON FUNDING 0.00 8/05/2050.....	C	09/05/2018	Paydown.....		15,517	15,517	7,625	0				0				15,517	15,517	30	08/05/2050	6*.....
40066N AA 4	GUANAY FI LTD 6.00 12/15/2020.....	C	09/15/2018	Sinking Fund Redemption.....		34,199	34,199	34,596	34,343		(61)		(61)		34,199		0	0	1,538	12/15/2020	3FE.....
40066N AA 4	GUANAY FI LTD 6.00 12/15/2020.....	C	09/28/2018	RW PRESSPRICH.....		347,567	342,431	346,405	343,873	0	(653)		(653)		343,533		4,034	4,034	15,738	12/15/2020	3FE.....
40420X AA 3	HKCG FINANCE LTD 6.25 08/07/2018.....	C	08/07/2018	Maturity.....		750,000	750,000	812,564	755,346		(5,346)		(5,346)		750,000		0	0	46,875	08/07/2018	1FE.....
40423X AF 9	NZES 2018-PLS2 A ABS SSNR 3.265 02/25/23....		09/25/2018	MBS Paydown.....		105,343	105,343	105,341	105,343		1		1		105,343		0	0	1,813	02/25/2023	1FE.....
40423X AG 7	NZES 2018-PLS2 B ABS MEZ 3.709 02/25/23....		09/25/2018	MBS Paydown.....		52,671	52,671	52,671	52,671		0		0		52,671		0	0	1,030	02/25/2023	1FE.....
40442L AB 1	H2 2015-1A AFX CDO SEQ SSNR 3.3526 06/49....		09/24/2018	MBS Paydown.....		75,732	75,732	75,731	75,731		(0)		(0)		75,732		0	0	1,481	06/24/2049	1FE.....
41161P EZ 2	HVMLT 2004-5 3A SEQ SNR FLT 06/19/2034.....		09/19/2018	MBS Paydown.....		42,499	42,499	42,312	42,260		81		81		42,499		0	0	1,130	06/19/2034	1FM.....
41161V AC 4	HVMLT 2006-7 2A1A SEQ SSNR FLT 09/19/46....		09/19/2018	MBS Paydown.....		36,321	36,321	28,482	28,104		1,128		1,128		36,321		0	0	485	09/19/2046	1FM.....
41161V AC 4	HVMLT 2006-7 2A1A SEQ SSNR FLT 09/19/46....		09/19/2018	Pass-Through Loss.....			1,204	944	0				0		(0)		0	0		09/19/2046	1FM.....
43132W AJ 9	HLDN 2015-4A A1B CLO SEQ SSNR 3.41 07/27....		07/23/2018	MBS Paydown.....		1,000,000	1,000,000	1,000,000	1,000,000						1,000,000		0	0	25,575	07/23/2027	1Z.....
43283A AA 3	HGVT 2017-AA A ABS SNR 2.66 12/27/2028.....		09/25/2018	MBS Paydown.....		60,902	60,902	60,894	60,894		3		3		60,902		0	0	1,078	12/26/2028	1FE.....
43739H AA 8	HMBT 2006-2 A1 SEQ SNR FLT 12/25/2036.....		09/25/2018	MBS Paydown.....		57,765	57,765	50,544	51,896		2,770		2,770		57,765		0	0	838	12/25/2036	1FM.....
45112A AA 5	ICONX 2012-1A A ABS 4.229 01/25/2043.....		07/25/2018	MBS Paydown.....		12,198	12,198	12,198	12,198				0		12,198		0	0	387	01/25/2043	1AM.....
45257E AB 0	IMSA 2006-5 1A1B SEQ SSNR FLT 02/25/2037....		09/25/2018	MBS Paydown.....		255,320	255,320	219,444	222,061		21,432		21,432		255,320		0	0	3,449	02/25/2037	1FM.....
45660K AA 9	INDX 2006-AR39 A1 SEQ SSNR FLT 2/25/2037....		08/25/2018	Pass-Through Loss.....			3,150	2,538	0				0		3,150		(3,150)	(3,150)		02/25/2037	1FM.....
45660K AA 9	INDX 2006-AR39 A1 SEQ SSNR FLT 2/25/2037....		09/25/2018	MBS Paydown.....		34,002	34,002	27,392	27,563		964		964		34,002		0	0	450	02/25/2037	1FM.....
45660L CK 3	INDX 2005-AR2 1A1 SEQ SSNR FLT 02/25/35.....		08/25/2018	Pass-Through Loss.....			(29)		0				0		(22)		22	22		02/25/2035	1FM.....
45660L CK 3	INDX 2005-AR2 1A1 SEQ SSNR FLT 02/25/35.....		09/25/2018	MBS Paydown.....		11,739	11,739	8,722	8,611		(495)		(495)		11,739		0	0	211	02/25/2035	1FM.....
46185J AA 6	IHSFR 2018-SFR1 A ABS SNR FLT 03/17/2037....		07/17/2018	MBS Paydown.....		1,258	1,258	1,258	1,258		1		1		1,258		0	0	14	03/17/2037	1FE.....
466247 SE 4	JPMCC 2005-A5 1A2 SEQ CSTR 08/25/35.....		09/25/2018	MBS Paydown.....		178,320	178,320	150,904	149,956		23,718		23,718		178,320		0	0	4,632	08/25/2035	1FM.....
46627M CY 1	JPALT 2006-A1 3A1 SEQ SSNR CSTR 03/25/36....		09/25/2018	MBS Paydown.....		14,222	14,222	12,336	12,307		(1,241)		(1,241)		14,222		0	0	344	03/25/2036	1FM.....
46627M FA 0	JPALT 2006-S1 3A2 SEQ FLT 03/25/36.....		08/30/2018	Recovery of Prior Pass Through Loss.....		12			0				0				12	12		03/25/2036	1FM.....
46629E AC 7	JPALT 2006-A4 A3 SEQ FLT 09/25/2036.....		09/25/2018	MBS Paydown.....		59,359	59,359	45,144	53,342		12,711		12,711		59,359		0	0	691	09/25/2036	1FM.....
46629E AC 7	JPALT 2006-A4 A3 SEQ FLT 09/25/2036.....		09/25/2018	Pass-Through Loss.....			(194)	62	0				0				0	0		09/25/2036	1FM.....
46631B AJ 4	JPMCC 2007-LD11 AM MEZ 5.7428 06/49.....		09/15/2018	MBS Paydown.....		9,670	9,670	9,715	9,694		(49)		(49)		9,670		0	0	440	06/15/2049	1FM.....
47421M AE 3	JEFFM 2015-1A A2 CLO SEQ SSNR 3.62 07/27....		09/27/2018	Distribution.....		2,000,000	2,000,000	2,000,000	2,000,000				0		2,000,000		0	0	67,774	07/20/2027	1Z.....
48250W AB 1	KKR 14 A1B CLO SSNR 3.06 07/15/2028.....		08/23/2018	Distribution.....		375,000	375,000	375,000	375,022		(3)		(3)		375,019		(19)	(19)	9,689	07/15/2028	1Z.....
48274L AG 6	KVK 2014-1A A2R CLO SSNR 3.00 05/15/2026....		08/15/2018	MBS Paydown.....		298,683	298,683	298,683	298,412		216		216		298,683		0	0	6,720	05/15/2026	1FE.....
52107Q AF 2	LAZARD GROUP LLC 4.25 11/14/2020.....		09/28/2018	Cash Tender.....		944,485	924,000	920,960	922,644		335		335		922,979		1,021	1,021	49,124	11/14/2020	2FE.....
543190 AA 0	LTRAN 2015-1A A1 ABS SNR 2.98 01/15/2045....		09/15/2018	MBS Paydown.....		25,601	25,601	24,805	24,932		121		121		25,601		0	0	509	01/15/2045	1FE.....
55953P AC 9	MAGNE 2015-16A COMB CLO 01/18/2028.....		07/01/2018	Prior Period Adjustment.....									0				0	0	65,499	01/18/2028	1AM.....
56576L AN 9	MCLC 2015-8A A1C CLO SEQ SSNR 3.48 07/27....		09/18/2018	Distribution.....		1,500,000	1,500,000	1,500,000	1,500,000				0		1,500,000		0	0	47,850	07/18/2027	1Z.....

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	For rei gn	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)
57643L LC 8	MABS 2005-AB1 A4 SEQ SNR 5.648 11/2035.....		09/25/2018	MBS Paydown.....		51,612	51,612	51,547	50,532		112		112		51,612		0	1,312	11/25/2035	1FM.....	
59020U TC 9	MLCC 2005-A A2 SEQ SNR FLT 03/25/2030.....		09/25/2018	MBS Paydown.....		31,192	31,192	29,847	29,904		792		792		31,192		0	564	03/25/2030	1FM.....	
61748H AW 1	MSM 2004-5AR 4A SEQ SNR FLT 07/25/2034.....		09/25/2018	MBS Paydown.....		20,321	20,321	20,549	20,580		(3)		(3)		20,321		0	469	07/25/2034	1FM.....	
62405Q AG 8	MHAWK 2013-1A B2 CLO 3.612 01/20/2024.....		07/20/2018	MBS Paydown.....		1,000,000	1,000,000	999,000	999,651		349		349		1,000,000		0	27,090	01/20/2024	1FE.....	
62946A AA 2	NPRL 2016-1A A1 ABS SNR 4.164 04/20/2046.....		09/20/2018	MBS Paydown.....		22,565	22,565	22,565	22,565		0		0		22,565		0	627	04/20/2046	1FE.....	
63939E AB 9	NAVSL 2015-AA A2A ABS 2.65 12/15/2028.....		09/15/2018	MBS Paydown.....		55,790	55,790	55,769	55,780		5		5		55,790		0	989	12/15/2028	1FE.....	
64829T AB 7	NZES 2018-FNT1 B ABS SNR 3.91 05/25/2023.....		09/25/2018	MBS Paydown.....		117,946	117,946	117,937			1		1		117,946		0	1,252	05/25/2023	1FE.....	
67103Q AY 3	OFSBS 2013-5A A2FR CLO MEZ 3.415 04/25.....		07/17/2018	MBS Paydown.....		319,578	319,578	319,578	318,947		301		301		319,578		0	8,185	04/17/2025	1FE.....	
67104C AB 3	OAKC 2013-8A B CLO MEZ FLT 04/20/2025.....		07/20/2018	MBS Paydown.....		500,000	500,000	500,200	500,159		(159)		(159)		500,000		0	13,149	04/20/2025	1FE.....	
67107K AR 7	OCF 2014-7A A1BR CLO SSNR 2.66 10/20/26.....		09/06/2018	Distribution.....		1,000,000	1,000,000	1,000,000	1,000,315		(192)		(192)		1,000,123		(123)	(123)	10/20/2026	1Z.....	
67107K AT 3	OCF 2014-7A A2BR CLO MEZ 3.29 10/20/2026.....		09/06/2018	Distribution.....		500,000	500,000	500,000	500,253		(456)		(456)		499,797		203	203	10/20/2026	1Z.....	
67108B AU 9	OZLMF 2012-2A A2BR CLO MEZ 3.24 10/30/27.....		08/29/2018	Distribution.....		500,000	500,000	500,000	500,021		45		45		500,066		(66)	(66)	10/30/2027	1Z.....	
68268E AA 1	OMFIT 2015-1A A ABS SEQ SNR 3.19 03/26.....		09/18/2018	MBS Paydown.....		199,622	199,622	199,558	199,611		12		12		199,622		0	4,223	03/18/2026	1FE.....	
74040Y AA 0	PRETSL 10A A1 CDO FLT 07/03/2033.....		07/03/2018	MBS Paydown.....		319,271	319,271	305,253	309,071		11,830		11,830		319,271		0	6,009	07/03/2033	1FE.....	
74348T AN 2	PROSPECT CAPITAL 5.00 07/15/2019.....		09/26/2018	Make Whole Call.....		1,016,450	1,000,000	1,030,000	1,009,449		(4,021)		(4,021)		1,005,427		(5,427)	(5,427)	07/15/2019	2FE.....	
74041U AE 9	PRETSL 14A B1 CDO MEZ FLT 06/24/2034.....		07/01/2018	Prior Period Adjustment.....									0				0	38,750	06/24/2034	5AM.....	
74978B AA 6	RAAC 2007-RP3 A SEQ SNR FLT 10/25/2046.....		09/25/2018	MBS Paydown.....		12,399	12,399	10,879	11,288		(1,486)		(1,486)		12,399		0	182	10/25/2046	1FM.....	
75115B AC 3	RALI 2006-QA5 2A1 SEQ SSNR FLT 07/25/36.....		09/25/2018	MBS Paydown.....		18,179	18,179	15,643	14,726		761		761		18,179		0	639	07/25/2036	1FM.....	
75115B AC 3	RALI 2006-QA5 2A1 SEQ SSNR FLT 07/25/36.....		09/25/2018	Pass-Through Loss.....			3,381				(547)		(547)				0		07/25/2036	1FM.....	
76110W SZ 0	RASC 2003-KS7 A15 SEQ STP 09/25/2033.....		09/25/2018	MBS Paydown.....		44,358	44,358	38,592	40,155		2,767		2,767		44,358		0	1,421	09/25/2033	1FM.....	
761118 FM 5	RALI 2005-QA9 NB4 SEQ SSNR FLT 08/25/35.....		09/25/2018	MBS Paydown.....		15,148	15,148	13,474	12,829		(39)		(39)		15,148		0	445	08/25/2035	1FM.....	
761118 FM 5	RALI 2005-QA9 NB4 SEQ SSNR FLT 08/25/35.....		09/25/2018	Pass-Through Loss.....			4,583				7		7				0		08/25/2035	1FM.....	
76111X TE 3	RFMSI 2005-SA1 2A SEQ 2.9425 03/25/2035.....		09/25/2018	MBS Paydown.....		16,389	16,389	15,416	15,466		590		590		16,389		0	412	03/25/2035	1FM.....	
76112B NM 8	GMACM 2005-AA1 1A1 PT SNR FLT 05/18/2035.....		09/18/2018	MBS Paydown.....		57,085	57,085	52,162	51,993		852		852		57,085		0	1,476	05/18/2035	1FM.....	
76112B NM 8	GMACM 2005-AA1 1A1 PT SNR FLT 05/18/2035.....		09/18/2018	Pass-Through Loss.....			(695)	300					0		(627)		627	627	05/18/2035	1FM.....	
78410T AA 4	SCFET 2017-1A A ABS SSNR 3.77 01/20/2023.....		09/20/2018	MBS Paydown.....		150,433	150,433	150,401	150,406		22		22		150,433		0	3,577	01/20/2023	1FE.....	
78448Q AB 4	SMB 2015-B A2A ABS SNR 2.98 07/15/2027.....		09/15/2018	MBS Paydown.....		31,601	31,601	31,455	31,517		57		57		31,601		0	630	07/15/2027	1FE.....	
81788Y AA 1	767-3-25285 & 25392 TRUST 5.25 10/05/22.....		09/05/2018	Paydown.....		32,556	32,556	32,556	32,556		0		0		32,556		0	1,140	10/05/2022	2FE.....	
81881L AN 7	SHACK 2014-6A B2R CLO MEZ 3.46 07/17/26.....		07/17/2018	MBS Paydown.....		500,000	500,000	500,000	500,000						500,000		0	12,975	07/17/2026	1FE.....	
82321U AA 1	SHNTN 2015-1A A ABS SNR 4.75 10/15/2042.....		09/15/2018	MBS Paydown.....		57,907	57,907	57,351	57,454		317		317		57,907		0	1,836	10/15/2042	1FE.....	
82652K AA 2	SRFC 2017-1A A ABS SNR 2.91 03/20/34.....		09/20/2018	MBS Paydown.....		56,530	56,530	56,526	56,527		3		3		56,530		0	1,091	03/20/2034	1FE.....	
83405A AA 2	SCLP 2017-1 A ABS SSNR 3.28 01/26/2026.....		09/25/2018	MBS Paydown.....		90,520	90,520	90,512	90,514		4		4		90,520		0	1,973	01/26/2026	1FE.....	
83405R AA 5	SCLP 2018-1 A1 ABS SSNR 2.55 02/25/2027.....		09/25/2018	MBS Paydown.....		338,233	338,233	338,211			16		16		338,233		0	4,861	02/25/2027	1FE.....	
83417F AA 7	SOCTY 2014-2 A ABS PT 4.02 07/20/2044.....		07/20/2018	MBS Paydown.....		11,136	11,136	11,136	11,136		0		0		11,136		0	448	07/20/2044	2AM.....	
83417P AA 5	SOCTY 2015-1 A ABS SEQ SNR 4.18 08/45.....		08/20/2018	MBS Paydown.....		8,864	8,864	8,859	8,860		2		2		8,864		0	371	08/21/2045	1FE.....	
83546D AD 0	SONIC 2016-1A A2 ABS SEQ SNR 4.472 05/46.....		09/20/2018	MBS Paydown.....		5,833	5,833	5,833	5,833		0		0		5,833		0	174	05/20/2046	2AM.....	
85022W AA 2	SCFT 2016-AA A ABS SSNR 3.05 04/25/2029.....		09/25/2018	MBS Paydown.....		113,834	113,834	114,474	114,249		(349)		(349)		113,834		0	2,303	04/25/2029	1FE.....	
85172L AA 4	SLFT 2015-AA A ABS SEQ SNR 3.16 11/15/24.....		09/15/2018	MBS Paydown.....		103,261	103,261	103,241	103,257		4		4		103,261		0	2,161	11/15/2024	1FE.....	
85572R AA 7	STARR 2018-1 A ABS SSNR 4.089 05/15/2043.....		09/15/2018	MBS Paydown.....		23,810	23,810	23,590			5		5		23,810		0	115	05/15/2043	1FE.....	
86212V AA 2	STR 2016-1A A1 ABS SNR 3.96 10/20/2046.....		09/20/2018	MBS Paydown.....		4,635	4,635	4,633	4,633		0		0		4,635		0	122	10/20/2046	1FE.....	
863579 C3 0	SARM 2005-21 6A3 SEQ SSNR FLT 11/25/2035.....		09/25/2018	MBS Paydown.....		30,419	30,419	26,706	26,349		(509)		(509)		30,419		0	692	11/25/2035	1FM.....	
863579 C3 0	SARM 2005-21 6A3 SEQ SSNR FLT 11/25/2035.....		09/25/2018	Pass-Through Loss.....			(68)						0		(35)		35	35	11/25/2035	1FM.....	

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SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For re ig n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
863579 UU 0	SARM 2005-15 4A1 PT SSNR FLT 07/25/2035.....		09/25/2018	MBS Paydown.....		24,685	24,685	21,712	20,988		295		295		24,685		0	0	615	07/25/2035	1FM.....
863579 UU 0	SARM 2005-15 4A1 PT SSNR FLT 07/25/2035.....		09/25/2018	Pass-Through Loss.....			(14)						0	(15)		15	15		07/25/2035	1FM.....	
863587 AE 1	SAIL 2006-3 A5 SEQ FLT 06/25/2036.....		09/25/2018	MBS Paydown.....		36,032	36,032	31,078	32,090		(40)		(40)	36,032		0	0	462	06/25/2036	1FM.....	
86358R DX 2	SASC 2001-SB1 A5 SEQ 3.375 8/25/31.....		09/25/2018	MBS Paydown.....		2,248	2,248	2,032	2,102		(81)		(81)	2,248		0	0	57	08/25/2031	1FM.....	
863619 AB 8	SASC 2007-OSI A2 SEQ FLT 06/25/2037.....		09/25/2018	MBS Paydown.....		23,907	23,907	22,592	23,907		0		0	23,907		0	0	148	06/25/2037	1FM.....	
872225 AD 9	TBW 2006-5 A3 SEQ STP 11/25/2036.....		09/25/2018	MBS Paydown.....		20,062	20,062	17,730	15,759		0		0	20,062		0	0	692	11/25/2036	1FM.....	
87266H AA 6	TFINS 2016-1A A CDO SNR FLT 01/20/2038.....		07/20/2018	MBS Paydown.....		5,970	5,970	5,358	5,451		75		75	5,970		0	0	184	01/20/2038	1FE.....	
87266H AA 6	TFINS 2016-1A A CDO SNR FLT 01/20/2038.....		08/31/2018	Distribution.....		1,690,850	1,690,850	1,517,538	1,543,964		148,215		148,215	1,690,850		0	0	61,228	01/20/2038	1FE.....	
87407P AA 8	TAL 2013-1A A ABS SNR 2.83 02/22/2038.....		09/20/2018	MBS Paydown.....		25,000	25,000	24,996	24,998		0		0	25,000		0	0	472	02/22/2038	1FE.....	
87407P AE 0	TAL 2013-2A A ABS 3.55 11/20/2038.....		09/20/2018	MBS Paydown.....		25,000	25,000	24,590	24,652		72		72	25,000		0	0	592	11/20/2038	1FE.....	
87407P AJ 9	TAL 2014-1A A ABS SNR 3.51 02/22/2039.....		09/20/2018	MBS Paydown.....		25,000	25,000	25,000	25,000		0		0	25,000		0	0	585	02/22/2039	1FE.....	
881561 VY 7	TMTS 2005-12AL AF4 MEZ SEQ 5.385 07/36.....		09/25/2018	MBS Paydown.....		25,832	25,832	24,949	24,875		302		302	25,832		0	0	838	07/25/2036	1FM.....	
88156E AB 2	TMTS 2006-17HE A2B1 SEQ SNR FLT 01/25/38....		08/25/2018	Pass-Through Loss.....			(2)						0			0	0		01/25/2038	1FM.....	
88156E AB 2	TMTS 2006-17HE A2B1 SEQ SNR FLT 01/25/38....		09/25/2018	MBS Paydown.....		25,973	25,973	22,170	23,059		390		390	25,973		0	0	352	01/25/2038	1FM.....	
88606W AA 0	TBOLT 2017-A A ABS SSNR 4.212 05/17/2032.....		09/15/2018	MBS Paydown.....		17,857	17,857	17,856	17,856		0		0	17,857		0	0	501	05/17/2032	1FE.....	
88732J AL 2	TIME WARNER CABLE 6.75 07/01/2018.....		07/01/2018	Maturity.....		750,000	750,000	830,400	755,827		(5,827)		(5,827)	750,000		0	0	50,625	07/01/2018	2FE.....	
89352H AF 6	TRANS-CANADA PIPELINES 6.50 08/15/2018.....		08/15/2018	Maturity.....		750,000	750,000	843,068	758,128		(8,128)		(8,128)	750,000		0	0	48,750	08/15/2018	2FE.....	
89656F AA 4	TRL 2012-1A A1 ABS 2.266 01/15/43.....		09/15/2018	MBS Paydown.....		105,905	105,905	103,638			366		366	105,905		0	0	1,189	01/15/2043	1FE.....	
89690E AF 4	TRMF 2017-1A A1 ABS SNR 2.709 08/15/2047.....		09/15/2018	MBS Paydown.....		41,275	41,275	41,275	41,275		0		0	41,275		0	0	741	08/15/2047	1FE.....	
902755 AB 3	UIRC GSA LLC 4.00 08/01/2023.....		08/01/2018	Sinking Fund Redemption.....		605,000	605,000	605,000	605,006		0		0	605,000		0	0	24,200	08/01/2023	1.....	
90352W AA 2	STEAM 2018-1 A1 ABS 3.783 04/25/48.....		09/25/2018	MBS Paydown.....		67,616	67,616	67,616			(0)		(0)	67,616		0	0	741	04/25/2048	1FE.....	
909319 AA 3	UNITED AIR 2013-1 A 4.30 08/15/2025.....		08/15/2018	Sinking Fund Redemption.....		24,918	24,918	24,918	24,918		0		0	24,918		0	0	1,072	08/15/2025	1FE.....	
92257L AB 6	VCC 2017-1 AFX ABS SSNR 3.00 05/25/2047.....		09/25/2018	MBS Paydown.....		91,856	91,856	91,832	91,669		(2,048)		(2,048)	91,856		0	0	1,877	05/25/2047	1FE.....	
92258N AB 1	VCC 2016-1 AFX ABS SSNR 3.5337 04/25/46.....		09/25/2018	MBS Paydown.....		33,977	33,977	33,977	33,977		0		0	33,977		0	0	820	04/25/2046	1FE.....	
92276M AW 5	VENTAS REALTY LP 4.75 06/01/2021.....		08/15/2018	Cash Tender.....		1,045,570	1,000,000	968,320	986,758		2,246		2,246	989,004		10,996	10,996	79,084	06/01/2021	2FE.....	
92535V AA 0	VBTOW 2016-2A A ABS SNR 5.193 10/15/2046.....		09/15/2018	MBS Paydown.....		2,813	2,813	2,813	2,813		0		0	2,813		0	0	97	10/15/2046	2AM.....	
92922F 3N 6	WAMU 2005-AR12 1A8 SEQ SSNR FLT 10/25/35....		09/25/2018	MBS Paydown.....		31,967	31,967	30,189	30,064		909		909	31,967		0	0	725	10/25/2035	1FM.....	
92990G AJ 2	WAMU 2007-HY5 3A1 SEQ SSNR FLT 05/25/37.....		09/25/2018	MBS Paydown.....		11,472	11,472	10,400	10,255		(157)		(157)	11,472		0	0	277	05/25/2037	1FM.....	
92990G AJ 2	WAMU 2007-HY5 3A1 SEQ SSNR FLT 05/25/37.....		09/25/2018	Pass-Through Loss.....			74						0			0	0		05/25/2037	1FM.....	
933636 AA 0	WAMU 2007-HY4 1A1 SEQ SSNR FLT 04/25/37.....		09/25/2018	MBS Paydown.....		17,742	17,742	15,784	15,741		280		280	17,742		0	0	348	04/25/2037	1FM.....	
933636 AA 0	WAMU 2007-HY4 1A1 SEQ SSNR FLT 04/25/37.....		09/25/2018	Pass-Through Loss.....			(513)						0	(560)		560	560		04/25/2037	1FM.....	
93363P AC 4	WAMU 2006-AR14 1A3 SEQ SSNR FLT 11/25/36....		09/25/2018	MBS Paydown.....		46,955	46,955	44,042	44,180		525		525	46,955		0	0	984	11/25/2036	1FM.....	
93363P AC 4	WAMU 2006-AR14 1A3 SEQ SSNR FLT 11/25/36....		09/25/2018	Pass-Through Loss.....			(1,022)						0	(967)		967	967		11/25/2036	1FM.....	
939336 X9 9	WAMU 2005-AR1 A2B MEZ SEQ FLT 01/25/2045....		09/25/2018	MBS Paydown.....		23,839	23,839	21,038	20,910		(629)		(629)	23,839		0	0	431	01/25/2045	1FM.....	
94945P AA 3	WLKRG 2017-AA A ABS SNR 2.82 06/15/33.....		09/15/2018	MBS Paydown.....		104,319	104,319	104,294	104,295		1		1	104,319		0	0	1,972	06/15/2033	1FE.....	
94984D AC 8	WFMS 2006-AR13 A3SEQ SSNR FLT 09/25/36....		09/25/2018	MBS Paydown.....		9,592	9,592	8,929	9,042		196		196	9,592		0	0	244	09/25/2036	1FM.....	
94984D AC 8	WFMS 2006-AR13 A3SEQ SSNR FLT 09/25/36....		09/25/2018	Pass-Through Loss.....			16	14					0	15		(15)	(15)		09/25/2036	1FM.....	
95058X AB 4	WEN 2015-1A A2II ABS SEQ SNR 4.08 06/45.....		09/15/2018	MBS Paydown.....		5,000	5,000	5,000	5,000		0		0	5,000		0	0	153	06/15/2045	2AM.....	
96033C AA 0	WESTR 2016-1A A ABS SSNR 3.50 12/20/2028.....		09/20/2018	MBS Paydown.....		117,298	117,298	116,876	116,951		87		87	117,298		0	0	2,786	12/20/2028	1FE.....	
96033D AA 8	WESTR 2017-1A A ABS SSNR 3.05 12/20/2030.....		09/20/2018	MBS Paydown.....		27,767	27,767	27,733			10		10	27,767		0	0	(4,667)	12/20/2030	1FE.....	
96033L AA 0	WESTR 2015-2A A ABS SEQ SSNR 3.2 07/28.....		09/20/2018	MBS Paydown.....		50,713	50,713	50,646	50,635		24		24	50,713		0	0	1,090	07/20/2028	1FE.....	
96033W AA 6	WESTR 2018-1A A ABS SSNR 3.38 12/20/2031.....		09/20/2018	MBS Paydown.....		54,547	54,547	54,451			5		5	54,547		0	0	518	12/20/2031	1FE.....	

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SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For rei gn	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)
96033W AB 4	WESTR 2018-1A B ABS SNR 3.58 12/20/2031.....		09/20/2018	MBS Paydown.....		109,094	109,094	108,548			74		74		109,094			0	1,096	12/20/2031	1FE.....
G0620B AB 4	ATLSS 2014-1 A ABS SNR 4.875 12/15/2039.....		09/15/2018	MBS Paydown.....		10,844	10,844	10,844	10,844				0	10,844			0	358	12/15/2039	1FE.....	
G3600K AB 2	FLOATL INTL TL B LIBOR+500 06/13/2020.....	D	09/28/2018	Paydown.....		1,598	1,598	1,244	681				0	1,598			0	112	06/13/2020	5FE.....	
3899999	Total - Bonds - Industrial and Miscellaneous.....					29,454,719	29,395,501	29,092,978	26,425,768	0	582,943	0	582,943	0	29,342,767	0	23,798	23,798	1,171,453	XXX	XXX
8399997	Total - Bonds - Part 4.....					40,964,384	40,905,166	43,371,038	37,989,643	0	270,850	0	270,850	0	40,852,211	0	24,020	24,020	1,767,499	XXX	XXX
8399999	Total - Bonds.....					40,964,384	40,905,166	43,371,038	37,989,643	0	270,850	0	270,850	0	40,852,211	0	24,020	24,020	1,767,499	XXX	XXX
Preferred Stocks - Industrial and Miscellaneous																					
38144X 50 0	GOLDMAN SACHS GP B 6.20.....		07/01/2018	Prior Period Adjustment.....									0				0	(6,064)	XXX	P3LFE.....	
998794 4F 5	CIB STATUTORY SER A.....		08/10/2018	Cash Tender.....		894,770	671,080	366,655		1			1	1		671,079	671,079		XXX	P6*U.....	
998794 4G 3	CIB STATUTORY SER B.....		08/10/2018	Cash Tender.....		70,390	52,865	28,843		0			0	0		52,865	52,865		XXX	P6*U.....	
8499999	Total - Preferred Stocks - Industrial and Miscellaneous.....					723,945	XXX	395,498	0	1	0	0	1	0	723,944	0	723,944	723,944	(6,064)	XXX	XXX
8999997	Total - Preferred Stocks - Part 4.....					723,945	XXX	395,498	0	1	0	0	1	0	723,944	0	723,944	723,944	(6,064)	XXX	XXX
8999999	Total - Preferred Stocks.....					723,945	XXX	395,498	0	1	0	0	1	0	723,944	0	723,944	723,944	(6,064)	XXX	XXX
Common Stocks - Industrial and Miscellaneous																					
12673A 10 8	CYS INVESTMENTS INC.....		07/18/2018	CORNERSTONE MACRO.....		1,700,000	12,811	14,185	13,651	(136)			(136)	13,515		(704)	(704)	713	XXX	U.....	
12673A 10 8	CYS INVESTMENTS INC.....		07/19/2018	CORNERSTONE MACRO.....		6,100,000	46,170	51,759	48,983	(488)			(488)	48,495		(2,325)	(2,325)	2,527	XXX	U.....	
12673A 10 8	CYS INVESTMENTS INC.....		07/20/2018	CORNERSTONE MACRO.....		5,700,000	43,074	51,173	45,771	(456)			(456)	45,315		(2,241)	(2,241)	3,054	XXX	U.....	
12673A 10 8	CYS INVESTMENTS INC.....		08/01/2018	Merger.....		74,432,000	547,112	753,768	597,689	(5,955)			(5,955)	591,734		(44,622)	(44,622)	37,355	XXX	U.....	
17275R 10 2	CISCO SYSTEMS INC.....		09/28/2018	RBC CAPITAL MARKETS.....		10,000,000	485,362	204,760	383,000	(178,240)			(178,240)	204,760		280,602	280,602	9,500	XXX	L.....	
24703L 10 3	DELL TECHNOLOGIES-CL V.....		07/13/2018	CORNERSTONE MACRO.....		1,000,000	94,822	47,200	81,280	(34,080)			(34,080)	47,200		47,622	47,622		XXX	L.....	
24703L 10 3	DELL TECHNOLOGIES-CL V.....		07/16/2018	CORNERSTONE MACRO.....		300,000	28,492	14,160	24,384	(10,224)			(10,224)	14,160		14,332	14,332		XXX	L.....	
24703L 10 3	DELL TECHNOLOGIES-CL V.....		08/30/2018	ISI GROUP.....		929,000	89,283	43,849	75,509	(31,660)			(31,660)	43,849		45,434	45,434		XXX	L.....	
90187B 40 8	TWO HARBORS INVESTMENT CORP.....		08/14/2018	CORNERSTONE MACRO.....		3,000,000	45,934	44,156	48,780	(6,857)			(6,857)	41,923		4,010	4,010	2,401	XXX	L.....	
90187B 40 8	TWO HARBORS INVESTMENT CORP.....		08/15/2018	CORNERSTONE MACRO.....		5,000,000	76,900	73,594	81,300	(11,428)			(11,428)	69,872		7,028	7,028	4,001	XXX	L.....	
90187B 40 8	TWO HARBORS INVESTMENT CORP.....		08/16/2018	CORNERSTONE MACRO.....		5,000,000	77,459	73,594	81,300	(11,428)			(11,428)	69,872		7,587	7,587	4,001	XXX	L.....	
90187B 40 8	TWO HARBORS INVESTMENT CORP.....		08/17/2018	CORNERSTONE MACRO.....		5,000,000	77,763	73,771	81,300	(11,428)			(11,428)	69,872		7,891	7,891	3,973	XXX	L.....	
90187B 40 8	TWO HARBORS INVESTMENT CORP.....		08/20/2018	CORNERSTONE MACRO.....		5,000,000	77,909	74,092	81,300	(11,428)			(11,428)	69,872		8,037	8,037	3,959	XXX	L.....	
90187B 40 8	TWO HARBORS INVESTMENT CORP.....		08/21/2018	CORNERSTONE MACRO.....		5,000,000	78,162	74,506	81,300	(11,428)			(11,428)	69,872		8,290	8,290	4,005	XXX	L.....	
90187B 40 8	TWO HARBORS INVESTMENT CORP.....		08/22/2018	CORNERSTONE MACRO.....		5,000,000	77,637	74,550	81,300	(11,428)			(11,428)	69,872		7,765	7,765	3,963	XXX	L.....	
90187B 40 8	TWO HARBORS INVESTMENT CORP.....		08/23/2018	CORNERSTONE MACRO.....		5,000,000	77,464	76,360	32,520	(4,571)			(4,571)	74,449		3,015	3,015	5,078	XXX	L.....	
90187B 40 8	TWO HARBORS INVESTMENT CORP.....		08/24/2018	CORNERSTONE MACRO.....		5,000,000	77,300	77,500					0	77,500		(200)	(200)	3,947	XXX	L.....	
90187B 40 8	TWO HARBORS INVESTMENT CORP.....		08/27/2018	ISI GROUP.....		4,000,000	62,278	62,000					0	62,000		278	278	3,158	XXX	L.....	
90187B 40 8	TWO HARBORS INVESTMENT CORP.....		08/28/2018	ISI GROUP.....		4,000,000	62,200	62,000					0	62,000		200	200	3,158	XXX	L.....	
90187B 40 8	TWO HARBORS INVESTMENT CORP.....		08/29/2018	CORNERSTONE MACRO.....		4,577,000	71,179	70,944					0	70,944		236	236	3,613	XXX	L.....	
G5785G 10 7	MALLINCKRODT PLC.....	D	09/28/2018	STIFEL NICOLAUS.....		11,000,000	321,930	652,309	248,160				0	248,160		73,770	73,770		XXX	L.....	
9099999	Total - Common Stocks - Industrial and Miscellaneous.....					2,531,241	XXX	2,670,230	2,087,527	(341,232)	0	0	(341,232)	0	2,065,239	0	466,002	466,002	98,407	XXX	XXX
9799997	Total - Common Stocks - Part 4.....					2,531,241	XXX	2,670,230	2,087,527	(341,232)	0	0	(341,232)	0	2,065,239	0	466,002	466,002	98,407	XXX	XXX
9799999	Total - Common Stocks.....					2,531,241	XXX	2,670,230	2,087,527	(341,232)	0	0	(341,232)	0	2,065,239	0	466,002	466,002	98,407	XXX	XXX
9899999	Total - Preferred and Common Stocks.....					3,255,186	XXX	3,065,727	2,087,527	(341,231)	0	0	(341,231)	0	2,065,240	0	1,189,946	1,189,946	92,342	XXX	XXX
9999999	Total - Bonds, Preferred and Common Stocks.....					44,219,570	XXX	46,436,765	40,077,170	(341,231)	270,850	0	(70,381)	0	42,917,451	0	1,213,965	1,213,965	1,859,842	XXX	XXX

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(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues: 3.

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

National Interstate Insurance Company

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1 Depository	2 Code	3 Rate of Interest	4 Amount of Interest Received During Current Quarter	5 Amount of Interest Accrued at Current Statement Date	Book Balance at End of Each Month During Current Quarter			9 *
					6 First Month	7 Second Month	8 Third Month	
Open Depositories								
Fifth Third Bank..... Cincinnati, OH.....					.....12,669,511	.....27,513,642	.....14,800,000	XXX
The Bank of New York Mellon..... New York, NY.....		.....0.700					.....964,050	XXX
US Bank..... St. Louis, MO.....	SD.....				.....10,000	.....10,000	.....760,000	XXX
First Hawaiian..... Honolulu, HI.....					.....3,919	.....1,912	.....10,291	XXX
0199999. Total Open Depositories.....	XXX	XXX	.....0	.....0	.....12,683,430	.....27,525,555	.....16,534,341	XXX
0399999. Total Cash on Deposit.....	XXX	XXX	.....0	.....0	.....12,683,430	.....27,525,555	.....16,534,341	XXX
0499999. Cash in Company's Office.....	XXX	XXX	XXX	XXX	.....750	.....750	.....750	XXX
0599999. Total Cash.....	XXX	XXX	.....0	.....0	.....12,684,180	.....27,526,305	.....16,535,091	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										
996085	25	4	Dreyfus Government Cash Management Fund Institutional Shares.....	SD.....	06/30/2018.....	1.950		50,000		538
31846V	41	9	First American Treasury Obligation Fund Investor Class.....	SD.....	06/30/2018.....	1.840		245,001		1,811
31846V	41	9	First American Treasury Obligation Fund Investor Class.....		06/30/2018.....	1.840		317		
31846V	44	3	First American Government Obligation Institutional Class.....		07/03/2018.....	1.820		6,657		35
31846V	80	7	First American Treasury Obligation Fund		09/20/2018.....	1.690		472		743
31846V	80	7	First American Treasury Obligation Fund		09/27/2018.....	1.690		11,428		360,245
94975H	29	6	Wells Fargo Advantage Funds Treasury Plus Money Market Fund Institutional Shares.....	SD.....	06/30/2018.....	1.940		100,500		785
825252	40	6	Invesco Advisors Inc. Treasury Portfolio Institutional Class.....		09/28/2018.....	1.970		37,935,395		
8599999	Total - Exempt Money Market Mutual Funds as Identified by the SVO.....							38,349,772	0	364,155
8899999	Total - Cash Equivalents							38,349,772	0	364,155

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