* 3 2 6 2 0 2 0 1 9 2 0 1 0 0 1 0 1 *

QUARTERLY STATEMENT

As of March 31, 2019

of the Condition and Affairs of the

National Interstate Insurance Company

NAIC Group Code.....84, 84 (Current Period) (Prior Period) | NAIC Company Code..... 32620 | Employer's ID Number..... 34-1607395

Organized under the Laws of OH | State of Domicile or Port of Entry OH | Country of Domicile US

Incorporated/Organized..... February 10, 1989 | Commenced Business..... March 28, 1989

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

OFFICERS

Name	Title	Name	Title
1. Anthony Joseph Mercurio	President	2. Arthur Jeffrey Gonzales #	Senior VP, General Counsel, & Assistant 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 #	Senior Vice President
Scott Edward Noerr	Vice President, Chief Information Officer	Howard Kim Baird	Assistant Treasurer
Robert Jude Zbacnik	Assistant Treasurer	Sue Ann Erhart #	Secretary

DIRECTORS OR TRUSTEES

Ronald James Brichler # | Michelle Ann Gillis # | Gary John Gruber # | Michael Eugene Sullivan Jr. #
David John Witzgall #

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

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

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

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

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

ASSETS

	Current Statement Date 1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 December 31 Prior Year Net Admitted Assets
1. Bonds	740,245,998		740,245,998	732,796,633
2. Stocks:				
2.1 Preferred stocks	17,033,639		17,033,639	16,105,148
2.2 Common stocks	199,301,175	890,918	198,410,257	191,422,493
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)	39,788,016		39,788,016	39,972,682
4.2 Properties held for the production of income (less $.........0 encumbrances)			0	
4.3 Properties held for sale (less $.........0 encumbrances)			0	
5. Cash ($.....13,644,578), cash equivalents ($.....12,435,629) and short-term investments ($.........0)	26,080,206		26,080,206	61,467,142
6. Contract loans (including $.........0 premium notes)			0	
7. Derivatives			0	
8. Other invested assets	16,021,748		16,021,748	18,909,278
9. Receivables for securities	53,758		53,758	
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)	1,038,524,540	890,918	1,037,633,622	1,060,673,377
13. Title plants less $.........0 charged off (for Title insurers only)			0	
14. Investment income due and accrued	5,604,465		5,604,465	5,354,321
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	25,796,555	70,006	25,726,548	22,890,037
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $.........0 earned but unbilled premiums)	169,743,485	136,288	169,607,197	150,034,430
15.3 Accrued retrospective premiums ($.....5,737,064) and contracts subject to redetermination ($.........0)	5,772,144	35,080	5,737,064	5,702,994
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	22,991,328		22,991,328	13,528,055
16.2 Funds held by or deposited with reinsured companies	1,786,234		1,786,234	2,308,368
16.3 Other amounts receivable under reinsurance contracts			0	
17. Amounts receivable relating to uninsured plans			0	
18.1 Current federal and foreign income tax recoverable and interest thereon			0	
18.2 Net deferred tax asset	15,600,525		15,600,525	16,014,636
19. Guaranty funds receivable or on deposit			0	
20. Electronic data processing equipment and software	1,856,739		1,856,739	1,798,497
21. Furniture and equipment, including health care delivery assets ($.........0)	3,488,039	3,488,039	0	
22. Net adjustment in assets and liabilities due to foreign exchange rates			0	
23. Receivables from parent, subsidiaries and affiliates	1,067,977		1,067,977	667,150
24. Health care ($.........0) and other amounts receivable			0	
25. Aggregate write-ins for other than invested assets	7,332,227	2,249,443	5,082,783	4,067,507
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25)	1,299,564,257	6,869,774	1,292,694,483	1,283,039,372
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts			0	
28. Total (Lines 26 and 27)	1,299,564,257	6,869,774	1,292,694,483	1,283,039,372

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	4,502,939	993,637	3,509,303	2,501,149
2502. Prepaid expenses	1,255,807	1,255,807	0	
2503. Miscellaneous receivable	974,153		974,153	927,773
2598. Summary of remaining write-ins for Line 25 from overflow page	599,328	0	599,328	638,585
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above)	7,332,227	2,249,443	5,082,783	4,067,507

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31 Prior Year
1.	Losses (current accident year $.....37,424,479)	388,308,589	384,947,589
2.	Reinsurance payable on paid losses and loss adjustment expenses	33,463	9,788
3.	Loss adjustment expenses	86,086,464	84,709,365
4.	Commissions payable, contingent commissions and other similar charges	13,047,188	12,539,720
5.	Other expenses (excluding taxes, licenses and fees)	14,859,343	15,438,123
6.	Taxes, licenses and fees (excluding federal and foreign income taxes)	6,022,965	6,460,184
7.1	Current federal and foreign income taxes (including $.....(1,583) on realized capital gains (losses))	3,188,862	786,758
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 $.....161,797,692 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)	159,341,251	163,804,586
10.	Advance premium	81,245	166,437
11.	Dividends declared and unpaid:		
	11.1 Stockholders		
	11.2 Policyholders		
12.	Ceded reinsurance premiums payable (net of ceding commissions)	30,771,037	20,611,955
13.	Funds held by company under reinsurance treaties	285,068,482	282,441,181
14.	Amounts withheld or retained by company for account of others	24,981,479	23,472,060
15.	Remittances and items not allocated	2,024,653	3,727,245
16.	Provision for reinsurance (including $..........0 certified)	2,324,936	836,000
17.	Net adjustments in assets and liabilities due to foreign exchange rates		
18.	Drafts outstanding		
19.	Payable to parent, subsidiaries and affiliates	15,695,618	12,362,637
20.	Derivatives		
21.	Payable for securities		5,170,070
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	38,138	38,138
26.	Total liabilities excluding protected cell liabilities (Lines 1 through 25)	1,031,873,715	1,017,521,837
27.	Protected cell liabilities		
28.	Total liabilities (Lines 26 and 27)	1,031,873,715	1,017,521,837
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	32,480,361	32,413,054
35.	Unassigned funds (surplus)	225,340,408	230,104,481
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)	260,820,768	265,517,535
38.	Totals (Page 2, Line 28, Col. 3)	1,292,694,483	1,283,039,372

DETAILS OF WRITE-INS

2501.	Unearned rental income	38,138	38,138
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)	38,138	38,138
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 $.....138,245,954)	123,516,056	109,438,014	467,786,097
1.2 Assumed (written $.....35,711,358)	44,032,623	52,345,979	198,511,209
1.3 Ceded (written $.....97,636,866)	86,764,899	83,130,407	345,538,780
1.4 Net (written $.....76,320,446)	80,783,781	78,653,585	320,758,527
DEDUCTIONS:			
2. Losses incurred (current accident year $.....40,423,369):			
2.1 Direct	56,969,420	72,530,844	316,830,474
2.2 Assumed	26,528,917	30,453,587	98,027,794
2.3 Ceded	43,595,161	61,415,873	262,187,666
2.4 Net	39,903,176	41,568,557	152,670,602
3. Loss adjustment expenses incurred	9,502,356	9,954,145	42,225,654
4. Other underwriting expenses incurred	25,947,366	23,901,719	93,112,129
5. Aggregate write-ins for underwriting deductions	0	0	0
6. Total underwriting deductions (Lines 2 through 5)	75,352,897	75,424,421	288,008,385
7. Net income of protected cells			
8. Net underwriting gain (loss) (Line 1 minus Line 6 + Line 7)	5,430,883	3,229,164	32,750,142
INVESTMENT INCOME			
9. Net investment income earned	7,890,761	7,272,037	46,299,340
10. Net realized capital gains (losses) less capital gains tax of $.....(1,583)	1,707,307	(126,226)	6,292,347
11. Net investment gain (loss) (Lines 9 + 10)	9,598,068	7,145,811	52,591,687
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	535	16,708	23,447
14. Aggregate write-ins for miscellaneous income	(1,994,335)	(1,416,541)	(6,280,695)
15. Total other income (Lines 12 through 14)	(1,993,800)	(1,399,833)	(6,257,248)
16. Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15)	13,035,151	8,975,141	79,084,581
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)	13,035,151	8,975,141	79,084,581
19. Federal and foreign income taxes incurred	2,418,806	1,462,767	12,498,383
20. Net income (Line 18 minus Line 19) (to Line 22)	10,616,345	7,512,375	66,586,198
CAPITAL AND SURPLUS ACCOUNT			
21. Surplus as regards policyholders, December 31 prior year	265,517,535	301,209,664	301,209,664
22. Net income (from Line 20)	10,616,345	7,512,375	66,586,198
23. Net transfers (to) from Protected Cell accounts			
24. Change in net unrealized capital gains or (losses) less capital gains tax of $.....221,120	6,031,458	630,467	(2,344,139)
25. Change in net unrealized foreign exchange capital gain (loss)			
26. Change in net deferred income tax	(192,992)	(117,003)	52,995
27. Change in nonadmitted assets	270,052	(492,613)	(4,455,458)
28. Change in provision for reinsurance	(1,488,936)	(297,796)	(836,000)
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	67,306		304,275
33.2 Transferred to capital (Stock Dividend)			
33.3 Transferred from capital			
34. Net remittances from or (to) Home Office			
35. Dividends to stockholders	(20,000,000)		(95,000,000)
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)	(4,696,767)	7,235,429	(35,692,129)
39. Surplus as regards policyholders, as of statement date (Lines 21 plus 38)	260,820,768	308,445,093	265,517,535

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	115,514	453,961	1,285,173
1402. Funds held interest	(2,109,850)	(1,870,502)	(7,565,868)
1403.			
1498. Summary of remaining write-ins for Line 14 from overflow page	0	0	0
1499. Totals (Lines 1401 thru 1403 plus 1498) (Line 14 above)	(1,994,335)	(1,416,541)	(6,280,695)
3701.			
3702.			
3703.			
3798. Summary of remaining write-ins for Line 37 from overflow page	0	0	0
3799. Totals (Lines 3701 thru 3703 plus 3798) (Line 37 above)	0	0	0

CASH FLOW

		1 Current Year to Date	2 Prior Year To Date	3 Prior Year Ended December 31
	CASH FROM OPERATIONS			
1.	Premiums collected net of reinsurance	64,072,048	71,820,310	307,373,091
2.	Net investment income	8,073,049	7,828,224	47,883,452
3.	Miscellaneous income	(1,993,800)	(1,399,833)	(6,257,248)
4.	Total (Lines 1 through 3)	70,151,297	78,248,702	348,999,295
5.	Benefit and loss related payments	45,459,641	43,142,971	142,037,979
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts			
7.	Commissions, expenses paid and aggregate write-ins for deductions	34,581,152	39,676,590	126,992,651
8.	Dividends paid to policyholders			
9.	Federal and foreign income taxes paid (recovered) net of $.....(1,583) tax on capital gains (losses)	15,119	917	11,121,720
10.	Total (Lines 5 through 9)	80,055,911	82,820,478	280,152,351
11.	Net cash from operations (Line 4 minus Line 10)	(9,904,614)	(4,571,777)	68,846,944
	CASH FROM INVESTMENTS			
12.	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds	25,704,114	42,468,161	161,829,183
	12.2 Stocks		758,125	5,387,422
	12.3 Mortgage loans			
	12.4 Real estate			
	12.5 Other invested assets	2,829,009	774,593	7,181,264
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments			
	12.7 Miscellaneous proceeds		1,443,680	
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	28,533,123	45,444,560	174,397,870
13.	Cost of investments acquired (long-term only):			
	13.1 Bonds	33,142,603	90,487,598	187,881,924
	13.2 Stocks	4,443	3,000,000	3,061,724
	13.3 Mortgage loans			
	13.4 Real estate	123,828	4,454,695	10,150,532
	13.5 Other invested assets	66,344	375,000	1,005,180
	13.6 Miscellaneous applications	5,223,828		793,884
	13.7 Total investments acquired (Lines 13.1 to 13.6)	38,561,047	98,317,293	202,893,244
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)	(10,027,924)	(52,872,734)	(28,495,374)
	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	67,306		304,275
	16.3 Borrowed funds			
	16.4 Net deposits on deposit-type contracts and other insurance liabilities			
	16.5 Dividends to stockholders	20,000,000		95,000,000
	16.6 Other cash provided (applied)	4,478,295	27,230,366	31,593,372
17.	Net cash from financing and miscellaneous sources (Lines 16.1 through 16.4 minus Line 16.5 plus Line 16.6)	(15,454,398)	27,230,366	(63,102,353)
	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)	(35,386,936)	(30,214,145)	(22,750,782)
19.	Cash, cash equivalents and short-term investments:			
	19.1 Beginning of year	61,467,142	84,217,924	84,217,924
	19.2 End of period (Line 18 plus Line 19.1)	26,080,206	54,003,779	61,467,142

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

20.0001	Exchange of equity securities in merger transaction			9,617,031

NOTES TO FINANCIAL STATEMENTS

Note 1 - Summary of Significant Accounting Policies and Going Concern

A. Accounting Practices

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 #	2019	2018
1.	Net income state basis	XXX	XXX	XXX	$ 10,616,345	$ 66,586,198
2.	Effect of state prescribed practices				-	-
3.	Effect of state permitted practices				-	-
4.	Net income, NAIC SAP	XXX	XXX	XXX	$ 10,616,345	$ 66,586,198
5.	Statutory surplus state basis	XXX	XXX	XXX	$ 260,820,768	$ 265,517,535
6.	Effect of state prescribed practices				-	-
7.	Effect of state permitted practices				-	-
8.	Statutory surplus, NAIC SAP	XXX	XXX	XXX	$ 260,820,768	$ 265,517,535

B. No significant change.

C. Accounting Policies

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. 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.

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. The prospective adjustment method is used for all these securities.

D. Going Concern

Based on its evaluation of relevant conditions and events, management does not have substantial doubt about the Company's ability to continue as a going concern.

Note 2 – Accounting Changes and Corrections of Errors

No significant change.

Note 3 – Business Combinations and Goodwill

No significant change.

Note 4 – Discontinued Operations

No significant change.

Note 5 – Investments

A – C. No significant change.

D. Loan-Backed Securities

1. The Company uses dealer-modeled prepayment assumptions for mortgage-backed and asset-backed securities at the date of purchase to determine effective yields; significant changes in estimated cash flows from the original purchase assumptions are accounted for on a prospective basis.

2. The Company had no loan-backed securities with a recognized other-than-temporary impairment ("OTTI") due to either the intent to sell or the inability or lack of intent to hold to recovery during the three months ended March 31, 2019.

3. The following table shows each loan-backed security with an OTTI charge recognized during the three months ended March 31, 2019.

NOTES TO FINANCIAL STATEMENTS

CUSIP	Amortized Cost Before Current Period OTTI	Present Value of Projected Cash Flows	Recognized OTTI	Amortized Cost After OTTI	Fair Value at Time of OTTI	Date Reported
86358RDX2	$ 184,537	$ 175,713	$ 1,339	$ 183,198	$ 183,198	3/31/2019
50188NAA6	943,747	825,191	118,556	825,191	828,512	3/31/2019
TOTAL	XXXX	XXXX	**$ 119,895**	XXXX	XXXX	XXXX

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

a. The aggregate amount of unrealized losses:

1.	Less than 12 months	$ (1,558,311)
2.	12 months or longer	(1,859,600)

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

1.	Less than 12 months	$ 133,732,180
2.	12 months or longer	89,871,758

5. Based on cash flow projections received from independent sources (which reflect loan to collateral values, subordination, vintage and geographic concentration), implied cash flows inherent in security ratings and analysis of historical payment data, management believes that the Company will recover its cost basis in all securities with unrealized losses as of March 31, 2019. The Company has the intent to hold such securities until they recover in value or mature.

E. Dollar Repurchase Agreements and/or Securities Lending Transactions

Not applicable

F. Repurchase Agreements Transactions Accounted for as Secured Borrowing

Not applicable

G. Reverse Repurchase Agreements Transactions Accounted for as Secured Borrowing

Not applicable

H. Repurchase Agreements Transactions Accounted for as a Sale

Not applicable

I. Reverse Repurchase Agreements Transactions Accounted for as a Sale

Not applicable

J – L. No significant change.

M. Working Capital Finance Investments

Not applicable

N. Offsetting and Netting of Assets and Liabilities

Not applicable

O – R. No significant change.

Note 6 – Joint Ventures, Partnerships and Limited Liability Companies

No significant change.

Note 7 – Investment Income

No significant change.

Note 8 – Derivative Instruments

No significant change.

Note 9 – Income Taxes

No significant change.

Note 10 – Information Concerning Parent, Subsidiaries, Affiliates and Other Related Parties

A. No significant change.

NOTES TO FINANCIAL STATEMENTS

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

The Company paid the following dividend to its parent National Interstate Corporation (The Corporation) during the first quarter of 2019:

Date	Amount	Type
3/8/2019	$ 20,000,000	Extraordinary

The Corporation paid the following dividend to its parent Great American Holding, Inc. during the first quarter of 2019:

Date	Amount	Type
3/8/2019	$ 20,000,000	N/A

C – N. No significant change.

Note 11 – Debt

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

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

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.

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 2019.

B. Transfers and Servicing of Financial Assets – Not applicable

C. The Company was not involved in any have any wash sale transactions during 2019.

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.

The following table provides information as of March 31, 2019 about the Company's investments measured at fair value.

Assets at fair value	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Total
Bonds					
Industrial and misc	$ -	$ 4,147,732	$ 295,368	$ -	$ 4,443,100
Total bonds	$ -	$ 4,147,732	$ 295,368	$ -	$ 4,443,100
Perpetual preferred stock					
Industrial and misc	$ 12,291,319	$ 996,250	$ -	$ -	$ 13,287,569
Total preferred stocks	$ 12,291,319	$ 996,250	$ -	$ -	$ 13,287,569
Common stock					
Industrial and misc	$ 18,992,021	$ -	$ 1,026,128	$ -	$ 20,018,149
Total common stocks	$ 18,992,021	$ -	$ 1,026,128	$ -	$ 20,018,149
Total assets at fair value	$ 31,283,340	$ 5,143,982	$ 1,321,496	$ -	$ 37,748,818

The following table provides information as of December 31, 2018 about the Company's investments measured at fair value.

Assets at fair value	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Total
Bonds					
Industrial and misc	$ 346,150	$ 8,175,316	$ 470,089	$ -	$ 8,991,555
Total bonds	$ 346,150	$ 8,175,316	$ 470,089	$ -	$ 8,991,555
Perpetual preferred stock					
Industrial and misc	$ 13,359,176	$ 980,000	$ -	$ -	$ 14,339,176
Total preferred stocks	$ 13,359,176	$ 980,000	$ -	$ -	$ 14,339,176
Common stock					
Industrial and misc	$ 17,171,786	$ -	$ 1,026,128	$ -	$ 18,197,914
Total common stocks	$ 17,171,786	$ -	$ 1,026,128	$ -	$ 18,197,914
Total assets at fair value	$ 30,877,112	$ 9,155,316	$ 1,496,217	$ -	$ 41,528,645

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 2019 and 2018, respectively.

NOTES TO FINANCIAL STATEMENTS

2. Rollforward of Level 3 Items

The following tables present a reconciliation of the beginning and ending balances for investments measured at fair value using Level 3 inputs for the three months ended March 31, 2019 and 2018.

	Beginning Balance at 1/1/2019	Transfers into Level 3	Transfers out of Level 3	Total Gains (Losses) included in Net Income	Total Gains (Losses) included in Surplus	Purchases	Issuances	Sales	Settlements	Ending Balance at 03/31/2019
Industrial and misc bonds	$ 470,089	$ -	$ (196,286)	$ (2,902)	$ 24,467	$ -	$ -	$ -	$ -	$ 295,368
Industrial and misc preferred stocks	-	-	-	-	-	-	-	-	-	-
Industrial and misc common stocks	1,026,128	-	-	-	-	-	-	-	-	1,026,128
Total	$ 1,496,217	$ -	$ (196,286)	$ (2,902)	$ 24,467	$ -	$ -	$ -	$ -	1,321,496

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

3. Policy on Determining when Transfers between Levels are Recognized

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

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

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

NOTES TO FINANCIAL STATEMENTS

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 March 31, 2019, 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	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Bonds	$ 749,550,422	$ 740,245,998	$ 4,816,799	$ 738,156,899	$ 6,576,724	$ -	$ -
Preferred stocks	17,475,937	17,033,639	16,273,434	1,062,250	140,253	-	-
Common stocks	20,018,149	20,018,149	18,992,021	-	1,026,128	-	-
Cash, cash equivalents & short-term investments	26,080,206	26,080,206	26,080,206	-	-	-	-
Totals	$ 813,124,714	$ 803,377,992	$ 66,162,460	$ 739,219,149	$ 7,743,105	$ -	$ -

The table below reflects, as of December 31, 2018, the fair values and admitted values of all admitted assets that are financial instruments excluding those accounted for under the equity method.

	Fair Value	Admitted Value	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Bonds	$ 733,086,209	$ 732,796,633	$ 4,764,862	$ 718,243,014	$ 10,078,333	$ -	$ -
Preferred stocks	16,326,215	16,105,148	15,165,963	1,019,999	140,253	-	-
Common stocks	18,197,914	18,197,914	17,171,786	-	1,026,128	-	-
Cash, cash equivalents & short-term investments	61,467,142	61,467,142	61,467,142	-	-	-	-
Totals	$ 829,077,480	$ 828,566,837	$ 98,569,753	$ 719,263,013	$ 11,244,714	$ -	$ -

D. Not Practicable to Estimate Fair Values

Not applicable

E. NAV Practical Expedient Investments

Not applicable

Note 21 – Other Items

No significant change.

Note 22 – Events Subsequent

Subsequent events have been considered through May 10, 2019, 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.

NOTES TO FINANCIAL STATEMENTS

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, 2018 were $469,656,954. As of March 31, 2019, $40,459,993 has been paid for incurred claims and claim adjustment expenses attributable to insured events of prior years. Reserves remaining for prior years are now $427,096,961 as a result of re-estimation of unpaid claims and claim adjustment expenses. Therefore, there has been a $2,100,000 favorable prior year development since December 31, 2018 to March 31, 2019. The favorable development in 2019 resulted from the combination of settling cases and adjusting current estimates of open cases and incurred but not reported losses (IBNR) for amounts less than the case and IBNR estimates carried at the end of the prior year. For purposes of computing the recorded case and IBNR estimates, management of the Company analyzes historic data and estimates the impact of various loss development factors, such as our historic loss experience and that of the industry, trends in claims frequency and severity, our mix of business, our claims processing procedures, legislative enactments, judicial decisions, legal developments in imposition of damages and changes and trends in general economic conditions, including the effects of inflation. Additionally, management utilizes analysis that is derived from a review of quarterly results performed by actuaries employed by Great American Insurance Company.

B. Significant Change in Methodologies and Assumptions

Not applicable

Note 26 – Intercompany Pooling Arrangements

No significant change.

Note 27 – Structured Settlements

No significant change.

Note 28 – Health Care Receivables

No significant change.

Note 29 – Participating Policies

No significant change.

Note 30 – Premium Deficiency Reserves

No significant change.

Note 31 – High Deductibles

No significant change.

Note 32 – Discounting of Liabilities for Unpaid Losses or Unpaid Loss Adjustment Expenses

No significant change.

Note 33 – Asbestos/Environmental Reserves

No significant change.

Note 34 – Subscriber Savings Accounts

No significant change.

Note 35 – Multiple Peril Crop Insurance

No significant change.

Note 36 – Financial Guaranty Insurance

The Company does not write financial guaranty insurance.

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

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

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

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

2.2 If yes, date of change: 02/22/2019

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

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

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

Insurance (GB) Limited (previously a subsidiary of Great American Insurance Company) became a subsidiary of Great American Europe Limited.

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

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

4.1 Has the reporting entity been a party to a merger or consolidation during the period covered by this statement? Yes [ ] No [X]
If yes, complete and file the merger history data file with the NAIC for the annual filing corresponding to this period.

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

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

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

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

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

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

6.4 By what department or departments?

Ohio Department of Insurance

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

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

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

7.2 If yes, give full information:

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

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

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

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

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

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

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

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

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

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

(e) Accountability for adherence to the code.

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

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

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

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

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

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

FINANCIAL

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

10.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount: $ 143,436

INVESTMENT

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

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

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

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

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

14.2 If yes, please complete the following:

		1 Prior Year End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
14.21	Bonds	$ 0	$ 0
14.22	Preferred Stock	0	0
14.23	Common Stock	174,078,956	179,283,027
14.24	Short-Term Investments	0	0
14.25	Mortgage Loans on Real Estate	0	0
14.26	All Other	0	0
14.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 174,078,956	$ 179,283,027
14.28	Total Investment in Parent included in Lines 14.21 to 14.26 above	$ 0	$ 0

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

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

If no, attach a description with this statement.

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

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

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

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

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

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

1 Name of Custodian(s)	2 Custodian Address
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 [X]

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

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

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

1 Name of Firm or Individual	2 Affiliation
American Money Management Corporation	A
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 [X]

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

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

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

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

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

18.2 If no, list exceptions:

19. By self-designating 5GI securities, the reporting entity is certifying the following elements for each self-designated 5GI security:
    a. Documentation necessary to permit a full credit analysis of the security does not exist or an NAIC CRP credit rating for an FE or PL security is not available.
    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 5GI securities? Yes [X] No [ ]

20. By self-designating PLGI securities, the reporting entity is certifying the following elements for each self-designated PLGI security:
    a. The security was purchased prior to January 1, 2018.
    b. The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.
    c. The NAIC Designation was derived from the credit rating assigned by an NAIC CRP in its legal capacity as a NRSRO which is shown on a current private letter rating held by the insurer and available for examination by state insurance regulators.
    d. The reporting entity is not permitted to share this credit rating of the PL security with the SVO.

    Has the reporting entity self-designated PLGI securities? Yes [ ] No [X]

GENERAL INTERROGATORIES (continued)

PART 2 – PROPERTY & CASUALTY INTERROGATORIES

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

   If yes, attach an explanation.

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

   If yes, attach an explanation.

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

3.2 If yes, give full and complete information thereto:

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

4.2 If yes, complete the following schedule:

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

5. Operating Percentages:

   5.1 A&H loss percent 23.030%

   5.2 A&H cost containment percent 3.750%

   5.3 A&H expense percent excluding cost containment expenses 39.450%

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

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

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

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

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

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

SCHEDULE F - CEDED REINSURANCE

Showing All New Reinsurers - Current Year to Date

1 NAIC Company Code	2 ID Number	3 Name of Reinsurer	4 Domiciliary Jurisdiction	5 Type of Reinsurer	6 Certified Reinsurer Rating (1 through 6)	7 Effective Date of Certified Reinsurer Rating

NONE

SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN

Current Year to Date - Allocated by States and Territories

	States, Etc.	1 Active Status (a)	Direct Premiums Written 2 Current Year to Date	 3 Prior Year to Date	Direct Losses Paid (Deducting Salvage) 4 Current Year to Date	 5 Prior Year to Date	Direct Losses Unpaid 6 Current Year to Date	 7 Prior Year to Date
1.	Alabama AL	L	2,279,950	2,013,621	706,840	321,374	6,157,644	5,510,976
2.	Alaska AK	L	1,064,265	1,073,081	1,205,148	1,738,008	6,089,694	6,841,206
3.	Arizona AZ	L	4,337,086	3,232,092	797,613	872,091	9,700,233	8,359,232
4.	Arkansas AR	L	4,164,086	2,126,035	687,112	319,871	4,693,532	4,676,214
5.	California CA	L	22,073,292	24,381,457	8,624,659	9,253,374	122,273,009	109,980,443
6.	Colorado CO	L	402,319	578,866	739,540	485,228	3,252,921	3,930,336
7.	Connecticut CT	L	532,461	792,189	1,125,142	1,571,186	9,078,777	10,772,506
8.	Delaware DE	L	(2,056)	(5,621)	2,404,986	1,117,831	44,818,756	29,424,365
9.	District of Columbia DC	L					5	(422)
10.	Florida FL	L	3,839,078	2,684,484	2,904,359	3,412,759	21,704,200	21,908,378
11.	Georgia GA	L	2,237,406	1,555,307	2,933,161	1,059,669	10,809,732	7,613,764
12.	Hawaii HI	L	3,407,777	4,179,497	911,979	3,309,076	19,274,582	16,874,173
13.	Idaho ID	L	1,593,116	1,293,103	472,983	4,654,986	8,379,996	6,785,156
14.	Illinois IL	L	1,916,719	2,095,084	549,087	2,446,804	17,925,462	14,513,501
15.	Indiana IN	L	3,835,883	4,286,191	1,214,748	615,459	12,075,802	11,438,586
16.	Iowa IA	L	2,828,827	1,811,584	621,933	204,689	4,015,308	3,420,441
17.	Kansas KS	L	7,852,447	5,658,857	1,775,545	658,814	14,134,215	9,500,751
18.	Kentucky KY	L	1,536,220	1,378,393	656,062	1,317,953	7,210,435	7,549,004
19.	Louisiana LA	L	(60,783)	(103,135)	1,206,499	492,541	9,083,190	4,930,722
20.	Maine ME	L	(96,089)	(208)	71,093	24,186	784,984	549,853
21.	Maryland MD	L	698,774	916,452	447,112	222,986	9,613,178	4,798,700
22.	Massachusetts MA	L	3,677,481	4,272,676	3,477,638	1,321,672	16,954,132	18,666,671
23.	Michigan MI	L	407,366	15,514	65,200		345,180	1,070
24.	Minnesota MN	L	144,052	615,395	824,679	1,283,747	8,083,671	11,057,670
25.	Mississippi MS	L	268,519	276,178	254,039	431,445	2,966,420	2,990,973
26.	Missouri MO	L	3,075,160	2,477,753	2,876,124	4,538,839	25,026,479	20,866,230
27.	Montana MT	L	62,872	(32,630)	263,941	681,792	2,487,998	3,110,526
28.	Nebraska NE	L	2,179,016	1,676,332	433,273	626,873	6,159,065	5,019,660
29.	Nevada NV	L	1,472,777	1,049,562	394,923	419,590	2,938,026	3,637,881
30.	New Hampshire NH	L	(12,340)	181,322	89,712	(254,094)	3,409,862	3,462,631
31.	New Jersey NJ	L	221,229		2,803	115	159,889	503
32.	New Mexico NM	L	91,898	50,701	69,872	307,686	1,332,986	1,283,095
33.	New York NY	L	25,278,556	24,766,804	7,342,040	3,572,160	61,731,493	58,409,573
34.	North Carolina NC	L	1,851,987	892,239	3,006,139	2,238,541	21,674,528	24,178,564
35.	North Dakota ND	L	144,805	119,760	34,064	39,595	1,853,360	1,538,714
36.	Ohio OH	L	7,538,944	5,343,664	1,306,540	906,829	16,580,406	15,534,203
37.	Oklahoma OK	L	1,029,368	1,908,080	866,416	175,963	7,756,530	5,402,113
38.	Oregon OR	L	546,865	685,269	128,394	1,075,195	2,385,567	1,998,827
39.	Pennsylvania PA	L	4,590,973	4,441,628	2,104,973	1,632,883	25,105,235	22,809,257
40.	Rhode Island RI	L	5,782	13,081	103,388	148,000	2,807,551	1,908,126
41.	South Carolina SC	L	1,716,435	62,947	265,130	699,647	10,074,504	11,591,703
42.	South Dakota SD	L	843,401	432,722	9,656	60,526	432,330	524,795
43.	Tennessee TN	L	3,451,646	3,123,781	10,097,555	5,356,872	18,442,775	28,147,716
44.	Texas TX	L	6,228,652	7,115,815	4,366,510	3,297,925	38,156,545	38,288,133
45.	Utah UT	L	1,404,334	1,070,854	927,684	534,516	9,291,782	8,821,851
46.	Vermont VT	L	766,819	779,179	124,697	134,696	3,112,240	2,591,022
47.	Virginia VA	L	494,378	370,487	996,753	3,327,435	9,501,810	10,514,752
48.	Washington WA	L	1,053,951	1,025,311	175,517	299,136	9,153,584	4,951,721
49.	West Virginia WV	L	8,764	(7,880)	13,980	18,991	565,493	664,743
50.	Wisconsin WI	L	5,260,264	4,399,708	1,444,397	2,852,783	12,813,487	10,469,233
51.	Wyoming WY	L	1,221	2,440	2,943	16,717	55,805	53,345
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	138,245,954	127,076,021	72,124,581	69,844,960	662,434,388	607,873,186

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 Enterprises, Inc.	DE	31-6549738	
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	
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		
NCM Holdings (U.K.) Limited	GBR		
Neon Capital Managers	GBR		
Neon Holdings (U.K.) Limited	GBR		
Beat Capital Partners Limited (19.15%)	GBR		
Beat Services Limited	GBR		
Chord Reinsurance Limited (60%)	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		
Studio Marketform SRL	ITA		
Neon Underwriting Bermuda Limited	BMU		
Neon Underwriting Limited	GBR		
Orca Insurance Agency A/S (89.425%)	DNK		
Sampford Underwriting Limited #	GBR	98-0431601	
Xenon Agency Limited	GBR		
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	FL	20-1246122	
Charleston Harbor Fishing, LLC	SC	81-3737639	
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	
ABA Insurance Services, Inc.	OH	80-0333563	
Agricultural Services, LLC	OH	27-3062314	
Great American Holding (Europe) Limited	GBR		
Great American Europe Limited	GBR		
Insurance (GB) Limited *	GBR		
Great American International Insurance Designated Activity Company *	IRL		
Mid-Continent Casualty Company *	OH	73-0556513	23418
Mid-Continent Assurance Company *	OH	73-1406844	15380
Mid-Continent Excess and Surplus Insurance Company *	DE	38-3803661	13794
Mid-Continent Specialty Insurance Services, Inc.	OK	30-0571535	
Oklahoma Surety Company *	OH	73-0773259	23426
National Interstate Corporation	OH	34-1607394	
American Highways Insurance Agency, Inc.	OH	34-1899058	
Explorer RV Insurance Agency, Inc.	OH	31-1548235	
Hudson Indemnity, Ltd. *	CYM	98-0191335	
Hudson Management Group, Ltd.	VIR	66-0660039	
National Interstate Insurance Agency, Inc.	OH	34-1607396	
Commercial For Hire Transportation Purchasing Group @	SC	36-4670968	
National Interstate Insurance Company *	OH	34-1607395	32620
National Interstate Insurance Company of Hawaii, Inc. *	OH	99-0345306	11051
TransProtection Service Company	MO	43-1254631	
Triumphe Casualty Company *	OH	95-3623282	41106
Vanliner Insurance Company *	MO	86-0114294	21172
Safety Claims & Litigation Services, LLC	MT	20-5546054	
Safety, Claims and Litigation Services, LLC	OH	46-4570914	
Republic Indemnity Company of America *	CA	95-2801326	22179
Republic Indemnity Company of California *	CA	31-1054123	43753
Summit Consulting, LLC	FL	59-1683711	
Heritage Summit Healthcare, LLC	FL	59-3385208	
Summit Real Estate Holdings, LLC	FL	82-2462705	
Summit Holding Southeast, Inc.	FL	59-3409855	
Bridgefield Employers Insurance Company*	FL	59-1835212	10701
Bridgefield Casualty Insurance Company*	FL	59-3269531	10335

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

Schedule Y - Information Concerning Activities of Insurer Members of a Holding Company Group

Part 1 - Organizational Chart

	Domiciliary Location	FEIN	NAIC Co. Code
American Financial Group, Inc.	OH	31-1544320	
— Great American Insurance Company *	OH	31-0501234	16691
— — American Empire Insurance Company *	OH	31-0973761	37990
— — — American Empire Underwriters, Inc.	TX	59-1671722	
— — American Empire Surplus Lines Insurance Company *	DE	31-0912199	35351
— — 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	
— — Crop Managers Insurance Agency, Inc.	KS	31-1277904	
— — Dempsey & Siders Agency, Inc.	OH	31-0589001	
— — Eden Park Insurance Brokers, Inc.	CA	31-1341668	
— — El Aguila, Compañia de Seguros, S.A. de C.V. *	MEX		
— — 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
— — Great American Underwriters Insurance Company	OH	83-1694393	
— — Key Largo Group, Inc.	FL	59-1263251	
— — PLLS Canada Insurance Brokers Inc. (49%)	CAN	871850814	
— — Professional Risk Brokers, Inc.	IL	31-1293064	
— One East Fourth, Inc.	OH	31-0686194	
— Pioneer Carpet Mills, Inc.	OH	31-0883227	
— TEJ Holdings, Inc.	OH	31-1119320	
— Three East Fourth, Inc.	OH	31-0728327	

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

Statement for March 31, 2019 of the **National Interstate Insurance Company**

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Y/N)	16 *
Members															
			31-1544320		1042046	NYSE	American Financial Group, Inc.	OH	UIP		Ownership			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	66.670	American Financial Group, Inc.	N	
			23-6207599				Pittsburgh and Cross Creek Railroad Company	PA	NIA	American Premier Underwriters, Inc.	Ownership	83.000	American Financial Group, Inc.	N	
			98-1073776				GAI Insurance Company, Ltd.	BMU	IA	APU Holding Company	Ownership	100.000	American Financial Group, Inc.	N	
							Great American Specialty & Affinity Limited	GBR	NIA	APU Holding Company	Ownership	100.000	American Financial Group, Inc.	N	
			31-1446308				Hangar Acquisition Corp.	OH	NIA	APU Holding Company	Ownership	100.000	American Financial Group, Inc.	N	
			91-1242743				Premier Lease & Loan Services Insurance Agency, Inc.	WA	NIA	APU Holding Company	Ownership	100.000	American Financial Group, Inc.	N	
			91-1508644				Premier Lease & Loan Services of Canada, Inc.	WA	NIA	APU Holding Company	Ownership	100.000	American Financial Group, Inc.	N	
			31-1262960				Risico Management Corporation	DE	NIA	APU Holding Company	Ownership	100.000	American Financial Group, Inc.	N	
			31-0823725				Dixie Terminal Corporation	OH	NIA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	N	
			98-0606803				GAI Holding Bermuda Ltd.	BMU	NIA	American Financial Group, Inc.	Ownership	69.990	American Financial Group, Inc.	N	2
			98-0606803				GAI Holding Bermuda Ltd.	BMU	NIA	GAI Australia Pty Ltd.	Ownership	30.010	American Financial Group, Inc.	N	2
			98-0556144				GAI Indemnity, Ltd.	GBR	IA	GAI Holding Bermuda Ltd.	Ownership	100.000	American Financial Group, Inc.	N	
							Neon Capital Limited	GBR	NIA	GAI Holding Bermuda Ltd.	Ownership	100.000	American Financial Group, Inc.	N	
							NCM Holdings (U.K.) Limited	GBR	NIA	Neon Capital Limited	Ownership	100.000	American Financial Group, Inc.	N	
							Neon Capital Managers	GBR	NIA	NCM Holdings (U.K.) Limited	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	19.150	American Financial Group, Inc.	N	
							Beat Services Limited	GBR	NIA	Beat Capital Partners Limited	Ownership	100.000	American Financial Group, Inc.	N	
							Chord Reinsurance Limited	GBR	NIA	Beat Capital Partners Limited	Ownership	60.000	American Financial Group, Inc.	N	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Y/N)	16 *
							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	
							Studio Marketform SRL	ITA	NIA	Neon Service Company (U.K.) Limited	Ownership	100.000	American Financial Group, Inc.	N	
							Neon Underwriting Bermuda Limited	BMU	NIA	Neon Holdings (U.K.) Limited	Ownership	100.000	American Financial Group, Inc.	N	
							Neon Underwriting Limited	GBR	NIA	Neon Holdings (U.K.) Limited	Ownership	100.000	American Financial Group, Inc.	N	
							Orca Insurance Agency A/S	DNK	NIA	Neon Holdings (U.K.) Limited	Ownership	89.425	American Financial Group, Inc.	N	
			98-0431601				Sampford Underwriting Limited	GBR	IA	Neon Holdings (U.K.) Limited	Ownership	100.000	American Financial Group, Inc.	N	
							Xenon Agency Limited	GBR	NIA	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	23.350		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	100.000	American Financial Group, Inc.	N	
			81-3737639				Charleston Harbor Fishing, LLC	SC	NIA	Great American Life Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	
			20-4604276				GALIC - Bay Bridge Marina, LLC	MD	NIA	Great American Life Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	
			31-1391777				GALIC Brothers, Inc.	OH	NIA	Great American Life Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	
			26-3260520				Manhattan National Holding Corporation	OH	NIA	Great American Life Insurance Company	Ownership	100.000	American Financial Group, Inc.	Y	
0084	American Financial Group, Inc.	67083...	45-0252531				Manhattan National Life Insurance Company	OH	IA	Manhattan National Holding Corporation	Ownership	100.000	American Financial Group, Inc.	N	
			52-2179330				Skipjack Marina Corp.	MD	NIA	Great American Life Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	
			42-1575938				Great American Holding, Inc.	OH	UIP	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	N	
			80-0333563				ABA Insurance Services, Inc.	OH	NIA	Great American Holding, Inc.	Ownership	100.000	American Financial Group, Inc.	N	
			27-3062314				Agricultural Services, LLC	OH	NIA	Great American Holding, Inc.	Ownership	100.000	American Financial Group, Inc.	N	
							Great American Holding (Europe) Limited	GBR	NIA	Great American Holding, Inc.	Ownership	100.000	American Financial Group, Inc.	N	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Y/N)	16 *
							Great American Europe Limited	GBR	NIA	Great Amerian Holding (Europe) Limted	Ownership	100.000	American Financial Group, Inc.	N	
			AA-1120817				Insurance (GB) Limited	GBR	IA	Great American Europe Limited	Ownership	100.000	American Financial Group, Inc.	N	
			AA-1784136				Great American International Insurance Designated Activity Company	IRL	IA	Great American Holding, Inc.	Ownership	100.000	American Financial Group, Inc.	N	
0084	American Financial Group, Inc.	23418	73-0556513				Mid-Continent Casualty Company	OH	IA	Great American Holding, Inc.	Ownership	100.000	American Financial Group, Inc.	N	
0084	American Financial Group, Inc.	15380	73-1406844				Mid-Continent Assurance Company	OH	IA	Mid-Continent Casualty Company	Ownership	100.000	American Financial Group, Inc.	N	
0084	American Financial Group, Inc.	13794	38-3803661				Mid-Continent Excess and Surplus Insurance Company	DE	IA	Mid-Continent Casualty Company	Ownership	100.000	American Financial Group, Inc.	N	
			30-0571535				Mid-Continent Specialty Insurance Services, Inc.	OK	NIA	Mid-Continent Casualty Company	Ownership	100.000	American Financial Group, Inc.	N	
0084	American Financial Group, Inc.	23426	73-0773259				Oklahoma Surety Company	OH	IA	Mid-Continent Casualty Company	Ownership	100.000	American Financial Group, Inc.	N	
			34-1607394				National Interstate Corporation	OH	UDP	Great American Holding, Inc.	Ownership	100.000	American Financial Group, Inc.	N	
			34-1899058				American Highways Insurance Agency, Inc.	OH	NIA	National Interstate Corporation	Ownership	100.000	American Financial Group, Inc.	N	
			31-1548235				Explorer RV Insurance Agency, Inc.	OH	NIA	National Interstate Corporation	Ownership	100.000	American Financial Group, Inc.	N	
			98-0191335				Hudson Indemnity, Ltd.	CYM	IA	National Interstate Corporation	Ownership	100.000	American Financial Group, Inc.	N	
			66-0660039				Hudson Management Group, Ltd.	VIR	NIA	National Interstate Corporation	Ownership	100.000	American Financial Group, Inc.	N	
			34-1607396				National Interstate Insurance Agency, Inc.	OH	NIA	National Interstate Corporation	Ownership	100.000	American Financial Group, Inc.	N	
			36-4670968				Commercial For Hire Transportation Purchasing Group	SC	NIA	National Interstate Insurance Agency, Inc.	Management		American Financial Group, Inc.	N	4
0084	American Financial Group, Inc.	32620	34-1607395				National Interstate Insurance Company	OH	RE	National Interstate Corporation	Ownership	100.000	American Financial Group, Inc.	N	
0084	American Financial Group, Inc.	11051	99-0345306				National Interstate Insurance Company of Hawaii, Inc.	OH	DS	National Interstate Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	
			43-1254631				TransProtection Service Company	MO	DS	National Interstate Insurance Company	Ownership	100.000	American Financial Group, Inc.	Y	
0084	American Financial Group, Inc.	41106	95-3623282				Triumphe Casualty Company	OH	DS	National Interstate Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	
0084	American Financial Group, Inc.	21172	86-0114294				Vanliner Insurance Company	MO	DS	National Interstate Insurance Company	Ownership	100.000	American Financial Group, Inc.	Y	
			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	UDP	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	RE	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.	37990	31-0973761				American Empire Insurance Company	OH	IA	Great American 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.	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	
			31-1463075				American Signature Underwriters, Inc.	OH	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	
			59-2840291				Brothers Property Corporation	OH	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	Y	

Statement for March 31, 2019 of the **National Interstate Insurance Company**

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Y/N)	16 *
			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	
			31-1277904				Crop Managers Insurance Agency, Inc.	KS	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	
			31-0589001				Dempsey & Siders Agency, Inc.	OH	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	
			31-1341668				Eden Park Insurance Brokers, Inc.	CA	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	
							El Aguila, Compañia de Seguros, S.A. de C.V.	MEX	IA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	Y	
			39-1404033				Farmers Crop Insurance Alliance, Inc.	KS	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	
			13-3628555				FCIA Management Company, Inc.	NY	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	
							Foreign Credit Insurance Association	NY	OTH	Great American Insurance Company	Management		American Financial Group, Inc.	N	3
			81-0814136				GAI Mexico Holdings, LLC	DE	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	
			31-1753938				GAI Warranty Company	OH	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	Y	
			31-1765544				GAI Warranty Company of Florida	FL	NIA	GAI Warranty Company	Ownership	100.000	American Financial Group, Inc.	N	
			61-1329718				Global Premier Finance Company	OH	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	
			74-2693636				Great American Agency of Texas, Inc.	TX	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	
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.	N	
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.	N	
			31-0856644				Great American Management Services, Inc.	OH	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	
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.	N	
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	
			83-1694393				Great American Underwriters Insurance Company	OH	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	
			59-1263251				Key Largo Group, Inc.	FL	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	
			871850814				PLLS Canada Insurance Brokers Inc.	CAN	NIA	Great American Insurance Company	Ownership	49.000	American Financial Group, Inc.	N	
			31-1293064				Professional Risk Brokers, Inc.	IL	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	
			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	

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 1 Direct Premiums Earned	2 Direct Losses Incurred	3 Direct Loss Percentage	4 Prior Year to Date Direct Loss Percentage
1. Fire	8,517	338	3.971	26.300
2. Allied lines	5,602	144	2.575	26.253
3. Farmowners multiple peril			0.000	
4. Homeowners multiple peril			0.000	
5. Commercial multiple peril	574,330	736,361	128.212	49.826
6. Mortgage guaranty			0.000	
8. Ocean marine			0.000	
9. Inland marine	1,459,511	504,235	34.548	42.878
10. Financial guaranty			0.000	
11.1. Medical professional liability - occurrence			0.000	
11.2. Medical professional liability - claims-made			0.000	
12. Earthquake		4	0.000	
13. Group accident and health			0.000	
14. Credit accident and health			0.000	
15. Other accident and health	5,252	(203,671)	(3,878.232)	48.283
16. Workers' compensation	24,715,316	8,967,102	36.282	64.488
17.1 Other liability-occurrence	9,563,982	(6,222,476)	(65.062)	59.509
17.2 Other liability-claims made	206,228	(141,215)	(68.475)	75.800
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	370	(121,265)	(32,796.392)	(64.954)
19.3, 19.4 Commercial auto liability	72,167,766	46,423,436	64.327	75.495
21. Auto physical damage	14,783,927	7,039,295	47.615	41.454
22. Aircraft (all perils)			0.000	
23. Fidelity			0.000	
24. Surety	6,915	(10,190)	(147.369)	34.296
26. Burglary and theft	655	(258)	(39.375)	132.961
27. Boiler and machinery	17,685	(2,420)	(13.681)	(491.858)
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	123,516,056	56,969,420	46.123	66.276
DETAILS OF WRITE-INS				
3401.			0.000	
3402.			0.000	
3403.			0.000	
3498. Sum. of remaining write-ins for Line 34 from overflow page	0	0	0.000	XXX
3499. Totals (Lines 3401 thru 3403 plus 3498) (Line 34)	0	0	0.000	

PART 2 - DIRECT PREMIUMS WRITTEN

Lines of Business	1 Current Quarter	2 Current Year to Date	3 Prior Year Year to Date
1. Fire	48,486	48,486	6,357
2. Allied lines	6,970	6,970	6,380
3. Farmowners multiple peril			
4. Homeowners multiple peril			
5. Commercial multiple peril	755,401	755,401	466,993
6. Mortgage guaranty			
8. Ocean marine			
9. Inland marine	1,939,195	1,939,195	1,739,266
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	(1,371)	(1,371)	
16. Workers' compensation	13,340,070	13,340,070	16,853,096
17.1 Other liability-occurrence	16,011,578	16,011,578	13,678,306
17.2 Other liability-claims made	213,154	213,154	193,212
17.3 Excess workers' compensation			
18.1 Products liability-occurrence			
18.2 Products liability-claims made			
19.1 19.2 Private passenger auto liability			(38,212)
19.3 19.4 Commercial auto liability	83,783,927	83,783,927	77,380,313
21. Auto physical damage	22,122,132	22,122,132	16,768,827
22. Aircraft (all perils)			
23. Fidelity			
24. Surety	100	100	4,100
26. Burglary and theft	2,174	2,174	1,779
27. Boiler and machinery	24,138	24,138	15,603
28. Credit			
29. International			
30. Warranty			
31. Reinsurance-nonproportional assumed property	XXX	XXX	XXX
32. Reinsurance-nonproportional assumed liability	XXX	XXX	XXX
33. Reinsurance-nonproportional assumed financial lines	XXX	XXX	XXX
34. Aggregate write-ins for other lines of business	0	0	0
35. Totals	138,245,954	138,245,954	127,076,021
DETAILS OF WRITE-INS			
3401.			
3402.			
3403.			
3498. Sum. of remaining write-ins for Line 34 from overflow page	0	0	0
3499. Totals (Lines 3401 thru 3403 plus 3498) (Line 34)	0	0	0

PART 3 (000 omitted)

LOSS AND LOSS ADJUSTMENT EXPENSE RESERVES SCHEDULE

Years in Which Losses Occurred	1 Prior Year-End Known Case Loss and LAE Reserves	2 Prior Year-End IBNR Loss and LAE Reserves	3 Total Prior Year-End Loss and LAE Reserves (Cols. 1 + 2)	4 2019 Loss and LAE Payments on Claims Reported as of Prior Year-End	5 2019 Loss and LAE Payments on Claims Unreported as of Prior Year-End	6 Total 2019 Loss and LAE Payments (Cols. 4 + 5)	7 Q.S. Date Known Case Loss and LAE Reserves on Claims Reported and Open as of Prior Year-End	8 Q.S. Date Known Case Loss and LAE Reserves on Claims Reported or Reopened Subsequent to Prior Year-End	9 Q.S. Date IBNR Loss and LAE Reserves	10 Total Q.S. Loss and LAE Reserves (Cols. 7 + 8 + 9)	11 Prior Year-End Known Case Loss and LAE Reserves Developed (Savings)/Deficiency (Cols. 4 + 7 minus Col. 1)	12 Prior Year-End IBNR Loss and LAE Reserves Developed (Savings)/Deficiency (Cols. 5 + 8 + 9 minus Col. 2)	13 Prior Year-End Total Loss and LAE Reserve Developed (Savings)/Deficiency (Cols. 11 + 12)
1. 2016 + Prior	78,296	120,432	198,728	16,775	11	16,786	71,068	50	108,724	179,842	9,547	(11,647)	(2,100)
2. 2017	36,106	70,780	106,886	8,050	36	8,086	34,341	121	64,338	98,800	6,285	(6,285)	0
3. Subtotals 2017 + Prior	114,402	191,212	305,614	24,825	47	24,872	105,409	171	173,062	278,642	15,832	(17,932)	(2,100)
4. 2018	46,240	117,803	164,043	14,729	859	15,588	51,100	1,335	96,020	148,455	19,589	(19,589)	0
5. Subtotals 2018 + Prior	160,642	309,015	469,657	39,554	906	40,460	156,509	1,506	269,082	427,097	35,421	(37,521)	(2,100)
6. 2019	XXX	XXX	XXX	XXX	4,207	4,207	XXX	9,231	38,068	47,299	XXX	XXX	XXX
7. Totals	160,642	309,015	469,657	39,554	5,113	44,667	156,509	10,737	307,150	474,396	35,421	(37,521)	(2,100)
8. Prior Year-End's Surplus As Regards Policyholders	265,518												

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. 22.0 %	2. (12.1)%	3. (0.4)%

Col. 13, Line 7 Line 8
4. (0.8)%

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:

* 3 2 6 2 0 2 0 1 9 4 9 0 0 0 0 0 1 *

* 3 2 6 2 0 2 0 1 9 4 5 5 0 0 0 0 1 *

* 3 2 6 2 0 2 0 1 9 3 6 5 0 0 0 0 1 *

* 3 2 6 2 0 2 0 1 9 5 0 5 0 0 0 0 1 *

Overflow Page for Write-Ins

Additional Write-ins for Assets:

	Current Statement Date 1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 December 31, Prior Year Net Admitted Assets
2504. Commission receivable	599,328		599,328	638,585
2597. Summary of remaining write-ins for Line 25	599,328	0	599,328	638,585

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	39,972,682	30,658,389
2. Cost of acquired:		
2.1 Actual cost at time of acquisition		10,064,130
2.2 Additional investment made after acquisition	123,828	186,378
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	308,495	936,214
9. Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8)	39,788,016	39,972,682
10. Deduct total nonadmitted amounts		
11. Statement value at end of current period (Line 9 minus Line 10)	39,788,016	39,972,682

SCHEDULE B - VERIFICATION

Mortgage Loans

NONE

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

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	18,909,278	20,423,666
2. Cost of acquired:		
2.1 Actual cost at time of acquisition		
2.2 Additional investment made after acquisition	66,344	1,005,180
3. Capitalized deferred interest and other		
4. Accrual of discount		
5. Unrealized valuation increase (decrease)	(1,923,735)	249,750
6. Total gain (loss) on disposals	1,798,871	4,411,946
7. Deduct amounts received on disposals	2,829,009	7,181,264
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)	16,021,748	18,909,278
12. Deduct total nonadmitted amounts		
13. Statement value at end of current period (Line 11 minus Line 12)	16,021,748	18,909,278

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	941,178,650	921,478,118
2. Cost of bonds and stocks acquired	33,147,047	200,560,679
3. Accrual of discount	565,248	3,331,484
4. Unrealized valuation increase (decrease)	8,176,312	(3,573,452)
5. Total gain (loss) on disposals	26,749	1,401,179
6. Deduct consideration for bonds and stocks disposed of	25,724,408	177,198,982
7. Deduct amortization of premium	689,185	3,753,867
8. Total foreign exchange change in book/adjusted carrying value		
9. Deduct current year's other-than-temporary impairment recognized	119,895	1,431,853
10. Total investment income recognized as a result of prepayment penalties and/or acceleration fees	20,294	365,346
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	956,580,812	941,178,650
12. Deduct total nonadmitted amounts	890,918	854,376
13. Statement value at end of current period (Line 11 minus Line 12)	955,689,894	940,324,274

Statement for March 31, 2019 of the **National Interstate Insurance Company**

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)	633,473,868	32,139,733	23,679,480	(7,778,046)	634,156,075			633,473,868
2. NAIC 2 (a)	92,881,528	997,860	1,786,523	7,285,809	99,378,674			92,881,528
3. NAIC 3 (a)	5,355,689		211,362	467,931	5,612,258			5,355,689
4. NAIC 4 (a)					0			
5. NAIC 5 (a)	510,548	5,010		8,432	523,990			510,548
6. NAIC 6 (a)	575,000				575,000			575,000
7. Total Bonds	732,796,633	33,142,604	25,677,365	(15,874)	740,245,998	0	0	732,796,633
PREFERRED STOCK								
8. NAIC 1	2,925,870			115,005	3,040,875			2,925,870
9. NAIC 2	10,541,176			268,943	10,810,119			10,541,176
10. NAIC 3	2,488,075			544,543	3,032,618			2,488,075
11. NAIC 4					0			
12. NAIC 5	140,253				140,253			140,253
13. NAIC 6	9,775				9,775			9,775
14. Total Preferred Stock	16,105,148	0	0	928,491	17,033,639	0	0	16,105,148
15. Total Bonds and Preferred Stock	748,901,781	33,142,604	25,677,365	912,617	757,279,637	0	0	748,901,781

(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 $..........0; NAIC 3 $..........0; NAIC 4 $..........0; NAIC 5 $..........0; NAIC 6 $..........0.

SCHEDULE DA - PART 1

Short-Term Investments

	1 Book/Adjusted Carrying Value	2 Par Value	3 Actual Cost	4 Interest Collected Year To Date	5 Paid for Accrued Interest Year To Date
9199999		X			

NONE

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	
2. Cost of short-term investments acquired		3,481,350
3. Accrual of discount		20,050
4. Unrealized valuation increase (decrease)		
5. Total gain (loss) on disposals		
6. Deduct consideration received on disposals		3,500,305
7. Deduct amortization of premium		1,095
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)	0	0
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	0	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	31,878,216	70,512,903
2. Cost of cash equivalents acquired	39,081,011	260,778,146
3. Accrual of discount		
4. Unrealized valuation increase (decrease)		
5. Total gain (loss) on disposals		
6. Deduct consideration received on disposals	58,523,598	299,412,834
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)	12,435,629	31,878,216
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	12,435,629	31,878,216

SCHEDULE A - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Description of Property	City	State	Date Acquired	Name of Vendor	Actual Cost at Time of Acquisition	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Additional Investment Made After Acquisition
Acquired by Purchase								
Land and Office Building, 4049 Kinross Lakes Parkway	Richfield	OH	03/15/2019	Snavely Building Co.			84,763	84,947
Land and Office Building, 3250 Interstate Drive	Richfield	OH	01/15/2019	Ritenour Group			38,354	38,881
0199999. Totals					0	0	123,117	123,828
0399999. Totals					0	0	123,117	123,828

SCHEDULE A - PART 3

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

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

NONE

SCHEDULE B - PART 2

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

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

NONE

SCHEDULE B - PART 3

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

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

NONE

Statement for March 31, 2019 of the **National Interstate Insurance Company**

SCHEDULE BA - PART 2

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

1	2	Location 3	4	5	6	7	8	9	10	11	12	13
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation and Administrative Symbol/ Market Indicator	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made after Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated												
000000 00 0	Primus Capital Fund VII LP	Cleveland	OH	Primus Capital Fund VII, LP		12/31/2012	1		66,344		908,052	2.500
1599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated								0	66,344	0	908,052	XXX
4499999. Subtotal - Unaffiliated								0	66,344	0	908,052	XXX
4699999. Totals								0	66,344	0	908,052	XXX

QE03

SCHEDULE BA - PART 3

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

1	2	Location 3	4	5	6	7	8	Changes in Book/Adjusted Carrying Value 9	10	11	12	13	14	15	16	17	18	19	20
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V. (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated																			
000000 00 0	Fort Washington Private Equity Opportunities Fund III, LP	Cincinnati	OH.	Fort Washington Investment Advisors, Inc	06/30/2014	02/28/2019	545,111					0		545,111	1,765,276		1,220,165	1,220,165	84,724
000000 00 0	Primus Capital Fund VII, LP	Cleveland	OH.	Primus Capital Fund VII, LP	12/31/2012	02/27/2019	485,028					0		485,028	1,063,733		578,706	578,706	
1599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated							1,030,139	0	0	0	0	0	0	1,030,139	2,829,009	0	1,798,871	1,798,871	84,724
4499999. Subtotal - Unaffiliated							1,030,139	0	0	0	0	0	0	1,030,139	2,829,009	0	1,798,871	1,798,871	84,724
4699999. Totals							1,030,139	0	0	0	0	0	0	1,030,139	2,829,009	0	1,798,871	1,798,871	84,724

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 and Administrative Symbol/Market Indicator (a)
Bonds - Industrial and Miscellaneous									
00213R AB 9	ARLFR 2012-1A A2 ABS SNR SEQ 3.81 12/42		02/06/2019	CANTOR FITZGERALD & CO.		1,501,172	1,500,000	3,651	1FE
03331F AA 8	ANCHF 2019-7A A CDO SSNR 4.62 04/25/2037	C	02/19/2019	GREENSLEDGE CAPITAL MARKET		1,000,000	1,000,000		1FE
05492E AE 3	BDS 2019-FL3 B CLO MEZ FLT 01/15/2036		02/13/2019	AMHERST SECURITIES CORP.		1,004,063	1,000,000		1FE
07090A AC 7	BATLN 2019-14A A2 CLO SNR 4.38 04/20/32		02/22/2019	MORGAN STANLEY		1,732,500	1,750,000		1FE
34960Y AQ 5	FCO 2016-7A A1TR CLO SSNR FLT 12/15/2028		01/25/2019	NATIXIS		3,000,000	3,000,000		1FE
35041J AA 3	FFIN 2019-1A A ABS SSNR 3.86 11/15/2034		03/20/2019	GOLDMAN SACHS		1,999,690	2,000,000		1FE
35709C AS 2	FREMF 2019-K87 B MEZ 4.3218 12/25/2028		01/23/2019	MORGAN STANLEY		981,305	1,000,000	3,602	1FE
37045X CR 5	GENERAL MOTORS FINL CO 5.10 01/17/2024		01/14/2019	BARCLAYS CAPITAL		997,860	1,000,000		2FE
38172F AA 6	GOCAP 2017-34A AR CLO SSNR FLT 03/14/31		02/28/2019	NATIXIS		300,000	300,000		1FE
629400 AB 8	ERL 2015-1A A2 ABS SNR 3.585 02/19/45		03/14/2019	CS FIRST BOSTON		993,750	1,000,000	2,888	1FE
68267D AA 4	OMFIT 2019-1A A ABS SSNR 3.48 02/14/2031		01/15/2019	CITIGROUP		2,499,657	2,500,000		1FE
686330 AL 5	ORIX CORP 4.05 01/16/2024	C	01/08/2019	GOLDMAN SACHS		1,998,300	2,000,000		1FE
71424# AA 3	PERMIAN HOLDCO 2 14.00 10/15/2021		03/31/2019	Capitalized Interest		3,307	3,307		5GI
714244 ZZ 6	PERMIAN DD 14.00 10/15/2021		03/31/2019	Capitalized Interest		1,703	1,703		5GI
74333B AA 6	PROG 2019-SFR1 A ABS SSNR 3.422 08/17/35		02/14/2019	GOLDMAN SACHS		1,999,933	2,000,000		1FE
87233G AE 0	TCP 2016-1A A1J CLO SSNR FLT 12/15/2028		01/10/2019	CANTOR FITZGERALD & CO.		1,000,000	1,000,000	3,957	1FE
89175J AB 6	TPMT 2017-6 A2 MEZ 3.00 10/25/2057		03/04/2019	SANDLER & O'NEIL PARTNERS		937,813	1,000,000	417	1FM
89176E AB 6	TPMT 2018-1 A2 MEZ 3.25 01/25/2058		03/04/2019	SANDLER & O'NEIL PARTNERS		957,500	1,000,000	451	1FE
89176E AC 4	TPMT 2018-1 M1 MEZ 3.50 01/25/2058		01/17/2019	SANDLER & O'NEIL PARTNERS		1,882,188	2,000,000	4,083	1FM
89656C AA 1	TRL 2010-1A A ABS 5.194 10/16/2040		01/17/2019	AMHERST SECURITIES CORP.		1,462,962	1,389,163	1,203	1FE
89821J AA 6	TFINS 2019-1A A1 CDO SSNR FLT 02/02/2039		02/08/2019	BANC OF AMERICA SECURITIES		2,000,000	2,000,000		1FE
91823G AA 6	VCO 2018-1A A CLO SSNR FLT 07/20/2030		01/15/2019	WELLS FARGO BROKERAGE SERVICES		990,938	1,000,000	16,204	1FE
92257C AA 8	VCC 2019-1 A ABS SSNR 3.76 03/25/2049		03/11/2019	CITIGROUP		997,452	997,681	4,491	1FE
98878C AC 0	ZCCP 2018-1A A2 CLO SSNR FLT 01/16/2031		02/07/2019	AMHERST SECURITIES CORP.		983,750	1,000,000	4,302	1FE
G9011Y AA 4	TRAP 2006-11X A1 CDO SSNR FLT 10/10/2041	D	02/12/2019	SANDLER & O'NEIL PARTNERS		1,916,762	2,025,641	6,756	1FE
3899999. Total - Bonds - Industrial and Miscellaneous						33,142,603	33,467,494	52,006	XXX
8399997. Total - Bonds - Part 3						33,142,603	33,467,494	52,006	XXX
8399999. Total - Bonds						33,142,603	33,467,494	52,006	XXX
Common Stocks - Parent, Subsidiaries and Affiliates									
92206@ 10 7	VANLINER INSURANCE COMPANY		03/31/2019	Stock Options		4,443	XXX		K
9199999. Total - Common Stocks - Parent, Subsidiaries and Affiliates						4,443	XXX	0	XXX
9799997. Total - Common Stocks - Part 3						4,443	XXX	0	XXX
9799999. Total - Common Stocks						4,443	XXX	0	XXX
9899999. Total - Preferred and Common Stocks						4,443	XXX	0	XXX
9999999. Total - Bonds, Preferred and Common Stocks						33,147,047	XXX	52,006	XXX

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

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol/ Market Indicator (a)
Bonds - U.S. Government																					
36241L S7 2	GNJO PL 783242 PT 3.00 02/15/2026	..	03/15/2019.	MBS Paydown		13,536	13,536	14,256	13,748		121		121		13,536			0	67	02/15/2026.	1
38373A D9 4	GNR 2009-69 PV PAC 4.00 08/20/2039	..	03/20/2019.	MBS Paydown		1,509	1,509	1,586	1,564		63		63		1,509			0	10	08/20/2039.	1
38375C 6N 5	GNR 2012-116 PG PAC 2.00 10/20/2040	..	03/20/2019.	MBS Paydown		6,545	6,545	6,718	6,592		209		209		6,545			0	17	10/20/2040.	1
38375G 2G 5	GNR 2012-102 DN SEQ 1.50 09/20/2040	..	03/20/2019.	MBS Paydown		16,753	16,753	16,743	16,738		1		1		16,753			0	38	09/20/2040.	1
38376E VJ 1	GNR 2009-110 AB SEQ 4.00 04/16/2039	..	03/16/2019.	MBS Paydown		6,623	6,623	6,939	6,782		190		190		6,623			0	40	04/16/2039.	1
38376X L5 0	GNR 2010-31 AP PAC 4.00 08/20/38	..	03/20/2019.	MBS Paydown		20,309	20,309	21,130	20,414		207		207		20,309			0	136	08/20/2038.	1
38377E NN 0	GNR 2010-42 NH PAC 4.00 04/20/39	..	03/20/2019.	MBS Paydown		12,420	12,420	12,889	12,531		152		152		12,420			0	82	04/20/2039.	1
38377L ZD 3	GNR 2010-127 NH PAC 3.00 02/20/39	..	03/20/2019.	MBS Paydown		21,985	21,985	22,648	22,190		257		257		21,985			0	110	02/20/2039.	1
38378T AF 7	GNR 2013-71 GA PAC 2.50 07/20/2041	..	03/20/2019.	MBS Paydown		20,350	20,350	20,410	20,373		(19)		(19)		20,350			0	82	07/20/2041.	1
38379X KD 1	GNR 2016-83 AP 3.00 10/20/2045	..	03/20/2019.	MBS Paydown		37,392	37,392	38,998	38,628		2,074		2,074		37,392			0	205	10/20/2045.	1
911759 KD 9	HUD-HSNG URB DEV 5.42 08/01/2028	..	02/01/2019.	Partial Call		815,000	815,000	982,075	815,000				0		815,000			0	407	08/01/2028.	1
0599999.	Total - Bonds - U.S. Government					972,421	972,421	1,144,392	974,561	0	3,256	0	3,256	0	972,421	0	0	0	1,195	XXX	XXX
Bonds - U.S. States, Territories and Possessions																					
68609T DM 7	OREGON ST V 4.00 12/01/2048	..	03/01/2019.	Partial Call		15,000	15,000	16,150	15,921		(921)		(921)		15,000			0	2	12/01/2048.	1FE
1799999.	Total - Bonds - U.S. States, Territories & Possessions					15,000	15,000	16,150	15,921	0	(921)	0	(921)	0	15,000	0	0	0	2	XXX	XXX
Bonds - U.S. Political Subdivisions of States																					
604280 CD 7	MINOCQUA WI SD 1 TXB 5.40 03/01/2025	..	03/01/2019.	Sinking Fund Redemption		55,000	55,000	56,100	55,581		(581)		(581)		55,000			0	1,485	03/01/2025.	1FE
2499999.	Total - Bonds - U.S. Political Subdivisions of States					55,000	55,000	56,100	55,581	0	(581)	0	(581)	0	55,000	0	0	0	1,485	XXX	XXX
Bonds - U.S. Special Revenue and Special Assessment																					
167664 ZE 4	CHICAGO IL BLDG REF 5.00 03/01/2019	..	03/01/2019.	Maturity		1,000,000	1,000,000	1,009,309	1,000,000				0		1,000,000			0	25,000	03/01/2019.	2FE
19647P BA 0	CO ST HSG FIN AUTH MF I 3.20 02/01/2044	..	03/01/2019.	MBS Paydown		2,621	2,621	2,621	2,621				0		2,621			0	14	02/01/2044.	1FE
3128M1 CK 3	FGCI G11974 PT 5.50 05/01/2021	..	03/15/2019.	MBS Paydown		3,918	3,918	3,973	3,908		(7)		(7)		3,918			0	35	05/01/2021.	1
3128MB DN 4	FGCI G12609 PT 5.50 04/01/2022	..	03/15/2019.	MBS Paydown		3,067	3,067	3,125	3,109		(5)		(5)		3,067			0	28	04/01/2022.	1
3128MM UM 3	FG G18587 PT 3.00 02/01/2031	..	03/15/2019.	MBS Paydown		44,029	44,029	46,327	45,870		1,244		1,244		44,029			0	205	02/01/2031.	1
3128P7 5B 5	FG C91742 PT 3.50 01/01/2034	..	03/15/2019.	MBS Paydown		39,122	39,122	41,946	41,768		2,138		2,138		39,122			0	197	01/01/2034.	1
3128P7 7L 1	FG C91799 3.50 11/01/2034	..	03/15/2019.	MBS Paydown		38,757	38,757	40,537	40,428		1,890		1,890		38,757			0	208	11/01/2034.	1
3128P7 Q6 3	FG C91377 4.50 06/01/2031	..	03/15/2019.	MBS Paydown		40,929	40,929	44,254	43,848		935		935		40,929			0	336	06/01/2031.	1
3128P7 QN 6	FGTW PL C91361 4 03/01/31	..	03/15/2019.	MBS Paydown		36,894	36,894	39,407	39,175		273		273		36,894			0	252	03/01/2031.	1
3128P7 W5 8	FG C91568 PT 3.00 10/01/2032	..	03/15/2019.	MBS Paydown		32,318	32,318	34,014	33,870		1,230		1,230		32,318			0	167	10/01/2032.	1
3128P7 XX 6	FG C91594 3.00 01/01/2033	..	03/15/2019.	MBS Paydown		37,254	37,254	39,175	39,012		1,137		1,137		37,254			0	176	01/01/2033.	1
3128PV BS 8	FG J15449 PT 4.00 05/01/2026	..	03/15/2019.	MBS Paydown		28,177	28,177	30,062	29,676		440		440		28,177			0	177	05/01/2026.	1
31294L 6V 0	FGCI E02684 PT 4.50 03/01/25	..	03/15/2019.	MBS Paydown		8,339	8,339	8,740	8,445		14		14		8,339			0	62	03/01/2025.	1
3132J4 H3 6	FG G30949 PT 3.50 08/01/2036	..	03/15/2019.	MBS Paydown		29,985	29,985	31,597	31,261		1,890		1,890		29,985			0	173	08/01/2036.	1
31331G NX 3	FED FARM CREDIT 4.125 03/04/2019	..	03/04/2019.	Maturity		163,000	163,000	170,303	83,463		(761)		(761)		163,000			0	3,362	03/04/2019.	1
31331J AW 3	FED FARM CREDIT 4.15 01/07/2019	..	01/07/2019.	Maturity		237,000	237,000	268,592	237,077		(77)		(77)		237,000			0	4,918	01/07/2019.	1
31331X SW 3	FED FARM CREDIT 5.05 03/15/2019	..	03/15/2019.	Maturity		130,000	130,000	157,617	130,838		(838)		(838)		130,000			0	3,283	03/15/2019.	1
31350A BR 8	FHLMC VAR M034 CL A 4.15 04/15/2025	..	01/15/2019.	Partial Call		5,000	5,000	5,138	5,046		(46)		(46)		5,000			0	17	04/15/2025.	1FE
3136A1 N8 4	FNR 2011-114 VA SEQ 3.50 07/25/26	..	03/25/2019.	MBS Paydown		239,431	239,431	255,667	239,887		1,351		1,351		239,431			0	1,392	07/25/2026.	1
3136A4 VH 9	FNR 2012-14 HA PAC 2.00 07/25/40	..	03/25/2019.	MBS Paydown		1,597	1,597	1,576	1,581		(53)		(53)		1,597			0	6	07/25/2040.	1
3136A5 BB 1	FNR 2012-40 PAC 2.00 09/25/40	..	03/25/2019.	MBS Paydown		10,382	10,382	10,431	10,404		12		12		10,382			0	34	09/25/2040.	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol/ Market Indicator (a)
3136A5 P6 7	FNR 2012-53 PB PAC 2.25 02/25/41		03/25/2019.	MBS Paydown		26,150	26,150	26,853	26,569		247		247		26,150			0	93	02/25/2041.	1
3136A6 4N 1	FNR 2012-72 QE SEQ 3.00 01/25/38		03/25/2019.	MBS Paydown		26,324	26,324	27,624	26,882		527		527		26,324			0	151	01/25/2038.	1
3136A7 5E 8	FNR 2012-96 PD PAC 2.00 07/25/2041		03/25/2019.	MBS Paydown		11,722	11,722	11,875	11,803		119		119		11,722			0	44	07/25/2041.	1
3136A8 XC 9	FNR 2012-99 AB SEQ 1.75 05/25/2039		03/25/2019.	MBS Paydown		11,876	11,876	11,840	11,854		(3)		(3)		11,876			0	34	05/25/2039.	1
3136AA MJ 1	FNR 2012-139 BH PAC 2.00 02/25/2042		03/25/2019.	MBS Paydown		19,593	19,593	19,979	19,870		92		92		19,593			0	64	02/25/2042.	1
3136AA Y7 4	FNR 2012-145 TA PAC 1.25 11/25/2042		03/25/2019.	MBS Paydown		13,841	13,841	13,795	13,807		(5)		(5)		13,841			0	29	11/25/2042.	1
3136AA YL 3	FNR 2012-133 GE PAC 1.50 08/25/2041		03/25/2019.	MBS Paydown		3,360	3,360	3,356	3,356		(1)		(1)		3,360			0	10	08/25/2041.	1
3136AB H7 1	FNR 2013-5 BD SEQ 2.00 03/25/2040		03/25/2019.	MBS Paydown		12,049	12,049	12,028	12,030		(0)		(0)		12,049			0	39	03/25/2040.	1
3136AC A5 0	FNR 2013-18 PA PAC 2.00 11/25/2041		03/25/2019.	MBS Paydown		22,857	22,857	22,404	22,512		(26)		(26)		22,857			0	70	11/25/2041.	1
3136AC EK 3	FNR 2013-10 NE PAC 2.00 01/25/42		03/25/2019.	MBS Paydown		39,682	39,682	40,141	39,990		(44)		(44)		39,682			0	140	01/25/2042.	1
3136AC JY 8	FNR 2013-17 PC SEQ 2.00 03/25/2039		03/25/2019.	MBS Paydown		7,590	7,590	7,709	7,655		(30)		(30)		7,590			0	24	03/25/2039.	1
3136AD 2H 1	FNR 2013-43 XP PAC 1.50 08/25/2041		03/25/2019.	MBS Paydown		20,724	20,724	20,222	20,424		(5)		(5)		20,724			0	52	08/25/2041.	1
3136AD P9 4	FNR 2013-41 AE SEQ SSUP 2.00 07/25/2037		03/25/2019.	MBS Paydown		28,523	28,523	27,812	28,111		252		252		28,523			0	88	07/25/2037.	1
3136AE 6N 2	FNR 2013-74 HA SEQ 3.00 10/25/2037		03/25/2019.	MBS Paydown		13,336	13,336	13,628	13,489		(28)		(28)		13,336			0	72	10/25/2037.	1
3136AE EZ 6	FNR 2013-53 WG PAC 2.00 06/25/2042		03/25/2019.	MBS Paydown		13,100	13,100	12,575	12,792		(95)		(95)		13,100			0	45	06/25/2042.	1
3136AE S7 3	FNR 2013-53 WL PAC 1.50 01/25/2042		03/25/2019.	MBS Paydown		35,170	35,170	33,136	34,038		(440)		(440)		35,170			0	90	01/25/2042.	1
3136AE Z4 2	FNR 2013-70 VA PAC 3.00 08/25/2026		03/25/2019.	MBS Paydown		33,681	33,681	34,470	34,111		201		201		33,681			0	169	08/25/2026.	1
3136AF NE 0	FNR 2013-75 VG PAC AD 3.25 08/25/2026		03/25/2019.	MBS Paydown		13,356	13,356	13,719	13,574		251		251		13,356			0	72	08/25/2026.	1
3136AG LA 8	FNR 2013-93 VA SEQ 3.00 01/25/25		03/25/2019.	MBS Paydown		21,901	21,901	22,394	22,068		229		229		21,901			0	110	01/25/2025.	1
3136AK MN 0	FNR 2014-39 VA SEQ 3.00 08/25/2027		03/25/2019.	MBS Paydown		31,400	31,400	32,273	31,763		1,499		1,499		31,400			0	157	08/25/2027.	1
3136AL YX 3	FNR 2014-81 CA 3.00 03/25/2041		03/25/2019.	MBS Paydown		60,432	60,432	63,066	62,489		796		796		60,432			0	288	03/25/2041.	1
3136AR R4 2	FNR 2016-25 A 3.00 11/25/2042		03/25/2019.	MBS Paydown		46,702	46,702	48,716	48,220		444		444		46,702			0	251	11/25/2042.	1
3136AT CK 8	FNR 2016-50 BN 3.00 02/25/2046		03/25/2019.	MBS Paydown		66,709	66,709	69,670	68,983		3,430		3,430		66,709			0	374	02/25/2046.	1
3136AT JR 6	FNR 2016-49 PA PAC 3.00 09/25/45		03/25/2019.	MBS Paydown		37,998	37,998	38,978	38,853		67		67		37,998			0	186	09/25/2045.	1
3136AT U8 5	FNR 2016-77 BA PAC 2.50 01/25/2045		03/25/2019.	MBS Paydown		36,511	36,511	37,693	34,812		967		967		36,511			0	161	01/25/2045.	1
3136AU RZ 6	FNR 2016-92 DA 3.00 02/25/2034		03/25/2019.	MBS Paydown		19,637	19,637	20,070	19,965		711		711		19,637			0	99	02/25/2034.	1
3136AV V9 7	FNR 2017-22 BE SEQ AD 3.50 08/25/40		03/25/2019.	MBS Paydown		31,408	31,408	32,645	32,383		620		620		31,408			0	188	08/25/2040.	1
3136AW JZ 1	FNR 2017-31 QA PAC 3.50 11/25/45		03/25/2019.	MBS Paydown		25,463	25,463	26,474	26,277		1,291		1,291		25,463			0	155	11/25/2045.	1
3137A2 PF 2	FHR 3766 HE PT 3.00 11/15/20		03/15/2019.	MBS Paydown		30,642	30,642	31,044	30,604		(8)		(8)		30,642			0	154	11/15/2020.	1
3137A2 W9 8	FHR 3752 PD PAC 2.75 09/15/2040		03/15/2019.	MBS Paydown		5,205	5,205	5,361	5,328		290		290		5,205			0	26	09/15/2040.	1
3137A6 DT 6	FHR 3815 GD SEQ 4.00 09/15/2025		03/15/2019.	MBS Paydown		22,466	22,466	23,190	22,456		(28)		(28)		22,466			0	149	09/15/2025.	1
3137A6 FB 3	FHR 3809 GA PAC 4.50 10/15/39		03/15/2019.	MBS Paydown		41,666	41,666	43,559	42,218		707		707		41,666			0	278	10/15/2039.	1
3137A9 J7 2	FHR 3843 GJ PAC 3.50 10/15/39		03/15/2019.	MBS Paydown		5,731	5,731	6,049	5,859		214		214		5,731			0	31	10/15/2039.	1
3137A9 VR 4	FHR 3835 BA SEQ 4.00 08/15/2038		03/15/2019.	MBS Paydown		30,724	30,724	32,164	31,328		(76)		(76)		30,724			0	135	08/15/2038.	1
3137AE LS 2	FHR 3910 JC SEQ 2.00 12/15/2037		03/15/2019.	MBS Paydown		11,477	11,477	11,731	11,602		104		104		11,477			0	40	12/15/2037.	1
3137AJ 6F 6	FHR 3955 BG 2.50 02/15/2041		03/15/2019.	MBS Paydown		18,296	18,296	17,876	17,959		(186)		(186)		18,296			0	79	02/15/2041.	1
3137AJ HW 7	FHR 3960 YH SEQ 2.00 08/15/2040		03/15/2019.	MBS Paydown		20,761	20,761	21,215	21,055		88		88		20,761			0	69	08/15/2040.	1
3137AP BF 6	FHR 4033 ED SEQ 2.50 10/15/36		03/15/2019.	MBS Paydown		7,128	7,128	7,151	7,140		(2)		(2)		7,128			0	30	10/15/2036.	1
3137AP GN 4	FHR 4029 NE PAC 2.50 03/15/2041		03/15/2019.	MBS Paydown		7,291	7,291	7,546	7,465		314		314		7,291			0	30	03/15/2041.	1
3137AQ ZE 1	FHR 4059 BC SEQ 2.50 04/15/39		03/15/2019.	MBS Paydown		5,977	5,977	6,171	6,101		332		332		5,977			0	25	04/15/2039.	1
3137AR RT 5	FHR 4080 DA PAC 2.00 03/15/2041		03/15/2019.	MBS Paydown		15,559	15,559	15,928	15,806		(18)		(18)		15,559			0	46	03/15/2041.	1

Statement for March 31, 2019 of the **National Interstate Insurance Company**

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol/ Market Indicator (a)
3137AR Z6 6	FHR 4083 CA SEQ 2.00 12/15/2038		03/15/2019	MBS Paydown		18,037	18,037	17,631	17,856		(27)		(27)		18,037			0	62	12/15/2038	1
3137AS BZ 6	FHR 4077 MA 2.00 08/15/2040		03/15/2019	MBS Paydown		52,614	52,614	53,305	53,139		479		479		52,614			0	188	08/15/2040	1
3137AS Q8 0	FHR 4088 PA PAC 3.00 12/15/40		03/15/2019	MBS Paydown		3,379	3,379	3,540	3,499		185		185		3,379			0	17	12/15/2040	1
3137AT KB 7	FHR 4097 GJ 2.50 10/15/2031		03/15/2019	MBS Paydown		13,264	13,264	13,514	10,190		120		120		13,264			0	56	10/15/2031	1
3137AT Q5 4	FHR 4097 TG SEQ 2.00 05/15/2039		03/15/2019	MBS Paydown		21,859	21,859	21,224	21,452		(74)		(74)		21,859			0	78	05/15/2039	1
3137AT W5 7	FHR 4106 EC PAC 1.75 04/15/41		03/15/2019	MBS Paydown		27,052	27,052	27,153	27,108		38		38		27,052			0	80	04/15/2041	1
3137AU ML 0	FHR 4102 LA PAC 1.75 01/15/2040		03/15/2019	MBS Paydown		4,914	4,914	4,770	4,831		(13)		(13)		4,914			0	13	01/15/2040	1
3137AU VJ 5	FHR 4119 PA PAC 1.50 09/15/41		03/15/2019	MBS Paydown		24,194	24,194	24,284	24,246		11		11		24,194			0	62	09/15/2041	1
3137AU X8 7	FHR 4123 AE SEQ 2.00 09/15/2039		03/15/2019	MBS Paydown		23,990	23,990	24,072	24,037		4		4		23,990			0	70	09/15/2039	1
3137AW VA 0	FHR 4145 UC PT 1.50 12/15/2027		03/15/2019	MBS Paydown		6,812	6,812	6,781	6,791		1		1		6,812			0	16	12/15/2027	1
3137AY NZ 0	FHR 4161 TB PAC 2.50 11/15/2039		03/15/2019	MBS Paydown		25,981	25,981	26,052	26,002		(3)		(3)		25,981			0	112	11/15/2039	1
3137AY UE 9	FHR 4163 YA PAC 2.50 10/15/2041		03/15/2019	MBS Paydown		12,417	12,417	12,708	12,622		226		226		12,417			0	52	10/15/2041	1
3137B0 DW 1	FHR 4183 ME 2.00 02/15/2042		03/15/2019	MBS Paydown		17,602	17,602	17,765	17,739		46		46		17,602			0	57	02/15/2042	1
3137B0 TR 5	FHR 4186 MC PT 1.50 03/15/2028		03/15/2019	MBS Paydown		21,701	21,701	20,785	21,092		26		26		21,701			0	62	03/15/2028	1
3137B4 4F 0	FHR 4236 WC PAC EXCH 3.00 05/15/42		03/15/2019	MBS Paydown		2,588	2,588	2,620	2,605		175		175		2,588			0	12	05/15/2042	1
3137B7 3L 1	FHR 4289 WE SEQ 3.00 08/15/2031		03/15/2019	MBS Paydown		9,154	9,154	9,377	9,296		23		23		9,154			0	44	08/15/2031	1
3137B7 WH 8	FHR 4311 EA PAC 2.00 09/15/43		03/15/2019	MBS Paydown		5,510	5,510	5,429	5,466		(306)		(306)		5,510			0	13	09/15/2043	1
3137BA HX 3	FHR 4345 AB SEQ 3.00 02/15/40		03/15/2019	MBS Paydown		11,951	11,951	12,235	12,141		210		210		11,951			0	59	02/15/2040	1
3137BA XY 3	FHR 4342 BD PAC 2.50 12/15/2043		03/15/2019	MBS Paydown		4,890	4,890	4,887	4,836		9		9		4,890			0	24	12/15/2043	1
3137BA ZV 7	FHR 4336 WV SEQ 3.00 10/15/2025		03/15/2019	MBS Paydown		13,208	13,208	13,614	13,457		87		87		13,208			0	66	10/15/2025	1
3137BB FW 5	FHR 4349 CD PAC 2.50 03/15/2044		03/15/2019	MBS Paydown		2,815	2,815	2,813	2,777		(0)		(0)		2,815			0	13	03/15/2044	1
3137BC GX 0	FHR 4360 KA 3.00 05/15/2040		03/15/2019	MBS Paydown		58,279	58,279	60,647	60,022		2,016		2,016		58,279			0	286	05/15/2040	1
3137BD 4U 7	FHR 4378 AC PAC 2.00 02/15/2044		03/15/2019	MBS Paydown		5,675	5,675	5,558	5,559		(279)		(279)		5,675			0	22	02/15/2044	1
3137BH FN 2	FHR 4463 CA 3.00 08/15/2039		03/15/2019	MBS Paydown		53,725	53,725	55,773	55,038		1,492		1,492		53,725			0	274	08/15/2039	1
3137BN Z8 0	FHR 4569 A 2.50 11/15/2040		03/15/2019	MBS Paydown		34,075	34,075	34,983	33,066		942		942		34,075			0	139	11/15/2040	1
3137BR 6T 7	FHR 4608 HA 2.50 06/15/2041		03/15/2019	MBS Paydown		27,392	27,392	28,265	28,055		1,218		1,218		27,392			0	94	06/15/2041	1
3137BS GS 6	FHR 4621 KA 2.50 04/15/2046		03/15/2019	MBS Paydown		28,575	28,575	29,013	28,926		209		209		28,575			0	115	04/15/2046	1
3137BS YX 5	FHR 4631 AC 3.50 08/15/2043		03/15/2019	MBS Paydown		8,366	8,366	8,659	8,594		104		104		8,366			0	49	08/15/2043	1
3138EQ 6P 2	FN AL8077 PT 3.50 12/01/2029		03/25/2019	MBS Paydown		33,507	33,507	35,675	35,192		808		808		33,507			0	192	12/01/2029	1
3138ER VP 2	FNCT PL AL9621 PT 4.00 01/01/37		03/25/2019	MBS Paydown		22,051	22,051	23,505	23,280		208		208		22,051			0	137	01/01/2037	1
3138ES B8 0	FNCT PL AL9962 PT 3.50 01/01/36		03/25/2019	MBS Paydown		27,507	27,507	28,797	28,605		(128)		(128)		27,507			0	125	01/01/2036	1
3138W9 DC 1	FN AS0098 3.50 08/01/2033		03/25/2019	MBS Paydown		53,262	53,262	55,509	55,324		261		261		53,262			0	252	08/01/2033	1
31395A 4M 4	FHR 2809 DC SEQ 4.50 06/15/2019		01/15/2019	MBS Paydown		34	34	34	34				0		34			0	0	06/15/2019	1
31395J MW 3	FHR 2892 DB SEQ 4.50 11/15/2019		03/15/2019	MBS Paydown		6,224	6,224	6,286	6,280		(79)		(79)		6,224			0	44	11/15/2019	1
31397S XM 1	FNR 2011-40 KA SEQ 3.50 03/25/2026		03/25/2019	MBS Paydown		9	9	9	9		187		187		9			0	0	03/25/2026	1
31397U RJ 0	FNR 2011-63 MV SEQ 3.50 07/25/24		03/25/2019	MBS Paydown		304,338	304,338	314,182	304,338				0		304,338			0	1,763	07/25/2024	1
31398N BS 2	FNR 2010-102 DE NAS 3.00 06/25/29		03/25/2019	MBS Paydown		6,979	6,979	7,194	2,716		121		121		6,979			0	35	06/25/2029	1
31403D JE 0	FNCI 745561 PT 5.00 08/01/2020		03/25/2019	MBS Paydown		4,194	4,194	4,210	4,162		98		98		4,194			0	33	08/01/2020	1
31403D KD 0	FNCI 745592 PT 5.00 01/01/2021		03/25/2019	MBS Paydown		2,175	2,175	2,194	2,175				0		2,175			0	17	01/01/2021	1
31412Q SE 0	FNCI PL 932117 PT 4.00 11/01/2024		03/25/2019	MBS Paydown		15,594	15,594	16,129	15,738		106		106		15,594			0	104	11/01/2024	1
31416W ZA 3	FNCT PL AB1636 PT 3.50 10/01/2030		03/25/2019	MBS Paydown		9,850	9,850	10,100	9,981		183		183		9,850			0	57	10/01/2030	1

Statement for March 31, 2019 of the **National Interstate Insurance Company**

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol/ Market Indicator (a)
31417Y GK 7	FNCI PL MA0201 PT 4.00 10/01/24		03/25/2019.	MBS Paydown		23,058	23,058	23,814	23,351		38		38		23,058			0	153	10/01/2024.	1
31417Y SD 0	FNCI PT 3.50 09/01/2025		03/25/2019.	MBS Paydown		24,266	24,266	25,126	24,821		54		54		24,266			0	139	09/01/2025.	1
31417Y SK 4	FNCN MA0521 PT 3.50 09/01/2020		03/25/2019.	MBS Paydown		2,399	2,399	2,498	2,418		(6)		(6)		2,399			0	14	09/01/2020.	1
31418A AJ 7	FN MA0908 4.00 11/01/2031		03/25/2019.	MBS Paydown		28,972	28,972	30,638	30,426		253		253		28,972			0	196	11/01/2031.	1
31418A F2 9	FN MA1084 3.50 06/01/2032		03/25/2019.	MBS Paydown		47,811	47,811	51,102	48,783		163		163		47,811			0	282	06/01/2032.	1
31418A HQ 4	FN MA1138 3.50 08/01/2032		03/25/2019.	MBS Paydown		3,115	3,115	3,326	3,307		142		142		3,115			0	19	08/01/2032.	1
31418A SN 9	FN MA1424 3.50 04/01/2033		03/25/2019.	MBS Paydown		23,058	23,058	23,952	22,674		256		256		23,058			0	131	04/01/2033.	1
31418B 7E 0	FN MA2692 PT 3.50 07/01/2036		03/25/2019.	MBS Paydown		18,413	18,413	19,403	19,234		1,121		1,121		18,413			0	111	07/01/2036.	1
31418V T5 1	FNCI AD7771 PT 4.00 07/01/2025		03/25/2019.	MBS Paydown		14,380	14,380	14,951	14,632		(19)		(19)		14,380			0	89	07/01/2025.	1
31419D MQ 1	FNCI AE3066 PT 3.50 09/01/2025		03/25/2019.	MBS Paydown		16,726	16,726	17,175	16,922		38		38		16,726			0	98	09/01/2025.	1
31419D NW 7	FNCI AE3104 PT 3.50 09/01/2025		03/25/2019.	MBS Paydown		11,928	11,928	12,357	12,065		(113)		(113)		11,928			0	81	09/01/2025.	1
373539 5F 8	GA HSG & FIN AUTH B-2 3.50 06/01/2039		03/01/2019.	Partial Call		75,000	75,000	79,927	77,746		(2,746)		(2,746)		75,000			0	62	06/01/2039.	1FE
45129W MB 3	ID ST HSG 7 FIN HOME A G2 3.50 5/21/2044		03/21/2019.	MBS Paydown		7,832	7,832	8,201	8,123		281		281		7,832			0	46	05/21/2044.	1
45129Y F4 3	ID HSG SFM A-2 I 4.00 07/01/2034		01/01/2019.	Partial Call		75,000	75,000	80,167	79,238		(4,238)		(4,238)		75,000			0	1,500	07/01/2034.	1FE
45201L WF 8	IL ST HSG DEV AUTH C 3.875 12/01/2043		03/01/2019.	MBS Paydown		16,681	16,681	16,681	16,681				0		16,681			0	111	12/01/2043.	1FE
45201Y N2 9	IL HSG DEV AUTH A 3.125 02/01/2047		03/01/2019.	MBS Paydown		22,102	22,102	22,102	22,100		(1)		(1)		22,102			0	113	02/01/2047.	1FE
45201Y S5 7	IL HSG DEV A1 4.00 8/01/2048		02/01/2019.	Partial Call		30,000	30,000	31,553	31,402		(1,402)		(1,402)		30,000			0	667	08/01/2048.	1FE
45201Y YK 7	IL HSG DEV AUTH A 2.45 06/01/2043		03/01/2019.	MBS Paydown		20,778	20,778	19,947	20,058		475		475		20,778			0	68	06/01/2043.	1FE
462467 MP 3	IOWA FIN SFH 4.50 01/01/2029		01/22/2019.	Partial Call		10,000	10,000	10,786	10,225		(225)		(225)		10,000			0	227	01/01/2029.	1FE
49130T NP 7	KY HSG CORP SER B 4.25 7/01/2027		03/21/2019.	Partial Call		25,000	25,000	26,295	24,660		(74)		(74)		24,587		413	413	597	07/01/2027.	1FE
54627D BX 8	LOUISIANA ST HSG CORP 2.875 11/01/2038		03/01/2019.	MBS Paydown		51,400	51,400	51,400	51,400		(0)		(0)		51,400			0	304	11/01/2038.	1FE
56052F BR 5	MAINE ST HSG AUTH MTG D 4.00 11/15/2045		03/11/2019.	Partial Call		50,000	50,000	53,835	52,542		(2,542)		(2,542)		50,000			0	49	11/15/2045.	1FE
56052F CE 3	ME HSG AUTH E-1 3.50 11/15/2035		03/11/2019.	Partial Call		65,000	65,000	68,209	67,160		(2,160)		(2,160)		65,000			0	40	11/15/2035.	1FE
57419R YB 5	MD CMNTY DEV ADMIN A 3.50 09/01/2045		02/14/2019.	Partial Call		30,000	30,000	31,759	31,061		(1,061)		(1,061)		30,000			0	39	09/01/2045.	1FE
57586P 8H 2	MA HSG FIN AGY 167 4.00 12/01/2043		01/21/2019.	Partial Call		90,000	90,000	96,445	93,215		(3,215)		(3,215)		90,000			0	68	12/01/2043.	1FE
57587A HY 7	MA HSG FIN AGY REF 177 4.00 06/01/2039		01/21/2019.	Partial Call		65,000	65,000	69,667	66,030		(1,030)		(1,030)		65,000			0	39	06/01/2039.	1FE
60416Q DL 5	MN HSG FIN MTG SRS D 4.50 07/01/2034		03/01/2019.	Partial Call		15,000	15,000	16,193	15,340		(340)		(340)		15,000			0	342	07/01/2034.	1FE
60416Q FT 6	MN HSG FIN AGY-A 2.60 09/01/2042		03/01/2019.	Partial Call		15,929	15,929	15,945	15,936		(6)		(6)		15,929			0	69	09/01/2042.	1FE
60416Q FY 5	MN HSG FIN AGY A 3.00 07/01/2044		03/01/2019.	MBS Paydown		34,186	34,186	34,186	34,186				0		34,186			0	167	07/01/2044.	1FE
60416Q GB 4	MN HSG FIN AGY D 2.875 11/01/2044		03/01/2019.	MBS Paydown		37,282	37,282	37,282	37,282				0		37,282			0	137	11/01/2044.	1FE
60416Q GC 2	MINNESOTA ST HSG FIN A 2.80 02/01/2045		03/01/2019.	MBS Paydown		25,026	25,026	25,026	25,026				0		25,026			0	115	02/01/2045.	1FE
60416Q GQ 1	MN HSG FIN AGY A 2.93 03/01/2047		03/01/2019.	MBS Paydown		15,877	15,877	15,877	15,877				0		15,877			0	71	03/01/2047.	1FE
60416S HX 1	MN HSG FIN AGY C AMT 4.00 1/1/2045		03/01/2019.	Partial Call		30,000	30,000	32,693	30,914		(914)		(914)		30,000			0	603	01/01/2045.	1FE
60416S TC 4	MINNESOTA HSG FIN E 4.00 01/01/2047		03/01/2019.	Partial Call		40,000	40,000	42,371	41,321		(1,321)		(1,321)		40,000			0	804	01/01/2047.	1FE
60416S WD 8	MN HSG FIN AGY E 4.00 01/01/2048		03/01/2019.	Partial Call		25,000	25,000	26,887	26,498		(1,498)		(1,498)		25,000			0	501	01/01/2048.	1FE
60535G AX 0	MS ST HOME CORP SR A 4.50 12/01/2031		03/01/2019.	Partial Call		15,000	15,000	16,165	15,220		(220)		(220)		15,000			0	7	12/01/2031.	1FE
60535Q LY 4	MS ST HOME CORP SF MTGE 2.75 12/01/2032		03/01/2019.	MBS Paydown		20,805	20,805	20,805	20,805				0		20,805			0	94	12/01/2032.	1FE
60535Q ND 8	MISSISSIPPI HOME CORP C 3.50 12/01/2038		03/01/2019.	Partial Call		35,000	35,000	37,166	36,180		(1,180)		(1,180)		35,000			0	6	12/01/2038.	1FE
60636X 8E 6	MO ST HSG SFH SR E-2 4.50 11/01/2027		03/01/2019.	Partial Call		30,000	30,000	32,312	30,490		(490)		(490)		30,000			0	39	11/01/2027.	1FE
60637B BD 1	MISSOURI ST 4.625 05/01/2028		02/01/2019.	Partial Call		5,000	5,000	5,324	5,082		(82)		(82)		5,000			0	3	05/01/2028.	1FE
60637B CK 4	MO SF HSG DEV SFM E4 4.25 11/01/2030		03/01/2019.	Partial Call		15,000	15,000	16,091	15,304		(304)		(304)		15,000			0	14	11/01/2030.	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol/ Market Indicator (a)
60637B GM 6	MO HSG DEV B-1 4.00 11/01/2045	..	03/01/2019.	Partial Call		65,000	65,000	69,868	66,802		(1,802)		(1,802)		65,000			0	28	11/01/2045.	1FE
60637B PZ 7	MO HSG DEV COMM D 4.00 05/01/2047	..	02/01/2019.	Partial Call		20,000	20,000	21,424	21,137		(1,137)		(1,137)		20,000			0	4	05/01/2047.	1FE
63968M NY 1	NEBRASKA ST INVESTMENT C 3.50 09/01/2046	..	03/01/2019.	Partial Call		35,000	35,000	37,575	36,565		(1,565)		(1,565)		35,000			0	272	09/01/2046.	1FE
63968M RE 1	NE INVESTMENT FIN A 4.00 09/01/2048	..	02/01/2019.	Partial Call		10,000	10,000	10,638	10,557		(557)		(557)		10,000			0	1	09/01/2048.	1FE
647200 5T 7	NM MTGE FIN AUTH I C-2 3.50 03/01/2045	..	03/01/2019.	Partial Call		25,000	25,000	26,712	27,142		(2,142)		(2,142)		25,000			0	438	03/01/2045.	1FE
647200 5U 4	NEW MEXICO MTGE A-2 2.98 08/01/2038	..	03/01/2019.	MBS Paydown		38,040	38,040	38,040	38,040		(0)		(0)		38,040			0	229	08/01/2038.	1FE
647200 M8 4	NM MTGE FIN AUTH SFM 4.625 09/01/2025	..	03/01/2019.	Sinking Fund Redemption		30,000	30,000	31,491	30,259		(215)		(215)		30,000			0	694	09/01/2025.	1FE
647200 N5 9	NM MTG FIN SFM 5.00 09/01/2030	..	03/01/2019.	Sinking Fund Redemption		30,000	30,000	32,460	30,668		(384)		(384)		30,000			0	750	09/01/2030.	1FE
647200 V3 5	NEW MEXICO SF MTGE B-1 3.75 03/01/2043	..	03/01/2019.	Partial Call		15,000	15,000	15,897	15,329		(329)		(329)		15,000			0	281	03/01/2043.	1FE
647200 X6 6	NM MTGE FIN SFM C I 4.50 10/01/2043	..	03/01/2019.	MBS Paydown		35,658	35,658	37,084	36,869		(730)		(730)		35,658			0	325	10/01/2043.	1FE
64972C BD 4	NYC HSG DEV A TXBL 3.05 06/15/2036	..	03/15/2019.	MBS Paydown		921	921	921	921				0		921			0	5	06/15/2036.	1FE
658207 MZ 5	NC ST HSG FIN SRS 2 4.25 01/01/2028	..	01/01/2019.	Sinking Fund Redemption		30,000	30,000	31,419	30,468		(344)		(344)		30,000			0	638	01/01/2028.	1FE
658207 SL 0	NC HSG FIN AGY 37-A 3.50 07/01/2039	..	01/01/2019.	Paydown		100,000	100,000	105,694	103,762				0		100,000			0	1,750	07/01/2039.	1FE
658207 SL 0	NC HSG FIN AGY 37-A 3.50 07/01/2039	..	03/01/2019.	Partial Call		55,000	55,000	58,132	57,069		(2,254)		(2,254)		55,000			0	970	07/01/2039.	1FE
658207 TZ 8	NC HSG FIN 38-B 4.00 07/01/2047	..	01/01/2019.	Paydown		40,000	40,000	43,450	42,516				0		40,000			0	800	07/01/2047.	1FE
658207 TZ 8	NC HSG FIN 38-B 4.00 07/01/2047	..	03/01/2019.	Partial Call		30,000	30,000	32,587	31,887		(1,969)		(1,969)		30,000			0	603	07/01/2047.	1FE
658909 CL 8	NORTH DAKOTA ST HSG F 4.50 01/01/2035	..	01/01/2019.	Sinking Fund Redemption		5,000	5,000	5,166	5,035		(19)		(19)		5,000			0	113	01/01/2035.	1FE
658909 MA 1	ND HSG FIN AGY A 4.00 07/01/2047	..	01/01/2019.	Paydown		45,000	45,000	48,617	47,551				0		45,000			0	900	07/01/2047.	1FE
677555 Q4 9	OH ST ECON DEV REV 4.215 06/01/2027	..	03/01/2019.	Sinking Fund Redemption		100,000	100,000	100,094	100,065		(65)		(65)		100,000			0	1,054	06/01/2027.	1FE
67756Q NQ 6	OH HSG FIN AGY A 2.80 03/01/2046	..	03/01/2019.	MBS Paydown		27,403	27,403	27,403	27,403				0		27,403			0	96	03/01/2046.	1FE
67756Q TQ 0	OHIO ST HSG FIN AGY K 2.80 09/01/2031	..	03/01/2019.	Partial Call		20,000	20,000	20,000	20,000		0		0		20,000			0	280	09/01/2031.	1FE
67756Q UZ 8	OH HSG FIN AGY B 4.50 03/01/2047	..	03/01/2019.	Partial Call		40,000	40,000	43,469	42,452		(2,452)		(2,452)		40,000			0	900	03/01/2047.	1FE
686087 PG 6	OR HSG & CMNTY SVC 4.00 07/01/2043	..	01/01/2019.	Partial Call		45,000	45,000	48,022	45,880		(1,711)		(1,711)		45,000			0	900	07/01/2043.	1FE
686087 SU 2	OREGON HSG & CMNTY A 3.50 07/01/2036	..	01/01/2019.	Partial Call		20,000	20,000	21,162	20,417		(417)		(417)		20,000			0	350	07/01/2036.	1FE
83712D UH 7	SOUTH CAROLINA HSG A-2 4.00 07/01/2037	..	01/01/2019.	Partial Call		25,000	25,000	25,943	25,385		(385)		(385)		25,000			0	500	07/01/2037.	1FE
83712T BZ 3	SC ST HSG FIN/DEV SR 2 5.00 07/01/2027	..	02/01/2019.	Partial Call		5,000	5,000	5,403	5,074		(74)		(74)		5,000			0	127	07/01/2027.	1FE
83755N EZ 1	SD HSG DEV TXBL 1 3.50 11/01/2041	..	02/27/2019.	Partial Call		85,000	85,000	88,163	86,782		(1,782)		(1,782)		85,000			0	61	11/01/2041.	1FE
880461 BP 2	TN HSG DEV AGY 2A 4.00 07/01/2043	..	02/01/2019.	Partial Call		30,000	30,000	31,917	30,910		(910)		(910)		30,000			0	606	07/01/2043.	1FE
880461 ER 5	TN HSG DEV AGY 2C 3.55 07/01/2039	..	01/01/2019.	Partial Call		20,000	20,000	19,175	19,219		781		781		20,000			0	355	07/01/2039.	1FE
880461 EU 8	TN HSG DEV AGY 1A AMT 4.00 07/01/2045	..	02/01/2019.	Partial Call		40,000	40,000	43,050	40,971		(971)		(971)		40,000			0	808	07/01/2045.	1FE
880461 KB 3	TN HSG DEV AGY 2A 3.50 01/01/2047	..	02/01/2019.	Partial Call		40,000	40,000	42,913	41,996		(1,996)		(1,996)		40,000			0	703	01/01/2047.	1FE
880461 NL 8	TN HSG FIN AGY 4.00 07/01/2042	..	02/01/2019.	Partial Call		10,000	10,000	10,773	10,512		(512)		(512)		10,000			0	200	07/01/2042.	1FE
880461 NP 9	TN HSG FIN AGY 2A 4.00 01/01/2042	..	02/01/2019.	Partial Call		20,000	20,000	21,682	21,197		(1,197)		(1,197)		20,000			0	401	01/01/2042.	1FE
88271H EP 0	TEXAS ST HSG MTGE REV B 4.45 09/01/2028	..	02/01/2019.	Partial Call		10,000	10,000	10,712	10,234		(234)		(234)		10,000			0	6	09/01/2028.	1FE
88271H EP 0	TEXAS ST HSG MTGE REV B 4.45 09/01/2028	..	03/01/2019.	Sinking Fund Redemption		15,000	15,000	16,068	15,351		(308)		(308)		15,000			0	345	09/01/2028.	1FE
88275F PA 1	TX ST DEPT OF HSG & CMNTY C 3.10 9/1/47	..	03/01/2019.	MBS Paydown		14,158	14,158	14,158	14,158		(0)		(0)		14,158			0	71	09/01/2047.	1FE
917436 X7 7	UTAH ST HSG CORP SF 4.00 07/01/2024	..	01/01/2019.	Sinking Fund Redemption		15,000	15,000	15,014	15,007		(2)		(2)		15,000			0	300	07/01/2024.	1FE
91743P AH 8	UTAH HSG CORP D G2 4.00 06/21/2044	..	03/21/2019.	MBS Paydown		1,087	1,087	1,173	1,160		554		554		1,087			0	7	06/21/2044.	1
92812V MA 1	VA HSG DEV AUTH A 3.125 11/25/2039	..	03/25/2019.	MBS Paydown		51,118	51,118	51,118	51,114		(11)		(11)		51,118			0	281	11/25/2039.	1FE
93978T VD 8	WA HSG FIN COMM 2A-R 3.50 12/01/2046	..	03/01/2019.	Partial Call		60,000	60,000	63,453	62,108		(2,108)		(2,108)		60,000			0	28	12/01/2046.	1FE
98322Q HV 2	WYOMING ST CMNTY DEV 3 3.00 12/01/2044	..	03/01/2019.	Partial Call		75,000	75,000	78,422	76,017		(1,017)		(1,017)		75,000			0	73	12/01/2044.	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol/ Market Indicator (a)
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments					6,696,990	6,696,990	6,981,916	6,714,885	0	(18,378)	0	(18,378)	0	6,696,577	0	413	413	74,749	XXX	XXX
Bonds - Industrial and Miscellaneous																					
000366 AA 2	AASET 2017-1A A ABS SNR 3.967 05/16/2042	..	03/16/2019.	MBS Paydown		198,992	198,992	198,991	198,992		0		0		198,992			0	1,311	05/16/2042.	1FE
001406 AA 5	DCAL 2015-1A A1 ABS SEQ SNR 4.213 02/40	..	03/15/2019.	MBS Paydown		7,408	7,408	7,408	7,408				0		7,408			0	52	02/15/2040.	1FE
00436M AA 3	AALLC 2018-1 A ABS SSNR 3.87 12/02/2033	..	03/02/2019.	MBS Paydown		35,209	35,209	35,200	35,201		(0)		(0)		35,209			0	230	12/02/2033.	1FE
007036 GS 9	ARMT 2005-2 2A1 SEQ CSTR 06/25/2035	..	03/25/2019.	MBS Paydown		1,187	1,187	1,111	1,109		(184)		(184)		1,187			0	9	06/25/2035.	1FM
009503 AB 9	AIRSP 2007-1A G2 ABS SNR FLT 06/15/2032	C	03/15/2019.	MBS Paydown		193,831	193,831	167,664	176,947		11,776		11,776		193,831			0	705	06/15/2032.	1FE
01448Q AA 8	ALESC 4A A1 CDO SSNR FLT 07/30/2034	..	01/30/2019.	MBS Paydown		3,597	3,597	3,054	2,934		(1,218)		(1,218)		3,597			0	28	07/30/2034.	1FE
02149M AB 5	CWALT 2007-J1 1A2 SEQ 5.75 03/25/2037	..	03/25/2019.	MBS Paydown		2,615	2,615	2,273	2,080		(5,598)		(5,598)		2,615			0	25	03/25/2037.	1FM
02149M AB 5	CWALT 2007-J1 1A2 SEQ 5.75 03/25/2037	..	03/25/2019.	Pass-Through Loss			29	25					0		22		(22)	(22)		03/25/2037.	1FM
02377U AB 0	AMER AIRLINES 2013-2 4.95 01/15/2023	..	01/15/2019.	Sinking Fund Redemption		155,788	155,788	155,788	155,793				0		155,788			0	3,856	01/15/2023.	2FE
02666B AA 4	AH4R 2015-SFR2 A ABS SSNR 3.732 10/17/45	..	03/17/2019.	MBS Paydown		4,189	4,189	4,189	4,187		(0)		(0)		4,189			0	26	10/17/2045.	1FE
03235T AA 5	ACEF 2014-1A A ABS 8.00 12/20/24	..	03/20/2019.	MBS Paydown		2,903	2,903	2,903	2,903				0		2,903			0	36	12/20/2024.	3FE
03766K AA 1	AASET 2016-1A A ABS SNR 4.875 03/17/2036	..	03/15/2019.	MBS Paydown		13,021	13,021	12,836	12,929		26		26		13,021			0	106	03/17/2036.	1FE
038779 AA 2	ARBYS 2015-1A A2 ABS SEQ SNR 4.969 10/45	..	01/30/2019.	MBS Paydown		1,250	1,250	1,250	1,250				0		1,250			0	16	10/30/2045.	2FE
04544N AD 6	ABSHE 2006-HE6 A4 SEQ SNR FLT 11/25/2036	..	03/25/2019.	MBS Paydown		25,013	25,013	21,011	22,971		263		263		25,013			0	108	11/25/2036.	1FM
05352P AA 5	AVNT 2018-A A ABS SSNR 3.09 06/15/2021	..	03/15/2019.	MBS Paydown		203,278	203,278	203,273	203,264		6		6		203,278			0	1,006	06/15/2021.	1FE
05584A AA 8	HGVGI 2017-1A A ABS SNR 2.94 05/25/2029	..	03/25/2019.	MBS Paydown		22,409	22,409	22,404	22,404		1		1		22,409			0	109	05/25/2029.	1FE
05605G AA 0	B2R 2015-2 A ABS SEQ SSNR 3.336 11/48	..	03/15/2019.	MBS Paydown		21,756	21,756	21,756	21,738		(9)		(9)		21,756			0	118	11/15/2048.	1FE
059475 AG 8	BOAA 2007-2 2A2 NAS SSNR 6.00 06/25/37	..	03/25/2019.	MBS Paydown		14,468	14,468	12,355	8,990		982		982		14,468			0	133	06/25/2037.	1FM
059475 AG 8	BOAA 2007-2 2A2 NAS SSNR 6.00 06/25/37	..	03/25/2019.	Pass-Through Loss			1,165						0		(215)		215	215		06/25/2037.	1FM
05950M AJ 9	BAFC 2006-G 3A3 PT SSUP FLT 07/20/2036	..	03/20/2019.	MBS Paydown		38,027	38,027	36,458	36,712		291		291		38,027			0	289	07/20/2036.	1FM
059522 AA 0	BAFC 2007-C 6A1 SEQ SSNR FLT 05/20/2047	..	03/20/2019.	MBS Paydown		31,538	31,538	27,123	28,239		1,223		1,223		31,538			0	140	05/20/2047.	1FM
059522 AU 6	BAFC 2007-C 1A2 PT SSNR FLT 05/20/2036	..	03/20/2019.	MBS Paydown		26,449	26,449	24,455	23,603		234		234		26,449			0	238	05/20/2036.	1FM
059522 AU 6	BAFC 2007-C 1A2 PT SSNR FLT 05/20/2036	..	03/20/2019.	Pass-Through Loss			2,554	204					0		201		(201)	(201)		05/20/2036.	1FM
07384M S7 8	BSARM 2004-5 2A SEQ SNR FLT 07/25/2034	..	03/25/2019.	MBS Paydown		11,957	11,957	12,009	11,949		14		14		11,957			0	87	07/25/2034.	1FM
07386H QZ 7	BALTA 2005-2 2A3 SEQ PT SNR FLT 04/25/35	..	03/25/2019.	MBS Paydown		29,468	29,468	25,258	24,265		(362)		(362)		29,468			0	216	04/25/2035.	1FM
07386H QZ 7	BALTA 2005-2 2A3 SEQ PT SNR FLT 04/25/35	..	03/25/2019.	Pass-Through Loss			(177)						0					0		04/25/2035.	1FM
073879 M5 4	BSABS 2005-AC6 21A1 SEQ SNR 5.25 09/2020	..	03/25/2019.	MBS Paydown		3,026	3,026	3,062	3,043		55		55		3,026			0	24	09/25/2020.	1FM
11042B AA 0	BRITISH AIRWAYS 5.625 06/20/2020	C	03/20/2019.	Sinking Fund Redemption		21,902	21,902	21,902	21,903				0		21,902			0	308	06/20/2020.	1FE
12479L AA 8	CAI 2012-1A A ABS 3.47 10/25/2027	C	03/25/2019.	MBS Paydown		62,500	62,500	62,256	62,345		12		12		62,500			0	360	10/25/2027.	1FE
12479L AC 4	CAI 2013-1A A ABS 3.35 03/27/2028	C	03/25/2019.	MBS Paydown		37,500	37,500	37,123	37,274		15		15		37,500			0	209	03/27/2028.	1FE
12479R AD 9	CAUTO 2017-1A A1 ABS SNR 3.87 04/15/2047	..	03/15/2019.	MBS Paydown		350	350	350	350				0		350			0	2	04/15/2047.	1FE
1248ME AG 4	CBASS 2007-CB4 A2D SEQ STEP 04/37	..	03/25/2019.	MBS Paydown		38,648	38,648	31,691	31,621		(2,347)		(2,347)		38,648			0	282	04/25/2037.	1FM
12528A AL 9	CFIP 2013-1A AR CLO SSNR FLT 04/20/29	..	03/13/2019.	CANTOR FITZGERALD & CO		898,290	900,000	900,000	909,361		329		329		909,690		(11,400)	(11,400)	14,092	04/20/2029.	1FE
12550T AL 9	CIFC 2015-4A A1B CLO SEQ SSNR 3.45 27	..	01/20/2019.	MBS Paydown		3,000,000	3,000,000	3,000,000	3,000,000				0		3,000,000			0	25,875	10/20/2027.	1FE
125634 AG 0	CLIF 2013-1A ABS 2.83 03/18/2028	..	03/18/2019.	MBS Paydown		4,000	4,000	3,999	3,992		0		0		4,000			0	19	03/18/2028.	1FE
125634 AL 9	CLIF 2013-3A A ABS 3.67 11/18/2028	..	03/18/2019.	MBS Paydown		8,950	8,950	8,949	8,932		1		1		8,950			0	55	11/18/2028.	1FE
125634 AN 5	CLIF 2014-1A A ABS PT SNR 3.29 06/18/29	..	03/18/2019.	MBS Paydown		15,162	15,162	15,156	15,125		2		2		15,162			0	80	06/18/2029.	1FE
125634 AQ 8	CLIF 2014-2A A ABS SNR 3.38 10/18/2029	..	03/18/2019.	MBS Paydown		29,902	29,902	28,659	28,922		40		40		29,902			0	164	10/18/2029.	1FE
12563L AA 5	CLIF 2016-1A A ABS SNR 4.21 02/18/41	..	03/18/2019.	MBS Paydown		29,529	29,529	29,526	29,527		0		0		29,529			0	203	02/18/2041.	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol/ Market Indicator (a)
12667F 5E 1	CWALT 2005-6CB 1A3 SEQ SNR 5.25 04/25/35		03/25/2019.	MBS Paydown		16,347	16,347	15,526	14,154		(937)		(937)		16,347			0	143	04/25/2035.	1FM
12667F 5E 1	CWALT 2005-6CB 1A3 SEQ SNR 5.25 04/25/35		03/25/2019.	Pass-Through Loss			482						0					0		04/25/2035.	1FM
12669F V8 3	CWHL 2004-HYB4 3A SEQ SNR FLT 09/20/2034		03/20/2019.	MBS Paydown		2,241	2,241	2,245	2,245		67		67		2,241			0	16	09/20/2034.	1FM
14312J AL 6	CGMS 2015-5A A1B CLO SEQ SSNR 3.338 1/28		02/20/2019.	Distribution		135,000	135,000	135,000	135,000				0		135,000			0	1,590	01/20/2028.	1Z
17181C AA 6	CIMLT 2018-1A A ABS SNR FLT 03/20/2043		03/20/2019.	MBS Paydown		59,936	59,936	59,936	59,931		2		2		59,936			0	374	03/20/2043.	1FE
17309A AD 1	CMALT 2006-A1 1A4 NAS 5.75 04/25/36		03/25/2019.	MBS Paydown		7,731	7,731	7,353	6,597		(318)		(318)		7,731			0	59	04/25/2036.	1FM
17309A AD 1	CMALT 2006-A1 1A4 NAS 5.75 04/25/36		03/25/2019.	Pass-Through Loss			233						0					0		04/25/2036.	1FM
19423D AB 6	CASL 2018-A A2 ABS SSNR 4.13 12/26/2047		03/25/2019.	MBS Paydown		25,868	25,868	25,856	25,857		(0)		(0)		25,868			0	181	12/26/2047.	1FE
20267U AA 7	CBSLT 2016-B A1 ABS SNR 2.73 10/25/2040		03/25/2019.	MBS Paydown		38,321	38,321	38,310	38,311		6		6		38,321			0	174	10/25/2040.	1FE
21872M AA 0	CAFL 2018-2 A ABS SSNR 4.026 11/15/2052		03/15/2019.	MBS Paydown		65,648	65,648	65,647	65,646		(116)		(116)		65,648			0	233	11/15/2052.	1FE
22549U AA 3	CSABS 2018-LD1 A ABS SSNR 3.42 07/25/24		03/25/2019.	MBS Paydown		341,782	341,782	341,770	341,775		1		1		341,782			0	1,922	07/25/2024.	1FE
23341B AC 9	DRB 2016-B A2 ABS SNR 2.89 06/25/2040		03/25/2019.	MBS Paydown		23,511	23,511	23,504	23,505		3		3		23,511			0	121	06/25/2040.	1FE
24736X AA 6	DELTA AIR LINES 15-1AA 3.625 07/30/2027		01/30/2019.	Sinking Fund Redemption		21,916	21,916	21,916	21,915				0		21,916			0	397	07/30/2027.	1FE
24736Y AA 4	DELTA AIR LINES 15-1A 3.875 07/30/2027		01/30/2019.	Sinking Fund Redemption		10,958	10,958	10,958	10,958				0		10,958			0	212	07/30/2027.	1FE
251510 DP 5	DBALT 2005-2 1A7 NAS SNR CSTR 04/25/35		03/25/2019.	MBS Paydown		12,034	12,034	12,105	11,667		(222)		(222)		12,034			0	117	04/25/2035.	1FM
25755T AG 5	DPABS 2017-1A A2II ABS SNR 3.082 07/47		01/25/2019.	MBS Paydown		5,000	5,000	5,000	5,000				0		5,000			0	39	07/25/2047.	2FE
25755T AJ 9	DPABS 2018-1A A2I ABS SSNR 4.116 07/48		01/25/2019.	MBS Paydown		2,500	2,500	2,500	2,500				0		2,500			0	26	07/25/2048.	2FE
26208L AC 2	HONK 2018-1A A2 ABS SNR 4.739 04/20/2048		01/20/2019.	MBS Paydown		2,500	2,500	2,500	2,500				0		2,500			0	30	04/20/2048.	2FE
26827E AA 3	ECAF 2015-1A A1 ABS SSNR 3.473 06/15/40	C	03/15/2019.	MBS Paydown		33,233	33,233	32,958	32,992		17		17		33,233			0	192	06/15/2040.	1FE
26829C AZ 0	ECP 2015-7A AX CLO SSNR FLT 04/22/2030		01/20/2019.	MBS Paydown		100,000	100,000	99,938	99,944		1		1		100,000			0	810	04/22/2030.	1FE
26845# AA 8	EDX SUPPLY CHA SEN SEC NT 3.50 1/15/2019		01/15/2019.	Maturity		990,854	990,854	990,854	990,854				0		990,854			0	8,670	01/15/2019.	1
26971H AB 8	EGLE 2014-1A A2 ABS SNR SEQ 4.31 12/39	C	03/15/2019.	MBS Paydown		26,778	26,778	26,776	26,777		0		0		26,778			0	192	12/15/2039.	1FE
28618W AA 2	ERL 2014-1A A1 ABS SNR 2.299 04/19/2044		03/19/2019.	MBS Paydown		21,096	21,096	20,397	20,748		130		130		21,096			0	69	04/19/2044.	1FE
29445U AB 1	EQLS 2007-1 A2B SEQ SNR FLT 04/25/2037		03/25/2019.	MBS Paydown		15,269	15,269	12,687	13,301		(1,357)		(1,357)		15,269			0	78	04/25/2037.	1FM
317579 AA 8	FINS 2015-1A A CLO SEQ SSNR 5.00 07/26		01/30/2019.	MBS Paydown		91,139	91,139	91,139	91,139		0		0		91,139			0	1,139	07/30/2026.	1FE
32027L AE 5	FFML 2006-FF14 A5 SEQ SNR FLT 10/25/2036		03/25/2019.	MBS Paydown		20,413	20,413	18,091	19,088		(722)		(722)		20,413			0	84	10/25/2036.	1FM
32028H AD 5	FFML 2006-FF10 A4 SEQ FLT 07/25/2036		03/25/2019.	MBS Paydown		20,683	20,683	19,274	20,526		(143)		(143)		20,683			0	95	07/25/2036.	1FM
32051G EZ 4	FHAMS 2004-AA7 1A1 SEQ SSNR FLT 02/25/35		03/25/2019.	MBS Paydown		35,683	35,683	30,330	29,490		3,655		3,655		35,683			0	213	02/25/2035.	1FM
32051G SD 8	FHAMS 2005-FA5 3A1 SEQ SSNR 5.50 8/25/35		02/25/2019.	Pass-Through Loss			3				1,957		1,957					0		08/25/2035.	1FM
32051G SD 8	FHAMS 2005-FA5 3A1 SEQ SSNR 5.50 8/25/35		03/25/2019.	MBS Paydown		610,730	610,730	526,471	332,567		276,204		276,204		610,730			0	8,439	08/25/2035.	1FM
32052K AB 1	FHASI 2006-AR2 2A1 SEQ SSNR CSTR 07/36		03/25/2019.	MBS Paydown		11,141	11,141	9,665	8,783		1,735		1,735		11,141			0	77	07/25/2036.	1FM
32052K AB 1	FHASI 2006-AR2 2A1 SEQ SSNR CSTR 07/36		03/25/2019.	Pass-Through Loss			22	19					0					0		07/25/2036.	1FM
34960Y AC 6	FCO 2016-7A A1T CLO SSNR FLT 12/15/2028		02/14/2019.	Distribution		3,000,000	3,000,000	2,999,400	2,999,542		396		396		2,999,938		62	62	23,788	12/15/2028.	1Z
362257 AB 3	GSAA 2006-17 A2 SEQ FLT 11/25/2036		03/25/2019.	MBS Paydown		47,525	47,525	47,525	16,666				0		47,525			0	148	11/25/2036.	1FM
3622EA AA 8	GSAA 2007-3 1A1A SEQ SSNR FLT 03/25/2047		03/25/2019.	MBS Paydown		62,765	62,765	41,682	28,365				0		62,765			0	167	03/25/2047.	1FM
362341 7S 2	GSR 2006-1F 4A1 SEQ SNR 5.50 02/25/2036		03/25/2019.	MBS Paydown		19,709	19,709	20,943	17,226		(4)		(4)		19,709			0	140	02/25/2036.	1FM
362341 7S 2	GSR 2006-1F 4A1 SEQ SNR 5.50 02/25/2036		03/25/2019.	Pass-Through Loss			1,102						0					0		02/25/2036.	1FM
362341 XC 8	GSR 2005-AR7 4A1 SEQ SSNR FLT 11/25/2035		03/25/2019.	MBS Paydown		4,225	4,225	3,671	3,524		(49)		(49)		4,225			0	42	11/25/2035.	1FM
362341 XC 8	GSR 2005-AR7 4A1 SEQ SSNR FLT 11/25/2035		03/25/2019.	Pass-Through Loss			(120)						0		(117)		117	117		11/25/2035.	1FM
362341 XG 9	GSR 2005-AR7 6A1 SEQ SNR FLT 11/25/2035		03/25/2019.	MBS Paydown		8,576	8,576	8,163	8,147		156		156		8,576			0	62	11/25/2035.	1FM
362381 AA 3	GSAA 2006-12 A1 SEQ FLT 08/25/2036		03/25/2019.	MBS Paydown		17,133	17,133	17,133	8,081				0		17,133			0	48	08/25/2036.	1FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol/ Market Indicator (a)
36242D FS 7	GSR 2004-11 2A1 SEQ SNR FLT 09/25/2034		03/25/2019	MBS Paydown		13,149	13,149	13,218	13,215		125		125		13,149			0	106	09/25/2034	1FM
36298Y AA 8	GSAA 2006-14 A1 SEQ FLT 09/25/2036		03/25/2019	MBS Paydown		8,929	8,929	8,929	3,699				0		8,929			0	34	09/25/2036	1FM
36828Q QH 2	GECMC 2005-C4 AJ MEZ SEQ CSTR 11/2045		03/10/2019	MBS Paydown		4,267	4,267	4,048	4,267				0		4,267			0	42	11/10/2045	1FM
38174V AA 9	GOCAP 2017-34A A1 CLO SSNR FLT 03/08/29		03/14/2019	Distribution		300,000	300,000	300,000	299,799		17		17		299,817		183	183	4,810	03/08/2029	1FE
40052T AA 7	GRYPHON FUNDING 0.00 8/05/2050	C	03/05/2019	Paydown		48,219	48,219	23,696					0				48,219	48,219	84	08/05/2050	6*
40423X AF 9	NZES 2018-PLS2 A ABS SSNR 3.265 02/25/23		03/25/2019	MBS Paydown		98,578	98,578	98,577	98,577		0		0		98,578			0	526	02/25/2023	1FE
40423X AG 7	NZES 2018-PLS2 B ABS MEZ 3.709 02/25/23		03/25/2019	MBS Paydown		49,289	49,289	49,289	49,289		0		0		49,289			0	299	02/25/2023	1FE
41161P EZ 2	HVMLT 2004-5 3A SEQ SNR FLT 06/19/2034		03/19/2019	MBS Paydown		2,701	2,701	2,689	2,680		(131)		(131)		2,701			0	17	06/19/2034	1FM
41161V AC 4	HVMLT 2006-7 2A1A SEQ SSNR FLT 09/19/46		03/19/2019	MBS Paydown		16,062	16,062	12,594	12,625		(2,022)		(2,022)		16,062			0	56	09/19/2046	1FM
41161V AC 4	HVMLT 2006-7 2A1A SEQ SSNR FLT 09/19/46		03/19/2019	Pass-Through Loss			537	517					0		(101)		101	101		09/19/2046	1FM
411707 AB 8	HNGRY 2018-1A A2I ABS 4.25 06/20/2048		03/20/2019	MBS Paydown		2,500	2,500	2,500	2,500		(0)		(0)		2,500			0	27	06/20/2048	2FE
411707 AD 4	HNGRY 2018-1A A2II ABS 4.959 06/20/2048		03/20/2019	MBS Paydown		2,500	2,500	2,500	2,500				0		2,500			0	31	06/20/2048	2FE
423457 AB 6	HELMERICH INTL 4.65 03/15/2025		01/01/2019	Exchanged									0					0	6,135	03/15/2025	2FE
43283A AA 3	HGVT 2017-AA A ABS SNR 2.66 12/27/2028		03/25/2019	MBS Paydown		44,400	44,400	44,394	44,395		1		1		44,400			0	190	12/26/2028	1FE
43739H AA 8	HMBT 2006-2 A1 SEQ SNR FLT 12/25/2036		03/25/2019	MBS Paydown		57,795	57,795	50,571	52,620		1,870		1,870		57,795			0	301	12/25/2036	1FM
45112A AA 5	ICONX 2012-1A A ABS 4.229 01/25/2043		01/25/2019	MBS Paydown		8,460	8,460	8,460	8,460				0		8,460			0	89	01/25/2043	3FE
45257E AB 0	IMSA 2006-5 1A1B SEQ SSNR FLT 02/25/2037		03/25/2019	MBS Paydown		166,632	166,632	143,218	145,524		7,822		7,822		166,632			0	650	02/25/2037	1FM
45660K AA 9	INDX 2006-AR39 A1 SEQ SSNR FLT 2/25/2037		02/25/2019	Pass-Through Loss			935	753					0		935		(935)	(935)		02/25/2037	1FM
45660K AA 9	INDX 2006-AR39 A1 SEQ SSNR FLT 2/25/2037		03/25/2019	MBS Paydown		30,905	30,905	24,897	24,759		828		828		30,905			0	128	02/25/2037	1FM
45660L CK 3	INDX 2005-AR2 1A1 SEQ SSNR FLT 02/25/35		03/25/2019	MBS Paydown		18,523	18,523	13,800	13,676		1,350		1,350		18,523			0	84	02/25/2035	1FM
45660L CK 3	INDX 2005-AR2 1A1 SEQ SSNR FLT 02/25/35		03/25/2019	Pass-Through Loss			1,973						0		(15)		15	15		02/25/2035	1FM
46185J AA 6	IHSFR 2018-SFR1 A ABS SNR FLT 03/17/2037		03/17/2019	MBS Paydown		17,610	17,610	17,610	17,615		6		6		17,610			0	121	03/17/2037	1FE
466247 SE 4	JPMMT 2005-A5 1A2 SEQ CSTR 08/25/35		03/25/2019	MBS Paydown		83,787	83,787	70,905	70,824		8,542		8,542		83,787			0	619	08/25/2035	1FM
46627M CY 1	JPALT 2006-A1 3A1 SEQ SSNR CSTR 03/25/36		03/25/2019	MBS Paydown		29,600	29,600	25,674	25,590		724		724		29,600			0	243	03/25/2036	1FM
46629E AC 7	JPALT 2006-A4 A3 SEQ FLT 09/25/2036		03/25/2019	MBS Paydown		42,023	42,023	31,800	31,744		5,939		5,939		42,023			0	199	09/25/2036	1FM
46629E AC 7	JPALT 2006-A4 A3 SEQ FLT 09/25/2036		03/25/2019	Pass-Through Loss			(511)						0					0		09/25/2036	1FM
52107Q AF 2	LAZARD GROUP LLC 4.25 11/14/2020		03/12/2019	Cash Tender		588,776	576,000	574,105	575,438		57		57		575,495		505	505	20,800	11/14/2020	1FE
54303P AQ 8	LONGF 2013-1A ARR CLO SSNR FLT 04/15/29		03/22/2019	MORGAN STANLEY		299,130	300,000	300,000	299,948		10		10		299,958		(828)	(828)	3,640	04/15/2029	1FE
543190 AA 0	LTRAN 2015-1A A1 ABS SNR 2.98 01/15/2045		03/15/2019	MBS Paydown		25,096	25,096	24,316	24,496		24		24		25,096			0	124	01/15/2045	1FE
559080 AE 6	MAGELLAN MIDSTREAM 6.55 07/15/19		02/11/2019	Call		507,518	500,000	570,665	505,532		(848)		(848)		504,684		(4,684)	(4,684)	26,259	07/15/2019	2FE
57643L LC 8	MABS 2005-AB1 A4 SEQ SNR 5.648 11/2035		03/25/2019	MBS Paydown		39,951	39,951	39,901	38,995		(75)		(75)		39,951			0	237	11/25/2035	1FM
59020U TC 9	MLCC 2005-A A2 SEQ SNR FLT 03/25/2030		03/25/2019	MBS Paydown		4,334	4,334	4,147	4,162		(364)		(364)		4,334			0	22	03/25/2030	1FM
61748H AW 1	MSM 2004-5AR 4A SEQ SNR FLT 07/25/2034		03/25/2019	MBS Paydown		2,869	2,869	2,901	2,908		283		283		2,869			0	21	07/25/2034	1FM
629400 AA 0	ERL 2015-1A A1 ABS SNR 2.707 2/19/2045		03/19/2019	MBS Paydown		193,360	193,360	191,801	190,895		2,292		2,292		193,360			0	907	02/19/2045	1FE
62946A AA 2	NPRL 2016-1A A1 ABS SNR 4.164 04/20/2046		03/20/2019	MBS Paydown		24,294	24,294	24,294	24,294				0		24,294			0	169	04/20/2046	1FE
63939E AB 9	NAVSL 2015-AA A2A ABS 2.65 12/15/2028		03/15/2019	MBS Paydown		47,469	47,469	47,451	47,462		2		2		47,469			0	210	12/15/2028	1FE
64829T AB 7	NZES 2018-FNT1 B ABS SNR 3.91 05/25/2023		03/25/2019	MBS Paydown		108,629	108,629	108,620	108,621		0		0		108,629			0	704	05/25/2023	1FE
67103Q AY 3	OFSBS 2013-5A A2FR CLO MEZ 3.415 04/25		01/17/2019	MBS Paydown		449,958	449,958	449,958	448,439		1,518		1,518		449,958			0	3,842	04/17/2025	1FE
67103Q BC 0	OFSBS 2013-5A A3FR CLO MEZ 4.311 04/25		01/17/2019	MBS Paydown		38,193	38,193	38,193	38,107		23		23		38,193			0	412	04/17/2025	1FE
68268E AA 1	OMFIT 2015-1A A ABS SEQ SNR 3.19 03/26		03/18/2019	MBS Paydown		131,011	131,011	130,969	131,009		1		1		131,011			0	671	03/18/2026	1FE
72703P AA 1	PLNT 2018-1A A2I ABS SNR 4.262 09/05/48		03/05/2019	MBS Paydown		2,500	2,500	2,500	2,500		(0)		(0)		2,500			0	27	09/05/2048	2FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol/ Market Indicator (a)
74348T AM 4	PROSPECT CAPITAL 5.875 01/15/2019	..	01/15/2019.	Maturity		50,000	50,000	41,563	49,869		131		131		50,000			0	1,469	01/15/2019.	2FE
74978B AA 6	RAAC 2007-RP3 A SEQ SNR FLT 10/25/2046	..	01/25/2019.	MBS Paydown		4,876	4,876	4,278	4,489		(430)		(430)		4,876			0	12	10/25/2046.	1FM
75115B AC 3	RALI 2006-QA5 2A1 SEQ SSNR FLT 07/25/36	..	03/25/2019.	MBS Paydown		56,513	56,513	49,015	45,212		2,524		2,524		56,513			0	491	07/25/2036.	1FM
75115B AC 3	RALI 2006-QA5 2A1 SEQ SSNR FLT 07/25/36	..	03/25/2019.	Pass-Through Loss			2,932						0					0		07/25/2036.	1FM
76110W SZ 0	RASC 2003-KS7 AI5 SEQ STP 09/25/2033	..	03/25/2019.	MBS Paydown		17,779	17,779	15,467	16,157		226		226		17,779			0	142	09/25/2033.	1FM
761118 FM 5	RALI 2005-QA9 NB4 SEQ SSNR FLT 08/25/35	..	02/25/2019.	Pass-Through Loss			556						0					0		08/25/2035.	1FM
761118 FM 5	RALI 2005-QA9 NB4 SEQ SSNR FLT 08/25/35	..	03/25/2019.	MBS Paydown		16,743	16,743	15,093	14,013		(198)		(198)		16,743			0	119	08/25/2035.	1FM
76111X TE 3	RFMSI 2005-SA1 2A SEQ 2.9425 03/25/2035	..	01/25/2019.	MBS Paydown		27,596	27,596	25,957	26,012		1,267		1,267		27,596			0	94	03/25/2035.	1FM
76112B NM 8	GMACM 2005-AA1 1A1 PT SNR FLT 05/18/2035	..	03/18/2019.	MBS Paydown		32,658	32,658	29,758	29,466		(930)		(930)		32,658			0	191	05/18/2035.	1FM
76112B NM 8	GMACM 2005-AA1 1A1 PT SNR FLT 05/18/2035	..	03/18/2019.	Pass-Through Loss			(2,778)	267					0		(2,574)		2,574	2,574		05/18/2035.	1FM
78410T AA 4	SCFET 2017-1A A ABS SSNR 3.77 01/20/2023	..	03/20/2019.	MBS Paydown		61,769	61,769	61,756	61,761		3		3		61,769			0	303	01/20/2023.	1FE
78447R AD 9	SLMA 2013-A B ABS 2.50 03/15/2047	..	03/15/2019.	MBS Paydown		12,641	12,641	12,020	12,629		12		12		12,641			0	79	03/15/2047.	1FE
78448Q AB 4	SMB 2015-B A2A ABS SNR 2.98 07/15/2027	..	03/15/2019.	MBS Paydown		33,967	33,967	33,810	33,900		34		34		33,967			0	170	07/15/2027.	1FE
81788Y AA 1	767-3-25285 & 25392 TRUST 5.25 10/05/22	..	03/05/2019.	Paydown		33,420	33,420	33,420	33,420				0		33,420			0	293	10/05/2022.	2FE
82321U AA 1	SHNTN 2015-1A A ABS SNR 4.75 10/15/2042	..	03/15/2019.	MBS Paydown		28,694	28,694	28,419	28,495		(71)		(71)		28,694			0	243	10/15/2042.	1FE
82652K AA 2	SRFC 2017-1A A ABS SNR 2.91 03/20/34	..	03/20/2019.	MBS Paydown		35,637	35,637	35,634	35,635		2		2		35,637			0	159	03/20/2034.	1FE
83405A AA 2	SCLP 2017-1 A ABS SSNR 3.28 01/26/2026	..	03/25/2019.	MBS Paydown		78,212	78,212	78,206	78,208		1		1		78,212			0	425	01/26/2026.	1FE
83405R AA 5	SCLP 2018-1 A1 ABS SSNR 2.55 02/25/2027	..	03/25/2019.	MBS Paydown		245,210	245,210	245,194	245,201		5		5		245,210			0	1,049	02/25/2027.	1FE
83417F AA 7	SOCTY 2014-2 A ABS PT 4.02 07/20/2044	..	01/20/2019.	MBS Paydown		12,319	12,319	12,318	12,319				0		12,319			0	248	07/20/2044.	2FE
83417P AA 5	SOCTY 2015-1 A ABS SEQ SNR 4.18 08/45	..	02/20/2019.	MBS Paydown		26,759	26,759	26,745	26,750		1		1		26,759			0	559	08/21/2045.	1FE
83546D AD 0	SONIC 2016-1A A2 ABS SEQ SNR 4.472 05/46	..	03/20/2019.	MBS Paydown		2,500	2,500	2,500	2,500				0		2,500			0	19	05/20/2046.	2FE
85022W AA 2	SCFT 2016-AA A ABS SSNR 3.05 04/25/2029	..	03/25/2019.	MBS Paydown		105,793	105,793	106,389	105,793				0		105,793			0	546	04/25/2029.	1FE
85172L AA 4	SLFT 2015-AA A ABS SEQ SNR 3.16 11/15/24	..	03/15/2019.	MBS Paydown		62,886	62,886	62,873	62,885		0		0		62,886			0	320	11/15/2024.	1FE
85572R AA 7	STARR 2018-1 A ABS SSNR 4.089 05/15/2043	..	03/15/2019.	MBS Paydown		165,997	165,997	164,463	164,542		1,326		1,326		165,997			0	1,128	05/15/2043.	1FE
86212V AA 2	STR 2016-1A A1 ABS SNR 3.96 10/20/2046	..	03/20/2019.	MBS Paydown		4,729	4,729	4,726	4,727		0		0		4,729			0	31	10/20/2046.	1FE
863579 C3 0	SARM 2005-21 6A3 SEQ SSNR FLT 11/25/2035	..	03/25/2019.	MBS Paydown		80,671	80,671	70,824	70,344		5,241		5,241		80,671			0	649	11/25/2035.	1FM
863579 C3 0	SARM 2005-21 6A3 SEQ SSNR FLT 11/25/2035	..	03/25/2019.	Pass-Through Loss			8,797	7,723					0		7,690		(7,690)	(7,690)		11/25/2035.	1FM
863579 UU 0	SARM 2005-15 4A1 PT SSNR FLT 07/25/2035	..	03/25/2019.	MBS Paydown		24,258	24,258	21,402	20,359		230		230		24,258			0	151	07/25/2035.	1FM
863579 UU 0	SARM 2005-15 4A1 PT SSNR FLT 07/25/2035	..	03/25/2019.	Pass-Through Loss			2,889						0		(126)		126	126		07/25/2035.	1FM
863587 AE 1	SAIL 2006-3 A5 SEQ FLT 06/25/2036	..	03/25/2019.	MBS Paydown		16,362	16,362	14,112	14,825		(2,571)		(2,571)		16,362			0	69	06/25/2036.	1FM
86358R DX 2	SASC 2001-SB1 A5 SEQ 3.375 8/25/31	..	03/25/2019.	MBS Paydown		9,611	9,611	8,686	9,060		(95)		(95)		9,611			0	51	08/25/2031.	1FM
872225 AD 9	TBW 2006-5 A3 SEQ STP 11/25/2036	..	03/25/2019.	MBS Paydown		17,863	17,863	15,786	13,557				0		17,863			0	86	11/25/2036.	1FM
87266X AA 1	TRTX 2018-FL1 A CLO SSNR FLT 04/15/2035	..	02/15/2019.	MBS Paydown		474,872	474,872	474,872	474,971		51		51		474,872			0	2,202	02/15/2035.	1FE
87342R AB 0	BELL 2016-1A A2II ABS SNR 4.377 05/25/46	..	02/25/2019.	MBS Paydown		1,250	1,250	1,250	1,250				0		1,250			0	14	05/25/2046.	2FE
87407P AA 8	TAL 2013-1A A ABS SNR 2.83 02/22/2038	..	03/20/2019.	MBS Paydown		25,000	25,000	24,996	24,998		0		0		25,000			0	118	02/22/2038.	1FE
87407P AE 0	TAL 2013-2A A ABS 3.55 11/20/2038	..	03/20/2019.	MBS Paydown		25,000	25,000	24,590	24,707		16		16		25,000			0	148	11/20/2038.	1FE
87407P AJ 9	TAL 2014-1A A ABS SNR 3.51 02/22/2039	..	03/20/2019.	MBS Paydown		25,000	25,000	25,000	25,000				0		25,000			0	146	02/22/2039.	1FE
87612B AR 3	TARGA RES PRTNRS 4.125 11/15/2019	..	02/11/2019.	Call		200,000	200,000	169,500	192,306		7,694		7,694		200,000			0	1,971	11/15/2019.	3FE
881561 VY 7	TMTS 2005-12AL AF4 MEZ SEQ 5.385 07/36	..	03/25/2019.	MBS Paydown		21,068	21,068	20,348	20,224		56		56		21,068			0	136	07/25/2036.	1FM
88156E AB 2	TMTS 2006-17HE A2B1 SEQ SNR FLT 01/25/38	..	02/25/2019.	Pass-Through Loss			(2)						0					0		01/25/2038.	1FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol/ Market Indicator (a)
88156E AB 2	TMTS 2006-17HE A2B1 SEQ SNR FLT 01/25/38	..	03/25/2019.	MBS Paydown		6,045	6,045	5,159	5,479		(2,351)		(2,351)		6,045			0	28	01/25/2038.	1FM
88606W AA 0	TBOLT 2017-A A ABS SSNR 4.212 05/17/2032	..	03/15/2019.	MBS Paydown		16,770	16,770	16,769	16,769		0		0		16,770			0	118	05/17/2032.	1FE
89236T BB 0	TOYOTA MTR CRED MTN 2.10 01/17/2019	..	01/17/2019.	Maturity		150,000	150,000	150,824	150,008		(8)		(8)		150,000			0	1,575	01/17/2019.	1FE
89656C AA 1	TRL 2010-1A A ABS 5.194 10/16/2040	..	03/16/2019.	MBS Paydown		10,123	10,123	10,661			(382)		(382)		10,123			0	75	10/16/2040.	1FE
89656F AA 4	TRL 2012-1A A1 ABS 2.266 01/15/43	..	03/15/2019.	MBS Paydown		93,508	93,508	91,507	91,836		(330)		(330)		93,508			0	270	01/15/2043.	1FE
89690E AF 4	TRMF 2017-1A A1 ABS SNR 2.709 08/15/2047	..	03/15/2019.	MBS Paydown		57,928	57,928	57,927	57,928		0		0		57,928			0	279	08/15/2047.	1FE
90352W AA 2	STEAM 2018-1 A1 ABS 3.783 04/25/48	..	03/25/2019.	MBS Paydown		61,589	61,589	61,589	61,589				0		61,589			0	388	04/25/2048.	1FE
909319 AA 3	UNITED AIR 2013-1 A 4.30 08/15/2025	..	02/15/2019.	Sinking Fund Redemption		24,919	24,919	24,919	24,919				0		24,919			0	536	08/15/2025.	1FE
92257L AB 6	VCC 2017-1 AFX ABS SSNR 3.00 05/25/2047	..	03/25/2019.	MBS Paydown		62,486	62,486	62,470	61,605		(401)		(401)		62,486			0	305	05/25/2047.	1FE
92258N AB 1	VCC 2016-1 AFX ABS SSNR 3.5337 04/25/46	..	03/25/2019.	MBS Paydown		52,531	52,531	52,531	52,531				0		52,531			0	293	04/25/2046.	1FE
92535V AA 0	VBTOW 2016-2A A ABS SNR 5.193 10/15/2046	..	03/15/2019.	MBS Paydown		2,813	2,813	2,813	2,813				0		2,813			0	24	10/15/2046.	2FE
92922F 3N 6	WAMU 2005-AR12 1A8 SEQ SSNR FLT 10/25/35	..	03/25/2019.	MBS Paydown		16,205	16,205	15,303	15,247		(18)		(18)		16,205			0	83	10/25/2035.	1FM
92990G AJ 2	WAMU 2007-HY5 3A1 SEQ SSNR FLT 05/25/37	..	03/25/2019.	MBS Paydown		7,639	7,639	6,946	6,839		(555)		(555)		7,639			0	63	05/25/2037.	1FM
92990G AJ 2	WAMU 2007-HY5 3A1 SEQ SSNR FLT 05/25/37	..	03/25/2019.	Pass-Through Loss			46	42					0		46		(46)	(46)		05/25/2037.	1FM
933636 AA 0	WAMU 2007-HY4 1A1 SEQ SSNR FLT 04/25/37	..	03/25/2019.	MBS Paydown		10,537	10,537	9,398	9,400		(321)		(321)		10,537			0	40	04/25/2037.	1FM
933636 AA 0	WAMU 2007-HY4 1A1 SEQ SSNR FLT 04/25/37	..	03/25/2019.	Pass-Through Loss			99						0					0		04/25/2037.	1FM
93363P AC 4	WAMU 2006-AR14 1A3 SEQ SSNR FLT 11/25/36	..	03/25/2019.	MBS Paydown		48,095	48,095	45,204	45,352		630		630		48,095			0	313	11/25/2036.	1FM
93363P AC 4	WAMU 2006-AR14 1A3 SEQ SSNR FLT 11/25/36	..	03/25/2019.	Pass-Through Loss			619						0		(43)		43	43		11/25/2036.	1FM
939336 X9 9	WAMU 2005-AR1 A2B MEZ SEQ FLT 01/25/2045	..	03/25/2019.	MBS Paydown		21,812	21,812	19,249	19,081		(739)		(739)		21,812			0	109	01/25/2045.	1FM
94945P AA 3	WLKRG 2017-AA A ABS SNR 2.82 06/15/33	..	03/15/2019.	MBS Paydown		160,758	160,758	160,721	160,725		12		12		160,758			0	723	06/15/2033.	1FE
94984D AC 8	WFMBS 2006-AR13 A3SEQ SSNR FLT 09/25/36	..	03/25/2019.	MBS Paydown		11,340	11,340	10,556	10,678		297		297		11,340			0	84	09/25/2036.	1FM
94984D AC 8	WFMBS 2006-AR13 A3SEQ SSNR FLT 09/25/36	..	03/25/2019.	Pass-Through Loss			21	19					0		19		(19)	(19)		09/25/2036.	1FM
95058X AB 4	WEN 2015-1A A2II ABS SEQ SNR 4.08 06/45	..	03/15/2019.	MBS Paydown		5,000	5,000	5,000	5,000				0		5,000			0	51	06/15/2045.	2FE
96033C AA 0	WESTR 2016-1A A ABS SSNR 3.50 12/20/2028	..	03/20/2019.	MBS Paydown		106,018	106,018	105,637	105,746		(1)		(1)		106,018			0	621	12/20/2028.	1FE
96033D AA 8	WESTR 2017-1A A ABS SSNR 3.05 12/20/2030	..	03/20/2019.	MBS Paydown		28,868	28,868	28,833	28,828		2		2		28,868			0	149	12/20/2030.	1FE
96033L AA 0	WESTR 2015-2A A ABS SEQ SSNR 3.2 07/28	..	03/20/2019.	MBS Paydown		42,237	42,237	42,181	42,237		(1)		(1)		42,237			0	226	07/20/2028.	1FE
96033W AA 6	WESTR 2018-1A A ABS SSNR 3.38 12/20/2031	..	03/20/2019.	MBS Paydown		63,256	63,256	63,144	63,144		3		3		63,256			0	356	12/20/2031.	1FE
96033W AB 4	WESTR 2018-1A B ABS SNR 3.58 12/20/2031	..	03/20/2019.	MBS Paydown		126,511	126,511	125,879	125,949		(14)		(14)		126,511			0	754	12/20/2031.	1FE
98886Y AR 9	ZAIS2 2014-2A A1BR CLO SSNR 2.92 07/26	..	01/25/2019.	MBS Paydown		134,366	134,366	134,366	134,366		(0)		(0)		134,366			0	981	07/25/2026.	1FE
G0620B AB 4	ATLSS 2014-1 A ABS SNR 4.875 12/15/2039	..	03/15/2019.	MBS Paydown		14,622	14,622	14,622	14,622				0		14,622			0	118	12/15/2039.	1FE
3899999.	Total - Bonds - Industrial and Miscellaneous					17,984,997	17,988,690	17,682,602	17,359,027	0	324,357	0	324,357	0	17,938,368	0	26,335	26,335	195,826	XXX	XXX
8399997.	Total - Bonds - Part 4					25,724,408	25,728,101	25,881,160	25,119,975	0	307,732	0	307,732	0	25,677,365	0	26,749	26,749	273,257	XXX	XXX
8399999.	Total - Bonds					25,724,408	25,728,101	25,881,160	25,119,975	0	307,732	0	307,732	0	25,677,365	0	26,749	26,749	273,257	XXX	XXX
9999999.	Total - Bonds, Preferred and Common Stocks					25,724,408	XXX	25,881,160	25,119,975	0	307,732	0	307,732	0	25,677,365	0	26,749	26,749	273,257	XXX	XXX

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

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

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

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

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

Sch. DL - Pt. 1
NONE

Sch. DL - Pt. 2
NONE

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1	2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
					6	7	8	
Depository	Code	Rate of Interest	Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	First Month	Second Month	Third Month	*
Open Depositories								
Fifth Third Bank Cincinnati, OH					20,791,352	22,904,911	13,623,629	XXX
The Bank of New York Mellon New York, NY		0.850	210		1,622,286	5,038	10,572	XXX
US Bank St. Louis, MO	SD				770,000	35,293		XXX
First Hawaiian Honolulu, HI					9,785	9,704	9,626	XXX
0199999. Total Open Depositories	XXX	XXX	210	0	23,193,423	22,954,946	13,643,828	XXX
0399999. Total Cash on Deposit	XXX	XXX	210	0	23,193,423	22,954,946	13,643,828	XXX
0499999. Cash in Company's Office	XXX	XXX	XXX	XXX	750	750	750	XXX
0599999. Total Cash	XXX	XXX	210	0	23,194,173	22,955,696	13,644,578	XXX

Statement for March 31, 2019 of the **National Interstate Insurance Company**

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due & Accrued	9 Amount Received During Year
Exempt Money Market Mutual Funds as Identified by the SVO								
31846V 80 7	First American Treasury Obligation Fund Class Y		03/20/2019	2.060		269		18
825252 40 6	Invesco Advisors Inc.Treasury Portfolio Institutional Class		03/26/2019	2.330		12,435,360		254,221
8599999. Total - Exempt Money Market Mutual Funds as Identified by the SVO						12,435,629	0	254,239
8899999. Total - Cash Equivalents						12,435,629	0	254,239