



PROPERTY AND CASUALTY COMPANIES - ASSOCIATION EDITION

**QUARTERLY STATEMENT**AS OF SEPTEMBER 30, 2022  
OF THE CONDITION AND AFFAIRS OF THE**National Interstate Insurance Company**NAIC Group Code 0084 0084 NAIC Company Code 32620 Employer's ID Number 34-1607395  
(Current) (Prior)

Organized under the Laws of \_\_\_\_\_, State of Domicile or Port of Entry \_\_\_\_\_ OH

Country of Domicile \_\_\_\_\_ United States of America

Incorporated/Organized \_\_\_\_\_ 02/10/1989 Commenced Business \_\_\_\_\_ 03/28/1989

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, \_\_\_\_\_ 330-659-8900  
(Street and Number) (City or Town, State, Country and Zip Code) (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, \_\_\_\_\_ 330-659-8900  
(Street and Number) (City or Town, State, Country and Zip Code) (Area Code) (Telephone Number)

Internet Website Address \_\_\_\_\_ www.natl.com

Statutory Statement Contact \_\_\_\_\_ Leah Marie Blazek, \_\_\_\_\_ 330-659-8900-5498  
(Name) (Area Code) (Telephone Number)  
Leah.Blazek@natl.com, \_\_\_\_\_ 330-659-8904  
(E-mail Address) (FAX Number)**OFFICERS**President \_\_\_\_\_ Shawn Vincent Los # \_\_\_\_\_ Senior VP, Chief Financial Officer, & Treasurer \_\_\_\_\_ Julie Ann McGraw  
Secretary \_\_\_\_\_ Matthew David Felvus \_\_\_\_\_ Senior Vice President \_\_\_\_\_ George Olaf Skuggen**OTHER**

Chris Edward Mikolay, Senior Vice President	Stephen Edward Winborn, Senior Vice President	James Allan Parks, VP, Chief Underwriting Officer
Gary Norman Monda, VP, Chief Investment Officer, & Assistant Treasurer	Scott Edward Noerr #, Senior Vice President, Chief Information Officer	Stephen Joseph Blankenship Jr. #, Senior Vice President
Paul Joel Stock, Vice President	Daniel Mark Keenan, Vice President	Howard Kim Baird, Assistant Treasurer
Robert Jude Zbacnik, Assistant Treasurer	Magdalena Franziska Kulik Grossman, Chief Compliance Officer	Stephen Charles Beraha, Assistant Secretary
Anthony Gerald Prinzo, Vice President	Jonathan Douglas Hicks, Assistant Vice President	Colleen Frances Shepherd, Vice President
Jan Marie Lombardi, Assistant Vice President	Janice Indurn Shee, Assistant Vice President	David Bernard Slisz, Assistant Vice President
Keith Raymond Boyle, Assistant Vice President	Jeannine Eileen Novak, Vice President	Brad Thomas Foust, Assistant Vice President
Michael Joseph Heramb, Assistant Vice President	Andrew Carlos Suvak, Assistant Vice President	Scott Michael Clough, Assistant Vice President
Joshua Lee Stoll, Assistant Vice President	Michael Anthony Wilson, Assistant Vice President	Alecia Marie Brace, Assistant Vice President
Timothy Allen Brewster Jr., Assistant Vice President	Lauren Rachael Fronczek #, Assistant Vice President	Michael Joseph Winchell #, Assistant Vice President
Leah Marie Blazek #, Assistant Vice President		

**DIRECTORS OR TRUSTEES**

Michelle Ann Gillis	Michael Eugene Sullivan Jr.	David John Witzgall
Anthony Joseph Mercurio #	David Lawrence Thompson Jr. #	

State of \_\_\_\_\_ Ohio \_\_\_\_\_ SS:  
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.

\_\_\_\_\_  
Shawn Vincent Los  
President\_\_\_\_\_  
Matthew David Felvus  
Secretary\_\_\_\_\_  
Julie Ann McGraw  
Senior VP, Chief Financial Officer & Treasurer\_\_\_\_\_  
Subscribed and sworn to before me this  
4th day of November, 2022

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

Yes [ X ] No [ ]

## ASSETS

	Current Statement Date			4 December 31 Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
1. Bonds .....	904,969,895	0	904,969,895	796,876,880
2. Stocks:				
2.1 Preferred stocks .....	18,923,882	0	18,923,882	16,361,380
2.2 Common stocks .....	242,868,476	2,163,407	240,705,069	229,815,680
3. Mortgage loans on real estate:				
3.1 First liens .....	27,500,000	0	27,500,000	5,000,000
3.2 Other than first liens .....	0	0	0	0
4. Real estate:				
4.1 Properties occupied by the company (less \$ encumbrances) .....	0	35,738,094	0	35,738,094
4.2 Properties held for the production of income (less \$ encumbrances) .....	0	0	0	0
4.3 Properties held for sale (less \$ encumbrances) .....	0	0	0	0
5. Cash (\$ 39,285,832 ), cash equivalents (\$ 2,640,187 ) and short-term investments (\$ 1,998,451 ) .....	43,924,470	0	43,924,470	129,386,649
6. Contract loans (including \$ 0 premium notes) .....	0	0	0	0
7. Derivatives .....	0	0	0	0
8. Other invested assets .....	9,295,073	0	9,295,073	10,929,919
9. Receivables for securities .....	3,964,273	0	3,964,273	95,904
10. Securities lending reinvested collateral assets .....	0	0	0	0
11. Aggregate write-ins for invested assets .....	0	0	0	0
12. Subtotals, cash and invested assets (Lines 1 to 11) .....	1,287,184,163	2,163,407	1,285,020,756	1,225,086,292
13. Title plants less \$ 0 charged off (for Title insurers only) .....	0	0	0	0
14. Investment income due and accrued .....	5,892,730	0	5,892,730	4,442,695
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection .....	40,669,761	197,878	40,471,883	39,064,121
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$ earned but unbilled premiums) .....	233,342,963	302,647	233,040,316	162,439,200
15.3 Accrued retrospective premiums (\$ 3,121,531 ) and contracts subject to redetermination (\$ 0 ) .....	3,121,531	0	3,121,531	5,353,321
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers .....	44,066,696	0	44,066,696	16,674,654
16.2 Funds held by or deposited with reinsured companies .....	1,846,944	0	1,846,944	591,210
16.3 Other amounts receivable under reinsurance contracts .....	0	0	0	0
17. Amounts receivable relating to uninsured plans .....	0	0	0	0
18.1 Current federal and foreign income tax recoverable and interest thereon .....	0	0	0	2,623,722
18.2 Net deferred tax asset .....	24,171,995	1,450,829	22,721,166	19,614,706
19. Guaranty funds receivable or on deposit .....	0	0	0	0
20. Electronic data processing equipment and software .....	4,643,108	3,321,071	1,322,036	1,567,165
21. Furniture and equipment, including health care delivery assets (\$ 0 ) .....	848,488	848,488	0	0
22. Net adjustment in assets and liabilities due to foreign exchange rates .....	0	0	0	0
23. Receivables from parent, subsidiaries and affiliates .....	1,691,113	0	1,691,113	1,591,043
24. Health care (\$ 0 ) and other amounts receivable .....	0	0	0	0
25. Aggregate write-ins for other than invested assets .....	17,636,747	6,774,642	10,862,105	6,052,766
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25) .....	1,665,116,239	15,058,962	1,650,057,277	1,485,100,896
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts .....	0	0	0	0
28. Total (Lines 26 and 27) .....	1,665,116,239	15,058,962	1,650,057,277	1,485,100,896
<b>DETAILS OF WRITE-INS</b>				
1101. .....				
1102. .....				
1103. .....				
1198. Summary of remaining write-ins for Line 11 from overflow page .....	0	0	0	0
1199. Totals (Lines 1101 through 1103 plus 1198)(Line 11 above) .....	0	0	0	0
2501. Funds held as collateral .....	5,257,415	0	5,257,415	0
2502. Intangible assets .....	4,669,543	4,669,543	0	0
2503. Receivable from insureds for deductible payments .....	3,636,170	216,911	3,419,259	4,056,339
2598. Summary of remaining write-ins for Line 25 from overflow page .....	4,073,619	1,888,188	2,185,431	1,996,427
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above) .....	17,636,747	6,774,642	10,862,105	6,052,766

STATEMENT AS OF SEPTEMBER 30, 2022 OF THE NATIONAL INTERSTATE INSURANCE COMPANY  
**LIABILITIES, SURPLUS AND OTHER FUNDS**

	1 Current Statement Date	2 December 31, Prior Year
1. Losses (current accident year \$ 130,776,143 )	452,676,265	433,921,095
2. Reinsurance payable on paid losses and loss adjustment expenses	661,708	73,651
3. Loss adjustment expenses	106,873,359	97,555,588
4. Commissions payable, contingent commissions and other similar charges	21,463,140	16,162,113
5. Other expenses (excluding taxes, licenses and fees)	28,720,904	26,346,629
6. Taxes, licenses and fees (excluding federal and foreign income taxes)	10,808,114	9,899,690
7.1 Current federal and foreign income taxes (including \$ 0 on realized capital gains (losses))	474,252	0
7.2 Net deferred tax liability	0	0
8. Borrowed money \$ 0 and interest thereon \$ 0	0	0
9. Unearned premiums (after deducting unearned premiums for ceded reinsurance of \$ 239,141,736 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)	213,359,902	170,054,141
10. Advance premium	57,806	64,356
11. Dividends declared and unpaid:		
11.1 Stockholders	0	0
11.2 Policyholders	0	0
12. Ceded reinsurance premiums payable (net of ceding commissions)	55,257,036	29,005,310
13. Funds held by company under reinsurance treaties	333,752,196	308,583,718
14. Amounts withheld or retained by company for account of others	50,468,260	46,003,630
15. Remittances and items not allocated	3,048,627	15,589,296
16. Provision for reinsurance (including \$ 0 certified)	1,961,230	43,000
17. Net adjustments in assets and liabilities due to foreign exchange rates	0	0
18. Drafts outstanding	0	0
19. Payable to parent, subsidiaries and affiliates	11,076,721	3,593,354
20. Derivatives	2,711,769	0
21. Payable for securities	0	0
22. Payable for securities lending	0	0
23. Liability for amounts held under uninsured plans	0	0
24. Capital notes \$ 0 and interest thereon \$ 0	0	0
25. Aggregate write-ins for liabilities	2,225	10,050
26. Total liabilities excluding protected cell liabilities (Lines 1 through 25)	1,293,373,515	1,156,905,620
27. Protected cell liabilities	0	0
28. Total liabilities (Lines 26 and 27)	1,293,373,515	1,156,905,620
29. Aggregate write-ins for special surplus funds	0	0
30. Common capital stock	3,000,000	3,000,000
31. Preferred capital stock	0	0
32. Aggregate write-ins for other than special surplus funds	0	0
33. Surplus notes	0	0
34. Gross paid in and contributed surplus	33,432,859	33,231,754
35. Unassigned funds (surplus)	320,250,903	291,963,521
36. Less treasury stock, at cost:		
36.1 0 shares common (value included in Line 30 \$ 0 )	0	0
36.2 0 shares preferred (value included in Line 31 \$ 0 )	0	0
37. Surplus as regards policyholders (Lines 29 to 35, less 36)	356,683,762	328,195,276
38. Totals (Page 2, Line 28, Col. 3)	1,650,057,277	1,485,100,896
<b>DETAILS OF WRITE-INS</b>		
2501. Unearned rental income	2,225	10,050
2502.	0	0
2503.	0	0
2598. Summary of remaining write-ins for Line 25 from overflow page	0	0
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	2,225	10,050
2901.		
2902.		
2903.		
2998. Summary of remaining write-ins for Line 29 from overflow page	0	0
2999. Totals (Lines 2901 through 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 through 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
<b>UNDERWRITING INCOME</b>			
1. Premiums earned:			
1.1 Direct (written \$ 577,302,573 )	486,543,055	437,344,866	595,388,235
1.2 Assumed (written \$ 188,819,954 )	173,808,178	142,330,663	191,186,245
1.3 Ceded (written \$ 405,586,460 )	343,120,926	302,794,325	412,605,900
1.4 Net (written \$ 360,536,067 )	317,230,307	276,881,204	373,968,580
<b>DEDUCTIONS:</b>			
2. Losses incurred (current accident year \$ 152,612,171 ):			
2.1 Direct	254,968,425	273,337,065	405,593,503
2.2 Assumed	74,284,590	48,640,265	72,690,537
2.3 Ceded	173,906,656	203,330,085	304,669,798
2.4 Net	155,346,359	118,647,245	173,614,242
3. Loss adjustment expenses incurred	43,288,218	30,835,295	44,037,077
4. Other underwriting expenses incurred	101,937,159	90,103,014	115,835,131
5. Aggregate write-ins for underwriting deductions	0	0	0
6. Total underwriting deductions (Lines 2 through 5)	300,571,736	239,585,554	333,486,450
7. Net income of protected cells	0	0	0
8. Net underwriting gain or (loss) (Line 1 minus Line 6 + Line 7)	16,658,571	37,295,650	40,482,131
<b>INVESTMENT INCOME</b>			
9. Net investment income earned	22,377,573	18,523,185	24,652,751
10. Net realized capital gains (losses) less capital gains tax of \$ 844,886	(348,741)	1,626,132	4,005,722
11. Net investment gain (loss) (Lines 9 + 10)	22,028,832	20,149,316	28,658,473
<b>OTHER INCOME</b>			
12. Net gain or (loss) from agents' or premium balances charged off (amount recovered \$ 0 amount charged off \$ 0 )	0	0	0
13. Finance and service charges not included in premiums	4,625	1,320	1,945
14. Aggregate write-ins for miscellaneous income	(5,700,500)	(6,248,964)	(8,413,688)
15. Total other income (Lines 12 through 14)	(5,695,875)	(6,247,644)	(8,411,743)
16. Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15)	32,991,528	51,197,322	60,728,860
17. Dividends to policyholders	0	0	0
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)	32,991,528	51,197,322	60,728,860
19. Federal and foreign income taxes incurred	8,503,369	11,384,772	12,509,341
20. Net income (Line 18 minus Line 19)(to Line 22)	24,488,159	39,812,551	48,219,519
<b>CAPITAL AND SURPLUS ACCOUNT</b>			
21. Surplus as regards policyholders, December 31 prior year	328,195,276	286,348,557	286,348,557
22. Net income (from Line 20)	24,488,159	39,812,551	48,219,519
23. Net transfers (to) from Protected Cell accounts	0	0	0
24. Change in net unrealized capital gains (losses) less capital gains tax of \$ (1,863,261)	4,459,560	19,005,407	23,723,305
25. Change in net unrealized foreign exchange capital gain (loss)	0	0	0
26. Change in net deferred income tax	2,520,942	1,527,522	1,344,657
27. Change in nonadmitted assets	(1,263,049)	374,631	(2,086,960)
28. Change in provision for reinsurance	(1,918,230)	(490,095)	411,800
29. Change in surplus notes	0	0	0
30. Surplus (contributed to) withdrawn from protected cells	0	0	0
31. Cumulative effect of changes in accounting principles	0	0	0
32. Capital changes:			
32.1 Paid in	0	0	0
32.2 Transferred from surplus (Stock Dividend)	0	0	0
32.3 Transferred to surplus	0	0	0
33. Surplus adjustments:			
33.1 Paid in	201,104	234,541	234,396
33.2 Transferred to capital (Stock Dividend)	0	0	0
33.3 Transferred from capital	0	0	0
34. Net remittances from or (to) Home Office	0	0	0
35. Dividends to stockholders	0	0	(30,000,000)
36. Change in treasury stock	0	0	0
37. Aggregate write-ins for gains and losses in surplus	0	0	0
38. Change in surplus as regards policyholders (Lines 22 through 37)	28,488,487	60,464,557	41,846,719
39. Surplus as regards policyholders, as of statement date (Lines 21 plus 38)	356,683,762	346,813,114	328,195,276
<b>DETAILS OF WRITE-INS</b>			
0501.			
0502.			
0503.			
0598. Summary of remaining write-ins for Line 5 from overflow page	0	0	0
0599. Totals (Lines 0501 through 0503 plus 0598)(Line 5 above)	0	0	0
1401. Miscellaneous	306,136	280,202	375,726
1402. Funds held interest	(6,006,635)	(6,529,166)	(8,789,415)
1403.			
1498. Summary of remaining write-ins for Line 14 from overflow page	0	0	0
1499. Totals (Lines 1401 through 1403 plus 1498)(Line 14 above)	(5,700,500)	(6,248,964)	(8,413,688)
3701.			
3702.			
3703.			
3798. Summary of remaining write-ins for Line 37 from overflow page	0	0	0
3799. Totals (Lines 3701 through 3703 plus 3798)(Line 37 above)	0	0	0

STATEMENT AS OF SEPTEMBER 30, 2022 OF THE NATIONAL INTERSTATE INSURANCE COMPANY  
**CASH FLOW**

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
<b>Cash from Operations</b>			
1. Premiums collected net of reinsurance .....	315,758,355	260,114,104	385,490,091
2. Net investment income .....	22,424,928	19,796,840	27,883,014
3. Miscellaneous income .....	(5,695,875)	(6,247,644)	(8,411,743)
4. Total (Lines 1 to 3) .....	332,487,408	273,663,300	404,961,362
5. Benefit and loss related payments .....	163,395,173	95,555,924	128,452,659
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts .....	0	0	0
7. Commissions, expenses paid and aggregate write-ins for deductions .....	127,135,612	108,274,166	149,122,449
8. Dividends paid to policyholders .....	0	0	0
9. Federal and foreign income taxes paid (recovered) net of \$ 844,886 tax on capital gains (losses) .....	6,250,282	15,738,032	16,699,356
10. Total (Lines 5 through 9) .....	296,781,066	219,568,122	294,274,464
11. Net cash from operations (Line 4 minus Line 10) .....	35,706,342	54,095,178	110,686,897
<b>Cash from Investments</b>			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds .....	177,771,437	164,207,983	237,245,916
12.2 Stocks .....	500,000	3,867,453	3,936,191
12.3 Mortgage loans .....	22,500,000	0	0
12.4 Real estate .....	0	0	0
12.5 Other invested assets .....	1,746,318	468,890	3,420,313
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments .....	0	(23,682)	(9,785)
12.7 Miscellaneous proceeds .....	0	7,607,068	0
12.8 Total investment proceeds (Lines 12.1 to 12.7) .....	202,517,755	176,127,713	244,592,634
13. Cost of investments acquired (long-term only):			
13.1 Bonds .....	288,051,738	220,880,972	277,410,017
13.2 Stocks .....	7,038,197	5,029,309	6,030,145
13.3 Mortgage loans .....	45,000,000	5,000,000	5,000,000
13.4 Real estate .....	40,010	11,447	25,393
13.5 Other invested assets .....	39,769	65,576	152,197
13.6 Miscellaneous applications .....	3,868,369	276,119	1,593,612
13.7 Total investments acquired (Lines 13.1 to 13.6) .....	344,038,083	231,263,423	290,211,364
14. Net increase (or decrease) in contract loans and premium notes .....	0	0	0
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14) .....	(141,520,328)	(55,135,711)	(45,618,729)
<b>Cash from Financing and Miscellaneous Sources</b>			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes .....	0	0	0
16.2 Capital and paid in surplus, less treasury stock .....	12,836	29,309	(38,595)
16.3 Borrowed funds .....	0	0	0
16.4 Net deposits on deposit-type contracts and other insurance liabilities .....	0	0	0
16.5 Dividends to stockholders .....	0	0	30,000,000
16.6 Other cash provided (applied) .....	20,338,971	33,838,743	23,609,234
17. Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6) .....	20,351,807	33,868,052	(6,429,361)
<b>RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS</b>			
18. Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17) .....	(85,462,179)	32,827,519	58,638,807
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year .....	129,386,649	70,747,842	70,747,842
19.2 End of period (Line 18 plus Line 19.1) .....	43,924,470	103,575,361	129,386,649

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

20.0001. Exchange of debt securities .....	2,728,787	1,011,070	1,011,070
20.0002. Exchange of equity securities .....	357,365	231,134	231,134
20.0003. Stock based compensation .....	188,268	205,232	272,991
20.0004. Securities acquired in paid in kind interest payment .....	9,338	0	0

## **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 #	9-30-2022	12-31-2021
1. Net income state basis	XXX	XXX	XXX	\$ 24,488,159	\$ 48,219,519
2. Effect of state prescribed practices				-	-
3. Effect of state permitted practices				-	-
4. Net income, NAIC SAP	XXX	XXX	XXX	<u>\$ 24,488,159</u>	<u>\$ 48,219,519</u>
5. Statutory surplus state basis	XXX	XXX	XXX	\$ 356,683,762	\$ 328,195,276
6. Effect of state prescribed practices				-	-
7. Effect of state permitted practices				-	-
8. Statutory surplus, NAIC SAP	XXX	XXX	XXX	<u>\$ 356,683,762</u>	<u>\$ 328,195,276</u>

#### **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 other loan-backed and structured securities (LBASS), the NAIC has retained third-party investment management firm to assist in the determination of the appropriate NAIC designations and Book Adjusted Carrying Values based not only on the probability of loss, but also on the severity of loss. Those RMBS, CMBS and other LBASS securities that are not modeled but receive a current year NAIC Credit Rating Provider (CRP) rating equal to NAIC 1 and 2 are stated at amortized cost and NAIC 3-6 are stated at lower of amortized cost or fair value. 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 nine months ended September 30, 2022.

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## NOTES TO FINANCIAL STATEMENTS

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3. The following table shows each loan-backed security with an OTTI charge recognized during the nine months ended September 30, 2022:

<u>CUSIP</u>	<u>Amortized Cost Before OTTI</u>	<u>Present Value of Projected Cash Flows</u>	<u>Recognized OTTI</u>	<u>Amortized Cost After OTTI</u>	<u>Fair Value at Time of OTTI</u>	<u>Date Reported</u>
00256DAA0	\$ 538,733	\$ 343,011	\$ 195,722	\$ 343,011	\$ 343,011	3/31/2022
<b>TOTAL</b>	XXXX	XXXX	<b>\$ 195,722</b>	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	\$ (43,673,323)	
2. 12 months or longer	(7,723,875)	
b. The aggregate related fair value of securities with unrealized losses:		
1. Less than 12 months	\$ 493,060,216	
2. 12 months or longer	75,653,188	

5. Based on cash flow projections received from independent sources (which reflect loan to collateral values, subordination, vintage and geographic concentration), implied cash flows inherent in security ratings and analysis of historical payment data, management believes that the Company will recover its cost basis in all securities with unrealized losses as of September 30, 2022. 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**

In 2022, the Company has entered into three interest rate swaps. These swaps are intended to partially hedge the risk of a significant increase in interest rates on the fair value of the Company's investment portfolio. The credit exposure is

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## NOTES TO FINANCIAL STATEMENTS

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represented by the fair value of the contracts at the reporting date. The Company recognized an unrealized loss of \$2,711,769 during the period on these swaps.

### **Note 9 – Income Taxes**

In August 2022, the United States federal government enacted the Inflation Reduction Act (“IRA”) which, among other changes, created a new corporate alternative minimum tax (“AMT”) based on the earnings that a company reports on its financial statements. The effective date of the IRA is January 1, 2023, and the August 2022 enactment did not have an immediate impact on the Company’s financial statements. Due to the lack of specific guidance at this time, the Company cannot determine whether it will be subject to the new AMT. Therefore, the Company has not included any impact from the enactment of the IRA in third quarter 2022 financial statements.

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

A – O. 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 2022.
- B. Transfers and Servicing of Financial Assets – Not applicable
- C. The Company was not involved in any wash sale transactions during 2022.

### **Note 18 – Gain or Loss 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 and Reported at Fair Value

## NOTES TO FINANCIAL STATEMENTS

### 1. Items Measured and Reported at Fair Value by Levels 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 September 30, 2022 about the Company's investments measured at fair value.

a. Assets at fair value	<u>Level 1</u>	<u>Level 2</u>	<u>Level 3</u>	<u>Net Asset Value (NAV)</u>	<u>Total</u>
<b>Bonds:</b>					
Residential MBS	\$ -	\$ 829,822	\$ -	\$ -	\$ 829,822
Collateralized loan obligations	-	706,646	97,374	-	804,020
Asset backed securities	-	616,364	210,282	-	826,646
All other bonds	<u>-</u>	<u>14,423,996</u>	<u>-</u>	<u>-</u>	<u>14,423,996</u>
Total bonds	-	16,576,828	307,656	-	16,884,484
Preferred stocks	17,050,136	1,873,746	-	-	18,923,882
Non-affiliated common stocks	<u>6,122,498</u>	<u>-</u>	<u>-</u>	<u>-</u>	<u>6,122,498</u>
<b>Total assets at fair value</b>	<b><u>\$ 23,172,634</u></b>	<b><u>\$ 18,450,574</u></b>	<b><u>\$ 307,656</u></b>	<b><u>\$ -</u></b>	<b><u>\$ 41,930,864</u></b>
<b>b. Liabilities at fair value</b>	<b><u>Level 1</u></b>	<b><u>Level 2</u></b>	<b><u>Level 3</u></b>	<b><u>Net Asset Value (NAV)</u></b>	<b><u>Total</u></b>
Derivatives	\$ -	(2,711,769)	-	-	(2,711,769)
<b>Total liabilities at fair value</b>	<b><u>\$ -</u></b>	<b><u>\$ (2,711,769)</u></b>	<b><u>\$ -</u></b>	<b><u>\$ -</u></b>	<b><u>\$ (2,711,769)</u></b>

### 2. Rollforward of Level 3 Items

The following table presents a reconciliation of the beginning and ending balances for investments measured at fair value using Level 3 inputs for the three months ended September 30, 2022.

	Beginning Balance at 7/1/2022	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 9/30/2022
Collateralized loan obligations	\$ 120,477	\$ -	\$ -	\$ 170	\$ (23,273)	\$ -	\$ -	\$ -	\$ -	\$ 97,374
Asset backed securities	210,282	-	-	-	-	-	-	-	-	210,282
<b>Total</b>	<b>\$ 330,759</b>	<b>\$ -</b>	<b>\$ -</b>	<b>\$ 170</b>	<b>\$ (23,273)</b>	<b>\$ -</b>	<b>\$ -</b>	<b>\$ -</b>	<b>\$ -</b>	<b>\$ 307,656</b>

### 3. Policy on Transfers Into and Out of Level 3

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

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## NOTES TO FINANCIAL STATEMENTS

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

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

### 5. Derivative Fair Values

The Company's derivative liabilities are not material and are included in Note 20A. (1) - (4).

### B. Other Fair Value Disclosures

The Company has no additional fair value disclosures.

### C. Fair Values for All Financial Instruments by Levels 1, 2 and 3

The table below reflects, as of September 30, 2022, the fair values and admitted values of all admitted assets and liabilities 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)
U.S. Government and government agencies	\$ 6,966,399	\$ 7,455,763	\$ 6,966,399	\$ -	\$ -	\$ -	\$ -
States, municipalities and political subdivisions	80,382,289	86,801,867	-	80,382,289	-	-	-
Residential MBS	148,924,713	165,181,357	-	148,924,713	-	-	-
Commercial MBS	9,852,466	10,277,333	-	9,852,466	-	-	-
Collateralized loan obligations	158,871,825	166,836,213	-	158,570,960	300,865	-	-
Asset backed securities	215,706,471	234,631,307	-	211,856,138	3,850,333	-	-
All other bonds	218,643,080	233,786,055	776,750	205,925,907	11,940,423	-	-
Total Bonds	839,347,243	904,969,895	7,743,149	815,512,473	16,091,621	-	-
Preferred stocks	18,923,882	18,923,882	17,050,136	1,873,746	-	-	-
Non-affiliated common stocks	6,122,498	6,122,498	6,122,498	-	-	-	-
Mortgage loans	26,034,504	27,500,000	-	-	26,034,504	-	-
Cash, cash equivalents & short-term investments	43,880,493	43,924,470	43,880,493	-	-	-	-
Derivative liabilities	(2,711,769)	(2,711,769)	-	(2,711,769)	-	-	-
Total	\$ 931,596,851	\$ 998,728,976	\$ 74,796,276	\$ 814,674,450	\$ 42,126,125	\$ -	\$ -

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## NOTES TO FINANCIAL STATEMENTS

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### D. Items for which Not Practicable to Determine Fair Values

Not applicable

### E. Instruments Measured at Net Asset Value (NAV)

Not applicable

### **Note 21 – Other Items**

A-H. No significant change.

### **Note 22 – Events Subsequent**

Subsequent events have been considered through November 4, 2022, the date of issuance of these financial statements. There were no events occurring subsequent to the end of the quarter that merited recognition or disclosure in these statements.

### **Note 23 – Reinsurance**

No significant change.

### **Note 24 – Retrospectively Rated Contracts & Contracts Subject to Redetermination**

A-E. No significant change.

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

### **Note 25 – Change in Incurred Losses and Loss Adjustment Expenses**

A. Reserves as of December 31, 2021 were \$531,476,683. As of September 30, 2022, \$138,433,372 has been paid for incurred claims and claim adjustment expenses attributable to insured events of prior years. Reserves remaining for prior years are now \$393,043,311 as a result of re-estimation of unpaid claims and claim adjustment expenses. Therefore, there has been no prior year development since December 31, 2021. 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.

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.

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## NOTES TO FINANCIAL STATEMENTS

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### **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.

STATEMENT AS OF SEPTEMBER 30, 2022 OF THE NATIONAL INTERSTATE INSURANCE COMPANY  
**GENERAL INTERROGATORIES**

**PART 1 - COMMON INTERROGATORIES**

**GENERAL**

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

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

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

2.2 If yes, date of change: \_\_\_\_\_

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

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

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

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 ]

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

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

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

6.1 State as of what date the latest financial examination of the reporting entity was made or is being made. ..... 12/31/2021

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 by 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 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.....

STATEMENT AS OF SEPTEMBER 30, 2022 OF THE NATIONAL INTERSTATE INSURANCE COMPANY  
**GENERAL INTERROGATORIES**

9.1 Are the senior officers (principal executive officer, principal financial officer, principal accounting officer or controller, or persons performing similar functions) of the reporting entity subject to a code of ethics, which includes the following standards? ..... Yes [  ] No [  ]  
 (a) Honest and ethical conduct, including the ethical handling of actual or apparent conflicts of interest between personal and professional relationships;  
 (b) Full, fair, accurate, timely and understandable disclosure in the periodic reports required to be filed by the reporting entity;  
 (c) Compliance with applicable governmental laws, rules and regulations;  
 (d) The prompt internal reporting of violations to an appropriate person or persons identified in the code; and  
 (e) Accountability for adherence to the code.

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

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

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

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

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

**FINANCIAL**

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

10.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount: ..... \$ 292,756

**INVESTMENT**

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

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

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

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

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

14.2 If yes, please complete the following:

	1	2
	Prior Year-End Book/Adjusted Carrying Value	Current Quarter Book/Adjusted Carrying Value
14.21 Bonds .....	\$ 0	\$ 0
14.22 Preferred Stock .....	\$ 0	\$ 0
14.23 Common Stock .....	\$ 225,264,169	\$ 236,745,978
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) .....	\$ 225,264,169	\$ 236,745,978
14.28 Total Investment in Parent included in Lines 14.21 to 14.26 above .....	\$ 0	\$ 0

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

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

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 the 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

**STATEMENT AS OF SEPTEMBER 30, 2022 OF THE NATIONAL INTERSTATE INSURANCE COMPANY**  
**GENERAL INTERROGATORIES**

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
The 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 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.....

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 invested 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 invested 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 [ ]

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:

- 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.
- Issuer or obligor is current on all contracted interest and principal payments.
- 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 of each self-designated PLGI security:

- The security was purchased prior to January 1, 2018.
- The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.
- 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.
- 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 ]

21. By assigning FE to a Schedule BA non-registered private fund, the reporting entity is certifying the following elements of each self-designated FE fund:

- The shares were purchased prior to January 1, 2019.
- The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.
- The security had a public credit rating(s) with annual surveillance assigned by an NAIC CRP in its legal capacity as an NRSRO prior to January 1, 2019.
- The fund only or predominantly holds bonds in its portfolio.
- The current reported NAIC Designation was derived from the public credit rating(s) with annual surveillance assigned by an NAIC CRP in its legal capacity as an NRSRO.
- The public credit rating(s) with annual surveillance assigned by an NAIC CRP has not lapsed.

Has the reporting entity assigned FE to Schedule BA non-registered private funds that complied with the above criteria? ..... Yes [ ] No [ X ]

STATEMENT AS OF SEPTEMBER 30, 2022 OF THE NATIONAL INTERSTATE INSURANCE COMPANY  
**GENERAL INTERROGATORIES**

**PART 2 - PROPERTY & CASUALTY INTERROGATORIES**

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

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

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

3.2 If yes, give full and complete information thereto.

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

4.2 If yes, complete the following schedule:

1 Line of Business	2 Maximum Interest	3 Discount Rate	TOTAL DISCOUNT			DISCOUNT TAKEN DURING PERIOD				
			4 Unpaid Losses	5 Unpaid LAE	6 IBNR	7 TOTAL	8 Unpaid Losses	9 Unpaid LAE	10 IBNR	11 TOTAL
			TOTAL	0	0	0	0	0	0	0

5. Operating Percentages:

5.1 A&H loss percent ..... 25.014 %

5.2 A&H cost containment percent ..... 3.761 %

5.3 A&H expense percent excluding cost containment expenses ..... 12.852 %

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 balance of the 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 [ ]

STATEMENT AS OF SEPTEMBER 30, 2022 OF THE NATIONAL INTERSTATE INSURANCE COMPANY

## **SCHEDULE F - CEDED REINSURANCE**

Showing All New Reinsurers - Current Year to Date

## SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN

Current Year to Date - Allocated by States and Territories

States, etc.	1 Active Status (a)	Direct Premiums Written		Direct Losses Paid (Deducting Salvage)		Direct Losses Unpaid	
		2 Current Year To Date	3 Prior Year To Date	4 Current Year To Date	5 Prior Year To Date	6 Current Year To Date	7 Prior Year To Date
1. Alabama .....	AL	5,166,600	7,484,019	1,375,913	2,846,688	11,010,066	3,760,813
2. Alaska .....	AK	5,202,375	4,194,771	1,583,174	882,533	4,695,544	2,155,275
3. Arizona .....	AZ	8,732,177	8,326,258	4,424,065	2,656,210	14,101,199	7,836,674
4. Arkansas .....	AR	5,500,767	5,163,046	3,855,954	1,676,650	6,615,556	34,263,306
5. California .....	CA	82,660,064	65,876,461	38,063,819	31,050,558	136,039,991	240,023,471
6. Colorado .....	CO	4,997,737	4,097,984	2,184,208	732,305	5,020,095	1,216,864
7. Connecticut .....	CT	3,489,482	2,058,732	2,181,590	1,898,312	8,366,199	5,799,517
8. Delaware .....	DE	30,129,920	26,701,432	14,578,271	9,218,042	51,086,962	19,491,495
9. District of Columbia .....	DC	94,138	132,110	464,993	9,376	601,187	1,134,051
10. Florida .....	FL	25,145,734	21,371,070	9,714,278	8,540,407	37,621,137	24,854,527
11. Georgia .....	GA	6,859,834	8,391,083	12,624,625	4,047,065	19,796,855	16,506,773
12. Hawaii .....	HI	15,071,866	13,612,485	4,349,499	2,860,453	15,016,014	9,519,697
13. Idaho .....	ID	11,526,654	11,055,125	2,961,112	5,940,073	11,311,610	19,214,646
14. Illinois .....	IL	24,412,970	22,985,854	23,938,373	7,649,321	23,706,868	17,365,207
15. Indiana .....	IN	12,881,450	11,176,428	2,542,937	4,027,418	16,524,012	9,678,732
16. Iowa .....	IA	6,959,264	5,161,741	3,116,988	1,141,153	5,950,138	3,547,468
17. Kansas .....	KS	21,507,729	21,096,550	8,400,510	4,650,835	20,848,840	16,660,770
18. Kentucky .....	KY	4,913,101	4,533,543	2,221,770	1,532,210	6,753,783	4,946,729
19. Louisiana .....	LA	10,346,618	8,229,689	4,894,905	4,167,082	13,366,674	48,875,816
20. Maine .....	ME	983,237	323,257	71,647	325,778	907,229	10,435,018
21. Maryland .....	MD	4,273,801	3,529,498	3,009,832	902,982	7,342,997	21,926,061
22. Massachusetts .....	MA	12,047,600	11,743,490	2,868,890	2,392,652	17,091,850	7,890,700
23. Michigan .....	MI	1,014,995	835,773	1,039,524	881,706	3,559,765	3,619,238
24. Minnesota .....	MN	5,011,565	4,378,289	2,228,553	1,985,098	6,514,327	4,194,403
25. Mississippi .....	MS	7,341,377	7,163,871	3,796,182	1,951,277	11,128,462	3,862,214
26. Missouri .....	MO	20,507,851	10,149,059	9,348,728	9,165,708	27,460,994	17,021,884
27. Montana .....	MT	1,829,878	1,672,308	63,999	1,341,937	1,588,465	.478,630
28. Nebraska .....	NE	6,426,146	4,123,029	2,801,195	1,535,287	5,051,101	3,539,981
29. Nevada .....	NV	6,752,329	4,984,480	1,988,430	4,283,836	6,262,961	5,540,522
30. New Hampshire .....	NH	4,418,174	3,492,893	435,200	242,764	4,762,135	1,646,000
31. New Jersey .....	NJ	3,360,146	1,155,879	109,392	102,129	2,865,939	1,431,203
32. New Mexico .....	NM	2,348,020	2,272,361	828,120	2,183,697	3,271,270	2,162,440
33. New York .....	NY	39,845,583	44,387,750	22,571,548	12,760,810	82,680,453	61,653,121
34. North Carolina .....	NC	9,022,009	7,534,972	9,400,639	4,388,450	12,010,571	8,450,678
35. North Dakota .....	ND	976,571	1,094,107	442,970	452,067	1,675,487	1,134,435
36. Ohio .....	OH	24,822,935	22,268,720	5,452,278	6,363,880	28,393,918	26,094,399
37. Oklahoma .....	OK	5,165,540	9,205,236	808,727	1,195,973	22,192,101	6,074,973
38. Oregon .....	OR	1,692,971	1,565,007	266,572	501,278	2,720,483	1,243,411
39. Pennsylvania .....	PA	17,131,158	16,907,164	10,013,287	5,544,074	31,103,877	22,979,780
40. Rhode Island .....	RI	615,787	440,144	156,236	201,726	1,795,642	.811,949
41. South Carolina .....	SC	9,568,204	8,612,707	1,452,134	1,643,348	7,901,605	2,769,796
42. South Dakota .....	SD	500,594	214,074	79,347	210,370	331,357	1,383,588
43. Tennessee .....	TN	18,729,573	11,753,021	13,248,791	4,661,113	17,395,508	10,201,224
44. Texas .....	TX	37,925,891	28,454,921	34,538,121	21,742,435	65,069,042	64,584,042
45. Utah .....	UT	13,421,838	13,044,226	6,173,821	3,886,969	14,802,777	11,989,077
46. Vermont .....	VT	1,354,714	1,069,017	348,706	199,625	1,801,859	1,813,614
47. Virginia .....	VA	9,289,308	8,824,492	3,178,695	3,537,428	11,904,887	6,442,088
48. Washington .....	WA	5,684,604	4,809,002	6,191,964	800,737	9,277,514	4,989,141
49. West Virginia .....	WV	1,287,623	77,991	137,003	209,539	630,919	.511,583
50. Wisconsin .....	WI	18,330,260	11,944,239	6,860,682	3,375,845	16,542,264	9,902,698
51. Wyoming .....	WY	23,813	163,244	100,000	5,442	.50,477	.107,034
52. American Samoa .....	AS	0	0	0	0	0	0
53. Guam .....	GU	0	0	0	0	0	0
54. Puerto Rico .....	PR	0	0	0	0	0	0
55. U.S. Virgin Islands .....	VI	0	0	0	0	0	0
56. Northern Mariana Islands .....	MP	0	0	0	0	0	0
57. Canada .....	CAN	0	0	0	0	0	0
58. Aggregate Other Alien OT	XXX	0	0	0	0	0	0
59. Totals	XXX	577,302,573	499,842,603	293,488,198	194,502,650	834,520,965	813,736,755
DETAILS OF WRITE-INS		XXX					
58001.		XXX					
58002.		XXX					
58003.		XXX					
58998. Summary of remaining write-ins for Line 58 from overflow page		XXX	0	0	0	0	0
58999. Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)		XXX	0	0	0	0	0

(a) Active Status Counts:

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

	Domiciliary Location	FEIN	NAIC Co. Code
American Financial Group, Inc.	OH	31-1544320	
AFG Real Estate Holding Company, LLC	OH	86-3438529	
Bay Bridge Holding Company, LLC ^	MD	84-4395026	
Bay Bridge Marina Hemingway's Restaurant, LLC (85%)	MD	27-4078277	
Bay Bridge Marina Management, LLC (85%)	MD	27-0513333	
GALIC - Bay Bridge Marina, LLC	MD	20-4604276	
Charleston Harbor Holding Company, LLC ^	SC	84-3355051	
Charleston Harbor Fishing, LLC	SC	81-3737639	
Mountain View Grand Holding Company, LLC ^	NH	84-4574243	
Sailfish Holding Company, LLC	FL	86-3225970	
Skipjack Holding Company, LLC	MD	84-2654660	
Skipjack Marina Corp.	MD	52-2179330	
American Financial Enterprises, Inc.	CT	31-0996797	
American Money Management Corporation	OH	31-0828578	
American Real Estate Capital Company, LLC	OH	27-1577326	
Mid-Market Capital Partners, LLC	DE	27-2829629	
APU Holding Company	OH	41-2112001	
American Premier Underwriters, Inc.	PA	23-6000765	
Lehigh Valley Railroad Company	PA	13-6400464	
Pennsylvania Lehigh Oil & Gas Holdings LLC	PA	46-1665396	
Magnolia Alabama Holdings, Inc.	DE	20-1548213	
Magnolia Alabama Holdings LLC	AL	20-1574094	
Michigan Oil & Gas Holdings, LLC	MI	46-1852532	
Ohio Oil & Gas Holdings, LLC	OH	46-1480078	
The Owasco River Railway, Inc.	NY	13-6021353	
PCC Technical Industries, Inc.	DE	76-0080537	
Pennsylvania Oil & Gas Holdings, LLC	PA	46-3246684	
Pennsylvania-Reading Seashore Lines (66.67%)	NJ	23-6000766	
GAI Insurance Company, Ltd. *	BMU	98-1073776	
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	
Dixie Terminal Corporation	OH	31-0823725	
Great American Financial Resources, Inc.	DE	06-1356481	
Ceres Group, Inc.	DE	34-1017531	
Continental General Corporation	NE	47-0717079	
QQAgency of Texas, Inc.	TX	34-1947042	
Brothers Management, LLC	FL	20-1246122	
GALIC Brothers, Inc.	OH	31-1391777	
Helium Holdings Limited	BMU		
GAI Australia Pty Ltd	AUS		
One East Fourth, Inc.	OH	31-0686194	
TEJ Holdings, Inc.	OH	31-1119320	
Three East Fourth, Inc.	OH	31-0728327	
Verikai Inc.	DE	81-4361220	

\* Denotes insurer

@ Entity affiliated but not owned

Subsidiaries 100% owned by respective parent unless otherwise stated

^ Entity is owned by more than one company within the AFG group.

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

	Domiciliary Location	FEIN	NAIC Co. Code
American Financial Group, Inc.	OH	31-1544320	
Great American Holding, Inc.	OH	42-1575938	
ABA Insurance Services, Inc.	OH	80-0333563	
Agricultural Services, LLC	OH	27-3062314	
Great American Contemporary Insurance Company *	OH	36-4079497	10646
Bridgefield Employers Insurance Company*	FL	59-1835212	10701
Bridgefield Casualty Insurance Company*	FL	59-3269531	10335
Republic Indemnity Company of America *	CA	95-2801326	22179
Republic Indemnity Company of California *	CA	31-1054123	43753
Great American Holding (Europe) Limited	GBR		
Great American Europe Limited	GBR		
Great American International Insurance (EU) Designated Activity Company *	IRL		
Great American International Insurance (UK) Limited*	GBR		
Mid-Continent Casualty Company *	OH	73-0556513	23418
Mid-Continent Assurance Company *	OH	73-1406844	15380
Mid-Continent Excess and Surplus Insurance Company *	OH	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	
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	
Triumphé Casualty Company *	OH	95-3623282	41106
Vanliner Insurance Company *	OH	86-0114294	21172
Safety Claims & Litigation Services, LLC	MT	20-5546054	
Safety, Claims and Litigation Services, LLC	OH	46-4570914	
Radion Insurance Holding, LLC (32%)	DE	87-1038842	
Radion Health, Inc.	DE	87-1053786	
Radion Re, Inc	CYM		
Summit Consulting, LLC	FL	59-1683711	
Heritage Summit Healthcare, LLC	FL	59-3385208	

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

	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 Surplus Lines Insurance Company *	OH	31-0912199	35351
American Signature Underwriters, Inc.	OH	31-1463075	
Brothers Property Corporation	OH	59-2840291	
Brothers Property Management Corporation	OH	59-2840294	
Crop Managers Insurance Agency, Inc.	KS	31-1277904	
CropSurance Agency, LLC	OH	83-1767590	
Dempsey & Siders Agency, Inc.	OH	31-0589001	
Human and Social Services Risk Purchasing Group, LLC	OH	84-2358400	
Eden Park Insurance Brokers, Inc.	CA	31-1341668	
El Aguila, Compañía de Seguros, S.A. de C.V. *	MEX		
Farmers Crop Insurance Alliance, Inc.	KS	39-1404033	
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 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 E & S Insurance Company *	OH	31-0954439	37532
Great American Fidelity Insurance Company *	OH	31-1036473	41858
Great American Insurance Agency, Inc.	OH	31-1652643	
Great American Insurance Company of New York *	NY	13-5539046	22136
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	16618
Professional Risk Brokers, Inc.	IL	31-1293064	
Shelter Rock Holdings, LLC	OH		
Trusted Coverage Professionals Agency, LLC	OH	88-1379846	
Westline Industrial, LLC	OH		

\* Denotes insurer

@ Entity affiliated but not owned

Subsidiaries 100% owned by respective parent unless otherwise stated

^ Entity is owned by more than one company within the AFG group.

## STATEMENT AS OF SEPTEMBER 30, 2022 OF THE NATIONAL INTERSTATE INSURANCE COMPANY

**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	Domi-ciliary Loca-tion	Rela-tionship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Owner-ship Provide Percen-tage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Yes/No)	*
0000		00000	31-1544320	0	0001042046	NYSE	American Financial Group, Inc.	OH	UIP		Ownership	0.00		NO	0
0000		00000	86-3438529	0	0		AFG Real Estate Holding Company, LLC	OH	NIA	American Financial Group, Inc.	Ownership	100.00	American Financial Group, Inc.	NO	0
0000		00000	84-4395026	0	0		Bay Bridge Holding Company, LLC	MD	NIA	AFG Real Estate Holding Company, LLC	Ownership	65.00	American Financial Group, Inc.	NO	.1
0000		00000	84-4395026	0	0		Bay Bridge Holding Company, LLC	MD	NIA	Great American Insurance Company	Ownership	35.00	American Financial Group, Inc.	NO	.1
0000		00000	27-4078277	0	0										
0000		00000	27-0513333	0	0										
0000		00000	20-4604276	0	0										
0000		00000	84-3355051	0	0										
0000		00000	84-3355051	0	0										
0000		00000	81-3737639	0	0										
0000		00000	84-4574243	0	0										
0000		00000	84-4574243	0	0										
0000		00000	86-3225970	0	0										
0000		00000	84-2654660	0	0										
0000		00000	52-2179330	0	0										
0000		00000	31-0996797	0	0										
0000		00000	31-0828578	0	0										
0000		00000	27-1577326	0	0										
0000		00000	27-2829629	0	0										
0000		00000	41-2112001	0	0										
0000		00000	23-6000765	0	0										
0000		00000	13-6400464	0	0										
0000		00000	46-1665396	0	0										
0000		00000	20-1548213	0	0										
0000		00000	20-1574094	0	0										
0000		00000	46-1852532	0	0										
0000		00000	46-1480078	0	0										
0000		00000	13-6021353	0	0										
0000		00000	76-0080537	0	0										
0000		00000	46-3246684	0	0										
0000		00000	23-6000766	0	0										
0000		00000	98-1073776	0	0										
0000		00000	31-1446308	0	0										
0000		00000	91-1242743	0	0										
0000		00000	91-1508644	0	0										
0000		00000	31-0823725	0	0										
0000		00000	06-1356481	0	0										
0000		00000	34-1017531	0	0										
0000		00000	47-0717079	0	0										
0000		00000	34-1947042	0	0										
0000		00000	20-1246122	0	0										
0000		00000	31-1391777	0	0										
0000		00000	0	0	0										
0000		00000	31-0686194	0	0										
0000		00000	31-119320	0	0										
0000		00000	31-0728327	0	0										
0000		00000	81-4361220	0	0										
0000		00000	42-1575938	0	0										
0000		00000	80-0333563	0	0										
0000		00000	27-3062314	0	0										
0000		00000	Agricultural Services, LLC					OH	NIA	Great American Holding, Inc.	Ownership	100.00	American Financial Group, Inc.	NO	0

STATEMENT AS OF SEPTEMBER 30, 2022 OF THE NATIONAL INTERSTATE INSURANCE COMPANY

## 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	Domestic- Locality to Reporting Entity	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? (Yes/No)	*
0084	American Financial Group, Inc.	10646	36-4079497	0	0		Great American Contemporary Insurance Company	OH	IA	Great American Holding, Inc.	Ownership	100.00	American Financial Group, Inc.	NO	0
0084	American Financial Group, Inc.	10701	59-1835212	0	0		Bridgefield Employers Insurance Company	FL	IA	Great American Contemporary Insurance Company	Ownership	100.00	American Financial Group, Inc.	NO	0
0084	American Financial Group, Inc.	10335	59-3269531	0	0		Bridgefield Casualty Insurance Company	FL	IA	Bridgefield Employers Insurance Company	Ownership	100.00	American Financial Group, Inc.	NO	0
0084	American Financial Group, Inc.	22179	95-2801326	0	0		Republic Indemnity Company of America	CA	IA	Great American Contemporary Insurance Company	Ownership	100.00	American Financial Group, Inc.	NO	0
0084	American Financial Group, Inc.	43753	31-1054123	0	0		Republic Indemnity Company of California	CA	IA	Republic Indemnity Company of America	Ownership	100.00	American Financial Group, Inc.	NO	0
0000		00000		0	0		Great American Holding (Europe) Limited	GBR	NIA	Great American Holding, Inc.	Ownership	100.00	American Financial Group, Inc.	NO	0
0000		00000		0	0		Great American Europe Limited	GBR	NIA	Great American Holding (Europe) Limited	Ownership	100.00	American Financial Group, Inc.	NO	0
0000		00000	AA-1784136	0	0		Great American International Insurance (EU) Designated Activity Company	IRL	IA	Great American Europe Limited	Ownership	100.00	American Financial Group, Inc.	NO	0
0000		00000	AA-1120817	0	0		Great American International Insurance (UK) Limited	GBR	IA	Great American Europe Limited	Ownership	100.00	American Financial Group, Inc.	NO	0
0084	American Financial Group, Inc.	23418	73-0556513	0	0		Mid-Continent Casualty Company	OH	IA	Great American Holding, Inc.	Ownership	100.00	American Financial Group, Inc.	NO	0
0084	American Financial Group, Inc.	15380	73-1406844	0	0		Mid-Continent Assurance Company	OH	IA	Mid-Continent Casualty Company	Ownership	100.00	American Financial Group, Inc.	NO	0
0084	American Financial Group, Inc.	13794	38-3803661	0	0		Mid-Continent Excess and Surplus Insurance Company	OH	IA	Mid-Continent Casualty Company	Ownership	100.00	American Financial Group, Inc.	NO	0
0000		00000	30-0571535	0	0		Mid-Continent Specialty Insurance Services, Inc.	OK	NIA	Mid-Continent Casualty Company	Ownership	100.00	American Financial Group, Inc.	NO	0
0084	American Financial Group, Inc.	23426	73-0773259	0	0		Oklahoma Surety Company	OH	IA	Mid-Continent Casualty Company	Ownership	100.00	American Financial Group, Inc.	NO	0
0000		00000	34-1607394	0	0		National Interstate Corporation	OH	UDP	Great American Holding, Inc.	Ownership	100.00	American Financial Group, Inc.	NO	0
0000		00000	34-1899058	0	0		American Highways Insurance Agency, Inc.	OH	NIA	National Interstate Corporation	Ownership	100.00	American Financial Group, Inc.	NO	0
0000		00000	31-1548235	0	0		Explorer RV Insurance Agency, Inc.	OH	NIA	National Interstate Corporation	Ownership	100.00	American Financial Group, Inc.	NO	0
0000		00000	98-0191335	0	0		Hudson Indemnity, Ltd.	CYML	IA	National Interstate Corporation	Ownership	100.00	American Financial Group, Inc.	NO	0
0000		00000	34-1607396	0	0		National Interstate Insurance Agency, Inc.	OH	NIA	National Interstate Corporation	Ownership	100.00	American Financial Group, Inc.	NO	0
0000		00000	36-4670968	0	0		Commercial For Hire Transportation Purchasing Group	SC	NIA	National Interstate Insurance Agency, Inc.	Management	0.00	American Financial Group, Inc.	NO	2
0084	American Financial Group, Inc.	32620	34-1607395	0	0		National Interstate Insurance Company	OH	RE	National Interstate Corporation	Ownership	100.00	American Financial Group, Inc.	NO	0
0084	American Financial Group, Inc.	11051	99-0345306	0	0		National Interstate Insurance Company of Hawaii, Inc.	OH	DS	National Interstate Insurance Company	Ownership	100.00	American Financial Group, Inc.	NO	0
0000		00000	43-1254631	0	0		TransProtection Service Company	MO	DS	National Interstate Insurance Company	Ownership	100.00	American Financial Group, Inc.	NO	0
0084	American Financial Group, Inc.	41106	95-3623282	0	0		Triumph Casualty Company	OH	DS	National Interstate Insurance Company	Ownership	100.00	American Financial Group, Inc.	NO	0
0084	American Financial Group, Inc.	21172	86-0114294	0	0		Vanliner Insurance Company	OH	DS	National Interstate Insurance Company	Ownership	100.00	American Financial Group, Inc.	NO	0
0000		00000	20-5546054	0	0		Safety Claims & Litigation Services, LLC	MT	NIA	National Interstate Corporation	Ownership	100.00	American Financial Group, Inc.	NO	0
0000		00000	46-4570914	0	0		Safety, Claims and Litigation Services, LLC	OH	NIA	National Interstate Corporation	Ownership	100.00	American Financial Group, Inc.	NO	0
0000		00000	87-1038842	0	0		Radion Insurance Holdings, LLC	DE	NIA	National Interstate Corporation	Ownership	32.00	American Financial Group, Inc.	NO	0
0000		00000	87-1053786	0	0		Radion Health, Inc.	DE	NIA	Radion Insurance Holdings, LLC	Ownership	100.00	American Financial Group, Inc.	NO	0
0000		00000	87-1053786	0	0		Radion Re, Inc.	CYML	NIA	Radion Insurance Holdings, LLC	Ownership	100.00	American Financial Group, Inc.	NO	0
0000		00000	59-1683711	0	0		Summit Consulting, LLC	FL	NIA	Great American Holding, Inc.	Ownership	100.00	American Financial Group, Inc.	NO	0
0000		00000	59-3385208	0	0		Heritage Summit Healthcare, LLC	FL	NIA	Summit Consulting, LLC	Ownership	100.00	American Financial Group, Inc.	NO	0
0084	American Financial Group, Inc.	16691	31-0501234	0	0		Great American Insurance Company	OH	IA	American Financial Group, Inc.	Ownership	100.00	American Financial Group, Inc.	NO	0
0084	American Financial Group, Inc.	37990	31-0973761	0	0		American Empire Insurance Company	OH	IA	Great American Insurance Company	Ownership	100.00	American Financial Group, Inc.	NO	0
0084	American Financial Group, Inc.	35351	31-0912199	0	0		American Empire Surplus Lines Insurance Company	OH	IA	Great American Insurance Company	Ownership	100.00	American Financial Group, Inc.	NO	0
0000		00000	31-1463075	0	0		American Signature Underwriters, Inc.	OH	NIA	Great American Insurance Company	Ownership	100.00	American Financial Group, Inc.	NO	0
0000		00000	59-2840291	0	0		Brothers Property Corporation	OH	NIA	Great American Insurance Company	Ownership	100.00	American Financial Group, Inc.	NO	0
0000		00000	59-2840294	0	0		Brothers Property Management Corporation	OH	NIA	Brothers Property Corporation	Ownership	100.00	American Financial Group, Inc.	NO	0
0000		00000	31-1277904	0	0		Crop Managers Insurance Agency, Inc.	KS	NIA	Great American Insurance Company	Ownership	100.00	American Financial Group, Inc.	NO	0
0000		00000	83-1767590	0	0		CropSurance Agency, LLC	OH	NIA	Great American Insurance Company	Ownership	100.00	American Financial Group, Inc.	NO	0
0000		00000	31-0589001	0	0		Dempsey & Siders Agency, Inc.	OH	NIA	Great American Insurance Company	Ownership	100.00	American Financial Group, Inc.	NO	0
0000		00000	84-2358400	0	0		Human and Social Services Risk Purchasing Group, LLC	OH	NIA	Dempsey & Siders Agency, Inc.	Ownership	100.00	American Financial Group, Inc.	NO	0
0000		00000	31-1341668	0	0		Eden Park Insurance Brokers, Inc.	CA	NIA	Great American Insurance Company	Ownership	100.00	American Financial Group, Inc.	NO	0

12.

## STATEMENT AS OF SEPTEMBER 30, 2022 OF THE NATIONAL INTERSTATE INSURANCE COMPANY

**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	Domi-ciliary Loca-tion	Rela-tion-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Owner-ship Provide Percent-age	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Yes/No)	*
..0000		00000		0	0	El AgUILA, Compañía de Seguros, S.A. de C.V.		MEX..IA..		Great American Insurance Company ..	Ownership..	100.000	American Financial Group, Inc. ..	YES..	0..
..0000		00000	39-1404033	0	0	Farmers Crop Insurance Alliance, Inc. ..		KS..NIA..		Great American Insurance Company ..	Ownership..	100.000	American Financial Group, Inc. ..	NO..	0..
..0000		00000		0	0	Foreign Credit Insurance Association ..		NY..OTH..		Great American Insurance Company ..	Management..	0.000	American Financial Group, Inc. ..	NO..	2..
..0000		00000	81-0814136	0	0	GAI Mexico Holdings, LLC ..		DE..NIA..		Great American Insurance Company ..	Ownership..	100.000	American Financial Group, Inc. ..	NO..	0..
..0000		00000	31-1753938	0	0	GAI Warranty Company ..		OH..NIA..		Great American Insurance Company ..	Ownership..	100.000	American Financial Group, Inc. ..	YES..	0..
..0000		00000	31-1765544	0	0	GAI Warranty Company of Florida ..		FL..NIA..		GAI Warranty Company ..	Ownership..	100.000	American Financial Group, Inc. ..	NO..	0..
..0000		00000	61-1329718	0	0	Global Premier Finance Company ..		OH..NIA..		Great American Insurance Company ..	Ownership..	100.000	American Financial Group, Inc. ..	NO..	0..
.0084	American Financial Group, Inc.	26832	95-1542353	0	0	Great American Alliance Insurance Company ..		OH..IA..		Great American Insurance Company ..	Ownership..	100.000	American Financial Group, Inc. ..	NO..	0..
.0084	American Financial Group, Inc.	26344	15-6020948	0	0	Great American Assurance Company ..		OH..IA..		Great American Insurance Company ..	Ownership..	100.000	American Financial Group, Inc. ..	NO..	0..
.0084	American Financial Group, Inc.	39896	61-0983091	0	0	Great American Casualty Insurance Company ..		OH..IA..		Great American Insurance Company ..	Ownership..	100.000	American Financial Group, Inc. ..	NO..	0..
.0084	American Financial Group, Inc.	37532	31-0954439	0	0	Great American E & S Insurance Company ..		OH..IA..		Great American Insurance Company ..	Ownership..	100.000	American Financial Group, Inc. ..	NO..	0..
.0084	American Financial Group, Inc.	41858	31-1036473	0	0	Great American Fidelity Insurance Company ..		OH..IA..		Great American Insurance Company ..	Ownership..	100.000	American Financial Group, Inc. ..	NO..	0..
..0000		00000	31-1652643	0	0	Great American Insurance Agency, Inc. ..		OH..NIA..		Great American Insurance Company ..	Ownership..	100.000	American Financial Group, Inc. ..	NO..	0..
						Great American Insurance Company of New York ..									
.0084	American Financial Group, Inc.	22136	13-5539046	0	0			NY..IA..		Great American Insurance Company ..	Ownership..	100.000	American Financial Group, Inc. ..	NO..	0..
..0000		00000	31-0856644	0	0	Great American Management Services, Inc. ..		OH..NIA..		Great American Insurance Company ..	Ownership..	100.000	American Financial Group, Inc. ..	NO..	0..
.0084	American Financial Group, Inc.	38580	31-1288778	0	0	Great American Protection Insurance Company ..		OH..IA..		Great American Insurance Company ..	Ownership..	100.000	American Financial Group, Inc. ..	NO..	0..
..0000		00000	31-0918893	0	0	Great American Re Inc. ..		DE..NIA..		Great American Insurance Company ..	Ownership..	100.000	American Financial Group, Inc. ..	NO..	0..
.0084	American Financial Group, Inc.	31135	31-1209419	0	0	Great American Security Insurance Company ..		OH..IA..		Great American Insurance Company ..	Ownership..	100.000	American Financial Group, Inc. ..	NO..	0..
.0084	American Financial Group, Inc.	33723	31-1237970	0	0	Great American Spirit Insurance Company ..		OH..IA..		Great American Insurance Company ..	Ownership..	100.000	American Financial Group, Inc. ..	NO..	0..
						Great American Underwriters Insurance Company ..									
.0084	American Financial Group, Inc.	16618	83-1694393	0	0			OH..IA..		Great American Insurance Company ..	Ownership..	100.000	American Financial Group, Inc. ..	NO..	0..
..0000		00000	31-1293064	0	0	Professional Risk Brokers, Inc. ..		IL..NIA..		Great American Insurance Company ..	Ownership..	100.000	American Financial Group, Inc. ..	NO..	0..
..0000		00000	00000	0	0	Shelter Rock Holdings, LLC ..		OH..NIA..		Great American Insurance Company ..	Ownership..	100.000	American Financial Group, Inc. ..	NO..	0..
..0000		00000	88-1379846	0	0	Trusted Coverage Professionals Agency, LLC ..		OH..NIA..		Great American Insurance Company ..	Ownership..	100.000	American Financial Group, Inc. ..	NO..	0..
..0000		00000				Westline Industrial, LLC ..		OH..NIA..		Great American Insurance Company ..	Ownership..	100.000	American Financial Group, Inc. ..	NO..	0..

Asterisk	Explanation
1	The entity is owned by more than one company within the AFG Group.
2	Entity is affiliated but not owned.

## STATEMENT AS OF SEPTEMBER 30, 2022 OF THE NATIONAL INTERSTATE INSURANCE COMPANY

**PART 1 - LOSS EXPERIENCE**

Line of Business	Current Year to Date			4 Prior Year to Date Direct Loss Percentage
	1 Direct Premiums Earned	2 Direct Losses Incurred	3 Direct Loss Percentage	
1. Fire .....	77,953	12,284	15.8	16.4
2.1 Allied Lines .....	8,382	1,479	17.7	19.1
2.2 Multiple peril crop .....	0	0	0.0	0.0
2.3 Federal flood .....	0	0	0.0	0.0
2.4 Private crop .....	0	0	0.0	0.0
2.5 Private flood .....	0	0	0.0	0.0
3. Farmowners multiple peril .....	0	0	0.0	0.0
4. Homeowners multiple peril .....	0	0	0.0	0.0
5. Commercial multiple peril .....	2,035,558	1,099,777	54.0	27.1
6. Mortgage guaranty .....	0	0	0.0	0.0
8. Ocean marine .....	0	0	0.0	0.0
9. Inland marine .....	6,432,042	1,196,921	18.6	28.2
10. Financial guaranty .....	0	0	0.0	0.0
11.1 Medical professional liability - occurrence .....	0	0	0.0	0.0
11.2 Medical professional liability - claims-made .....	0	0	0.0	0.0
12. Earthquake .....	0	(657)	0.0	0.0
13.1 Comprehensive (hospital and medical) individual .....	0	0	0.0	0.0
13.2 Comprehensive (hospital and medical) group .....	0	0	0.0	0.0
14. Credit accident and health .....	0	0	0.0	0.0
15.1 Vision only .....	0	0	0.0	0.0
15.2 Dental only .....	0	0	0.0	0.0
15.3 Disability income .....	0	0	0.0	0.0
15.4 Medicare supplement .....	0	0	0.0	0.0
15.5 Medicaid Title XIX .....	0	0	0.0	0.0
15.6 Medicare Title XVIII .....	0	0	0.0	0.0
15.7 Long-term care .....	0	0	0.0	0.0
15.8 Federal employees health benefits plan .....	0	0	0.0	0.0
15.9 Other health .....	7,551	645	8.5	19.5
16. Workers' compensation .....	30,310,458	12,682,984	41.8	53.4
17.1 Other liability - occurrence .....	49,812,636	20,682,419	41.5	71.5
17.2 Other liability - claims-made .....	1,015,449	1,134,649	111.7	140.4
17.3 Excess workers' compensation .....	0	0	0.0	0.0
18.1 Products liability - occurrence .....	0	0	0.0	0.0
18.2 Products liability - claims-made .....	0	0	0.0	0.0
19.1 Private passenger auto no-fault (personal injury protection) .....	0	50	0.0	0.0
19.2 Other private passenger auto liability .....	0	(114,944)	0.0	(206,231.9)
19.3 Commercial auto no-fault (personal injury protection) .....	2,342,195	747,326	31.9	11.5
19.4 Other commercial auto liability .....	328,969,815	189,250,722	57.5	68.3
21.1 Private passenger auto physical damage .....	0	(294,154)	0.0	0.0
21.2 Commercial auto physical damage .....	65,423,277	28,554,575	43.6	37.7
22. Aircraft (all perils) .....	0	0	0.0	0.0
23. Fidelity .....	0	0	0.0	0.0
24. Surety .....	0	0	0.0	0.0
26. Burglary and theft .....	1,913	409	21.4	21.4
27. Boiler and machinery .....	105,827	13,938	13.2	(11.1)
28. Credit .....	0	0	0.0	0.0
29. International .....	0	0	0.0	0.0
30. Warranty .....	0	0	0.0	0.0
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	0.0	0.0
35. Totals .....	486,543,055	254,968,425	52.4	62.5
<b>DETAILS OF WRITE-INS</b>				
3401. ....				
3402. ....				
3403. ....				
3498. Summary of remaining write-ins for Line 34 from overflow page .....	0	0	0.0	0.0
3499. Totals (Lines 3401 through 3403 plus 3498)(Line 34 above) .....	0	0	0.0	0.0

STATEMENT AS OF SEPTEMBER 30, 2022 OF THE NATIONAL INTERSTATE INSURANCE COMPANY  
**PART 2 - DIRECT PREMIUMS WRITTEN**

Line of Business	1 Current Quarter	2 Current Year to Date	3 Prior Year Year to Date
1. Fire .....	20,266	88,575	96,092
2.1 Allied Lines .....	6,269	6,360	5,700
2.2 Multiple peril crop .....	0	0	0
2.3 Federal flood .....	0	0	0
2.4 Private crop .....	0	0	0
2.5 Private flood .....	0	0	0
3. Farmowners multiple peril .....	0	0	0
4. Homeowners multiple peril .....	0	0	0
5. Commercial multiple peril .....	1,101,538	2,115,277	2,196,187
6. Mortgage guaranty .....	0	0	0
8. Ocean marine .....	0	0	0
9. Inland marine .....	1,275,706	5,716,302	5,419,567
10. Financial guaranty .....	0	0	0
11.1 Medical professional liability - occurrence .....	0	0	0
11.2 Medical professional liability - claims-made .....	0	0	0
12. Earthquake .....	0	0	0
13.1 Comprehensive (hospital and medical) individual .....	0	0	0
13.2 Comprehensive (hospital and medical) group .....	0	0	0
14. Credit accident and health .....	0	0	0
15.1 Vision only .....	0	0	0
15.2 Dental only .....	0	0	0
15.3 Disability income .....	0	0	0
15.4 Medicare supplement .....	0	0	0
15.5 Medicaid Title XIX .....	0	0	0
15.6 Medicare Title XVIII .....	0	0	0
15.7 Long-term care .....	0	0	0
15.8 Federal employees health benefits plan .....	0	0	0
15.9 Other health .....	0	0	494
16. Workers' compensation .....	3,130,330	26,548,753	23,448,690
17.1 Other liability - occurrence .....	23,344,297	61,938,843	53,250,201
17.2 Other liability - claims-made .....	101,120	1,090,211	1,021,254
17.3 Excess workers' compensation .....	0	0	0
18.1 Products liability - occurrence .....	0	0	0
18.2 Products liability - claims-made .....	0	0	0
19.1 Private passenger auto no-fault (personal injury protection) .....	0	0	0
19.2 Other private passenger auto liability .....	0	0	0
19.3 Commercial auto no-fault (personal injury protection) .....	993,195	2,604,913	2,515,520
19.4 Other commercial auto liability .....	113,681,499	394,880,031	343,322,633
21.1 Private passenger auto physical damage .....	0	0	0
21.2 Commercial auto physical damage .....	22,002,743	82,187,036	68,468,502
22. Aircraft (all perils) .....	0	0	0
23. Fidelity .....	0	0	0
24. Surety .....	0	0	0
26. Burglary and theft .....	0	2,245	2,778
27. Boiler and machinery .....	78,327	124,027	94,985
28. Credit .....	0	0	0
29. International .....	0	0	0
30. Warranty .....	0	0	0
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 .....	165,735,290	577,302,573	499,842,603
<b>DETAILS OF WRITE-INS</b>			
3401. ....			
3402. ....			
3403. ....			
3498. Summary of remaining write-ins for Line 34 from overflow page .....	0	0	0
3499. Totals (Lines 3401 through 3403 plus 3498)(Line 34 above) .....	0	0	0

STATEMENT AS OF SEPTEMBER 30, 2022 OF THE NATIONAL INTERSTATE INSURANCE COMPANY

**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 2022 Loss and LAE Payments on Claims Reported as of Prior Year-End	5 2022 Loss and LAE Payments on Claims Unreported as of Prior Year-End	6 Total 2022 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. 2019 + Prior .....	114,987	106,935	221,922	61,343	2,028	63,371	83,595	701	75,235	159,531	29,951	(28,971)	980
2. 2020 .....	47,510	70,760	118,270	28,145	193	28,338	42,121	229	46,602	88,952	22,756	(23,736)	(980)
3. Subtotals 2020 + Prior .....	162,497	177,695	340,192	89,489	2,221	91,709	125,715	930	121,838	248,483	52,707	(52,707)	0
4. 2021 .....	55,401	135,884	191,285	42,336	4,389	46,725	56,038	2,958	85,565	144,561	42,973	(42,973)	0
5. Subtotals 2021 + Prior .....	217,898	313,579	531,477	131,825	6,609	138,434	181,753	3,888	207,402	393,043	95,680	(95,680)	0
6. 2022 .....	XXX	XXX	XXX	XXX	32,128	32,128	XXX	42,363	124,144	166,506	XXX	XXX	XXX
7. Totals .....	217,898	313,579	531,477	131,825	38,737	170,562	181,753	46,251	331,546	559,550	95,680	(95,680)	0
8. Prior Year-End Surplus As Regards Policyholders		328,195									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. 43.9	2. (30.5)	3. 0.0
													Col. 13, Line 7 As a % of Col. 1 Line 8
													4. 0.0

STATEMENT AS OF SEPTEMBER 30, 2022 OF THE NATIONAL INTERSTATE INSURANCE COMPANY  
**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

**AUGUST FILING**

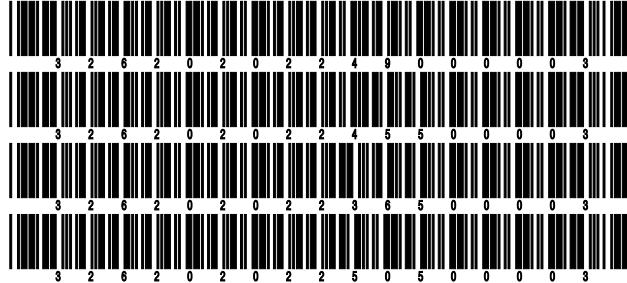
5. Will the regulator-only (non-public) Communication of Internal Control Related Matters Noted in Audit be filed with the state of domicile and electronically with the NAIC (as a regulator-only non-public document) by August 1? The response for 1st and 3rd quarters should be N/A. A NO response resulting with a bar code is only appropriate in the 2nd quarter.	N/A
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Explanations:

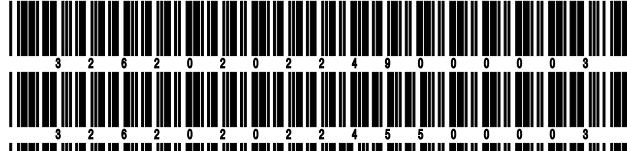
- 1.
- 2.
- 3.
- 4.

Bar Codes:

1. Trusteed Surplus Statement [Document Identifier 490]



2. Supplement A to Schedule T [Document Identifier 455]



3. Medicare Part D Coverage Supplement [Document Identifier 365]



4. Director and Officer Supplement [Document Identifier 505]



STATEMENT AS OF SEPTEMBER 30, 2022 OF THE NATIONAL INTERSTATE INSURANCE COMPANY  
**OVERFLOW PAGE FOR WRITE-INS**

Additional Write-ins for Assets Line 25

	Current Statement Date			4 December 31 Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
2504. Prepaid expenses .....	1,884,652	1,884,652	0	0
2505. Miscellaneous receivables .....	1,554,037	0	1,554,037	1,307,525
2506. Commission receivables .....	634,930	3,536	631,394	688,901
2597. Summary of remaining write-ins for Line 25 from overflow page	4,073,619	1,888,188	2,185,431	1,996,427

Additional Write-ins for Liabilities Line 25

	1 Current Statement Date	2 December 31, Prior Year
2504. Unearned fee income .....	0	0
2597. Summary of remaining write-ins for Line 25 from overflow page	0	0

STATEMENT AS OF SEPTEMBER 30, 2022 OF THE NATIONAL INTERSTATE INSURANCE COMPANY

**SCHEDULE A - VERIFICATION**

Real Estate

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	..36,619,879	..37,830,829
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	0	0
2.2 Additional investment made after acquisition	40,010	25,393
3. Current year change in encumbrances	0	0
4. Total gain (loss) on disposals	0	0
5. Deduct amounts received on disposals	0	0
6. Total foreign exchange change in book/adjusted carrying value	0	0
7. Deduct current year's other than temporary impairment recognized	0	0
8. Deduct current year's depreciation	..921,795	1,236,343
9. Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)	..35,738,094	..36,619,879
10. Deduct total nonadmitted amounts	0	0
11. Statement value at end of current period (Line 9 minus Line 10)	35,738,094	36,619,879

**SCHEDULE B - VERIFICATION**

Mortgage Loans

	1 Year to Date	2 Prior Year Ended December 31
1. Book value/recorded investment excluding accrued interest, December 31 of prior year	5,000,000	0
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	..45,000,000	5,000,000
2.2 Additional investment made after acquisition	0	0
3. Capitalized deferred interest and other	0	0
4. Accrual of discount	0	0
5. Unrealized valuation increase (decrease)	0	0
6. Total gain (loss) on disposals	0	0
7. Deduct amounts received on disposals	..22,500,000	0
8. Deduct amortization of premium and mortgage interest points and commitment fees	0	0
9. Total foreign exchange change in book value/recorded investment excluding accrued interest	0	0
10. Deduct current year's other than temporary impairment recognized	0	0
11. Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	..27,500,000	5,000,000
12. Total valuation allowance	0	0
13. Subtotal (Line 11 plus Line 12)	..27,500,000	5,000,000
14. Deduct total nonadmitted amounts	0	0
15. Statement value at end of current period (Line 13 minus Line 14)	27,500,000	5,000,000

**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	..10,929,919	..11,057,395
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	0	0
2.2 Additional investment made after acquisition	..39,769	152,197
3. Capitalized deferred interest and other	0	0
4. Accrual of discount	0	0
5. Unrealized valuation increase (decrease)	..(1,010,954)	884,065
6. Total gain (loss) on disposals	..1,082,656	2,256,575
7. Deduct amounts received on disposals	..1,746,318	3,420,313
8. Deduct amortization of premium and depreciation	0	0
9. Total foreign exchange change in book/adjusted carrying value	0	0
10. Deduct current year's other than temporary impairment recognized	0	0
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	..9,295,073	10,929,919
12. Deduct total nonadmitted amounts	0	0
13. Statement value at end of current period (Line 11 minus Line 12)	9,295,073	10,929,919

**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	1,044,786,841	979,651,688
2. Cost of bonds and stocks acquired	298,185,425	284,682,366
3. Accrual of discount	..1,137,594	761,426
4. Unrealized valuation increase (decrease)	..6,319,021	23,071,909
5. Total gain (loss) on disposals	..(264,054)	1,825,088
6. Deduct consideration for bonds and stocks disposed of	..181,368,833	242,837,669
7. Deduct amortization of premium	..1,722,527	2,684,204
8. Total foreign exchange change in book/adjusted carrying value	0	0
9. Deduct current year's other than temporary impairment recognized	..322,456	..97,122
10. Total investment income recognized as a result of prepayment penalties and/or acceleration fees	..11,244	413,358
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	..1,166,762,253	..1,044,786,841
12. Deduct total nonadmitted amounts	..2,163,407	1,732,901
13. Statement value at end of current period (Line 11 minus Line 12)	1,164,598,847	1,043,053,939

## STATEMENT AS OF SEPTEMBER 30, 2022 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
<b>BONDS</b>								
1. NAIC 1 (a) .....	707,170,642	23,537,436	35,719,635	(119,029)	731,083,259	707,170,642	694,869,413	654,135,840
2. NAIC 2 (a) .....	185,098,461	16,007,586	4,824,991	(901,047)	138,010,767	185,098,461	195,380,010	133,847,076
3. NAIC 3 (a) .....	10,408,513	1,921,250	292,239	(68,596)	3,055,460	10,408,513	11,968,929	5,755,236
4. NAIC 4 (a) .....	2,667,047	0	11,148	592,744	2,717,813	2,667,047	3,248,642	2,813,022
5. NAIC 5 (a) .....	143,341	0	13,876	470,607	283,543	143,341	600,072	325,704
6. NAIC 6 (a) .....	960,537	0	0	(59,255)	4,639,147	960,537	901,282	0
7. Total Bonds .....	906,448,541	41,466,272	40,861,890	(84,576)	879,789,989	906,448,541	906,968,347	796,876,880
<b>PREFERRED STOCK</b>								
8. NAIC 1 .....	1,125,600	0	0	(804)	1,040,000	1,125,600	1,124,796	1,100,400
9. NAIC 2 .....	17,422,658	0	0	(313,732)	12,967,486	17,422,658	17,108,926	14,542,330
10. NAIC 3 .....	561,890	0	0	37,030	623,875	561,890	598,920	635,950
11. NAIC 4 .....	0	0	0	0	0	0	0	0
12. NAIC 5 .....	0	0	0	0	0	0	0	0
13. NAIC 6 .....	95,500	0	0	(4,260)	84,850	95,500	91,240	82,700
14. Total Preferred Stock .....	19,205,648	0	0	(281,766)	14,716,211	19,205,648	18,923,882	16,361,380
15. Total Bonds and Preferred Stock .....	925,654,189	41,466,272	40,861,890	(366,342)	894,506,200	925,654,189	925,892,229	813,238,260

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

NAIC 1 \$ .....0 ; NAIC 2 \$ .....1,998,451 ; 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
7709999999 Totals	1,998,451	XXX	1,993,750	56,250	38,750

**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	4,003,183
2. Cost of short-term investments acquired .....	1,993,750	6,598
3. Accrual of discount .....	4,701	0
4. Unrealized valuation increase (decrease) .....	0	3,187
5. Total gain (loss) on disposals .....	0	0
6. Deduct consideration received on disposals .....	0	3,999,995
7. Deduct amortization of premium .....	0	0
8. Total foreign exchange change in book/adjusted carrying value .....	0	0
9. Deduct current year's other than temporary impairment recognized .....	0	12,973
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9) .....	1,998,451	0
11. Deduct total nonadmitted amounts .....	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	1,998,451	0

**SCHEDULE DB - PART A - VERIFICATION**

Options, Caps, Floors, Collars, Swaps and Forwards

1. Book/Adjusted Carrying Value, December 31, prior year (Line 10, prior year) .....	0
2. Cost Paid/(Consideration Received) on additions .....	0
3. Unrealized Valuation increase/(decrease) .....	(2,711,769)
4. SSAP No. 108 adjustments .....	0
5. Total gain (loss) on termination recognized .....	0
6. Considerations received/(paid) on terminations .....	0
7. Amortization .....	0
8. Adjustment to the Book/Adjusted Carrying Value of hedged item .....	0
9. Total foreign exchange change in Book/Adjusted Carrying Value .....	0
10. Book/Adjusted Carrying Value at End of Current Period (Lines 1+2+3+4+5-6+7+8+9) .....	(2,711,769)
11. Deduct nonadmitted assets .....	0
12. Statement value at end of current period (Line 10 minus Line 11) .....	(2,711,769)

**SCHEDULE DB - PART B - VERIFICATION**

Futures Contracts

1. Book/Adjusted carrying value, December 31 of prior year (Line 6, prior year) .....	
2. Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change column) .....	
3.1 Add:	
Change in variation margin on open contracts - Highly Effective Hedges	
3.11 Section 1, Column 15, current year to date minus .....	
3.12 Section 1, Column 15, prior year .....	
Change in variation margin on open contracts - All Other	
3.13 Section 1, Column 18, current year to date minus .....	
3.14 Section 1, Column 18, prior year .....	
3.2 Add:	
Change in adjustment to basis of hedged item	
3.21 Section 1, Column 17, current year to date minus .....	
3.22 Section 1, Column 17, prior year .....	
Change in amount recognized	
3.23 Section 1, Column 19, current year to date minus .....	
3.24 Section 1, Column 19, prior year plus .....	
3.25 SSAP No. 108 adjustments .....	
3.3 Subtotal (Line 3.1 minus Line 3.2) .....	
4.1 Cumulative variation margin on terminated contracts during the year .....	
4.2 Less:	
4.21 Amount used to adjust basis of hedged item .....	
4.22 Amount recognized .....	
4.23 SSAP No. 108 adjustments .....	
4.3 Subtotal (Line 4.1 minus Line 4.2) .....	
5. Dispositions gains (losses) on contracts terminated in prior year:	
5.1 Total gain (loss) recognized for terminations in prior year .....	
5.2 Total gain (loss) adjusted into the hedged item(s) for terminations in prior year .....	
6. Book/Adjusted carrying value at end of current period (Lines 1+2+3.3-4.3-5.1-5.2) .....	
7. Deduct total nonadmitted amounts .....	
8. Statement value at end of current period (Line 6 minus Line 7) .....	

**NONE**

Schedule DB - Part C - Section 1 - Replication (Synthetic Asset) Transactions (RSATs) Open  
**N O N E**

Schedule DB-Part C-Section 2-Reconciliation of Replication (Synthetic Asset) Transactions Open  
**N O N E**

**SCHEDULE DB - VERIFICATION**

Verification of Book/Adjusted Carrying Value, Fair Value and Potential Exposure of all Open Derivative Contracts

## Book/Adjusted Carrying Value Check

1. Part A, Section 1, Column 14.....	(2,711,769)
2. Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance.....	0
3. Total (Line 1 plus Line 2).....	(2,711,769)
4. Part D, Section 1, Column 6 .....	0
5. Part D, Section 1, Column 7 .....	(2,711,769)
6. Total (Line 3 minus Line 4 minus Line 5).....	0

## Fair Value Check

7. Part A, Section 1, Column 16 .....	(2,711,769)
8. Part B, Section 1, Column 13 .....	0
9. Total (Line 7 plus Line 8).....	(2,711,769)
10. Part D, Section 1, Column 9 .....	0
11. Part D, Section 1, Column 10 .....	(2,711,769)
12 Total (Line 9 minus Line 10 minus Line 11).....	0

## Potential Exposure Check

13. Part A, Section 1, Column 21 .....	1,409,210
14. Part B, Section 1, Column 20 .....	0
15. Part D, Section 1, Column 12 .....	1,409,210
16. Total (Line 13 plus Line 14 minus Line 15).....	0

**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 .....	103,194,967	37,061,720
2. Cost of cash equivalents acquired .....	245,308,092	372,270,024
3. Accrual of discount .....	0	0
4. Unrealized valuation increase (decrease) .....	0	0
5. Total gain (loss) on disposals .....	0	0
6. Deduct consideration received on disposals .....	345,862,872	306,136,778
7. Deduct amortization of premium .....	0	0
8. Total foreign exchange change in book/adjusted carrying value .....	0	0
9. Deduct current year's other than temporary impairment recognized .....	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9) .....	2,640,187	103,194,967
11. Deduct total nonadmitted amounts .....	0	0
<b>12. Statement value at end of current period (Line 10 minus Line 11)</b>	<b>2,640,187</b>	<b>103,194,967</b>

Schedule A - Part 2 - Real Estate Acquired and Additions Made  
**N O N E**

Schedule A - Part 3 - Real Estate Disposed  
**N O N E**

Schedule B - Part 2 - Mortgage Loans Acquired and Additions Made  
**N O N E**

Schedule B - Part 3 - Mortgage Loans Disposed, Transferred or Repaid  
**N O N E**

## STATEMENT AS OF SEPTEMBER 30, 2022 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 CUSIP Identification	2 Name or Description	Location		5 Name of Vendor or General Partner	6 NAIC Designation, NAIC Designation Modifier and SVO Adminis- trative Symbol	7 Date Originally Acquired	8 Type and Strategy	9 Actual Cost at Time of Acquisition	10 Additional Investment Made After Acquisition	11 Amount of Encumbrances	12 Commitment for Additional Investment	13 Percentage of Ownership
		3 City	4 State									
4899999. Total - Unaffiliated								0	0	0	0	XXX
4999999. Total - Affiliated								0	0	0	0	XXX
5099999 - Totals								0	0	0	0	XXX

**SCHEDULE BA - PART 3**

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

1 CUSIP Identification	2 Name or Description	Location		5 Name of Purchaser or Nature of Disposal	6 Date Originally Acquired	7 Disposal Date	8 Book/ Adjusted Carrying Value Less Encum- brances, Prior Year	9 Unrealized Valuation Increase (De- crease)	10 Current Year's (Depre- ciation) or (Amorti- zation)/ Accretion	11 Current Year's Other Than Tempor- ary Imair- ment Recog- nized	12 Capital- ized Deferred Interest and Other	13 Total Change in Book/ Adjusted Carrying Value (9+10- 11+12)	14 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	15 Book/ Adjusted Carrying Value Less Encum- brances on Disposal	16 Total Change in Book/ Adjusted Carrying Value Less Encum- brances on Disposal	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Invest- ment Income
		3 City	4 State																
00000-00-0 .....	Primus Capital Fund VII, LP .....	Cleveland .....	OH .....	Primus Capital Fund VII, LP .....	12/31/2012 .....	07/11/2022 .....	111,456 .....	0 .....	0 .....	0 .....	0 .....	0 .....	0 .....	111,456 .....	247,679 .....	0 .....	136,223 .....	0 .....	0 .....
00000-00-0 .....	Primus Capital Fund VII, LP .....	Cleveland .....	OH .....	Primus Capital Fund VII, LP .....	12/31/2012 .....	09/02/2022 .....	149,183 .....	0 .....	0 .....	0 .....	0 .....	0 .....	0 .....	149,183 .....	331,518 .....	0 .....	182,335 .....	0 .....	0 .....
1999999. Joint Venture Interests - Common Stock - Unaffiliated							260,639 .....	0 .....	0 .....	0 .....	0 .....	0 .....	0 .....	260,639 .....	579,197 .....	0 .....	318,558 .....	318,558 .....	0 .....
4899999. Total - Unaffiliated							260,639 .....	0 .....	0 .....	0 .....	0 .....	0 .....	0 .....	260,639 .....	579,197 .....	0 .....	318,558 .....	318,558 .....	0 .....
4999999. Total - Affiliated							0 .....	0 .....	0 .....	0 .....	0 .....	0 .....	0 .....	0 .....	0 .....	0 .....	0 .....	0 .....	0 .....
5099999 - Totals							260,639 .....	0 .....	0 .....	0 .....	0 .....	0 .....	0 .....	260,639 .....	579,197 .....	0 .....	318,558 .....	318,558 .....	0 .....

## STATEMENT AS OF SEPTEMBER 30, 2022 OF THE NATIONAL INTERSTATE INSURANCE COMPANY

## SCHEDULE D - PART 3

Show All Long-Term Bonds and Stock Acquired During the Current Quarter

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation, NAIC Designation Modifier and SVO Adminis- trative Symbol
91282C-FW-7	UNITED STATES TREASURY		07/08/2022	JP Morgan		1,256,543	1,250,000	1,214	1.A FE
<b>0109999999. Subtotal - Bonds - U.S. Governments</b>						1,256,543	1,250,000	1,214	1.A FE XXX
03464H-AA-3	AOMT 225 A1 - RMBS		07/29/2022	DEUTSCHE BANK SECURITIES, INC.		2,925,497	3,000,000	12,375	1.A FE
037833-EN-6	APPLE INC		08/01/2022	JP Morgan		1,997,520	2,000,000	0	1.B FE
05553E-AA-7	BNFS 221 A - CDO	C.	07/06/2022	PIPR		2,431,250	2,500,000	0	1.D FE
059475-AG-8	BOAA 2007-2 2A2 - CMO/RMBS		07/01/2022	Direct		0	307	0	1.D FM
09261X-AG-7	BLACKSTONE SECURED LENDING FUND		08/03/2022	OPPENHEIMER & CO		809,190	1,000,000	9,886	2.C FE
10948W-AA-1	BRIGHTSPHERE INVESTMENT GROUP INC		09/13/2022	WELLS FARGO SECURITIES LLC		921,250	1,000,000	6,400	3.A FE
114259-AV-6	BROOKLYN UNION GAS CO		08/02/2022	JP Morgan		1,000,000	1,000,000	0	2.A FE
125491-AN-0	CI FINANCIAL CORP	C.	09/23/2022	Stifel, Nicolaus & Co., Inc.		366,930	500,000	4,444	2.B FE
12663D-AC-8	CSMC 22NQ15 A1 - CMO/RMBS		08/01/2022	CREDIT SUISSE SECURITIES (USA)		2,487,415	2,500,000	11,487	1.A FE
15089Q-AM-6	CELANESE US HOLDINGS LLC		07/07/2022	Bank of America Merrill Lynch		3,000,000	3,000,000	0	2.C FE
15089Q-AR-5	CELANESE US HOLDINGS LLC		07/07/2022	Bank of America Merrill Lynch		2,999,610	3,000,000	0	2.C FE
233046-AK-7	DKNY 2019-1 A22 - RMBS		07/14/2022	BARCLAYS CAPITAL INC FIXED INC		929,953	972,500	6,300	2.B FE
25755T-AE-0	DPABS 2015-1 A2 - RMBS		07/25/2022	Bank of America Merrill Lynch		930,203	942,500	234	2.A FE
31620M-BW-5	FIDELITY NATIONAL INFORMATION SERVICES I		07/06/2022	JP Morgan		1,996,820	2,000,000	0	2.B FE
36170H-AA-8	GCAT 22NQ14 A1 - CMO/RMBS		08/12/2022	CREDIT SUISSE SECURITIES (USA)		999,997	1,000,000	2,635	1.A FE
38982G-AA-4	GREAT AJAX OPERATING PARTNERSHIP LP		08/23/2022	PIPR		1,980,180	2,000,000	0	2.B PL
42789K-AA-0	HOF 221 A1 - CMO/RMBS		08/05/2022	CREDIT SUISSE SECURITIES (USA)		989,626	1,000,000	5,647	1.A FE
45276Q-AA-2	IMPR 22NQ15 A1 - RMBS		08/02/2022	BARCLAYS CAPITAL INC FIXED INC		1,999,976	2,000,000	9,882	1.A FE
55285U-AA-1	MFRA 22INV2 A1 - RMBS		07/15/2022	WELLS FARGO SECURITIES LLC		983,932	1,000,000	3,850	1.A FE
62246A-AC-8	NPRL 2017-1 A1 - ABS		07/14/2022	CANTOR FITZGERALD + CO		536,192	560,724	1,471	1.G FE
651229-BC-9	NEWELL BRANDS INC		09/09/2022	JP Morgan		1,000,000	1,000,000	0	3.A FE
69120V-AN-1	OIL ROCK CORE INCOME CORP		09/09/2022	SMBC SECURITIES INC		1,994,700	2,000,000	0	2.C FE
69547M-AA-4	PAID 223 A - ABS		08/03/2022	CREDIT SUISSE SECURITIES (USA)		1,000,000	1,000,000	0	1.G FE
74970F-AA-5	RPIT 223 A - CMO/RMBS		08/04/2022	NOMURA SECURITIES/FIXED INCOME		930,381	1,000,000	0	1.A FE
78434K-AA-5	SGR 222 A1 - CMO/RMBS		07/29/2022	CREDIT SUISSE SECURITIES (USA)		999,375	1,000,000	5,056	1.A FE
92259K-AA-8	VCC 224 A - CMBS		08/05/2022	BARCLAYS CAPITAL INC FIXED INC		999,775	1,000,000	6,412	1.A FE
92539N-AA-4	VERUS 227 A1 - CMO/RMBS		07/28/2022	CREDIT SUISSE SECURITIES (USA)		999,989	1,000,000	4,723	1.A FE
92838C-AA-6	VISIO 221 A1 - RMBS		07/14/2022	BARCLAYS CAPITAL INC FIXED INC		1,999,969	2,000,000	6,719	1.A FE
<b>1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)</b>						40,209,729	40,976,031	97,529	XXX
24736C-BS-2	TERM LOAN B : DELTA AIR		07/01/2022	WELLS FARGO SECURITIES LLC		(1,006,250)	(1,000,000)	0	2.B FE
24736C-BS-2	SKYMIILES IP LTD. (DELTA AIR LINES, INC.)		07/01/2022	WELLS FARGO SECURITIES LLC		1,006,250	1,000,000	0	2.B FE
84771#-AC-1	SPEEDSTAR HOLDING LLC - DELAYED DRAW TER		07/21/2022	DIRECT		0	0	0	4.B PL
<b>1909999999. Subtotal - Bonds - Unaffiliated Bank Loans</b>						0	0	0	XXX
<b>2509999997. Total - Bonds - Part 3</b>						41,466,272	42,226,031	98,743	XXX
<b>2509999998. Total - Bonds - Part 5</b>						XXX	XXX	XXX	XXX
<b>2509999999. Total - Bonds</b>						41,466,272	42,226,031	98,743	XXX
<b>4509999997. Total - Preferred Stocks - Part 3</b>						0	XXX	0	XXX
<b>4509999998. Total - Preferred Stocks - Part 5</b>						XXX	XXX	XXX	XXX
<b>4509999999. Total - Preferred Stocks</b>						0	XXX	0	XXX
92206#-10-7	VANLINER INS CO		07/31/2022	Stock Options		0,000	1,701	0	
92206#-10-7	VANLINER INS CO		08/31/2022	Stock Options		0,000	1,701	0	
92206#-10-7	VANLINER INS CO		09/30/2022	Stock Options		0,000	1,646	0	
<b>5919999999. Subtotal - Common Stocks - Parent, Subsidiaries and Affiliates Publicly Traded</b>						5,047	XXX	0	XXX
<b>5989999997. Total - Common Stocks - Part 3</b>						5,047	XXX	0	XXX
<b>5989999998. Total - Common Stocks - Part 5</b>						XXX	XXX	XXX	XXX
<b>5989999999. Total - Common Stocks</b>						5,047	XXX	0	XXX
<b>5999999999. Total - Preferred and Common Stocks</b>						5,047	XXX	0	XXX
<b>6009999999 - Totals</b>						41,471,320	XXX	98,743	XXX

## STATEMENT AS OF SEPTEMBER 30, 2022 OF THE NATIONAL INTERSTATE INSURANCE COMPANY

## SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1 CUSIP Ident- ification	2 Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other Than Temporary Impairment Recogn- ized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	19 Bond Interest/ Stock Dividends Received During Year	20 Con- tractual Maturity Date	21 Stated Con- tractual Maturity Date	22 NAIC Design- nation, NAIC Design- nation Modi- fier and SVO Admin- is- trative Symbol	
.36241L-S7-2	GN 783242 - RMBS		09/01/2022	Paydown		5,080	5,350	5,193	0	(114)	0	0	(114)	0	5,080	0	0	0	0	101	02/15/2026	1.A	
.38373A-D9-4	GNR 2009-069 PV - CMO/RMBS		09/01/2022	Paydown		926	926	973	957	0	(31)	0	0	(31)	0	926	0	0	0	0	24	08/20/2039	1.A
.38375G-26-5	GNR 2012-102 DN - CMO/RMBS		09/01/2022	Paydown		10,100	10,093	10,091	0	9	0	0	9	0	10,100	0	0	0	0	102	09/20/2040	1.A	
.38376E-VJ-1	GNR 2009-110 AB - CMO/RMBS		09/01/2022	Paydown		3,472	3,472	3,638	3,524	0	(52)	0	0	(52)	0	3,472	0	0	0	0	89	04/16/2039	1.A
.38378T-AF-7	GNR 2013-071 GA - CMO/RMBS		09/01/2022	Paydown		10,652	10,683	10,654	0	0	(2)	0	(2)	0	10,652	0	0	0	0	177	07/20/2041	1.A	
.38379X-KD-1	GNR 2016-083 AP - CMO/RMBS		09/01/2022	Paydown		6,635	6,635	6,920	6,773	0	(138)	0	0	(138)	0	6,635	0	0	0	0	128	10/20/2045	1.A
<b>0109999999. Subtotal - Bonds - U.S. Governments</b>					36,864	36,864	37,192	0	(328)	0	(328)	0	0	36,864	0	0	0	0	0	621	XXX	XXX	
.93974C-L7-3	WASHINGTON ST		07/01/2022	Call @ 100.00		1,500,000	1,500,000	1,455,000	1,478,361	0	23,180	0	0	23,180	0	1,500,000	0	0	0	0	60,000	07/01/2028	1.B FE
<b>0509999999. Subtotal - Bonds - U.S. States, Territories and Possessions</b>					1,500,000	1,500,000	1,455,000	1,478,361	0	23,180	0	0	23,180	0	1,500,000	0	0	0	0	60,000	XXX	XXX	
.68609T-DM-7	OREGON		09/01/2022	Direct		35,000	35,000	37,683	35,358	0	(358)	0	0	(358)	0	35,000	0	0	0	0	746	12/01/2048	1.B FE
.68609T-SH-2	OREGON		09/01/2022	Direct		35,000	35,000	37,806	35,383	0	(383)	0	0	(383)	0	35,000	0	0	0	0	638	12/01/2049	1.B FE
<b>0709999999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions</b>					70,000	70,000	75,489	70,741	0	(741)	0	(741)	0	0	70,000	0	0	0	0	0	1,385	XXX	XXX
.196479-2D-0	COLORADO HSG & FIN AUTH		09/01/2022	Direct		150,000	150,000	158,504	151,296	0	(1,296)	0	(1,296)	0	150,000	0	0	0	0	0	3,381	05/01/2049	1.A FE
.19647P-BA-0	COLORADO HSG & FIN AUTH MULTIFAMILY HSG		09/01/2022	Paydown		1,865	1,869	1,869	1,869	0	(4)	0	0	(4)	0	1,865	0	0	0	0	40	02/01/2044	1.B FE
.19647P-BW-2	COLORADO HSG & FIN AUTH MULTIFAMILY HSG		09/01/2022	Paydown		6,422	6,421	6,421	6,421	0	0	0	0	0	6,422	0	0	0	0	161	10/01/2057	1.A FE	
.196480-D0-3	COLORADO HSG & FIN AUTH		09/01/2022	Direct		105,000	105,000	115,499	106,436	0	(1,436)	0	(1,436)	0	105,000	0	0	0	0	0	2,133	05/01/2050	1.A FE
.3128MM-UM-3	FH G18587 - RMBS		09/01/2022	Paydown		23,937	23,937	25,186	24,775	0	(838)	0	(838)	0	23,937	0	0	0	0	473	02/01/2031	1.A	
.3128P7-SB-5	FH C91742 - RMBS		09/01/2022	Paydown		24,157	24,157	25,901	25,631	0	(1,475)	0	(1,475)	0	24,157	0	0	0	0	550	01/01/2034	1.A	
.3128P7-7L-1	FH C91799 - RMBS		09/01/2022	Paydown		21,546	21,546	22,396	22,396	0	(850)	0	(850)	0	21,546	0	0	0	0	496	11/01/2034	1.A	
.3128P7-06-3	FH C91377 - RMBS		09/01/2022	Paydown		20,754	20,754	22,440	22,029	0	(1,275)	0	(1,275)	0	20,754	0	0	0	0	634	06/01/2031	1.A	
.3128P7-0N-6	FH C91361 - RMBS		09/01/2022	Paydown		14,970	14,970	15,761	15,761	0	(790)	0	(790)	0	14,970	0	0	0	0	395	03/01/2031	1.A	
.3128P7-W5-8	FH C91568 - RMBS		09/01/2022	Paydown		24,427	24,427	25,709	25,442	0	(1,015)	0	(1,015)	0	24,427	0	0	0	0	489	10/01/2032	1.A	
.3128P7-XX-6	FH C91594 - RMBS		09/01/2022	Paydown		23,550	23,550	24,764	24,514	0	(964)	0	(964)	0	23,550	0	0	0	0	464	01/01/2033	1.A	
.3128PV-BS-8	FH J15449 - RMBS		09/01/2022	Paydown		16,267	16,267	17,355	16,837	0	(570)	0	(570)	0	16,267	0	0	0	0	433	05/01/2026	1.A	
.31294L-GV-0	FH E02684 - RMBS		09/01/2022	Paydown		2,684	2,684	2,813	2,702	0	(18)	0	(18)	0	2,684	0	0	0	0	84	03/01/2025	1.A	
.3132J4-H3-6	FH G30949 - RMBS		09/01/2022	Paydown		16,956	16,956	17,868	17,619	0	(662)	0	(662)	0	16,956	0	0	0	0	390	08/01/2036	1.A	
.3133N3-U9-3	FH RE6008 - RMBS		09/01/2022	Paydown		9,121	9,121	9,273	9,229	0	(109)	0	(109)	0	9,121	0	0	0	0	191	11/01/2049	1.A	
.3133N3-VG-6	FH RE6015 - RMBS		09/01/2022	Paydown		5,267	5,267	5,344	5,322	0	(55)	0	(55)	0	5,267	0	0	0	0	135	09/01/2049	1.A	
.3136A5-BB-1	FNR 2012-40 PA - CMO/RMBS		09/01/2022	Paydown		5,663	5,663	5,689	5,668	0	(5)	0	(5)	0	5,663	0	0	0	0	75	09/25/2040	1.A	
.3136A5-PG-7	FNR 2012-53 PB - CMO/RMBS		09/01/2022	Paydown		23,970	23,970	24,614	24,199	0	(229)	0	(229)	0	23,970	0	0	0	0	358	02/25/2041	1.A	
.3136A7-SE-8	FNR 2012-96 PD - CMO/RMBS		09/01/2022	Paydown		8,193	8,193	8,300	8,220	0	(27)	0	(27)	0	8,193	0	0	0	0	112	07/25/2041	1.A	
.3136AA-MJ-1	FNR 2012-139 BH - CMO/RMBS		09/01/2022	Paydown		13,452	13,452	13,717	13,595	0	(143)	0	(143)	0	13,452	0	0	0	0	181	02/25/2042	1.A	
.3136AA-Y7-4	FNR 2012-145 TA - CMO/RMBS		09/01/2022	Paydown		7,621	7,621	7,596	7,606	0	15	0	15	0	7,621	0	0	0	0	63	11/25/2042	1.A	
.3136AA-YL-3	FNR 2012-133 GE - CMO/RMBS		09/01/2022	Paydown		2,934	2,934	2,930	2,930	0	4	0	4	0	2,934	0	0	0	0	30	08/25/2041	1.A	
.3136AB-H7-1	FNR 2013-5 BD - CMO/RMBS		09/01/2022	Paydown		7,970	7,970	7,957	7,959	0	11	0	11	0	7,970	0	0	0	0	104	03/25/2040	1.A	
.3136AC-A5-0	FNR 2013-18 PA - CMO/RMBS		09/01/2022	Paydown		11,314	11,314	11,089	11,185	0	129	0	129	0	11,314	0	0	0	0	150	11/25/2041	1.A	
.3136AC-EK-3	FNR 2013-10 NE - CMO/RMBS		09/01/2022	Paydown		32,541	32,541	32,917	32,724	0	(183)	0	(183)	0	32,541	0	0	0	0	434	01/25/2042	1.A	
.3136AD-BH-1	FNR 2013-43 XP - CMO/RMBS		09/01/2022	Paydown		14,840	14,840	14,481	14,689	0	152	0	152	0	14,840	0	0	0	0	149	08/25/2041	1.A	
.3136AE-EZ-6	FNR 2013-53 WG - CMO/RMBS		09/01/2022	Paydown		3,736	3,736	3,587	3,681	0	55	0	55	0	3,736	0	0	0	0	49	06/25/2042	1.A	
.3136AE-S7-3	FNR 2013-53 WL - CMO/RMBS		09/01/2022	Paydown		10,031	10																

## STATEMENT AS OF SEPTEMBER 30, 2022 OF THE NATIONAL INTERSTATE INSURANCE COMPANY

## SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1 CUSIP Ident- ification	2 Description	3 For- eign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consid- eration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change In Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Con- tractual Maturity Date	22 NAIC Design- ation, NAIC Design- ation Modifier and SVO Adminis- trative Symbol	
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's Temporar- y Impair- ment Recogn- ized	13 Current Year's Other Than Temporar- y Impair- ment Carrying Value	14 Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value								
31374R-RT-5	FHR 4080 DA - CMO/RMBS		09/01/2022	Paydown	9,522	9,522	9,749	9,627	0	(105)	0	(105)	0	0	9,522	0	0	0	0	125	03/15/2041	1.A
31374S-BZ-6	FHR 4077 MA - CMO/RMBS		09/01/2022	Paydown	17,666	17,666	17,897	17,753	0	(87)	0	(87)	0	0	17,666	0	0	0	0	239	08/15/2040	1.A
31374T-KB-7	FHR 4097 GJ - CMO/RMBS		09/01/2022	Paydown	7,353	7,353	7,491	7,425	0	(72)	0	(72)	0	0	7,353	0	0	0	0	125	08/15/2031	1.A
31374T-W5-7	FHR 4106 EC - CMO/RMBS		09/01/2022	Paydown	18,039	18,039	18,107	18,061	0	(22)	0	(22)	0	0	18,039	0	0	0	0	201	04/15/2041	1.A
31374U-ML-0	FHR 4102 LA - CMO/RMBS		09/01/2022	Paydown	5,462	5,462	5,302	5,414	0	48	0	48	0	0	5,462	0	0	0	0	62	01/15/2040	1.A
31374U-VJ-5	FHR 4119 PA - CMO/RMBS		09/01/2022	Paydown	13,475	13,475	13,526	13,495	0	(20)	0	(20)	0	0	13,475	0	0	0	0	128	09/15/2041	1.A
31374W-VA-0	FHR 4145 UC - CMO/RMBS		09/01/2022	Paydown	4,190	4,190	4,171	4,180	0	9	0	9	0	0	4,190	0	0	0	0	41	12/15/2027	1.A
31374Y-NZ-0	FHR 4161 TB - CMO/RMBS		09/01/2022	Paydown	16,052	16,052	16,096	16,047	0	5	0	5	0	0	16,052	0	0	0	0	273	11/15/2039	1.A
31374Y-UE-9	FHR 4163 YA - CMO/RMBS		09/01/2022	Paydown	3,722	3,722	3,809	3,759	0	(37)	0	(37)	0	0	3,722	0	0	0	0	62	10/15/2041	1.A
31374B-DW-1	FHR 4183 ME - CMO/RMBS		09/01/2022	Paydown	5,518	5,518	5,569	5,545	0	(27)	0	(27)	0	0	5,518	0	0	0	0	71	02/15/2042	1.A
31374B-IH-5	FHR 4186 MC - CMO/RMBS		09/01/2022	Paydown	10,008	10,008	9,586	9,806	0	202	0	202	0	0	10,008	0	0	0	0	102	03/15/2028	1.A
31374B-4F-0	FHR 4236 WC - CMO/RMBS		09/01/2022	Paydown	2,368	2,368	2,397	2,377	0	(9)	0	(9)	0	0	2,368	0	0	0	0	50	05/15/2042	1.A
31374B-3L-1	FHR 4289 WE - CMO/RMBS		09/01/2022	Paydown	8,327	8,327	8,530	8,400	0	(73)	0	(73)	0	0	8,327	0	0	0	0	163	08/15/2031	1.A
31374B-IH-8	FHR 4311 EA - CMO/RMBS		09/01/2022	Paydown	641	641	631	637	0	3	0	3	0	0	641	0	0	0	0	9	09/15/2043	1.A
31374B-HX-3	FHR 4345 AB - CMO/RMBS		09/01/2022	Paydown	14,797	14,797	15,149	14,912	0	(115)	0	(115)	0	0	14,797	0	0	0	0	298	02/15/2040	1.A
31374B-XY-3	FHR 4342 BD - CMO/RMBS		09/01/2022	Paydown	1,956	1,956	1,938	1,938	0	18	0	18	0	0	1,956	0	0	0	0	33	12/15/2043	1.A
31374B-FH-5	FHR 4349 CD - CMO/RMBS		09/01/2022	Paydown	328	328	325	325	0	4	0	4	0	0	328	0	0	0	0	5	03/15/2044	1.A
31374B-4U-7	FHR 4378 AC - CMO/RMBS		09/01/2022	Paydown	1,071	1,071	1,049	1,057	0	14	0	14	0	0	1,071	0	0	0	0	14	02/15/2044	1.A
31374B-ZB-0	FHR 4569 A - CMO/RMBS		09/01/2022	Paydown	32,402	32,402	33,266	32,851	0	(449)	0	(449)	0	0	32,402	0	0	0	0	533	11/15/2040	1.A
31374B-6T-7	FHR 4608 HA - CMO/RMBS		07/15/2022	Paydown	7,410	7,410	7,646	24,036	0	(16,626)	0	(16,626)	0	0	7,410	0	0	0	0	12,111	06/15/2041	1.A
31374B-GS-6	FHR 4621 KA - CMO/RMBS		09/01/2022	Paydown	22,940	22,940	23,291	23,176	0	(237)	0	(237)	0	0	22,940	0	0	0	0	378	04/15/2046	1.A
31374B-VX-5	FHR 4631 AC - CMO/RMBS		09/01/2022	Paydown	5,724	5,724	5,924	5,817	0	(93)	0	(93)	0	0	5,724	0	0	0	0	129	08/15/2043	1.A
3138E0-6P-2	FN AL8077 - RMBS		09/01/2022	Paydown	13,523	13,523	14,398	14,070	0	(548)	0	(548)	0	0	13,523	0	0	0	0	318	12/01/2029	1.A
3138E0-VP-2	FN AL9621 - RMBS		09/01/2022	Paydown	12,557	12,557	13,385	13,209	0	(653)	0	(653)	0	0	12,557	0	0	0	0	338	01/01/2037	1.A
3138E5-BB-0	FN AL9962 - RMBS		09/01/2022	Paydown	6,248	6,248	6,541	6,476	0	(228)	0	(228)	0	0	6,248	0	0	0	0	145	01/01/2036	1.A
3138W9-DC-1	FN AS0098 - RMBS		09/01/2022	Paydown	21,845	21,845	22,767	22,604	0	(758)	0	(758)	0	0	21,845	0	0	0	0	485	08/01/2033	1.A
31397S-XM-1	FNR 2011-40 KA - CMO/RMBS		09/01/2022	Paydown	25,927	25,927	25,927	25,808	0	119	0	119	0	0	25,927	0	0	0	0	614	03/25/2026	1.A
31404J-XE-4	FN B02832 - RMBS		09/01/2022	Paydown	1,529	1,529	1,561	1,555	0	(26)	0	(26)	0	0	1,529	0	0	0	0	31	01/01/2049	1.A
31400B-N5-3	FN CA4011 - RMBS		09/01/2022	Paydown	10,754	10,754	10,922	10,868	0	(114)	0	(114)	0	0	10,754	0	0	0	0	277	08/01/2049	1.A
31400C-DT-0	FN CA4613 - RMBS		09/01/2022	Paydown	16,275	16,275	16,524	16,438	0	(163)	0	(163)	0	0	16,275	0	0	0	0	366	11/01/2049	1.A
314120-SE-0	FN 932117 - RMBS		09/01/2022	Paydown	10,603	10,603	10,967	10,647	0	(44)	0	(44)	0	0	10,603	0	0	0	0	284	11/01/2024	1.A
31416W-ZA-3	FN AB1636 - RMBS		09/01/2022	Paydown	6,694	6,694	6,865	6,768	0	(74)	0	(74)	0	0	6,694	0	0	0	0	159	10/01/2030	1.A
31417V-GK-7	FN MA0201 - RMBS		09/01/2022	Paydown	11,309	11,309	11,680	11,376	0	(67)	0	(67)	0	0	11,309	0	0	0	0	293	10/01/2024	1.A
31417V-SD-0	FN MA0515 - RMBS		09/01/2022	Paydown	11,171	11,171	11,566	11,320	0	(149)	0	(149)	0	0	11,171	0	0	0	0	257	09/01/2025	1.A
31418A-AJ-7	FN MA0908 - RMBS		09/01/2022	Paydown	17,535	17,535	18,543	18,298	0	(763)	0	(763)	0	0	17,535	0	0	0	0	475	11/01/2031	1.A
31418A-F2-9	FN MA1084 - RMBS		09/01/2022	Paydown	33,242	33,242	35,530	35,113	0	(1,871)	0	(1,871)	0	0	33,242	0	0	0	0	778	06/01/2032	1.A
31418A-HQ-4	FN MA1138 - RMBS		09/01/2022	Paydown	2,061	2,061	2,200	2,172	0	(111)	0	(111)	0	0	2,061	0	0	0	0	48	08/01/2032	1.A
31418A-SN-9	FN MA1424 - RMBS		09/01/2022	Paydown	15,833	15,833	16,447	16,340	0	(506)	0	(506)	0	0	15,833	0	0	0	0	359	04/01/2033	1.A
31418B-7E-0	FN MA2692 - RMBS		09/01/2022	Paydown	5,800	5,800	5,800	6,112	0	(240)	0	(240)	0	0	5,800	0	0	0	0	140	07/01/2036	1.A
31418B-HY-1	FN MA3846 - RMBS		09/01/2022	Paydown	8,810	8,810	8,832	8,823	0	(13)	0	(13)	0	0	8,810	0	0	0	0	173	11/01/2025	1.A

STATEMENT AS OF SEPTEMBER 30, 2022 OF THE NATIONAL INTERSTATE INSURANCE COMPANY

## **SCHEDULE D - PART 4**

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the 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	Consid-eration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amor-tization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	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, NAIC Designation Modifier and SVO Administrative Symbol	
.57587A-HY-7	MASSACHUSETTS ST HSG FIN AGY HSG REV		.07/18/2022	Direct		.45,000	.45,000	.48,231	.45,159	0	-(.159)	0	-.159	0	.45,000	0	0	0	0	1,008	.06/01/2039	1.B FE
.594653-6J-1	MICHIGAN ST HSG DEV AUTH SINGLE FAMILY M		.07/01/2022	Adjustment		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	.06/01/2046	1.C FE
.604160-FT-6	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F		.09/01/2022	Paydown		.21,280	.21,281	.21,302	.21,282	0	-(.2)	0	-.2	0	.21,280	0	0	0	0	337	.09/01/2042	1.A FE
.604160-FY-5	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F		.09/01/2022	Paydown		.962	.962	.962	.962	0	0	0	0	0	.962	0	0	0	0	19	.07/01/2044	1.A FE
.604160-GB-4	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F		.09/01/2022	Paydown		.7,555	.7,555	.7,555	.7,555	0	0	0	0	0	.7,555	0	0	0	0	150	.07/01/2044	1.A FE
.604160-GC-2	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F		.09/01/2022	Paydown		.18,572	.18,572	.18,572	.18,572	0	0	0	0	0	.18,572	0	0	0	0	336	.02/01/2045	1.A FE
.604160-GQ-1	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F		.09/01/2022	Paydown		.5,197	.5,197	.5,197	.5,197	0	0	0	0	0	.5,197	0	0	0	0	.96	.03/01/2047	1.A FE
.604163-HX-1	MINNESOTA ST HSG FIN AGY		.09/01/2022	Call @ 100.00		.10,000	.10,000	.10,898	.10,062	0	-(.62)	0	-(.62)	0	.10,000	0	0	0	0	416	.01/01/2045	1.B FE
.604163-TG-4	MINNESOTA ST HSG FIN AGY		.09/01/2022	Direct		.25,000	.25,000	.26,482	.25,178	0	-(.178)	0	-(.178)	0	.25,000	0	0	0	0	1,048	.01/01/2047	1.B FE
.604165-ID-8	MINNESOTA ST HSG FIN AGY		.09/01/2022	Direct		.35,000	.35,000	.37,641	.35,342	0	-(.342)	0	-(.342)	0	.35,000	0	0	0	0	1,438	.01/01/2048	1.B FE
.605350-ND-8	MISSISSIPPI HOME CORP SINGLE FAMILY MTG		.09/01/2022	Direct		.30,000	.30,000	.31,857	.30,230	0	-(.230)	0	-(.230)	0	.30,000	0	0	0	0	561	.12/01/2038	1.A FE
.606378-GM-6	MISSOURI ST HSG DEV COMM SINGLE FAMILY		.08/01/2022	Direct		.65,000	.65,000	.69,868	.65,400	0	-(.400)	0	-(.400)	0	.65,000	0	0	0	0	1,443	.11/01/2045	1.B FE
.606378-PZ-7	MISSOURI ST HSG DEV COMM SINGLE FAMILY		.09/01/2022	Direct		.50,000	.50,000	.53,559	.50,413	0	-(.413)	0	-(.413)	0	.50,000	0	0	0	0	1,071	.05/01/2047	1.B FE
.61212R-4G-8	MONTANA ST BRD HSG		.07/01/2022	Adjustment		0	0	0	0	0	0	0	0	0	0	0	0	0	0	3	.12/01/2044	1.B FE
.63968M-NY-1	NEBRASKA INVIT FIN AUTH SINGLE FAMILY HSG		.09/01/2022	Direct		.30,000	.30,000	.32,207	.30,241	0	-(.241)	0	-(.241)	0	.30,000	0	0	0	0	748	.09/01/2046	1.B FE
.63968M-RE-1	NEBRASKA INVIT FIN AUTH SINGLE FAMILY HSG		.09/01/2022	Direct		.30,000	.30,000	.31,915	.30,252	0	-(.252)	0	-(.252)	0	.30,000	0	0	0	0	842	.09/01/2048	1.B FE
.63968M-UU-1	NEBRASKA INVIT FIN AUTH SINGLE FAMILY HSG		.08/22/2022	Call @ 100.00		.45,000	.45,000	.48,107	.46,276	0	-(.253)	0	-(.253)	0	.45,753	0	-(.753)	-(.753)	0	1,367	.09/01/2049	1.B FE
.64465P-UM-8	NEW HAMPSHIRE MUN BD BK		.08/15/2022	Call @ 100.00		.1,780,000	.1,780,000	.2,106,203	.1,783,682	0	-(.22,985)	0	-(.22,985)	0	.1,780,000	0	0	0	0	89,000	.08/15/2026	1.C FE
.647200-5T-7	NEW MEXICO MTG FIN AUTH		.09/06/2022	Call @ 100.00		.30,000	.30,000	.32,054	.31,917	0	-(.400)	0	-(.400)	0	.31,518	0	0	0	0	1,061	.03/01/2045	1.A FE
.647200-5U-4	NEW MEXICO MTG FIN AUTH - MBS		.09/01/2022	Paydown		.44,574	.44,574	.44,574	.44,574	0	0	0	0	0	.44,574	0	0	0	0	893	.08/01/2038	1.A FE
.647200-X6-6	NEW MEXICO MTG FIN AUTH - MBS		.09/01/2022	Paydown		.5,852	.5,852	.6,087	.5,927	0	-(.75)	0	-(.75)	0	.5,852	0	0	0	0	185	.10/01/2043	1.B FE
.647201-HC-9	NEW MEXICO MTG FIN AUTH		.07/01/2022	Direct		.60,000	.60,000	.65,136	.60,614	0	-(.614)	0	-(.614)	0	.60,000	0	0	0	0	2,273	.01/01/2050	1.A FE
.64972C-BD-4	NEW YORK N Y CITY HSG DEV CORP MULTIFAMI		.09/15/2022	Paydown		.1,176	.1,176	.1,176	.1,176	0	0	0	0	0	.1,176	0	0	0	0	24	.06/15/2036	1.C FE
.64988Y-CS-4	NEW YORK ST MTG AGY HOMEOWNER MTG REV		.09/30/2022	Direct		.145,000	.145,000	.156,077	.146,437	0	-(.1,437)	0	-(.1,437)	0	.145,000	0	0	0	0	2,808	.10/01/2032	1.B FE
.658207-SL-0	NORTH CAROLINA HSG FIN AGY HOMEOWNERSHIP		.08/01/2022	Direct		.75,000	.75,000	.79,271	.75,603	0	-(.603)	0	-(.603)	0	.75,000	0	0	0	0	2,728	.07/01/2039	1.B FE
.658207-TX-3	NORTH CAROLINA HSG FIN AGY HOMEOWNERSHIP		.07/01/2022	Direct		.15,000	.15,000	.15,000	.15,000	0	0	0	0	0	.15,000	0	0	0	0	594	.07/01/2037	1.B FE
.658207-TZ-8	NORTH CAROLINA HSG FIN AGY HOMEOWNERSHIP		.08/01/2022	Direct		.25,000	.25,000	.27,156	.25,267	0	-(.267)	0	-(.267)	0	.25,000	0	0	0	0	1,016	.07/01/2047	1.B FE
.658909-HW-9	NORTH DAKOTA ST HSG FIN AGY		.07/01/2022	Direct		.30,000	.30,000	.32,504	.30,186	0	-(.186)	0	-(.186)	0	.30,000	0	0	0	0	1,200	.01/01/2036	1.B FE
.658909-MA-1	NORTH DAKOTA ST HSG FIN AGY		.07/01/2022	Direct		.65,000	.65,000	.70,225	.65,572	0	-(.572)	0	-(.572)	0	.65,000	0	0	0	0	2,600	.07/01/2047	1.B FE
.658909-PF-7	NORTH DAKOTA ST HSG FIN AGY		.07/01/2022	Direct		.70,000	.70,000	.75,121	.70,578	0	-(.578)	0	-(.578)	0	.70,000	0	0	0	0	2,800	.07/01/2048	1.B FE
.677560-NQ-6	OHIO ST HSG FIN AGY RESIDENTIAL MTG REV		.09/01/2022	Paydown		.7,106	.7,106	.7,106	.7,106	0	0	0	0	0	.7,106	0	0	0	0	133	.03/01/2046	1.A FE
.677560-TQ-0	OHIO ST HSG FIN AGY RESIDENTIAL MTG REV		.09/01/2022	Direct		.25,000	.25,000	.25,000	.25,000	0	0	0	0	0	.25,000	0	0	0	0	700	.09/01/2031	1.A FE
.677560-UZ-8	OHIO ST HSG FIN AGY RESIDENTIAL MTG REV		.09/01/2022	Direct		.10,000	.10,000	.10,986	.10,098	0	-(.98)	0	-(.98)	0	.10,000	0	0	0	0	462	.03/01/2047	1.A FE
.677560-ZW-0	OHIO ST HSG FIN AGY RESIDENTIAL MTG REV		.09/01/2022	Direct		.160,000	.160,000	.179,226	.162,511	0	-(.2,511)	0	-(.2,511)	0	.160,000	0	0	0	0	7,200	.03/01/2050	1.A FE
.708796-4R-5	PENNSYLVANIA HSG FIN AGY SINGLE FAMILY M		.07/01/2022	Direct		.95,000	.95,000	.101,062	.95,598	0	-(.598)	0	-(.598)	0	.95,000	0	0	0	0	2,095	.10/01/2046	1.B FE
.708796-TB-0	PENNSYLVANIA HSG FIN AGY SINGLE FAMILY M		.07/01/2022	Direct		.55,000	.55,000	.57,646	.55,181	0	-(.181)	0	-(.181)	0	.55,000	0	0	0	0	1,065	.04/01/2040	1.B FE
.83712D-G4-2	SOUTH CAROLINA ST HSG FIN & DEV AUTH MTG		.07/01/2022	Direct		.60,000	.60,000	.65,885	.60,551	0	-(.551)	0	-(.551)	0	.60,000	0	0	0	0	2,268	.01/01/2050	1.A FE
.83712D-UH-7	SOUTH CAROLINA ST HSG FIN & DEV AUTH MTG		.07/01/2022	Direct		.15,000	.15,000	.15,566	.15,033	0	-(.33)	0	-(.33)	0	.15,000	0	0	0	0	608	.07/01/2037	1.A FE
.83755N-EZ-1	SOUTH DAKOTA HSG DEV AUTH SINGLE FAMILY		.07/13/2022	Call @ 100.00		.65,000	.65,000	.67,419	.65,934	0	-(.238)	0	-(.238)	0	.65,696	0	-(.696)	-(.696)	0	1,231	.11/01/2041	1.B FE
.880461-BP-2	TENNESSEE HOUSING DEVELOPMENT AGENCY		.09/01/2022	Direct		.25,000	.25,000	.26,598	.25,194	0	-(.194)	0	-(.194)	0	.25,000	0	0	0	0	1,112	.07/01/2043	1.B FE
.880461-ER-5	TENNESSEE HOUSING DEVELOPMENT AGENCY		.07/01/2022	Direct		.10,000	.10,000	.9,588	.9,974	0	-.26	0	-.26	0	.10,000	0	0	0	0	357	.07/01/2039	1.B FE
.880461-EU-8	TENNESSEE HOUSING DEVELOPMENT AGENCY		.09/01/2022	Direct		.20,000	.20,000	.21,525	.20,111	0	-(.111)	0	-(.111)	0	.20,000	0	0	0	0	842	.07/01/2045	1.B FE
.880461-G9-3	TENNESSEE HOUSING DEVELOPMENT AGENCY		.08/01/2022	Direct		.95,000	.95,000	.103,149	.95,858	0	-(.858)	0	-(.858)	0	.95,000	0	0	0	0	3,387	.01/01/2050	1.B FE
.880461-KB-3	TENNESSEE HOUSING DEVELOPMENT AGENCY		.09/01/2022	Direct		.55,000	.55,000	.59,005	.55,503	0	-(.503)	0	-(.503)	0	.55,000	0	0	0	0	2,002	.01/01/2047	1.B FE
.880461-NL-8	TENNESSEE HOUSING DEVELOPMENT AGENCY		.08/01/2022	Direct		.30,000	.30,000	.32,318	.30,244	0	-(.244)	0	-(.244)	0	.30,000	0	0	0	0	1,242	.07/01/2042	1.B FE
.880461-NP-9	TENNESSEE HOUSING DEVELOPMENT AGENCY		.08/01/2022	Direct		.30,000	.30,000	.32,523	.30,293	0	-(.293)	0	-(.293)	0	.30,000	0	0	0	0	1,241	.01/01/2042	1.B FE
.880461-PS-1	TENNESSEE HOUSING DEVELOPMENT AGENCY		.09/01/2022	Direct		.30,000	.30,000	.30,000	.30,000	0	0	0	0	0	.30,000	0	0	0	0	766	.07/01/2036	1.B FE
.880461-03-5	TENNESSEE HOUSING DEVELOPMENT AGENCY		.08/01/2022	Direct		.35,000	.35,000	.38,009	.35,311	0	-(.311)	0	-(.311)	0	.35,000	0	0	0	0	1,335	.07/01/2050	1.B FE
.88275F-PA-1	TEXAS ST DEPT HSG & CNTY AFFAIRS SINGLE		.09/01/2022	Paydown		.37,274	.37,274	.37,274	.37,274	0	0	0	0	0	.37,274	0	0	0	0	773	.09/01/2047	1.B FE
.88275F-RD-3	TEXAS ST DEPT HSG & CNTY AFFAIRS SINGLE		.09/01/2022	Direct		.50,000	.50,000	.55,589	.50,652	0	-(.652)	0	-(.652)	0	.50,000</							

## STATEMENT AS OF SEPTEMBER 30, 2022 OF THE NATIONAL INTERSTATE INSURANCE COMPANY

## SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1 CUSIP Ident- ification	2 Description	For- eign	Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consid- eration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change In Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Con- tractual Maturity Date	22 NAIC Design- nation, NAIC Design- nation Modifier and SVO Adminis- trative Symbol
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amor- tization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recogn- ized	14 Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value							
.92812U-R3-4	VASHG 2022 SERIES A A - CMO/RMBS		.09/22/2022	Paydown .....		6,587	.6,587	0		0	0	0	0	0	.6,587	0	0	0	.95	.02/25/2052	1.A FE
.92812U-MA-1	VIRGINIA ST HSG DEV AUTH - MBS		.09/01/2022	Paydown .....		37,574	37,574	37,563	.11	0	0	.11	0	0	37,574	0	0	0	.777	.11/25/2039	1.A FE
.93978T-VD-8	WASHINGTON ST HSG FIN COMMN		.09/21/2022	Direct .....		40,000	40,000	42,302	.40,323	0	0	(323)	0	0	40,000	0	0	0	.780	.12/01/2046	1.A FE
.98322Q-HV-2	WYOMING CMNTY DEV AUTH HSG REV		.09/01/2022	Call @ 100.00 .....		45,000	45,000	47,053	.45,360	0	0	(153)	0	0	45,207	0	0	(207)	.849	.12/01/2044	1.B FE
0909999999. Subtotal - Bonds - U.S. Special Revenues						7,156,334	7,156,338	7,826,014	7,225,541	0	(91,924)	0	(91,924)	0	7,159,507	0	0	(3,174)	(3,174)	268,270	XXX
.000366-AA-2	AASET 2017-1 A - ABS		.09/16/2022	Paydown .....		28,990	28,990	28,990	0	0	0	0	0	0	28,990	0	0	0	.698	.05/16/2042	2.B FE
.00038P-AA-8	AASET 211 A - ABS		.09/16/2022	Paydown .....		40,391	40,391	39,976	.413	0	0	.413	0	0	40,391	0	0	0	.798	.11/16/2041	1.G FE
.000825-AA-7	ACAM 19FL1 A - CDO		.09/16/2022	Paydown .....		33,142	33,142	33,142	0	0	0	0	0	0	33,142	0	0	0	.485	.11/16/2034	1.A FE
.001406-AA-5	DCAL 2015 A1 - ABS	D	.09/15/2022	Paydown .....		6,277	.6,277	5,411	.866	0	0	.866	0	0	6,277	0	0	0	.198	.02/15/2040	4.B FE
.00217L-AA-0	AREIT 2019-CRE3 A - CMBS		.09/16/2022	Paydown .....		76,425	76,425	76,425	0	0	0	0	0	0	76,425	0	0	0	.916	.09/16/2036	1.A FE
.00255U-AA-3	AASET 2020-1 A - ABS		.08/15/2022	Paydown .....		2,946	2,946	2,946	0	0	0	0	0	0	2,946	0	0	0	.62	.01/17/2040	2.A FE
.00256D-AA-0	AASET 2019-1 A - ABS		.07/15/2022	Paydown .....		27,595	27,595	27,596	.10,026	0	0	10,026	0	0	27,595	0	0	0	.619	.05/15/2039	3.A FE
.00256D-AA-0	AASET 2019-1 A - ABS		.08/15/2022	Paydown .....		475	.475	303	.475	0	0	173	0	0	475	0	0	0	.12	.05/15/2039	4.C FE
.00436M-AA-3	AALLC 181 A - RMBS		.09/02/2022	Paydown .....		23,360	23,360	23,354	0	0	0	.4	0	0	23,360	0	0	0	.604	.12/02/2033	1.F FE
.007036-GS-9	ARMT 2005-2 2A1 - CMO/RMBS		.09/01/2022	Paydown .....		4,354	4,354	4,074	.284	0	0	4,074	0	0	4,354	0	0	0	.119	.06/25/2035	1.A FM
.00833M-AA-2	AFFRM 2021-A A - ABS		.09/15/2022	Paydown .....		292,101	292,101	292,058	.291,518	0	0	583	0	0	292,101	0	0	0	.1,915	.08/15/2025	1.C FE
.01448Q-AA-8	ALESC IV A1 - CDO		.08/02/2022	Paydown .....		5,128	.5,128	4,354	.4,164	0	0	.964	0	0	5,128	0	0	0	.41	.07/30/2034	1.C FE
.02149M-AB-5	CIWALT 2007-J1 1A2 - CMO/RMBS		.09/01/2022	Paydown .....		3,388	3,227	2,806	.3,051	341	(4)	0	0	3,388	0	0	0	.128	.03/25/2037	1.D FM	
.02361D-AL-4	AMEREN ILLINOIS CO		.09/01/2022	Maturity @ 100.00 .....		1,140,000	1,140,000	1,131,005	.1,139,043	0	0	.957	0	0	1,140,000	0	0	0	.30,780	.09/01/2022	1.F FE
.02377U-AB-0	AMERICAN AIRLINES 2013-2 PASS THROUGH TR		.07/15/2022	Paydown .....		10,728	10,728	10,728	0	0	0	(3)	0	0	10,728	0	0	0	.531	.07/15/2024	3.B FE
.02666B-AA-4	AHAR 2015-SFR2 A - RMBS		.09/01/2022	Paydown .....		4,942	4,942	4,939	0	0	0	.3	0	0	4,942	0	0	0	.121	.04/17/2052	1.A FE
.03235T-AA-5	ACEF 2014-1 A - ABS		.08/20/2022	Paydown .....		.965	.965	.293	.293	0	0	.671	0	0	.965	0	0	0	.45	.12/20/2024	5.B GI
.03464H-AA-3	AOMT 225 A1 - CMO/RMBS		.09/01/2022	Paydown .....		.50,169	.50,169	48,923	0	0	0	.1,246	0	0	.50,169	0	0	0	.256	.05/25/2067	1.A FE
.03464J-AA-9	AOMT 217 A1 - CMO/RMBS		.09/01/2022	Paydown .....		.69,620	.69,620	.67,988	0	0	0	.1,632	0	0	.69,620	0	0	0	.728	.10/25/2066	1.A FE
.03837O-AA-0	AOFIT 19A A - ABS		.09/15/2022	Paydown .....		73,033	73,033	73,022	0	0	0	.10	0	0	73,033	0	0	0	.1,518	.07/16/2040	1.F FE
.05492K-AA-7	BDS 2019-FL4 A - CDO	C	.09/16/2022	Paydown .....		421,499	421,499	421,587	0	0	0	(8)	0	0	421,499	0	0	0	.6,499	.08/15/2036	1.A FE
.05492Q-AA-4	BDS 2020-FL5 A - CDO	C	.08/18/2022	Paydown .....		597,367	597,367	597,975	0	0	0	(286)	0	0	597,367	0	0	0	.7,176	.02/18/2037	1.A FE
.05584A-AA-8	HGVGI 17A A - RMBS		.09/25/2022	Paydown .....		8,311	8,311	8,310	0	0	0	1	0	0	8,311	0	0	0	.163	.05/25/2029	1.F FE
.05587T-AA-4	BSPT 2019-FL5 A - CMBS		.08/15/2022	Paydown .....		8,752	8,752	8,752	0	0	0	0	0	0	8,752	0	0	0	.91	.05/15/2029	1.A FE
.05587T-AA-4	BSPT 2019-FL5 A - CMBS		.09/15/2022	Paydown .....		136,648	136,648	136,648	0	0	0	0	0	0	136,648	0	0	0	.2,157	.05/15/2029	1.A FE
.059475-AG-8	BOAA 2007-2 A22 - CMO/RMBS		.09/01/2022	Paydown .....		6,511	7,460	6,351	.6,285	0	0	.226	0	0	6,511	0	0	0	.331	.06/25/2037	1.D FM
.05949C-PP-5	BOAMS 2005-L 4A1 - CMO/RMBS		.09/01/2022	Paydown .....		117,879	81,814	77,475	.77,182	0	0	.40,697	0	0	117,879	0	0	0	.2,394	.01/25/2036	1.D FM
.05950M-AJ-9	BAFC 2006-G 3A3 - CMO/RMBS		.09/01/2022	Paydown .....		32,826	31,472	29,551	0	0	0	.3,275	0	0	32,826	0	0	0	.610	.07/20/2036	1.A FM
.059522-AA-0	BAFC 2007-C 6A1 - RMBS		.09/20/2022	Paydown .....		15,300	15,300	13,158	.14,445	0	0	.855	0	0	15,300	0	0	0	.92	.04/20/2047	1.A FM
.059522-AU-6	BAFC 2007-C 1A2 - CMO/RMBS		.09/01/2022	Paydown .....		6,054	6,269	5,704	.6,015	0	0	.39	0	0	6,054	0	0	0	.120	.05/20/2036	1.D FM
.07336F-AA-4	BVIN 2022-INV3 A1 - CMO/RMBS		.09/01/2022	Paydown .....		89,872	89,872	88,383	0	0	0	.1,488	0	0	89,872	0	0	0	.1,398	.01/25/2052	1.A FE
.07336L-AB-9	BVIN 2021-INV2 A2 - CMO/RMBS		.08/01/2022	Paydown .....		28,902	28,902	27,787	0	0	0	.1,115	0	0	28,902	0	0	0	.361	.06/26/2051	1.A .....
.07336L-AB-9	BVIN 2021-INV2 A2 - CMO/RMBS		.09/01/2022	Paydown .....		85,206	81,917	81,917	0	0	0	.3,288	0	0	85,206	0	0	0	.1,127	.06/26/2051	1.A .....
.07384M-S7-8	BSARM 2004-5 2A - CMO/RMBS		.09/01/2022	Paydown .....		8,522	8,522	8,559	.8,504	0	0	.19	0	0	8,522	0	0	0	.153	.07/25/2034	1.A FM
.07386H-QZ-2	BALTA 2005-2 2A3 - CMO/RMBS		.09/01/2022	Paydown .....		20,559	20,560	17,624	.20,227	0	0	.332	0	0	20,559	0	0	0	.390	.04/25/2035	1.D FM
.103730-AD-2	BP CAPITAL MARKETS AMERICA INC		.08/24/2022	Various .....		2,010,606	2,000,000	2,000,000	.2,000,014	0	0	.44	0	0	2,000,015	0	(15)	(15)	.90,196	.02/06/2024	1.F FE
.111021-AM-3	BRITISH TELECOMMUNICATIONS PLC	C	.09/28/2022	LNDING PERSHING DIV OF DLJ SEC		1,986,2															

## STATEMENT AS OF SEPTEMBER 30, 2022 OF THE NATIONAL INTERSTATE INSURANCE COMPANY

## SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1 CUSIP Ident- ification	2 Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other Than Temporary Impairment Recogn- ized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	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	Bond Interest/ Stock Dividends Received During Year	20 Stated Con- tractual Maturity Date	21 Administr- ative Symbol	22 NAIC Design- ation, NAIC Design- ation Modifi- cation and SVO Admini- strative Symbol		
.12667F-5E-1	CWALT 2005-6CB 1A3 - CMO/RMBS		09/01/2022	Paydown .....		9,621	.9,506	8,713	9,554	0	.68	0	.68	0	0	0	0	0	0	0	0	0	.338	.04/25/2035	1.D FM
.126694-UN-6	CIWHL 2005-31 2A3 - CMO/RMBS .....		09/01/2022	Paydown .....		4,969	4,969	4,781	4,570	0	.399	0	.399	0	0	0	0	0	0	0	0	0	.81	.01/25/2036	1.D FM
.12669F-V8-3	CIWHL 2004-HYB 3A - CMO/RMBS .....		09/01/2022	Paydown .....		2,296	2,300	2,293	2,293	0	.3	0	.3	0	0	0	0	0	0	0	0	0	.45	.01/20/2034	1.A FM
.12803V-AA-3	CAJUN 211 A2 - RMBS .....		08/20/2022	Paydown .....		3,750	3,750	3,750	3,750	0	0	0	0	0	0	0	0	0	0	0	0	0	.117	.11/20/2051	2.B FE
.14576A-AA-0	CARM 201 A1 - RMBS .....		09/15/2022	Paydown .....		7,500	7,500	7,497	7,497	0	.3	0	.3	0	0	0	0	0	0	0	0	0	.101	.12/15/2050	1.A FE
.14576A-AC-6	CARM 201 A3 - RMBS .....		09/15/2022	Paydown .....		1,250	1,250	1,249	1,249	0	.1	0	.1	0	0	0	0	0	0	0	0	0	.26	.12/15/2050	1.F FE
.14856G-AA-8	CLAST 2021-1 A - ABS .....		09/15/2022	Paydown .....		23,166	23,166	23,165	23,165	0	0	0	0	0	0	0	0	0	0	0	0	0	.546	.01/15/2046	1.G FE
.16159W-AC-8	CHASE 2019-1 A3 - CMO/RMBS .....		09/01/2022	Paydown .....		8,843	8,843	9,053	9,038	0	(.195)	0	(.195)	0	0	0	0	0	0	0	0	0	.199	.03/25/2050	1.A .....
.17030J-AA-4	CHNGE 2022-1 A1 - CMO/RMBS .....		09/01/2022	Paydown .....		147,031	147,031	147,030	0	0	0	0	0	0	0	0	0	0	0	0	0	0	.2,578	.01/25/2067	1.F FE
.17191C-AA-6	CINLIT 181 A - RMBS .....		09/20/2022	Paydown .....		23,200	23,200	23,199	0	0	0	0	0	0	0	0	0	0	0	0	0	0	.333	.03/20/2043	1.C FE
.17309A-AD-1	CMALT 2006-A1 1A4 - CMO/RMBS .....		09/01/2022	Paydown .....		5,768	5,956	5,663	5,681	0	.87	0	.87	0	0	0	0	0	0	0	0	0	.230	.04/25/2036	1.D FM
.19421U-AA-2	CASL 2019-A A1 - ABS .....		09/26/2022	Paydown .....		23,957	23,841	23,858	0	.99	0	.99	0	0	0	0	0	0	0	0	0	0	.363	.12/28/2048	1.A FE
.19421U-AB-0	CASL 2019-A A2 - ABS .....		09/25/2022	Paydown .....		11,978	11,978	11,974	0	0	4	0	0	0	0	0	0	0	0	0	0	0	.265	.12/28/2048	1.A FE
.19423D-AB-6	CASL 2018-A A2 - ABS .....		09/25/2022	Paydown .....		39,763	39,763	39,746	0	0	13	0	0	0	0	0	0	0	0	0	0	0	.1,098	.12/26/2047	1.D FE
.19424K-AB-9	CASL 2021-A2 A - ABS .....		09/25/2022	Paydown .....		134,973	134,946	134,947	0	0	26	0	0	0	0	0	0	0	0	0	0	0	.1,404	.07/25/2051	1.C FE
.19687Y-AA-3	COLT 2020-RPL1 A1 - RMBS .....		09/01/2022	Paydown .....		27,830	27,830	27,830	0	0	0	0	0	0	0	0	0	0	0	0	0	0	.254	.01/26/2065	1.A FE
.20267U-AA-7	CBSLT 2016-B A1 - ABS .....		09/25/2022	Paydown .....		12,866	12,866	12,864	0	0	2	0	0	0	0	0	0	0	0	0	0	0	.234	.10/25/2040	1.A FE
.21872M-IA-0	CAFL 182 A - CMBS .....		09/01/2022	Paydown .....		61,514	61,514	61,508	0	0	6	0	0	0	0	0	0	0	0	0	0	0	.2,890	.11/15/2052	1.A FE
.22549N-AA-9	CSRT 18PS1 A - ABS .....		07/25/2022	Paydown .....		52,606	52,606	51,396	0	0	1,210	0	0	0	0	0	0	0	0	0	0	0	.727	.01/01/2037	1.D FE
.233046-AB-8	DNKN 2017-1 A11 - RMBS .....		08/20/2022	Paydown .....		3,063	3,063	3,013	0	0	50	0	0	0	0	0	0	0	0	0	0	0	.62	.11/20/2047	2.B FE
.233046-AK-7	DNKN 2019-1 A22 - RMBS .....		08/20/2022	Paydown .....		2,500	2,500	2,391	0	0	109	0	0	0	0	0	0	0	0	0	0	0	.25	.05/20/2049	2.B FE
.233046-AN-1	DNKN 211 A21 - RMBS .....		08/20/2022	Paydown .....		13,750	13,750	12,396	0	0	1,354	0	0	0	0	0	0	0	0	0	0	0	.141	.11/20/2051	2.B FE
.233046-AQ-4	DNKN 211 A22 - RMBS .....		08/20/2022	Paydown .....		2,500	2,500	2,191	0	0	309	0	0	0	0	0	0	0	0	0	0	0	.31	.03/20/2051	2.B FE
.244608-AA-3	DPATH 181 A1 - CDO .....		07/06/2022	Paydown .....		1,000,000	1,000,000	1,000,000	0	0	(102)	0	0	(102)	0	0	0	0	0	0	0	0	.15,755	.01/15/2031	1.A FE
.244608-AJ-4	DPATH 181 A2 - CDO .....		07/06/2022	Paydown .....		1,000,000	1,000,000	1,000,181	0	0	(181)	0	0	(181)	0	0	0	0	0	0	0	0	.32,814	.01/15/2031	1.A FE
.24736X-AA-6	DELTA AIR LINES 2015-1 PASS THROUGH TRUS .....		07/30/2022	Paydown .....		21,916	21,916	21,916	0	0	(5)	0	0	(5)	0	0	0	0	0	0	0	0	.794	.01/30/2029	1.F FE
.24736Y-AA-4	DELTA AIR LINES 2015-1 PASS THROUGH TRUS .....		07/30/2022	Paydown .....		10,958	10,958	10,951	0	0	7	0	0	7	0	0	0	0	0	0	0	0	.425	.01/30/2029	2.A FE
.251510-DP-2	DBALT 2005-2 1A7 - CMO/RMBS .....		09/01/2022	Paydown .....		9,064	9,064	9,118	0	0	440	0	0	440	0	0	0	0	0	0	0	0	.308	.04/25/2035	1.D FM
.25216A-AA-2	DEXT 2020-A1 A - ABS .....		09/15/2022	Paydown .....		61,602	61,602	61,601	0	0	1	0	0	1	0	0	0	0	0	0	0	0	.599	.02/16/2027	1.B FE
.25755T-AJ-9	DPABS 2018-1 A21 - RMBS .....		07/25/2022	Paydown .....		2,500	2,500	2,500	0	0	0	0	0	0	0	0	0	0	0	0	0	0	.77	.07/27/2048	2.A FE
.25755T-AN-0	DPABS 2021-1 A1 - RMBS .....		07/25/2022	Paydown .....		5,000	5,000	5,000	0	0	0	0	0	0	0	0	0	0	0	0	0	0	.100	.10/25/2041	2.A FE
.26208L-AC-2	HONK 2018-A2 - RMBS .....		07/20/2022	Paydown .....		2,500	2,500	2,500	0	0	0	0	0	0	0	0	0	0	0	0	0	0	.89	.04/20/2048	2.C FE
.26209X-AA-9	HONK 201 A2 - RMBS .....		07/20/2022	Paydown .....		6,125	6,125	5,951	0	0	174	0	0	174	0	0	0	0	0	0	0	0	.92	.07/20/2050	2.C FE
.26209X-AC-5	HONK 2020-2 A2 - RMBS .....		07/20/2022	Paydown .....		2,500	2,500	2,500	0	0	0	0	0	0	0	0	0	0	0	0	0	0	.61	.01/20/2051	2.C FE
.26827E-AC-9	ECAF I A2 - ABS .....		09/15/2022	Paydown .....		12,912	12,912	11,738	830	0	344	0	0	1,174	0	0	0	0	0	0	0	.428	.08/15/2040	5.B FE	
.26829C-AZ-0	GLGU 2017-5 AX - CDO .....		07/20/2022	Paydown .....		100,000	100,000	99,938	0	0	.66	0	0	.66	0	0	0	0	0	0	0	0	.897	.04/22/2030	1.A FE
.26857E-AA-6	ELFI 2019-A A - ABS .....		09/25/2022	Paydown .....		38,720	38,720	38,712	0	0	.6	0	0	.6	0	0	0	0	0	0	0	0	.651	.03/25/2044	1.A FE
.26858E-AA-7	ECLO II A - CDO .....		08/15/2022	Paydown .....		219,192	219,192	219,192																	

## STATEMENT AS OF SEPTEMBER 30, 2022 OF THE NATIONAL INTERSTATE INSURANCE COMPANY

## SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1 CUSIP Ident- ification	2 Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other Than Temporary Impairment Recogn- ized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	19 Bond Interest/ Stock Dividends Received During Year	20 Bond Contractual Maturity Date	21 Stated Con- tractual Maturity Date	22 NAIC Design- nation, NAIC Design- nation Modifi- cation and SVO Adminis- trative Symbol
.33853G-AB-9	FSMT 2021-12 A2 - CMO/RMBS		.08/01/2022	Paydown		6,538	.6,538	.6,547	.6,546	.0	.(8)	0	.(8)	0	0	.6,538	.0	.0	.0	.109	.11/27/2051	.1.A FE
.33853G-AB-9	FSMT 2021-12 A2 - CMO/RMBS		.09/01/2022	Paydown		17,245	.17,245	.17,266	.17,266	.0	.(21)	0	.(21)	0	0	.0	.0	.0	.0	.283	.11/27/2051	.1.A ..
.344170-AB-4	FOCUS BRANDS FUNDING LLC - ABS		.07/30/2022	Paydown		1,875	.1,875	.1,977	.1,973	.0	.(98)	0	.(98)	0	0	.1,875	.0	.0	.0	.62	.10/30/2048	.1.C FE
.34963V-AA-3	FCO 17 A - CDO	C.	.07/15/2022	Paydown	250,312	.250,312	.0	.0	.0	.0	0	.0	0	0	0	.250,312	.0	.0	.0	.2,020	.01/15/2030	.1.A FE
.35041J-AA-3	FFIN 2019-1 A - ABS		.09/15/2022	Paydown		.79,394	.79,394	.79,382	.78,295	.0	.1,099	0	.1,099	0	0	.79,394	.0	.0	.0	.2,034	.09/21/2034	.1.B FE
.36166V-AB-5	GCI CREDIT SUISSE A - RMBS		.09/18/2022	Paydown		40,889	.40,889	.40,878	.40,879	.0	.10	0	.10	0	0	.40,889	.0	.0	.0	.650	.06/18/2046	.1.F FE
.36170H-AA-8	GCAT 22NQM4 A1 - CMO/RMBS		.09/01/2022	Paydown		4,157	.4,157	.4,157	.4,157	.0	.0	0	.0	0	.4,157	.0	.0	.0	.18	.08/25/2067	.1.A FE	
.36183T-AA-5	GARR 151 A1 - CDO		.08/25/2022	Paydown		.70,293	.70,293	.69,238	.69,915	.0	.378	0	.378	0	0	.70,293	.0	.0	.0	.1,067	.09/21/2029	.1.A FE
.36225T-AB-3	GSAA 2006-17 A2 - RMBS		.09/26/2022	Paydown		.22,796	.22,796	.6,659	.22,560	.0	.236	0	.236	0	0	.22,796	.0	.0	.0	.121	.11/25/2036	.1.D FM
.3622E4-AA-8	GSAA 2007-3 1AA - RMBS		.09/26/2022	Paydown		14,041	.14,041	.8,601	.13,584	.0	.457	0	.457	0	0	.14,041	.0	.0	.0	.56	.03/25/2037	.1.D FM
.362341-VS-2	GSH 2006-1F A1 - CMO/RMBS		.09/01/2022	Paydown		.262	.795	.844	.267	.0	.(5)	0	.(5)	0	0	.262	.0	.0	.0	.37	.02/25/2036	.1.D FM
.362341-XC-8	GSR 2005-AR7 4A1 - CMO/RMBS		.08/01/2022	Paydown		2,083	.1,965	.1,575	.2,054	.28	.1	0	.29	0	0	.2,083	.0	.0	.0	.39	.11/25/2035	.1.D FM
.362341-XG-9	GSR 2005-AR7 6A1 - CMO/RMBS		.09/01/2022	Paydown		4,001	.4,001	.3,809	.3,783	.0	.218	0	.218	0	0	.4,001	.0	.0	.0	.68	.11/25/2035	.1.A FM
.362381-AA-3	GSAA 2006-12 A1 - RMBS		.09/26/2022	Paydown		4,789	.4,789	.2,175	.4,768	.0	.21	0	.21	0	0	.4,789	.0	.0	.0	.22	.08/25/2036	.1.D FM
.36242D-FS-7	GSR 2004-11 2A1 - CMO/RMBS		.09/01/2022	Paydown		1,261	.1,261	.1,259	.0	.2	0	0	.2	0	0	.1,261	.0	.0	.0	.27	.09/25/2034	.1.A FM
.36238Y-AA-8	GSAA 2006-14 A1 - RMBS		.09/26/2022	Paydown		4,173	.4,173	.4,172	.4,150	.0	.23	0	.23	0	0	.4,173	.0	.0	.0	.15	.09/25/2036	.1.D FM
.381362-AL-6	GTCP 121R A2R - CDO	C.	.09/15/2022	Paydown	208,833	.208,833	.208,833	.208,833	.0	.0	0	.0	0	0	0	.208,833	.0	.0	.0	.8,070	.06/15/2034	.1.A FE
.38177G-AA-9	GCTLF 201 A - CDO	C.	.07/20/2022	Paydown		.306,628	.306,628	.306,628	.306,628	.0	.0	0	.0	0	0	.306,628	.0	.0	.0	.4,025	.10/22/2029	.1.A FE
.390556-AL-2	GRTLF 141R AR - CDO		.07/15/2022	Paydown		.52,269	.52,269	.52,269	.52,271	.0	.(2)	0	.(2)	0	0	.52,269	.0	.0	.0	.828	.10/15/2029	.1.A FE
.41161P-EZ-2	HVMLT 2004-5 3A - CMO/RMBS		.09/01/2022	Paydown		.1,779	.1,779	.1,772	.1,768	.0	.11	0	.11	0	0	.1,779	.0	.0	.0	.32	.06/19/2034	.1.A FM
.41161V-AC-4	HVMLT 2006-7 2AA - RMBS		.09/19/2022	Paydown		15,219	.20,020	.14,716	.14,371	.0	.848	0	.848	0	0	.15,219	.0	.0	.0	.132	.09/19/2036	.1.D FM
.41170T-AD-4	HNGRY 2018-1 A2 - RMBS		.09/20/2022	Paydown		2,500	.2,500	.2,500	.2,500	.0	.0	0	.0	0	0	.2,500	.0	.0	.0	.93	.06/22/2048	.2.B FE
.41170T-AH-5	HNGRY 2020-1 A2 - RMBS		.09/20/2022	Paydown		9,250	.9,250	.8,888	.8,250	.0	.363	0	.363	0	0	.9,250	.0	.0	.0	.226	.12/20/2050	.2.B FE
.43283A-AA-3	HGVT 2017-A A - RMBS		.09/25/2022	Paydown		.20,108	.20,108	.20,105	.20,107	.0	.1	0	.1	0	0	.20,108	.0	.0	.0	.355	.12/26/2028	.1.C FE
.433674-AA-6	NZES 20PLS1 A - CMO/RMBS		.09/25/2022	Paydown		.96,014	.96,014	.96,014	.96,014	.0	.0	0	.0	0	0	.96,014	.0	.0	.0	.2,454	.12/25/2025	.2.C FE
.43739H-AA-8	HMBT 2006-2 A1 - RMBS		.09/26/2022	Paydown		.7,240	.7,240	.6,335	.6,700	.0	.540	0	.540	0	0	.7,240	.0	.0	.0	.41	.12/25/2036	.1.A FM
.43789K-AA-0	HOF 221 A1 - CMO/RMBS		.09/25/2022	Paydown		.11,277	.11,277	.11,160	.0	.0	.117	0	.117	0	0	.11,277	.0	.0	.0	.91	.07/25/2067	.1.A FE
.44040H-AA-0	HORZN 2019 A - ABS		.09/15/2022	Paydown		.23,248	.23,248	.23,248	.0	.0	.(1)	0	.(1)	0	0	.23,248	.0	.0	.0	.594	.07/15/2039	.2.B FE
.45201V-GB-8	ILLINOIS HS DEV AUTH REV		.07/05/2022	Direct		.115,000	.115,000	.128,670	.116,523	.0	.(1,523)	0	.(1,523)	0	0	.115,000	.0	.0	.0	.2,302	.04/01/2050	.1.A FE
.45278K-AA-5	IMPLR 22NQM3 A1 - CMO/RMBS		.09/25/2022	Paydown		.43,865	.43,865	.43,865	.43,865	.0	.1	0	.1	0	0	.43,865	.0	.0	.0	.599	.05/25/2067	.1.A FE
.45276Q-AA-2	IMPLR 22NQM5 A1 - RMBS		.09/01/2022	Paydown		.37,963	.37,963	.37,962	.37,962	.0	.0	0	.0	0	0	.37,963	.0	.0	.0	.310	.05/25/2067	.1.A FE
.45660K-AA-9	INDX 2006-AR39 A1 - RMBS		.09/26/2022	Paydown		.8,253	.7,491	.6,035	.8,027	.0	.226	0	.226	0	0	.8,253	.0	.0	.0	.55	.02/25/2037	.1.A FM
.45660L-CX-3	INDX 2005-AR2 1A1 - CMO/RMBS		.09/26/2022	Paydown		.5,883	.5,883	.4,339	.5,710	.0	.174	0	.174	0	0	.5,883	.0	.0	.0	.68	.02/25/2035	.1.D FM
.45783N-AA-5	INSTR 2021-1 A - RMBS		.09/15/2022	Paydown		.11,691	.11,691	.11,685	.11,685	.0	.6	0	.6	0	0	.11,691	.0	.0	.0	.181	.02/16/2054	.1.F FE
.46592K-AC-6	JPMIT 2021-3 A3 - CMO/RMBS		.08/01/2022	Paydown		.3,754	.3,754	.3,693	.0	.0	.61	0	.61	0	0	.3,754	.0	.0	.0	.55	.07/25/2051	.1.A FE
.46592K-AC-6	JPMIT 2021-3 A3 - CMO/RMBS		.09/01/2022	Paydown		.8,131	.8,131	.7,998	.0	.0	.132	0	.132	0	0	.8,131	.0	.0	.0	.124	.07/25/2051	.1.A ..
.466247-SE-4	JPMIT 2005-A5 1A2 - CMO/RMBS		.09/01/2022	Paydown		.8,224	.8,224	.6,960	.7,183	.0	.1,041	0	.1,041	0	0	.8,224	.0	.0	.0	.138	.08/25/2035	.1.A FM
.466227M-CY-1	JPALT 2006-1 A31 - CMO/RMBS		.09/01/2022	Paydown		.12,409	.10,367	.12,281	.0	.0	.128	0	.128	0	0	.12,409	.0	.0	.0	.224	.03/25/2036	.1.A FM
.466365-AD-5	JACK 221 A21 - RMBS		.08/25/2022	Paydown		.10,000	.10,000	.10,000	.0	.0	.0	0	.0	0	0	.10,000	.0	.0	.0	.186	.02/26/2052	.2.B FE
.46651N-AA-2	JOLAR 2019-1 A - ABS	C.	.09/15/2022	Paydown		.48,558	.48,558	.48,651	.48,569	.0	.(11)	0	.(11)	0	0	.48,558	.0	.0	.0	.1,296	.04/15/2044	.

## STATEMENT AS OF SEPTEMBER 30, 2022 OF THE NATIONAL INTERSTATE INSURANCE COMPANY

## SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1 CUSIP Ident- ification	2 Description	3 For- eign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consid- eration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change In Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Con- tractual Maturity Date	22 NAIC Design- nation, NAIC Design- nation Modifier and SVO Adminis- trative Symbol	
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's Other Than Temporary Impairment Recogn- ized	13 Current Year's Temporar- y Impairment Recogn- ized	14 Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value								
.58549R-AC-0	MELLO 21MT63 A3 - CMO/RMBS		08/01/2022	Paydown .....	6,102	6,102	6,116	6,115	0	(13)	0	(13)	0	0	6,102	0	0	0	102	07/01/2051	1.A FE	
.58549R-AC-0	MELLO 21MT63 A3 - CMO/RMBS		09/01/2022	Paydown .....	7,527	7,527	7,544	7,543	0	(16)	0	(16)	0	0	7,527	0	0	0	124	07/01/2051	1.A .....	
.58550L-AA-3	MIVST 211 A - CMO/RMBS		09/23/2022	Call @ 100.00 .....	1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	0	1,000,000	0	0	0	12,618	02/25/2055	1.A FE	
.58550N-AC-5	MELLO 21INV4 A3 - CMO/RMBS		08/27/2022	Paydown .....	14,509	14,509	14,028	0	0	481	0	481	0	0	14,509	0	0	0	181	12/25/2051	1.A FE	
.58550N-AC-5	MELLO 21INV4 A3 - CMO/RMBS		09/27/2022	Paydown .....	22,814	22,814	22,059	0	0	756	0	756	0	0	22,814	0	0	0	305	12/25/2051	1.A .....	
.58551V-AA-0	MIVST 2020-2 A - CMO/RMBS		08/19/2022	Paydown .....	1,800,000	1,800,000	1,800,000	1,800,000	0	0	0	0	0	0	1,800,000	0	0	0	18,693	11/25/2053	1.A FE	
.59020U-TC-9	MLCC 2005-A A2 CMO/RMBS		09/25/2022	Paydown .....	3,784	3,784	3,621	3,625	0	160	0	160	0	0	3,784	0	0	0	31	03/25/2030	1.A FM	
.59319W-AA-9	MF1 2020-FL3 A - CDO		07/15/2022	Paydown .....	131,354	131,354	131,354	0	0	0	0	0	0	0	131,354	0	0	0	2,061	07/16/2035	1.A FE	
.61748H-AW-1	MSM 2004-5AR 4A - CMO/RMBS		09/01/2022	Paydown .....	12,040	12,040	12,175	12,103	0	(63)	0	(63)	0	0	12,040	0	0	0	258	07/25/2034	1.A FM	
.61772L-AJ-0	MSRM 2021-2 A3 - CMO/RMBS		08/01/2022	Paydown .....	6,807	6,807	6,635	0	0	172	0	172	0	0	6,807	0	0	0	99	05/25/2051	1.A FE	
.61772L-AJ-0	MSRM 2021-2 A3 - CMO/RMBS		09/01/2022	Paydown .....	27,619	27,619	26,920	0	0	699	0	699	0	0	27,619	0	0	0	413	05/25/2051	1.A .....	
.61772N-AA-6	MSRM 2021-5 A3 - CMO/RMBS		08/01/2022	Paydown .....	18,112	18,112	18,310	0	0	(198)	0	(198)	0	0	18,112	0	0	0	302	08/25/2051	1.A FE	
.61772N-AA-6	MSRM 2021-5 A3 - CMO/RMBS		09/01/2022	Paydown .....	19,520	19,520	19,734	0	0	(211)	0	(211)	0	0	19,520	0	0	0	351	08/25/2051	1.A .....	
.62946A-AA-2	NPRL 161 A1 - ABS		09/20/2022	Paydown .....	18,191	18,191	18,548	0	0	(358)	0	(358)	0	0	18,191	0	0	0	513	04/30/2046	1.G FE	
.62946A-AC-8	NPRL 2017-1 A1 - ABS		09/20/2022	Paydown .....	23,758	23,758	22,718	0	0	1,039	0	1,039	0	0	23,758	0	0	0	109	10/21/2047	1.G FE	
.62947A-AB-9	NPRL 2019-2 A2 - ABS		09/19/2022	Paydown .....	44,188	44,188	42,484	0	0	1,703	0	1,703	0	0	44,188	0	0	0	532	11/19/2049	1.F FE	
.62947A-AB-9	NPRL 211 A1 - RMBS		09/19/2022	Paydown .....	884	884	883	0	0	0	0	0	0	0	884	0	0	0	14	03/19/2051	1.F FE	
.62955M-AA-4	NZES 20FHT1 A - CMO/RMBS		09/25/2022	Paydown .....	35,754	35,754	35,753	0	0	1	0	1	0	0	35,754	0	0	0	1,002	11/25/2025	2.C FE	
.62955M-AB-2	NRZ FHT EXCESS LLC - ABS		09/25/2022	Paydown .....	42,499	42,499	42,498	0	0	1	0	1	0	0	42,499	0	0	0	878	07/25/2026	2.C FE	
.62955W-AA-2	NZES 21FNT2 A - ABS		09/25/2022	Paydown .....	61,253	61,253	61,252	0	0	0	0	0	0	0	61,253	0	0	0	1,315	05/25/2026	2.C FE	
.64830Y-AC-1	NZES 21FNT1 A - CMO/RMBS		09/21/2022	Paydown .....	42,205	42,205	42,204	0	0	0	0	0	0	0	42,205	0	0	0	737	03/25/2026	2.C FE	
	CREDIT SUISSE SECURITIES																					
.64831J-AA-7	NPART 20T1 AT11 - RMBS		09/30/2022	(USA) .....	3,957,031	4,000,000	3,999,995	3,999,998	0	2	0	2	0	0	4,000,000	0	(42,968)	(42,968)	33,227	12/16/2052	1.A FE	
.65535H-AP-4	NOMURA HOLDINGS INC	C.	08/04/2022	GOLDMAN .....	1,916,300	2,000,000	2,000,000	2,000,000	0	0	0	0	0	0	2,000,000	0	(83,700)	(83,700)	56,196	01/16/2025	2.A FE	
.67181D-AA-9	OAKIG 2020-1 A1 - CMBS		09/20/2022	Paydown .....	6,540	6,540	6,539	0	0	0	0	0	0	0	6,540	0	0	0	81	11/21/2050	1.A FE	
.67181D-AB-7	OAKIG 2020-1 A2 - CMBS		09/20/2022	Paydown .....	6,540	6,540	6,537	0	0	2	0	2	0	0	6,540	0	0	0	96	11/21/2050	1.A FE	
.67190A-AA-4	OAKIG 2021-1 A1 - ABS		09/20/2022	Paydown .....	6,534	6,534	6,532	0	0	1	0	1	0	0	6,534	0	0	0	64	01/20/2051	1.A FE	
.67190A-AB-2	OAKIG 2021-1 A2 - ABS		09/20/2022	Paydown .....	6,534	6,534	6,533	0	0	1	0	1	0	0	6,534	0	0	0	84	01/20/2051	1.A FE	
.67448X-AA-4	OBX 2021-J3 A1 - CMO/RMBS		08/01/2022	Paydown .....	21,039	21,039	21,318	0	0	(278)	0	(278)	0	0	21,039	0	0	0	351	10/25/2051	1.A FE	
.67448X-AA-4	OBX 2021-J3 A1 - CMO/RMBS		09/01/2022	Paydown .....	33,970	33,970	34,421	0	0	(449)	0	(449)	0	0	33,970	0	0	0	536	10/25/2051	1.A .....	
.68268H-AA-4	OMFIT 2016-3 A - ABS		07/18/2022	Paydown .....	16,540	16,540	16,871	0	0	(25)	0	(25)	0	0	16,540	0	0	0	370	06/18/2031	1.A FE	
	MIZUHO SECURITIES USA																					
.68633O-AL-5	ORIX CORP	C.	08/04/2022	INC. .....	2,006,360	2,000,000	1,998,300	1,999,265	0	211	0	211	0	0	1,999,476	0	6,884	6,884	85,950	01/16/2024	1.G FE	
.69359Y-AC-1	PMTLT 21INV1 A3 - CMO/RMBS		08/01/2022	Paydown .....	5,852	5,852	5,869	5,869	0	(17)	0	(17)	0	0	5,852	0	0	0	98	07/25/2051	1.A FE	
.69359Y-AC-1	PMTLT 21INV1 A3 - CMO/RMBS		09/01/2022	Paydown .....	10,140	10,140	10,170	0	0	(30)	0	(30)	0	0	10,140	0	0	0	158	07/25/2051	1.A .....	
.69368A-AA-0	PSMC 2020-1 A1 - CMO/RMBS		09/01/2022	Paydown .....	5,970	5,970	6,104	0	0	(133)	0	(133)	0	0	5,970	0	0	0	147	01/25/2050	1.A .....	
.69374X-AA-8	PSMC 2019-2 A1 - CMO/RMBS		09/01/2022	Paydown .....	8,201	8,201	8,365	0	0	(252)	0	(252)	0	0	8,201	0	0	0	214	10/25/2049	1.A .....	
.69375B-AA-5	PSMC 2019-3 A1 - CMO/RMBS		09/01/2022	Paydown .....	14,631	14,631	14,844	0	0	(233)	0	(233)	0	0	14,631	0	0	0	340	11/26/2049	1.A .....	
.69546M-AA-5	PAID 221 A1 - ABS		09/15/2022	Paydown .....	217,843	217,843	0	0	0	0	0	0	0	0	217,843	0	0	0	2,259	10/15/2029	1.G FE	
.69546T-AA-0	PAID 2020-3 A - ABS		08/15/2022	Paydown .....	23,406	23,406	23,406	0	0	0	0	0	0	0	23,406	0	0	0	289	05/17/2027	1.D FE	
.69547J-AA-1	PAID 211 A - ABS		09/15/2022	Paydown .....	407,694	407,694	407,694	0	0	0	0	0	0	0	407,694	0	0	0	3,197	11/15/2027	1.G FE	
.72353P-AA-4	PIONEER AIRCRAFT FINANCE LTD - ABS	C.	09/15/2022	Paydown .....	8																	

## STATEMENT AS OF SEPTEMBER 30, 2022 OF THE NATIONAL INTERSTATE INSURANCE COMPANY

## SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1 CUSIP Ident- ification	2 Description	3 For- eign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consid- eration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change In Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Con- tractual Maturity Date	22 NAIC Design- nation, NAIC Design- nation Modi- fier and SVO Adminis- trative Symbol
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's Amor- tization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recogn- ized	14 Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value							
.74969X-AA-9	RPIT 221 A - CMO/RMBS		.09/25/2022	Paydown		.25,306	.25,306	.0	.35	.0	.35	.0	.35	.0	.25,306	.0	.0	.0	.502	.01/25/2062	1.A FE
.74978B-AA-6	RAAC 2007-RP3 A - CMO/RMBS		.09/26/2022	Paydown		.10,951	.10,951	.0	.372	.0	.372	.0	.372	.0	.0	.0	.0	.0	.114	.10/25/2046	1.A FM
.74981C-AA-9	RUN 22NQH1 A1 - CMO/RMBS		.09/25/2022	Paydown		.91,507	.91,507	.0	.707	.0	.707	.0	.707	.0	.0	.0	.0	.0	.1,649	.01/25/2070	1.A FE
.75115B-AC-3	RALI 2006-QA5 2A1 - CMO/RMBS		.09/01/2022	Paydown		.7,200	.8,362	.6,657	.7,146	.0	.54	.0	.54	.0	.0	.0	.0	.0	.279	.07/25/2036	1.D FM
.75409J-AA-5	RATE 21J1 A1 - CMO/RMBS		.08/01/2022	Paydown		.12,681	.12,681	.12,780	.12,780	.0	.99	.0	.99	.0	.0	.0	.0	.0	.211	.12/25/2051	1.A FE
.75409J-AA-5	RATE 21J1 A1 - CMO/RMBS		.09/01/2022	Paydown		.16,871	.16,871	.17,002	.17,002	.0	.131	.0	.131	.0	.0	.0	.0	.0	.301	.07/25/2051	1.A
.75409X-AA-4	RATE 21H1B1 A1 - CMO/RMBS		.08/25/2022	Paydown		.6,347	.6,347	.6,244	.0	.0	.103	.0	.103	.0	.0	.0	.0	.0	.93	.12/25/2051	1.A FE
.75409X-AA-4	RATE 21H1B1 A1 - CMO/RMBS		.09/25/2022	Paydown		.21,141	.21,141	.20,797	.0	.0	.344	.0	.344	.0	.0	.0	.0	.0	.286	.12/25/2051	1.A
.76110W-SZ-0	RASC 2003-KS7 A15 - RMBS		.09/01/2022	Paydown		.28,857	.28,857	.25,105	.26,816	.0	.2,041	.0	.2,041	.0	.0	.0	.0	.0	.828	.09/25/2033	1.A FM
.76111B-FM-5	RALI 2005-QA9 N41 - CMO/RMBS		.09/01/2022	Paydown		.765	.1,254	.1,060	.747	.0	.18	.0	.18	.0	.0	.0	.0	.0	.32	.08/25/2035	1.D FM
.76112B-NM-8	GMAC 2005-AA1 1A1 - CMO/RMBS		.09/01/2022	Paydown		.9,542	.10,371	.9,274	.9,362	.0	.180	.0	.180	.0	.0	.0	.0	.0	.210	.05/18/2035	1.D FM
.76971E-AA-2	RB1T 20B1H1 A1 - ABS		.09/25/2022	Paydown		.17	.17	.17	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.10/25/2050	1.A FE
.78433X-AA-8	SALTT 211 AA - ABS		.09/15/2022	Paydown		.44,780	.44,780	.44,779	.0	.0	.1	.0	.1	.0	.0	.0	.0	.0	.661	.02/28/2033	1.C FE
.78434K-AA-5	SGR 222 A1 - CMO/RMBS		.09/25/2022	Paydown		.2,349	.2,349	.2,348	.0	.0	.1	.0	.1	.0	.0	.0	.0	.0	.17	.08/25/2062	1.A FE
.78449P-AB-5	SMB 2018-A A2A - ABS		.09/15/2022	Paydown		.117,012	.116,991	.117,004	.0	.0	.9	.0	.9	.0	.0	.0	.0	.0	.2,728	.02/15/2036	1.A FE
.803169-AQ-4	SRANC 3R AFR - CDO	C	.09/22/2022	Paydown		.49,068	.49,068	.49,072	.0	.0	.44	.0	.44	.0	.0	.0	.0	.0	.1,504	.06/24/2030	1.A FE
.81742L-AA-4	SECI 1 A - CDO	C	.07/15/2022	Paydown		.269,741	.269,741	.269,741	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.3,797	.04/15/2031	1.A FE
.81743A-AA-7	SEMT 2019-5 A1 - CMO/RMBS		.09/01/2022	Paydown		.24,377	.24,377	.24,804	.0	.0	.391	.0	.391	.0	.0	.0	.0	.0	.576	.12/27/2049	1.A
.81748J-AA-3	SEMT 2019-4 A1 - CMO/RMBS		.09/01/2022	Paydown		.14,008	.14,008	.14,302	.0	.0	.444	.0	.444	.0	.0	.0	.0	.0	.296	.11/25/2049	1.A
.81748K-AA-0	SEMT 2020-2 A1 - CMO/RMBS		.09/01/2022	Paydown		.48,160	.48,160	.49,349	.0	.0	.1,738	.0	.1,738	.0	.0	.0	.0	.0	.1,154	.03/25/2050	1.A
.81748M-AA-6	SEMT 2020-1 A1 - CMO/RMBS		.09/01/2022	Paydown		.27,739	.27,739	.28,376	.0	.0	.603	.0	.603	.0	.0	.0	.0	.0	.633	.02/25/2050	1.A
.81748T-AA-1	SEMT 217 A1 - CMO/RMBS		.08/01/2022	Paydown		.9,904	.9,904	.10,008	.0	.0	.103	.0	.103	.0	.0	.0	.0	.0	.165	.11/25/2051	1.A FE
.81748T-AA-1	SEMT 217 A1 - CMO/RMBS		.09/01/2022	Paydown		.41,791	.41,791	.42,228	.0	.0	.435	.0	.435	.0	.0	.0	.0	.0	.723	.11/25/2051	1.A
.81749C-AA-7	SEMT 2022-1 A1 - CMO/RMBS		.09/01/2022	Paydown		.24,671	.24,671	.24,046	.0	.0	.624	.0	.624	.0	.0	.0	.0	.0	.364	.02/26/2052	1.A FE
.81761T-AE-5	SERV 211 A21 - RMBS		.08/01/2022	Paydown		.5,000	.5,000	.5,000	.0	.0	.0	.0	.0	.0	.0	.0	.0	.108	.03/30/2051	2.C FE	
.817743-AA-5	SPRO 2019-1 A2 - ABS		.07/25/2022	Paydown		.2,500	.2,500	.2,545	.0	.0	.31	.0	.31	.0	.0	.0	.0	.0	.73	.10/25/2049	2.C FE
.817743-AA-7	SPRO 2021-1 A2 - RMBS		.07/25/2022	Paydown		.3,750	.3,750	.3,750	.0	.0	.0	.0	.0	.0	.0	.0	.0	.67	.04/25/2051	2.C FE	
.81788V-AA-7	767 LLC		.09/06/2022	Paydown		.40,145	.40,145	.40,145	.0	.0	.0	.0	.0	.0	.0	.0	.0	.5,524	.10/05/2022	2.C PL	
.83404R-AB-4	SOF1 2018-B A2F - ABS		.09/25/2022	Paydown		.89,948	.89,948	.89,855	.0	.0	.45	.0	.45	.0	.0	.0	.0	.0	.2,006	.08/25/2047	1.A FE
.83546D-AL-2	SONIC 2020-1 A21 - RMBS		.09/20/2022	Paydown		.1,875	.1,875	.1,908	.0	.0	.32	.0	.32	.0	.0	.0	.0	.0	.42	.01/20/2050	1.C FE
.83546D-AM-0	SONIC CAPITAL LLC - ABS		.09/20/2022	Paydown		.5,000	.5,000	.5,314	.0	.0	.303	.0	.303	.0	.0	.0	.0	.0	.92	.01/20/2050	1.C FE
.83546D-AN-8	SONIC 2021-1 A21 - RMBS		.09/20/2022	Paydown		.2,500	.2,500	.2,500	.0	.0	.0	.0	.0	.0	.0	.0	.0	.37	.08/21/2051	2.B FE	
.85208N-AD-2	SPRNTS 1A1 - RMBS		.07/01/2022	Paydown		.5	.5	.5	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
.85208N-AD-2	SPRNTS 1A1 - RMBS		.09/20/2022	Paydown		.187,500	.187,500	.187,500	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
.85572R-AA-7	STARR 2018-1 A - ABS	C	.09/15/2022	Paydown		.41,532	.41,532	.41,282	.0	.0	.250	.0	.250	.0	.0	.0	.0	.0	.1,084	.05/15/2043	2.A FE
.86212V-AA-2	STR 2016-1 A1 - ABS		.09/20/2022	Paydown		.5,438	.5,438	.5,435	.0	.0	.1	.0	.1	.0	.0	.0	.0	.0	.144	.10/22/2046	1.E FE
.863579-C3-0	SARM 2005-21 6A3 - CMO/RMBS		.09/01/2022	Paydown		.18,333	.18,333	.16,095	.0	.0	.850	.0	.850	.0	.0	.0	.0	.0	.420	.11/25/2035	1.A FM
.863579-UU-0	SARM 2005-15 4A1 - CMO/RMBS		.09/01/2022	Paydown		.10,350	.10,350	.9,125	.0	.0	.191	.0	.191	.0	.0	.0	.0	.0	.202	.07/25/2035	1.D FM
.863587-AE-1	SAIL 2006-3 A5 - RMBS		.09/26/2022	Paydown		.17,977	.17,977	.15,505	.0	.0	.1,039	.0	.1,039	.0	.0	.0	.0	.0	.109	.05/26/2036	1.A FM
.863588-RX-2	SASC 2001-SB1 A5 - RMBS		.09/01/2022	Paydown		.7,190	.7,190	.6,734	.0	.0	.7	.0	.7	.0	.0	.0	.0	.0	.161	.08/25/2031	1.D FM
.863638-AA-3	SASC 2007-RM1 A1 - CMO/RMBS		.09/26/2022	Paydown		.165,269	.165,269	.156,180	.0	.0	.156,678	.0	.156,678	.0	.0	.0	.0	.0	.1,094	.05/25/2047	1.E FE
.872225-AD-9	TB1 2006-5 A3 - RMBS		.09/01/2022	Paydown		.20,499	.20,499	.16,444	.0	.0	.4,845	.0	.4,845	.0	.0	.0	.0	.0	.442	.11/25/2036	1.A FM
.87267C-AA-6	TRP 211 A - ABS		.09/17/2022	Paydown		.6,800	.6,800	.6,798	.0	.0	.1	.0	.1	.0	.0	.0	.0	.0	.94	.06/19/2051	1.F FE
.87267J-AA-1																					

## STATEMENT AS OF SEPTEMBER 30, 2022 OF THE NATIONAL INTERSTATE INSURANCE COMPANY

## SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1 CUSIP Ident- ification	2 Description	For- eign	Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consid- eration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change In Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Con- tractual Maturity Date	22 NAIC Design- nation, NAIC Design- nation Modi- fier and SVO Adminis- trative Symbol				
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amor- tization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recogn- ized	14 Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value											
.89656C-AA-1	TRL 2010-1 NTS - RMBS		.09/16/2022	Paydown	29,887	29,887	31,475	31,126	0	(1,239)	0	0	(1,239)	0	0	0	0	0	0	0	0	1,067	10/16/2040	1.F FE	
.89656G-AA-2	TRL 211 A - RMBS		.09/19/2022	Paydown	19,058	19,058	19,057	19,057	0	1	0	0	1	0	0	0	0	0	0	0	0	0	287	07/19/2051	1.F FE
.89656R-AA-8	TRL 221 A - RMBS		.09/17/2022	Paydown	15,027	15,027	15,027	15,027	0	0	0	0	1	0	0	0	0	0	0	0	0	0	174	09/17/2052	1.F FE
.89657A-AC-0	TRL 2020-1 A - RMBS		.09/17/2022	Paydown	38,642	38,642	38,632	38,633	0	8	0	0	8	0	0	0	0	0	0	0	0	0	505	10/17/2050	1.F FE
.89657B-AB-8	TRL 2019-2 A1 - RMBS		.09/17/2022	Paydown	72,311	72,311	72,293	72,297	0	14	0	0	14	0	0	0	0	0	0	0	0	0	1,152	10/18/2049	1.F FE
.89683L-AA-8	TRP 212 A - CMO/RMBS		.09/17/2022	Paydown	52,407	52,407	52,385	52,385	0	21	0	0	21	0	0	0	0	0	0	0	0	0	813	06/20/2051	1.F FE
.90352II-AD-6	STEAM 2021-1 A - ABS		.09/28/2022	Paydown	35,774	35,774	34,834	34,885	0	941	0	0	941	0	0	0	0	0	0	0	0	0	469	02/28/2051	1.F FE
.90354T-AC-3	UIM 2021-INV2 A3 - CMO/RMBS		.08/01/2022	Paydown	14,467	14,467	14,024	0	0	443	0	0	443	0	0	0	0	0	0	0	0	0	181	09/25/2051	1.A FE
.90354T-AC-3	UIM 2021-INV2 A3 - CMO/RMBS		.09/01/2022	Paydown	32,567	32,567	31,569	0	0	997	0	0	997	0	0	0	0	0	0	0	0	0	397	09/25/2051	1.A FE
.90355R-AC-6	UIMMT-21INV3-A3 - CMO/RMBS		.08/01/2022	Paydown	10,473	10,473	10,144	0	0	329	0	0	329	0	0	0	0	0	0	0	0	0	131	11/25/2051	1.A FE
.90355H-AC-6	UIMMT-21INV3-A3 - CMO/RMBS		.09/01/2022	Paydown	41,240	41,240	39,945	0	0	1,295	0	0	1,295	0	0	0	0	0	0	0	0	0	520	11/25/2051	1.A FE
.909319-AA-3	UNITED AIRLINES PASS THROUGH TRUST 2013		.08/15/2022	Paydown	24,926	24,926	24,934	0	0	(8)	0	0	(8)	0	0	0	0	0	0	0	0	0	1,072	02/15/2027	2.B FE
.91824N-AC-6	UIM 211 A3 - CMO/RMBS		.08/01/2022	Paydown	14,611	14,611	14,730	14,727	0	(116)	0	0	(116)	0	0	0	0	0	0	0	0	0	244	08/25/2051	1.A FE
.91824N-AC-6	UIM 211 A3 - CMO/RMBS		.09/01/2022	Paydown	35,801	35,801	36,092	36,086	0	(285)	0	0	(285)	0	0	0	0	0	0	0	0	0	635	08/25/2051	1.A FE
.92257C-AA-8	VCC 2019-1 A - CMBS		.09/01/2022	Paydown	24,301	24,301	24,295	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	624	03/25/2049	1.A FE
.92258X-AA-1	VCC 221 A - RMBS		.09/25/2022	Paydown	42,017	42,017	41,729	0	0	288	0	0	288	0	0	0	0	0	0	0	0	0	861	02/25/2052	1.A FE
.92259K-AA-8	VCC 224 A - CMBS		.08/25/2022	Paydown	1,545	1,545	1,545	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	7	08/25/2052	1.A FE
.92259K-AA-8	VCC 224 A - CMBS		.09/25/2022	Paydown	4,915	4,915	4,914	0	0	1	0	0	1	0	0	0	0	0	0	0	0	0	46	08/25/2052	1.A FE
.92259L-AB-4	VCC 2020-1 AFX - CMBS		.09/01/2022	Paydown	39,587	39,587	39,578	0	0	9	0	0	9	0	0	0	0	0	0	0	0	0	678	02/25/2050	1.A FE
.92259T-AA-9	VCC 211 A1 - RMBS		.09/25/2022	Paydown	55,863	55,863	55,858	0	0	6	0	0	6	0	0	0	0	0	0	0	0	0	501	05/25/2051	1.A FE
.92259U-AA-6	VCC 222 A - RMBS		.09/25/2022	Paydown	57,474	57,474	57,464	0	0	10	0	0	10	0	0	0	0	0	0	0	0	0	1,021	04/25/2052	1.A FE
.92538G-AA-0	VERUS 2021-8 A1 - CMO/RMBS		.09/01/2022	Paydown	84,514	84,514	82,678	0	0	1,836	0	0	1,836	0	0	0	0	0	0	0	0	0	748	11/26/2066	1.A FE
.92538H-AA-5	VERUS 224 A1 - CMO/RMBS		.09/25/2022	Paydown	89,943	89,943	89,942	0	0	1	0	0	1	0	0	0	0	0	0	0	0	0	1,338	04/25/2067	1.A FE
.92538I-AA-9	VERUS 2022-3 A1 - CMO/RMBS		.09/01/2022	Paydown	94,547	94,547	94,299	0	0	248	0	0	248	0	0	0	0	0	0	0	0	0	1,522	02/25/2067	1.A FE
.92539N-AA-4	VERUS 227 A1 - CMO/RMBS		.09/25/2022	Paydown	24,827	24,827	24,826	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	154	07/25/2067	1.A FE
.92838C-AA-6	VIS10 221 A1 - RMBS		.09/01/2022	Paydown	25,979	25,979	25,979	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	188	08/25/2057	1.A FE
.92922F-3N-6	WAMU 2005-AR12 1A8 - CMO/RMBS		.09/01/2022	Paydown	4,141	4,141	4,141	0	0	41	0	0	41	0	0	0	0	0	0	0	0	0	72	10/25/2035	1.D FM
.92990G-AJ-2	WAMU 2007-HV5 3A1 - CMO/RMBS		.09/01/2022	Paydown	1,254	1,254	1,140	0	0	38	0	0	38	0	0	0	0	0	0	0	0	0	29	05/26/2037	1.D FM
.93363E-AA-0	WAMU 2007-HV4 1A1 - CMO/RMBS		.09/01/2022	Paydown	67	808	720	53	0	14	0	0	14	0	0	0	0	0	0	0	0	0	13	04/25/2037	1.D FM
.93363P-AC-4	WAMU 2006-AR14 1A3 - CMO/RMBS		.09/01/2022	Paydown	2,931	2,931	2,694	2,852	26	53	0	0	79	0	0	0	0	0	0	0	0	0	50	11/25/2036	1.D FM
.93933G-X9-9	WAMU 2005-AR1 A2B - CMO/RMBS		.09/25/2022	Paydown	9,744	9,744	8,599	8,524	0	1,220	0	0	1,220	0	0	0	0	0	0	0	0	0	98	01/25/2045	1.D FM
.94354K-AA-8	WAAV 2019-1 A - ABS		.09/15/2022	Paydown	8,488	8,488	8,487	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	199	09/15/2044	2.A FE
.94945P-AA-3	WLKRG 2017-A A - RMBS		.09/15/2022	Paydown	57,047	57,047	57,034	0	0	20	0	0	20	0	0	0	0	0	0	0	0	0	1,066	06/15/2033	1.F FE
.94984D-AC-2	WFMBS 2006-AR13 A3 - CMO/RMBS		.09/01/2022	Paydown	1,086	1,086	1,264	1,177	0	74	0	0	73	0	0	0	0	0	0	0	0	0	24	09/25/2036	1.D FM
.95002P-AA-2	WFMBS 2019-4 A1 - CMO/RMBS		.09/01/2022	Paydown	15,296	15,296	15,569	15,635	0	(338)	0	0	(338)	0	0	0	0	0	0	0	0	0	373	09/27/2049	1.A FE
.95002K-AA-7	WFMBS 2020-1 A1 - CMO/RMBS		.09/01/2022	Paydown	16,631	16,631	16,829	16,933	0	(302)	0	0	(302)	0	0	0	0	0	0	0	0	0	336	12/27/2049	1.A FE
.95003H-AA-7	WFMBS 221 A1 - CMO/RMBS		.09/25/2022	Paydown	37,688	37,688	37,970	0	0	718	0	0	718	0	0	0	0	0	0	0	0	0	544	05/25/2051	1.A FE
.95058X-AG-3	WEN 2019-1 A21 - RMBS		.09/15/2022	Paydown	2,500	2,500	2,500	0</td																	

## STATEMENT AS OF SEPTEMBER 30, 2022 OF THE NATIONAL INTERSTATE INSURANCE COMPANY

**SCHEDULE D - PART 4**

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1 CUSIP Ident- ification	2 Description	3 For- eign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consid- eration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change In Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Con- tractual Maturity Date	22 NAIC Desig- nation, NAIC Desig- nation Modifier and SVO Admi- nistrative Symbol	
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amor- tization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recogn- ized	14 Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value								
2509999998. Total - Bonds - Part 5							XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
2509999999. Total - Bonds					40,734,713		40,839,232	41,217,118	37,488,218	2,244	78,614	10,198	70,660	0	40,861,890	0	(137,783)	(137,783)	1,030,846	XXX	XXX	
4509999997. Total - Preferred Stocks - Part 4					0		XXX	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
4509999998. Total - Preferred Stocks - Part 5					XXX		XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
4509999999. Total - Preferred Stocks					0		XXX	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
5989999997. Total - Common Stocks - Part 4					0		XXX	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
5989999998. Total - Common Stocks - Part 5					XXX		XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
5989999999. Total - Common Stocks					0		XXX	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
5999999999. Total - Preferred and Common Stocks					0		XXX	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
6009999999 - Totals					40,734,713		XXX	41,217,118	37,488,218	2,244	78,614	10,198	70,660	0	40,861,890	0	(137,783)	(137,783)	1,030,846	XXX	XXX	

## STATEMENT AS OF SEPTEMBER 30, 2022 OF THE NATIONAL INTERSTATE INSURANCE COMPANY

## SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23		
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B.A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)		
0079999999. Subtotal - Purchased Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108								0	0	0	0	0	XXX	0	0	0	0	0	0	0	0	XXX	XXX	
0149999999. Subtotal - Purchased Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108								0	0	0	0	0	XXX	0	0	0	0	0	0	0	0	XXX	XXX	
0219999999. Subtotal - Purchased Options - Hedging Other								0	0	0	0	0	XXX	0	0	0	0	0	0	0	0	0	XXX	XXX
0289999999. Subtotal - Purchased Options - Replications								0	0	0	0	0	XXX	0	0	0	0	0	0	0	0	0	XXX	XXX
0359999999. Subtotal - Purchased Options - Income Generation								0	0	0	0	0	XXX	0	0	0	0	0	0	0	0	0	XXX	XXX
0429999999. Subtotal - Purchased Options - Other								0	0	0	0	0	XXX	0	0	0	0	0	0	0	0	0	XXX	XXX
0439999999. Total Purchased Options - Call Options and Warrants								0	0	0	0	0	XXX	0	0	0	0	0	0	0	0	0	XXX	XXX
0449999999. Total Purchased Options - Put Options								0	0	0	0	0	XXX	0	0	0	0	0	0	0	0	0	XXX	XXX
0459999999. Total Purchased Options - Caps								0	0	0	0	0	XXX	0	0	0	0	0	0	0	0	0	XXX	XXX
0469999999. Total Purchased Options - Floors								0	0	0	0	0	XXX	0	0	0	0	0	0	0	0	0	XXX	XXX
0479999999. Total Purchased Options - Collars								0	0	0	0	0	XXX	0	0	0	0	0	0	0	0	0	XXX	XXX
0489999999. Total Purchased Options - Other								0	0	0	0	0	XXX	0	0	0	0	0	0	0	0	0	XXX	XXX
0499999999. Total Purchased Options								0	0	0	0	0	XXX	0	0	0	0	0	0	0	0	0	XXX	XXX
0569999999. Subtotal - Written Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108								0	0	0	0	0	XXX	0	0	0	0	0	0	0	0	0	XXX	XXX
0639999999. Subtotal - Written Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108								0	0	0	0	0	XXX	0	0	0	0	0	0	0	0	0	XXX	XXX
0709999999. Subtotal - Written Options - Hedging Other								0	0	0	0	0	XXX	0	0	0	0	0	0	0	0	0	XXX	XXX
0779999999. Subtotal - Written Options - Replications								0	0	0	0	0	XXX	0	0	0	0	0	0	0	0	0	XXX	XXX
0849999999. Subtotal - Written Options - Income Generation								0	0	0	0	0	XXX	0	0	0	0	0	0	0	0	0	XXX	XXX
0919999999. Subtotal - Written Options - Other								0	0	0	0	0	XXX	0	0	0	0	0	0	0	0	0	XXX	XXX
0929999999. Total Written Options - Call Options and Warrants								0	0	0	0	0	XXX	0	0	0	0	0	0	0	0	0	XXX	XXX
0939999999. Total Written Options - Put Options								0	0	0	0	0	XXX	0	0	0	0	0	0	0	0	0	XXX	XXX
0949999999. Total Written Options - Caps								0	0	0	0	0	XXX	0	0	0	0	0	0	0	0	0	XXX	XXX
0959999999. Total Written Options - Floors								0	0	0	0	0	XXX	0	0	0	0	0	0	0	0	0	XXX	XXX
0969999999. Total Written Options - Collars								0	0	0	0	0	XXX	0	0	0	0	0	0	0	0	0	XXX	XXX
0979999999. Total Written Options - Other								0	0	0	0	0	XXX	0	0	0	0	0	0	0	0	0	XXX	XXX
0989999999. Total Written Options								0	0	0	0	0	XXX	0	0	0	0	0	0	0	0	0	XXX	XXX
RECEIVE SWAPS *PAY VARIABLE* INTEREST																								
RATE SWAPS .....	FLOATING RATE 3mL .....	D1 .....	C .....	Chicago Mercantile Exchange .....	SNZ20JLFK8MNCLQ0F39 .....	07/20/2022 .....	01/15/2027 .....	1 .....	50,000,000 .....	2.68019% .....	0 .....	0 .....	50,865 .....	(1,195,093) .....	(1,195,093) .....	(1,195,093) .....	0 .....	0 .....	0 .....	518,411 .....	100/100 .....			
RECEIVE SWAPS *PAY VARIABLE* INTEREST																								
RATE SWAPS .....	FLOATING RATE 3mL .....	D1 .....	C .....	Chicago Mercantile Exchange .....	SNZ20JLFK8MNCLQ0F39 .....	07/20/2022 .....	10/15/2026 .....	1 .....	70,000,000 .....	2.68019% .....	0 .....	0 .....	53,674 .....	(1,490,176) .....	(1,490,176) .....	(1,490,176) .....	0 .....	0 .....	0 .....	703,491 .....	100/100 .....			
RECEIVE SWAPS *PAY VARIABLE* INTEREST																								
RATE SWAPS .....	FLOATING RATE 1mL .....	D1 .....	C .....	Chicago Mercantile Exchange .....	SNZ20JLFK8MNCLQ0F39 .....	09/21/2022 .....	07/15/2024 .....	1 .....	28,000,000 .....	2.91754% .....	0 .....	0 .....	10,146 .....	(26,500) .....	(26,500) .....	(26,500) .....	0 .....	0 .....	0 .....	187,307 .....	100/100 .....			
0999999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 - Interest Rate								0	0	114,685 .....	(2,711,769) .....	XXX .....	(2,711,769) .....	(2,711,769) .....	(2,711,769) .....	0 .....	0 .....	0 .....	0 .....	0 .....	1,409,210 .....	XXX .....		
1049999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108								0	0	114,685 .....	(2,711,769) .....	XXX .....	(2,711,769) .....	(2,711,769) .....	(2,711,769) .....	0 .....	0 .....	0 .....	0 .....	0 .....	1,409,210 .....	XXX .....		
1109999999. Subtotal - Swaps - Hedging Effective Variable Annuity Guarantees Under SSAP No.108								0	0	0 .....	0 .....	XXX .....	0 .....	0 .....	0 .....	0 .....	0 .....	0 .....	0 .....	0 .....	0 .....	XXX .....		
1169999999. Subtotal - Swaps - Hedging Other								0	0	0 .....	0 .....	XXX .....	0 .....	0 .....	0 .....	0 .....	0 .....	0 .....	0 .....	0 .....	0 .....	0 .....	XXX .....	
1229999999. Subtotal - Swaps - Replication								0	0	0 .....	0 .....	XXX .....	0 .....	0 .....	0 .....	0 .....	0 .....	0 .....	0 .....	0 .....	0 .....	0 .....	XXX .....	
1289999999. Subtotal - Swaps - Income Generation								0	0	0 .....	0 .....	XXX .....	0 .....	0 .....	0 .....	0 .....	0 .....	0 .....	0 .....	0 .....	0 .....	0 .....	XXX .....	
1349999999. Subtotal - Swaps - Other								0	0	0 .....	0 .....	XXX .....	0 .....	0 .....	0 .....	0 .....	0 .....	0 .....	0 .....	0 .....	0 .....	0 .....	XXX .....	
1359999999. Total Swaps - Interest Rate								0	0	114,685 .....	(2,711,769) .....	XXX .....	(2,711,769) .....	(2,711,769) .....	(2,711,769) .....	0 .....	0 .....	0 .....	0 .....	0 .....	1,409,210 .....	XXX .....		
1369999999. Total Swaps - Credit Default								0	0	0 .....	0 .....	XXX .....	0 .....	0 .....	0 .....	0 .....	0 .....	0 .....	0 .....	0 .....	0 .....	0 .....	XXX .....	
1379999999. Total Swaps - Foreign Exchange								0	0	0 .....	0 .....	XXX .....	0 .....	0 .....	0 .....	0 .....	0 .....	0 .....	0 .....	0 .....	0 .....	0 .....	XXX .....	
1389999999. Total Swaps - Total Return								0	0	0 .....	0 .....	XXX .....	0 .....	0 .....	0 .....	0 .....	0 .....	0 .....	0 .....	0 .....	0 .....	0 .....	XXX .....	
1399999999. Total Swaps - Other								0	0	0 .....	0 .....	XXX .....	0 .....	0 .....	0 .....	0 .....	0 .....	0 .....	0 .....	0 .....	0 .....	0 .....	XXX .....	
1409999999. Total Swaps								0	0	114,685 .....	(2,711,769) .....	XXX .....	(2,711,769) .....	(2,711,769) .....	(2,711,769) .....	0 .....	0 .....	0 .....	0 .....	0 .....	1,409,210 .....	XXX .....		
1479999999. Subtotal - Forwards								0	0	0 .....	0 .....	XXX .....	0 .....	0 .....	0 .....	0 .....	0 .....	0 .....	0 .....	0 .....	0 .....	0 .....	XXX .....	
1509999999. Subtotal - SSAP No. 108 Adjustments								0	0	0 .....	0 .....	XXX .....	0 .....	0 .....	0 .....	0 .....	0 .....	0 .....	0 .....	0 .....	0 .....	0 .....	XXX .....	
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108								0	0	114,685 .....	(2,711,769) .....	XXX .....	(2,711,769) .....	(2,711,769) .....	(2,711,769) .....	0 .....	0 .....	0 .....	0 .....	0 .....	1,409,210 .....	XXX .....		

## STATEMENT AS OF SEPTEMBER 30, 2022 OF THE NATIONAL INTERSTATE INSURANCE COMPANY

**SCHEDULE DB - PART A - SECTION 1**

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23		
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B.A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)		
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108									0	0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX	
1709999999. Subtotal - Hedging Other									0	0	0	0	0	XXX	0	0	0	0	0	0	0	0	XXX	XXX
1719999999. Subtotal - Replication									0	0	0	0	0	XXX	0	0	0	0	0	0	0	0	XXX	XXX
1729999999. Subtotal - Income Generation									0	0	0	0	0	XXX	0	0	0	0	0	0	0	0	XXX	XXX
1739999999. Subtotal - Other									0	0	0	0	0	XXX	0	0	0	0	0	0	0	0	XXX	XXX
1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives									0	0	0	0	0	XXX	0	0	0	0	0	0	0	0	XXX	XXX
1759999999 - Totals									0	0	114,685	(2,711,769)	XXX	(2,711,769)	(2,711,769)	0	0	0	0	0	0	1,409,210	XXX	XXX

(a)	Code	Description of Hedged Risk(s)	
	C .....	Interest Rate .....	

(b)	Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period	

Schedule DB - Part B - Section 1 - Futures Contracts Open  
**N O N E**

Schedule DB - Part B - Section 1B - Brokers with whom cash deposits have been made  
**N O N E**

## STATEMENT AS OF SEPTEMBER 30, 2022 OF THE NATIONAL INTERSTATE INSURANCE COMPANY

**SCHEDULE DB - PART D - SECTION 1**

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

1 Description of Exchange, Counterparty or Central Clearinghouse	2 Master Agreement (Y or N)	3 Credit Support Annex (Y or N)	Counterparty Offset		Book/Adjusted Carrying Value				Fair Value			12 Potential Exposure	13 Off-Balance Sheet Exposure	
			4 Fair Value of Acceptable Collateral	5 Present Value of Financing Premium	6 Contracts With Book/Adjusted Carrying Value >0	7 Contracts With Book/Adjusted Carrying Value <0	8 Exposure Net of Collateral	9 Contracts With Fair Value >0	10 Contracts With Fair Value <0	11 Exposure Net of Collateral				
0199999999 - Aggregate Sum of Exchange Traded Derivatives	XXX	XXX	XXX	0	0	0	0	0	0	0	0	0	0	0
0899999999. Aggregate Sum of Central Clearinghouses (Excluding Exchange Traded)			5,257,415	0	0	(2,711,769)	0	0	(2,711,769)	0	0	1,409,210	0	0
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0999999999 - Gross Totals			5,257,415	0	0	(2,711,769)	0	0	(2,711,769)	0	0	1,409,210	0	0
1. Offset per SSAP No. 64					0	0								
2. Net after right of offset per SSAP No. 64					0	(2,711,769)								

## STATEMENT AS OF SEPTEMBER 30, 2022 OF THE NATIONAL INTERSTATE INSURANCE COMPANY

**SCHEDULE DB - PART D - SECTION 2**

Collateral for Derivative Instruments Open as of Current Statement Date

## Collateral Pledged by Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
Chicago Mercantile Exchange ... SNZ20JLFK8MINCLQ0F39 ...	Cash...		Morgan Stanley (0617HUTT3) ...	5,257,415	5,257,415	5,257,415		
0199999999 - Total				5,257,415	5,257,415	5,257,415	XXX	XXX

## Collateral Pledged to Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
0299999999 - Total				0	0	0	XXX	XXX

Schedule DB - Part E - Derivatives Hedging Variable Annuity Guarantees  
**N O N E**

Schedule DL - Part 1 - Reinvested Collateral Assets Owned  
**N O N E**

Schedule DL - Part 2 - Reinvested Collateral Assets Owned  
**N O N E**

## STATEMENT AS OF SEPTEMBER 30, 2022 OF THE NATIONAL INTERSTATE INSURANCE COMPANY

**SCHEDULE E - PART 1 - CASH**

## Month End Depository Balances

1 Depository	2 Code	3 Rate of Interest	4 Amount of Interest Received During Current Quarter	5 Amount of Interest Accrued at Current Statement Date	Book Balance at End of Each Month During Current Quarter			9 *
					6 First Month	7 Second Month	8 Third Month	
Fifth Third Bank .....		0.000	.0	.0	38,271,429	20,845,017	38,965,926	XXX
Cash Held With Securities On Deposit .....	SD	0.000	0	0	305,000	308,141	306,763	XXX
First Hawaiian .....		0.000	0	0	7,113	7,046	6,979	XXX
The Bank of New York Mellon .....		1.350	202	0	112,609	16,690	5,414	XXX
0199998. Deposits in ... 0 depositaries that do not exceed the allowable limit in any one depository (See instructions) - Open Depositories	XXX	XXX	0	0	0	0	0	XXX
0199999. Totals - Open Depositories	XXX	XXX	202	0	38,696,151	21,176,894	39,285,082	XXX
0299998. Deposits in ... 0 depositaries that do not exceed the allowable limit in any one depository (See instructions) - Suspended Depositories	XXX	XXX	0	0	0	0	0	XXX
0299999. Totals - Suspended Depositories	XXX	XXX	0	0	0	0	0	XXX
0399999. Total Cash on Deposit	XXX	XXX	202	0	38,696,151	21,176,894	39,285,082	XXX
0499999. Cash in Company's Office	XXX	XXX	XXX	XXX	750	750	750	XXX
0599999. Total - Cash	XXX	XXX	202	0	38,696,901	21,177,644	39,285,832	XXX

STATEMENT AS OF SEPTEMBER 30, 2022 OF THE NATIONAL INTERSTATE INSURANCE COMPANY

## **SCHEDULE E - PART 2 - CASH EQUIVALENTS**

### Show Investments Owned End of Current Quarter

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