



QUARTERLY STATEMENT

As of June 30, 2011

of the Condition and Affairs of the

Mid-Continent Casualty Company

NAIC Group Code.....84, 84  
(Current Period) (Prior Period)

NAIC Company Code..... 23418

Employer's ID Number..... 73-0556513

Organized under the Laws of Ohio

State of Domicile or Port of Entry Ohio

Country of Domicile US

Incorporated/Organized..... February 26, 1947

Commenced Business..... February 26, 1948

Statutory Home Office

580 Walnut Street..... Cincinnati ..... OH ..... 45202  
(Street and Number) (City or Town, State and Zip Code)

Main Administrative Office

1437 South Boulder Dr..... Tulsa ..... OK ..... 74119  
(Street and Number) (City or Town, State and Zip Code)

918-587-7221  
(Area Code) (Telephone Number)

Mail Address

P.O. Box 1409..... Tulsa ..... OK ..... 74101  
(Street and Number or P. O. Box) (City or Town, State and Zip Code)

Primary Location of Books and Records

1437 South Boulder Dr..... Tulsa ..... OK ..... 74119  
(Street and Number) (City or Town, State and Zip Code)

918-587-7221  
(Area Code) (Telephone Number)

Internet Web Site Address

www.mcg-ins.com

Statutory Statement Contact

Gregory Patrick Jones  
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918-587-7221 x 250  
(Area Code) (Telephone Number) (Extension)  
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OFFICERS

| Name                     | Title          | Name                  | Title          |
|--------------------------|----------------|-----------------------|----------------|
| 1. Hubert Michael Coon   | President      | 2. Loretta Fay Jessee | Secretary      |
| 3. Gregory Patrick Jones | Treasurer      | 4.                    |                |
| OTHER                    |                |                       |                |
| Todd Anthony Bazata      | Vice-President | Richard Leon Simpson  | Vice-President |
| Stephen Kirby Pancoast   | Vice-President | Gregory Patrick Jones | Vice-President |
| Jeral Clinton Hunter     | Vice-President | Nora Anne Webb        | Vice-President |
| John Allen Gant          | Vice-President | James Steven Davis    | Vice-President |
| David Bernard Dyke       | Vice-President | Melanie Kay Pancoast  | Vice-President |
| Robert Bruce Batson      | Vice-President |                       |                |

DIRECTORS OR TRUSTEES

|                   |                      |                       |                       |
|-------------------|----------------------|-----------------------|-----------------------|
| Eve Cutler Rosen  | Karen Holley Horrell | Donald Dumford Larson | Gary John Gruber      |
| Keith Alan Jensen | David John Witzgall  | Hubert Michael Coon   | Ronald James Brichler |

State of..... Ohio  
County of..... Hamilton

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

|                     |                    |                       |
|---------------------|--------------------|-----------------------|
| (Signature)         | (Signature)        | (Signature)           |
| Hubert Michael Coon | Loretta Fay Jessee | Gregory Patrick Jones |
| 1. (Printed Name)   | 2. (Printed Name)  | 3. (Printed Name)     |
| President           | Secretary          | Treasurer             |
| (Title)             | (Title)            | (Title)               |

Subscribed and sworn to before me  
This 29th day of July, 2011

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

Yes [ X ] No [ ]

ASSETS

|                                                                                                                                                      | Current Statement Date |                    |                                   | 4                                          |
|------------------------------------------------------------------------------------------------------------------------------------------------------|------------------------|--------------------|-----------------------------------|--------------------------------------------|
|                                                                                                                                                      | 1                      | 2                  | 3                                 |                                            |
|                                                                                                                                                      | Assets                 | Nonadmitted Assets | Net Admitted Assets (Cols. 1 - 2) | December 31 Prior Year Net Admitted Assets |
| 1. Bonds.....                                                                                                                                        | 441,107,760            |                    | 441,107,760                       | 490,015,466                                |
| 2. Stocks:                                                                                                                                           |                        |                    |                                   |                                            |
| 2.1 Preferred stocks.....                                                                                                                            | 12,478,648             |                    | 12,478,648                        | 16,313,663                                 |
| 2.2 Common stocks.....                                                                                                                               | 53,712,247             |                    | 53,712,247                        | 52,156,664                                 |
| 3. Mortgage loans on real estate:                                                                                                                    |                        |                    |                                   |                                            |
| 3.1 First liens.....                                                                                                                                 |                        |                    | 0                                 |                                            |
| 3.2 Other than first liens.....                                                                                                                      |                        |                    | 0                                 |                                            |
| 4. Real estate:                                                                                                                                      |                        |                    |                                   |                                            |
| 4.1 Properties occupied by the company (less \$.....0 encumbrances).....                                                                             |                        |                    | 0                                 |                                            |
| 4.2 Properties held for the production of income (less \$.....0 encumbrances).....                                                                   |                        |                    | 0                                 |                                            |
| 4.3 Properties held for sale (less \$.....0 encumbrances).....                                                                                       |                        |                    | 0                                 |                                            |
| 5. Cash (\$....4,047,555), cash equivalents (\$.....0) and short-term investments (\$....16,248,090).....                                            | 20,295,645             |                    | 20,295,645                        | 12,177,237                                 |
| 6. Contract loans (including \$.....0 premium notes).....                                                                                            |                        |                    | 0                                 |                                            |
| 7. Derivatives.....                                                                                                                                  |                        |                    | 0                                 |                                            |
| 8. Other invested assets.....                                                                                                                        |                        |                    | 0                                 |                                            |
| 9. Receivables for securities.....                                                                                                                   | 4,267,867              |                    | 4,267,867                         | 17,542                                     |
| 10. Securities lending reinvested collateral assets.....                                                                                             |                        |                    | 0                                 |                                            |
| 11. Aggregate write-ins for invested assets.....                                                                                                     | 0                      | 0                  | 0                                 | 0                                          |
| 12. Subtotals, cash and invested assets (Lines 1 to 11).....                                                                                         | 531,862,167            | 0                  | 531,862,167                       | 570,680,572                                |
| 13. Title plants less \$.....0 charged off (for Title insurers only).....                                                                            |                        |                    | 0                                 |                                            |
| 14. Investment income due and accrued.....                                                                                                           | 4,858,365              |                    | 4,858,365                         | 5,390,591                                  |
| 15. Premiums and considerations:                                                                                                                     |                        |                    |                                   |                                            |
| 15.1 Uncollected premiums and agents' balances in the course of collection.....                                                                      | 22,748,594             | 3,277,079          | 19,471,515                        | 16,211,753                                 |
| 15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$.....0 earned but unbilled premiums)..... | 3,183,908              |                    | 3,183,908                         | 3,157,690                                  |
| 15.3 Accrued retrospective premiums.....                                                                                                             |                        |                    | 0                                 |                                            |
| 16. Reinsurance:                                                                                                                                     |                        |                    |                                   |                                            |
| 16.1 Amounts recoverable from reinsurers.....                                                                                                        | 2,800,000              |                    | 2,800,000                         | 1,000,000                                  |
| 16.2 Funds held by or deposited with reinsured companies.....                                                                                        |                        |                    | 0                                 |                                            |
| 16.3 Other amounts receivable under reinsurance contracts.....                                                                                       |                        |                    | 0                                 |                                            |
| 17. Amounts receivable relating to uninsured plans.....                                                                                              |                        |                    | 0                                 |                                            |
| 18.1 Current federal and foreign income tax recoverable and interest thereon.....                                                                    |                        |                    | 0                                 | 252,126                                    |
| 18.2 Net deferred tax asset.....                                                                                                                     | 28,072,898             | 8,615,382          | 19,457,516                        | 19,550,609                                 |
| 19. Guaranty funds receivable or on deposit.....                                                                                                     | 336,233                |                    | 336,233                           | 261,263                                    |
| 20. Electronic data processing equipment and software.....                                                                                           | 2,701,457              |                    | 2,701,457                         | 2,558,396                                  |
| 21. Furniture and equipment, including health care delivery assets (\$.....0).....                                                                   | 19,913                 | 19,913             | 0                                 |                                            |
| 22. Net adjustment in assets and liabilities due to foreign exchange rates.....                                                                      |                        |                    | 0                                 |                                            |
| 23. Receivables from parent, subsidiaries and affiliates.....                                                                                        | 397,070                |                    | 397,070                           | 172,687                                    |
| 24. Health care (\$.....0) and other amounts receivable.....                                                                                         |                        |                    | 0                                 |                                            |
| 25. Aggregate write-ins for other than invested assets.....                                                                                          | 3,927,002              | 3,857,390          | 69,612                            | 91,115                                     |
| 26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25).....                             | 600,907,607            | 15,769,764         | 585,137,843                       | 619,326,802                                |
| 27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts.....                                                                     |                        |                    | 0                                 |                                            |
| 28. Total (Lines 26 and 27).....                                                                                                                     | 600,907,607            | 15,769,764         | 585,137,843                       | 619,326,802                                |

DETAILS OF WRITE-INS

|                                                                          |           |           |        |        |
|--------------------------------------------------------------------------|-----------|-----------|--------|--------|
| 1101. ....                                                               |           |           | 0      |        |
| 1102. ....                                                               |           |           | 0      |        |
| 1103. ....                                                               |           |           | 0      |        |
| 1198. Summary of remaining write-ins for Line 11 from overflow page..... | 0         | 0         | 0      | 0      |
| 1199. Totals (Lines 1101 thru 1103 plus 1198) (Line 11 above).....       | 0         | 0         | 0      | 0      |
| 2501. Automobiles.....                                                   | 40,800    | 40,800    | 0      |        |
| 2502. Notes Receivable.....                                              | 69,612    |           | 69,612 | 91,115 |
| 2503. Software in Development.....                                       | 3,816,590 | 3,816,590 | 0      |        |
| 2598. Summary of remaining write-ins for Line 25 from overflow page..... | 0         | 0         | 0      | 0      |
| 2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....       | 3,927,002 | 3,857,390 | 69,612 | 91,115 |

Mid-Continent Casualty Company

LIABILITIES, SURPLUS AND OTHER FUNDS

|                                                                                                                                                     | 1<br>Current<br>Statement Date | 2<br>December 31<br>Prior Year |
|-----------------------------------------------------------------------------------------------------------------------------------------------------|--------------------------------|--------------------------------|
| 1. Losses (current accident year \$.....25,179,459).....                                                                                            | 220,106,931                    | 223,355,407                    |
| 2. Reinsurance payable on paid losses and loss adjustment expenses.....                                                                             |                                |                                |
| 3. Loss adjustment expenses.....                                                                                                                    | 102,720,857                    | 111,496,554                    |
| 4. Commissions payable, contingent commissions and other similar charges.....                                                                       |                                |                                |
| 5. Other expenses (excluding taxes, licenses and fees).....                                                                                         | 6,550,462                      | 6,420,239                      |
| 6. Taxes, licenses and fees (excluding federal and foreign income taxes).....                                                                       | 2,559,368                      | 2,938,655                      |
| 7.1 Current federal and foreign income taxes (including \$.....0 on realized capital gains (losses)).....                                           | 62,230                         |                                |
| 7.2 Net deferred tax liability.....                                                                                                                 |                                |                                |
| 8. Borrowed money \$.....0 and interest thereon \$.....0.....                                                                                       |                                |                                |
| 9. Unearned premiums (after deducting unearned premiums for ceded reinsurance of \$.....8,399,937 and including warranty reserves of \$.....0)..... | 54,477,095                     | 55,771,836                     |
| 10. Advance premium.....                                                                                                                            |                                |                                |
| 11. Dividends declared and unpaid:                                                                                                                  |                                |                                |
| 11.1 Stockholders.....                                                                                                                              |                                |                                |
| 11.2 Policyholders.....                                                                                                                             |                                |                                |
| 12. Ceded reinsurance premiums payable (net of ceding commissions).....                                                                             | 1,993,396                      | 1,535,731                      |
| 13. Funds held by company under reinsurance treaties.....                                                                                           |                                |                                |
| 14. Amounts withheld or retained by company for account of others.....                                                                              | 220,501                        | 179,746                        |
| 15. Remittances and items not allocated.....                                                                                                        |                                |                                |
| 16. Provision for reinsurance.....                                                                                                                  | 560,000                        | 200,000                        |
| 17. Net adjustments in assets and liabilities due to foreign exchange rates.....                                                                    |                                |                                |
| 18. Drafts outstanding.....                                                                                                                         |                                |                                |
| 19. Payable to parent, subsidiaries and affiliates.....                                                                                             | 3,025                          | 3,025                          |
| 20. Derivatives.....                                                                                                                                |                                |                                |
| 21. Payable for securities.....                                                                                                                     |                                |                                |
| 22. Payable for securities lending.....                                                                                                             |                                |                                |
| 23. Liability for amounts held under uninsured plans.....                                                                                           |                                |                                |
| 24. Capital notes \$.....0 and interest thereon \$.....0.....                                                                                       |                                |                                |
| 25. Aggregate write-ins for liabilities.....                                                                                                        | 4,376                          | 0                              |
| 26. Total liabilities excluding protected cell liabilities (Lines 1 through 25).....                                                                | 389,258,241                    | 401,901,193                    |
| 27. Protected cell liabilities.....                                                                                                                 |                                |                                |
| 28. Total liabilities (Lines 26 and 27).....                                                                                                        | 389,258,241                    | 401,901,193                    |
| 29. Aggregate write-ins for special surplus funds.....                                                                                              | (190,794)                      | 7,213,593                      |
| 30. Common capital stock.....                                                                                                                       | 3,506,250                      | 3,506,250                      |
| 31. Preferred capital stock.....                                                                                                                    |                                |                                |
| 32. Aggregate write-ins for other than special surplus funds.....                                                                                   | 0                              | 0                              |
| 33. Surplus notes.....                                                                                                                              |                                |                                |
| 34. Gross paid in and contributed surplus.....                                                                                                      | 100,506,851                    | 100,467,987                    |
| 35. Unassigned funds (surplus).....                                                                                                                 | 92,057,295                     | 106,237,779                    |
| 36. Less treasury stock, at cost:                                                                                                                   |                                |                                |
| 36.1 .....0.000 shares common (value included in Line 30 \$.....0).....                                                                             |                                |                                |
| 36.2 .....0.000 shares preferred (value included in Line 31 \$.....0).....                                                                          |                                |                                |
| 37. Surplus as regards policyholders (Lines 29 to 35, less 36).....                                                                                 | 195,879,602                    | 217,425,609                    |
| 38. Totals.....                                                                                                                                     | 585,137,843                    | 619,326,802                    |

| DETAILS OF WRITE-INS                                                     |           |           |
|--------------------------------------------------------------------------|-----------|-----------|
| 2501. Equities and Deposits in Pools and Associations.....               | 4,376     |           |
| 2502. ....                                                               |           |           |
| 2503. ....                                                               |           |           |
| 2598. Summary of remaining write-ins for Line 25 from overflow page..... | 0         | 0         |
| 2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....       | 4,376     | 0         |
| 2901. Additional admitted deferred taxes assets - SSAP 10R.....          | (190,794) | 7,213,593 |
| 2902. ....                                                               |           |           |
| 2903. ....                                                               |           |           |
| 2998. Summary of remaining write-ins for Line 29 from overflow page..... | 0         | 0         |
| 2999. Totals (Lines 2901 thru 2903 plus 2998) (Line 29 above).....       | (190,794) | 7,213,593 |
| 3201. ....                                                               |           |           |
| 3202. ....                                                               |           |           |
| 3203. ....                                                               |           |           |
| 3298. Summary of remaining write-ins for Line 32 from overflow page..... | 0         | 0         |
| 3299. Totals (Lines 3201 thru 3203 plus 3298) (Line 32 above).....       | 0         | 0         |

Mid-Continent Casualty Company  
STATEMENT OF INCOME

|                                                                                                                                                                | 1<br>Current Year<br>to Date | 2<br>Prior Year<br>to Date | 3<br>Prior Year Ended<br>December 31 |
|----------------------------------------------------------------------------------------------------------------------------------------------------------------|------------------------------|----------------------------|--------------------------------------|
| UNDERWRITING INCOME                                                                                                                                            |                              |                            |                                      |
| 1. Premiums earned:                                                                                                                                            |                              |                            |                                      |
| 1.1 Direct..... (written \$.....64,379,940).....                                                                                                               | 65,017,105                   | 74,480,157                 | 143,309,550                          |
| 1.2 Assumed..... (written \$.....6,965,253).....                                                                                                               | 7,501,860                    | 9,552,429                  | 18,148,235                           |
| 1.3 Ceded..... (written \$.....9,754,670).....                                                                                                                 | 9,633,701                    | 10,889,773                 | 21,054,925                           |
| 1.4 Net..... (written \$.....61,590,523).....                                                                                                                  | 62,885,264                   | 73,142,813                 | 140,402,860                          |
| DEDUCTIONS:                                                                                                                                                    |                              |                            |                                      |
| 2. Losses incurred (current accident year \$.....28,356,420):                                                                                                  |                              |                            |                                      |
| 2.1 Direct.....                                                                                                                                                | 16,828,236                   | (1,599,532)                | 3,432,395                            |
| 2.2 Assumed.....                                                                                                                                               | 647,589                      | 173,764                    | 2,697,665                            |
| 2.3 Ceded.....                                                                                                                                                 | 1,032,796                    | 5,354,758                  | 840,996                              |
| 2.4 Net.....                                                                                                                                                   | 16,443,029                   | (6,780,526)                | 5,289,064                            |
| 3. Loss adjustment expenses incurred.....                                                                                                                      | 11,991,087                   | 39,013,178                 | 50,468,119                           |
| 4. Other underwriting expenses incurred.....                                                                                                                   | 21,914,698                   | 24,993,672                 | 48,152,205                           |
| 5. Aggregate write-ins for underwriting deductions.....                                                                                                        | 0                            | 0                          | 0                                    |
| 6. Total underwriting deductions (Lines 2 through 5).....                                                                                                      | 50,348,814                   | 57,226,324                 | 103,909,388                          |
| 7. Net income of protected cells.....                                                                                                                          |                              |                            |                                      |
| 8. Net underwriting gain (loss) (Line 1 minus Line 6 + Line 7).....                                                                                            | 12,536,450                   | 15,916,489                 | 36,493,472                           |
| INVESTMENT INCOME                                                                                                                                              |                              |                            |                                      |
| 9. Net investment income earned.....                                                                                                                           | 12,177,954                   | 13,991,831                 | 27,386,395                           |
| 10. Net realized capital gains (losses) less capital gains tax of \$.....498,042.....                                                                          | 22,004                       | 4,247,312                  | 3,887,207                            |
| 11. Net investment gain (loss) (Lines 9 + 10).....                                                                                                             | 12,199,958                   | 18,239,143                 | 31,273,602                           |
| OTHER INCOME                                                                                                                                                   |                              |                            |                                      |
| 12. Net gain or (loss) from agents' or premium balances charged off<br>(amount recovered \$.....10,440 amount charged off \$.....163,763).....                 | (153,323)                    | (53,685)                   | (243,073)                            |
| 13. Finance and service charges not included in premiums.....                                                                                                  |                              |                            |                                      |
| 14. Aggregate write-ins for miscellaneous income.....                                                                                                          | (11,771)                     | (1,625)                    | 72,222                               |
| 15. Total other income (Lines 12 through 14).....                                                                                                              | (165,094)                    | (55,310)                   | (170,851)                            |
| 16. Net income before dividends to policyholders, after capital gains tax and before all other federal and<br>foreign income taxes (Lines 8 + 11 + 15).....    | 24,571,314                   | 34,100,322                 | 67,596,223                           |
| 17. Dividends to policyholders.....                                                                                                                            | 30,881                       | 46,937                     | 83,489                               |
| 18. Net income after dividends to policyholders, after capital gains tax and before all other federal and<br>foreign income taxes (Line 16 minus Line 17)..... | 24,540,433                   | 34,053,385                 | 67,512,734                           |
| 19. Federal and foreign income taxes incurred.....                                                                                                             | 6,825,315                    | 8,626,903                  | 17,088,751                           |
| 20. Net income (Line 18 minus Line 19) (to Line 22).....                                                                                                       | 17,715,118                   | 25,426,482                 | 50,423,983                           |
| CAPITAL AND SURPLUS ACCOUNT                                                                                                                                    |                              |                            |                                      |
| 21. Surplus as regards policyholders, December 31 prior year.....                                                                                              | 217,425,609                  | 232,041,631                | 232,041,631                          |
| 22. Net income (from Line 20).....                                                                                                                             | 17,715,118                   | 25,426,482                 | 50,423,983                           |
| 23. Net transfers (to) from Protected Cell accounts.....                                                                                                       |                              |                            |                                      |
| 24. Change in net unrealized capital gains or (losses) less capital gains tax of \$.....888,827.....                                                           | 1,650,679                    | 1,955,970                  | 4,617,035                            |
| 25. Change in net unrealized foreign exchange capital gain (loss).....                                                                                         |                              |                            |                                      |
| 26. Change in net deferred income tax.....                                                                                                                     | (199,337)                    | (5,731,583)                | (7,300,380)                          |
| 27. Change in nonadmitted assets.....                                                                                                                          | (200,540)                    | (892,494)                  | (1,934,005)                          |
| 28. Change in provision for reinsurance.....                                                                                                                   | (360,000)                    |                            |                                      |
| 29. Change in surplus notes.....                                                                                                                               |                              |                            |                                      |
| 30. Surplus (contributed to) withdrawn from protected cells.....                                                                                               |                              |                            |                                      |
| 31. Cumulative effect of changes in accounting principles.....                                                                                                 |                              |                            |                                      |
| 32. Capital changes:                                                                                                                                           |                              |                            |                                      |
| 32.1 Paid in.....                                                                                                                                              |                              |                            |                                      |
| 32.2 Transferred from surplus (Stock Dividend).....                                                                                                            |                              |                            |                                      |
| 32.3 Transferred to surplus.....                                                                                                                               |                              |                            |                                      |
| 33. Surplus adjustments:                                                                                                                                       |                              |                            |                                      |
| 33.1 Paid in.....                                                                                                                                              | 38,864                       | 90,139                     | 224,693                              |
| 33.2 Transferred to capital (Stock Dividend).....                                                                                                              |                              |                            |                                      |
| 33.3 Transferred from capital.....                                                                                                                             |                              |                            |                                      |
| 34. Net remittances from or (to) Home Office.....                                                                                                              |                              |                            |                                      |
| 35. Dividends to stockholders.....                                                                                                                             | (40,000,000)                 | (30,000,000)               | (60,000,000)                         |
| 36. Change in treasury stock.....                                                                                                                              |                              |                            |                                      |
| 37. Aggregate write-ins for gains and losses in surplus.....                                                                                                   | (190,791)                    | (169,073)                  | (647,348)                            |
| 38. Change in surplus as regards policyholders (Lines 22 through 37).....                                                                                      | (21,546,007)                 | (9,320,559)                | (14,616,022)                         |
| 39. Surplus as regards policyholders, as of statement date (Lines 21 plus 38).....                                                                             | 195,879,602                  | 222,721,072                | 217,425,609                          |
| DETAILS OF WRITE-INS                                                                                                                                           |                              |                            |                                      |
| 0501. ....                                                                                                                                                     |                              |                            |                                      |
| 0502. ....                                                                                                                                                     |                              |                            |                                      |
| 0503. ....                                                                                                                                                     |                              |                            |                                      |
| 0598. Summary of remaining write-ins for Line 5 from overflow page.....                                                                                        | 0                            | 0                          | 0                                    |
| 0599. Totals (Lines 0501 thru 0503 plus 0598) (Line 5 above).....                                                                                              | 0                            | 0                          | 0                                    |
| 1401. Miscellaneous Income (Expense).....                                                                                                                      | (11,771)                     | (1,625)                    | 72,221                               |
| 1402. Rounding.....                                                                                                                                            |                              |                            | 1                                    |
| 1403. ....                                                                                                                                                     |                              |                            |                                      |
| 1498. Summary of remaining write-ins for Line 14 from overflow page.....                                                                                       | 0                            | 0                          | 0                                    |
| 1499. Totals (Lines 1401 thru 1403 plus 1498) (Line 14 above).....                                                                                             | (11,771)                     | (1,625)                    | 72,222                               |
| 3701. Miscellaneous Sources.....                                                                                                                               | 3                            |                            | 3                                    |
| 3702. Change in non-admitted assets - additional admitted deferred taxes assets -SSAP No. 10R.....                                                             | (190,794)                    | (169,073)                  | (647,351)                            |
| 3703. ....                                                                                                                                                     |                              |                            |                                      |
| 3798. Summary of remaining write-ins for Line 37 from overflow page.....                                                                                       | 0                            | 0                          | 0                                    |
| 3799. Totals (Lines 3701 thru 3703 plus 3798) (Line 37 above).....                                                                                             | (190,791)                    | (169,073)                  | (647,348)                            |

CASH FLOW

|                                                                                                                     | 1<br>Current Year<br>to Date | 2<br>Prior Year<br>To Date | 3<br>Prior Year Ended<br>December 31 |
|---------------------------------------------------------------------------------------------------------------------|------------------------------|----------------------------|--------------------------------------|
| CASH FROM OPERATIONS                                                                                                |                              |                            |                                      |
| 1. Premiums collected net of reinsurance.....                                                                       | 59,171,655                   | 68,471,971                 | 134,081,712                          |
| 2. Net investment income.....                                                                                       | 13,242,605                   | 14,019,890                 | 27,943,439                           |
| 3. Miscellaneous income.....                                                                                        | (165,094)                    | (55,310)                   | (170,851)                            |
| 4. Total (Lines 1 through 3).....                                                                                   | 72,249,166                   | 82,436,551                 | 161,854,300                          |
| 5. Benefit and loss related payments.....                                                                           | 21,491,505                   | 16,828,588                 | 44,926,139                           |
| 6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts.....                         |                              |                            |                                      |
| 7. Commissions, expenses paid and aggregate write-ins for deductions.....                                           | 43,029,745                   | 45,354,681                 | 90,731,824                           |
| 8. Dividends paid to policyholders.....                                                                             | 30,881                       | 46,937                     | 83,489                               |
| 9. Federal and foreign income taxes paid (recovered) net of \$.....0 tax on capital gains (losses).....             | 7,009,001                    | (1,801,848)                | 5,054,795                            |
| 10. Total (Lines 5 through 9).....                                                                                  | 71,561,132                   | 60,428,358                 | 140,796,247                          |
| 11. Net cash from operations (Line 4 minus Line 10).....                                                            | 688,034                      | 22,008,193                 | 21,058,053                           |
| CASH FROM INVESTMENTS                                                                                               |                              |                            |                                      |
| 12. Proceeds from investments sold, matured or repaid:                                                              |                              |                            |                                      |
| 12.1 Bonds.....                                                                                                     | 77,345,059                   | 53,032,669                 | 113,059,142                          |
| 12.2 Stocks.....                                                                                                    | 4,267,867                    | 228,463                    | 475,963                              |
| 12.3 Mortgage loans.....                                                                                            |                              |                            |                                      |
| 12.4 Real estate.....                                                                                               |                              |                            |                                      |
| 12.5 Other invested assets.....                                                                                     |                              |                            |                                      |
| 12.6 Net gains or (losses) on cash, cash equivalents and short-term investments.....                                |                              |                            |                                      |
| 12.7 Miscellaneous proceeds.....                                                                                    |                              |                            |                                      |
| 12.8 Total investment proceeds (Lines 12.1 to 12.7).....                                                            | 81,612,926                   | 53,261,132                 | 113,535,105                          |
| 13. Cost of investments acquired (long-term only):                                                                  |                              |                            |                                      |
| 13.1 Bonds.....                                                                                                     | 28,829,747                   | 40,203,482                 | 81,331,822                           |
| 13.2 Stocks.....                                                                                                    |                              | 901,067                    | 1,866,763                            |
| 13.3 Mortgage loans.....                                                                                            |                              |                            |                                      |
| 13.4 Real estate.....                                                                                               |                              |                            |                                      |
| 13.5 Other invested assets.....                                                                                     |                              |                            |                                      |
| 13.6 Miscellaneous applications.....                                                                                | 4,250,325                    |                            | 17,542                               |
| 13.7 Total investments acquired (Lines 13.1 to 13.6).....                                                           | 33,080,072                   | 41,104,549                 | 83,216,127                           |
| 14. Net increase (decrease) in contract loans and premium notes.....                                                |                              |                            |                                      |
| 15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14).....                                          | 48,532,854                   | 12,156,583                 | 30,318,978                           |
| CASH FROM FINANCING AND MISCELLANEOUS SOURCES                                                                       |                              |                            |                                      |
| 16. Cash provided (applied):                                                                                        |                              |                            |                                      |
| 16.1 Surplus notes, capital notes.....                                                                              |                              |                            |                                      |
| 16.2 Capital and paid in surplus, less treasury stock.....                                                          | 38,864                       | 90,139                     | 224,693                              |
| 16.3 Borrowed funds.....                                                                                            |                              |                            |                                      |
| 16.4 Net deposits on deposit-type contracts and other insurance liabilities.....                                    |                              |                            |                                      |
| 16.5 Dividends to stockholders.....                                                                                 | 40,000,000                   | 30,000,000                 | 60,000,000                           |
| 16.6 Other cash provided (applied).....                                                                             | (1,141,345)                  | (2,160,045)                | (2,544,185)                          |
| 17. Net cash from financing and miscellaneous sources (Lines 16.1 through 16.4 minus Line 16.5 plus Line 16.6)..... | (41,102,481)                 | (32,069,906)               | (62,319,492)                         |
| RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS                                                 |                              |                            |                                      |
| 18. Net change in cash, cash equivalents and short-term investments (Line 11 plus Line 15 plus Line 17).....        | 8,118,407                    | 2,094,870                  | (10,942,461)                         |
| 19. Cash, cash equivalents and short-term investments:                                                              |                              |                            |                                      |
| 19.1 Beginning of year.....                                                                                         | 12,177,236                   | 23,119,697                 | 23,119,697                           |
| 19.2 End of period (Line 18 plus Line 19.1).....                                                                    | 20,295,643                   | 25,214,567                 | 12,177,236                           |

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

|         |                                  |           |  |  |
|---------|----------------------------------|-----------|--|--|
| 20.0001 | Exchange of Debt Securities..... | 2,146,000 |  |  |
|---------|----------------------------------|-----------|--|--|

NOTES TO FINANCIAL STATEMENTS

Note 1 - Summary of Significant Accounting Policies

A. Accounting Practices

The financial statements of Mid-Continent Casualty Company ("the Company") are presented on the basis of accounting practices prescribed or permitted by the Ohio Department of Insurance.

The Ohio Department of Insurance recognizes only statutory accounting practices prescribed or permitted by the state of Ohio for determining and reporting the financial condition and results of operations of an insurance company, for purposes of determining its solvency under the Ohio Insurance Law. The National Association of Insurance Commissioners' ("NAIC") *Accounting Practices and Procedures Manual* has been adopted as a component of prescribed or permitted practices by the state of Ohio. The Company has no prescribed or permitted practices that would result in differences between NAIC SAP and the state of Ohio basis, as shown below:

|                                  | 2011          | 2010          |
|----------------------------------|---------------|---------------|
| (1) Net Income Ohio basis        | \$ 17,715,118 | \$ 50,423,983 |
| (2) State Prescribed Practices   | 0             | 0             |
| (3) State Permitted Practices    | 0             | 0             |
| (4) Net Income, NAIC SAP         | \$ 17,715,118 | \$ 50,423,983 |
| (5) Statutory Surplus Ohio basis | \$195,879,602 | \$217,425,609 |
| (6) State Prescribed Practices   | 0             | 0             |
| (7) State Permitted Practices    | 0             | 0             |
| (8) Statutory Surplus, NAIC SAP  | \$195,879,602 | \$217,425,609 |

B. No significant change.

C. No significant change.

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. Mortgage Loans- The Company does not have any investment in mortgage loans.
- B. Debt Restructuring – No debt has been restructured during 2011.
- C. Reverse Mortgages – The Company does not invest in reverse mortgages.
- 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 an other-than temporary impairment recognized during 2011.
  3. The following table shows each security with a credit-related OTTI charge recognized during the period:

| CUSIP     | Amortized Cost<br>Before OTTI | Present Value<br>of Projected<br>Cash Flows | OTTI<br>Recognized | Amortized Cost<br>After OTTI | Fair Value | Date<br>Reported |
|-----------|-------------------------------|---------------------------------------------|--------------------|------------------------------|------------|------------------|
| 12641QAG7 | 98,856                        | 64,746                                      | 34,110             | 64,746                       | 34,500     | 03/31/11         |
| 12641QAH5 | 44,627                        | 30,000                                      | 14,627             | 30,000                       | 30,000     | 03/31/11         |
| 12641QCS9 | 98,028                        | 92,775                                      | 5,253              | 92,775                       | 51,079     | 03/31/11         |
| 12641QCZ3 | 178,742                       | 142,976                                     | 35,766             | 142,976                      | 120,753    | 03/31/11         |
| 12641QDH2 | 1,234,185                     | 1,157,429                                   | 76,756             | 1,157,429                    | 824,336    | 03/31/11         |
| 61751DAE4 | 2,171,932                     | 2,087,491                                   | 84,441             | 2,087,491                    | 1,988,980  | 03/31/11         |
| 73316PJD3 | 1,066,786                     | 1,041,983                                   | 24,803             | 1,041,983                    | 1,016,488  | 03/31/11         |
| 761118UQ9 | 784,717                       | 767,010                                     | 17,707             | 767,010                      | 680,370    | 03/31/11         |

**NOTES TO FINANCIAL STATEMENTS**

|           |           |           |         |           |           |          |
|-----------|-----------|-----------|---------|-----------|-----------|----------|
| 12641QAF9 | 300,000   | 261,491   | 38,509  | 261,491   | 74,250    | 06/30/11 |
| 12641QCS9 | 92,555    | 77,394    | 15,161  | 77,394    | 52,356    | 06/30/11 |
| 12641QCY6 | 167,713   | 133,818   | 33,895  | 133,818   | 75,471    | 06/30/11 |
| 12641QCZ3 | 142,386   | 93,919    | 48,467  | 93,919    | 117,399   | 06/30/11 |
| 12641QDH2 | 1,152,411 | 1,017,753 | 134,658 | 1,017,753 | 794,630   | 06/30/11 |
| 126694HN1 | 1,661,453 | 1,606,145 | 22,360  | 1,639,093 | 1,639,093 | 06/30/11 |
| 17307GVN5 | 2,444,065 | 2,349,450 | 94,615  | 2,349,450 | 2,148,715 | 06/30/11 |
| 41161PTN3 | 1,470,913 | 1,402,844 | 68,069  | 1,402,844 | 1,292,642 | 06/30/11 |
| 47232DBB7 | 372,334   | 262,358   | 109,976 | 262,358   | 327,162   | 06/30/11 |
| 61751DAE4 | 2,033,316 | 1,883,433 | 149,883 | 1,883,433 | 1,764,826 | 06/30/11 |
| 73316PJD3 | 1,014,922 | 1,000,467 | 14,455  | 1,000,467 | 932,432   | 06/30/11 |
| 76118UQ9  | 746,689   | 691,466   | 55,223  | 691,466   | 595,817   | 06/30/11 |

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

| Less than 12 months |                 | 12 months or more |                 |
|---------------------|-----------------|-------------------|-----------------|
| Fair Value          | Unrealized Loss | Fair Value        | Unrealized Loss |
| \$42,994,641        | \$(1,466,337)   | \$29,496,063      | \$(3,149,193)   |

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 at June 30, 2011. The Company has the intent to hold such securities until they recover in value or mature.

- E. Repurchase Agreements and Securities Lending – The Company did not hold any investments in repurchase agreements or engage in securities lending.
- F. Real Estate – The Company did not recognize any impairment losses on real estate during 2011 and does not engage in retail land sales.
- G. Low Income Housing Tax Credits – The Company does not have any investments in low income housing securities.

**Note 6 - Joint Ventures, Partnerships and Limited Liability Companies**

No significant change.

**Note 7 - Investment Income**

No significant change.

**Note 8 - Derivative Instruments**

No significant change.

**Note 9 - Income Taxes**

No significant change.

**Note 10 - Information Concerning Parent, Subsidiaries and Affiliates**

- A. No significant change.
- B. Detail of Transactions Greater than 1/2% of Admitted Assets  
The Company had no transactions with any affiliate exceeding 1/2 of 1/% of its total admitted assets during 2011.
- C. No significant change.
- D. No significant change.
- E. No significant change.
- F. No significant change.
- G. No significant change.
- H. No significant change.
- I. No significant change.

**NOTES TO FINANCIAL STATEMENTS**

- J. No significant change.
- K. No significant change.
- L. No significant change.

**Note 11 - Debt**

No significant change.

**Note 12 - Retirement Plans, Deferred Compensation, Postemployment Benefits and Compensated Absences and Other Postretirement Benefit Plans**

No significant change.

**Note 13 - Capital and Surplus, Shareholders’ Dividend Restrictions and Quasi-Reorganizations**

No significant change.

**Note 14 - Contingencies**

- A. No significant change.
  - B. No significant change.
  - C. No significant change.
  - D. No significant change.
  - E. All Other Contingencies
- No significant change.

**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**

The Company does not have any financial instruments with off-balance sheet risk or financial instruments with concentrations of credit risk.

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

- A. Not applicable.
- B. Not applicable.
- C. The Company was not involved in any wash sale transactions during 2011.

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

No significant change.

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

No significant change.

**Note 20 - Fair Value**

- 1. Fair Value Measurements at Reporting Date

The Company has categorized its assets and liabilities measured at fair value into the three-level fair value hierarchy as reflected in the following table. See item 4 below for a discussion of each of these three levels.

| Description                             | Level 1 | Level 2 | Level 3 | Total |
|-----------------------------------------|---------|---------|---------|-------|
| Assets:                                 |         |         |         |       |
| Bonds:                                  |         |         |         |       |
| U.S. Government and government agencies | -       | -       | -       | -     |

NOTES TO FINANCIAL STATEMENTS

|                                                   |            |           |   |            |
|---------------------------------------------------|------------|-----------|---|------------|
| States, municipalities and political subdivisions | -          | -         | - | -          |
| Foreign government                                | -          | -         | - | -          |
| Residential MBS                                   | -          | 3,852,056 | - | 3,852,056  |
| Commercial MBS                                    | -          | 636,700   | - | 636,700    |
| All other Bonds                                   | -          | -         | - | -          |
| Total Bonds                                       | -          | 4,488,756 | - | 4,488,756  |
| Non-affiliated common stock                       | 2,144,326  | -         | - | 2,144,326  |
| Non-affiliated preferred stock                    | 9,338,648  | -         | - | 9,338,648  |
| Other investments                                 | -          | -         | - | -          |
| Variable annuity assets (separate accounts)       | -          | -         | - | -          |
| Total assets accounted for at fair value          | 11,482,974 | 4,488,756 | - | 15,971,730 |

2. Fair Value Measurements in (Level 3) of the Fair Value Hierarchy

The Company does not have any Level 3 securities carried at fair value.

3. Fair Value Recognition of Transfers Between Levels

The Company recognizes and records the transfer of securities into and out of Level 3 due to changes in availability of market observable inputs. All transfers are reflected in the table above at fair value as of the end of the reporting period.

4. Inputs and Techniques Used in Estimating Fair Value

Level 1 - Quoted prices for identical assets or liabilities in active markets (markets in which transactions occur with sufficient frequency and volume to provide pricing information on an ongoing basis). The Company's Level 1 financial instruments consist primarily of publicly traded equity securities and highly liquid government bonds for which quoted market prices in active markets are available.

Level 2 - Quoted prices for similar instruments in active markets; quoted prices for identical or similar assets or liabilities in inactive markets (markets in which there are few transactions, the prices are not current, price quotations vary substantially over time or among market makers, or in which little information is released publicly); and valuations based on other significant inputs that are observable in active markets. The Company's Level 2 financial instruments include corporate and municipal fixed maturity securities and MBS priced using observable inputs. Level 2 inputs include benchmark yields, reported trades, corroborated broker/dealer quotes, issuer spreads and benchmark securities. When non-binding broker quotes can be corroborated by comparison to similar securities priced using observable inputs, they are classified as Level 2.

Level 3 - 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. 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's investment managers, American Money Management Corporation (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. Valuation techniques utilized by pricing services and prices obtained from external sources are reviewed by AMMC's internal 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 managers consider widely published indices (as benchmarks), recent trades, changes in interest rates, general economic conditions and the credit quality of the specific issuers.

Note 21 - Other Items

- A. Not applicable.
- B. Not applicable.
- C. Other Disclosures not applicable.
- D. Not applicable.
- E. Not applicable.
- F. Not applicable.
- G. Not applicable.

Note 22 - Events Subsequent

There have not been any events subsequent to June 30, 2011 which may have a material effect on the financial condition of the company.

Note 23 - Reinsurance

No significant change.

NOTES TO FINANCIAL STATEMENTS

**Note 24 - Retrospectively Rated Contracts & Contracts Subject to Redetermination**

No significant change.

**Note 25 - Change in Incurred Losses and Loss Adjustment Expenses**

Reserves as of December 31, 2010 were \$334.9 million. As of June 30, 2011, \$36.8 million has been paid for incurred claims and claim adjustment expenses attributable to insured events of prior years. Reserves remaining for prior years are now \$292.4 million as a result of re-estimation of unpaid claims and claim adjustment expenses principally on General Liability and Commercial Auto lines of insurance. Therefore, there has been \$5.6 million in favorable prior-year development since December 31, 2010 to June 30, 2011. The decrease is generally the result of ongoing analysis of recent loss development trends. Original estimates are increased or decreased as additional information becomes known regarding individual claims.

**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**

The Company does not have any premium deficiency reserves.

**Note 31 - High Deductibles**

No significant change.

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

No significant change.

**Note 33 - Asbestos/Environmental Reserves**

No significant change.

**Note 34 - Subscriber Savings Accounts**

No significant change.

**Note 35 - Multiple Peril Crop Insurance**

No significant change.

**Note 36 - Financial Guaranty Insurance**

The Company does not write financial guaranty insurance.

Mid-Continent Casualty 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.

Have there been any substantial changes in the organizational chart since the prior quarter end?  
If yes, complete the Schedule Y-Part 1 - Organizational chart.

Yes [ ☐ ]

No [ ☒ X ]

4.1

Has the reporting entity been a party to a merger or consolidation during the period covered by this statement?

Yes [ ☐ ]

No [ ☒ X ]

4.2

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

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

5.

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

Yes [ ☐ ]

No [ ☒ X ]

N/A [ ☐ ]

6.1

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

12/31/2008.....

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.

12/31/2008.....

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).

5/25/2010.....

6.4

By what department or departments?  
Ohio

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 [ ☐ ]

No [ ☒ X ]

8.4

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

|                |                        |     |     |     |      |     |
|----------------|------------------------|-----|-----|-----|------|-----|
| 1              | 2                      | 3   | 4   | 5   | 6    | 7   |
| Affiliate Name | Location (City, State) | FRB | OCC | OTS | FDIC | SEC |
|                |                        |     |     |     |      |     |

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?  
(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.

Yes [ ☒ X ]

No [ ☐ ]

9.11

If the response to 9.1 is No, please explain:

9.2

Has the code of ethics for senior managers been amended?

Yes [ ☐ ]

No [ ☒ X ]

9.21

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

9.3

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

Yes [ ☐ ]

No [ ☒ X ]

Mid-Continent Casualty Company

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

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

FINANCIAL

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

10.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount: \$.....397,070

INVESTMENT

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

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

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

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

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

14.2 If yes, please complete the following:

|                                                                                                    | 1                            | 2                            |
|----------------------------------------------------------------------------------------------------|------------------------------|------------------------------|
|                                                                                                    | Prior Year-End               | Current Quarter              |
|                                                                                                    | Book/Adjusted Carrying Value | Book/Adjusted Carrying Value |
| 14.21 Bonds.....                                                                                   | \$ .....0                    | \$ .....0                    |
| 14.22 Preferred Stock.....                                                                         | \$ .....0                    | \$ .....0                    |
| 14.23 Common Stock.....                                                                            | \$ .....49,878,549           | \$ .....51,567,921           |
| 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)..... | \$ .....49,878,549           | \$ .....51,567,921           |
| 14.28 Total Investment in Parent included in Lines 14.21 to 14.26 above.....                       | \$ .....0                    | \$ .....0                    |

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

15.2 If yes, has a comprehensive description of the hedging program been made available to the domiciliary state? Yes [ ] No [ ]  
If no, attach a description with this statement.

16. 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 3, III. Conducting Examinations, F-Custodial or Safekeeping Agreements of the NAIC Financial Condition Examiners Handbook? Yes [ X ] No [ ]

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

| 1                           | 2                                         |
|-----------------------------|-------------------------------------------|
| Name of Custodian(s)        | Custodian Address                         |
| The Bank of New York Mellon | One Wall Street, New York, New York 10286 |

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

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

16.3 Have there been any changes, including name changes, in the custodian(s) identified in 16.1 during the current quarter? Yes [ ] No [ X ]

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

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

16.5 Identify all investment advisors, broker/dealers or individuals acting on behalf of broker/dealers that have access to the investment accounts, handle securities and have authority to make investments on behalf of the reporting entity:

| 1                               | 2                                     | 3                                              |
|---------------------------------|---------------------------------------|------------------------------------------------|
| Central Registration Depository | Name(s)                               | Address                                        |
| Not Applicable                  | American Money Management Corporation | One East Fourth Street, Cincinnati, Ohio 45202 |

17.1 Have all the filing requirements of the Purposes and Procedures Manual of the NAIC Securities Valuation Office been followed? Yes [ X ] No [ ]

17.2 If no, list exceptions:

Mid-Continent Casualty Company  
GENERAL INTERROGATORIES (continued)

PART 2  
PROPERTY & CASUALTY INTERROGATORIES

1.

If the reporting entity is a member of a pooling arrangement, did the agreement or the reporting entity's participation change?  
If yes, attach an explanation.

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

2.

Has the reporting entity reinsured any risk with any other reporting entity and agreed to release such entity from liability, in whole or in part, from any loss that may occur on the risk, or portion thereof, reinsured?  
If yes, attach an explanation.

Yes [ ] No [X]

3.1

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

Yes [ ] No [X]

3.2

If yes, give full and complete information thereto:

4.1

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

Yes [ ] No [X]

4.2

If yes, complete the following schedule:

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

5.

Operating Percentages:

5.1

A&H loss percent

0.0 %

5.2

A&H cost containment percent

0.0 %

5.3

A&H expense percent excluding cost containment expenses

0.0 %

6.1

Do you act as a custodian for health savings accounts?

Yes [ ] No [X]

6.2

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

0

6.3

Do you act as an administrator for health savings accounts?

Yes [ ] No [X]

6.4

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

0

SCHEDULE F - CEDED REINSURANCE

Showing All New Reinsurers - Current Year to Date

| 1<br>NAIC<br>Company<br>Code | 2<br>Federal<br>ID<br>Number | 3<br><br>Name of Reinsurer | 4<br><br>Domiciliary Jurisdiction | 5<br>Is Insurer<br>Authorized?<br>(YES or NO) |
|------------------------------|------------------------------|----------------------------|-----------------------------------|-----------------------------------------------|
|------------------------------|------------------------------|----------------------------|-----------------------------------|-----------------------------------------------|

NONE

SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN

Current Year to Date - Allocated by States and Territories

|              |                                 | 1<br>Active<br>Status | Direct Premiums Written      |                            | Direct Losses Paid (Deducting Salvage) |                            | Direct Losses Unpaid         |                            |
|--------------|---------------------------------|-----------------------|------------------------------|----------------------------|----------------------------------------|----------------------------|------------------------------|----------------------------|
|              |                                 |                       | 2<br>Current Year<br>to Date | 3<br>Prior Year<br>to Date | 4<br>Current Year<br>to Date           | 5<br>Prior Year<br>to Date | 6<br>Current Year<br>to Date | 7<br>Prior Year<br>to Date |
| States, Etc. |                                 |                       |                              |                            |                                        |                            |                              |                            |
| 1.           | Alabama.....AL                  | L.....                | .....230,735                 | .....218,336               | .....334,099                           | .....50,261                | .....915,900                 | .....150,604               |
| 2.           | Alaska.....AK                   | N.....                |                              |                            |                                        |                            |                              |                            |
| 3.           | Arizona.....AZ                  | L.....                | .....145,031                 | .....122,205               | .....38,422                            | .....147,639               | .....533,587                 | .....104,545               |
| 4.           | Arkansas.....AR                 | L.....                | .....866,323                 | .....1,174,984             | .....284,717                           | .....91,344                | .....1,824,203               | .....1,939,076             |
| 5.           | California.....CA               | N.....                |                              |                            |                                        |                            |                              |                            |
| 6.           | Colorado.....CO                 | L.....                | .....331,593                 | .....313,073               | .....33,550                            | .....144,719               | .....1,710,123               | .....1,449,551             |
| 7.           | Connecticut.....CT              | N.....                |                              |                            |                                        |                            |                              |                            |
| 8.           | Delaware.....DE                 | N.....                |                              |                            |                                        |                            |                              |                            |
| 9.           | District of Columbia.....DC     | N.....                |                              |                            |                                        |                            |                              |                            |
| 10.          | Florida.....FL                  | L.....                | .....9,896,720               | .....11,557,606            | .....4,464,319                         | .....2,672,288             | .....80,579,299              | .....73,449,094            |
| 11.          | Georgia.....GA                  | L.....                | .....263,947                 | .....366,560               | .....432,026                           | .....3,243                 | .....1,183,341               | .....1,311,841             |
| 12.          | Hawaii.....HI                   | N.....                |                              |                            |                                        |                            |                              |                            |
| 13.          | Idaho.....ID                    | L.....                | .....109,025                 | .....100,293               | .....5,742                             | .....666                   | .....137,910                 | .....2,941                 |
| 14.          | Illinois.....IL                 | L.....                | .....277,035                 | .....288,352               |                                        | .....22,728                | .....147,867                 | .....347,593               |
| 15.          | Indiana.....IN                  | L.....                | .....225,594                 | .....202,531               | .....29,336                            | .....8,028                 | .....14,257                  | .....23,888                |
| 16.          | Iowa.....IA                     | L.....                | .....99,405                  | .....108,598               |                                        |                            | .....232,657                 | .....252,881               |
| 17.          | Kansas.....KS                   | L.....                | .....3,170,912               | .....3,109,743             | .....414,886                           | .....1,949,236             | .....6,760,941               | .....10,905,140            |
| 18.          | Kentucky.....KY                 | L.....                | .....73,906                  | .....109,487               |                                        |                            |                              |                            |
| 19.          | Louisiana.....LA                | L.....                | .....468,783                 | .....492,674               | .....(101,379)                         | .....95,738                | .....547,230                 | .....637,084               |
| 20.          | Maine.....ME                    | N.....                |                              |                            |                                        |                            |                              |                            |
| 21.          | Maryland.....MD                 | L.....                | .....175,638                 | .....171,894               |                                        |                            | .....351,666                 |                            |
| 22.          | Massachusetts.....MA            | N.....                |                              |                            |                                        |                            |                              |                            |
| 23.          | Michigan.....MI                 | L.....                | .....311,199                 | .....363,322               | .....25,702                            | .....19,811                | .....485,508                 | .....142,180               |
| 24.          | Minnesota.....MN                | L.....                | .....126,560                 | .....128,986               | .....14,036                            | .....5,899                 | .....99,057                  | .....174,373               |
| 25.          | Mississippi.....MS              | L.....                | .....107,618                 | .....72,020                |                                        | .....13,168                | .....519,015                 | .....9,198                 |
| 26.          | Missouri.....MO                 | L.....                | .....512,392                 | .....634,324               | .....420,497                           | .....47,187                | .....2,976,562               | .....3,712,997             |
| 27.          | Montana.....MT                  | L.....                | .....1,011,221               | .....961,153               | .....149,310                           | .....153,908               | .....6,836,692               | .....3,133,585             |
| 28.          | Nebraska.....NE                 | L.....                | .....174,949                 | .....163,894               | .....2,655                             | .....40,508                | .....136,391                 | .....245,442               |
| 29.          | Nevada.....NV                   | N.....                |                              |                            |                                        |                            |                              |                            |
| 30.          | New Hampshire.....NH            | N.....                |                              |                            |                                        |                            |                              |                            |
| 31.          | New Jersey.....NJ               | N.....                |                              |                            |                                        |                            |                              |                            |
| 32.          | New Mexico.....NM               | L.....                | .....442,936                 | .....404,287               | .....1,686                             | .....104,892               | .....890,088                 | .....1,504,447             |
| 33.          | New York.....NY                 | N.....                |                              |                            |                                        |                            |                              |                            |
| 34.          | North Carolina.....NC           | L.....                | .....188,071                 | .....465,637               | .....24,663                            | .....8,300                 | .....940,177                 | .....1,102,970             |
| 35.          | North Dakota.....ND             | L.....                | .....3,984,280               | .....2,735,460             | .....665,876                           | .....259,817               | .....770,201                 | .....585,562               |
| 36.          | Ohio.....OH                     | L.....                | .....179,528                 | .....245,499               |                                        | .....26,704                | .....61,349                  | .....105,573               |
| 37.          | Oklahoma.....OK                 | L.....                | .....17,438,403              | .....21,213,802            | .....9,090,200                         | .....6,372,492             | .....48,420,170              | .....59,911,247            |
| 38.          | Oregon.....OR                   | L.....                | .....289,188                 | .....330,708               | .....129,730                           | .....102,526               | .....3,560,498               | .....4,613,345             |
| 39.          | Pennsylvania.....PA             | N.....                |                              |                            |                                        |                            |                              |                            |
| 40.          | Rhode Island.....RI             | N.....                |                              |                            |                                        |                            |                              |                            |
| 41.          | South Carolina.....SC           | L.....                | .....372,173                 | .....125,869               |                                        |                            | .....204,934                 | .....172,746               |
| 42.          | South Dakota.....SD             | L.....                | .....60,487                  | .....42,732                | .....40,000                            | .....4,274                 | .....399,104                 | .....245,026               |
| 43.          | Tennessee.....TN                | L.....                | .....213,662                 | .....249,032               | .....21,498                            | .....6,800                 | .....104,153                 | .....222,098               |
| 44.          | Texas.....TX                    | L.....                | .....20,236,114              | .....21,922,841            | .....4,949,497                         | .....3,676,828             | .....66,815,218              | .....87,493,892            |
| 45.          | Utah.....UT                     | L.....                | .....925,531                 | .....1,301,372             | .....146,152                           | .....73,567                | .....3,373,157               | .....4,008,585             |
| 46.          | Vermont.....VT                  | N.....                |                              |                            |                                        |                            |                              |                            |
| 47.          | Virginia.....VA                 | L.....                | .....157,234                 | .....124,364               | .....41,089                            |                            | .....536,859                 | .....49,083                |
| 48.          | Washington.....WA               | L.....                | .....30,168                  | .....29,928                |                                        |                            | .....471,378                 | .....273,734               |
| 49.          | West Virginia.....WV            | N.....                |                              |                            |                                        |                            |                              |                            |
| 50.          | Wisconsin.....WI                | N.....                |                              |                            |                                        |                            |                              |                            |
| 51.          | Wyoming.....WY                  | L.....                | .....1,283,579               | .....1,374,238             | .....279,268                           | .....68,209                | .....1,276,756               | .....1,204,613             |
| 52.          | American Samoa.....AS           | N.....                |                              |                            |                                        |                            |                              |                            |
| 53.          | Guam.....GU                     | N.....                |                              |                            |                                        |                            |                              |                            |
| 54.          | Puerto Rico.....PR              | N.....                |                              |                            |                                        |                            |                              |                            |
| 55.          | US Virgin Islands.....VI        | N.....                |                              |                            |                                        |                            |                              |                            |
| 56.          | Northern Mariana Islands.....MP | N.....                |                              |                            |                                        |                            |                              |                            |
| 57.          | Canada.....CN                   | N.....                |                              |                            |                                        |                            |                              |                            |
| 58.          | Aggregate Other Alien.....OT    | XXX.....              | .....0                       | .....0                     | .....0                                 | .....0                     | .....0                       | .....0                     |
| 59.          | Totals.....                     | (a).....34            | .....64,379,940              | .....71,225,804            | .....21,937,577                        | .....16,170,780            | .....233,816,248             | .....259,484,934           |

| DETAILS OF WRITE-INS                                                       |          |        |        |        |        |        |        |
|----------------------------------------------------------------------------|----------|--------|--------|--------|--------|--------|--------|
| 5801. ....                                                                 | XXX..... |        |        |        |        |        |        |
| 5802. ....                                                                 | XXX..... |        |        |        |        |        |        |
| 5803. ....                                                                 | XXX..... |        |        |        |        |        |        |
| 5898. Summary of remaining write-ins<br>for Line 58 from overflow page.... | XXX..... | .....0 | .....0 | .....0 | .....0 | .....0 | .....0 |
| 5899. Totals (Lines 5801 thru 5803 +<br>Line 5898) (Line 58 above).....    | XXX..... | .....0 | .....0 | .....0 | .....0 | .....0 | .....0 |

(L) - Licensed or Chartered - Licensed Insurance Carrier or Domiciled RRG; (R) - Registered - Non-domiciled RRGs; (Q) - Qualified - Qualified or Accredited Reinsurer;  
(E) - Eligible - Reporting Entities eligible or approved to write Surplus Lines in the state; (N) - None of the above - Not allowed to write business in the state.  
(a) Insert the number of L responses except for Canada and Other Alien.

**SCHEDULE Y – INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP**

PART 1 – ORGANIZATIONAL CHART

---

Q11

NONE

Mid-Continent Casualty Company  
PART 1 - LOSS EXPERIENCE

| Lines of Business                                                     | Current Year to Date           |                                |                                | Prior Year to Date<br>Direct Loss<br>Percentage |
|-----------------------------------------------------------------------|--------------------------------|--------------------------------|--------------------------------|-------------------------------------------------|
|                                                                       | 1<br>Direct Premiums<br>Earned | 2<br>Direct Losses<br>Incurred | 3<br>Direct<br>Loss Percentage |                                                 |
| 1. Fire.....                                                          | 11,992                         |                                | 0.0                            |                                                 |
| 2. Allied lines.....                                                  | 16,213                         |                                | 0.0                            | .461.2                                          |
| 3. Farmowners multiple peril.....                                     |                                |                                | 0.0                            |                                                 |
| 4. Homeowners multiple peril.....                                     |                                |                                | 0.0                            |                                                 |
| 5. Commercial multiple peril.....                                     | 702,761                        | 410,459                        | 58.4                           | 36.3                                            |
| 6. Mortgage guaranty.....                                             |                                |                                | 0.0                            |                                                 |
| 8. Ocean marine.....                                                  |                                |                                | 0.0                            |                                                 |
| 9. Inland marine.....                                                 | 4,677,569                      | 1,865,533                      | 39.9                           | 58.6                                            |
| 10. Financial guaranty.....                                           |                                |                                | 0.0                            |                                                 |
| 11.1. Medical professional liability - occurrence.....                |                                |                                | 0.0                            |                                                 |
| 11.2. Medical professional liability - claims-made.....               |                                |                                | 0.0                            |                                                 |
| 12. Earthquake.....                                                   |                                |                                | 0.0                            |                                                 |
| 13. Group accident and health.....                                    |                                |                                | 0.0                            |                                                 |
| 14. Credit accident and health.....                                   |                                |                                | 0.0                            |                                                 |
| 15. Other accident and health.....                                    |                                |                                | 0.0                            |                                                 |
| 16. Workers' compensation.....                                        |                                | 25,003                         | 0.0                            |                                                 |
| 17.1 Other liability-occurrence.....                                  | 35,339,441                     | 2,120,070                      | 6.0                            | (15.9)                                          |
| 17.2 Other liability-claims made.....                                 | 3,049,644                      | (890,899)                      | (29.2)                         | 7.3                                             |
| 17.3 Excess workers' compensation.....                                |                                |                                | 0.0                            |                                                 |
| 18.1 Products liability-occurrence.....                               | 10,383,707                     | 9,526,115                      | 91.7                           | (21.9)                                          |
| 18.2 Products liability-claims made.....                              |                                |                                | 0.0                            |                                                 |
| 19.1, 19.2 Private passenger auto liability.....                      | 336,059                        | (127,818)                      | (38.0)                         | 66.4                                            |
| 19.3, 19.4 Commercial auto liability.....                             | 5,273,153                      | 1,235,707                      | 23.4                           | (5.4)                                           |
| 21. Auto physical damage.....                                         | 2,309,468                      | 1,321,233                      | 57.2                           | 71.7                                            |
| 22. Aircraft (all perils).....                                        |                                |                                | 0.0                            |                                                 |
| 23. Fidelity.....                                                     |                                |                                | 0.0                            |                                                 |
| 24. Surety.....                                                       | 2,917,098                      | 1,342,833                      | 46.0                           | 6.1                                             |
| 26. Burglary and theft.....                                           |                                |                                | 0.0                            |                                                 |
| 27. Boiler and machinery.....                                         |                                |                                | 0.0                            |                                                 |
| 28. Credit.....                                                       |                                |                                | 0.0                            |                                                 |
| 29. International.....                                                |                                |                                | 0.0                            |                                                 |
| 30. Warranty.....                                                     |                                |                                | 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                            |                                                 |
| 35. Totals.....                                                       | 65,017,105                     | 16,828,236                     | 25.9                           | (2.1)                                           |
| DETAILS OF WRITE-INS                                                  |                                |                                |                                |                                                 |
| 3401. ....                                                            |                                |                                | 0.0                            |                                                 |
| 3402. ....                                                            |                                |                                | 0.0                            |                                                 |
| 3403. ....                                                            |                                |                                | 0.0                            |                                                 |
| 3498. Sum. of remaining write-ins for Line 34 from overflow page..... | 0                              | 0                              | 0.0                            | XXX                                             |
| 3499. Totals (Lines 3401 thru 3403 plus 3498) (Line 34).....          | 0                              | 0                              | 0.0                            |                                                 |

PART 2 - DIRECT PREMIUMS WRITTEN

| Lines of Business                                                     | 1<br>Current<br>Quarter | 2<br>Current<br>Year to Date | 3<br>Prior Year<br>Year to Date |
|-----------------------------------------------------------------------|-------------------------|------------------------------|---------------------------------|
| 1. Fire.....                                                          | (1,639)                 | (1,281)                      | 34,926                          |
| 2. Allied lines.....                                                  | 31                      | 1,964                        | 41,631                          |
| 3. Farmowners multiple peril.....                                     |                         |                              |                                 |
| 4. Homeowners multiple peril.....                                     |                         |                              |                                 |
| 5. Commercial multiple peril.....                                     | 177,215                 | 416,325                      | 578,136                         |
| 6. Mortgage guaranty.....                                             |                         |                              |                                 |
| 8. Ocean marine.....                                                  |                         |                              |                                 |
| 9. Inland marine.....                                                 | 2,612,001               | 4,929,395                    | 4,718,439                       |
| 10. Financial guaranty.....                                           |                         |                              |                                 |
| 11.1 Medical professional liability - occurrence.....                 |                         |                              |                                 |
| 11.2 Medical professional liability - claims made.....                |                         |                              |                                 |
| 12. Earthquake.....                                                   |                         |                              |                                 |
| 13. Group accident and health.....                                    |                         |                              |                                 |
| 14. Credit accident and health.....                                   |                         |                              |                                 |
| 15. Other accident and health.....                                    |                         |                              |                                 |
| 16. Workers' compensation.....                                        |                         |                              |                                 |
| 17.1 Other liability-occurrence.....                                  | 17,169,279              | 35,439,938                   | 37,978,791                      |
| 17.2 Other liability-claims made.....                                 | 1,530,369               | 3,132,627                    | 2,940,429                       |
| 17.3 Excess workers' compensation.....                                |                         |                              |                                 |
| 18.1 Products liability-occurrence.....                               | 4,820,369               | 10,369,155                   | 10,728,029                      |
| 18.2 Products liability-claims made.....                              |                         |                              |                                 |
| 19.1 19.2 Private passenger auto liability.....                       | (1,675)                 | (6,144)                      | 1,987,469                       |
| 19.3 19.4 Commercial auto liability.....                              | 2,467,024               | 5,080,686                    | 5,393,057                       |
| 21. Auto physical damage.....                                         | 1,058,428               | 2,126,451                    | 3,521,723                       |
| 22. Aircraft (all perils).....                                        |                         |                              |                                 |
| 23. Fidelity.....                                                     |                         |                              |                                 |
| 24. Surety.....                                                       | 1,627,204               | 2,890,824                    | 3,303,174                       |
| 26. Burglary and theft.....                                           |                         |                              |                                 |
| 27. Boiler and machinery.....                                         |                         |                              |                                 |
| 28. Credit.....                                                       |                         |                              |                                 |
| 29. International.....                                                |                         |                              |                                 |
| 30. Warranty.....                                                     |                         |                              |                                 |
| 31. Reinsurance-nonproportional assumed property.....                 | XXX                     | XXX                          | XXX                             |
| 32. Reinsurance-nonproportional assumed liability.....                | XXX                     | XXX                          | XXX                             |
| 33. Reinsurance-nonproportional assumed financial lines.....          | XXX                     | XXX                          | XXX                             |
| 34. Aggregate write-ins for other lines of business.....              | 0                       | 0                            | 0                               |
| 35. Totals.....                                                       | 31,458,606              | 64,379,940                   | 71,225,804                      |
| DETAILS OF WRITE-INS                                                  |                         |                              |                                 |
| 3401. ....                                                            |                         |                              |                                 |
| 3402. ....                                                            |                         |                              |                                 |
| 3403. ....                                                            |                         |                              |                                 |
| 3498. Sum. of remaining write-ins for Line 34 from overflow page..... | 0                       | 0                            | 0                               |
| 3499. Totals (Lines 3401 thru 3403 plus 3498) (Line 34).....          | 0                       | 0                            | 0                               |



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?          | <div>NO</div>  |
| 2. Will Supplement A to Schedule T (Medical Professional Liability Supplement) be filed with this statement?          | <div>NO</div>  |
| 3. Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC with this statement? | <div>NO</div>  |
| 4. Will the Director and Officer Supplement be filed with the state of domicile and the NAIC with this statement?     | <div>YES</div> |

Explanation:

1.
2.
3.
4.

Bar Code:



**Mid-Continent Casualty Company**  
**Overflow Page for Write-Ins**

**NONE**

Mid-Continent Casualty Company  
SCHEDULE A - VERIFICATION

Real Estate

|                                                                                       | 1            | 2                               |
|---------------------------------------------------------------------------------------|--------------|---------------------------------|
|                                                                                       | Year to Date | Prior Year Ended<br>December 31 |
| 1. Book/adjusted carrying value, December 31 of prior year.....                       | 0            |                                 |
| 2. Cost of acquired:                                                                  |              |                                 |
| 2.1 Actual cost at time of acquisition.....                                           |              |                                 |
| 2.2 Additional investment made after acquisition.....                                 |              |                                 |
| 3. Current year change in encumbrances.....                                           |              |                                 |
| 4. Total gain (loss) on disposals.....                                                |              |                                 |
| 5. Deduct amounts received on disposals.....                                          |              |                                 |
| 6. Total foreign exchange change in book/adjusted carrying value.....                 |              |                                 |
| 7. Deduct current year's other than temporary impairment recognized.....              |              |                                 |
| 8. Deduct current year's depreciation.....                                            |              |                                 |
| 9. Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8)..... | 0            | 0                               |
| 10. Deduct total nonadmitted amounts.....                                             |              |                                 |
| 11. Statement value at end of current period (Line 9 minus Line 10).....              | 0            | 0                               |

SCHEDULE B - VERIFICATION

Mortgage Loans

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

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

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

SCHEDULE D - VERIFICATION

Bonds and Stocks

|                                                                                          | 1            | 2                               |
|------------------------------------------------------------------------------------------|--------------|---------------------------------|
|                                                                                          | Year to Date | Prior Year Ended<br>December 31 |
| 1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year.....      | 558,485,793  | 584,373,127                     |
| 2. Cost of bonds and stocks acquired.....                                                | 28,829,747   | 83,198,585                      |
| 3. Accrual of discount.....                                                              | 559,891      | 1,234,660                       |
| 4. Unrealized valuation increase (decrease).....                                         | 1,584,193    | 4,845,235                       |
| 5. Total gain (loss) on disposals.....                                                   | 1,598,780    | 1,983,035                       |
| 6. Deduct consideration for bonds and stocks disposed of.....                            | 81,612,926   | 113,535,105                     |
| 7. Deduct amortization of premium.....                                                   | 1,068,087    | 1,797,659                       |
| 8. Total foreign exchange change in book/adjusted carrying value.....                    |              |                                 |
| 9. Deduct current year's other than temporary impairment recognized.....                 | 1,078,734    | 1,816,084                       |
| 10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)..... | 507,298,655  | 558,485,793                     |
| 11. Deduct total nonadmitted amounts.....                                                |              |                                 |
| 12. Statement value at end of current period (Line 10 minus Line 11).....                | 507,298,655  | 558,485,793                     |

SCHEDULE D - PART 1B

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

|                                          | 1                                                               | 2                                         | 3                                         | 4                                                 | 5                                                       | 6                                                        | 7                                                       | 8                                                         |
|------------------------------------------|-----------------------------------------------------------------|-------------------------------------------|-------------------------------------------|---------------------------------------------------|---------------------------------------------------------|----------------------------------------------------------|---------------------------------------------------------|-----------------------------------------------------------|
|                                          | Book/Adjusted Carrying<br>Value Beginning<br>of Current Quarter | Acquisitions<br>During<br>Current Quarter | Dispositions<br>During<br>Current Quarter | Non-Trading Activity<br>During<br>Current Quarter | Book/Adjusted Carrying<br>Value End of<br>First Quarter | Book/Adjusted Carrying<br>Value End of<br>Second Quarter | Book/Adjusted Carrying<br>Value End of<br>Third Quarter | Book/Adjusted Carrying<br>Value December 31<br>Prior Year |
| BONDS                                    |                                                                 |                                           |                                           |                                                   |                                                         |                                                          |                                                         |                                                           |
| 1. Class 1 (a).....                      | 385,044,694                                                     | 48,145,435                                | 60,060,899                                | (1,459,900)                                       | 385,044,694                                             | 371,669,330                                              |                                                         | 405,969,280                                               |
| 2. Class 2 (a).....                      | 86,316,340                                                      |                                           | 7,078,074                                 | (153,029)                                         | 86,316,340                                              | 79,085,237                                               |                                                         | 80,203,602                                                |
| 3. Class 3 (a).....                      | 7,452,991                                                       |                                           | 2,551,849                                 | (60,663)                                          | 7,452,991                                               | 4,840,479                                                |                                                         | 11,655,990                                                |
| 4. Class 4 (a).....                      |                                                                 |                                           |                                           |                                                   |                                                         |                                                          |                                                         |                                                           |
| 5. Class 5 (a).....                      | 1,330,187                                                       |                                           |                                           | (6,137)                                           | 1,330,187                                               | 1,324,050                                                |                                                         | 1,162,917                                                 |
| 6. Class 6 (a).....                      | 441,589                                                         |                                           |                                           | (4,835)                                           | 441,589                                                 | 436,754                                                  |                                                         | 447,207                                                   |
| 7. Total Bonds.....                      | 480,585,801                                                     | 48,145,435                                | 69,690,822                                | (1,684,564)                                       | 480,585,801                                             | 457,355,850                                              | 0                                                       | 499,438,996                                               |
| PREFERRED STOCK                          |                                                                 |                                           |                                           |                                                   |                                                         |                                                          |                                                         |                                                           |
| 8. Class 1.....                          | 5,715,338                                                       |                                           |                                           | 52,310                                            | 5,715,338                                               | 5,767,648                                                |                                                         | 5,669,700                                                 |
| 9. Class 2.....                          | 5,728,824                                                       |                                           | 3,740,442                                 | (503,382)                                         | 5,728,824                                               | 1,485,000                                                |                                                         | 5,575,963                                                 |
| 10. Class 3.....                         | 4,564,000                                                       |                                           |                                           | 22,000                                            | 4,564,000                                               | 4,586,000                                                |                                                         | 4,428,000                                                 |
| 11. Class 4.....                         | 640,000                                                         |                                           |                                           |                                                   | 640,000                                                 | 640,000                                                  |                                                         | 640,000                                                   |
| 12. Class 5.....                         |                                                                 |                                           |                                           |                                                   |                                                         |                                                          |                                                         |                                                           |
| 13. Class 6.....                         |                                                                 |                                           |                                           |                                                   |                                                         |                                                          |                                                         |                                                           |
| 14. Total Preferred Stock.....           | 16,648,162                                                      | 0                                         | 3,740,442                                 | (429,072)                                         | 16,648,162                                              | 12,478,648                                               | 0                                                       | 16,313,663                                                |
| 15. Total Bonds and Preferred Stock..... | 497,233,963                                                     | 48,145,435                                | 73,431,264                                | (2,113,636)                                       | 497,233,963                                             | 469,834,498                                              | 0                                                       | 515,752,659                                               |

(a) Book/Adjusted Carrying Value column for the end of the current reporting period includes the following amount of non-rated short-term and cash equivalent bonds by NAIC designation:  
NAIC 1 \$.....16,248,090; NAIC 2 \$.....0; NAIC 3 \$.....0; NAIC 4 \$.....0; NAIC 5 \$.....0; NAIC 6 \$.....0.

SCHEDULE DA - PART 1

Short-Term Investments

|                      | 1<br>Book/Adjusted<br>Carrying Value | 2<br>Par Value | 3<br>Actual<br>Cost | 4<br>Interest Collected<br>Year To Date | 5<br>Paid for Accrued Interest<br>Year To Date |
|----------------------|--------------------------------------|----------------|---------------------|-----------------------------------------|------------------------------------------------|
| 9199999. Totals..... | .....16,248,090                      | .....XXX.....  | .....16,248,090     | .....1,655                              | .....                                          |

SCHEDULE DA - VERIFICATION

Short-Term Investments

|                                                                                          | 1<br>Year to Date | 2<br>Prior Year Ended<br>December 31 |
|------------------------------------------------------------------------------------------|-------------------|--------------------------------------|
| 1. Book/adjusted carrying value, December 31 of prior year.....                          | .....9,423,530    | .....13,188,479                      |
| 2. Cost of short-term investments acquired.....                                          | .....86,146,850   | .....136,973,505                     |
| 3. Accrual of discount.....                                                              |                   |                                      |
| 4. Unrealized valuation increase (decrease).....                                         |                   |                                      |
| 5. Total gain (loss) on disposals.....                                                   |                   |                                      |
| 6. Deduct consideration received on disposals.....                                       | .....79,322,290   | .....140,738,454                     |
| 7. Deduct amortization of premium.....                                                   |                   |                                      |
| 8. Total foreign exchange change in book/adjusted carrying value.....                    |                   |                                      |
| 9. Deduct current year's other than temporary impairment recognized.....                 |                   |                                      |
| 10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)..... | .....16,248,090   | .....9,423,530                       |
| 11. Deduct total nonadmitted amounts.....                                                |                   |                                      |
| 12. Statement value at end of current period (Line 10 minus Line 11).....                | .....16,248,090   | .....9,423,530                       |

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

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

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

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

**Sch. DB-Verification**  
**NONE**

**Sch. E-Verification**  
**NONE**

**Sch. A-Pt 2**  
**NONE**

**Sch. A-Pt 3**  
**NONE**

**Sch. B-Pt 2**  
**NONE**

**Sch. B-Pt 3**  
**NONE**

**Sch. BA-Pt 2**  
**NONE**

**Sch. BA-Pt 3**  
**NONE**

SCHEDULE D - PART 3

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

| 1                                    | 2                                               | 3       | 4                | 5              | 6                            | 7              | 8              | 9                                             | 10                                             |
|--------------------------------------|-------------------------------------------------|---------|------------------|----------------|------------------------------|----------------|----------------|-----------------------------------------------|------------------------------------------------|
| CUSIP<br>Identification              | Description                                     | Foreign | Date<br>Acquired | Name of Vendor | Number of<br>Shares of Stock | Actual Cost    | Par Value      | Paid for<br>Accrued Interest<br>and Dividends | NAIC Designation<br>or Market<br>Indicator (a) |
| Bonds - Industrial and Miscellaneous |                                                 |         |                  |                |                              |                |                |                                               |                                                |
| 141781 AY 0                          | CARGILL INC 4.307 5-14-2021 NC.....             |         | ...05/16/2011    | EXCHANGED..... |                              | .....2,146,000 | .....2,146,000 |                                               | 1FE.....                                       |
| 3899999.                             | Total - Bonds - Industrial & Miscellaneous..... |         |                  |                |                              | .....2,146,000 | .....2,146,000 | .....0                                        | .....XXX.....                                  |
| 8399997.                             | Total - Bonds - Part 3.....                     |         |                  |                |                              | .....2,146,000 | .....2,146,000 | .....0                                        | .....XXX.....                                  |
| 8399999.                             | Total - Bonds.....                              |         |                  |                |                              | .....2,146,000 | .....2,146,000 | .....0                                        | .....XXX.....                                  |
| 9999999.                             | Total - Bonds, Preferred and Common Stocks..... |         |                  |                |                              | .....2,146,000 | .....XXX.....  | .....0                                        | .....XXX.....                                  |

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

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<br>Identification | Description |  | F<br>o<br>r<br>e<br>i<br>g<br>n | Disposal<br>Date | Name of Purchaser | Number of<br>Shares of<br>Stock | Consideration | Par Value | Actual Cost | Prior Year<br>Book/<br>Adjusted<br>Carrying<br>Value | Unrealized<br>Valuation<br>Increase/<br>(Decrease) | Current<br>Year's<br>(Amortization)/<br>Accretion | Current<br>Year's<br>Other Than<br>Temporary<br>Impairment<br>Recognized | Total<br>Change in<br>B./A.C.V.<br>(11+12-13) | Total<br>Foreign<br>Exchange<br>Change in<br>B./A.C.V. | Book/<br>Adjusted<br>Carrying<br>Value At<br>Disposal Date | Foreign<br>Exchange<br>Gain<br>(Loss)<br>on<br>Disposal | Realized<br>Gain<br>(Loss)<br>on<br>Disposal | Total<br>Gain<br>(Loss)<br>on<br>Disposal | Bond<br>Interest/<br>Stock<br>Dividends<br>Received<br>During Year | Maturity<br>Date | NAIC<br>Desig-<br>nation<br>or<br>Market<br>Indicator<br>(a) |

Bonds - U.S. Political Subdivisions of States, Territories and Possessions

|          |                                                                                       |   |                                           |            |               |  |           |           |           |           |        |   |   |        |   |           |   |   |   |        |            |          |
|----------|---------------------------------------------------------------------------------------|---|-------------------------------------------|------------|---------------|--|-----------|-----------|-----------|-----------|--------|---|---|--------|---|-----------|---|---|---|--------|------------|----------|
| 251093   | A2                                                                                    | 6 | DETROIT TX SELF INS 4.39 04-01-11 NC..... | 04/01/2011 | REDEEMED..... |  | 2,500,000 | 2,500,000 | 2,500,000 | 2,472,800 | 27,200 |   |   | 27,200 |   | 2,500,000 |   |   | 0 | 54,875 | 04/01/2011 | 3FE..... |
| 2499999. | Total - Bonds - U.S. Political Subdivisions of States, Territories & Possessions..... |   |                                           |            |               |  | 2,500,000 | 2,500,000 | 2,500,000 | 2,472,800 | 27,200 | 0 | 0 | 27,200 | 0 | 2,500,000 | 0 | 0 | 0 | 54,875 | XXX...     | XXX...   |

Bonds - U.S. Special Revenue and Special Assessment

|          |                                                        |   |                                           |            |                           |  |           |           |           |           |   |         |   |         |   |           |   |         |         |         |            |          |
|----------|--------------------------------------------------------|---|-------------------------------------------|------------|---------------------------|--|-----------|-----------|-----------|-----------|---|---------|---|---------|---|-----------|---|---------|---------|---------|------------|----------|
| 31392E   | 3S                                                     | 7 | FNR 2002-71 PD PAC 5.50 10-25-31.....     | 06/27/2011 | PAYDOWNS.....             |  | 149,133   | 149,133   | 150,158   | 149,595   |   | (462)   |   | (462)   |   | 149,133   |   |         | 0       | 3,443   | 10/25/2031 | 1.....   |
| 31392E   | 6E                                                     | 5 | FNR 2002-67 PD PAC 5.50 4-25-31.....      | 06/27/2011 | PAYDOWNS.....             |  | 255,022   | 255,022   | 256,537   | 255,294   |   | (272)   |   | (272)   |   | 255,022   |   |         | 0       | 5,578   | 04/25/2031 | 1.....   |
| 31392H   | TJ                                                     | 2 | FNR 2003-1 PG PAC 5.50 9-25-31.....       | 06/27/2011 | PAYDOWNS.....             |  | 359,358   | 359,358   | 362,306   | 360,531   |   | (1,173) |   | (1,173) |   | 359,358   |   |         | 0       | 8,239   | 09/25/2031 | 1.....   |
| 31392W   | B3                                                     | 3 | FHR 2512 PE PAC 5.50 2-15-22.....         | 06/15/2011 | PAYDOWNS.....             |  | 221,345   | 221,345   | 224,526   | 222,051   |   | (706)   |   | (706)   |   | 221,345   |   |         | 0       | 5,013   | 02/15/2022 | 1.....   |
| 31393G   | BZ                                                     | 6 | FHR 2545 HE PAC 5.50 09-15-31.....        | 06/15/2011 | PAYDOWNS.....             |  | 162,910   | 162,910   | 165,914   | 163,918   |   | (1,008) |   | (1,008) |   | 162,910   |   |         | 0       | 3,709   | 09/15/2031 | 1.....   |
| 31393H   | Z5                                                     | 4 | FHR 2550 PG PAC 5.50 12-15-31.....        | 06/15/2011 | PAYDOWNS.....             |  | 161,603   | 161,603   | 163,750   | 162,360   |   | (757)   |   | (757)   |   | 161,603   |   |         | 0       | 3,566   | 12/15/2031 | 1.....   |
| 31393J   | 7C                                                     | 6 | FHR 2549 PD PAC 5.50 6-15-31.....         | 06/15/2011 | PAYDOWNS.....             |  | 317,673   | 317,673   | 321,246   | 319,185   |   | (1,512) |   | (1,512) |   | 317,673   |   |         | 0       | 7,036   | 06/15/2031 | 1.....   |
| 31395P   | KK                                                     | 7 | FHR 2945 PD PAC 5.50 9-15-30.....         | 06/15/2011 | PAYDOWN.....              |  | 94,622    | 94,622    | 95,709    | 95,030    |   | (408)   |   | (408)   |   | 94,622    |   |         | 0       | 2,602   | 09/15/2030 | 1.....   |
| 373538   | 7M                                                     | 3 | GA HSG SFM A2 5.60 120132 AL20.....       | 04/08/2011 | PARTIAL CALL.....         |  | 30,000    | 30,000    | 30,000    |           |   |         |   | 0       |   | 30,000    |   |         | 0       | 593     | 12/01/2032 | 1FE..... |
| 373538   | 7M                                                     | 3 | GA HSG SFM A2 5.60 120132 AL20.....       | 05/09/2011 | REDEEMED BY.....          |  | 970,000   | 970,000   | 970,000   |           |   |         |   | 0       |   | 970,000   |   |         | 0       | 23,840  | 12/01/2032 | 1FE..... |
| 38373Y   | A3                                                     | 8 | GNR 2003-6 BE PAC 5.25 1-16-32.....       | 06/16/2011 | PAYDOWNS.....             |  | 176,628   | 176,628   | 177,276   | 176,860   |   | (232)   |   | (232)   |   | 176,628   |   |         | 0       | 3,965   | 01/16/2032 | 1.....   |
| 407271   | GN                                                     | 9 | HAMILTON ECON B OH 5.97 060116 A14.....   | 06/01/2011 | SINKING FUND PAYMENT..... |  | 180,000   | 180,000   | 180,000   | 180,000   |   |         |   | 0       |   | 180,000   |   |         | 0       | 5,373   | 06/01/2016 | 1FE..... |
| 46940R   | AB                                                     | 2 | JACKSONVILLE FL HSG FIN 5.625 100139..... | 04/01/2011 | PARTIAL CALL.....         |  | 60,000    | 60,000    | 52,500    | 52,674    |   | 22      |   | 22      |   | 52,696    |   | 7,304   | 7,304   | 1,125   | 10/01/2039 | 1FE..... |
| 46940R   | AB                                                     | 2 | JACKSONVILLE FL HSG FIN 5.625 100139..... | 05/01/2011 | PARTIAL CALL.....         |  | 25,000    | 25,000    | 21,875    | 21,948    |   | 12      |   | 12      |   | 21,960    |   | 3,040   | 3,040   | 586     | 10/01/2039 | 1FE..... |
| 46940R   | AB                                                     | 2 | JACKSONVILLE FL HSG FIN 5.625 100139..... | 06/01/2011 | PARTIAL CALL.....         |  | 10,000    | 10,000    | 8,750     | 8,779     |   | 6       |   | 6       |   | 8,785     |   | 1,215   | 1,215   | 281     | 10/01/2039 | 1FE..... |
| 474553   | AE                                                     | 4 | JEFFERSON SFM B LA 5.25 12-01-32 A14..... | 05/01/2011 | PARTIAL CALL.....         |  | 100,000   | 100,000   | 101,000   |           |   | (7)     |   | (7)     |   | 100,993   |   | (993)   | (993)   | 2,188   | 12/01/2032 | 1FE..... |
| 474553   | AE                                                     | 4 | JEFFERSON SFM B LA 5.25 12-01-32 A14..... | 06/01/2011 | PARTIAL CALL.....         |  | 40,000    | 40,000    | 40,400    |           |   | (4)     |   | (4)     |   | 40,396    |   | (396)   | (396)   | 1,050   | 12/01/2032 | 1FE..... |
| 56052E   | AW                                                     | 8 | ME HSG AUTH F-2 5.25 11-15-27 AL0924..... | 05/16/2011 | PARTIAL CALL.....         |  | 45,000    | 45,000    | 45,957    | 45,934    |   | (13)    |   | (13)    |   | 45,921    |   | (921)   | (921)   | 1,188   | 11/15/2027 | 1FE..... |
| 575930   | ZC                                                     | 9 | MASS ST HSG 5.27 12-01-13 C13 AL12.....   | 06/01/2011 | SINKING FUND PAYMENT..... |  | 265,000   | 265,000   | 264,669   | 264,839   |   | 22      |   | 22      |   | 264,861   |   | 139     | 139     | 6,983   | 12/01/2013 | 1FE..... |
| 61212R   | H3                                                     | 3 | MT ST HSG SER D 5.20 6-01-38 AL12-33..... | 06/01/2011 | PARTIAL CALL.....         |  | 150,000   | 150,000   | 152,813   | 152,521   |   | (141)   |   | (141)   |   | 152,380   |   | (2,380) | (2,380) | 3,900   | 06/01/2038 | 1FE..... |
| 658207   | FB                                                     | 6 | NC HSG FIN AGY 4.65 07-01-23AL11-20.....  | 06/01/2011 | PARTIAL CALL.....         |  | 80,000    | 80,000    | 79,600    | 79,620    |   | 10      |   | 10      |   | 79,630    |   | 370     | 370     | 3,410   | 07/01/2023 | 1FE..... |
| 677377   | Q3                                                     | 0 | OH HSG FIN AGY 4.00 11-01-25 AL23.....    | 05/01/2011 | PARTIAL CALL.....         |  | 35,000    | 35,000    | 33,425    | 33,430    |   | 25      |   | 25      |   | 33,455    |   | 1,545   | 1,545   | 700     | 11/01/2025 | 1FE..... |
| 708796   | EX                                                     | 1 | PA HFA SFM 4.70 10-01-37 C16 AL35.....    | 04/01/2011 | PARTIAL CALL.....         |  | 55,000    | 55,000    | 54,038    | 54,044    |   | 4       |   | 4       |   | 54,049    |   | 951     | 951     | 1,293   | 10/01/2037 | 1FE..... |
| 79765A   | C4                                                     | 6 | SAN FRANCISCO ARPT-CA 4.39 05-01-11.....  | 05/01/2011 | REDEEMED.....             |  | 1,500,000 | 1,500,000 | 1,500,000 | 1,500,000 |   |         |   | 0       |   | 1,500,000 |   |         | 0       | 32,925  | 05/01/2011 | 1FE..... |
| 83755G   | 5R                                                     | 4 | SD HSG B HMOWNRSP 5.75 05-01-28 AL12..... | 05/15/2011 | PARTIAL CALL.....         |  | 435,000   | 435,000   | 440,438   |           |   | (251)   |   | (251)   |   | 440,187   |   | (5,187) | (5,187) | 13,479  | 05/01/2028 | 1FE..... |
| 88271H   | CV                                                     | 9 | TX ST HSG 5.50 12-01-39 AL020114 C17..... | 04/01/2011 | PARTIAL CALL.....         |  | 15,194    | 15,194    | 16,106    | 16,093    |   | (19)    |   | (19)    |   | 16,074    |   | (880)   | (880)   | 284     | 12/01/2039 | 1FE..... |
| 88271H   | CV                                                     | 9 | TX ST HSG 5.50 12-01-39 AL020114 C17..... | 05/01/2011 | PARTIAL CALL.....         |  | 26,033    | 26,033    | 27,595    | 27,573    |   | (42)    |   | (42)    |   | 27,530    |   | (1,497) | (1,497) | 597     | 12/01/2039 | 1FE..... |
| 88271H   | CV                                                     | 9 | TX ST HSG 5.50 12-01-39 AL020114 C17..... | 06/01/2011 | PARTIAL CALL.....         |  | 32,426    | 32,426    | 34,372    | 34,344    |   | (66)    |   | (66)    |   | 34,278    |   | (1,852) | (1,852) | 892     | 12/01/2039 | 1FE..... |
| 898700   | FK                                                     | 0 | TUCSON AZ SF MTG 5.20 12-01-39 AL34.....  | 04/01/2011 | PARTIAL CALL.....         |  | 105,000   | 105,000   | 108,938   | 108,671   |   | (114)   |   | (114)   |   | 108,557   |   | (3,557) | (3,557) | 1,820   | 12/01/2039 | 1FE..... |
| 898700   | FK                                                     | 0 | TUCSON AZ SF MTG 5.20 12-01-39 AL34.....  | 05/01/2011 | PARTIAL CALL.....         |  | 130,000   | 130,000   | 134,875   | 134,545   |   | (188)   |   | (188)   |   | 134,357   |   | (4,357) | (4,357) | 2,817   | 12/01/2039 | 1FE..... |
| 93978T   | AV                                                     | 1 | WA ST HSG FIN 5.00 12-01-37 A17.....      | 06/01/2011 | PARTIAL CALL.....         |  | 35,000    | 35,000    | 34,038    | 34,038    |   | 7       |   | 7       |   | 34,045    |   | 955     | 955     | 875     | 12/01/2037 | 1FE..... |
| 3199999. | Total - Bonds - U.S. Special Revenue & Assessment..... |   |                                           |            |                           |  | 6,221,947 | 6,221,947 | 6,248,811 | 4,653,877 | 0 | (7,267) | 0 | (7,267) | 0 | 6,228,448 | 0 | (6,501) | (6,501) | 149,350 | XXX...     | XXX...   |

QE05

SCHEDULE D - PART 4

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

| 1                       | 2           |  |  | 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<br>Identification | Description |  |  | Disposal<br>Date | Name of Purchaser | Number of<br>Shares of<br>Stock | Consideration | Par Value | Actual Cost | Prior Year<br>Book/<br>Adjusted<br>Carrying<br>Value | Unrealized<br>Valuation<br>Increase/<br>(Decrease) | Current<br>Year's<br>(Amortization)/<br>Accretion | Current<br>Year's<br>Other Than<br>Temporary<br>Impairment<br>Recognized | Total<br>Change in<br>B./A.C.V.<br>(11+12-13) | Total<br>Foreign<br>Exchange<br>Change in<br>B./A.C.V. | Book/<br>Adjusted<br>Carrying<br>Value At<br>Disposal Date | Foreign<br>Exchange<br>Gain<br>(Loss)<br>on<br>Disposal | Realized<br>Gain<br>(Loss)<br>on<br>Disposal | Total<br>Gain<br>(Loss)<br>on<br>Disposal | Bond<br>Interest/<br>Stock<br>Dividends<br>Received<br>During Year | Maturity<br>Date | NAIC<br>Desig-<br>nation<br>or<br>Market<br>Indicator<br>(a) |

Bonds - Industrial and Miscellaneous

|        |        |    |   |                                           |            |                           |           |           |           |           |  |        |  |        |  |           |  |         |         |        |            |          |
|--------|--------|----|---|-------------------------------------------|------------|---------------------------|-----------|-----------|-----------|-----------|--|--------|--|--------|--|-----------|--|---------|---------|--------|------------|----------|
| QE05.1 | 00817Y | AD | 0 | AETNA INC 5.75 06-15-11 NC.....           | 06/15/2011 | REDEEMED.....             | 2,000,000 | 2,000,000 | 1,997,820 | 1,999,776 |  | 224    |  | 224    |  | 2,000,000 |  |         |         | 57,500 | 06/15/2011 | 1FE..... |
|        | 037735 | CF | 2 | APPALACHIAN PWR 5.55 04-01-11 NC.....     | 04/01/2011 | REDEEMED.....             | 1,000,000 | 1,000,000 | 998,130   | 999,894   |  | 106    |  | 106    |  | 1,000,000 |  |         |         | 27,750 | 04/01/2011 | 2FE..... |
|        | 05568Y | AA | 6 | BNSF RAILWAY CO 5.996 04-01-24 A1018..... | 04/01/2011 | SINKING FUND PAYMENT..... | 191,555   | 191,555   | 191,555   | 191,555   |  |        |  | 0      |  | 191,555   |  |         |         | 5,743  | 04/01/2024 | 1FE..... |
|        | 05947U | CF | 3 | BACM 2001-PB1 A2 SEQ 5.787 5-11-35.....   | 06/14/2011 | PAYDOWNS.....             | 2,170,272 | 2,170,272 | 2,222,156 | 2,170,272 |  |        |  | 0      |  | 2,170,272 |  |         |         | 50,677 | 05/11/2035 | 1Z*..... |
|        | 05948X | D4 | 0 | BOAMS 2003-9 4A1 SEQ SSNR 5.00 1218.....  | 06/27/2011 | PAYDOWNS.....             | 30,966    | 30,966    | 30,850    | 30,901    |  | 65     |  | 65     |  | 30,966    |  |         |         | 554    | 12/25/2018 | 1Z*..... |
|        | 07324F | AB | 6 | BAYV 2007-B 1A1 SEQ STP 8-28-47.....      | 06/28/2011 | PAYDOWNS.....             | 74,757    | 74,757    | 74,757    | 74,757    |  |        |  | 0      |  | 74,757    |  |         |         | 1,873  | 08/28/2047 | 1Z*..... |
|        | 1248MP | AA | 2 | CBASS 2007-MX1 A1 SEQ STP 12-25-36.....   | 06/27/2011 | PAYDOWNS.....             | 66,047    | 66,047    | 66,047    | 66,047    |  |        |  | 0      |  | 66,047    |  |         |         | 1,686  | 12/25/2036 | 1Z*..... |
|        | 12641P | BS | 2 | CSMC 2009-6R 7A1 SEQ SSNR 5.50 35 RE..... | 06/28/2011 | PAYDOWNS.....             | 238,920   | 238,920   | 239,756   | 239,255   |  | (335)  |  | (335)  |  | 238,920   |  |         |         | 5,456  | 09/26/2035 | 1Z*..... |
|        | 12641Q | AE | 2 | CSMC 2009-7R 4A1 SEQ EXCH 6.0 0737RE..... | 06/28/2011 | PAYDOWNS.....             | 63,725    | 63,725    | 49,650    | 63,725    |  |        |  | 0      |  | 63,725    |  |         |         | 1,485  | 07/26/2037 | 1Z*..... |
|        | 12641Q | BN | 1 | CSMC 2009-7R 8A4 SEQ STP 0536RE.....      | 06/28/2011 | PAYDOWNS.....             | 11,065    | 11,065    | 11,065    | 11,065    |  |        |  | 0      |  | 11,065    |  |         |         | 300    | 05/26/2036 | 1Z*..... |
|        | 12641Q | BP | 6 | CSMC 2009-7R 8A5 SEQ STP 0536RE.....      | 06/28/2011 | PAYDOWNS.....             | 168,517   | 168,517   | 168,517   | 168,517   |  |        |  | 0      |  | 168,517   |  |         |         | 4,250  | 05/26/2036 | 1Z*..... |
|        | 12641Q | CN | 0 | CSMC 2009-7R 12A1 SEQ EXCH 5.75 36RE..... | 06/28/2011 | PAYDOWNS.....             | 54,342    | 54,342    | 54,742    | 54,613    |  | (271)  |  | (271)  |  | 54,342    |  |         |         | 1,301  | 01/26/2036 | 1Z*..... |
|        | 12641Q | CW | 0 | CSMC 2009-7R 13A1 SEQ EXCH 6. 0637RE..... | 06/28/2011 | PAYDOWNS.....             | 157,283   | 157,283   | 157,283   | 157,283   |  |        |  | 0      |  | 157,283   |  |         |         | 3,929  | 06/26/2037 | 1Z*..... |
|        | 12641Q | DC | 3 | CSMC 2009-7R 14A1 SEQ EXCH 5.75 37RE..... | 06/28/2011 | PAYDOWNS.....             | 53,297    | 53,297    | 53,297    | 53,297    |  |        |  | 0      |  | 53,297    |  |         |         | 1,264  | 04/26/2037 | 1Z*..... |
|        | 12641Q | FJ | 6 | CSMC 2009-7R 3A1 SEQ EXCH 6.0 37RE.....   | 06/28/2011 | PAYDOWNS.....             | 78,373    | 78,373    | 78,373    | 78,373    |  |        |  | 0      |  | 78,373    |  |         |         | 2,011  | 09/26/2037 | 1Z*..... |
|        | 12667F | FJ | 9 | CWALT 2004-J4 1A4 SEQ STP 62534.....      | 06/27/2011 | PAYDOWNS.....             | 33,224    | 33,224    | 33,214    | 33,224    |  |        |  | 0      |  | 33,224    |  |         |         | 626    | 06/25/2034 | 1Z*..... |
|        | 126694 | HN | 1 | CWHL 2005-25 A9 SCH SSNR 5.50 112535..... | 06/27/2011 | PAYDOWNS.....             | 297,201   | 297,201   | 294,973   | 296,646   |  | 555    |  | 555    |  | 297,201   |  |         |         | 6,805  | 11/25/2035 | 2Z*..... |
|        | 141784 | DG | 0 | CARGILL INC 5.2 01-22-13 NC.....          | 05/16/2011 | EXCHANGED.....            | 2,146,080 | 2,000,000 | 2,000,000 | 1,999,265 |  | 735    |  | 735    |  | 2,000,000 |  | 146,080 | 146,080 | 84,933 | 01/22/2013 | 1FE..... |
|        | 161546 | JG | 2 | CFAB 2004-2 1A4 SEQ 5.323 02-25-35.....   | 06/27/2011 | PAYDOWNS.....             | 161,826   | 161,826   | 161,822   | 161,826   |  |        |  | 0      |  | 161,826   |  |         |         | 3,733  | 02/25/2035 | 1Z*..... |
|        | 16165L | AC | 4 | CFLX 2006-1 A2A SEQ SSNR 5.935 62536..... | 06/27/2011 | PAYDOWNS.....             | 170,556   | 170,556   | 170,540   | 170,556   |  |        |  | 0      |  | 170,556   |  |         |         | 3,765  | 06/25/2036 | 1Z*..... |
|        | 173067 | AC | 3 | CGCMT 2004-C1 A3 SEQ CSTR 4-15-40.....    | 06/16/2011 | PAYDOWNS.....             | 186,718   | 186,718   | 186,383   | 186,598   |  | 120    |  | 120    |  | 186,718   |  |         |         | 4,085  | 04/15/2040 | 1Z*..... |
|        | 17307G | VN | 5 | CMLTI 2005-WF2 AF7 SEQ STP 8-25-35.....   | 06/27/2011 | PAYDOWNS.....             | 64,705    | 64,705    | 64,703    | 63,348    |  | 1,357  |  | 1,357  |  | 64,705    |  |         |         | 1,436  | 08/25/2035 | 1Z*..... |
|        | 17307G | 4H | 8 | CMLTI 2006-WF1 A2C SEQ 5.598 3-25-36..... | 06/27/2011 | PAYDOWNS.....             | 159,298   | 159,298   | 159,295   | 119,473   |  | 39,825 |  | 39,825 |  | 159,298   |  |         |         | 3,812  | 03/25/2036 | 1Z*..... |
|        | 17310N | AC | 2 | CRMSI 2006-3 A3 SEQ 5.61 11-25-36.....    | 06/27/2011 | PAYDOWNS.....             | 479,830   | 479,830   | 446,843   | 466,680   |  | 13,150 |  | 13,150 |  | 479,830   |  |         |         | 11,066 | 11/25/2036 | 1Z*..... |
|        | 2254W0 | HR | 9 | CSFB 2004-6 4A10 PAC 5.25 10-25-34.....   | 06/27/2011 | PAYDOWNS.....             | 157,248   | 157,248   | 156,875   | 157,004   |  | 244    |  | 244    |  | 157,248   |  |         |         | 3,604  | 10/25/2034 | 1Z*..... |
|        | 251563 | FY | 3 | DMSI 2004-5 A3 SEQ 5.59 7-25-34.....      | 06/27/2011 | PAYDOWNS.....             | 63,589    | 63,589    | 63,575    | 63,589    |  |        |  | 0      |  | 63,589    |  |         |         | 1,512  | 07/25/2034 | 1Z*..... |
|        | 361856 | DX | 2 | GMACM 2004-HE5 A5 SEQ CSTR 9-25-34.....   | 06/27/2011 | PAYDOWNS.....             | 96,938    | 96,938    | 96,938    | 53,864    |  | 43,074 |  | 43,074 |  | 96,938    |  |         |         | 1,897  | 09/25/2034 | 1Z*..... |
|        | 36242D | UZ | 4 | GSR 2005-1F 1A5 PAC 5.50 2-25-35.....     | 06/27/2011 | PAYDOWNS.....             | 108,672   | 108,672   | 110,429   | 109,024   |  | (352)  |  | (352)  |  | 108,672   |  |         |         | 2,489  | 02/25/2035 | 1Z*..... |
|        | 36242D | W5 | 8 | GSR 2005-4F 4A2 PAC 5.50 5-25-35.....     | 06/27/2011 | PAYDOWNS.....             | 362,083   | 362,083   | 366,214   | 362,885   |  | (802)  |  | (802)  |  | 362,083   |  |         |         | 8,340  | 05/25/2035 | 1Z*..... |
|        | 36877Q | AA | 4 | GEN AMER RAILCAR 7.76 08-20-18.....       | 04/20/2011 | SINKING FUND PAYMENT..... | 8,303     | 8,303     | 8,303     | 8,303     |  |        |  | 0      |  | 8,303     |  |         |         | 215    | 08/20/2018 | 3FE..... |
|        | 36877Q | AA | 4 | GEN AMER RAILCAR 7.76 08-20-18.....       | 05/20/2011 | SINKING FUND PAYMENT..... | 8,357     | 8,357     | 8,357     | 8,357     |  |        |  | 0      |  | 8,357     |  |         |         | 270    | 08/20/2018 | 3FE..... |
|        | 36877Q | AA | 4 | GEN AMER RAILCAR 7.76 08-20-18.....       | 06/20/2011 | SINKING FUND PAYMENT..... | 8,411     | 8,411     | 8,411     | 8,411     |  |        |  | 0      |  | 8,411     |  |         |         | 326    | 08/20/2018 | 3FE..... |
|        | 39678W | AA | 6 | GCSP 2005-1 A SEQ CSTR 9-25-34 RE.....    | 06/27/2011 | PAYDOWNS.....             | 17,527    | 17,527    | 17,340    | 17,367    |  | 160    |  | 160    |  | 17,527    |  |         |         | 366    | 09/25/2034 | 1Z*..... |
|        | 41161P | TN | 3 | HVMLT 2005-10 2A1A SEQ SSNR FLT 1135..... | 06/20/2011 | PAYDOWNS.....             | 45,115    | 45,115    | 31,693    | 32,291    |  | 12,824 |  | 12,824 |  | 45,115    |  |         |         | 106    | 11/19/2035 | 1Z*..... |
|        | 41161P | UK | 7 | HVMLT 2005-11 2A1A SEQ SSNR FLT 0845..... | 06/20/2011 | PAYDOWNS.....             | 23,985    | 23,985    | 16,849    | 17,135    |  | 6,850  |  | 6,850  |  | 23,985    |  |         |         | 58     | 08/19/2045 | 1Z*..... |

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<br>Identification                         | Description                                     |            | F<br>o<br>r<br>e<br>i<br>g<br>n      | Disposal<br>Date | Name of Purchaser       | Number of<br>Shares of<br>Stock | Consideration   | Par Value       | Actual Cost     | Prior Year<br>Book/<br>Adjusted<br>Carrying<br>Value | Unrealized<br>Valuation<br>Increase/<br>(Decrease) | Current<br>Year's<br>(Amortization)/<br>Accretion | Current<br>Year's<br>Other Than<br>Temporary<br>Impairment<br>Recognized | Total<br>Change in<br>B./A.C.V.<br>(11+12-13) | Total<br>Foreign<br>Exchange<br>Change in<br>B./A.C.V. | Book/<br>Adjusted<br>Carrying<br>Value At<br>Disposal Date | Foreign<br>Exchange<br>Gain<br>(Loss)<br>on<br>Disposal | Realized<br>Gain<br>(Loss)<br>on<br>Disposal | Total<br>Gain<br>(Loss)<br>on<br>Disposal | Bond<br>Interest/<br>Stock<br>Dividends<br>Received<br>During Year | Maturity<br>Date | NAIC<br>Design-<br>ation<br>or<br>Market<br>Indicator<br>(a) |
| 46625M FC 8                                     | JPMCC 2001-C1 A3 SEQ 5.857 10-12-35.....        | 06/13/2011 | PAYDOWNS.....                        |                  |                         |                                 | .....1,006,870  | .....1,006,870  | .....1,058,198  | .....1,028,268                                       | .....25,847                                        | .....(47,245)                                     |                                                                          | .....(21,398)                                 |                                                        | .....1,006,870                                             |                                                         |                                              | .....0                                    | .....23,049                                                        | 10/12/2035       | 1Z*.....                                                     |
| 46625Y QN 6                                     | JPMCC 2005-CB12 A2 SEQ 4.739 9-12-37.....       | 04/13/2011 | PAYDOWN.....                         |                  |                         |                                 | .....994,675    | .....994,675    | .....999,610    | .....994,675                                         |                                                    |                                                   |                                                                          | .....0                                        |                                                        | .....994,675                                               |                                                         |                                              | .....0                                    | .....15,712                                                        | 09/12/2037       | 1Z*.....                                                     |
| 46627M CU 9                                     | JPALT 2006-A1 2A1 SEQ SSNR CSTR 0336.....       | 06/27/2011 | PAYDOWNS.....                        |                  |                         |                                 | .....38,102     | .....38,102     | .....38,281     | .....27,428                                          |                                                    | .....10,674                                       |                                                                          | .....10,674                                   |                                                        | .....38,102                                                |                                                         |                                              | .....0                                    | .....495                                                           | 03/25/2036       | 1Z*.....                                                     |
| 47232D AW 2                                     | JMAC 2009-R5 5A1 SEQ SSNR CSTR 36RE.....        | 06/28/2011 | PAYDOWNS.....                        |                  |                         |                                 | .....111,312    | .....111,312    | .....111,312    | .....111,312                                         |                                                    |                                                   |                                                                          | .....0                                        |                                                        | .....111,312                                               |                                                         |                                              | .....0                                    | .....2,487                                                         | 01/26/2036       | 1Z*.....                                                     |
| 47232D BP 6                                     | JMAC 2009-R5 8A1 SEQ SSNR CSTR 37RE.....        | 06/29/2011 | PAYDOWNS.....                        |                  |                         |                                 | .....194,561    | .....194,561    | .....194,561    | .....194,561                                         |                                                    |                                                   |                                                                          | .....0                                        |                                                        | .....194,561                                               |                                                         |                                              | .....0                                    | .....5,335                                                         | 07/26/2037       | 1Z*.....                                                     |
| 47232D BU 5                                     | JMAC 2009-R5 8A6 SUB SSUP CSTR 37RE.....        | 06/27/2011 | PAYDOWNS.....                        |                  |                         |                                 |                 | .....37,423     | .....11,056     | .....2,014                                           |                                                    | .....(2,014)                                      |                                                                          | .....(2,014)                                  |                                                        |                                                            |                                                         |                                              | .....0                                    | .....955                                                           | 07/26/2037       | 1Z*.....                                                     |
| 47232V AL 6                                     | JMAC 2009-R4 3A1 SEQ SSNR 6.0 37RE.....         | 06/29/2011 | PAYDOWNS.....                        |                  |                         |                                 | .....62,210     | .....62,210     | .....62,210     | .....62,210                                          |                                                    |                                                   |                                                                          | .....0                                        |                                                        | .....62,210                                                |                                                         |                                              | .....0                                    | .....1,540                                                         | 07/26/2037       | 1Z*.....                                                     |
| 47232V GB 2                                     | JMAC 2009-R4 31A1 SEQ SSNR 5.75 36RE.....       | 05/27/2011 | PAYDOWNS.....                        |                  |                         |                                 | .....27,601     | .....27,601     | .....27,900     | .....27,601                                          |                                                    |                                                   |                                                                          | .....0                                        |                                                        | .....27,601                                                |                                                         |                                              | .....0                                    | .....559                                                           | 02/26/2036       | 1Z*.....                                                     |
| 47232V GC 0                                     | JMAC 2009-R4 31A2 SEQ SSUP 5.75 36RE.....       | 06/29/2011 | PAYDOWNS.....                        |                  |                         |                                 | .....29,579     | .....29,579     | .....29,579     | .....29,579                                          |                                                    |                                                   |                                                                          | .....0                                        |                                                        | .....29,579                                                |                                                         |                                              | .....0                                    | .....778                                                           | 02/26/2036       | 1Z*.....                                                     |
| 525221 EM 5                                     | LXS 2005-7N 1A1A SEQ SSNR FLT 122535.....       | 06/27/2011 | PAYDOWNS.....                        |                  |                         |                                 | .....98,742     | .....98,742     | .....72,329     | .....72,277                                          |                                                    | .....26,465                                       |                                                                          | .....26,465                                   |                                                        | .....98,742                                                |                                                         |                                              | .....0                                    | .....212                                                           | 12/25/2035       | 1Z*.....                                                     |
| 55312V AB 4                                     | MLCFC 2006-4 A2 SEQ CSTR 12-12-49.....          | 06/13/2011 | PAYDOWNS.....                        |                  |                         |                                 | .....148,425    | .....148,425    | .....145,597    | .....146,846                                         |                                                    | .....1,579                                        |                                                                          | .....1,579                                    |                                                        | .....148,425                                               |                                                         |                                              | .....0                                    | .....3,478                                                         | 12/12/2049       | 1Z*.....                                                     |
| 610202 BM 4                                     | MONONGAHELA PWR 7.95 12-15-13 NC.....           | 06/09/2011 | WELLS FARGO BROKERAGE..              |                  |                         |                                 | .....3,438,960  | .....3,000,000  | .....2,993,910  | .....2,996,117                                       |                                                    | .....521                                          |                                                                          | .....521                                      |                                                        | .....2,996,638                                             |                                                         | .....442,322                                 | .....442,322                              | .....118,588                                                       | 12/15/2013       | 2FE.....                                                     |
| 61746W PF 1                                     | MSDWC 2002-TOP7 A2 SEQ 5.98 011539.....         | 06/15/2011 | PAYDOWNS.....                        |                  |                         |                                 | .....29,090     | .....29,090     | .....29,593     | .....29,570                                          |                                                    | .....(480)                                        |                                                                          | .....(480)                                    |                                                        | .....29,090                                                |                                                         |                                              | .....0                                    | .....709                                                           | 01/15/2039       | 1Z*.....                                                     |
| 61751D AE 4                                     | MSM 2006-17XS A3A SEQ STP 10-25-46.....         | 06/27/2011 | PAYDOWNS.....                        |                  |                         |                                 | .....49,713     | .....49,713     | .....49,713     | .....38,111                                          |                                                    | .....11,602                                       |                                                                          | .....11,602                                   |                                                        | .....49,713                                                |                                                         |                                              | .....0                                    | .....1,194                                                         | 10/25/2046       | 1Z*.....                                                     |
| 64352V MN 8                                     | NCHET 2005-A A4W SEQ 5.035 8-25-35.....         | 06/27/2011 | PAYDOWNS.....                        |                  |                         |                                 | .....77,722     | .....77,722     | .....77,722     | .....68,551                                          | .....9,171                                         |                                                   |                                                                          | .....9,171                                    |                                                        | .....77,722                                                |                                                         |                                              | .....0                                    | .....1,630                                                         | 08/25/2035       | 1Z*.....                                                     |
| 65535A AA 2                                     | NHELI 2006-AF1 A1 SEQ STP 10-25-36.....         | 06/27/2011 | PAYDOWNS.....                        |                  |                         |                                 | .....5,283      | .....5,283      | .....5,283      | .....2,658                                           |                                                    | .....2,625                                        |                                                                          | .....2,625                                    |                                                        | .....5,283                                                 |                                                         |                                              | .....0                                    | .....131                                                           | 10/25/2036       | 1Z*.....                                                     |
| 65535V FX 1                                     | NAA 2004-AP3 A4A SEQ 5.018 10-25-34.....        | 06/27/2011 | PAYDOWNS.....                        |                  |                         |                                 | .....68,186     | .....68,186     | .....68,183     | .....68,186                                          |                                                    |                                                   |                                                                          | .....0                                        |                                                        | .....68,186                                                |                                                         |                                              | .....0                                    | .....1,386                                                         | 10/25/2034       | 1Z*.....                                                     |
| 71343P AD 3                                     | PEPSIAMERICAS 5.625 05-31-11 NC.....            | 05/31/2011 | REDEEMED.....                        |                  |                         |                                 | .....2,250,000  | .....2,250,000  | .....2,240,775  | .....2,249,138                                       |                                                    | .....862                                          |                                                                          | .....862                                      |                                                        | .....2,250,000                                             |                                                         |                                              | .....0                                    | .....63,281                                                        | 05/31/2011       | 1FE.....                                                     |
| 73316P JD 3                                     | POPLR 2005-6 A3 SEQ CSTR 1-25-36.....           | 06/27/2011 | PAYDOWNS.....                        |                  |                         |                                 | .....26,778     | .....26,778     | .....26,778     | .....24,644                                          | .....2,134                                         |                                                   |                                                                          | .....2,134                                    |                                                        | .....26,778                                                |                                                         |                                              | .....0                                    | .....652                                                           | 01/25/2036       | 3Z*.....                                                     |
| 744593 AC 8                                     | STEER-IBM-Z2-A 6.415 6-01-18 AL06-15.....       | 06/01/2011 | SINKING FUND PAYMENT.....            |                  |                         |                                 | .....27,512     | .....27,512     | .....27,659     | .....27,590                                          |                                                    | .....(4)                                          |                                                                          | .....(4)                                      |                                                        | .....27,586                                                |                                                         | .....(75)                                    | .....(75)                                 | .....882                                                           | 06/01/2018       | 1FE.....                                                     |
| 76110V QL 5                                     | RFMS2 2004-HS2 A16 NAS 5.17 6-25-34.....        | 06/27/2011 | PAYDOWNS.....                        |                  |                         |                                 | .....91,744     | .....91,744     | .....91,744     | .....82,898                                          |                                                    | .....8,846                                        |                                                                          | .....8,846                                    |                                                        | .....91,744                                                |                                                         |                                              | .....0                                    | .....1,969                                                         | 06/25/2034       | 1Z*.....                                                     |
| 76110V TE 8                                     | RFMS2 2006-HSA1 A3 SEQ CSTR 2-25-36.....        | 06/27/2011 | PAYDOWNS.....                        |                  |                         |                                 |                 | .....33,437     | .....33,431     | .....15,230                                          |                                                    | .....(15,230)                                     |                                                                          | .....(15,230)                                 |                                                        |                                                            |                                                         |                                              | .....0                                    | .....736                                                           | 02/25/2036       | 1Z*.....                                                     |
| 761118 UQ 9                                     | RALI 2006-QS2 1A9 SEQ 5.50 2-25-36.....         | 06/27/2011 | PAYDOWNS.....                        |                  |                         |                                 | .....19,164     | .....33,663     | .....33,641     | .....27,003                                          |                                                    | .....(7,839)                                      |                                                                          | .....(7,839)                                  |                                                        | .....19,164                                                |                                                         |                                              | .....0                                    | .....744                                                           | 02/25/2036       | 1Z*.....                                                     |
| 827065 AA 1                                     | SILICON VALLEY BK 5.70 06-01-12 NC.....         | 05/03/2011 | CASH TENDER OFFER.....               |                  |                         |                                 | .....1,052,240  | .....1,000,000  | .....1,052,375  | .....999,708                                         |                                                    | .....52,532                                       |                                                                          | .....52,532                                   |                                                        | .....1,052,240                                             |                                                         |                                              | .....0                                    | .....24,067                                                        | 06/01/2012       | 1FE.....                                                     |
| 863579 VQ 8                                     | SARM 2005-17 A42 SEQ SSNR CSTR 0835.....        | 06/27/2011 | PAYDOWNS.....                        |                  |                         |                                 | .....279,492    | .....279,492    | .....273,465    | .....276,993                                         |                                                    | .....2,499                                        |                                                                          | .....2,499                                    |                                                        | .....279,492                                               |                                                         |                                              | .....0                                    | .....5,751                                                         | 08/25/2035       | 1Z*.....                                                     |
| 86358R DX 2                                     | SASC 2001-SB1 A5 SEQ 3.375 8-25-31.....         | 06/27/2011 | PAYDOWNS.....                        |                  |                         |                                 | .....21,057     | .....21,057     | .....17,932     | .....19,189                                          |                                                    | .....1,868                                        |                                                                          | .....1,868                                    |                                                        | .....21,057                                                |                                                         |                                              | .....0                                    | .....302                                                           | 08/25/2031       | 1Z*.....                                                     |
| 86359B RB 9                                     | SASC 2004-9XS 1A4A SEQ STP 5-25-34.....         | 06/27/2011 | PAYDOWNS.....                        |                  |                         |                                 | .....27,914     | .....27,914     | .....23,518     | .....24,387                                          |                                                    | .....3,527                                        |                                                                          | .....3,527                                    |                                                        | .....27,914                                                |                                                         |                                              | .....0                                    | .....572                                                           | 05/25/2034       | 1Z*.....                                                     |
| 87203R AA 0                                     | BAE SYTM ASST 6.664 9-15-13 A091513.....        | 04/01/2011 | SINKING FUND PAYMENT.....            |                  |                         |                                 | .....12,629     | .....12,629     | .....13,754     | .....13,027                                          |                                                    | .....(35)                                         |                                                                          | .....(35)                                     |                                                        | .....12,992                                                |                                                         | .....(363)                                   | .....(363)                                | .....281                                                           | 09/15/2013       | 2FE.....                                                     |
| 87203R AA 0                                     | BAE SYTM ASST 6.664 9-15-13 A091513.....        | 04/08/2011 | SINKING FUND PAYMENT.....            |                  |                         |                                 | .....13,192     | .....13,192     | .....14,367     | .....13,607                                          |                                                    | .....(38)                                         |                                                                          | .....(38)                                     |                                                        | .....13,569                                                |                                                         | .....(377)                                   | .....(377)                                | .....293                                                           | 09/15/2013       | 2FE.....                                                     |
| 87203R AA 0                                     | BAE SYTM ASST 6.664 9-15-13 A091513.....        | 05/13/2011 | SINKING FUND PAYMENT.....            |                  |                         |                                 | .....443        | .....443        | .....482        | .....457                                             |                                                    | .....(2)                                          |                                                                          | .....(2)                                      |                                                        | .....455                                                   |                                                         | .....(12)                                    | .....(12)                                 | .....10                                                            | 09/15/2013       | 2FE.....                                                     |
| 87203R AA 0                                     | BAE SYTM ASST 6.664 9-15-13 A091513.....        | 06/15/2011 | SINKING FUND PAYMENT.....            |                  |                         |                                 | .....2,957,475  | .....2,686,060  | .....2,925,189  | .....2,770,608                                       |                                                    | .....(13,389)                                     |                                                                          | .....(13,389)                                 |                                                        | .....2,757,219                                             |                                                         | .....200,256                                 | .....200,256                              | .....99,186                                                        | 09/15/2013       | 2FE.....                                                     |
| 3899999.                                        | Total - Bonds - Industrial & Miscellaneous..... |            |                                      |                  |                         |                                 | .....24,119,456 | .....23,296,120 | .....23,546,902 | .....23,139,619                                      | .....37,152                                        | .....154,853                                      | .....0                                                                   | .....192,005                                  | .....0                                                 | .....23,331,624                                            | .....0                                                  | .....787,831                                 | .....787,831                              | .....682,187                                                       | .....XXX...      | .....XXX...                                                  |
| 8399997.                                        | Total - Bonds - Part 4.....                     |            |                                      |                  |                         |                                 | .....32,841,403 | .....32,018,067 | .....32,295,713 | .....30,266,296                                      | .....64,352                                        | .....147,586                                      | .....0                                                                   | .....211,938                                  | .....0                                                 | .....32,060,072                                            | .....0                                                  | .....781,330                                 | .....781,330                              | .....886,412                                                       | .....XXX...      | .....XXX...                                                  |
| 8399999.                                        | Total - Bonds.....                              |            |                                      |                  |                         |                                 | .....32,841,403 | .....32,018,067 | .....32,295,713 | .....30,266,296                                      | .....64,352                                        | .....147,586                                      | .....0                                                                   | .....211,938                                  | .....0                                                 | .....32,060,072                                            | .....0                                                  | .....781,330                                 | .....781,330                              | .....886,412                                                       | .....XXX...      | .....XXX...                                                  |
| Preferred Stocks - Industrial and Miscellaneous |                                                 |            |                                      |                  |                         |                                 |                 |                 |                 |                                                      |                                                    |                                                   |                                                                          |                                               |                                                        |                                                            |                                                         |                                              |                                           |                                                                    |                  |                                                              |
| 842400                                          | 73                                              | 1          | SOUTHERN CAL ED C 6.00 C11 @100..... | 06/28/2011       | WELLS FARGO BROKERAGE.. | .....44,807,000                 | .....4,267,867  |                 | .....3,740,442  | .....4,245,463                                       | .....(505,021)                                     |                                                   |                                                                          | .....(505,021)                                |                                                        | .....3,740,442                                             |                                                         | .....527,425                                 | .....527,425                              | .....134,421                                                       | .....XXX...      | P2LFE..                                                      |

SCHEDULE D - PART 4

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

| 1                       | 2                                                          | 3<br>F<br>o<br>r<br>e<br>i<br>g<br>n | 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<br>Identification | Description                                                |                                      | Disposal<br>Date | Name of Purchaser | Number of<br>Shares of<br>Stock | Consideration   | Par Value     | Actual Cost     | Prior Year<br>Book/<br>Adjusted<br>Carrying<br>Value | Unrealized<br>Valuation<br>Increase/<br>(Decrease) | Current<br>Year's<br>(Amortization)/<br>Accretion | Current<br>Year's<br>Other Than<br>Temporary<br>Impairment<br>Recognized | Total<br>Change in<br>B./A.C.V.<br>(11+12-13) | Total<br>Foreign<br>Exchange<br>Change in<br>B./A.C.V. | Book/<br>Adjusted<br>Carrying<br>Value At<br>Disposal Date | Foreign<br>Exchange<br>Gain<br>(Loss)<br>on<br>Disposal | Realized<br>Gain<br>(Loss)<br>on<br>Disposal | Total<br>Gain<br>(Loss)<br>on<br>Disposal | Bond<br>Interest/<br>Stock<br>Dividends<br>Received<br>During Year | Maturity<br>Date | NAIC<br>Desig-<br>nation<br>or<br>Market<br>Indicator<br>(a) |
| 8499999.                | Total - Preferred Stocks - Industrial & Miscellaneous..... |                                      |                  |                   |                                 | .....4,267,867  | .....XXX..... | .....3,740,442  | .....4,245,463                                       | .....(505,021)                                     | .....0                                            | .....0                                                                   | .....(505,021)                                | .....0                                                 | .....3,740,442                                             | .....0                                                  | .....527,425                                 | .....527,425                              | .....134,421                                                       | .....XXX...      | ..XXX....                                                    |
| 8999997.                | Total - Preferred Stocks - Part 4.....                     |                                      |                  |                   |                                 | .....4,267,867  | .....XXX..... | .....3,740,442  | .....4,245,463                                       | .....(505,021)                                     | .....0                                            | .....0                                                                   | .....(505,021)                                | .....0                                                 | .....3,740,442                                             | .....0                                                  | .....527,425                                 | .....527,425                              | .....134,421                                                       | .....XXX...      | ..XXX....                                                    |
| 8999999.                | Total - Preferred Stocks.....                              |                                      |                  |                   |                                 | .....4,267,867  | .....XXX..... | .....3,740,442  | .....4,245,463                                       | .....(505,021)                                     | .....0                                            | .....0                                                                   | .....(505,021)                                | .....0                                                 | .....3,740,442                                             | .....0                                                  | .....527,425                                 | .....527,425                              | .....134,421                                                       | .....XXX...      | ..XXX....                                                    |
| 9899999.                | Total - Preferred and Common Stocks.....                   |                                      |                  |                   |                                 | .....4,267,867  | .....XXX..... | .....3,740,442  | .....4,245,463                                       | .....(505,021)                                     | .....0                                            | .....0                                                                   | .....(505,021)                                | .....0                                                 | .....3,740,442                                             | .....0                                                  | .....527,425                                 | .....527,425                              | .....134,421                                                       | .....XXX...      | ..XXX....                                                    |
| 9999999.                | Total - Bonds, Preferred and Common Stocks.....            |                                      |                  |                   |                                 | .....37,109,270 | .....XXX..... | .....36,036,155 | .....34,511,759                                      | .....(440,669)                                     | .....147,586                                      | .....0                                                                   | .....(293,083)                                | .....0                                                 | .....35,800,514                                            | .....0                                                  | ..1,308,755                                  | ..1,308,755                               | ..1,020,833                                                        | .....XXX...      | ..XXX....                                                    |

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

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

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

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

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

**Sch. DB-Pt B-Sn 1B-Broker List**  
**NONE**

**Sch. DB-Pt D**  
**NONE**

**Sch. DL-Pt. 1**  
**NONE**

**Sch. DL-Pt. 2**  
**NONE**

Mid-Continent Casualty Company  
SCHEDULE E - PART 1 - CASH

Month End Depository Balances

| 1<br><br>Depository | 2<br><br>Code | 3<br><br>Rate<br>of<br>Interest | 4<br><br>Amount of<br>Interest<br>Received During<br>Current Quarter | 5<br><br>Amount of<br>Interest Accrued<br>at Current<br>Statement Date | Book Balance at End of Each<br>Month During Current Quarter |                       |                      | 9<br><br>* |
|---------------------|---------------|---------------------------------|----------------------------------------------------------------------|------------------------------------------------------------------------|-------------------------------------------------------------|-----------------------|----------------------|------------|
|                     |               |                                 |                                                                      |                                                                        | 6<br><br>First Month                                        | 7<br><br>Second Month | 8<br><br>Third Month |            |

Open Depositories

|                                           |                         |             |             |             |                |                |                |                |       |
|-------------------------------------------|-------------------------|-------------|-------------|-------------|----------------|----------------|----------------|----------------|-------|
| F & M Bank & Trust Company.....           | Tulsa, Oklahoma.....    | .....       | .....0.300  | .....1,806  | .....          | .....4,819,965 | .....1,717,092 | .....3,873,984 | XXX.. |
| The Bank of New York Mellon.....          | New York, New York..... | .....       | .....0.010  | .....       | .....          | .....11,665    | .....499       | .....21,754    | XXX.. |
| Commerce Bank-Certificate of Deposit..... | Tulsa, Oklahoma.....    | .....       | .....0.399  | .....       | .....          | .....150,406   | .....150,406   | .....150,406   | XXX.. |
| 0199999. Total Open Depositories.....     | ...XXX.....             | ...XXX..... | .....1,806  | .....0      | .....4,982,036 | .....1,867,997 | .....4,046,144 | XXX..          |       |
| 0399999. Total Cash on Deposit.....       | ...XXX.....             | ...XXX..... | .....1,806  | .....0      | .....4,982,036 | .....1,867,997 | .....4,046,144 | XXX..          |       |
| 0499999. Cash in Company's Office.....    | ...XXX.....             | ...XXX..... | ...XXX..... | ...XXX..... | .....1,411     | .....1,411     | .....1,411     | XXX..          |       |
| 0599999. Total Cash.....                  | ...XXX.....             | ...XXX..... | .....1,806  | .....0      | .....4,983,447 | .....1,869,408 | .....4,047,555 | XXX..          |       |

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

| 1           | 2    | 3                | 4                   | 5                | 6                               | 7                                   | 8                              |
|-------------|------|------------------|---------------------|------------------|---------------------------------|-------------------------------------|--------------------------------|
| Description | Code | Date<br>Acquired | Rate of<br>Interest | Maturity<br>Date | Book/Adjusted<br>Carrying Value | Amount of Interest<br>Due & Accrued | Amount Received<br>During Year |

QE12

NONE



**DIRECTOR AND OFFICER SUPPLEMENT**

Year To Date For the Period Ended June 30, 2011

NAIC Group Code.....84

Company Name: Mid-Continent Casualty Company

NAIC Company Code.....23418

If the reporting entity writes any director and officer (D&O) business, please provide the following:

1. Monoline Policies

|                                    |                                   |                                   |
|------------------------------------|-----------------------------------|-----------------------------------|
| 1<br>Direct<br>Written<br>Premiums | 2<br>Direct<br>Earned<br>Premiums | 3<br>Direct<br>Losses<br>Incurred |
| .....375,496                       | .....444,340                      | .....(13,701)                     |

2. Commercial Multiple Peril (CMP) Packaged Policies

- 2.1 Does the reporting entity provide D&O liability coverage as part of a CMP packaged policy? ..... Yes [ ] No [X]
- 2.2 Can the direct premium earned for D&O liability coverage provided as part of a CMP packaged policy  
be quantified or estimated? ..... Yes [ ] No [X]
- 2.3 If the answer to question 2.2 is yes, provide the quantified or estimated direct premium earned amount  
for D&O liability coverage in CMP packaged policies:  
2.31 Amount quantified: .....  
2.32 Amount estimated using reasonable assumptions: .....
- 2.4 If the answer to question 2.1 is yes, provide direct losses incurred (losses paid plus change in case  
reserves) for the D&O liability coverages provided in CMP packaged policies: .....