



QUARTERLY STATEMENT

As of March 31, 2012
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	301 E. 4th 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 (Name) gjones@mcg-ins.com (E-Mail Address)	918-587-7221 x 250 (Area Code) (Telephone Number) (Extension) 918-588-1253 (Fax Number)

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

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 30th day of April, 2012	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 []
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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.....	391,412,821		391,412,821	406,566,828
2. Stocks:				
2.1 Preferred stocks.....	18,474,664		18,474,664	14,529,610
2.2 Common stocks.....	59,392,765	50,000	59,342,765	55,747,428
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 (\$....8,201,766), cash equivalents (\$.....0) and short-term investments (\$....24,514,815).....	32,716,581		32,716,581	18,188,589
6. Contract loans (including \$.....0 premium notes).....			.0	
7. Derivatives.....			.0	
8. Other invested assets.....			.0	
9. Receivables for securities.....	9,782		9,782	
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).....	502,006,613	50,000	501,956,613	495,032,455
13. Title plants less \$.....0 charged off (for Title insurers only).....			.0	
14. Investment income due and accrued.....	4,881,340		4,881,340	4,550,662
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection.....	22,376,479	3,160,904	19,215,575	17,128,758
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$.....0 earned but unbilled premiums).....	2,802,061		2,802,061	3,058,201
15.3 Accrued retrospective premiums.....			.0	
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers.....	3,400,000		3,400,000	3,400,000
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	2,602,357
18.2 Net deferred tax asset.....	25,338,662	7,150,761	18,187,901	18,591,672
19. Guaranty funds receivable or on deposit.....			.0	432,844
20. Electronic data processing equipment and software.....	2,268,341		2,268,341	2,647,308
21. Furniture and equipment, including health care delivery assets (\$.....0).....	169,792	169,792	.0	
22. Net adjustment in assets and liabilities due to foreign exchange rates.....			.0	
23. Receivables from parent, subsidiaries and affiliates.....	1,306		1,306	100,515
24. Health care (\$.....0) and other amounts receivable.....			.0	
25. Aggregate write-ins for other than invested assets.....	4,371,581	4,309,519	62,062	37,092
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25).....	567,616,175	14,840,976	552,775,199	547,581,864
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts.....			.0	
28. Total (Lines 26 and 27).....	567,616,175	14,840,976	552,775,199	547,581,864

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.....	59,572	59,572	.0	
2502. Notes Receivable.....	28,991		28,991	37,092
2503. Software in Development.....	4,249,947	4,249,947	(0)	
2598. Summary of remaining write-ins for Line 25 from overflow page.....	33,070	.0	33,070	.0
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....	4,371,581	4,309,519	62,062	37,092

LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31 Prior Year
1. Losses (current accident year \$.....14,403,107).....	205,276,526	212,323,292
2. Reinsurance payable on paid losses and loss adjustment expenses.....		
3. Loss adjustment expenses.....	97,672,497	94,152,141
4. Commissions payable, contingent commissions and other similar charges.....		
5. Other expenses (excluding taxes, licenses and fees).....	6,226,019	5,947,406
6. Taxes, licenses and fees (excluding federal and foreign income taxes).....	1,121,916	1,295,036
7.1 Current federal and foreign income taxes (including \$......0 on realized capital gains (losses)).....	3,791,006	
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 \$.9,094,240 and including warranty reserves of \$......0 and accrued accident and health experience rating refunds including \$......0 for medical loss ratio rebate per the Public Health Service Act.....	54,957,953	53,474,276
10. Advance premium.....		
11. Dividends declared and unpaid:		
11.1 Stockholders.....		
11.2 Policyholders.....		
12. Ceded reinsurance premiums payable (net of ceding commissions).....	2,220,249	2,477,789
13. Funds held by company under reinsurance treaties.....		
14. Amounts withheld or retained by company for account of others.....		153,581
15. Remittances and items not allocated.....		
16. Provision for reinsurance.....	680,000	680,000
17. Net adjustments in assets and liabilities due to foreign exchange rates.....		
18. Drafts outstanding.....		
19. Payable to parent, subsidiaries and affiliates.....	382,141	10,719
20. Derivatives.....		
21. Payable for securities.....	3,549,703	
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.....	0	0
26. Total liabilities excluding protected cell liabilities (Lines 1 through 25).....	375,878,010	370,514,240
27. Protected cell liabilities.....		
28. Total liabilities (Lines 26 and 27).....	375,878,010	370,514,240
29. Aggregate write-ins for special surplus funds.....	0	6,454,983
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.....	100,593,261	100,551,226
35. Unassigned funds (surplus).....	72,797,678	66,555,165
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).....	176,897,189	177,067,624
38. Totals.....	552,775,199	547,581,864

DETAILS OF WRITE-INS		
2501.		
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).....	0	0
2901. Additional admitted deferred taxes assets - SSAP 10R.....		6,454,984
2902. Rounding.....		(1)
2903.		
2998. Summary of remaining write-ins for Line 29 from overflow page.....	0	0
2999. Totals (Lines 2901 thru 2903 plus 2998) (Line 29 above).....	0	6,454,983
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 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
UNDERWRITING INCOME			
1. Premiums earned:			
1.1 Direct..... (written \$.....34,039,314).....	32,387,013	32,627,358	126,938,650
1.2 Assumed..... (written \$.....3,778,902).....	3,454,456	3,651,939	13,668,612
1.3 Ceded..... (written \$.....5,299,094).....	4,806,024	4,785,862	18,619,023
1.4 Net..... (written \$.....32,519,122).....	31,035,445	31,493,435	121,988,239
DEDUCTIONS:			
2. Losses incurred (current accident year \$.....15,185,115):			
2.1 Direct.....	(142,894)	12,182,703	31,247,957
2.2 Assumed.....	348,968	161,368	4,577,962
2.3 Ceded.....	(551,865)	889,979	5,477,922
2.4 Net.....	757,939	11,454,092	30,347,997
3. Loss adjustment expenses incurred.....	12,164,568	3,167,614	21,577,923
4. Other underwriting expenses incurred.....	11,505,438	10,419,155	42,468,373
5. Aggregate write-ins for underwriting deductions.....	0	0	0
6. Total underwriting deductions (Lines 2 through 5).....	24,427,945	25,040,861	94,394,293
7. Net income of protected cells.....			
8. Net underwriting gain (loss) (Line 1 minus Line 6 + Line 7).....	6,607,500	6,452,574	27,593,946
INVESTMENT INCOME			
9. Net investment income earned.....	5,223,150	6,269,378	23,123,789
10. Net realized capital gains (losses) less capital gains tax of \$.....22,741.....	(637,783)	(111,671)	194,127
11. Net investment gain (loss) (Lines 9 + 10).....	4,585,367	6,157,707	23,317,916
OTHER INCOME			
12. Net gain or (loss) from agents' or premium balances charged off (amount recovered \$.....133 amount charged off \$.....1,828).....	(1,695)	(17,004)	(347,676)
13. Finance and service charges not included in premiums.....			
14. Aggregate write-ins for miscellaneous income.....	(5,954)	(5,376)	(11,423)
15. Total other income (Lines 12 through 14).....	(7,649)	(22,380)	(359,099)
16. Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15).....	11,185,218	12,587,901	50,552,763
17. Dividends to policyholders.....	31,489	11,549	79,776
18. Net income after dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Line 16 minus Line 17).....	11,153,729	12,576,352	50,472,987
19. Federal and foreign income taxes incurred.....	3,788,746	3,657,352	11,943,608
20. Net income (Line 18 minus Line 19) (to Line 22).....	7,364,983	8,919,000	38,529,379
CAPITAL AND SURPLUS ACCOUNT			
21. Surplus as regards policyholders, December 31 prior year.....	177,067,625	217,425,609	217,425,609
22. Net income (from Line 20).....	7,364,983	8,919,000	38,529,379
23. Net transfers (to) from Protected Cell accounts.....			
24. Change in net unrealized capital gains or (losses) less capital gains tax of \$.....1,116,257.....	2,073,048	1,753,126	3,593,520
25. Change in net unrealized foreign exchange capital gain (loss).....			
26. Change in net deferred income tax.....	41,370	(156,002)	(2,313,443)
27. Change in nonadmitted assets.....	308,130	(119,507)	987,932
28. Change in provision for reinsurance.....			(480,000)
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.....	42,035	18,436	83,239
33.2 Transferred to capital (Stock Dividend).....			
33.3 Transferred from capital.....			
34. Net remittances from or (to) Home Office.....			
35. Dividends to stockholders.....	(10,000,000)	(20,000,000)	(80,000,000)
36. Change in treasury stock.....			
37. Aggregate write-ins for gains and losses in surplus.....	(3)	(106,167)	(758,611)
38. Change in surplus as regards policyholders (Lines 22 through 37).....	(170,437)	(9,691,114)	(40,357,984)
39. Surplus as regards policyholders, as of statement date (Lines 21 plus 38).....	176,897,189	207,734,495	177,067,625
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).....	(5,954)	(5,376)	(11,424)
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).....	(5,954)	(5,376)	(11,423)
3701. Miscellaneous Sources.....	(3)	(1)	(2)
3702. Change in non-admitted assets - additional admitted deferred taxes assets -SSAP No. 10R.....		(106,166)	(758,609)
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).....	(3)	(106,167)	(758,611)

CASH FLOW

	1	2	3
	Current Year	Prior Year	Prior Year Ended
	to Date	To Date	December 31
CASH FROM OPERATIONS			
1. Premiums collected net of reinsurance.....	30,466,737	29,711,806	120,305,011
2. Net investment income.....	5,416,634	6,323,238	24,893,631
3. Miscellaneous income.....	(7,649)	(22,380)	(359,099)
4. Total (Lines 1 through 3).....	35,875,722	36,012,664	144,839,543
5. Benefit and loss related payments.....	7,804,705	11,284,951	43,780,112
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts.....			
7. Commissions, expenses paid and aggregate write-ins for deductions.....	19,583,692	20,250,423	83,690,777
8. Dividends paid to policyholders.....	31,489	11,549	79,776
9. Federal and foreign income taxes paid (recovered) net of \$.....0 tax on capital gains (losses).....	(2,581,876)	(251,999)	15,285,962
10. Total (Lines 5 through 9).....	24,838,010	31,294,924	142,836,627
11. Net cash from operations (Line 4 minus Line 10).....	11,037,712	4,717,740	2,002,916
CASH FROM INVESTMENTS			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds.....	21,659,985	44,503,656	135,741,109
12.2 Stocks.....			5,105,067
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.....	3,549,703		17,542
12.8 Total investment proceeds (Lines 12.1 to 12.7).....	25,209,688	44,503,656	140,863,718
13. Cost of investments acquired (long-term only):			
13.1 Bonds.....	6,989,106	26,683,747	52,329,703
13.2 Stocks.....	5,476,589		3,142,107
13.3 Mortgage loans.....			
13.4 Real estate.....			
13.5 Other invested assets.....			
13.6 Miscellaneous applications.....	9,782	1,982,458	
13.7 Total investments acquired (Lines 13.1 to 13.6).....	12,475,477	28,666,205	55,471,810
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).....	12,734,211	15,837,451	85,391,908
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.....	42,035	18,436	83,239
16.3 Borrowed funds.....			
16.4 Net deposits on deposit-type contracts and other insurance liabilities.....			
16.5 Dividends to stockholders.....	10,000,000	20,000,000	80,000,000
16.6 Other cash provided (applied).....	714,034	(176,832)	(1,466,711)
17. Net cash from financing and miscellaneous sources (Lines 16.1 through 16.4 minus Line 16.5 plus Line 16.6).....	(9,243,931)	(20,158,396)	(81,383,472)
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).....	14,527,992	396,795	6,011,352
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year.....	18,188,588	12,177,236	12,177,236
19.2 End of period (Line 18 plus Line 19.1).....	32,716,580	12,574,031	18,188,588
Note: Supplemental disclosures of cash flow information for non-cash transactions:			
20.0001 Exchange of Debt Securities.....			2,498,668
20.0002 Exchange of Debt to Equity Securities.....			372,107
20.0003 Securities Acquired from Liquidation Distribution.....	4,108		

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:

	03/31/2012	12/31/2011
(1) Net Income Ohio Basis	\$ 7,364,983	\$ 38,529,379
(2) State Prescribed Practices	-	-
(3) State Permitted Practices	-	-
(4) Net Income, NAIC SAP	\$ 7,364,983	\$ 38,529,379
(5) Statutory Surplus Ohio Basis	\$ 176,897,189	\$ 177,067,625
(6) State Prescribed Practices	-	-
(7) State Permitted Practices	-	-
(8) Statutory Surplus, NAIC SAP	\$ 176,897,189	\$ 177,067,625

2.) ACCOUNTING CHANGES AND CORRECTIONS OF ERRORS

Effective January 1, 2012, the Company adopted Statement of Statutory Accounting Principles No. 101, Income Taxes, a replacement of SSAP No. 10R and SSAP No. 10 (SSAP 101). SSAP 101 amends the deferred tax asset admittance test set forth in SSAP 10R, by limiting the admissibility thresholds based on current period risk-based capital levels and modifying the disclosure requirements. The adoption of SSAP did not have an impact on the Company’s financial statements.

3.) BUSINESS COMBINATIONS AND GOODWILL - No significant change.

4.) DISCONTINUED OPERATIONS - No significant change.

5.) INVESTMENTS

A – C. No significant change.

D. Loan-Backed Securities

1. The Company uses dealer-modeled prepayment assumptions for mortgage-backed and asset-backed securities at the date of purchase to determine effective yields; significant changes in estimated cash flows from the original purchase assumptions are accounted for on a prospective basis.
2. The Company had no loan-backed securities with a recognized other-than-temporary impairment due to either the intent to sell or lack of intent to hold to recovery during 2012.
3. The following table shows each security with a credit-related other-than-temporary impairment charge recognized during the period:

CUSIP	Amortized Cost Before OTTI	Present Value of Projected Cash Flows	OTTI Charge Recognized in Income Statement	Amortized Cost After OTTI	Fair Value at Time of OTTI	Date Reported
12641QAF9	240,648	228,870	11,778	228,870	75,750	3/31/12
47232DBB7	224,596	194,432	30,164	194,432	285,426	3/31/12

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
\$3,597,151	\$(127,285)	\$20,318,773	\$(3,042,580)

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 March 31, 2012. The Company has the intent to hold such securities until they recover in value or mature.

E – G. No significant change.

- 6.) JOINT VENTURES, PARTNERSHIPS AND LIMITED LIABILITY COMPANIES - No significant change.
- 7.) INVESTMENT INCOME - No significant change.
- 8.) DERIVATIVE INSTRUMENTS - No significant change.
- 9.) INCOME TAXES - No significant change.
- 10.) INFORMATION CONCERNING PARENT, SUBSIDIARIES AND AFFILIATES

A - No significant change.

B. Detail of Transactions Greater than ½% of Admitted Assets – The Company had no transactions with any affiliate exceeding ½ of 1% of its total admitted assets during 2012.

C – L. No significant change.

11.) DEBT - No significant change.

12.) RETIREMENT PLANS, DEFERRED COMPENSATION, POSTEMPLOYMENT BENEFITS AND COMPENSATED ABSENCES AND OTHER POSTRETIREMENT BENEFIT PLANS

No significant change.

13.) CAPITAL AND SURPLUS, DIVIDEND RESTRICTIONS AND QUASI-REORGANIZATIONS - No significant change.

14.) CONTINGENCIES –

A – F. No significant change.

15.) LEASES - No significant change.

16.) INFORMATION ABOUT FINANCIAL INSTRUMENTS WITH OFF-BALANCE SHEET RISK AND FINANCIAL INSTRUMENTS WITH CONCENTRATIONS OF CREDIT RISK

No significant change.

17.) SALE, TRANSFER AND SERVICING OF FINANCIAL ASSETS AND EXTINGUISHMENTS OF LIABILITIES

A – B. No significant change.

C. The Company did not have any wash sale transactions involving securities with a NAIC designation of 3 or below or unrated securities during 2012.

18.) GAIN OR LOSS TO THE REPORTING ENTITY FROM UNINSURED PLANS AND THE UNINSURED PORTION OF PARTIALLY INSURED PLANS

No significant change.

19.) DIRECT PREMIUM WRITTEN/PRODUCED BY MANAGING GENERAL AGENTS/THIRD PARTY ADMINISTRATORS

No significant change.

20.) FAIR VALUE
- A.

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 | \$ - | \$ - | \$ - | \$ - |
| States, municipalities and political subdivisions | - | - | - | - |
| Foreign government | - | - | - | - |
| Residential MBS | - | 96,763 | 781,196 | 877,959 |
| Commercial MBS | - | - | - | - |
| All other bonds | - | 977,500 | - | 977,500 |
| Total bonds | - | 1,074,263 | 781,196 | 1,855,459 |
| Non-affiliated common stock | 4,990,998 | - | 1,250 | 4,992,248 |
| Non-affiliated preferred stock | 3,849,600 | 2,200,000 | - | 6,049,600 |
| Other investments | - | - | - | - |
| Total assets accounted for at fair value | \$ 8,840,598 | \$ 3,274,263 | \$ 782,446 | \$ 12,897,307 |
- Q06.1

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

	Balance at 12/31/11	Transfers into Level 3	Transfers out of Level 3	Total gains and (losses) included in Net Income	Total gains and (losses) included in Surplus	Purchases & Issuances	Sales & Settlements	Ending Balance at 3/31
States, municipalities and political subdivisions	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -
Residential MBS	-	781,196	-	-	-	-	-	781,196
All other bonds	-	-	-	-	-	-	-	-
Preferred stocks	-	-	-	-	-	-	-	-
Common stocks	-	-	-	-	1,250	-	-	1,250
	<u>\$ -</u>	<u>\$ 781,196</u>	<u>\$ -</u>	<u>\$ -</u>	<u>\$ 1,250</u>	<u>\$ -</u>	<u>\$ -</u>	<u>\$ 782,446</u>

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.

- B. The Company has no additional fair value disclosures.
- C. The Company has categorized all the financial assets in the financial statements into the three-level fair value hierarchy as reflected in the following table. See item 4 above for a discussion of each of these three levels.

Description	Aggregate Fair Value	Admitted Assets	Level 1	Level 2	Level 3
Assets:					
Bonds:					
U.S. Government and government agencies	4,245,656	4,111,791	4,156,802	88,854	-
States, municipalities and political subdivisions	190,476,161	181,448,903	-	190,476,161	-
Foreign government	2,150,527	2,045,014	-	2,150,527	-
Residential MBS	44,853,537	45,422,519	-	42,050,143	2,803,394
Commercial MBS	39,052,359	37,284,493	-	39,052,359	-
All other bonds	127,437,364	121,100,101	5,890,000	121,547,364	-
Total bonds	<u>408,215,604</u>	<u>391,412,820</u>	<u>10,046,802</u>	<u>395,365,408</u>	<u>2,803,394</u>
Preferred stocks	19,324,789	18,474,663	7,814,600	8,450,629	3,059,560
Common stocks	4,992,248	4,992,248	4,990,998	-	1,250
Mortgage loans	-	-	-	-	-
Total financial assets	<u>\$ 432,532,642</u>	<u>\$ 414,879,732</u>	<u>\$22,852,400</u>	<u>\$ 403,816,037</u>	<u>\$ 5,864,204</u>

21.) OTHER ITEMS

A – G. No significant change.

22.) EVENTS SUBSEQUENT

There have not been any events subsequent to March 31, 2012, which may have a material effect on the financial condition of the Company.

23.) REINSURANCE - No significant change.

24.) RETROSPECTIVELY RATED CONTRACTS - No significant change.

25.) CHANGE IN INCURRED LOSSES AND LOSS ADJUSTMENT EXPENSES

Reserves as of December 31, 2011 were \$306.5 million. As of March 31, 2012, \$15.6 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 \$287.2 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 \$3.7 million in favorable prior-year development since December 31, 2011 to March 31, 2012. 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.

26.) INTERCOMPANY POOLING ARRANGEMENTS - No significant change.

27.) STRUCTURED SETTLEMENTS - No significant change.

28.) HEALTH CARE RECEIVABLES - No significant change.

29.) PARTICIPATING POLICIES - No significant change.

30.) PREMIUM DEFICIENCY RESERVES - No significant change.

31.) HIGH DEDUCTIBLES - No significant change.

32.) DISCOUNTING OF LIABILITIES FOR UNPAID LOSSES OR UNPAID LOSS ADJUSTMENT EXPENSES - No significant change.

33.) ASBESTOS/ENVIRONMENTAL RESERVES - No significant change.

34.) SUBSCRIBER SAVINGS ACCOUNTS - No significant change.

35.) MULTIPLE PERIL CROP INSURANCE - No significant change.

36.) FINANCIAL GUARANTY INSURANCE - The Company does not write financial guaranty insurance.

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES - GENERAL

1.1

Did the reporting entity experience any material transactions requiring the filing of Disclosure of Material Transactions with the State of Domicile, as required by the Model Act?

Yes [☐]

No [☒ 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.

12/31/2011.....

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 Federal Deposit Insurance Corporation (FDIC) and the Securities Exchange Commission (SEC)] and identify the affiliate's primary federal regulator].

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

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]

Q07

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES - GENERAL

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

PART 1 - 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: \$......1,306

PART 1 - INVESTMENT

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

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

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

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

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

14.2 If yes, please complete the following:

	1 Prior Year-End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
14.21 Bonds.....	\$0	\$0
14.22 Preferred Stock.....	\$0	\$0
14.23 Common Stock.....	\$53,581,599	\$54,350,516
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).....	\$53,581,599	\$54,350,516
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 1, III - General Examination Considerations, F. Outsourcing of Critical Functions, 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 Name of Custodian(s)	2 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 Name(s)	2 Location(s)	3 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 Old Custodian	2 New Custodian	3 Date of Change	4 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 Central Registration Depository	2 Name(s)	3 Address
Not Applicable	American Money Management Corporation	301 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 [] No [X]

17.2 If no, list exceptions:

140661AK5 CAPMARK FINL GRP B FR 09-30-15 C11!

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 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 Unpaid Losses	5 Unpaid LAE	6 IBNR	7 Total	8 Unpaid Losses	9 Unpaid LAE	10 IBNR	11 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 NAIC Company Code	2 Federal ID Number	3 Name of Reinsurer	4 Domiciliary Jurisdiction	5 Is Insurer Authorized? (YES or NO)

NONE

SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN

Current Year to Date - Allocated by States and Territories

		1	Direct Premiums Written		Direct Losses Paid (Deducting Salvage)		Direct Losses Unpaid	
			2	3	4	5	6	7
States, Etc.		Active Status	Current Year to Date	Prior Year to Date	Current Year to Date	Prior Year to Date	Current Year to Date	Prior Year to Date
1.	Alabama.....AL	L.....	103,744	117,129	314,193	.....	.....970,831	515,980
2.	Alaska.....AK	N.....	.....	.....	.....	.....	.....	.....
3.	Arizona.....AZ	L.....	52,407	108,233	3,589	31,573	397,825	664,589
4.	Arkansas.....AR	L.....	470,805	573,574	47,476	149,270	1,026,893	1,846,565
5.	California.....CA	N.....	.....	.....	.....	.....	.....	.....
6.	Colorado.....CO	L.....	176,223	230,043	.....	.....(1,450)	1,636,004	1,209,505
7.	Connecticut.....CT	N.....	.....	.....	.....	.....	.....	.....
8.	Delaware.....DE	N.....	.....	.....	.....	.....	.....	.....
9.	District of Columbia.....DC	N.....	.....	.....	.....	.....	.....	.....
10.	Florida.....FL	L.....	5,029,738	4,768,011	1,574,663	3,079,934	74,736,975	83,222,333
11.	Georgia.....GA	L.....	140,219	134,048	.....	.....39,581	2,041,473	1,752,112
12.	Hawaii.....HI	N.....	.....	.....	.....	.....	.....	.....
13.	Idaho.....ID	L.....	75,964	62,465	400	531	314,988	22,785
14.	Illinois.....IL	L.....	198,058	106,986	.....	.....	.....109,716	167,646
15.	Indiana.....IN	L.....	138,470	143,551	450	2,935	120	40,689
16.	Iowa.....IA	L.....	35,407	50,249	.....	.....	.....210,280	251,821
17.	Kansas.....KS	L.....	1,920,720	1,822,434	577,593	371,685	5,796,644	6,925,138
18.	Kentucky.....KY	L.....	27,067	40,356	.....	.....	.....	.....
19.	Louisiana.....LA	L.....	331,544	255,582	293	(97,769)	542,251	658,851
20.	Maine.....ME	N.....	.....	.....	.....	.....	.....	.....
21.	Maryland.....MD	L.....	74,032	100,161	.....	.....	.....134,981	333,219
22.	Massachusetts.....MA	N.....	.....	.....	.....	.....	.....	.....
23.	Michigan.....MI	L.....	223,578	210,927	15,000	3,578	355,915	531,008
24.	Minnesota.....MN	L.....	94,502	78,339	84,566	5,497	175,196	4,603
25.	Mississippi.....MS	L.....	40,167	19,198	215,496	.....	.....154,494	319,903
26.	Missouri.....MO	L.....	378,022	264,186	53,787	47,997	2,754,175	3,002,154
27.	Montana.....MT	L.....	486,382	580,702	109,146	41,751	5,858,621	4,869,190
28.	Nebraska.....NE	L.....	70,050	84,699	28,655	3,655	178,269	150,360
29.	Nevada.....NV	N.....	.....	.....	.....	.....	.....	.....
30.	New Hampshire.....NH	N.....	.....	.....	.....	.....	.....	.....
31.	New Jersey.....NJ	N.....	.....	.....	.....	.....	.....	.....
32.	New Mexico.....NM	L.....	177,793	171,775	(750)	1,889	1,141,413	893,045
33.	New York.....NY	N.....	.....	.....	.....	.....	.....	.....
34.	North Carolina.....NC	L.....	52,841	141,729	54	24,663	1,257,427	916,738
35.	North Dakota.....ND	L.....	2,062,489	1,584,530	446,317	489,008	3,618,761	561,397
36.	Ohio.....OH	L.....	111,198	117,890	6,000	.....	.....84,801	68,897
37.	Oklahoma.....OK	L.....	10,014,498	9,078,736	1,487,583	4,513,144	34,370,495	50,785,256
38.	Oregon.....OR	L.....	86,937	168,545	75,359	98,500	1,819,371	4,095,385
39.	Pennsylvania.....PA	N.....	.....	.....	.....	.....	.....	.....
40.	Rhode Island.....RI	N.....	.....	.....	.....	.....	.....	.....
41.	South Carolina.....SC	L.....	164,111	167,351	8,678	.....	.....271,266	185,029
42.	South Dakota.....SD	L.....	39,636	40,781	.....	.....40,000	388,128	441,927
43.	Tennessee.....TN	L.....	60,144	76,571	.....	.....1,822	763,404	73,845
44.	Texas.....TX	L.....	9,795,802	10,432,171	1,846,114	2,896,917	60,562,314	68,812,384
45.	Utah.....UT	L.....	623,066	481,030	1,000,000	41,788	2,521,730	3,649,088
46.	Vermont.....VT	N.....	.....	.....	.....	.....	.....	.....
47.	Virginia.....VA	L.....	54,242	113,253	.....	.....18,325	176,382	336,436
48.	Washington.....WA	L.....	29,928	29,928	.....	.....	.....12,342,818	555,523
49.	West Virginia.....WV	N.....	.....	.....	.....	.....	.....	.....
50.	Wisconsin.....WI	N.....	.....	.....	.....	.....	.....	.....
51.	Wyoming.....WY	L.....	699,530	566,171	148,905	52,676	911,192	1,387,391
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	34,039,314	32,921,334	8,043,567	11,857,500	217,625,153	239,250,792

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

	Domiciliary Location	FEIN	NAIC Co. Code
American Financial Group, Inc.	OH	31-1544320	
American Financial Capital Trust II	DE	31-6549738	
American Financial Capital Trust III	DE	16-6543606	
American Financial Capital Trust IV	DE	16-6543609	
American Financial Enterprises, Inc.	CT	31-0996797	
American Money Management Corporation	OH	31-0828578	
American Real Estate Capital Company, LLC (80%)	OH	27-1577326	
MidMarket Capital Partners, LLC (51%)	DE	27-2829629	
APU Holding Company	OH	41-2112001	
American Premier Underwriters, Inc.	PA	23-6000765	
The Associates of the Jersey Company	NJ	23-6297584	
Cal Coal, Inc.	IL	37-1094159	
Great Southwest Corporation	DE	95-2802826	
The Indianapolis Union Railway Company	IN	35-6001691	
Lehigh Valley Railroad Company	PA	13-6400464	
Magnolia Alabama Holdings, Inc.	DE	20-1548213	
Magnolia Alabama Holdings LLC	AL	20-1574094	
The Owasco River Railway, Inc.	NY	13-6021353	
PCC Real Estate, Inc.	NY	31-1236926	
PCC Technical Industries, Inc.	DE	76-0080537	
PCC Maryland Realty Corp.	MD	31-1388401	
Penn Central Energy Management Company	DE	06-1209709	
Penn Towers, Inc.	PA	23-1537928	
Pennsylvania-Reading Seashore Lines (66.67%)	NJ	23-6000766	
Pittsburgh and Cross Creek Railroad Company (83%)	PA	23-6207599	
Terminal Realty Penn Co.	DC	23-1707450	
Waynesburg Southern Railroad Company	PA	23-1675796	
GAI Insurance Company, Ltd. *	BM		
Hangar Acquisition Corp.	OH	31-1446308	
PLLS, Ltd.	WA	91-1508643	
PLLS (UK) Limited	GB		
Premier Lease & Loan Services Insurance Agency, Inc.	WA	91-1242743	
Premier Lease & Loan Services of Canada, Inc.	WA	91-1508644	
Republic Indemnity Company of America *	CA	95-2801326	22179
Republic Indemnity Company of California *	CA	31-1054123	43753
Risico Management Corporation	DE	31-1262960	
Atlas Building Company, LLC	OH	27-4521779	
Dixie Terminal Corporation	OH	31-0823725	
Flextech Holding Co., Inc.	OH	31-1733037	
GAI Holding Bermuda Ltd.	BM	98-0606803	
GAI Indemnity, Ltd. #	GB	98-0556144	
Marketform Group Limited (71.8%)	GB		
Marketform Holdings Limited	GB		
Caduceus Underwriting Limited	GB		
Lavenham Underwriting Limited #	GB	98-0412245	
Marketform Limited	GB		
Gabinete Marketform SL	ES		
Marketform Australia Pty Limited	AU		
Studio Marketform SRL	IT		
Marketform Management Services Limited	GB		
Marketform Managing Agency Limited	GB		
Sampford Underwriting Limited #	GB	98-0431601	
Marketform Trust Company Limited	GB		

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

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

	Domiciliary Location	FEIN	NAIC Co. Code
American Financial Group, Inc.	OH	31-1544320	
Great American Financial Resources, Inc. ^	DE	06-1356481	
AAG Holding Company, Inc.	OH	31-1475936	
Great American Financial Statutory Trust IV	CT	58-646032	
Great American Life Insurance Company *	OH	13-1935920	63312
Aerielle IP Holdings, LLC ^	OH	45-2969767	
Aerielle, LLC ^	DE	26-4391696	
Annuity Investors Life Insurance Company *	OH	31-1021738	93661
Bay Bridge Marina Hemingway's Restaurant, LLC (85%)	MD	27-4078277	
Bay Bridge Marina Management, LLC (85%)	MD	27-0513333	
Brothers Management, LLC (99%)	FL	20-1246122	
Consolidated Financial Corporation	MI	36-3383108	
FT Liquidation, LLC	OH	45-3988240	
GALIC - Bay Bridge Marina, LLC	MD	20-4604276	
GALIC - Stoneleigh, LLC	FL	45-3829557	
GALIC Brothers, Inc. (80%)	OH	31-1391777	
GALIC Pointe, LLC ^	FL	45-1144095	
Manhattan National Holding Corporation	OH	26-3260520	
Manhattan National Life Insurance Company *	IL	45-0252531	67083
Skipjack Marina Corp.	MD	52-2179330	
Loyal American Holding Corporation	OH	20-3568924	
Loyal American Life Insurance Company *	OH	63-0343428	65722
American Retirement Life Insurance Company *	OH	59-2760189	88366
GALAC Holding Company	OH	45-4121852	
Great American Life Assurance Company *	OH	95-2496321	62200
United Teacher Associates, Ltd. ^	TX	74-2180806	
United Teacher Associates Insurance Company *	TX	58-0869673	63479
AAG Insurance Agency, Inc.	KY	31-1422717	
Ceres Group, Inc.	DE	34-1017531	
Central Reserve Life Insurance Company *	OH	34-0970995	61727
Provident American Life & Health Insurance Company *	OH	23-1335885	67903
United Benefit Life Insurance Company *	OH	75-2305400	65269
Ceres Administrators, L.L.C.	DE	34-1880408	
Ceres Sales, LLC	DE	34-1947043	
Ceres Sales of Ohio, LLC	OH	34-1970892	
HealthMark Sales, LLC	DE	34-1920479	
Continental General Corporation	NE	47-0717079	
Continental General Insurance Company *	OH	47-0463747	71404
Continental Print & Photo Co.	NE	47-0562685	
QQAgency of Texas, Inc.	TX	34-1947042	
Great American Advisors, Inc.	OH	31-1395344	
Great American Holding, Inc.	OH	42-1575938	
Agricultural Services, LLC	OH	27-3062314	
United States Commodities Producers, LLC (51.3%)	MT	45-4110027	
United States Livestock Producers, LLC (51.3%)	NV	27-2354685	
Livestock Market Enhancement Risk Retention Group *	NV	27-4395897	14084
American Empire Surplus Lines Insurance Company *	DE	31-0912199	35351
American Empire Insurance Company *	OH	31-0973761	37990
American Empire Underwriters, Inc.	TX	59-1671722	
Great American International Insurance Limited *	IE		
Mid-Continent Casualty Company *	OH	73-0556513	23418
Mid-Continent Assurance Company *	OH	73-1406844	15380
Mid-Continent Excess and Surplus Insurance Company *	DE	38-3803661	13794
Mid-Continent Specialty Insurance Services, Inc.	OK	30-0571535	
Oklahoma Surety Company *	OH	73-0773259	23426
Premier International Insurance Company *	TC	98-0627464	

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

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

	Domiciliary Location	FEIN	NAIC Co. Code
American Financial Group, Inc.	OH	31-1544320	
Great American Insurance Company *	OH	31-0501234	16691
American Signature Underwriters, Inc.	OH	31-1463075	
Brothers Property Corporation (80%)	OH	59-2840291	
Brothers Le Pavillon, LLC	DE	20-5173494	
Brothers Le Pavillon (SPE), LLC	DE	20-5173589	
Brothers Pennsylvanian Corporation	PA	25-1754638	
Brothers Property Management Corporation	OH	59-2840294	
Crescent Centre Apartments ^	OH	20-4498054	
Crop Managers Insurance Agency, Inc.	KS	31-1277904	
Dempsey & Siders Agency, Inc.	OH	31-0589001	
Eden Park Insurance Brokers, Inc.	CA	31-1341668	
El Aguila, Compañía de Seguros, S.A. de C.V. *	MX		
Financiadora de Primas Condor, S.A. de C.V. (99%)	MX		
Farmers Crop Insurance Alliance, Inc.	KS	39-1404033	
FCIA Management Company, Inc.	NY	13-3628555	
Foreign Credit Insurance Association @	NY		
GAI Warranty Company	OH	31-1753938	
GAI Warranty Company of Florida	FL	31-1765544	
GAI Warranty Company of Canada Inc.	CN		
Global Premier Finance Company	OH	61-1329718	
Great American Agency of Texas, Inc.	TX	74-2693636	
Great American Alliance Insurance Company *	OH	95-1542353	26832
Great American Assurance Company *	OH	15-6020948	26344
Great American Casualty Insurance Company *	OH	61-0983091	39896
Great American Claims Services, Inc.	DE	31-1228726	
Great American Contemporary Insurance Company *	OH	36-4079497	10646
Great American E & S Insurance Company *	DE	31-0954439	37532
Great American Fidelity Insurance Company *	DE	31-1036473	41858
Great American Insurance Agency, Inc.	OH	31-1652643	
Great American Insurance Company of New York *	NY	13-5539046	22136
Great American Lloyd's Insurance Company * @	TX	31-0974853	38024
Great American Lloyd's, Inc.	TX	31-1073664	
Great American Management Services, Inc.	OH	31-0856644	
Great American Protection Insurance Company *	OH	31-1288778	38580
Great American Re Inc.	DE	31-0918893	
Great American Security Insurance Company *	OH	31-1209419	31135
Great American Spirit Insurance Company *	OH	31-1237970	33723
Key Largo Group, Inc.	FL	59-1263251	
National Interstate Corporation (52.4%)	OH	34-1607394	
American Highways Insurance Agency, Inc.	OH	34-1899058	
Explorer RV Insurance Agency, Inc.	OH	31-1548235	
Hudson Indemnity, Ltd.	KY	98-0191335	
Hudson Management Group, Ltd.	VI	66-0660039	
National Interstate Insurance Agency, Inc.	OH	34-1607396	
Commercial For Hire Transportation Purchasing Group @	SC	36-4670968	
National Interstate Insurance Company *	OH	34-1607395	32620
National Interstate Insurance Company of Hawaii, Inc. *	OH	99-0345306	11051
Triumphe Casualty Company *	OH	95-3623282	41106
Vanliner Group, Inc.	DE	43-1415856	
TransProtection Service Company	MO	43-1254631	
Vanliner Insurance Company *	MO	86-0114294	21172
Vanliner Reinsurance Limited *	BM		
Safety Claims and Litigation Services, LLC	MT	20-5546054	
Penn Central U.K. Limited	GB		
Insurance (GB) Limited *	GB		
Pinecrest Place LLC	FL	27-2226948	
PLLS Canada Insurance Brokers Inc. ^	CN	871850814	
Professional Risk Brokers, Inc.	IL	31-1293064	
Strategic Comp Holdings, L.L.C.	LA	72-1331800	
Strategic Comp Services, L.L.C.	LA	36-4517754	
Strategic Comp, L.L.C.	LA	32-0050970	
One East Fourth, Inc.	OH	31-0686194	
Pioneer Carpet Mills, Inc.	OH	31-0883227	
Superior NWVN of Ohio, Inc.	OH	31-1737792	
TEJ Holdings, Inc.	OH	31-1119320	
Three East Fourth, Inc.	OH	31-0728327	

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

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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

Members

Q12

			31-1544320..		000094470	NYSE.....	American Financial Group, Inc.....	OH.....	UIP.....	.....	Ownership.....	.....	.....	.....
			31-6549738..				American Financial Capital Trust II.....	DE.....	NIA.....	American Financial Group, Inc.....	Ownership.....	100.00	American Financial Group, Inc.....	.....
			16-6543606..				American Financial Capital Trust III.....	DE.....	NIA.....	American Financial Group, Inc.....	Ownership.....	100.00	American Financial Group, Inc.....	.....
			16-6543609..				American Financial Capital Trust IV.....	DE.....	NIA.....	American Financial Group, Inc.....	Ownership.....	100.00	American Financial Group, Inc.....	.....
			31-0996797..				American Financial Enterprises, Inc.....	CT.....	NIA.....	American Financial Group, Inc.....	Ownership.....	100.00	American Financial Group, Inc.....	.....
			31-0828578..				American Money Management Corporation.....	OH.....	NIA.....	American Financial Group, Inc.....	Ownership.....	100.00	American Financial Group, Inc.....	.....
			27-1577326..				American Real Estate Capital Company, LLC.....	OH.....	NIA.....	American Money Management Corporation.....	Ownership.....	80.00	American Financial Group, Inc.....	.....
			27-2829629..				MidMarket Capital Partners, LLC.....	DE.....	NIA.....	American Money Management Corporation.....	Ownership.....	51.00	American Financial Group, Inc.....	.....
			41-2112001..				APU Holding Company.....	OH.....	NIA.....	American Financial Group, Inc.....	Ownership.....	100.00	American Financial Group, Inc.....	.....
			23-6000765..				American Premier Underwriters, Inc.....	PA.....	NIA.....	APU Holding Company.....	Ownership.....	100.00	American Financial Group, Inc.....	.....
			23-6297584..				The Associates of the Jersey Company.....	NJ.....	NIA.....	American Premier Underwriters, Inc.....	Ownership.....	100.00	American Financial Group, Inc.....	.....
			37-1094159..				Cal Coal, Inc.....	IL.....	NIA.....	American Premier Underwriters, Inc.....	Ownership.....	100.00	American Financial Group, Inc.....	.....
			95-2802826..				Great Southwest Corporation.....	DE.....	NIA.....	American Premier Underwriters, Inc.....	Ownership.....	100.00	American Financial Group, Inc.....	.....
			35-6001691..				The Indianapolis Union Railway Company.....	IN.....	NIA.....	American Premier Underwriters, Inc.....	Ownership.....	100.00	American Financial Group, Inc.....	.....
			13-6400464..				Lehigh Valley Railroad Company.....	PA.....	NIA.....	American Premier Underwriters, Inc.....	Ownership.....	100.00	American Financial Group, Inc.....	.....
			20-1548213..				Magnolia Alabama Holdings, Inc.....	DE.....	NIA.....	American Premier Underwriters, Inc.....	Ownership.....	100.00	American Financial Group, Inc.....	.....
			20-1574094..				Magnolia Alabama Holdings LLC.....	AL.....	NIA.....	Magnolia Alabama Holdings, Inc.....	Ownership.....	100.00	American Financial Group, Inc.....	.....
			13-6021353..				The Owasco River Railway, Inc.....	NY.....	NIA.....	American Premier Underwriters, Inc.....	Ownership.....	100.00	American Financial Group, Inc.....	.....
			31-1236926..				PCC Real Estate, Inc.....	NY.....	NIA.....	American Premier Underwriters, Inc.....	Ownership.....	100.00	American Financial Group, Inc.....	.....
			76-0080537..				PCC Technical Industries, Inc.....	DE.....	NIA.....	American Premier Underwriters, Inc.....	Ownership.....	100.00	American Financial Group, Inc.....	.....
			31-1388401..				PCC Maryland Realty Corp.....	MD.....	NIA.....	PCC Technical Industries, Inc.....	Ownership.....	100.00	American Financial Group, Inc.....	.....
			06-1209709..				Penn Central Energy Management Company.....	DE.....	NIA.....	American Premier Underwriters, Inc.....	Ownership.....	100.00	American Financial Group, Inc.....	.....
			23-1537928..				Penn Towers, Inc.....	PA.....	NIA.....	American Premier Underwriters, Inc.....	Ownership.....	100.00	American Financial Group, Inc.....	.....
			23-6000766..				Pennsylvania-Reading Seashore Lines.....	NJ.....	NIA.....	American Premier Underwriters, Inc.....	Ownership.....	66.67	American Financial Group, Inc.....	.....
			23-6207599..				Pittsburgh and Cross Creek Railroad Company.....	PA.....	NIA.....	American Premier Underwriters, Inc.....	Ownership.....	83.00	American Financial Group, Inc.....	.....
			23-1707450..				Terminal Realty Penn Co.....	DC.....	NIA.....	American Premier Underwriters, Inc.....	Ownership.....	100.00	American Financial Group, Inc.....	.....
			23-1675796..				Waynesburg Southern Railroad Company.....	PA.....	NIA.....	American Premier Underwriters, Inc.....	Ownership.....	100.00	American Financial Group, Inc.....	.....
							GAI Insurance Company, Ltd.....	BM.....	IA.....	APU Holding Company.....	Ownership.....	100.00	American Financial Group, Inc.....	.....
			31-1446308..				Hangar Acquisition Corp.....	OH.....	NIA.....	APU Holding Company.....	Ownership.....	100.00	American Financial Group, Inc.....	.....
			91-1508643..				PLLS, Ltd.....	WA.....	NIA.....	APU Holding Company.....	Ownership.....	100.00	American Financial Group, Inc.....	.....
							PLLS (UK) Limited.....	GB.....	NIA.....	PLLS, Ltd.....	Ownership.....	100.00	American Financial Group, Inc.....	.....
			91-1242743..				Premier Lease & Loan Services Insurance Agency, Inc.....	WA.....	NIA.....	APU Holding Company.....	Ownership.....	100.00	American Financial Group, Inc.....	.....
			91-1508644..				Premier Lease & Loan Services of Canada, Inc.....	WA.....	NIA.....	APU Holding Company.....	Ownership.....	100.00	American Financial Group, Inc.....	.....
0084..	American Financial Group, Inc...	22179..	95-2801326..				Republic Indemnity Company of America.....	CA.....	IA.....	APU Holding Company.....	Ownership.....	100.00	American Financial Group, Inc.....	.....
0084..	American Financial Group, Inc...	43753..	31-1054123..				Republic Indemnity Company of California.....	CA.....	IA.....	Republic Indemnity Company of America.....	Ownership.....	100.00	American Financial Group, Inc.....	.....

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	
Group Code	Group Name	NAIC Company Code	Federal ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	*	
0084..	American Financial Group, Inc...	63312...	31-1262960..				Risico Management Corporation.....	DE.....	NIA.....	APU Holding Company.....	Ownership.....	100.00	American Financial Group, Inc.....		
			27-4521779..				Atlas Building Company, LLC.....	OH.....	NIA.....	American Financial Group, Inc.....	Ownership.....	100.00	American Financial Group, Inc.....		
			31-0823725..				Dixie Terminal Corporation.....	OH.....	NIA.....	American Financial Group, Inc.....	Ownership.....	100.00	American Financial Group, Inc.....		
			31-1733037..				Flextech Holding Co., Inc.....	OH.....	NIA.....	American Financial Group, Inc.....	Ownership.....	100.00	American Financial Group, Inc.....		
			98-0606803..				GAI Holding Bermuda Ltd.....	BM.....	NIA.....	American Financial Group, Inc.....	Ownership.....	100.00	American Financial Group, Inc.....		
			98-0556144..				GAI Indemnity, Ltd.....	GB.....	IA.....	GAI Holding Bermuda Ltd.....	Ownership.....	100.00	American Financial Group, Inc.....		
							Marketform Group Limited.....	GB.....	NIA.....	GAI Holding Bermuda Ltd.....	Ownership.....	71.80	American Financial Group, Inc.....		
							Marketform Holdings Limited.....	GB.....	NIA.....	Marketform Group Limited.....	Ownership.....	100.00	American Financial Group, Inc.....		
							Caduceus Underwriting Limited.....	GB.....	IA.....	Marketform Holdings Limited.....	Ownership.....	100.00	American Financial Group, Inc.....		
			98-0412245..				Lavenham Underwriting Limited.....	GB.....	IA.....	Marketform Holdings Limited.....	Ownership.....	100.00	American Financial Group, Inc.....		
							Marketform Limited.....	GB.....	NIA.....	Marketform Holdings Limited.....	Ownership.....	100.00	American Financial Group, Inc.....		
							Gabinete Marketform SL.....	ES.....	NIA.....	Marketform Limited.....	Ownership.....	100.00	American Financial Group, Inc.....		
							Marketform Australia Pty Limited.....	AU.....	NIA.....	Marketform Limited.....	Ownership.....	100.00	American Financial Group, Inc.....		
							Studio Marketform SRL.....	IT.....	NIA.....	Marketform Limited.....	Ownership.....	100.00	American Financial Group, Inc.....		
							Marketform Management Services Limited.....	GB.....	NIA.....	Marketform Holdings Limited.....	Ownership.....	100.00	American Financial Group, Inc.....		
							Marketform Managing Agency Limited.....	GB.....	NIA.....	Marketform Holdings Limited.....	Ownership.....	100.00	American Financial Group, Inc.....		
					98-0431601..			Sampford Underwriting Limited.....	GB.....	IA.....	Marketform Holdings Limited.....	Ownership.....	100.00	American Financial Group, Inc.....	
								Marketform Trust Company Limited.....	GB.....	NIA.....	Marketform Group Limited.....	Ownership.....	100.00	American Financial Group, Inc.....	
					06-1356481..			Great American Financial Resources, Inc.....	DE.....	NIA.....	American Financial Group, Inc.....	Ownership.....	100.00	American Financial Group, Inc.....	1....
					31-1475936..			AAG Holding Company, Inc.....	OH.....	NIA.....	Great American Financial Resources, Inc.....	Ownership.....	100.00	American Financial Group, Inc.....	
					58-646032..			Great American Financial Statutory Trust IV.....	CT.....	NIA.....	AAG Holding Company, Inc.....	Ownership.....	100.00	American Financial Group, Inc.....	
		13-1935920..			Great American Life Insurance Company.....	OH.....	IA.....	AAG Holding Company, Inc.....	Ownership.....	100.00	American Financial Group, Inc.....				
		45-2969767..			Aerielle IP Holdings, LLC.....	OH.....	NIA.....	Great American Life Insurance Company.....	Ownership.....	62.50	American Financial Group, Inc.....	2....			
		26-4391696..			Aerielle, LLC.....	DE.....	NIA.....	Great American Life Insurance Company.....	Ownership.....	62.50	American Financial Group, Inc.....	2....			
0084..	American Financial Group, Inc...	93661....	31-1021738..			Annuity Investors Life Insurance Company.....	OH.....	IA.....	Great American Life Insurance Company.....	Ownership.....	100.00	American Financial Group, Inc.....			
			27-4078277..			Bay Bridge Marina Hemingway's Restaurant, LLC.....	MD.....	NIA.....	Great American Life Insurance Company.....	Ownership.....	85.00	American Financial Group, Inc.....			
			27-0513333..			Bay Bridge Marina Management, LLC.....	MD.....	NIA.....	Great American Life Insurance Company.....	Ownership.....	85.00	American Financial Group, Inc.....			
			20-1246122..			Brothers Management, LLC.....	FL.....	NIA.....	Great American Life Insurance Company.....	Ownership.....	99.00	American Financial Group, Inc.....			
			36-3383108..			Consolidated Financial Corporation.....	MI.....	NIA.....	Great American Life Insurance Company.....	Ownership.....	100.00	American Financial Group, Inc.....			
			45-3988240..			FT Liquidation, LLC.....	OH.....	NIA.....	Great American Life Insurance Company.....	Ownership.....	100.00	American Financial Group, Inc.....			
			20-4604276..			GALIC - Bay Bridge Marina, LLC.....	MD.....	NIA.....	Great American Life Insurance Company.....	Ownership.....	100.00	American Financial Group, Inc.....			
			45-3829557..			GALIC - Stoneleigh, LLC.....	FL.....	NIA.....	Great American Life Insurance Company.....	Ownership.....	100.00	American Financial Group, Inc.....			
			31-1391777..			GALIC Brothers, Inc.....	OH.....	NIA.....	Great American Life Insurance Company.....	Ownership.....	80.00	American Financial Group, Inc.....			
			45-1144095..			GALIC Pointe, LLC.....	FL.....	NIA.....	Great American Life Insurance Company.....	Ownership.....	65.00	American Financial Group, Inc.....	2....		
			26-3260520..			Manhattan National Holding Corporation.....	OH.....	NIA.....	Great American Life Insurance Company.....	Ownership.....	100.00	American Financial Group, Inc.....			
0084..	American Financial Group, Inc...	67083....	45-0252531..			Manhattan National Life Insurance Company.....	IL.....	IA.....	Manhattan National Holding Corporation.....	Ownership.....	100.00	American Financial Group, Inc.....			

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
Group Code	Group Name	NAIC Company Code	Federal ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	*
			52-2179330..				Skipjack Marina Corp.....	MD.....	NIA.....	Great American Life Insurance Company.....	Ownership.....	100.00	American Financial Group, Inc.....	
			20-3568924..				Loyal American Holding Corporation.....	OH.....	NIA.....	AAG Holding Company, Inc.....	Ownership.....	100.00	American Financial Group, Inc.....	
0084..	American Financial Group, Inc...	65722..	63-0343428..				Loyal American Life Insurance Company.....	OH.....	IA.....	Loyal American Holding Corporation.....	Ownership.....	100.00	American Financial Group, Inc.....	
0084..	American Financial Group, Inc...	88366..	59-2760189..				American Retirement Life Insurance Company.....	OH.....	IA.....	Loyal American Life Insurance Company.....	Ownership.....	100.00	American Financial Group, Inc.....	
			45-4121852..				GALAC Holding Company.....	OH.....	NIA.....	Loyal American Life Insurance Company.....	Ownership.....	100.00	American Financial Group, Inc.....	
0084..	American Financial Group, Inc...	62200..	95-2496321..				Great American Life Assurance Company.....	OH.....	IA.....	Loyal American Life Insurance Company.....	Ownership.....	100.00	American Financial Group, Inc.....	
			74-2180806..				United Teacher Associates, Ltd.....	TX.....	NIA.....	AAG Holding Company, Inc.....	Ownership.....	100.00	American Financial Group, Inc.....	1....
0084..	American Financial Group, Inc...	63479..	58-0869673..				United Teacher Associates Insurance Company.....	TX.....	IA.....	United Teacher Associates, Ltd.....	Ownership.....	100.00	American Financial Group, Inc.....	
			31-1422717..				AAG Insurance Agency, Inc.....	KY.....	NIA.....	Great American Financial Resources, Inc.....	Ownership.....	100.00	American Financial Group, Inc.....	
			34-1017531..				Ceres Group, Inc.....	DE.....	NIA.....	Great American Financial Resources, Inc.....	Ownership.....	100.00	American Financial Group, Inc.....	
0084..	American Financial Group, Inc...	61727..	34-0970995..				Central Reserve Life Insurance Company.....	OH.....	IA.....	Ceres Group, Inc.....	Ownership.....	100.00	American Financial Group, Inc.....	
0084..	American Financial Group, Inc...	67903..	23-1335885..				Provident American Life & Health Insurance Company.....	OH.....	IA.....	Central Reserve Life Insurance Company.....	Ownership.....	100.00	American Financial Group, Inc.....	
0084..	American Financial Group, Inc...	65269..	75-2305400..				United Benefit Life Insurance Company.....	OH.....	IA.....	Provident American Life & Health Insurance Company....	Ownership.....	100.00	American Financial Group, Inc.....	
			34-1880408..				Ceres Administrators, L.L.C.....	DE.....	NIA.....	Ceres Group, Inc.....	Ownership.....	100.00	American Financial Group, Inc.....	
			34-1947043..				Ceres Sales, LLC.....	DE.....	NIA.....	Ceres Group, Inc.....	Ownership.....	100.00	American Financial Group, Inc.....	
			34-1970892..				Ceres Sales of Ohio, LLC.....	OH.....	NIA.....	Ceres Sales, LLC.....	Ownership.....	100.00	American Financial Group, Inc.....	
			34-1920479..				HealthMark Sales, LLC.....	DE.....	NIA.....	Ceres Sales, LLC.....	Ownership.....	100.00	American Financial Group, Inc.....	
			47-0717079..				Continental General Corporation.....	NE.....	NIA.....	Ceres Group, Inc.....	Ownership.....	100.00	American Financial Group, Inc.....	
0084..	American Financial Group, Inc...	71404..	47-0463747..				Continental General Insurance Company.....	OH.....	IA.....	Continental General Corporation.....	Ownership.....	100.00	American Financial Group, Inc.....	
			47-0562685..				Continental Print & Photo Co.....	NE.....	NIA.....	Continental General Corporation.....	Ownership.....	100.00	American Financial Group, Inc.....	
			34-1947042..				QQAAgency of Texas, Inc.....	TX.....	NIA.....	Ceres Group, Inc.....	Ownership.....	100.00	American Financial Group, Inc.....	
			31-1395344..				Great American Advisors, Inc.....	OH.....	NIA.....	Great American Financial Resources, Inc.....	Ownership.....	100.00	American Financial Group, Inc.....	
			42-1575938..				Great American Holding, Inc.....	OH.....	UDP.....	American Financial Group, Inc.....	Ownership.....	100.00	American Financial Group, Inc.....	
			27-3062314..				Agricultural Services, LLC.....	OH.....	NIA.....	Great American Holding, Inc.....	Ownership.....	100.00	American Financial Group, Inc.....	
			45-4110027..				Unites States Commodities Producers LLC.....	MT.....	NIA.....	Agricultural Services, LLC.....	Ownership.....	51.30	American Financial Group, Inc.....	
			27-2354685..				United States Livestock Producers, LLC.....	NV.....	NIA.....	Agricultural Services, LLC.....	Ownership.....	51.30	American Financial Group, Inc.....	
0084..	American Financial Group, Inc...	14084..	27-4395897..				Livestock Market Enhancement Risk Retention Group.....	NV.....	IA.....	United States Livestock Producers, LLC.....	Ownership.....	100.00	American Financial Group, Inc.....	
0084..	American Financial Group, Inc...	35351..	31-0912199..				American Empire Surplus Lines Insurance Company.....	DE.....	IA.....	Great American Holding, Inc.....	Ownership.....	100.00	American Financial Group, Inc.....	
0084..	American Financial Group, Inc...	37990..	31-0973761..				American Empire Insurance Company.....	OH.....	IA.....	American Empire Surplus Lines Insurance Company.....	Ownership.....	100.00	American Financial Group, Inc.....	
			59-1671722..				American Empire Underwriters, Inc.....	TX.....	NIA.....	American Empire Insurance Company.....	Ownership.....	100.00	American Financial Group, Inc.....	
							Great American International Insurance Limited.....	IE.....	IA.....	Great American Holding, Inc.....	Ownership.....	100.00	American Financial Group, Inc.....	
0084..	American Financial Group, Inc...	23418..	73-0556513..				Mid-Continent Casualty Company.....	OH.....		Great American Holding, Inc.....	Ownership.....	100.00	American Financial Group, Inc.....	
0084..	American Financial Group, Inc...	15380..	73-1406844..				Mid-Continent Assurance Company.....	OH.....	DS.....	Mid-Continent Casualty Company.....	Ownership.....	100.00	American Financial Group, Inc.....	
0084..	American Financial Group, Inc...	13794..	38-3803661..				Mid-Continent Excess and Surplus Insurance Company.....	DE.....	DS.....	Mid-Continent Casualty Company.....	Ownership.....	100.00	American Financial Group, Inc.....	
			30-0571535..				Mid-Continent Specialty Insurance Services, Inc.....	OK.....	DS.....	Mid-Continent Casualty Company.....	Ownership.....	100.00	American Financial Group, Inc.....	
0084..	American Financial Group, Inc...	23426..	73-0773259..				Oklahoma Surety Company.....	OH.....	DS.....	Mid-Continent Casualty Company.....	Ownership.....	100.00	American Financial Group, Inc.....	

Q12.2

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
Group Code	Group Name	NAIC Company Code	Federal ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	*
Q12.3	American Financial Group, Inc...	16691...	98-0627464..				Premier International Insurance Company.....	TC.....	IA.....	Great American Holding, Inc.....	Ownership.....	100.00	American Financial Group, Inc.....	
			31-0501234..				Great American Insurance Company.....	OH.....	IA.....	American Financial Group, Inc.....	Ownership.....	100.00	American Financial Group, Inc.....	
			45-2969767..				Aerielle IP Holdings, LLC.....	OH.....	NIA.....	Great American Insurance Company.....	Ownership.....	37.50	American Financial Group, Inc.....	2....
			26-4391696..				Aerielle, LLC.....	DE.....	NIA.....	Great American Insurance Company.....	Ownership.....	37.50	American Financial Group, Inc.....	2....
			31-1463075..				American Signature Underwriters, Inc.....	OH.....	NIA.....	Great American Insurance Company.....	Ownership.....	100.00	American Financial Group, Inc.....	
			59-2840291..				Brothers Property Corporation.....	OH.....	NIA.....	Great American Insurance Company.....	Ownership.....	80.00	American Financial Group, Inc.....	
			20-5173494..				Brothers Le Pavillon, LLC.....	DE.....	NIA.....	Brothers Property Corporation.....	Ownership.....	100.00	American Financial Group, Inc.....	
			20-5173589..				Brothers Le Pavillon (SPE), LLC.....	DE.....	NIA.....	Brothers Le Pavillon, LLC.....	Ownership.....	100.00	American Financial Group, Inc.....	
			25-1754638..				Brothers Pennsylvania Corporation.....	PA.....	NIA.....	Brothers Property Corporation.....	Ownership.....	100.00	American Financial Group, Inc.....	
			59-2840294..				Brothers Property Management Corporation.....	OH.....	NIA.....	Brothers Property Corporation.....	Ownership.....	100.00	American Financial Group, Inc.....	
			20-4498054..				Crescent Centre Apartments.....	OH.....	NIA.....	Great American Insurance Company.....	Ownership.....	100.00	American Financial Group, Inc.....	1....
			31-1277904..				Crop Managers Insurance Agency, Inc.....	KS.....	NIA.....	Great American Insurance Company.....	Ownership.....	100.00	American Financial Group, Inc.....	
			31-0589001..				Dempsey & Siders Agency, Inc.....	OH.....	NIA.....	Great American Insurance Company.....	Ownership.....	100.00	American Financial Group, Inc.....	
			31-1341668..				Eden Park Insurance Brokers, Inc.....	CA.....	NIA.....	Great American Insurance Company.....	Ownership.....	100.00	American Financial Group, Inc.....	
							El Aguila, Compañía de Seguros, S.A. de C.V.....	MX.....	IA.....	Great American Insurance Company.....	Ownership.....	100.00	American Financial Group, Inc.....	
							Financidora de Primas Condor, S.A. de C.V.....	MX.....	NIA.....	El Aguila, Compañía de Seguros, S.A. de C.V.....	Ownership.....	99.00	American Financial Group, Inc.....	
			39-1404033..				Farmers Crop Insurance Alliance, Inc.....	KS.....	NIA.....	Great American Insurance Company.....	Ownership.....	100.00	American Financial Group, Inc.....	
			13-3628555..				FCIA Management Company, Inc.....	NY.....	NIA.....	Great American Insurance Company.....	Ownership.....	100.00	American Financial Group, Inc.....	
							Foreign Credit Insurance Association.....	NY.....	OTH.....	Great American Insurance Company.....	Management....	.....	American Financial Group, Inc.....	3....
			31-1753938..				GAI Warranty Company.....	OH.....	NIA.....	Great American Insurance Company.....	Ownership.....	100.00	American Financial Group, Inc.....	
			31-1765544..				GAI Warranty Company of Florida.....	FL.....	NIA.....	GAI Warranty Company.....	Ownership.....	100.00	American Financial Group, Inc.....	
							GAI Warranty Company of Canada Inc.....	CN.....	NIA.....	Great American Insurance Company.....	Ownership.....	100.00	American Financial Group, Inc.....	
			45-1144095..				GALIC Pointe, LLC.....	FL.....	NIA.....	Great American Insurance Company.....	Ownership.....	35.00	American Financial Group, Inc.....	2....
			61-1329718..				Global Premier Finance Company.....	OH.....	NIA.....	Great American Insurance Company.....	Ownership.....	100.00	American Financial Group, Inc.....	
			74-2693636..				Great American Agency of Texas, Inc.....	TX.....	NIA.....	Great American Insurance Company.....	Ownership.....	100.00	American Financial Group, Inc.....	
	American Financial Group, Inc...	26832...	95-1542353..				Great American Alliance Insurance Company.....	OH.....	IA.....	Great American Insurance Company.....	Ownership.....	100.00	American Financial Group, Inc.....	
	American Financial Group, Inc...	26344...	15-6020948..				Great American Assurance Company.....	OH.....	IA.....	Great American Insurance Company.....	Ownership.....	100.00	American Financial Group, Inc.....	
	American Financial Group, Inc...	39896...	61-0983091..				Great American Casualty Insurance Company.....	OH.....	IA.....	Great American Insurance Company.....	Ownership.....	100.00	American Financial Group, Inc.....	
			31-1228726..				Great American Claims Services, Inc.....	DE.....	NIA.....	Great American Insurance Company.....	Ownership.....	100.00	American Financial Group, Inc.....	
	American Financial Group, Inc...	10646...	36-4079497..				Great American Contemporary Insurance Company.....	OH.....	IA.....	Great American Insurance Company.....	Ownership.....	100.00	American Financial Group, Inc.....	
	American Financial Group, Inc...	37532...	31-0954439..				Great American E & S Insurance Company.....	DE.....	IA.....	Great American Insurance Company.....	Ownership.....	100.00	American Financial Group, Inc.....	
	American Financial Group, Inc...	41858...	31-1036473..				Great American Fidelity Insurance Company.....	DE.....	IA.....	Great American Insurance Company.....	Ownership.....	100.00	American Financial Group, Inc.....	
			31-1652643..				Great American Insurance Agency, Inc.....	OH.....	NIA.....	Great American Insurance Company.....	Ownership.....	100.00	American Financial Group, Inc.....	
	American Financial Group, Inc...	22136...	13-5539046..				Great American Insurance Company of New York.....	NY.....	IA.....	Great American Insurance Company.....	Ownership.....	100.00	American Financial Group, Inc.....	
	American Financial Group, Inc...	38024...	31-0974853..				Great American Lloyd's Insurance Company.....	TX.....	IA.....	Great American Insurance Company.....	Other.....	.....	American Financial Group, Inc.....	4....

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
Group Code	Group Name	NAIC Company Code	Federal ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	*
0084.	American Financial Group, Inc...	38580.	31-1073664..				Great American Lloyd's, Inc.....	TX.....	NIA.....	Great American Insurance Company.....	Ownership.....	100.00	American Financial Group, Inc.....	
			31-0856644..				Great American Management Services, Inc.....	OH.....	NIA.....	Great American Insurance Company.....	Ownership.....	100.00	American Financial Group, Inc.....	
			31-1288778..				Great American Protection Insurance Company.....	OH.....	IA.....	Great American Insurance Company.....	Ownership.....	100.00	American Financial Group, Inc.....	
			31-0918893..				Great American Re Inc.....	DE.....	NIA.....	Great American Insurance Company.....	Ownership.....	100.00	American Financial Group, Inc.....	
0084..	American Financial Group, Inc...	31135.	31-1209419..				Great American Security Insurance Company.....	OH.....	IA.....	Great American Insurance Company.....	Ownership.....	100.00	American Financial Group, Inc.....	
0084..	American Financial Group, Inc...	33723.	31-1237970..				Great American Spirit Insurance Company.....	OH.....	IA.....	Great American Insurance Company.....	Ownership.....	100.00	American Financial Group, Inc.....	
			59-1263251..				Key Largo Group, Inc.....	FL.....	NIA.....	Great American Insurance Company.....	Ownership.....	100.00	American Financial Group, Inc.....	
			34-1607394..		000130110	NASDAQ	National Interstate Corporation.....	OH.....	NIA.....	Great American Insurance Company.....	Ownership.....	52.40	American Financial Group, Inc.....	
			34-1899058..				American Highways Insurance Agency, Inc.....	OH.....	NIA.....	National Interstate Corporation.....	Ownership.....	100.00	American Financial Group, Inc.....	
			31-1548235..				Explorer RV Insurance Agency, Inc.....	OH.....	NIA.....	National Interstate Corporation.....	Ownership.....	100.00	American Financial Group, Inc.....	
			98-0191335..				Hudson Indemnity, Ltd.....	KY.....	IA.....	National Interstate Corporation.....	Ownership.....	100.00	American Financial Group, Inc.....	
			66-0660039..				Hudson Management Group, Ltd.....	VI.....	NIA.....	National Interstate Corporation.....	Ownership.....	100.00	American Financial Group, Inc.....	
			34-1607396..				National Interstate Insurance Agency, Inc.....	OH.....	NIA.....	National Interstate Corporation.....	Ownership.....	100.00	American Financial Group, Inc.....	
			36-4670968..				Commercial For Hire Transportation Purchasing Group.....	SC.....	NIA.....	National Interstate Insurance Agency, Inc.....	Management.....		American Financial Group, Inc.....	
0084..	American Financial Group, Inc...	32620.	34-1607395..				National Interstate Insurance Company.....	OH.....	IA.....	National Interstate Corporation.....	Ownership.....	100.00	American Financial Group, Inc.....	
0084..	American Financial Group, Inc...	11051.	99-0345306..				National Interstate Insurance Company of Hawaii, Inc.....	OH.....	IA.....	National Interstate Insurance Company.....	Ownership.....	100.00	American Financial Group, Inc.....	
0084..	American Financial Group, Inc...	41106.	95-3623282..				Triumphe Casualty Company.....	OH.....	IA.....	National Interstate Insurance Company.....	Ownership.....	100.00	American Financial Group, Inc.....	
			43-1415856..				Vanliner Group, Inc.....	DE.....	NIA.....	National Interstate Insurance Company.....	Ownership.....	100.00	American Financial Group, Inc.....	
			43-1254631..				TransProtection Service Company.....	MO.....	NIA.....	Vanliner Group, Inc.....	Ownership.....	100.00	American Financial Group, Inc.....	
0084..	American Financial Group, Inc...	21172.	86-0114294..				Vanliner Insurance Company.....	MO.....	IA.....	Vanliner Group, Inc.....	Ownership.....	100.00	American Financial Group, Inc.....	
							Vanliner Reinsurance Limited.....	BM.....	IA.....	Vanliner Group, Inc.....	Ownership.....	100.00	American Financial Group, Inc.....	
			20-5546054..				Safety Claims and Litigation Services, LLC.....	MT.....	NIA.....	National Interstate Corporation.....	Ownership.....	100.00	American Financial Group, Inc.....	
							Penn Central U.K. Limited.....	GB.....	NIA.....	Great American Insurance Company.....	Ownership.....	100.00	American Financial Group, Inc.....	
							Insurance (GB) Limited.....	GB.....	IA.....	Penn Central U.K. Limited.....	Ownership.....	100.00	American Financial Group, Inc.....	
			27-2226948..				Pinecrest Place LLC.....	FL.....	NIA.....	Great American Insurance Company.....	Ownership.....	100.00	American Financial Group, Inc.....	
			871,850,814..				PLLS Canada Insurance Brokers Inc.....	CN.....	NIA.....	Great American Insurance Company.....	Ownership.....	49.00	American Financial Group, Inc.....	
			31-1293064..				Professional Risk Brokers, Inc.....	IL.....	NIA.....	Great American Insurance Company.....	Ownership.....	100.00	American Financial Group, Inc.....	
			72-1331800..				Strategic Comp Holdings, L.L.C.....	LA.....	NIA.....	Great American Insurance Company.....	Ownership.....	100.00	American Financial Group, Inc.....	
			36-4517754..				Strategic Comp Services, L.L.C.....	LA.....	NIA.....	Strategic Comp Holdings, L.L.C.....	Ownership.....	100.00	American Financial Group, Inc.....	
			32-0050970..				Strategic Comp, L.L.C.....	LA.....	NIA.....	Strategic Comp Holdings, L.L.C.....	Ownership.....	100.00	American Financial Group, Inc.....	
			31-0686194..				One East Fourth, Inc.....	OH.....	NIA.....	American Financial Group, Inc.....	Ownership.....	100.00	American Financial Group, Inc.....	
			31-0883227..				Pioneer Carpet Mills, Inc.....	OH.....	NIA.....	American Financial Group, Inc.....	Ownership.....	100.00	American Financial Group, Inc.....	
			31-1737792..				Superior NWVN of Ohio, Inc.....	OH.....	NIA.....	American Financial Group, Inc.....	Ownership.....	100.00	American Financial Group, Inc.....	
			31-1119320..				TEJ Holdings, Inc.....	OH.....	NIA.....	American Financial Group, Inc.....	Ownership.....	100.00	American Financial Group, Inc.....	
			31-0728327..				Three East Fourth, Inc.....	OH.....	NIA.....	American Financial Group, Inc.....	Ownership.....	100.00	American Financial Group, Inc.....	

Q12.4

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
Group Code	Group Name	NAIC Company Code	Federal ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	*
Asteris Explanation														
1	Another affiliated company owns 1% or less of the shares.													
2	The entity is owned by more than one company within the AFG Group.													
3	Great American Insurance Company is the majority member of the Association													
4	Beneficial interest and indirect control is established by trust agreements between Great American Insurance Company and each of the underwriters of the Company.													

PART 1 - LOSS EXPERIENCE

Lines of Business	Current Year to Date			Prior Year to Date Direct Loss Percentage
	1 Direct Premiums Earned	2 Direct Losses Incurred	3 Direct Loss Percentage	
1. Fire.....	3,002		0.0	
2. Allied lines.....	4,813		0.0	
3. Farmowners multiple peril.....			0.0	
4. Homeowners multiple peril.....			0.0	
5. Commercial multiple peril.....	134,615	104,422	77.6	(18.1)
6. Mortgage guaranty.....			0.0	
8. Ocean marine.....			0.0	
9. Inland marine.....	2,594,369	716,043	27.6	24.6
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.....		158,154	0.0	
17.1 Other liability-occurrence.....	17,268,845	(1,525,315)	(8.8)	20.6
17.2 Other liability-claims made.....	1,600,726	1,257,262	78.5	(78.5)
17.3 Excess workers' compensation.....			0.0	
18.1 Products liability-occurrence.....	5,690,230	(3,221,539)	(56.6)	150.4
18.2 Products liability-claims made.....			0.0	
19.1, 19.2 Private passenger auto liability.....	(120)	184,114	(153,428.3)	94.3
19.3, 19.4 Commercial auto liability.....	2,604,179	1,491,469	57.3	.54
21. Auto physical damage.....	1,089,621	589,964	54.1	57.0
22. Aircraft (all perils).....			0.0	
23. Fidelity.....			0.0	
24. Surety.....	1,396,733	102,532	7.3	13.8
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.....	32,387,013	(142,894)	(0.4)	37.3
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 Current Quarter	2 Current Year to Date	3 Prior Year Year to Date
1. Fire.....	(316)	(316)	358
2. Allied lines.....	(559)	(559)	1,933
3. Farmowners multiple peril.....			
4. Homeowners multiple peril.....			
5. Commercial multiple peril.....	139,329	139,329	239,110
6. Mortgage guaranty.....			
8. Ocean marine.....			
9. Inland marine.....	2,410,700	2,410,700	2,317,394
10. Financial guaranty.....			
11.1 Medical professional liability - occurrence.....			
11.2 Medical professional liability - claims made.....			
12. Earthquake.....			
13. Group accident and health.....			
14. Credit accident and health.....			
15. Other accident and health.....			
16. Workers' compensation.....			
17.1 Other liability-occurrence.....	18,645,185	18,645,185	18,270,659
17.2 Other liability-claims made.....	1,843,704	1,843,704	1,602,258
17.3 Excess workers' compensation.....			
18.1 Products liability-occurrence.....	6,050,068	6,050,068	5,548,786
18.2 Products liability-claims made.....			
19.1 19.2 Private passenger auto liability.....			(4,469)
19.3 19.4 Commercial auto liability.....	2,428,253	2,428,253	2,613,662
21. Auto physical damage.....	1,060,583	1,060,583	1,068,023
22. Aircraft (all perils).....			
23. Fidelity.....			
24. Surety.....	1,462,367	1,462,367	1,263,620
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.....	34,039,314	34,039,314	32,921,334
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?	NO
2. Will Supplement A to Schedule T (Medical Professional Liability Supplement) be filed with this statement?	NO
3. Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC with this statement?	NO
4. Will the Director and Officer Supplement be filed with the state of domicile and the NAIC with this statement?	YES

Explanation:

1.
2.
3.
4.

Bar Code:



Mid-Continent Casualty Company

Overflow Page for Write-Ins

Additional Write-ins for Assets:

	Current Statement Date			4
	1	2	3	
	Assets	Nonadmitted Assets	Net Admitted Assets (Cols. 1 - 2)	December 31, Prior Year Net Admitted Assets
2504. Equities & Deposits in Pools and Associations.....	1,655	.....	.....1,655	.....
2505. Amount Withheld or Retained by Others for Company.....	31,415	.....	.....31,415	.....
2597. Summary of remaining write-ins for Line 25.....	33,070	0	33,070	0

Mid-Continent Casualty Company
SCHEDULE A - VERIFICATION
Real Estate

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

SCHEDULE BA - VERIFICATION
Other Long-Term Invested Assets

	1	2
	Year to Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	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 December 31
1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year.....	476,893,866	558,485,793
2. Cost of bonds and stocks acquired.....	12,465,695	55,471,809
3. Accrual of discount.....	686,712	1,117,531
4. Unrealized valuation increase (decrease).....	2,747,497	3,514,070
5. Total gain (loss) on disposals.....	56,900	3,373,500
6. Deduct consideration for bonds and stocks disposed of.....	21,659,985	140,846,176
7. Deduct amortization of premium.....	1,238,494	2,035,409
8. Total foreign exchange change in book/adjusted carrying value.....		
9. Deduct current year's other than temporary impairment recognized.....	671,941	2,187,250
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	469,280,250	476,893,866
11. Deduct total nonadmitted amounts.....	50,000	50,000
12. Statement value at end of current period (Line 10 minus Line 11).....	469,230,250	476,843,866

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 Value Beginning of Current Quarter	Acquisitions During Current Quarter	Dispositions During Current Quarter	Non-Trading Activity During Current Quarter	Book/Adjusted Carrying Value End of First Quarter	Book/Adjusted Carrying Value End of Second Quarter	Book/Adjusted Carrying Value End of Third Quarter	Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. Class 1 (a).....	343,370,604	27,080,690	30,447,551	(3,750,890)	338,470,653			343,370,604
2. Class 2 (a).....	74,445,588	4,992,170	6,321,660	2,291,829	73,867,907			74,445,588
3. Class 3 (a).....	3,255,219		40,632	821,919	3,358,727			3,255,219
4. Class 4 (a).....	207,917	686	75,371	97,116	230,349			207,917
5. Class 5 (a).....								
6. Class 6 (a).....								
7. Total Bonds.....	421,279,328	32,073,546	36,885,214	(540,026)	415,927,635	0	0	421,279,328
PREFERRED STOCK								
8. Class 1.....	5,477,360	1,500,000		(5,476,358)	1,501,002			5,477,360
9. Class 2.....	3,385,000			6,721,855	10,106,855			3,385,000
10. Class 3.....	3,971,000			396,247	4,367,247			3,971,000
11. Class 4.....	640,000	1,859,560			2,499,560			640,000
12. Class 5.....	1,056,250			(1,056,250)				1,056,250
13. Class 6.....								
14. Total Preferred Stock.....	14,529,610	3,359,560	0	585,493	18,474,663	0	0	14,529,610
15. Total Bonds and Preferred Stock.....	435,808,938	35,433,106	36,885,214	45,468	434,402,299	0	0	435,808,938

(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 \$.....24,514,815; NAIC 2 \$.....0; NAIC 3 \$.....0; NAIC 4 \$.....0; NAIC 5 \$.....0; NAIC 6 \$.....0.

SCHEDULE DA - PART 1

Short-Term Investments

	1 Book/Adjusted Carrying Value	2 Par Value	3 Actual Cost	4 Interest Collected Year To Date	5 Paid for Accrued Interest Year To Date
9199999. Totals.....	24,514,815	XXX.....	24,514,815	1,157	.....

SCHEDULE DA - VERIFICATION

Short-Term Investments

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	14,712,500	9,423,530
2. Cost of short-term investments acquired.....	25,084,440	176,534,985
3. Accrual of discount.....		
4. Unrealized valuation increase (decrease).....		
5. Total gain (loss) on disposals.....		
6. Deduct consideration received on disposals.....	15,282,125	171,246,015
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).....	24,514,815	14,712,500
11. Deduct total nonadmitted amounts.....		
12. Statement value at end of current period (Line 10 minus Line 11).....	24,514,815	14,712,500

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 Identification	Description			Foreign	Date Acquired	Name of Vendor			Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
Bonds - Industrial and Miscellaneous													
064159 AM 8	BANK NOVA SCOTIA 2.55 01/12/2017.....			I.....	...01/05/2012	BARCLAYS AMERICA.....				998,000	1,000,000		1FE.....
140661 AK 5	CAPMARK FINL GRP B LIBOR+700 09/30/15.....				...01/10/2012	LIQUIDATION.....				686	673		4Z.....
233851 AK 0	DAIMLER FINANCE 2.95 01/11/2017.....				...01/04/2012	CITIGROUP.....				998,250	1,000,000		1FE.....
78573A AB 6	SABMILLER HOLDINGS 2.45 01/15/2017.....				...01/10/2012	J. P. MORGAN SECURITIES.....				1,996,180	2,000,000		2FE.....
903243 AA 1	URS CORP 3.85 04/01/2017.....				...03/09/2012	MORGAN STANLEY & CO.....				1,997,240	2,000,000		2FE.....
984121 CF 8	XEROX CORP 2.95 03/15/2017.....				...03/08/2012	BANK OF AMER/ML.....				998,750	1,000,000		2FE.....
3899999.	Total - Bonds - Industrial & Miscellaneous.....									6,989,106	7,000,673	0	XXX.....
8399997.	Total - Bonds - Part 3.....									6,989,106	7,000,673	0	XXX.....
8399999.	Total - Bonds.....									6,989,106	7,000,673	0	XXX.....
Preferred Stocks - Industrial and Miscellaneous													
486606 50 2	KAYNE ANDERSON MLV INV E 4.25 04/01/2019.....				...03/14/2012	BANK OF AMER/ML.....			60,000.000	1,500,000			RP1LFE.....
56062Y 20 1	MAINSOURCE FINANCIAL A 5.00.....				...03/29/2012	BANK OF AMER/ML.....			1,000.000	937,780			P4UZ.....
929328 30 0	WSFS FIN CORP A 5.00.....				...03/29/2012	BANK OF AMER/ML.....			1,000.000	921,780			P4UZ.....
8499999.	Total - Preferred Stocks - Industrial & Miscellaneous.....									3,359,560	XXX	0	XXX.....
8999997.	Total - Preferred Stocks - Part 3.....									3,359,560	XXX	0	XXX.....
8999999.	Total - Preferred Stocks.....									3,359,560	XXX	0	XXX.....
Common Stocks - Industrial and Miscellaneous													
039380 10 0	ARCH COAL INC.....				...03/26/2012	ISI GROUP INC.....			10,000.000	116,485	XXX		L.....
039380 10 0	ARCH COAL INC.....				...03/28/2012	ISI GROUP INC.....			30,000.000	324,366	XXX		L.....
039380 10 0	ARCH COAL INC.....				...03/29/2012	INTERSTATE.....			15,000.000	159,185	XXX		L.....
086516 10 1	BEST BUY CO INC.....				...03/29/2012	ISI GROUP INC.....			20,000.000	496,374	XXX		L.....
086516 10 1	BEST BUY CO INC.....				...03/30/2012	INTERSTATE.....			6,000.000	143,842	XXX		L.....
140661 10 9	CAPMARK FINANCIAL GROUP INC.....				...01/10/2012	LIQUIDATION.....			140.000	2,401	XXX		L.....
428236 10 3	HEWLETT-PACKARD CO.....				...03/28/2012	INTERSTATE.....			24,000.000	566,376	XXX		L.....
43785V 10 2	HOMESTREET INC.....				...02/10/2012	FRIEDMAN BILLINGS RAMSEY.....			7,000.000	308,000	XXX		L.....
43785V 10 2	HOMESTREET INC.....				...03/09/2012	FRIEDMAN BILLINGS RAMSEY.....			7,000.000	XXX			L.....
9099999.	Total - Common Stocks - Industrial & Miscellaneous.....									2,117,029	XXX	0	XXX.....
9799997.	Total - Common Stocks - Part 3.....									2,117,029	XXX	0	XXX.....
9799999.	Total - Common Stocks.....									2,117,029	XXX	0	XXX.....
9899999.	Total - Preferred and Common Stocks.....									5,476,589	XXX	0	XXX.....
9999999.	Total - Bonds, Preferred and Common Stocks.....									12,465,695	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 Identification	Description			n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NA/IC Design- nation or Market Indicator (a)
Bonds - U.S. Government																							
83162C	HH	9	SBAP 1997-20C 1 7.15 03/01/2017.....	....	03/01/2012	MBS Paydown 0.044427028.....	.....	.....18,536	18,536	18,536	18,536	.....	.....	.....	.....0	.....	.....18,536	.....	.....	.....0	663	03/01/2017	1.....
912827	7L	0	U.S. TREASURY NOTES 4.875 2/15/2012.....	....	02/15/2012	Maturity 100.0.....	.....	.....1,645,000	1,645,000	1,719,732	1,646,158	.....	.....(1,158)	.....	.....(1,158)	.....	.....1,645,000	.....	.....	.....0	40,097	02/15/2012	1.....
0599999.		Total - Bonds - U.S. Government.....					.....	.....1,663,536	1,663,536	1,738,268	1,664,694	0	(1,158)	0	(1,158)	0	1,663,536	0	0	0	40,760	XXX...	..XXX...
Bonds - U.S. Political Subdivisions of States, Territories and Possessions																							
442331	MX	9	HOUSTON TX SER A 5.00 03/01/2012.....	....	03/01/2012	Maturity 100.0.....	.....	.....1,525,000	1,525,000	1,665,986	1,533,316	.....	.....(8,316)	.....	.....(8,316)	.....	.....1,525,000	.....	.....	.....0	38,125	03/01/2012	1FE.....
2499999.		Total - Bonds - U.S. Political Subdivisions of States, Territories & Possessions.....					.....	.....1,525,000	1,525,000	1,665,986	1,533,316	0	(8,316)	0	(8,316)	0	1,525,000	0	0	0	38,125	XXX...	..XXX...
Bonds - U.S. Special Revenue and Special Assessment																							
010541	AM	2	ALABAMA FED HWY 5.25 03/01/2014.....	....	03/01/2012	Call 100.0.....	.....	.....1,000,000	1,000,000	1,085,710	1,004,844	.....	.....(4,844)	.....	.....(4,844)	.....	.....1,000,000	.....	.....	.....0	26,250	03/01/2014	1FE.....
047856	ET	2	ATLANTA SFM A GA 5.25 12/01/2039.....	....	01/01/2012	Partial Call 100.0.....	.....	.....10,103	10,103	10,538	10,528	.....	.....(425)	.....	.....(425)	.....	.....10,103	.....	.....	.....0	44	12/01/2039	1FE.....
047856	ET	2	ATLANTA SFM A GA 5.25 12/01/2039.....	....	02/01/2012	Partial Call 100.0.....	.....	.....96,023	96,023	100,162	100,065	.....	.....(4,042)	.....	.....(4,042)	.....	.....96,023	.....	.....	.....0	840	12/01/2039	1FE.....
047856	ET	2	ATLANTA SFM A GA 5.25 12/01/2039.....	....	03/01/2012	Partial Call 100.0.....	.....	.....10,019	10,019	10,451	10,441	.....	.....(422)	.....	.....(422)	.....	.....10,019	.....	.....	.....0	132	12/01/2039	1FE.....
246395	WY	9	DE HSG AUTH A-1 4.90 07/01/2029.....	....	01/01/2012	Partial Call 100.0.....	.....	.....30,000	30,000	31,188	31,169	.....	.....(1,169)	.....	.....(1,169)	.....	.....30,000	.....	.....	.....0	257	07/01/2029	1FE.....
246395	WY	9	DE HSG AUTH A-1 4.90 07/01/2029.....	....	02/01/2012	Partial Call 100.0.....	.....	.....5,000	5,000	5,198	5,195	.....	.....(195)	.....	.....(195)	.....	.....5,000	.....	.....	.....0	63	07/01/2029	1FE.....
246395	WY	9	DE HSG AUTH A-1 4.90 07/01/2029.....	....	03/01/2012	Partial Call 100.0.....	.....	.....5,000	5,000	5,198	5,195	.....	.....(195)	.....	.....(195)	.....	.....5,000	.....	.....	.....0	84	07/01/2029	1FE.....
31392E	3S	7	FNR 2002-71 PD PAC 5.50 10/25/2031.....	....	01/25/2012	MBS Paydown 0.02965144.....	.....	.....25,253	25,253	25,427	25,345	.....	.....(92)	.....	.....(92)	.....	.....25,253	.....	.....	.....0	116	10/25/2031	1.....
31392E	3S	7	FNR 2002-71 PD PAC 5.50 10/25/2031.....	....	02/25/2012	MBS Paydown 0.01752978.....	.....	.....30,304	30,304	30,512	30,381	.....	.....(77)	.....	.....(77)	.....	.....30,304	.....	.....	.....0	278	10/25/2031	1.....
31392E	3S	7	FNR 2002-71 PD PAC 5.50 10/25/2031.....	....	03/25/2012	MBS Paydown 0.0094185.....	.....	.....20,278	20,278	20,418	20,280	.....	.....(2)	.....	.....(2)	.....	.....20,278	.....	.....	.....0	279	10/25/2031	1.....
31392H	TJ	2	FNR 2003-1 PG PAC 5.50 9/25/2031.....	....	01/25/2012	MBS Paydown 0.16873398.....	.....	.....129,914	129,914	130,980	130,428	.....	.....(514)	.....	.....(514)	.....	.....129,914	.....	.....	.....0	595	09/25/2031	1.....
31392H	TJ	2	FNR 2003-1 PG PAC 5.50 9/25/2031.....	....	02/25/2012	MBS Paydown 0.14191814.....	.....	.....134,079	134,079	135,179	134,548	.....	.....(469)	.....	.....(469)	.....	.....134,079	.....	.....	.....0	1,229	09/25/2031	1.....
31392H	TJ	2	FNR 2003-1 PG PAC 5.50 9/25/2031.....	....	03/25/2012	MBS Paydown 0.12345406.....	.....	.....92,320	92,320	93,078	92,579	.....	.....(258)	.....	.....(258)	.....	.....92,320	.....	.....	.....0	1,269	09/25/2031	1.....
31392W	B3	3	FHR 2512 PE PAC 5.50 2/15/2022.....	....	01/15/2012	MBS Paydown 0.05000577.....	.....	.....98,632	98,632	100,050	99,101	.....	.....(469)	.....	.....(469)	.....	.....98,632	.....	.....	.....0	452	02/15/2022	1.....
31392W	B3	3	FHR 2512 PE PAC 5.50 2/15/2022.....	....	02/15/2012	MBS Paydown 0.04043346.....	.....	.....57,434	57,434	58,259	57,667	.....	.....(233)	.....	.....(233)	.....	.....57,434	.....	.....	.....0	526	02/15/2022	1.....
31392W	B3	3	FHR 2512 PE PAC 5.50 2/15/2022.....	....	03/15/2012	MBS Paydown 0.03040069.....	.....	.....60,197	60,197	61,062	60,421	.....	.....(225)	.....	.....(225)	.....	.....60,197	.....	.....	.....0	828	02/15/2022	1.....
31393G	BZ	6	FHR 2545 HE PAC 5.50 09/15/2031.....	....	01/15/2012	MBS Paydown 0.06426247.....	.....	.....78,351	78,351	79,795	78,926	.....	.....(575)	.....	.....(575)	.....	.....78,351	.....	.....	.....0	359	09/15/2031	1.....
31393G	BZ	6	FHR 2545 HE PAC 5.50 09/15/2031.....	....	02/15/2012	MBS Paydown 0.05185499.....	.....	.....62,037	62,037	63,181	62,466	.....	.....(429)	.....	.....(429)	.....	.....62,037	.....	.....	.....0	569	09/15/2031	1.....
31393G	BZ	6	FHR 2545 HE PAC 5.50 09/15/2031.....	....	03/15/2012	MBS Paydown 0.03813589.....	.....	.....68,596	68,596	69,860	69,049	.....	.....(453)	.....	.....(453)	.....	.....68,596	.....	.....	.....0	943	09/15/2031	1.....
31393H	Z5	4	FHR 2550 PG PAC 5.50 12/15/2031.....	....	01/15/2012	MBS Paydown 0.042409.....	.....	.....47,762	47,762	48,396	48,041	.....	.....(280)	.....	.....(280)	.....	.....47,762	.....	.....	.....0	219	12/15/2031	1.....
31393H	Z5	4	FHR 2550 PG PAC 5.50 12/15/2031.....	....	02/15/2012	MBS Paydown 0.03110307.....	.....	.....56,530	56,530	57,280	56,843	.....	.....(313)	.....	.....(313)	.....	.....56,530	.....	.....	.....0	518	12/15/2031	1.....
31393H	Z5	4	FHR 2550 PG PAC 5.50 12/15/2031.....	....	03/15/2012	MBS Paydown 0.02095028.....	.....	.....50,764	50,764	51,438	51,012	.....	.....(248)	.....	.....(248)	.....	.....50,764	.....	.....	.....0	698	12/15/2031	1.....
34073N	Z8	6	FL HFC SRS 2 4.75 07/01/2027.....	....	01/01/2012	Partial Call 100.0.....	.....	.....20,000	20,000	19,850	19,857	.....	.....143	.....	.....143	.....	.....20,000	.....	.....	.....0	475	07/01/2027	1FE.....
38373Y	A3	8	GNR 2003-6 BE PAC 5.25 1/16/32.....	....	01/16/2012	MBS Paydown 0.27319572.....	.....	.....72,612	72,612	72,879	72,740	.....	.....(128)	.....	.....(128)	.....	.....72,612	.....	.....	.....0	318	01/16/2032	1.....
38373Y	A3	8	GNR 2003-6 BE PAC 5.25 1/16/32.....	....	02/16/2012	MBS Paydown 0.26243257.....	.....	.....53,816	53,815	54,013	53,899	.....	.....(83)	.....	.....(83)	.....	.....53,816	.....	.....	.....0	471	01/16/2032	1.....
38373Y	A3	8	GNR 2003-6 BE PAC 5.25 1/16/32.....	....	03/16/2012	MBS Paydown 0.24598725.....	.....	.....82,227	82,227	82,529	82,365	.....	.....(139)	.....	.....(139)	.....	.....82,227	.....	.....	.....0	1,079	01/16/2032	1.....
46940R	AB	2	JACKSONVILLE FL HSG FIN 5.625 10/01/2039.....	....	01/01/2012	Partial Call 100.0.....	.....	.....25,000	25,000	21,875	21,984	.....	.....3,016	.....	.....3,016	.....	.....25,000	.....	.....	.....0	117	10/01/2039	1FE.....
49130P	YN	8	KY HSG CORP E 4.85 07/01/2036.....	....	01/01/2012	Partial Call 100.0.....	.....	.....5,000	5,000	4,838	4,844	.....	.....156	.....	.....156	.....	.....5,000	.....	.....	.....0	121	07/01/2036	1FE.....

QE05

SCHEDULE D - PART 4

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

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
											11	12	13	14	15							
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NA/IC Design- nation or Market Indicator (a)

647200	P5	7			NM SFM B CL I 5.00 03/01/2028.....				25,000	25,000	26,294	26,255		(1,255)		25,000			0	646	03/01/2028	1FE.....
658877	DZ	5			N DAKOTA ST HSG 4.50 01/01/2028.....				35,000	35,000	37,331	37,248		(2,248)		35,000			0	613	01/01/2028	1FE.....
658886	DU	7			ND HFA PG SER B 5.50 01/01/2037.....				150,000	150,000	162,375	161,205		(11,204)		150,000			0	4,125	01/01/2037	1FE.....
658886	EN	2			ND ST HSG FIN AGY 5.80 07/01/2032.....				230,000	230,000	238,050	237,007		(7,007)		230,000			0	6,670	07/01/2032	1FE.....
658886	EN	2			ND ST HSG FIN AGY 5.80 07/01/2032.....				930,000	930,000	962,550	958,334		(28,334)		930,000			0	35,960	07/01/2032	1FE.....
676907	MW	5			OH HSG AGY 4.85 09/01/2026.....				450,000	450,000	454,275	453,221		(3,221)		450,000			0	10,913	09/01/2026	1FE.....
677377	Q3	0			OH HSG FIN AGY 4.00 11/01/2025.....				5,000	5,000	4,775	4,787		213		5,000			0	50	11/01/2025	1FE.....
745291	RN	6			PUERTO RICO PUB FIN 5.25 8/01/2030.....				2,000,000	2,000,000	2,148,660	2,122,527		(122,527)		2,000,000			0	52,500	08/01/2030	2FE.....
88271H	CV	9			TX ST HSG 5.50 12/01/2039.....				22,119	22,119	23,446	23,318		(1,199)		22,119			0	101	12/01/2039	1FE.....
88271H	CV	9			TX ST HSG 5.50 12/01/2039.....				24,464	24,464	25,932	25,791		(1,326)		24,464			0	224	12/01/2039	1FE.....
88271H	CV	9			TX ST HSG 5.50 12/01/2039.....				4,179	4,179	4,430	4,406		(226)		4,179			0	57	12/01/2039	1FE.....
917436	YA	9			UT SF MTG REV 5.00 07/01/2038.....				45,000	45,000	45,675	45,494		(494)		45,000			0	1,125	07/01/2038	1FE.....
93978T	AV	1			WA ST HSG FIN 5.00 12/01/2037.....				10,000	10,000	9,725	9,731		269		10,000			0	83	12/01/2037	1FE.....
3199999.	Total - Bonds - U.S. Special Revenue & Assessment.....						6,358,012	6,358,012	6,672,861	6,549,535	0	(191,523)	0	(191,523)	0	6,358,012	0	0	0	152,197	XXX...	XXX...

Bonds - Industrial and Miscellaneous

02666Q	ZH	9			AMER HONDA FIN 5.1 03/27/12.....				2,500,000	2,500,000	2,497,500	2,499,866		133		2,500,000			0	63,750	03/27/2012	1FE.....
05948X	DA	0			BOAMS 2003-9 4A1 SEQ SSNR 5.00 12/18.....				9,185	9,185	9,151	9,185		0		9,185			0	38	12/25/2018	1FM.....
05948X	DA	0			BOAMS 2003-9 4A1 SEQ SSNR 5.00 12/18.....				10,441	10,441	10,402	10,440		2		10,441			0	87	12/25/2018	1FM.....
05948X	DA	0			BOAMS 2003-9 4A1 SEQ SSNR 5.00 12/18.....				10,135	10,135	10,097	10,132		3		10,135			0	127	12/25/2018	1FM.....
07324F	AB	6			BAYV 2007-B 1A1 SEQ STP 8/28/47.....				16,026	16,026	16,026	16,026		0		16,026			0	85	08/28/2047	1FM.....
07324F	AB	6			BAYV 2007-B 1A1 SEQ STP 8/28/47.....				36,580	36,580	36,580	36,580		0		36,580			0	389	08/28/2047	1FM.....
07324F	AB	6			BAYV 2007-B 1A1 SEQ STP 8/28/47.....				44,764	44,764	44,764	44,764		0		44,764			0	713	08/28/2047	1FM.....
1248MP	AA	2			CBASS 2007-MX1 A1 SEQ STP 12/25/36.....				13,173	13,173	13,173	13,173		0		13,173			0	82	12/25/2036	2AM.....
1248MP	AA	2			CBASS 2007-MX1 A1 SEQ STP 12/25/36.....				4,743	4,743	4,743	4,743		0		4,743			0	54	12/25/2036	2AM.....
1248MP	AA	2			CBASS 2007-MX1 A1 SEQ STP 12/25/36.....				18,153	18,153	18,153	18,153		0		18,153			0	350	12/25/2036	2AM.....
12641P	BS	2			CSMC 2009-6R 7A1 SEQ SSNR 5.50 9/26/35.....				65,952	65,952	66,184	65,964		(12)		65,952			0	302	09/26/2035	1FM.....
12641P	BS	2			CSMC 2009-6R 7A1 SEQ SSNR 5.50 9/26/35.....				65,602	65,602	65,832	65,029		155		65,184		417	417	601	09/26/2035	1FM.....
12641P	BS	2			CSMC 2009-6R 7A1 SEQ SSNR 5.50 9/26/35.....				11,100	11,100	11,139	(28)	11,129	11,129		11,100			0	153	09/26/2035	1FM.....
12641P	BT	0			CSMC 2009-6R 7A2 SUB SSUP 5.50 9/26/35.....				54,153	54,153	54,153	54,166		(13)		54,153			0	745	09/26/2035	1FM.....
12641Q	AE	2			CSMC 2009-7R 4A1 SEQ EXCH CSTR 7/26/37.....				4,422	4,422	4,422	4,422		0		4,422			0	22	07/26/2037	1FM.....
12641Q	AE	2			CSMC 2009-7R 4A1 SEQ EXCH CSTR 7/26/37.....				5,084	5,085	5,084	5,083		1		5,084			0	51	07/26/2037	1FM.....
12641Q	AE	2			CSMC 2009-7R 4A1 SEQ EXCH CSTR 7/26/37.....				14,213	14,214	14,213	14,210		3		14,213			0	215	07/26/2037	1FM.....
12641Q	AJ	1			CSMC 2009-7R 4A5 MEZ 6.00 7/26/2037.....					6,593				0					0	68	07/26/2037	1FM.....
12641Q	AJ	1			CSMC 2009-7R 4A5 MEZ 6.00 7/26/2037.....					13,719				0					0	210	07/26/2037	1FM.....
12641Q	AJ	1			CSMC 2009-7R 4A5 MEZ 6.00 7/26/2037.....					13,506				0					0	274	07/26/2037	1FM.....
12641Q	BQ	4			CSMC 2009-7R 8A6 MEZ STP 5/26/36.....				48,068	48,068	39,903	48,068		0		48,068			0	208	05/26/2036	1FM.....

QE05.1

SCHEDULE D - PART 4

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

1	2			3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
												11	12	13	14	15							
CUSIP Identification	Description			F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Design- nation or Market Indicator (a)

QE05.2

12641Q	BQ	4	CSMC 2009-7R 8A6 MEZ STP 5/26/36.....	.....	02/26/2012	MBS Paydown 0.57726725.....	.....	.....44,978	44,978	37,338	44,504	.....	.....473	.....	.....473	.....	.....44,978	.....	.....	.....0	414	05/26/2036	1FM.....
12641Q	BQ	4	CSMC 2009-7R 8A6 MEZ STP 5/26/36.....	.....	03/26/2012	MBS Paydown 0.527771803.....	.....	.....79,193	79,193	65,741	77,548	.....	.....1,645	.....	.....1,645	.....	.....79,193	.....	.....	.....0	1,007	05/26/2036	1FM.....
12641Q	CN	0	CSMC 2009-7R 12A1 SEQ EXCH 5.75 1/26/36.....	.....	01/26/2012	MBS Paydown 0.354132403.....	.....	.....17,296	17,296	17,423	17,380	.....	.....(84)	.....	.....(84)	.....	.....17,296	.....	.....	.....0	83	01/26/2036	1FM.....
12641Q	CN	0	CSMC 2009-7R 12A1 SEQ EXCH 5.75 1/26/36.....	.....	02/26/2012	MBS Paydown 0.34170431.....	.....	.....12,111	12,112	12,201	12,147	.....	.....(36)	.....	.....(36)	.....	.....12,112	.....	.....	.....0	116	01/26/2036	1FM.....
12641Q	CW	0	CSMC 2009-7R 13A1 SEQ EXCH 6.00 06/26/37.....	.....	01/26/2012	MBS Paydown 0.495341432.....	.....	.....40,672	40,672	40,672	40,803	.....	.....(132)	.....	.....(132)	.....	.....40,672	.....	.....	.....0	203	06/26/2037	1FM.....
12641Q	CW	0	CSMC 2009-7R 13A1 SEQ EXCH 6.00 06/26/37.....	.....	02/26/2012	MBS Paydown 0.485783987.....	.....	.....32,058	32,058	32,058	32,057	.....	.....1	.....	.....1	.....	.....32,058	.....	.....	.....0	320	06/26/2037	1FM.....
12641Q	CW	0	CSMC 2009-7R 13A1 SEQ EXCH 6.00 06/26/37.....	.....	03/26/2012	MBS Paydown 0.48201082.....	.....	.....12,656	12,656	12,656	12,653	.....	.....3	.....	.....3	.....	.....12,656	.....	.....	.....0	190	06/26/2037	1FM.....
12641Q	DD	1	CSMC 2009-7R 14A2 SUB 5.57 4/26/37.....	.....	01/26/2012	MBS Paydown 0.724628751.....	.....	.....20,567	20,567	20,567	20,562	.....	.....5	.....	.....5	.....	.....20,567	.....	.....	.....0	209	04/26/2037	1FM.....
12641Q	DD	1	CSMC 2009-7R 14A2 SUB 5.57 4/26/37.....	.....	02/26/2012	MBS Paydown 0.663153409.....	.....	.....26,088	26,088	26,088	26,070	.....	.....18	.....	.....18	.....	.....26,088	.....	.....	.....0	391	04/26/2037	1FM.....
12641Q	DD	1	CSMC 2009-7R 14A2 SUB 5.57 4/26/37.....	.....	03/26/2012	MBS Paydown 0.566959622.....	.....	.....40,822	40,822	40,822	40,760	.....	.....62	.....	.....62	.....	.....40,822	.....	.....	.....0	787	04/26/2037	1FM.....
12641Q	FJ	6	CSMC 2009-7R 3A1 SEQ EXCH 6.00 9/26/37.....	.....	01/26/2012	MBS Paydown 0.211719473.....	.....	.....41,636	41,636	41,636	42,324	.....	.....(688)	.....	.....(688)	.....	.....41,636	.....	.....	.....0	208	09/26/2037	1FM.....
12641Q	FJ	6	CSMC 2009-7R 3A1 SEQ EXCH 6.00 9/26/37.....	.....	02/26/2012	MBS Paydown 0.200347173.....	.....	.....24,168	24,169	24,169	24,255	.....	.....(87)	.....	.....(87)	.....	.....24,169	.....	.....	.....0	242	09/26/2037	1FM.....
12641Q	FJ	6	CSMC 2009-7R 3A1 SEQ EXCH 6.00 9/26/37.....	.....	03/26/2012	MBS Paydown 0.178558692.....	.....	.....46,305	46,305	46,305	47,450	.....	.....(1,145)	.....	.....(1,145)	.....	.....46,305	.....	.....	.....0	695	09/26/2037	1FM.....
12667F	FJ	9	CWALT 2004-J4 1A4 SEQ STP 6/25/2034.....	.....	01/25/2012	MBS Paydown 0.277246954.....	.....	.....21,448	21,449	21,441	21,449	.....	.....	.....	.....0	.....	.....21,449	.....	.....	.....0	92	06/25/2034	1FM.....
12667F	FJ	9	CWALT 2004-J4 1A4 SEQ STP 6/25/2034.....	.....	02/25/2012	MBS Paydown 0.267553422.....	.....	.....29,081	29,081	29,071	29,071	.....	.....10	.....	.....10	.....	.....29,081	.....	.....	.....0	249	06/25/2034	1FM.....
12667F	FJ	9	CWALT 2004-J4 1A4 SEQ STP 6/25/2034.....	.....	03/25/2012	MBS Paydown 0.263399797.....	.....	.....12,461	12,461	12,457	12,451	.....	.....9	.....	.....9	.....	.....12,461	.....	.....	.....0	160	06/25/2034	1FM.....
126694	HN	1	CWHL 2005-25 A9 SCH SSNR 5.50 11/25/2035.....	.....	01/25/2012	MBS Paydown 0.341715894.....	.....	.....86,002	86,002	85,357	85,780	.....	.....222	.....	.....222	.....	.....86,002	.....	.....	.....0	396	11/25/2035	1FM.....
126694	HN	1	CWHL 2005-25 A9 SCH SSNR 5.50 11/25/2035.....	.....	02/25/2012	MBS Paydown 0.313238211.....	.....	.....85,433	85,433	84,792	85,095	.....	.....338	.....	.....338	.....	.....85,433	.....	.....	.....0	788	11/25/2035	1FM.....
126694	HN	1	CWHL 2005-25 A9 SCH SSNR 5.50 11/25/2035.....	.....	03/25/2012	MBS Paydown 0.284949312.....	.....	.....84,867	84,867	84,230	84,372	.....	.....495	.....	.....495	.....	.....84,867	.....	.....	.....0	1,174	11/25/2035	1FM.....
140661	AJ	8	CAPMARK FINL GRP LIBOR+500 9/30/2014.....	.....	02/01/2012	Call 100.0.....	.....	.....68,132	68,132	67,877	67,859	.....	.....269	.....	.....269	.....	.....68,128	.....	.....4	4	1,219	09/30/2014	4Z.....
140661	AK	5	CAPMARK FINL GRP B LIBOR+700 09/30/15.....	.....	02/01/2012	Partial Call 100.0.....	.....	.....7,239	7,239	7,112	7,112	.....	.....127	.....	.....127	.....	.....7,239	.....	.....	.....0	167	09/30/2015	4Z.....
161546	JG	2	CFAB 2004-2 1A4 SEQ 5.323 02/25/2035.....	.....	01/25/2012	MBS Paydown 0.283648264.....	.....	.....8,529	8,529	8,528	8,529	.....	.....	.....	.....0	.....	.....8,529	.....	.....	.....0	38	02/25/2035	1FM.....
161546	JG	2	CFAB 2004-2 1A4 SEQ 5.323 02/25/2035.....	.....	02/25/2012	MBS Paydown 0.279716138.....	.....	.....15,729	15,729	15,728	15,737	.....	.....(8)	.....	.....(8)	.....	.....15,729	.....	.....	.....0	140	02/25/2035	1FM.....
161546	JG	2	CFAB 2004-2 1A4 SEQ 5.323 02/25/2035.....	.....	03/25/2012	MBS Paydown 0.278475433.....	.....	.....4,963	4,963	4,963	4,968	.....	.....(6)	.....	.....(6)	.....	.....4,963	.....	.....	.....0	66	02/25/2035	1FM.....
16165L	AC	4	CFLX 2006-1 A2A SEQ SSNR 5.935 6/25/36.....	.....	01/25/2012	MBS Paydown 0.293064571.....	.....	.....748	748	748	748	.....	.....	.....	.....0	.....	.....748	.....	.....	.....0	4	06/25/2036	1FM.....
16165L	AC	4	CFLX 2006-1 A2A SEQ SSNR 5.935 6/25/36.....	.....	02/25/2012	MBS Paydown 0.267543671.....	.....	.....102,084	102,084	102,074	102,084	.....	.....	.....	.....0	.....	.....102,084	.....	.....	.....0	1,010	06/25/2036	1FM.....
16165L	AC	4	CFLX 2006-1 A2A SEQ SSNR 5.935 6/25/36.....	.....	03/25/2012	MBS Paydown 0.255438664.....	.....	.....48,420	48,420	48,415	48,420	.....	.....	.....	.....0	.....	.....48,420	.....	.....	.....0	718	06/25/2036	1FM.....
173067	AC	3	CGCMT 2004-C1 A3 SEQ CSTR 4/15/40.....	.....	01/15/2012	MBS Paydown 0.52701461.....	.....	.....192,057	192,057	191,711	187,955	.....	.....4,101	.....	.....4,101	.....	.....192,057	.....	.....	.....0	840	04/15/2040	1FM.....
173067	AC	3	CGCMT 2004-C1 A3 SEQ CSTR 4/15/40.....	.....	02/15/2012	MBS Paydown 0.519934201.....	.....	.....49,563	49,563	49,474	49,557	.....	.....6	.....	.....6	.....	.....49,563	.....	.....	.....0	434	04/15/2040	1FM.....
173067	AC	3	CGCMT 2004-C1 A3 SEQ CSTR 4/15/40.....	.....	03/15/2012	MBS Paydown 0.511710459.....	.....	.....57,566	57,566	57,463	57,822	.....	.....(255)	.....	.....(255)	.....	.....57,566	.....	.....	.....0	756	04/15/2040	1FM.....
17307G	4H	8	CMLTI 2006-WF1 A2C SEQ 5.598 3/25/2036.....	.....	01/25/2012	MBS Paydown 0.147838952.....	.....	.....19,644	19,644	19,643	12,931	.....	.....6,712	.....	.....6,712	.....	.....19,644	.....	.....	.....0	92	03/25/2036	1FM.....
17307G	4H	8	CMLTI 2006-WF1 A2C SEQ 5.598 3/25/2036.....	.....	02/25/2012	MBS Paydown 0.139752562.....	.....	.....24,259	24,259	24,259	15,389	.....	.....8,871	.....	.....8,871	.....	.....24,259	.....	.....	.....0	226	03/25/2036	1FM.....
17307G	4H	8	CMLTI 2006-WF1 A2C SEQ 5.598 3/25/2036.....	.....	03/25/2012	MBS Paydown 0.125975564.....	.....	.....41,331	41,331	41,330	24,785	.....	.....16,546	.....	.....16,546	.....	.....41,331	.....	.....	.....0	578	03/25/2036	1FM.....
17307G	VN	5	CMLTI 2005-WF2 AF7 SEQ STP 8/25/2035.....	.....	01/25/2012	MBS Paydown 0.77294907.....	.....	.....29,214	29,214	29,213	28,875	.....	.....339	.....	.....339	.....	.....29,214	.....	.....	.....0	128	08/25/2035	1FM.....
17307G	VN	5	CMLTI 2005-WF2 AF7 SEQ STP 8/25/2035.....	.....	02/25/2012	MBS Paydown 0.764306059.....	.....	.....25,929	25,929	25,928	25,724	.....	.....205	.....	.....205	.....	.....25,929	.....	.....	.....0	227	08/25/2035	1FM.....
17307G	VN	5	CMLTI 2005-WF2 AF7 SEQ STP 8/25/2035.....	.....	03/25/2012	MBS Paydown 0.754292364.....	.....	.....30,041	30,041	30,040	29,561	.....	.....480	.....	.....480	.....	.....30,041	.....	.....	.....0	394	08/25/2035	1FM.....

SCHEDULE D - PART 4

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

1	2			3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
												11	12	13	14	15							
CUSIP Identification	Description			F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Desig- nation or Market Indicator (a)

QE05.3

2254W0	HR	9	CSFB 2004-6 4A10 PAC 5.25 10/25/34.....	.....	01/25/2012	MBS Paydown 0.33345742.....	.....	.....81,539	81,539	81,344	81,272	.....	.....267	.....	.....267	.....	.....81,539	.....	.....	.....0	357	10/25/2034	1FM.....
2254W0	HR	9	CSFB 2004-6 4A10 PAC 5.25 10/25/34.....	.....	02/25/2012	MBS Paydown 0.32796191.....	.....	.....16,487	16,487	16,447	16,481	.....	.....5	.....	.....5	.....	.....16,487	.....	.....	.....0	144	10/25/2034	1FM.....
251510	CE	1	DBALT 2003-4XS A4 SEQ 5.17 10/25/2033.....	.....	01/25/2012	MBS Paydown 0.02040497.....	.....	.....252	252	252	252	.....	.....	.....	.....0	.....	.....252	.....	.....	.....0	1	10/25/2033	1FM.....
251510	CE	1	DBALT 2003-4XS A4 SEQ 5.17 10/25/2033.....	.....	02/25/2012	MBS Paydown 0.02016627.....	.....	.....477	477	477	477	.....	.....	.....	.....0	.....	.....477	.....	.....	.....0	4	10/25/2033	1FM.....
251510	CE	1	DBALT 2003-4XS A4 SEQ 5.17 10/25/2033.....	.....	03/25/2012	MBS Paydown 0.01965855.....	.....	.....1,015	1,015	1,015	1,015	.....	.....	.....	.....0	.....	.....1,015	.....	.....	.....0	13	10/25/2033	1FM.....
251563	FY	3	DMSI 2004-5 A3 SEQ 5.59 07/25/2034.....	.....	01/25/2012	MBS Paydown 0.60648076.....	.....	.....9,905	9,905	9,903	9,905	.....	.....	.....	.....0	.....	.....9,905	.....	.....	.....0	46	07/25/2034	1FM.....
251563	FY	3	DMSI 2004-5 A3 SEQ 5.59 07/25/2034.....	.....	02/25/2012	MBS Paydown 0.60360943.....	.....	.....7,178	7,178	7,177	7,178	.....	.....1	.....	.....1	.....	.....7,178	.....	.....	.....0	66	07/25/2034	1FM.....
251563	FY	3	DMSI 2004-5 A3 SEQ 5.59 07/25/2034.....	.....	03/25/2012	MBS Paydown 0.59882333.....	.....	.....11,965	11,965	11,963	11,963	.....	.....2	.....	.....2	.....	.....11,965	.....	.....	.....0	164	07/25/2034	1FM.....
361856	DX	2	GMACM 2004-HE5 A5 SEQ CSTR 9/25/34.....	.....	01/25/2012	MBS Paydown 0.493985932.....	.....	.....9,252	9,252	9,252	9,252	.....	.....	.....	.....0	.....	.....9,252	.....	.....	.....0	45	09/25/2034	1FM.....
361856	DX	2	GMACM 2004-HE5 A5 SEQ CSTR 9/25/34.....	.....	02/25/2012	MBS Paydown 0.492438057.....	.....	.....4,644	4,644	4,644	4,644	.....	.....	.....	.....0	.....	.....4,644	.....	.....	.....0	45	09/25/2034	1FM.....
361856	DX	2	GMACM 2004-HE5 A5 SEQ CSTR 9/25/34.....	.....	03/25/2012	MBS Paydown 0.489910317.....	.....	.....7,583	7,583	7,583	7,583	.....	.....	.....	.....0	.....	.....7,583	.....	.....	.....0	111	09/25/2034	1FM.....
36242D	UZ	4	GSR 2005-1F 1A5 PAC 5.50 2/25/2035.....	.....	01/25/2012	MBS Paydown 0.193072656.....	.....	.....34,714	34,714	35,275	34,714	.....	.....	.....	.....0	.....	.....34,714	.....	.....	.....0	159	02/25/2035	1FM.....
36242D	UZ	4	GSR 2005-1F 1A5 PAC 5.50 2/25/2035.....	.....	02/25/2012	MBS Paydown 0.170202873.....	.....	.....34,305	34,305	34,859	34,302	.....	.....3	.....	.....3	.....	.....34,305	.....	.....	.....0	314	02/25/2035	1FM.....
36242D	UZ	4	GSR 2005-1F 1A5 PAC 5.50 2/25/2035.....	.....	03/25/2012	MBS Paydown 0.155611082.....	.....	.....21,888	21,888	22,242	21,883	.....	.....5	.....	.....5	.....	.....21,888	.....	.....	.....0	301	02/25/2035	1FM.....
36242D	W5	8	GSR 2005-4F 4A2 PAC 5.50 5/25/35.....	.....	01/25/2012	MBS Paydown 0.074507138.....	.....	.....407,645	407,645	412,295	407,816	.....	.....(170)	.....	.....(170)	.....	.....407,645	.....	.....	.....0	1,868	05/25/2035	1FM.....
36242D	W5	8	GSR 2005-4F 4A2 PAC 5.50 5/25/35.....	.....	02/25/2012	MBS Paydown 0.012693162.....	.....	.....247,256	247,256	250,076	246,426	.....	.....830	.....	.....830	.....	.....247,256	.....	.....	.....0	2,267	05/25/2035	1FM.....
36242D	W5	8	GSR 2005-4F 4A2 PAC 5.50 5/25/35.....	.....	03/25/2012	MBS Paydown 0.0.....	.....	.....50,773	50,773	51,352	49,685	.....	.....1,087	.....	.....1,087	.....	.....50,773	.....	.....	.....0	465	05/25/2035	1FM.....
36828Q	AD	8	GECMC 2003-C1 A4 SEQ 4.819 1/10/2038.....	.....	01/10/2012	MBS Paydown 0.934180555.....	.....	.....23,596	23,596	22,479	23,596	.....	.....	.....	.....0	.....	.....23,596	.....	.....	.....0	95	01/10/2038	1FM.....
36828Q	AD	8	GECMC 2003-C1 A4 SEQ 4.819 1/10/2038.....	.....	02/10/2012	MBS Paydown 0.930940646.....	.....	.....22,679	22,679	21,606	22,669	.....	.....11	.....	.....11	.....	.....22,679	.....	.....	.....0	182	01/10/2038	1FM.....
36828Q	AD	8	GECMC 2003-C1 A4 SEQ 4.819 1/10/2038.....	.....	03/10/2012	MBS Paydown 0.927171851.....	.....	.....26,382	26,382	25,133	26,357	.....	.....25	.....	.....25	.....	.....26,382	.....	.....	.....0	318	01/10/2038	1FM.....
36877Q	AA	4	GEN AMER RAILCAR 7.76 08/20/18.....	.....	01/20/2012	Sinking Fund Redemption 100.0.....	.....	.....9,302	9,302	9,302	9,305	.....	.....(2)	.....	.....(2)	.....	.....9,302	.....	.....	.....0	60	08/20/2018	3AM.....
36877Q	AA	4	GEN AMER RAILCAR 7.76 08/20/18.....	.....	02/20/2012	Sinking Fund Redemption 100.0.....	.....	.....8,620	8,620	8,620	8,630	.....	.....(10)	.....	.....(10)	.....	.....8,620	.....	.....	.....0	111	08/20/2018	3AM.....
36877Q	AA	4	GEN AMER RAILCAR 7.76 08/20/18.....	.....	03/20/2012	Sinking Fund Redemption 100.0.....	.....	.....8,676	8,676	8,676	8,694	.....	.....(18)	.....	.....(18)	.....	.....8,676	.....	.....	.....0	168	08/20/2018	3AM.....
39678W	AA	6	GCSP 2005-1 A SEQ CSTR 9-25-34.....	.....	01/25/2012	MBS Paydown 0.278293852.....	.....	.....8,609	8,609	8,517	8,609	.....	.....	.....	.....0	.....	.....8,609	.....	.....	.....0	37	09/25/2034	2AM.....
39678W	AA	6	GCSP 2005-1 A SEQ CSTR 9-25-34.....	.....	02/25/2012	MBS Paydown 0.274877805.....	.....	.....6,832	6,832	6,760	6,831	.....	.....1	.....	.....1	.....	.....6,832	.....	.....	.....0	59	09/25/2034	2AM.....
39678W	AA	6	GCSP 2005-1 A SEQ CSTR 9-25-34.....	.....	03/25/2012	MBS Paydown 0.271054295.....	.....	.....7,647	7,647	7,566	7,645	.....	.....2	.....	.....2	.....	.....7,647	.....	.....	.....0	99	09/25/2034	2AM.....
41161P	TN	3	HVMLT 2005-10 2A1A SEQ SSNR FLT 11/35.....	.....	01/19/2012	MBS Paydown 0.32081345.....	.....	.....14,224	14,224	9,992	14,052	.....	.....172	.....	.....172	.....	.....14,224	.....	.....	.....0	7	11/19/2035	1FM.....
41161P	TN	3	HVMLT 2005-10 2A1A SEQ SSNR FLT 11/35.....	.....	02/19/2012	MBS Paydown 0.318783071.....	.....	.....12,182	12,182	8,558	12,151	.....	.....31	.....	.....31	.....	.....12,182	.....	.....	.....0	13	11/19/2035	1FM.....
41161P	TN	3	HVMLT 2005-10 2A1A SEQ SSNR FLT 11/35.....	.....	03/19/2012	MBS Paydown 0.316928905.....	.....	.....11,125	11,125	7,815	11,081	.....	.....44	.....	.....44	.....	.....11,125	.....	.....	.....0	16	11/19/2035	1FM.....
41161P	UK	7	HVMLT 2005-11 2A1A SEQ SSNR FLT 08/19/45.....	.....	01/19/2012	MBS Paydown 0.23578539.....	.....	.....2,612	2,612	1,835	2,606	.....	.....7	.....	.....7	.....	.....2,612	.....	.....	.....0	1	08/19/2045	1FM.....
41161P	UK	7	HVMLT 2005-11 2A1A SEQ SSNR FLT 08/19/45.....	.....	02/19/2012	MBS Paydown 0.23246106.....	.....	.....19,946	19,946	14,012	20,273	.....	.....(327)	.....	.....(327)	.....	.....19,946	.....	.....	.....0	21	08/19/2045	1FM.....
41161P	UK	7	HVMLT 2005-11 2A1A SEQ SSNR FLT 08/19/45.....	.....	03/19/2012	MBS Paydown 0.23203967.....	.....	.....2,528	2,528	1,776	2,509	.....	.....19	.....	.....19	.....	.....2,528	.....	.....	.....0	4	08/19/2045	1FM.....
461202	AA	1	INTUIT INC 5.40 03/15/2012.....	.....	03/15/2012	Maturity 100.0.....	.....	.....1,000,000	1,000,000	999,950	999,998	.....	.....2	.....	.....2	.....	.....1,000,000	.....	.....	.....0	27,000	03/15/2012	2FE.....
46627M	CU	9	JPALT 2006-A1 2A1 SEQ SSNR CSTR 03/36.....	.....	01/25/2012	MBS Paydown 0.48553953.....	.....	.....8,064	8,064	8,102	7,558	.....	.....507	.....	.....507	.....	.....8,064	.....	.....	.....0	18	03/25/2036	1FM.....
46627M	CU	9	JPALT 2006-A1 2A1 SEQ SSNR CSTR 03/36.....	.....	02/25/2012	MBS Paydown 0.47617948.....	.....	.....28,080	28,080	28,212	21,914	.....	.....6,166	.....	.....6,166	.....	.....28,080	.....	.....	.....0	128	03/25/2036	1FM.....
46627M	CU	9	JPALT 2006-A1 2A1 SEQ SSNR CSTR 03/36.....	.....	03/25/2012	MBS Paydown 0.4735016.....	.....	.....8,034	8,034	8,071	7,455	.....	.....579	.....	.....579	.....	.....8,034	.....	.....	.....0	55	03/25/2036	1FM.....

SCHEDULE D - PART 4

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

1	2			3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
												11	12	13	14	15							
CUSIP Identification	Description			F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Desig- nation or Market Indicator (a)

QE054

46629Y	AB	5	JPMCC 2007-CB18 A3 SEQ 5.447 06/12/47		01/12/2012	MBS Paydown 0.91421957		129,585	129,585	126,503	128,374		1,211		1,211		129,585			0	588	06/12/2047	1FM	
46629Y	AB	5	JPMCC 2007-CB18 A3 SEQ 5.447 06/12/47		02/12/2012	MBS Paydown 0.895452985		37,533	37,533	36,640	37,178		356		356		37,533			0	341	06/12/2047	1FM	
46629Y	AB	5	JPMCC 2007-CB18 A3 SEQ 5.447 06/12/47		03/12/2012	MBS Paydown 0.882944569		25,017	25,017	24,422	24,779		238		238		25,017			0	341	06/12/2047	1FM	
47232D	AW	2	JMAC 2009-R5 5A1 SEQ SSNR CSTR 1/26/36		01/26/2012	MBS Paydown 0.32769399			17,415	17,717					0					0	171	01/26/2036	1FM	
47232D	AW	2	JMAC 2009-R5 5A1 SEQ SSNR CSTR 1/26/36		02/26/2012	MBS Paydown 0.32295843			9,092	9,250					0					0	131	01/26/2036	1FM	
47232D	AW	2	JMAC 2009-R5 5A1 SEQ SSNR CSTR 1/26/36		03/26/2012	MBS Paydown 0.300494753			43,130	43,877					0					0	820	01/26/2036	1FM	
47232D	BP	6	JMAC 2009-R5 8A1 SEQ SSNR CSTR 7/26/37		01/26/2012	MBS Paydown 0.466948111		19,122	19,122	19,122	19,122				0		19,122			0	104	07/26/2037	1FM	
47232D	BP	6	JMAC 2009-R5 8A1 SEQ SSNR CSTR 7/26/37		02/26/2012	MBS Paydown 0.455278952		31,734	31,734	31,734	31,723		11		11		31,734			0	344	07/26/2037	1FM	
47232D	BP	6	JMAC 2009-R5 8A1 SEQ SSNR CSTR 7/26/37		03/26/2012	MBS Paydown 0.449172436		16,606	16,606	16,606	16,605		2		2		16,606			0	270	07/26/2037	1FM	
47232D	BU	5	JMAC 2009-R5 8A6 MEZ SSUP CSTR 7/26/37		01/26/2012	Pass-Through Loss			30,927	13,399					0					0	340	07/26/2037	1FM	
47232D	BU	5	JMAC 2009-R5 8A6 MEZ SSUP CSTR 7/26/37		02/26/2012	Pass-Through Loss			43,880	23,760					0					0	721	07/26/2037	1FM	
47232D	BU	5	JMAC 2009-R5 8A6 MEZ SSUP CSTR 7/26/37		03/26/2012	Pass-Through Loss			15,848	7,872					0					0	346	07/26/2037	1FM	
47232V	AL	6	JMAC 2009-R4 3A1 SEQ SSNR 6.25 07/26/37		01/26/2012	MBS Paydown 0.637431168		9,508	9,508	9,508	9,508				0		9,508			0	50	07/26/2037	1FM	
47232V	AL	6	JMAC 2009-R4 3A1 SEQ SSNR 6.25 07/26/37		02/26/2012	MBS Paydown 0.632550193		8,787	8,787	8,787	8,789		(2)		(2)		8,787			0	92	07/26/2037	1FM	
47232V	AL	6	JMAC 2009-R4 3A1 SEQ SSNR 6.25 07/26/37		03/26/2012	MBS Paydown 0.626555584		10,792	10,792	10,792	10,797		(5)		(5)		10,792			0	169	07/26/2037	1FM	
47232V	AQ	5	JMAC 2009-R4 3A5 MEZ SSUP 6.25 07/26/37		01/26/2012	Pass-Through Loss			5,070						0					0	26	07/26/2037	1FM	
47232V	AQ	5	JMAC 2009-R4 3A5 MEZ SSUP 6.25 07/26/37		02/26/2012	Pass-Through Loss			6,365	4,701					0					0	66	07/26/2037	1FM	
47232V	AQ	5	JMAC 2009-R4 3A5 MEZ SSUP 6.25 07/26/37		03/26/2012	Pass-Through Loss			7,081	5,230					0					0	74	07/26/2037	1FM	
47232V	GC	0	JMAC 2009-R4 31A2 SUB SSUP 5.75 2/26/36		01/26/2012	MBS Paydown 0.688608412		7,316	7,316	7,343	7,316				0		7,316			0	35	02/26/2036	1FM	
47232V	GC	0	JMAC 2009-R4 31A2 SUB SSUP 5.75 2/26/36		02/26/2012	MBS Paydown 0.652101392		9,675	9,675	9,711	9,657		17		17		9,675			0	93	02/26/2036	1FM	
47232V	GC	0	JMAC 2009-R4 31A2 SUB SSUP 5.75 2/26/36		03/26/2012	MBS Paydown 0.604870918		12,516	12,516	12,564	12,470		46		46		12,516			0	180	02/26/2036	1FM	
525221	EM	5	LXS 2005-7N 1A1A SEQ SSNR FLT 12/25/2035		01/25/2012	MBS Paydown 0.310345278		24,410	24,410	17,880	17,864		6,545		6,545		24,410			0	11	12/25/2035	1FM	
525221	EM	5	LXS 2005-7N 1A1A SEQ SSNR FLT 12/25/2035		02/25/2012	MBS Paydown 0.307831386		25,139	25,139	18,414	18,398		6,741		6,741		25,139			0	24	12/25/2035	1FM	
525221	EM	5	LXS 2005-7N 1A1A SEQ SSNR FLT 12/25/2035		03/25/2012	MBS Paydown 0.303500926		43,305	43,305	31,721	34,177		9,128		9,128		43,305			0	59	12/25/2035	1FM	
55312V	AB	4	MLCFC 2006-4 A2 SEQ CSTR 12/12/2049		01/12/2012	MBS Paydown 0.328154877		359,658	359,658	352,802	357,119		2,539		2,539		359,658			0	1,532	12/12/2049	1FM	
55312V	AB	4	MLCFC 2006-4 A2 SEQ CSTR 12/12/2049		02/12/2012	MBS Paydown 0.324220121		15,287	15,287	14,995	15,275		12		12		15,287			0	130	12/12/2049	1FM	
61746W	PF	1	MSDWC 2002-TOP7 A2 SEQ 5.98 01/15/39		01/15/2012	MBS Paydown 0.43833299		172,762	172,762	175,745	172,567		195		195		172,762			0	861	01/15/2039	1FM	
61746W	PF	1	MSDWC 2002-TOP7 A2 SEQ 5.98 01/15/39		02/15/2012	MBS Paydown 0.300116786		312,092	312,092	312,481	312,229		(136)		(136)		312,092			0	3,111	01/15/2039	1FM	
61746W	PF	1	MSDWC 2002-TOP7 A2 SEQ 5.98 01/15/39		03/15/2012	MBS Paydown 0.06866696		522,608	522,608	531,631	523,002		(394)		(394)		522,608			0	7,813	01/15/2039	1FM	
61751D	AE	4	MSM 2006-17XS A3A SEQ STP 10/25/46		01/25/2012	MBS Paydown 0.88501278		41,779	41,779	41,779	33,700		8,079		8,079		41,779			0	197	10/25/2046	1FM	
61751D	AE	4	MSM 2006-17XS A3A SEQ STP 10/25/46		02/25/2012	MBS Paydown 0.88209997		8,738	8,738	8,738	8,747		(9)		(9)		8,738			0	79	10/25/2046	1FM	
61751D	AE	4	MSM 2006-17XS A3A SEQ STP 10/25/46		03/25/2012	MBS Paydown 0.87965391		7,338	7,338	7,338	7,362		(24)		(24)		7,338			0	98	10/25/2046	1FM	
64352V	MN	8	NCHET 2005-A A4W SEQ 5.035 8/25/35		01/25/2012	MBS Paydown 0.853733211		9,966	9,966	9,966	9,966				0		9,966			0	42	08/25/2035	2FM	
64352V	MN	8	NCHET 2005-A A4W SEQ 5.035 8/25/35		02/25/2012	MBS Paydown 0.849623598		12,329	12,329	12,329	12,329		(0)		(0)		12,329			0	103	08/25/2035	2FM	
64352V	MN	8	NCHET 2005-A A4W SEQ 5.035 8/25/35		03/25/2012	MBS Paydown 0.845603239		12,061	12,061	12,061	12,061		(0)		(0)		12,061			0	152	08/25/2035	2FM	
65535A	AA	2	NHELI 2006-AF1 A1 SEQ STP 10/25/2036		01/25/2012	MBS Paydown 0.1142731		1,147	1,147	1,147	1,147				0		1,147			0	6	10/25/2036	1FM	

SCHEDULE D - PART 4

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

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
											11	12	13	14	15							
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Design- nation or Market Indicator (a)
QE05.5	65535A	AA 2			NHELI 2006-AF1 A1 SEQ STP 10/25/2036.....																	
				02/25/2012	MBS Paydown 0.11369594.....		2,886	2,886	2,886	2,894		(8)		(8)		2,886			0	29	10/25/2036	1FM....
	65535A	AA 2		03/25/2012	MBS Paydown 0.11323772.....		2,291	2,291	2,291	2,299		(8)		(8)		2,291			0	35	10/25/2036	1FM....
	73316P	JD 3		01/25/2012	MBS Paydown 0.473281348.....		939	939	939	822	117			117		939			0	4	01/25/2036	3FM....
	73316P	JD 3		02/25/2012	MBS Paydown 0.468073539.....		10,416	10,416	10,416	9,132	1,293	(9)		1,284		10,416			0	77	01/25/2036	3FM....
	73316P	JD 3		03/25/2012	MBS Paydown 0.46673378.....		2,680	2,680	2,680	2,351	333	(4)		329		2,680			0	28	01/25/2036	3FM....
	758202	AD 7		01/10/2012	Make Whole Call 101.8826285...		3,056,479	3,000,000	2,995,920	2,999,693		307		307		3,000,000		56,479	56,479	9,635	06/15/2012	2FE....
	76110V	QL 5		01/25/2012	MBS Paydown 0.31746717.....		90,809	90,809	90,809	88,282		2,526		2,526		90,809			0	391	06/25/2034	1FM....
	76110V	QL 5		02/25/2012	MBS Paydown 0.298479461.....		55,064	55,064	55,064	54,755		309		309		55,064			0	474	06/25/2034	1FM....
	76110V	QL 5		03/25/2012	MBS Paydown 0.285475538.....		37,711	37,711	37,711	37,301		410		410		37,711			0	487	06/25/2034	1FM....
	76110V	TE 8		01/25/2012	Pass-Through Loss.....			11,278	11,304					0					0	49	02/25/2036	1FM....
	76110V	TE 8		02/25/2012	MBS Paydown 0.81110578.....		47,018	47,018	37,520	47,018				0		47,018			0	410	02/25/2036	1FM....
	76110V	TE 8		02/25/2012	Pass-Through Loss.....			12,330	9,839					0					0	107	02/25/2036	1FM....
	76110V	TE 8		03/25/2012	MBS Paydown 0.791991775.....		46,395	46,395	46,732	46,395				0		46,395			0	607	02/25/2036	1FM....
	76110V	TE 8		03/25/2012	Pass-Through Loss.....			10,947	11,026					0					0	143	02/25/2036	1FM....
	761118	UQ 9		01/25/2012	MBS Paydown 0.289922038.....		6,391	6,391	3,832	6,391				0		6,391			0	29	02/25/2036	1FM....
	761118	UQ 9		01/25/2012	Pass-Through Loss.....			4,312	2,586					0					0	20	02/25/2036	1FM....
	761118	UQ 9		02/25/2012	MBS Paydown 0.287694149.....		4,481	4,481	3,024	4,481				0		4,481			0	41	02/25/2036	1FM....
	761118	UQ 9		02/25/2012	Pass-Through Loss.....			2,203	1,487					0					0	20	02/25/2036	1FM....
	761118	UQ 9		03/25/2012	MBS Paydown 0.285139467.....		11,526	11,526	11,605	11,526				0		11,526			0	106	02/25/2036	1FM....
	761118	UQ 9		03/25/2012	Pass-Through Loss.....			3,802	3,828					0					0	35	02/25/2036	1FM....
	844741	AR 9		01/01/2012	Sinking Fund Redemption 100.0.....		228,146	228,146	241,020	228,146				0		228,146			0	8,236	07/01/2013	2FE....
	86358R	DX 2		01/25/2012	MBS Paydown 0.305981359.....		3,040	3,040	2,589	3,040				0		3,040			0	9	08/25/2031	1FM....
	86358R	DX 2		02/25/2012	MBS Paydown 0.303818592.....		3,677	3,677	3,131	3,673		4		4		3,677			0	21	08/25/2031	1FM....
	86358R	DX 2		03/25/2012	MBS Paydown 0.301603749.....		3,765	3,765	3,206	3,757		8		8		3,765			0	32	08/25/2031	1FM....
	86359B	RB 9		01/25/2012	MBS Paydown 0.354305238.....		8,279	8,279	6,975	8,279				0		8,279			0	38	05/25/2034	1FM....
	86359B	RB 9		02/25/2012	MBS Paydown 0.352033425.....		8,906	8,906	7,503	8,889		17		17		8,906			0	83	05/25/2034	1FM....
	86359B	RB 9		03/25/2012	MBS Paydown 0.350852751.....		4,628	4,628	3,899	4,611		17		17		4,628			0	64	05/25/2034	1FM....
3899999.	Total - Bonds - Industrial & Miscellaneous.....						12,113,437	12,314,461	12,147,576	11,957,540	1,742	97,254	0	98,997	0	12,056,537	0	56,900	56,900	158,777	XXX...	XXX...
8399997.	Total - Bonds - Part 4.....						21,659,985	21,861,009	22,224,691	21,705,086	1,742	(103,743)	0	(102,001)	0	21,603,085	0	56,900	56,900	389,858	XXX...	XXX...
8399999.	Total - Bonds.....						21,659,985	21,861,009	22,224,691	21,705,086	1,742	(103,743)	0	(102,001)	0	21,603,085	0	56,900	56,900	389,858	XXX...	XXX...
9999999.	Total - Bonds, Preferred and Common Stocks.....						21,659,985	XXX.....	22,224,691	21,705,086	1,742	(103,743)	0	(102,001)	0	21,603,085	0	56,900	56,900	389,858	XXX...	XXX....

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

Sch. DB-Pt A-Sn 1

NONE

Sch. DB-Pt B-Sn 1

NONE

Sch. DB-Pt B-Sn 1B-Broker List

NONE

Sch. DB-Pt D

NONE

Sch. DL-Pt. 1

NONE

Sch. DL-Pt. 2

NONE

NONE

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Change in Variation Margin				19	20
														15	16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Hedged Item(s)	Schedule/ Exhibit Identifier	Type(s) of Risk	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (a)

NONE

QE07

Broker Name	Net Cash Deposits
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NONE

QE07FE

NONE

SCHEDULE DB - PART D

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

1	2	3	4	Book Adjusted Carrying Value			Fair Value			11	12
				5	6	7	8	9	10		
Description Counterparty or Exchange Traded	Master Agreement (Y or N)	Credit Support Annex (Y or N)	Fair Value of Acceptable Collateral	Contracts With Book Adjusted Carrying Value > 0	Contracts With Book Adjusted Carrying Value < 0	Exposure Net of Collateral	Contracts With Fair Value > 0	Contracts With Fair Value < 0	Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure

NONE

SCHEDULE DL - PART 1
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

1	2	3	4	5	6	7
CUSIP Identification	Description	Code	NAIC Designation /Market Indicator	Fair Value	Book/Adjusted Carrying Value	Maturity Dates

General Interrogatories:

1. The activity for the year to date: Fair Value \$:.....0 Book/Adjusted Carrying Value \$:.....0
2. Average balance for the year to date: Fair Value \$:.....0 Book/Adjusted Carrying Value \$:.....0
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
NAIC 1: \$:.....0 NAIC 2: \$:.....0 NAIC 3: \$:.....0 NAIC 4: \$:.....0 NAIC 5: \$:.....0 NAIC 6: \$:.....0

NONE

SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

1	2	3	4	5	6	7
CUSIP Identification	Description	Code	NAIC Designation /Market Indicator	Fair Value	Book/Adjusted Carrying Value	Maturity Dates

General Interrogatory:

1. The activity for the year to date: Fair Value \$:.....0 Book/Adjusted Carrying Value \$:.....0
2. Average balance for the year to date: Fair Value \$:.....0 Book/Adjusted Carrying Value \$:.....0
3. Grand Total Schedule DL Part 1 and Part 2: Fair Value \$:.....0 Book/Adjusted Carrying Value \$:.....0

NONE

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

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

Open Depositories

F & M Bank & Trust Company.....	Tulsa, Oklahoma.....	.....	.....0.300	1,519	.....	.....3,098,443	4,587,562	8,048,844	XXX..
The Bank of New York Mellon.....	New York, New York.....	.....	.....0.010	.....	.....500	12,425	504	XXX..	
Commerce Bank-Certificate of Deposit.....	Tulsa, Oklahoma.....	.....	.....0.399	601	150,406	151,008	151,008	XXX..	
0199999. Total Open Depositories.....	...XXX.....	...XXX.....	2,120	0	3,249,349	4,750,995	8,200,355	XXX..	
0399999. Total Cash on Deposit.....	...XXX.....	...XXX.....	2,120	0	3,249,349	4,750,995	8,200,355	XXX..	
0499999. Cash in Company's Office.....	...XXX.....	...XXX.....	...XXX.....	...XXX.....	1,411	1,411	1,411	XXX..	
0599999. Total Cash.....	...XXX.....	...XXX.....	2,120	0	3,250,760	4,752,406	8,201,766	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 Acquired	Rate of Interest	Maturity Date	Book/Adjusted Carrying Value	Amount of Interest Due & Accrued	Amount Received During Year

NONE



DIRECTOR AND OFFICER INSURANCE COVERAGE SUPPLEMENT

Year To Date For the Period Ended March 31, 2012

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 Direct Written Premiums	2 Direct Earned Premiums	3 Direct Losses Incurred
.....193,746	208,617	100

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: