



QUARTERLY STATEMENT

As of September 30, 2012

of the Condition and Affairs of the

Mid-Continent Casualty Company

NAIC Group Code.....84, 84	NAIC Company Code..... 23418	Employer's ID Number..... 73-0556513
(Current Period) (Prior Period)		
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	918-587-7221
	(Street and Number) (City or Town, State and Zip Code)	(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	918-587-7221
	(Street and Number) (City or Town, State and Zip Code)	(Area Code) (Telephone Number)
Internet Web Site Address	www.mcg-ins.com	
Statutory Statement Contact	Gregory Patrick Jones	918-587-7221 x 250
	(Name)	(Area Code) (Telephone Number) (Extension)
	gjones@mcg-ins.com	918-588-1253
	(E-Mail Address)	(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	Robert Dewayne Martin #	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
James Steven Davis #			

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	a. Is this an original filing?	Yes [X] No []
This 31st day of October, 2012	b. If no:	
	1. State the amendment number	
	2. Date filed	
	3. Number of pages attached	

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.....	344,147,753		344,147,753	406,566,828
2. Stocks:				
2.1 Preferred stocks.....	22,048,593		22,048,593	14,529,610
2.2 Common stocks.....	64,989,725	50,000	64,939,725	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 (\$.....10,280,642), cash equivalents (\$.....0) and short-term investments (\$.....4,284,795).....	14,565,437		14,565,437	18,188,589
6. Contract loans (including \$.....0 premium notes).....			0	
7. Derivatives.....			0	
8. Other invested assets.....			0	
9. Receivables for securities.....			0	
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).....	445,751,508	50,000	445,701,508	495,032,455
13. Title plants less \$.....0 charged off (for Title insurers only).....			0	
14. Investment income due and accrued.....	4,267,455		4,267,455	4,550,662
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection.....	22,813,431	3,014,330	19,799,101	17,128,758
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$.....0 earned but unbilled premiums).....	2,830,899		2,830,899	3,058,201
15.3 Accrued retrospective premiums.....			0	
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers.....	4,500,000		4,500,000	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.....	6,632,101		6,632,101	2,602,357
18.2 Net deferred tax asset.....	23,971,032	6,526,229	17,444,803	18,591,672
19. Guaranty funds receivable or on deposit.....			0	432,844
20. Electronic data processing equipment and software.....	2,127,919		2,127,919	2,647,308
21. Furniture and equipment, including health care delivery assets (\$.....0).....	148,002	148,002	0	
22. Net adjustment in assets and liabilities due to foreign exchange rates.....			0	
23. Receivables from parent, subsidiaries and affiliates.....	960,249		960,249	100,515
24. Health care (\$.....0) and other amounts receivable.....			0	
25. Aggregate write-ins for other than invested assets.....	4,552,498	4,527,727	24,771	37,092
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25).....	518,555,094	14,266,288	504,288,806	547,581,864
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts.....			0	
28. Total (Lines 26 and 27).....	518,555,094	14,266,288	504,288,806	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.....	94,399	94,399	0	
2502. Notes Receivable.....	20,980		20,980	37,092
2503. Software in Development.....	4,433,328	4,433,328	0	
2598. Summary of remaining write-ins for Line 25 from overflow page.....	3,791	0	3,791	0
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....	4,552,498	4,527,727	24,771	37,092

LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31 Prior Year
1. Losses (current accident year \$....33,344,825).....	175,347,129	212,323,292
2. Reinsurance payable on paid losses and loss adjustment expenses.....		
3. Loss adjustment expenses.....	80,884,329	94,152,141
4. Commissions payable, contingent commissions and other similar charges.....		
5. Other expenses (excluding taxes, licenses and fees).....	5,542,850	5,947,406
6. Taxes, licenses and fees (excluding federal and foreign income taxes).....	1,755,799	1,295,036
7.1 Current federal and foreign income taxes (including \$.....0 on realized capital gains (losses)).....		
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 \$.....9,788,163 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.....	57,116,716	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).....	2,848,684	2,477,789
13. Funds held by company under reinsurance treaties.....		
14. Amounts withheld or retained by company for account of others.....	2,299,421	153,581
15. Remittances and items not allocated.....		
16. Provision for reinsurance.....	900,000	680,000
17. Net adjustments in assets and liabilities due to foreign exchange rates.....		
18. Drafts outstanding.....		
19. Payable to parent, subsidiaries and affiliates.....	7,322	10,719
20. Derivatives.....		
21. Payable for securities.....		
22. Payable for securities lending.....		
23. Liability for amounts held under uninsured plans.....		
24. Capital notes \$.....0 and interest thereon \$.....0.....		
25. Aggregate write-ins for liabilities.....	0	0
26. Total liabilities excluding protected cell liabilities (Lines 1 through 25).....	326,702,250	370,514,240
27. Protected cell liabilities.....		
28. Total liabilities (Lines 26 and 27).....	326,702,250	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.....	100,641,509	100,551,226
35. Unassigned funds (surplus).....	73,438,797	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).....	177,586,556	177,067,624
38. Totals.....	504,288,806	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 \$.....105,090,925).....	100,259,883	97,000,339	126,938,650
1.2 Assumed..... (written \$.....10,624,414).....	10,626,063	11,169,737	13,668,612
1.3 Ceded..... (written \$.....16,244,425).....	15,057,471	14,486,301	18,619,023
1.4 Net..... (written \$.....99,470,914).....	95,828,475	93,683,775	121,988,239
DEDUCTIONS:			
2. Losses incurred (current accident year \$.....39,182,126):			
2.1 Direct.....	(9,904,206)	27,187,916	31,247,957
2.2 Assumed.....	(679,624)	2,508,520	4,577,962
2.3 Ceded.....	(2,596,037)	10,299,955	5,477,922
2.4 Net.....	(7,987,793)	19,396,481	30,347,997
3. Loss adjustment expenses incurred.....	17,431,303	16,856,555	21,577,923
4. Other underwriting expenses incurred.....	35,844,136	33,048,104	42,468,373
5. Aggregate write-ins for underwriting deductions.....	0	0	0
6. Total underwriting deductions (Lines 2 through 5).....	45,287,646	69,301,140	94,394,293
7. Net income of protected cells.....			
8. Net underwriting gain (loss) (Line 1 minus Line 6 + Line 7).....	50,540,829	24,382,635	27,593,946
INVESTMENT INCOME			
9. Net investment income earned.....	14,294,960	17,707,647	23,123,789
10. Net realized capital gains (losses) less capital gains tax of \$.....131,747.....	(614,740)	(258,515)	194,127
11. Net investment gain (loss) (Lines 9 + 10).....	13,680,220	17,449,132	23,317,916
OTHER INCOME			
12. Net gain or (loss) from agents' or premium balances charged off (amount recovered \$.....7,495 amount charged off \$.....206,020).....	(198,525)	(231,038)	(347,676)
13. Finance and service charges not included in premiums.....			
14. Aggregate write-ins for miscellaneous income.....	(21,160)	(12,577)	(11,423)
15. Total other income (Lines 12 through 14).....	(219,685)	(243,615)	(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).....	64,001,364	41,588,152	50,552,763
17. Dividends to policyholders.....	76,655	44,357	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).....	63,924,709	41,543,795	50,472,987
19. Federal and foreign income taxes incurred.....	18,260,547	11,500,753	11,943,608
20. Net income (Line 18 minus Line 19) (to Line 22).....	45,664,162	30,043,042	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).....	45,664,162	30,043,042	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 \$.....2,858,090.....	5,307,882	1,834,889	3,593,520
25. Change in net unrealized foreign exchange capital gain (loss).....			
26. Change in net deferred income tax.....	(1,206,210)	(857,816)	(2,313,443)
27. Change in nonadmitted assets.....	882,819	(358,150)	987,932
28. Change in provision for reinsurance.....	(220,000)	(300,000)	(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.....	90,283	59,621	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.....	(50,000,000)	(60,000,000)	(80,000,000)
36. Change in treasury stock.....			
37. Aggregate write-ins for gains and losses in surplus.....	(5)	(382,947)	(758,611)
38. Change in surplus as regards policyholders (Lines 22 through 37).....	518,931	(29,961,361)	(40,357,984)
39. Surplus as regards policyholders, as of statement date (Lines 21 plus 38).....	177,586,556	187,464,249	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).....	(21,160)	(12,575)	(11,424)
1402. Rounding.....		(2)	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).....	(21,160)	(12,577)	(11,423)
3701. Miscellaneous Sources.....	(5)	2	(2)
3702. Change in non-admitted assets - additional admitted deferred taxes assets -SSAP No. 10R.....		(382,949)	(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).....	(5)	(382,947)	(758,611)

Mid-Continent Casualty Company
CASH FLOW

	1 Current Year to Date	2 Prior Year To Date	3 Prior Year Ended December 31
CASH FROM OPERATIONS			
1. Premiums collected net of reinsurance.....	97,581,175	90,831,048	120,305,011
2. Net investment income.....	15,650,228	18,691,702	24,893,631
3. Miscellaneous income.....	(219,685)	(243,615)	(359,099)
4. Total (Lines 1 through 3).....	113,011,718	109,279,135	144,839,543
5. Benefit and loss related payments.....	30,088,370	33,985,304	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.....	66,026,045	63,033,390	83,690,777
8. Dividends paid to policyholders.....	76,655	44,357	79,776
9. Federal and foreign income taxes paid (recovered) net of \$.....0 tax on capital gains (losses).....	22,422,038	9,927,204	15,285,962
10. Total (Lines 5 through 9).....	118,613,108	106,990,255	142,836,627
11. Net cash from operations (Line 4 minus Line 10).....	(5,601,390)	2,288,880	2,002,916
CASH FROM INVESTMENTS			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds.....	76,948,047	105,307,184	135,741,109
12.2 Stocks.....	240,320	5,105,067	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.....		2,095,242	17,542
12.8 Total investment proceeds (Lines 12.1 to 12.7).....	77,188,368	112,507,493	140,863,718
13. Cost of investments acquired (long-term only):			
13.1 Bonds.....	15,229,689	49,915,875	52,329,703
13.2 Stocks.....	11,731,717	2,725,000	3,142,107
13.3 Mortgage loans.....			
13.4 Real estate.....			
13.5 Other invested assets.....			
13.6 Miscellaneous applications.....			
13.7 Total investments acquired (Lines 13.1 to 13.6).....	26,961,406	52,640,875	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).....	50,226,962	59,866,618	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.....	90,283	59,621	83,239
16.3 Borrowed funds.....			
16.4 Net deposits on deposit-type contracts and other insurance liabilities.....			
16.5 Dividends to stockholders.....	50,000,000	60,000,000	80,000,000
16.6 Other cash provided (applied).....	1,660,993	(1,470,585)	(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).....	(48,248,724)	(61,410,964)	(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).....	(3,623,152)	744,534	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).....	14,565,436	12,921,770	18,188,588
Note: Supplemental disclosures of cash flow information for non-cash transactions:			
20.0001 Exchange of Debt Securities.....		2,146,000	2,498,668
20.0002 Exchange of Debt to Equity Securities.....			372,107
20.0003 Securities Acquired from Liquidation Distribution.....	5,525		

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:

	09/30/2012	12/31/2011
(1) Net Income Ohio Basis	\$ 45,664,162	\$ 38,529,379
(2) State Prescribed Practices	-	-
(3) State Permitted Practices	-	-
(4) Net Income, NAIC SAP	\$ 45,664,162	\$ 38,529,379
(5) Statutory Surplus Ohio Basis	\$ 177,586,556	\$ 177,067,625
(6) State Prescribed Practices	-	-
(7) State Permitted Practices	-	-
(8) Statutory Surplus, NAIC SAP	\$ 177,586,556	\$ 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 101 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
\$1,529,599	\$(53,456)	\$13,414,429	\$(1,544,431)

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 September 30, 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 | - | 769,152 | - | 769,152 |
| Commercial MBS | - | - | - | - |
| All other bonds | - | - | - | - |
| Total bonds | - | 769,152 | - | 769,152 |
| Non-affiliated common stock | 7,574,540 | 1,000 | - | 7,575,540 |
| Non-affiliated preferred stock | 3,999,600 | 4,452,610 | - | 8,452,210 |
| Other investments | - | - | - | - |
| Total assets accounted for at fair value | \$ 11,574,140 | \$ 5,222,762 | \$ - | \$ 16,796,902 |
- 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	Sales	Ending Balance at 9/30
States, municipalities and political subdivisions	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -
Residential MBS	-	781,196	(655,075)	(2,102)	(101,564)	-	(22,454)	-
All other bonds	-	-	-	-	-	-	-	-
Non affiliated preferred stock	-	-	-	-	-	-	-	-
Non affiliated common stock	-	1,250	(1,000)	-	(250)	-	-	-
	<u>\$ -</u>	<u>\$ 782,446</u>	<u>\$ (656,075)</u>	<u>\$ (2,102)</u>	<u>\$ (101,814)</u>	<u>\$ -</u>	<u>\$ (22,454)</u>	<u>\$ -</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. In addition, the Company communicates directly with the pricing service regarding the methods and assumptions used in pricing, including verifying, on a test basis, the inputs used by the service to value specific securities.

- 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	4,220,275	4,079,239	4,153,267	67,008	-
States, municipalities and political subdivisions	176,311,783	165,074,488	-	176,311,783	-
Foreign government	2,123,614	2,035,079	-	2,123,614	-
Residential MBS	42,105,134	39,602,772	-	40,424,006	1,681,127
Commercial MBS	33,007,078	31,613,995	-	33,007,078	-
All other bonds	107,751,680	101,742,173	5,885,000	101,866,680	-
Total bonds	365,519,566	344,147,745	10,038,267	353,800,171	1,681,127
Preferred stocks	23,403,105	22,048,593	8,204,600	12,704,005	2,494,500
Common stocks	7,575,540	7,575,540	7,574,540	1,000	-
Mortgage loans	-	-	-	-	-
Total financial assets	<u>\$ 396,498,211</u>	<u>\$ 373,771,878</u>	<u>\$25,817,407</u>	<u>\$ 366,505,177</u>	<u>\$ 4,175,627</u>

21.) OTHER ITEMS

A – G. No significant change.

22.) EVENTS SUBSEQUENT

There have not been any events subsequent to September 30, 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 September 30, 2012, \$52.5 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 \$216.4 million as a result of re-estimation of unpaid claims and claim adjustment expenses principally on General Liability and Commercial Auto lines of insurance. Therefore, there has been \$37.6 million in favorable prior-year development since December 31, 2011 to September 30, 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.

Mid-Continent Casualty Company

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES - GENERAL

1.1

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

Yes [☐] No [☒ X]

1.2

If yes, has the report been filed with the domiciliary state?

Yes [☐] No [☐]

2.1

Has any change been made during the year of this statement in the charter, by-laws, articles of incorporation, or deed of settlement of the reporting entity?

Yes [☐] No [☒ X]

2.2

If yes, date of change:

.....

3.

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

Yes [☒ X] No [☐]

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

Mid-Continent Casualty Company
GENERAL INTERROGATORIES
PART 1 - COMMON INTERROGATORIES - GENERAL

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

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: \$.0

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	\$57,364,184
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	\$57,364,184
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	301 East Fourth Street, Cincinnati, OH 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:
56062Y201 MAINSOURCE FINANCIAL A 5.00
929328300 WSFS FIN CORP A 5.00

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 Active Status	Direct Premiums Written		Direct Losses Paid (Deducting Salvage)		Direct Losses Unpaid	
			2 Current Year to Date	3 Prior Year to Date	4 Current Year to Date	5 Prior Year to Date	6 Current Year to Date	7 Prior Year to Date
States, Etc.								
1.	Alabama.....AL	L.....	369,961	307,764	678,232	384,498	689,243	1,129,330
2.	Alaska.....AK	N.....						
3.	Arizona.....AZ	L.....	121,395	193,192	2,589	39,196	342,521	480,119
4.	Arkansas.....AR	L.....	1,083,459	1,149,467	68,778	362,312	1,751,830	1,783,143
5.	California.....CA	N.....						
6.	Colorado.....CO	L.....	672,726	546,935	114,682	52,193	1,835,849	1,625,926
7.	Connecticut.....CT	N.....						
8.	Delaware.....DE	N.....						
9.	District of Columbia.....DC	N.....						
10.	Florida.....FL	L.....	13,892,437	13,680,546	6,238,658	7,562,351	60,547,307	79,677,264
11.	Georgia.....GA	L.....	386,305	387,772	23,810	431,026	1,339,330	1,000,335
12.	Hawaii.....HI	N.....						
13.	Idaho.....ID	L.....	145,995	166,889	25,048	5,943	163,177	110,871
14.	Illinois.....IL	L.....	601,601	402,474	35,505		216,112	131,261
15.	Indiana.....IN	L.....	236,287	319,595	450	29,336	113,347	12,816
16.	Iowa.....IA	L.....	153,470	134,088			254,150	214,175
17.	Kansas.....KS	L.....	5,188,145	4,684,337	1,119,502	685,338	4,595,418	6,562,657
18.	Kentucky.....KY	L.....	188,641	166,233				
19.	Louisiana.....LA	L.....	732,165	765,061	80,556	(90,768)	453,964	525,087
20.	Maine.....ME	N.....						
21.	Maryland.....MD	L.....	184,362	227,360	1,634		116,498	293,682
22.	Massachusetts.....MA	N.....						
23.	Michigan.....MI	L.....	575,873	499,463	26,923	38,702	316,817	494,487
24.	Minnesota.....MN	L.....	194,669	194,648	107,310	14,036	122,685	88,367
25.	Mississippi.....MS	L.....	176,390	199,926	250,496	829	357,019	446,487
26.	Missouri.....MO	L.....	1,128,403	846,811	67,779	580,106	2,427,941	2,893,070
27.	Montana.....MT	L.....	2,216,072	1,861,978	795,370	303,376	3,466,791	6,136,818
28.	Nebraska.....NE	L.....	198,739	207,591	28,655	2,655	142,167	125,098
29.	Nevada.....NV	N.....						
30.	New Hampshire.....NH	N.....						
31.	New Jersey.....NJ	N.....						
32.	New Mexico.....NM	L.....	746,941	633,645	170	986	1,229,517	890,853
33.	New York.....NY	N.....						
34.	North Carolina.....NC	L.....	161,249	272,523	457,924	24,663	770,861	1,041,137
35.	North Dakota.....ND	L.....	8,175,383	6,138,646	1,982,019	826,044	2,955,110	1,187,479
36.	Ohio.....OH	L.....	387,120	279,803	37,139		45,917	80,975
37.	Oklahoma.....OK	L.....	32,631,901	28,339,147	6,779,137	14,737,609	33,553,988	42,330,325
38.	Oregon.....OR	L.....	159,706	375,188	134,359	430,355	2,057,595	3,277,606
39.	Pennsylvania.....PA	N.....						
40.	Rhode Island.....RI	N.....						
41.	South Carolina.....SC	L.....	711,984	585,724	17,175	3,706	271,014	227,154
42.	South Dakota.....SD	L.....	95,944	89,460		40,000	285,178	359,118
43.	Tennessee.....TN	L.....	274,579	301,685	438,508	21,498	394,867	724,856
44.	Texas.....TX	L.....	29,130,470	29,158,218	5,198,419	7,452,377	56,279,599	62,809,878
45.	Utah.....UT	L.....	1,875,216	1,379,229	999,000	218,583	2,432,249	2,944,096
46.	Vermont.....VT	N.....						
47.	Virginia.....VA	L.....	138,892	206,052		41,089	144,506	363,671
48.	Washington.....WA	L.....	16,076	30,168	4,761,414		4,709,969	10,359,421
49.	West Virginia.....WV	N.....						
50.	Wisconsin.....WI	N.....						
51.	Wyoming.....WY	L.....	2,138,369	1,804,158	506,043	304,117	547,588	1,283,787
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	105,090,925	96,535,776	30,977,284	34,502,156	184,930,124	231,611,349

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 (65%)	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	
Michigan Oil & Gas Holdings, LLC	MI		
Ohio Oil & Gas Holdings, LLC	OH		
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	
Lease & Loan Insurance Services 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	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	
FT Liquidation, LLC	OH	45-3988240	
GALIC - Bay Bridge Marina, LLC	MD	20-4604276	
GALIC - Sorrento, LLC ^	FL		
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	
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	
Ceres Administrators, L.L.C.	DE	34-1880408	
Ceres Sales, LLC	DE	34-1947043	
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 (75%)	MT	45-4110027	
United States Livestock Producers, LLC (75%)	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	
GAI Australia Pty Ltd	AU		
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
Insurance (GB) Limited *	GB		
Key Largo Group, Inc.	FL	59-1263251	
National Interstate Corporation (52.2%)	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		
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)	*
Q12	Members													
			31-1544320		0000944707	NYSE	American Financial Group, Inc.	OH	UIP		Ownership			
			31-6549738				American Financial Capital Trust II	DE	NIA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	
			16-6543606				American Financial Capital Trust III	DE	NIA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	
			16-6543609				American Financial Capital Trust IV	DE	NIA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	
			31-0996797				American Financial Enterprises, Inc.	CT	NIA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	
			31-0828578				American Money Management Corporation	OH	NIA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	
			27-1577326				American Real Estate Capital Company, LLC	OH	NIA	American Money Management Corporation	Ownership	80.000	American Financial Group, Inc.	
			27-2829629				MidMarket Capital Partners, LLC	DE	NIA	American Money Management Corporation	Ownership	65.000	American Financial Group, Inc.	
			41-2112001				APU Holding Company	OH	NIA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	
			23-6000765				American Premier Underwriters, Inc.	PA	NIA	APU Holding Company	Ownership	100.000	American Financial Group, Inc.	
			23-6297584				The Associates of the Jersey Company	NJ	NIA	American Premier Underwriters, Inc.	Ownership	100.000	American Financial Group, Inc.	
			37-1094159				Cal Coal, Inc.	IL	NIA	American Premier Underwriters, Inc.	Ownership	100.000	American Financial Group, Inc.	
			95-2802826				Great Southwest Corporation	DE	NIA	American Premier Underwriters, Inc.	Ownership	100.000	American Financial Group, Inc.	
			35-6001691				The Indianapolis Union Railway Company	IN	NIA	American Premier Underwriters, Inc.	Ownership	100.000	American Financial Group, Inc.	
			13-6400464				Lehigh Valley Railroad Company	PA	NIA	American Premier Underwriters, Inc.	Ownership	100.000	American Financial Group, Inc.	
			20-1548213				Magnolia Alabama Holdings, Inc.	DE	NIA	American Premier Underwriters, Inc.	Ownership	100.000	American Financial Group, Inc.	
			20-1574094				Magnolia Alabama Holdings LLC	AL	NIA	Magnolia Alabama Holdings, Inc.	Ownership	100.000	American Financial Group, Inc.	
							Michigan Oil & Gas Holdings, LLC	MI	NIA	American Premier Underwriters, Inc.	Ownership	100.000	American Financial Group, Inc.	
							Ohio Oil & Gas Holdings, LLC	OH	NIA	American Premier Underwriters, Inc.	Ownership	100.000	American Financial Group, Inc.	
			13-6021353				The Owasco River Railway, Inc.	NY	NIA	American Premier Underwriters, Inc.	Ownership	100.000	American Financial Group, Inc.	
			31-1236926				PCC Real Estate, Inc.	NY	NIA	American Premier Underwriters, Inc.	Ownership	100.000	American Financial Group, Inc.	
			76-0080537				PCC Technical Industries, Inc.	DE	NIA	American Premier Underwriters, Inc.	Ownership	100.000	American Financial Group, Inc.	
			31-1388401				PCC Maryland Realty Corp.	MD	NIA	PCC Technical Industries, Inc.	Ownership	100.000	American Financial Group, Inc.	
			06-1209709				Penn Central Energy Management Company	DE	NIA	American Premier Underwriters, Inc.	Ownership	100.000	American Financial Group, Inc.	
			23-1537928				Penn Towers, Inc.	PA	NIA	American Premier Underwriters, Inc.	Ownership	100.000	American Financial Group, Inc.	
			23-6000766				Pennsylvania-Reading Seashore Lines	NJ	NIA	American Premier Underwriters, Inc.	Ownership	66.670	American Financial Group, Inc.	
			23-6207599				Pittsburgh and Cross Creek Railroad Company	PA	NIA	American Premier Underwriters, Inc.	Ownership	83.000	American Financial Group, Inc.	
			23-1707450				Terminal Realty Penn Co.	DC	NIA	American Premier Underwriters, Inc.	Ownership	100.000	American Financial Group, Inc.	
			23-1675796				Waynesburg Southern Railroad Company	PA	NIA	American Premier Underwriters, Inc.	Ownership	100.000	American Financial Group, Inc.	
							GAI Insurance Company, Ltd.	BM	IA	APU Holding Company	Ownership	100.000	American Financial Group, Inc.	
			31-1446308				Hangar Acquisition Corp.	OH	NIA	APU Holding Company	Ownership	100.000	American Financial Group, Inc.	
							Lease and Loan Insurance Services Limited	GB	NIA	APU Holding Company	Ownership	100.000	American Financial Group, Inc.	
							Premier Lease & Loan Services Insurance Agency, Inc.	WA	NIA	APU Holding Company	Ownership	100.000	American Financial Group, Inc.	
			91-1242743				Premier Lease & Loan Services of Canada, Inc.	WA	NIA	APU Holding Company	Ownership	100.000	American Financial Group, Inc.	
			91-1508644											
0084	American Financial Group, Inc.	22179	95-2801326				Republic Indemnity Company of America	CA	IA	APU Holding Company	Ownership	100.000	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)	*
Q12.1	0084.....	American Financial Group, Inc.....	43753.....	31-1054123	.....	.....	Republic Indemnity Company of California.....	CA.....	IA.....	Republic Indemnity Company of America.....	Ownership.....	...100.000	American Financial Group, Inc.....	.....
							Risico Management Corporation.....	DE.....	NIA.....	APU Holding Company.....	Ownership.....	...100.000	American Financial Group, Inc.....	.....
							Atlas Building Company, LLC.....	OH.....	NIA.....	American Financial Group, Inc.....	Ownership.....	...100.000	American Financial Group, Inc.....	.....
							Dixie Terminal Corporation.....	OH.....	NIA.....	American Financial Group, Inc.....	Ownership.....	...100.000	American Financial Group, Inc.....	.....
							Flextech Holding Co., Inc.....	OH.....	NIA.....	American Financial Group, Inc.....	Ownership.....	...100.000	American Financial Group, Inc.....	.....
							GAI Holding Bermuda Ltd.....	BM.....	NIA.....	American Financial Group, Inc.....	Ownership.....	...100.000	American Financial Group, Inc.....	.....
							GAI Indemnity, Ltd.....	GB.....	IA.....	GAI Holding Bermuda Ltd.....	Ownership.....	...100.000	American Financial Group, Inc.....	.....
							Marketform Group Limited.....	GB.....	NIA.....	GAI Holding Bermuda Ltd.....	Ownership.....	...100.000	American Financial Group, Inc.....	.....
							Marketform Holdings Limited.....	GB.....	NIA.....	Marketform Group Limited.....	Ownership.....	...100.000	American Financial Group, Inc.....	.....
							Caduceus Underwriting Limited.....	GB.....	IA.....	Marketform Holdings Limited.....	Ownership.....	...100.000	American Financial Group, Inc.....	.....
							Lavenham Underwriting Limited.....	GB.....	IA.....	Marketform Holdings Limited.....	Ownership.....	...100.000	American Financial Group, Inc.....	.....
							Marketform Limited.....	GB.....	NIA.....	Marketform Holdings Limited.....	Ownership.....	...100.000	American Financial Group, Inc.....	.....
							Gabinete Marketform SL.....	ES.....	NIA.....	Marketform Limited.....	Ownership.....	...100.000	American Financial Group, Inc.....	.....
							Marketform Australia Pty Limited.....	AU.....	NIA.....	Marketform Limited.....	Ownership.....	...100.000	American Financial Group, Inc.....	.....
							Studio Marketform SRL.....	IT.....	NIA.....	Marketform Limited.....	Ownership.....	...100.000	American Financial Group, Inc.....	.....
							Marketform Management Services Limited.....	GB.....	NIA.....	Marketform Holdings Limited.....	Ownership.....	...100.000	American Financial Group, Inc.....	.....
							Marketform Managing Agency Limited.....	GB.....	NIA.....	Marketform Holdings Limited.....	Ownership.....	...100.000	American Financial Group, Inc.....	.....
							98-0431601	GB.....	IA.....	Marketform Holdings Limited.....	Ownership.....	...100.000	American Financial Group, Inc.....	.....
							Marketform Trust Company Limited.....	GB.....	NIA.....	Marketform Group Limited.....	Ownership.....	...100.000	American Financial Group, Inc.....	.....
							Great American Financial Resources, Inc.....	DE.....	NIA.....	American Financial Group, Inc.....	Ownership.....	...100.000	American Financial Group, Inc.....	1.....
							AAG Holding Company, Inc.....	OH.....	NIA.....	Great American Financial Resources, Inc.....	Ownership.....	...100.000	American Financial Group, Inc.....	.....
							58-646032..	CT.....	NIA.....	AAG Holding Company, Inc.....	Ownership.....	...100.000	American Financial Group, Inc.....	.....
							Great American Financial Statutory Trust IV.....	OH.....	IA.....	AAG Holding Company, Inc.....	Ownership.....	...100.000	American Financial Group, Inc.....	.....
							Great American Life Insurance Company.....	OH.....	NIA.....	Great American Life Insurance Company.....	Ownership.....	...62.500	American Financial Group, Inc.....	2.....
							Aerielle IP Holdings, LLC.....	OH.....	NIA.....	Great American Life Insurance Company.....	Ownership.....	...62.500	American Financial Group, Inc.....	2.....
							Aerielle, LLC.....	DE.....	IA.....	Great American Life Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc.....	.....
							Annuity Investors Life Insurance Company.....	MD.....	NIA.....	Great American Life Insurance Company.....	Ownership.....	...85.000	American Financial Group, Inc.....	.....
							27-4078277	MD.....	NIA.....	Great American Life Insurance Company.....	Ownership.....	...85.000	American Financial Group, Inc.....	.....
							Bay Bridge Marina Hemingway's Restaurant, LLC..	FL.....	NIA.....	Great American Life Insurance Company.....	Ownership.....	...99.000	American Financial Group, Inc.....	.....
							Bay Bridge Marina Management, LLC.....	OH.....	NIA.....	Great American Life Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc.....	.....
							Brothers Management, LLC.....	FL.....	NIA.....	Great American Life Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc.....	.....
							20-1246122	MD.....	NIA.....	Great American Life Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc.....	.....
							45-3988240	FL.....	NIA.....	Great American Life Insurance Company.....	Ownership.....	...65.000	American Financial Group, Inc.....	2.....
							20-4604276	FL.....	NIA.....	Great American Life Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc.....	.....
							45-5565693	FL.....	NIA.....	Great American Life Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc.....	.....
							45-3829557	FL.....	NIA.....	Great American Life Insurance Company.....	Ownership.....	...80.000	American Financial Group, Inc.....	.....
							31-1391777	FL.....	NIA.....	Great American Life Insurance Company.....	Ownership.....	...65.000	American Financial Group, Inc.....	2.....
							45-1144095	OH.....	NIA.....	Great American Life Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc.....	.....
							26-3260520	FL.....	NIA.....	Great American Life Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc.....	.....
							Manhattan National Holding Corporation.....	OH.....	NIA.....	Great American Life Insurance Company.....	Ownership.....	...100.000	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)	*
Q12.2	0084.....	American Financial Group, Inc.....	67083.....	45-0252531	.....	.....	Manhattan National Life Insurance Company.....	IL.....	IA.....	Manhattan National Holding Corporation.....	Ownership.....	...100.000	American Financial Group, Inc.....	.....
	.....	.....	.....	52-2179330	.....	.....	Skipjack Marina Corp.....	MD.....	NIA.....	Great American Life Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc.....	.....
	.....	.....	.....	74-2180806	.....	.....	United Teacher Associates, Ltd.....	TX.....	NIA.....	AAG Holding Company, Inc.....	Ownership.....	...100.000	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.....	...100.000	American Financial Group, Inc.....	.....
	.....	.....	.....	31-1422717	.....	.....	AAG Insurance Agency, Inc.....	KY.....	NIA.....	Great American Financial Resources, Inc.....	Ownership.....	...100.000	American Financial Group, Inc.....	.....
	.....	.....	.....	34-1017531	.....	.....	Ceres Group, Inc.....	DE.....	NIA.....	Great American Financial Resources, Inc.....	Ownership.....	...100.000	American Financial Group, Inc.....	.....
	.....	.....	.....	34-1880408	.....	.....	Ceres Administrators, L.L.C.....	DE.....	NIA.....	Ceres Group, Inc.....	Ownership.....	...100.000	American Financial Group, Inc.....	.....
	.....	.....	.....	34-1947043	.....	.....	Ceres Sales, LLC.....	DE.....	NIA.....	Ceres Group, Inc.....	Ownership.....	...100.000	American Financial Group, Inc.....	.....
	.....	.....	.....	34-1920479	.....	.....	HealthMark Sales, LLC.....	DE.....	NIA.....	Ceres Sales, LLC.....	Ownership.....	...100.000	American Financial Group, Inc.....	.....
	.....	.....	.....	47-0717079	.....	.....	Continental General Corporation.....	NE.....	NIA.....	Ceres Group, Inc.....	Ownership.....	...100.000	American Financial Group, Inc.....	.....
	0084.....	American Financial Group, Inc.....	71404.....	47-0463747	.....	.....	Continental General Insurance Company.....	OH.....	IA.....	Continental General Corporation.....	Ownership.....	...100.000	American Financial Group, Inc.....	.....
	.....	.....	.....	47-0562685	.....	.....	Continental Print & Photo Co.....	NE.....	NIA.....	Continental General Corporation.....	Ownership.....	...100.000	American Financial Group, Inc.....	.....
	.....	.....	.....	34-1947042	.....	.....	QQAAgency of Texas, Inc.....	TX.....	NIA.....	Ceres Group, Inc.....	Ownership.....	...100.000	American Financial Group, Inc.....	.....
	.....	.....	.....	31-1395344	.....	.....	Great American Advisors, Inc.....	OH.....	NIA.....	Great American Financial Resources, Inc.....	Ownership.....	...100.000	American Financial Group, Inc.....	.....
	.....	.....	.....	42-1575938	.....	.....	Great American Holding, Inc.....	OH.....	UIP.....	American Financial Group, Inc.....	Ownership.....	...100.000	American Financial Group, Inc.....	.....
	.....	.....	.....	27-3062314	.....	.....	Agricultural Services, LLC.....	OH.....	NIA.....	Great American Holding, Inc.....	Ownership.....	...100.000	American Financial Group, Inc.....	.....
	.....	.....	.....	45-4110027	.....	.....	United States Commodities Producers LLC.....	MT.....	NIA.....	Agricultural Services, LLC.....	Ownership.....	...75.000	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.....	1.000	American Financial Group, Inc.....	2.....
	.....	.....	.....	27-2354685	.....	.....	United States Livestock Producers, LLC.....	NV.....	NIA.....	Agricultural Services, LLC.....	Ownership.....	...75.000	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.....	...99.000	American Financial Group, Inc.....	2.....
	0084.....	American Financial Group, Inc.....	35351.....	31-0912199	.....	.....	American Empire Surplus Lines Insurance Company	DE.....	IA.....	Great American Holding, Inc.....	Ownership.....	...100.000	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.....	...100.000	American Financial Group, Inc.....	.....
	.....	.....	.....	59-1671722	.....	.....	American Empire Underwriters, Inc.....	TX.....	NIA.....	American Empire Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc.....	.....
	.....	.....	.....	.....	.....	.....	GAI Australia Pty Ltd.....	AU.....	NIA.....	Great American Holding, Inc.....	Ownership.....	...100.000	American Financial Group, Inc.....	.....
0084.....	American Financial Group, Inc.....	23418.....	73-0556513	.....	.....	.....	Great American International Insurance Limited....	IE.....	IA.....	Great American Holding, Inc.....	Ownership.....	...100.000	American Financial Group, Inc.....	.....
0084.....	American Financial Group, Inc.....	15380.....	73-1406844	.....	.....	.....	Mid-Continent Casualty Company.....	OH.....	.....	Great American Holding, Inc.....	Ownership.....	...100.000	American Financial Group, Inc.....	.....
0084.....	American Financial Group, Inc.....	13794.....	38-3803661	.....	.....	.....	Mid-Continent Assurance Company.....	OH.....	DS.....	Mid-Continent Casualty Company.....	Ownership.....	...100.000	American Financial Group, Inc.....	.....
.....	.....	.....	.....	30-0571535	.....	.....	Mid-Continent Excess and Surplus Insurance Company	DE.....	DS.....	Mid-Continent Casualty Company.....	Ownership.....	...100.000	American Financial Group, Inc.....	.....
0084.....	American Financial Group, Inc.....	23426.....	73-0773259	.....	.....	.....	Mid-Continent Specialty Insurance Services, Inc...	OK.....	DS.....	Mid-Continent Casualty Company.....	Ownership.....	...100.000	American Financial Group, Inc.....	.....
.....	.....	.....	.....	98-0627464	.....	.....	Oklahoma Surety Company.....	OH.....	DS.....	Mid-Continent Casualty Company.....	Ownership.....	...100.000	American Financial Group, Inc.....	.....
.....	.....	.....	.....	.....	.....	.....	Premier International Insurance Company.....	TC.....	IA.....	Great American Holding, Inc.....	Ownership.....	...100.000	American Financial Group, Inc.....	.....
0084.....	American Financial Group, Inc.....	16691.....	31-0501234	.....	.....	.....	Great American Insurance Company.....	OH.....	IA.....	American Financial Group, Inc.....	Ownership.....	...100.000	American Financial Group, Inc.....	.....

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
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Q12.3			45-2969767				Aerielle IP Holdings, LLC.....	OH.....	NIA.....	Great American Insurance Company.....	Ownership.....	...37.500	American Financial Group, Inc.....	2.....
			26-4391696				Aerielle, LLC.....	DE.....	NIA.....	Great American Insurance Company.....	Ownership.....	...37.500	American Financial Group, Inc.....	2.....
			31-1463075				American Signature Underwriters, Inc.....	OH.....	NIA.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc.....	.....
			59-2840291				Brothers Property Corporation.....	OH.....	NIA.....	Great American Insurance Company.....	Ownership.....	...80.000	American Financial Group, Inc.....	.....
			20-5173494				Brothers Le Pavillon, LLC.....	DE.....	NIA.....	Brothers Property Corporation.....	Ownership.....	...100.000	American Financial Group, Inc.....	.....
			20-5173589				Brothers Le Pavillon (SPE), LLC.....	DE.....	NIA.....	Brothers Le Pavillon, LLC.....	Ownership.....	...100.000	American Financial Group, Inc.....	.....
			25-1754638				Brothers Pennsylvanian Corporation.....	PA.....	NIA.....	Brothers Property Corporation.....	Ownership.....	...100.000	American Financial Group, Inc.....	.....
			59-2840294				Brothers Property Management Corporation.....	OH.....	NIA.....	Brothers Property Corporation.....	Ownership.....	...100.000	American Financial Group, Inc.....	.....
			20-4498054				Crescent Centre Apartments.....	OH.....	NIA.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc.....	1.....
			31-1277904				Crop Managers Insurance Agency, Inc.....	KS.....	NIA.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc.....	.....
			31-0589001				Dempsey & Siders Agency, Inc.....	OH.....	NIA.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc.....	.....
			31-1341668				Eden Park Insurance Brokers, Inc.....	CA.....	NIA.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc.....	.....
							El Aguila, Compañía de Seguros, S.A. de C.V.....	MX.....	IA.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc.....	.....
							Financiadora de Primas Condor, S.A. de C.V.....	MX.....	NIA.....	El Aguila, Compañía de Seguros, S.A. de C.V....	Ownership.....	...99.000	American Financial Group, Inc.....	.....
			39-1404033				Farmers Crop Insurance Alliance, Inc.....	KS.....	NIA.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc.....	.....
			13-3628555				FCIA Management Company, Inc.....	NY.....	NIA.....	Great American Insurance Company.....	Ownership.....	...100.000	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.....	...100.000	American Financial Group, Inc.....	.....
			31-1765544				GAI Warranty Company of Florida.....	FL.....	NIA.....	GAI Warranty Company.....	Ownership.....	...100.000	American Financial Group, Inc.....	.....
							GAI Warranty Company of Canada Inc.....	CN.....	NIA.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc.....	.....
			45-5565693				GALIC-Sorrento, LLC.....	FL.....	DS.....	Great American Insurance Company.....	Ownership.....	...35.000	American Financial Group, Inc.....	2.....
			45-1144095				GALIC Pointe, LLC.....	FL.....	NIA.....	Great American Insurance Company.....	Ownership.....	...35.000	American Financial Group, Inc.....	2.....
			61-1329718				Global Premier Finance Company.....	OH.....	NIA.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc.....	.....
			74-2693636				Great American Agency of Texas, Inc.....	TX.....	NIA.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc.....	.....
	0084.....	American Financial Group, Inc.....	26832.....	95-1542353			Great American Alliance Insurance Company.....	OH.....	IA.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc.....	.....
	0084.....	American Financial Group, Inc.....	26344.....	15-6020948			Great American Assurance Company.....	OH.....	IA.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc.....	.....
	0084.....	American Financial Group, Inc.....	39896.....	61-0983091			Great American Casualty Insurance Company.....	OH.....	IA.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc.....	.....
			31-1228726				Great American Claims Services, Inc.....	DE.....	NIA.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc.....	.....
	0084.....	American Financial Group, Inc.....	10646.....	36-4079497			Great American Contemporary Insurance Company	OH.....	IA.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc.....	.....
	0084.....	American Financial Group, Inc.....	37532.....	31-0954439			Great American E & S Insurance Company.....	DE.....	IA.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc.....	.....
	0084.....	American Financial Group, Inc.....	41858.....	31-1036473			Great American Fidelity Insurance Company.....	DE.....	IA.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc.....	.....
				31-1652643			Great American Insurance Agency, Inc.....	OH.....	NIA.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc.....	.....
	0084.....	American Financial Group, Inc.....	22136.....	13-5539046			Great American Insurance Company of New York..	NY.....	IA.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc.....	.....
	0084.....	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.....
				31-1073664			Great American Lloyd's, Inc.....	TX.....	NIA.....	Great American Insurance Company.....	Ownership.....	...100.000	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.....	38580.....	31-0856644.....				Great American Management Services, Inc.....	OH.....	NIA.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc.....	
			31-1288778.....				Great American Protection Insurance Company.....	OH.....	IA.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc.....	
			31-0918893.....				Great American Re Inc.....	DE.....	NIA.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc.....	
0084.....	American Financial Group, Inc.....	31135.....	31-1209419.....				Great American Security Insurance Company.....	OH.....	IA.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc.....	
0084.....	American Financial Group, Inc.....	33723.....	31-1237970.....				Great American Spirit Insurance Company.....	OH.....	IA.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc.....	
							Insurance (GB) Limited.....	GB.....	IA.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc.....	
			59-1263251.....				Key Largo Group, Inc.....	FL.....	NIA.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc.....	
			34-1607394.....		0001301106	NASDAQ.....	National Interstate Corporation.....	OH.....	NIA.....	Great American Insurance Company.....	Ownership.....	...52.200	American Financial Group, Inc.....	
			34-1899058.....				American Highways Insurance Agency, Inc.....	OH.....	NIA.....	National Interstate Corporation.....	Ownership.....	...100.000	American Financial Group, Inc.....	
			31-1548235.....				Explorer RV Insurance Agency, Inc.....	OH.....	NIA.....	National Interstate Corporation.....	Ownership.....	...100.000	American Financial Group, Inc.....	
			98-0191335.....				Hudson Indemnity, Ltd.....	KY.....	IA.....	National Interstate Corporation.....	Ownership.....	...100.000	American Financial Group, Inc.....	
			66-0660039.....				Hudson Management Group, Ltd.....	VI.....	NIA.....	National Interstate Corporation.....	Ownership.....	...100.000	American Financial Group, Inc.....	
			34-1607396.....				National Interstate Insurance Agency, Inc.....	OH.....	NIA.....	National Interstate Corporation.....	Ownership.....	...100.000	American Financial Group, Inc.....	
							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.....	...100.000	American Financial Group, Inc.....	
							National Interstate Insurance Company of Hawaii, Inc.	OH.....	IA.....	National Interstate Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc.....	
0084.....	American Financial Group, Inc.....	11051.....	99-0345306.....				Triumphe Casualty Company.....	OH.....	IA.....	National Interstate Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc.....	
0084.....	American Financial Group, Inc.....	41106.....	95-3623282.....				Vanliner Group, Inc.....	DE.....	NIA.....	National Interstate Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc.....	
			43-1415856.....				TransProtection Service Company.....	MO.....	NIA.....	Vanliner Group, Inc.....	Ownership.....	...100.000	American Financial Group, Inc.....	
			43-1254631.....				Vanliner Insurance Company.....	MO.....	IA.....	Vanliner Group, Inc.....	Ownership.....	...100.000	American Financial Group, Inc.....	
0084.....	American Financial Group, Inc.....	21172.....	86-0114294.....				Vanliner Reinsurance Limited.....	BM.....	IA.....	Vanliner Group, Inc.....	Ownership.....	...100.000	American Financial Group, Inc.....	
			20-5546054.....				Safety Claims and Litigation Services, LLC.....	MT.....	NIA.....	National Interstate Corporation.....	Ownership.....	...100.000	American Financial Group, Inc.....	
							Penn Central U.K. Limited.....	GB.....	NIA.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc.....	
			27-2226948.....				Pinecrest Place LLC.....	FL.....	NIA.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc.....	
			#####.....				PLLS Canada Insurance Brokers Inc.....	CN.....	NIA.....	Great American Insurance Company.....	Ownership.....	...49.000	American Financial Group, Inc.....	
			31-1293064.....				Professional Risk Brokers, Inc.....	IL.....	NIA.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc.....	
			72-1331800.....				Strategic Comp Holdings, L.L.C.....	LA.....	NIA.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc.....	
			36-4517754.....				Strategic Comp Services, L.L.C.....	LA.....	NIA.....	Strategic Comp Holdings, L.L.C.....	Ownership.....	...100.000	American Financial Group, Inc.....	
			32-0050970.....				Strategic Comp, L.L.C.....	LA.....	NIA.....	Strategic Comp Holdings, L.L.C.....	Ownership.....	...100.000	American Financial Group, Inc.....	
			31-0686194.....				One East Fourth, Inc.....	OH.....	NIA.....	American Financial Group, Inc.....	Ownership.....	...100.000	American Financial Group, Inc.....	
			31-0883227.....				Pioneer Carpet Mills, Inc.....	OH.....	NIA.....	American Financial Group, Inc.....	Ownership.....	...100.000	American Financial Group, Inc.....	
			31-1737792.....				Superior NWVN of Ohio, Inc.....	OH.....	NIA.....	American Financial Group, Inc.....	Ownership.....	...100.000	American Financial Group, Inc.....	
			31-1119320.....				TEJ Holdings, Inc.....	OH.....	NIA.....	American Financial Group, Inc.....	Ownership.....	...100.000	American Financial Group, Inc.....	
			31-0728327.....				Three East Fourth, Inc.....	OH.....	NIA.....	American Financial Group, Inc.....	Ownership.....	...100.000	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)	*
Asterisk 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.....	8,824		0.0	
2. Allied lines.....	15,434	26,037	168.7	
3. Farmowners multiple peril.....			0.0	
4. Homeowners multiple peril.....			0.0	
5. Commercial multiple peril.....	351,717	134,259	38.2	58.4
6. Mortgage guaranty.....			0.0	
8. Ocean marine.....			0.0	
9. Inland marine.....	7,922,566	3,218,829	40.6	35.3
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.....		78,972	0.0	
17.1 Other liability-occurrence.....	53,527,036	(8,100,122)	(15.1)	10.5
17.2 Other liability-claims made.....	4,920,684	(263,150)	(5.3)	(19.9)
17.3 Excess workers' compensation.....			0.0	
18.1 Products liability-occurrence.....	17,364,221	(11,476,386)	(66.1)	110.6
18.2 Products liability-claims made.....			0.0	
19.1, 19.2 Private passenger auto liability.....	934	34,238	3,665.7	(88.1)
19.3, 19.4 Commercial auto liability.....	8,215,076	4,026,768	49.0	(16.6)
21. Auto physical damage.....	3,322,553	1,969,335	59.3	55.3
22. Aircraft (all perils).....			0.0	
23. Fidelity.....			0.0	
24. Surety.....	4,610,838	447,014	9.7	
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.....	100,259,883	(9,904,206)	(9.9)	28.0
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.....	1,908	7,983	7,684
2. Allied lines.....	3,336	15,566	15,608
3. Farmowners multiple peril.....			
4. Homeowners multiple peril.....			
5. Commercial multiple peril.....	45,838	311,659	517,142
6. Mortgage guaranty.....			
8. Ocean marine.....			
9. Inland marine.....	2,751,186	8,036,426	7,238,752
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.....	18,972,867	56,086,659	52,783,945
17.2 Other liability-claims made.....	1,721,974	5,187,037	4,759,851
17.3 Excess workers' compensation.....			
18.1 Products liability-occurrence.....	6,621,706	18,515,503	15,713,670
18.2 Products liability-claims made.....			
19.1 19.2 Private passenger auto liability.....			(6,015)
19.3 19.4 Commercial auto liability.....	2,635,765	7,890,100	7,486,297
21. Auto physical damage.....	1,144,169	3,340,984	3,265,075
22. Aircraft (all perils).....			
23. Fidelity.....			
24. Surety.....	2,201,118	5,699,008	4,753,767
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.....	36,099,867	105,090,925	96,535,776
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.....	3,791	.....	.....3,791	.....
2597. Summary of remaining write-ins for Line 25.....	3,791	0	3,791	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.....	26,961,406	55,471,809
3. Accrual of discount.....	650,164	1,117,531
4. Unrealized valuation increase (decrease).....	6,102,380	3,514,070
5. Total gain (loss) on disposals.....	607,243	3,373,500
6. Deduct consideration for bonds and stocks disposed of.....	77,188,368	140,846,176
7. Deduct amortization of premium.....	1,750,379	2,035,409
8. Total foreign exchange change in book/adjusted carrying value.....		
9. Deduct current year's other than temporary impairment recognized.....	1,090,237	2,187,250
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	431,186,073	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).....	431,136,073	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).....	318,992,489	37,745,368	74,956,039	(1,781,855)	338,470,653	318,992,489	279,999,964	343,370,604
2. Class 2 (a).....	71,353,335		7,782,814	486,639	73,867,907	71,353,335	64,057,159	74,445,588
3. Class 3 (a).....	3,291,530		71,133	1,049,570	3,358,727	3,291,530	4,269,967	3,255,219
4. Class 4 (a).....	155,943	85	59,781	9,210	230,349	155,943	105,456	207,917
5. Class 5 (a).....								
6. Class 6 (a).....								
7. Total Bonds.....	393,793,297	37,745,453	82,869,767	(236,436)	415,927,635	393,793,297	348,432,547	421,279,328
PREFERRED STOCK								
8. Class 1.....	1,508,843			(1,573)	1,501,002	1,508,843	1,507,270	5,477,360
9. Class 2.....	12,286,627			2,717,450	10,106,855	12,286,627	15,004,077	3,385,000
10. Class 3.....	4,177,759			(2,307,759)	4,367,247	4,177,759	1,870,000	3,971,000
11. Class 4.....	3,667,246				2,499,560	3,667,246	3,667,246	640,000
12. Class 5.....								1,056,250
13. Class 6.....								
14. Total Preferred Stock.....	21,640,475	0	0	408,118	18,474,663	21,640,475	22,048,593	14,529,610
15. Total Bonds and Preferred Stock.....	415,433,772	37,745,453	82,869,767	171,682	434,402,299	415,433,772	370,481,140	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 \$....4,284,795; 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.....	4,284,795	XXX.....	4,284,795	3,996	.....

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.....	88,133,383	176,534,985
3. Accrual of discount.....		
4. Unrealized valuation increase (decrease).....		
5. Total gain (loss) on disposals.....		
6. Deduct consideration received on disposals.....	98,561,088	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).....	4,284,795	14,712,500
11. Deduct total nonadmitted amounts.....		
12. Statement value at end of current period (Line 10 minus Line 11).....	4,284,795	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 - U.S. Special Revenue and Special Assessment										
61212R X7 6	MT ST BRD OF HSG-A 4.00 12/01/2038.....			...07/11/2012	RBC DOMINION.....		1,050,940	1,000,000		1FE.....
3199999.	Total - Bonds - U.S. Special Revenue & Special Assessments.....						1,050,940	1,000,000	0	XXX.....
Bonds - Industrial and Miscellaneous										
140661 AK 5	CAPMARK FINANCIAL GROUP INC. NOTE B LIBOR+.....			...08/23/2012	Liquidation.....		86	85		4Z.....
3899999.	Total - Bonds - Industrial & Miscellaneous.....						86	85	0	XXX.....
8399997.	Total - Bonds - Part 3.....						1,051,026	1,000,085	0	XXX.....
8399999.	Total - Bonds.....						1,051,026	1,000,085	0	XXX.....
Common Stocks - Industrial and Miscellaneous										
140661 10 9	CAPMARK FINANCIAL GROUP INC.....			...08/23/2012	Liquidation.....	52,000	1,332	XXX.....		L.....
24702R 10 1	DELL INC.....			...07/17/2012	BERNSTEIN.....	50,000.000	607,420	XXX.....		L.....
24702R 10 1	DELL INC.....			...07/23/2012	BERNSTEIN.....	50,000.000	584,685	XXX.....		L.....
428236 10 3	HEWLETT-PACKARD CO.....			...07/10/2012	ISI GROUP INC.....	15,000.000	287,685	XXX.....		L.....
428236 10 3	HEWLETT-PACKARD CO.....			...07/17/2012	BERNSTEIN.....	5,000.000	93,788	XXX.....		L.....
9099999.	Total - Common Stocks - Industrial & Miscellaneous.....						1,574,910	XXX.....	0	XXX.....
9799997.	Total - Common Stocks - Part 3.....						1,574,910	XXX.....	0	XXX.....
9799999.	Total - Common Stocks.....						1,574,910	XXX.....	0	XXX.....
9899999.	Total - Preferred and Common Stocks.....						1,574,910	XXX.....	0	XXX.....
9999999.	Total - Bonds, Preferred and Common Stocks.....						2,625,936	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			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)

Bonds - U.S. Government

83162C	HH	9	SBAP 1997-20C 1 7.15 03/01/2017.....	.....	09/01/2012	MBS Paydown 0.03330753.....	.....	.....22,239	22,239	22,239	22,239	.....	.....	.....	.....0	.....	.....22,239	.....	.....	.....0	1,590	03/01/2017	1.....
0599999.	Total - Bonds - U.S. Government.....							22,239	22,239	22,239	22,239	0	0	0	0	0	22,239	0	0	0	1,590	XXX...	..XXX...

Bonds - U.S. Special Revenue and Special Assessment

047856	ET	2	ATLANTA SFM A GA 5.25 12/01/2039.....	.....	07/01/2012	Partial Call 100.0.....	.....	.....20,886	20,886	21,786	21,765	.....	.....(879)	.....	.....(879)	.....	.....20,886	.....	.....	.....0	640	12/01/2039	1FE.....
047856	ET	2	ATLANTA SFM A GA 5.25 12/01/2039.....	.....	09/01/2012	Partial Call 100.0.....	.....	.....10,510	10,510	10,963	10,952	.....	.....(442)	.....	.....(442)	.....	.....10,510	.....	.....	.....0	414	12/01/2039	1FE.....
246395	MC	8	DE HSG AUTH D 4.30 07/01/2017.....	.....	07/01/2012	Partial Call 100.0.....	.....	.....95,000	95,000	93,433	93,822	.....	.....1,178	.....	.....1,178	.....	.....95,000	.....	.....	.....0	4,085	07/01/2017	1FE.....
246395	WY	9	DE HSG AUTH A-1 4.90 07/01/2029.....	.....	07/01/2012	Partial Call 100.0.....	.....	.....30,000	30,000	31,188	31,169	.....	.....(1,169)	.....	.....(1,169)	.....	.....30,000	.....	.....	.....0	992	07/01/2029	1FE.....
246395	WY	9	DE HSG AUTH A-1 4.90 07/01/2029.....	.....	09/01/2012	Partial Call 100.0.....	.....	.....5,000	5,000	5,198	5,195	.....	.....(195)	.....	.....(195)	.....	.....5,000	.....	.....	.....0	206	07/01/2029	1FE.....
31392H	TJ	2	FNR 2003-1 PG PAC 5.50 9/25/2031.....	.....	07/25/2012	MBS Paydown 0.03137454.....	.....	.....92,955	92,955	93,717	93,015	.....	.....110	.....	.....110	.....	.....92,955	.....	.....	.....0	2,982	09/25/2031	1.....
31392H	TJ	2	FNR 2003-1 PG PAC 5.50 9/25/2031.....	.....	08/25/2012	MBS Paydown 0.01446411.....	.....	.....84,552	84,552	85,246	84,607	.....	.....274	.....	.....274	.....	.....84,552	.....	.....	.....0	3,100	09/25/2031	1.....
31392H	TJ	2	FNR 2003-1 PG PAC 5.50 9/25/2031.....	.....	09/25/2012	MBS Paydown 0.0.....	.....	.....72,321	72,321	72,914	72,367	.....	.....793	.....	.....793	.....	.....72,321	.....	.....	.....0	2,983	09/25/2031	1.....
31393G	BZ	6	FHR 2545 HE PAC 5.50 09/15/2031.....	.....	07/15/2012	MBS Paydown 0.0.....	.....	.....27,494	27,494	28,001	27,648	.....	.....55	.....	.....55	.....	.....27,494	.....	.....	.....0	882	09/15/2031	1.....
34073N	Z8	6	FL HFC SRS 2 4.75 07/01/2027.....	.....	07/01/2012	Partial Call 100.0.....	.....	.....20,000	20,000	19,850	19,857	.....	.....143	.....	.....143	.....	.....20,000	.....	.....	.....0	950	07/01/2027	1FE.....
358184	HD	4	FRESNO CA SER C 4.97 10/01/14.....	.....	07/27/2012	MORGAN KEEGAN & COMPANY.....	.....	.....495,000	500,000	487,240	495,217	.....	.....958	.....	.....958	.....	.....496,175	.....	.....(1,175)	(1,175)	20,708	10/01/2014	2FE.....
358184	HD	4	FRESNO CA SER C 4.97 10/01/14.....	.....	08/03/2012	CITIGROUP.....	.....	.....566,375	575,000	560,326	569,499	.....	.....1,138	.....	.....1,138	.....	.....570,638	.....	.....(4,263)	(4,263)	24,370	10/01/2014	2FE.....
38373Y	A3	8	GNR 2003-6 BE PAC 5.25 1/16/32.....	.....	07/16/2012	MBS Paydown 0.20119081.....	.....	.....55,552	55,552	55,756	55,553	.....	.....(68)	.....	.....(68)	.....	.....55,552	.....	.....	.....0	1,701	01/16/2032	1.....
38373Y	A3	8	GNR 2003-6 BE PAC 5.25 1/16/32.....	.....	08/16/2012	MBS Paydown 0.18954378.....	.....	.....58,235	58,235	58,449	58,236	.....	.....(68)	.....	.....(68)	.....	.....58,235	.....	.....	.....0	2,038	01/16/2032	1.....
38373Y	A3	8	GNR 2003-6 BE PAC 5.25 1/16/32.....	.....	09/16/2012	MBS Paydown 0.1773287.....	.....	.....61,075	61,075	61,300	61,077	.....	.....(67)	.....	.....(67)	.....	.....61,075	.....	.....	.....0	2,405	01/16/2032	1.....
46940R	AB	2	JACKSONVILLE FL HSG FIN 5.625 10/01/2039.....	.....	07/01/2012	Partial Call 100.0.....	.....	.....25,000	25,000	21,875	21,984	.....	.....6,013	.....	.....6,013	.....	.....25,000	.....	.....	.....0	820	10/01/2039	1FE.....
46940R	AB	2	JACKSONVILLE FL HSG FIN 5.625 10/01/2039.....	.....	08/01/2012	Partial Call 100.0.....	.....	.....30,000	30,000	26,250	26,380	.....	.....3,620	.....	.....3,620	.....	.....30,000	.....	.....	.....0	1,125	10/01/2039	1FE.....
46940R	AB	2	JACKSONVILLE FL HSG FIN 5.625 10/01/2039.....	.....	09/01/2012	Partial Call 100.0.....	.....	.....135,000	135,000	118,125	118,711	.....	.....16,289	.....	.....16,289	.....	.....135,000	.....	.....	.....0	5,695	10/01/2039	1FE.....
474553	AE	4	JEFFERSON SFM B LA 5.25 12/01/2032.....	.....	09/01/2012	Partial Call 100.0.....	.....	.....105,000	105,000	106,050	105,995	.....	.....(995)	.....	.....(995)	.....	.....105,000	.....	.....	.....0	4,134	12/01/2032	1FE.....
49130P	YN	8	KY HSG CORP E 4.85 07/01/2036.....	.....	07/01/2012	Partial Call 100.0.....	.....	.....25,000	25,000	24,188	24,221	.....	.....779	.....	.....779	.....	.....25,000	.....	.....	.....0	1,213	07/01/2036	1FE.....
49130P	YN	8	KY HSG CORP E 4.85 07/01/2036.....	.....	08/01/2012	Partial Call 100.0.....	.....	.....25,000	25,000	24,188	24,221	.....	.....779	.....	.....779	.....	.....25,000	.....	.....	.....0	1,314	07/01/2036	1FE.....
49130P	YN	8	KY HSG CORP E 4.85 07/01/2036.....	.....	09/01/2012	Partial Call 100.0.....	.....	.....10,000	10,000	9,675	9,689	.....	.....311	.....	.....311	.....	.....10,000	.....	.....	.....0	566	07/01/2036	1FE.....
49130T	PR	1	KY ST HSG CORP A 4.25 07/01/2033.....	.....	08/01/2012	Partial Call 100.0.....	.....	.....75,000	75,000	78,413	78,413	.....	.....(3,413)	.....	.....(3,413)	.....	.....75,000	.....	.....	.....0	301	07/01/2033	1FE.....
49130T	PR	1	KY ST HSG CORP A 4.25 07/01/2033.....	.....	09/01/2012	Partial Call 100.0.....	.....	.....10,000	10,000	10,455	10,455	.....	.....(455)	.....	.....(455)	.....	.....10,000	.....	.....	.....0	76	07/01/2033	1FE.....
57586P	ZY	5	MA ST HSG 4.40 12/01/2023.....	.....	07/01/2012	Partial Call 100.0.....	.....	.....30,000	30,000	29,850	29,862	.....	.....138	.....	.....138	.....	.....30,000	.....	.....	.....0	770	12/01/2023	1FE.....
647200	P5	7	NM SFM B CL I 5.00 03/01/2028.....	.....	09/01/2012	Partial Call 100.0.....	.....	.....150,000	150,000	157,763	157,530	.....	.....(7,530)	.....	.....(7,530)	.....	.....150,000	.....	.....	.....0	7,625	03/01/2028	1FE.....
658877	DZ	5	N DAKOTA ST HSG 4.50 01/01/2028.....	.....	07/01/2012	Partial Call 100.0.....	.....	.....110,000	110,000	117,325	117,065	.....	.....(7,065)	.....	.....(7,065)	.....	.....110,000	.....	.....	.....0	4,400	01/01/2028	1FE.....
658886	DU	7	ND HFA PG SER B 5.50 01/01/2037.....	.....	07/01/2012	Partial Call 100.0.....	.....	.....170,000	170,000	184,025	182,698	.....	.....(12,698)	.....	.....(12,698)	.....	.....170,000	.....	.....	.....0	9,350	01/01/2037	1FE.....
658886	EN	2	ND ST HSG FIN AGY 5.80 07/01/2032.....	.....	07/01/2012	Partial Call 100.0.....	.....	.....400,000	400,000	414,000	412,187	.....	.....(12,187)	.....	.....(12,187)	.....	.....400,000	.....	.....	.....0	23,200	07/01/2032	1FE.....
676907	MW	5	OH HSG AGY 4.85 09/01/2026.....	.....	09/01/2012	Partial Call 100.0.....	.....	.....485,000	485,000	489,608	488,472	.....	.....(3,472)	.....	.....(3,472)	.....	.....485,000	.....	.....	.....0	23,523	09/01/2026	1FE.....
677377	Q3	0	OH HSG FIN AGY 4.00 11/01/2025.....	.....	08/01/2012	Partial Call 100.0.....	.....	.....30,000	30,000	28,650	28,721	.....	.....1,279	.....	.....1,279	.....	.....30,000	.....	.....	.....0	900	11/01/2025	1FE.....
708796	EX	1	PA HFA SFM 4.70 10/01/2037.....		07/10/2012	Partial Call 100.0.....		40,000	40,000	39,300	39,320		680		680		40,000			0	1,457	10/01/2037	1FE.....

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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)
75913W DQ 7	REGL WST SYS-SER S 4.45	07/01/2012		07/01/2012	Sinking Fund Redemption 100.0		615,000	615,000	651,420	617,355		(2,355)		(2,355)		615,000			0	27,368	07/01/2012	2
83755N EU 2	SD HSG DEV SFH 2 4.25	5/01/2032		08/15/2012	Partial Call 100.0		25,000	25,000	25,953	25,936		(936)		(936)		25,000			0	871	05/01/2032	1FE
88271H CV 9	TX ST HSG 5.50	12/01/2039		07/01/2012	Partial Call 100.0		76,743	76,743	81,348	80,904		(4,161)		(4,161)		76,743			0	2,462	12/01/2039	1FE
88271H CV 9	TX ST HSG 5.50	12/01/2039		08/01/2012	Partial Call 100.0		124,147	124,147	131,596	130,879		(6,732)		(6,732)		124,147			0	4,552	12/01/2039	1FE
88271H CV 9	TX ST HSG 5.50	12/01/2039		09/01/2012	Partial Call 100.0		32,095	32,095	34,021	33,835		(1,740)		(1,740)		32,095			0	1,324	12/01/2039	1FE
88275F MT 3	TX DEPT HSG SF 5.25	09/01/2032		09/01/2012	Partial Call 100.0		60,000	60,000	61,050	60,835		(835)		(835)		60,000			0	3,150	09/01/2032	1FE
88275F MV 8	TX DEPT HSG B 5.30	09/01/2039		09/01/2012	Partial Call 100.0		25,000	25,000	25,375	25,286		(286)		(286)		25,000			0	1,325	09/01/2039	1FE
917436 YA 9	UT SF MTG REV 5.00	07/01/2038		07/01/2012	Partial Call 100.0		95,000	95,000	96,425	96,044		(1,044)		(1,044)		95,000			0	4,750	07/01/2038	1FE
92812U NX 2	VA HSG SER 4.15	07/01/12		07/01/2012	Maturity 100.0		2,000,000	2,000,000	2,000,000	2,000,000				0		2,000,000			0	83,000	07/01/2012	1FE
93978T AV 1	WA ST HSG FIN 5.00	12/01/2037		09/01/2012	Partial Call 100.0		155,000	155,000	150,738	150,830		4,170		4,170		155,000			0	5,813	12/01/2037	1FE
95662M B9 0	WV HSG SER A 4.75	11/01/2027		08/01/2012	Call 100.0		2,600,000	2,600,000	2,600,000	2,599,841		159		159		2,600,000			0	92,625	11/01/2027	1FE
3199999	Total - Bonds - U.S. Special Revenue & Assessment						9,357,940	9,371,565	9,423,028	9,397,648	0	(29,927)	0	(29,927)	0	9,363,377	0	(5,438)	(5,438)	382,165	XXX	XXX

Bonds - Industrial and Miscellaneous

00182E AJ 8	ANZ NAT INTL NZ 6.20	07/19/2013	R..	09/13/2012	WELLS FARGO BROKERAGE...		7,329,070	7,000,000	6,993,420	6,997,764		1,006		1,006		6,998,769		330,301	330,301	505,128	07/19/2013	1FE
05948X D4 0	BOAMS 2003-9 4A1 SEQ SSNR 5.00	12/18		07/25/2012	MBS Paydown 0.08979703		9,946	9,946	9,909	9,911		6		6		9,946			0	290	12/25/2018	1FM
05948X D4 0	BOAMS 2003-9 4A1 SEQ SSNR 5.00	12/18		08/25/2012	MBS Paydown 0.0837713		12,051	12,051	12,006	12,009		12		12		12,051			0	402	12/25/2018	1FM
05948X D4 0	BOAMS 2003-9 4A1 SEQ SSNR 5.00	12/18		09/25/2012	MBS Paydown 0.07354849		20,446	20,446	20,369	20,373		26		26		20,446			0	767	12/25/2018	1FM
07324F AB 6	BAYV 2007-B 1A1 SEQ STP 8/28/47			07/28/2012	MBS Paydown 0.20859252		36,945	36,945	36,944	36,945				0		36,945			0	1,360	08/28/2047	1FM
07324F AB 6	BAYV 2007-B 1A1 SEQ STP 8/28/47			08/28/2012	MBS Paydown 0.19390579		58,747	58,747	58,746	58,747				0		58,747			0	2,466	08/28/2047	1FM
07324F AB 6	BAYV 2007-B 1A1 SEQ STP 8/28/47			09/28/2012	MBS Paydown 0.18889359		20,049	20,049	20,049	20,049				0		20,049			0	945	08/28/2047	1FM
1248MP AA 2	CBASS 2007-MX1 A1 SEQ STP 12/25/36			07/25/2012	MBS Paydown 0.240950756		6,673	6,673	6,673	6,673				0		6,673			0	254	12/25/2036	2AM
1248MP AA 2	CBASS 2007-MX1 A1 SEQ STP 12/25/36			08/25/2012	MBS Paydown 0.233770072		14,361	14,361	14,361	14,361				0		14,361			0	628	12/25/2036	2AM
1248MP AA 2	CBASS 2007-MX1 A1 SEQ STP 12/25/36			09/25/2012	MBS Paydown 0.228842447		9,855	9,855	9,855	9,855				0		9,855			0	486	12/25/2036	2AM
12641P BU 7	CSMC 2009-6R 7A3 SUB SSUP 5.50	9/26/35		07/26/2012	MBS Paydown 0.082847115		63,877	63,877	63,877	63,678		51		51		63,877			0	2,045	09/26/2035	1FM
12641P BU 7	CSMC 2009-6R 7A3 SUB SSUP 5.50	9/26/35		08/26/2012	MBS Paydown 0.0		8,285	8,285	8,285	8,259		275		275		8,285			0	303	09/26/2035	1FM
12641P BV 5	CSMC 2009-6R 7A4 SUB SSUP 5.50	9/26/35		08/26/2012	MBS Paydown 0.087783463		54,733	54,733	54,733	54,569		(40)		(40)		54,733			0	2,003	09/26/2035	1FM
12641P BV 5	CSMC 2009-6R 7A4 SUB SSUP 5.50	9/26/35		09/26/2012	MBS Paydown 0.0		5,267	5,267	5,267	5,251		219		219		5,267			0	217	09/26/2035	1FM
12641P BW 3	CSMC 2009-6R 7A5 MEZ SSUP 5.50	9/26/35		09/26/2012	MBS Paydown 0.043049526		57,417	57,417	57,417	57,250		(47)		(47)		57,417			0	2,365	09/26/2035	1FM
12641Q AE 2	CSMC 2009-7R 4A1 SEQ EXCH CSTR 7/26/37			07/26/2012	MBS Paydown 0.703949868		15,107	15,107	15,107	15,056		3		3		15,107			0	532	07/26/2037	1FM
12641Q AE 2	CSMC 2009-7R 4A1 SEQ EXCH CSTR 7/26/37			08/26/2012	MBS Paydown 0.680411229		42,370	42,370	42,370	42,228		(9)		(9)		42,370			0	1,705	07/26/2037	1FM
12641Q AE 2	CSMC 2009-7R 4A1 SEQ EXCH CSTR 7/26/37			09/26/2012	MBS Paydown 0.671730771		15,625	15,625	15,625	15,573		4		4		15,625			0	708	07/26/2037	1FM
12641Q AJ 1	CSMC 2009-7R 4A5 MEZ 6.00	7/26/2037		07/26/2012	Pass-Through Loss			25,489	22,327			(989)		(989)					0	1,027	07/26/2037	1FM
12641Q AJ 1	CSMC 2009-7R 4A5 MEZ 6.00	7/26/2037		08/26/2012	Pass-Through Loss			30,432	26,657			(355)		(355)					0	1,378	07/26/2037	1FM
12641Q AJ 1	CSMC 2009-7R 4A5 MEZ 6.00	7/26/2037		09/26/2012	Pass-Through Loss			15,331	13,429			(179)		(179)					0	771	07/26/2037	1FM
12641Q BQ 4	CSMC 2009-7R 8A6 MEZ STP 5/26/36			07/26/2012	MBS Paydown 0.450347685		7,917	7,917	6,572	(5,698)		3,211		3,211		7,917			0	224	05/26/2036	1FM

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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)
QE05.2	12641Q	BQ	4		08/26/2012	MBS Paydown 0.448270685.....		3,323	3,323	2,759	(2,392)	.....	.....141	.....	.....141	.....	.....3,323	.....	.....	.....0	108	05/26/2036	1FM.....
	12641Q	BQ	4		09/26/2012	MBS Paydown 0.446019265.....		3,602	3,602	2,990	(2,593)	.....	.....162	.....	.....162	.....	.....3,602	.....	.....	.....0	131	05/26/2036	1FM.....
	12641Q	CN	0		07/26/2012	MBS Paydown 0.249600156.....		28,761	28,761	28,973	28,288	.....	.....(801)	.....	.....(801)	.....	.....28,761	.....	.....	.....0	965	01/26/2036	1FM.....
	12641Q	CN	0		08/26/2012	MBS Paydown 0.23249932.....		16,665	16,665	16,788	16,391	.....	.....(358)	.....	.....(358)	.....	.....16,665	.....	.....	.....0	639	01/26/2036	1FM.....
	12641Q	CN	0		09/26/2012	MBS Paydown 0.215745293.....		16,327	16,327	16,447	16,058	.....	.....(390)	.....	.....(390)	.....	.....16,327	.....	.....	.....0	704	01/26/2036	1FM.....
	12641Q	CW	0		07/26/2012	MBS Paydown 0.448680925.....		26,347	26,347	26,347	26,134	.....	.....20	.....	.....20	.....	.....26,347	.....	.....	.....0	922	06/26/2037	1FM.....
	12641Q	CW	0		08/26/2012	MBS Paydown 0.437819501.....		36,432	36,432	36,432	36,137	.....	.....142	.....	.....142	.....	.....36,432	.....	.....	.....0	1,457	06/26/2037	1FM.....
	12641Q	CW	0		09/26/2012	MBS Paydown 0.430392604.....		24,912	24,912	24,912	24,710	.....	.....28	.....	.....28	.....	.....24,912	.....	.....	.....0	1,121	06/26/2037	1FM.....
	12641Q	DD	1		07/26/2012	MBS Paydown 0.339593429.....		12,502	12,502	12,502	12,441	.....	.....38	.....	.....38	.....	.....12,502	.....	.....	.....0	444	04/26/2037	1FM.....
	12641Q	DD	1		08/26/2012	MBS Paydown 0.269138319.....		29,899	29,899	29,899	29,752	.....	.....139	.....	.....139	.....	.....29,899	.....	.....	.....0	1,187	04/26/2037	1FM.....
	12641Q	DD	1		09/26/2012	MBS Paydown 0.206414145.....		26,618	26,618	26,618	26,487	.....	.....154	.....	.....154	.....	.....26,618	.....	.....	.....0	1,165	04/26/2037	1FM.....
	12641Q	FJ	6		07/26/2012	MBS Paydown 0.088595212.....		24,586	24,586	24,586	23,494	.....	.....(525)	.....	.....(525)	.....	.....24,586	.....	.....	.....0	861	09/26/2037	1FM.....
	12641Q	FJ	6		08/26/2012	MBS Paydown 0.076678381.....		25,326	25,326	25,326	24,200	.....	.....(667)	.....	.....(667)	.....	.....25,326	.....	.....	.....0	1,013	09/26/2037	1FM.....
	12641Q	FJ	6		09/26/2012	MBS Paydown 0.051664321.....		53,160	53,160	53,160	50,798	.....	.....(2,579)	.....	.....(2,579)	.....	.....53,160	.....	.....	.....0	2,392	09/26/2037	1FM.....
	126670	NY	0		07/25/2012	Pass-Through Loss.....		.....	.....22,370	22,370	.....	.....	.....(106)	.....	.....(106)	.....	.....	.....	.....	.....0	697	05/25/2036	1FM.....
	126670	NY	0		08/25/2012	Pass-Through Loss.....		.....	.....26,730	26,729	.....	.....	.....(49)	.....	.....(49)	.....	.....	.....	.....	.....0	951	05/25/2036	1FM.....
	126670	NY	0		09/25/2012	Pass-Through Loss.....		.....	.....34,988	34,988	.....	.....	.....(71)	.....	.....(71)	.....	.....	.....	.....	.....0	1,399	05/25/2036	1FM.....
	12667F	FJ	9		07/25/2012	MBS Paydown 0.216232958.....		42,175	42,175	42,160	41,860	.....	.....128	.....	.....128	.....	.....42,175	.....	.....	.....0	1,263	06/25/2034	1FM.....
	12667F	FJ	9		08/25/2012	MBS Paydown 0.203312351.....		38,762	38,762	38,749	38,473	.....	.....130	.....	.....130	.....	.....38,762	.....	.....	.....0	1,326	06/25/2034	1FM.....
	12667F	FJ	9		09/25/2012	MBS Paydown 0.186556445.....		50,268	50,268	50,251	49,893	.....	.....221	.....	.....221	.....	.....50,268	.....	.....	.....0	1,935	06/25/2034	1FM.....
	126694	HN	1		07/25/2012	MBS Paydown 0.175227444.....		79,530	79,530	78,934	77,700	.....	.....979	.....	.....979	.....	.....79,530	.....	.....	.....0	2,558	11/25/2035	1FM.....
	126694	HN	1		08/25/2012	MBS Paydown 0.14939642.....		77,493	77,493	76,912	75,710	.....	.....1,097	.....	.....1,097	.....	.....77,493	.....	.....	.....0	2,848	11/25/2035	1FM.....
	126694	HN	1		09/25/2012	MBS Paydown 0.134905187.....		43,474	43,474	43,148	42,473	.....	.....28	.....	.....28	.....	.....43,474	.....	.....	.....0	1,797	11/25/2035	1FM.....
	140661	AK	5		08/01/2012	Partial Call 100.0.....		34,437	34,437	33,834	33,834	.....	.....603	.....	.....603	.....	.....34,437	.....	.....	.....0	2,359	09/30/2015	4Z.....
	140661	AK	5		09/05/2012	Call 100.0.....		25,344	25,344	24,927	24,927	.....	.....417	.....	.....417	.....	.....25,344	.....	.....	.....0	1,952	09/30/2015	4Z.....
	14366U	AA	0		07/15/2012	MBS Paydown 0.768985475.....		166,312	166,312	166,310	166,310	.....	.....1	.....	.....1	.....	.....166,312	.....	.....	.....0	309	01/15/2015	1Z.....
	14366U	AA	0		08/15/2012	MBS Paydown 0.69551604.....		146,939	146,939	146,937	146,937	.....	.....1	.....	.....1	.....	.....146,939	.....	.....	.....0	930	01/15/2015	1Z.....
	14366U	AA	0		09/15/2012	MBS Paydown 0.611602526.....		167,827	167,827	167,824	167,824	.....	.....2	.....	.....2	.....	.....167,827	.....	.....	.....0	1,354	01/15/2015	1Z.....
	161546	JG	2		07/25/2012	MBS Paydown 0.259533462.....		27,196	27,196	27,195	26,727	.....	.....(94)	.....	.....(94)	.....	.....27,196	.....	.....	.....0	844	02/25/2035	1FM.....
	161546	JG	2		08/25/2012	MBS Paydown 0.257349822.....		8,735	8,735	8,734	8,584	.....	.....(36)	.....	.....(36)	.....	.....8,735	.....	.....	.....0	310	02/25/2035	1FM.....
	161546	JG	2		09/25/2012	MBS Paydown 0.252109019.....		20,963	20,963	20,963	20,602	.....	.....(98)	.....	.....(98)	.....	.....20,963	.....	.....	.....0	837	02/25/2035	1FM.....
	16165L	AC	4		07/25/2012	MBS Paydown 0.22106511.....		52,757	52,757	52,752	52,757	.....	.....	.....	.....0	.....	.....52,757	.....	.....	.....0	1,807	06/25/2036	1FM.....
	16165L	AC	4		08/25/2012	MBS Paydown 0.210446033.....		42,476	42,476	42,472	42,476	.....	.....	.....	.....0	.....	.....42,476	.....	.....	.....0	1,659	06/25/2036	1FM.....
	16165L	AC	4		09/25/2012	MBS Paydown 0.197102333.....		53,375	53,375	53,370	53,375	.....	.....	.....	.....0	.....	.....53,375	.....	.....	.....0	2,342	06/25/2036	1FM.....
	173067	AC	3		07/15/2012	MBS Paydown 0.481737203.....		54,705	54,705	54,606	54,171	.....	.....(237)	.....	.....(237)	.....	.....54,705	.....	.....	.....0	1,676	04/15/2040	1FM.....
	173067	AC	3		08/15/2012	MBS Paydown 0.474426607.....		51,174	51,174	51,082	50,675	.....	.....(220)	.....	.....(220)	.....	.....51,174	.....	.....	.....0	1,792	04/15/2040	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

173067	AC	3		09/15/2012	MBS Paydown 0.46708224.....		51,411	51,411	51,318	50,909		(219)		(219)		51,411			0	2,025	04/15/2040	1FM.....
17307G	4H	8		07/25/2012	MBS Paydown 0.122923089.....		1,087	1,087	1,087	619		2		2		1,087			0	35	03/25/2036	1FM.....
17307G	4H	8		08/25/2012	MBS Paydown 0.121853859.....		3,208	3,208	3,208	1,826		(1)		(1)		3,208			0	118	03/25/2036	1FM.....
17307G	4H	8		09/25/2012	MBS Paydown 0.121113038.....		2,222	2,222	2,222	1,265		0		0		2,222			0	91	03/25/2036	1FM.....
17307G	VN	5		07/25/2012	MBS Paydown 0.73224931.....		14,504	14,504	14,503	13,643		16		16		14,504			0	444	08/25/2035	1FM.....
17307G	VN	5		08/25/2012	MBS Paydown 0.722941933.....		27,922	27,922	27,921	26,266		409		409		27,922			0	977	08/25/2035	1FM.....
17307G	VN	5		09/25/2012	MBS Paydown 0.71732757.....		16,843	16,843	16,843	15,844		24		24		16,843			0	663	08/25/2035	1FM.....
17311Q	BF	6		07/10/2012	MBS Paydown 0.66368464.....		108,167	108,167	109,707	108,201		546		546		108,167			0	3,646	12/10/2049	1FM.....
17311Q	BF	6		09/10/2012	MBS Paydown 0.53032544.....		704,137	704,137	714,160	704,357		(901)		(901)		704,137			0	30,647	12/10/2049	1FM.....
2254W0	HR	9		07/25/2012	MBS Paydown 0.25322087.....		88,706	88,706	88,494	88,083		386		386		88,706			0	2,713	10/25/2034	1FM.....
2254W0	HR	9		08/25/2012	MBS Paydown 0.235317.....		53,712	53,712	53,584	53,334		252		252		53,712			0	1,878	10/25/2034	1FM.....
2254W0	HR	9		09/25/2012	MBS Paydown 0.2344709.....		2,538	2,538	2,532	2,520		5		5		2,538			0	100	10/25/2034	1FM.....
251510	CE	1		07/25/2012	MBS Paydown 0.01494595.....		2,270	2,270	2,270	2,270				0		2,270			0	68	10/25/2033	1FM.....
251510	CE	1		08/25/2012	MBS Paydown 0.01341633.....		3,059	3,059	3,059	3,059				0		3,059			0	105	10/25/2033	1FM.....
251510	CE	1		09/25/2012	MBS Paydown 0.01013374.....		6,565	6,565	6,564	6,565				0		6,565			0	255	10/25/2033	1FM.....
251563	FY	3		07/25/2012	MBS Paydown 0.57700764.....		14,419	14,419	14,416	14,323		8		8		14,419			0	454	07/25/2034	1FM.....
251563	FY	3		08/25/2012	MBS Paydown 0.57166712.....		13,351	13,351	13,348	13,262		8		8		13,351			0	480	07/25/2034	1FM.....
251563	FY	3		09/25/2012	MBS Paydown 0.55863261.....		32,586	32,586	32,579	32,368		63		63		32,586			0	1,318	07/25/2034	1FM.....
361856	DX	2		07/25/2012	MBS Paydown 0.476827278.....		12,653	12,653	12,653	5,685				0		12,653			0	433	09/25/2034	1FM.....
361856	DX	2		08/25/2012	MBS Paydown 0.473329931.....		10,492	10,492	10,492	4,714				0		10,492			0	410	09/25/2034	1FM.....
361856	DX	2		09/25/2012	MBS Paydown 0.469370715.....		11,878	11,878	11,878	5,336				0		11,878			0	522	09/25/2034	1FM.....
36242D	UZ	4		07/25/2012	MBS Paydown 0.059709147.....		30,328	30,328	30,819	30,268		56		56		30,328			0	973	02/25/2035	1FM.....
36242D	UZ	4		08/25/2012	MBS Paydown 0.03550442.....		36,307	36,307	36,894	36,235		97		97		36,307			0	1,331	02/25/2035	1FM.....
36242D	UZ	4		09/25/2012	MBS Paydown 0.013468954.....		33,053	33,053	33,588	32,988		153		153		33,053			0	1,363	02/25/2035	1FM.....
36828Q	AD	8		07/10/2012	MBS Paydown 0.753443359.....		420,201	420,201	400,307	417,331		234		234		420,201			0	11,812	01/10/2038	1FM.....
36828Q	AD	8		08/10/2012	MBS Paydown 0.750406361.....		21,259	21,259	20,253	21,114		94		94		21,259			0	683	01/10/2038	1FM.....
36828Q	AD	8		09/10/2012	MBS Paydown 0.674858313.....		528,836	528,836	503,799	525,224		1,428		1,428		528,836			0	19,113	01/10/2038	1FM.....
36877Q	AA	4		07/20/2012	Sinking Fund Redemption 100.0.....		8,885	8,885	8,885	8,833		(75)		(75)		8,885			0	402	08/20/2018	3AM.....
36877Q	AA	4		08/20/2012	Sinking Fund Redemption 100.0.....		8,943	8,943	8,943	8,890		(90)		(90)		8,943			0	463	08/20/2018	3AM.....
36877Q	AA	4		09/20/2012	Sinking Fund Redemption 100.0.....		9,868	9,868	9,868	9,810		(115)		(115)		9,868			0	574	08/20/2018	3AM.....
39678W	AA	6		07/25/2012	MBS Paydown 0.258395362.....		4,324	4,324	4,278	4,264		4		4		4,324			0	131	09/25/2034	2AM.....
39678W	AA	6		08/25/2012	MBS Paydown 0.25424568.....		8,299	8,299	8,211	8,184		69		69		8,299			0	287	09/25/2034	2AM.....
39678W	AA	6		09/25/2012	MBS Paydown 0.252109975.....		4,271	4,271	4,226	4,212		5		5		4,271			0	167	09/25/2034	2AM.....
41161P	TN	3		07/19/2012	MBS Paydown 0.305355018.....		10,980	10,980	7,714	7,469		111		111		10,980			0	37	11/19/2035	1FM.....
41161P	TN	3		08/19/2012	MBS Paydown 0.301917802.....		20,623	20,623	14,488	14,029		1,979		1,979		20,623			0	79	11/19/2035	1FM.....
41161P	TN	3		09/19/2012	MBS Paydown 0.299732304.....		13,113	13,113	9,212	8,920		165		165		13,113			0	56	11/19/2035	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)

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41161P	UK	7		07/19/2012	MBS Paydown 0.22577113.....		2,576	2,576	1,810	1,846		42		42		2,576			0	9	08/19/2045	1FM.....
41161P	UK	7		08/19/2012	MBS Paydown 0.22402125.....		10,499	10,499	7,376	7,523	.....	.....177		177	.....	.....10,499	.....	.....	.....0	40	08/19/2045	1FM.....
41161P	UK	7		09/19/2012	MBS Paydown 0.2225028.....		9,111	9,111	6,400	6,528	.....	.....175		175	.....	.....9,111	.....	.....	.....0	39	08/19/2045	1FM.....
46627M	CU	9		07/25/2012	MBS Paydown 0.45235629.....		19,903	19,903	19,997	18,695	.....	.....3,919		3,919	.....	.....19,903	.....	.....	.....0	322	03/25/2036	1FM.....
46627M	CU	9		07/25/2012	Pass-Through Loss.....		.....	.....6,106	6,134	.....	.....	.....		.....0	.....	.....	.....	.....	.....0	99	03/25/2036	1FM.....
46627M	CU	9		08/25/2012	MBS Paydown 0.44856462.....		11,375	11,375	11,428	8,176	.....	.....1,687		1,687	.....	.....11,375	.....	.....	.....0	211	03/25/2036	1FM.....
46627M	CU	9		09/25/2012	MBS Paydown 0.43923055.....		13,535	13,535	13,598	20,127	.....	.....2,324		2,324	.....	.....13,535	.....	.....	.....0	282	03/25/2036	1FM.....
46627M	CU	9		09/25/2012	Pass-Through Loss.....		.....	.....14,468	14,535	.....	.....	.....		.....0	.....	.....	.....	.....	.....0	302	03/25/2036	1FM.....
46629Y	AB	5		07/12/2012	MBS Paydown 0.80994734.....		47,986	47,986	46,844	47,452	.....	.....246		246	.....	.....47,986	.....	.....	.....0	1,525	06/12/2047	1FM.....
46629Y	AB	5		08/12/2012	MBS Paydown 0.614734232.....		390,426	390,426	381,138	386,085	.....	.....3,802		3,802	.....	.....390,426	.....	.....	.....0	14,178	06/12/2047	1FM.....
46629Y	AB	5		09/12/2012	MBS Paydown 0.593762946.....		41,943	41,943	40,945	41,476	.....	.....285		285	.....	.....41,943	.....	.....	.....0	1,713	06/12/2047	1FM.....
47232D	AW	2		07/26/2012	MBS Paydown 0.263816661.....		16,581	16,581	16,868	16,581	.....	.....(201)		(201)	.....	.....16,581	.....	.....	.....0	620	01/26/2036	1FM.....
47232D	AW	2		08/26/2012	MBS Paydown 0.253487312.....		19,832	19,832	20,176	19,832	.....	.....		.....0	.....	.....19,832	.....	.....	.....0	833	01/26/2036	1FM.....
47232D	AW	2		09/26/2012	MBS Paydown 0.247442306.....		11,606	11,606	11,807	11,606	.....	.....		.....0	.....	.....11,606	.....	.....	.....0	541	01/26/2036	1FM.....
47232D	BP	6		07/26/2012	MBS Paydown 0.416908123.....		3,972	3,972	3,972	3,951	.....	.....2		2	.....	.....3,972	.....	.....	.....0	151	07/26/2037	1FM.....
47232D	BP	6		08/26/2012	MBS Paydown 0.41231989.....		12,477	12,477	12,477	12,414	.....	.....7		7	.....	.....12,477	.....	.....	.....0	540	07/26/2037	1FM.....
47232D	BP	6		09/26/2012	MBS Paydown 0.398383004.....		37,900	37,900	37,900	37,708	.....	.....39		39	.....	.....37,900	.....	.....	.....0	1,847	07/26/2037	1FM.....
47232D	BU	5		07/26/2012	Pass-Through Loss.....		.....	.....21,204	10,533	.....	.....	.....(310)		(310)	.....	.....	.....	.....	.....0	922	07/26/2037	1FM.....
47232D	BU	5		08/26/2012	Pass-Through Loss.....		.....	.....20,218	10,043	.....	.....	.....(63)		(63)	.....	.....	.....	.....	.....0	989	07/26/2037	1FM.....
47232D	BU	5		09/26/2012	Pass-Through Loss.....		.....	.....38,847	19,297	.....	.....	.....(122)		(122)	.....	.....	.....	.....	.....0	2,110	07/26/2037	1FM.....
47232Q	AA	1		07/26/2012	MBS Paydown 0.547753373.....		16,485	16,485	16,021	16,021	.....	.....15		15	.....	.....16,485	.....	.....	.....0	279	11/26/2037	1Z.....
47232Q	AA	1		08/26/2012	MBS Paydown 0.53902521.....		17,456	17,456	16,965	16,965	.....	.....27		27	.....	.....17,456	.....	.....	.....0	394	11/26/2037	1Z.....
47232Q	AA	1		09/26/2012	MBS Paydown 0.527688467.....		22,673	22,673	22,036	22,036	.....	.....151		151	.....	.....22,673	.....	.....	.....0	639	11/26/2037	1Z.....
47232V	AL	6		07/26/2012	MBS Paydown 0.603996023.....		12,071	12,071	12,071	12,042	.....	.....(19)		(19)	.....	.....12,071	.....	.....	.....0	440	07/26/2037	1FM.....
47232V	AL	6		08/26/2012	MBS Paydown 0.593535382.....		18,832	18,832	18,832	18,787	.....	.....(153)		(153)	.....	.....18,832	.....	.....	.....0	785	07/26/2037	1FM.....
47232V	AL	6		09/26/2012	MBS Paydown 0.587153171.....		11,490	11,490	11,490	11,462	.....	.....(24)		(24)	.....	.....11,490	.....	.....	.....0	539	07/26/2037	1FM.....
47232V	AQ	5		07/26/2012	Pass-Through Loss.....		.....	.....6,693	4,602	.....	.....	.....(349)		(349)	.....	.....	.....	.....	.....0	244	07/26/2037	1FM.....
47232V	AQ	5		08/26/2012	Pass-Through Loss.....		.....	.....8,935	6,143	.....	.....	.....(171)		(171)	.....	.....	.....	.....	.....0	372	07/26/2037	1FM.....
47232V	AQ	5		09/26/2012	Pass-Through Loss.....		.....	.....11,786	8,103	.....	.....	.....(226)		(226)	.....	.....	.....	.....	.....0	552	07/26/2037	1FM.....
47232V	GC	0		07/26/2012	MBS Paydown 0.455520894.....		8,957	8,957	8,991	8,863	.....	.....108		108	.....	.....8,957	.....	.....	.....0	300	02/26/2036	1FM.....
47232V	GC	0		08/26/2012	MBS Paydown 0.43404573.....		5,691	5,691	5,713	5,631	.....	.....69		69	.....	.....5,691	.....	.....	.....0	218	02/26/2036	1FM.....
47232V	GC	0		09/26/2012	MBS Paydown 0.425763134.....		2,195	2,195	2,203	2,172	.....	.....27		27	.....	.....2,195	.....	.....	.....0	95	02/26/2036	1FM.....
47232V	GG	1		07/26/2012	Pass-Through Loss.....		.....	.....1,842	1,849	.....	.....	.....(21)		(21)	.....	.....	.....	.....	.....0	62	02/26/2036	1FM.....
47232V	GG	1		08/26/2012	Pass-Through Loss.....		.....	.....155	156	.....	.....	.....(1)		(1)	.....	.....	.....	.....	.....0	6	02/26/2036	1FM.....
47232V	GG	1		09/26/2012	Pass-Through Loss.....		.....	.....1,846	1,853	.....	.....	.....(11)		(11)	.....	.....	.....	.....	.....0	80	02/26/2036	1FM.....
525221	EM	5		07/25/2012	MBS Paydown 0.288658074.....		33,682	33,682	24,672	24,650	.....	.....742		742	.....	.....33,682	.....	.....	.....0	103	12/25/2035	1FM.....

SCHEDULE D - PART 4

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

1	2			4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
											11	12	13	14	15							
CUSIP Identification	Description			For 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)
86359B RB 9	SASC 2004-9XS 1A4A SEQ SPT 05/25/34.....			07/25/2012	MBS Paydown 0.338716597.....		19,215	19,215	16,188	17,077	.....	.....215	.....	.....215	.....	.....19,215	.....	.....	.....0	384	05/25/2034	1FM.....
86359B RB 9	SASC 2004-9XS 1A4A SEQ SPT 05/25/34.....			08/25/2012	MBS Paydown 0.337617909.....		4,307	4,307	3,629	3,828	.....	.....60	.....	.....60	.....	.....4,307	.....	.....	.....0	160	05/25/2034	1FM.....
86359B RB 9	SASC 2004-9XS 1A4A SEQ SPT 05/25/34.....			09/25/2012	MBS Paydown 0.334894129.....		10,677	10,677	8,996	9,489	.....	.....165	.....	.....165	.....	.....10,677	.....	.....	.....0	445	05/25/2034	1FM.....
88732J AG 3	TIME WARNER CABLE 5.40 07/02/12.....			07/02/2012	Maturity 100.0.....		4,500,000	4,500,000	4,450,175	4,494,254	.....	.....5,746	.....	.....5,746	.....	.....4,500,000	.....	.....	.....0	243,000	07/02/2012	2FE.....
3899999.	Total - Bonds - Industrial & Miscellaneous.....						22,104,617	22,109,448	22,075,523	21,433,969	5,392	18,964	0	24,356	0	21,774,317	0	330,301	330,301	1,208,044	XXX...	XXX...
8399997.	Total - Bonds - Part 4.....						31,484,796	31,503,252	31,520,790	30,853,856	5,392	(10,963)	0	(5,571)	0	31,159,933	0	324,863	324,863	1,591,799	XXX...	XXX...
8399999.	Total - Bonds.....						31,484,796	31,503,252	31,520,790	30,853,856	5,392	(10,963)	0	(5,571)	0	31,159,933	0	324,863	324,863	1,591,799	XXX...	XXX...
9999999.	Total - Bonds, Preferred and Common Stocks.....						31,484,796	XXX.....	31,520,790	30,853,856	5,392	(10,963)	0	(5,571)	0	31,159,933	0	324,863	324,863	1,591,799	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

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	.....	.....	.....5,853,621	6,211,370	10,127,723	XXX..
The Bank of New York Mellon.....	New York, New York.....	.....	.....0.010	.....	.....	.....503	1,878	500	XXX..
Commerce Bank-Certificate of Deposit.....	Tulsa, Oklahoma.....	.....	.....0.399	.....	.....	.....151,008	151,008	151,008	XXX..
0199999. Total Open Depositories.....	...XXX.....	...XXX.....	0	0	6,005,131	6,364,256	10,279,231	XXX..	
0399999. Total Cash on Deposit.....	...XXX.....	...XXX.....	0	0	6,005,131	6,364,256	10,279,231	XXX..	
0499999. Cash in Company's Office.....	...XXX.....	...XXX.....	...XXX.....	...XXX.....	1,411	1,411	1,411	XXX..	
0599999. Total Cash.....	...XXX.....	...XXX.....	0	0	6,006,542	6,365,667	10,280,642	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 September 30, 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
.....592,159	621,228	131,941

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: