



QUARTERLY STATEMENT

As of March 31, 2013

of the Condition and Affairs of the

Mid-Continent Casualty Company

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

Organized under the Laws of Ohio
Incorporated/Organized..... February 26, 1947
Statutory Home Office

Main Administrative Office

Mail Address

Primary Location of Books and Records

Internet Web Site Address

Statutory Statement Contact

NAIC Company Code..... 23418

State of Domicile or Port of Entry Ohio
301 E. 4th Street..... Cincinnati OH US 45202
(Street and Number) (City or Town, State, Country and Zip Code)

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

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

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

www.mcg-ins.com

Gregory Patrick Jones
(Name)
gjones@mcg-ins.com
(E-Mail Address)

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

Country of Domicile US

Commenced Business..... February 26, 1948

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

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

918-587-7221 x 250
(Area Code) (Telephone Number) (Extension)
918-588-1253
(Fax Number)

OFFICERS

Name	Title	Name	Title
1. Hubert Michael Coon	President	2. Sharon Lee Anne Hackl #	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
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	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	Sharon Lee Anne Hackl	Gregory Patrick Jones
1. (Printed Name)	2. (Printed Name)	3. (Printed Name)
President	Secretary	Treasurer
(Title)	(Title)	(Title)

Subscribed and sworn to before me
This 30th day of April, 2013

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

Yes [X] No []

ASSETS

	Current Statement Date			4
	1	2	3	
	Assets	Nonadmitted Assets	Net Admitted Assets (Cols. 1 - 2)	December 31 Prior Year Net Admitted Assets
1. Bonds.....	285,676,303		285,676,303	307,764,908
2. Stocks:				
2.1 Preferred stocks.....	22,444,034		22,444,034	21,281,140
2.2 Common stocks.....	65,395,816	50,000	65,345,816	65,023,626
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 (\$.....19,392,418), cash equivalents (\$.....0) and short-term investments (\$.....45,200,468).....	64,592,886		64,592,886	35,636,677
6. Contract loans (including \$.....0 premium notes).....			0	
7. Derivatives.....			0	
8. Other invested assets.....			0	
9. Receivables for securities.....	8,714		8,714	21,165
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).....	438,117,753	50,000	438,067,753	429,727,516
13. Title plants less \$.....0 charged off (for Title insurers only).....			0	
14. Investment income due and accrued.....	3,585,404		3,585,404	3,273,490
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection.....	21,519,599	1,291,598	20,228,001	17,949,198
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$.....0 earned but unbilled premiums).....	2,627,582		2,627,582	2,862,779
15.3 Accrued retrospective premiums.....			0	
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers.....	1,500,000		1,500,000	1,300,000
16.2 Funds held by or deposited with reinsured companies.....			0	
16.3 Other amounts receivable under reinsurance contracts.....			0	
17. Amounts receivable relating to uninsured plans.....			0	
18.1 Current federal and foreign income tax recoverable and interest thereon.....			0	4,536,729
18.2 Net deferred tax asset.....	21,051,493	5,547,184	15,504,309	15,779,241
19. Guaranty funds receivable or on deposit.....			0	117,552
20. Electronic data processing equipment and software.....	1,596,282		1,596,282	1,786,082
21. Furniture and equipment, including health care delivery assets (\$.....0).....	127,977	127,977	0	
22. Net adjustment in assets and liabilities due to foreign exchange rates.....			0	
23. Receivables from parent, subsidiaries and affiliates.....	12,697		12,697	267,338
24. Health care (\$.....0) and other amounts receivable.....			0	
25. Aggregate write-ins for other than invested assets.....	6,459,291	6,454,722	4,569	19,428
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25).....	496,598,078	13,471,481	483,126,597	477,619,353
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts.....			0	
28. Total (Lines 26 and 27).....	496,598,078	13,471,481	483,126,597	477,619,353

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.....	77,019	77,019	(0)	
2502. Notes Receivable.....	4,300		4,300	19,428
2503. Software in Development.....	6,377,703	6,377,703	0	
2598. Summary of remaining write-ins for Line 25 from overflow page.....	269	0	269	0
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....	6,459,291	6,454,722	4,569	19,428

LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31 Prior Year
1. Losses (current accident year \$.....14,503,955).....	174,892,776	166,517,637
2. Reinsurance payable on paid losses and loss adjustment expenses.....		
3. Loss adjustment expenses.....	82,817,904	86,445,268
4. Commissions payable, contingent commissions and other similar charges.....		
5. Other expenses (excluding taxes, licenses and fees).....	6,818,336	6,523,270
6. Taxes, licenses and fees (excluding federal and foreign income taxes).....	1,354,687	1,946,444
7.1 Current federal and foreign income taxes (including \$.....0 on realized capital gains (losses)).....	1,898,228	
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 \$.....10,081,951 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.....	57,459,875	55,760,714
10. Advance premium.....		
11. Dividends declared and unpaid:		
11.1 Stockholders.....		
11.2 Policyholders.....		
12. Ceded reinsurance premiums payable (net of ceding commissions).....	2,333,103	2,608,826
13. Funds held by company under reinsurance treaties.....		
14. Amounts withheld or retained by company for account of others.....	2,274,544	2,249,388
15. Remittances and items not allocated.....		
16. Provision for reinsurance (including \$.....0 certified).....	300,000	260,000
17. Net adjustments in assets and liabilities due to foreign exchange rates.....		
18. Drafts outstanding.....		
19. Payable to parent, subsidiaries and affiliates.....	920,916	7,322
20. Derivatives.....		
21. Payable for securities.....		924,617
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	2
26. Total liabilities excluding protected cell liabilities (Lines 1 through 25).....	331,070,369	323,243,488
27. Protected cell liabilities.....		
28. Total liabilities (Lines 26 and 27).....	331,070,369	323,243,488
29. Aggregate write-ins for special surplus funds.....	0	0
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.....	100,733,066	100,661,458
35. Unassigned funds (surplus).....	47,816,912	50,208,157
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).....	152,056,228	154,375,865
38. Totals (Page 2, Line 28, Col. 3).....	483,126,597	477,619,353

DETAILS OF WRITE-INS		
2501. Rounding.....		2
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	2
2901.		
2902.		
2903.		
2998. Summary of remaining write-ins for Line 29 from overflow page.....	0	0
2999. Totals (Lines 2901 thru 2903 plus 2998) (Line 29 above).....	0	0
3201.		
3202.		
3203.		
3298. Summary of remaining write-ins for Line 32 from overflow page.....	0	0
3299. Totals (Lines 3201 thru 3203 plus 3298) (Line 32 above).....	0	0

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 \$.....35,476,493).....	33,870,555	32,387,013	133,816,088
1.2 Assumed..... (written \$.....3,840,242).....	3,343,127	3,454,456	14,064,153
1.3 Ceded..... (written \$.....5,752,989).....	5,349,097	4,806,024	20,352,721
1.4 Net..... (written \$.....33,563,746).....	31,864,585	31,035,445	127,527,520
DEDUCTIONS:			
2. Losses incurred (current accident year \$.....14,929,986):			
2.1 Direct.....	12,665,175	(142,894)	(1,022,876)
2.2 Assumed.....	(9,431)	348,968	1,419,163
2.3 Ceded.....	176,228	(551,865)	6,542,433
2.4 Net.....	12,479,516	757,939	(6,146,146)
3. Loss adjustment expenses incurred.....	3,870,534	12,164,568	30,526,762
4. Other underwriting expenses incurred.....	11,275,780	11,505,438	47,392,759
5. Aggregate write-ins for underwriting deductions.....	0	0	0
6. Total underwriting deductions (Lines 2 through 5).....	27,625,830	24,427,945	71,773,375
7. Net income of protected cells.....			
8. Net underwriting gain (loss) (Line 1 minus Line 6 + Line 7).....	4,238,755	6,607,500	55,754,145
INVESTMENT INCOME			
9. Net investment income earned.....	3,780,582	5,223,150	18,575,059
10. Net realized capital gains (losses) less capital gains tax of \$.....204,214.....	379,256	(637,783)	(345,886)
11. Net investment gain (loss) (Lines 9 + 10).....	4,159,838	4,585,367	18,229,173
OTHER INCOME			
12. Net gain or (loss) from agents' or premium balances charged off (amount recovered \$.....64 amount charged off \$.....1,731,967).....	(1,731,903)	(1,695)	(158,239)
13. Finance and service charges not included in premiums.....			
14. Aggregate write-ins for miscellaneous income.....	(3,701)	(5,954)	(26,708)
15. Total other income (Lines 12 through 14).....	(1,735,604)	(7,649)	(184,947)
16. Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15).....	6,662,989	11,185,218	73,798,371
17. Dividends to policyholders.....	22,863	31,489	98,340
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).....	6,640,126	11,153,729	73,700,031
19. Federal and foreign income taxes incurred.....	1,743,695	3,788,746	20,157,773
20. Net income (Line 18 minus Line 19) (to Line 22).....	4,896,431	7,364,983	53,542,258
CAPITAL AND SURPLUS ACCOUNT			
21. Surplus as regards policyholders, December 31 prior year.....	154,375,865	177,067,625	177,067,625
22. Net income (from Line 20).....	4,896,431	7,364,983	53,542,258
23. Net transfers (to) from Protected Cell accounts.....			
24. Change in net unrealized capital gains or (losses) less capital gains tax of \$.....843,798.....	1,567,053	2,073,048	6,289,878
25. Change in net unrealized foreign exchange capital gain (loss).....			
26. Change in net deferred income tax.....	(127,774)	41,370	(3,417,709)
27. Change in nonadmitted assets.....	1,313,044	308,130	363,582
28. Change in provision for reinsurance.....	(40,000)		420,000
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.....	71,608	42,035	110,232
33.2 Transferred to capital (Stock Dividend).....			
33.3 Transferred from capital.....			
34. Net remittances from or (to) Home Office.....			
35. Dividends to stockholders.....	(10,000,000)	(10,000,000)	(80,000,000)
36. Change in treasury stock.....			
37. Aggregate write-ins for gains and losses in surplus.....	1	(3)	(1)
38. Change in surplus as regards policyholders (Lines 22 through 37).....	(2,319,637)	(170,437)	(22,691,760)
39. Surplus as regards policyholders, as of statement date (Lines 21 plus 38).....	152,056,228	176,897,189	154,375,865
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).....	(3,701)	(5,954)	(26,703)
1402. Rounding.....			(5)
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).....	(3,701)	(5,954)	(26,708)
3701. Miscellaneous Sources.....	1	(3)	(1)
3702.			
3703.			
3798. Summary of remaining write-ins for Line 37 from overflow page.....	0	0	0
3799. Totals (Lines 3701 thru 3703 plus 3798) (Line 37 above).....	1	(3)	(1)

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.....	33,032,298	30,466,737	129,437,234
2. Net investment income.....	3,699,219	5,416,634	21,030,161
3. Miscellaneous income.....	(1,735,604)	(7,649)	(184,947)
4. Total (Lines 1 through 3).....	34,995,913	35,875,722	150,282,448
5. Benefit and loss related payments.....	4,304,377	7,804,705	37,559,509
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts.....			
7. Commissions, expenses paid and aggregate write-ins for deductions.....	18,948,637	19,583,692	84,055,675
8. Dividends paid to policyholders.....	22,863	31,489	98,340
9. Federal and foreign income taxes paid (recovered) net of \$0 tax on capital gains (losses).....	(4,487,048)	(2,581,876)	22,250,038
10. Total (Lines 5 through 9).....	18,788,829	24,838,010	143,963,562
11. Net cash from operations (Line 4 minus Line 10).....	16,207,084	11,037,712	6,318,886
CASH FROM INVESTMENTS			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds.....	22,360,630	21,659,985	116,023,101
12.2 Stocks.....	1,740,480		1,972,300
12.3 Mortgage loans.....			
12.4 Real estate.....			
12.5 Other invested assets.....			
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments.....			
12.7 Miscellaneous proceeds.....	12,451	3,549,703	924,617
12.8 Total investment proceeds (Lines 12.1 to 12.7).....	24,113,561	25,209,688	118,920,018
13. Cost of investments acquired (long-term only):			
13.1 Bonds.....		6,989,106	17,837,693
13.2 Stocks.....	972,100	5,476,589	11,731,715
13.3 Mortgage loans.....			
13.4 Real estate.....			
13.5 Other invested assets.....			
13.6 Miscellaneous applications.....	924,617	9,782	21,165
13.7 Total investments acquired (Lines 13.1 to 13.6).....	1,896,717	12,475,477	29,590,573
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).....	22,216,844	12,734,211	89,329,445
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.....	71,608	42,035	110,232
16.3 Borrowed funds.....			
16.4 Net deposits on deposit-type contracts and other insurance liabilities.....			
16.5 Dividends to stockholders.....	10,000,000	10,000,000	80,000,000
16.6 Other cash provided (applied).....	460,673	714,034	1,689,525
17. Net cash from financing and miscellaneous sources (Lines 16.1 through 16.4 minus Line 16.5 plus Line 16.6).....	(9,467,719)	(9,243,931)	(78,200,243)
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).....	28,956,209	14,527,992	17,448,088
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year.....	35,636,676	18,188,588	18,188,588
19.2 End of period (Line 18 plus Line 19.1).....	64,592,884	32,716,580	35,636,676
Note: Supplemental disclosures of cash flow information for non-cash transactions:			
20.0001 Securities Acquired from Liquidation Distribution.....	3,630	4,108	5,525
20.0002 Exchange of Debt Securities.....			1,691,457
20.0003 Securities acquired in paid in kind interest payment.....			316

1.) SUMMARY OF SIGNIFICANT ACCOUNTING POLICIES

A. Accounting Practices

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

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

	03/31/2013	12/31/2012
(1) Net Income Ohio Basis	\$ 4,896,431	\$ 53,542,258
(2) State Prescribed Practices	-	-
(3) State Permitted Practices	-	-
(4) Net Income, NAIC SAP	\$ 4,896,431	\$ 53,542,258
(5) Statutory Surplus Ohio Basis	\$ 152,056,228	\$ 154,375,865
(6) State Prescribed Practices	-	-
(7) State Permitted Practices	-	-
(8) Statutory Surplus, NAIC SAP	\$ 152,056,228	\$ 154,375,865

2.) ACCOUNTING CHANGES AND CORRECTIONS OF ERRORS

The Company did not have any material changes in accounting principles and/or correction of errors.

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 2013.
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
NONE						

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
\$1,067,037	\$(48,121)	\$9,715,969	\$(711,421)

5. Based on cash flow projections received from independent sources (which reflect loan to collateral values, subordination, vintage and geographic concentration), implied cash flows inherent in security ratings and analysis of historical payment data, management believes that the Company will recover its cost basis in all securities with unrealized losses at March 31, 2013. 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 2013.

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 2013.
- 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	-	3,073,769	-	3,073,769
Commercial MBS	-	-	-	-
All other bonds	-	1,649,295	-	1,649,295
Total bonds	-	4,723,064	-	4,723,064
Non-affiliated common stock	6,495,118	-	-	6,495,118
Non-affiliated preferred stock	8,416,600	3,405,594	962,500	12,784,694
Other investments	-	-	-	-
Total assets accounted for at fair value	\$ 14,911,718	\$ 8,128,658	\$ 962,500	\$ 24,002,876

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

	Balance at 12/31/12	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 3/31
States, municipalities and political subdivisions	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -
Residential MBS	-	-	-	-	-	-	-	-
All other bonds	-	-	-	-	-	-	-	-
Non affiliated preferred stock	-	-	-	-	(5,970)	968,470	-	962,500
Non affiliated common stock	-	-	-	-	-	-	-	-
	<u>\$ -</u>	<u>\$ -</u>	<u>\$ -</u>	<u>\$ -</u>	<u>\$ (5,970)</u>	<u>\$ 968,470</u>	<u>\$ -</u>	<u>\$ 962,500</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, AMMC communicates directly with the pricing service regarding the methods and assumptions used in pricing, including verifying, on a test basis, the inputs used by the 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	3,697,206	3,583,370	3,639,063	58,143	-
States, municipalities and political subdivisions	156,620,328	147,224,068	-	156,620,328	-
Foreign government	2,092,571	2,024,993	-	2,092,571	-
Residential MBS	40,343,999	34,964,955	-	40,343,999	-
Commercial MBS	17,661,505	16,798,875	-	17,661,505	-
Asset backed securities	415,347	414,567		415,347	
All other bonds	85,277,632	80,665,474	1,930,000	83,347,632	-
Total bonds	306,108,588	285,676,301	5,569,063	300,539,525	-
Preferred stocks	23,890,704	22,444,034	10,713,600	9,647,604	3,529,500
Common stocks	6,495,118	6,495,118	6,495,118	-	-
Mortgage loans	-	-	-	-	-
Total financial assets	<u>\$ 336,494,410</u>	<u>\$ 314,615,453</u>	<u>\$22,777,780</u>	<u>\$ 310,187,129</u>	<u>\$ 3,529,500</u>

- D. Not Practicable to Estimate Fair Value – The Company has no financial instruments that fall under this classification.

21.) OTHER ITEMS

A – G. No significant change.

22.) EVENTS SUBSEQUENT

There have not been any events subsequent to March 31, 2013, 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, 2012 were \$253.0 million. As of March 31, 2013, \$11.1 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 \$242.1 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 \$263,000 in unfavorable prior-year development since December 31, 2012 to March 31, 2013. The decrease is generally the result of ongoing analysis of recent loss development trends. Original estimates are increased or decreased as additional information becomes known regarding individual claims.

26.) INTERCOMPANY POOLING ARRANGEMENTS - No significant change.

27.) STRUCTURED SETTLEMENTS - No significant change.

28.) HEALTH CARE RECEIVABLES - No significant change.

29.) PARTICIPATING POLICIES - No significant change.

30.) PREMIUM DEFICIENCY RESERVES - No significant change.

31.) HIGH DEDUCTIBLES - No significant change.

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

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

34.) SUBSCRIBER SAVINGS ACCOUNTS - No significant change.

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

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

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES - GENERAL

- 1.1

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

Yes [☐]

No [☒ X]
- 1.2

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

Yes [☐]

No [☐]

- 2.1

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

Yes [☐]

No [☒ X]
- 2.2

If yes, date of change:

.....

- 3.1

Have there been any substantial changes in the organizational chart since the prior quarter end?

Yes [☐]

No [☒ X]
- 3.2

If the response to 3.1 is yes, provide a brief description of those changes.

- 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.

12/31/2011.....
- 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).

1/25/2013.....
- 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 [☒ X]

No [☐]

- 8.4

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

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

- 9.1

Are the senior officers (principal executive officer, principal financial officer, principal accounting officer or controller, or persons performing similar functions) of the reporting entity subject to a code of ethics, which includes the following standards?
(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]

- 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	2
	Prior Year-End	Current Quarter
	Book/Adjusted Carrying Value	Book/Adjusted Carrying Value
14.21 Bonds.....	\$0	\$0
14.22 Preferred Stock.....	\$0	\$0
14.23 Common Stock.....	\$58,133,635	\$58,900,697
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).....	\$58,133,635	\$58,900,697
14.28 Total Investment in Parent included in Lines 14.21 to 14.26 above.....	\$0	\$0

- 15.1 Has the reporting entity entered into any hedging transactions reported on Schedule DB?
- Yes [] No [X]
- 15.2 If yes, has a comprehensive description of the hedging program been made available to the domiciliary state?
- Yes [] No []
- If no, attach a description with this statement.

16. For the reporting entity's security lending program, state the amount of the following as current statement date:
- 16.1 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2:
- \$.....0
- 16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2:
- \$.....0
- 16.3 Total payable for securities lending reporting on the liability page:
- \$.....0

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

- 17.1 For all agreements that comply with the requirements of the NAIC Financial Condition Examiners Handbook, complete the following:
- | | |
|-----------------------------|---|
| 1 | 2 |
| Name of Custodian(s) | Custodian Address |
| The Bank of New York Mellon | One Wall Street, New York, New York 10286 |

- 17.2 For all agreements that do not comply with the requirements of the NAIC Financial Condition Examiners Handbook, provide the name, location and a complete explanation.
- | | | |
|---------|-------------|-------------------------|
| 1 | 2 | 3 |
| Name(s) | Location(s) | Complete Explanation(s) |
| | | |

- 17.3 Have there been any changes, including name changes, in the custodian(s) identified in 17.1 during the current quarter?
- Yes [] No [X]

- 17.4 If yes, give full and complete information relating thereto:
- | | | | |
|---------------|---------------|----------------|--------|
| 1 | 2 | 3 | 4 |
| Old Custodian | New Custodian | Date of Change | Reason |
| | | | |

- 17.5 Identify all investment advisors, broker/dealers or individuals acting on behalf of broker/dealers that have access to the investment accounts, handle securities and have authority to make investments on behalf of the reporting entity:
- | | | |
|---------------------------------|---------------------------------------|--|
| 1 | 2 | 3 |
| Central Registration Depository | Name(s) | Address |
| 161853 | American Money Management Corporation | 301 East Fourth Street, Cincinnati, OH 45202 |

- 18.1 Have all the filing requirements of the Purposes and Procedures Manual of the NAIC Securities Valuation Office been followed?
- Yes [] No [X]
- 18.2 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 [☒] 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 [☒]

3.1

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

Yes [☐] No [☒]

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 [☒]

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
	XXX...	XXX.....	0	0	0	0	0	0	0	0
Total.....	XXX...	XXX.....	0	0	0	0	0	0	0	0

5.

Operating Percentages:

5.1

A&H loss percent

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 [☒]

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 [☒]

6.4

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

0

Q08

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

States, Etc.		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
1.	Alabama.....AL	..L...	53,580	103,744	.....	.....314,193	1,345,628	970,831
2.	Alaska.....AK	..N...	.....	.....	.....	.....	.....	.....
3.	Arizona.....AZ	..L...	13,940	52,407	.....	.....3,589	219,554	397,825
4.	Arkansas.....AR	..L...	598,330	470,805	163,750	47,476	1,092,464	1,026,893
5.	California.....CA	..N...	.....	.....	.....	.....	.....	.....
6.	Colorado.....CO	..L...	182,424	176,223	20,295	.....	.....1,951,436	1,636,004
7.	Connecticut.....CT	..N...	.....	.....	.....	.....	.....	.....
8.	Delaware.....DE	..N...	.....	.....	.....	.....	.....	.....
9.	District of Columbia.....DC	..N...	.....	.....	.....	.....	.....	.....
10.	Florida.....FL	..L...	4,995,261	5,029,738	2,688,936	1,574,663	67,768,399	74,736,975
11.	Georgia.....GA	..L...	179,502	140,219	.....	.....	.....1,829,930	2,041,473
12.	Hawaii.....HI	..N...	.....	.....	.....	.....	.....	.....
13.	Idaho.....ID	..L...	70,571	75,964	.....	.....400	167,300	314,988
14.	Illinois.....IL	..L...	233,618	198,058	4,082	.....	.....194,554	109,716
15.	Indiana.....IN	..L...	162,201	138,470	.....	.....450	281,813	120
16.	Iowa.....IA	..L...	58,965	35,407	.....	.....	.....271,360	210,280
17.	Kansas.....KS	..L...	2,185,424	1,920,720	177,875	577,593	4,116,436	5,796,644
18.	Kentucky.....KY	..L...	43,837	27,067	.....	.....	.....2,052	.....
19.	Louisiana.....LA	..L...	260,706	331,544	(1,019)	293	302,568	542,251
20.	Maine.....ME	..N...	.....	.....	.....	.....	.....	.....
21.	Maryland.....MD	..L...	67,720	74,032	.....	.....	.....42,046	134,981
22.	Massachusetts.....MA	..N...	.....	.....	.....	.....	.....	.....
23.	Michigan.....MI	..L...	440,063	223,578	71,649	15,000	297,804	355,915
24.	Minnesota.....MN	..L...	123,116	94,502	.....	.....84,566	.....	.....175,196
25.	Mississippi.....MS	..L...	68,003	40,167	.....	.....215,496	261,326	154,494
26.	Missouri.....MO	..L...	264,678	378,022	255,238	53,787	5,631,905	2,754,175
27.	Montana.....MT	..L...	470,804	486,382	59,254	109,146	4,350,832	5,858,621
28.	Nebraska.....NE	..L...	64,144	70,050	.....	.....28,655	183,898	178,269
29.	Nevada.....NV	..N...	.....	.....	.....	.....	.....	.....
30.	New Hampshire.....NH	..N...	.....	.....	.....	.....	.....	.....
31.	New Jersey.....NJ	..N...	.....	.....	.....	.....	.....	.....
32.	New Mexico.....NM	..L...	223,842	177,793	2,311	(750)	1,339,702	1,141,413
33.	New York.....NY	..N...	.....	.....	.....	.....	.....	.....
34.	North Carolina.....NC	..L...	58,457	52,841	108,500	54	471,531	1,257,427
35.	North Dakota.....ND	..L...	2,195,020	2,062,489	170,826	446,317	3,118,683	3,618,761
36.	Ohio.....OH	..L...	147,314	111,198	1,846	6,000	5,228	84,801
37.	Oklahoma.....OK	..L...	10,213,844	10,014,498	1,335,500	1,487,583	36,549,726	34,370,495
38.	Oregon.....OR	..L...	30,518	86,937	100,676	75,359	2,517,692	1,819,371
39.	Pennsylvania.....PA	..N...	.....	.....	.....	.....	.....	.....
40.	Rhode Island.....RI	..N...	.....	.....	.....	.....	.....	.....
41.	South Carolina.....SC	..L...	179,752	164,111	(467)	8,678	530,862	271,266
42.	South Dakota.....SD	..L...	30,874	39,636	.....	.....	.....91,555	388,128
43.	Tennessee.....TN	..L...	50,176	60,144	.....	.....	.....367,093	763,404
44.	Texas.....TX	..L...	10,067,189	9,795,802	1,339,491	1,846,114	54,770,105	60,562,314
45.	Utah.....UT	..L...	703,285	623,066	30,000	1,000,000	1,923,738	2,521,730
46.	Vermont.....VT	..N...	.....	.....	.....	.....	.....	.....
47.	Virginia.....VA	..L...	68,751	54,242	.....	.....	.....173,126	176,382
48.	Washington.....WA	..L...	120	29,928	.....	.....	.....73,459	12,342,818
49.	West Virginia.....WV	..N...	.....	.....	.....	.....	.....	.....
50.	Wisconsin.....WI	..N...	.....	.....	.....	.....	.....	.....
51.	Wyoming.....WY	..L...	970,464	699,530	13,739	148,905	515,266	911,192
52.	American Samoa.....AS	..N...	.....	.....	.....	.....	.....	.....
53.	Guam.....GU	..N...	.....	.....	.....	.....	.....	.....
54.	Puerto Rico.....PR	..N...	.....	.....	.....	.....	.....	.....
55.	US Virgin Islands.....VI	..N...	.....	.....	.....	.....	.....	.....
56.	Northern Mariana Islands.....MP	..N...	.....	.....	.....	.....	.....	.....
57.	Canada.....CAN	..N...	.....	.....	.....	.....	.....	.....
58.	Aggregate Other Alien.....OT	..XXX...	0	0	0	0	0	0
59.	Totals.....	(a).....34	35,476,493	34,039,314	6,542,482	8,043,567	192,759,071	217,625,153

DETAILS OF WRITE-INS

58001.	XXX.....	.....	.....	.....	.....	.....	.....
58002.	XXX.....	.....	.....	.....	.....	.....	.....
58003.	XXX.....	.....	.....	.....	.....	.....	.....
58998.	Summary of remaining write-ins for Line 58 from overflow page....	XXX.....	0	0	0	0	0
58999.	Totals (Lines 58001 thru 58003+ Line 58998) (Line 58 above).....	XXX.....	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	
Pennsylvania Lehigh Oil & Gas Holdings LLC	PA	46-1665396	
Magnolia Alabama Holdings, Inc.	DE	20-1548213	
Magnolia Alabama Holdings LLC	AL	20-1574094	
Michigan Oil & Gas Holdings, LLC	MI	46-1852532	
Ohio Oil & Gas Holdings, LLC	OH	46-1480078	
The Owasco River Railway, Inc.	NY	13-6021353	
PCC 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. *	BMU		
Hangar Acquisition Corp.	OH	31-1446308	
Lease & Loan Insurance Services Limited	GBR		
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	
Dixie Terminal Corporation	OH	31-0823725	
Flextech Holding Co., Inc.	OH	31-1733037	
GAI Holding Bermuda Ltd.	BMU	98-0606803	
GAI Indemnity, Ltd. #	GBR	98-0556144	
Marketform Group Limited	GBR		
Marketform Holdings Limited	GBR		
Caduceus Underwriting Limited	GBR		
Lavenham Underwriting Limited #	GBR	98-0412245	
Marketform Limited	GBR		
Gabinete Marketform SL	ESP		
Marketform Australia Pty Limited	AUS		
Studio Marketform SRL	ITA		
Marketform Management Services Limited	GBR		
Marketform Managing Agency Limited	GBR		
Sampford Underwriting Limited #	GBR	98-0431601	
Marketform Trust Company Limited	GBR		

* 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	45-5565693	
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	AUS		
Great American International Insurance Limited *	IRL		
Mid-Continent Casualty Company *	OH	73-0556513	23418
Mid-Continent Assurance Company *	OH	73-1406844	15380
Mid-Continent Excess and Surplus Insurance Company *	DE	38-3803661	13794
Mid-Continent Specialty Insurance Services, Inc.	OK	30-0571535	
Oklahoma Surety Company *	OH	73-0773259	23426
Premier International Insurance Company *	TCA	98-0627464	

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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. *	MEX		
Financiadora de Primas Condor, S.A. de C.V. (99%)	MEX		
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.	CAN		
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 *	GBR		
Key Largo Group, Inc.	FL	59-1263251	
National Interstate Corporation (51.8%)	OH	34-1607394	
American Highways Insurance Agency, Inc.	OH	34-1899058	
Explorer RV Insurance Agency, Inc.	OH	31-1548235	
Hudson Indemnity, Ltd.	CYM	98-0191335	
Hudson Management Group, Ltd.	VIR	66-0660039	
National Interstate Insurance Agency, Inc.	OH	34-1607396	
Commercial For Hire Transportation Purchasing Group @	SC	36-4670968	
National Interstate Insurance Company *	OH	34-1607395	32620
National Interstate Insurance Company of Hawaii, Inc. *	OH	99-0345306	11051
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 *	BMU		
Safety Claims and Litigation Services, LLC	MT	20-5546054	
Pinecrest Place LLC	FL	27-2226948	
PLLS Canada Insurance Brokers Inc. ^	CAN	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.....	
			46-1665396..				Pennsylvania Lehigh Oil & Gas Holdings LLC.....	PA.....	NIA.....	Lehigh Valley Railroad Company.....	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.....	
			46-1852532..				Michigan Oil & Gas Holdings, LLC.....	MI.....	NIA.....	American Premier Underwriters, Inc.....	Ownership.....	...100.000	American Financial Group, Inc.....	
			46-1480078..				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.....	BMU.....	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 & Loan Insurance Services Limited.....	GBR.....	NIA.....	APU Holding Company.....	Ownership.....	...100.000	American Financial Group, Inc.....	
			91-1242743..				Premier Lease & Loan Services Insurance Agency, Inc.....	WA.....	NIA.....	APU Holding Company.....	Ownership.....	...100.000	American Financial Group, Inc.....	
			91-1508644..				Premier Lease & Loan Services of Canada, Inc.....	WA.....	NIA.....	APU Holding Company.....	Ownership.....	...100.000	American Financial Group, Inc.....	
	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

Q12.1

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.....	43753.....	31-1054123..				Republic Indemnity Company of California.....	CA.....	IA.....	Republic Indemnity Company of America.....	Ownership.....	...100.000	American Financial Group, Inc.....	
			31-1262960..				Risico Management Corporation.....	DE.....	NIA.....	APU Holding Company.....	Ownership.....	...100.000	American Financial Group, Inc.....	
			31-0823725..				Dixie Terminal Corporation.....	OH.....	NIA.....	American Financial Group, Inc.....	Ownership.....	...100.000	American Financial Group, Inc.....	
			31-1733037..				Flextech Holding Co., Inc.....	OH.....	NIA.....	American Financial Group, Inc.....	Ownership.....	...100.000	American Financial Group, Inc.....	
			98-0606803..				GAI Holding Bermuda Ltd.....	BMU.....	NIA.....	American Financial Group, Inc.....	Ownership.....	...100.000	American Financial Group, Inc.....	
			98-0556144..				GAI Indemnity, Ltd.....	GBR.....	IA.....	GAI Holding Bermuda Ltd.....	Ownership.....	...100.000	American Financial Group, Inc.....	
							Marketform Group Limited.....	GBR.....	NIA.....	GAI Holding Bermuda Ltd.....	Ownership.....	...100.000	American Financial Group, Inc.....	
							Marketform Holdings Limited.....	GBR.....	NIA.....	Marketform Group Limited.....	Ownership.....	...100.000	American Financial Group, Inc.....	
							Caduceus Underwriting Limited.....	GBR.....	IA.....	Marketform Holdings Limited.....	Ownership.....	...100.000	American Financial Group, Inc.....	
			98-0412245..				Lavenham Underwriting Limited.....	GBR.....	IA.....	Marketform Holdings Limited.....	Ownership.....	...100.000	American Financial Group, Inc.....	
							Marketform Limited.....	GBR.....	NIA.....	Marketform Holdings Limited.....	Ownership.....	...100.000	American Financial Group, Inc.....	
							Gabinete Marketform SL.....	ESP.....	NIA.....	Marketform Limited.....	Ownership.....	...100.000	American Financial Group, Inc.....	
							Marketform Australia Pty Limited.....	AUS.....	NIA.....	Marketform Limited.....	Ownership.....	...100.000	American Financial Group, Inc.....	
							Studio Marketform SRL.....	ITA.....	NIA.....	Marketform Limited.....	Ownership.....	...100.000	American Financial Group, Inc.....	
							Marketform Management Services Limited.....	GBR.....	NIA.....	Marketform Holdings Limited.....	Ownership.....	...100.000	American Financial Group, Inc.....	
							Marketform Managing Agency Limited.....	GBR.....	NIA.....	Marketform Holdings Limited.....	Ownership.....	...100.000	American Financial Group, Inc.....	
			98-0431601..				Sampford Underwriting Limited.....	GBR.....	IA.....	Marketform Holdings Limited.....	Ownership.....	...100.000	American Financial Group, Inc.....	
							Marketform Trust Company Limited.....	GBR.....	NIA.....	Marketform Group Limited.....	Ownership.....	...100.000	American Financial Group, Inc.....	
			06-1356481..				Great American Financial Resources, Inc.....	DE.....	NIA.....	American Financial Group, Inc.....	Ownership.....	...100.000	American Financial Group, Inc.....	1.....
			31-1475936..				AAG Holding Company, Inc.....	OH.....	NIA.....	Great American Financial Resources, Inc.....	Ownership.....	...100.000	American Financial Group, Inc.....	
			58-646032...				Great American Financial Statutory Trust IV.....	CT.....	NIA.....	AAG Holding Company, Inc.....	Ownership.....	...100.000	American Financial Group, Inc.....	
			13-1935920..				Great American Life Insurance Company.....	OH.....	IA.....	AAG Holding Company, Inc.....	Ownership.....	...100.000	American Financial Group, Inc.....	
			45-2969767..				Aerielle IP Holdings, LLC.....	OH.....	NIA.....	Great American Life Insurance Company.....	Ownership.....	...62.500	American Financial Group, Inc.....	2.....
			26-4391696..				Aerielle, LLC.....	DE.....	NIA.....	Great American Life Insurance Company.....	Ownership.....	...62.500	American Financial Group, Inc.....	2.....
			31-1021738..				Annuity Investors Life Insurance Company.....	OH.....	IA.....	Great American Life Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc.....	
			27-4078277..				Bay Bridge Marina Hemingway's Restaurant, LLC.....	MD.....	NIA.....	Great American Life Insurance Company.....	Ownership.....	...85.000	American Financial Group, Inc.....	
			27-0513333..				Bay Bridge Marina Management, LLC.....	MD.....	NIA.....	Great American Life Insurance Company.....	Ownership.....	...85.000	American Financial Group, Inc.....	
			20-1246122..				Brothers Management, LLC.....	FL.....	NIA.....	Great American Life Insurance Company.....	Ownership.....	...99.000	American Financial Group, Inc.....	
			45-3988240..				FT Liquidation, LLC.....	OH.....	NIA.....	Great American Life Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc.....	
			20-4604276..				GALIC - Bay Bridge Marina, LLC.....	MD.....	NIA.....	Great American Life Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc.....	
			45-5565693..				GALIC-Sorrento, LLC.....	FL.....	NIA.....	Great American Life Insurance Company.....	Ownership.....	...65.000	American Financial Group, Inc.....	2.....
			31-1391777..				GALIC Brothers, Inc.....	OH.....	NIA.....	Great American Life Insurance Company.....	Ownership.....	...80.000	American Financial Group, Inc.....	
			45-1144095..				GALIC Pointe, LLC.....	FL.....	NIA.....	Great American Life Insurance Company.....	Ownership.....	...65.000	American Financial Group, Inc.....	2.....
			26-3260520..				Manhattan National Holding Corporation.....	OH.....	NIA.....	Great American Life Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc.....	
0084.....	American Financial Group, Inc.....	67083.....	45-0252531..				Manhattan National Life Insurance Company.....	IL.....	IA.....	Manhattan National Holding Corporation.....	Ownership.....	...100.000	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.....

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

Q12.3

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)	*
			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.....	MEX.....	IA.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc.....	
							Financiadora de Primas Condor, S.A. de C.V.....	MEX.....	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.....	CAN.....	NIA.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc.....	
			45-5565693..				GALIC-Sorrento, LLC.....	FL.....	NIA.....	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.....	
			31-0856644..				Great American Management Services, Inc.....	OH.....	NIA.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc.....	
0084.....	American Financial Group, Inc.....	38580.....	31-1288778..				Great American Protection Insurance Company.....	OH.....	IA.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc.....	
			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.....	GBR.....	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.....	...51.800	American Financial Group, Inc.....	
			34-1899058..				American Highways Insurance Agency, Inc.....	OH.....	NIA.....	National Interstate Corporation.....	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)	*
			31-1548235..				Explorer RV Insurance Agency, Inc.....	OH.....	NIA.....	National Interstate Corporation.....	Ownership.....	...100.000	American Financial Group, Inc.....	
			98-0191335..				Hudson Indemnity, Ltd.....	CYM.....	IA.....	National Interstate Corporation.....	Ownership.....	...100.000	American Financial Group, Inc.....	
			66-0660039..				Hudson Management Group, Ltd.....	VIR.....	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.....	
			36-4670968..				Commercial For Hire Transportation Purchasing Group.....	SC.....	NIA.....	National Interstate Insurance Agency, Inc.....	Management.....		American Financial Group, Inc.....	
0084.....	American Financial Group, Inc.....	32620.....	34-1607395..				National Interstate Insurance Company.....	OH.....	IA.....	National Interstate Corporation.....	Ownership.....	...100.000	American Financial Group, Inc.....	
0084.....	American Financial Group, Inc.....	11051.....	99-0345306..				National Interstate Insurance Company of Hawaii, Inc.....	OH.....	IA.....	National Interstate Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc.....	
0084.....	American Financial Group, Inc.....	41106.....	95-3623282..				Triumphe Casualty Company.....	OH.....	IA.....	National Interstate Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc.....	
			43-1415856..				Vanliner Group, Inc.....	DE.....	NIA.....	National Interstate Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc.....	
			43-1254631..				TransProtection Service Company.....	MO.....	NIA.....	Vanliner Group, Inc.....	Ownership.....	...100.000	American Financial Group, Inc.....	
0084.....	American Financial Group, Inc.....	21172.....	86-0114294..				Vanliner Insurance Company.....	MO.....	IA.....	Vanliner Group, Inc.....	Ownership.....	...100.000	American Financial Group, Inc.....	
							Vanliner Reinsurance Limited.....	BMU.....	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.....	
			27-2226948..				Pinecrest Place LLC.....	FL.....	NIA.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc.....	
			871850814..				PLLS Canada Insurance Brokers Inc.....	CAN.....	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.....	

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.

Q12.4

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.....	2,041		0.0	
2. Allied lines.....	3,664	18	0.5	
3. Farmowners multiple peril.....			0.0	
4. Homeowners multiple peril.....			0.0	
5. Commercial multiple peril.....	95,432	32,967	34.5	77.6
6. Mortgage guaranty.....			0.0	
8. Ocean marine.....			0.0	
9. Inland marine.....	2,889,444	480,850	16.6	27.6
10. Financial guaranty.....			0.0	
11.1. Medical professional liability - occurrence.....			0.0	
11.2. Medical professional liability - claims-made.....			0.0	
12. Earthquake.....			0.0	
13. Group accident and health.....			0.0	
14. Credit accident and health.....			0.0	
15. Other accident and health.....			0.0	
16. Workers' compensation.....		55,482	0.0	
17.1 Other liability-occurrence.....	17,830,273	3,013,951	16.9	(8.8)
17.2 Other liability-claims made.....	1,661,160	836,367	50.3	78.5
17.3 Excess workers' compensation.....			0.0	
18.1 Products liability-occurrence.....	6,025,133	6,543,352	108.6	(56.6)
18.2 Products liability-claims made.....			0.0	
19.1, 19.2 Private passenger auto liability.....	103	(101,460)	(98,504.9)	(153,428.3)
19.3, 19.4 Commercial auto liability.....	2,779,669	1,311,794	47.2	57.3
21. Auto physical damage.....	1,052,289	575,430	54.7	54.1
22. Aircraft (all perils).....			0.0	
23. Fidelity.....			0.0	
24. Surety.....	1,531,347	(83,576)	(5.5)	7.3
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.....	33,870,555	12,665,175	37.4	(0.4)
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.....	1,588	1,588	(316)
2. Allied lines.....	2,156	2,156	(559)
3. Farmowners multiple peril.....			
4. Homeowners multiple peril.....			
5. Commercial multiple peril.....	95,494	95,494	139,329
6. Mortgage guaranty.....			
8. Ocean marine.....			
9. Inland marine.....	2,724,524	2,724,524	2,410,700
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.....	19,581,149	19,581,149	18,645,185
17.2 Other liability-claims made.....	1,679,831	1,679,831	1,843,704
17.3 Excess workers' compensation.....			
18.1 Products liability-occurrence.....	6,629,975	6,629,975	6,050,068
18.2 Products liability-claims made.....			
19.1 19.2 Private passenger auto liability.....	351	351	
19.3 19.4 Commercial auto liability.....	2,520,394	2,520,394	2,428,253
21. Auto physical damage.....	980,142	980,142	1,060,583
22. Aircraft (all perils).....			
23. Fidelity.....			
24. Surety.....	1,260,889	1,260,889	1,462,367
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.....	35,476,493	35,476,493	34,039,314
DETAILS OF WRITE-INS			
3401.			
3402.			
3403.			
3498. Sum. of remaining write-ins for Line 34 from overflow page.....	0	0	0
3499. Totals (Lines 3401 thru 3403 plus 3498) (Line 34).....	0	0	0

PART 3 (000 omitted)

LOSS AND LOSS ADJUSTMENT EXPENSE RESERVES SCHEDULE

	1	2	3	4	5	6	7	8	9	10	11	12	13
Years in Which Losses Occurred	Prior Year-End Known Case Loss and LAE Reserves	Prior Year-End IBNR Loss and LAE Reserves	Total Prior Year-End Loss and LAE Reserves (Cols. 1 + 2)	2013 Loss and LAE Payments on Claims Reported as of Prior Year-End	2013 Loss and LAE Payments on Claims Unreported as of Prior Year-End	Total 2013 Loss and LAE Payments (Cols. 4 + 5)	Q.S. Date Known Case Loss and LAE Reserves on Claims Reported and Open as of Prior Year-End	Q.S. Date Known Case Loss and LAE Reserves on Claims Reported or Reopened Subsequent to Prior Year-End	Q.S. Date IBNR Loss and LAE Reserves	Total Q.S. Loss and LAE Reserves (Cols. 7 + 8 + 9)	Prior Year-End Known Case Loss and LAE Reserves Developed (Savings)/Deficiency (Cols. 4 + 7 minus Col. 1)	Prior Year-End IBNR Loss and LAE Reserves Developed (Savings)/Deficiency (Cols. 5 + 8 + 9 minus Col. 2)	Prior Year-End Total Loss and LAE Reserve Developed (Savings)/Deficiency (Cols. 11 + 12)
1. 2010 + Prior.....	105,421	68,621	174,042	4,792	1,389	6,181	103,136	2,702	60,866	166,704	2,507	(3,664)	(1,157)
2. 2011.....	16,703	13,396	30,099	1,067	642	1,709	15,352	600	14,336	30,288	(284)	2,182	1,898
3. Subtotals 2011 + Prior.....	122,124	82,017	204,141	5,859	2,031	7,890	118,488	3,302	75,202	196,992	2,223	(1,482)	741
4. 2012.....	15,858	32,959	48,817	2,109	1,138	3,247	13,602	1,879	29,611	45,092	(147)	(331)	(478)
5. Subtotals 2012 + Prior.....	137,982	114,976	252,958	7,968	3,169	11,137	132,090	5,181	104,813	242,084	2,076	(1,813)	263
6. 2013.....	XXX.....	XXX.....	XXX.....	XXX.....	460.....	460.....	XXX.....	2,643.....	12,984.....	15,627.....	XXX.....	XXX.....	XXX.....
7. Totals.....	137,982	114,976	252,958	7,968	3,629	11,597	132,090	7,824	117,797	257,711	2,076	(1,813)	263
8. Prior Year-End's Surplus As Regards Policyholders	154,376										Col. 11, Line 7 As % of Col. 1, Line 7	Col. 12, Line 7 As % of Col. 2, Line 7	Col. 13, Line 7 As % of Col. 3, Line 7
											1. ....1.5 %	2. ....(1.6)%	3. ....0.1 %
											Col. 13, Line 7 Line 8		
											4. ....0.2 %		

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 and Deposits in Pools and Associations.....	269	.....	.....269	.....
2597. Summary of remaining write-ins for Line 25.....	269	0	269	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.....	394,119,674	476,893,866
2. Cost of bonds and stocks acquired.....	972,100	29,569,408
3. Accrual of discount.....	175,218	1,715,159
4. Unrealized valuation increase (decrease).....	2,176,750	7,045,878
5. Total gain (loss) on disposals.....	583,470	1,234,359
6. Deduct consideration for bonds and stocks disposed of.....	24,101,110	117,995,401
7. Deduct amortization of premium.....	409,949	2,921,244
8. Total foreign exchange change in book/adjusted carrying value.....		
9. Deduct current year's other than temporary impairment recognized.....		1,422,353
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	373,516,153	394,119,674
11. Deduct total nonadmitted amounts.....	50,000	50,000
12. Statement value at end of current period (Line 10 minus Line 11).....	373,466,153	394,069,674

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

QSI02		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).....	277,069,531	30,956,740	31,788,509	2,996,030	279,233,792			277,069,531
	2. Class 2 (a).....	51,483,173		398,020	(2,029,778)	49,055,375			51,483,173
	3. Class 3 (a).....	3,575,230		28,057	(1,002,743)	2,544,430			3,575,230
	4. Class 4 (a).....								
	5. Class 5 (a).....								
	6. Class 6 (a).....	47,612		316	(4,121)	43,175			47,612
	7. Total Bonds.....	332,175,546	30,956,740	32,214,902	(40,612)	330,876,772	0	0	332,175,546
	PREFERRED STOCK								
	8. Class 1.....	2,501,588			(6,165)	2,495,423			2,501,588
	9. Class 2.....	15,101,866			(3,230,580)	11,871,286			15,101,866
	10. Class 3.....	1,870,000			2,499,359	4,369,359			1,870,000
	11. Class 4.....	640,000	968,470		2,099,496	3,707,966			640,000
	12. Class 5.....	1,167,686			(1,167,686)				1,167,686
	13. Class 6.....								
	14. Total Preferred Stock.....	21,281,140	968,470	0	194,424	22,444,034	0	0	21,281,140
	15. Total Bonds and Preferred Stock.....	353,456,686	31,925,210	32,214,902	153,812	353,320,806	0	0	353,456,686

(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 \$.....45,200,468; 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.....	45,200,468	XXX.....	45,200,468	1,739	.....

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.....	24,410,638	14,712,500
2. Cost of short-term investments acquired.....	30,956,740	139,568,011
3. Accrual of discount.....		
4. Unrealized valuation increase (decrease).....		
5. Total gain (loss) on disposals.....		
6. Deduct consideration received on disposals.....	10,166,910	129,869,873
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).....	45,200,468	24,410,638
11. Deduct total nonadmitted amounts.....		
12. Statement value at end of current period (Line 10 minus Line 11).....	45,200,468	24,410,638

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)
Preferred Stocks - Industrial and Miscellaneous									
90984P ZZ 1	UNITED COMMUNITY BANK SERIES B 5.00.....	.....	....03/15/2013	Private Placement.....	1,000.000	968,470	.....	.....	P4AZ.....
84999999.	Total - Preferred Stocks - Industrial & Miscellaneous.....					968,470	XXX.....	0	XXX.....
89999997.	Total - Preferred Stocks - Part 3.....					968,470	XXX.....	0	XXX.....
89999999.	Total - Preferred Stocks.....					968,470	XXX.....	0	XXX.....
Common Stocks - Industrial and Miscellaneous									
140661 10 9	CAPMARK FINANCIAL GROUP INC.....	.....	....01/22/2013	Liquidation.....	300.000	3,630	XXX.....	.....	L.....
90999999.	Total - Common Stocks - Industrial & Miscellaneous.....					3,630	XXX.....	0	XXX.....
97999997.	Total - Common Stocks - Part 3.....					3,630	XXX.....	0	XXX.....
97999999.	Total - Common Stocks.....					3,630	XXX.....	0	XXX.....
98999999.	Total - Preferred and Common Stocks.....					972,100	XXX.....	0	XXX.....
99999999.	Total - Bonds, Preferred and Common Stocks.....					972,100	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.....	.....	03/01/2013	MBS Paydown 0.028909829.....	.....	.....8,795	8,795	8,795	8,795	.....	.....	.....	.....0	.....	.....8,795	.....	.....	.....0	314	03/01/2017	1.....
912828	HT	0	U.S. TREASURY NOTES 2.75 02/28/13.....	.....	02/28/2013	Maturity 100.0.....	.....	.....1,390,000	1,390,000	1,456,459	1,392,567	.....	.....(2,567)	.....	.....(2,567)	.....	.....1,390,000	.....	.....	.....0	19,113	02/28/2013	1.....
0599999.	Total - Bonds - U.S. Government.....							1,398,795	1,398,795	1,465,255	1,401,363	0	(2,567)	0	(2,567)	0	1,398,795	0	0	0	19,428	XXX...	XXX....

Bonds - U.S. Special Revenue and Special Assessment

047856	ET	2	ATLANTA SFM A GA 5.25 12/01/2039.....	.....	01/01/2013	Partial Call 100.0.....	.....	.....9,947	9,947	10,376	10,334	.....	.....(387)	.....	.....(387)	.....	.....9,947	.....	.....	.....0	44	12/01/2039	1FE.....
047856	ET	2	ATLANTA SFM A GA 5.25 12/01/2039.....	.....	02/01/2013	Partial Call 100.0.....	.....	.....11,592	11,592	12,092	12,042	.....	.....(450)	.....	.....(450)	.....	.....11,592	.....	.....	.....0	101	12/01/2039	1FE.....
047856	ET	2	ATLANTA SFM A GA 5.25 12/01/2039.....	.....	03/01/2013	Partial Call 100.0.....	.....	.....165,769	165,769	172,914	172,211	.....	.....(6,442)	.....	.....(6,442)	.....	.....165,769	.....	.....	.....0	2,176	12/01/2039	1FE.....
130575	Z7	1	CA RURAL HOME MTG 5.30 02/01/49.....	.....	02/01/2013	Partial Call 100.0.....	.....	.....150,000	150,000	153,188	152,585	.....	.....(2,585)	.....	.....(2,585)	.....	.....150,000	.....	.....	.....0	3,975	02/01/2049	1FE.....
246395	MC	8	DE HSG AUTH D 4.30 07/01/2017.....	.....	01/01/2013	Partial Call 100.0.....	.....	.....640,000	640,000	629,440	633,367	.....	.....6,633	.....	.....6,633	.....	.....640,000	.....	.....	.....0	13,760	07/01/2017	1FE.....
246395	WY	9	DE HSG AUTH A-1 4.90 07/01/2029.....	.....	01/01/2013	Partial Call 100.0.....	.....	.....35,000	35,000	36,386	36,245	.....	.....(1,245)	.....	.....(1,245)	.....	.....35,000	.....	.....	.....0	858	07/01/2029	1FE.....
246395	WY	9	DE HSG AUTH A-1 4.90 07/01/2029.....	.....	02/01/2013	Partial Call 100.0.....	.....	.....5,000	5,000	5,198	5,178	.....	.....(178)	.....	.....(178)	.....	.....5,000	.....	.....	.....0	143	07/01/2029	1FE.....
246395	WY	9	DE HSG AUTH A-1 4.90 07/01/2029.....	.....	03/01/2013	Partial Call 100.0.....	.....	.....5,000	5,000	5,198	5,178	.....	.....(178)	.....	.....(178)	.....	.....5,000	.....	.....	.....0	163	07/01/2029	1FE.....
34073N	Z8	6	FL HFC SRS 2 4.75 07/01/2027.....	.....	01/01/2013	Partial Call 100.0.....	.....	.....50,000	50,000	49,625	49,658	.....	.....342	.....	.....342	.....	.....50,000	.....	.....	.....0	1,188	07/01/2027	1FE.....
38373Y	A3	8	GNR 2003-6 BE PAC 5.25 1/16/32.....	.....	01/16/2013	MBS Paydown 0.12492737.....	.....	.....59,363	59,363	59,581	59,346	.....	.....(96)	.....	.....(96)	.....	.....59,363	.....	.....	.....0	260	01/16/2032	1.....
38373Y	A3	8	GNR 2003-6 BE PAC 5.25 1/16/32.....	.....	02/16/2013	MBS Paydown 0.10751823.....	.....	.....87,046	87,046	87,365	87,020	.....	.....(134)	.....	.....(134)	.....	.....87,046	.....	.....	.....0	762	01/16/2032	1.....
38373Y	A3	8	GNR 2003-6 BE PAC 5.25 1/16/32.....	.....	03/16/2013	MBS Paydown 0.09289926.....	.....	.....73,095	73,095	73,363	73,073	.....	.....(88)	.....	.....(88)	.....	.....73,095	.....	.....	.....0	959	01/16/2032	1.....
46940R	AB	2	JACKSONVILLE FL HSG FIN 5.625 10/01/2039.....	.....	01/01/2013	Partial Call 100.0.....	.....	.....65,000	65,000	56,875	57,260	.....	.....7,740	.....	.....7,740	.....	.....65,000	.....	.....	.....0	305	10/01/2039	1FE.....
46940R	AB	2	JACKSONVILLE FL HSG FIN 5.625 10/01/2039.....	.....	02/01/2013	Partial Call 100.0.....	.....	.....170,000	170,000	148,750	149,757	.....	.....20,243	.....	.....20,243	.....	.....170,000	.....	.....	.....0	1,594	10/01/2039	1FE.....
46940R	AB	2	JACKSONVILLE FL HSG FIN 5.625 10/01/2039.....	.....	03/01/2013	Partial Call 100.0.....	.....	.....15,000	15,000	13,125	13,214	.....	.....1,786	.....	.....1,786	.....	.....15,000	.....	.....	.....0	211	10/01/2039	1FE.....
474553	AE	4	JEFFERSON SFM B LA 5.25 12/01/2032.....	.....	02/01/2013	Partial Call 100.0.....	.....	.....85,000	85,000	85,850	85,745	.....	.....(745)	.....	.....(745)	.....	.....85,000	.....	.....	.....0	744	12/01/2032	1FE.....
49130P	YN	8	KY HSG CORP E 4.85 07/01/2036.....	.....	01/01/2013	Partial Call 100.0.....	.....	.....55,000	55,000	53,213	53,323	.....	.....1,677	.....	.....1,677	.....	.....55,000	.....	.....	.....0	1,334	07/01/2036	1FE.....
49130P	YN	8	KY HSG CORP E 4.85 07/01/2036.....	.....	03/01/2013	Partial Call 100.0.....	.....	.....20,000	20,000	19,350	19,390	.....	.....610	.....	.....610	.....	.....20,000	.....	.....	.....0	647	07/01/2036	1FE.....
57586P	ZY	5	MA ST HSG 4.40 12/01/2023.....	.....	01/20/2013	Partial Call 100.0.....	.....	.....80,000	80,000	79,600	79,656	.....	.....344	.....	.....344	.....	.....80,000	.....	.....	.....0	479	12/01/2023	1FE.....
647200	P5	7	NM SFM B CL I 5.00 03/01/2028.....	.....	02/01/2013	Partial Call 100.0.....	.....	.....50,000	50,000	52,588	52,282	.....	.....(2,282)	.....	.....(2,282)	.....	.....50,000	.....	.....	.....0	1,042	03/01/2028	1FE.....
647200	P5	7	NM SFM B CL I 5.00 03/01/2028.....	.....	03/01/2013	Sinking Fund Redemption 100.0.....	.....	.....55,000	55,000	57,846	57,510	.....	.....(2,510)	.....	.....(2,510)	.....	.....55,000	.....	.....	.....0	1,375	03/01/2028	1FE.....
658207	FB	6	NC HSG FIN AGY 4.65 07/01/23.....	.....	02/01/2013	Partial Call 100.0.....	.....	.....20,000	20,000	19,900	19,918	.....	.....82	.....	.....82	.....	.....20,000	.....	.....	.....0	543	07/01/2023	1FE.....
658877	DZ	5	N DAKOTA ST HSG 4.50 01/01/2028.....	.....	01/01/2013	Partial Call 100.0.....	.....	.....160,000	160,000	170,654	169,292	.....	.....(9,292)	.....	.....(9,292)	.....	.....160,000	.....	.....	.....0	3,600	01/01/2028	1FE.....
658886	DU	7	ND HFA PG SER B 5.50 01/01/2037.....	.....	01/01/2013	Partial Call 100.0.....	.....	.....170,000	170,000	184,025	179,686	.....	.....(9,686)	.....	.....(9,686)	.....	.....170,000	.....	.....	.....0	4,675	01/01/2037	1FE.....
676907	MW	5	OH HSG AGY 4.85 09/01/2026.....	.....	03/01/2013	Partial Call 100.0.....	.....	.....375,000	375,000	378,563	377,086	.....	.....(2,086)	.....	.....(2,086)	.....	.....375,000	.....	.....	.....0	9,094	09/01/2026	1FE.....
677377	Q3	0	OH HSG FIN AGY 4.00 11/01/2025.....	.....	02/01/2013	Partial Call 100.0.....	.....	.....50,000	50,000	47,750	47,983	.....	.....2,017	.....	.....2,017	.....	.....50,000	.....	.....	.....0	500	11/01/2025	1FE.....
83755N	EU	2	SD HSG DEV SFH 2 4.25 5/01/2032.....	.....	02/20/2013	Partial Call 100.0.....	.....	.....25,000	25,000	25,953	25,856	.....	.....(856)	.....	.....(856)	.....	.....25,000	.....	.....	.....0	322	05/01/2032	1FE.....
88271H	CV	9	TX ST HSG 5.50 12/01/2039.....	.....	01/01/2013	Partial Call 100.0.....	.....	.....27,807	27,807	29,475	29,170	.....	.....(1,363)	.....	.....(1,363)	.....	.....27,807	.....	.....	.....0	127	12/01/2039	1FE.....
88271H	CV	9	TX ST HSG 5.50 12/01/2039.....	.....	02/01/2013	Partial Call 100.0.....	.....	.....40,554	40,554	42,987	42,542	.....	.....(1,988)	.....	.....(1,988)	.....	.....40,554	.....	.....	.....0	372	12/01/2039	1FE.....
88271H	CV	9	TX ST HSG 5.50 12/01/2039.....	.....	03/01/2013	Partial Call 100.0.....	.....	.....31,263	31,263	33,139	32,795	.....	.....(1,532)	.....	.....(1,532)	.....	.....31,263	.....	.....	.....0	430	12/01/2039	1FE.....
88275F	MT	3	TX DEPT HSG SF 5.25 09/01/2032.....	.....	01/01/2013	Partial Call 100.0.....	.....	.....35,000	35,000	35,613	35,402	.....	.....(402)	.....	.....(402)	.....	.....35,000	.....	.....	.....0	613	09/01/2032	1FE.....

QE05

SCHEDULE D - PART 4

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

1	2			3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
												11	12	13	14	15							
CUSIP Identification	Description			F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Desig- nation or Market Indicator (a)
88275F MT 3	TX DEPT HSG SF 5.25 09/01/2032.....			.....	02/01/2013	Partial Call 100.0.....	.....	20,000	20,000	20,350	20,230	.....	(230)	.....	(230)	.....	20,000	.....	.....	0	438	09/01/2032	1FE.....
88275F MT 3	TX DEPT HSG SF 5.25 09/01/2032.....			.....	03/01/2013	Partial Call 100.0.....	.....	50,000	50,000	50,875	50,575	.....	(575)	.....	(575)	.....	50,000	.....	.....	0	1,313	09/01/2032	1FE.....
88275F MV 8	TX DEPT HSG B 5.30 09/01/2039.....			.....	01/01/2013	Partial Call 100.0.....	.....	5,000	5,000	5,075	5,047	.....	(47)	.....	(47)	.....	5,000	.....	.....	0	88	09/01/2039	1FE.....
88275F MV 8	TX DEPT HSG B 5.30 09/01/2039.....			.....	02/01/2013	Partial Call 100.0.....	.....	10,000	10,000	10,150	10,094	.....	(94)	.....	(94)	.....	10,000	.....	.....	0	221	09/01/2039	1FE.....
88275F MV 8	TX DEPT HSG B 5.30 09/01/2039.....			.....	03/01/2013	Partial Call 100.0.....	.....	65,000	65,000	65,975	65,613	.....	(613)	.....	(613)	.....	65,000	.....	.....	0	1,723	09/01/2039	1FE.....
898700 FK 0	TUCSON AZ SF MTG 5.20 12/01/2039.....			.....	01/01/2013	Partial Call 100.0.....	.....	90,000	90,000	93,375	92,346	.....	(2,346)	.....	(2,346)	.....	90,000	.....	.....	0	390	12/01/2039	1FE.....
898700 FK 0	TUCSON AZ SF MTG 5.20 12/01/2039.....			.....	03/01/2013	Partial Call 100.0.....	.....	60,000	60,000	62,250	61,564	.....	(1,564)	.....	(1,564)	.....	60,000	.....	.....	0	780	12/01/2039	1FE.....
917436 YA 9	UT SF MTG REV 5.00 07/01/2038.....			.....	01/01/2013	Partial Call 100.0.....	.....	1,360,000	1,360,000	1,380,400	1,371,460	.....	(11,460)	.....	(11,460)	.....	1,360,000	.....	.....	0	34,000	07/01/2038	1FE.....
3199999.	Total - Bonds - U.S. Special Revenue & Assessment.....			.....				4,481,436	4,481,436	4,518,430	4,501,034	0	(19,980)	0	(19,980)	0	4,481,435	0	0	0	91,345	XXX...	...XXX...

Bonds - Industrial and Miscellaneous

05948X D4 0	BOAMS 2003-9 4A1 SEQ SSNR 5.00 12/18.....			.....	01/25/2013	MBS Paydown 0.06931499.....	.....	1,823	1,823	1,816	1,816	.....	.....	.....	0	.....	1,823	.....	.....	0	8	12/25/2018	1FM.....
05948X D4 0	BOAMS 2003-9 4A1 SEQ SSNR 5.00 12/18.....			.....	02/25/2013	MBS Paydown 0.0684197.....	.....	1,791	1,791	1,784	1,784	.....	0	.....	.....	.....	1,791	.....	.....	0	15	12/25/2018	1FM.....
05948X D4 0	BOAMS 2003-9 4A1 SEQ SSNR 5.00 12/18.....			.....	03/25/2013	MBS Paydown 0.06751689.....	.....	1,806	1,806	1,799	1,799	.....	0	.....	.....	.....	1,806	.....	.....	0	23	12/25/2018	1FM.....
07324F AB 6	BAYV 2007-B 1A1 SEQ STP 8/28/47.....			.....	01/28/2013	MBS Paydown 0.16194723.....	.....	22,873	22,873	22,873	22,873	.....	.....	.....	0	.....	22,873	.....	.....	0	114	08/28/2047	1FM.....
07324F AB 6	BAYV 2007-B 1A1 SEQ STP 8/28/47.....			.....	02/28/2013	MBS Paydown 0.15209262.....	.....	39,418	39,418	39,418	39,418	.....	.....	.....	0	.....	39,418	.....	.....	0	394	08/28/2047	1FM.....
07324F AB 6	BAYV 2007-B 1A1 SEQ STP 8/28/47.....			.....	03/28/2013	MBS Paydown 0.14769717.....	.....	17,582	17,582	17,582	17,582	.....	.....	.....	0	.....	17,582	.....	.....	0	262	08/28/2047	1FM.....
115637 AJ 9	BROWN-FORMAN 5.00 02/01/2014.....			.....	02/25/2013	Make Whole Call 104.041.....	.....	2,080,820	2,000,000	1,992,680	1,998,294	.....	1,706	.....	1,706	.....	2,000,000	.....	80,820	80,820	56,667	02/01/2014	1FE.....
1248MP AA 2	CBASS 2007-MX1 A1 SEQ STP 12/25/36.....			.....	01/25/2013	MBS Paydown 0.186796705.....	.....	15,351	15,351	15,351	15,351	.....	.....	.....	0	.....	15,351	.....	.....	0	77	12/25/2036	2AM.....
1248MP AA 2	CBASS 2007-MX1 A1 SEQ STP 12/25/36.....			.....	02/25/2013	MBS Paydown 0.176588229.....	.....	20,417	20,417	20,417	20,417	.....	.....	.....	0	.....	20,417	.....	.....	0	211	12/25/2036	2AM.....
1248MP AA 2	CBASS 2007-MX1 A1 SEQ STP 12/25/36.....			.....	03/25/2013	MBS Paydown 0.169447819.....	.....	14,281	14,281	14,281	14,281	.....	.....	.....	0	.....	14,281	.....	.....	0	220	12/25/2036	2AM.....
12641Q AE 2	CSMC 2009-7R 4A1 SEQ EXCH CSTR 7/26/37.....			.....	01/26/2013	MBS Paydown 0.611559431.....	.....	25,723	25,723	25,723	25,626	.....	(3)	.....	(3)	.....	25,723	.....	.....	0	130	07/26/2037	2FM.....
12641Q AE 2	CSMC 2009-7R 4A1 SEQ EXCH CSTR 7/26/37.....			.....	02/26/2013	MBS Paydown 0.590397989.....	.....	38,091	38,091	38,091	37,946	.....	(5)	.....	(5)	.....	38,091	.....	.....	0	384	07/26/2037	2FM.....
12641Q AE 2	CSMC 2009-7R 4A1 SEQ EXCH CSTR 7/26/37.....			.....	03/26/2013	MBS Paydown 0.584897452.....	.....	9,901	9,901	9,901	9,863	.....	1	.....	1	.....	9,901	.....	.....	0	150	07/26/2037	2FM.....
12641Q AJ 1	CSMC 2009-7R 4A5 MEZ 6.00 7/26/2037.....			.....	01/26/2013	Pass-Through Loss.....	.....	.....	29,584	25,913	.....	.....	.....	.....	0	.....	.....	.....	.....	0	148	07/26/2037	1FM.....
12641Q AJ 1	CSMC 2009-7R 4A5 MEZ 6.00 7/26/2037.....			.....	02/26/2013	Pass-Through Loss.....	.....	.....	11,132	9,751	.....	.....	.....	.....	0	.....	.....	.....	.....	0	111	07/26/2037	1FM.....
12641Q AJ 1	CSMC 2009-7R 4A5 MEZ 6.00 7/26/2037.....			.....	03/26/2013	Pass-Through Loss.....	.....	.....	2,724	2,386	.....	.....	.....	.....	0	.....	.....	.....	.....	0	41	07/26/2037	1FM.....
12641Q BQ 4	CSMC 2009-7R 8A6 MEZ STP 5/26/36.....			.....	01/26/2013	MBS Paydown 0.435701213.....	.....	2,945	2,945	2,444	(3,996)	.....	.....	.....	0	.....	2,945	.....	.....	0	10	05/26/2036	1FM.....
12641Q BQ 4	CSMC 2009-7R 8A6 MEZ STP 5/26/36.....			.....	02/26/2013	MBS Paydown 0.43402844.....	.....	2,676	2,676	2,222	(3,632)	.....	7	.....	7	.....	2,676	.....	.....	0	19	05/26/2036	1FM.....
12641Q BQ 4	CSMC 2009-7R 8A6 MEZ STP 5/26/36.....			.....	03/26/2013	MBS Paydown 0.429888478.....	.....	6,624	6,624	5,499	(8,989)	.....	2,693	.....	2,693	.....	6,624	.....	.....	0	71	05/26/2036	1FM.....
12641Q CN 0	CSMC 2009-7R 12A1 SEQ EXCH 5.75 1/26/36.....			.....	01/26/2013	MBS Paydown 0.148474139.....	.....	16,102	16,102	16,220	14,544	.....	(31)	.....	(31)	.....	16,102	.....	.....	0	77	01/26/2036	1FM.....
12641Q CN 0	CSMC 2009-7R 12A1 SEQ EXCH 5.75 1/26/36.....			.....	02/26/2013	MBS Paydown 0.132038953.....	.....	16,017	16,017	16,134	14,467	.....	(75)	.....	(75)	.....	16,017	.....	.....	0	153	01/26/2036	1FM.....
12641Q CN 0	CSMC 2009-7R 12A1 SEQ EXCH 5.75 1/26/36.....			.....	03/26/2013	MBS Paydown 0.115690498.....	.....	15,932	15,932	16,049	14,391	.....	(119)	.....	(119)	.....	15,932	.....	.....	0	229	01/26/2036	1FM.....
12641Q CW 0	CSMC 2009-7R 13A1 SEQ EXCH 6.00 06/26/37.....			.....	01/26/2013	MBS Paydown 0.389855298.....	.....	34,989	34,989	34,989	34,709	.....	100	.....	100	.....	34,989	.....	.....	0	175	06/26/2037	1FM.....
12641Q CW 0	CSMC 2009-7R 13A1 SEQ EXCH 6.00 06/26/37.....			.....	02/26/2013	MBS Paydown 0.384292388.....	.....	18,659	18,659	18,659	18,510	.....	3	.....	3	.....	18,659	.....	.....	0	187	06/26/2037	1FM.....
12641Q CW 0	CSMC 2009-7R 13A1 SEQ EXCH 6.00 06/26/37.....			.....	03/26/2013	MBS Paydown 0.375916492.....	.....	28,095	28,095	28,095	27,870	.....	9	.....	9	.....	28,095	.....	.....	0	421	06/26/2037	1FM.....
12641Q DD 1	CSMC 2009-7R 14A2 SUB 5.57 4/26/37.....			.....	01/26/2013	MBS Paydown 0.062331388.....	.....	9,181	9,181	9,181	9,133	.....	2	.....	2	.....	9,181	.....	.....	0	36	04/26/2037	1FM.....

QE05.1

SCHEDULE D - PART 4

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

QE052

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)
12641Q DD 1	CSMC 2009-7R 14A2 SUB 5.57 4/26/37.....		.....	02/26/2013	MBS Paydown 0.055543762.....	.....	2,880	2,880	2,880	2,865	.....	(129)	.....	(129)	.....	2,880	.....	.....	0	24	04/26/2037	1FM.....
12641Q DD 1	CSMC 2009-7R 14A2 SUB 5.57 4/26/37.....		.....	03/26/2013	MBS Paydown 0.011923445.....	.....	18,511	18,511	18,511	18,413	.....	(2,560)	.....	(2,560)	.....	18,511	.....	.....	0	228	04/26/2037	1FM.....
12641Q FK 3	CSMC 2009-7R 3A2 SUB 6.00 9/26/37.....		.....	01/26/2013	MBS Paydown 0.777950528.....	.....	5,333	5,333	5,333	5,321	.....	(10)	.....	(10)	.....	5,333	.....	.....	0	27	09/26/2037	1FM.....
12641Q FK 3	CSMC 2009-7R 3A2 SUB 6.00 9/26/37.....		.....	02/26/2013	MBS Paydown 0.708970138.....	.....	6,515	6,515	6,515	6,501	.....	(10)	.....	(10)	.....	6,515	.....	.....	0	65	09/26/2037	1FM.....
12641Q FK 3	CSMC 2009-7R 3A2 SUB 6.00 9/26/37.....		.....	03/26/2013	MBS Paydown 0.669502665.....	.....	3,728	3,728	3,728	3,719	.....	(365)	.....	(365)	.....	3,728	.....	.....	0	56	09/26/2037	1FM.....
126670 NY 0	CWL 2005-16 2AF3 SEQ 5.669 5/25/2036.....		.....	01/25/2013	MBS Paydown 0.926030229.....	.....	5,489	5,489	5,489	8,359	.....	.....	.....	0	.....	5,489	.....	.....	0	24	05/25/2036	1FM.....
126670 NY 0	CWL 2005-16 2AF3 SEQ 5.669 5/25/2036.....		.....	01/25/2013	Pass-Through Loss.....	.....	.....	11,091	11,091	.....	.....	.....	.....	0	.....	.....	.....	.....	0	48	05/25/2036	1FM.....
126670 NY 0	CWL 2005-16 2AF3 SEQ 5.669 5/25/2036.....		.....	02/25/2013	MBS Paydown 0.919361118.....	.....	4,145	4,145	4,145	10,086	.....	.....	.....	0	.....	4,145	.....	.....	0	35	05/25/2036	1FM.....
126670 NY 0	CWL 2005-16 2AF3 SEQ 5.669 5/25/2036.....		.....	02/25/2013	Pass-Through Loss.....	.....	.....	15,862	15,862	.....	.....	.....	.....	0	.....	.....	.....	.....	0	135	05/25/2036	1FM.....
126670 NY 0	CWL 2005-16 2AF3 SEQ 5.669 5/25/2036.....		.....	03/25/2013	MBS Paydown 0.9122445.....	.....	5,002	5,002	5,002	10,763	.....	.....	.....	0	.....	5,002	.....	.....	0	63	05/25/2036	1FM.....
126670 NY 0	CWL 2005-16 2AF3 SEQ 5.669 5/25/2036.....		.....	03/25/2013	Pass-Through Loss.....	.....	.....	16,348	16,348	.....	.....	.....	.....	0	.....	.....	.....	.....	0	207	05/25/2036	1FM.....
12667F FJ 9	CWALT 2004-J4 1A4 SEQ STP 6/25/2034.....		.....	01/25/2013	MBS Paydown 0.117249173.....	.....	100,010	100,010	99,976	99,445	.....	147	.....	147	.....	100,010	.....	.....	0	428	06/25/2034	1FM.....
12667F FJ 9	CWALT 2004-J4 1A4 SEQ STP 6/25/2034.....		.....	02/25/2013	MBS Paydown 0.089056399.....	.....	84,578	84,578	84,550	84,100	.....	229	.....	229	.....	84,578	.....	.....	0	724	06/25/2034	1FM.....
12667F FJ 9	CWALT 2004-J4 1A4 SEQ STP 6/25/2034.....		.....	03/25/2013	MBS Paydown 0.049808313.....	.....	117,744	117,744	117,705	117,079	.....	506	.....	506	.....	117,744	.....	.....	0	1,511	06/25/2034	1FM.....
126694 HN 1	CWHL 2005-25 A9 SCH SSNR 5.50 11/25/2035.....		.....	01/25/2013	MBS Paydown 0.08721048.....	.....	6,379	6,379	6,331	5,930	.....	283	.....	283	.....	6,379	.....	.....	0	29	11/25/2035	1FM.....
126694 HN 1	CWHL 2005-25 A9 SCH SSNR 5.50 11/25/2035.....		.....	02/25/2013	MBS Paydown 0.085872373.....	.....	4,014	4,014	3,984	3,732	.....	131	.....	131	.....	4,014	.....	.....	0	37	11/25/2035	1FM.....
126694 HN 1	CWHL 2005-25 A9 SCH SSNR 5.50 11/25/2035.....		.....	03/25/2013	MBS Paydown 0.084668614.....	.....	3,611	3,611	3,584	3,357	.....	105	.....	105	.....	3,611	.....	.....	0	50	11/25/2035	1FM.....
14366U AA 0	CNART 2012-1A A ABS 2.09 01/15/2015.....		.....	01/15/2013	MBS Paydown 0.336185815.....	.....	125,395	125,395	125,393	125,394	.....	0	.....	0	.....	125,395	.....	.....	0	218	01/15/2015	1FE.....
14366U AA 0	CNART 2012-1A A ABS 2.09 01/15/2015.....		.....	02/15/2013	MBS Paydown 0.273639726.....	.....	125,092	125,092	125,090	125,091	.....	1	.....	1	.....	125,092	.....	.....	0	436	01/15/2015	1FE.....
14366U AA 0	CNART 2012-1A A ABS 2.09 01/15/2015.....		.....	03/15/2013	MBS Paydown 0.207284803.....	.....	132,710	132,710	132,708	132,709	.....	1	.....	1	.....	132,710	.....	.....	0	693	01/15/2015	1FE.....
161546 JG 2	CFAB 2004-2 1A4 SEQ 5.323 02/25/2035.....		.....	01/25/2013	MBS Paydown 0.23115737.....	.....	20,949	20,949	20,949	20,347	.....	.....	.....	0	.....	20,949	.....	.....	0	93	02/25/2035	1FM.....
161546 JG 2	CFAB 2004-2 1A4 SEQ 5.323 02/25/2035.....		.....	02/25/2013	MBS Paydown 0.225709021.....	.....	21,793	21,793	21,793	21,167	.....	(13)	.....	(13)	.....	21,793	.....	.....	0	193	02/25/2035	1FM.....
161546 JG 2	CFAB 2004-2 1A4 SEQ 5.323 02/25/2035.....		.....	03/25/2013	MBS Paydown 0.219770517.....	.....	23,754	23,754	23,753	23,071	.....	(29)	.....	(29)	.....	23,754	.....	.....	0	316	02/25/2035	1FM.....
16165L AC 4	CFLX 2006-1 A2A SEQ SSNR 5.935 6/25/36.....		.....	01/25/2013	MBS Paydown 0.164960464.....	.....	28,356	28,356	28,354	28,356	.....	.....	.....	0	.....	28,356	.....	.....	0	133	06/25/2036	1FM.....
16165L AC 4	CFLX 2006-1 A2A SEQ SSNR 5.935 6/25/36.....		.....	02/25/2013	MBS Paydown 0.15281224.....	.....	48,593	48,593	48,588	48,593	.....	.....	.....	0	.....	48,593	.....	.....	0	401	06/25/2036	1FM.....
16165L AC 4	CFLX 2006-1 A2A SEQ SSNR 5.935 6/25/36.....		.....	03/25/2013	MBS Paydown 0.146518242.....	.....	25,176	25,176	25,174	25,176	.....	.....	.....	0	.....	25,176	.....	.....	0	328	06/25/2036	1FM.....
173067 AC 3	CGCMT 2004-C1 A3 SEQ CSTR 4/15/40.....		.....	01/15/2013	MBS Paydown 0.392588827.....	.....	237,520	237,520	237,093	233,650	.....	3	.....	3	.....	237,520	.....	.....	0	1,039	04/15/2040	1FM.....
173067 AC 3	CGCMT 2004-C1 A3 SEQ CSTR 4/15/40.....		.....	02/15/2013	MBS Paydown 0.364669056.....	.....	195,438	195,438	195,087	192,254	.....	37	.....	37	.....	195,438	.....	.....	0	1,711	04/15/2040	1FM.....
173067 AC 3	CGCMT 2004-C1 A3 SEQ CSTR 4/15/40.....		.....	03/15/2013	MBS Paydown 0.084595887.....	.....	1,960,512	1,960,512	1,956,989	1,928,568	.....	606	.....	606	.....	1,960,512	.....	.....	0	25,739	04/15/2040	1FM.....
17307G 4H 8	CMLTI 2006-WF1 A2C SEQ 5.598 3/25/2036.....		.....	01/25/2013	MBS Paydown 0.116864171.....	.....	2,964	2,964	2,964	1,601	.....	.....	.....	0	.....	2,964	.....	.....	0	13	03/25/2036	1FM.....
17307G 4H 8	CMLTI 2006-WF1 A2C SEQ 5.598 3/25/2036.....		.....	02/25/2013	MBS Paydown 0.115705643.....	.....	3,476	3,476	3,476	1,877	.....	(4)	.....	(4)	.....	3,476	.....	.....	0	31	03/25/2036	1FM.....
17307G 4H 8	CMLTI 2006-WF1 A2C SEQ 5.598 3/25/2036.....		.....	03/25/2013	MBS Paydown 0.113856684.....	.....	5,547	5,547	5,547	2,995	.....	776	.....	776	.....	5,547	.....	.....	0	73	03/25/2036	1FM.....
17307G VN 5	CMLTI 2005-WF2 AF7 SEQ STP 8/25/2035.....		.....	01/25/2013	MBS Paydown 0.624281537.....	.....	68,027	68,027	68,025	63,418	.....	600	.....	600	.....	68,027	.....	.....	0	298	08/25/2035	1FM.....
17307G VN 5	CMLTI 2005-WF2 AF7 SEQ STP 8/25/2035.....		.....	02/25/2013	MBS Paydown 0.608223493.....	.....	48,174	48,174	48,173	44,910	.....	15	.....	15	.....	48,174	.....	.....	0	421	08/25/2035	1FM.....
17307G VN 5	CMLTI 2005-WF2 AF7 SEQ STP 8/25/2035.....		.....	03/25/2013	MBS Paydown 0.589985586.....	.....	54,714	54,714	54,712	51,007	.....	8	.....	8	.....	54,714	.....	.....	0	718	08/25/2035	1FM.....
17309D AB 9	CGCMT 2006-C4 A2 SEQ CSTR 3/15/49.....		.....	02/15/2013	MBS Paydown 0.226751705.....	.....	84,088	84,088	86,637	83,816	.....	14	.....	14	.....	84,088	.....	.....	0	804	03/15/2049	1FM.....

SCHEDULE D - PART 4

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

QE05.3

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
											11	12	13	14	15							
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Design- nation or Market Indicator (a)
17309D AB 9	CGCMT 2006-C4 A2 SEQ CSTR 3/15/49.....		.....	03/15/2013	MBS Paydown 0.225609461.....	.....	.....5,711	5,711	5,884	5,693	.....	.....5	.....	.....5	.....	.....5,711	.....	.....	.....0	82	03/15/2049	1FM.....
17311Q BF 6	CGCMT 2007-C6 A2 SEQ CSTR 12/10/49.....		.....	01/10/2013	MBS Paydown 0.054025406.....	.....	.....1,169,290	1,169,290	1,185,935	1,167,253	.....	.....317	.....	.....317	.....	.....1,169,290	.....	.....	.....0	5,526	12/10/2049	1FM.....
17311Q BF 6	CGCMT 2007-C6 A2 SEQ CSTR 12/10/49.....		.....	02/10/2013	MBS Paydown 0.021876955.....	.....	.....169,744	169,744	172,160	169,448	.....	.....871	.....	.....871	.....	.....169,744	.....	.....	.....0	1,608	12/10/2049	1FM.....
2254W0 HR 9	CSFB 2004-6 4A10 PAC 5.25 10/25/34.....		.....	01/25/2013	MBS Paydown 0.22495454.....	.....	.....2,317	2,317	2,311	2,301	.....	.....	.....	.....0	.....	.....2,317	.....	.....	.....0	10	10/25/2034	1FM.....
2254W0 HR 9	CSFB 2004-6 4A10 PAC 5.25 10/25/34.....		.....	02/25/2013	MBS Paydown 0.22316144.....	.....	.....5,379	5,379	5,366	5,343	.....	.....0	.....	.....0	.....	.....5,379	.....	.....	.....0	47	10/25/2034	1FM.....
2254W0 HR 9	CSFB 2004-6 4A10 PAC 5.25 10/25/34.....		.....	03/25/2013	MBS Paydown 0.18274648.....	.....	.....121,245	121,245	120,956	120,428	.....	.....387	.....	.....387	.....	.....121,245	.....	.....	.....0	1,591	10/25/2034	1FM.....
251510 CE 1	DBALT 2003-4XS A4 SEQ 5.17 10/25/2033.....		.....	01/25/2013	MBS Paydown 0.00292107.....	.....	.....2,531	2,531	2,531	2,531	.....	.....	.....	.....0	.....	.....2,531	.....	.....	.....0	11	10/25/2033	1FM.....
251510 CE 1	DBALT 2003-4XS A4 SEQ 5.17 10/25/2033.....		.....	02/25/2013	MBS Paydown 0.0.....	.....	.....5,842	5,842	5,841	5,842	.....	.....	.....	.....0	.....	.....5,842	.....	.....	.....0	50	10/25/2033	1FM.....
251563 FY 3	DMSI 2004-5 A3 SEQ 5.59 07/25/2034.....		.....	01/25/2013	MBS Paydown 0.53628065.....	.....	.....13,830	13,830	13,826	13,743	.....	.....	.....	.....0	.....	.....13,830	.....	.....	.....0	62	07/25/2034	1FM.....
251563 FY 3	DMSI 2004-5 A3 SEQ 5.59 07/25/2034.....		.....	02/25/2013	MBS Paydown 0.52229544.....	.....	.....34,963	34,963	34,955	34,745	.....	.....45	.....	.....45	.....	.....34,963	.....	.....	.....0	312	07/25/2034	1FM.....
251563 FY 3	DMSI 2004-5 A3 SEQ 5.59 07/25/2034.....		.....	03/25/2013	MBS Paydown 0.51492294.....	.....	.....18,431	18,431	18,427	18,316	.....	.....5	.....	.....5	.....	.....18,431	.....	.....	.....0	247	07/25/2034	1FM.....
361856 DX 2	GMACM 2004-HE5 A5 SEQ CSTR 9/25/34.....		.....	01/25/2013	MBS Paydown 0.450570684.....	.....	.....14,952	14,952	14,952	5,967	.....	.....	.....	.....0	.....	.....14,952	.....	.....	.....0	73	09/25/2034	1FM.....
361856 DX 2	GMACM 2004-HE5 A5 SEQ CSTR 9/25/34.....		.....	02/25/2013	MBS Paydown 0.445781102.....	.....	.....14,369	14,369	14,369	5,734	.....	.....	.....	.....0	.....	.....14,369	.....	.....	.....0	140	09/25/2034	1FM.....
361856 DX 2	GMACM 2004-HE5 A5 SEQ CSTR 9/25/34.....		.....	03/25/2013	MBS Paydown 0.441264266.....	.....	.....13,551	13,551	13,551	5,408	.....	.....	.....	.....0	.....	.....13,551	.....	.....	.....0	199	09/25/2034	1FM.....
36828Q AD 8	GECMC 2003-C1 A4 SEQ 4.819 1/10/2038.....		.....	01/10/2013	MBS Paydown 0.0.....	.....	.....553,626	553,626	527,416	553,626	.....	.....0	.....	.....0	.....	.....553,626	.....	.....	.....0	2,223	01/10/2038	1FM.....
36877Q AA 4	GEN AMER RAILCAR 7.76 08/20/18.....		.....	01/20/2013	Sinking Fund Redemption 100.0.....	.....	.....9,292	9,292	9,292	9,039	.....	.....(11)	.....	.....(11)	.....	.....9,292	.....	.....	.....0	60	08/20/2018	3AM.....
36877Q AA 4	GEN AMER RAILCAR 7.76 08/20/18.....		.....	02/20/2013	Sinking Fund Redemption 100.0.....	.....	.....9,352	9,352	9,352	9,098	.....	.....(28)	.....	.....(28)	.....	.....9,352	.....	.....	.....0	121	08/20/2018	3AM.....
36877Q AA 4	GEN AMER RAILCAR 7.76 08/20/18.....		.....	03/20/2013	Sinking Fund Redemption 100.0.....	.....	.....9,413	9,413	9,413	9,156	.....	.....(44)	.....	.....(44)	.....	.....9,413	.....	.....	.....0	183	08/20/2018	3AM.....
39678W AA 6	GCSP 2005-1 A SEQ CSTR 9-25-34.....		.....	01/25/2013	MBS Paydown 0.23750837.....	.....	.....7,769	7,769	7,687	7,659	.....	.....67	.....	.....67	.....	.....7,769	.....	.....	.....0	34	09/25/2034	1FM.....
39678W AA 6	GCSP 2005-1 A SEQ CSTR 9-25-34.....		.....	02/25/2013	MBS Paydown 0.232715421.....	.....	.....9,586	9,586	9,484	9,450	.....	.....100	.....	.....100	.....	.....9,586	.....	.....	.....0	83	09/25/2034	1FM.....
39678W AA 6	GCSP 2005-1 A SEQ CSTR 9-25-34.....		.....	03/25/2013	MBS Paydown 0.229138788.....	.....	.....7,153	7,153	7,077	7,052	.....	.....1	.....	.....1	.....	.....7,153	.....	.....	.....0	93	09/25/2034	1FM.....
41161P TN 3	HVMLT 2005-10 2A1A SEQ SSNR FLT 11/35.....		.....	01/19/2013	MBS Paydown 0.284443433.....	.....	.....22,293	22,293	15,661	14,922	.....	.....2,633	.....	.....2,633	.....	.....22,293	.....	.....	.....0	11	11/19/2035	1FM.....
41161P TN 3	HVMLT 2005-10 2A1A SEQ SSNR FLT 11/35.....		.....	02/19/2013	MBS Paydown 0.282062328.....	.....	.....14,287	14,287	10,036	9,563	.....	.....37	.....	.....37	.....	.....14,287	.....	.....	.....0	13	11/19/2035	1FM.....
41161P TN 3	HVMLT 2005-10 2A1A SEQ SSNR FLT 11/35.....		.....	03/19/2013	MBS Paydown 0.281053141.....	.....	.....6,055	6,055	4,254	4,053	.....	.....25	.....	.....25	.....	.....6,055	.....	.....	.....0	8	11/19/2035	1FM.....
41161P UK 7	HVMLT 2005-11 2A1A SEQ SSNR FLT 08/19/45.....		.....	01/19/2013	MBS Paydown 0.21789565.....	.....	.....7,337	7,337	5,154	5,267	.....	.....19	.....	.....19	.....	.....7,337	.....	.....	.....0	4	08/19/2045	1FM.....
41161P UK 7	HVMLT 2005-11 2A1A SEQ SSNR FLT 08/19/45.....		.....	02/19/2013	MBS Paydown 0.21488964.....	.....	.....18,036	18,036	12,670	12,948	.....	.....(443)	.....	.....(443)	.....	.....18,036	.....	.....	.....0	16	08/19/2045	1FM.....
41161P UK 7	HVMLT 2005-11 2A1A SEQ SSNR FLT 08/19/45.....		.....	03/19/2013	MBS Paydown 0.21448019.....	.....	.....2,457	2,457	1,726	1,764	.....	.....21	.....	.....21	.....	.....2,457	.....	.....	.....0	3	08/19/2045	1FM.....
42805R AU 3	HERTZ 2009-2A A1 4.26 3/25/14.....		.....	01/25/2013	MBS Paydown 0.33333333.....	.....	.....500,000	500,000	499,970	499,999	.....	.....1	.....	.....1	.....	.....500,000	.....	.....	.....0	1,775	03/25/2014	1FE.....
42805R AU 3	HERTZ 2009-2A A1 4.26 3/25/14.....		.....	02/25/2013	MBS Paydown 0.16666666.....	.....	.....500,000	500,000	499,970	499,999	.....	.....1	.....	.....1	.....	.....500,000	.....	.....	.....0	3,550	03/25/2014	1FE.....
42805R AU 3	HERTZ 2009-2A A1 4.26 3/25/14.....		.....	03/25/2013	MBS Paydown 0.0.....	.....	.....500,000	500,000	499,970	499,999	.....	.....2	.....	.....2	.....	.....500,000	.....	.....	.....0	5,325	03/25/2014	1FE.....
46627M CU 9	JPALT 2006-A1 2A1 SEQ SSNR CSTR 03/36.....		.....	01/25/2013	MBS Paydown 0.42495202.....	.....	.....3,775	3,775	3,792	5,974	.....	.....	.....	.....0	.....	.....3,775	.....	.....	.....0	9	03/25/2036	1FM.....
46627M CU 9	JPALT 2006-A1 2A1 SEQ SSNR CSTR 03/36.....		.....	01/25/2013	Pass-Through Loss.....	.....	.....	.....4,722	4,744	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....0	11	03/25/2036	1FM.....
46627M CU 9	JPALT 2006-A1 2A1 SEQ SSNR CSTR 03/36.....		.....	02/25/2013	MBS Paydown 0.41547395.....	.....	.....15,996	15,996	16,071	19,995	.....	.....	.....	.....0	.....	.....15,996	.....	.....	.....0	74	03/25/2036	1FM.....
46627M CU 9	JPALT 2006-A1 2A1 SEQ SSNR CSTR 03/36.....		.....	02/25/2013	Pass-Through Loss.....	.....	.....	.....12,438	12,496	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....0	58	03/25/2036	1FM.....
46627M CU 9	JPALT 2006-A1 2A1 SEQ SSNR CSTR 03/36.....		.....	03/25/2013	MBS Paydown 0.4100311.....	.....	.....12,338	12,338	12,396	11,482	.....	.....	.....	.....0	.....	.....12,338	.....	.....	.....0	86	03/25/2036	1FM.....
46627M CU 9	JPALT 2006-A1 2A1 SEQ SSNR CSTR 03/36.....		.....	03/25/2013	Pass-Through Loss.....	.....	.....	.....3,990	4,009	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....0	28	03/25/2036	1FM.....

SCHEDULE D - PART 4

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

1	2				3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
													11	12	13	14	15							
CUSIP Identification	Description				F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Desig- nation or Market Indicator (a)
46629Y AB 5	JPMCC 2007-CB18 A3 SEQ 5.447 06/12/47.....	.....	01/12/2013	MBS Paydown 0.366100594.....	.....	29,610	29,610	28,906	29,349	.....	.....	.....	.....	.....	.....	.....0	.....	29,610	.....	.....	.....0	134	06/12/2047	1FM.....
46629Y AB 5	JPMCC 2007-CB18 A3 SEQ 5.447 06/12/47.....	.....	02/12/2013	MBS Paydown 0.358266217.....	.....	15,669	15,669	15,296	15,530	.....	.....	.....	.....	.....8	.....	.....8	.....	15,669	.....	.....	.....0	142	06/12/2047	1FM.....
46629Y AB 5	JPMCC 2007-CB18 A3 SEQ 5.447 06/12/47.....	.....	03/12/2013	MBS Paydown 0.332788784.....	.....	50,955	50,955	49,743	50,505	.....	.....	.....	.....	.....288	.....	.....288	.....	50,955	.....	.....	.....0	694	06/12/2047	1FM.....
47232D AW 2	JMAC 2009-R5 5A1 SEQ SSNR CSTR 1/26/36.....	.....	01/26/2013	MBS Paydown 0.215136415.....	.....	23,576	23,576	23,984	23,518	.....	.....	.....	.....	.....(12)	.....	.....(12)	.....	23,576	.....	.....	.....0	108	01/26/2036	1FM.....
47232D AW 2	JMAC 2009-R5 5A1 SEQ SSNR CSTR 1/26/36.....	.....	02/26/2013	MBS Paydown 0.210779479.....	.....	8,365	8,365	8,510	8,345	.....	.....	.....	.....	.....(0)	.....	.....(0)	.....	8,365	.....	.....	.....0	77	01/26/2036	1FM.....
47232D AW 2	JMAC 2009-R5 5A1 SEQ SSNR CSTR 1/26/36.....	.....	03/26/2013	MBS Paydown 0.204373898.....	.....	12,299	12,299	12,512	12,269	.....	.....	.....	.....	.....(3)	.....	.....(3)	.....	12,299	.....	.....	.....0	170	01/26/2036	1FM.....
47232D BP 6	JMAC 2009-R5 8A1 SEQ SSNR CSTR 7/26/37.....	.....	01/26/2013	MBS Paydown 0.358701089.....	.....	25,829	25,829	25,829	25,698	.....	.....	.....	.....	.....	.....	.....0	.....	25,829	.....	.....	.....0	140	07/26/2037	1FM.....
47232D BP 6	JMAC 2009-R5 8A1 SEQ SSNR CSTR 7/26/37.....	.....	02/26/2013	MBS Paydown 0.349627621.....	.....	24,675	24,675	24,675	24,549	.....	.....	.....	.....	.....4	.....	.....4	.....	24,675	.....	.....	.....0	267	07/26/2037	1FM.....
47232D BP 6	JMAC 2009-R5 8A1 SEQ SSNR CSTR 7/26/37.....	.....	03/26/2013	MBS Paydown 0.345829702.....	.....	10,328	10,328	10,328	10,276	.....	.....	.....	.....	.....3	.....	.....3	.....	10,328	.....	.....	.....0	168	07/26/2037	1FM.....
47232D BU 5	JMAC 2009-R5 8A6 MEZ SSUP CSTR 7/26/37.....	.....	01/26/2013	Pass-Through Loss.....	.....	.....	13,641	6,776	.....	.....	.....	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....0	74	07/26/2037	6FM.....
47232D BU 5	JMAC 2009-R5 8A6 MEZ SSUP CSTR 7/26/37.....	.....	02/26/2013	Pass-Through Loss.....	.....	.....	14,395	7,151	.....	.....	.....	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....0	156	07/26/2037	6FM.....
47232D BU 5	JMAC 2009-R5 8A6 MEZ SSUP CSTR 7/26/37.....	.....	03/26/2013	Pass-Through Loss.....	.....	.....	10,462	5,197	.....	.....	.....	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....0	170	07/26/2037	6FM.....
47232Q AA 1	JMAC 2009-R2 1A SEQ CSTR 11-37 RE.....	.....	02/26/2013	MBS Paydown 0.493574925.....	.....	3,132	3,132	3,044	2,996	.....	.....	.....	.....	.....(6)	.....	.....(6)	.....	3,132	.....	.....	.....0	31	11/26/2037	1FM.....
47232Q AA 1	JMAC 2009-R2 1A SEQ CSTR 11-37 RE.....	.....	03/26/2013	MBS Paydown 0.489218166.....	.....	8,714	8,714	8,468	8,335	.....	.....	.....	.....	.....(33)	.....	.....(33)	.....	8,714	.....	.....	.....0	130	11/26/2037	1FM.....
47232V AL 6	JMAC 2009-R4 3A1 SEQ SSNR 6.25 07/26/37.....	.....	01/26/2013	MBS Paydown 0.560356106.....	.....	7,172	7,172	7,172	7,127	.....	.....	.....	.....	.....	.....	.....0	.....	7,172	.....	.....	.....0	37	07/26/2037	1FM.....
47232V AL 6	JMAC 2009-R4 3A1 SEQ SSNR 6.25 07/26/37.....	.....	02/26/2013	MBS Paydown 0.550200114.....	.....	18,284	18,284	18,284	18,169	.....	.....	.....	.....	.....(105)	.....	.....(105)	.....	18,284	.....	.....	.....0	190	07/26/2037	1FM.....
47232V AL 6	JMAC 2009-R4 3A1 SEQ SSNR 6.25 07/26/37.....	.....	03/26/2013	MBS Paydown 0.538830817.....	.....	20,468	20,468	20,468	20,339	.....	.....	.....	.....	.....(138)	.....	.....(138)	.....	20,468	.....	.....	.....0	320	07/26/2037	1FM.....
47232V AQ 5	JMAC 2009-R4 3A5 MEZ SSUP 6.25 07/26/37.....	.....	01/26/2013	Pass-Through Loss.....	.....	.....	7,849	5,396	.....	.....	.....	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....0	41	07/26/2037	1FM.....
47232V AQ 5	JMAC 2009-R4 3A5 MEZ SSUP 6.25 07/26/37.....	.....	02/26/2013	Pass-Through Loss.....	.....	.....	3,354	2,306	.....	.....	.....	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....0	35	07/26/2037	1FM.....
47232V AQ 5	JMAC 2009-R4 3A5 MEZ SSUP 6.25 07/26/37.....	.....	03/26/2013	Pass-Through Loss.....	.....	.....	4,822	3,315	.....	.....	.....	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....0	75	07/26/2037	1FM.....
47232V GC 0	JMAC 2009-R4 31A2 SUB SSUP 5.75 2/26/36.....	.....	01/26/2013	MBS Paydown 0.322839231.....	.....	8,397	8,397	8,429	8,397	.....	.....	.....	.....	.....	.....	.....0	.....	8,397	.....	.....	.....0	40	02/26/2036	1FM.....
47232V GC 0	JMAC 2009-R4 31A2 SUB SSUP 5.75 2/26/36.....	.....	02/26/2013	MBS Paydown 0.280861213.....	.....	11,124	11,124	11,167	11,124	.....	.....	.....	.....	.....	.....	.....0	.....	11,124	.....	.....	.....0	107	02/26/2036	1FM.....
47232V GC 0	JMAC 2009-R4 31A2 SUB SSUP 5.75 2/26/36.....	.....	03/26/2013	MBS Paydown 0.251803671.....	.....	7,700	7,700	7,730	7,700	.....	.....	.....	.....	.....	.....	.....0	.....	7,700	.....	.....	.....0	111	02/26/2036	1FM.....
47232V GG 1	JMAC 2009-R4 31A6 MEZ SSUP 5.75 2/26/36.....	.....	01/26/2013	Pass-Through Loss.....	.....	.....	7,182	7,209	.....	.....	.....	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....0	253	02/26/2036	6FM.....
47232V GG 1	JMAC 2009-R4 31A6 MEZ SSUP 5.75 2/26/36.....	.....	02/26/2013	Pass-Through Loss.....	.....	316	15,952	16,012	.....	.....	.....	.....	.....	.....	.....	.....0	.....	316	.....	.....	.....0	639	02/26/2036	6FM.....
47232V GG 1	JMAC 2009-R4 31A6 MEZ SSUP 5.75 2/26/36.....	.....	03/26/2013	Pass-Through Loss.....	.....	.....	1,104	1,109	.....	.....	.....	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....0	50	02/26/2036	6FM.....
478115 AA 6	JOHNS HOPKINS 5.25 07/01/2019.....	.....	02/22/2013	Partial Call 120.44241.....	.....	1,365,817	1,134,000	1,133,206	1,133,384	.....	.....	.....	.....	.....616	.....	.....616	.....	1,134,000	.....	.....231,817	231,817	38,202	07/01/2019	1FE.....
525221 EM 5	LXS 2005-7N 1A1A SEQ SSNR FLT 12/25/2035.....	.....	01/25/2013	MBS Paydown 0.274162279.....	.....	11,949	11,949	8,753	8,870	.....	.....	.....	.....	.....31	.....	.....31	.....	11,949	.....	.....	.....0	5	12/25/2035	1FM.....
525221 EM 5	LXS 2005-7N 1A1A SEQ SSNR FLT 12/25/2035.....	.....	02/25/2013	MBS Paydown 0.271949356.....	.....	22,129	22,129	16,210	16,428	.....	.....	.....	.....	.....87	.....	.....87	.....	22,129	.....	.....	.....0	18	12/25/2035	1FM.....
525221 EM 5	LXS 2005-7N 1A1A SEQ SSNR FLT 12/25/2035.....	.....	03/25/2013	MBS Paydown 0.269977754.....	.....	19,716	19,716	14,442	14,636	.....	.....	.....	.....	.....122	.....	.....122	.....	19,716	.....	.....	.....0	23	12/25/2035	1FM.....
55312V AB 4	MLCFC 2006-4 A2 SEQ CSTR 12/12/2049.....	.....	02/12/2013	MBS Paydown 0.123504724.....	.....	263,293	263,293	258,274	261,057	.....	.....	.....	.....	.....2,500	.....	.....2,500	.....	263,293	.....	.....	.....0	2,238	12/12/2049	1FM.....
55312V AB 4	MLCFC 2006-4 A2 SEQ CSTR 12/12/2049.....	.....	03/12/2013	MBS Paydown 0.111875202.....	.....	45,181	45,181	44,319	44,797	.....	.....	.....	.....	.....392	.....	.....392	.....	45,181	.....	.....	.....0	576	12/12/2049	1FM.....
581557 AU 9	MCKESSON CORP 5.25 03/01/2013.....	.....	03/01/2013	Maturity 100.0.....	.....	2,000,000	2,000,000	1,991,600	1,999,731	.....	.....	.....	.....	.....269	.....	.....269	.....	2,000,000	.....	.....	.....0	52,500	03/01/2013	1FE.....
61751D AE 4	MSM 2006-17XS A3A SEQ STP 10/25/46.....	.....	01/25/2013	MBS Paydown 0.82007505.....	.....	21,181	21,181	21,181	12,926	.....	.....	.....	.....	.....(13)	.....	.....(13)	.....	21,181	.....	.....	.....0	72	10/25/2046	1FM.....
61751D AE 4	MSM 2006-17XS A3A SEQ STP 10/25/46.....	.....	02/25/2013	MBS Paydown 0.81703258.....	.....	9,127	9,127	9,127	5,570	.....	.....	.....	.....	.....(11)	.....	.....(11)	.....	9,127	.....	.....	.....0	63	10/25/2046	1FM.....
61751D AE 4	MSM 2006-17XS A3A SEQ STP 10/25/46.....	.....	03/25/2013	MBS Paydown 0.81512672.....	.....	5,718	5,718	5,718	3,489	.....	.....	.....	.....	.....(12)	.....	.....(12)	.....	5,718	.....	.....	.....0	60	10/25/2046	1FM.....

QE054

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)
64352V MN 8	NCHET 2005-A A4W SEQ 5.035 8/25/35.....		.....	01/25/2013	MBS Paydown 0.801971321.....	.....	.....9,716	9,716	9,716	9,684	.....	.....	.....	.....0	.....	.....9,716	.....	.....	.....0	41	08/25/2035	2FM.....
64352V MN 8	NCHET 2005-A A4W SEQ 5.035 8/25/35.....		.....	02/25/2013	MBS Paydown 0.799062933.....	.....	.....8,725	8,725	8,725	8,697	.....	.....	.....	.....0	.....	.....8,725	.....	.....	.....0	73	08/25/2035	2FM.....
64352V MN 8	NCHET 2005-A A4W SEQ 5.035 8/25/35.....		.....	03/25/2013	MBS Paydown 0.793361149.....	.....	.....17,105	17,105	17,105	17,050	.....	.....(0)	.....	.....(0)	.....	.....17,105	.....	.....	.....0	214	08/25/2035	2FM.....
65535A AA 2	NHELI 2006-AF1 A1 SEQ STP 10/25/2036.....		.....	01/25/2013	MBS Paydown 0.11004795.....	.....	.....1,337	1,337	1,337	562	.....	.....	.....	.....0	.....	.....1,337	.....	.....	.....0	7	10/25/2036	1FM.....
65535A AA 2	NHELI 2006-AF1 A1 SEQ STP 10/25/2036.....		.....	02/25/2013	MBS Paydown 0.10984994.....	.....	.....990	990	990	416	.....	.....(2)	.....	.....(2)	.....	.....990	.....	.....	.....0	10	10/25/2036	1FM.....
65535A AA 2	NHELI 2006-AF1 A1 SEQ STP 10/25/2036.....		.....	03/25/2013	MBS Paydown 0.10942876.....	.....	.....2,106	2,106	2,106	886	.....	.....(10)	.....	.....(10)	.....	.....2,106	.....	.....	.....0	32	10/25/2036	1FM.....
65535V FX 1	NAA 2004-AP3 A4A SEQ 5.018 10/25/2034.....		.....	01/25/2013	MBS Paydown 0.1247058.....	.....	.....9,763	9,763	9,763	9,763	.....	.....	.....	.....0	.....	.....9,763	.....	.....	.....0	41	10/25/2034	1FM.....
65535V FX 1	NAA 2004-AP3 A4A SEQ 5.018 10/25/2034.....		.....	02/25/2013	MBS Paydown 0.12382326.....	.....	.....2,206	2,206	2,206	2,206	.....	.....	.....	.....0	.....	.....2,206	.....	.....	.....0	18	10/25/2034	1FM.....
65535V FX 1	NAA 2004-AP3 A4A SEQ 5.018 10/25/2034.....		.....	03/25/2013	MBS Paydown 0.11861236.....	.....	.....13,027	13,027	13,027	13,027	.....	.....	.....	.....0	.....	.....13,027	.....	.....	.....0	163	10/25/2034	1FM.....
73316P JD 3	POPLR 2005-6 A3 SEQ CSTR 1/25/2036.....		.....	01/25/2013	MBS Paydown 0.414229081.....	.....	.....11,664	11,664	11,664	10,308	.....	.....	.....12	12	.....	.....11,664	.....	.....	.....0	45	01/25/2036	1FM.....
73316P JD 3	POPLR 2005-6 A3 SEQ CSTR 1/25/2036.....		.....	02/25/2013	MBS Paydown 0.412707802.....	.....	.....3,043	3,043	3,043	2,689	.....	.....(1)	.....	.....(1)	.....	.....3,043	.....	.....	.....0	25	01/25/2036	1FM.....
73316P JD 3	POPLR 2005-6 A3 SEQ CSTR 1/25/2036.....		.....	03/25/2013	MBS Paydown 0.40419573.....	.....	.....17,024	17,024	17,024	15,046	.....	.....242	.....	.....242	.....	.....17,024	.....	.....	.....0	207	01/25/2036	1FM.....
76110V QL 5	RFMS2 2004-HS2 A16 NAS 5.17 6/25/34.....		.....	01/25/2013	MBS Paydown 0.134501767.....	.....	.....40,461	40,461	40,461	37,340	.....	.....964	.....	.....964	.....	.....40,461	.....	.....	.....0	174	06/25/2034	1FM.....
76110V QL 5	RFMS2 2004-HS2 A16 NAS 5.17 6/25/34.....		.....	02/25/2013	MBS Paydown 0.126083097.....	.....	.....24,414	24,414	24,414	22,531	.....	.....140	.....	.....140	.....	.....24,414	.....	.....	.....0	210	06/25/2034	1FM.....
76110V QL 5	RFMS2 2004-HS2 A16 NAS 5.17 6/25/34.....		.....	03/25/2013	MBS Paydown 0.117308256.....	.....	.....25,447	25,447	25,447	23,484	.....	.....428	.....	.....428	.....	.....25,447	.....	.....	.....0	329	06/25/2034	1FM.....
76110V TE 8	RFMS2 2006-HSA1 A3 SEQ CSTR 2/25/36.....		.....	01/25/2013	MBS Paydown 0.563974968.....	.....	.....71,272	71,272	71,260	(15,760)	.....	.....	.....	.....0	.....	.....71,272	.....	.....	.....0	311	02/25/2036	1FM.....
76110V TE 8	RFMS2 2006-HSA1 A3 SEQ CSTR 2/25/36.....		.....	01/25/2013	Pass-Through Loss.....	.....	.....3,958	3,958	3,958	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....0	17	02/25/2036	1FM.....
76110V TE 8	RFMS2 2006-HSA1 A3 SEQ CSTR 2/25/36.....		.....	02/25/2013	MBS Paydown 0.557550015.....	.....	.....14,221	14,221	14,219	(4,038)	.....	.....	.....	.....0	.....	.....14,221	.....	.....	.....0	124	02/25/2036	1FM.....
76110V TE 8	RFMS2 2006-HSA1 A3 SEQ CSTR 2/25/36.....		.....	02/25/2013	Pass-Through Loss.....	.....	.....5,053	5,053	5,053	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....0	44	02/25/2036	1FM.....
76110V TE 8	RFMS2 2006-HSA1 A3 SEQ CSTR 2/25/36.....		.....	03/25/2013	MBS Paydown 0.550348794.....	.....	.....10,434	10,434	10,432	(4,526)	.....	.....	.....	.....0	.....	.....10,434	.....	.....	.....0	136	02/25/2036	1FM.....
76110V TE 8	RFMS2 2006-HSA1 A3 SEQ CSTR 2/25/36.....		.....	03/25/2013	Pass-Through Loss.....	.....	.....11,170	11,168	11,168	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....0	146	02/25/2036	1FM.....
761118 UQ 9	RALI 2006-QS2 1A9 SEQ 5.50 2/25/36.....		.....	01/25/2013	MBS Paydown 0.253217947.....	.....	.....6,923	6,923	6,918	459	.....	.....	.....	.....0	.....	.....6,923	.....	.....	.....0	32	02/25/2036	1FM.....
761118 UQ 9	RALI 2006-QS2 1A9 SEQ 5.50 2/25/36.....		.....	01/25/2013	Pass-Through Loss.....	.....	.....2,352	2,352	2,351	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....0	11	02/25/2036	1FM.....
761118 UQ 9	RALI 2006-QS2 1A9 SEQ 5.50 2/25/36.....		.....	02/25/2013	MBS Paydown 0.250247928.....	.....	.....7,023	7,023	7,018	441	.....	.....	.....	.....0	.....	.....7,023	.....	.....	.....0	64	02/25/2036	1FM.....
761118 UQ 9	RALI 2006-QS2 1A9 SEQ 5.50 2/25/36.....		.....	02/25/2013	Pass-Through Loss.....	.....	.....1,887	1,886	1,886	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....0	17	02/25/2036	1FM.....
761118 UQ 9	RALI 2006-QS2 1A9 SEQ 5.50 2/25/36.....		.....	03/25/2013	MBS Paydown 0.246962012.....	.....	.....7,816	7,816	7,811	488	.....	.....	.....	.....0	.....	.....7,816	.....	.....	.....0	107	02/25/2036	1FM.....
761118 UQ 9	RALI 2006-QS2 1A9 SEQ 5.50 2/25/36.....		.....	03/25/2013	Pass-Through Loss.....	.....	.....2,042	2,041	2,041	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....0	28	02/25/2036	1FM.....
844741 AR 9	SOUTHWEST AIR 7.22 07/01/13.....		.....	01/01/2013	Sinking Fund Redemption 100.0.....	.....	.....238,710	238,710	252,181	238,750	.....	.....	.....	.....0	.....	.....238,710	.....	.....	.....0	8,617	07/01/2013	2FE.....
86358R DX 2	SASC 2001-SB1 A5 SEQ 3.375 8/25/31.....		.....	01/25/2013	MBS Paydown 0.267217029.....	.....	.....10,201	10,201	8,687	9,274	.....	.....	.....	.....0	.....	.....10,201	.....	.....	.....0	29	08/25/2031	1FM.....
86358R DX 2	SASC 2001-SB1 A5 SEQ 3.375 8/25/31.....		.....	02/25/2013	MBS Paydown 0.261762816.....	.....	.....9,272	9,272	7,896	8,429	.....	.....	.....	.....22	22	9,272	.....	.....	.....0	52	08/25/2031	1FM.....
86358R DX 2	SASC 2001-SB1 A5 SEQ 3.375 8/25/31.....		.....	03/25/2013	MBS Paydown 0.258100187.....	.....	.....6,226	6,226	5,302	5,661	.....	.....113	.....	.....113	.....	.....6,226	.....	.....	.....0	53	08/25/2031	1FM.....
86359B RB 9	SASC 2004-9XS 1A4A SEQ SPT 05/25/34.....		.....	01/25/2013	MBS Paydown 0.318018053.....	.....	.....8,714	8,714	7,341	7,872	.....	.....	.....	.....0	.....	.....8,714	.....	.....	.....0	40	05/25/2034	1FM.....
86359B RB 9	SASC 2004-9XS 1A4A SEQ SPT 05/25/34.....		.....	02/25/2013	MBS Paydown 0.313343401.....	.....	.....18,325	18,325	15,439	16,553	.....	.....35	.....	.....35	.....	.....18,325	.....	.....	.....0	170	05/25/2034	1FM.....
86359B RB 9	SASC 2004-9XS 1A4A SEQ SPT 05/25/34.....		.....	03/25/2013	MBS Paydown 0.310466621.....	.....	.....11,277	11,277	9,501	10,187	.....	.....52	.....	.....52	.....	.....11,277	.....	.....	.....0	157	05/25/2034	1FM.....
87612E AT 3	TARGET CORP 5.125 01/15/2013.....		.....	01/15/2013	Maturity 100.0.....	.....	.....2,000,000	2,000,000	1,993,480	1,999,943	.....	.....57	.....	.....57	.....	.....2,000,000	.....	.....	.....0	51,250	01/15/2013	1FE.....

QE05.5

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)
3899999.	Total - Bonds - Industrial & Miscellaneous.....					16,480,399	16,380,563	16,277,316	15,844,063	0	14,679	0	14,679	0	16,167,763	0	312,637	312,637	282,522	XXX...	XXX...
8399997.	Total - Bonds - Part 4.....					22,360,630	22,260,794	22,261,001	21,746,460	0	(7,868)	0	(7,868)	0	22,047,993	0	312,637	312,637	393,294	XXX...	XXX...
8399999.	Total - Bonds.....					22,360,630	22,260,794	22,261,001	21,746,460	0	(7,868)	0	(7,868)	0	22,047,993	0	312,637	312,637	393,294	XXX...	XXX...
Common Stocks - Industrial and Miscellaneous																					
086516 10 1	BEST BUY CO INC.....		03/15/2013	INTERSTATE GROUP.....	3,000,000	64,610	XXX.....	74,456	424				0		35,550		29,060	29,060		XXX...	L.....
086516 10 1	BEST BUY CO INC.....		03/20/2013	ISI GROUP.....	1,000,000	22,818	XXX.....	24,819	141				0		11,850		10,968	10,968		XXX...	L.....
24702R 10 1	DELL INC.....		02/05/2013	INTERSTATE.....	100,000,000	1,336,710	XXX.....	1,192,105	1,014,000	178,105			178,105		1,192,105		144,605	144,605	8,000	XXX...	L.....
92553P 20 1	VIACOM INC CLASS B.....		03/14/2013	ISI GROUP.....	5,000,000	316,342	XXX.....	230,143	263,700	(33,558)			(33,558)		230,143		86,199	86,199		XXX...	L.....
9099999.	Total - Common Stocks - Industrial & Miscellaneous.....					1,740,480	XXX.....	1,521,522	1,278,265	144,548	0	0	144,548	0	1,469,647	0	270,833	270,833	8,000	XXX...	XXX...
9799997	Total - Common Stocks - Part 4.....					1,740,480	XXX.....	1,521,522	1,278,265	144,548	0	0	144,548	0	1,469,647	0	270,833	270,833	8,000	XXX...	XXX...
9799999.	Total - Common Stocks.....					1,740,480	XXX.....	1,521,522	1,278,265	144,548	0	0	144,548	0	1,469,647	0	270,833	270,833	8,000	XXX...	XXX...
9899999.	Total - Preferred and Common Stocks.....					1,740,480	XXX.....	1,521,522	1,278,265	144,548	0	0	144,548	0	1,469,647	0	270,833	270,833	8,000	XXX...	XXX...
9999999.	Total - Bonds, Preferred and Common Stocks.....					24,101,110	XXX.....	23,782,523	23,024,725	144,548	(7,868)	0	136,679	0	23,517,640	0	583,470	583,470	401,294	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-Sn 1

NONE

Sch. DB-Pt D-Sn 2

NONE

Sch. DL-Pt. 1

NONE

Sch. DL-Pt. 2

NONE

Mid-Continent Casualty Company

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1 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			10,949,950	14,752,295	19,234,470	XXX..
The Bank of New York Mellon..... New York, New York.....		0.010			5,009	6,377	5,001	XXX..
Commerce Bank-Certificate of Deposit..... Tulsa, Oklahoma.....		0.349	528		151,008	151,536	151,536	XXX..
0199999. Total Open Depositories.....	...XXX.....	...XXX.....	528	0	11,105,967	14,910,207	19,391,007	XXX..
0399999. Total Cash on Deposit.....	...XXX.....	...XXX.....	528	0	11,105,967	14,910,207	19,391,007	XXX..
0499999. Cash in Company's Office.....	...XXX.....	...XXX.....	...XXX.....	...XXX.....	1,411	1,411	1,411	XXX..
0599999. Total Cash.....	...XXX.....	...XXX.....	528	0	11,107,378	14,911,618	19,392,418	XXX..

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

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

NONE



DIRECTOR AND OFFICER INSURANCE COVERAGE SUPPLEMENT

Year To Date For the Period Ended March 31, 2013

NAIC Group Code.....84

NAIC Company Code.....23418

Company Name: Mid-Continent Casualty Company

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
.....169,500	202,954	(200)

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: