



QUARTERLY STATEMENT

As of September 30, 2013
of the Condition and Affairs of the

Mid-Continent Casualty Company

NAIC Group Code.....84, 84 (Current Period) (Prior Period)	NAIC Company Code..... 23418	Employer's ID Number..... 73-0556513
Organized under the Laws of Ohio	State of Domicile or Port of Entry Ohio	Country of Domicile US
Incorporated/Organized..... February 26, 1947	Commenced Business..... February 26, 1948	
Statutory Home Office	301 E. 4th Street..... Cincinnati OH US 45202 (Street and Number) (City or Town, State, Country and Zip Code)	
Main Administrative Office	1437 South Boulder Dr..... Tulsa OK US 74119 (Street and Number) (City or Town, State, Country and Zip Code)	918-587-7221 (Area Code) (Telephone Number)
Mail Address	P.O. Box 1409..... Tulsa OK US 74101 (Street and Number or P. O. Box) (City or Town, State, Country and Zip Code)	
Primary Location of Books and Records	1437 South Boulder Dr..... Tulsa OK US 74119 (Street and Number) (City or Town, State, Country and Zip Code)	918-587-7221 (Area Code) (Telephone Number)
Internet Web Site Address		
Statutory Statement Contact	Gregory Patrick Jones (Name) gjones@mcg-ins.com (E-Mail Address)	918-587-7221 x 250 (Area Code) (Telephone Number) (Extension) 918-588-1253 (Fax Number)

OFFICERS

Name	Title	Name	Title
1. James Steven Davis #	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
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	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)
James Steven Davis	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 7th day of November, 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 []
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Mid-Continent Casualty Company

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.....	288,735,545		288,735,545	307,764,908
2. Stocks:				
2.1 Preferred stocks.....	23,054,492		23,054,492	21,281,140
2.2 Common stocks.....	73,232,629	50,000	73,182,629	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 (\$.....13,611,708), cash equivalents (\$.....0) and short-term investments (\$.....21,274,826).....	34,886,534		34,886,534	35,636,677
6. Contract loans (including \$.....0 premium notes).....			.0	
7. Derivatives.....			.0	
8. Other invested assets.....			.0	
9. Receivables for securities.....	3,545		3,545	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).....	419,912,745	50,000	419,862,745	429,727,516
13. Title plants less \$.....0 charged off (for Title insurers only).....			.0	
14. Investment income due and accrued.....	3,312,445		3,312,445	3,273,490
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection.....	20,695,854	1,223,626	19,472,228	17,949,198
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$.....0 earned but unbilled premiums).....	3,232,405		3,232,405	2,862,779
15.3 Accrued retrospective premiums.....			.0	
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers.....	1,300,000		1,300,000	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.....	21,370,058	6,052,341	15,317,717	15,779,241
19. Guaranty funds receivable or on deposit.....			.0	117,552
20. Electronic data processing equipment and software.....	1,341,189		1,341,189	1,786,082
21. Furniture and equipment, including health care delivery assets (\$.....0).....	137,060	137,060	.0	
22. Net adjustment in assets and liabilities due to foreign exchange rates.....			.0	
23. Receivables from parent, subsidiaries and affiliates.....	175,432		175,432	267,338
24. Health care (\$.....0) and other amounts receivable.....			.0	
25. Aggregate write-ins for other than invested assets.....	7,094,905	7,091,004	3,901	19,428
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25).....	478,572,093	14,554,031	464,018,062	477,619,353
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts.....			.0	
28. Total (Lines 26 and 27).....	478,572,093	14,554,031	464,018,062	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.....	12,050	12,050	.0	
2502. Notes Receivable.....	1,800		1,800	19,428
2503. Software in Development.....	7,078,954	7,078,954	.0	
2598. Summary of remaining write-ins for Line 25 from overflow page.....	2,101	.0	2,101	.0
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....	7,094,905	7,091,004	3,901	19,428

LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31 Prior Year
1. Losses (current accident year \$....33,764,339).....	182,639,072	166,517,637
2. Reinsurance payable on paid losses and loss adjustment expenses.....		
3. Loss adjustment expenses.....	64,371,867	86,445,268
4. Commissions payable, contingent commissions and other similar charges.....		
5. Other expenses (excluding taxes, licenses and fees).....	7,115,656	6,523,270
6. Taxes, licenses and fees (excluding federal and foreign income taxes).....	1,587,438	1,946,444
7.1 Current federal and foreign income taxes (including \$......0 on realized capital gains (losses)).....	426,738	
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 \$.10,209,706 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.....	60,909,360	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).....	2,911,978	2,608,826
13. Funds held by company under reinsurance treaties.....		
14. Amounts withheld or retained by company for account of others.....	2,251,307	2,249,388
15. Remittances and items not allocated.....		
16. Provision for reinsurance (including \$......0 certified).....	260,000	260,000
17. Net adjustments in assets and liabilities due to foreign exchange rates.....		
18. Drafts outstanding.....		
19. Payable to parent, subsidiaries and affiliates.....	7,938	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.....	2,278	2
26. Total liabilities excluding protected cell liabilities (Lines 1 through 25).....	322,483,632	323,243,488
27. Protected cell liabilities.....		
28. Total liabilities (Lines 26 and 27).....	322,483,632	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.....	100,921,716	100,661,458
35. Unassigned funds (surplus).....	37,106,464	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).....	141,534,430	154,375,865
38. Totals (Page 2, Line 28, Col. 3).....	464,018,062	477,619,353

DETAILS OF WRITE-INS		
2501. Rounding.....		2
2502. Equities & Deposits in Pools and Associations.....	2,278	
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).....	2,278	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 \$.....109,715,793).....	104,296,456	100,259,883	133,816,088
1.2 Assumed..... (written \$.....11,152,309).....	10,891,355	10,626,063	14,064,153
1.3 Ceded..... (written \$.....16,894,803).....	16,363,158	15,057,471	20,352,721
1.4 Net..... (written \$.....103,973,299).....	98,824,653	95,828,475	127,527,520
DEDUCTIONS:			
2. Losses incurred (current accident year \$.....40,477,646):			
2.1 Direct.....	54,362,233	(9,904,206)	(1,022,876)
2.2 Assumed.....	1,380,729	(679,624)	1,419,163
2.3 Ceded.....	7,857,250	(2,596,037)	6,542,433
2.4 Net.....	47,885,712	(7,987,793)	(6,146,146)
3. Loss adjustment expenses incurred.....	3,454,633	17,431,303	30,526,762
4. Other underwriting expenses incurred.....	36,600,239	35,844,136	47,392,759
5. Aggregate write-ins for underwriting deductions.....	0	0	0
6. Total underwriting deductions (Lines 2 through 5).....	87,940,584	45,287,646	71,773,375
7. Net income of protected cells.....			
8. Net underwriting gain (loss) (Line 1 minus Line 6 + Line 7).....	10,884,069	50,540,829	55,754,145
INVESTMENT INCOME			
9. Net investment income earned.....	11,324,991	14,294,960	18,575,059
10. Net realized capital gains (losses) less capital gains tax of \$.....446,766.....	916,625	(614,740)	(345,886)
11. Net investment gain (loss) (Lines 9 + 10).....	12,241,616	13,680,220	18,229,173
OTHER INCOME			
12. Net gain or (loss) from agents' or premium balances charged off (amount recovered \$.....2,787 amount charged off \$.....1,777,614).....	(1,774,827)	(198,525)	(158,239)
13. Finance and service charges not included in premiums.....			
14. Aggregate write-ins for miscellaneous income.....	81,277	(21,160)	(26,708)
15. Total other income (Lines 12 through 14).....	(1,693,550)	(219,685)	(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).....	21,432,135	64,001,364	73,798,371
17. Dividends to policyholders.....	87,127	76,655	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).....	21,345,008	63,924,709	73,700,031
19. Federal and foreign income taxes incurred.....	5,260,734	18,260,547	20,157,773
20. Net income (Line 18 minus Line 19) (to Line 22).....	16,084,274	45,664,162	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).....	16,084,274	45,664,162	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 \$.....(127,400).....	1,227,753	5,307,882	6,289,878
25. Change in net unrealized foreign exchange capital gain (loss).....			
26. Change in net deferred income tax.....	(545,218)	(1,206,210)	(3,417,709)
27. Change in nonadmitted assets.....	131,496	882,819	363,582
28. Change in provision for reinsurance.....		(220,000)	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.....	260,258	90,283	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.....	(30,000,000)	(50,000,000)	(80,000,000)
36. Change in treasury stock.....			
37. Aggregate write-ins for gains and losses in surplus.....	2	(5)	(1)
38. Change in surplus as regards policyholders (Lines 22 through 37).....	(12,841,435)	518,931	(22,691,760)
39. Surplus as regards policyholders, as of statement date (Lines 21 plus 38).....	141,534,430	177,586,556	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).....	81,277	(21,160)	(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).....	81,277	(21,160)	(26,708)
3701. Miscellaneous Sources.....	2	(5)	(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).....	2	(5)	(1)

Mid-Continent Casualty Company
CASH FLOW

	1 Current Year to Date	2 Prior Year To Date	3 Prior Year Ended December 31
CASH FROM OPERATIONS			
1. Premiums collected net of reinsurance.....	104,239,648	97,581,175	129,437,234
2. Net investment income.....	11,631,780	15,650,228	21,030,161
3. Miscellaneous income.....	(1,693,550)	(219,685)	(184,947)
4. Total (Lines 1 through 3).....	114,177,878	113,011,718	150,282,448
5. Benefit and loss related payments.....	31,764,277	30,088,370	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.....	61,760,134	66,026,045	84,055,675
8. Dividends paid to policyholders.....	87,127	76,655	98,340
9. Federal and foreign income taxes paid (recovered) net of \$0 tax on capital gains (losses).....	744,033	22,422,038	22,250,038
10. Total (Lines 5 through 9).....	94,355,571	118,613,108	143,963,562
11. Net cash from operations (Line 4 minus Line 10).....	19,822,307	(5,601,390)	6,318,886
CASH FROM INVESTMENTS			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds.....	64,363,837	76,948,047	116,023,101
12.2 Stocks.....	9,784,580	240,320	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.....	17,620		924,617
12.8 Total investment proceeds (Lines 12.1 to 12.7).....	74,166,037	77,188,368	118,920,018
13. Cost of investments acquired (long-term only):			
13.1 Bonds.....	45,281,902	15,229,689	17,837,693
13.2 Stocks.....	17,668,714	11,731,717	11,731,715
13.3 Mortgage loans.....			
13.4 Real estate.....			
13.5 Other invested assets.....			
13.6 Miscellaneous applications.....	924,617		21,165
13.7 Total investments acquired (Lines 13.1 to 13.6).....	63,875,233	26,961,406	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).....	10,290,804	50,226,962	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.....	260,258	90,283	110,232
16.3 Borrowed funds.....			
16.4 Net deposits on deposit-type contracts and other insurance liabilities.....			
16.5 Dividends to stockholders.....	30,000,000	50,000,000	80,000,000
16.6 Other cash provided (applied).....	(1,123,512)	1,660,993	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).....	(30,863,254)	(48,248,724)	(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).....	(750,143)	(3,623,152)	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).....	34,886,533	14,565,436	35,636,676

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

20.0001	Exchange of Debt Securities.....			1,691,457
20.0002	Securities acquired in paid in kind interest payment.....			316
20.0003	Securities acquired from from Liquidation Distribution.....	6,914	5,525	5,525

1.) SUMMARY OF SIGNIFICANT ACCOUNTING POLICIES

A. Accounting Practices

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

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

	06/30/2013	12/31/2012
(1) Net Income Ohio Basis	\$ 16,084,274	\$ 53,542,258
(2) State Prescribed Practices	-	-
(3) State Permitted Practices	-	-
(4) Net Income, NAIC SAP	\$ 16,084,274	\$ 53,542,258
(5) Statutory Surplus Ohio Basis	\$ 141,534,430	\$ 154,375,865
(6) State Prescribed Practices	-	-
(7) State Permitted Practices	-	-
(8) Statutory Surplus, NAIC SAP	\$ 141,534,430	\$ 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
\$ 59,600,958	\$ (749,007)	\$ 6,109,761	\$ (477,953)

5. Based on cash flow projections received from independent sources (which reflect loan to collateral values, subordination, vintage and geographic concentration), implied cash flows inherent in security ratings and analysis of historical payment data, management believes that the Company will recover its cost basis in all securities with unrealized losses at September 30, 2013. The Company has the intent to hold such securities until they recover in value or mature.

E. Repurchase Agreements and/or Securities Lending – The Company does not invest in repurchase agreements or engage in securities lending.

F – 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 paid the following cash dividends to Great American Holding, Inc.:

Date	Amount	Type
3/25/2013	\$ 10,000,000	Extraordinary
06/21/2013	\$ 10,000,000	Extraordinary
09/24/2013	\$ 10,000,000	Extraordinary

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

- A – C. No significant change.
- D. The Company paid the following cash dividends to Great American Holding, Inc.:

Date	Amount	Type
3/25/2013	\$ 10,000,000	Extraordinary
06/21/2013	\$ 10,000,000	Extraordinary
09/24/2013	\$ 10,000,000	Extraordinary

E – M. 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	-	2,496,610	-	2,496,610
Commercial MBS	-	-	-	-
All other bonds	-	-	-	-
Total bonds	-	2,496,610	-	2,496,610
Non-affiliated preferred stock	9,428,700	5,183,460	-	14,612,160
Non-affiliated common stock	13,203,162	-	-	13,203,162
Other investments	-	-	-	-
Total assets accounted for at fair value	\$ 22,631,862	\$ 7,680,070	\$ -	\$ 30,311,932

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

	Balance Beginning of Period	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	Balance End of Period
States, municipalities and political subdivisions	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -
Residential MBS	-	-	-	-	-	-	-	-
All other bonds	-	-	-	-	-	-	-	-
Non affiliated preferred stock	962,500	-	(975,000)	-	12,500	-	-	-
Non affiliated common stock	-	-	-	-	-	-	-	-
	\$ 962,500	\$ -	\$ (975,000)	\$ -	\$ 12,500	\$ -	\$ -	-

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.

Mid-Continent Casualty Company

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	3,649,882	3,559,319	3,604,813	45,069	-
States, municipalities and political subdivisions	159,764,520	154,808,776	-	159,764,520	-
Foreign government	2,055,116	2,014,753	-	2,055,116	-
Residential MBS	42,303,629	36,688,529	-	41,937,041	366,588
Commercial MBS	13,705,866	13,200,629	-	13,705,866	-
Asset backed securities	14,829,874	14,907,870	-	14,829,874	-
All other bonds	66,154,394	63,555,669	1,642,500	64,511,894	-
Total bonds	302,463,281	288,735,545	5,247,313	296,849,380	366,588
Non affiliated preferred stock	23,966,010	23,054,492	11,377,700	9,036,560	3,551,750
Non affiliated common stock	13,203,162	13,203,162	13,203,162	-	-
Mortgage loans	-	-	-	-	-
Total financial assets	\$ 339,632,453	\$ 324,993,199	\$29,828,175	\$ 305,885,940	\$ 3,918,338

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 September 30, 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 September 30, 2013, \$49.1 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 \$206.7 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 \$2.8 million in unfavorable prior-year development since December 31, 2012 to September 30, 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, Inc.	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 ☒ 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 ☒
- 11.2 If yes, give full and complete information relating thereto:
-

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

\$.....0

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

\$.....0

14.1 Does the reporting entity have any investments in parent, subsidiaries and affiliates?

Yes ☒ No ☐

14.2 If yes, please complete the following:

	1	2
	Prior Year-End	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	\$59,979,467
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	\$59,979,467
14.28 Total Investment in Parent included in Lines 14.21 to 14.26 above.....	\$0	\$0

15.1 Has the reporting entity entered into any hedging transactions reported on Schedule DB?

Yes ☐ No ☒

15.2 If yes, has a comprehensive description of the hedging program been made available to the domiciliary state?

Yes ☐ No ☐

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 ☒ 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 ☒

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 ☒

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 [X] N/A []

2.

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

Yes [] No [X]

3.1

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

Yes [] No [X]

3.2

If yes, give full and complete information thereto:

4.1

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

Yes [] No [X]

4.2

If yes, complete the following schedule:

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

5.

Operating Percentages:

5.1

A&H loss percent

0.0 %

5.2

A&H cost containment percent

0.0 %

5.3

A&H expense percent excluding cost containment expenses

0.0 %

6.1

Do you act as a custodian for health savings accounts?

Yes [] No [X]

6.2

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

0

6.3

Do you act as an administrator for health savings accounts?

Yes [] No [X]

6.4

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

0

SCHEDULE F - CEDED REINSURANCE

Showing All New Reinsurers - Current Year to Date

1	2	3	4	5
NAIC Company Code	Federal ID Number	Name of Reinsurer	Domiciliary Jurisdiction	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.....	364,504	369,961	.....	.....678,232	1,265,337	689,243
2.	Alaska.....	AK.....N.....	.....	.....	.....	.....	.....	.....
3.	Arizona.....	AZ.....L.....	133,885	121,395	1,874	2,589	387,825	342,521
4.	Arkansas.....	AR.....L.....	1,244,833	1,083,459	365,056	68,778	1,158,112	1,751,830
5.	California.....	CA.....N.....	.....	.....	.....	.....	.....	.....
6.	Colorado.....	CO.....L.....	501,897	672,726	320,295	114,682	1,460,987	1,835,849
7.	Connecticut.....	CT.....N.....	.....	.....	.....	.....	.....	.....
8.	Delaware.....	DE.....N.....	.....	.....	.....	.....	.....	.....
9.	District of Columbia.....	DC.....N.....	.....	.....	.....	.....	.....	.....
10.	Florida.....	FL.....L.....	14,610,836	13,892,437	16,952,441	6,238,658	66,519,668	60,547,307
11.	Georgia.....	GA.....L.....	461,924	386,305	29,100	23,810	1,702,549	1,339,330
12.	Hawaii.....	HI.....N.....	.....	.....	.....	.....	.....	.....
13.	Idaho.....	ID.....L.....	235,278	145,995	.....	.....25,048	182,791	163,177
14.	Illinois.....	IL.....L.....	564,260	601,601	6,390	35,505	153,321	216,112
15.	Indiana.....	IN.....L.....	266,062	236,287	8,390	450	241,246	113,347
16.	Iowa.....	IA.....L.....	162,676	153,470	190,000	.....	.....191,844	254,150
17.	Kansas.....	KS.....L.....	5,765,955	5,188,145	658,222	1,119,502	9,438,162	4,595,418
18.	Kentucky.....	KY.....L.....	102,676	188,641	.....	.....	.....15,200	.....
19.	Louisiana.....	LA.....L.....	894,048	732,165	142,438	80,556	272,433	453,964
20.	Maine.....	ME.....N.....	.....	.....	.....	.....	.....	.....
21.	Maryland.....	MD.....L.....	221,498	184,362	.....	.....1,634	1,911,923	116,498
22.	Massachusetts.....	MA.....N.....	.....	.....	.....	.....	.....	.....
23.	Michigan.....	MI.....L.....	861,179	575,873	122,641	26,923	558,608	316,817
24.	Minnesota.....	MN.....L.....	263,774	194,669	(169)	107,310	.....	.....122,685
25.	Mississippi.....	MS.....L.....	162,648	176,390	30,000	250,496	211,149	357,019
26.	Missouri.....	MO.....L.....	1,079,166	1,128,403	527,864	67,779	4,754,005	2,427,941
27.	Montana.....	MT.....L.....	2,145,918	2,216,072	648,722	795,370	5,662,996	3,466,791
28.	Nebraska.....	NE.....L.....	213,567	198,739	(6,063)	28,655	309,809	142,167
29.	Nevada.....	NV.....N.....	.....	.....	.....	.....	.....	.....
30.	New Hampshire.....	NH.....N.....	.....	.....	.....	.....	.....	.....
31.	New Jersey.....	NJ.....N.....	.....	.....	.....	.....	.....	.....
32.	New Mexico.....	NM.....L.....	732,210	746,941	31,274	170	1,109,009	1,229,517
33.	New York.....	NY.....N.....	.....	.....	.....	.....	.....	.....
34.	North Carolina.....	NC.....L.....	184,155	161,249	140,500	457,924	388,715	770,861
35.	North Dakota.....	ND.....L.....	8,545,600	8,175,383	1,124,701	1,982,019	2,157,312	2,955,110
36.	Ohio.....	OH.....L.....	448,689	387,120	8,997	37,139	9,204	45,917
37.	Oklahoma.....	OK.....L.....	32,428,420	32,631,901	7,198,651	6,779,137	38,017,831	33,553,988
38.	Oregon.....	OR.....L.....	81,375	159,706	161,779	134,359	3,521,572	2,057,595
39.	Pennsylvania.....	PA.....N.....	.....	.....	.....	.....	.....	.....
40.	Rhode Island.....	RI.....N.....	.....	.....	.....	.....	.....	.....
41.	South Carolina.....	SC.....L.....	833,569	711,984	60,504	17,175	855,203	271,014
42.	South Dakota.....	SD.....L.....	62,830	95,944	.....	.....	.....24,255	285,178
43.	Tennessee.....	TN.....L.....	283,981	274,579	.....	.....438,508	304,413	394,867
44.	Texas.....	TX.....L.....	31,088,687	29,130,470	5,858,612	5,198,419	59,127,326	56,279,599
45.	Utah.....	UT.....L.....	2,359,898	1,875,216	68,950	999,000	3,368,690	2,432,249
46.	Vermont.....	VT.....N.....	.....	.....	.....	.....	.....	.....
47.	Virginia.....	VA.....L.....	142,811	138,892	18,710	.....	.....231,095	144,506
48.	Washington.....	WA.....L.....	360	16,076	.....	.....4,761,414	85,498	4,709,969
49.	West Virginia.....	WV.....N.....	.....	.....	.....	.....	.....	.....
50.	Wisconsin.....	WI.....N.....	.....	.....	.....	.....	.....	.....
51.	Wyoming.....	WY.....L.....	2,266,624	2,138,369	190,722	506,043	539,922	547,588
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	109,715,793	105,090,925	34,860,601	30,977,284	206,138,010	184,930,124

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	0
58999. Totals (Lines 58001 thru 58003+ Line 58998) (Line 58 above).....	XXX.....	0	0	0	0	0	0

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

(a) Insert the number of L responses except for Canada and Other Alien.

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

	Domiciliary Location	FEIN	NAIC Co. Code
American Financial Group, Inc.	OH	31-1544320	
American Financial Capital Trust II	DE	31-6549738	
American Financial Capital Trust III	DE	16-6543606	
American Financial Capital Trust IV	DE	16-6543609	
American Financial Enterprises, Inc.	CT	31-0996797	
American Money Management Corporation	OH	31-0828578	
American Real Estate Capital Company, LLC (80%)	OH	27-1577326	
MidMarket Capital Partners, LLC (65%)	DE	27-2829629	
APU Holding Company	OH	41-2112001	
American Premier Underwriters, Inc.	PA	23-6000765	
The Associates of the Jersey Company	NJ	23-6297584	
Cal Coal, Inc.	IL	37-1094159	
Great Southwest Corporation	DE	95-2802826	
The Indianapolis Union Railway Company	IN	35-6001691	
Lehigh Valley Railroad Company	PA	13-6400464	
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 Oil & Gas Holdings, LLC	PA	46-3246684	
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
Risiko Management Corporation	DE	31-1262960	
Dixie Terminal Corporation	OH	31-0823725	
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 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	
Continental General Corporation	NE	47-0717079	
Continental General Insurance Company *	OH	47-0463747	71404
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	

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

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

	Domiciliary Location	FEIN	NAIC Co. Code
American Financial Group, Inc.	OH	31-1544320	
Great American Insurance Company *	OH	31-0501234	16691
American Signature Underwriters, Inc.	OH	31-1463075	
Brothers Property Corporation (80%)	OH	59-2840291	
Brothers Le Pavillon, LLC	DE	20-5173494	
Brothers Le Pavillon (SPE), LLC	DE	20-5173589	
Brothers Pennsylvanian Corporation	PA	25-1754638	
Brothers Property Management Corporation	OH	59-2840294	
Crescent Centre Apartments ^	OH	20-4498054	
Crop Managers Insurance Agency, Inc.	KS	31-1277904	
Dempsey & Siders Agency, Inc.	OH	31-0589001	
Eden Park Insurance Brokers, Inc.	CA	31-1341668	
El Aguila, Compañia 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 (51.7%)	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
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	
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.	
			46-3246684				Pennsylvania Oil & Gas Holdings, LLC	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.	
							Premier Lease & Loan Services Insurance Agency, Inc.	WA	NIA	APU Holding Company	Ownership	100.000	American Financial Group, Inc.	
			91-1242743											
			91-1508644				Premier Lease & Loan Services of Canada, Inc.	WA	NIA	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.....	22179.....	95-2801326.....	.....	.....	.....	Republic Indemnity Company of America.....	CA.....	IA.....	APU Holding Company.....	Ownership.....	...100.000	American Financial Group, Inc.....	.....
0084.....	American Financial Group, Inc.....	43753.....	31-1054123.....	.....	.....	.....	Republic Indemnity Company of California.....	CA.....	IA.....	Republic Indemnity Company of America.....	Ownership.....	...100.000	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.....	.....
.....			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.....	.....
0084.....	American Financial Group, Inc.....	63312.....	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.....
0084.....	American Financial Group, Inc.....	93661.....	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

Q12.2

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.....	63479.....	58-0869673 31-1422717 34-1017531 47-0717079				United Teacher Associates Insurance Company.....	TX.....	IA.....	United Teacher Associates, Ltd.....	Ownership.....	...100.000	American Financial Group, Inc.....	
							AAG Insurance Agency, Inc.....	KY.....	NIA.....	Great American Financial Resources, Inc.....	Ownership.....	...100.000	American Financial Group, Inc.....	
							Ceres Group, Inc.....	DE.....	NIA.....	Great American Financial Resources, Inc.....	Ownership.....	...100.000	American Financial Group, Inc.....	
							Continental General Corporation.....	NE.....	NIA.....	Ceres Group, Inc.....	Ownership.....	...100.000	American Financial Group, Inc.....	
0084.....	American Financial Group, Inc.....	71404.....	47-0463747 34-1947042 31-1395344 42-1575938 27-3062314 45-4110027				Continental General Insurance Company.....	OH.....	IA.....	Continental General Corporation.....	Ownership.....	...100.000	American Financial Group, Inc.....	
							QQAAgency of Texas, Inc.....	TX.....	NIA.....	Ceres Group, Inc.....	Ownership.....	...100.000	American Financial Group, Inc.....	
							Great American Advisors, Inc.....	OH.....	NIA.....	Great American Financial Resources, Inc.....	Ownership.....	...100.000	American Financial Group, Inc.....	
							Great American Holding, Inc.....	OH.....	UIP.....	American Financial Group, Inc.....	Ownership.....	...100.000	American Financial Group, Inc.....	
							Agricultural Services, LLC.....	OH.....	NIA.....	Great American Holding, Inc.....	Ownership.....	...100.000	American Financial Group, Inc.....	
							United States Commodities Producers LLC.....	MT.....	NIA.....	Agricultural Services, LLC.....	Ownership.....	...75.000	American Financial Group, Inc.....	
0084.....	American Financial Group, Inc.....	14084.....	27-4395897 27-2354685				Livestock Market Enhancement Risk Retention Group	NV.....	IA.....	Unites States Commodities Producers LLC.....	Ownership.....	1.000	American Financial Group, Inc.....	2.....
							United States Livestock Producers, LLC.....	NV.....	NIA.....	Agricultural Services, LLC.....	Ownership.....	...75.000	American Financial Group, Inc.....	
0084.....	American Financial Group, Inc.....	14084.....	27-4395897				Livestock Market Enhancement Risk Retention Group	NV.....	IA.....	United States Livestock Producers, LLC.....	Ownership.....	...99.000	American Financial Group, Inc.....	2.....
0084.....	American Financial Group, Inc.....	35351.....	31-0912199				American Empire Surplus Lines Insurance Company	DE.....	IA.....	Great American Holding, Inc.....	Ownership.....	...100.000	American Financial Group, Inc.....	
0084.....	American Financial Group, Inc.....	37990.....	31-0973761 59-1671722				American Empire Insurance Company.....	OH.....	IA.....	American Empire Surplus Lines Insurance Company	Ownership.....	...100.000	American Financial Group, Inc.....	
							American Empire Underwriters, Inc.....	TX.....	NIA.....	American Empire Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc.....	
							GAI Australia Pty Ltd.....	AUS.....	NIA.....	Great American Holding, Inc.....	Ownership.....	...100.000	American Financial Group, Inc.....	
							Great American International Insurance Limited.....	IRL.....	IA.....	Great American Holding, Inc.....	Ownership.....	...100.000	American Financial Group, Inc.....	
0084.....	American Financial Group, Inc.....	23418.....	73-0556513				Mid-Continent Casualty Company.....	OH.....		Great American Holding, Inc.....	Ownership.....	...100.000	American Financial Group, Inc.....	
0084.....	American Financial Group, Inc.....	15380.....	73-1406844				Mid-Continent Assurance Company.....	OH.....	DS.....	Mid-Continent Casualty Company.....	Ownership.....	...100.000	American Financial Group, Inc.....	
0084.....	American Financial Group, Inc.....	13794.....	38-3803661 30-0571535				Mid-Continent Excess and Surplus Insurance Company	DE.....	DS.....	Mid-Continent Casualty Company.....	Ownership.....	...100.000	American Financial Group, Inc.....	
							Mid-Continent Specialty Insurance Services, Inc...	OK.....	DS.....	Mid-Continent Casualty Company.....	Ownership.....	...100.000	American Financial Group, Inc.....	
0084.....	American Financial Group, Inc.....	23426.....	73-0773259 98-0627464				Oklahoma Surety Company.....	OH.....	DS.....	Mid-Continent Casualty Company.....	Ownership.....	...100.000	American Financial Group, Inc.....	
							Premier International Insurance Company.....	TCA.....	IA.....	Great American Holding, Inc.....	Ownership.....	...100.000	American Financial Group, Inc.....	
0084.....	American Financial Group, Inc.....	16691.....	31-0501234 45-2969767 26-4391696 31-1463075 59-2840291 20-5173494 20-5173589 25-1754638				Great American Insurance Company.....	OH.....	IA.....	American Financial Group, Inc.....	Ownership.....	...100.000	American Financial Group, Inc.....	
							Aerielle IP Holdings, LLC.....	OH.....	NIA.....	Great American Insurance Company.....	Ownership.....	...37.500	American Financial Group, Inc.....	2.....
							Aerielle, LLC.....	DE.....	NIA.....	Great American Insurance Company.....	Ownership.....	...37.500	American Financial Group, Inc.....	2.....
							American Signature Underwriters, Inc.....	OH.....	NIA.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc.....	
							Brothers Property Corporation.....	OH.....	NIA.....	Great American Insurance Company.....	Ownership.....	...80.000	American Financial Group, Inc.....	
							Brothers Le Pavillon, LLC.....	DE.....	NIA.....	Brothers Property Corporation.....	Ownership.....	...100.000	American Financial Group, Inc.....	
							Brothers Le Pavillon (SPE), LLC.....	DE.....	NIA.....	Brothers Le Pavillon, LLC.....	Ownership.....	...100.000	American Financial Group, Inc.....	
							Brothers Pennsylvanian Corporation.....	PA.....	NIA.....	Brothers Property Corporation.....	Ownership.....	...100.000	American Financial Group, Inc.....	

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.....	...51.700	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)	*
			34-1899058				American Highways Insurance Agency, Inc.....	OH.....	NIA.....	National Interstate Corporation.....	Ownership.....	...100.000	American Financial Group, Inc.....	
			31-1548235				Explorer RV Insurance Agency, Inc.....	OH.....	NIA.....	National Interstate Corporation.....	Ownership.....	...100.000	American Financial Group, Inc.....	
			98-0191335				Hudson Indemnity, Ltd.....	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.....	5.....
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.....	
			43-1254631				TransProtection Service Company.....	MO.....	NIA.....	National Interstate Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc.....	
0084.....	American Financial Group, Inc.....	21172.....	86-0114294				Vanliner Insurance Company.....	MO.....	IA.....	National Interstate Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc.....	
							Vanliner Reinsurance Limited.....	BMU.....	IA.....	National Interstate Insurance Company.....	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.....	
			31-1119320				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.
5	Company is affiliated but not owned.

Q12.4

Mid-Continent Casualty Company
PART 1 - LOSS EXPERIENCE

Lines of Business	Current Year to Date			Prior Year to Date Direct Loss Percentage
	1 Direct Premiums Earned	2 Direct Losses Incurred	3 Direct Loss Percentage	
1. Fire.....	6,831		0.0	
2. Allied lines.....	10,102	13,103	129.7	168.7
3. Farmowners multiple peril.....			0.0	
4. Homeowners multiple peril.....			0.0	
5. Commercial multiple peril.....	229,829	108,819	47.3	38.2
6. Mortgage guaranty.....			0.0	
8. Ocean marine.....			0.0	
9. Inland marine.....	8,579,574	4,594,520	53.6	40.6
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.....		286,089	0.0	
17.1 Other liability-occurrence.....	54,865,870	14,445,686	26.3	(15.1)
17.2 Other liability-claims made.....	4,934,097	(38,304)	(0.8)	(5.3)
17.3 Excess workers' compensation.....			0.0	
18.1 Products liability-occurrence.....	19,305,420	31,030,432	160.7	(66.1)
18.2 Products liability-claims made.....			0.0	
19.1, 19.2 Private passenger auto liability.....	278	(264,186)	(95,030.9)	3,665.7
19.3, 19.4 Commercial auto liability.....	8,484,622	1,943,430	22.9	49.0
21. Auto physical damage.....	3,203,411	2,284,270	71.3	59.3
22. Aircraft (all perils).....			0.0	
23. Fidelity.....			0.0	
24. Surety.....	4,676,422	(41,626)	(0.9)	9.7
26. Burglary and theft.....			0.0	
27. Boiler and machinery.....			0.0	
28. Credit.....			0.0	
29. International.....			0.0	
30. Warranty.....			0.0	
31. Reinsurance-nonproportional assumed property.....	XXX	XXX	XXX	XXX
32. Reinsurance-nonproportional assumed liability.....	XXX	XXX	XXX	XXX
33. Reinsurance-nonproportional assumed financial lines.....	XXX	XXX	XXX	XXX
34. Aggregate write-ins for other lines of business.....	0	0	0.0	
35. Totals.....	104,296,456	54,362,233	52.1	(9.9)
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.....	3,483	7,535	7,983
2. Allied lines.....	4,379	8,804	15,566
3. Farmowners multiple peril.....			
4. Homeowners multiple peril.....			
5. Commercial multiple peril.....	123,278	234,462	311,659
6. Mortgage guaranty.....			
8. Ocean marine.....			
9. Inland marine.....	2,815,541	8,840,545	8,036,426
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.....	19,492,199	58,698,655	56,086,659
17.2 Other liability-claims made.....	1,591,008	4,919,926	5,187,037
17.3 Excess workers' compensation.....			
18.1 Products liability-occurrence.....	7,368,029	20,877,871	18,515,503
18.2 Products liability-claims made.....			
19.1 19.2 Private passenger auto liability.....		351	
19.3 19.4 Commercial auto liability.....	2,641,208	8,304,380	7,890,100
21. Auto physical damage.....	1,242,465	3,460,151	3,340,984
22. Aircraft (all perils).....			
23. Fidelity.....			
24. Surety.....	1,556,781	4,363,113	5,699,008
26. Burglary and theft.....			
27. Boiler and machinery.....			
28. Credit.....			
29. International.....			
30. Warranty.....			
31. Reinsurance-nonproportional assumed property.....	XXX	XXX	XXX
32. Reinsurance-nonproportional assumed liability.....	XXX	XXX	XXX
33. Reinsurance-nonproportional assumed financial lines.....	XXX	XXX	XXX
34. Aggregate write-ins for other lines of business.....	0	0	0
35. Totals.....	36,838,371	109,715,793	105,090,925
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	31,126	6,547	37,673	75,958	10,357	55,226	141,541	1,663	3,509	5,172
2. 2011.....	16,703	13,396	30,099	3,151	835	3,986	12,737	2,644	11,986	27,367	(815)	2,069	1,254
3. Subtotals 2011 + Prior.....	122,124	82,017	204,141	34,277	7,382	41,659	88,695	13,001	67,212	168,908	848	5,578	6,426
4. 2012.....	15,858	32,959	48,817	3,394	4,001	7,395	13,106	5,402	19,271	37,779	642	(4,285)	(3,643)
5. Subtotals 2012 + Prior.....	137,982	114,976	252,958	37,671	11,383	49,054	101,801	18,403	86,483	206,687	1,490	1,293	2,783
6. 2013.....	XXX.....	XXX.....	XXX.....	XXX.....	8,237	8,237	XXX.....	13,710	26,614	40,324	XXX.....	XXX.....	XXX.....
7. Totals.....	137,982	114,976	252,958	37,671	19,620	57,291	101,801	32,113	113,097	247,011	1,490	1,293	2,783
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. ....1.1 %	2. ....1.1 %	3. ....1.1 %
											Col. 13, Line 7 Line 8		
			4.1.8 %										

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

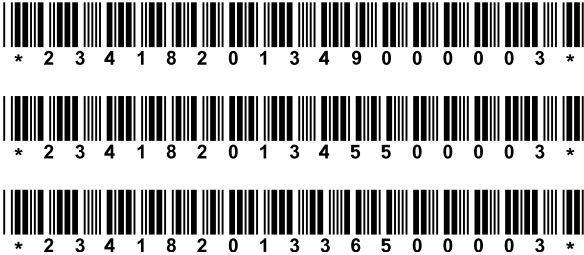
The following supplemental reports are required to be filed as part of your statement filing. However, in the event that your company does not transact the type of business for which the special report must be filed, your response of NO to the specific interrogatory will be accepted in lieu of filing 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. Employee Advances.....	2,100	.....	.....2,100	.....
2505. Rounding.....	1	.....	.....1	.....
2597. Summary of remaining write-ins for Line 25.....	2,101	0	2,101	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.....	62,950,616	29,569,408
3. Accrual of discount.....	904,398	1,715,159
4. Unrealized valuation increase (decrease).....	1,100,353	7,045,878
5. Total gain (loss) on disposals.....	1,516,291	1,234,359
6. Deduct consideration for bonds and stocks disposed of.....	74,148,417	117,995,401
7. Deduct amortization of premium.....	1,267,349	2,921,244
8. Total foreign exchange change in book/adjusted carrying value.....		
9. Deduct current year's other than temporary impairment recognized.....	152,900	1,422,353
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	385,022,666	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).....	384,972,666	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

	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).....	263,285,979	36,949,882	39,902,483	(1,588,324)	279,233,792	263,285,979	258,745,054	277,069,531
2. Class 2 (a).....	46,925,915	3,997,420	4,237,216	1,374,259	49,055,375	46,925,915	48,060,378	51,483,173
3. Class 3 (a).....	2,513,907	1,826,906	1,131,018	(42,496)	2,544,430	2,513,907	3,167,299	3,575,230
4. Class 4 (a).....								
5. Class 5 (a).....								
6. Class 6 (a).....	40,284			(2,644)	43,175	40,284	37,640	47,612
7. Total Bonds.....	312,766,085	42,774,208	45,270,717	(259,205)	330,876,772	312,766,085	310,010,371	332,175,546
PREFERRED STOCK								
8. Class 1.....	2,508,483	1,250,000	921,780	(77,479)	2,495,423	2,508,483	2,759,224	2,501,588
9. Class 2.....	13,596,740	1,000,000		(724,828)	11,871,286	13,596,740	13,871,912	15,101,866
10. Class 3.....	3,774,200			(127,000)	4,369,359	3,774,200	3,647,200	1,870,000
11. Class 4.....	6,207,879		3,437,780	6,057	3,707,966	6,207,879	2,776,156	640,000
12. Class 5.....								1,167,686
13. Class 6.....								
14. Total Preferred Stock.....	26,087,302	2,250,000	4,359,560	(923,250)	22,444,034	26,087,302	23,054,492	21,281,140
15. Total Bonds and Preferred Stock.....	338,853,387	45,024,208	49,630,277	(1,182,455)	353,320,806	338,853,387	333,064,863	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 \$.....21,274,826; NAIC 2 \$.....0; NAIC 3 \$.....0; NAIC 4 \$.....0; NAIC 5 \$.....0; NAIC 6 \$.....0.

QSI02

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.....	21,274,826	XXX.....	21,274,826	5,473	.....

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.....	81,204,304	139,568,011
3. Accrual of discount.....		
4. Unrealized valuation increase (decrease).....		
5. Total gain (loss) on disposals.....		
6. Deduct consideration received on disposals.....	84,340,116	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).....	21,274,826	24,410,638
11. Deduct total nonadmitted amounts.....		
12. Statement value at end of current period (Line 10 minus Line 11).....	21,274,826	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)
Bonds - U.S. Special Revenue and Special Assessment															
57419R GH 2	MD ST CMNTY DEV ADMIN A 4.00 07/01/2043.....						...08/14/2013	RBC CAPITAL MARKETS.....				2,000,000	2,000,000		1FE.....
649883 VZ 5	NY MTGE AGY-178 3.50 10/01/2043.....						...07/11/2013	BARCLAYS CAPITAL.....				1,033,950	1,000,000		1FE.....
658909 EV 4	ND ST HSG FIN A 3.50 07/01/2043.....						...07/25/2013	MORGAN STANLEY.....				1,041,450	1,000,000		1FE.....
3199999.	Total - Bonds - U.S. Special Revenue & Special Assessments.....											4,075,400	4,000,000	0	XXX.....
Bonds - Industrial and Miscellaneous															
00249E AA 8	AA AIRCRAFT FIN 2013-1 3.596 11/01/2017.....						...07/29/2013	JEFFERIES & CO.....				2,000,000	2,000,000		2FE.....
11133T AB 9	BROADRIDGE FINANCIAL SOL 3.95 09/01/2020.....						...08/14/2013	JP MORGAN SECURITIES INC.....				1,997,420	2,000,000		2FE.....
12669G R4 5	CWHL 2005-15 A8 NAS 5.5 08/25/2035.....						...07/19/2013	RBS SECURITIES/GREENWICH.....				1,826,906	1,950,000	6,852	3FM.....
63860H AC 3	NSTR 2007-A AV3 SEQ FLT 03/25/2037.....						...03/25/2037	Adjustment.....						82	1Z.....
63860L AC 4	NSTR 2007-B 2AV2 SEQ FLT 04/25/2037.....						...09/06/2013	RBS SECURITIES/GREENWICH.....				1,932,632	2,168,451	351	1Z.....
3899999.	Total - Bonds - Industrial & Miscellaneous.....											7,756,958	8,118,451	7,285	XXX.....
8399997.	Total - Bonds - Part 3.....											11,832,358	12,118,451	7,285	XXX.....
8399999.	Total - Bonds.....											11,832,358	12,118,451	7,285	XXX.....
Preferred Stocks - Industrial and Miscellaneous															
486606 70 0	KAYNE ANDERSON 4.60 10/01/2021.....						...09/09/2013	BANC OF AMERICA SECURITIES.....			50,000.000	1,250,000			RP1UFE.....
949746 55 6	WELLS FARGO CO 5.85.....						...07/15/2013	WELLS FARGO BROKERAGE SERVICES.....			40,000.000	1,000,000			P2UFE.....
8499999.	Total - Preferred Stocks - Industrial & Miscellaneous.....											2,250,000	XXX.....	0	XXX.....
8999997.	Total - Preferred Stocks - Part 3.....											2,250,000	XXX.....	0	XXX.....
8999999.	Total - Preferred Stocks.....											2,250,000	XXX.....	0	XXX.....
Common Stocks - Industrial and Miscellaneous															
037347 10 1	ANWORTH MORTGAGE ASSET CORP.....						...07/08/2013	INTERSTATE GROUP.....			2,000.000	9,610	XXX.....		L.....
037347 10 1	ANWORTH MORTGAGE ASSET CORP.....						...08/27/2013	INTERSTATE GROUP.....			18,625.000	83,894	XXX.....		L.....
037347 10 1	ANWORTH MORTGAGE ASSET CORP.....						...09/03/2013	INTERSTATE GROUP.....			1,700.000	7,537	XXX.....		L.....
12673A 10 8	CYS INVESTMENTS INC.....						...07/05/2013	INTERSTATE GROUP.....			22,000.000	181,137	XXX.....		L.....
12673A 10 8	CYS INVESTMENTS INC.....						...07/09/2013	FRIEDMAN BILLINGS RAMSEY.....			11,000.000	91,788	XXX.....		L.....
12673A 10 8	CYS INVESTMENTS INC.....						...07/10/2013	INTERSTATE GROUP.....			22,000.000	181,643	XXX.....		L.....
140661 10 9	CAPMARK FINANCIAL GROUP INC.....						...07/17/2013	Liquidation.....			528.000	3,284	XXX.....		L.....
90187B 10 1	TWO HARBORS INVESTMENT CORP.....						...07/05/2013	RAYMOND JAMES & ASSOCIATES.....			7,000.000	67,115	XXX.....		L.....
90187B 10 1	TWO HARBORS INVESTMENT CORP.....						...07/09/2013	FRIEDMAN BILLINGS RAMSEY.....			5,000.000	50,148	XXX.....		L.....
90187B 10 1	TWO HARBORS INVESTMENT CORP.....						...07/10/2013	INTERSTATE GROUP.....			19,000.000	187,853	XXX.....		L.....
9099999.	Total - Common Stocks - Industrial & Miscellaneous.....											864,010	XXX.....	0	XXX.....
9799997.	Total - Common Stocks - Part 3.....											864,010	XXX.....	0	XXX.....
9799999.	Total - Common Stocks.....											864,010	XXX.....	0	XXX.....
9899999.	Total - Preferred and Common Stocks.....											3,114,010	XXX.....	0	XXX.....
9999999.	Total - Bonds, Preferred and Common Stocks.....											14,946,368	XXX.....	7,285	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

38373Y	A3	8	GNR 2003-6 BE PAC 5.25 1/16/32.....	.....	07/16/2013	MBS Paydown 0.03602794.....	.....	.....50,340	50,340	50,525	50,317	.....	.....34	.....	.....34	.....	.....50,340	.....	.....	.....0	1,542	01/16/2032	1.....
38373Y	A3	8	GNR 2003-6 BE PAC 5.25 1/16/32.....	.....	08/16/2013	MBS Paydown 0.02189832.....	.....	.....70,648	70,648	70,908	70,616	.....	.....86	.....	.....86	.....	.....70,648	.....	.....	.....0	2,473	01/16/2032	1.....
38373Y	A3	8	GNR 2003-6 BE PAC 5.25 1/16/32.....	.....	09/16/2013	MBS Paydown 0.01180338.....	.....	.....50,475	50,475	50,660	50,452	.....	.....130	.....	.....130	.....	.....50,475	.....	.....	.....0	1,987	01/16/2032	1.....
83162C	HH	9	SBAP 1997-20C 1 7.15 03/01/2017.....	.....	09/01/2013	MBS Paydown 0.022478188.....	.....	.....12,863	12,863	12,863	12,863	.....	.....	.....	.....0	.....	.....12,863	.....	.....	.....0	920	03/01/2017	1.....
0599999.	Total - Bonds - U.S. Government.....							184,326	184,326	184,955	184,248	0	250	0	250	0	184,326	0	0	0	6,922	XXX...	XXX...

Bonds - U.S. Special Revenue and Special Assessment

041083	VB	9	AR ST DEV FIN SFM A 3.10 07/01/2043.....	.....	08/01/2013	MBS Paydown 0.98655204.....	.....	.....26,896	26,896	26,896	26,896	.....	.....0	.....	.....0	.....	.....26,896	.....	.....	.....0	81	07/01/2043	1FE.....
041083	VB	9	AR ST DEV FIN SFM A 3.10 07/01/2043.....	.....	09/01/2013	MBS Paydown 0.97309862.....	.....	.....26,907	26,907	26,907	26,907	.....	.....0	.....	.....0	.....	.....26,907	.....	.....	.....0	151	07/01/2043	1FE.....
047856	ET	2	ATLANTA SFM A GA 5.25 12/01/2039.....	.....	07/01/2013	Partial Call 100.0.....	.....	.....223,209	223,209	232,829	231,508	.....	.....(8,674)	.....	.....(8,674)	.....	.....223,209	.....	.....	.....0	6,835	12/01/2039	1FE.....
047856	ET	2	ATLANTA SFM A GA 5.25 12/01/2039.....	.....	08/01/2013	Partial Call 100.0.....	.....	.....21,975	21,975	22,922	22,792	.....	.....(854)	.....	.....(854)	.....	.....21,975	.....	.....	.....0	769	12/01/2039	1FE.....
047856	ET	2	ATLANTA SFM A GA 5.25 12/01/2039.....	.....	09/01/2013	Partial Call 100.0.....	.....	.....333,715	333,715	348,098	346,123	.....	.....(12,968)	.....	.....(12,968)	.....	.....333,715	.....	.....	.....0	13,140	12/01/2039	1FE.....
130333	CA	3	CA HSG FIN AGY A 2.90 02/01/2042.....	.....	07/01/2013	MBS Paydown 0.96127387.....	.....	.....15,589	15,589	15,589	15,589	.....	.....	.....	.....0	.....	.....15,589	.....	.....	.....0	77	02/01/2042	1FE.....
130333	CA	3	CA HSG FIN AGY A 2.90 02/01/2042.....	.....	08/01/2013	MBS Paydown 0.95005823.....	.....	.....11,216	11,216	11,216	11,216	.....	.....	.....	.....0	.....	.....11,216	.....	.....	.....0	82	02/01/2042	1FE.....
130333	CA	3	CA HSG FIN AGY A 2.90 02/01/2042.....	.....	09/01/2013	MBS Paydown 0.90900942.....	.....	.....41,049	41,049	41,049	41,049	.....	.....	.....	.....0	.....	.....41,049	.....	.....	.....0	400	02/01/2042	1FE.....
130333	CB	1	CA HSG FIN AGY B 2.90 02/01/2042.....	.....	07/01/2013	MBS Paydown 0.99015115.....	.....	.....1,592	1,592	1,588	1,589	.....	.....0	.....	.....0	.....	.....1,592	.....	.....	.....0	8	02/01/2042	1FE.....
130333	CB	1	CA HSG FIN AGY B 2.90 02/01/2042.....	.....	08/01/2013	MBS Paydown 0.98013833.....	.....	.....10,013	10,013	9,988	9,989	.....	.....3	.....	.....3	.....	.....10,013	.....	.....	.....0	73	02/01/2042	1FE.....
130333	CB	1	CA HSG FIN AGY B 2.90 02/01/2042.....	.....	09/01/2013	MBS Paydown 0.94718665.....	.....	.....32,952	32,952	32,869	32,872	.....	.....62	.....	.....62	.....	.....32,952	.....	.....	.....0	321	02/01/2042	1FE.....
130575	Z7	1	CA RURAL HOME MTG 5.30 02/01/49.....	.....	08/01/2013	Partial Call 100.0.....	.....	.....180,000	180,000	183,825	182,970	.....	.....(3,102)	.....	.....(3,102)	.....	.....180,000	.....	.....	.....0	9,540	02/01/2049	1FE.....
19647P	BA	0	CO ST HSG FIN AUTH MF I 3.20 02/01/2044.....	.....	08/01/2013	MBS Paydown 0.998586.....	.....	.....2,828	2,828	2,828	2,828	.....	.....0	.....	.....0	.....	.....2,828	.....	.....	.....0	9	02/01/2044	1FE.....
19647P	BA	0	CO ST HSG FIN AUTH MF I 3.20 02/01/2044.....	.....	09/01/2013	MBS Paydown 0.997164.....	.....	.....2,844	2,844	2,844	2,844	.....	.....0	.....	.....0	.....	.....2,844	.....	.....	.....0	16	02/01/2044	1FE.....
246395	MC	8	DE HSG AUTH D 4.30 07/01/2017.....	.....	07/01/2013	Sinking Fund Redemption 100.0.....	.....	.....565,000	565,000	555,678	559,738	.....	.....5,856	.....	.....5,856	.....	.....565,000	.....	.....	.....0	24,295	07/01/2017	1FE.....
246395	WY	9	DE HSG AUTH A-1 4.90 07/01/2029.....	.....	07/01/2013	Sinking Fund Redemption 100.0.....	.....	.....5,000	5,000	5,198	5,169	.....	.....(178)	.....	.....(178)	.....	.....5,000	.....	.....	.....0	245	07/01/2029	1FE.....
246395	WY	9	DE HSG AUTH A-1 4.90 07/01/2029.....	.....	08/01/2013	Partial Call 100.0.....	.....	.....5,000	5,000	5,198	5,169	.....	.....(178)	.....	.....(178)	.....	.....5,000	.....	.....	.....0	265	07/01/2029	1FE.....
246395	WY	9	DE HSG AUTH A-1 4.90 07/01/2029.....	.....	09/01/2013	Partial Call 100.0.....	.....	.....5,000	5,000	5,198	5,169	.....	.....(178)	.....	.....(178)	.....	.....5,000	.....	.....	.....0	286	07/01/2029	1FE.....
34073N	Z8	6	FL HFC SRS 2 4.75 07/01/2027.....	.....	07/01/2013	Partial Call 100.0.....	.....	.....40,000	40,000	39,700	39,733	.....	.....274	.....	.....274	.....	.....40,000	.....	.....	.....0	1,900	07/01/2027	1FE.....
34074M	JB	8	FL HSG FIN CORP A 2.80 07/01/2041.....	.....	07/01/2013	MBS Paydown 0.987820265.....	.....	.....24,359	24,359	24,359	24,359	.....	.....(0)	.....	.....(0)	.....	.....24,359	.....	.....	.....0	85	07/01/2041	1FE.....
34074M	JB	8	FL HSG FIN CORP A 2.80 07/01/2041.....	.....	08/01/2013	MBS Paydown 0.979815795.....	.....	.....16,009	16,009	16,009	16,009	.....	.....(0)	.....	.....(0)	.....	.....16,009	.....	.....	.....0	93	07/01/2041	1FE.....
34074M	JB	8	FL HSG FIN CORP A 2.80 07/01/2041.....	.....	09/01/2013	MBS Paydown 0.975416385.....	.....	.....8,799	8,799	8,799	8,799	.....	.....(0)	.....	.....(0)	.....	.....8,799	.....	.....	.....0	72	07/01/2041	1FE.....
46940R	AB	2	JACKSONVILLE FL HSG FIN 5.625 10/01/2039.....	.....	07/01/2013	Partial Call 100.0.....	.....	.....30,000	30,000	26,250	26,453	.....	.....3,572	.....	.....3,572	.....	.....30,000	.....	.....	.....0	984	10/01/2039	1FE.....
46940R	AB	2	JACKSONVILLE FL HSG FIN 5.625 10/01/2039.....	.....	09/01/2013	Partial Call 100.0.....	.....	.....5,000	5,000	4,375	4,409	.....	.....595	.....	.....595	.....	.....5,000	.....	.....	.....0	211	10/01/2039	1FE.....
474553	AE	4	JEFFERSON SFM B LA 5.25 12/01/2032.....	.....	07/01/2013	Partial Call 100.0.....	.....	.....150,000	150,000	151,500	151,260	.....	.....(1,315)	.....	.....(1,315)	.....	.....150,000	.....	.....	.....0	4,594	12/01/2032	1FE.....
49130P	YN	8	KY HSG CORP E 4.85 07/01/2036.....	.....	07/01/2013	Partial Call 100.0.....	.....	.....10,000	10,000	9,675	9,699	.....	.....305	.....	.....305	.....	.....10,000	.....	.....	.....0	485	07/01/2036	1FE.....
49130P	YN	8	KY HSG CORP E 4.85 07/01/2036.....	.....	08/09/2013	Partial Call 100.0.....	.....	.....70,000	70,000	67,725	67,890	.....	.....2,134	.....	.....2,134	.....	.....70,000	.....	.....	.....0	3,753	07/01/2036	1FE.....
49130P	YN	8	KY HSG CORP E 4.85 07/01/2036.....	.....	09/10/2013	Partial Call 100.0.....	.....	.....120,000	120,000	116,100	116,383	.....	.....3,658	.....	.....3,658	.....	.....120,000	.....	.....	.....0	6,936	07/01/2036	1FE.....
49130T	PR	1	KY ST HSG CORP A 4.25 07/01/2033.....	.....	08/09/2013	Partial Call 100.0.....	.....	.....10,000	10,000	10,455	10,411	.....	.....(433)	.....	.....(433)	.....	.....10,000	.....	.....	.....0	475	07/01/2033	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 Design- nation or Market Indicator (a)	
49130T PR 1	KY ST HSG CORP A 4.25 07/01/2033.....			....	09/10/2013	Partial Call 100.0.....		35,000	35,000	36,593	36,440	.....	.....(1,516)	.....	.....(1,516)	.....	.....35,000	.....	.....	.....0	1,789	07/01/2033	1FE.....	
49130T PS 9	KY HSG CORP A 3.00 11/01/2041.....			....	07/01/2013	Partial Call 100.0.....		15,000	15,000	15,000	15,000	.....	.....	.....	.....0	.....	.....15,000	.....	.....	.....0	76	11/01/2041	1FE.....	
49130T PS 9	KY HSG CORP A 3.00 11/01/2041.....			....	09/01/2013	Partial Call 100.0.....		5,000	5,000	5,000	5,000	.....	.....	.....	.....0	.....	.....5,000	.....	.....	.....0	50	11/01/2041	1FE.....	
49130T PT 7	KY HSG CORP B 3.00 11/01/2041.....			....	07/01/2013	Partial Call 100.0.....		5,000	5,000	5,000	5,000	.....	.....	.....	.....0	.....	.....5,000	.....	.....	.....0	25	11/01/2041	1FE.....	
49130T PT 7	KY HSG CORP B 3.00 11/01/2041.....			....	09/01/2013	Partial Call 100.0.....		5,000	5,000	5,000	5,000	.....	.....	.....	.....0	.....	.....5,000	.....	.....	.....0	50	11/01/2041	1FE.....	
57586P ZY 5	MA ST HSG 4.40 12/01/2023.....			....	09/01/2013	Partial Call 100.0.....		420,000	420,000	417,900	418,257	.....	.....1,808	.....	.....1,808	.....	.....420,000	.....	.....	.....0	13,860	12/01/2023	1FE.....	
59333M QJ 7	MIAMI DADE CNTY FL 5.00 08/01/2013.....			....	08/01/2013	Maturity 100.0.....		2,000,000	2,000,000	2,053,120	2,000,959	.....	.....(6,694)	.....	.....(6,694)	.....	.....2,000,000	.....	.....	.....0	100,000	08/01/2013	1FE.....	
60535Q LY 4	MS ST HOME CORP SF MTGE 2.75 12/01/2032.....			....	08/01/2013	MBS Paydown 0.98885106.....		22,298	22,298	22,298	22,298	.....	.....0	.....	.....0	.....	.....22,298	.....	.....	.....0	58	12/01/2032	1FE.....	
60535Q LY 4	MS ST HOME CORP SF MTGE 2.75 12/01/2032.....			....	09/01/2013	MBS Paydown 0.97377562.....		30,151	30,151	30,151	30,151	.....	.....0	.....	.....0	.....	.....30,151	.....	.....	.....0	147	12/01/2032	1FE.....	
647200 P5 7	NM SFM B CL I 5.00 03/01/2028.....			....	08/01/2013	Partial Call 100.0.....		55,000	55,000	57,846	57,380	.....	.....(2,510)	.....	.....(2,510)	.....	.....55,000	.....	.....	.....0	2,521	03/01/2028	1FE.....	
647200 P5 7	NM SFM B CL I 5.00 03/01/2028.....			....	09/01/2013	Sinking Fund Redemption 100.0.....		65,000	65,000	68,364	67,813	.....	.....(2,865)	.....	.....(2,865)	.....	.....65,000	.....	.....	.....0	3,250	03/01/2028	1FE.....	
658207 FB 6	NC HSG FIN AGY 4.65 07/01/23.....			....	09/01/2013	Partial Call 100.0.....		100,000	100,000	99,500	99,606	.....	.....410	.....	.....410	.....	.....100,000	.....	.....	.....0	5,425	07/01/2023	1FE.....	
658877 DZ 5	N DAKOTA ST HSG 4.50 01/01/2028.....			....	07/01/2013	Partial Call 100.0.....		205,000	205,000	218,651	216,259	.....	.....(11,906)	.....	.....(11,906)	.....	.....205,000	.....	.....	.....0	9,225	01/01/2028	1FE.....	
658886 DU 7	ND HFA PG SER B 5.50 01/01/2037.....			....	07/01/2013	Partial Call 100.0.....		185,000	185,000	200,263	193,859	.....	.....(10,541)	.....	.....(10,541)	.....	.....185,000	.....	.....	.....0	10,175	01/01/2037	1FE.....	
676907 MW 5	OH HSG AGY 4.85 09/01/2026.....			....	09/01/2013	Partial Call 100.0.....		320,000	320,000	323,040	321,516	.....	.....(1,780)	.....	.....(1,780)	.....	.....320,000	.....	.....	.....0	15,520	09/01/2026	1FE.....	
677377 Q3 0	OH HSG FIN AGY 4.00 11/01/2025.....			....	08/01/2013	Partial Call 100.0.....		30,000	30,000	28,650	28,825	.....	.....1,210	.....	.....1,210	.....	.....30,000	.....	.....	.....0	900	11/01/2025	1FE.....	
708796 EX 1	PA HFA SFM 4.70 10/01/2037.....			....	07/10/2013	Partial Call 100.0.....		200,000	200,000	196,500	196,704	.....	.....3,331	.....	.....3,331	.....	.....200,000	.....	.....	.....0	7,285	10/01/2037	1FE.....	
83755G 4Z 7	SD HSG SER H 5.00 11/01/26.....			....	09/15/2013	Partial Call 100.0.....		515,000	515,000	541,620	531,502	.....	.....(18,472)	.....	.....(18,472)	.....	.....515,000	.....	.....	.....0	22,460	11/01/2026	1FE.....	
83755N EU 2	SD HSG DEV SFH 2 4.25 5/01/2032.....			....	09/15/2013	Partial Call 100.0.....		40,000	40,000	41,524	41,299	.....	.....(1,370)	.....	.....(1,370)	.....	.....40,000	.....	.....	.....0	1,483	05/01/2032	1FE.....	
88271H CV 9	TX ST HSG 5.50 12/01/2039.....			....	07/01/2013	Partial Call 100.0.....		92,722	92,722	98,285	97,017	.....	.....(4,545)	.....	.....(4,545)	.....	.....92,722	.....	.....	.....0	2,975	12/01/2039	1FE.....	
88271H CV 9	TX ST HSG 5.50 12/01/2039.....			....	08/01/2013	Partial Call 100.0.....		22,198	22,198	23,530	23,226	.....	.....(1,088)	.....	.....(1,088)	.....	.....22,198	.....	.....	.....0	814	12/01/2039	1FE.....	
88271H CV 9	TX ST HSG 5.50 12/01/2039.....			....	09/01/2013	Partial Call 100.0.....		38,102	38,102	40,388	39,867	.....	.....(1,868)	.....	.....(1,868)	.....	.....38,102	.....	.....	.....0	1,572	12/01/2039	1FE.....	
88275F MT 3	TX DEPT HSG SF 5.25 09/01/2032.....			....	07/01/2013	Partial Call 100.0.....		40,000	40,000	40,700	40,409	.....	.....(460)	.....	.....(460)	.....	.....40,000	.....	.....	.....0	1,750	09/01/2032	1FE.....	
88275F MT 3	TX DEPT HSG SF 5.25 09/01/2032.....			....	08/01/2013	Partial Call 100.0.....		65,000	65,000	66,138	65,665	.....	.....(747)	.....	.....(747)	.....	.....65,000	.....	.....	.....0	3,128	09/01/2032	1FE.....	
88275F MT 3	TX DEPT HSG SF 5.25 09/01/2032.....			....	09/01/2013	Partial Call 100.0.....		65,000	65,000	66,138	65,665	.....	.....(747)	.....	.....(747)	.....	.....65,000	.....	.....	.....0	3,413	09/01/2032	1FE.....	
88275F MV 8	TX DEPT HSG B 5.30 09/01/2039.....			....	07/01/2013	Partial Call 100.0.....		30,000	30,000	30,450	30,252	.....	.....(283)	.....	.....(283)	.....	.....30,000	.....	.....	.....0	1,325	09/01/2039	1FE.....	
88275F MV 8	TX DEPT HSG B 5.30 09/01/2039.....			....	08/01/2013	Partial Call 100.0.....		35,000	35,000	35,525	35,294	.....	.....(330)	.....	.....(330)	.....	.....35,000	.....	.....	.....0	1,700	09/01/2039	1FE.....	
88275F MV 8	TX DEPT HSG B 5.30 09/01/2039.....			....	09/01/2013	Partial Call 100.0.....		60,000	60,000	60,900	60,504	.....	.....(566)	.....	.....(566)	.....	.....60,000	.....	.....	.....0	3,180	09/01/2039	1FE.....	
898700 FK 0	TUCSON AZ SF MTG 5.20 12/01/2039.....			....	07/01/2013	Partial Call 100.0.....		145,000	145,000	150,438	148,432	.....	.....(3,779)	.....	.....(3,779)	.....	.....145,000	.....	.....	.....0	4,398	12/01/2039	1FE.....	
898700 FK 0	TUCSON AZ SF MTG 5.20 12/01/2039.....			....	09/01/2013	Partial Call 100.0.....		150,000	150,000	155,625	153,551	.....	.....(3,909)	.....	.....(3,909)	.....	.....150,000	.....	.....	.....0	5,850	12/01/2039	1FE.....	
917436 YA 9	UT SF MTG REV 5.00 07/01/2038.....			....	07/01/2013	Partial Call 100.0.....		295,000	295,000	299,425	297,095	.....	.....(2,486)	.....	.....(2,486)	.....	.....295,000	.....	.....	.....0	14,750	07/01/2038	1FE.....	
3199999.				Total - Bonds - U.S. Special Revenue & Assessment.....					7,285,422	7,285,422	7,439,227	7,355,667	0	(83,125)	0	(83,125)	0	7,285,422	0	0	0	315,337	XXX...	XXX...
Bonds - Industrial and Miscellaneous																								
00249E AA 8	AA AIRCRAFT FIN 2013-1 3.596 11/01/2017.....			....	09/01/2013	Sinking Fund Redemption 100.0.....		24,410	24,410	24,410	24,410	.....	.....	.....	.....0	.....	.....24,410	.....	.....	.....0	73	11/01/2017	2FE.....	
05948X D4 0	BOAMS 2003-9 4A1 SEQ SSNR 5.00 12/18.....			....	07/25/2013	MBS Paydown 0.05144585.....		1,379	1,379	1,374	1,374	.....	.....1	.....	.....1	.....	.....1,379	.....	.....	.....0	41	12/25/2018	1FM.....	
05948X D4 0	BOAMS 2003-9 4A1 SEQ SSNR 5.00 12/18.....			....	08/25/2013	MBS Paydown 0.04768922.....		7,513	7,513	7,485	7,487	.....	.....9	.....	.....9	.....	.....7,513	.....	.....	.....0	250	12/25/2018	1FM.....	

SCHEDULE D - PART 4

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

1	2			3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
												11	12	13	14	15							
CUSIP Identification	Description			F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Design- nation or Market Indicator (a)
05948X D4 0	BOAMS 2003-9 4A1 SEQ SSNR 5.00 12/18.....				09/25/2013	MBS Paydown 0.04467823.....		6,022	6,022	5,999	6,001		9		9		6,022			0	224	12/25/2018	1FM....
07324F AB 6	BAYV 2007-B 1A1 SEQ STP 8/28/47.....				07/28/2013	MBS Paydown 0.124687687.....		7,964	7,964	7,964	7,964				0		7,964			0	271	08/28/2047	1FM....
07324F AB 6	BAYV 2007-B 1A1 SEQ STP 8/28/47.....				08/28/2013	MBS Paydown 0.118553107.....		24,538	24,538	24,538	24,538				0		24,538			0	948	08/28/2047	1FM....
07324F AB 6	BAYV 2007-B 1A1 SEQ STP 8/28/47.....				09/28/2013	MBS Paydown 0.11262343.....		23,719	23,719	23,719	23,719				0		23,719			0	1,026	08/28/2047	1FM....
086516 AJ 0	BEST BUY CO 6.75 07/15/2013.....				07/15/2013	Maturity 100.0.....		1,000,000	1,000,000	1,001,820	1,000,020		(268)		(268)		1,000,000			0	72,500	07/15/2013	3FE....
1248MP AA 2	CBASS 2007-MX1 A1 SEQ STP 12/25/36.....				07/25/2013	MBS Paydown 0.150167755.....		11,594	11,594	11,594	11,594				0		11,594			0	422	12/25/2036	2AM....
1248MP AA 2	CBASS 2007-MX1 A1 SEQ STP 12/25/36.....				08/25/2013	MBS Paydown 0.141222707.....		17,890	17,890	17,890	17,890				0		17,890			0	741	12/25/2036	2AM....
1248MP AA 2	CBASS 2007-MX1 A1 SEQ STP 12/25/36.....				09/25/2013	MBS Paydown 0.13062161.....		21,202	21,202	21,202	21,202				0		21,202			0	988	12/25/2036	2AM....
12641Q AE 2	CSMC 2009-7R 4A1 SEQ EXCH CSTR 7/26/37.....				07/26/2013	MBS Paydown 0.505913096.....		30,330	30,330	30,330	30,202		11		11		30,330			0	1,067	07/26/2037	2FM....
12641Q AE 2	CSMC 2009-7R 4A1 SEQ EXCH CSTR 7/26/37.....				08/26/2013	MBS Paydown 0.500728713.....		9,332	9,332	9,332	9,293		4		4		9,332			0	376	07/26/2037	2FM....
12641Q AE 2	CSMC 2009-7R 4A1 SEQ EXCH CSTR 7/26/37.....				09/26/2013	MBS Paydown 0.475542103.....		45,336	45,336	45,336	45,145		24		24		45,336			0	2,059	07/26/2037	2FM....
12641Q AJ 1	CSMC 2009-7R 4A5 MEZ 6.00 7/26/2037.....				07/26/2013	Pass-Through Loss.....			1,032	904			(30)		(30)		1,032		(1,032)	(1,032)	36	07/26/2037	1FM....
12641Q AJ 1	CSMC 2009-7R 4A5 MEZ 6.00 7/26/2037.....				07/31/2013	Book Value Adjustment.....					19,237				0		(1,032)		1,032	1,032		07/26/2037	1FM....
12641Q AJ 1	CSMC 2009-7R 4A5 MEZ 6.00 7/26/2037.....				08/26/2013	Pass-Through Loss.....			15,510	13,586			(451)		(451)		15,510		(15,510)	(15,510)	622	07/26/2037	1FM....
12641Q AJ 1	CSMC 2009-7R 4A5 MEZ 6.00 7/26/2037.....				08/31/2013	Book Value Adjustment.....					19,237				0		(15,510)		15,510	15,510		07/26/2037	1FM....
12641Q AJ 1	CSMC 2009-7R 4A5 MEZ 6.00 7/26/2037.....				09/26/2013	Pass-Through Loss.....			2,069	1,812			(60)		(60)		2,069		(2,069)	(2,069)	93	07/26/2037	1FM....
12641Q AJ 1	CSMC 2009-7R 4A5 MEZ 6.00 7/26/2037.....				09/30/2013	Book Value Adjustment.....					19,237				0		(2,069)		2,069	2,069		07/26/2037	1FM....
12641Q BQ 4	CSMC 2009-7R 8A6 MEZ STP 5/26/36.....				07/26/2013	MBS Paydown 0.418707353.....		3,654	3,654	3,034	(5,193)		(1)		(1)		3,654			0	92	05/26/2036	1FM....
12641Q BQ 4	CSMC 2009-7R 8A6 MEZ STP 5/26/36.....				08/26/2013	MBS Paydown 0.416977083.....		2,768	2,768	2,298	(3,934)		62		62		2,768			0	75	05/26/2036	1FM....
12641Q BQ 4	CSMC 2009-7R 8A6 MEZ STP 5/26/36.....				09/26/2013	MBS Paydown 0.412668798.....		6,893	6,893	5,722	(9,795)		2,965		2,965		6,893			0	210	05/26/2036	1FM....
12641Q CN 0	CSMC 2009-7R 12A1 SEQ EXCH 5.75 1/26/36.....				07/26/2013	MBS Paydown 0.065444994.....		6,932	6,932	6,982	5,218		(116)		(116)		6,932			0	232	01/26/2036	1FM....
12641Q CN 0	CSMC 2009-7R 12A1 SEQ EXCH 5.75 1/26/36.....				08/26/2013	MBS Paydown 0.053215495.....		11,918	11,918	12,006	8,973		(224)		(224)		11,918			0	457	01/26/2036	1FM....
12641Q CN 0	CSMC 2009-7R 12A1 SEQ EXCH 5.75 1/26/36.....				09/26/2013	MBS Paydown 0.044239755.....		8,747	8,747	8,811	6,585		(184)		(184)		8,747			0	377	01/26/2036	1FM....
12641Q CS 9	CSMC 2009-7R 12A5 MEZ 5.75 1/26/36.....				07/26/2013	Pass-Through Loss.....			710	710			(5)		(5)					0	24	01/26/2036	1FM....
12641Q CS 9	CSMC 2009-7R 12A5 MEZ 5.75 1/26/36.....				09/26/2013	Pass-Through Loss.....			27	27			(0)		(0)					0	1	01/26/2036	1FM....
12641Q CW 0	CSMC 2009-7R 13A1 SEQ EXCH 6.00 06/26/37.....				07/26/2013	MBS Paydown 0.32632245.....		34,240	34,240	34,240	33,972		133		133		34,240			0	1,198	06/26/2037	1FM....
12641Q CW 0	CSMC 2009-7R 13A1 SEQ EXCH 6.00 06/26/37.....				08/26/2013	MBS Paydown 0.317473124.....		29,683	29,683	29,683	29,451		117		117		29,683			0	1,187	06/26/2037	1FM....
12641Q CW 0	CSMC 2009-7R 13A1 SEQ EXCH 6.00 06/26/37.....				09/26/2013	MBS Paydown 0.305483302.....		40,217	40,217	40,217	39,902		174		174		40,217			0	1,810	06/26/2037	1FM....
12641Q DE 9	CSMC 2009-7R 14A3 SUB 5.75 4/26/37.....				07/26/2013	MBS Paydown 0.762720687.....		14,270	14,270	14,270	14,167		72		72		14,270			0	375	04/26/2037	1FM....
12641Q DE 9	CSMC 2009-7R 14A3 SUB 5.75 4/26/37.....				08/26/2013	MBS Paydown 0.677096373.....		18,168	18,168	18,168	18,037		97		97		18,168			0	546	04/26/2037	1FM....
12641Q DE 9	CSMC 2009-7R 14A3 SUB 5.75 4/26/37.....				09/26/2013	MBS Paydown 0.551125507.....		26,729	26,729	26,729	26,536		155		155		26,729			0	908	04/26/2037	1FM....
12641Q FK 3	CSMC 2009-7R 3A2 SUB 6.00 9/26/37.....				07/26/2013	MBS Paydown 0.470230017.....		6,436	6,436	6,436	6,436		44		44		6,436			0	225	09/26/2037	1FM....
12641Q FK 3	CSMC 2009-7R 3A2 SUB 6.00 9/26/37.....				08/26/2013	MBS Paydown 0.410697547.....		5,623	5,623	5,623	5,623		38		38		5,623			0	225	09/26/2037	1FM....
12641Q FK 3	CSMC 2009-7R 3A2 SUB 6.00 9/26/37.....				09/26/2013	MBS Paydown 0.378488086.....		3,042	3,042	3,042	3,042		21		21		3,042			0	137	09/26/2037	1FM....
126670 NY 0	CWL 2005-16 2AF3 SEQ 5.669 5/25/2036.....				07/25/2013	Pass-Through Loss.....			15,236	15,236			(0)		(0)					0	453	05/25/2036	1FM....
126670 NY 0	CWL 2005-16 2AF3 SEQ 5.669 5/25/2036.....				08/25/2013	MBS Paydown 0.882353973.....		9,774	9,774	9,774	7,308		(0)		(0)		9,774			0	332	05/25/2036	1FM....

QE05.2

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	NA/IC Design- nation or Market Indicator (a)
126670	NY	0	CWL 2005-16 2AF3 SEQ 5.669 5/25/2036.....		08/25/2013	Pass-Through Loss.....			4,404	4,404					0					0	150	05/25/2036	1FM....
126670	NY	0	CWL 2005-16 2AF3 SEQ 5.669 5/25/2036.....		09/25/2013	MBS Paydown 0.879407373.....		3,545	3,545	3,544	4,556		(0)		(0)		3,545			0	135	05/25/2036	1FM....
126670	NY	0	CWL 2005-16 2AF3 SEQ 5.669 5/25/2036.....		09/25/2013	Pass-Through Loss.....			5,295	5,295					0					0	202	05/25/2036	1FM....
126694	HN	1	CWHL 2005-25 A9 SCH SSNR 5.50 11/25/2035.....		07/25/2013	MBS Paydown 0.076997011.....		5,086	5,086	5,048	4,694		212		212		5,086			0	163	11/25/2035	1FM....
126694	HN	1	CWHL 2005-25 A9 SCH SSNR 5.50 11/25/2035.....		08/25/2013	MBS Paydown 0.073797394.....		9,599	9,599	9,527	8,860		548		548		9,599			0	352	11/25/2035	1FM....
126694	HN	1	CWHL 2005-25 A9 SCH SSNR 5.50 11/25/2035.....		09/25/2013	MBS Paydown 0.072827939.....		2,908	2,908	2,887	2,684		69		69		2,908			0	120	11/25/2035	1FM....
12669G	R4	5	CWHL 2005-15 A8 NAS 5.5 08/25/2035.....		08/25/2013	MBS Paydown 0.965406017.....		64,972	64,972	60,870	63,200		2,789		2,789		64,972			0	302	08/25/2035	3FM....
12669G	R4	5	CWHL 2005-15 A8 NAS 5.5 08/25/2035.....		08/25/2013	Pass-Through Loss.....			2,487	2,330					0		2,487		(2,487)	(2,487)	12	08/25/2035	3FM....
12669G	R4	5	CWHL 2005-15 A8 NAS 5.5 08/25/2035.....		08/31/2013	Book Value Adjustment.....					1,826,906				0		(4,224)		4,224	4,224		08/25/2035	3FM....
12669G	R4	5	CWHL 2005-15 A8 NAS 5.5 08/25/2035.....		09/25/2013	MBS Paydown 0.929620142.....		36,819	36,819	34,495	65,377		990		990		36,819			0	342	08/25/2035	3FM....
12669G	R4	5	CWHL 2005-15 A8 NAS 5.5 08/25/2035.....		09/25/2013	Pass-Through Loss.....			32,963	30,883					0		32,963		(32,963)	(32,963)	306	08/25/2035	3FM....
12669G	R4	5	CWHL 2005-15 A8 NAS 5.5 08/25/2035.....		09/30/2013	Book Value Adjustment.....					1,826,906				0		(31,162)		31,162	31,162		08/25/2035	3FM....
12707P	AA	3	CABOT CORP 5.25 9/01/2013.....	R..	09/01/2013	Maturity 100.0.....		1,000,000	1,000,000	994,230	999,877		491		491		1,000,000			0	52,500	09/01/2013	2FE....
14366U	AA	0	CNART 2012-1A A ABS 2.09 01/15/2015.....		07/15/2013	MBS Paydown 0.033092664.....		75,026	75,026	75,024	75,025		1		1		75,026			0	915	01/15/2015	1FE....
14366U	AA	0	CNART 2012-1A A ABS 2.09 01/15/2015.....		08/15/2013	MBS Paydown 0.0.....		66,185	66,185	66,184	66,185		1		1		66,185			0	922	01/15/2015	1FE....
16165L	AC	4	CFLX 2006-1 A2A SEQ SSNR 5.935 6/25/36.....		07/25/2013	MBS Paydown 0.118701906.....		6,923	6,923	6,923	6,923				0		6,923			0	213	06/25/2036	1FM....
16165L	AC	4	CFLX 2006-1 A2A SEQ SSNR 5.935 6/25/36.....		08/25/2013	MBS Paydown 0.117718823.....		3,932	3,932	3,932	3,932				0		3,932			0	139	06/25/2036	1FM....
16165L	AC	4	CFLX 2006-1 A2A SEQ SSNR 5.935 6/25/36.....		09/25/2013	MBS Paydown 0.116459627.....		5,037	5,037	5,036	5,037				0		5,037			0	202	06/25/2036	1FM....
17307G	4H	8	CMLTI 2006-WF1 A2C SEQ 5.598 3/25/2036.....		07/25/2013	MBS Paydown 0.111111782.....		1,709	1,709	1,709	869		(14)		(14)		1,709			0	52	03/25/2036	1FM....
17307G	4H	8	CMLTI 2006-WF1 A2C SEQ 5.598 3/25/2036.....		08/25/2013	MBS Paydown 0.10906247.....		6,148	6,148	6,148	3,128		1,183		1,183		6,148			0	212	03/25/2036	1FM....
17307G	4H	8	CMLTI 2006-WF1 A2C SEQ 5.598 3/25/2036.....		09/25/2013	MBS Paydown 0.108585432.....		1,431	1,431	1,431	728		(15)		(15)		1,431			0	55	03/25/2036	1FM....
17307G	VN	5	CMLTI 2005-WF2 AF7 SEQ STP 8/25/2035.....		07/25/2013	MBS Paydown 0.49585789.....		90,480	90,480	90,478	83,223		307		307		90,480			0	2,770	08/25/2035	1FM....
17307G	VN	5	CMLTI 2005-WF2 AF7 SEQ STP 8/25/2035.....		08/25/2013	MBS Paydown 0.465659739.....		90,594	90,594	90,592	83,328		533		533		90,594			0	3,170	08/25/2035	1FM....
17307G	VN	5	CMLTI 2005-WF2 AF7 SEQ STP 8/25/2035.....		09/25/2013	MBS Paydown 0.451099379.....		43,681	43,681	43,680	40,177		382		382		43,681			0	1,720	08/25/2035	1FM....
17311Q	BF	6	CGCMT 2007-C6 A2 SEQ CSTR 12/10/49.....		07/10/2013	MBS Paydown 0.019606428.....		11,988	11,988	12,159	11,988		209		209		11,988			0	402	12/10/2049	1FM....
17311Q	BF	6	CGCMT 2007-C6 A2 SEQ CSTR 12/10/49.....		08/10/2013	MBS Paydown 0.006195081.....		70,812	70,812	71,820	70,812		1,232		1,232		70,812			0	2,721	12/10/2049	1FM....
17311Q	BF	6	CGCMT 2007-C6 A2 SEQ CSTR 12/10/49.....		09/10/2013	MBS Paydown 0.0.....		32,710	32,710	33,176	32,710		569		569		32,710			0	1,417	12/10/2049	1FM....
2254W0	HR	9	CSFB 2004-6 4A10 PAC 5.25 10/25/34.....		07/25/2013	MBS Paydown 0.1797252.....		2,194	2,194	2,189	2,180		2		2		2,194			0	67	10/25/2034	1FM....
2254W0	HR	9	CSFB 2004-6 4A10 PAC 5.25 10/25/34.....		08/25/2013	MBS Paydown 0.179039863.....		2,056	2,056	2,051	2,042		2		2		2,056			0	72	10/25/2034	1FM....
2254W0	HR	9	CSFB 2004-6 4A10 PAC 5.25 10/25/34.....		09/25/2013	MBS Paydown 0.17835562.....		2,053	2,053	2,048	2,039		2		2		2,053			0	81	10/25/2034	1FM....
251563	FY	3	DMSI 2004-5 A3 SEQ 5.59 07/25/2034.....		07/25/2013	MBS Paydown 0.46986172.....		26,277	26,277	26,271	26,119		42		42		26,277			0	821	07/25/2034	1FM....
251563	FY	3	DMSI 2004-5 A3 SEQ 5.59 07/25/2034.....		08/25/2013	MBS Paydown 0.45686.....		32,504	32,504	32,497	32,309		66		66		32,504			0	1,160	07/25/2034	1FM....
251563	FY	3	DMSI 2004-5 A3 SEQ 5.59 07/25/2034.....		09/25/2013	MBS Paydown 0.447309994.....		23,875	23,875	23,870	23,731		42		42		23,875			0	959	07/25/2034	1FM....
361856	DX	2	GMACM 2004-HE5 A5 SEQ CSTR 9/25/34.....		07/25/2013	MBS Paydown 0.418030803.....		16,859	16,859	16,859	5,965				0		16,859			0	577	09/25/2034	1FM....
361856	DX	2	GMACM 2004-HE5 A5 SEQ CSTR 9/25/34.....		08/25/2013	MBS Paydown 0.411783868.....		18,741	18,741	18,741	6,631				0		18,741			0	733	09/25/2034	1FM....
361856	DX	2	GMACM 2004-HE5 A5 SEQ CSTR 9/25/34.....		09/25/2013	MBS Paydown 0.402708891.....		27,225	27,225	27,225	9,633				0		27,225			0	1,198	09/25/2034	1FM....

SCHEDULE D - PART 4

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

QE054

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- ation or Market Indicator (a)	
36877Q AA 4	GEN AMER RAILCAR 7.76 08/20/18.....	07/20/2013	Sinking Fund Redemption 100.0.....	9,659	9,659	9,659	9,273						(97)		(97)		9,659			0	437	08/20/2018	3AM.....	
36877Q AA 4	GEN AMER RAILCAR 7.76 08/20/18.....	08/20/2013	Sinking Fund Redemption 100.0.....	9,721	9,721	9,721	9,333						(108)		(108)		9,721			0	503	08/20/2018	3AM.....	
36877Q AA 4	GEN AMER RAILCAR 7.76 08/20/18.....	09/20/2013	Sinking Fund Redemption 100.0.....	9,784	9,784	9,784	9,393						(117)		(117)		9,784			0	569	08/20/2018	3AM.....	
39678W AA 6	GCSP 2005-1 A SEQ CSTR 9-25-34.....	07/25/2013	MBS Paydown 0.213716732.....	8,514	8,514	8,423	8,390						40		40		8,514			0	258	09/25/2034	1FM.....	
39678W AA 6	GCSP 2005-1 A SEQ CSTR 9-25-34.....	08/25/2013	MBS Paydown 0.209530839.....	8,372	8,372	8,283	8,250						42		42		8,372			0	291	09/25/2034	1FM.....	
39678W AA 6	GCSP 2005-1 A SEQ CSTR 9-25-34.....	09/25/2013	MBS Paydown 0.205371622.....	8,318	8,318	8,230	8,198						88		88		8,318			0	326	09/25/2034	1FM.....	
41161P TN 3	HVMLT 2005-10 2A1A SEQ SSNR FLT 11/35.....	07/19/2013	MBS Paydown 0.270230958.....	21,811	21,811		14,426						2,629		2,629		21,811			0	66	11/19/2035	1FM.....	
41161P TN 3	HVMLT 2005-10 2A1A SEQ SSNR FLT 11/35.....	08/19/2013	MBS Paydown 0.26794763.....	13,700	13,700	9,624	9,061						231		231		13,700			0	47	11/19/2035	1FM.....	
41161P TN 3	HVMLT 2005-10 2A1A SEQ SSNR FLT 11/35.....	09/19/2013	MBS Paydown 0.266036335.....	11,468	11,468		7,585						210		210		11,468			0	44	11/19/2035	1FM.....	
41161P UK 7	HVMLT 2005-11 2A1A SEQ SSNR FLT 08/19/45.....	07/19/2013	MBS Paydown 0.20885562.....	7,014	7,014	4,927	5,039						106		106		7,014			0	21	08/19/2045	1FM.....	
41161P UK 7	HVMLT 2005-11 2A1A SEQ SSNR FLT 08/19/45.....	08/19/2013	MBS Paydown 0.20585374.....	18,011	18,011	12,653	12,940						302		302		18,011			0	62	08/19/2045	1FM.....	
41161P UK 7	HVMLT 2005-11 2A1A SEQ SSNR FLT 08/19/45.....	09/19/2013	MBS Paydown 0.20543965.....	2,485	2,485	1,745	1,785						52		52		2,485			0	10	08/19/2045	1FM.....	
46625Y VU 4	JPMCC 2005-CB13 A31 SEQ CSTR 1/12/43.....	07/12/2013	MBS Paydown 0.581190071.....	1,675,240	1,675,240	1,683,562	1,675,240								0		1,675,240			0	52,235	01/12/2043	1FM.....	
46627M CU 9	JPALT 2006-A1 2A1 SEQ SSNR CSTR 03/36.....	07/25/2013	MBS Paydown 0.3886245.....	11,210	11,210	11,263	12,430						123		123		11,210			0	180	03/25/2036	1FM.....	
46627M CU 9	JPALT 2006-A1 2A1 SEQ SSNR CSTR 03/36.....	07/25/2013	Pass-Through Loss.....			6,165									0					0	98	03/25/2036	1FM.....	
46627M CU 9	JPALT 2006-A1 2A1 SEQ SSNR CSTR 03/36.....	08/25/2013	MBS Paydown 0.36939622.....	44,164	44,164	44,371	41,335						410		410		44,164			0	806	03/25/2036	1FM.....	
46627M CU 9	JPALT 2006-A1 2A1 SEQ SSNR CSTR 03/36.....	08/25/2013	Pass-Through Loss.....			13,521	13,584								0					0	247	03/25/2036	1FM.....	
46627M CU 9	JPALT 2006-A1 2A1 SEQ SSNR CSTR 03/36.....	09/25/2013	MBS Paydown 0.36764059.....	3,812	3,812	3,830	3,774						37		37		3,812			0	78	03/25/2036	1FM.....	
46627M CU 9	JPALT 2006-A1 2A1 SEQ SSNR CSTR 03/36.....	09/25/2013	Pass-Through Loss.....			1,455	1,461								0					0	30	03/25/2036	1FM.....	
46629Y AB 5	JPMCC 2007-CB18 A3 SEQ 5.447 06/12/47.....	07/12/2013	MBS Paydown 0.280393117.....	47,045	47,045	45,925	46,674						308		308		47,045			0	1,495	06/12/2047	1FM.....	
46629Y AB 5	JPMCC 2007-CB18 A3 SEQ 5.447 06/12/47.....	08/12/2013	MBS Paydown 0.271418786.....	17,949	17,949	17,522	17,807						73		73		17,949			0	652	06/12/2047	1FM.....	
46629Y AB 5	JPMCC 2007-CB18 A3 SEQ 5.447 06/12/47.....	09/12/2013	MBS Paydown 0.262364908.....	18,108	18,108	17,677	17,965						81		81		18,108			0	740	06/12/2047	1FM.....	
47232D AW 2	JMAC 2009-R5 5A1 SEQ SSNR CSTR 1/26/36.....	07/26/2013	MBS Paydown 0.178563081.....	20,430	20,430	20,783	20,351						(16)		(16)		20,430			0	657	01/26/2036	1FM.....	
47232D AW 2	JMAC 2009-R5 5A1 SEQ SSNR CSTR 1/26/36.....	08/26/2013	MBS Paydown 0.161883852.....	32,024	32,024	32,579	31,901						(19)		(19)		32,024			0	1,163	01/26/2036	1FM.....	
47232D AW 2	JMAC 2009-R5 5A1 SEQ SSNR CSTR 1/26/36.....	09/26/2013	MBS Paydown 0.158254374.....	6,969	6,969	7,089	6,942						(5)		(5)		6,969			0	285	01/26/2036	1FM.....	
47232D BP 6	JMAC 2009-R5 8A1 SEQ SSNR CSTR 7/26/37.....	07/26/2013	MBS Paydown 0.304415824.....	17,656	17,656	17,656	17,567						16		16		17,656			0	669	07/26/2037	1FM.....	
47232D BP 6	JMAC 2009-R5 8A1 SEQ SSNR CSTR 7/26/37.....	07/31/2013	Book Value Adjustment.....				841,235								0		(17,641)		17,641	17,641			07/26/2037	1FM.....
47232D BP 6	JMAC 2009-R5 8A1 SEQ SSNR CSTR 7/26/37.....	08/26/2013	MBS Paydown 0.293925248.....	28,528	28,528	28,528	28,385						(262)		(262)		28,528			0	1,235	07/26/2037	1FM.....	
47232D BP 6	JMAC 2009-R5 8A1 SEQ SSNR CSTR 7/26/37.....	08/31/2013	Book Value Adjustment.....				841,235								0		17,165		(17,165)	(17,165)			07/26/2037	1FM.....
47232D BP 6	JMAC 2009-R5 8A1 SEQ SSNR CSTR 7/26/37.....	09/26/2013	MBS Paydown 0.290743499.....	8,653	8,653	8,653	8,609						3		3		8,653			0	422	07/26/2037	1FM.....	
47232D BP 6	JMAC 2009-R5 8A1 SEQ SSNR CSTR 7/26/37.....	09/30/2013	Book Value Adjustment.....				841,235								0		478		(478)	(478)			07/26/2037	1FM.....
47232D BU 5	JMAC 2009-R5 8A6 MEZ SSUP CSTR 7/26/37.....	07/26/2013	Pass-Through Loss.....			19,911	9,891						(489)		(489)		1,989		(1,989)	(1,989)	755	07/26/2037	6FM.....	
47232D BU 5	JMAC 2009-R5 8A6 MEZ SSUP CSTR 7/26/37.....	08/26/2013	Pass-Through Loss.....			8,574	4,259						(211)		(211)					0	371	07/26/2037	6FM.....	
47232D BU 5	JMAC 2009-R5 8A6 MEZ SSUP CSTR 7/26/37.....	08/31/2013	Book Value Adjustment.....				1,990								0		(1,989)		1,989	1,989			07/26/2037	6FM.....
47232D BU 5	JMAC 2009-R5 8A6 MEZ SSUP CSTR 7/26/37.....	09/26/2013	Pass-Through Loss.....			12,051	5,986						(296)		(296)		1,989		(1,989)	(1,989)	587	07/26/2037	6FM.....	
47232D BU 5	JMAC 2009-R5 8A6 MEZ SSUP CSTR 7/26/37.....	09/30/2013	Book Value Adjustment.....				1,990								0		(1,989)		1,989	1,989			07/26/2037	6FM.....

SCHEDULE D - PART 4

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

QE05.5

1	2			3 F o r e i g n	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value At Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Contractual Maturity Date	22 NAIC Design- ation or Market Indicator (a)				
												11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.											
CUSIP Identification	Description																										
47232Q AA 1	JMAC 2009-R2 1A SEQ CSTR 11-37 RE.....	07/26/2013	MBS Paydown 0.453011291.....	22,680	22,680	22,042	21,417		335		335		22,680			0	624	11/26/2037	1FM.....								
47232Q AA 1	JMAC 2009-R2 1A SEQ CSTR 11-37 RE.....	08/26/2013	MBS Paydown 0.448766477.....	8,490	8,490	8,251	8,017		383		383		8,490			0	341	11/26/2037	1FM.....								
47232Q AA 1	JMAC 2009-R2 1A SEQ CSTR 11-37 RE.....	09/26/2013	MBS Paydown 0.428369789.....	40,793	40,793	39,646	38,521		471		471		40,793			0	1,868	11/26/2037	1FM.....								
47232V AL 6	JMAC 2009-R4 3A1 SEQ SSNR 6.25 07/26/37.....	07/26/2013	MBS Paydown 0.503972914.....	18,447	18,447	18,447	18,284		(35)		(35)		18,447			0	654	07/26/2037	1FM.....								
47232V AL 6	JMAC 2009-R4 3A1 SEQ SSNR 6.25 07/26/37.....	08/26/2013	MBS Paydown 0.497189342.....	12,212	12,212	12,212	12,105		(27)		(27)		12,212			0	509	07/26/2037	1FM.....								
47232V AL 6	JMAC 2009-R4 3A1 SEQ SSNR 6.25 07/26/37.....	09/26/2013	MBS Paydown 0.491692826.....	9,895	9,895	9,895	9,808		(16)		(16)		9,895			0	464	07/26/2037	1FM.....								
47232V AQ 5	JMAC 2009-R4 3A5 MEZ SSUP 6.25 07/26/37.....	07/26/2013	Pass-Through Loss.....		4,574	3,145			(102)		(102)		3,562	(3,562)		3,562	(3,562)	(3,562)	167	07/26/2037	1FM.....						
47232V AQ 5	JMAC 2009-R4 3A5 MEZ SSUP 6.25 07/26/37.....	07/31/2013	Book Value Adjustment.....				3,562				0		(3,562)			3,562		3,562		07/26/2037	1FM.....						
47232V AQ 5	JMAC 2009-R4 3A5 MEZ SSUP 6.25 07/26/37.....	08/26/2013	Pass-Through Loss.....		2,645	1,819			(59)		(59)		2,645	(2,645)		2,645	(2,645)	(2,645)	110	07/26/2037	1FM.....						
47232V AQ 5	JMAC 2009-R4 3A5 MEZ SSUP 6.25 07/26/37.....	08/31/2013	Book Value Adjustment.....				3,562				0		(2,645)			2,645		2,645		07/26/2037	1FM.....						
47232V AQ 5	JMAC 2009-R4 3A5 MEZ SSUP 6.25 07/26/37.....	09/26/2013	Pass-Through Loss.....		8,340	5,734			(187)		(187)		3,562	(3,562)		3,562	(3,562)	(3,562)	391	07/26/2037	1FM.....						
47232V AQ 5	JMAC 2009-R4 3A5 MEZ SSUP 6.25 07/26/37.....	09/30/2013	Book Value Adjustment.....				3,562				0		(3,562)			3,562		3,562		07/26/2037	1FM.....						
47232V GC 0	JMAC 2009-R4 3A1A2 SUB SSUP 5.75 2/26/36.....	07/26/2013	MBS Paydown 0.193141132.....	585	585	587	585				0		585			0	20	02/26/2036	1FM.....								
47232V GC 0	JMAC 2009-R4 3A1A2 SUB SSUP 5.75 2/26/36.....	08/26/2013	MBS Paydown 0.177011751.....	4,274	4,274	4,291	4,274				0		4,274			0	164	02/26/2036	1FM.....								
47232V GC 0	JMAC 2009-R4 3A1A2 SUB SSUP 5.75 2/26/36.....	09/26/2013	MBS Paydown 0.148178905.....	7,641	7,641	7,670	7,641				0		7,641			0	330	02/26/2036	1FM.....								
47232V GG 1	JMAC 2009-R4 3A1A6 MEZ SSUP 5.75 2/26/36.....	07/26/2013	Pass-Through Loss.....		1,263	1,268			(43)		(43)					0	81	02/26/2036	6FM.....								
47232V GG 1	JMAC 2009-R4 3A1A6 MEZ SSUP 5.75 2/26/36.....	08/26/2013	Pass-Through Loss.....		124	125			(4)		(4)					0	9	02/26/2036	6FM.....								
47232V GG 1	JMAC 2009-R4 3A1A6 MEZ SSUP 5.75 2/26/36.....	09/26/2013	Pass-Through Loss.....		1,641	1,647			(55)		(55)					0	121	02/26/2036	6FM.....								
525221 EM 5	LXS 2005-7N 1A1A SEQ SSNR FLT 12/25/2035.....	07/25/2013	MBS Paydown 0.259688041.....	28,158	28,158	20,934			451		451		28,158			0	78	12/25/2035	1FM.....								
525221 EM 5	LXS 2005-7N 1A1A SEQ SSNR FLT 12/25/2035.....	08/25/2013	MBS Paydown 0.256357642.....	33,304	33,304	24,395	24,759		1,303		1,303		33,304			0	105	12/25/2035	1FM.....								
525221 EM 5	LXS 2005-7N 1A1A SEQ SSNR FLT 12/25/2035.....	09/25/2013	MBS Paydown 0.255183243.....	11,744	11,744	8,602	8,731		411		411		11,744			0	42	12/25/2035	1FM.....								
55312V AB 4	MLCFC 2006-4 A2 SEQ CSTR 12/12/2049.....	07/12/2013	MBS Paydown 0.109958318.....	2,604	2,604	2,554	2,592		9		9		2,604			0	79	12/12/2049	1FM.....								
55312V AB 4	MLCFC 2006-4 A2 SEQ CSTR 12/12/2049.....	09/12/2013	MBS Paydown 0.109389892.....	2,208	2,208	2,166	2,198		9		9		2,208			0	86	12/12/2049	1FM.....								
61751D AE 4	MSM 2006-17XS A3A SEQ STP 10/25/46.....	07/25/2013	MBS Paydown 0.79138972.....	23,382	23,382	23,382	13,854		4,113		4,113		23,382			0	572	10/25/2046	1FM.....								
61751D AE 4	MSM 2006-17XS A3A SEQ STP 10/25/46.....	08/25/2013	MBS Paydown 0.78162711.....	29,288	29,288	29,288	17,353		6,438		6,438		29,288			0	830	10/25/2046	1FM.....								
61751D AE 4	MSM 2006-17XS A3A SEQ STP 10/25/46.....	09/25/2013	MBS Paydown 0.77199049.....	28,910	28,910	28,910	17,129		6,159		6,159		28,910			0	912	10/25/2046	1FM.....								
63860H AC 3	NSTR 2007-A AV3 SEQ FLT 03/25/2037.....	07/25/2013	MBS Paydown 0.930942642.....	19,995	19,995	18,745	18,763				0		19,995			0	1	03/25/2037	1Z.....								
63860H AC 3	NSTR 2007-A AV3 SEQ FLT 03/25/2037.....	08/25/2013	MBS Paydown 0.907982176.....	34,441	34,441	32,288	32,318						34,441			0	2	03/25/2037	1Z.....								
63860H AC 3	NSTR 2007-A AV3 SEQ FLT 03/25/2037.....	09/25/2013	MBS Paydown 0.892030462.....	23,928	23,928	22,432	22,453		172		172		23,928			0	10	03/25/2037	1Z.....								
63860L AC 4	NSTR 2007-B 2AV2 SEQ FLT 04/25/2037.....	09/25/2013	MBS Paydown 0.704222739.....	55,782	55,782	49,716	49,716		1,022		1,022		55,782			0	17	04/25/2037	1Z.....								
64352V MN 8	NCHET 2005-A A4W SEQ 5.035 8/25/35.....	07/25/2013	MBS Paydown 0.773890336.....	16,321	16,321	16,321	16,266		99		99		16,321			0	475	08/25/2035	2FM.....								
64352V MN 8	NCHET 2005-A A4W SEQ 5.035 8/25/35.....	08/25/2013	MBS Paydown 0.765365796.....	25,574	25,574	25,574	25,487		(3)		(3)		25,574			0	850	08/25/2035	2FM.....								
64352V MN 8	NCHET 2005-A A4W SEQ 5.035 8/25/35.....	09/25/2013	MBS Paydown 0.757167044.....	24,596	24,596	24,596	24,513		31		31		24,596			0	921	08/25/2035	2FM.....								
64352V PN 5	NCHET 2005-D A2C SEQ FLT 02/25/2036.....	07/25/2013	MBS Paydown 0.214653631.....	69,249	69,249	66,479	66,479		1,497		1,497		69,249			0	24	02/25/2036	1Z.....								
64352V PN 5	NCHET 2005-D A2C SEQ FLT 02/25/2036.....	08/25/2013	MBS Paydown 0.207147689.....	37,530	37,530	36,029	36,029		284		284		37,530			0	27	02/25/2036	1Z.....								

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NA/IC Design- nation or Market Indicator (a)
64352V PN 5	NCHET 2005-D A2C SEQ FLT 02/25/2036.....		09/25/2013	MBS Paydown 0.202185297.....		24,812	24,812	23,819	23,819		143		143		24,812			0	27	02/25/2036	1Z.....
65535A AA 2	NHELI 2006-AF1 A1 SEQ STP 10/25/2036.....		07/25/2013	MBS Paydown 0.10769981.....		2,336	2,336	2,335	930		(602)		(602)		2,336			0	82	10/25/2036	1FM.....
65535A AA 2	NHELI 2006-AF1 A1 SEQ STP 10/25/2036.....		08/25/2013	MBS Paydown 0.10746053.....		1,196	1,196	1,196	476		(1,046)		(1,046)		1,196			0	48	10/25/2036	1FM.....
65535A AA 2	NHELI 2006-AF1 A1 SEQ STP 10/25/2036.....		09/25/2013	MBS Paydown 0.10711049.....		1,750	1,750	1,750	697		(698)		(698)		1,750			0	79	10/25/2036	1FM.....
65535V FX 1	NAA 2004-AP3 A4A SEQ 5.018 10/25/2034.....		07/25/2013	MBS Paydown 0.09261211.....		26,292	26,292	26,292	26,292				0		26,292			0	770	10/25/2034	1FM.....
65535V FX 1	NAA 2004-AP3 A4A SEQ 5.018 10/25/2034.....		08/25/2013	MBS Paydown 0.09207481.....		1,343	1,343	1,343	1,343				0		1,343			0	45	10/25/2034	1FM.....
65535V FX 1	NAA 2004-AP3 A4A SEQ 5.018 10/25/2034.....		09/25/2013	MBS Paydown 0.0872648.....		12,025	12,025	12,025	12,025				0		12,025			0	453	10/25/2034	1FM.....
73316P JD 3	POPLR 2005-6 A3 SEQ CSTR 1/25/2036.....		07/25/2013	MBS Paydown 0.389602316.....		5,804	5,804	5,804	5,064		(16)		(16)		5,804			0	163	01/25/2036	1FM.....
73316P JD 3	POPLR 2005-6 A3 SEQ CSTR 1/25/2036.....		08/25/2013	MBS Paydown 0.381815595.....		15,573	15,573	15,573	13,587		(57)		(57)		15,573			0	506	01/25/2036	1FM.....
73316P JD 3	POPLR 2005-6 A3 SEQ CSTR 1/25/2036.....		09/25/2013	MBS Paydown 0.378182578.....		7,266	7,266	7,266	6,339		(27)		(27)		7,266			0	264	01/25/2036	1FM.....
76110V QL 5	RFMS2 2004-HS2 A16 NAS 5.17 6/25/34.....		07/25/2013	MBS Paydown 0.085256919.....		17,374	17,374	17,374	16,054		594		594		17,374			0	524	06/25/2034	1FM.....
76110V QL 5	RFMS2 2004-HS2 A16 NAS 5.17 6/25/34.....		08/25/2013	MBS Paydown 0.080875144.....		12,707	12,707	12,707	11,742		492		492		12,707			0	439	06/25/2034	1FM.....
76110V QL 5	RFMS2 2004-HS2 A16 NAS 5.17 6/25/34.....		09/25/2013	MBS Paydown 0.075743165.....		14,883	14,883	14,883	13,753		641		641		14,883			0	574	06/25/2034	1FM.....
76110V TE 8	RFMS2 2006-HSA1 A3 SEQ CSTR 2/25/36.....		07/25/2013	MBS Paydown 0.51995983.....		24,403	24,403	24,399	(8,017)		1,010		1,010		24,403			0	743	02/25/2036	1FM.....
76110V TE 8	RFMS2 2006-HSA1 A3 SEQ CSTR 2/25/36.....		07/25/2013	Pass-Through Loss.....			3,306	3,305					0					0	101	02/25/2036	1FM.....
76110V TE 8	RFMS2 2006-HSA1 A3 SEQ CSTR 2/25/36.....		08/25/2013	MBS Paydown 0.510620331.....		25,039	25,039	25,034	(8,106)		1,021		1,021		25,039			0	873	02/25/2036	1FM.....
76110V TE 8	RFMS2 2006-HSA1 A3 SEQ CSTR 2/25/36.....		08/25/2013	Pass-Through Loss.....			2,980	2,979					0					0	104	02/25/2036	1FM.....
76110V TE 8	RFMS2 2006-HSA1 A3 SEQ CSTR 2/25/36.....		09/25/2013	MBS Paydown 0.499907671.....		25,563	25,563	25,558	(9,298)		1,171		1,171		25,563			0	1,003	02/25/2036	1FM.....
76110V TE 8	RFMS2 2006-HSA1 A3 SEQ CSTR 2/25/36.....		09/25/2013	Pass-Through Loss.....			6,575	6,574					0					0	258	02/25/2036	1FM.....
761118 UQ 9	RALI 2006-QS2 1A9 SEQ 5.50 2/25/36.....		07/25/2013	MBS Paydown 0.235755295.....		7,135	7,135	7,130	(125)		(89)		(89)		7,135			0	229	02/25/2036	1FM.....
761118 UQ 9	RALI 2006-QS2 1A9 SEQ 5.50 2/25/36.....		07/25/2013	Pass-Through Loss.....			1,403	1,402					0					0	45	02/25/2036	1FM.....
761118 UQ 9	RALI 2006-QS2 1A9 SEQ 5.50 2/25/36.....		08/25/2013	MBS Paydown 0.233447696.....		5,297	5,297	5,294	(102)		(72)		(72)		5,297			0	194	02/25/2036	1FM.....
761118 UQ 9	RALI 2006-QS2 1A9 SEQ 5.50 2/25/36.....		08/25/2013	Pass-Through Loss.....			1,626	1,625					0					0	60	02/25/2036	1FM.....
761118 UQ 9	RALI 2006-QS2 1A9 SEQ 5.50 2/25/36.....		09/25/2013	MBS Paydown 0.231463439.....		2,981	2,981	2,979	(87)		(62)		(62)		2,981			0	123	02/25/2036	1FM.....
761118 UQ 9	RALI 2006-QS2 1A9 SEQ 5.50 2/25/36.....		09/25/2013	Pass-Through Loss.....			2,972	2,970					0					0	123	02/25/2036	1FM.....
844741 AR 9	SOUTHWEST AIR 7.22 07/01/13.....		07/01/2013	Maturity 100.0.....		10,630	10,630	11,230	10,630		(41)		(41)		10,630			0	768	07/01/2013	2FE.....
86358R DX 2	SASC 2001-SB1 A5 SEQ 3.375 8/25/31.....		07/25/2013	MBS Paydown 0.247354675.....		7,767	7,767	6,614	7,082		280		280		7,767			0	153	08/25/2031	1FM.....
86358R DX 2	SASC 2001-SB1 A5 SEQ 3.375 8/25/31.....		08/25/2013	MBS Paydown 0.245833045.....		2,587	2,587	2,203	2,359		23		23		2,587			0	58	08/25/2031	1FM.....
86358R DX 2	SASC 2001-SB1 A5 SEQ 3.375 8/25/31.....		09/25/2013	MBS Paydown 0.244481963.....		2,297	2,297	1,956	2,094		23		23		2,297			0	58	08/25/2031	1FM.....
86359B RB 9	SASC 2004-9XS 1A4A SEQ SPT 05/25/34.....		07/25/2013	MBS Paydown 0.279504783.....		29,757	29,757	25,070	27,105		1,602		1,602		29,757			0	965	05/25/2034	1FM.....
86359B RB 9	SASC 2004-9XS 1A4A SEQ SPT 05/25/34.....		08/25/2013	MBS Paydown 0.276450519.....		11,973	11,973	10,087	10,906		203		203		11,973			0	444	05/25/2034	1FM.....
86359B RB 9	SASC 2004-9XS 1A4A SEQ SPT 05/25/34.....		09/25/2013	MBS Paydown 0.267344765.....		35,695	35,695	30,073	32,513		2,310		2,310		35,695			0	1,484	05/25/2034	1FM.....
88579E AE 5	3M CO 4.375 08/15/2013 MTN.....		08/15/2013	Maturity 100.0.....		2,500,000	2,500,000	2,638,700	2,504,154		(21,086)		(21,086)		2,500,000			0	109,375	08/15/2013	1FE.....
88732J AK 4	TIME WARNER CABLE 6.20 07/01/2013.....		07/01/2013	Maturity 100.0.....		3,000,000	3,000,000	2,993,640	3,000,000		712		712		3,000,000			0	186,000	07/01/2013	2FE.....
3899999.	Total - Bonds - Industrial & Miscellaneous.....					11,728,853	11,907,682	11,889,140	17,667,145	0	24,460	0	24,460	0	11,728,919	0	(66)	(66)	549,120	XXX...	XXX...
8399997.	Total - Bonds - Part 4.....					19,198,602	19,377,431	19,513,322	25,207,059	0	(58,414)	0	(58,414)	0	19,198,668	0	(66)	(66)	871,378	XXX...	XXX...

QE05.6

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)	
8399999.	Total - Bonds.....							19,198,602	19,377,431	19,513,322	25,207,059	0	(58,414)	0	(58,414)	0	19,198,668	0	(66)	(66)	871,378	XXX	XXX	
Preferred Stocks - Industrial and Miscellaneous																								
42307T 30 6	HEINZ (H.J.) CO SER B 8.00% 07/15/2013.....				07/15/2013	Maturity 100000.0.....					2,499,913				0				0			XXX	RP4UFE	
42307T 30 6	HEINZ (H.J.) CO SER B 8.00% 07/15/2013.....				07/15/2013	Redemption 0.0.....	25.000	2,500,000		2,500,000	2,499,913		1,185		1,185		2,500,000		0	150,000	XXX	RP4UFE		
56062Y 20 1	MAINSOURCE FINANCIAL A 5.00.....				08/12/2013	Call 1000.0.....	1,000.000	1,000,000		937,780	937,780	(58,126)			(58,126)		937,780		62,220	62,220	38,611	XXX	P4UZ	
929328 30 0	WSFS FIN CORP A 5.00.....				08/26/2013	Call 1000.0.....	1,000.000	1,000,000		921,780	996,844	(74,126)			(74,126)		921,780		78,220	78,220	39,028	XXX	P1UZ	
8499999.	Total - Preferred Stocks - Industrial & Miscellaneous.....							4,500,000	XXX	4,359,560	6,934,451	(132,252)	1,185	0	(131,067)	0	4,359,560	0	140,440	140,440	227,639	XXX	XXX	
8999997.	Total - Preferred Stocks - Part 4.....							4,500,000	XXX	4,359,560	6,934,451	(132,252)	1,185	0	(131,067)	0	4,359,560	0	140,440	140,440	227,639	XXX	XXX	
8999999.	Total - Preferred Stocks.....							4,500,000	XXX	4,359,560	6,934,451	(132,252)	1,185	0	(131,067)	0	4,359,560	0	140,440	140,440	227,639	XXX	XXX	
Common Stocks - Industrial and Miscellaneous																								
086516 10 1	BEST BUY CO INC.....				04/05/2013	Book Value Adjustment.....			XXX						0				0	170	XXX	L		
060505 10 4	BANK OF AMERICA CORPORATION.....				07/24/2013	SANDLER & O'NEIL PARTNERS.....	8,000.000	119,352	XXX	102,000	94,800	(48,400)			(48,400)		44,480		74,872	74,872	160	XXX	L	
428236 10 3	HEWLETT-PACKARD CO.....				07/18/2013	STRATEGAS RESEARCH.....	15,000.000	390,973	XXX	353,985	155,115	42,150			42,150		255,900		135,073	135,073	6,138	XXX	L	
681919 10 6	OMNICOM GROUP.....				07/29/2013	ISI GROUP.....	10,000.000	685,343	XXX	494,508	628,700	(5,092)			(5,092)		494,508		190,834	190,834	8,000	XXX	L	
9099999.	Total - Common Stocks - Industrial & Miscellaneous.....							1,195,668	XXX	950,493	878,615	(11,342)	0	0	(11,342)	0	794,888	0	400,779	400,779	14,468	XXX	XXX	
9799997	Total - Common Stocks - Part 4.....							1,195,668	XXX	950,493	878,615	(11,342)	0	0	(11,342)	0	794,888	0	400,779	400,779	14,468	XXX	XXX	
9799999.	Total - Common Stocks.....							1,195,668	XXX	950,493	878,615	(11,342)	0	0	(11,342)	0	794,888	0	400,779	400,779	14,468	XXX	XXX	
9899999.	Total - Preferred and Common Stocks.....							5,695,668	XXX	5,310,053	7,813,066	(143,594)	1,185	0	(142,409)	0	5,154,448	0	541,219	541,219	242,107	XXX	XXX	
9999999.	Total - Bonds, Preferred and Common Stocks.....							24,894,270	XXX	24,823,375	33,020,125	(143,594)	(57,229)	0	(200,823)	0	24,353,116	0	541,153	541,153	1,113,485	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	2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
					6	7	8	
Depository	Code	Rate of Interest	Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	First Month	Second Month	Third Month	*
Open Depositories								
F & M Bank & Trust Company..... Tulsa, Oklahoma.....	.....	.....0.400	.....	.....	.....16,454,721	16,265,495	13,454,073	XXX..
The Bank of New York Mellon..... New York, New York.....	.....	.....0.010	.....	.....	.....7,692	51,376	5,000	XXX..
Commerce Bank-Certificate of Deposit..... Tulsa, Oklahoma.....	.....	.....0.349	.....	.....	.....151,536	151,536	151,536	XXX..
0199999. Total Open Depositories.....	...XXX.....	...XXX.....	0	0	16,613,949	16,468,407	13,610,608	XXX..
0399999. Total Cash on Deposit.....	...XXX.....	...XXX.....	0	0	16,613,949	16,468,407	13,610,608	XXX..
0499999. Cash in Company's Office.....	...XXX.....	...XXX.....	...XXX.....	XXX.....	1,100	1,100	1,100	XXX..
0599999. Total Cash.....	...XXX.....	...XXX.....	0	0	16,615,049	16,469,507	13,611,708	XXX..

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

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

NONE



DIRECTOR AND OFFICER INSURANCE COVERAGE SUPPLEMENT

Year To Date For the Period Ended September 30, 2013

NAIC Group Code.....84
Company Name: Mid-Continent Casualty Company

NAIC Company Code.....23418

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

1. Monoline Policies

1 Direct Written Premiums	2 Direct Earned Premiums	3 Direct Losses Incurred
.....591,271	611,116	(43,346)

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: