



# QUARTERLY STATEMENT

As of March 31, 2014  
of the Condition and Affairs of the

## Mid-Continent Casualty Company

|  |   |  |
|--|---|--|
| NAIC Group Code.....84, 84<br><small>(Current Period) (Prior Period)</small> | 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<br><small>(Street and Number) (City or Town, State, Country and Zip Code)</small>     |  |
| Main Administrative Office   | 1437 South Boulder Dr..... Tulsa ..... OK ..... US ..... 74119<br><small>(Street and Number) (City or Town, State, Country and Zip Code)</small>      | 918-587-7221<br><small>(Area Code) (Telephone Number)</small>  |
| Mail Address   | P.O. Box 1409..... Tulsa ..... OK ..... US ..... 74101<br><small>(Street and Number or P. O. Box) (City or Town, State, Country and Zip Code)</small> |  |
| Primary Location of Books and Records  | 1437 South Boulder Dr..... Tulsa ..... OK ..... US ..... 74119<br><small>(Street and Number) (City or Town, State, Country and Zip Code)</small>      | 918-587-7221<br><small>(Area Code) (Telephone Number)</small>  |
| Internet Web Site Address  | http://www.mcg-ins.com/   |  |
| Statutory Statement Contact  | Gregory Patrick Jones<br><small>(Name)</small><br>gjones@mcg-ins.com<br><small>(E-Mail Address)</small>   | 918-587-7221 x 250<br><small>(Area Code) (Telephone Number) (Extension)</small><br>918-588-1253<br><small>(Fax Number)</small> |

### 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.

|   |  |  |
|---|--|--|
| _____<br>(Signature)<br>James Steven Davis<br>1. (Printed Name)<br>President<br>(Title) | _____<br>(Signature)<br>Sharon Lee Anne Hackl<br>2. (Printed Name)<br>Secretary<br>(Title) | _____<br>(Signature)<br>Gregory Patrick Jones<br>3. (Printed Name)<br>Treasurer<br>(Title) |
|---|--|--|

Subscribed and sworn to before me  
This 8th day of May, 2014

a. Is this an original filing? Yes [ X ] No [ ]  
b. If no: 1. State the amendment number \_\_\_\_\_  
2. Date filed \_\_\_\_\_  
3. Number of pages attached \_\_\_\_\_

## ASSETS

|   | Current Statement Date |                            |  | 4<br>December 31<br>Prior Year Net<br>Admitted Assets |
|---|------------------------|----------------------------|--|---|
|   | 1<br>Assets            | 2<br>Nonadmitted<br>Assets | 3<br>Net Admitted<br>Assets<br>(Cols. 1 - 2) |   |
| 1. Bonds.....   | 287,954,312            |                            | 287,954,312                                  | 284,993,582   |
| 2. Stocks:  |                        |                            |  |   |
| 2.1 Preferred stocks.....   | 28,753,458             |                            | 28,753,458                                   | 22,641,711  |
| 2.2 Common stocks.....  | 76,524,504             | 50,000                     | 76,474,504                                   | 71,363,550  |
| 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<br>encumbrances).....   |                        |                            | 0  |   |
| 4.2 Properties held for the production of income (less \$.....0<br>encumbrances).....   |                        |                            | 0  |   |
| 4.3 Properties held for sale (less \$.....0 encumbrances).....  |                        |                            | 0  |   |
| 5. Cash (\$.....13,229,328), cash equivalents (\$.....0)<br>and short-term investments (\$.....21,335,074).....   | 34,564,402             |                            | 34,564,402                                   | 32,420,993  |
| 6. Contract loans (including \$.....0 premium notes).....   |                        |                            | 0  |   |
| 7. Derivatives.....   |                        |                            | 0  |   |
| 8. Other invested assets.....   |                        |                            | 0  |   |
| 9. Receivables for securities.....  | 60,375                 |                            | 60,375                                       | 15,165  |
| 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).....  | 427,857,051            | 50,000                     | 427,807,051                                  | 411,435,001   |
| 13. Title plants less \$.....0 charged off (for Title insurers only).....   |                        |                            | 0  |   |
| 14. Investment income due and accrued.....  | 3,382,764              |                            | 3,382,764                                    | 2,805,416   |
| 15. Premiums and considerations:  |                        |                            |  |   |
| 15.1 Uncollected premiums and agents' balances in the course of collection.....   | 22,884,736             | 1,316,973                  | 21,567,763                                   | 18,972,503  |
| 15.2 Deferred premiums, agents' balances and installments booked but deferred<br>and not yet due (including \$.....0 earned but unbilled premiums)..... | 2,437,114              |                            | 2,437,114                                    | 2,784,283   |
| 15.3 Accrued retrospective premiums.....  |                        |                            | 0  |   |
| 16. Reinsurance:  |                        |                            |  |   |
| 16.1 Amounts recoverable from reinsurers.....   | 1,000,000              |                            | 1,000,000                                    | 3,325,000   |
| 16.2 Funds held by or deposited with reinsured companies.....   |                        |                            | 0  |   |
| 16.3 Other amounts receivable under reinsurance contracts.....  |                        |                            | 0  |   |
| 17. Amounts receivable relating to uninsured plans.....   |                        |                            | 0  |   |
| 18.1 Current federal and foreign income tax recoverable and interest thereon.....   |                        |                            | 0  | 2,482,829   |
| 18.2 Net deferred tax asset.....  | 20,837,265             | 5,697,541                  | 15,139,724                                   | 15,413,035  |
| 19. Guaranty funds receivable or on deposit.....  |                        |                            | 0  |   |
| 20. Electronic data processing equipment and software.....  | 1,053,326              |                            | 1,053,326                                    | 1,238,735   |
| 21. Furniture and equipment, including health care delivery assets (\$.....0).....  | 180,587                | 180,587                    | (0)  |   |
| 22. Net adjustment in assets and liabilities due to foreign exchange rates.....   |                        |                            | 0  |   |
| 23. Receivables from parent, subsidiaries and affiliates.....   |                        |                            | 0  | 496,014   |
| 24. Health care (\$.....0) and other amounts receivable.....  |                        |                            | 0  |   |
| 25. Aggregate write-ins for other than invested assets.....   | 7,086,864              | 7,086,862                  | 2  | 114,683   |
| 26. Total assets excluding Separate Accounts, Segregated Accounts and Protected<br>Cell Accounts (Lines 12 through 25).....                             | 486,719,707            | 14,331,963                 | 472,387,744                                  | 459,067,499   |
| 27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts.....  |                        |                            | 0  |   |
| 28. Total (Lines 26 and 27).....  | 486,719,707            | 14,331,963                 | 472,387,744                                  | 459,067,499   |

## 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.....   | 7,908     | 7,908     | 0   | 0       |
| 2502. Notes Receivable.....  |           |           | 0   | 300     |
| 2503. Software in Development.....                                       | 7,078,954 | 7,078,954 | (0) |         |
| 2598. Summary of remaining write-ins for Line 25 from overflow page..... | 2         | 0         | 2   | 114,383 |
| 2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....       | 7,086,864 | 7,086,862 | 2   | 114,683 |

## LIABILITIES, SURPLUS AND OTHER FUNDS

|   | 1<br>Current<br>Statement Date | 2<br>December 31<br>Prior Year |
|---|--------------------------------|--------------------------------|
| 1. Losses (current accident year \$.....15,081,160).....  | 192,410,123                    | 188,004,746                    |
| 2. Reinsurance payable on paid losses and loss adjustment expenses.....   |                                |                                |
| 3. Loss adjustment expenses.....  | 63,774,139                     | 67,352,201                     |
| 4. Commissions payable, contingent commissions and other similar charges.....   |                                |                                |
| 5. Other expenses (excluding taxes, licenses and fees).....   | 7,560,003                      | 7,096,225                      |
| 6. Taxes, licenses and fees (excluding federal and foreign income taxes).....   | 971,129                        | 1,543,292                      |
| 7.1 Current federal and foreign income taxes (including \$.....0 on realized capital gains (losses)).....   | 2,201,842                      |                                |
| 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 \$.....10,524,825 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.....) | 61,710,252                     | 60,145,627                     |
| 10. Advance premium.....  |                                |                                |
| 11. Dividends declared and unpaid:  |                                |                                |
| 11.1 Stockholders.....  |                                |                                |
| 11.2 Policyholders.....   |                                |                                |
| 12. Ceded reinsurance premiums payable (net of ceding commissions).....   | 3,126,609                      | 2,119,378                      |
| 13. Funds held by company under reinsurance treaties.....   |                                |                                |
| 14. Amounts withheld or retained by company for account of others.....  | 266,164                        | 171,391                        |
| 15. Remittances and items not allocated.....  |                                |                                |
| 16. Provision for reinsurance (including \$.....0 certified).....   | 200,000                        | 665,000                        |
| 17. Net adjustments in assets and liabilities due to foreign exchange rates.....  |                                |                                |
| 18. Drafts outstanding.....   |                                |                                |
| 19. Payable to parent, subsidiaries and affiliates.....   | 512,407                        |                                |
| 20. Derivatives.....  |                                |                                |
| 21. Payable for securities.....   |                                |                                |
| 22. Payable for securities lending.....   |                                |                                |
| 23. Liability for amounts held under uninsured plans.....   |                                |                                |
| 24. Capital notes \$.....0 and interest thereon \$.....0.....   |                                |                                |
| 25. Aggregate write-ins for liabilities.....  | 838                            | 0                              |
| 26. Total liabilities excluding protected cell liabilities (Lines 1 through 25).....  | 332,733,506                    | 327,097,860                    |
| 27. Protected cell liabilities.....   |                                |                                |
| 28. Total liabilities (Lines 26 and 27).....  | 332,733,506                    | 327,097,860                    |
| 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.....  | 100,983,304                    | 100,951,331                    |
| 35. Unassigned funds (surplus).....   | 35,164,684                     | 27,512,058                     |
| 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).....   | 139,654,238                    | 131,969,639                    |
| 38. Totals (Page 2, Line 28, Col. 3).....   | 472,387,744                    | 459,067,499                    |

## DETAILS OF WRITE-INS

|  |     |   |
|--|-----|---|
| 2501. Equities & Deposits in Pools and Associations.....                 | 838 |   |
| 2502. ....   |     |   |
| 2503. ....   |     |   |
| 2598. Summary of remaining write-ins for Line 25 from overflow page..... | 0   | 0 |
| 2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....       | 838 | 0 |
| 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 |

## STATEMENT OF INCOME

|  | 1<br>Current Year<br>to Date | 2<br>Prior Year<br>to Date | 3<br>Prior Year Ended<br>December 31 |
|--|------------------------------|----------------------------|--------------------------------------|
| <b>UNDERWRITING INCOME</b>   |                              |                            |                                      |
| 1. Premiums earned:  |                              |                            |                                      |
| 1.1 Direct..... (written \$....35,501,381).....  | 35,748,148                   | 33,870,555                 | 140,489,482                          |
| 1.2 Assumed..... (written \$....6,648,706).....  | 4,357,181                    | 3,343,127                  | 14,935,595                           |
| 1.3 Ceded..... (written \$....6,182,628).....  | 5,702,495                    | 5,349,097                  | 22,029,743                           |
| 1.4 Net..... (written \$....35,967,459).....   | 34,402,834                   | 31,864,585                 | 133,395,334                          |
| DEDUCTIONS:  |                              |                            |                                      |
| 2. Losses incurred (current accident year \$....15,830,486):   |                              |                            |                                      |
| 2.1 Direct.....  | 11,979,164                   | 12,665,175                 | 68,323,246                           |
| 2.2 Assumed.....   | 716,587                      | (9,431)                    | 4,987,294                            |
| 2.3 Ceded.....   | (1,253,603)                  | 176,228                    | 10,926,012                           |
| 2.4 Net.....   | 13,949,354                   | 12,479,516                 | 62,384,528                           |
| 3. Loss adjustment expenses incurred.....  | 4,495,597                    | 3,870,534                  | 15,630,836                           |
| 4. Other underwriting expenses incurred.....   | 12,167,021                   | 11,275,780                 | 49,200,617                           |
| 5. Aggregate write-ins for underwriting deductions.....  | 0                            | 0                          | 0                                    |
| 6. Total underwriting deductions (Lines 2 through 5).....  | 30,611,972                   | 27,625,830                 | 127,215,981                          |
| 7. Net income of protected cells.....  |                              |                            |                                      |
| 8. Net underwriting gain (loss) (Line 1 minus Line 6 + Line 7).....  | 3,790,862                    | 4,238,755                  | 6,179,353                            |
| <b>INVESTMENT INCOME</b>   |                              |                            |                                      |
| 9. Net investment income earned.....   | 3,697,791                    | 3,780,582                  | 19,067,357                           |
| 10. Net realized capital gains (losses) less capital gains tax of \$....6,054.....   | 12,338                       | 379,256                    | 1,182,981                            |
| 11. Net investment gain (loss) (Lines 9 + 10).....   | 3,710,129                    | 4,159,838                  | 20,250,338                           |
| <b>OTHER INCOME</b>  |                              |                            |                                      |
| 12. Net gain or (loss) from agents' or premium balances charged off<br>(amount recovered \$....5,052 amount charged off \$....9).....                          | 5,043                        | (1,731,903)                | (1,843,803)                          |
| 13. Finance and service charges not included in premiums.....  |                              |                            |                                      |
| 14. Aggregate write-ins for miscellaneous income.....  | (3,575)                      | (3,701)                    | 64,306                               |
| 15. Total other income (Lines 12 through 14).....  | 1,468                        | (1,735,604)                | (1,779,497)                          |
| 16. Net income before dividends to policyholders, after capital gains tax and before all other federal and<br>foreign income taxes (Lines 8 + 11 + 15).....    | 7,502,459                    | 6,662,989                  | 24,650,194                           |
| 17. Dividends to policyholders.....  | 37,590                       | 22,863                     | 112,926                              |
| 18. Net income after dividends to policyholders, after capital gains tax and before all other federal and<br>foreign income taxes (Line 16 minus Line 17)..... | 7,464,869                    | 6,640,126                  | 24,537,268                           |
| 19. Federal and foreign income taxes incurred.....   | 2,195,617                    | 1,743,695                  | 4,398,941                            |
| 20. Net income (Line 18 minus Line 19) (to Line 22).....   | 5,269,252                    | 4,896,431                  | 20,138,327                           |
| <b>CAPITAL AND SURPLUS ACCOUNT</b>   |                              |                            |                                      |
| 21. Surplus as regards policyholders, December 31 prior year.....  | 131,969,638                  | 154,375,865                | 154,375,865                          |
| 22. Net income (from Line 20).....   | 5,269,252                    | 4,896,431                  | 20,138,327                           |
| 23. Net transfers (to) from Protected Cell accounts.....   |                              |                            |                                      |
| 24. Change in net unrealized capital gains or (losses) less capital gains tax of \$....581,700.....  | 1,652,284                    | 1,567,053                  | (2,207,384)                          |
| 25. Change in net unrealized foreign exchange capital gain (loss).....   |                              |                            |                                      |
| 26. Change in net deferred income tax.....   | (116,876)                    | (127,774)                  | (292,635)                            |
| 27. Change in nonadmitted assets.....  | 382,967                      | 1,313,044                  | 70,595                               |
| 28. Change in provision for reinsurance.....   | 465,000                      | (40,000)                   | (405,000)                            |
| 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.....  | 31,973                       | 71,608                     | 289,873                              |
| 33.2 Transferred to capital (Stock Dividend).....  |                              |                            |                                      |
| 33.3 Transferred from capital.....   |                              |                            |                                      |
| 34. Net remittances from or (to) Home Office.....  |                              |                            |                                      |
| 35. Dividends to stockholders.....   |                              | (10,000,000)               | (40,000,000)                         |
| 36. Change in treasury stock.....  |                              |                            |                                      |
| 37. Aggregate write-ins for gains and losses in surplus.....   | 0                            | 1                          | (3)                                  |
| 38. Change in surplus as regards policyholders (Lines 22 through 37).....  | 7,684,600                    | (2,319,637)                | (22,406,227)                         |
| 39. Surplus as regards policyholders, as of statement date (Lines 21 plus 38).....   | 139,654,238                  | 152,056,228                | 131,969,638                          |
| <b>DETAILS OF WRITE-INS</b>  |                              |                            |                                      |
| 0501. ....   |                              |                            |                                      |
| 0502. ....   |                              |                            |                                      |
| 0503. ....   |                              |                            |                                      |
| 0598. Summary of remaining write-ins for Line 5 from overflow page.....  | 0                            | 0                          | 0                                    |
| 0599. Totals (Lines 0501 thru 0503 plus 0598) (Line 5 above).....  | 0                            | 0                          | 0                                    |
| 1401. Miscellaneous Income (Expense).....  | (3,575)                      | (3,701)                    | 64,305                               |
| 1402. Rounding.....  |                              |                            | 1                                    |
| 1403. ....   |                              |                            |                                      |
| 1498. Summary of remaining write-ins for Line 14 from overflow page.....   | 0                            | 0                          | 0                                    |
| 1499. Totals (Lines 1401 thru 1403 plus 1498) (Line 14 above).....   | (3,575)                      | (3,701)                    | 64,306                               |
| 3701. Miscellaneous Sources.....   |                              | 1                          | (3)                                  |
| 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).....   | 0                            | 1                          | (3)                                  |

**CASH FLOW**

|   | 1<br>Current Year<br>to Date | 2<br>Prior Year<br>To Date | 3<br>Prior Year Ended<br>December 31 |
|---|------------------------------|----------------------------|--------------------------------------|
| <b>CASH FROM OPERATIONS</b>   |                              |                            |                                      |
| 1. Premiums collected net of reinsurance.....   | 34,676,079                   | 33,032,298                 | 138,159,016                          |
| 2. Net investment income.....   | 3,192,911                    | 3,699,219                  | 19,952,393                           |
| 3. Miscellaneous income.....  | 1,468                        | (1,735,604)                | (1,779,497)                          |
| 4. Total (Lines 1 through 3).....   | 37,870,458                   | 34,995,913                 | 156,331,913                          |
| 5. Benefit and loss related payments.....   | 7,218,977                    | 4,304,377                  | 42,922,419                           |
| 6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts.....                         |                              |                            |                                      |
| 7. Commissions, expenses paid and aggregate write-ins for deductions.....   | 20,367,065                   | 18,948,637                 | 83,625,085                           |
| 8. Dividends paid to policyholders.....   | 37,590                       | 22,863                     | 112,926                              |
| 9. Federal and foreign income taxes paid (recovered) net of \$.....0 tax on capital gains (losses).....             | (2,483,000)                  | (4,487,048)                | 2,791,033                            |
| 10. Total (Lines 5 through 9).....  | 25,140,632                   | 18,788,829                 | 129,451,463                          |
| 11. Net cash from operations (Line 4 minus Line 10).....  | 12,729,826                   | 16,207,084                 | 26,880,450                           |
| <b>CASH FROM INVESTMENTS</b>  |                              |                            |                                      |
| 12. Proceeds from investments sold, matured or repaid:  |                              |                            |                                      |
| 12.1 Bonds.....   | 17,192,349                   | 22,360,630                 | 72,660,881                           |
| 12.2 Stocks.....  | 583,330                      | 1,740,480                  | 11,803,587                           |
| 12.3 Mortgage loans.....  |                              |                            |                                      |
| 12.4 Real estate.....   |                              |                            |                                      |
| 12.5 Other invested assets.....   |                              |                            |                                      |
| 12.6 Net gains or (losses) on cash, cash equivalents and short-term investments.....                                |                              |                            |                                      |
| 12.7 Miscellaneous proceeds.....  |                              | 12,451                     | 6,000                                |
| 12.8 Total investment proceeds (Lines 12.1 to 12.7).....  | 17,775,679                   | 24,113,561                 | 84,470,468                           |
| 13. Cost of investments acquired (long-term only):  |                              |                            |                                      |
| 13.1 Bonds.....   | 20,193,944                   |                            | 49,879,160                           |
| 13.2 Stocks.....  | 9,567,255                    | 972,100                    | 20,562,533                           |
| 13.3 Mortgage loans.....  |                              |                            |                                      |
| 13.4 Real estate.....   |                              |                            |                                      |
| 13.5 Other invested assets.....   |                              |                            |                                      |
| 13.6 Miscellaneous applications.....  | 45,210                       | 924,617                    | 924,617                              |
| 13.7 Total investments acquired (Lines 13.1 to 13.6).....   | 29,806,409                   | 1,896,717                  | 71,366,310                           |
| 14. Net increase or (decrease) in contract loans and premium notes.....   |                              |                            |                                      |
| 15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14).....  | (12,030,730)                 | 22,216,844                 | 13,104,158                           |
| <b>CASH FROM FINANCING AND MISCELLANEOUS SOURCES</b>  |                              |                            |                                      |
| 16. Cash provided (applied):  |                              |                            |                                      |
| 16.1 Surplus notes, capital notes.....  |                              |                            |                                      |
| 16.2 Capital and paid in surplus, less treasury stock.....  | 31,973                       | 71,608                     | 289,873                              |
| 16.3 Borrowed funds.....  |                              |                            |                                      |
| 16.4 Net deposits on deposit-type contracts and other insurance liabilities.....                                    |                              |                            |                                      |
| 16.5 Dividends to stockholders.....   |                              | 10,000,000                 | 40,000,000                           |
| 16.6 Other cash provided (applied).....   | 1,412,339                    | 460,673                    | (3,490,164)                          |
| 17. Net cash from financing and miscellaneous sources (Lines 16.1 through 16.4 minus Line 16.5 plus Line 16.6)..... | 1,444,312                    | (9,467,719)                | (43,200,291)                         |
| <b>RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS</b>  |                              |                            |                                      |
| 18. Net change in cash, cash equivalents and short-term investments (Line 11 plus Line 15 plus Line 17).....        | 2,143,409                    | 28,956,209                 | (3,215,684)                          |
| 19. Cash, cash equivalents and short-term investments:  |                              |                            |                                      |
| 19.1 Beginning of year.....   | 32,420,992                   | 35,636,676                 | 35,636,676                           |
| 19.2 End of period (Line 18 plus Line 19.1).....  | 34,564,401                   | 64,592,884                 | 32,420,992                           |
| Note: Supplemental disclosures of cash flow information for non-cash transactions:                                  |                              |                            |                                      |
| 20.0001 Securities acquired in paid in kind interest payment.....   |                              |                            | 316                                  |
| 20.0002 Securities acquired from Liquidation Distribution.....  |                              | 3,630                      | 6,914                                |

1.) SUMMARY OF SIGNIFICANT ACCOUNTING POLICIES

## A. Accounting Practices

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

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

|                                  | 03/31/2014            | 12/31/2013            |
|----------------------------------|-----------------------|-----------------------|
| (1) Net Income Ohio Basis        | \$ 5,269,252          | \$ 20,138,327         |
| (2) State Prescribed Practices   | -                     | -                     |
| (3) State Permitted Practices    | -                     | -                     |
| (4) Net Income, NAIC SAP         | <u>\$ 5,269,252</u>   | <u>\$ 20,138,327</u>  |
| (5) Statutory Surplus Ohio Basis | \$ 139,654,238        | \$ 131,969,638        |
| (6) State Prescribed Practices   | -                     | -                     |
| (7) State Permitted Practices    | -                     | -                     |
| (8) Statutory Surplus, NAIC SAP  | <u>\$ 139,654,238</u> | <u>\$ 131,969,638</u> |

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

- 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.
- 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 2014.
- The following table shows each security with a credit-related other-than-temporary impairment charge recognized during the period:

| CUSIP | Amortized<br>Cost<br>Before OTTI | Present Value<br>of Projected<br>Cash Flows | OTTI Charge<br>Recognized in<br>Income<br>Statement | Amortized<br>Cost<br>After OTTI | Fair Value at<br>Time of OTTI | Date<br>Reported |
|-------|----------------------------------|---|---|---------------------------------|-------------------------------|------------------|
| NONE  |                                  |   |   |                                 |                               |                  |

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

| Less than 12 months |                    | 12 months or more |                    |
|---------------------|--------------------|-------------------|--------------------|
| Fair<br>Value       | Unrealized<br>Loss | Fair<br>Value     | Unrealized<br>Loss |
| \$ 39,104,981       | \$ (598,532)       | \$ 5,977,494      | \$ (406,645)       |

- Based on cash flow projections received from independent sources (which reflect loan to collateral values, subordination, vintage and geographic concentration), implied cash flows inherent in security ratings and analysis of historical payment data, management believes that the Company will recover its cost basis in all securities with unrealized losses at March 31, 2014. 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 – H. No significant change

I. Working Capital Finance Investments – Not applicable

6.) JOINT VENTURES, PARTNERSHIPS AND LIMITED LIABILITY COMPANIES - No significant change.

7.) INVESTMENT INCOME - No significant change.

8.) DERIVATIVE INSTRUMENTS - No significant change.

9.) INCOME TAXES - No significant change.

10.) INFORMATION CONCERNING PARENT, SUBSIDIARIES AND AFFILIATES

A - No significant change.

B. Detail of Transactions Greater than ½% of Admitted Assets – The Company had no transactions with any affiliate exceeding ½ of 1% of its total admitted assets during 2014.

C – L. No significant change.

11.) DEBT

A. The Company does not have any outstanding liability for borrowed money.

B. The Company does not have any agreements with the Federal Home Loan Bank.

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

No significant change.

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

14.) CONTINGENCIES

A – F. No significant change.

15.) LEASES - No significant change.

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

No significant change.

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

A – B. No significant change.

C. The Company did not have any wash sale transactions involving securities with a NAIC designation of 3 or below or unrated securities during 2014.

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                                   | -             | 4,568,101     | -       | 4,568,101     |
| Commercial MBS                                    | -             | -             | -       | -             |
| All other bonds                                   | -             | -             | -       | -             |
| Total bonds                                       | -             | 4,568,101     | -       | 4,568,101     |
| Non-affiliated preferred stock                    | 9,921,240     | 10,034,646    | -       | 19,955,886    |
| Non-affiliated common stock                       | 19,618,103    | 750           | -       | 19,618,853    |
| Other investments                                 | -             | -             | -       | -             |
| Total assets accounted for at fair value          | \$ 29,539,343 | \$ 14,603,497 | \$ -    | \$ 44,142,840 |

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

|   | Balance<br>Beginning of<br>Period | Transfers into<br>Level 3 | Transfers out<br>of Level 3 | Total gains<br>and (losses)<br>included in Net<br>Income | Total gains<br>and (losses)<br>included in<br>Surplus | Purchases   | Sales       | Balance<br>End of Period |
|---|-----------------------------------|---------------------------|-----------------------------|--|---|-------------|-------------|--------------------------|
| States, municipalities and political subdivisions | \$ -                              | \$ -                      | \$ -                        | \$ -   | \$ -  | \$ -        | \$ -        | \$ -                     |
| Residential MBS                                   | -                                 | -                         | -                           | -  | -   | -           | -           | -                        |
| All other bonds                                   | -                                 | -                         | -                           | -  | -   | -           | -           | -                        |
| Non affiliated preferred stock                    | -                                 | -                         | -                           | -  | -   | -           | -           | -                        |
| Non affiliated common stock                       | -                                 | -                         | -                           | -  | -   | -           | -           | -                        |
|   | <u>\$ -</u>                       | <u>\$ -</u>               | <u>\$ -</u>                 | <u>\$ -</u>  | <u>\$ -</u>   | <u>\$ -</u> | <u>\$ -</u> | <u>\$ -</u>              |

## 3. Fair Value Recognition of Transfers Between Levels

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

## 4. Inputs and Techniques Used in Estimating Fair Value

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

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

Level 3 - Valuations derived from market valuation techniques generally consistent with those used to estimate the fair value of Level 2 financial instruments in which one or more significant inputs are unobservable. The unobservable inputs may include management's own assumptions about the assumptions market participants would use based on the best information available in the circumstances. The Company's Level 3 is comprised of financial instruments whose fair value is estimated based on non-binding broker quotes or internally developed using significant inputs not based on, or corroborated by, observable market information.

The Company's investment managers, American Money Management Corporation (an affiliate) is responsible for the valuation process and uses data from outside sources (including nationally recognized pricing services and broker/dealers) in establishing fair value. Valuation techniques utilized by pricing services and prices obtained from external sources are reviewed by AMMC's internal investment professionals who are familiar with the securities being priced and the markets in which they trade to ensure the fair value determination is representative of an exit price. To validate the appropriateness of the prices obtained, these investment managers consider widely published indices (as benchmarks), recent trades, changes in interest rates, general economic conditions and the credit quality of the specific issuers. In addition, AMMC communicates directly with the pricing service regarding the methods and assumptions used in pricing, including verifying, on a test basis, the inputs used by the service to value specific securities.

B. The Company has no additional fair value disclosures.

C. The Company has categorized all the financial assets in the financial statements into the three-level fair value hierarchy as reflected in the following table. See item 4 above for a discussion of each of these three levels.

| Description                                       | Aggregate Fair Value  | Admitted Assets       | Level 1             | Level 2               | Level 3             |
|---|-----------------------|-----------------------|---------------------|-----------------------|---------------------|
| Assets:   |                       |                       |                     |                       |                     |
| Bonds:  |                       |                       |                     |                       |                     |
| U.S. Government and government agencies           | 3,610,500             | 3,537,222             | 3,576,381           | 34,119                | -                   |
| States, municipalities and political subdivisions | 148,864,648           | 143,307,799           | -                   | 148,864,648           | -                   |
| Foreign government                                | 2,015,844             | 2,004,358             | -                   | 2,015,844             | -                   |
| Residential MBS                                   | 61,436,695            | 54,868,174            | -                   | 61,078,338            | 358,357             |
| Commercial MBS                                    | 13,181,177            | 12,738,230            | -                   | 13,181,177            | -                   |
| Asset backed securities                           | 15,835,765            | 15,898,062            | -                   | 15,835,765            | -                   |
| All other bonds                                   | 58,042,980            | 55,600,467            | 1,700,000           | 56,342,980            | -                   |
| Total bonds                                       | <u>302,987,609</u>    | <u>287,954,312</u>    | <u>5,276,381</u>    | <u>297,352,871</u>    | <u>358,357</u>      |
| Non affiliated preferred stock                    | 29,750,186            | 28,753,458            | 14,493,040          | 13,977,146            | 1,280,000           |
| Non affiliated common stock                       | 19,618,853            | 19,618,853            | 19,618,103          | 750                   | -                   |
| Mortgage loans                                    | -                     | -                     | -                   | -                     | -                   |
| Total financial assets                            | <u>\$ 352,356,648</u> | <u>\$ 336,326,623</u> | <u>\$39,387,524</u> | <u>\$ 311,330,767</u> | <u>\$ 1,638,357</u> |

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

21.) OTHER ITEMS

A – F. No significant change.

G. Offsetting and Netting of Assets and Liabilities – Not applicable.

H. No significant change.

I. Risk Sharing Provisions of the Affordable Care Act – Not applicable.

22.) EVENTS SUBSEQUENT

There have not been any events subsequent to March 31, 2014, 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, 2013 were \$255.4 million. As of March 31, 2014, \$16.8 million has been paid for incurred claims and claim adjustment expenses attributable to insured events of prior years. Reserves remaining for prior years are now \$239.7 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 \$1.1 million in un-favorable prior-year development since December 31, 2013 to March 31, 2014. The increase 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 Is the reporting entity a member of an Insurance Holding Company System consisting of two or more affiliated persons, one or more of which is an insurer? Yes [X] No [ ]  
If yes, complete Schedule Y, Parts 1 and 1A.

3.2 Have there been any substantial changes in the organizational chart since the prior quarter end? Yes [X] No [ ]

3.3 If the response to 3.2 is yes, provide a brief description of those changes.  
Republic Indemnity Company of America, which owns Republic Indemnity Company of California, became a subsidiary of Great American Holding, Inc.

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<br>Name of Entity | 2<br>NAIC<br>Company Code | 3<br>State of<br>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? Yes [ ] No [X] N/A [ ]  
If yes, attach an explanation.

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<br>Affiliate Name                   | 2<br>Location (City, State) | 3<br>FRB | 4<br>OCC | 5<br>FDIC | 6<br>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? Yes [X] No [ ]

- (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.

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).  
\_\_\_\_\_

# GENERAL INTERROGATORIES

## PART 1 - COMMON INTERROGATORIES - GENERAL

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).

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### 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 [X]

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

### PART 1 - INVESTMENT

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

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

---

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

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

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

14.2 If yes, please complete the following:

|  | 1<br>Prior Year-End<br>Book/Adjusted Carrying Value | 2<br>Current Quarter<br>Book/Adjusted Carrying Value |
|--|---|--|
| 14.21 Bonds.....   | \$ .....0   | \$ .....0  |
| 14.22 Preferred Stock.....   | \$ .....0   | \$ .....0  |
| 14.23 Common Stock.....  | \$ .....56,338,247                                  | \$ .....56,855,650                                   |
| 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)..... | \$ .....56,338,247                                  | \$ .....56,855,650                                   |
| 14.28 Total Investment in Parent included in Lines 14.21 to 14.26 above.....                       | \$ .....0   | \$ .....0  |

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

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

---

16. For the reporting entity's security lending program, state the amount of the following as of 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 reported on the liability page: \$.....0

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

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

| 1<br>Name of Custodian(s)   | 2<br>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<br>Name(s) | 2<br>Location(s) | 3<br>Complete Explanation(s) |
|--------------|------------------|------------------------------|
|              |                  |                              |

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

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

| 1<br>Old Custodian | 2<br>New Custodian | 3<br>Date of Change | 4<br>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<br>Central Registration Depository | 2<br>Name(s)                          | 3<br>Address                                 |
|--------------------------------------|---------------------------------------|--|
| 161853                               | American Money Management Corporation | 301 East Fourth Street, Cincinnati, OH 45202 |

**PART 1 - INVESTMENT**

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:

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**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? Yes [ ] No [X] N/A [ ]  
 If yes, attach an explanation.

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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? Yes [ ] No [X]  
 If yes, attach an explanation.

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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:

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

5. Operating Percentages:

5.1 A&H loss percent 0.0 %

5.2 A&H cost containment percent 0.0 %

5.3 A&H expense percent excluding cost containment expenses 0.0 %

6.1 Do you act as a custodian for health savings accounts? Yes [ ] No [X]

6.2 If yes, please provide the amount of custodial funds held as of the reporting date. 0

6.3 Do you act as an administrator for health savings accounts? Yes [ ] No [X]

6.4 If yes, please provide the amount of funds administered as of the reporting date. 0

**SCHEDULE F - CEDED REINSURANCE**

Showing All New Reinsurers - Current Year to Date

| 1<br>NAIC<br>Company<br>Code | 2<br>ID<br>Number | 3<br>Name of Reinsurer | 4<br>Domiciliary<br>Jurisdiction | 5<br>Type of<br>Reinsurer | 6<br>Certified<br>Reinsurer Rating<br>(1 through 6) | 7<br>Effective Date<br>of Certified<br>Reinsurer Rating |
|------------------------------|-------------------|------------------------|----------------------------------|---------------------------|---|---|
|------------------------------|-------------------|------------------------|----------------------------------|---------------------------|---|---|

**NONE**

**SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN**

Current Year to Date - Allocated by States and Territories

| States, Etc.                        | 1<br>Active Status | Direct Premiums Written   |                         | Direct Losses Paid (Deducting Salvage) |                         | Direct Losses Unpaid      |                         |
|-------------------------------------|--------------------|---------------------------|-------------------------|--|-------------------------|---------------------------|-------------------------|
|                                     |                    | 2<br>Current Year to Date | 3<br>Prior Year to Date | 4<br>Current Year to Date              | 5<br>Prior Year to Date | 6<br>Current Year to Date | 7<br>Prior Year to Date |
| 1. Alabama.....AL                   | L                  | 65,875                    | 53,580                  |  |                         | 1,294,454                 | 1,345,628               |
| 2. Alaska.....AK                    | N                  |                           |                         |  |                         |                           |                         |
| 3. Arizona.....AZ                   | L                  | 2,269                     | 13,940                  |  |                         | 275,205                   | 219,554                 |
| 4. Arkansas.....AR                  | L                  | 715,907                   | 598,330                 | 248,377                                | 163,750                 | 1,558,507                 | 1,092,464               |
| 5. California.....CA                | N                  |                           |                         |  |                         |                           |                         |
| 6. Colorado.....CO                  | L                  | 152,168                   | 182,424                 | 10,498                                 | 20,295                  | 2,176,372                 | 1,951,436               |
| 7. Connecticut.....CT               | N                  |                           |                         |  |                         |                           |                         |
| 8. Delaware.....DE                  | N                  |                           |                         |  |                         |                           |                         |
| 9. District of Columbia.....DC      | N                  |                           |                         |  |                         |                           |                         |
| 10. Florida.....FL                  | L                  | 5,342,980                 | 4,995,261               | 2,197,937                              | 2,688,936               | 75,557,043                | 67,768,399              |
| 11. Georgia.....GA                  | L                  | 195,381                   | 179,502                 |  |                         | 1,887,554                 | 1,829,930               |
| 12. Hawaii.....HI                   | N                  |                           |                         |  |                         |                           |                         |
| 13. Idaho.....ID                    | L                  | 125,995                   | 70,571                  |  |                         | 163,851                   | 167,300                 |
| 14. Illinois.....IL                 | L                  | 130,542                   | 233,618                 | 55,248                                 | 4,082                   | 486,713                   | 194,554                 |
| 15. Indiana.....IN                  | L                  | 147,616                   | 162,201                 |  |                         | 221,427                   | 281,813                 |
| 16. Iowa.....IA                     | L                  | 82,608                    | 58,965                  |  |                         | 14,086                    | 271,360                 |
| 17. Kansas.....KS                   | L                  | 1,872,942                 | 2,185,424               | 85,461                                 | 177,875                 | 10,191,527                | 4,116,436               |
| 18. Kentucky.....KY                 | L                  | 48,072                    | 43,837                  |  |                         | 708,837                   | 2,052                   |
| 19. Louisiana.....LA                | L                  | 367,864                   | 260,706                 | (300)                                  | (1,019)                 | 150,559                   | 302,568                 |
| 20. Maine.....ME                    | N                  |                           |                         |  |                         |                           |                         |
| 21. Maryland.....MD                 | L                  | 70,207                    | 67,720                  |  |                         | 4,139                     | 42,046                  |
| 22. Massachusetts.....MA            | N                  |                           |                         |  |                         |                           |                         |
| 23. Michigan.....MI                 | L                  | 224,503                   | 440,063                 | 2,000                                  | 71,649                  | 466,554                   | 297,804                 |
| 24. Minnesota.....MN                | L                  | 154,837                   | 123,116                 |  |                         | 203,682                   |                         |
| 25. Mississippi.....MS              | L                  | 66,154                    | 68,003                  | 73,361                                 |                         | 171,118                   | 261,326                 |
| 26. Missouri.....MO                 | L                  | 381,683                   | 264,678                 | 44,456                                 | 255,238                 | 3,996,829                 | 5,631,905               |
| 27. Montana.....MT                  | L                  | 699,024                   | 470,804                 | 1,087,699                              | 59,254                  | 6,729,100                 | 4,350,832               |
| 28. Nebraska.....NE                 | L                  | 84,516                    | 64,144                  |  |                         | 337,970                   | 183,898                 |
| 29. Nevada.....NV                   | N                  |                           |                         |  |                         |                           |                         |
| 30. New Hampshire.....NH            | N                  |                           |                         |  |                         |                           |                         |
| 31. New Jersey.....NJ               | N                  |                           |                         |  |                         |                           |                         |
| 32. New Mexico.....NM               | L                  | 201,251                   | 223,842                 | 63,166                                 | 2,311                   | 1,055,974                 | 1,339,702               |
| 33. New York.....NY                 | N                  |                           |                         |  |                         |                           |                         |
| 34. North Carolina.....NC           | L                  | 67,943                    | 58,457                  |  | 108,500                 | 96,606                    | 471,531                 |
| 35. North Dakota.....ND             | L                  | 2,196,954                 | 2,195,020               | 601,897                                | 170,826                 | 2,208,126                 | 3,118,683               |
| 36. Ohio.....OH                     | L                  | 180,793                   | 147,314                 | 4,980                                  | 1,846                   | 12,473                    | 5,228                   |
| 37. Oklahoma.....OK                 | L                  | 11,066,444                | 10,213,844              | 1,290,344                              | 1,335,500               | 37,951,800                | 36,549,726              |
| 38. Oregon.....OR                   | L                  | 18,137                    | 30,518                  | 15,366                                 | 100,676                 | 3,112,441                 | 2,517,692               |
| 39. Pennsylvania.....PA             | N                  |                           |                         |  |                         |                           |                         |
| 40. Rhode Island.....RI             | N                  |                           |                         |  |                         |                           |                         |
| 41. South Carolina.....SC           | L                  | 269,627                   | 179,752                 | 10,144                                 | (467)                   | 1,119,552                 | 530,862                 |
| 42. South Dakota.....SD             | L                  | 34,366                    | 30,874                  |  |                         |                           | 91,555                  |
| 43. Tennessee.....TN                | L                  | 60,071                    | 50,176                  |  |                         | 495,573                   | 367,093                 |
| 44. Texas.....TX                    | L                  | 9,005,707                 | 10,067,189              | 3,176,223                              | 1,339,491               | 57,522,700                | 54,770,105              |
| 45. Utah.....UT                     | L                  | 872,036                   | 703,285                 | 38,375                                 | 30,000                  | 3,404,554                 | 1,923,738               |
| 46. Vermont.....VT                  | N                  |                           |                         |  |                         |                           |                         |
| 47. Virginia.....VA                 | L                  | 73,569                    | 68,751                  |  |                         | 265,598                   | 173,126                 |
| 48. Washington.....WA               | L                  | 120                       | 120                     |  |                         | 110,396                   | 73,459                  |
| 49. West Virginia.....WV            | N                  |                           |                         |  |                         |                           |                         |
| 50. Wisconsin.....WI                | N                  |                           |                         |  |                         |                           |                         |
| 51. Wyoming.....WY                  | L                  | 523,220                   | 970,464                 | 43,594                                 | 13,739                  | 453,469                   | 515,266                 |
| 52. American Samoa.....AS           | N                  |                           |                         |  |                         |                           |                         |
| 53. Guam.....GU                     | N                  |                           |                         |  |                         |                           |                         |
| 54. Puerto Rico.....PR              | N                  |                           |                         |  |                         |                           |                         |
| 55. US Virgin Islands.....VI        | N                  |                           |                         |  |                         |                           |                         |
| 56. Northern Mariana Islands.....MP | N                  |                           |                         |  |                         |                           |                         |
| 57. Canada.....CAN                  | N                  |                           |                         |  |                         |                           |                         |
| 58. Aggregate Other Alien.....OT    | XXX                | 0                         | 0                       | 0                                      | 0                       | 0                         | 0                       |
| 59. Totals.....(a)                  | 34                 | 35,501,381                | 35,476,493              | 9,048,826                              | 6,542,482               | 214,404,789               | 192,759,071             |

**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**

|  | <b>Domiciliary Location</b> | <b>FEIN</b> | <b>NAIC Co. Code</b> |
|--|-----------------------------|-------------|----------------------|
| 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                         |             |                      |
| Great American Specialty & Affinity Limited          | GBR                         |             |                      |
| Hangar Acquisition Corp.                             | OH                          | 31-1446308  |                      |
| Premier Lease & Loan Services Insurance Agency, Inc. | WA                          | 91-1242743  |                      |
| Premier Lease & Loan Services of Canada, Inc.        | WA                          | 91-1508644  |                      |
| 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                         |             |                      |
| 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**

|  | <b>Domiciliary Location</b> | <b>FEIN</b> | <b>NAIC Co. Code</b> |
|--|-----------------------------|-------------|----------------------|
| American Financial Group, Inc.                           | OH                          | 31-1544320  |                      |
| └─ Great American Financial Resources, Inc. ^            | DE                          | 06-1356481  |                      |
| └─ 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 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                |
| └─ 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                |
| └─ Republic Indemnity Company of America *               | CA                          | 95-2801326  | 22179                |
| └─ Republic Indemnity Company of California *            | CA                          | 31-1054123  | 43753                |

\* Denotes insurer

@ Company affiliated but not owned

# Participant in Lloyd's Syndicate 2468

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^ Total percentage owned by respective parent and other affiliated companies

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

|   | Domiciliary Location | FEIN       | NAIC Co. Code |
|---|----------------------|------------|---------------|
| American Financial Group, Inc.                          | OH                   | 31-1544320 |               |
| Great American Insurance Company *                      | OH                   | 31-0501234 | 16691         |
| American Signature Underwriters, Inc.                   | OH                   | 31-1463075 |               |
| Brothers Property Corporation (80%)                     | OH                   | 59-2840291 |               |
| Brothers Le Pavillon, LLC                               | DE                   | 20-5173494 |               |
| Brothers Le Pavillon (SPE), LLC                         | DE                   | 20-5173589 |               |
| Brothers Pennsylvanian Corporation                      | PA                   | 25-1754638 |               |
| Brothers Property Management Corporation                | OH                   | 59-2840294 |               |
| Crescent Centre Apartments ^                            | OH                   | 20-4498054 |               |
| Crop Managers Insurance Agency, Inc.                    | KS                   | 31-1277904 |               |
| Dempsey & Siders Agency, Inc.                           | OH                   | 31-0589001 |               |
| Eden Park Insurance Brokers, Inc.                       | CA                   | 31-1341668 |               |
| El Aguila, Compañía de Seguros, S.A. de C.V. *          | MEX                  |            |               |
| Financidora 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 (51.5%)                 | 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                   |            |               |
| National Interstate Insurance Company *                 | OH                   | 34-1607395 | 32620         |
| National Interstate Insurance Company of Hawaii, Inc. * | OH                   | 99-0345306 | 11051         |
| TransProtection Service Company                         | MO                   | 43-1254631 |               |
| Triumphe Casualty Company *                             | OH                   | 95-3623282 | 41106         |
| Vanliner Insurance Company *                            | MO                   | 86-0114294 | 21172         |
| Vanliner Reinsurance Limited *                          | BMU                  |            |               |
| Safety Claims & Litigation Services, LLC                | MT                   | 20-5546054 |               |
| Safety Claims and Litigation Services, LLC              | OH                   | 46-4570914 |               |
| Pinecrest Place LLC                                     | FL                   | 27-2226948 |               |
| PLLS Canada Insurance Brokers Inc. (49%)                | 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) | *  |
| <b>Members</b> |            |                   |                   |              |            |  |  |                      |                                  |  |  |  |  |    |
|                |            |                   | 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.             |    |
|                |            |                   |                   |              |            |  | Great American Specialty & Affinity Limited          | GBR                  | NIA                              | 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.             |    |
|                |            |                   | 91-1242743        |              |            |  | Premier Lease & Loan Services Insurance Agency, Inc. | WA                   | NIA                              | APU Holding Company                            | Ownership  | 100.000                                    | American Financial Group, Inc.             |    |
|                |            |                   | 91-1508644        |              |            |  | Premier Lease & Loan Services of Canada, Inc.        | WA                   | NIA                              | APU Holding Company                            | Ownership  | 100.000                                    | American Financial Group, Inc.             |    |

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## SCHEDULE Y

### PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

| 1          | 2                              | 3                 | 4                 | 5            | 6   | 7  | 8   | 9                    | 10                               | 11   | 12   | 13   | 14   | 15 |
|------------|--------------------------------|-------------------|-------------------|--------------|-----|--|---|----------------------|----------------------------------|--|--|--|--|----|
| Group Code | Group Name                     | NAIC Company Code | Federal ID Number | Federal RSSD | CIK | Name of Securities Exchange if Publicly Traded (U.S. or International) | Names of Parent, Subsidiaries or Affiliates   | Domiciliary Location | Relationship to Reporting Entity | Directly Controlled by (Name of Entity/Person) | Type of Control (Ownership Board, Management Attorney-in-Fact, Influence, Other) | If Control is Ownership Provide Percentage | Ultimate Controlling Entity(ies)/Person(s) | *  |
| 0084       | American Financial Group, Inc. | 22179             | 95-2801326        |              |     |  | Republic Indemnity Company of America         | CA                   | IA                               | Great American Holding, Inc.                   | 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.             |    |
|            |                                |                   | 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  |
|            |                                |                   | 31-1422717        |              |     |  | AAG Insurance Agency, Inc.                    | KY                   | NIA                              | Great American Financial Resources, Inc.       | Ownership  | 100.000                                    | American Financial Group, Inc.             |    |
|            |                                |                   | 34-1017531        |              |     |  | Ceres Group, Inc.                             | DE                   | NIA                              | Great American Financial Resources, Inc.       | Ownership  | 100.000                                    | American Financial Group, Inc.             |    |
|            |                                |                   | 47-0717079        |              |     |  | Continental General Corporation               | NE                   | NIA                              | Ceres Group, Inc.                              | Ownership  | 100.000                                    | American Financial Group, Inc.             |    |
| 0084       | American Financial Group, Inc. | 71404             | 47-0463747        |              |     |  | Continental General Insurance Company         | OH                   | IA                               | Continental General Corporation                | Ownership  | 100.000                                    | American Financial Group, Inc.             |    |
|            |                                |                   | 34-1947042        |              |     |  | QQA Agency of Texas, Inc.                     | TX                   | NIA                              | Ceres Group, Inc.                              | Ownership  | 100.000                                    | American Financial Group, Inc.             |    |
|            |                                |                   | 31-1395344        |              |     |  | Great American Advisors, Inc.                 | OH                   | NIA                              | Great American Financial Resources, Inc.       | Ownership  | 100.000                                    | American Financial Group, Inc.             |    |
| 0084       | American Financial Group, Inc. | 63312             | 13-1935920        |              |     |  | Great American Life Insurance Company         | OH                   | IA                               | Great American Financial Resources, 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  |

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## SCHEDULE Y

### PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

| 1          | 2                              | 3                 | 4  | 5            | 6   | 7  | 8   | 9                          | 10                               | 11  | 12   | 13  | 14   | 15 |
|------------|--------------------------------|-------------------|--|--------------|-----|--|---|----------------------------|----------------------------------|---|--|---|--|----|
| Group Code | Group Name                     | NAIC Company Code | Federal ID Number  | Federal RSSD | CIK | Name of Securities Exchange if Publicly Traded (U.S. or International) | Names of Parent, Subsidiaries or Affiliates   | Domiciliary Location       | Relationship to Reporting Entity | Directly Controlled by (Name of Entity/Person)  | Type of Control (Ownership Board, Management Attorney-in-Fact, Influence, Other) | If Control is Ownership Provide Percentage          | Ultimate Controlling Entity(ies)/Person(s)   | *  |
| 0084       | American Financial Group, Inc. | 67083             | 26-3260520<br>45-0252531<br>52-2179330<br>74-2180806               |              |     |  | Manhattan National Holding Corporation<br>Manhattan National Life Insurance Company<br>Skipjack Marina Corp.<br>United Teacher Associates, Ltd.                                       | OH<br>IL<br>MD<br>TX       | NIA<br>IA<br>NIA<br>NIA          | Great American Life Insurance Company<br>Manhattan National Holding Corporation<br>Great American Life Insurance Company<br>Great American Financial Resources, Inc.          | Ownership<br>Ownership<br>Ownership<br>Ownership                                 | 100.000<br>100.000<br>100.000<br>100.000            | American Financial Group, Inc.<br>American Financial Group, Inc.<br>American Financial Group, Inc.<br>American Financial Group, Inc.                                   |    |
| 0084       | American Financial Group, Inc. | 63479             | 58-0869673<br>42-1575938<br>27-3062314<br>45-4110027               |              |     |  | United Teacher Associates Insurance Company<br>Great American Holding, Inc.<br>Agricultural Services, LLC<br>United States Commodities Producers LLC                                  | TX<br>OH<br>OH<br>MT       | IA<br>UIP<br>NIA<br>NIA          | United Teacher Associates, Ltd.<br>American Financial Group, Inc.<br>Great American Holding, Inc.<br>Agricultural Services, LLC   | Ownership<br>Ownership<br>Ownership<br>Ownership                                 | 100.000<br>100.000<br>100.000<br>75.000             | American Financial Group, Inc.<br>American Financial Group, Inc.<br>American Financial Group, Inc.<br>American Financial Group, Inc.                                   |    |
| 0084       | American Financial Group, Inc. | 14084             | 27-4395897<br>27-2354685   |              |     |  | Livestock Market Enhancement Risk Retention Group<br>United States Livestock Producers, LLC   | NV<br>NV                   | IA<br>NIA                        | Unites States Commodities Producers LLC<br>Agricultural Services, LLC   | Ownership<br>Ownership   | 1.000<br>75.000                                     | American Financial Group, Inc.<br>American Financial Group, Inc.   | 2  |
| 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<br>59-1671722   |              |     |  | American Empire Insurance Company<br>American Empire Underwriters, Inc.<br>GAI Australia Pty Ltd  | OH<br>TX<br>AUS            | IA<br>NIA<br>NIA                 | American Empire Surplus Lines Insurance Company<br>American Empire Insurance Company<br>Great American Holding, Inc.  | Ownership<br>Ownership<br>Ownership  | 100.000<br>100.000<br>100.000                       | American Financial Group, Inc.<br>American Financial Group, Inc.<br>American Financial Group, Inc.   |    |
| 0084       | American Financial Group, Inc. | 23418             | 73-0556513   |              |     |  | Great American International Insurance Limited  | IRL                        | IA                               | Great American Holding, Inc.  | Ownership  | 100.000   | American Financial Group, Inc.   |    |
| 0084       | American Financial Group, Inc. | 15380             | 73-1406844   |              |     |  | Mid-Continent Casualty Company  | OH                         | RE                               | Great American Holding, Inc.  | Ownership  | 100.000   | American Financial Group, Inc.   |    |
| 0084       | American Financial Group, Inc. | 13794             | 38-3803661   |              |     |  | Mid-Continent Assurance Company   | OH                         | DS                               | Mid-Continent Casualty Company  | Ownership  | 100.000   | American Financial Group, Inc.   |    |
| 0084       | American Financial Group, Inc. | 13794             | 38-3803661   |              |     |  | Mid-Continent Excess and Surplus Insurance Company  | DE                         | DS                               | Mid-Continent Casualty Company  | Ownership  | 100.000   | American Financial Group, Inc.   |    |
| 0084       | American Financial Group, Inc. | 23426             | 30-0571535<br>73-0773259   |              |     |  | Mid-Continent Specialty Insurance Services, Inc.<br>Oklahoma Surety Company   | OK<br>OH                   | DS<br>DS                         | Mid-Continent Casualty Company<br>Mid-Continent Casualty Company  | Ownership<br>Ownership   | 100.000<br>100.000                                  | American Financial Group, Inc.<br>American Financial Group, Inc.   |    |
| 0084       | American Financial Group, Inc. | 16691             | 31-0501234<br>45-2969767<br>26-4391696<br>31-1463075               |              |     |  | Great American Insurance Company<br>Aerielle IP Holdings, LLC<br>Aerielle, LLC<br>American Signature Underwriters, Inc.   | OH<br>OH<br>DE<br>OH       | IA<br>NIA<br>NIA<br>NIA          | American Financial Group, Inc.<br>Great American Insurance Company<br>Great American Insurance Company<br>Great American Insurance Company                                    | Ownership<br>Ownership<br>Ownership<br>Ownership                                 | 100.000<br>37.500<br>37.500<br>100.000              | American Financial Group, Inc.<br>American Financial Group, Inc.<br>American Financial Group, Inc.<br>American Financial Group, Inc.                                   |    |
|            |                                |                   | 59-2840291<br>20-5173494<br>20-5173589<br>25-1754638               |              |     |  | Brothers Property Corporation<br>Brothers Le Pavillon, LLC<br>Brothers Le Pavillon (SPE), LLC<br>Brothers Pennsylvanian Corporation   | OH<br>DE<br>DE<br>PA       | NIA<br>NIA<br>NIA<br>NIA         | Great American Insurance Company<br>Brothers Property Corporation<br>Brothers Le Pavillon, LLC<br>Brothers Property Corporation   | Ownership<br>Ownership<br>Ownership<br>Ownership                                 | 80.000<br>100.000<br>100.000<br>100.000             | American Financial Group, Inc.<br>American Financial Group, Inc.<br>American Financial Group, Inc.<br>American Financial Group, Inc.                                   |    |
|            |                                |                   | 59-2840294<br>20-4498054<br>31-1277904<br>31-0589001<br>31-1341668 |              |     |  | Brothers Property Management Corporation<br>Crescent Centre Apartments<br>Crop Managers Insurance Agency, Inc.<br>Dempsey & Sidlers Agency, Inc.<br>Eden Park Insurance Brokers, Inc. | OH<br>OH<br>KS<br>OH<br>CA | NIA<br>NIA<br>NIA<br>NIA<br>NIA  | Brothers Property Corporation<br>Great American Insurance Company<br>Great American Insurance Company<br>Great American Insurance Company<br>Great American Insurance Company | Ownership<br>Ownership<br>Ownership<br>Ownership<br>Ownership                    | 100.000<br>100.000<br>100.000<br>100.000<br>100.000 | American Financial Group, Inc.<br>American Financial Group, Inc.<br>American Financial Group, Inc.<br>American Financial Group, Inc.<br>American Financial Group, Inc. | 1  |
|            |                                |                   |  |              |     |  | El Aguila, Compañía de Seguros, S.A. de C.V.<br>Financidora de Primas Condor, S.A. de C.V.  | MEX<br>MEX                 | IA<br>NIA                        | Great American Insurance Company<br>El Aguila, Compañía de Seguros, S.A. de C.V.  | Ownership<br>Ownership   | 100.000<br>99.000                                   | American Financial Group, Inc.<br>American Financial Group, Inc.   |    |

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## 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) | *      |
|            |                                    |                   | 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.....   | ...51.500                                  | American Financial Group, Inc.....         |        |
|            |                                    |                   | 34-1899058        |              |            |  | American Highways Insurance Agency, Inc.....          | OH.....              | NIA.....                         | National Interstate Corporation.....           | Ownership.....   | ..100.000                                  | American Financial Group, Inc.....         |        |
|            |                                    |                   | 31-1548235        |              |            |  | Explorer RV Insurance Agency, Inc.....                | OH.....              | NIA.....                         | National Interstate Corporation.....           | Ownership.....   | ..100.000                                  | American Financial Group, Inc.....         |        |
|            |                                    |                   | 98-0191335        |              |            |  | Hudson Indemnity, Ltd.....                            | 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.....         |        |
|            |                                    |                   |                   |              |            |  | 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.....         |        |

Q12.3

## SCHEDULE Y

### PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

| 1          | 2                              | 3                 | 4                 | 5            | 6   | 7  | 8   | 9                    | 10                               | 11   | 12   | 13   | 14   | 15 |
|------------|--------------------------------|-------------------|-------------------|--------------|-----|--|---|----------------------|----------------------------------|--|--|--|--|----|
| Group Code | Group Name                     | NAIC Company Code | Federal ID Number | Federal RSSD | CIK | Name of Securities Exchange if Publicly Traded (U.S. or International) | Names of Parent, Subsidiaries or Affiliates           | Domiciliary Location | Relationship to Reporting Entity | Directly Controlled by (Name of Entity/Person) | Type of Control (Ownership Board, Management Attorney-in-Fact, Influence, Other) | If Control is Ownership Provide Percentage | Ultimate Controlling Entity(ies)/Person(s) | *  |
| 0084       | American Financial Group, Inc. | 11051             | 99-0345306        |              |     |  | National Interstate Insurance Company of Hawaii, Inc. | 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. | 41106             | 95-3623282        |              |     |  | Triumphe Casualty Company                             | OH                   | IA                               | 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.             |    |
|            |                                |                   | 20-5546054        |              |     |  | Vanliner Reinsurance Limited                          | BMU                  | IA                               | National Interstate Insurance Company          | Ownership  | 100.000                                    | American Financial Group, Inc.             |    |
|            |                                |                   | 46-4570914        |              |     |  | Safety Claims & Litigation Services, LLC              | MT                   | NIA                              | National Interstate Corporation                | Ownership  | 100.000                                    | American Financial Group, Inc.             |    |
|            |                                |                   | 27-2226948        |              |     |  | Safety Claims and Litigation Services, LLC            | OH                   | NIA                              | National Interstate Corporation                | Ownership  | 100.000                                    | American Financial Group, Inc.             |    |
|            |                                |                   | 871850814         |              |     |  | Pinecrest Place LLC                                   | FL                   | NIA                              | Great American Insurance Company               | Ownership  | 100.000                                    | American Financial Group, Inc.             |    |
|            |                                |                   | 31-1293064        |              |     |  | PLLS Canada Insurance Brokers Inc                     | CAN                  | NIA                              | Great American Insurance Company               | Ownership  | 49.000                                     | American Financial Group, Inc.             |    |
|            |                                |                   | 72-1331800        |              |     |  | Professional Risk Brokers, Inc                        | IL                   | NIA                              | Great American Insurance Company               | Ownership  | 100.000                                    | American Financial Group, Inc.             |    |
|            |                                |                   | 36-4517754        |              |     |  | Strategic Comp Holdings, L.L.C.                       | LA                   | NIA                              | Great American Insurance Company               | Ownership  | 100.000                                    | American Financial Group, Inc.             |    |
|            |                                |                   | 32-0050970        |              |     |  | Strategic Comp Services, L.L.C.                       | LA                   | NIA                              | Strategic Comp Holdings, L.L.C.                | Ownership  | 100.000                                    | American Financial Group, Inc.             |    |
|            |                                |                   | 31-0686194        |              |     |  | Strategic Comp, L.L.C.                                | LA                   | NIA                              | Strategic Comp Holdings, L.L.C.                | Ownership  | 100.000                                    | American Financial Group, Inc.             |    |
|            |                                |                   | 31-0883227        |              |     |  | One East Fourth, Inc.                                 | OH                   | NIA                              | American Financial Group, Inc.                 | Ownership  | 100.000                                    | American Financial Group, Inc.             |    |
|            |                                |                   | 31-1119320        |              |     |  | Pioneer Carpet Mills, Inc.                            | OH                   | NIA                              | American Financial Group, Inc.                 | Ownership  | 100.000                                    | American Financial Group, Inc.             |    |
|            |                                |                   | 31-0728327        |              |     |  | TEJ Holdings, Inc.                                    | OH                   | NIA                              | American Financial Group, Inc.                 | Ownership  | 100.000                                    | American Financial Group, Inc.             |    |
|            |                                |                   |                   |              |     |  | Three East Fourth, Inc.                               | OH                   | NIA                              | American Financial Group, Inc.                 | Ownership  | 100.000                                    | American Financial Group, Inc.             |    |

Q12.4

**Asterisk Explanation**

|   |   |
|---|---|
| 1 | Another affiliated company owns 1% or less of the shares. |
|---|---|

## PART 1 - LOSS EXPERIENCE

| Lines of Business   | Current Year to Date           |                                |                                | 4<br>Prior Year to Date<br>Direct Loss<br>Percentage |
|---|--------------------------------|--------------------------------|--------------------------------|--|
|   | 1<br>Direct Premiums<br>Earned | 2<br>Direct Losses<br>Incurred | 3<br>Direct<br>Loss Percentage |  |
| 1. Fire.....  | 3,286                          |                                | 0.0                            |  |
| 2. Allied lines.....  | 3,922                          |                                | 0.0                            | 0.5  |
| 3. Farmowners multiple peril.....                                     |                                |                                | 0.0                            |  |
| 4. Homeowners multiple peril.....                                     |                                |                                | 0.0                            |  |
| 5. Commercial multiple peril.....                                     | 70,762                         | 12,151                         | 17.2                           | 34.5   |
| 6. Mortgage guaranty.....   |                                |                                | 0.0                            |  |
| 8. Ocean marine.....  |                                |                                | 0.0                            |  |
| 9. Inland marine.....   | 3,054,199                      | 831,272                        | 27.2                           | 16.6   |
| 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.....  |                                | 66,210                         | 0.0                            |  |
| 17.1 Other liability-occurrence.....                                  | 18,536,216                     | 1,053,158                      | 5.7                            | 16.9   |
| 17.2 Other liability-claims made.....                                 | 1,661,982                      | 133,803                        | 8.1                            | 50.3   |
| 17.3 Excess workers' compensation.....                                |                                |                                | 0.0                            |  |
| 18.1 Products liability-occurrence.....                               | 6,828,292                      | 7,034,539                      | 103.0                          | 108.6  |
| 18.2 Products liability-claims made.....                              |                                |                                | 0.0                            |  |
| 19.1, 19.2 Private passenger auto liability.....                      | 103                            | 20,321                         | 19,729.1                       | (98,504.9)   |
| 19.3, 19.4 Commercial auto liability.....                             | 2,926,948                      | 2,170,168                      | 74.1                           | 47.2   |
| 21. Auto physical damage.....   | 1,203,167                      | 702,073                        | 58.4                           | 54.7   |
| 22. Aircraft (all perils).....  |                                |                                | 0.0                            |  |
| 23. Fidelity.....   |                                |                                | 0.0                            |  |
| 24. Surety.....   | 1,459,271                      | (44,531)                       | (3.1)                          | (5.5)  |
| 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.....   | 35,748,148                     | 11,979,164                     | 33.5                           | 37.4   |
| <b>DETAILS OF WRITE-INS</b>   |                                |                                |                                |  |
| 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                  | 2                       | 3                          |
|---|--------------------|-------------------------|----------------------------|
|   | Current<br>Quarter | Current<br>Year to Date | Prior Year<br>Year to Date |
| 1. Fire.....  | 5,863              | 5,863                   | 1,588                      |
| 2. Allied lines.....  | 6,300              | 6,300                   | 2,156                      |
| 3. Farmowners multiple peril.....                                     |                    |                         |                            |
| 4. Homeowners multiple peril.....                                     |                    |                         |                            |
| 5. Commercial multiple peril.....                                     | 89,382             | 89,382                  | 95,494                     |
| 6. Mortgage guaranty.....   |                    |                         |                            |
| 8. Ocean marine.....  |                    |                         |                            |
| 9. Inland marine.....   | 2,836,342          | 2,836,342               | 2,724,524                  |
| 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.....                                  | 19,000,360         | 19,000,360              | 19,581,149                 |
| 17.2 Other liability-claims made.....                                 | 1,779,708          | 1,779,708               | 1,679,831                  |
| 17.3 Excess workers' compensation.....                                |                    |                         |                            |
| 18.1 Products liability-occurrence.....                               | 6,775,190          | 6,775,190               | 6,629,975                  |
| 18.2 Products liability-claims made.....                              |                    |                         |                            |
| 19.1 19.2 Private passenger auto liability.....                       | 351                | 351                     | 351                        |
| 19.3 19.4 Commercial auto liability.....                              | 2,494,102          | 2,494,102               | 2,520,394                  |
| 21. Auto physical damage.....   | 1,050,285          | 1,050,285               | 980,142                    |
| 22. Aircraft (all perils).....  |                    |                         |                            |
| 23. Fidelity.....   |                    |                         |                            |
| 24. Surety.....   | 1,463,498          | 1,463,498               | 1,260,889                  |
| 26. Burglary and theft.....   |                    |                         |                            |
| 27. Boiler and machinery.....   |                    |                         |                            |
| 28. Credit.....   |                    |                         |                            |
| 29. International.....  |                    |                         |                            |
| 30. Warranty.....   |                    |                         |                            |
| 31. Reinsurance-nonproportional assumed property.....                 | XXX                | XXX                     | XXX                        |
| 32. Reinsurance-nonproportional assumed liability.....                | XXX                | XXX                     | XXX                        |
| 33. Reinsurance-nonproportional assumed financial lines.....          | XXX                | XXX                     | XXX                        |
| 34. Aggregate write-ins for other lines of business.....              | 0                  | 0                       | 0                          |
| 35. Totals.....   | 35,501,381         | 35,501,381              | 35,476,493                 |
| <b>DETAILS OF WRITE-INS</b>   |                    |                         |                            |
| 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) | 2014 Loss and LAE Payments on Claims Reported as of Prior Year-End | 2014 Loss and LAE Payments on Claims Unreported as of Prior Year-End | Total 2014 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. 2011 + Prior.....                                 | 99,641  | 64,392                                    | 164,033  | 7,638  | 4,002  | 11,640   | 89,001  | 3,116  | 60,866                               | 152,983  | (3,002)   | 3,592   | 590  |
| 2. 2012.....   | 19,497  | 18,095                                    | 37,592   | 1,396  | 597  | 1,993  | 18,412  | 1,308  | 16,686                               | 36,406   | 311   | 496   | 807  |
| 3. Subtotals 2012 + Prior.....                       | 119,138   | 82,487                                    | 201,625  | 9,034  | 4,599  | 13,633   | 107,413   | 4,424  | 77,552                               | 189,389  | (2,691)   | 4,088   | 1,397  |
| 4. 2013.....   | 21,242  | 32,489                                    | 53,731   | 2,018  | 1,168  | 3,186  | 21,590  | 1,177  | 27,495                               | 50,262   | 2,366   | (2,649)   | (283)  |
| 5. Subtotals 2013 + Prior.....                       | 140,380   | 114,976                                   | 255,356  | 11,052   | 5,767  | 16,819   | 129,003   | 5,601  | 105,047                              | 239,651  | (325)   | 1,439   | 1,114  |
| 6. 2014.....   | XXX   | XXX                                       | XXX  | XXX  | 798  | 798  | XXX   | 2,844  | 13,689                               | 16,533   | XXX   | XXX   | XXX  |
| 7. Totals.....                                       | 140,380   | 114,976                                   | 255,356  | 11,052   | 6,565  | 17,617   | 129,003   | 8,445  | 118,736                              | 256,184  | (325)   | 1,439   | 1,114  |
| 8. Prior Year-End's Surplus As Regards Policyholders | 131,970   |   |  |  |  |  |   |  |                                      |  | 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. ....(0.2)%   | 2. ....1.3 %  | 3. ....0.4 %   |
|  |   |   |  |  |  |  |   |  |                                      |  |   |   | Col. 13, Line 7 Line 8   |
|  |   |   |  |  |  |  |   |  |                                      |  |   |   | 4. ....0.8 %   |

Q14

# 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.

|   | <b>Response</b> |
|---|-----------------|
| 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:**



Statement for March 31, 2014 of the **Mid-Continent Casualty Company**  
**Overflow Page for Write-Ins**

**Additional Write-ins for Assets:**

|   | Current Statement Date |                            |  | 4<br>December 31,<br>Prior Year Net<br>Admitted Assets |
|---|------------------------|----------------------------|--|--|
|   | 1<br>Assets            | 2<br>Nonadmitted<br>Assets | 3<br>Net Admitted<br>Assets<br>(Cols. 1 - 2) |  |
| 2504. Rounding.....                                   | .....2                 | .....                      | .....2                                       | .....1   |
| 2505. Reinsurance Commission Receivable.....          | .....                  | .....                      | .....0                                       | .....114,382   |
| 2597. Summary of remaining write-ins for Line 25..... | .....2                 | .....0                     | .....2                                       | .....114,383   |

**Mid-Continent Casualty Company**  
**SCHEDULE A - VERIFICATION**

Real Estate

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

**SCHEDULE B - VERIFICATION**

Mortgage Loans

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

**SCHEDULE BA - VERIFICATION**

Other Long-Term Invested Assets

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

**SCHEDULE D - VERIFICATION**

Bonds and Stocks

|  | 1<br>Year to Date | 2<br>Prior Year Ended<br>December 31 |
|--|-------------------|--------------------------------------|
| 1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year.....      | 379,048,843       | 394,119,674                          |
| 2. Cost of bonds and stocks acquired.....  | 29,761,199        | 70,441,693                           |
| 3. Accrual of discount.....  | 316,184           | 1,237,432                            |
| 4. Unrealized valuation increase (decrease).....   | 2,233,987         | (2,247,984)                          |
| 5. Total gain (loss) on disposals.....   | 18,392            | 1,811,118                            |
| 6. Deduct consideration for bonds and stocks disposed of.....                            | 17,775,679        | 84,464,468                           |
| 7. Deduct amortization of premium.....   | 370,652           | 1,666,474                            |
| 8. Total foreign exchange change in book/adjusted carrying value.....                    |                   |                                      |
| 9. Deduct current year's other than temporary impairment recognized.....                 |                   | 182,145                              |
| 10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)..... | 393,232,274       | 379,048,843                          |
| 11. Deduct total nonadmitted amounts.....  | 50,000            | 50,000                               |
| 12. Statement value at end of current period (Line 10 minus Line 11).....                | 393,182,274       | 378,998,843                          |

## SCHEDULE D - PART 1B

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

|  | 1   | 2                                   | 3                                   | 4   | 5   | 6  | 7   | 8   |
|--|---|-------------------------------------|-------------------------------------|---|---|--|---|---|
| NAIC Designation                         | 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 |
| <b>BONDS</b>                             |   |                                     |                                     |   |   |  |   |   |
| 1. NAIC 1 (a).....                       | 259,899,747   | 37,641,752                          | 44,518,194                          | (1,561,145)                                 | 251,462,160                                       |  |   | 259,899,747   |
| 2. NAIC 2 (a).....                       | 44,404,595  |                                     | 179,051                             | 1,591,345                                   | 45,816,889  |  |   | 44,404,595  |
| 3. NAIC 3 (a).....                       | 2,133,454   | 4,023,883                           | 91,850                              | (36,232)                                    | 6,029,255   |  |   | 2,133,454   |
| 4. NAIC 4 (a).....                       | 316,349   |                                     |                                     | 2,725                                       | 319,074   |  |   | 316,349   |
| 5. NAIC 5 (a).....                       |   |                                     |                                     |   |   |  |   |   |
| 6. NAIC 6 (a).....                       | 212,935   | 5,509,555                           | 22,924                              | (37,558)                                    | 5,662,008   |  |   | 212,935   |
| 7. Total Bonds.....                      | 306,967,080   | 47,175,190                          | 44,812,019                          | (40,865)                                    | 309,289,386                                       | 0  | 0   | 306,967,080   |
| <b>PREFERRED STOCK</b>                   |   |                                     |                                     |   |   |  |   |   |
| 8. NAIC 1.....                           | 2,756,736   |                                     |                                     | (2,510)                                     | 2,754,226   |  |   | 2,756,736   |
| 9. NAIC 2.....                           | 12,541,780  | 5,764,400                           |                                     | 806,652                                     | 19,112,832  |  |   | 12,541,780  |
| 10. NAIC 3.....                          | 6,138,258   |                                     |                                     | 108,142                                     | 6,246,400   |  |   | 6,138,258   |
| 11. NAIC 4.....                          | 1,204,938   |                                     | 564,938                             |   | 640,000   |  |   | 1,204,938   |
| 12. NAIC 5.....                          |   |                                     |                                     |   |   |  |   |   |
| 13. NAIC 6.....                          |   |                                     |                                     |   |   |  |   |   |
| 14. Total Preferred Stock.....           | 22,641,712  | 5,764,400                           | 564,938                             | 912,284                                     | 28,753,458  | 0  | 0   | 22,641,712  |
| 15. Total Bonds and Preferred Stock..... | 329,608,792   | 52,939,590                          | 45,376,957                          | 871,419                                     | 338,042,844                                       | 0  | 0   | 329,608,792   |

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(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 \$.....21,335,074; NAIC 2 \$.....0; NAIC 3 \$.....0; NAIC 4 \$.....0; NAIC 5 \$.....0; NAIC 6 \$.....0.

**SCHEDULE DA - PART 1**

Short-Term Investments

|              | 1<br>Book/Adjusted<br>Carrying Value | 2<br>Par Value | 3<br>Actual<br>Cost | 4<br>Interest Collected<br>Year To Date | 5<br>Paid for Accrued Interest<br>Year To Date |
|--------------|--------------------------------------|----------------|---------------------|---|--|
| 9199999..... | .....21,335,074                      | .....XXX.....  | .....21,335,074     | .....1,181                              | .....  |

**SCHEDULE DA - VERIFICATION**

Short-Term Investments

|  | 1<br>Year to Date | 2<br>Prior Year Ended<br>December 31 |
|--|-------------------|--------------------------------------|
| 1. Book/adjusted carrying value, December 31 of prior year.....                          | .....21,973,498   | .....24,410,638                      |
| 2. Cost of short-term investments acquired.....  | .....26,981,246   | .....95,186,456                      |
| 3. Accrual of discount.....  | .....             | .....                                |
| 4. Unrealized valuation increase (decrease).....   | .....             | .....                                |
| 5. Total gain (loss) on disposals.....   | .....             | .....                                |
| 6. Deduct consideration received on disposals.....                                       | .....27,619,670   | .....97,623,596                      |
| 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)..... | .....21,335,074   | .....21,973,498                      |
| 11. Deduct total nonadmitted amounts.....  | .....             | .....                                |
| 12. Statement value at end of current period (Line 10 minus Line 11).....                | .....21,335,074   | .....21,973,498                      |

**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<br>CUSIP<br>Identification                           | 2<br>Description   | 3<br>Foreign | 4<br>Date<br>Acquired | 5<br>Name of Vendor                 | 6<br>Number of<br>Shares of Stock | 7<br>Actual Cost | 8<br>Par Value    | 9<br>Paid for<br>Accrued Interest<br>and Dividends | 10<br>NAIC Designation<br>or Market<br>Indicator (a) |
|--|--|--------------|-----------------------|-------------------------------------|-----------------------------------|------------------|-------------------|--|--|
| <b>Bonds - Industrial and Miscellaneous</b>            |  |              |                       |                                     |                                   |                  |                   |  |  |
| 00100F AC 9  | ACIS 2014-3A A1F CLO 3.7 02/01/2026.....                   | R.....       | ...01/16/2014         | JEFFERIES & CO.....                 |                                   | .....1,990,000   | .....2,000,000    |  | 1FE.....   |
| 04544N AD 6  | ABSHE 2006-HE6 A4 SEQ SNR FLT 11/25/2036.....              |              | ...01/16/2014         | AMHERST SECURITIES CORP.....        |                                   | .....2,840,350   | .....3,381,368    | .....823   | 1FM.....   |
| 126673 Y7 1  | CWL 2005-7 AF4 SEQ SNR 4.867 10/25/2035.....               |              | ...02/20/2014         | WELLS FARGO BROKERAGE SERVICES..... |                                   | .....4,023,883   | .....3,959,541    | .....13,918  | 3FM.....   |
| 872225 AD 9  | TBW 2006-5 A3 SEQ STP 11/25/2036.....                      |              | ...02/18/2014         | AMHERST SECURITIES CORP.....        |                                   | .....4,830,165   | .....5,465,534    | .....18,067  | 1FM.....   |
| 872227 AK 9  | TBW 2007-2 A6A NAS SSNR 6.0145 07/25/37.....               |              | ...03/06/2014         | AMHERST SECURITIES CORP.....        |                                   | .....5,509,555   | .....7,249,415    | .....12,112  | 6FE.....   |
| 87407P AJ 9  | TAL 2014-1A A ABS SNR 3.51 02/22/2039.....                 |              | ...02/19/2014         | BANC OF AMERICA SECURITIES.....     |                                   | .....999,991     | .....1,000,000    |  | 1FE.....   |
| 3899999.   | Total Bonds - Industrial and Miscellaneous.....            |              |                       |                                     |                                   | .....20,193,944  | .....23,055,858   | .....44,920  | .....XXX.....  |
| 8399997.   | Total Bonds - Part 3.....                                  |              |                       |                                     |                                   | .....20,193,944  | .....23,055,858   | .....44,920  | .....XXX.....  |
| 8399999.   | Total Bonds.....   |              |                       |                                     |                                   | .....20,193,944  | .....23,055,858   | .....44,920  | .....XXX.....  |
| <b>Preferred Stocks - Industrial and Miscellaneous</b> |  |              |                       |                                     |                                   |                  |                   |  |  |
| 46625H JQ 4  | JPMORGAN CHASE 6.75.....                                   |              | ...01/14/2014         | JP MORGAN SECURITIES INC.....       |                                   | .....1,000,000   | .....1,000,000.00 |  | P2UFE.....   |
| 55261F AG 9  | M&T BANK CORP E 6.45.....                                  |              | ...02/06/2014         | JP MORGAN SECURITIES INC.....       |                                   | .....2,000,000   | .....2,000,000.00 |  | P2UFE.....   |
| 78409B 20 7  | SCE TRUST III 5.75 (SO CAL ED).....                        |              | ...02/27/2014         | JP MORGAN SECURITIES INC.....       | .....40,000.000                   | .....1,000,000   |                   |  | P2UFE.....   |
| 857477 60 8  | STATE STREET CORP D 5.90.....                              |              | ...02/25/2014         | MORGAN STANLEY.....                 | .....40,000.000                   | .....1,000,000   |                   |  | P2UFE.....   |
| 857477 60 8  | STATE STREET CORP D 5.90.....                              |              | ...02/26/2014         | BANC OF AMERICA SECURITIES.....     | .....30,000.000                   | .....764,400     |                   |  | P2UFE.....   |
| 8499999.   | Total Preferred Stocks - Industrial and Miscellaneous..... |              |                       |                                     |                                   | .....5,764,400   | .....XXX.....     | .....0   | .....XXX.....  |
| 8999997.   | Total Preferred Stocks - Part 3.....                       |              |                       |                                     |                                   | .....5,764,400   | .....XXX.....     | .....0   | .....XXX.....  |
| 8999999.   | Total Preferred Stocks.....                                |              |                       |                                     |                                   | .....5,764,400   | .....XXX.....     | .....0   | .....XXX.....  |
| <b>Common Stocks - Industrial and Miscellaneous</b>    |  |              |                       |                                     |                                   |                  |                   |  |  |
| 06738E 20 4  | BARCLAYS PLC-SPONS ADR.....                                | R.....       | ...03/14/2014         | DEUTSCHE BANK.....                  | .....100,000.000                  | .....1,548,170   | .....XXX.....     |  | L.....   |
| 37045V 10 0  | GENERAL MOTORS CO.....                                     |              | ...03/13/2014         | ISI GROUP.....                      | .....66,000.000                   | .....2,254,685   | .....XXX.....     |  | L.....   |
| 9099999.   | Total Common Stocks - Industrial and Miscellaneous.....    |              |                       |                                     |                                   | .....3,802,855   | .....XXX.....     | .....0   | .....XXX.....  |
| 9799997.   | Total Common Stocks - Part 3.....                          |              |                       |                                     |                                   | .....3,802,855   | .....XXX.....     | .....0   | .....XXX.....  |
| 9799999.   | Total Common Stocks.....                                   |              |                       |                                     |                                   | .....3,802,855   | .....XXX.....     | .....0   | .....XXX.....  |
| 9899999.   | Total Preferred and Common Stocks.....                     |              |                       |                                     |                                   | .....9,567,255   | .....XXX.....     | .....0   | .....XXX.....  |
| 9999999.   | Total Bonds, Preferred and Common Stocks.....              |              |                       |                                     |                                   | .....29,761,199  | .....XXX.....     | .....44,920  | .....XXX.....  |

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

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## SCHEDULE D - PART 4

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

| 1  | 2   | 3                       | 4             | 5                       | 6                         | 7             | 8         | 9           | 10                                      | Change in Book/Adjusted Carrying Value   |   |   |                                      |  | 16  | 17                                       | 18                               | 19                            | 20   | 21                               | 22                                       |
|--|---|-------------------------|---------------|-------------------------|---------------------------|---------------|-----------|-------------|---|--|---|---|--------------------------------------|--|---|--|----------------------------------|-------------------------------|--|----------------------------------|--|
|  |   |                         |               |                         |                           |               |           |             |   | 11                                       | 12                                      | 13  | 14                                   | 15   |   |  |                                  |                               |  |                                  |  |
| CUSIP Identification                                       | Description                                   | For<br>e<br>i<br>g<br>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 Designation or Market Indicator (a) |
| <b>Bonds - U.S. Government</b>                             |   |                         |               |                         |                           |               |           |             |   |  |   |   |                                      |  |   |  |                                  |                               |  |                                  |  |
| 83162C   | HH 9 SBAP 1997-20C 1 7.15 03/01/2017          |                         | 03/01/2014    | MBS Paydown             |                           | 11,007        | 11,007    | 11,007      | 11,007                                  |  |   |   | 0                                    |  | 11,007  |  |                                  | 0                             | 393  | 03/01/2017                       | 1  |
| 0599999. Total Bonds - U.S. Government                     |   |                         |               |                         |                           | 11,007        | 11,007    | 11,007      | 11,007                                  | 0  | 0                                       | 0   | 0                                    | 0  | 11,007  | 0  | 0                                | 0                             | 393  | XXX                              | XXX                                      |
| <b>Bonds - U.S. Special Revenue and Special Assessment</b> |   |                         |               |                         |                           |               |           |             |   |  |   |   |                                      |  |   |  |                                  |                               |  |                                  |  |
| 041083   | VB 9 AR ST DEV FIN SFM A 3.10 07/01/2043      |                         | 03/01/2014    | MBS Paydown             |                           | 89,876        | 89,876    | 89,876      | 89,877                                  |  |   |   | 0                                    |  | 89,876  |  |                                  | 0                             | 424  | 07/01/2043                       | 1FE                                      |
| 047856   | ET 2 ATLANTA SFM A GA 5.25 12/01/2039         |                         | 03/01/2014    | Partial Call            |                           | 293,263       | 293,263   | 305,903     | 303,663                                 |  | (10,400)                                |   | (10,400)                             |  | 293,263                                       |  |                                  | 0                             | 2,841  | 12/01/2039                       | 1FE                                      |
| 130333   | CA 3 CA HSG FIN AGY A 2.90 02/01/2042         |                         | 03/01/2014    | MBS Paydown             |                           | 34,799        | 34,799    | 34,798      | 34,799                                  |  |   |   | 0                                    |  | 34,799  |  |                                  | 0                             | 136  | 02/01/2042                       | 1FE                                      |
| 130333   | CB 1 CA HSG FIN AGY B 2.90 02/01/2042         |                         | 03/01/2014    | MBS Paydown             |                           | 14,124        | 14,124    | 14,088      | 14,092                                  |  | 0                                       |   | 0                                    |  | 14,124  |  |                                  | 0                             | 62   | 02/01/2042                       | 1FE                                      |
| 130575   | Z7 1 CA RURAL HOME MTG 5.30 02/01/49          |                         | 02/01/2014    | Partial Call            |                           | 35,000        | 35,000    | 35,744      | 35,550                                  |  | (550)                                   |   | (550)                                |  | 35,000  |  |                                  | 0                             | 928  | 02/01/2049                       | 1FE                                      |
| 19647P   | BA 0 CO ST HSG FIN AUTH MF I 3.20 02/01/2044  |                         | 03/01/2014    | MBS Paydown             |                           | 8,754         | 8,754     | 8,754       | 8,754                                   |  | 0                                       |   | 0                                    |  | 8,754   |  |                                  | 0                             | 47   | 02/01/2044                       | 1FE                                      |
| 246395   | MC 8 DE HSG AUTH D 4.30 07/01/2017            |                         | 01/01/2014    | Sinking Fund Redemption |                           | 235,000       | 235,000   | 231,122     | 233,064                                 |  | 803                                     |   | 803                                  |  | 235,000                                       |  |                                  | 0                             | 5,053  | 07/01/2017                       | 1FE                                      |
| 246395   | WY 9 DE HSG AUTH A-1 4.90 07/01/2029          |                         | 01/01/2014    | Sinking Fund Redemption |                           | 20,000        | 20,000    | 20,792      | 20,641                                  |  | (638)                                   |   | (638)                                |  | 20,000  |  |                                  | 0                             | 490  | 07/01/2029                       | 1FE                                      |
| 246395   | WY 9 DE HSG AUTH A-1 4.90 07/01/2029          |                         | 03/01/2014    | Partial Call            |                           | 25,000        | 25,000    | 25,990      | 25,801                                  |  | (801)                                   |   | (801)                                |  | 25,000  |  |                                  | 0                             | 776  | 07/01/2029                       | 1FE                                      |
| 34073N   | Z8 6 FL HFC SRS 2 4.75 07/01/2027             |                         | 01/01/2014    | Partial Call            |                           | 50,000        | 50,000    | 49,625      | 49,676                                  |  | 325                                     |   | 325                                  |  | 50,000  |  |                                  | 0                             | 1,188  | 07/01/2027                       | 1FE                                      |
| 34074M   | JB 8 FL HSG FIN CORP A 2.80 07/01/2041        |                         | 03/01/2014    | MBS Paydown             |                           | 45,850        | 45,850    | 45,850      | 45,850                                  |  |   |   | 0                                    |  | 45,850  |  |                                  | 0                             | 205  | 07/01/2041                       | 1FE                                      |
| 46940R   | AB 2 JACKSONVILLE FL HSG FIN 5.625 10/01/2039 |                         | 03/01/2014    | Partial Call            |                           | 25,000        | 25,000    | 21,875      | 22,065                                  |  | 2,935                                   |   | 2,935                                |  | 25,000  |  |                                  | 0                             | 352  | 10/01/2039                       | 1FE                                      |
| 474553   | AE 4 JEFFERSON SFM B LA 5.25 12/01/2032       |                         | 02/01/2014    | Partial Call            |                           | 130,000       | 130,000   | 131,300     | 131,043                                 |  | (1,043)                                 |   | (1,043)                              |  | 130,000                                       |  |                                  | 0                             | 1,138  | 12/01/2032                       | 1FE                                      |
| 478754   | 3B 8 JOHNSON CNTY KS WTR 5.00 01/01/2014      |                         | 01/01/2014    | Maturity                |                           | 1,005,000     | 1,005,000 | 1,138,273   | 1,005,000                               |  |   |   | 0                                    |  | 1,005,000                                     |  |                                  | 0                             | 25,125   | 01/01/2014                       | 1FE                                      |
| 49130P   | YN 8 KY HSG CORP E 4.85 07/01/2036            |                         | 03/10/2014    | Partial Call            |                           | 30,000        | 30,000    | 29,025      | 29,106                                  |  | 894                                     |   | 894                                  |  | 30,000  |  |                                  | 0                             | 867  | 07/01/2036                       | 1FE                                      |
| 49130T   | PR 1 KY ST HSG CORP A 4.25 07/01/2033         |                         | 03/10/2014    | Partial Call            |                           | 25,000        | 25,000    | 26,138      | 25,972                                  |  | (972)                                   |   | (972)                                |  | 25,000  |  |                                  | 0                             | 714  | 07/01/2033                       | 1FE                                      |
| 49130T   | PS 9 KY HSG CORP A 3.00 11/01/2041            |                         | 03/01/2014    | Partial Call            |                           | 30,000        | 30,000    | 30,000      | 30,000                                  |  |   |   | 0                                    |  | 30,000  |  |                                  | 0                             | 175  | 11/01/2041                       | 1FE                                      |
| 49130T   | PT 7 KY HSG CORP B 3.00 11/01/2041            |                         | 03/01/2014    | Partial Call            |                           | 15,000        | 15,000    | 15,000      | 15,000                                  |  |   |   | 0                                    |  | 15,000  |  |                                  | 0                             | 100  | 11/01/2041                       | 1FE                                      |
| 57419R   | GH 2 MD ST CMNTY DEV ADMIN A 4.00 07/01/2043  |                         | 03/01/2014    | MBS Paydown             |                           | 28,617        | 28,617    | 28,617      | 28,615                                  |  | 0                                       |   | 0                                    |  | 28,617  |  |                                  | 0                             | 258  | 07/01/2043                       | 1FE                                      |
| 586111   | JW 7 MEMPHIS ECT ARPT TN 5.00 03/01/2014      |                         | 03/01/2014    | Maturity                |                           | 2,000,000     | 2,000,000 | 2,063,940   | 2,002,018                               |  | (2,018)                                 |   | (2,018)                              |  | 2,000,000                                     |  |                                  | 0                             | 50,000   | 03/01/2014                       | 1FE                                      |
| 60416S   | BU 3 MN HSG FIN AGY A 3.00 07/01/2031         |                         | 01/01/2014    | Partial Call            |                           | 85,000        | 85,000    | 89,280      | 89,067                                  |  | (4,067)                                 |   | (4,067)                              |  | 85,000  |  |                                  | 0                             | 1,353  | 07/01/2031                       | 1FE                                      |
| 60535Q   | LY 4 MS ST HOME CORP SF MTGE 2.75 12/01/2032  |                         | 03/01/2014    | MBS Paydown             |                           | 84,988        | 84,988    | 84,988      | 84,988                                  |  | 0                                       |   | 0                                    |  | 84,988  |  |                                  | 0                             | 358  | 12/01/2032                       | 1FE                                      |
| 647200   | P5 7 NM SFM B CL I 5.00 03/01/2028            |                         | 03/01/2014    | Sinking Fund Redemption |                           | 110,000       | 110,000   | 115,693     | 114,503                                 |  | (4,292)                                 |   | (4,292)                              |  | 110,000                                       |  |                                  | 0                             | 2,750  | 03/01/2028                       | 1FE                                      |
| 658207   | FB 6 NC HSG FIN AGY 4.65 07/01/23             |                         | 02/01/2014    | Partial Call            |                           | 60,000        | 60,000    | 59,700      | 59,773                                  |  | 227                                     |   | 227                                  |  | 60,000  |  |                                  | 0                             | 1,628  | 07/01/2023                       | 1FE                                      |
| 658877   | DZ 5 N DAKOTA ST HSG 4.50 01/01/2028          |                         | 01/01/2014    | Partial Call            |                           | 245,000       | 245,000   | 261,315     | 257,668                                 |  | (12,668)                                |   | (12,668)                             |  | 245,000                                       |  |                                  | 0                             | 5,513  | 01/01/2028                       | 1FE                                      |
| 658886   | DU 7 ND HFA PG SER B 5.50 01/01/2037          |                         | 01/01/2014    | Sinking Fund Redemption |                           | 160,000       | 160,000   | 173,200     | 166,182                                 |  | (6,182)                                 |   | (6,182)                              |  | 160,000                                       |  |                                  | 0                             | 4,400  | 01/01/2037                       | 1FE                                      |
| 677377   | Q3 0 OH HSG FIN AGY 4.00 11/01/2025           |                         | 02/01/2014    | Partial Call            |                           | 50,000        | 50,000    | 47,750      | 48,103                                  |  | 1,897                                   |   | 1,897                                |  | 50,000  |  |                                  | 0                             | 500  | 11/01/2025                       | 1FE                                      |
| 708796   | EX 1 PA HFA SFM 4.70 10/01/2037               |                         | 01/21/2014    | Partial Call            |                           | 25,000        | 25,000    | 24,563      | 24,593                                  |  | 407                                     |   | 407                                  |  | 25,000  |  |                                  | 0                             | 359  | 10/01/2037                       | 1FE                                      |
| 708796   | VQ 7 PA HSG SFM 110A 4.75 10/01/2025          |                         | 01/21/2014    | Partial Call            |                           | 165,000       | 165,000   | 161,252     | 161,635                                 |  | 3,365                                   |   | 3,365                                |  | 165,000                                       |  |                                  | 0                             | 2,395  | 10/01/2025                       | 1FE                                      |
| 83755N   | EU 2 SD HSG DEV SFH 2 4.25 5/01/2032          |                         | 03/14/2014    | Partial Call            |                           | 50,000        | 50,000    | 51,905      | 51,533                                  |  | (1,533)                                 |   | (1,533)                              |  | 50,000  |  |                                  | 0                             | 785  | 05/01/2032                       | 1FE                                      |
| 88271H   | CV 9 TX ST HSG 5.50 12/01/2039                |                         | 03/01/2014    | Partial Call            |                           | 64,098        | 64,098    | 67,944      | 66,890                                  |  | (2,792)                                 |   | (2,792)                              |  | 64,098  |  |                                  | 0                             | 450  | 12/01/2039                       | 1FE                                      |
| 88275F   | MT 3 TX DEPT HSG SF 5.25 09/01/2032           |                         | 03/01/2014    | Partial Call            |                           | 105,000       | 105,000   | 106,838     | 105,939                                 |  | (939)                                   |   | (939)                                |  | 105,000                                       |  |                                  | 0                             | 2,297  | 09/01/2032                       | 1FE                                      |

QE05

## SCHEDULE D - PART 4

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

| 1   | 2                                     |  |  | 3        | 4             | 5                 | 6                         | 7             | 8         | 9           | 10                                       | Change in Book/Adjusted Carrying Value    |  |   |                                      |  | 16   | 17                                       | 18                               | 19                            | 20   | 21                               | 22                                       |        |
|---|---------------------------------------|--|--|----------|---------------|-------------------|---------------------------|---------------|-----------|-------------|--|---|--|---|--------------------------------------|--|--|--|----------------------------------|-------------------------------|--|----------------------------------|--|--------|
|   |                                       |  |  |          |               |                   |                           |               |           |             |  | 11  | 12                                       | 13  | 14                                   | 15   |  |  |                                  |                               |  |                                  |  |        |
| CUSIP Identification  | Description                           |  |  | For eign | 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/ Stocks Received During Year | Stated Contractual Maturity Date | NAIC Designation or Market Indicator (a) |        |
| 88275F MV 8   | TX DEPT HSG B 5.30 09/01/2039.....    |  |  |          | 03/01/2014    | Partial Call..... |                           | 105,000       | 105,000   | 106,575     | 105,771                                  |   | (771)                                    |   | (771)                                |  | 105,000  |  |                                  | 0                             | 2,230                                      | 09/01/2039                       | 1FE....                                  |        |
| 898700 FK 0   | TUCSON AZ SF MTG 5.20 12/01/2039..... |  |  |          | 03/01/2014    | Partial Call..... |                           | 20,000        | 20,000    | 20,750      | 20,424                                   |   | (425)                                    |   | (425)                                |  | 20,000   |  |                                  | 0                             | 260  | 12/01/2039                       | 1FE....                                  |        |
| 3199999. Total Bonds - U.S. Special Revenue and Special Assessment..... |                                       |  |  |          |               |                   |                           | 5,469,369     | 5,469,369 | 5,718,463   | 5,507,655                                | 0   | (39,238)                                 | 0   | (39,238)                             | 0  | 5,469,369                                      | 0  | 0                                | 0                             | 0  | 116,157                          | XXX...                                   | XXX... |

**Bonds - Industrial and Miscellaneous**

|             |   |  |  |     |            |                              |  |           |           |           |           |  |          |  |          |         |           |         |         |    |            |            |         |
|-------------|---|--|--|-----|------------|------------------------------|--|-----------|-----------|-----------|-----------|--|----------|--|----------|---------|-----------|---------|---------|----|------------|------------|---------|
| 00249E AA 8 | AA AIRCRAFT FIN 2013-1 3.596 11/01/2017.....  |  |  |     | 03/01/2014 | Sinking Fund Redemption..... |  | 73,231    | 73,231    | 73,231    | 73,231    |  |          |  | 0        |         | 73,231    |         |         | 0  | 439        | 11/01/2017 | 2FE.... |
| 04544N AD 6 | ABSHE 2006-HE6 A4 SEQ SNR FLT 11/25/2036..... |  |  |     | 03/25/2014 | MBS Paydown.....             |  | 116,223   | 116,223   | 97,627    | 97,627    |  | 5,663    |  | 5,663    |         | 116,223   |         |         | 0  | 68         | 11/25/2036 | 1FM.... |
| 05948X D4 0 | BOAMS 2003-9 4A1 SEQ SSNR 5.00 12/18.....     |  |  |     | 03/25/2014 | MBS Paydown.....             |  | 10,311    | 10,311    | 10,273    | 10,275    |  | 2        |  | 2        |         | 10,311    |         |         | 0  | 85         | 12/25/2018 | 1FM.... |
| 07324F AB 6 | BAYV 2007-B 1A1 SEQ STP 8/28/47.....          |  |  |     | 03/28/2014 | MBS Paydown.....             |  | 58,615    | 58,615    | 58,614    | 58,615    |  |          |  | 0        |         | 58,615    |         |         | 0  | 470        | 08/28/2047 | 1FM.... |
| 11042A AA 2 | BRITISH AIRWAYS 4.625 06/20/2024.....         |  |  | R.. | 03/20/2014 | Sinking Fund Redemption..... |  | 119       | 119       | 119       | 119       |  |          |  | 0        | 119     |           |         | 0       | 1  | 06/20/2024 | 1FE....    |         |
| 1248MP AA 2 | CBASS 2007-MX1 A1 SEQ STP 12/25/36.....       |  |  |     | 03/25/2014 | MBS Paydown.....             |  | 22,924    | 22,924    | 22,924    | 22,924    |  |          |  | 0        |         | 22,924    |         |         | 0  | 229        | 12/25/2036 | 6FE.... |
| 12641Q AE 2 | CSMC 2009-7R 4A1 SEQ EXCH CSTR 7/26/37.....   |  |  |     | 02/26/2014 | MBS Paydown.....             |  | 48,931    | 48,931    | 48,931    | 48,711    |  | 9        |  | 9        |         | 48,931    |         |         | 0  | 313        | 07/26/2037 | 2FM.... |
| 12641Q AJ 1 | CSMC 2009-7R 4A5 MEZ 6.00 7/26/2037.....      |  |  |     | 02/26/2014 | Pass-Through Loss.....       |  |           | 8,599     | 7,532     |           |  |          |  | 0        | 8,599   |           | (8,599) | (8,599) | 0  | 61         | 07/26/2037 | 1FM.... |
| 12641Q AJ 1 | CSMC 2009-7R 4A5 MEZ 6.00 7/26/2037.....      |  |  |     | 03/31/2014 | Book Value Adjustment.....   |  |           |           |           | 44,749    |  |          |  | 0        | (8,599) |           | 8,599   | 8,599   | 0  |            | 07/26/2037 | 1FM.... |
| 12641Q BQ 4 | CSMC 2009-7R 8A6 MEZ STP 5/26/36.....         |  |  |     | 03/26/2014 | MBS Paydown.....             |  | 8,937     | 8,937     | 7,419     | (13,454)  |  | 2,814    |  | 2,814    |         | 8,937     |         |         | 0  | 62         | 05/26/2036 | 1FM.... |
| 12641Q CN 0 | CSMC 2009-7R 12A1 SEQ EXCH 5.75 1/26/36.....  |  |  |     | 03/26/2014 | MBS Paydown.....             |  | 24,050    | 24,050    | 24,227    | 24,050    |  |          |  | 0        |         | 24,050    |         |         | 0  | 221        | 01/26/2036 | 1FM.... |
| 12641Q CS 9 | CSMC 2009-7R 12A5 MEZ 5.75 1/26/36.....       |  |  |     | 02/26/2014 | Pass-Through Loss.....       |  |           | 1,846     | 1,846     |           |  | (1)      |  | (1)      |         |           |         |         | 0  | 12         | 01/26/2036 | 1FM.... |
| 12641Q CW 0 | CSMC 2009-7R 13A1 SEQ EXCH 6.00 06/26/37..... |  |  |     | 03/26/2014 | MBS Paydown.....             |  | 64,903    | 64,903    | 64,903    | 64,407    |  | 158      |  | 158      |         | 64,903    |         |         | 0  | 688        | 06/26/2037 | 1FM.... |
| 12641Q DE 9 | CSMC 2009-7R 14A3 SUB 5.75 4/26/37.....       |  |  |     | 03/26/2014 | MBS Paydown.....             |  | 28,282    | 28,282    | 28,282    | 28,107    |  | 66       |  | 66       |         | 28,282    |         |         | 0  | 132        | 04/26/2037 | 1FM.... |
| 12641Q FK 3 | CSMC 2009-7R 3A2 SUB 6.00 9/26/37.....        |  |  |     | 03/26/2014 | MBS Paydown.....             |  | 7,857     | 7,857     | 7,857     | 7,857     |  |          |  | 0        |         | 7,857     |         |         | 0  | 81         | 09/26/2037 | 1FM.... |
| 126670 NY 0 | CWL 2005-16 2AF3 SEQ 5.669 5/25/2036.....     |  |  |     | 03/25/2014 | MBS Paydown.....             |  | 5,875     | 5,875     | 5,880     | 12,545    |  |          |  | 0        |         | 5,875     |         |         | 0  | 57         | 05/25/2036 | 1FM.... |
| 126670 NY 0 | CWL 2005-16 2AF3 SEQ 5.669 5/25/2036.....     |  |  |     | 03/25/2014 | Pass-Through Loss.....       |  |           | 22,423    | 22,437    |           |  |          |  | 0        |         |           |         |         | 0  | 211        | 05/25/2036 | 1FM.... |
| 126673 Y7 1 | CWL 2005-7 AF4 SEQ SNR 4.867 10/25/2035.....  |  |  |     | 03/25/2014 | MBS Paydown.....             |  | 37,687    | 37,687    | 38,300    | 38,300    |  | (230)    |  | (230)    |         | 37,687    |         |         | 0  | 153        | 10/25/2035 | 3FM.... |
| 126694 HN 1 | CWHL 2005-25 A9 SCH SSNR 5.50 11/25/2035..... |  |  |     | 03/25/2014 | MBS Paydown.....             |  | 9,367     | 9,367     | 9,296     | 8,577     |  | 385      |  | 385      |         | 9,367     |         |         | 0  | 73         | 11/25/2035 | 1FM.... |
| 12669G R4 5 | CWHL 2005-15 A8 NAS 5.5 08/25/2035.....       |  |  |     | 02/25/2014 | Pass-Through Loss.....       |  |           | 13        | 12        |           |  |          |  | 0        | 13      |           | (13)    | (13)    | 0  |            | 08/25/2035 | 2FM.... |
| 12669G R4 5 | CWHL 2005-15 A8 NAS 5.5 08/25/2035.....       |  |  |     | 02/28/2014 | Book Value Adjustment.....   |  |           |           |           | 1,586,174 |  |          |  | 0        | (13)    |           | 13      | 13      | 13 |            | 08/25/2035 | 2FM.... |
| 12669G R4 5 | CWHL 2005-15 A8 NAS 5.5 08/25/2035.....       |  |  |     | 03/25/2014 | MBS Paydown.....             |  | 56,889    | 56,889    | 53,298    | 54,129    |  |          |  | 0        |         | 56,889    |         |         | 0  | 474        | 08/25/2035 | 2FM.... |
| 16165L AC 4 | CFLX 2006-1 A2A SEQ SSNR 5.935 6/25/36.....   |  |  |     | 03/25/2014 | MBS Paydown.....             |  | 13,524    | 13,524    | 13,522    | 13,524    |  |          |  | 0        |         | 13,524    |         |         | 0  | 141        | 06/25/2036 | 1FM.... |
| 17307G 4H 8 | CMLTI 2006-WF1 A2C SEQ 5.598 3/25/2036.....   |  |  |     | 03/25/2014 | MBS Paydown.....             |  | 4,593     | 4,593     | 4,593     | 2,191     |  | (9)      |  | (9)      |         | 4,593     |         |         | 0  | 36         | 03/25/2036 | 1FM.... |
| 17307G VN 5 | CMLTI 2005-WF2 AF7 SEQ STP 8/25/2035.....     |  |  |     | 03/25/2014 | MBS Paydown.....             |  | 146,933   | 146,934   | 146,929   | 132,853   |  | 89       |  | 89       |         | 146,933   |         |         | 0  | 1,139      | 08/25/2035 | 1FM.... |
| 20030N AE 1 | COMCAST CORP 5.30 01/15/2014.....             |  |  |     | 01/15/2014 | Maturity.....                |  | 2,000,000 | 2,000,000 | 1,914,420 | 1,999,387 |  | 613      |  | 613      |         | 2,000,000 |         |         | 0  | 53,000     | 01/15/2014 | 1FE.... |
| 2254W0 HR 9 | CSFB 2004-6 4A10 PAC 5.25 10/25/34.....       |  |  |     | 03/25/2014 | MBS Paydown.....             |  | 137,040   | 137,040   | 136,714   | 136,157   |  | 420      |  | 420      |         | 137,040   |         |         | 0  | 1,023      | 10/25/2034 | 1FM.... |
| 251563 FY 3 | DMSI 2004-5 A3 SEQ 5.59 07/25/2034.....       |  |  |     | 03/25/2014 | MBS Paydown.....             |  | 57,459    | 57,459    | 57,446    | 57,127    |  | 21       |  | 21       |         | 57,459    |         |         | 0  | 492        | 07/25/2034 | 1FM.... |
| 361856 DX 2 | GMACM 2004-HE5 A5 SEQ CSTR 9/25/34.....       |  |  |     | 03/25/2014 | MBS Paydown.....             |  | 57,457    | 57,457    | 57,457    | 19,922    |  | (18,479) |  | (18,479) |         | 57,457    |         |         | 0  | 532        | 09/25/2034 | 1FM.... |
| 36877Q AA 4 | GEN AMER RAILCAR 7.76 08/20/18.....           |  |  |     | 03/20/2014 | Sinking Fund Redemption..... |  | 31,144    | 31,144    | 31,144    | 29,595    |  | (9)      |  | (9)      |         | 31,144    |         |         | 0  | 404        | 08/20/2018 | 3FE.... |
| 39678W AA 6 | GCSP 2005-1 A SEQ CSTR 9-25-34.....           |  |  |     | 03/25/2014 | MBS Paydown.....             |  | 11,101    | 11,101    | 10,983    | 10,937    |  | 116      |  | 116      |         | 11,101    |         |         | 0  | 96         | 09/25/2034 | 1FM.... |
| 41161P UK 7 | HVMLT 2005-11 2A1A SEQ SSNR FLT 08/19/45..... |  |  |     | 03/19/2014 | MBS Paydown.....             |  | 25,937    | 25,937    | 18,221    | 18,654    |  | 878      |  | 878      |         | 25,937    |         |         | 0  | 21         | 08/19/2045 | 1FM.... |

QE05.1

## SCHEDULE D - PART 4

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

| 1                    | 2   | 3               | 4             | 5                               | 6                         | 7             | 8         | 9           | 10                                       | Change in Book/Adjusted Carrying Value    |  |   |                                      |  | 16   | 17                                       | 18                               | 19                            | 20  | 21                               | 22                                       |
|----------------------|---|-----------------|---------------|---------------------------------|---------------------------|---------------|-----------|-------------|--|---|--|---|--------------------------------------|--|--|--|----------------------------------|-------------------------------|---|----------------------------------|--|
|                      |   |                 |               |                                 |                           |               |           |             |  | 11  | 12                                       | 13  | 14                                   | 15   |  |  |                                  |                               |   |                                  |  |
| CUSIP Identification | Description                                   | For<br>eig<br>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 Designation or Market Indicator (a) |
| 46625Y VU 4          | JPMCC 2005-CB13 A31 SEQ CSTR 1/12/43.....     | .....           | 03/12/2014    | MBS Paydown.....                | .....                     | 9,951         | 9,951     | 10,000      | 9,951                                    | .....                                     | .....                                    | .....   | 0                                    | .....                                      | 9,951  | .....                                    | .....                            | 0                             | 130   | 01/12/2043                       | 1FM....                                  |
| 46627M CU 9          | JPALT 2006-A1 2A1 SEQ SSNR CSTR 03/36.....    | .....           | 03/25/2014    | MBS Paydown.....                | .....                     | 45,362        | 45,362    | 45,692      | 42,141                                   | .....                                     | .....                                    | .....   | 0                                    | .....                                      | 45,362   | .....                                    | .....                            | 0                             | 221   | 03/25/2036                       | 1FM....                                  |
| 46627M CU 9          | JPALT 2006-A1 2A1 SEQ SSNR CSTR 03/36.....    | .....           | 03/25/2014    | Pass-Through Loss.....          | .....                     | .....         | 13,529    | 13,619      | .....                                    | .....                                     | .....                                    | .....   | 0                                    | .....                                      | .....  | .....                                    | .....                            | 0                             | 56  | 03/25/2036                       | 1FM....                                  |
| 46629Y AB 5          | JPMCC 2007-CB18 A3 SEQ 5.447 06/12/47.....    | .....           | 03/12/2014    | MBS Paydown.....                | .....                     | 27,065        | 27,065    | 26,422      | 26,878                                   | .....                                     | 51                                       | .....   | 51                                   | .....                                      | 27,065   | .....                                    | .....                            | 0                             | 286   | 06/12/2047                       | 1FM....                                  |
| 46637U AA 5          | JPTPE 2012-3 A PT 3.0 10/27/2042.....         | .....           | 03/27/2014    | MBS Paydown.....                | .....                     | 22,461        | 22,461    | 21,675      | 21,675                                   | .....                                     | 170                                      | .....   | 170                                  | .....                                      | 22,461   | .....                                    | .....                            | 0                             | 112   | 10/27/2042                       | 1FE.....                                 |
| 46637V AA 3          | JPTPE 2012-2 A SEQ 3.00 09/17/42.....         | .....           | 03/17/2014    | MBS Paydown.....                | .....                     | 46,679        | 46,679    | 46,474      | 46,475                                   | .....                                     | 2  | .....   | 2                                    | .....                                      | 46,679   | .....                                    | .....                            | 0                             | 238   | 09/17/2042                       | 1FE.....                                 |
| 47232D AW 2          | JMAC 2009-R5 5A1 SEQ SSNR CSTR 1/26/36.....   | .....           | 03/26/2014    | MBS Paydown.....                | .....                     | 21,832        | 21,832    | 22,210      | 21,724                                   | .....                                     | 2  | .....   | 2                                    | .....                                      | 21,832   | .....                                    | .....                            | 0                             | 142   | 01/26/2036                       | 1FM....                                  |
| 47232D BP 6          | JMAC 2009-R5 8A1 SEQ SSNR CSTR 7/26/37.....   | .....           | 03/26/2014    | MBS Paydown.....                | .....                     | 51,685        | 51,685    | 51,685      | 51,351                                   | .....                                     | 18                                       | .....   | 18                                   | .....                                      | 51,685   | .....                                    | .....                            | 0                             | 474   | 07/26/2037                       | 1FM....                                  |
| 47232D BU 5          | JMAC 2009-R5 8A6 MEZ SSUP CSTR 7/26/37.....   | .....           | 03/26/2014    | Pass-Through Loss.....          | .....                     | .....         | 34,843    | 17,308      | .....                                    | .....                                     | 8,636                                    | .....   | 8,636                                | .....                                      | 1,780  | .....                                    | (1,780)                          | (1,780)                       | 288   | 07/26/2037                       | 6FM....                                  |
| 47232D BU 5          | JMAC 2009-R5 8A6 MEZ SSUP CSTR 7/26/37.....   | .....           | 03/31/2014    | Book Value Adjustment.....      | .....                     | .....         | .....     | .....       | 5,341                                    | .....                                     | .....                                    | .....   | 0                                    | .....                                      | (1,780)  | .....                                    | 1,780                            | 1,780                         | .....   | 07/26/2037                       | 6FM....                                  |
| 47232Q AA 1          | JMAC 2009-R2 1A SEQ CSTR 11-37 RE.....        | .....           | 02/26/2014    | MBS Paydown.....                | .....                     | 15,361        | 15,361    | 14,929      | (739,441)                                | .....                                     | 236                                      | .....   | 236                                  | .....                                      | 15,361   | .....                                    | .....                            | 0                             | 87  | 11/26/2037                       | 1FM....                                  |
| 47232V AL 6          | JMAC 2009-R4 3A1 SEQ SSNR 6.25 07/26/37.....  | .....           | 03/26/2014    | MBS Paydown.....                | .....                     | 35,223        | 35,223    | 35,223      | 34,827                                   | .....                                     | 21                                       | .....   | 21                                   | .....                                      | 35,223   | .....                                    | .....                            | 0                             | 524   | 07/26/2037                       | 1FM....                                  |
| 47232V AQ 5          | JMAC 2009-R4 3A5 MEZ SSUP 6.25 07/26/37.....  | .....           | 03/26/2014    | Pass-Through Loss.....          | .....                     | .....         | 11,567    | 7,953       | .....                                    | .....                                     | .....                                    | .....   | 0                                    | .....                                      | 3,514  | .....                                    | (3,514)                          | (3,514)                       | 191   | 07/26/2037                       | 1FM....                                  |
| 47232V AQ 5          | JMAC 2009-R4 3A5 MEZ SSUP 6.25 07/26/37.....  | .....           | 03/31/2014    | Book Value Adjustment.....      | .....                     | .....         | .....     | .....       | 3,514                                    | .....                                     | .....                                    | .....   | 0                                    | .....                                      | (3,514)  | .....                                    | 3,514                            | 3,514                         | .....   | 07/26/2037                       | 1FM....                                  |
| 47232V GC 0          | JMAC 2009-R4 31A2 SUB SSUP 5.75 2/26/36.....  | .....           | 01/26/2014    | MBS Paydown.....                | .....                     | 5,792         | 5,792     | 5,814       | 5,792                                    | .....                                     | .....                                    | .....   | 0                                    | .....                                      | 5,792  | .....                                    | .....                            | 0                             | 58  | 02/26/2036                       | 1FM....                                  |
| 47232V GD 8          | JMAC 2009-R4 31A3 SUB SSUP 5.75 2/26/36.....  | .....           | 03/26/2014    | MBS Paydown.....                | .....                     | 20,835        | 20,835    | 20,914      | 20,835                                   | .....                                     | .....                                    | .....   | 0                                    | .....                                      | 20,835   | .....                                    | .....                            | 0                             | 310   | 02/26/2036                       | 1FM....                                  |
| 47232V GG 1          | JMAC 2009-R4 31A6 MEZ SSUP 5.75 2/26/36.....  | .....           | 03/26/2014    | Pass-Through Loss.....          | .....                     | .....         | 2,012     | 2,020       | .....                                    | .....                                     | .....                                    | .....   | 0                                    | .....                                      | .....  | .....                                    | .....                            | 0                             | 37  | 02/26/2036                       | 1FM....                                  |
| 525221 EM 5          | LXS 2005-7N 1A1A SEQ SSNR FLT 12/25/2035..... | .....           | 03/25/2014    | MBS Paydown.....                | .....                     | 35,092        | 35,092    | 25,705      | 26,662                                   | .....                                     | 155                                      | .....   | 155                                  | .....                                      | 35,092   | .....                                    | .....                            | 0                             | 23  | 12/25/2035                       | 1FM....                                  |
| 55312V AB 4          | MLCFC 2006-4 A2 SEQ CSTR 12/12/2049.....      | .....           | 01/12/2014    | MBS Paydown.....                | .....                     | 3,009         | 3,009     | 2,950       | 3,000                                    | .....                                     | .....                                    | .....   | 0                                    | .....                                      | 3,009  | .....                                    | .....                            | 0                             | 13  | 12/12/2049                       | 1FM....                                  |
| 61532X AC 0          | MONUMENT GLOBAL 5.25 01/15/2014.....          | .....           | 01/15/2014    | Maturity.....                   | .....                     | 2,500,000     | 2,500,000 | 2,491,050   | 2,499,941                                | .....                                     | 59                                       | .....   | 59                                   | .....                                      | 2,500,000                                      | .....                                    | .....                            | 0                             | 65,625  | 01/15/2014                       | 1FE.....                                 |
| 61751D AE 4          | MSM 2006-17XS A3A SEQ STP 10/25/46.....       | .....           | 02/25/2014    | MBS Paydown.....                | .....                     | 11,863        | 11,863    | 11,863      | 6,823                                    | .....                                     | (7)                                      | .....   | (7)                                  | .....                                      | 11,863   | .....                                    | .....                            | 0                             | 50  | 10/25/2046                       | 1FM....                                  |
| 63860H AC 3          | NSTR 2007-A AV3 SEQ FLT 03/25/2037.....       | .....           | 03/25/2014    | MBS Paydown.....                | .....                     | 88,947        | 88,947    | 83,388      | 83,972                                   | .....                                     | 488                                      | .....   | 488                                  | .....                                      | 88,947   | .....                                    | .....                            | 0                             | 49  | 03/25/2037                       | 1FM....                                  |
| 63860L AC 4          | NSTR 2007-B 2AV2 SEQ FLT 04/25/2037.....      | .....           | 03/25/2014    | MBS Paydown.....                | .....                     | 110,357       | 110,357   | 98,356      | 98,985                                   | .....                                     | 895                                      | .....   | 895                                  | .....                                      | 110,357  | .....                                    | .....                            | 0                             | 75  | 04/25/2037                       | 1FM....                                  |
| 63861G AA 8          | NMART 2013-T1 A1 ABS 1.08 06/20/44.....       | .....           | 01/20/2014    | MBS Paydown.....                | .....                     | 2,000,000     | 2,000,000 | 1,999,988   | 1,999,995                                | .....                                     | 5  | .....   | 5                                    | .....                                      | 2,000,000                                      | .....                                    | .....                            | 0                             | 1,800   | 06/20/2044                       | 1FE.....                                 |
| 64352V MN 8          | NCHET 2005-A A4W SEQ 5.035 8/25/35.....       | .....           | 03/25/2014    | MBS Paydown.....                | .....                     | 53,180        | 53,180    | 53,179      | 52,989                                   | .....                                     | 142                                      | .....   | 142                                  | .....                                      | 53,180   | .....                                    | .....                            | 0                             | 430   | 08/25/2035                       | 1FM....                                  |
| 64352V PN 5          | NCHET 2005-D A2C SEQ FLT 02/25/2036.....      | .....           | 03/25/2014    | MBS Paydown.....                | .....                     | 85,627        | 85,627    | 82,202      | 82,649                                   | .....                                     | 445                                      | .....   | 445                                  | .....                                      | 85,627   | .....                                    | .....                            | 0                             | 61  | 02/25/2036                       | 1FM....                                  |
| 65535A AA 2          | NHELI 2006-AF1 A1 SEQ STP 10/25/2036.....     | .....           | 03/25/2014    | MBS Paydown.....                | .....                     | 6,749         | 6,749     | 6,749       | 2,532                                    | .....                                     | (1,276)                                  | .....   | (1,276)                              | .....                                      | 6,749  | .....                                    | .....                            | 0                             | 56  | 10/25/2036                       | 1FM....                                  |
| 65535V FX 1          | NAA 2004-AP3 A4A SEQ 5.018 10/25/2034.....    | .....           | 03/25/2014    | MBS Paydown.....                | .....                     | 65,424        | 65,424    | 65,422      | 65,424                                   | .....                                     | .....                                    | .....   | 0                                    | .....                                      | 65,424   | .....                                    | .....                            | 0                             | 436   | 10/25/2034                       | 1FM....                                  |
| 73316P JD 3          | POPLR 2005-6 A3 SEQ CSTR 1/25/2036.....       | .....           | 03/25/2014    | MBS Paydown.....                | .....                     | 23,018        | 23,018    | 23,018      | 19,785                                   | .....                                     | (15)                                     | .....   | (15)                                 | .....                                      | 23,018   | .....                                    | .....                            | 0                             | .....   | 01/25/2036                       | 3FM....                                  |
| 76110V QL 5          | RFMS2 2004-HS2 A16 NAS 5.17 6/25/34.....      | .....           | 03/25/2014    | MBS Paydown.....                | .....                     | 34,476        | 34,476    | 34,476      | 31,897                                   | .....                                     | 325                                      | .....   | 325                                  | .....                                      | 34,476   | .....                                    | .....                            | 0                             | 278   | 06/25/2034                       | 1FM....                                  |
| 76110V TE 8          | RFMS2 2006-HSA1 A3 SEQ CSTR 2/25/36.....      | .....           | 02/28/2014    | Book Value Adjustment.....      | .....                     | .....         | .....     | .....       | .....                                    | .....                                     | .....                                    | .....   | 0                                    | .....                                      | .....  | .....                                    | .....                            | 0                             | .....   | 02/25/2036                       | 1FM....                                  |
| 76110V TE 8          | RFMS2 2006-HSA1 A3 SEQ CSTR 2/25/36.....      | .....           | 02/28/2014    | Suspense Ledger Adjustment..... | .....                     | 174,569       | .....     | .....       | .....                                    | .....                                     | .....                                    | .....   | 0                                    | .....                                      | 174,569  | .....                                    | .....                            | 0                             | .....   | 02/25/2036                       | 1FM....                                  |
| 76110V TE 8          | RFMS2 2006-HSA1 A3 SEQ CSTR 2/25/36.....      | .....           | 03/25/2014    | MBS Paydown.....                | .....                     | 62,755        | 62,755    | 62,795      | (25,486)                                 | .....                                     | .....                                    | .....   | 0                                    | .....                                      | 62,755   | .....                                    | .....                            | 0                             | 498   | 02/25/2036                       | 1FM....                                  |
| 76110V TE 8          | RFMS2 2006-HSA1 A3 SEQ CSTR 2/25/36.....      | .....           | 03/25/2014    | Pass-Through Loss.....          | .....                     | .....         | 6,410     | 6,423       | .....                                    | .....                                     | .....                                    | .....   | 0                                    | .....                                      | .....  | .....                                    | .....                            | 0                             | 71  | 02/25/2036                       | 1FM....                                  |
| 761118 UQ 9          | RALI 2006-QS2 1A9 SEQ 5.50 2/25/36.....       | .....           | 03/25/2014    | MBS Paydown.....                | .....                     | 23,582        | 23,582    | 23,573      | (1,869)                                  | .....                                     | .....                                    | .....   | 0                                    | .....                                      | 23,582   | .....                                    | .....                            | 0                             | 193   | 02/25/2036                       | 1FM....                                  |
| 761118 UQ 9          | RALI 2006-QS2 1A9 SEQ 5.50 2/25/36.....       | .....           | 03/25/2014    | Pass-Through Loss.....          | .....                     | .....         | 3,639     | 3,638       | .....                                    | .....                                     | .....                                    | .....   | 0                                    | .....                                      | .....  | .....                                    | .....                            | 0                             | 33  | 02/25/2036                       | 1FM....                                  |

QE05.2

## SCHEDULE D - PART 4

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

| 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                                | For 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 Designation or Market Indicator (a) |        |
| 822582 AF 9   | SHELL INTL FIN 4.00 03/21/2014.....        | R..       | 03/21/2014    | Maturity.....        |                           | 3,000,000     | 3,000,000  | 2,999,190   | 2,999,960                                |   | 40                                       |   | 40                                   |  | 3,000,000                                      |  |                                  | 0                             | 60,000  | 03/21/2014                       | 1FE....                                  |        |
| 86358R DX 2   | SASC 2001-SB1 A5 SEQ 3.375 8/25/31.....    |           | 03/25/2014    | MBS Paydown.....     |                           | 9,425         | 9,425      | 8,026       | 8,617                                    |   | 10                                       |   | 10                                   |  | 9,425  |  |                                  | 0                             | 51  | 08/25/2031                       | 1FM....                                  |        |
| 86359B RB 9   | SASC 2004-9XS 1A4A SEQ SPT 05/25/34.....   |           | 03/25/2014    | MBS Paydown.....     |                           | 47,915        | 47,915     | 40,368      | 44,014                                   |   | 634                                      |   | 634                                  |  | 47,915   |  |                                  | 0                             | 436   | 05/25/2034                       | 1FM....                                  |        |
| 872225 AD 9   | TBW 2006-5 A3 SEQ STP 11/25/2036.....      |           | 03/25/2014    | MBS Paydown.....     |                           | 6,017         | 6,017      | 5,317       | 5,318                                    |   | 9  |   | 9                                    |  | 6,017  |  |                                  | 0                             | 22  | 11/25/2036                       | 1FM....                                  |        |
| 87407P AJ 9   | TAL 2014-1A A ABS SNR 3.51 02/22/2039..... |           | 03/20/2014    | MBS Paydown.....     |                           | 8,333         | 8,333      | 8,333       | 8,333                                    |   |  |   | 0                                    |  | 8,333  |  |                                  | 0                             | 19  | 02/22/2039                       | 1FE....                                  |        |
| 3899999. Total Bonds - Industrial and Miscellaneous.....            |  |           |               |                      |                           | 11,711,973    | 11,642,287 | 11,452,384  | 12,151,894                               | 0   | 3,551                                    | 0   | 3,551                                | 0  | 11,711,973                                     | 0  | (0)                              | (0)                           | 194,087   | XXX...                           | XXX...                                   |        |
| 8399997. Total Bonds - Part 4.....                                  |  |           |               |                      |                           | 17,192,349    | 17,122,662 | 17,181,854  | 17,670,556                               | 0   | (35,687)                                 | 0   | (35,687)                             | 0  | 17,192,349                                     | 0  | (0)                              | (0)                           | 310,637   | XXX...                           | XXX...                                   |        |
| 8399999. Total Bonds.....   |  |           |               |                      |                           | 17,192,349    | 17,122,662 | 17,181,854  | 17,670,556                               | 0   | (35,687)                                 | 0   | (35,687)                             | 0  | 17,192,349                                     | 0  | (0)                              | (0)                           | 310,637   | XXX...                           | XXX...                                   |        |
| <b>Preferred Stocks - Industrial and Miscellaneous</b>              |  |           |               |                      |                           |               |            |             |  |   |  |   |                                      |  |  |  |                                  |                               |   |                                  |  |        |
| 90985F 2# 2   | UNITED COMMUNITY BANK SERIES B 5.00.....   |           | 01/10/2014    | Call.....            |                           | 583,330       | 583,330    | 564,938     | 564,938                                  |   |  |   | 0                                    |  | 564,938  |  | 18,392                           | 18,392                        | 4,456   | XXX...                           | P4AZ....                                 |        |
| 8499999. Total Preferred Stocks - Industrial and Miscellaneous..... |  |           |               |                      |                           | 583,330       | XXX        | 564,938     | 564,938                                  | 0   | 0  | 0   | 0                                    | 0  | 564,938  | 0  | 18,392                           | 18,392                        | 4,456   | XXX...                           | XXX...                                   |        |
| 8999997. Total Preferred Stocks - Part 4.....                       |  |           |               |                      |                           | 583,330       | XXX        | 564,938     | 564,938                                  | 0   | 0  | 0   | 0                                    | 0  | 564,938  | 0  | 18,392                           | 18,392                        | 4,456   | XXX...                           | XXX...                                   |        |
| 8999999. Total Preferred Stocks.....                                |  |           |               |                      |                           | 583,330       | XXX        | 564,938     | 564,938                                  | 0   | 0  | 0   | 0                                    | 0  | 564,938  | 0  | 18,392                           | 18,392                        | 4,456   | XXX...                           | XXX...                                   |        |
| <b>Common Stocks - Industrial and Miscellaneous</b>                 |  |           |               |                      |                           |               |            |             |  |   |  |   |                                      |  |  |  |                                  |                               |   |                                  |  |        |
| 681919 10 6   | OMNICOM GROUP.....                         |           | 12/20/2013    | STIFEL NICOLAUS..... |                           |               | XXX        |             |  |   |  |   | 0                                    |  |  |  |                                  | 0                             | 800   | XXX...                           | L.....                                   |        |
| 9099999. Total Common Stocks - Industrial and Miscellaneous.....    |  |           |               |                      |                           | 0             | XXX        | 0           | 0  | 0   | 0  | 0   | 0                                    | 0  | 0  | 0  | 0                                | 0                             | 0   | 800                              | XXX...                                   | XXX... |
| 9799997. Total Common Stocks - Part 4.....                          |  |           |               |                      |                           | 0             | XXX        | 0           | 0  | 0   | 0  | 0   | 0                                    | 0  | 0  | 0  | 0                                | 0                             | 0   | 800                              | XXX...                                   | XXX... |
| 9799999. Total Common Stocks.....                                   |  |           |               |                      |                           | 0             | XXX        | 0           | 0  | 0   | 0  | 0   | 0                                    | 0  | 0  | 0  | 0                                | 0                             | 0   | 800                              | XXX...                                   | XXX... |
| 9899999. Total Preferred and Common Stocks.....                     |  |           |               |                      |                           | 583,330       | XXX        | 564,938     | 564,938                                  | 0   | 0  | 0   | 0                                    | 0  | 564,938  | 0  | 18,392                           | 18,392                        | 5,256   | XXX...                           | XXX...                                   |        |
| 9999999. Total Bonds, Preferred and Common Stocks.....              |  |           |               |                      |                           | 17,775,679    | XXX        | 17,746,792  | 18,235,494                               | 0   | (35,687)                                 | 0   | (35,687)                             | 0  | 17,757,287                                     | 0  | 18,392                           | 18,392                        | 315,893   | XXX...                           | XXX...                                   |        |

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

QE05.3

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

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

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

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

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

**Sch. DB-Pt B-Sn 1-Footer B  
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**

**SCHEDULE E - PART 1 - CASH**

Month End Depository Balances

| 1<br>Depository  | 2<br>Code   | 3<br>Rate of Interest | 4<br>Amount of Interest Received During Current Quarter | 5<br>Amount of Interest Accrued at Current Statement Date | Book Balance at End of Each Month During Current Quarter |                   |                  | 9<br>* |
|--|-------------|-----------------------|---|---|--|-------------------|------------------|--------|
|  |             |                       |   |   | 6<br>First Month   | 7<br>Second Month | 8<br>Third Month |        |
| <b>Open Depositories</b>                                       |             |                       |   |   |  |                   |                  |        |
| F & M Bank & Trust Company..... Tulsa, Oklahoma.....           |             | .....0.400            |   |   | .....11,230,550  | .....10,478,591   | .....13,223,225  | XXX..  |
| The Bank of New York Mellon..... New York, New York.....       |             | .....0.010            |   |   | .....6,125   | .....8,992        | .....5,002       | XXX..  |
| Commerce Bank-Certificate of Deposit..... Tulsa, Oklahoma..... |             | .....0.349            | .....539  |   | .....152,065   |                   |                  | XXX..  |
| 0199999. Total Open Depositories.....                          | ...XXX..... | ...XXX.....           | .....539  | .....0  | .....11,388,740  | .....10,487,583   | .....13,228,228  | XXX..  |
| 0399999. Total Cash on Deposit.....                            | ...XXX..... | ...XXX.....           | .....539  | .....0  | .....11,388,740  | .....10,487,583   | .....13,228,228  | XXX..  |
| 0499999. Cash in Company's Office.....                         | ...XXX..... | ...XXX.....           | ...XXX.....   | ...XXX.....   | .....1,100   | .....1,100        | .....1,100       | XXX..  |
| 0599999. Total Cash.....                                       | ...XXX..... | ...XXX.....           | .....539  | .....0  | .....11,389,840  | .....10,488,683   | .....13,229,328  | XXX..  |

### SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

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

**NONE**

QE13



## DIRECTOR AND OFFICER INSURANCE COVERAGE SUPPLEMENT

Year To Date For the Period Ended March 31, 2014

NAIC Group Code.....84

NAIC Company Code.....23418

Company Name: Mid-Continent Casualty Company

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

1. Monoline Policies

| 1<br>Direct<br>Written<br>Premiums | 2<br>Direct<br>Earned<br>Premiums | 3<br>Direct<br>Losses<br>Incurred |
|------------------------------------|-----------------------------------|-----------------------------------|
| .....806,521                       | .....816,469                      | .....(1,000)                      |

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: ..... \_\_\_\_\_