23418201620100101

QUARTERLY STATEMENT

As of March 31, 2016

of the Condition and Affairs of the

Mid-Continent Casualty Company

NAIC Group Code.....84, 84 (Current Period) (Prior Period) NAIC Company Code..... 23418 Employer's ID Number..... 73-0556513

Organized under the Laws of Ohio State of Domicile or Port of Entry Ohio Country of Domicile US

Incorporated/Organized..... February 26, 1947 Commenced Business..... February 26, 1948

Statutory Home Office	301 E. 4th Street….. Cincinnati ..... OH ..... US ..... 45202 (Street and Number) (City or Town, State, Country and Zip Code)	
Main Administrative Office	1437 South Boulder Dr…... Tulsa ..... OK ..... US ..... 74119 (Street and Number) (City or Town, State, Country and Zip Code)	918-587-7221 (Area Code) (Telephone Number)
Mail Address	P.O. Box 1409….. Tulsa ..... OK ..... US ..... 74101 (Street and Number or P. O. Box) (City or Town, State, Country and Zip Code)	
Primary Location of Books and Records	1437 South Boulder Dr…... Tulsa ..... OK ..... US ..... 74119 (Street and Number) (City or Town, State, Country and Zip Code)	918-587-7221 (Area Code) (Telephone Number)
Internet Web Site Address	http://www.mcg-ins.com/	
Statutory Statement Contact	Gregory Patrick Jones (Name)	918-587-7221 x 250 (Area Code) (Telephone Number) (Extension)
	gjones@mcg-ins.com (E-Mail Address)	918-588-1253 (Fax Number)

OFFICERS

Name	Title	Name	Title
1. James Steven Davis	President	2. Sharon Lee Anne Hackl	Secretary
3. Gregory Patrick Jones	Treasurer	4.	

OTHER

Todd Anthony Bazata	Vice-President	Richard Leon Simpson	Vice-President
Stephen Kirby Pancoast	Vice-President	Gregory Patrick Jones	Vice-President
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	David John Witzgall
Ronald James Brichler	James Steven Davis		

State of........ Ohio
County of..... Hamilton

The officers of this reporting entity being duly sworn, each depose and say that they are the described officers of said reporting entity, and that on the reporting period stated above, all of the herein described assets were the absolute property of the said reporting entity, free and clear from any liens or claims thereon, except as herein stated, and that this statement, together with related exhibits, schedules and explanations therein contained, annexed or referred to, is a full and true statement of all the assets and liabilities and of the condition and affairs of the said reporting entity as of the reporting period stated above, and of its income and deductions therefrom for the period ended, and have been completed in accordance with the NAIC *Annual Statement Instructions* and *Accounting Practices and Procedures* manual except to the extent that: (1) state law may differ; or, (2) that state rules or regulations require differences in reporting not related to accounting practices and procedures, according to the best of their information, knowledge and belief, respectively. Furthermore, the scope of this attestation by the described officers also includes the related corresponding electronic filing with the NAIC, when required, that is an exact copy (except for formatting differences due to electronic filing) of the enclosed statement. The electronic filing may be requested by various regulators in lieu of or in addition to the enclosed statement.

(Signature)	(Signature)	(Signature)
James Steven Davis	Sharon Lee Anne Hackl	Gregory Patrick Jones
1. (Printed Name)	2. (Printed Name)	3. (Printed Name)
President	Secretary	Treasurer
(Title)	(Title)	(Title)

Subscribed and sworn to before me
This 29th day of April, 2016

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 1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 December 31 Prior Year Net Admitted Assets
1. Bonds	365,324,205		365,324,205	328,727,226
2. Stocks:				
2.1 Preferred stocks	29,374,623		29,374,623	29,989,775
2.2 Common stocks	68,255,794	50,000	68,205,794	67,094,412
3. Mortgage loans on real estate:				
3.1 First liens			0	
3.2 Other than first liens			0	
4. Real estate:				
4.1 Properties occupied by the company (less $..........0 encumbrances)			0	
4.2 Properties held for the production of income (less $..........0 encumbrances)			0	
4.3 Properties held for sale (less $..........0 encumbrances)			0	
5. Cash ($.....8,311,111), cash equivalents ($..........0) and short-term investments ($.....9,434,189)	17,745,300		17,745,300	27,778,795
6. Contract loans (including $..........0 premium notes)			0	
7. Derivatives			0	
8. Other invested assets			0	
9. Receivables for securities			0	96
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)	480,699,922	50,000	480,649,922	453,590,304
13. Title plants less $..........0 charged off (for Title insurers only)			0	
14. Investment income due and accrued	3,175,072		3,175,072	2,776,940
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	18,662,951	1,749,358	16,913,593	15,717,368
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $..........0 earned but unbilled premiums)	1,964,980		1,964,980	2,160,836
15.3 Accrued retrospective premiums ($..........0) and contracts subject to redetermination ($..........0)			0	
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers			0	
16.2 Funds held by or deposited with reinsured companies			0	
16.3 Other amounts receivable under reinsurance contracts			0	
17. Amounts receivable relating to uninsured plans			0	
18.1 Current federal and foreign income tax recoverable and interest thereon			0	588,824
18.2 Net deferred tax asset	17,561,111	5,130,686	12,430,425	12,000,059
19. Guaranty funds receivable or on deposit			0	
20. Electronic data processing equipment and software	694,897		694,897	754,030
21. Furniture and equipment, including health care delivery assets ($..........0)	125,732	125,732	0	
22. Net adjustment in assets and liabilities due to foreign exchange rates			0	
23. Receivables from parent, subsidiaries and affiliates	34,263		34,263	580,391
24. Health care ($..........0) and other amounts receivable			0	
25. Aggregate write-ins for other than invested assets	2,538	0	2,538	146,864
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25)	522,921,466	7,055,776	515,865,690	488,315,616
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts			0	
28. Total (Lines 26 and 27)	522,921,466	7,055,776	515,865,690	488,315,616

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. State Income Tax Recoverable	2,538		2,538	2,097
2502. Reinsurance Commission Receivable			0	144,767
2503.			0	
2598. Summary of remaining write-ins for Line 25 from overflow page	0	0	0	0
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above)	2,538	0	2,538	146,864

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31 Prior Year
1.	Losses (current accident year $.....13,935,926)	201,993,074	194,542,537
2.	Reinsurance payable on paid losses and loss adjustment expenses		
3.	Loss adjustment expenses	82,946,232	76,755,298
4.	Commissions payable, contingent commissions and other similar charges		
5.	Other expenses (excluding taxes, licenses and fees)	7,281,176	6,208,721
6.	Taxes, licenses and fees (excluding federal and foreign income taxes)	428,239	701,783
7.1	Current federal and foreign income taxes (including $..........0 on realized capital gains (losses))	2,763,825	
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 $.....5,866,791 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)	58,584,834	55,508,503
10.	Advance premium		
11.	Dividends declared and unpaid:		
	11.1 Stockholders		
	11.2 Policyholders		
12.	Ceded reinsurance premiums payable (net of ceding commissions)	609,203	526,323
13.	Funds held by company under reinsurance treaties		
14.	Amounts withheld or retained by company for account of others	474,726	459,942
15.	Remittances and items not allocated		
16.	Provision for reinsurance (including $..........0 certified)		
17.	Net adjustments in assets and liabilities due to foreign exchange rates		
18.	Drafts outstanding		
19.	Payable to parent, subsidiaries and affiliates	20,872	1,868
20.	Derivatives		
21.	Payable for securities	1,000,000	
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	3,379	10
26.	Total liabilities excluding protected cell liabilities (Lines 1 through 25)	356,105,560	334,704,985
27.	Protected cell liabilities		
28.	Total liabilities (Lines 26 and 27)	356,105,560	334,704,985
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	101,320,893	101,280,481
35.	Unassigned funds (surplus)	54,932,987	48,823,900
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)	159,760,130	153,610,631
38.	Totals (Page 2, Line 28, Col. 3)	515,865,690	488,315,616

DETAILS OF WRITE-INS

2501.	Rounding	(2)	10
2502.	Equities and Deposits in Pools and Associations	3,381	
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)	3,379	10
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 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
UNDERWRITING INCOME			
1. Premiums earned:			
1.1 Direct (written $.....25,770,454)	26,021,684	33,069,046	121,227,258
1.2 Assumed (written $.....8,312,822)	8,431,380	7,566,083	31,608,247
1.3 Ceded (written $.....3,162,069)	3,065,082	5,729,083	21,796,969
1.4 Net (written $.....30,921,207)	31,387,982	34,906,046	131,038,536
DEDUCTIONS:			
2. Losses incurred (current accident year $.....14,460,514):			
2.1 Direct	4,583,529	9,016,220	42,397,406
2.2 Assumed	1,719,219	408,929	3,903,881
2.3 Ceded	857,934	(4,357,349)	(6,196,653)
2.4 Net	5,444,814	13,782,498	52,497,940
3. Loss adjustment expenses incurred	10,283,302	5,889,743	32,900,756
4. Other underwriting expenses incurred	12,261,149	12,349,012	54,031,113
5. Aggregate write-ins for underwriting deductions	0	0	0
6. Total underwriting deductions (Lines 2 through 5)	27,989,265	32,021,253	139,429,809
7. Net income of protected cells			
8. Net underwriting gain (loss) (Line 1 minus Line 6 + Line 7)	3,398,717	2,884,793	(8,391,273)
INVESTMENT INCOME			
9. Net investment income earned	3,944,610	3,643,427	19,013,649
10. Net realized capital gains (losses) less capital gains tax of $.....(629)	(499,269)	(34,130)	(1,059,749)
11. Net investment gain (loss) (Lines 9 + 10)	3,445,341	3,609,297	17,953,900
OTHER INCOME			
12. Net gain or (loss) from agents' or premium balances charged off (amount recovered $.....76,771 amount charged off $.....5,588)	71,183	22,815	(4,920)
13. Finance and service charges not included in premiums			
14. Aggregate write-ins for miscellaneous income	(1,180)	(7,079)	(42,302)
15. Total other income (Lines 12 through 14)	70,003	15,736	(47,222)
16. Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15)	6,914,061	6,509,826	9,515,405
17. Dividends to policyholders	107,351	30,128	218,301
18. Net income, after dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Line 16 minus Line 17)	6,806,710	6,479,698	9,297,104
19. Federal and foreign income taxes incurred	2,764,577	1,547,534	(1,551,901)
20. Net income (Line 18 minus Line 19) (to Line 22)	4,042,133	4,932,164	10,849,005
CAPITAL AND SURPLUS ACCOUNT			
21. Surplus as regards policyholders, December 31 prior year	153,610,631	142,676,854	142,676,854
22. Net income (from Line 20)	4,042,133	4,932,164	10,849,005
23. Net transfers (to) from Protected Cell accounts			
24. Change in net unrealized capital gains or (losses) less capital gains tax of $.....789,542	1,466,292	424,092	(3,387,271)
25. Change in net unrealized foreign exchange capital gain (loss)			
26. Change in net deferred income tax	845,854	(224,273)	(4,462,750)
27. Change in nonadmitted assets	(245,190)	(471,965)	7,563,504
28. Change in provision for reinsurance			200,000
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	40,412	36,241	171,295
33.2 Transferred to capital (Stock Dividend)			
33.3 Transferred from capital			
34. Net remittances from or (to) Home Office			
35. Dividends to stockholders			
36. Change in treasury stock			
37. Aggregate write-ins for gains and losses in surplus	(2)	(2)	(5)
38. Change in surplus as regards policyholders (Lines 22 through 37)	6,149,499	4,696,257	10,933,778
39. Surplus as regards policyholders, as of statement date (Lines 21 plus 38)	159,760,130	147,373,111	153,610,631

DETAILS OF WRITE-INS

0501.			
0502.			
0503.			
0598. Summary of remaining write-ins for Line 5 from overflow page	0	0	0
0599. Totals (Lines 0501 thru 0503 plus 0598) (Line 5 above)	0	0	0
1401. Miscellaneous Income (Expense)	(1,180)	(7,079)	(42,301)
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)	(1,180)	(7,079)	(42,302)
3701. Miscellaneous Sources	(2)	(2)	(5)
3702.			
3703.			
3798. Summary of remaining write-ins for Line 37 from overflow page	0	0	0
3799. Totals (Lines 3701 thru 3703 plus 3798) (Line 37 above)	(2)	(2)	(5)

CASH FLOW

		1 Current Year to Date	2 Prior Year To Date	3 Prior Year Ended December 31
	CASH FROM OPERATIONS			
1.	Premiums collected net of reinsurance	29,948,276	34,175,087	126,544,172
2.	Net investment income	3,499,480	3,412,415	18,475,292
3.	Miscellaneous income	70,003	15,736	(47,222)
4.	Total (Lines 1 through 3)	33,517,759	37,603,238	144,972,242
5.	Benefit and loss related payments	6,548,777	10,019,020	46,345,060
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts			
7.	Commissions, expenses paid and aggregate write-ins for deductions	19,233,509	20,511,504	89,767,107
8.	Dividends paid to policyholders	107,351	30,128	218,301
9.	Federal and foreign income taxes paid (recovered) net of $..........0 tax on capital gains (losses)	(588,701)	172,434	(1,223,146)
10.	Total (Lines 5 through 9)	25,300,936	30,733,086	135,107,322
11.	Net cash from operations (Line 4 minus Line 10)	8,216,823	6,870,152	9,864,920
	CASH FROM INVESTMENTS			
12.	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds	14,812,897	15,017,166	72,301,130
	12.2 Stocks	750,000		5,468,953
	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	1,000,000	1,500,000	
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	16,562,897	16,517,166	77,770,084
13.	Cost of investments acquired (long-term only):			
	13.1 Bonds	35,654,019	26,552,676	109,391,450
	13.2 Stocks		1,000,000	6,976,882
	13.3 Mortgage loans			
	13.4 Real estate			
	13.5 Other invested assets			
	13.6 Miscellaneous applications		380,807	96
	13.7 Total investments acquired (Lines 13.1 to 13.6)	35,654,019	27,933,483	116,368,428
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)	(19,091,122)	(11,416,317)	(38,598,344)
	CASH FROM FINANCING AND MISCELLANEOUS SOURCES			
16.	Cash provided (applied):			
	16.1 Surplus notes, capital notes			
	16.2 Capital and paid in surplus, less treasury stock	40,412	36,241	171,295
	16.3 Borrowed funds			
	16.4 Net deposits on deposit-type contracts and other insurance liabilities			
	16.5 Dividends to stockholders			
	16.6 Other cash provided (applied)	800,392	626,177	6,919,900
17.	Net cash from financing and miscellaneous sources (Lines 16.1 through 16.4 minus Line 16.5 plus Line 16.6)	840,804	662,418	7,091,195
	RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
18.	Net change in cash, cash equivalents and short-term investments (Line 11 plus Line 15 plus Line 17)	(10,033,495)	(3,883,747)	(21,642,229)
19.	Cash, cash equivalents and short-term investments:			
	19.1 Beginning of year	27,778,794	49,421,024	49,421,024
	19.2 End of period (Line 18 plus Line 19.1)	17,745,299	45,537,277	27,778,794

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

20.0001	Exchange of Debt Securities			5,600,491
20.0002	Exchange of Equity Securities	2,209,880		2,216,038
20.0003	Securities transferred in satisfaction of I/C payable balances	15,776,498		

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:

	03/31/2016	12/31/2015
(1) Net Income Ohio Basis	$ 4,042,133	$ 10,849,005
(2) State Prescribed Practices	-	-
(3) State Permitted Practices	-	-
(4) Net Income, NAIC SAP	$ 4,042,133	$ 10,849,005
(5) Statutory Surplus Ohio Basis	$ 159,760,130	$ 153,610,631
(6) State Prescribed Practices	-	-
(7) State Permitted Practices	-	-
(8) Statutory Surplus, NAIC SAP	$ 159,760,130	$ 153,610,631

2.) ACCOUNTING CHANGES AND CORRECTIONS OF ERRORS

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

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

4.) DISCONTINUED OPERATIONS - No significant change.

5.) INVESTMENTS

A – C. No significant change.

D. Loan-Backed Securities

1. The Company uses dealer-modeled prepayment assumptions for mortgage-backed and asset-backed securities at the date of purchase to determine effective yields; significant changes in estimated cash flows from the original purchase assumptions are accounted for on a prospective basis.

2. The Company had no loan-backed securities with a recognized other-than-temporary impairment due to either the intent to sell or lack of intent to hold to recovery during 2016.

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

CUSIP	Amortized Cost Before OTTI	Present Value of Projected Cash Flows	OTTI Charge Recognized in Income Statement	Amortized Cost After OTTI	Fair Value at Time of OTTI	Date Reported
12669GR45	898,213	852,796	13,628	884,585	884,585	03/31/16
47232DBA9	186,869	165,409	21,459	165,409	102,431	03/31/16
47232DBB7	101,148	17,600	83,548	17,600	153,797	03/31/16

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

Less than 12 months		12 months or more	
Fair Value	Unrealized Loss	Fair Value	Unrealized Loss
$ 76,098,610	$ (1,603,378)	$ 12,996,294	$ (388,520)

5. Based on cash flow projections received from independent sources (which reflect loan to collateral values, subordination, vintage and geographic concentration), implied cash flows inherent in security ratings and analysis of historical payment data, management believes that the Company will recover its cost basis in all securities with unrealized losses at March 31, 2016. 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

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

K. Structured Notes - The Company does not invest in structured notes.

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 implemented a new intercompany pooling agreement effective January 1, 2016 after receiving approval from the State of Ohio. As a result of the change, the Company will retain 100% of the premium, losses and expenses of the pooled balances, ceding nothing back to Oklahoma Surety Company or Mid-Continent Assurance Company as those Company's participation changed from 3% to 0%. The Company received $8.5 million and $7.5 million in fixed securities and $2.1 million and $3.3 million in cash from Mid-Continent Assurance Company and Oklahoma Surety Company, respectively, in consideration for the transfer of insurance liabilities.

C – N. 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 - 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 2016.

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	-	308,592	-	308,592
Asset Backed Securities	-	2,431,406	-	2,431,406
All other bonds	-	1,992,290	-	1,992,290
Total bonds	-	4,732,288	-	4,732,288
Non-affiliated preferred stock	22,871,289	794,000	-	23,665,289
Non-affiliated common stock	14,924,283	600	-	14,924,883
Other investments	-	-	-	-
Total assets accounted for at fair value	$ 37,795,572	$ 5,526,888	$ -	$ 43,322,460

There were no transfers between level 1 and level 2

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

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

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	311,295	311,373	301,453	9,842	-
States, municipalities and political subdivisions	187,019,693	182,702,124	-	179,823,493	7,196,200
Foreign government	-	-	-	-	-
Residential MBS	79,821,452	74,887,572	-	78,586,622	1,234,830
Commercial MBS	3,000,905	3,005,819	-	3,000,905	-
Asset backed securities	69,355,567	70,168,716	-	59,575,048	9,780,519
All other bonds	34,562,630	34,248,601	1,480,000	32,869,807	212,823
Total bonds	374,071,542	365,324,205	1,781,453	353,865,717	18,424,372
Non affiliated preferred stock	30,638,184	29,374,623	28,364,184	794,000	1,480,000
Non affiliated common stock	14,924,883	14,924,883	14,924,283	600	-
Mortgage loans	-	-	-	-	-
Total financial assets	$ 419,634,609	$ 409,623,711	$45,069,920	$ 354,660,317	$ 19,904,372

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

21.) OTHER ITEMS – No significant change.

22.) EVENTS SUBSEQUENT

There have not been any events subsequent to March 31, 2016, 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, 2015 were $271.3 million. As of March 31, 2016, $1.5 million has been paid for incurred claims and claim adjustment expenses attributable to insured events of prior years. Reserves remaining for prior years are now $269.8 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 $4 thousand in favorable prior-year development since December 31, 2015 to March 31, 2016. 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

The Company entered into a new pooling agreement on January 1, 2016 with Oklahoma Surety Company, Mid-Continent Assurance Company, and Mid-Continent Excess and Surplus Company. The effect is to transfer all direct insurance business of these companies to the Company who will retain 100% of the premium, losses and expenses of the pooled balances, ceding nothing back to the subsidiaries.

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 [ ] No [X]

3.3 If the response to 3.2 is yes, provide a brief description of those changes.

4.1 Has the reporting entity been a party to a merger or consolidation during the period covered by this statement? Yes [ ] No [X]

4.2 If yes, provide name of entity, NAIC Company Code, and state of domicile (use two letter state abbreviation) for any entity that has ceased to exist as a result of the merger or consolidation.

1 Name of Entity	2 NAIC Company Code	3 State of Domicile

5. If the reporting entity is subject to a management agreement, including third-party administrator(s), managing general agent(s), attorney-in-fact, or similar agreement, have there been any significant changes regarding the terms of the agreement or principals involved? If yes, attach an explanation. Yes [ ] No [X] N/A [ ]

6.1 State as of what date the latest financial examination of the reporting entity was made or is being made. 12/31/2011

6.2 State the as of date that the latest financial examination report became available from either the state of domicile or the reporting entity. This date should be the date of the examined balance sheet and not the date the report was completed or released. 12/31/2011

6.3 State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date). 01/25/2013

6.4 By what department or departments?
Ohio Department of Insurance

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

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).

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

FINANCIAL

10.1 Does the reporting entity report any amounts due from parent, subsidiaries or affiliates on Page 2 of this statement? Yes [X] No [ ]

10.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount: $ 0

INVESTMENT

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

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

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

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

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

14.2 If yes, please complete the following:

		1 Prior Year-End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
14.21	Bonds	$ 0	$ 0
14.22	Preferred Stock	0	0
14.23	Common Stock	52,258,378	53,330,910
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)	$ 52,258,378	$ 53,330,910
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 Name of Custodian(s)	2 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 Name(s)	2 Location(s)	3 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 Old Custodian	2 New Custodian	3 Date of Change	4 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 Central Registration Depository	2 Name(s)	3 Address
161853	American Money Management Corporation	301 East Fourth Street, Cincinnati, Ohio 45202

18.1 Have all the filing requirements of the *Purposes and Procedures Manual of the NAIC Investment Analysis Office* been followed? Yes [X] No [ ]

18.2 If no, list exceptions:

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 [X] No [ ] N/A [ ]

   If yes, attach an explanation.

   See Note #26

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.

3.1 Have any of the reporting entity's primary reinsurance contracts been canceled? Yes [ ] No [X]

3.2 If yes, give full and complete information thereto:

4.1 Are any of the liabilities for unpaid losses and loss adjustment expenses other than certain workers' compensation tabular reserves (see *Annual Statement Instructions* pertaining to disclosure of discounting for definition of "tabular reserves,") discounted at a rate of interest greater than zero? Yes [ ] No [X]

4.2 If yes, complete the following schedule:

1	2	3	Total Discount				Discount Taken During Period			
Line of Business	Maximum Interest	Disc. Rate	4 Unpaid Losses	5 Unpaid LAE	6 IBNR	7 Total	8 Unpaid Losses	9 Unpaid LAE	10 IBNR	11 Total
	0.000	0.000	0	0	0	0	0	0	0	0
Total	XXX	XXX	0	0	0	0	0	0	0	0

5.1 Operating Percentages:

- 5.1 A&H loss percent 0.000%
- 5.2 A&H cost containment percent 0.000%
- 5.3 A&H expense percent excluding cost containment expenses 0.000%

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

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

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

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

SCHEDULE F - CEDED REINSURANCE

Showing All New Reinsurers - Current Year to Date

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

NONE

SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN

Current Year to Date - Allocated by States and Territories

States, Etc.	1 Active Status	Direct Premiums Written 2 Current Year to Date	Direct Premiums Written 3 Prior Year to Date	Direct Losses Paid (Deducting Salvage) 4 Current Year to Date	Direct Losses Paid (Deducting Salvage) 5 Prior Year to Date	Direct Losses Unpaid 6 Current Year to Date	Direct Losses Unpaid 7 Prior Year to Date
1. Alabama AL	L	118,430	126,635	65,316		136,853	1,412,559
2. Alaska AK	N						
3. Arizona AZ	L	7,119	6,033		20,301	147,036	96,005
4. Arkansas AR	L	424,970	574,317	277,548	53,381	696,756	802,580
5. California CA	N						
6. Colorado CO	L	48,569	118,329	7,028		1,682,095	1,269,410
7. Connecticut CT	N						
8. Delaware DE	N						
9. District of Columbia DC	N						
10. Florida FL	L	2,133,132	2,892,685	3,990,545	3,688,876	81,052,702	81,429,383
11. Georgia GA	L	198,788	185,887	5,000	13,653	1,009,319	1,137,982
12. Hawaii HI	N						
13. Idaho ID	L	127,171	99,217		9,533	236,531	167,202
14. Illinois IL	L	119,708	144,730	171,385	27,615	521,620	753,182
15. Indiana IN	L	121,852	207,467	20,000		183,763	463,194
16. Iowa IA	L	17,898	94,536	110,538	22	139,562	13
17. Kansas KS	L	1,455,304	1,667,503	207,804	34,544	9,515,522	9,534,384
18. Kentucky KY	L	34,990	28,215			79,693	617,086
19. Louisiana LA	L	242,412	163,872			500,859	283,904
20. Maine ME	N						
21. Maryland MD	L	36,186	52,408				11,141
22. Massachusetts MA	N						
23. Michigan MI	L	130,935	255,530	5,359		299,019	480,707
24. Minnesota MN	L	66,561	68,413				186,737
25. Mississippi MS	L	54,277	49,782		4,684	6,442	7,778
26. Missouri MO	L	253,762	249,711	159,439	99,251	922,937	1,095,283
27. Montana MT	L	501,399	655,658	22,647	103,623	2,789,568	2,838,686
28. Nebraska NE	L	126,824	127,026			548,808	471,990
29. Nevada NV	N						
30. New Hampshire NH	N						
31. New Jersey NJ	N						
32. New Mexico NM	L	163,191	195,802	14,495	1,426,817	817,171	3,288,570
33. New York NY	N						
34. North Carolina NC	L	169,885	69,314	1,872	37,852	382,896	239,494
35. North Dakota ND	L	830,542	1,662,306	156,889	458,595	2,142,488	2,699,314
36. Ohio OH	L	123,075	157,656	36,057		118,332	7,151
37. Oklahoma OK	L	7,035,091	9,330,821	3,004,725	1,434,423	36,277,035	38,029,820
38. Oregon OR	L	6,481	8,775	3,750	63,921	886,859	2,008,491
39. Pennsylvania PA	N						
40. Rhode Island RI	N						
41. South Carolina SC	L	499,984	421,372	(15,385)	14,444	2,772,073	1,653,113
42. South Dakota SD	L	41,895	44,913			42,437	
43. Tennessee TN	L	81,672	63,303			432,521	268,771
44. Texas TX	L	9,481,149	9,471,230	1,225,903	2,601,945	54,144,575	61,254,345
45. Utah UT	L	822,393	865,389	223	(4,000)	9,344,552	4,188,451
46. Vermont VT	N						
47. Virginia VA	L	23,943	44,245				11,221
48. Washington WA	L	120	120				112,230
49. West Virginia WV	N						
50. Wisconsin WI	N						
51. Wyoming WY	L	270,746	495,971	7,494	4,040	187,164	155,566
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	25,770,454	30,599,171	9,478,632	10,093,520	208,017,188	216,975,743

DETAILS OF WRITE-INS

58001.	XXX						
58002.	XXX						
58003.	XXX						
58998. Summary of remaining write-ins for Line 58 from overflow page	XXX	0	0	0	0	0	0
58999. Totals (Lines 58001 thru 58003+ Line 58998) (Line 58 above)	XXX	0	0	0	0	0	0

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

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

	Domiciliary Location	FEIN	NAIC Co. Code
American Financial Group, Inc.	OH	31-1544320	
American Financial Capital Trust II	DE	31-6549738	
American Financial Capital Trust III	DE	16-6543606	
American Financial Capital Trust IV	DE	16-6543609	
American Financial Enterprises, Inc.	CT	31-0996797	
American Money Management Corporation	OH	31-0828578	
American Real Estate Capital Company, LLC (80%)	OH	27-1577326	
MidMarket Capital Partners, LLC (65%)	DE	27-2829629	
APU Holding Company	OH	41-2112001	
American Premier Underwriters, Inc.	PA	23-6000765	
The Associates of the Jersey Company	NJ	23-6297584	
Cal Coal, Inc.	IL	37-1094159	
Great Southwest Corporation	DE	95-2802826	
The Indianapolis Union Railway Company	IN	35-6001691	
Lehigh Valley Railroad Company	PA	13-6400464	
Pennsylvania Lehigh Oil & Gas Holdings LLC	PA	46-1665396	
Magnolia Alabama Holdings, Inc.	DE	20-1548213	
Magnolia Alabama Holdings LLC	AL	20-1574094	
Michigan Oil & Gas Holdings, LLC	MI	46-1852532	
Ohio Oil & Gas Holdings, LLC	OH	46-1480078	
The Owasco River Railway, Inc.	NY	13-6021353	
PCC Real Estate, Inc.	NY	31-1236926	
PCC Technical Industries, Inc.	DE	76-0080537	
PCC Maryland Realty Corp.	MD	31-1388401	
Penn Central Energy Management Company	DE	06-1209709	
Penn Towers, Inc.	PA	23-1537928	
Pennsylvania Oil & Gas Holdings, LLC	PA	46-3246684	
Pennsylvania-Reading Seashore Lines (66.67%)	NJ	23-6000766	
Pittsburgh and Cross Creek Railroad Company (83%)	PA	23-6207599	
Terminal Realty Penn Co.	DC	23-1707450	
Waynesburg Southern Railroad Company	PA	23-1675796	
GAI Insurance Company, Ltd. *	BMU	98-1073776	
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	
Risico 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 Hong Kong Limited	HKG		
Marketform Limited	GBR		
Gabinete Marketform SL	ESP		
Marketform Australia Pty Limited	AUS		
Studio Marketform SRL	ITA		
Marketform Management Services Limited	GBR		
Marketform Managing Agency Limited	GBR		
Sampford Underwriting Limited #	GBR	98-0431601	
Marketform Trust Company Limited	GBR		

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

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

	Domiciliary Location	FEIN	NAIC Co. Code
American Financial Group, Inc.	OH	31-1544320	
Great American Financial Resources, Inc. ^	DE	06-1356481	
AAG Insurance Agency, Inc.	KY	31-1422717	
Ceres Group, Inc.	DE	34-1017531	
Continental General Corporation	NE	47-0717079	
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	
GA Key Lime, LLC ^	OH	47-5618395	
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 *	OH	45-0252531	67083
Skipjack Marina Corp.	MD	52-2179330	
Great American Holding, Inc.	OH	42-1575938	
Agricultural Services, LLC	OH	27-3062314	
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
Summit Consulting, LLC	FL	59-1683711	
Heritage Summit Healthcare, LLC	FL	59-3385208	
Summit Holding Southeast, Inc.	FL	59-3409855	
Bridgefield Employers Insurance Company*	FL	59-1835212	10701
Bridgefield Casualty Insurance Company*	FL	59-3269531	10335

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

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

	Domiciliary Location	FEIN	NAIC Co. Code
American Financial Group, Inc.	OH	31-1544320	
Great American Insurance Company *	OH	31-0501234	16691
American Signature Underwriters, Inc.	OH	31-1463075	
Brothers Property Corporation (80%)	OH	59-2840291	
Brothers Pennsylvanian Corporation	PA	25-1754638	
Brothers Property Management Corporation	OH	59-2840294	
Crescent Centre Apartments ^	OH	20-4498054	
Crop Managers Insurance Agency, Inc.	KS	31-1277904	
Dempsey & Siders Agency, Inc.	OH	31-0589001	
Eden Park Insurance Brokers, Inc.	CA	31-1341668	
El Aguila, Compañia de Seguros, S.A. de C.V. *	MEX		
Financiadora de Primas Condor, S.A. de C.V. (99%)	MEX		
Farmers Crop Insurance Alliance, Inc.	KS	39-1404033	
FCIA Management Company, Inc.	NY	13-3628555	
Foreign Credit Insurance Association @	NY		
GAI Mexico Holdings, LLC	DE	81-0814136	
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 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%)	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
Safety Claims & Litigation Services, LLC	MT	20-5546054	
Safety, Claims and Litigation Services, LLC	OH	46-4570914	
PLLS Canada Insurance Brokers Inc. (49%)	CAN	871850814	
Professional Risk Brokers, Inc.	IL	31-1293064	
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	

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@ 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	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Public Traded (U.S. or International)	Name of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	*
Members														
			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.	
			98-1073776				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.	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Public Traded (U.S. or International)	8 Name of Parent, Subsidiaries or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 *
			91-1508644				Premier Lease & Loan Services of Canada, Inc.	WA	NIA	APU Holding Company	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 Hong Kong Limited	HKG	NIA	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.	
			34-1947042				QQAgency 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.	
			47-5618395				GA Key Lime, LLC	OH	NIA	Great American Life Insurance Company	Ownership	50.000	American Financial Group, Inc.	2
			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

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	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Public Traded (U.S. or International)	Name of Parent, Subsidiaries or Affiliates	Domi-ciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	*
			31-1391777				GALIC Brothers, Inc.	OH	NIA	Great American Life Insurance Company	Ownership	80.000	American Financial Group, Inc.	
			45-1144095				GALIC Pointe, LLC	FL	NIA	Great American Life Insurance Company	Ownership	65.000	American Financial Group, Inc.	2
			26-3260520				Manhattan National Holding Corporation	OH	NIA	Great American Life Insurance Company	Ownership	100.000	American Financial Group, Inc.	
0084	American Financial Group, Inc.	67083	45-0252531				Manhattan National Life Insurance Company	OH	IA	Manhattan National Holding Corporation	Ownership	100.000	American Financial Group, Inc.	
			52-2179330				Skipjack Marina Corp.	MD	NIA	Great American Life Insurance Company	Ownership	100.000	American Financial Group, Inc.	
			42-1575938				Great American Holding, Inc.	OH	UIP	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	
			27-3062314				Agricultural Services, LLC	OH	NIA	Great American Holding, Inc.	Ownership	100.000	American Financial Group, Inc.	
0084	American Financial Group, Inc.	35351	31-0912199				American Empire Surplus Lines Insurance Company	DE	IA	Great American Holding, Inc.	Ownership	100.000	American Financial Group, Inc.	
0084	American Financial Group, Inc.	37990	31-0973761				American Empire Insurance Company	OH	IA	American Empire Surplus Lines Insurance Company	Ownership	100.000	American Financial Group, Inc.	
			59-1671722				American Empire Underwriters, Inc.	TX	NIA	American Empire Insurance Company	Ownership	100.000	American Financial Group, Inc.	
							GAI Australia Pty Ltd.	AUS	NIA	Great American Holding, Inc.	Ownership	100.000	American Financial Group, Inc.	
			AA-1784136				Great American International Insurance Limited	IRL	IA	Great American Holding, Inc.	Ownership	100.000	American Financial Group, Inc.	
0084	American Financial Group, Inc.	23418	73-0556513				Mid-Continent Casualty Company	OH	RE	Great American Holding, Inc.	Ownership	100.000	American Financial Group, Inc.	
0084	American Financial Group, Inc.	15380	73-1406844				Mid-Continent Assurance Company	OH	DS	Mid-Continent Casualty Company	Ownership	100.000	American Financial Group, Inc.	
0084	American Financial Group, Inc.	13794	38-3803661				Mid-Continent Excess and Surplus Insurance Company	DE	DS	Mid-Continent Casualty Company	Ownership	100.000	American Financial Group, Inc.	
			30-0571535				Mid-Continent Specialty Insurance Services, Inc.	OK	DS	Mid-Continent Casualty Company	Ownership	100.000	American Financial Group, Inc.	
0084	American Financial Group, Inc.	23426	73-0773259				Oklahoma Surety Company	OH	DS	Mid-Continent Casualty Company	Ownership	100.000	American Financial Group, Inc.	
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.	
			59-1683711				Summit Consulting, LLC	FL	NIA	Great American Holding, Inc.	Ownership	100.000	American Financial Group, Inc.	
			59-3385208				Heritage Summit Healthcare, LLC	FL	NIA	Summit Consulting, LLC	Ownership	100.000	American Financial Group, Inc.	
			59-3409855				Summit Holding Southeast, Inc.	FL	NIA	Great American Holding, Inc.	Ownership	100.000	American Financial Group, Inc.	
0084	American Financial Group, Inc.	10701	59-1835212				Bridgefield Employers Insurance Company	FL	IA	Summit Holding Southeast, Inc.	Ownership	100.000	American Financial Group, Inc.	
0084	American Financial Group, Inc.	10335	59-3269531				Bridgefield Casualty Insurance Company	FL	IA	Bridgefield Employers Insurance Company	Ownership	100.000	American Financial Group, Inc.	
0084	American Financial Group, Inc.	16691	31-0501234				Great American Insurance Company	OH	IA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	
			45-2969767				Aerielle IP Holdings, LLC	OH	NIA	Great American Insurance Company	Ownership	37.500	American Financial Group, Inc.	2
			26-4391696				Aerielle, LLC	DE	NIA	Great American Insurance Company	Ownership	37.500	American Financial Group, Inc.	2
			31-1463075				American Signature Underwriters, Inc.	OH	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	
			59-2840291				Brothers Property Corporation	OH	NIA	Great American Insurance Company	Ownership	80.000	American Financial Group, Inc.	
			25-1754638				Brothers Pennsylvanian Corporation	PA	NIA	Brothers Property Corporation	Ownership	100.000	American Financial Group, Inc.	
			59-2840294				Brothers Property Management Corporation	OH	NIA	Brothers Property Corporation	Ownership	100.000	American Financial Group, Inc.	
			20-4498054				Crescent Centre Apartments	OH	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	1
			31-1277904				Crop Managers Insurance Agency, Inc.	KS	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	

SCHEDULE Y

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1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Public Traded (U.S. or International)	8 Name of Parent, Subsidiaries or Affiliates	9 Domi-ciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 *
			31-0589001				Dempsey & Siders Agency, Inc.	OH	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	
			31-1341668				Eden Park Insurance Brokers, Inc.	CA	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	
							El Aguila, Compañia de Seguros, S.A. de C.V.	MEX	IA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	
							Financiadora de Primas Condor, S.A. de C.V.	MEX	NIA	El Aguila, Compañia de Seguros, S.A. de C.V.	Ownership	99.000	American Financial Group, Inc.	
			39-1404033				Farmers Crop Insurance Alliance, Inc.	KS	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	
			13-3628555				FCIA Management Company, Inc.	NY	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	
							Foreign Credit Insurance Association	NY	OTH	Great American Insurance Company	Management		American Financial Group, Inc.	3
			47-5618395				GA Key Lime, LLC	OH	NIA	Great American Life Insurance Company	Ownership	50.000	American Financial Group, Inc.	2
			81-0814136				GAI Mexico Holdings, LLC	DE	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	
			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.	
			AA-1120817				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.	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Public Traded (U.S. or International)	8 Name of Parent, Subsidiaries or Affiliates	9 Domi-ciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 *
			34-1607394		0001301106	NASDAQ	National Interstate Corporation	OH	NIA	Great American Insurance Company	Ownership	51.000	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.	
			36-4670968				Commercial For Hire Transportation Purchasing Group	SC	NIA	National Interstate Insurance Agency, Inc.	Management		American Financial Group, Inc.	5
0084	American Financial Group, Inc.	32620	34-1607395				National Interstate Insurance Company	OH	IA	National Interstate Corporation	Ownership	100.000	American Financial Group, Inc.	
0084	American Financial Group, Inc.	11051	99-0345306				National Interstate Insurance Company of Hawaii, Inc.	OH	IA	National Interstate Insurance Company	Ownership	100.000	American Financial Group, Inc.	
			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				Safety, Claims & Litigation Services, LLC	MT	NIA	National Interstate Corporation	Ownership	100.000	American Financial Group, Inc.	
			46-4570914				Safety, Claims and Litigation Services, LLC	OH	NIA	National Interstate Corporation	Ownership	100.000	American Financial Group, Inc.	
			871850814				PLLS Canada Insurance Brokers Inc.	CAN	NIA	Great American Insurance Company	Ownership	49.000	American Financial Group, Inc.	
			31-1293064				Professional Risk Brokers, Inc.	IL	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	
			31-0686194				One East Fourth, Inc.	OH	NIA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	
			31-0883227				Pioneer Carpet Mills, Inc.	OH	NIA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	
			31-1119320				TEJ Holdings, Inc.	OH	NIA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	
			31-0728327				Three East Fourth, Inc.	OH	NIA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	

Asteris	Explanation
1	Another affiliated company owns 1% or less of the shares.
2	The entity is owned by more than one company within the AFG Group.
3	Great American Insurance Company is the majority member of the association.
4	Beneficial interest and indirect control is established by trust agreements between Great American Insurance Company and each of the underwriters of the Company.
5	Company is affiliated by not owned.

PART 1 - LOSS EXPERIENCE

Lines of Business	Current Year to Date 1 Direct Premiums Earned	2 Direct Losses Incurred	3 Direct Loss Percentage	4 Prior Year to Date Direct Loss Percentage
1. Fire	268		0.0	
2. Allied lines	284		0.0	
3. Farmowners multiple peril			0.0	
4. Homeowners multiple peril			0.0	
5. Commercial multiple peril	3,893	(2,494)	(64.1)	(17.5)
6. Mortgage guaranty			0.0	
8. Ocean marine			0.0	
9. Inland marine	2,360,261	466,235	19.8	11.9
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		(20,888)	0.0	
17.1 Other liability-occurrence	13,765,301	(957,164)	(7.0)	26.2
17.2 Other liability-claims made	1,922,429	155,609	8.1	(0.7)
17.3 Excess workers' compensation			0.0	
18.1 Products liability-occurrence	4,781,686	3,563,894	74.5	56.3
18.2 Products liability-claims made			0.0	
19.1, 19.2 Private passenger auto liability	100	6,219	6,219.0	(62,019.0)
19.3, 19.4 Commercial auto liability	1,072,270	1,291,058	120.4	22.8
21. Auto physical damage	443,985	98,331	22.1	23.0
22. Aircraft (all perils)			0.0	
23. Fidelity			0.0	
24. Surety	1,671,207	(17,271)	(1.0)	(4.3)
26. Burglary and theft			0.0	
27. Boiler and machinery			0.0	
28. Credit			0.0	
29. International			0.0	
30. Warranty			0.0	
31. Reinsurance-nonproportional assumed property	XXX	XXX	XXX	XXX
32. Reinsurance-nonproportional assumed liability	XXX	XXX	XXX	XXX
33. Reinsurance-nonproportional assumed financial lines	XXX	XXX	XXX	XXX
34. Aggregate write-ins for other lines of business	0	0	0.0	
35. Totals	26,021,684	4,583,529	17.6	27.3
DETAILS OF WRITE-INS				
3401.			0.0	
3402.			0.0	
3403.			0.0	
3498. Sum. of remaining write-ins for Line 34 from overflow page	0	0	0.0	XXX
3499. Totals (Lines 3401 thru 3403 plus 3498) (Line 34)	0	0	0.0	

PART 2 - DIRECT PREMIUMS WRITTEN

Lines of Business	1 Current Quarter	2 Current Year to Date	3 Prior Year Year to Date
1. Fire	(253)	(253)	8,259
2. Allied lines	(410)	(410)	11,366
3. Farmowners multiple peril			
4. Homeowners multiple peril			
5. Commercial multiple peril	(975)	(975)	28,284
6. Mortgage guaranty			
8. Ocean marine			
9. Inland marine	2,233,015	2,233,015	2,760,050
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	13,347,765	13,347,765	16,185,667
17.2 Other liability-claims made	2,323,269	2,323,269	2,144,803
17.3 Excess workers' compensation			
18.1 Products liability-occurrence	4,832,898	4,832,898	5,545,869
18.2 Products liability-claims made			
19.1 19.2 Private passenger auto liability			
19.3 19.4 Commercial auto liability	902,710	902,710	1,960,807
21. Auto physical damage	385,330	385,330	836,794
22. Aircraft (all perils)			
23. Fidelity			
24. Surety	1,747,105	1,747,105	1,117,272
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	25,770,454	25,770,454	30,599,171
DETAILS OF WRITE-INS			
3401.			
3402.			
3403.			
3498. Sum. of remaining write-ins for Line 34 from overflow page	0	0	0
3499. Totals (Lines 3401 thru 3403 plus 3498) (Line 34)	0	0	0

PART 3 (000 omitted)

LOSS AND LOSS ADJUSTMENT EXPENSE RESERVES SCHEDULE

Years in Which Losses Occurred	1 Prior Year-End Known Case Loss and LAE Reserves	2 Prior Year-End IBNR Loss and LAE Reserves	3 Total Prior Year-End Loss and LAE Reserves (Cols. 1 + 2)	4 2016 Loss and LAE Payments on Claims Reported as of Prior Year-End	5 2016 Loss and LAE Payments on Claims Unreported as of Prior Year-End	6 Total 2016 Loss and LAE Payments (Cols. 4 + 5)	7 Q.S. Date Known Case Loss and LAE Reserves on Claims Reported and Open as of Prior Year-End	8 Q.S. Date Known Case Loss and LAE Reserves on Claims Reported or Reopened Subsequent to Prior Year-End	9 Q.S. Date IBNR Loss and LAE Reserves	10 Total Q.S. Loss and LAE Reserves (Cols. 7 + 8 + 9)	11 Prior Year-End Known Case Loss and LAE Reserves Developed (Savings)/Deficiency (Cols. 4 + 7 minus Col. 1)	12 Prior Year-End IBNR Loss and LAE Reserves Developed (Savings)/Deficiency (Cols. 5 + 8 + 9 minus Col. 2)	13 Prior Year-End Total Loss and LAE Reserve Developed (Savings)/Deficiency (Cols. 11 + 12)
1. 2013 + Prior	102,374	59,692	162,066	1,557	1,914	3,471	97,295	3,987	64,252	165,534	(3,522)	10,461	6,939
2. 2014	19,897	30,315	50,212	(1,250)	582	(668)	19,213	1,377	27,250	47,840	(1,934)	(1,106)	(3,040)
3. Subtotals 2014 + Prior	122,271	90,007	212,278	307	2,496	2,803	116,508	5,364	91,502	213,374	(5,456)	9,355	3,899
4. 2015	14,308	44,709	59,017	(2,125)	845	(1,280)	14,674	1,820	39,900	56,394	(1,759)	(2,144)	(3,903)
5. Subtotals 2015 + Prior	136,579	134,716	271,295	(1,818)	3,341	1,523	131,182	7,184	131,402	269,768	(7,215)	7,211	(4)
6. 2016	XXX	XXX	XXX	XXX	564	564	XXX	2,258	12,913	15,171	XXX	XXX	XXX
7. Totals	136,579	134,716	271,295	(1,818)	3,905	2,087	131,182	9,442	144,315	284,939	(7,215)	7,211	(4)
8. Prior Year-End's Surplus As Regards Policyholders	153,611										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. (5.3)%	2. 5.4 %	3. (0.0)%
													Col. 13, Line 7 Line 8
													4. (0.0)%

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

The following supplemental reports are required to be filed as part of your statement filing. However, in the event that your company does not transact the type of business for which the special report must be filed, your response of NO to the specific interrogatory will be accepted in lieu of filing a "NONE" report and a bar code will be printed below. If the supplement is required of your company but is not being filed for whatever reason, enter SEE EXPLANATION and provide an explanation following the interrogatory questions.

		Response
1.	Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC with this statement?	NO
2.	Will Supplement A to Schedule T (Medical Professional Liability Supplement) be filed with this statement?	NO
3.	Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC with this statement?	NO
4.	Will the Director and Officer Insurance Coverage Supplement be filed with the state of domicile and the NAIC with this statement?	YES

Explanation:

1. The data for this supplement is not required to be filed.
2. The data for this supplement is not required to be filed.
3. The data for this supplement is not required to be filed.
4.

Bar Code:

* 2 3 4 1 8 2 0 1 6 4 9 0 0 0 0 0 1 *

* 2 3 4 1 8 2 0 1 6 4 5 5 0 0 0 0 1 *

* 2 3 4 1 8 2 0 1 6 3 6 5 0 0 0 0 1 *

Overflow Page for Write-Ins

NONE

SCHEDULE A - VERIFICATION

Real Estate

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

NONE

SCHEDULE B - VERIFICATION

Mortgage Loans

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

NONE

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

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

NONE

SCHEDULE D - VERIFICATION

Bonds and Stocks

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year	425,861,412	392,439,575
2. Cost of bonds and stocks acquired	53,640,398	116,368,332
3. Accrual of discount	45,176	2,492,084
4. Unrealized valuation increase (decrease)	1,678,392	(4,026,721)
5. Total gain (loss) on disposals	308,471	394,221
6. Deduct consideration for bonds and stocks disposed of	17,772,681	77,770,084
7. Deduct amortization of premium	(1,822)	2,149,521
8. Total foreign exchange change in book/adjusted carrying value		
9. Deduct current year's other-than-temporary impairment recognized	808,368	1,886,474
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	462,954,622	425,861,412
11. Deduct total nonadmitted amounts	50,000	50,000
12. Statement value at end of current period (Line 10 minus Line 11)	462,904,622	425,811,412

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

NAIC Designation	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. NAIC 1 (a)	316,262,682	73,086,570	49,381,625	(1,237,873)	338,729,754			316,262,682
2. NAIC 2 (a)	30,370,174	1,666,936	508,750	1,201,666	32,730,026			30,370,174
3. NAIC 3 (a)	3,235,874		239,399	(6,452)	2,990,023			3,235,874
4. NAIC 4 (a)	311,946			(3,354)	308,592			311,946
5. NAIC 5 (a)					0			
6. NAIC 6 (a)					0			
7. Total Bonds	350,180,676	74,753,506	50,129,774	(46,013)	374,758,395	0	0	350,180,676
PREFERRED STOCK								
8. NAIC 1	4,175,578	2,209,880	2,676,686	(205,798)	3,502,974			4,175,578
9. NAIC 2	20,459,197			52,452	20,511,649			20,459,197
10. NAIC 3	4,715,000			645,000	5,360,000			4,715,000
11. NAIC 4	640,000			(640,000)	0			640,000
12. NAIC 5					0			
13. NAIC 6					0			
14. Total Preferred Stock	29,989,775	2,209,880	2,676,686	(148,346)	29,374,623	0	0	29,989,775
15. Total Bonds and Preferred Stock	380,170,451	76,963,386	52,806,460	(194,359)	404,133,018	0	0	380,170,451

(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 $.....9,434,189; NAIC 2 $..........0; NAIC 3 $..........0; NAIC 4 $..........0; NAIC 5 $..........0; NAIC 6 $..........0.

SCHEDULE DA - PART 1

Short-Term Investments

	1 Book/Adjusted Carrying Value	2 Par Value	3 Actual Cost	4 Interest Collected Year To Date	5 Paid for Accrued Interest Year To Date
9199999	9,434,189	XXX	9,434,189	5,084	

SCHEDULE DA - VERIFICATION

Short-Term Investments

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	21,453,451	37,544,782
2. Cost of short-term investments acquired	23,322,988	71,946,639
3. Accrual of discount		
4. Unrealized valuation increase (decrease)		
5. Total gain (loss) on disposals		
6. Deduct consideration received on disposals	35,342,250	88,037,970
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)	9,434,189	21,453,451
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	9,434,189	21,453,451

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 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
Bonds - U.S. States, Territories and Possessions									
419791 VT 2	HAWAII ST SER DT 5.00 11/01/2017		03/31/2016	Payment on Intercompany Balance		1,066,580	1,000,000	20,833	1FE
1799999. Total Bonds - U.S. States, Territories and Possessions						1,066,580	1,000,000	20,833	XXX
Bonds - U.S. Political Subdivisions of States, Territories and Possessions									
075549 CE 3	BEAVERTON OR SCH 5.00 06/15/2017		03/31/2016	Payment on Intercompany Balance		1,051,540	1,000,000	14,722	1FE
421722 R6 8	HAZELWOOD SD-A-PREREF-MO 5 20 3/1/20		03/31/2016	Payment on Intercompany Balance		181,932	175,000	729	1FE
421722 S2 6	HAZELWOOD MO SCH DIST UNREF 5.00 3/1/20		03/31/2016	Payment on Intercompany Balance		338,029	325,000	1,354	1FE
702333 4U 6	PASADENA TX 5.00 02/15/2022		03/31/2016	Payment on Intercompany Balance		1,295,794	1,130,000	7,219	1FE
799017 KR 8	SAN MATEO HSD-B 1.523 09/01/2017		03/31/2016	Payment on Intercompany Balance		755,768	750,000	952	1FE
864813 WB 2	SUFFOLK VA SER A 5.00 08/01/17		03/31/2016	Payment on Intercompany Balance		1,057,010	1,000,000	8,333	1FE
2499999. Total Bonds - U.S. Political Subdivisions of States, Territories and Possessions						4,680,072	4,380,000	33,310	XXX
Bonds - U.S. Special Revenue and Special Assessment									
48542K P9 4	KS ST DEV 4.00 11/01/19		03/31/2016	Payment on Intercompany Balance		1,099,370	1,000,000	16,667	1FE
60535Q LZ 1	MISSISSIPPI HOME CORP 3.05 12/01/2034		03/31/2016	Payment on Intercompany Balance		872,098	864,447	2,197	1FE
60637B GM 6	MO HSG DEV B-1 4.00 11/01/2045		03/31/2016	Payment on Intercompany Balance		1,077,650	1,000,000	16,667	1FE
64988R GY 2	NEW YORK ST MTGE AGY 52 3.50 10/01/2030		03/31/2016	Payment on Intercompany Balance		530,495	500,000	7,729	1FE
67756Q NQ 6	OH HSG FIN AGY A 2.80 03/01/2046		02/17/2016	GEORGE K BAUM & COMPANY		2,000,000	2,000,000		1FE
67756Q NR 4	OH HSG FIN AGY B TXBL 3.25 03/01/2046		02/17/2016	GEORGE K BAUM & COMPANY		3,000,000	3,000,000		1FE
684545 WW 2	ORNG CNTY FL TOURIST 5.00 10/01/2019		03/31/2016	Payment on Intercompany Balance		1,062,460	1,000,000	25,000	1FE
717817 MQ 0	PHILADELPHIA ARPT REV 5.00 06/15/2018		03/31/2016	Payment on Intercompany Balance		542,325	500,000	7,361	1FE
721901 JB 3	PIMA CNTY AZ 5.00 12/15/2036		03/31/2016	Payment on Intercompany Balance		1,002,573	975,000	14,354	1FE
88275F NV 7	TEXAS ST DEPT OF HSG 3.125 03/01/2046		03/31/2016	Payment on Intercompany Balance		999,970	1,000,000	2,604	1FE
3199999. Total Bonds - U.S. Special Revenue and Special Assessment						12,186,941	11,839,447	92,579	XXX
Bonds - Industrial and Miscellaneous									
059522 AA 0	BAFC 2007-C 6A1 SEQ SSNR FLT 05/20/2047		02/25/2016	BANC OF AMERICA SECURITIES		1,152,443	1,340,050	191	1Z
202795 GX 2	COMMONWLTH EDISON 6.95 07/15/2018		03/31/2016	Payment on Intercompany Balance		1,107,405	1,000,000	14,672	2FE
32051G EZ 4	FHAMS 2004-AA7 1A1 SEQ SSNR FLT 02/25/35		02/19/2016	CANTOR FITZGERALD & CO.		2,473,385	2,909,865	4,266	1FM
362341 FN 4	GSR 2005-AR4 3A5 SEQ SNR FLT 07/25/2035		03/16/2016	BANC OF AMERICA SECURITIES		1,204,265	1,296,216	2,004	1Z
362341 XC 8	GSR 2005-AR7 4A1 SEQ SSNR FLT 11/25/2035		02/26/2016	BANC OF AMERICA SECURITIES		832,424	967,935	74	1Z
362341 XG 9	GSR 2005-AR7 6A1 SEQ SNR FLT 11/25/2035		02/22/2016	BANC OF AMERICA SECURITIES		1,040,155	1,092,743	2,076	1FM
362341 XG 9	GSR 2005-AR7 6A1 SEQ SNR FLT 11/25/2035		02/25/2016	BANC OF AMERICA SECURITIES		117,631	125,140		1FM
59020U ZE 8	MLMI 2005-A6 1A1 SEQ SNR FLT 08/25/2035		02/25/2016	BANC OF AMERICA SECURITIES		4,786,716	5,134,928	503	1AM
62942Q AF 0	NRART 2015-T2 AT2 ABS SSNR 3.3021 08/48		03/31/2016	Payment on Intercompany Balance		1,004,994	1,000,000	1,468	1FE
65251U AN 2	NWSTR 2016-1A A2 CLO SSNR 3.44 02/25/28		02/12/2016	WELLS FARGO BROKERAGE SERVICES		2,499,932	2,500,000		1FE
68268L AA 5	OMFIT 2015-3A A ABS SEQ SSNR 3.63 11/28		03/15/2016	BANC OF AMERICA SECURITIES		1,948,750	2,000,000		1FE
69915V AC 4	PARL 2015-1A A CLO SSNR FLT 07/20/2027	R	02/22/2016	BANC OF AMERICA SECURITIES		965,938	1,000,000	2,070	1FE
758202 AK 1	REED ELSEVR CPTL 3.125 10/15/2022		03/31/2016	Payment on Intercompany Balance		559,531	563,000	8,113	2FE
761118 FM 5	RALI 2005-QA9 NB4 SEQ SSNR FLT 08/25/35		02/24/2016	CS FIRST BOSTON		1,085,704	1,292,986	3,364	1FM
863579 UL 0	SARM 2005-15 1A1 SEQ SSNR CSTR 07/25/35		02/16/2016	CANTOR FITZGERALD & CO.		2,526,730	3,138,795	3,709	1FM
863579 VH 8	SARM 2005-17 1A1 SEQ SSNR FLT 08/25/2035		02/26/2016	CANTOR FITZGERALD & CO.		763,826	858,834	63	1Z

SCHEDULE D - PART 3

Show all Long-Term Bonds and Stock Acquired During the Current Quarter

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
88156E AB 2	TMTS 2006-17HE A2B1 SEQ SNR FLT 01/25/38		03/04/2016	AMHERST SECURITIES CORP		2,188,303	2,563,166	588	1Z
915328 AL 2	UPLND 2016-1A A2B CLO MEZ 3.95 04/20/28		03/23/2016	CITIGROUP		1,000,000	1,000,000		1Z
929227 4T 0	WAMU 2003-S4 2A1 NAS SNR 5.5 06/25/2033		03/03/2016	CITIGROUP		702,744	699,901	321	1FM
92990G AG 8	WAMU 2007-HY5 2A5 SEQ SSNR FLT 05/25/37		02/17/2016	AMHERST SECURITIES CORP		3,245,890	4,356,899	6,098	1FM
94984D AC 8	WFMBS 2006-AR13 A3SEQ SSNR FLT 09/25/36		02/24/2016	BANC OF AMERICA SECURITIES		836,309	903,813	1,928	1FM
94984L AA 4	WFMBS 2006-AR17 A1 SEQ SSNR FLT 10/25/36		02/23/2016	BANC OF AMERICA SECURITIES		1,453,850	1,539,484	2,924	1FM
3899999. Total Bonds - Industrial and Miscellaneous						33,496,925	37,283,755	54,431	XXX
8399997. Total Bonds - Part 3						51,430,518	54,503,202	201,154	XXX
8399999. Total Bonds						51,430,518	54,503,202	201,154	XXX
Preferred Stocks - Industrial and Miscellaneous									
369604 BQ 5	GEN ELECTRIC CO 5.00 D		01/20/2016	Exchanged		2,209,880	2,188,000.00		P1UFE
8499999. Total Preferred Stocks - Industrial and Miscellaneous						2,209,880	XXX	0	XXX
8999997. Total Preferred Stocks - Part 3						2,209,880	XXX	0	XXX
8999999. Total Preferred Stocks						2,209,880	XXX	0	XXX
9899999. Total Preferred and Common Stocks						2,209,880	XXX	0	XXX
9999999. Total Bonds, Preferred and Common Stocks						53,640,398	XXX	201,154	XXX

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

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	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)
Bonds - U.S. Government																					
83162C HH 9	SBAP 1997-20C 1 7.15 03/01/2017		03/01/2016.	MBS Paydown		4,966	4,966	4,966	4,966				0		4,966			0	178	03/01/2017	1
0599999. Total Bonds - U.S Government						4,966	4,966	4,966	4,966	0	0	0	0	0	4,966	0	0	0	178	XXX	XXX
Bonds - U.S. Special Revenue and Special Assessment																					
041083 VB 9	AR ST DEV FIN SFM A 3.10 07/01/2043		03/01/2016.	MBS Paydown		70,339	70,339	70,339	70,339				0		70,339			0	384	07/01/2043	1FE
047856 ET 2	ATLANTA SFM A GA 5.25 12/01/2039		03/01/2016.	Partial Call		112,847	112,847	117,711	116,026		(3,179)		(3,179)		112,847			0	988	12/01/2039	1FE
130333 CA 3	CA HSG FIN AGY A 2.90 02/01/2042		03/01/2016.	MBS Paydown		30,353	30,353	30,353	30,353				0		30,353			0	150	02/01/2042	1FE
130333 CB 1	CA HSG FIN AGY B 2.90 02/01/2042		03/01/2016.	MBS Paydown		21,719	21,719	21,665	21,672		4		4		21,719			0	91	02/01/2042	1FE
130575 Z7 1	CA RURAL HOME MTG 5.30 02/01/49		01/01/2016.	Partial Call		110,000	110,000	112,338	111,364		(1,364)		(1,364)		110,000			0	391	02/01/2049	1FE
19647P BA 0	CO ST HSG FIN AUTH MF I 3.20 02/01/2044		03/01/2016.	MBS Paydown		7,951	7,951	7,951	7,951				0		7,951			0	42	02/01/2044	1FE
246395 MC 8	DE HSG AUTH D 4.30 07/01/2017		01/01/2016.	Sinking Fund Redemption		115,000	115,000	113,103	114,125		327		327		115,000			0	2,473	07/01/2017	1FE
246395 WY 9	DE HSG AUTH-SFM-A- A-1 4.90 07/01/2029		01/01/2016.	Sinking Fund Redemption		30,000	30,000	31,188	30,740		(715)		(715)		30,000			0	735	07/01/2029	1FE
296122 US 1	ESCAMBIA CNTY FL SFM B 3.125 08/01/2044		03/01/2016.	MBS Paydown		13,302	13,302	13,302	13,302				0		13,302			0	69	08/01/2044	1FE
34074M JB 8	FL HSG FIN CORP A 2.80 07/01/2041		03/01/2016.	MBS Paydown		63,874	63,874	63,874	63,874				0		63,874			0	272	07/01/2041	1FE
45201Y YK 7	IL HSG DEV AUTH A 2.45 06/01/2043		03/01/2016.	MBS Paydown		101,414	101,414	97,358	97,529		3,158		3,158		101,414			0	389	06/01/2043	1FE
458840 6A 8	INTERMTN PWR UTAH 0.00 7/1/2017 ETM		01/01/2016.	Paydown		851,694	930,000	699,825	864,388		(12,694)		(12,694)		851,694			0		07/01/2017	1
462583 BC 8	IA ST VISION SPL F 5.50 02/15/2016		02/15/2016.	Maturity		2,000,000	2,000,000	2,311,300	2,006,338		(6,338)		(6,338)		2,000,000			0	55,000	02/15/2016	1FE
49130T PR 1	KY ST HSG CORP A 4.25 07/01/2033		02/11/2016.	Partial Call		40,000	40,000	41,820	41,181		(1,181)		(1,181)		40,000			0	855	07/01/2033	1FE
49130T PS 9	KY HSG CORP A 3.00 11/01/2041		03/01/2016.	Partial Call		15,000	15,000	15,000	15,000				0		15,000			0	75	11/01/2041	1FE
49130T PT 7	KY HSG CORP B 3.00 11/01/2041		03/01/2016.	Partial Call		40,000	40,000	40,000	40,000				0		40,000			0	238	11/01/2041	1FE
54627D BV 2	LOUISIANA HSG CORP A 3.05 12/01/2038		03/01/2016.	MBS Paydown		117,873	117,873	117,873	117,873		(0)		(0)		117,873			0	561	12/01/2038	1FE
57419R GH 2	MD ST CMNTY DEV ADMIN A 4.00 07/01/2043		03/01/2016.	MBS Paydown		29,592	29,592	29,592	29,592				0		29,592			0	196	07/01/2043	1FE
57587A HY 7	MA HSG FIN AGY REF 177 4.00 06/01/2039		03/01/2016.	Partial Call		70,000	70,000	75,026	74,355		(4,355)		(4,355)		70,000			0	9	06/01/2039	1FE
60416Q GB 4	MN HSG FIN AGY D 2.875 11/01/2044		03/01/2016.	MBS Paydown		26,949	26,949	26,949	26,949				0		26,949			0	149	11/01/2044	1FE
60416Q GC 2	MINNESOTA ST HSG FIN A 2.80 02/01/2045		03/01/2016.	MBS Paydown		47,846	47,846	47,846	47,846				0		47,846			0	274	02/01/2045	1FE
60416Q GD 0	MINNESOTA ST HSG FIN 3.00 04/01/2045		03/01/2016.	MBS Paydown		24,619	24,619	24,619	24,619		0		0		24,619			0	99	04/01/2045	1FE
60416S BU 3	MN HSG FIN AGY A 3.00 07/01/2031		03/01/2016.	Partial Call		55,000	55,000	57,769	57,095		(2,095)		(2,095)		55,000			0	827	07/01/2031	1FE
60535Q LY 4	MS ST HOME CORP SF MTGE 2.75 12/01/2032		03/01/2016.	MBS Paydown		53,943	53,943	53,943	53,943				0		53,943			0	245	12/01/2032	1FE
60637B GC 8	MO HSG DEV A 3.75 05/01/2038		01/01/2016.	Partial Call		25,000	25,000	27,113	26,990		(1,990)		(1,990)		25,000			0	2	05/01/2038	1FE
647200 2H 6	NM MTGE FIN B TXBL 2.75 12/01/2035		03/01/2016.	MBS Paydown		27,451	27,451	27,451	27,451				0		27,451			0	143	12/01/2035	1FE
647200 3H 5	NEW MEXICO MTGE FIN A 3.25 03/01/2045		03/01/2016.	Partial Call		35,000	35,000	37,127	36,934		(1,934)		(1,934)		35,000			0	569	03/01/2045	1FE
647200 3M 4	NEW MEXICO ST MTGE C 3.00 09/01/2041		03/01/2016.	Partial Call		50,000	50,000	50,000	49,980		20		20		50,000			0	250	09/01/2041	1FE
647200 3N 2	NEW MEXICO MTG FIN D 3.125 02/01/2037		03/01/2016.	MBS Paydown		169,354	169,354	169,354	169,354		(0)		(0)		169,354			0	974	02/01/2037	1FE
647200 P5 7	NM SFM B CL I 5.00 03/01/2028		01/01/2016.	Partial Call		15,000	15,000	15,776	15,470		(470)		(470)		15,000			0	4	03/01/2028	1FE
647200 P5 7	NM SFM B CL I 5.00 03/01/2028		03/01/2016.	Sinking Fund Redemption		60,000	60,000	63,105	61,880		(1,737)		(1,737)		60,000			0	1,514	03/01/2028	1FE
647200 X3 3	NM MTG FIN AUTH A 2.60 02/01/2043		03/01/2016.	MBS Paydown		21,884	21,884	21,337	21,358		107		107		21,884			0	120	02/01/2043	1FE

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 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	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)
647200 X4 1	NM MTGE FIN CL I B-1 2.85 07/01/2043	.	03/01/2016.	MBS Paydown		74,434	74,434	73,829	73,922		(472)		(472)		74,434			0	352	07/01/2043	1FE
649883 F2 6	NY MTGE AGY 191 3.50 10/01/2034	.	03/17/2016.	Partial Call		60,000	60,000	63,521	62,845		(2,845)		(2,845)		60,000			0	61	10/01/2034	1FE
658207 FB 6	NC HSG FIN AGY 4.65 07/01/23	.	02/01/2016.	Partial Call		30,000	30,000	29,850	29,906		94		94		30,000			0	701	07/01/2023	1FE
658877 DZ 5	N DAKOTA ST HSG 4.50 01/01/2028	.	01/01/2016.	Partial Call		230,000	230,000	245,316	238,796		(8,796)		(8,796)		230,000			0	5,175	01/01/2028	1FE
658909 EV 4	ND ST HSG FIN A 3.50 07/01/2043	.	01/01/2016.	Sinking Fund Redemption		60,000	60,000	62,487	61,930		(1,899)		(1,899)		60,000			0	1,050	07/01/2043	1FE
677377 Q3 0	OH HSG FIN AGY 4.00 11/01/2025	.	02/01/2016.	Partial Call		45,000	45,000	42,975	43,523		1,477		1,477		45,000			0	37	11/01/2025	1FE
67756Q NP 8	OHIO ST HSG FIN AGY B 2.70 03/01/2036	.	03/01/2016.	MBS Paydown		84,940	84,940	84,940	84,940				0		84,940			0	358	03/01/2036	1FE
686087 SU 2	OREGON HSG & CMNTY A 3.50 07/01/2036	.	01/01/2016.	Paydown		5,000	5,000	5,290	5,272				0		5,000			0	58	07/01/2036	1FE
83712D UH 7	SOUTH CAROLINA HSG A-2 4.00 07/01/2037	.	01/01/2016.	Paydown		65,000	65,000	67,452	67,211				0		65,000			0	1,257	07/01/2037	1FE
83755G 5R 4	SD HSG B HMOWNRSP 5.75 05/01/2028	.	03/15/2016.	Partial Call		140,000	140,000	141,750	140,426		(426)		(426)		140,000			0	2,046	05/01/2028	1FE
83755N EU 2	SD HSG DEV SFH 2 4.25 5/01/2032	.	01/01/2016.	Partial Call		65,000	65,000	67,477	66,503		(1,503)		(1,503)		65,000			0	47	05/01/2032	1FE
88045R B7 6	TN HSG DEV AGY A 3.50 07/01/2045	.	01/01/2016.	Paydown		100,000	100,000	106,461	105,704				0		100,000			0	2,071	07/01/2045	1FE
88045R B7 6	TN HSG DEV AGY A 3.50 07/01/2045	.	03/01/2016.	Partial Call		100,000	100,000	106,461	105,704		(6,004)		(6,004)		100,000			0	2,085	07/01/2045	1FE
88271H CV 9	TX ST HSG 5.50 12/01/2039	.	03/01/2016.	Partial Call		37,820	37,820	40,089	39,024		(1,204)		(1,204)		37,820			0	285	12/01/2039	1FE
88275F MT 3	TX DEPT HSG SF 5.25 09/01/2032	.	03/01/2016.	Partial Call		70,000	70,000	71,225	70,242		(242)		(242)		70,000			0	758	09/01/2032	1FE
88275F MV 8	TX DEPT HSG B 5.30 09/01/2039	.	03/01/2016.	Partial Call		45,000	45,000	45,675	45,128		(128)		(128)		45,000			0	185	09/01/2039	1FE
91743P AK 1	UTAH ST HSG F 3.50 8/21/2044	.	03/21/2016.	MBS Paydown		54,304	54,304	57,095	56,793		(1,763)		(1,763)		54,304			0	244	08/21/2044	1
97689Q BZ 8	WI HSG & ECON A 4.00 09/01/2045	.	03/01/2016.	Partial Call		130,000	130,000	138,788	138,188		(8,188)		(8,188)		130,000			0	2,398	09/01/2045	1FE
3199999. Total Bonds - U.S. Special Revenue and Special Assessment						5,849,502	5,927,808	6,082,687	5,921,927	0	(66,334)	0	(66,334)	0	5,849,502	0	0	0	87,257	XXX	XXX
Bonds - Industrial and Miscellaneous																					
00249E AA 8	AA AIRCRAFT FIN 2013-1 3.596 11/01/2017	.	03/01/2016.	Sinking Fund Redemption		73,231	73,231	73,231	73,231				0		73,231			0	439	11/01/2017	1FE
00443P AA 7	ACE 2007-HE2 A1 SEQ SNR FLT 12/25/2036	.	03/25/2016.	MBS Paydown		20,155	20,155	15,381	15,489		(825)		(825)		20,155			0	19	12/25/2036	1FM
04544N AD 6	ABSHE 2006-HE6 A4 SEQ SNR FLT 11/25/2036	.	03/25/2016.	MBS Paydown		103,680	103,680	87,091	90,468		2,335		2,335		103,680			0	112	11/25/2036	1FM
05530M AA 7	BCAP 2006-AA2 A1 SEQ SNR FLT 01/25/2037	.	03/25/2016.	MBS Paydown		47,571	47,571	36,465	36,939		(19)		(19)		47,571			0	48	01/25/2037	1FM
05530M AA 7	BCAP 2006-AA2 A1 SEQ SNR FLT 01/25/2037	.	03/25/2016.	Pass-Through Loss			7,721	5,957					0		7,721		(7,721)	(7,721)		01/25/2037	1FM
05530M AA 7	BCAP 2006-AA2 A1 SEQ SNR FLT 01/25/2037	.	03/31/2016.	Book Value Adjustment									0		(7,721)		7,721	7,721		01/25/2037	1FM
05948X D4 0	BOAMS 2003-9 4A1 SEQ SSNR 5.00 12/18	.	03/25/2016.	MBS Paydown		7,876	7,876	7,847	7,849		2		2		7,876			0	84	12/25/2018	1FM
059522 AA 0	BAFC 2007-C 6A1 SEQ SSNR FLT 05/20/2047	.	03/20/2016.	MBS Paydown		3,767	3,767	3,240			(2,660)		(2,660)		3,767			0	2	05/20/2047	1Z
11042A AA 2	BRITISH AIRWAYS 4.625 06/20/2024	R	03/20/2016.	Sinking Fund Redemption		11,199	11,199	11,199	11,199				0		11,199			0	129	06/20/2024	1FE
12479L AA 8	CAI 2012-1A A ABS 3.47 10/25/2027	R	03/25/2016.	MBS Paydown		47,875	47,875	47,965	47,960		(4)		(4)		47,875			0	277	10/25/2027	1FE
12641Q AA 0	CSMC 2009-7R 3A3 MEZ 6.00 9/26/37	.	03/26/2016.	MBS Paydown		8,585	8,585	5,988	6,490		1,620		1,620		8,585			0	87	09/26/2037	1FM
12641Q AA 0	CSMC 2009-7R 3A3 MEZ 6.00 9/26/37	.	03/26/2016.	Pass-Through Loss			691	482					0		(708)		708	708		09/26/2037	1FM
12641Q AA 0	CSMC 2009-7R 3A3 MEZ 6.00 9/26/37	.	03/31/2016.	Book Value Adjustment									0		708		(708)	(708)		09/26/2037	1FM
12641Q AE 2	CSMC 2009-7R 4A1 SEQ EXCH CSTR 7/26/37	.	03/26/2016.	MBS Paydown		41,702	41,702	41,702	41,518		70		70		41,702			0	518	07/26/2037	1FM
12641Q AJ 1	CSMC 2009-7R 4A5 MEZ 6.00 7/26/2037	.	03/26/2016.	Pass-Through Loss			23,038	20,007					0		179		(179)	(179)		07/26/2037	1FM

SCHEDULE D - PART 4

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

1 CUSIP Identification	2 Description	3 Foreign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/Adjusted Carrying Value	Change in Book/Adjusted Carrying Value 11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other-Than-Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.	16 Book/Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest / Stock Dividends Received During Year	21 Stated Contractual Maturity Date	22 NAIC Designation or Market Indicator (a)
12641Q AJ 1	CSMC 2009-7R 4A5 MEZ 6.00 7/26/2037	.	03/31/2016.	Book Value Adjustment									0		(179)		179	179		07/26/2037	1FM
12641Q BQ 4	CSMC 2009-7R 8A6 MEZ STP 5/26/36	.	03/26/2016.	MBS Paydown		9,958	9,958	8,266	4,822		2,292		2,292		9,958			0	51	05/26/2036	1FM
12641Q CP 5	CSMC 2009-7R 12A2 SUB 5.75 1/26/36	.	03/26/2016.	MBS Paydown		18,410	18,410	18,410	18,410				0		18,410			0	143	01/26/2036	1FM
12641Q CS 9	CSMC 2009-7R 12A5 MEZ 5.75 1/26/36	.	03/26/2016.	Pass-Through Loss			200	200			(0)		(0)					0		01/26/2036	1FM
12641Q CW 0	CSMC 2009-7R 13A1 SEQ EXCH 6.00 06/26/37	.	03/26/2016.	MBS Paydown		52,122	52,122	52,122	52,122				0		52,122			0	503	06/26/2037	1FM
12641Q CZ 3	CSMC 2009-7R 13A4 MEZ 6.00 6/26/37	.	03/26/2016.	Pass-Through Loss			9,263	7,538			(24)		(24)					0		06/26/2037	1FM
12641Q DF 6	CSMC 2009-7R 14A4 SUB 5.75 4/26/37	.	01/26/2016.	MBS Paydown		17,200	17,200	17,200	8,489		8,711		8,711		17,200			0	52	04/26/2037	1FM
12641Q DG 4	CSMC 2009-7R 14A5 SUB 5.75 4/26/37	.	03/26/2016.	MBS Paydown		26,290	26,290	26,290	25,938		306		306		26,290			0	145	04/26/2037	1FM
126670 NY 0	CWL 2005-16 2AF3 SEQ 5.669 5/25/2036	.	03/25/2016.	MBS Paydown		10,104	10,104	9,761	6,061		1,084		1,084		10,104			0	79	05/25/2036	1FM
126670 NY 0	CWL 2005-16 2AF3 SEQ 5.669 5/25/2036	.	03/25/2016.	Pass-Through Loss			13,444	12,989					0					0		05/25/2036	1FM
126673 Y7 1	CWL 2005-7 AF4 SEQ SNR 4.867 10/25/2035	.	03/25/2016.	MBS Paydown		96,886	96,886	98,461	97,704		283		283		96,886			0	711	10/25/2035	1FM
126694 HN 1	CWHL 2005-25 A9 SCH SSNR 5.50 11/25/2035	.	03/25/2016.	MBS Paydown		10,442	10,442	10,364	8,991		(485)		(485)		10,442			0	109	11/25/2035	1FM
12669G R4 5	CWHL 2005-15 A8 NAS 5.5 08/25/2035	.	03/25/2016.	MBS Paydown		86,558	86,558	81,041	82,079		1,441		1,441		86,558			0	790	08/25/2035	1FM
12669G R4 5	CWHL 2005-15 A8 NAS 5.5 08/25/2035	.	03/25/2016.	Pass-Through Loss			11,503	10,804					0					0		08/25/2035	1FM
161546 JG 2	CFAB 2004-2 1A4 SEQ 5.323 02/25/2035	.	03/25/2016.	MBS Paydown		119,445	119,445	119,442	117,866		1,344		1,344		119,445			0	1,052	02/25/2035	1FM
16165L AC 4	CFLX 2006-1 A2A SEQ SSNR 5.935 6/25/36	.	03/25/2016.	MBS Paydown		52,696	52,696	52,691	52,696				0		52,696			0	364	06/25/2036	1FM
17307G 4H 8	CMLTI 2006-WF1 A2C SEQ 5.598 3/25/2036	.	03/25/2016.	MBS Paydown		7,253	7,253	7,253	3,388		1,757		1,757		7,253			0	45	03/25/2036	1FM
17307G VN 5	CMLTI 2005-WF2 AF7 SEQ STP 8/25/2035	.	03/25/2016.	MBS Paydown		53,218	53,218	53,216	43,532		4,565		4,565		53,218			0	368	08/25/2035	1FM
19624H AA 6	COLNY 2014-1 A SEQ SNR 2.5432 04/20/2050	.	03/20/2016.	MBS Paydown		109,159	109,159	109,159	109,158				0		109,159			0	334	04/20/2050	1FE
233046 AC 5	DNKN 2015-1A A2I ABS SNR 3.262 02/20/45	.	02/20/2016.	MBS Paydown		2,500	2,500	2,500	2,500				0		2,500			0	20	02/20/2045	2AM
251563 FY 3	DMSI 2004-5 A3 SEQ 5.59 07/25/2034	.	03/25/2016.	MBS Paydown		80,808	80,808	80,790	80,417		50		50		80,808			0	672	07/25/2034	1FM
25264V AA 7	DHAL 2015-1 A ABS SNR 3.81 07/14/2028	R	03/14/2016.	MBS Paydown		52,150	52,150	52,137	52,137		(2)		(2)		52,150			0	331	07/14/2028	1FE
25755T AD 2	DPABS 2015-1A A2I ABS SNR 3.484 10/25/45	.	01/25/2016.	MBS Paydown		6,250	6,250	6,250	6,250				0		6,250			0	57	10/25/2045	1AM
26208L AA 6	HONK 2015-1A A2 ABS SNR 5.216 07/20/2045	.	01/20/2016.	MBS Paydown		1,250	1,250	1,250	1,250				0		1,250			0	16	07/20/2045	2AM
26827E AC 9	ECAF 2015-1A A2 ABS SNR 4.947 06/15/2040	R	03/15/2016.	MBS Paydown		8,828	8,828	8,828	8,828				0		8,828			0	109	06/15/2040	1FE
32051G EZ 4	FHAMS 2004-AA7 1A1 SEQ SSNR FLT 02/25/35	.	03/25/2016.	MBS Paydown		185,932	185,932	158,042			18,562		18,562		185,932			0	355	02/25/2035	1FM
32052K AB 1	FHASI 2006-AR2 2A1 SEQ SSNR CSTR 07/36	.	03/25/2016.	MBS Paydown		144,842	144,842	122,314	124,093		15,203		15,203		144,842			0	336	07/25/2036	1FM
32052K AB 1	FHASI 2006-AR2 2A1 SEQ SSNR CSTR 07/36	.	03/25/2016.	Pass-Through Loss			26	22					0		26		(26)	(26)		07/25/2036	1FM
32052K AB 1	FHASI 2006-AR2 2A1 SEQ SSNR CSTR 07/36	.	03/31/2016.	Book Value Adjustment									0		(26)		26	26		07/25/2036	1FM
36159G AV 9	GEBL 2004-2A A SEQ SNR FLT 12/15/2032	.	03/15/2016.	MBS Paydown		130,928	130,928	127,983	126,741		1,847		1,847		130,928			0	82	12/15/2032	1FE
361856 DX 2	GMACM 2004-HE5 A5 SEQ CSTR 9/25/34	.	03/25/2016.	MBS Paydown		41,130	41,130	41,130	19,153		3,594		3,594		41,130			0	411	09/25/2034	1FM
362341 4F 3	GSR 2006-AR1 3A1 SEQ SSNR WAC 01/25/2036	.	03/25/2016.	MBS Paydown		56,450	56,450	51,922	51,648				0		56,450			0	219	01/25/2036	1FM
362341 4F 3	GSR 2006-AR1 3A1 SEQ SSNR WAC 01/25/2036	.	03/25/2016.	Pass-Through Loss			(105)						0					0		01/25/2036	1FM
362341 XG 9	GSR 2005-AR7 6A1 SEQ SNR FLT 11/25/2035	.	03/25/2016.	MBS Paydown		35,311	35,311	33,612					0		35,311			0	75	11/25/2035	1FM
362405 AB 8	GSAMP 2006-SD2 A2 SEQ FLT 05/25/2046	.	03/25/2016.	MBS Paydown		159,269	159,269	152,251	149,022		1,890		1,890		159,269			0	168	05/25/2046	1FM
36877Q AA 4	GEN AMER RAILCAR 7.76 08/20/18	.	01/20/2016.	Make Whole Call		264,676	239,731	239,731	239,399				0		239,399		25,277	25,277	1,550	08/20/2018	3FE

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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	Foreign	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)
39678W AA 6	GCSP 2005-1 A SEQ CSTR 9-25-34	.	03/25/2016.	MBS Paydown		11,695	11,695	11,571	11,518		114		114		11,695			0	110	09/25/2034	1FM
40442L AB 1	H2 2015-1A AFX CDO SEQ SSNR 3.3526 06/49	.	03/24/2016.	MBS Paydown		12,507	12,507	12,507	12,507		(0)		(0)		12,507			0	43	06/24/2049	1FE
41161P TN 3	HVMLT 2005-10 2A1A SEQ SSNR FLT 11/35	.	03/19/2016.	MBS Paydown		43,042	43,042	30,237	27,757		4,697		4,697		43,042			0	50	11/19/2035	1FM
41161P UK 7	HVMLT 2005-11 2A1A SEQ SSNR FLT 08/19/45	.	03/19/2016.	MBS Paydown		25,581	25,581	17,971	18,540		(5,035)		(5,035)		25,581			0	31	08/19/2045	1FM
46627M CU 9	JPALT 2006-A1 2A1 SEQ SSNR CSTR 03/36	.	03/25/2016.	MBS Paydown		26,821	26,821	26,856	18,697				0		26,821			0	106	03/25/2036	1FM
46627M CU 9	JPALT 2006-A1 2A1 SEQ SSNR CSTR 03/36	.	03/25/2016.	Pass-Through Loss			10,629	10,642					0					0		03/25/2036	1FM
46631B AD 7	JPMCC 2007-LD11 A3 SEQ CSTR 6/15/2049	.	02/15/2016.	MBS Paydown		2,392,550	2,392,550	2,392,887	2,386,468		1,021		1,021		2,392,550			0	19,177	06/15/2049	1FM
46637U AA 5	JPTEP 2012-3 A PT 3.0 10/27/2042	.	03/27/2016.	MBS Paydown		29,947	29,947	28,899	28,955		50		50		29,947			0	183	10/27/2042	1
46637V AA 3	JPTEP 2012-2 A SEQ 3.00 09/17/42	.	03/17/2016.	MBS Paydown		67,050	67,050	66,757	66,767		(54)		(54)		67,050			0	256	09/17/2042	1
46639A AA 7	JPTEP 2012-5 A PT 2.50 12/27/2042	.	03/27/2016.	MBS Paydown		51,738	51,738	49,668	49,728		789		789		51,738			0	298	12/27/2042	1
47232D AW 2	JMAC 2009-R5 5A1 SEQ SSNR CSTR 1/26/36	.	02/26/2016.	MBS Paydown		8,352	8,352	8,497	8,352				0		8,352			0	336	01/26/2036	1FM
47232D AX 0	JMAC 2009-R5 5A2 SUB SSUP CSTR 1/26/36	.	03/26/2016.	MBS Paydown		7,626	7,626	7,758	7,558		(124)		(124)		7,626			0	67	01/26/2036	1FM
47232D BP 6	JMAC 2009-R5 8A1 SEQ SSNR CSTR 7/26/37	.	03/26/2016.	MBS Paydown		33,623	33,623	33,623	31,531		152		152		33,623			0	329	07/26/2037	1FM
47232D BT 8	JMAC 2009-R5 8A5 SUB SSUP CSTR 7/26/37	.	03/26/2016.	Pass-Through Loss			31,743	19,296			(206)		(206)		15,872		(15,872)	(15,872)		07/26/2037	1FM
47232D BT 8	JMAC 2009-R5 8A5 SUB SSUP CSTR 7/26/37	.	03/31/2016.	Book Value Adjustment									0		(15,872)		15,872	15,872		07/26/2037	1FM
47232Q AA 1	JMAC 2009-R2 1A SEQ CSTR 11-37 RE	.	03/26/2016.	MBS Paydown		20,340	20,340	19,768	18,603		41		41		20,340			0	146	11/26/2037	1FM
47232V AL 6	JMAC 2009-R4 3A1 SEQ SSNR 6.25 07/26/37	.	03/26/2016.	MBS Paydown		47,412	47,412	47,412	46,262		(80)		(80)		47,412			0	458	07/26/2037	1FM
47232V AQ 5	JMAC 2009-R4 3A5 MEZ SSUP 6.25 07/26/37	.	03/26/2016.	Pass-Through Loss			11,331	7,615					0					0		07/26/2037	1FM
47232V GE 6	JMAC 2009-R4 31A4 SUB SSUP 5.75 2/26/36	.	03/26/2016.	MBS Paydown		36,388	36,388	36,526	36,251		16		16		36,388			0	294	02/26/2036	1FM
47232V GG 1	JMAC 2009-R4 31A6 MEZ SSUP 5.75 2/26/36	.	03/26/2016.	Pass-Through Loss			409	408					0		409		(409)	(409)		02/26/2036	1FM
47232V GG 1	JMAC 2009-R4 31A6 MEZ SSUP 5.75 2/26/36	.	03/31/2016.	Book Value Adjustment									0		(409)		409	409		02/26/2036	1FM
525221 EM 5	LXS 2005-7N 1A1A SEQ SSNR FLT 12/25/2035	.	03/25/2016.	MBS Paydown		46,007	46,007	33,700	36,132		(5,416)		(5,416)		46,007			0	47	12/25/2035	1FM
543190 AA 0	LTRAN 2015-1A A1 ABS SNR 2.98 01/15/2045	.	03/15/2016.	MBS Paydown		64,016	64,016	64,012	63,945		2		2		64,016			0	318	01/15/2045	1FE
59020U ZE 8	MLMI 2005-A6 1A1 SEQ SNR FLT 08/25/2035	.	03/25/2016.	MBS Paydown		80,487	80,487	75,029			384		384		80,487			0	46	08/25/2035	1AM
61751D AE 4	MSM 2006-17XS A3A SEQ STP 10/25/46	.	03/25/2016.	MBS Paydown		40,970	40,970	40,970	20,127		5,097		5,097		40,970			0	183	10/25/2046	1FM
63860H AC 3	NSTR 2007-A AV3 SEQ FLT 03/25/2037	.	03/25/2016.	MBS Paydown		72,066	72,066	67,562	69,982		402		402		72,066			0	62	03/25/2037	1FM
63860L AC 4	NSTR 2007-B 2AV2 SEQ FLT 04/25/2037	.	03/25/2016.	MBS Paydown		113,714	113,714	101,347	107,049		882		882		113,714			0	120	04/25/2037	1FM
64352V MN 8	NCHET 2005-A A4W SEQ 5.035 8/25/35	.	03/25/2016.	MBS Paydown		70,927	70,927	70,927	70,927				0		70,927			0	541	08/25/2035	1FM
64352V PN 5	NCHET 2005-D A2C SEQ FLT 02/25/2036	.	03/25/2016.	MBS Paydown		61,988	61,988	59,508	61,846		141		141		61,988			0	74	02/25/2036	1FM
65535A AA 2	NHELI 2006-AF1 A1 SEQ STP 10/25/2036	.	02/25/2016.	MBS Paydown		3,300	3,300	3,300	367		1,581		1,581		3,300			0	11	10/25/2036	1FM
67085E AF 3	OFSI 2006-1A D CLO MEZ FLT 09/20/19	.	03/20/2016.	MBS Paydown		500,000	500,000	482,969	500,000				0		500,000			0	2,932	09/20/2019	2AM
76110V QL 5	RFMS2 2004-HS2 AI6 NAS 5.17 6/25/34	.	03/25/2016.	MBS Paydown		6,053	6,053	6,053	5,640		44		44		6,053			0	45	06/25/2034	1FM
76110V TE 8	RFMS2 2006-HSA1 A3 SEQ CSTR 2/25/36	.	03/25/2016.	MBS Paydown		112,246	112,246	103,673	41,298				0		112,246			0	1,019	02/25/2036	1FM
76110V TE 8	RFMS2 2006-HSA1 A3 SEQ CSTR 2/25/36	.	03/25/2016.	Pass-Through Loss			(252)	2,179					0					0		02/25/2036	1FM
761118 FM 5	RALI 2005-QA9 NB4 SEQ SSNR FLT 08/25/35	.	03/25/2016.	MBS Paydown		15,579	15,579	13,082			1,264		1,264		15,579			0	44	08/25/2035	1FM

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CUSIP Identification	Description	Foreign	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)
761118 FM 5	RALI 2005-QA9 NB4 SEQ SSNR FLT 08/25/35	.	03/25/2016.	Pass-Through Loss			896	753					0		896		(896)	(896)		08/25/2035	1FM
761118 FM 5	RALI 2005-QA9 NB4 SEQ SSNR FLT 08/25/35	.	03/31/2016.	Book Value Adjustment									0		(896)		896	896		08/25/2035	1FM
761118 UQ 9	RALI 2006-QS2 1A9 SEQ 5.50 2/25/36	.	03/25/2016.	MBS Paydown		16,227	16,227	16,217	11,747		14		14		16,227			0	139	02/25/2036	1FM
761118 UQ 9	RALI 2006-QS2 1A9 SEQ 5.50 2/25/36	.	03/25/2016.	Pass-Through Loss			5,186	5,182					0					0		02/25/2036	1FM
850228 AC 1	SCFT 2014-AA A ABS SEQ SSNR 2.7 05/25/23	.	03/25/2016.	MBS Paydown		203,728	203,728	203,715	203,719		0		0		203,728			0	932	05/25/2023	1FE
85172E AA 0	SLFT 2013-BA A ABS 3.92 01/16/23	.	02/15/2016.	MBS Paydown		2,000,000	2,000,000	1,996,918	1,999,095		905		905		2,000,000			0	13,067	01/16/2023	1FE
863579 UL 0	SARM 2005-15 1A1 SEQ SSNR CSTR 07/25/35	.	03/25/2016.	MBS Paydown		7,565	7,565	6,090			(835)		(835)		7,565			0	19	07/25/2035	1FM
863579 UL 0	SARM 2005-15 1A1 SEQ SSNR CSTR 07/25/35	.	03/25/2016.	Pass-Through Loss			(257)						0					0		07/25/2035	1FM
863587 AE 1	SAIL 2006-3 A5 SEQ FLT 06/25/2036	.	03/25/2016.	MBS Paydown		42,669	42,669	36,802	36,836		(1,853)		(1,853)		42,669			0	43	06/25/2036	1FM
86358R DX 2	SASC 2001-SB1 A5 SEQ 3.375 8/25/31	.	03/25/2016.	MBS Paydown		9,727	9,727	8,283	9,005		(254)		(254)		9,727			0	55	08/25/2031	1FM
86359B RB 9	SASC 2004-9XS 1A4A SEQ SPT 05/25/34	.	03/25/2016.	MBS Paydown		52,759	52,759	44,449	50,172		1,558		1,558		52,759			0	499	05/25/2034	1FM
872225 AD 9	TBW 2006-5 A3 SEQ STP 11/25/2036	.	03/25/2016.	MBS Paydown		81,457	81,457	71,987	72,035		(1,879)		(1,879)		81,457			0	623	11/25/2036	1FM
872227 AK 9	TBW 2007-2 A6A NAS SSNR 6.0145 07/25/37	.	03/25/2016.	MBS Paydown		156,208	156,208	118,718	110,423		8,309		8,309		156,208			0	1,210	07/25/2037	1FM
87407P AJ 9	TAL 2014-1A A ABS SNR 3.51 02/22/2039	.	03/20/2016.	MBS Paydown		25,000	25,000	25,000	25,000				0		25,000			0	146	02/22/2039	1FE
88156E AB 2	TMTS 2006-17HE A2B1 SEQ SNR FLT 01/25/38	.	03/25/2016.	MBS Paydown		13,574	13,574	11,589			(2,623)		(2,623)		13,574			0	7	01/25/2038	1Z
88156E AB 2	TMTS 2006-17HE A2B1 SEQ SNR FLT 01/25/38	.	03/25/2016.	Pass-Through Loss			(53)						0					0		01/25/2038	1Z
92990G AG 8	WAMU 2007-HY5 2A5 SEQ SSNR FLT 05/25/37	.	03/25/2016.	MBS Paydown		7,672	7,672	5,716			(1,870)		(1,870)		7,672			0	16	05/25/2037	1FM
92990G AG 8	WAMU 2007-HY5 2A5 SEQ SSNR FLT 05/25/37	.	03/25/2016.	Pass-Through Loss			13,304	9,912					0		13,304		(13,304)	(13,304)		05/25/2037	1FM
92990G AG 8	WAMU 2007-HY5 2A5 SEQ SSNR FLT 05/25/37	.	03/31/2016.	Book Value Adjustment									0		(13,304)		13,304	13,304		05/25/2037	1FM
94984D AC 8	WFMBS 2006-AR13 A3SEQ SSNR FLT 09/25/36	.	03/25/2016.	MBS Paydown		25,834	25,834	23,905			836		836		25,834			0	59	09/25/2036	1FM
94984D AC 8	WFMBS 2006-AR13 A3SEQ SSNR FLT 09/25/36	.	03/25/2016.	Pass-Through Loss			5,202	4,814					0		5,202		(5,202)	(5,202)		09/25/2036	1FM
94984D AC 8	WFMBS 2006-AR13 A3SEQ SSNR FLT 09/25/36	.	03/31/2016.	Book Value Adjustment									0		(5,202)		5,202	5,202		09/25/2036	1FM
94984L AA 4	WFMBS 2006-AR17 A1 SEQ SSNR FLT 10/25/36	.	03/25/2016.	MBS Paydown		37,981	37,981	35,868					0		37,981			0	87	10/25/2036	1FM
94984L AA 4	WFMBS 2006-AR17 A1 SEQ SSNR FLT 10/25/36	.	03/25/2016.	Pass-Through Loss			61	58					0		61		(61)	(61)		10/25/2036	1FM
94984L AA 4	WFMBS 2006-AR17 A1 SEQ SSNR FLT 10/25/36	.	03/31/2016.	Book Value Adjustment									0		(61)		61	61		10/25/2036	1FM
95058X AB 4	WEN 2015-1A A2II ABS SEQ SNR 4.08 06/45	.	03/15/2016.	MBS Paydown		5,000	5,000	5,000	5,000				0		5,000			0	51	06/15/2045	2AM
96033B AA 2	WESTR 2015-1A A ABS SNR 2.75 05/20/2027	.	03/20/2016.	MBS Paydown		65,199	65,199	65,176	64,614		25		25		65,199			0	297	05/20/2027	1FE
3899999. Total Bonds - Industrial and Miscellaneous						8,958,333	9,077,368	8,779,881	8,158,291	0	71,029	0	71,029	0	8,933,056	0	25,277	25,277	55,435	XXX	XXX
8399997. Total Bonds - Part 4						14,812,801	15,010,141	14,867,534	14,085,184	0	4,695	0	4,695	0	14,787,524	0	25,277	25,277	142,870	XXX	XXX
8399999. Total Bonds						14,812,801	15,010,141	14,867,534	14,085,184	0	4,695	0	4,695	0	14,787,524	0	25,277	25,277	142,870	XXX	XXX
Preferred Stocks - Industrial and Miscellaneous																					
369604 BP 7	GEN ELECTRIC CO 4.20 C	.	01/20/2016.	Exchanged		2,209,880	2,188,000.00	1,969,200	2,177,060	(207,720)	(42,654)		(250,374)		1,926,686		283,194	283,194	10,636	XXX	P1UFE
486606 50 2	KAYNE ANDERSON MLV INV E 4.25 04/01/2019	.	01/15/2016.	Partial Call	15,000.000	375,000		375,000	374,557		443		443		375,000			0	2,966	XXX	RP1LFE.
486606 50 2	KAYNE ANDERSON MLV INV E 4.25 04/01/2019	.	02/12/2016.	Call	15,000.000	375,000		375,000	374,557		443		443		375,000			0	2,125	XXX	RP1LFE.
8499999. Total Preferred Stocks - Industrial and Miscellaneous						2,959,880	XXX	2,719,200	2,926,174	(207,720)	(41,768)	0	(249,488)	0	2,676,686	0	283,194	283,194	15,727	XXX	XXX

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 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Desig-nation or Market Indicator (a)
8999997. Total Preferred Stocks - Part 4						2,959,880	XXX	2,719,200	2,926,174	(207,720)	(41,768)	0	(249,488)	0	2,676,686	0	283,194	283,194	15,727	XXX	XXX
8999999. Total Preferred Stocks						2,959,880	XXX	2,719,200	2,926,174	(207,720)	(41,768)	0	(249,488)	0	2,676,686	0	283,194	283,194	15,727	XXX	XXX
9899999. Total Preferred and Common Stocks						2,959,880	XXX	2,719,200	2,926,174	(207,720)	(41,768)	0	(249,488)	0	2,676,686	0	283,194	283,194	15,727	XXX	XXX
9999999. Total Bonds, Preferred and Common Stocks						17,772,681	XXX	17,586,734	17,011,358	(207,720)	(37,073)	0	(244,793)	0	17,464,210	0	308,471	308,471	158,597	XXX	XXX

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

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

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

Sch. DB - Pt. 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	2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
					6	7	8	
Depository	Code	Rate of Interest	Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	First Month	Second Month	Third Month	*
Open Depositories								
Mabrey Bank Tulsa, Oklahoma		0.380			3,582,977	4,495,012	5,762,449	XXX
Prosperity Bank Tulsa, Oklahoma		0.350			524,660	524,323	376,981	XXX
The Bank of New York Mellon New York, New York		0.010			5,080	25,591	2,171,081	XXX
0199999. Total Open Depositories	XXX	XXX	0	0	4,112,717	5,044,926	8,310,511	XXX
0399999. Total Cash on Deposit	XXX	XXX	0	0	4,112,717	5,044,926	8,310,511	XXX
0499999. Cash in Company's Office	XXX	XXX	XXX	XXX	600	600	600	XXX
0599999. Total Cash	XXX	XXX	0	0	4,113,317	5,045,526	8,311,111	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

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

NONE

2341820165050010 1

DIRECTOR AND OFFICER INSURANCE COVERAGE SUPPLEMENT

Year To Date For the Period Ended March 31, 2016

NAIC Group Code.....84 NAIC Company Code.....23418

Company Name: Mid-Continent Casualty Company

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

1. Monoline Policies

1 Direct Written Premiums	2 Direct Earned Premiums	3 Direct Losses Incurred
....................205,209	215,282	....................(54,151)

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: ....