



QUARTERLY STATEMENT

As of June 30, 2016

of the Condition and Affairs of the

Mid-Continent Casualty Company

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

OFFICERS

Name	Title	Name	Title
1. 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	a. Is this an original filing?	Yes [X] No []
This 29th day of July, 2016	b. If no:	1. State the amendment number
		2. Date filed
		3. Number of pages attached

ASSETS

	Current Statement Date			4 December 31 Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
1. Bonds.....	351,116,926		351,116,926	328,727,226
2. Stocks:				
2.1 Preferred stocks.....	31,815,653		31,815,653	29,989,775
2.2 Common stocks.....	67,597,122	50,000	67,547,122	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 (\$....4,298,672), cash equivalents (\$.....0) and short-term investments (\$....25,005,415).....	29,304,087		29,304,087	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).....	479,833,788	50,000	479,783,788	453,590,304
13. Title plants less \$.....0 charged off (for Title insurers only).....			0	
14. Investment income due and accrued.....	2,783,607		2,783,607	2,776,940
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection.....	18,410,773	1,789,526	16,621,247	15,717,368
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$.....0 earned but unbilled premiums).....	1,852,852		1,852,852	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.....	2,840,532		2,840,532	588,824
18.2 Net deferred tax asset.....	16,795,129	4,724,988	12,070,141	12,000,059
19. Guaranty funds receivable or on deposit.....			0	
20. Electronic data processing equipment and software.....	635,764		635,764	754,030
21. Furniture and equipment, including health care delivery assets (\$.....0).....	112,082	112,082	0	
22. Net adjustment in assets and liabilities due to foreign exchange rates.....			0	
23. Receivables from parent, subsidiaries and affiliates.....			0	580,391
24. Health care (\$.....0) and other amounts receivable.....			0	
25. Aggregate write-ins for other than invested assets.....	0	0	0	146,864
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25).....	523,264,527	6,676,596	516,587,931	488,315,616
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts.....			0	
28. Total (Lines 26 and 27).....	523,264,527	6,676,596	516,587,931	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.....			0	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).....	0	0	0	146,864

LIABILITIES, SURPLUS AND OTHER FUNDS

		1	2
		Current Statement Date	December 31 Prior Year
1.	Losses (current accident year \$....24,722,512).....	199,287,620	194,542,537
2.	Reinsurance payable on paid losses and loss adjustment expenses.....		
3.	Loss adjustment expenses.....	85,855,261	76,755,298
4.	Commissions payable, contingent commissions and other similar charges.....		
5.	Other expenses (excluding taxes, licenses and fees).....	7,022,994	6,208,721
6.	Taxes, licenses and fees (excluding federal and foreign income taxes).....	593,239	701,783
7.1	Current federal and foreign income taxes (including \$......0 on realized capital gains (losses)).....		
7.2	Net deferred tax liability.....		
8.	Borrowed money \$......0 and interest thereon \$......0.....		
9.	Unearned premiums (after deducting unearned premiums for ceded reinsurance of \$.....5,845,932 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).....	58,082,949	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).....	787,788	526,323
13.	Funds held by company under reinsurance treaties.....		
14.	Amounts withheld or retained by company for account of others.....	496,703	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.....	4,746	1,868
20.	Derivatives.....		
21.	Payable for securities.....	1,544,255	
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.....	4,328	10
26.	Total liabilities excluding protected cell liabilities (Lines 1 through 25).....	353,679,883	334,704,985
27.	Protected cell liabilities.....		
28.	Total liabilities (Lines 26 and 27).....	353,679,883	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.....	101,395,297	101,280,481
35.	Unassigned funds (surplus).....	58,006,501	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).....	162,908,048	153,610,631
38.	Totals (Page 2, Line 28, Col. 3).....	516,587,931	488,315,616

DETAILS OF WRITE-INS		
2501.	Rounding.....	(2)
2502.	Equities and Deposits in Pools and Associations.....	4,330
2503.	.....	
2598.	Summary of remaining write-ins for Line 25 from overflow page.....	0
2599.	Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....	4,328
2901.	.....	
2902.	.....	
2903.	.....	
2998.	Summary of remaining write-ins for Line 29 from overflow page.....	0
2999.	Totals (Lines 2901 thru 2903 plus 2998) (Line 29 above).....	0
3201.	.....	
3202.	.....	
3203.	.....	
3298.	Summary of remaining write-ins for Line 32 from overflow page.....	0
3299.	Totals (Lines 3201 thru 3203 plus 3298) (Line 32 above).....	0

Mid-Continent Casualty Company

STATEMENT OF INCOME

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
UNDERWRITING INCOME			
1. Premiums earned:			
1.1 Direct..... (written \$.....51,761,159).....	51,095,925	64,159,212	121,227,258
1.2 Assumed..... (written \$.....15,098,623).....	16,656,206	15,273,276	31,608,247
1.3 Ceded..... (written \$.....6,124,398).....	6,048,087	11,206,279	21,796,969
1.4 Net..... (written \$.....60,735,384).....	61,704,044	68,226,209	131,038,536
DEDUCTIONS:			
2. Losses incurred (current accident year \$.....26,382,314):			
2.1 Direct.....	11,280,314	22,983,550	42,397,406
2.2 Assumed.....	3,270,425	790,138	3,903,881
2.3 Ceded.....	1,672,352	(5,606,116)	(6,196,653)
2.4 Net.....	12,878,387	29,379,804	52,497,940
3. Loss adjustment expenses incurred.....	23,270,103	11,057,702	32,900,756
4. Other underwriting expenses incurred.....	24,253,946	31,433,984	54,031,113
5. Aggregate write-ins for underwriting deductions.....	0	0	0
6. Total underwriting deductions (Lines 2 through 5).....	60,402,436	71,871,490	139,429,809
7. Net income of protected cells.....			
8. Net underwriting gain (loss) (Line 1 minus Line 6 + Line 7).....	1,301,608	(3,645,281)	(8,391,273)
INVESTMENT INCOME			
9. Net investment income earned.....	8,074,836	7,447,927	19,013,649
10. Net realized capital gains (losses) less capital gains tax of \$.....116,286.....	(277,826)	(776,074)	(1,059,749)
11. Net investment gain (loss) (Lines 9 + 10).....	7,797,010	6,671,853	17,953,900
OTHER INCOME			
12. Net gain or (loss) from agents' or premium balances charged off (amount recovered \$.....77,163 amount charged off \$.....45,773).....	31,390	7,894	(4,920)
13. Finance and service charges not included in premiums.....			
14. Aggregate write-ins for miscellaneous income.....	(17,098)	(26,507)	(42,302)
15. Total other income (Lines 12 through 14).....	14,292	(18,613)	(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).....	9,112,910	3,007,959	9,515,405
17. Dividends to policyholders.....	160,884	99,417	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).....	8,952,026	2,908,542	9,297,104
19. Federal and foreign income taxes incurred.....	2,601,208	(605,807)	(1,551,901)
20. Net income (Line 18 minus Line 19) (to Line 22).....	6,350,818	3,514,349	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).....	6,350,818	3,514,349	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 \$.....1,246,440.....	2,314,818	(72,757)	(3,387,271)
25. Change in net unrealized foreign exchange capital gain (loss).....			
26. Change in net deferred income tax.....	382,972	(3,195,692)	(4,462,750)
27. Change in nonadmitted assets.....	133,990	7,382,814	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.....	114,816	92,470	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.....	3	1	(5)
38. Change in surplus as regards policyholders (Lines 22 through 37).....	9,297,417	7,721,185	10,933,778
39. Surplus as regards policyholders, as of statement date (Lines 21 plus 38).....	162,908,048	150,398,038	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).....	(17,099)	(26,507)	(42,301)
1402. Rounding.....	1		(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).....	(17,098)	(26,507)	(42,302)
3701. Miscellaneous Sources.....	3	1	(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).....	3	1	(5)

Mid-Continent Casualty Company
CASH FLOW

	1 Current Year to Date	2 Prior Year To Date	3 Prior Year Ended December 31
CASH FROM OPERATIONS			
1. Premiums collected net of reinsurance.....	60,305,344	65,523,674	126,544,172
2. Net investment income.....	7,859,730	7,340,583	18,475,292
3. Miscellaneous income.....	14,292	(18,613)	(47,222)
4. Total (Lines 1 through 3).....	68,179,366	72,845,644	144,972,242
5. Benefit and loss related payments.....	16,687,804	25,928,936	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.....	41,397,260	49,392,037	89,767,107
8. Dividends paid to policyholders.....	160,884	99,417	218,301
9. Federal and foreign income taxes paid (recovered) net of \$.....0 tax on capital gains (losses).....	4,969,202	3,185,220	(1,223,146)
10. Total (Lines 5 through 9).....	63,215,150	78,605,610	135,107,322
11. Net cash from operations (Line 4 minus Line 10).....	4,964,216	(5,759,966)	9,864,920
CASH FROM INVESTMENTS			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds.....	43,296,018	39,068,735	72,301,130
12.2 Stocks.....	1,875,171	1,716,134	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.....	1,544,255		
12.8 Total investment proceeds (Lines 12.1 to 12.7).....	46,715,443	40,784,869	77,770,084
13. Cost of investments acquired (long-term only):			
13.1 Bonds.....	51,230,221	56,748,266	109,391,450
13.2 Stocks.....	1,500,000	3,000,000	6,976,882
13.3 Mortgage loans.....			
13.4 Real estate.....			
13.5 Other invested assets.....			
13.6 Miscellaneous applications.....	(1,544,255)		96
13.7 Total investments acquired (Lines 13.1 to 13.6).....	51,185,966	59,748,266	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).....	(4,470,523)	(18,963,397)	(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.....	114,816	92,470	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).....	916,783	6,805,151	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).....	1,031,599	6,897,621	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).....	1,525,292	(17,825,742)	(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).....	29,304,086	31,595,282	27,778,794

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

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

1.) SUMMARY OF SIGNIFICANT ACCOUNTING POLICIES

A. Accounting Practices

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

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

	06/30/2016	12/31/2015
(1) Net Income Ohio Basis	\$ 6,350,818	\$ 10,849,005
(2) State Prescribed Practices	-	-
(3) State Permitted Practices	-	-
(4) Net Income, NAIC SAP	\$ 6,350,818	\$ 10,849,005
(5) Statutory Surplus Ohio Basis	\$ 162,908,048	\$ 153,610,631
(6) State Prescribed Practices	-	-
(7) State Permitted Practices	-	-
(8) Statutory Surplus, NAIC SAP	\$ 162,908,048	\$ 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
\$ 37,035,352	\$ (1,180,638)	\$ 16,977,878	\$ (414,090)

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 June 30, 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	-	309,430	-	309,430
Asset Backed Securities	-	-	-	-
All other bonds	-	-	-	-
Total bonds	-	309,430	-	309,430
Non-affiliated preferred stock	24,572,638	1,533,750	-	26,106,388
Non-affiliated common stock	13,981,102	269	-	13,981,371
Other investments	-	-	-	-
Total assets accounted for at fair value	\$ 38,553,740	\$ 1,843,449	\$ -	\$ 40,397,189

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	312,280	311,283	302,438	9,842	-
States, municipalities and political subdivisions	174,282,476	168,952,951	-	167,087,776	7,194,700
Foreign government	-	-	-	-	-
Residential MBS	75,545,204	70,789,825	-	74,308,066	1,237,138
Commercial MBS	1,912,223	1,919,112	-	1,912,223	-
Asset backed securities	72,547,764	72,673,853	-	62,844,429	9,703,335
All other bonds	38,401,949	37,719,169	2,898,500	35,330,257	173,192
Total bonds	363,001,896	352,366,193	3,200,938	341,492,593	18,308,365
Non affiliated preferred stock	31,970,856	30,566,388	28,937,106	1,533,750	1,500,000
Non affiliated common stock	13,981,371	13,981,371	13,981,102	269	-
Mortgage loans	-	-	-	-	-
Total financial assets	\$ 408,954,123	\$ 396,913,952	\$46,119,146	\$ 343,026,612	\$ 19,808,365

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 June 30, 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 June 30, 2016, \$35.6 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 \$256.6 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 \$20.9 million in unfavorable prior-year development since December 31, 2015 to June 30, 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 [☒]

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 [☒]

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?
If yes, complete Schedule Y, Parts 1 and 1A.

Yes [☒] No [☐]

3.2

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

Yes [☐] No [☒]

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 [☒]

4.2

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

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

5.

If the reporting entity is subject to a management agreement, including third-party administrator(s), managing general agent(s), attorney-in-fact, or similar agreement, have there been any significant changes regarding the terms of the agreement or principals involved?
If yes, attach an explanation.

Yes [☐] No [☒] 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 [☒]

6.6

Have all of the recommendations within the latest financial examination report been complied with?

Yes [☐] No [☐] N/A [☒]

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 [☒]

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 [☒]

8.2

If response to 8.1 is yes, please identify the name of the bank holding company.

8.3

Is the company affiliated with one or more banks, thrifts or securities firms?

Yes [☒] No [☐]

8.4

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

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

9.1

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

Yes [☒] 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 [☒]

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 [☒]

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 [☐]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 [☒]

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

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

\$0

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

\$0

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

Yes [☒]No [☐]

14.2 If yes, please complete the following:

	1 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	53,615,749
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	\$53,615,749
14.28 Total Investment in Parent included in Lines 14.21 to 14.26 above	\$0	\$0

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

Yes [☐]No [☒]

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

Yes [☐]No [☐]

If no, attach a description with this statement.

16. For the reporting entity's security lending program, state the amount of the following as 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 [☒]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 [☒]

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 [☒]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			
			4	5	6	7	8	9	10	11
Line of Business	Maximum Interest	Disc. Rate	Unpaid Losses	Unpaid LAE	IBNR	Total	Unpaid Losses	Unpaid LAE	IBNR	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

		1	Direct Premiums Written		Direct Losses Paid (Deducting Salvage)		Direct Losses Unpaid	
			2	3	4	5	6	7
States, Etc.		Active Status	Current Year to Date	Prior Year to Date	Current Year to Date	Prior Year to Date	Current Year to Date	Prior Year to Date
1.	Alabama.....	AL.....L...	299,115	256,154	65,316	450,000	118,181	1,092,769
2.	Alaska.....	AK.....N...						
3.	Arizona.....	AZ.....L...	45,804	46,364		22,016	130,879	89,163
4.	Arkansas.....	AR.....L...	754,021	985,008	310,389	56,299	857,317	585,213
5.	California.....	CA.....N...						
6.	Colorado.....	CO.....L...	269,618	298,460	940,203	9,572	555,765	1,546,435
7.	Connecticut.....	CT.....N...						
8.	Delaware.....	DE.....N...						
9.	District of Columbia.....	DC.....N...						
10.	Florida.....	FL.....L...	4,002,311	5,423,130	4,358,982	9,475,660	78,524,649	83,891,694
11.	Georgia.....	GA.....L...	333,005	306,292	36,254	19,943	2,154,300	946,259
12.	Hawaii.....	HI.....N...						
13.	Idaho.....	ID.....L...	211,447	189,449	4,000	12,684	186,608	167,577
14.	Illinois.....	IL.....L...	667,252	301,399	183,385	27,615	495,454	748,373
15.	Indiana.....	IN.....L...	201,062	312,153	20,000	17,000	145,679	321,596
16.	Iowa.....	IA.....L...	98,893	152,467	155,066	6,906	58,747	28,900
17.	Kansas.....	KS.....L...	2,645,760	3,001,088	479,285	318,265	8,645,332	8,894,543
18.	Kentucky.....	KY.....L...	151,120	98,498		145,253	70,956	110,097
19.	Louisiana.....	LA.....L...	553,880	463,237	2,400		389,090	522,284
20.	Maine.....	ME.....N...						
21.	Maryland.....	MD.....L...	68,879	79,887				10,411
22.	Massachusetts.....	MA.....N...						
23.	Michigan.....	MI.....L...	388,013	570,847	5,859		257,748	376,254
24.	Minnesota.....	MN.....L...	110,960	159,336				174,490
25.	Mississippi.....	MS.....L...	102,431	99,670		4,684	72,548	9,061
26.	Missouri.....	MO.....L...	645,476	563,804	231,187	223,086	1,326,001	977,111
27.	Montana.....	MT.....L...	944,655	1,213,779	91,442	671,358	3,793,672	2,317,195
28.	Nebraska.....	NE.....L...	203,808	196,539	5,505		836,195	315,124
29.	Nevada.....	NV.....N...						
30.	New Hampshire.....	NH.....N...						
31.	New Jersey.....	NJ.....N...						
32.	New Mexico.....	NM.....L...	262,508	366,086	18,062	1,434,807	692,147	2,872,044
33.	New York.....	NY.....N...						
34.	North Carolina.....	NC.....L...	672,655	170,259	1,872	37,852	365,904	420,674
35.	North Dakota.....	ND.....L...	1,788,945	3,208,464	210,395	701,237	2,195,921	2,649,666
36.	Ohio.....	OH.....L...	189,638	274,922	130,324	19,637	114,186	149,005
37.	Oklahoma.....	OK.....L...	13,622,546	16,714,562	2,990,365	4,375,526	35,687,385	39,694,869
38.	Oregon.....	OR.....L...	32,606	26,778	35,250	244,771	1,003,721	1,479,698
39.	Pennsylvania.....	PA.....N...						
40.	Rhode Island.....	RI.....N...						
41.	South Carolina.....	SC.....L...	1,277,386	1,085,821	(15,128)	204,843	4,083,736	1,491,870
42.	South Dakota.....	SD.....L...	69,690	47,281			34,405	
43.	Tennessee.....	TN.....L...	210,824	193,627	994	4,605	364,869	356,536
44.	Texas.....	TX.....L...	18,661,208	19,343,914	4,253,192	7,857,630	57,077,147	57,079,501
45.	Utah.....	UT.....L...	1,601,551	1,491,840	17,726	36,766	9,312,515	4,973,079
46.	Vermont.....	VT.....N...						
47.	Virginia.....	VA.....L...	110,918	100,288				47,326
48.	Washington.....	WA.....L...	360	360				107,735
49.	West Virginia.....	WV.....N...						
50.	Wisconsin.....	WI.....N...						
51.	Wyoming.....	WY.....L...	562,814	971,138	20,225	47,474	88,998	164,552
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	51,761,159	58,712,901	14,552,550	26,425,489	209,640,055	214,611,104

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 Domicilled 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	
Neon Capital Limited (fka Marketform Group Limited)	GBR		
Neon Holdings (U.K.) Limited (fka Marketform Holdings Limited)	GBR		
Lavenham Underwriting Limited #	GBR	98-0412245	
Marketform Hong Kong Limited	HKG		
Neon Management Services Limited (fka Marketform Management Services Limited)	GBR		
Neon Service Company (U.K.) Limited (fka Marketform Limited)	GBR		
Marketform Australia Pty Limited	AUS		
Studio Marketform SRL	ITA		
Neon Underwriting Bermuda Limited	BMU		
Neon Underwriting Limited (fka Marketform Managing Agency Limited)	GBR		
Sampford Underwriting Limited #	GBR	98-0431601	

* 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	
QQAAgency 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	
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, Compañía de Seguros, S.A. de C.V. *	MEX		
Financiadora de Primas Condor, S.A. de C.V. (99%)	MEX		
Farmers Crop Insurance Alliance, Inc.	KS	39-1404033	
FCIA Management Company, Inc.	NY	13-3628555	
Foreign Credit Insurance Association @	NY		
GAI 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	

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

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Public Securities Exchange if 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)	*
Q12	Members													
			31-1544320..		0000944707	NYSE.....	American Financial Group, Inc.....	OH.....	UIP.....		Ownership.....			
			31-6549738..				American Financial Capital Trust II.....	DE.....	NIA.....	American Financial Group, Inc.....	Ownership.....	...100.000	American Financial Group, Inc.....	
			16-6543606..				American Financial Capital Trust III.....	DE.....	NIA.....	American Financial Group, Inc.....	Ownership.....	...100.000	American Financial Group, Inc.....	
			16-6543609..				American Financial Capital Trust IV.....	DE.....	NIA.....	American Financial Group, Inc.....	Ownership.....	...100.000	American Financial Group, Inc.....	
			31-0996797..				American Financial Enterprises, Inc.....	CT.....	NIA.....	American Financial Group, Inc.....	Ownership.....	...100.000	American Financial Group, Inc.....	
			31-0828578..				American Money Management Corporation.....	OH.....	NIA.....	American Financial Group, Inc.....	Ownership.....	...100.000	American Financial Group, Inc.....	
			27-1577326..				American Real Estate Capital Company, LLC.....	OH.....	NIA.....	American Money Management Corporation.....	Ownership.....	...80.000	American Financial Group, Inc.....	
			27-2829629..				MidMarket Capital Partners, LLC.....	DE.....	NIA.....	American Money Management Corporation.....	Ownership.....	...65.000	American Financial Group, Inc.....	
			41-2112001..				APU Holding Company.....	OH.....	NIA.....	American Financial Group, Inc.....	Ownership.....	...100.000	American Financial Group, Inc.....	
			23-6000765..				American Premier Underwriters, Inc.....	PA.....	NIA.....	APU Holding Company.....	Ownership.....	...100.000	American Financial Group, Inc.....	
			23-6297584..				The Associates of the Jersey Company.....	NJ.....	NIA.....	American Premier Underwriters, Inc.....	Ownership.....	...100.000	American Financial Group, Inc.....	
			37-1094159..				Cal Coal, Inc.....	IL.....	NIA.....	American Premier Underwriters, Inc.....	Ownership.....	...100.000	American Financial Group, Inc.....	
			95-2802826..				Great Southwest Corporation.....	DE.....	NIA.....	American Premier Underwriters, Inc.....	Ownership.....	...100.000	American Financial Group, Inc.....	
			35-6001691..				The Indianapolis Union Railway Company.....	IN.....	NIA.....	American Premier Underwriters, Inc.....	Ownership.....	...100.000	American Financial Group, Inc.....	
			13-6400464..				Lehigh Valley Railroad Company.....	PA.....	NIA.....	American Premier Underwriters, Inc.....	Ownership.....	...100.000	American Financial Group, Inc.....	
			46-1665396..				Pennsylvania Lehigh Oil & Gas Holdings LLC.....	PA.....	NIA.....	Lehigh Valley Railroad Company.....	Ownership.....	...100.000	American Financial Group, Inc.....	
			20-1548213..				Magnolia Alabama Holdings, Inc.....	DE.....	NIA.....	American Premier Underwriters, Inc.....	Ownership.....	...100.000	American Financial Group, Inc.....	
			20-1574094..				Magnolia Alabama Holdings LLC.....	AL.....	NIA.....	Magnolia Alabama Holdings, Inc.....	Ownership.....	...100.000	American Financial Group, Inc.....	
			46-1852532..				Michigan Oil & Gas Holdings, LLC.....	MI.....	NIA.....	American Premier Underwriters, Inc.....	Ownership.....	...100.000	American Financial Group, Inc.....	
			46-1480078..				Ohio Oil & Gas Holdings, LLC.....	OH.....	NIA.....	American Premier Underwriters, Inc.....	Ownership.....	...100.000	American Financial Group, Inc.....	
			13-6021353..				The Owasco River Railway, Inc.....	NY.....	NIA.....	American Premier Underwriters, Inc.....	Ownership.....	...100.000	American Financial Group, Inc.....	
			31-1236926..				PCC Real Estate, Inc.....	NY.....	NIA.....	American Premier Underwriters, Inc.....	Ownership.....	...100.000	American Financial Group, Inc.....	
			76-0080537..				PCC Technical Industries, Inc.....	DE.....	NIA.....	American Premier Underwriters, Inc.....	Ownership.....	...100.000	American Financial Group, Inc.....	
			31-1388401..				PCC Maryland Realty Corp.....	MD.....	NIA.....	PCC Technical Industries, Inc.....	Ownership.....	...100.000	American Financial Group, Inc.....	
			06-1209709..				Penn Central Energy Management Company.....	DE.....	NIA.....	American Premier Underwriters, Inc.....	Ownership.....	...100.000	American Financial Group, Inc.....	
			23-1537928..				Penn Towers, Inc.....	PA.....	NIA.....	American Premier Underwriters, Inc.....	Ownership.....	...100.000	American Financial Group, Inc.....	
			46-3246684..				Pennsylvania Oil & Gas Holdings, LLC.....	PA.....	NIA.....	American Premier Underwriters, Inc.....	Ownership.....	...100.000	American Financial Group, Inc.....	
			23-6000766..				Pennsylvania-Reading Seashore Lines.....	NJ.....	NIA.....	American Premier Underwriters, Inc.....	Ownership.....	...66.670	American Financial Group, Inc.....	
			23-6207599..				Pittsburgh and Cross Creek Railroad Company.....	PA.....	NIA.....	American Premier Underwriters, Inc.....	Ownership.....	...83.000	American Financial Group, Inc.....	
			23-1707450..				Terminal Realty Penn Co.....	DC.....	NIA.....	American Premier Underwriters, Inc.....	Ownership.....	...100.000	American Financial Group, Inc.....	
			23-1675796..				Waynesburg Southern Railroad Company.....	PA.....	NIA.....	American Premier Underwriters, Inc.....	Ownership.....	...100.000	American Financial Group, Inc.....	
			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.....	
							Premier Lease & Loan Services Insurance Agency, Inc.....	WA.....	NIA.....	APU Holding Company.....	Ownership.....	...100.000	American Financial Group, Inc.....	
			91-1242743..				Premier Lease & Loan Services of Canada, Inc.....	WA.....	NIA.....	APU Holding Company.....	Ownership.....	...100.000	American Financial Group, Inc.....	
			91-1508644..				Risiko Management Corporation.....	DE.....	NIA.....	APU Holding Company.....	Ownership.....	...100.000	American Financial Group, Inc.....	
			31-1262960..				Dixie Terminal Corporation.....	OH.....	NIA.....	American Financial Group, Inc.....	Ownership.....	...100.000	American Financial Group, Inc.....	
			31-0823725..				GAI Holding Bermuda Ltd.....	BMU.....	NIA.....	American Financial Group, Inc.....	Ownership.....	...100.000	American Financial Group, Inc.....	
			98-0606803..				GAI Indemnity, Ltd.....	GBR.....	IA.....	GAI Holding Bermuda Ltd.....	Ownership.....	...100.000	American Financial Group, Inc.....	
			98-0556144..				Neon Capital Limited.....	GBR.....	NIA.....	GAI Holding Bermuda Ltd.....	Ownership.....	...100.000	American Financial Group, Inc.....	
							Neon Holdings (U.K.) Limited.....	GBR.....	NIA.....	Neon Capital Limited.....	Ownership.....	...100.000	American Financial Group, Inc.....	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

Q12.1

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Public or Securities Exchange if Public Traded (U.S. or International)	Name of Parent, Subsidiaries or Affiliates	Domi-ciliary Locatio n	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)	*
			98-0412245..				Lavenham Underwriting Limited.....	GBR....	IA.....	Neon Holdings (U.K.) Limited.....	Ownership.....	...100.000	American Financial Group, Inc.....	
							Marketform Hong Kong Limited.....	HKG....	NIA....	Neon Holdings (U.K.) Limited.....	Ownership.....	...100.000	American Financial Group, Inc.....	
							Neon Management Services Limited.....	GBR....	NIA.....	Neon Holdings (U.K.) Limited.....	Ownership.....	...100.000	American Financial Group, Inc.....	
							Neon Service Company (U.K.) Limited.....	GBR....	NIA.....	Neon Holdings (U.K.) Limited.....	Ownership.....	...100.000	American Financial Group, Inc.....	
							Marketform Australia Pty Limited.....	AUS....	NIA.....	Neon Service Company (U.K.) Limited.....	Ownership.....	...100.000	American Financial Group, Inc.....	
							Studio Marketform SRL.....	ITA.....	NIA.....	Neon Service Company (U.K.) Limited.....	Ownership.....	...100.000	American Financial Group, Inc.....	
							Neon Underwriting Bermuda Limited.....	BMU....	NIA.....	Neon Holdings (U.K.) Limited.....	Ownership.....	...100.000	American Financial Group, Inc.....	
							Neon Underwriting Limited.....	GBR....	NIA....	Neon Holdings (U.K.) Limited.....	Ownership.....	...100.000	American Financial Group, Inc.....	
			98-0431601..				Sampford Underwriting Limited.....	GBR....	IA.....	Neon Holdings (U.K.) 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..				QQAAgency of Texas, Inc.....	TX.....	NIA.....	Ceres Group, Inc.....	Ownership.....	...100.000	American Financial Group, Inc.....	
			31-1395344..				Great American Advisors, Inc.....	OH.....	NIA.....	Great American Financial Resources, Inc.....	Ownership.....	...100.000	American Financial Group, Inc.....	
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.....	
			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.....
			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..				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.....	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.....	
							Mid-Continent Excess and Surplus Insurance Company	DE.....	DS.....	Mid-Continent Casualty Company.....	Ownership.....	...100.000	American Financial Group, Inc.....	
							Mid-Continent Specialty Insurance Services, Inc....	OK.....	DS.....	Mid-Continent Casualty Company.....	Ownership.....	...100.000	American Financial Group, Inc.....	
0084..	American Financial Group, Inc.....	23426.....	73-0773259..				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.....	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

Q12.2

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Public Securities Exchange if 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)	*
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.....	.....
			31-0589001..	.....	.....	.....	Dempsey & Siders Agency, Inc.....	OH.....	NIA.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc.....	.....
			31-1341668..	.....	.....	.....	Eden Park Insurance Brokers, Inc.....	CA.....	NIA.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc.....	.....
			.....	.....	.....	.....	El Aguila, Compañía de Seguros, S.A. de C.V.....	MEX.....	IA.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc.....	.....
			.....	.....	.....	.....	Financidora de Primas Condor, S.A. de C.V.....	MEX.....	NIA.....	El Aguila, Compañía de Seguros, S.A. de C.V.....	Ownership.....	...99.000	American Financial Group, Inc.....	.....
			39-1404033..	.....	.....	.....	Farmers Crop Insurance Alliance, Inc.....	KS.....	NIA.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc.....	.....
			13-3628555..	.....	.....	.....	FCIA Management Company, Inc.....	NY.....	NIA.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc.....	.....
			.....	.....	.....	.....	Foreign Credit Insurance Association.....	NY.....	OTH.....	Great American Insurance Company.....	Management.....	.....	American Financial Group, Inc.....	3.....
			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.....	.....

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	Public Securities Exchange if 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)	*
0084..	American Financial Group, Inc.....	31135.....	31-0918893..				Great American Re Inc.....	DE.....	NIA.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc.....	
0084..	American Financial Group, Inc.....	33723.....	31-1209419..				Great American Security Insurance Company.....	OH.....	IA.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc.....	
			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.....	IA.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc.....	
			34-1607394..		0001301106	NASDAQ.....	National Interstate Corporation.....	OH.....	NIA.....	Great American Insurance Company.....	Ownership.....	...51.000	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.

Q12.3

Mid-Continent Casualty Company
PART 1 - LOSS EXPERIENCE

Lines of Business	Current Year to Date			Prior Year to Date Direct Loss Percentage
	1 Direct Premiums Earned	2 Direct Losses Incurred	3 Direct Loss Percentage	
1. Fire.....	447		0.0	
2. Allied lines.....	549		0.0	
3. Farmowners multiple peril.....			0.0	
4. Homeowners multiple peril.....			0.0	
5. Commercial multiple peril.....	4,762	(4,090)	(85.9)	7.7
6. Mortgage guaranty.....			0.0	
8. Ocean marine.....			0.0	
9. Inland marine.....	4,668,355	919,537	19.7	41.6
10. Financial guaranty.....			0.0	
11.1. Medical professional liability - occurrence.....			0.0	
11.2. Medical professional liability - claims-made.....			0.0	
12. Earthquake.....			0.0	
13. Group accident and health.....			0.0	
14. Credit accident and health.....			0.0	
15. Other accident and health.....			0.0	
16. Workers' compensation.....		3,127	0.0	
17.1 Other liability-occurrence.....	26,673,049	3,834,369	14.4	13.0
17.2 Other liability-claims made.....	3,879,320	(376,260)	(9.7)	84.1
17.3 Excess workers' compensation.....			0.0	
18.1 Products liability-occurrence.....	9,558,514	3,106,672	32.5	97.1
18.2 Products liability-claims made.....			0.0	
19.1, 19.2 Private passenger auto liability.....	201	1,068	531.3	(35,266.7)
19.3, 19.4 Commercial auto liability.....	2,049,298	3,266,368	159.4	23.2
21. Auto physical damage.....	829,324	249,205	30.0	36.1
22. Aircraft (all perils).....			0.0	
23. Fidelity.....			0.0	
24. Surety.....	3,432,106	280,318	8.2	(2.3)
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.....	51,095,925	11,280,314	22.1	35.8
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)	8,981
2. Allied lines.....		(410)	13,027
3. Farmowners multiple peril.....			
4. Homeowners multiple peril.....			
5. Commercial multiple peril.....		(975)	28,282
6. Mortgage guaranty.....			
8. Ocean marine.....			
9. Inland marine.....	2,100,704	4,333,719	5,515,610
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.....	13,411,061	26,758,826	30,747,342
17.2 Other liability-claims made.....	2,054,036	4,377,305	4,067,744
17.3 Excess workers' compensation.....			
18.1 Products liability-occurrence.....	4,785,105	9,618,003	10,573,007
18.2 Products liability-claims made.....			
19.1 19.2 Private passenger auto liability.....			
19.3 19.4 Commercial auto liability.....	1,093,777	1,996,487	3,420,042
21. Auto physical damage.....	359,460	744,790	1,301,790
22. Aircraft (all perils).....			
23. Fidelity.....			
24. Surety.....	2,186,562	3,933,667	3,037,076
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.....	25,990,705	51,761,159	58,712,901
DETAILS OF WRITE-INS			
3401.			
3402.			
3403.			
3498. Sum. of remaining write-ins for Line 34 from overflow page.....	0	0	0
3499. Totals (Lines 3401 thru 3403 plus 3498) (Line 34).....	0	0	0

PART 3 (000 omitted)

LOSS AND LOSS ADJUSTMENT EXPENSE RESERVES SCHEDULE

	1	2	3	4	5	6	7	8	9	10	11	12	13
Years in Which Losses Occurred	Prior Year-End Known Case Loss and LAE Reserves	Prior Year-End IBNR Loss and LAE Reserves	Total Prior Year-End Loss and LAE Reserves (Cols. 1 + 2)	2016 Loss and LAE Payments on Claims Reported as of Prior Year-End	2016 Loss and LAE Payments on Claims Unreported as of Prior Year-End	Total 2016 Loss and LAE Payments (Cols. 4 + 5)	Q.S. Date Known Case Loss and LAE Reserves on Claims Reported and Open as of Prior Year-End	Q.S. Date Known Case Loss and LAE Reserves on Claims Reported or Reopened Subsequent to Prior Year-End	Q.S. Date IBNR Loss and LAE Reserves	Total Q.S. Loss and LAE Reserves (Cols. 7 + 8 + 9)	Prior Year-End Known Case Loss and LAE Reserves Developed (Savings)/Deficiency (Cols. 4 + 7 minus Col. 1)	Prior Year-End IBNR Loss and LAE Reserves Developed (Savings)/Deficiency (Cols. 5 + 8 + 9 minus Col. 2)	Prior Year-End Total Loss and LAE Reserve Developed (Savings)/Deficiency (Cols. 11 + 12)
1. 2013 + Prior.....	102,374	59,692	162,066	14,155	4,563	18,718	84,570	11,086	63,251	158,907	(3,649)	19,208	15,559
2. 2014.....	19,897	30,315	50,212	160	1,047	1,207	17,898	1,961	23,250	43,109	(1,839)	(4,057)	(5,896)
3. Subtotals 2014 + Prior.....	122,271	90,007	212,278	14,315	5,610	19,925	102,468	13,047	86,501	202,016	(5,488)	15,151	9,663
4. 2015.....	14,308	44,709	59,017	(1,482)	1,914	432	13,670	3,993	36,900	54,563	(2,120)	(1,902)	(4,022)
5. Subtotals 2015 + Prior.....	136,579	134,716	271,295	12,833	7,524	20,357	116,138	17,040	123,401	256,579	(7,608)	13,249	5,641
6. 2016.....	XXX	XXX	XXX	XXX	1,946	1,946	XXX	6,650	21,914	28,564	XXX	XXX	XXX
7. Totals.....	136,579	134,716	271,295	12,833	9,470	22,303	116,138	23,690	145,315	285,143	(7,608)	13,249	5,641
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. ....(5.6)%	2. ....9.8 %	3. ....2.1 %
												Col. 13, Line 7 Line 8	
												4.3.7 %	

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:



Mid-Continent Casualty Company
Overflow Page for Write-Ins

NONE

Mid-Continent Casualty Company
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

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

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

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.....	69,172,345	116,368,332
3. Accrual of discount.....	(917,992)	2,492,084
4. Unrealized valuation increase (decrease).....	2,830,018	(4,026,721)
5. Total gain (loss) on disposals.....	646,830	394,221
6. Deduct consideration for bonds and stocks disposed of.....	47,380,973	77,770,084
7. Deduct amortization of premium.....	(1,126,431)	2,149,521
8. Total foreign exchange change in book/adjusted carrying value.....		
9. Deduct current year's other-than-temporary impairment recognized.....	808,370	1,886,474
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	450,529,701	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).....	450,479,701	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

	1	2	3	4	5	6	7	8
NAIC Designation	Book/Adjusted Carrying Value Beginning of Current Quarter	Acquisitions During Current Quarter	Dispositions During Current Quarter	Non-Trading Activity During Current Quarter	Book/Adjusted Carrying Value End of First Quarter	Book/Adjusted Carrying Value End of Second Quarter	Book/Adjusted Carrying Value End of Third Quarter	Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. NAIC 1 (a).....	338,729,754	40,815,282	43,165,913	252,519	338,729,754	336,631,642		316,262,682
2. NAIC 2 (a).....	32,730,026	5,487,790	2,008,750	(25,782)	32,730,026	36,183,284		30,370,174
3. NAIC 3 (a).....	2,990,023			7,961	2,990,023	2,997,984		3,235,874
4. NAIC 4 (a).....	308,592			839	308,592	309,431		311,946
5. NAIC 5 (a).....						0		
6. NAIC 6 (a).....						0		
7. Total Bonds.....	374,758,395	46,303,072	45,174,663	235,537	374,758,395	376,122,341	0	350,180,676
PREFERRED STOCK								
8. NAIC 1.....	3,502,974			71,041	3,502,974	3,574,015		4,175,578
9. NAIC 2.....	20,511,649	1,500,000		(105,049)	20,511,649	21,906,600		20,459,197
10. NAIC 3.....	5,360,000			975,038	5,360,000	6,335,038		4,715,000
11. NAIC 4.....						0		640,000
12. NAIC 5.....						0		
13. NAIC 6.....						0		
14. Total Preferred Stock.....	29,374,623	1,500,000	0	941,030	29,374,623	31,815,653	0	29,989,775
15. Total Bonds and Preferred Stock.....	404,133,018	47,803,072	45,174,663	1,176,567	404,133,018	407,937,994	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 \$.....25,005,415; NAIC 2 \$.....0; NAIC 3 \$.....0; NAIC 4 \$.....0; NAIC 5 \$.....0; NAIC 6 \$.....0.

Mid-Continent Casualty Company
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.....	25,005,415	XXX.....	25,005,415	9,990	.....

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.....	55,594,114	71,946,639
3. Accrual of discount.....	.....	.....
4. Unrealized valuation increase (decrease).....	.....	.....
5. Total gain (loss) on disposals.....	.....	.....
6. Deduct consideration received on disposals.....	52,042,150	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).....	25,005,415	21,453,451
11. Deduct total nonadmitted amounts.....	.....	.....
12. Statement value at end of current period (Line 10 minus Line 11).....	25,005,415	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	2			3	4	5		6	7	8	9	10
CUSIP Identification	Description			Foreign	Date Acquired	Name of Vendor		Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
Bonds - U.S. Special Revenue and Special Assessment												
373539 4G 7	GA HSG & FIN AMT A-2 3.10 12/01/2031.....				05/17/2016....	CITIGROUP.....			2,500,000	2,500,000		1FE.....
373539 4H 5	GA HSG & FIN AMT A-2 3.30 12/01/2034.....				05/17/2016....	CITIGROUP.....			2,000,000	2,000,000		1FE.....
45203L CD 3	IL HSG DEV AUTH 2.85 07/01/2032.....				06/10/2016....	RBC CAPITAL MARKETS.....			500,000	500,000	.515	1AM.....
45505T GP 0	IN HSG & CMNTY DEV A-1 2.85 07/01/2031.....				06/09/2016....	RBC CAPITAL MARKETS.....			500,000	500,000		1FE.....
45505T GQ 8	IN HSG & CMNTY DEV A-1 2.95 01/01/2033.....				06/09/2016....	RBC CAPITAL MARKETS.....			500,000	500,000		1FE.....
64987B NQ 7	NY HSG FIN AGY C 2.75 11/01/2031.....				06/22/2016....	MORGAN STANLEY.....			1,000,000	1,000,000		1FE.....
83712D WK 8	SC HSG FIN & DEV B-2 4.00 07/01/2043.....				06/29/2016....	CITIGROUP.....			544,265	500,000		1FE.....
3199999. Total Bonds - U.S. Special Revenue and Special Assessment.....									7,544,265	7,500,000	.515	XXX
Bonds - Industrial and Miscellaneous												
337930 AA 9	FLAGSTAR BANCORP INC 6.125 07/15/2021.....				06/29/2016....	JP MORGAN SECURITIES INC.....			999,990	1,000,000		2FE.....
78471D AA 5	SCLP 2016-1A A ABS SSNR 3.26 08/25/2025.....				06/21/2016....	CITIGROUP.....			999,891	1,000,000		1FE.....
863579 UL 0	SARM 2005-15 1A1 SEQ SSNR CSTR 07/25/35.....				02/16/2016....	CANTOR FITZGERALD & CO.....					.966	1FM.....
863579 VH 8	SARM 2005-17 1A1 SEQ SSNR FLT 08/25/2035.....				02/26/2016....	CANTOR FITZGERALD & CO.....					.1	1Z.....
87342R AA 2	BELL 2016-1A A2I ABS SNR 3.832 05/25/46.....				05/04/2016....	BARCLAYS CAPITAL.....			1,000,000	1,000,000		2AM.....
87342R AB 0	BELL 2016-1A A2II ABS SNR 4.377 05/25/46.....				05/04/2016....	BARCLAYS CAPITAL.....			1,000,000	1,000,000		2AM.....
883556 BN 1	THERMO FISHER 3.00 04/15/2023.....				04/04/2016....	BANC OF AMERICA SECURITIES.....			2,487,801	2,500,000		2FE.....
92990G AG 8	WAMU 2007-HY5 2A5 SEQ SSNR FLT 05/25/37.....				02/17/2016....	AMHERST SECURITIES CORP.....					.71	1FM.....
3899999. Total Bonds - Industrial and Miscellaneous.....									6,487,682	6,500,000	1.038	XXX
8399997. Total Bonds - Part 3.....									14,031,947	14,000,000	1.552	XXX
8399999. Total Bonds.....									14,031,947	14,000,000	1.552	XXX
Preferred Stocks - Industrial and Miscellaneous												
19075Q AC 6	COBANK ACB 6.25.....				04/05/2016....	JP MORGAN SECURITIES INC.....			1,500,000	1,500,000.00		P2UFE.....
8499999. Total Preferred Stocks - Industrial and Miscellaneous.....									1,500,000	XXX	.0	XXX
8999997. Total Preferred Stocks - Part 3.....									1,500,000	XXX	.0	XXX
8999999. Total Preferred Stocks.....									1,500,000	XXX	.0	XXX
9899999. Total Preferred and Common Stocks.....									1,500,000	XXX	.0	XXX
9999999. Total Bonds, Preferred and Common Stocks.....									15,531,947	XXX	1.552	XXX

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

SCHEDULE D - PART 4

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

1	2			3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22	
												11	12	13	14	15								
CUSIP Identification	Description			F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Design- ation or Market Indicator (a)	
Bonds - U.S. States, Territories and Possessions																								
302024	EC	4	EXETER TWP PA SD 0.00 5/15/2016.....	.	05/15/2016.	Maturity.....		3,510,000	3,510,000	2,971,601	3,472,652			37,348		37,348		3,510,000			0		05/15/2016...	1FE.....
1799999. Total Bonds - U.S. States, Territories and Possessions.....								3,510,000	3,510,000	2,971,601	3,472,652	0	37,348	0	37,348	0	3,510,000	0	0	0	0	XXX	XXX	
Bonds - U.S. Political Subdivisions of States, Territories and Possessions																								
686053	DD	8	OR SCH BRDS TXB 5.023 06/30/2016.....	.	06/30/2016.	Maturity.....		3,220,000	3,220,000	3,393,816	3,234,952			(14,952)		(14,952)		3,220,000			0	80,870	06/30/2016...	1FE.....
2499999. Total Bonds - U.S. Political Subdivisions of States, Territories and Possessions.....								3,220,000	3,220,000	3,393,816	3,234,952	0	(14,952)	0	(14,952)	0	3,220,000	0	0	0	80,870	XXX	XXX	
Bonds - U.S. Special Revenue and Special Assessment																								
011855	BK	8	ALASKA ST LN 5.00 06/01/2017.....	.	06/01/2016.	Call.....		1,400,000	1,400,000	1,472,744	1,405,144			(5,144)		(5,144)		1,400,000			0	35,000	06/01/2017...	1FE.....
01728A	W8	5	ALLEGHENY CNTY PA SER A 5.00 05/15/2016.....	.	05/15/2016.	Maturity.....		2,100,000	2,100,000	2,310,399	2,113,915			(13,915)		(13,915)		2,100,000			0	52,500	05/15/2016...	1FE.....
01852L	BC	3	ALLIANCE ARPT AUTH-TX 4.85 04/21 (FDX).....	.	04/01/2016.	Call.....		1,000,000	1,000,000	1,000,000	999,978		22		22		1,000,000			0	24,250	04/01/2021...	2FE.....	
041083	VB	9	AR ST DEV FIN SFM A 3.10 07/01/2043.....	.	06/01/2016.	MBS Paydown.....		48,719	48,719	48,719	48,719					0	48,719			0	689	07/01/2043...	1FE.....	
047856	ET	2	ATLANTA SFM A GA 5.25 12/01/2039.....	.	06/01/2016.	Partial Call.....		212,632	212,632	221,796	218,623		(5,991)		(5,991)		212,632			0	4,614	12/01/2039...	1FE.....	
130333	CA	3	CA HSG FIN AGY A 2.90 02/01/2042.....	.	06/01/2016.	MBS Paydown.....		30,947	30,947	30,947	30,947					0	30,947			0	401	02/01/2042...	1FE.....	
130333	CB	1	CA HSG FIN AGY B 2.90 02/01/2042.....	.	06/01/2016.	MBS Paydown.....		35,457	35,457	35,368	35,380		38		38		35,457			0	454	02/01/2042...	1FE.....	
19647P	BA	0	CO ST HSG FIN AUTH MF I 3.20 02/01/2044.....	.	06/01/2016.	MBS Paydown.....		8,154	8,154	8,154	8,154					0	8,154			0	108	02/01/2044...	1FE.....	
246395	WY	9	DE HSG AUTH-SFM-A- A-1 4.90 07/01/2029.....	.	06/01/2016.	Partial Call.....		10,000	10,000	10,396	10,247		(247)		(247)		10,000			0	248	07/01/2029...	1FE.....	
296122	US	1	ESCAMBIA CNTY FL SFM B 3.125 08/01/2044.....	.	06/01/2016.	MBS Paydown.....		89,147	89,147	89,147	89,147					0	89,147			0	1,358	08/01/2044...	1FE.....	
34074M	JB	8	FL HSG FIN CORP A 2.80 07/01/2041.....	.	06/01/2016.	MBS Paydown.....		33,579	33,579	33,579	33,579					0	33,579			0	410	07/01/2041...	1FE.....	
407271	GN	9	HAMILTON ECON KING 5.97 06/01/2016.....	.	06/01/2016.	Maturity.....		150,000	150,000	150,000	150,000		0		0		150,000			0	4,478	06/01/2016...	1FE.....	
45201Y	YK	7	IL HSG DEV AUTH A 2.45 06/01/2043.....	.	06/01/2016.	MBS Paydown.....		51,743	51,743	49,673	49,760		1,277		1,277		51,743			0	556	06/01/2043...	1FE.....	
46940R	AB	2	JACKSONVILLE FL HSG FIN 5.625 10/01/2039.....	.	05/01/2016.	Partial Call.....		75,000	75,000	65,625	66,476		8,524		8,524		75,000			0	1,758	10/01/2039...	1FE.....	
474553	AE	4	JEFFERSON SFM B LA 5.25 12/01/2032.....	.	06/01/2016.	Call.....		360,500	350,000	353,500	352,245		(124)		(124)		352,120		8,380	8,380	9,188	12/01/2032...	1FE.....	
49130T	PS	9	KY HSG CORP A 3.00 11/01/2041.....	.	06/01/2016.	Partial Call.....		30,000	30,000	30,000	30,000					0	30,000			0	375	11/01/2041...	1FE.....	
49130T	PT	7	KY HSG CORP B 3.00 11/01/2041.....	.	06/01/2016.	Partial Call.....		45,000	45,000	45,000	45,000					0	45,000			0	550	11/01/2041...	1FE.....	
54627D	BV	2	LOUISIANA HSG CORP A 3.05 12/01/2038.....	.	06/01/2016.	MBS Paydown.....		171,425	171,425	171,425	171,425		(0)		(0)		171,425			0	2,124	12/01/2038...	1FE.....	
546589	QM	7	LOUISVILLE ETC SWR 5.00 05/15/2016.....	.	05/15/2016.	Maturity.....		3,000,000	3,000,000	3,363,960	3,022,214		(22,214)		(22,214)		3,000,000			0	75,000	05/15/2016...	1FE.....	
57419R	GH	2	MD ST CMNTY DEV ADMIN A 4.00 07/01/2043.....	.	06/01/2016.	MBS Paydown.....		40,428	40,428	40,428	40,428					0	40,428			0	692	07/01/2043...	1FE.....	
57587A	HY	7	MA HSG FIN AGY REF 177 4.00 06/01/2039.....	.	04/25/2016.	Partial Call.....		160,000	160,000	171,488	169,954		(9,954)		(9,954)		160,000			0	99	06/01/2039...	1FE.....	
594659	AQ	7	MICH ST HSG 5.00 12/01/2027.....	.	06/01/2016.	Partial Call.....		835,000	835,000	904,789	876,668		(41,668)		(41,668)		835,000			0	20,875	12/01/2027...	1FE.....	
60416Q	GB	4	MN HSG FIN AGY D 2.875 11/01/2044.....	.	06/01/2016.	MBS Paydown.....		89,859	89,859	89,859	89,859					0	89,859			0	1,101	11/01/2044...	1FE.....	
60416Q	GC	2	MINNESOTA ST HSG FIN A 2.80 02/01/2045.....	.	06/01/2016.	MBS Paydown.....		66,539	66,539	66,539	66,539					0	66,539			0	849	02/01/2045...	1FE.....	
60416Q	GD	0	MINNESOTA ST HSG FIN 3.00 04/01/2045.....	.	06/01/2016.	MBS Paydown.....		26,693	26,693	26,693	26,693		0		0		26,693			0	345	04/01/2045...	1FE.....	
60416S	BU	3	MN HSG FIN AGY A 3.00 07/01/2031.....	.	06/01/2016.	Partial Call.....		75,000	75,000	78,776	77,856		(2,856)		(2,856)		75,000			0	1,162	07/01/2031...	1FE.....	
60535Q	LY	4	MS ST HOME CORP SF MTGE 2.75 12/01/2032.....	.	06/01/2016.	MBS Paydown.....		38,847	38,847	38,847	38,847					0	38,847			0	424	12/01/2032...	1FE.....	
60535Q	LZ	1	MISSISSIPPI HOME CORP 3.05 12/01/2034.....	.	06/01/2016.	MBS Paydown.....		30,141	30,141	30,408		(156)		(156)		30,141			0	160	12/01/2034...	1FE.....		
60637B	GC	8	MO HSG DEV A 3.75 05/01/2038.....	.	05/01/2016.	Partial Call.....		50,000	50,000	54,226	53,981		(3,981)		(3,981)		50,000			0	941	05/01/2038...	1FE.....	
60637B	GM	6	MO HSG DEV B-1 4.00 11/01/2045.....	.	05/01/2016.	Paydown.....		55,000	55,000	59,271		(78)		(78)		55,000			0	1,100	11/01/2045...	1FE.....		
60637B	GM	6	MO HSG DEV B-1 4.00 11/01/2045.....	.	06/01/2016.	Partial Call.....		5,000	5,000	5,388		(410)		(410)		5,000			0	100	11/01/2045...	1FE.....		
61212R	X7	6	MT ST BRD OF HSG-A 4.00 12/01/2038.....	.	06/01/2016.	Partial Call.....		20,000	20,000	21,019	20,752		(752)		(752)		20,000			0	400	12/01/2038...	1FE.....	
641272	FX	2	NV HSG RIVERWOOD I&IIA 4.75 04/01/2039.....	.	04/01/2016.	Sinking Fund Redemption.....		20,000	20,000	20,612	20,157		(155)		(155)		20,000			0	475	04/01/2039...	1FE.....	
647200	2H	6	NM MTGE FIN B TXBL 2.75 12/01/2035.....	.	06/01/2016.	MBS Paydown.....		29,791	29,791	29,791	29,791		0		0		29,791			0	462	12/01/2035...	1FE.....	
647200	3H	5	NEW MEXICO MTGE FIN A 3.25 03/01/2045.....	.	06/01/2016.	Partial Call.....		10,000	10,000	10,608	10,553		(553)		(553)		10,000			0	163	03/01/2045...	1FE.....	
647200	3M	4	NEW MEXICO ST MTGE C 3.00 09/01/2041.....	.	05/01/2016.	Partial Call.....		10,000	10,000	10,000	9,996		4		4		10,000			0	113	09/01/2041...	1FE.....	

QE05

SCHEDULE D - PART 4

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

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
											11	12	13	14	15							
CUSIP Identification		Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designa- tion or Market Indicator (a)
647200	3N	2		06/01/2016.	MBS Paydown.....		141,628	141,628	141,628	141,628		(0)		(0)		141,628			0	1,846	02/01/2037	1FE
647200	X3	3		06/01/2016.	MBS Paydown.....		20,117		19,614							20,117			0	275	02/01/2043	1FE
647200	X4	1		06/01/2016.	MBS Paydown.....		115,888	115,888	114,946	115,090		(106)		(106)		115,888			0	1,381	07/01/2043	1FE
658886	DU	7		04/01/2016.	Call.....		615,000	615,000	665,738	615,000				0		615,000			0	25,369	01/01/2037	1FE
658909	HW	9		04/01/2016.	Partial Call.....		10,000	10,000	10,835	10,751		(751)		(751)		10,000			0	209	01/01/2036	1FE
664754	3S	5		06/01/2016.	Maturity.....		190,000	190,000	192,998	191,491		(1,491)		(1,491)		190,000			0	4,750	06/01/2016	1
664754	3T	3		06/01/2016.	Maturity.....		1,700,000	1,700,000	1,726,826	1,713,341		(13,341)		(13,341)		1,700,000			0	42,500	06/01/2016	1FE
67756Q	NP	8		06/01/2016.	MBS Paydown.....		91,953	91,954	91,954	91,954				0		91,954			0	1,066	03/01/2036	1FE
67756Q	NQ	6		06/01/2016.	MBS Paydown.....		9,388	9,388	9,388					0		9,388			0	48	03/01/2046	1FE
67756Q	NR	4		06/01/2016.	MBS Paydown.....		13,953	13,954	13,954					0		13,954			0	83	03/01/2046	1FE
686087	NS	2		04/01/2016.	Partial Call.....		35,000	35,000	35,000	35,000				0		35,000			0	448	07/01/2034	1FE
686087	SU	2		04/01/2016.	Partial Call.....		30,000	30,000	31,743	31,630		(1,639)		(1,639)		30,000			0	358	07/01/2036	1FE
708796	EX	1		06/30/2016.	Partial Call.....		10,000	10,000	9,825	9,845		155		155		10,000			0	236	10/01/2037	1FE
708796	Q6	7		06/30/2016.	Partial Call.....		175,000	175,000	182,992	181,513		(6,514)		(6,514)		175,000			0	3,189	10/01/2035	1FE
83712D	UH	7		04/01/2016.	Partial Call.....		10,000	10,000	10,377	10,340		(364)		(364)		10,000			0	194	07/01/2037	1FE
83755G	5R	4		06/25/2016.	Partial Call.....		65,000	65,000	65,813	65,198		(198)		(198)		65,000			0	3,379	05/01/2028	1FE
83755N	EU	2		06/24/2016.	Partial Call.....		75,000	75,000	77,858	76,734		(1,734)		(1,734)		75,000			0	1,710	05/01/2032	1FE
88045R	B7	6		06/01/2016.	Partial Call.....		90,000	90,000	95,815	95,133		(5,404)		(5,404)		90,000			0	1,928	07/01/2045	1FE
88271H	CV	9		06/01/2016.	Partial Call.....		81,046	81,046	85,909	83,626		(2,580)		(2,580)		81,046			0	1,965	12/01/2039	1FE
88275F	MT	3		06/01/2016.	Partial Call.....		50,000	50,000	86,487	50,173		(172)		(172)		50,000			0	1,440	09/01/2032	1FE
88275F	MV	8		06/01/2016.	Partial Call.....		85,000	85,000	86,275	85,241		(241)		(241)		85,000			0	2,483	09/01/2039	1FE
88275F	NV	7		06/01/2016.	Partial Call.....		45,000	45,000	45,000	45,000		0		0		45,000			0	243	03/01/2046	1FE
91743P	AK	1		06/21/2016.	MBS Paydown.....		44,025	44,025	46,288	46,043		(1,268)		(1,268)		44,025			0	671	08/21/2044	1
924190	EL	1		05/01/2016.	Partial Call.....		70,000	70,000	72,923	72,338		(2,337)		(2,337)		70,000			0	1,444	11/01/2042	1FE
3199999. Total Bonds - U.S. Special Revenue and Special Assessment.....							14,187,599	14,177,099	15,069,359	14,199,729	0	(136,229)	0	(136,229)	0	14,179,220	0	8,380	8,380	340,737	XXX	XXX
Bonds - Industrial and Miscellaneous																						
00249E	AA	8		06/01/2016.	Sinking Fund Redemption.....		73,231	73,231	73,231	73,231				0		73,231			0	1,097	11/01/2017	1FE
00443P	AA	7		06/25/2016.	MBS Paydown.....		25,749		19,649			147		147		25,749			0	59	12/25/2036	1FM
04544N	AD	6		06/25/2016.	MBS Paydown.....		114,987	114,987	96,589	100,334		3,484		3,484		114,987			0	278	11/25/2036	1FM
05530M	AA	7		06/25/2016.	MBS Paydown.....		64,052	64,052	49,105	49,736		2,321		2,321		64,052			0	160	01/25/2037	1FM
05530M	AA	7		06/25/2016.	Pass-Through Loss.....				1,044					0		(13)		13	13		01/25/2037	1FM
05568Y	AA	6		04/01/2016.	Sinking Fund Redemption.....		131,144	131,144	131,144	131,144						131,144			0	3,932	04/01/2024	1FE
05948X	D4	0		06/25/2016.	MBS Paydown.....		34,806	34,806	34,675	34,687		145		145		34,806			0	857	12/25/2018	1FM
059522	AA	0		06/20/2016.	MBS Paydown.....		98,507	98,507	84,716			26,375		26,375		98,507			0	171	05/20/2047	1Z
11042A	AA	2		06/20/2016.	Sinking Fund Redemption.....		11,504	11,504	11,504	11,504				0		11,504			0	266	06/20/2024	1FE
12479L	AA	8		06/25/2016.	MBS Paydown.....		47,875	47,875	47,965	47,960		(10)		(10)		47,875			0	692	10/25/2027	1FE
12641Q	AA	0		06/26/2016.	MBS Paydown.....		10,957	10,957	7,639	8,283		1,650		1,650		10,957			0	279	09/26/2037	1FM
12641Q	AA	0		06/26/2016.	Pass-Through Loss.....				(3,089)	1				0		664		(664)	(664)		09/26/2037	1FM
12641Q	AA	0		06/30/2016.	Book Value Adjustment.....					0				0		(664)		664	664		09/26/2037	1FM
12641Q	AE	2		06/26/2016.	MBS Paydown.....		142,793	142,793	142,793	142,163		112		112		142,793			0	3,941	07/26/2037	1FM
12641Q	AJ	1		03/31/2016.	Book Value Adjustment.....					0				0		(4)		4	4		07/26/2037	1FM
12641Q	AJ	1		06/26/2016.	Pass-Through Loss.....			(104,399)	5,003			(11)		(11)		4		(4)	(4)		07/26/2037	1FM
12641Q	BQ	4		06/26/2016.	MBS Paydown.....		9,806	9,806	8,140	4,748		(12)		(12)		9,806			0	123	05/26/2036	1FM

QE05.1

SCHEDULE D - PART 4

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

1	2				3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
													11	12	13	14	15							
CUSIP Identification	Description				F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Design- ation or Market Indicator (a)
12641Q	CP	5	CSMC 2009-7R 12A2 SUB 5.75 1/26/36.....			06/26/2016.	MBS Paydown.....		12,765	12,765	12,765	12,765				0		12,765			0	313	01/26/2036	1FM.....
12641Q	CS	9	CSMC 2009-7R 12A5 MEZ 5.75 1/26/36.....			06/26/2016.	Pass-Through Loss.....			4	4				(0)	(0)					0		01/26/2036	1FM.....
12641Q	CW	0	CSMC 2009-7R 13A1 SEQ EXCH 6.00 06/26/37.....			06/26/2016.	MBS Paydown.....		54,084	54,084	54,084	54,084				0		54,084			0	1,426	06/26/2037	1FM.....
12641Q	CZ	3	CSMC 2009-7R 13A4 MEZ 6.00 6/26/37.....			06/26/2016.	Pass-Through Loss.....			8,726	7,102			(19)		(19)				0			06/26/2037	1FM.....
12641Q	DG	4	CSMC 2009-7R 14A5 SUB 5.75 4/26/37.....			06/26/2016.	MBS Paydown.....		13,165	13,165	13,165	12,988		(115)		(115)		13,165			0	189	04/26/2037	1FM.....
126670	NY	0	CWL 2005-16 2AF3 SEQ 5.669 5/25/2036.....			06/25/2016.	MBS Paydown.....		52,834	52,834	51,045	31,696		15,713		15,713		52,834			0	1,075	05/25/2036	1FM.....
126670	NY	0	CWL 2005-16 2AF3 SEQ 5.669 5/25/2036.....			06/25/2016.	Pass-Through Loss.....			16,957	16,383					0				0			05/25/2036	1FM.....
126670	NY	0	CWL 2005-16 2AF3 SEQ 5.669 5/25/2036.....			06/27/2016.	Suspense Ledger Adjustment.....		7,956							0				7,956	7,956		05/25/2036	1FM.....
126670	NY	0	CWL 2005-16 2AF3 SEQ 5.669 5/25/2036.....			06/30/2016.	Book Value Adjustment.....									0		7,956		(7,956)	(7,956)		05/25/2036	1FM.....
126673	Y7	1	CWL 2005-7 AF4 SEQ SNR 4.867 10/25/2035.....			06/25/2016.	MBS Paydown.....		563,492	563,492	572,649	568,250		(9,312)		(9,312)		563,492			0	12,920	10/25/2035	1FM.....
126694	HN	1	CWHL 2005-25 A9 SCH SSNR 5.50 11/25/2035.....			06/25/2016.	MBS Paydown.....		7,135	7,135	7,081	6,144		376		376		7,135			0	182	11/25/2035	1FM.....
12669G	R4	5	CWHL 2005-15 A8 NAS 5.5 08/25/2035.....			06/25/2016.	MBS Paydown.....		18,968	18,968	17,758	17,986		2,216		2,216		18,968			0	412	08/25/2035	1FM.....
12669G	R4	5	CWHL 2005-15 A8 NAS 5.5 08/25/2035.....			06/25/2016.	Pass-Through Loss.....			11,419	10,902					0				0			08/25/2035	1FM.....
12669G	R4	5	CWHL 2005-15 A8 NAS 5.5 08/25/2035.....			06/27/2016.	Suspense Ledger Adjustment.....		48,712							0				48,712	48,712		08/25/2035	1FM.....
12669G	R4	5	CWHL 2005-15 A8 NAS 5.5 08/25/2035.....			06/30/2016.	Book Value Adjustment.....									0		48,712		(48,712)	(48,712)		08/25/2035	1FM.....
161546	JG	2	CFAB 2004-2 1A4 SEQ 5.323 02/25/2035.....			05/25/2016.	MBS Paydown.....		88,445	88,445	88,443	87,276		1,404		1,404		88,445			0	1,773	02/25/2035	1FM.....
16165L	AC	4	CFLX 2006-1 A2A SEQ SSNR 5.935 6/25/36.....			04/25/2016.	MBS Paydown.....		20,190	20,190	20,188	20,190				0		20,190			0	308	06/25/2036	1FM.....
17307G	4H	8	CMLTI 2006-WF1 A2C SEQ 5.598 3/25/2036.....			06/25/2016.	MBS Paydown.....		6,711	6,711	6,711	3,135		304		304		6,711			0	115	03/25/2036	1FM.....
17307G	VN	5	CMLTI 2005-WF2 AF7 SEQ STP 8/25/2035.....			06/25/2016.	MBS Paydown.....		42,752	42,752	42,751	34,971		602		602		42,752			0	945	08/25/2035	1FM.....
19624H	AA	6	COLNY 2014-1 A SEQ SNR 2.5432 04/20/2050.....			06/20/2016.	MBS Paydown.....		91,934	91,934	91,934	91,933				0		91,934			0	1,048	04/20/2050	1FE.....
233046	AC	5	DNKN 2015-1A A2I ABS SNR 3.262 02/20/45.....			05/20/2016.	MBS Paydown.....		2,500	2,500	2,500	2,500				0		2,500			0	41	02/20/2045	2AM.....
251563	FY	3	DMSI 2004-5 A3 SEQ 5.59 07/25/2034.....			06/25/2016.	MBS Paydown.....		41,677	41,677	41,667	41,475		32		32		41,677			0	921	07/25/2034	1FM.....
25264V	AA	7	DHAL 2015-1 A ABS SNR 3.81 07/14/2028.....	R		06/14/2016.	MBS Paydown.....		86,720	86,720	86,699	86,700		(8)		(8)		86,720			0	1,367	07/14/2028	1FE.....
25755T	AD	2	DPABS 2015-1A A2I ABS SNR 3.484 10/25/45.....			04/25/2016.	MBS Paydown.....		6,250	6,250	6,250	6,250				0		6,250			0	111	10/25/2045	1AM.....
26208L	AA	6	HONK 2015-1A A2 ABS SNR 5.216 07/20/2045.....			04/20/2016.	MBS Paydown.....		1,250	1,250	1,250	1,250				0		1,250			0	33	07/20/2045	2AM.....
32051G	EZ	4	FHAMS 2004-AA7 1A1 SEQ SSNR FLT 02/25/35.....			06/25/2016.	MBS Paydown.....		226,159	226,159	192,236			16,347		16,347		226,159			0	1,152	02/25/2035	1FM.....
32052K	AB	1	FHASI 2006-AR2 2A1 SEQ SSNR CSTR 07/36.....			06/25/2016.	MBS Paydown.....		131,710	131,710	111,295	112,842		(4,994)		(4,994)		131,710			0	1,520	07/25/2036	1FM.....
32052K	AB	1	FHASI 2006-AR2 2A1 SEQ SSNR CSTR 07/36.....			06/25/2016.	Pass-Through Loss.....			32,037						0				0			07/25/2036	1FM.....
36159G	AV	9	GEBL 2004-2A A SEQ SNR FLT 12/15/2032.....			05/15/2016.	MBS Paydown.....		846,207	846,207	827,168	819,144		29,405		29,405		846,207			0	2,249	12/15/2032	1FE.....
361856	DX	2	GMACM 2004-HE5 A5 SEQ CSTR 9/25/34.....			06/25/2016.	MBS Paydown.....		41,583	41,583	41,583	19,364		4,695		4,695		41,583			0	1,012	09/25/2034	1FM.....
362341	4F	3	GSR 2006-AR1 3A1 SEQ SSNR WAC 01/25/2036.....			06/25/2016.	MBS Paydown.....		55,287	55,287	50,849	50,584		155		155		55,287			0	757	01/25/2036	1FM.....
362341	4F	3	GSR 2006-AR1 3A1 SEQ SSNR WAC 01/25/2036.....			06/25/2016.	Pass-Through Loss.....			8,873	8,211					0				0			01/25/2036	1FM.....
362341	FN	4	GSR 2005-AR4 3A5 SEQ SNR FLT 07/25/2035.....			06/25/2016.	MBS Paydown.....		83,632	83,632	77,699			820		820		83,632			0	362	07/25/2035	1Z.....
362341	XC	8	GSR 2005-AR7 4A1 SEQ SSNR FLT 11/25/2035.....			06/25/2016.	MBS Paydown.....		84,056	84,056	72,283			2,427		2,427		84,056			0	466	11/25/2035	1Z.....
362341	XC	8	GSR 2005-AR7 4A1 SEQ SSNR FLT 11/25/2035.....			06/25/2016.	Pass-Through Loss.....			(190)						0				0			11/25/2035	1Z.....
362341	XG	9	GSR 2005-AR7 6A1 SEQ SNR FLT 11/25/2035.....			06/25/2016.	MBS Paydown.....		77,161	77,161	73,351			1,133		1,133		77,161			0	546	11/25/2035	1FM.....
362405	AB	8	GSAMP 2006-SD2 A2 SEQ FLT 05/25/2046.....			06/25/2016.	MBS Paydown.....		183,439	183,439	175,356	171,637		6,990		6,990		183,439			0	463	05/25/2046	1FM.....
39678W	AA	6	GCSP 2005-1 A SEQ CSTR 9-25-34.....			06/25/2016.	MBS Paydown.....		10,266	10,266	10,157	10,110		100		100		10,266			0	225	09/25/2034	1FM.....
40442L	AB	1	H2 2015-1A AFX CDO SEQ SSNR 3.3526 06/49.....			06/24/2016.	MBS Paydown.....		61,481	61,481	61,481	61,481		(1)		(1)		61,481			0	688	06/24/2049	1FE.....
41161P	TN	3	HVMLT 2005-10 2A1A SEQ SSNR FLT 11/35.....			06/19/2016.	MBS Paydown.....		50,741	50,741	35,646	32,721		6,226		6,226		50,741			0	159	11/19/2035	1FM.....
41161P	UK	7	HVMLT 2005-11 2A1A SEQ SSNR FLT 08/19/45.....			06/19/2016.	MBS Paydown.....		17,106	17,106	12,017	12,398		(9,505)		(9,505)		17,106			0	56	08/19/2045	1FM.....
46627M	CU	9	JPALT 2006-A1 2A1 SEQ SSNR CSTR 03/36.....			06/25/2016.	MBS Paydown.....		27,541	27,541	27,563	19,199		1,278		1,278		27,541			0	321	03/25/2036	1FM.....
46627M	CU	9	JPALT 2006-A1 2A1 SEQ SSNR CSTR 03/36.....			06/25/2016.	Pass-Through Loss.....			4,455	5,300					0				0			03/25/2036	1FM.....

QE052

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																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																	
CUSIP Identification			Description				Disposal Date	Name of Purchaser			Number of Shares of Stock			Consideration			Par Value			Actual Cost			Prior Year Book/Adjusted Carrying Value			11	12	13	14	15	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)																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																			
																										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.																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																						
46631B	AD	7	JPMCC 2007-LD11 A3 SEQ CSTR 6/15/2049.....		05/15/2016.	MBS Paydown.....						179,773	179,773	179,798	179,316									(27,041)		(27,041)		179,773																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																								</

SCHEDULE D - PART 4

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

1	2			3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
												11	12	13	14	15							
CUSIP Identification	Description			F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Design- ation or Market Indicator (a)
92990G AG 8	WAMU 2007-HY5 2A5 SEQ SSNR FLT 05/25/37	06/25/2016.	MBS Paydown.....					30,989	30,989	23,087			(2,717)		(2,717)		30,989			0	221	05/25/2037....	1FM.....
92990G AG 8	WAMU 2007-HY5 2A5 SEQ SSNR FLT 05/25/37	06/25/2016.	Pass-Through Loss.....						231						0					0		05/25/2037....	1FM.....
94984D AC 8	WFMB 2006-AR13 A3SEQ SSNR FLT 09/25/36.....	06/25/2016.	MBS Paydown.....					37,604	37,604	34,797			448		448		37,604			0	262	09/25/2036....	1FM.....
94984D AC 8	WFMB 2006-AR13 A3SEQ SSNR FLT 09/25/36.....	06/25/2016.	Pass-Through Loss.....					409	33						0		33		(33)	(33)		09/25/2036....	1FM.....
94984L AA 4	WFMB 2006-AR17 A1 SEQ SSNR FLT 10/25/36.....	06/25/2016.	MBS Paydown.....					64,066	64,066	60,508			1,742		1,742		64,066			0	500	10/25/2036....	1FM.....
94984L AA 4	WFMB 2006-AR17 A1 SEQ SSNR FLT 10/25/36.....	06/25/2016.	Pass-Through Loss.....					323							0					0		10/25/2036....	1FM.....
95058X AB 4	WEN 2015-1A A2II ABS SEQ SNR 4.08 06/45.....	06/15/2016.	MBS Paydown.....					5,000	5,000	5,000	5,000				0		5,000			0	102	06/15/2045....	2AM.....
96033B AA 2	WESTR 2015-1A A ABS SNR 2.75 05/20/2027.....	06/20/2016.	MBS Paydown.....					65,935	65,935	65,912	65,344		6		6		65,935			0	754	05/20/2027....	1FE.....
3899999. Total Bonds - Industrial and Miscellaneous.....								7,565,522	7,564,961	7,215,236	5,767,832	0	102,177	0	102,177	0	7,565,543	0	(21)	(21)	107,405	XXX	XXX
8399997. Total Bonds - Part 4.....								28,483,121	28,472,060	28,650,011	26,675,165	0	(11,656)	0	(11,656)	0	28,474,763	0	8,359	8,359	529,012	XXX	XXX
8399999. Total Bonds.....								28,483,121	28,472,060	28,650,011	26,675,165	0	(11,656)	0	(11,656)	0	28,474,763	0	8,359	8,359	529,012	XXX	XXX
Common Stocks - Industrial and Miscellaneous																							
40434L 10 5	HP INC.....	04/21/2016.	ISI GROUP.....				15,000.000	189,113	XXX	143,654	177,600	(61,420)			(61,420)		116,180		72,933	72,933	3,203	XXX	L.....
447011 10 7	HUNTSMAN CORP.....	04/28/2016.	CORNERSTONE MACRO.....				45,000.000	717,932	XXX	517,874	511,650	6,224			6,224		517,874		200,059	200,059	5,625	XXX	L.....
447011 10 7	HUNTSMAN CORP.....	04/29/2016.	CORNERSTONE MACRO.....				14,000.000	218,125	XXX	161,116	159,180	1,936			1,936		161,116		57,009	57,009	1,750	XXX	L.....
9099999. Total Common Stocks - Industrial and Miscellaneous.....								1,125,171	XXX	822,644	848,430	(53,260)	0	0	(53,260)	0	795,170	0	330,000	330,000	10,578	XXX	XXX
9799997 Total Common Stocks - Part 4.....								1,125,171	XXX	822,644	848,430	(53,260)	0	0	(53,260)	0	795,170	0	330,000	330,000	10,578	XXX	XXX
9799999. Total Common Stocks.....								1,125,171	XXX	822,644	848,430	(53,260)	0	0	(53,260)	0	795,170	0	330,000	330,000	10,578	XXX	XXX
9899999. Total Preferred and Common Stocks.....								1,125,171	XXX	822,644	848,430	(53,260)	0	0	(53,260)	0	795,170	0	330,000	330,000	10,578	XXX	XXX
9999999. Total Bonds, Preferred and Common Stocks.....								29,608,292	XXX	29,472,655	27,523,595	(53,260)	(11,656)	0	(64,916)	0	29,269,933	0	338,359	338,359	539,590	XXX	XXX

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

QE05.4

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.....	.....	.....0.330	.....	.....	.....5,049,805	5,579,644	4,138,685	XXX
Prosperity Bank..... Tulsa, Oklahoma.....	.....	.....0.350	.....	.....	.....139,835	138,891	154,174	XXX
The Bank of New York Mellon..... New York, New York.....	.....	.....0.010	.....	.....	.....5,022	5,069	5,213	XXX
0199999. Total Open Depositories.....	XXX	XXX	0	0	5,194,662	5,723,604	4,298,072	XXX
0399999. Total Cash on Deposit.....	XXX	XXX	0	0	5,194,662	5,723,604	4,298,072	XXX
0499999. Cash in Company's Office.....	XXX	XXX	XXX	XXX	600	600	600	XXX
0599999. Total Cash.....	XXX	XXX	0	0	5,195,262	5,724,204	4,298,672	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

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

NONE



DIRECTOR AND OFFICER INSURANCE COVERAGE SUPPLEMENT

Year To Date For the Period Ended June 30, 2016

NAIC Group Code.....84

Company Name: Mid-Continent Casualty Company

NAIC Company Code.....23418

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

1. Monoline Policies

1 Direct Written Premiums	2 Direct Earned Premiums	3 Direct Losses Incurred
.....403,184	430,209	100

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:

.....