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QUARTERLY STATEMENT

As of September 30, 2016

of the Condition and Affairs of the

Mid-Continent Casualty Company

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

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

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

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

OFFICERS

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

OTHER

Todd Anthony Bazata	Vice-President	Richard Leon Simpson	Vice-President
Stephen Kirby Pancoast	Vice-President	Gregory Patrick Jones	Vice-President
John Allen Gant	Vice-President	David Bernard Dyke	Vice-President
Robert Dewayne Martin	Vice-President		

DIRECTORS OR TRUSTEES

Eve Cutler Rosen	Donald Dumford Larson	Gary John Gruber	David John Witzgall
Ronald James Brichler	James Steven Davis		

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

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

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

Subscribed and sworn to before me
This 31st day of October, 2016

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

ASSETS

	Current Statement Date			4
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	December 31 Prior Year Net Admitted Assets
1. Bonds	339,799,012		339,799,012	328,727,226
2. Stocks:				
2.1 Preferred stocks	36,120,664		36,120,664	29,989,775
2.2 Common stocks	68,388,730	50,000	68,338,730	67,094,412
3. Mortgage loans on real estate:				
3.1 First liens			0	
3.2 Other than first liens			0	
4. Real estate:				
4.1 Properties occupied by the company (less $.........0 encumbrances)			0	
4.2 Properties held for the production of income (less $.........0 encumbrances)			0	
4.3 Properties held for sale (less $.........0 encumbrances)			0	
5. Cash ($.....8,363,515), cash equivalents ($.........0) and short-term investments ($.....32,436,782)	40,800,297		40,800,297	27,778,795
6. Contract loans (including $.........0 premium notes)			0	
7. Derivatives			0	
8. Other invested assets			0	
9. Receivables for securities	1,219		1,219	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)	485,109,922	50,000	485,059,922	453,590,304
13. Title plants less $.........0 charged off (for Title insurers only)			0	
14. Investment income due and accrued	2,875,355		2,875,355	2,776,940
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	16,706,015	1,808,966	14,897,049	15,717,368
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $.........0 earned but unbilled premiums)	1,888,796		1,888,796	2,160,836
15.3 Accrued retrospective premiums ($.........0) and contracts subject to redetermination ($.........0)			0	
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers			0	
16.2 Funds held by or deposited with reinsured companies			0	
16.3 Other amounts receivable under reinsurance contracts			0	
17. Amounts receivable relating to uninsured plans			0	
18.1 Current federal and foreign income tax recoverable and interest thereon	918,553		918,553	588,824
18.2 Net deferred tax asset	16,004,263	4,086,892	11,917,371	12,000,059
19. Guaranty funds receivable or on deposit			0	
20. Electronic data processing equipment and software	576,941		576,941	754,030
21. Furniture and equipment, including health care delivery assets ($.........0)	98,432	98,432	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	2	0	2	146,864
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25)	524,178,279	6,044,290	518,133,989	488,315,616
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts			0	
28. Total (Lines 26 and 27)	524,178,279	6,044,290	518,133,989	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. Rounding	2		2	
2598. Summary of remaining write-ins for Line 25 from overflow page	0	0	0	0
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above)	2	0	2	146,864

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31 Prior Year
1.	Losses (current accident year $.....37,762,068)	197,532,069	194,542,537
2.	Reinsurance payable on paid losses and loss adjustment expenses		
3.	Loss adjustment expenses	86,512,157	76,755,298
4.	Commissions payable, contingent commissions and other similar charges		
5.	Other expenses (excluding taxes, licenses and fees)	8,267,912	6,208,721
6.	Taxes, licenses and fees (excluding federal and foreign income taxes)	556,239	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 $.....5,577,122 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)	56,930,950	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)	620,811	526,323
13.	Funds held by company under reinsurance treaties		
14.	Amounts withheld or retained by company for account of others	492,936	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	5,745	1,868
20.	Derivatives		
21.	Payable for securities		
22.	Payable for securities lending		
23.	Liability for amounts held under uninsured plans		
24.	Capital notes $..........0 and interest thereon $..........0		
25.	Aggregate write-ins for liabilities	8,949	10
26.	Total liabilities excluding protected cell liabilities (Lines 1 through 25)	350,927,768	334,704,985
27.	Protected cell liabilities		
28.	Total liabilities (Lines 26 and 27)	350,927,768	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	101,437,795	101,280,481
35.	Unassigned funds (surplus)	62,262,176	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)	167,206,221	153,610,631
38.	Totals (Page 2, Line 28, Col. 3)	518,133,989	488,315,616

DETAILS OF WRITE-INS

2501.	Rounding		10
2502.	Equities and Deposits in Pools and Associations	8,949	
2503.			
2598.	Summary of remaining write-ins for Line 25 from overflow page	0	0
2599.	Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above)	8,949	10
2901.			
2902.			
2903.			
2998.	Summary of remaining write-ins for Line 29 from overflow page	0	0
2999.	Totals (Lines 2901 thru 2903 plus 2998) (Line 29 above)	0	0
3201.			
3202.			
3203.			
3298.	Summary of remaining write-ins for Line 32 from overflow page	0	0
3299.	Totals (Lines 3201 thru 3203 plus 3298) (Line 32 above)	0	0

STATEMENT OF INCOME

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
UNDERWRITING INCOME			
1. Premiums earned:			
1.1 Direct (written $.....76,635,014)	76,347,886	93,106,367	121,227,258
1.2 Assumed (written $.....21,893,812)	24,494,098	23,370,044	31,608,247
1.3 Ceded (written $.....8,800,781)	8,993,280	16,600,967	21,796,969
1.4 Net (written $.....89,728,045)	91,848,704	99,875,444	131,038,536
DEDUCTIONS:			
2. Losses incurred (current accident year $.....40,911,588):			
2.1 Direct	17,992,346	32,779,605	42,397,406
2.2 Assumed	6,840,875	1,281,908	3,903,881
2.3 Ceded	2,689,717	(9,309,916)	(6,196,653)
2.4 Net	22,143,504	43,371,429	52,497,940
3. Loss adjustment expenses incurred	33,670,680	19,776,377	32,900,756
4. Other underwriting expenses incurred	35,969,399	42,815,034	54,031,113
5. Aggregate write-ins for underwriting deductions	0	0	0
6. Total underwriting deductions (Lines 2 through 5)	91,783,583	105,962,840	139,429,809
7. Net income of protected cells			
8. Net underwriting gain (loss) (Line 1 minus Line 6 + Line 7)	65,121	(6,087,396)	(8,391,273)
INVESTMENT INCOME			
9. Net investment income earned	12,226,373	11,418,650	19,013,649
10. Net realized capital gains (losses) less capital gains tax of $.....186,407	(400,907)	(1,814,040)	(1,059,749)
11. Net investment gain (loss) (Lines 9 + 10)	11,825,466	9,604,610	17,953,900
OTHER INCOME			
12. Net gain or (loss) from agents' or premium balances charged off (amount recovered $.....118,178 amount charged off $.....47,856)	70,322	28,907	(4,920)
13. Finance and service charges not included in premiums			
14. Aggregate write-ins for miscellaneous income	(26,266)	(34,095)	(42,302)
15. Total other income (Lines 12 through 14)	44,056	(5,188)	(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)	11,934,643	3,512,026	9,515,405
17. Dividends to policyholders	247,066	149,632	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)	11,687,577	3,362,394	9,297,104
19. Federal and foreign income taxes incurred	2,653,570	(1,176,371)	(1,551,901)
20. Net income (Line 18 minus Line 19) (to Line 22)	9,034,007	4,538,765	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)	9,034,007	4,538,765	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 $.....1,902,850	3,534,865	(116,237)	(3,387,271)
25. Change in net unrealized foreign exchange capital gain (loss)			
26. Change in net deferred income tax	103,106	(3,374,426)	(4,462,750)
27. Change in nonadmitted assets	766,296	7,297,843	7,563,504
28. Change in provision for reinsurance		120,000	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	157,314	131,590	171,295
33.2 Transferred to capital (Stock Dividend)			
33.3 Transferred from capital			
34. Net remittances from or (to) Home Office			
35. Dividends to stockholders			
36. Change in treasury stock			
37. Aggregate write-ins for gains and losses in surplus	2	(2)	(5)
38. Change in surplus as regards policyholders (Lines 22 through 37)	13,595,590	8,597,533	10,933,778
39. Surplus as regards policyholders, as of statement date (Lines 21 plus 38)	167,206,221	151,274,387	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)	(26,266)	(34,095)	(42,301)
1402. Rounding			(1)
1403.			
1498. Summary of remaining write-ins for Line 14 from overflow page	0	0	0
1499. Totals (Lines 1401 thru 1403 plus 1498) (Line 14 above)	(26,266)	(34,095)	(42,302)
3701. Miscellaneous Sources	2	(2)	(5)
3702.			
3703.			
3798. Summary of remaining write-ins for Line 37 from overflow page	0	0	0
3799. Totals (Lines 3701 thru 3703 plus 3798) (Line 37 above)	2	(2)	(5)

CASH FLOW

		1 Current Year to Date	2 Prior Year To Date	3 Prior Year Ended December 31
	CASH FROM OPERATIONS			
1.	Premiums collected net of reinsurance	90,799,842	97,478,017	126,544,172
2.	Net investment income	11,715,178	10,678,648	18,475,292
3.	Miscellaneous income	44,056	(5,188)	(47,222)
4.	Total (Lines 1 through 3)	102,559,076	108,151,477	144,972,242
5.	Benefit and loss related payments	27,708,472	34,678,948	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	61,648,476	68,622,439	89,767,107
8.	Dividends paid to policyholders	247,066	149,632	218,301
9.	Federal and foreign income taxes paid (recovered) net of $..........0 tax on capital gains (losses)	3,169,706	(786,536)	(1,223,146)
10.	Total (Lines 5 through 9)	92,773,720	102,664,483	135,107,322
11.	Net cash from operations (Line 4 minus Line 10)	9,785,356	5,486,994	9,864,920
	CASH FROM INVESTMENTS			
12.	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds	56,745,921	56,595,207	72,301,130
	12.2 Stocks	2,528,992	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			
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	59,274,913	58,311,341	77,770,084
13.	Cost of investments acquired (long-term only):			
	13.1 Bonds	51,685,966	98,623,309	109,391,450
	13.2 Stocks	5,500,000	3,332,751	6,976,882
	13.3 Mortgage loans			
	13.4 Real estate			
	13.5 Other invested assets			
	13.6 Miscellaneous applications			96
	13.7 Total investments acquired (Lines 13.1 to 13.6)	57,185,966	101,956,060	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)	2,088,948	(43,644,720)	(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	157,314	131,590	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)	989,885	7,120,726	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)	1,147,199	7,252,316	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)	13,021,503	(30,905,409)	(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)	40,800,297	18,515,614	27,778,794

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

20.0001	Exchange of equity securities	2,315,089		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	5,600,491

1.) <u>SUMMARY OF SIGNIFICANT ACCOUNTING POLICIES</u>

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:

	09/30/2016	12/31/2015
(1) Net Income Ohio Basis	$ 9,034,007	$ 10,849,005
(2) State Prescribed Practices	-	-
(3) State Permitted Practices	-	-
(4) Net Income, NAIC SAP	$ 9,034,007	$ 10,849,005
(5) Statutory Surplus Ohio Basis	$ 167,206,221	$ 153,610,631
(6) State Prescribed Practices	-	-
(7) State Permitted Practices	-	-
(8) Statutory Surplus, NAIC SAP	$ 167,206,221	$ 153,610,631

2.) <u>ACCOUNTING CHANGES AND CORRECTIONS OF ERRORS</u>

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

3.) <u>BUSINESS COMBINATIONS AND GOODWILL</u> - No significant change.

4.) <u>DISCONTINUED OPERATIONS</u> - No significant change.

5.) <u>INVESTMENTS</u>

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
872225AD9	4,016,721	3,932,636	84,085	3,932,636	3,772,441	09/30/16

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
$ 27,438,030	$ (721,234)	$ 16,483,306	$ (307,796)

5. Based on cash flow projections received from independent sources (which reflect loan to collateral values, subordination, vintage and geographic concentration), implied cash flows inherent in security ratings and analysis of historical payment data, management believes that the Company will recover its cost basis in all securities with unrealized losses at September 30, 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	-	315,300	-	315,300
Asset Backed Securities	-	-	-	-
All other bonds	-	-	-	-
Total bonds	-	315,300	-	315,300
Non-affiliated preferred stock	27,836,467	1,635,000	-	29,471,467
Non-affiliated common stock	14,497,753	2,529	-	14,500,282
Other investments	-	-	-	-
Total assets accounted for at fair value	$ 42,334,220	$ 1,952,829	$ -	$ 44,287,049

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	304,844	304,577	301,219	3,625	-
States, municipalities and political subdivisions	166,881,866	162,735,044	-	159,570,456	7,311,410
Foreign government	-	-	-	-	-
Residential MBS	72,285,904	67,229,584	-	71,086,055	1,199,849
Commercial MBS	1,000,783	1,002,896	-	1,000,783	-
Asset backed securities	72,325,839	72,162,207	-	62,549,089	9,776,750
All other bonds	37,109,076	36,364,705	1,717,500	35,220,634	170,942
Total bonds	349,908,312	339,799,013	2,018,719	329,430,642	18,458,951
Non affiliated preferred stock	37,812,967	36,120,661	34,777,967	1,635,000	1,400,000
Non affiliated common stock	14,500,282	14,500,282	14,497,753	2,529	-
Mortgage loans	-	-	-	-	-
Total financial assets	$ 402,221,561	$ 390,419,956	$51,294,439	$ 331,068,171	$ 19,858,951

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 September 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 September 30, 2016, $39.0 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 $240.0 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 $7.8 million in unfavorable prior-year development since December 31, 2015 to September 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 [X]

1.2 If yes, has the report been filed with the domiciliary state? Yes [ ] No [ ]

2.1 Has any change been made during the year of this statement in the charter, by-laws, articles of incorporation, or deed of settlement of the reporting entity? Yes [ ] No [X]

2.2 If yes, date of change:

3.1 Is the reporting entity a member of an Insurance Holding Company System consisting of two or more affiliated persons, one or more of which is an insurer? Yes [X] No [ ]
If yes, complete Schedule Y, Parts 1 and 1A.

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

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

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

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

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

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

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

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

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

6.4 By what department or departments?
Ohio Department of Insurance

6.5 Have all financial statement adjustments within the latest financial examination report been accounted for in a subsequent financial statement filed with Departments? Yes [ ] No [ ] N/A [X]

6.6 Have all of the recommendations within the latest financial examination report been complied with? Yes [ ] No [ ] N/A [X]

7.1 Has this reporting entity had any Certificates of Authority, licenses or registrations (including corporate registration, if applicable) suspended or revoked by any governmental entity during the reporting period? Yes [ ] No [X]

7.2 If yes, give full information:

8.1 Is the company a subsidiary of a bank holding company regulated with the Federal Reserve Board? Yes [ ] No [X]

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

8.3 Is the company affiliated with one or more banks, thrifts or securities firms? Yes [X] No [ ]

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

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

9.1 Are the senior officers (principal executive officer, principal financial officer, principal accounting officer or controller, or persons performing similar functions) of the reporting entity subject to a code of ethics, which includes the following standards? Yes [X] No [ ]

(a) Honest and ethical conduct, including the ethical handling of actual or apparent conflicts of interest between personal and professional relationships;

(b) Full, fair, accurate, timely and understandable disclosure in the periodic reports required to be filed by the reporting entity;

(c) Compliance with applicable governmental laws, rules and regulations;

(d) The prompt internal reporting of violations to an appropriate person or persons identified in the code; and

(e) Accountability for adherence to the code.

9.11 If the response to 9.1 is No, please explain:

9.2 Has the code of ethics for senior managers been amended? Yes [ ] No [X]

9.21 If the response to 9.2 is Yes, provide information related to amendment(s).

9.3 Have any provisions of the code of ethics been waived for any of the specified officers? Yes [ ] No [X]

9.31 If the response to 9.3 is Yes, provide the nature of any waiver(s).

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

FINANCIAL

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

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

INVESTMENT

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

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

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

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

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

14.2 If yes, please complete the following:

		1 Prior Year-End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
14.21	Bonds	$ 0	$ 0
14.22	Preferred Stock	0	0
14.23	Common Stock	52,258,378	53,888,447
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	$ 53,888,447
14.28	Total Investment in Parent included in Lines 14.21 to 14.26 above	$ 0	$ 0

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

15.2 If yes, has a comprehensive description of the hedging program been made available to the domiciliary state? Yes [ ] No [ ]

If no, attach a description with this statement.

16. For the reporting entity's security lending program, state the amount of the following as of current statement date:

16.1 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2: $ 0

16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2: $ 0

16.3 Total payable for securities lending reported on the liability page: $ 0

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

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

1 Name of Custodian(s)	2 Custodian Address
The Bank of New York Mellon	One Wall Street, New York, New York 10286

17.2 For all agreements that do not comply with the requirements of the NAIC *Financial Condition Examiners Handbook*, provide the name, location and a complete explanation:

1 Name(s)	2 Location(s)	3 Complete Explanation(s)

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

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

1 Old Custodian	2 New Custodian	3 Date of Change	4 Reason

17.5 Identify all investment advisors, broker/dealers or individuals acting on behalf of broker/dealers that have access to the investment accounts, handle securities and have authority to make investments on behalf of the reporting entity:

1 Central Registration Depository	2 Name(s)	3 Address
161853	American Money Management Corporation	301 East Fourth Street, Cincinnati, Ohio 45202

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

18.2 If no, list exceptions:

GENERAL INTERROGATORIES (continued)

PART 2 – PROPERTY & CASUALTY INTERROGATORIES

1. If the reporting entity is a member of a pooling arrangement, did the agreement or the reporting entity's participation change? Yes [X] No [ ] N/A [ ]

   If yes, attach an explanation.

   See Note #26

2. Has the reporting entity reinsured any risk with any other reporting entity and agreed to release such entity from liability, in whole or in part, from any loss that may occur on the risk, or portion thereof, reinsured? Yes [ ] No [X]

   If yes, attach an explanation.

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

3.2 If yes, give full and complete information thereto:

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

4.2 If yes, complete the following schedule:

1	2	3	Total Discount				Discount Taken During Period			
			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

States, Etc.	1 Active Status	Direct Premiums Written 2 Current Year to Date	 3 Prior Year to Date	Direct Losses Paid (Deducting Salvage) 4 Current Year to Date	 5 Prior Year to Date	Direct Losses Unpaid 6 Current Year to Date	 7 Prior Year to Date
1. Alabama AL	L	472,630	435,654	65,316	450,000	87,802	819,459
2. Alaska AK	N						
3. Arizona AZ	L	62,160	71,905		22,016	114,412	107,313
4. Arkansas AR	L	959,094	1,314,502	300,550	165,445	772,773	548,647
5. California CA	N						
6. Colorado CO	L	513,060	616,014	945,800	9,572	475,213	1,843,510
7. Connecticut CT	N						
8. Delaware DE	N						
9. District of Columbia DC	N						
10. Florida FL	L	5,464,237	7,547,805	4,966,881	8,297,404	80,917,171	85,943,277
11. Georgia GA	L	542,312	450,589	54,119	24,943	1,906,257	1,089,124
12. Hawaii HI	N						
13. Idaho ID	L	248,251	271,903	6,446	12,684	160,472	209,914
14. Illinois IL	L	732,171	400,503	183,385	27,615	509,870	693,990
15. Indiana IN	L	285,982	410,254	20,000	17,000	182,864	280,131
16. Iowa IA	L	143,614	173,352	154,566	6,906	42,304	30,005
17. Kansas KS	L	3,492,481	3,916,170	543,314	350,829	7,989,621	8,617,485
18. Kentucky KY	L	205,648	148,997	28,169	145,253	26,016	65,978
19. Louisiana LA	L	743,319	703,905	2,400		504,033	539,534
20. Maine ME	N						
21. Maryland MD	L	156,420	181,750			6,096	4,590
22. Massachusetts MA	N						
23. Michigan MI	L	499,541	708,902	9,770	21,209	305,598	342,262
24. Minnesota MN	L	180,447	203,092				183,778
25. Mississippi MS	L	198,304	150,238	19,373	5,434	70,031	9,718
26. Missouri MO	L	967,688	844,557	387,668	302,818	1,297,118	1,292,793
27. Montana MT	L	1,481,539	1,844,564	492,534	741,537	3,153,557	2,310,736
28. Nebraska NE	L	264,706	277,690	148,462		671,205	551,992
29. Nevada NV	N						
30. New Hampshire NH	N						
31. New Jersey NJ	N						
32. New Mexico NM	L	503,221	522,998	24,847	1,411,239	975,371	2,788,080
33. New York NY	N						
34. North Carolina NC	L	810,045	236,323	1,872	42,233	334,286	483,864
35. North Dakota ND	L	2,411,016	4,086,823	300,241	746,550	2,742,943	2,671,798
36. Ohio OH	L	302,300	460,481	152,882	34,364	88,173	137,780
37. Oklahoma OK	L	21,591,746	24,348,839	4,892,551	8,686,773	35,259,780	38,901,501
38. Oregon OR	L	64,333	48,867	34,250	267,721	1,174,086	1,726,480
39. Pennsylvania PA	N						
40. Rhode Island RI	N						
41. South Carolina SC	L	1,918,765	1,582,856	21,779	240,146	4,064,530	1,580,105
42. South Dakota SD	L	73,616	49,838			7,019	
43. Tennessee TN	L	315,596	307,627	994	11,582	661,743	323,467
44. Texas TX	L	27,293,193	27,939,809	8,313,791	10,728,025	54,485,289	56,872,758
45. Utah UT	L	2,714,354	2,385,406	1,016,537	70,055	8,671,446	6,691,124
46. Vermont VT	N						
47. Virginia VA	L	140,300	128,289				107,353
48. Washington WA	L	360	12,172				
49. West Virginia WV	N						
50. Wisconsin WI	N						
51. Wyoming WY	L	882,565	1,476,703	61,462	54,899	97,599	169,850
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	76,635,014	84,259,377	23,149,959	32,894,252	207,754,678	217,938,396

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 Domicilied 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	
— — — QQAgency of Texas, Inc.	TX	34-1947042	
— — Great American Advisors, Inc.	OH	31-1395344	
— — Great American Life Insurance Company *	OH	13-1935920	63312
— — — Aerielle IP Holdings, LLC ^	OH	45-2969767	
— — — Aerielle, LLC ^	DE	26-4391696	
— — — Annuity Investors Life Insurance Company *	OH	31-1021738	93661
— — — Bay Bridge Marina Hemingway's Restaurant, LLC (85%)	MD	27-4078277	
— — — Bay Bridge Marina Management, LLC (85%)	MD	27-0513333	
— — — Brothers Management, LLC (99%)	FL	20-1246122	
— — — Charleston Harbor Fishing, LLC	SC	81-3737639	
— — — GA Key Lime, LLC ^	OH	47-5618395	
— — — GALIC - Bay Bridge Marina, LLC	MD	20-4604276	
— — — GALIC - Sorrento, LLC ^	FL	45-5565693	
— — — GALIC Brothers, Inc. (80%)	OH	31-1391777	
— — — GALIC Pointe, LLC ^	FL	45-1144095	
— — — Manhattan National Holding Corporation	OH	26-3260520	
— — — — Manhattan National Life Insurance Company *	OH	45-0252531	67083
— — — Skipjack Marina Corp.	MD	52-2179330	
— Great American Holding, Inc.	OH	42-1575938	
— — Agricultural Services, LLC	OH	27-3062314	
— — American Empire Surplus Lines Insurance Company *	DE	31-0912199	35351
— — — American Empire Insurance Company *	OH	31-0973761	37990
— — — — American Empire Underwriters, Inc.	TX	59-1671722	
— — GAI Australia Pty Ltd	AUS		
— — Great American International Insurance Limited *	IRL		
— — Mid-Continent Casualty Company *	OH	73-0556513	23418
— — — Mid-Continent Assurance Company *	OH	73-1406844	15380
— — — Mid-Continent Excess and Surplus Insurance Company *	DE	38-3803661	13794
— — — Mid-Continent Specialty Insurance Services, Inc.	OK	30-0571535	
— — — Oklahoma Surety Company *	OH	73-0773259	23426
— — Republic Indemnity Company of America *	CA	95-2801326	22179
— — — Republic Indemnity Company of California *	CA	31-1054123	43753
— — Summit Consulting, LLC	FL	59-1683711	
— — — Heritage Summit Healthcare, LLC	FL	59-3385208	
— — Summit Holding Southeast, Inc.	FL	59-3409855	
— — — Bridgefield Employers Insurance Company*	FL	59-1835212	10701
— — — — Bridgefield Casualty Insurance Company*	FL	59-3269531	10335

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

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

	Domiciliary Location	FEIN	NAIC Co. Code
American Financial Group, Inc.	OH	31-1544320	
— Great American Insurance Company *	OH	31-0501234	16691
— — American Signature Underwriters, Inc.	OH	31-1463075	
— — Brothers Property Corporation (80%)	OH	59-2840291	
— — — Brothers Pennsylvanian Corporation	PA	25-1754638	
— — — Brothers Property Management Corporation	OH	59-2840294	
— — Crescent Centre Apartments ^	OH	20-4498054	
— — Crop Managers Insurance Agency, Inc.	KS	31-1277904	
— — Dempsey & Siders Agency, Inc.	OH	31-0589001	
— — Eden Park Insurance Brokers, Inc.	CA	31-1341668	
— — El Aguila, Compañia de Seguros, S.A. de C.V. *	MEX		
— — — Financiadora de Primas Condor, S.A. de C.V. (99%)	MEX		
— — Farmers Crop Insurance Alliance, Inc.	KS	39-1404033	
— — FCIA Management Company, Inc.	NY	13-3628555	
— — Foreign Credit Insurance Association @	NY		
— — GAI Mexico Holdings, LLC	DE	81-0814136	
— — GAI Warranty Company	OH	31-1753938	
— — — GAI Warranty Company of Florida	FL	31-1765544	
— — GAI Warranty Company of Canada Inc.	CAN		
— — GAIC Alloy, Inc.	OH		
— — 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	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	*
Members														
			31-1544320		0000944707	NYSE	American Financial Group, Inc.	OH	UIP		Ownership			
			31-6549738				American Financial Capital Trust II	DE	NIA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	
			16-6543606				American Financial Capital Trust III	DE	NIA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	
			16-6543609				American Financial Capital Trust IV	DE	NIA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	
			31-0996797				American Financial Enterprises, Inc.	CT	NIA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	
			31-0828578				American Money Management Corporation	OH	NIA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	
			27-1577326				American Real Estate Capital Company, LLC	OH	NIA	American Money Management Corporation	Ownership	80.000	American Financial Group, Inc.	
			27-2829629				MidMarket Capital Partners, LLC	DE	NIA	American Money Management Corporation	Ownership	65.000	American Financial Group, Inc.	
			41-2112001				APU Holding Company	OH	NIA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	
			23-6000765				American Premier Underwriters, Inc.	PA	NIA	APU Holding Company	Ownership	100.000	American Financial Group, Inc.	
			23-6297584				The Associates of the Jersey Company	NJ	NIA	American Premier Underwriters, Inc.	Ownership	100.000	American Financial Group, Inc.	
			37-1094159				Cal Coal, Inc.	IL	NIA	American Premier Underwriters, Inc.	Ownership	100.000	American Financial Group, Inc.	
			95-2802826				Great Southwest Corporation	DE	NIA	American Premier Underwriters, Inc.	Ownership	100.000	American Financial Group, Inc.	
			35-6001691				The Indianapolis Union Railway Company	IN	NIA	American Premier Underwriters, Inc.	Ownership	100.000	American Financial Group, Inc.	
			13-6400464				Lehigh Valley Railroad Company	PA	NIA	American Premier Underwriters, Inc.	Ownership	100.000	American Financial Group, Inc.	
			46-1665396				Pennsylvania Lehigh Oil & Gas Holdings LLC	PA	NIA	Lehigh Valley Railroad Company	Ownership	100.000	American Financial Group, Inc.	
			20-1548213				Magnolia Alabama Holdings, Inc.	DE	NIA	American Premier Underwriters, Inc.	Ownership	100.000	American Financial Group, Inc.	
			20-1574094				Magnolia Alabama Holdings LLC	AL	NIA	Magnolia Alabama Holdings, Inc.	Ownership	100.000	American Financial Group, Inc.	
			46-1852532				Michigan Oil & Gas Holdings, LLC	MI	NIA	American Premier Underwriters, Inc.	Ownership	100.000	American Financial Group, Inc.	
			46-1480078				Ohio Oil & Gas Holdings, LLC	OH	NIA	American Premier Underwriters, Inc.	Ownership	100.000	American Financial Group, Inc.	
			13-6021353				The Owasco River Railway, Inc.	NY	NIA	American Premier Underwriters, Inc.	Ownership	100.000	American Financial Group, Inc.	
			31-1236926				PCC Real Estate, Inc.	NY	NIA	American Premier Underwriters, Inc.	Ownership	100.000	American Financial Group, Inc.	
			76-0080537				PCC Technical Industries, Inc.	DE	NIA	American Premier Underwriters, Inc.	Ownership	100.000	American Financial Group, Inc.	
			31-1388401				PCC Maryland Realty Corp.	MD	NIA	PCC Technical Industries, Inc.	Ownership	100.000	American Financial Group, Inc.	
			06-1209709				Penn Central Energy Management Company	DE	NIA	American Premier Underwriters, Inc.	Ownership	100.000	American Financial Group, Inc.	
			23-1537928				Penn Towers, Inc.	PA	NIA	American Premier Underwriters, Inc.	Ownership	100.000	American Financial Group, Inc.	
			46-3246684				Pennsylvania Oil & Gas Holdings, LLC	PA	NIA	American Premier Underwriters, Inc.	Ownership	100.000	American Financial Group, Inc.	
			23-6000766				Pennsylvania-Reading Seashore Lines	NJ	NIA	American Premier Underwriters, Inc.	Ownership	66.670	American Financial Group, Inc.	
			23-6207599				Pittsburgh and Cross Creek Railroad Company	PA	NIA	American Premier Underwriters, Inc.	Ownership	83.000	American Financial Group, Inc.	
			23-1707450				Terminal Realty Penn Co.	DC	NIA	American Premier Underwriters, Inc.	Ownership	100.000	American Financial Group, Inc.	
			23-1675796				Waynesburg Southern Railroad Company	PA	NIA	American Premier Underwriters, Inc.	Ownership	100.000	American Financial Group, Inc.	
			98-1073776				GAI Insurance Company, Ltd.	BMU	IA	APU Holding Company	Ownership	100.000	American Financial Group, Inc.	
							Great American Specialty & Affinity Limited	GBR	NIA	APU Holding Company	Ownership	100.000	American Financial Group, Inc.	
			31-1446308				Hangar Acquisition Corp.	OH	NIA	APU Holding Company	Ownership	100.000	American Financial Group, Inc.	
			91-1242743				Premier Lease & Loan Services Insurance Agency, Inc.	WA	NIA	APU Holding Company	Ownership	100.000	American Financial Group, Inc.	
			91-1508644				Premier Lease & Loan Services of Canada, Inc.	WA	NIA	APU Holding Company	Ownership	100.000	American Financial Group, Inc.	
			31-1262960				Risico Management Corporation	DE	NIA	APU Holding Company	Ownership	100.000	American Financial Group, Inc.	
			31-0823725				Dixie Terminal Corporation	OH	NIA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	
			98-0606803				GAI Holding Bermuda Ltd.	BMU	NIA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	
			98-0556144				GAI Indemnity, Ltd.	GBR	IA	GAI Holding Bermuda Ltd.	Ownership	100.000	American Financial Group, Inc.	
							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

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership Board, Management Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 *
			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				QQAgency of Texas, Inc.	TX	NIA	Ceres Group, Inc.	Ownership	100.000	American Financial Group, Inc.	
			31-1395344				Great American Advisors, Inc.	OH	NIA	Great American Financial Resources, Inc.	Ownership	100.000	American Financial Group, Inc.	
0084	American Financial Group, Inc.	63312	13-1935920				Great American Life Insurance Company	OH	IA	Great American Financial Resources, Inc.	Ownership	100.000	American Financial Group, Inc.	
			45-2969767				Aerielle IP Holdings, LLC	OH	NIA	Great American Life Insurance Company	Ownership	62.500	American Financial Group, Inc.	2
			26-4391696				Aerielle, LLC	DE	NIA	Great American Life Insurance Company	Ownership	62.500	American Financial Group, Inc.	2
0084	American Financial Group, Inc.	93661	31-1021738				Annuity Investors Life Insurance Company	OH	IA	Great American Life Insurance Company	Ownership	100.000	American Financial Group, Inc.	
			27-4078277				Bay Bridge Marina Hemingway's Restaurant, LLC	MD	NIA	Great American Life Insurance Company	Ownership	85.000	American Financial Group, Inc.	
			27-0513333				Bay Bridge Marina Management, LLC	MD	NIA	Great American Life Insurance Company	Ownership	85.000	American Financial Group, Inc.	
			20-1246122				Brothers Management, LLC	FL	NIA	Great American Life Insurance Company	Ownership	99.000	American Financial Group, Inc.	
			81-3737639				Charleston Harbor Fishing, LLC	SC	NIA	Great American Life Insurance Company	Ownership	100.000	American Financial Group, Inc.	
			47-5618395				GA Key Lime, LLC	OH	NIA	Great American Life Insurance Company	Ownership	50.000	American Financial Group, Inc.	2
			20-4604276				GALIC - Bay Bridge Marina, LLC	MD	NIA	Great American Life Insurance Company	Ownership	100.000	American Financial Group, Inc.	
			45-5565693				GALIC - Sorrento, LLC	FL	NIA	Great American Life Insurance Company	Ownership	65.000	American Financial Group, Inc.	2
			31-1391777				GALIC Brothers, Inc.	OH	NIA	Great American Life Insurance Company	Ownership	80.000	American Financial Group, Inc.	
			45-1144095				GALIC Pointe, LLC	FL	NIA	Great American Life Insurance Company	Ownership	65.000	American Financial Group, Inc.	2
			26-3260520				Manhattan National Holding Corporation	OH	NIA	Great American Life Insurance Company	Ownership	100.000	American Financial Group, Inc.	
0084	American Financial Group, Inc.	67083	45-0252531				Manhattan National Life Insurance Company	OH	IA	Manhattan National Holding Corporation	Ownership	100.000	American Financial Group, Inc.	
			52-2179330				Skipjack Marina Corp.	MD	NIA	Great American Life Insurance Company	Ownership	100.000	American Financial Group, Inc.	
			42-1575938				Great American Holding, Inc.	OH	UIP	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	
			27-3062314				Agricultural Services, LLC	OH	NIA	Great American Holding, Inc.	Ownership	100.000	American Financial Group, Inc.	
0084	American Financial Group, Inc.	35351	31-0912199				American Empire Surplus Lines Insurance Company.	DE	IA	Great American Holding, Inc.	Ownership	100.000	American Financial Group, Inc.	
0084	American Financial Group, Inc.	37990	31-0973761				American Empire Insurance Company	OH	IA	Company	Ownership	100.000	American Financial Group, Inc.	
			59-1671722				American Empire Underwriters, Inc.	TX	NIA	American Empire Insurance Company	Ownership	100.000	American Financial Group, Inc.	
							GAI Australia Pty Ltd.	AUS	NIA	Great American Holding, Inc.	Ownership	100.000	American Financial Group, Inc.	
			AA-1784136				Great American International Insurance Limited	IRL	IA	Great American Holding, Inc.	Ownership	100.000	American Financial Group, Inc.	
0084	American Financial Group, Inc.	23418	73-0556513				Mid-Continent Casualty Company	OH	RE	Great American Holding, Inc.	Ownership	100.000	American Financial Group, Inc.	
0084	American Financial Group, Inc.	15380	73-1406844				Mid-Continent Assurance Company	OH	DS	Mid-Continent Casualty Company	Ownership	100.000	American Financial Group, Inc.	
0084	American Financial Group, Inc.	13794	38-3803661				Company	DE	DS	Mid-Continent Casualty Company	Ownership	100.000	American Financial Group, Inc.	
			30-0571535				Mid-Continent Specialty Insurance Services, Inc.	OK	DS	Mid-Continent Casualty Company	Ownership	100.000	American Financial Group, Inc.	
0084	American Financial Group, Inc.	23426	73-0773259				Oklahoma Surety Company	OH	DS	Mid-Continent Casualty Company	Ownership	100.000	American Financial Group, Inc.	
0084	American Financial Group, Inc.	22179	95-2801326				Republic Indemnity Company of America	CA	IA	Great American Holding, Inc.	Ownership	100.000	American Financial Group, Inc.	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership Board, Management Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 *
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, Compañia de Seguros, S.A. de C.V.	MEX	IA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	
							Financiadora de Primas Condor, S.A. de C.V.	MEX	NIA	El Aguila, Compañia de Seguros, S.A. de C.V.	Ownership	99.000	American Financial Group, Inc.	
			39-1404033				Farmers Crop Insurance Alliance, Inc.	KS	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	
			13-3628555				FCIA Management Company, Inc.	NY	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	
							Foreign Credit Insurance Association	NY	OTH	Great American Insurance Company	Management		American Financial Group, Inc.	3
			47-5618395				GA Key Lime, LLC	OH	NIA	Great American Life Insurance Company	Ownership	50.000	American Financial Group, Inc.	2
			81-0814136				GAI Mexico Holdings, LLC	DE	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	
			31-1753938				GAI Warranty Company	OH	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	
			31-1765544				GAI Warranty Company of Florida	FL	NIA	GAI Warranty Company	Ownership	100.000	American Financial Group, Inc.	
							GAI Warranty Company of Canada Inc.	CAN	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	
							GAIC Alloy, Inc.	OH	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.	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership Board, Management Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 *
0084	American Financial Group, Inc.	38580	31-1288778				Great American Protection Insurance Company	OH	IA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	
			31-0918893				Great American Re Inc.	DE	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	
0084	American Financial Group, Inc.	31135	31-1209419				Great American Security Insurance Company	OH	IA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	
0084	American Financial Group, Inc.	33723	31-1237970				Great American Spirit Insurance Company	OH	IA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	
			AA-1120817				Insurance (GB) Limited	GBR	IA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	
			59-1263251				Key Largo Group, Inc.	FL	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	
			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				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.	

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

PART 1 - LOSS EXPERIENCE

Lines of Business	Current Year to Date 1 Direct Premiums Earned	2 Direct Losses Incurred	3 Direct Loss Percentage	4 Prior Year to Date Direct Loss Percentage
1. Fire	627		0.000	
2. Allied lines	814		0.000	19.958
3. Farmowners multiple peril			0.000	
4. Homeowners multiple peril			0.000	
5. Commercial multiple peril	4,762	(10,722)	(225.157)	(4.803)
6. Mortgage guaranty			0.000	
8. Ocean marine			0.000	
9. Inland marine	6,976,306	1,255,094	17.991	42.414
10. Financial guaranty			0.000	
11.1. Medical professional liability - occurrence			0.000	
11.2. Medical professional liability - claims-made			0.000	
12. Earthquake			0.000	
13. Group accident and health			0.000	
14. Credit accident and health			0.000	
15. Other accident and health			0.000	
16. Workers' compensation		(634)	0.000	
17.1 Other liability-occurrence	39,861,030	7,786,160	19.533	14.992
17.2 Other liability-claims made	5,905,459	(470,662)	(7.970)	60.991
17.3 Excess workers' compensation			0.000	
18.1 Products liability-occurrence	14,316,371	4,466,715	31.200	90.633
18.2 Products liability-claims made			0.000	
19.1, 19.2 Private passenger auto liability	301	131,616	43,726.246	(3,829.900)
19.3, 19.4 Commercial auto liability	2,976,758	4,228,757	142.059	28.446
21. Auto physical damage	1,209,131	387,941	32.084	38.016
22. Aircraft (all perils)			0.000	
23. Fidelity			0.000	
24. Surety	5,096,327	218,081	4.279	4.855
26. Burglary and theft			0.000	
27. Boiler and machinery			0.000	
28. Credit			0.000	
29. International			0.000	
30. Warranty			0.000	
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	0.000	
35. Totals	76,347,886	17,992,346	23.566	35.207
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)	8,857
2. Allied lines		(410)	12,868
3. Farmowners multiple peril			
4. Homeowners multiple peril			
5. Commercial multiple peril		(975)	27,515
6. Mortgage guaranty			
8. Ocean marine			
9. Inland marine	2,349,917	6,683,636	7,822,532
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	12,996,598	39,755,424	44,706,786
17.2 Other liability-claims made	1,947,779	6,325,084	5,901,034
17.3 Excess workers' compensation			
18.1 Products liability-occurrence	4,593,519	14,211,522	15,506,699
18.2 Products liability-claims made			
19.1 19.2 Private passenger auto liability			
19.3 19.4 Commercial auto liability	990,794	2,987,281	4,242,636
21. Auto physical damage	440,462	1,185,252	1,668,833
22. Aircraft (all perils)			
23. Fidelity			
24. Surety	1,554,786	5,488,453	4,361,617
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	24,873,855	76,635,014	84,259,377
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

Statement for September 30, 2016 of the **Mid-Continent Casualty Company**

PART 3 (000 omitted)

LOSS AND LOSS ADJUSTMENT EXPENSE RESERVES SCHEDULE

Years in Which Losses Occurred	1 Prior Year-End Known Case Loss and LAE Reserves	2 Prior Year-End IBNR Loss and LAE Reserves	3 Total Prior Year-End Loss and LAE Reserves (Cols. 1 + 2)	4 2016 Loss and LAE Payments on Claims Reported as of Prior Year-End	5 2016 Loss and LAE Payments on Claims Unreported as of Prior Year-End	6 Total 2016 Loss and LAE Payments (Cols. 4 + 5)	7 Q.S. Date Known Case Loss and LAE Reserves on Claims Reported and Open as of Prior Year-End	8 Q.S. Date Known Case Loss and LAE Reserves on Claims Reported or Reopened Subsequent to Prior Year-End	9 Q.S. Date IBNR Loss and LAE Reserves	10 Total Q.S. Loss and LAE Reserves (Cols. 7 + 8 + 9)	11 Prior Year-End Known Case Loss and LAE Reserves Developed (Savings)/Deficiency (Cols. 4 + 7 minus Col. 1)	12 Prior Year-End IBNR Loss and LAE Reserves Developed (Savings)/Deficiency (Cols. 5 + 8 + 9 minus Col. 2)	13 Prior Year-End Total Loss and LAE Reserve Developed (Savings)/Deficiency (Cols. 11 + 12)
1. 2013 + Prior	102,374	59,692	162,066	23,261	8,915	32,176	76,983	12,683	63,251	152,917	(2,130)	25,157	23,027
2. 2014	19,897	30,315	50,212	2,277	1,549	3,826	16,003	3,988	19,250	39,241	(1,617)	(5,528)	(7,145)
3. Subtotals 2014 + Prior	122,271	90,007	212,278	25,538	10,464	36,002	92,986	16,671	82,501	192,158	(3,747)	19,629	15,882
4. 2015	14,308	44,709	59,017	(303)	3,267	2,964	12,046	5,627	30,250	47,923	(2,565)	(5,565)	(8,130)
5. Subtotals 2015 + Prior	136,579	134,716	271,295	25,235	13,731	38,966	105,032	22,298	112,751	240,081	(6,312)	14,064	7,752
6. 2016	XXX	XXX	XXX	XXX	4,101	4,101	XXX	10,399	33,564	43,963	XXX	XXX	XXX
7. Totals	136,579	134,716	271,295	25,235	17,832	43,067	105,032	32,697	146,315	284,044	(6,312)	14,064	7,752
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. (004.6)%	2. 10.440 %	3. 2.857 %

Col. 13, Line 7 Line 8
4. 5.047 %

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

Explanation:

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

Bar Code:

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

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

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

Overflow Page for Write-Ins

NONE

SCHEDULE A - VERIFICATION

Real Estate

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

NONE

SCHEDULE B - VERIFICATION

Mortgage Loans

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

NONE

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

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

NONE

SCHEDULE D - VERIFICATION

Bonds and Stocks

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year	425,861,412	392,439,575
2. Cost of bonds and stocks acquired	75,277,554	116,368,332
3. Accrual of discount	(308,292)	2,492,084
4. Unrealized valuation increase (decrease)	4,561,065	(4,026,721)
5. Total gain (loss) on disposals	859,806	394,221
6. Deduct consideration for bonds and stocks disposed of	61,589,907	77,770,084
7. Deduct amortization of premium	(721,072)	2,149,521
8. Total foreign exchange change in book/adjusted carrying value		
9. Deduct current year's other-than-temporary impairment recognized	1,074,306	1,886,474
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	444,308,404	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)	444,258,404	425,811,412

SCHEDULE D - PART 1B

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

NAIC Designation	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. NAIC 1 (a)	336,631,642	20,118,082	24,128,286	151,767	338,729,754	336,631,642	332,773,205	316,262,682
2. NAIC 2 (a)	36,183,284		8,750	(26,005)	32,730,026	36,183,284	36,148,529	30,370,174
3. NAIC 3 (a)	2,997,984			775	2,990,023	2,997,984	2,998,759	3,235,874
4. NAIC 4 (a)	309,431			5,870	308,592	309,431	315,301	311,946
5. NAIC 5 (a)							0	
6. NAIC 6 (a)							0	
7. Total Bonds	376,122,341	20,118,082	24,137,036	132,407	374,758,395	376,122,341	372,235,794	350,180,676
PREFERRED STOCK								
8. NAIC 1	3,574,015			5,400	3,502,974	3,574,015	3,579,415	4,175,578
9. NAIC 2	21,906,600	4,000,000		256,820	20,511,649	21,906,600	26,163,420	20,459,197
10. NAIC 3	6,335,038			42,789	5,360,000	6,335,038	6,377,827	4,715,000
11. NAIC 4							0	640,000
12. NAIC 5							0	
13. NAIC 6							0	
14. Total Preferred Stock	31,815,653	4,000,000	0	305,009	29,374,623	31,815,653	36,120,662	29,989,775
15. Total Bonds and Preferred Stock	407,937,994	24,118,082	24,137,036	437,416	404,133,018	407,937,994	408,356,456	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 $.....32,436,782; NAIC 2 $..........0; NAIC 3 $..........0; NAIC 4 $..........0; NAIC 5 $..........0; NAIC 6 $..........0.

SCHEDULE DA - PART 1

Short-Term Investments

	1 Book/Adjusted Carrying Value	2 Par Value	3 Actual Cost	4 Interest Collected Year To Date	5 Paid for Accrued Interest Year To Date
9199999	32,436,782	XXX	32,436,782	24,213	

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	73,712,196	71,946,639
3. Accrual of discount		
4. Unrealized valuation increase (decrease)		
5. Total gain (loss) on disposals		
6. Deduct consideration received on disposals	62,728,865	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)	32,436,782	21,453,451
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	32,436,782	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

Statement for September 30, 2016 of the **Mid-Continent Casualty Company**

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
Bonds - U.S. Special Revenue and Special Assessment									
346668 DK 9	FORSYTH MT POLL 2.00 08/01/2023 NWE		08/05/2016	JP MORGAN SECURITIES INC		2,000,000	2,000,000		1FE
3199999. Total Bonds - U.S. Special Revenue and Special Assessment						2,000,000	2,000,000	0	XXX
8399997. Total Bonds - Part 3						2,000,000	2,000,000	0	XXX
8399999. Total Bonds						2,000,000	2,000,000	0	XXX
Preferred Stocks - Industrial and Miscellaneous									
064058 AF 7	BANK OF NY MELLON F 4.625		07/25/2016	MORGAN STANLEY		2,000,000	2,000,000.00		P2UFE
665859 AQ 7	NORTHERN TRST CO D 4.60		08/01/2016	MORGAN STANLEY		2,000,000	2,000,000.00		P2UFE
8499999. Total Preferred Stocks - Industrial and Miscellaneous						4,000,000	XXX	0	XXX
8999997. Total Preferred Stocks - Part 3						4,000,000	XXX	0	XXX
8999999. Total Preferred Stocks						4,000,000	XXX	0	XXX
Common Stocks - Industrial and Miscellaneous									
24703L 10 3	DELL TECHNOLOGIES-CL V		09/07/2016	Exchanged	2,229.000	105,209	XXX		L
9099999. Total Common Stocks - Industrial and Miscellaneous						105,209	XXX	0	XXX
9799997. Total Common Stocks - Part 3						105,209	XXX	0	XXX
9799999. Total Common Stocks						105,209	XXX	0	XXX
9899999. Total Preferred and Common Stocks						4,105,209	XXX	0	XXX
9999999. Total Bonds, Preferred and Common Stocks						6,105,209	XXX	0	XXX

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

Statement for September 30, 2016 of the **Mid-Continent Casualty Company**

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
Bonds - U.S. Government																					
83162C HH 9	SBAP 1997-20C 1 7.15 03/01/2017	.	09/01/2016.	MBS Paydown		6,614	6,614	6,614	6,614				0		6,614			0	473	03/01/2017	1
0599999. Total Bonds - U.S Government						6,614	6,614	6,614	6,614	0	0	0	0	0	6,614	0	0	0	473	XXX	XXX
Bonds - U.S. States, Territories and Possessions																					
917542 MJ 8	UTAH ST A 5.00 07/01/2016	.	07/01/2016.	Maturity		1,000,000	1,000,000	1,171,350	1,013,497		(13,497)		(13,497)		1,000,000			0	50,000	07/01/2016	1FE
1799999. Total Bonds - U.S. States, Territories and Possessions						1,000,000	1,000,000	1,171,350	1,013,497	0	(13,497)	0	(13,497)	0	1,000,000	0	0	0	50,000	XXX	XXX
Bonds - U.S. Political Subdivisions of States, Territories and Possessions																					
283734 FB 2	EL PASO TX REF 5.00 08/15/2016	.	08/15/2016.	Maturity		1,000,000	1,000,000	1,126,690	1,012,720		(12,720)		(12,720)		1,000,000			0	50,000	08/15/2016	1FE
2499999. Total Bonds - U.S. Political Subdivisions of States, Territories and Possessions						1,000,000	1,000,000	1,126,690	1,012,720	0	(12,720)	0	(12,720)	0	1,000,000	0	0	0	50,000	XXX	XXX
Bonds - U.S. Special Revenue and Special Assessment																					
041083 VB 9	AR ST DEV FIN SFM A 3.10 07/01/2043	.	09/01/2016.	MBS Paydown		48,223	48,223	48,223	48,223				0		48,223			0	1,015	07/01/2043	1FE
047856 ET 2	ATLANTA SFM A GA 5.25 12/01/2039	.	09/01/2016.	Partial Call		139,611	139,611	145,628	143,544		(3,933)		(3,933)		139,611			0	5,183	12/01/2039	1FE
130333 CA 3	CA HSG FIN AGY A 2.90 02/01/2042	.	09/01/2016.	MBS Paydown		40,007	40,007	40,007	40,007				0		40,007			0	764	02/01/2042	1FE
130333 CB 1	CA HSG FIN AGY B 2.90 02/01/2042	.	09/01/2016.	MBS Paydown		41,292	41,292	41,188	41,203		57		57		41,292			0	758	02/01/2042	1FE
19647P BA 0	CO ST HSG FIN AUTH MF I 3.20 02/01/2044	.	09/01/2016.	MBS Paydown		8,114	8,114	8,114	8,114				0		8,114			0	173	02/01/2044	1FE
246395 MC 8	DE HSG AUTH D 4.30 07/01/2017	.	07/01/2016.	Call		300,000	300,000	295,050	297,718		2,830		2,830		300,000			0	12,900	07/01/2017	1FE
246395 WY 9	DE HSG AUTH-SFM-A- A-1 4.90 07/01/2029	.	07/01/2016.	Sinking Fund Redemption		10,000	10,000	10,396	10,247		(232)		(232)		10,000			0	249	07/01/2029	1FE
246395 WY 9	DE HSG AUTH-SFM-A- A-1 4.90 07/01/2029	.	09/01/2016.	Partial Call		20,000	20,000	20,792	20,493		(495)		(495)		20,000			0	997	07/01/2029	1FE
296122 US 1	ESCAMBIA CNTY FL SFM B 3.125 08/01/2044	.	09/01/2016.	MBS Paydown		13,012	13,012	13,012	13,012				0		13,012			0	271	08/01/2044	1FE
31350A BR 8	FHLMC VAR M034 CL A 4.15 04/15/2025	.	07/15/2016.	Partial Call		5,000	5,000	5,138	5,135		(135)		(135)		5,000			0	121	04/15/2025	1FE
34074M JB 8	FL HSG FIN CORP A 2.80 07/01/2041	.	09/01/2016.	MBS Paydown		51,516	51,516	51,515	51,516				0		51,516			0	934	07/01/2041	1FE
45201Y YK 7	IL HSG DEV AUTH A 2.45 06/01/2043	.	09/01/2016.	MBS Paydown		107,113	107,113	102,828	103,009		3,461		3,461		107,113			0	1,706	06/01/2043	1FE
458840 6A 8	INTERMTN PWR UTAH 0.00 7/1/2017 ETM	.	07/01/2016.	Paydown		334,783	355,000	267,138	329,955		4,828		4,828		334,783			0		07/01/2017	1
46940R AB 2	JACKSONVILLE FL HSG FIN 5.625 10/01/2039	.	08/01/2016.	Partial Call		20,000	20,000	17,500	17,727		2,273		2,273		20,000			0	750	10/01/2039	1FE
49130T PR 1	KY ST HSG CORP A 4.25 07/01/2033	.	08/15/2016.	Partial Call		60,000	60,000	62,730	61,772		(1,772)		(1,772)		60,000			0	2,600	07/01/2033	1FE
49130T PS 9	KY HSG CORP A 3.00 11/01/2041	.	09/02/2016.	Partial Call		15,000	15,000	15,000	15,000				0		15,000			0	300	11/01/2041	1FE
49130T PT 7	KY HSG CORP B 3.00 11/01/2041	.	09/02/2016.	Partial Call		30,000	30,000	30,000	30,000				0		30,000			0	625	11/01/2041	1FE
54627D BV 2	LOUISIANA HSG CORP A 3.05 12/01/2038	.	09/01/2016.	MBS Paydown		103,485	103,485	103,485	103,485		(0)		(0)		103,485			0	2,126	12/01/2038	1FE
57419R GH 2	MD ST CMNTY DEV ADMIN A 4.00 07/01/2043	.	09/01/2016.	MBS Paydown		44,130	44,130	44,130	44,130				0		44,130			0	1,132	07/01/2043	1FE
57587A HY 7	MA HSG FIN AGY REF 177 4.00 06/01/2039	.	09/03/2016.	Partial Call		285,000	285,000	305,463	302,730		(17,730)		(17,730)		285,000			0	6,041	06/01/2039	1FE
60416Q GB 4	MN HSG FIN AGY D 2.875 11/01/2044	.	09/01/2016.	MBS Paydown		73,228	73,228	73,228	73,228				0		73,228			0	1,310	11/01/2044	1FE
60416Q GC 2	MINNESOTA ST HSG FIN A 2.80 02/01/2045	.	09/01/2016.	MBS Paydown		70,609	70,609	70,609	70,609				0		70,609			0	1,315	02/01/2045	1FE
60416Q GD 0	MINNESOTA ST HSG FIN 3.00 04/01/2045	.	09/01/2016.	MBS Paydown		45,479	45,479	45,479	45,479		(0)		(0)		45,479			0	894	04/01/2045	1FE
60416S BU 3	MN HSG FIN AGY A 3.00 07/01/2031	.	09/01/2016.	Partial Call		95,000	95,000	99,783	98,618		(3,618)		(3,618)		95,000			0	2,926	07/01/2031	1FE
60535Q LY 4	MS ST HOME CORP SF MTGE 2.75 12/01/2032	.	09/01/2016.	MBS Paydown		49,883	49,883	49,883	49,883				0		49,883			0	913	12/01/2032	1FE
60535Q LZ 1	MISSISSIPPI HOME CORP 3.05 12/01/2034	.	09/01/2016.	MBS Paydown		37,285	37,285	37,615			(214)		(214)		37,285			0	481	12/01/2034	1FE
60637B GC 8	MO HSG DEV A 3.75 05/01/2038	.	08/01/2016.	Partial Call		40,000	40,000	43,380	43,185		(3,185)		(3,185)		40,000			0	761	05/01/2038	1FE
60637B GM 6	MO HSG DEV B-1 4.00 11/01/2045	.	09/01/2016.	Partial Call		30,000	30,000	32,330			(2,463)		(2,463)		30,000			0	609	11/01/2045	1FE
647110 DY 8	NM EDL ASSIST SER B 4.00 09/01/2016	.	09/01/2016.	Maturity		2,000,000	2,000,000	2,099,060	2,010,450		(10,450)		(10,450)		2,000,000			0	80,000	09/01/2016	1FE
647200 2H 6	NM MTGE FIN B TXBL 2.75 12/01/2035	.	09/01/2016.	MBS Paydown		26,623	26,623	26,623	26,623		0		0		26,623			0	533	12/01/2035	1FE
647200 3H 5	NEW MEXICO MTGE FIN A 3.25 03/01/2045	.	09/01/2016.	Partial Call		5,000	5,000	5,304	5,276		(276)		(276)		5,000			0	163	03/01/2045	1FE
647200 3M 4	NEW MEXICO ST MTGE C 3.00 09/01/2041	.	09/01/2016.	Partial Call		55,000	55,000	55,000	54,978		22		22		55,000			0	1,200	09/01/2041	1FE
647200 3N 2	NEW MEXICO MTG FIN D 3.125 02/01/2037	.	09/01/2016.	MBS Paydown		101,358	101,358	101,358	101,358		(0)		(0)		101,358			0	2,184	02/01/2037	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
647200 P5 7	NM SFM B CL I 5.00 03/01/2028	.	08/01/2016.	Partial Call		30,000	30,000	31,553	30,940		(944)		(944)		30,000			0	777	03/01/2028	1FE
647200 P5 7	NM SFM B CL I 5.00 03/01/2028	.	09/01/2016.	Sinking Fund Redemption		40,000	40,000	42,070	41,253		(1,158)		(1,158)		40,000			0	2,035	03/01/2028	1FE
647200 X3 3	NM MTG FIN AUTH A 2.60 02/01/2043	.	09/01/2016.	MBS Paydown		24,036	24,036	23,435	23,459		213		213		24,036			0	466	02/01/2043	1FE
647200 X4 1	NM MTGE FIN CL I B-1 2.85 07/01/2043	.	09/01/2016.	MBS Paydown		42,672	42,672	42,326	42,379		(603)		(603)		42,672			0	874	07/01/2043	1FE
649883 F2 6	NY MTGE AGY 191 3.50 10/01/2034	.	08/25/2016.	Partial Call		85,000	85,000	89,988	89,030		(4,030)		(4,030)		85,000			0	1,689	10/01/2034	1FE
649883 H6 5	NY MTGE AGY REF194 3.50 10/01/2035	.	08/25/2016.	Partial Call		300,000	300,000	317,091	315,395		(15,395)		(15,395)		300,000			0	5,565	10/01/2035	1FE
658877 DZ 5	N DAKOTA ST HSG 4.50 01/01/2028	.	07/01/2016.	Partial Call		220,000	220,000	234,650	228,414		(8,414)		(8,414)		220,000			0	9,900	01/01/2028	1FE
658909 EV 4	ND ST HSG FIN A 3.50 07/01/2043	.	07/01/2016.	Sinking Fund Redemption		60,000	60,000	62,487	61,930		(1,807)		(1,807)		60,000			0	2,100	07/01/2043	1FE
658909 HW 9	ND HSG FIN AGY B 4.00 01/01/2036	.	07/01/2016.	Partial Call		50,000	50,000	54,174	53,756		(3,756)		(3,756)		50,000			0	2,046	01/01/2036	1FE
677377 Q3 0	OH HSG FIN AGY 4.00 11/01/2025	.	08/01/2016.	Partial Call		25,000	25,000	23,875	24,179		821		821		25,000			0	533	11/01/2025	1FE
67756Q NP 8	OHIO ST HSG FIN AGY B 2.70 03/01/2036	.	09/01/2016.	MBS Paydown		96,137	96,137	96,137	96,137				0		96,137			0	1,719	03/01/2036	1FE
67756Q NQ 6	OH HSG FIN AGY A 2.80 03/01/2046	.	09/01/2016.	MBS Paydown		9,088	9,088	9,088					0		9,088			0	110	03/01/2046	1FE
67756Q NR 4	OH HSG FIN AGY B TXBL 3.25 03/01/2046	.	09/01/2016.	MBS Paydown		13,933	13,933	13,933					0		13,933			0	195	03/01/2046	1FE
83712D UH 7	SOUTH CAROLINA HSG A-2 4.00 07/01/2037	.	07/01/2016.	Paydown		55,000	55,000	57,075	56,870		(210)		(210)		55,000			0	2,169	07/01/2037	1FE
88045R B7 6	TN HSG DEV AGY A 3.50 07/01/2045	.	08/01/2016.	Partial Call		100,000	100,000	106,461	105,704		(6,004)		(6,004)		100,000			0	3,913	07/01/2045	1FE
88271H CV 9	TX ST HSG 5.50 12/01/2039	.	09/01/2016.	Partial Call		51,737	51,737	54,841	53,384		(1,647)		(1,647)		51,737			0	1,970	12/01/2039	1FE
88275F MT 3	TX DEPT HSG SF 5.25 09/01/2032	.	09/01/2016.	Partial Call		110,000	110,000	111,925	110,380		(380)		(380)		110,000			0	4,836	09/01/2032	1FE
88275F MV 8	TX DEPT HSG B 5.30 09/01/2039	.	09/01/2016.	Partial Call		65,000	65,000	65,975	65,184		(185)		(185)		65,000			0	2,612	09/01/2039	1FE
88275F NV 7	TEXAS ST DEPT OF HSG 3.125 03/01/2046	.	09/01/2016.	Partial Call		40,000	40,000	40,000	40,000		0		0		40,000			0	457	03/01/2046	1FE
91743P AK 1	UTAH ST HSG F 3.50 8/21/2044	.	09/21/2016.	MBS Paydown		37,032	37,032	38,935	38,729		(922)		(922)		37,032			0	830	08/21/2044	1
97689Q BZ 8	WI HSG & ECON A 4.00 09/01/2045	.	09/01/2016.	Partial Call		110,000	110,000	117,436	116,928		(6,928)		(6,928)		110,000			0	4,229	09/01/2045	1FE
3199999. Total Bonds - U.S. Special Revenue and Special Assessment						5,870,385	5,890,602	6,000,443	5,860,757	0	(82,380)	0	(82,380)	0	5,870,385	0	0	0	180,960	XXX	XXX
Bonds - Industrial and Miscellaneous																					
00249E AA 8	AA AIRCRAFT FIN 2013-1 3.596 11/01/2017	.	09/01/2016.	Sinking Fund Redemption		73,231	73,231	73,231	73,231				0		73,231			0	1,756	11/01/2017	1FE
00443P AA 7	ACE 2007-HE2 A1 SEQ SNR FLT 12/25/2036	.	09/25/2016.	MBS Paydown		22,774	22,774	17,379	17,502		(327)		(327)		22,774			0	89	12/25/2036	1FM
04544N AD 6	ABSHE 2006-HE6 A4 SEQ SNR FLT 11/25/2036	.	09/25/2016.	MBS Paydown		113,563	113,563	95,393	99,092		4,323		4,323		113,563			0	460	11/25/2036	1FM
05530M AA 7	BCAP 2006-AA2 A1 SEQ SNR FLT 01/25/2037	.	09/25/2016.	MBS Paydown		66,264	66,264	50,813	51,454		2,287		2,287		66,264			0	275	01/25/2037	1FM
05530M AA 7	BCAP 2006-AA2 A1 SEQ SNR FLT 01/25/2037	.	09/25/2016.	Pass-Through Loss			(440)						0					0		01/25/2037	1FM
059522 AA 0	BAFC 2007-C 6A1 SEQ SSNR FLT 05/20/2047	.	09/20/2016.	MBS Paydown		65,009	65,009	55,907			658		658		65,009			0	231	05/20/2047	1Z
11042A AA 2	BRITISH AIRWAYS 4.625 06/20/2024	.	09/20/2016.	Sinking Fund Redemption		11,812	11,812	11,812	11,812				0		11,812			0	410	06/20/2024	1FE
12479L AA 8	CAI 2012-1A A ABS 3.47 10/25/2027	R	09/25/2016.	MBS Paydown		47,875	47,875	47,965	47,960		(16)		(16)		47,875			0	1,108	10/25/2027	1FE
12641Q AA 0	CSMC 2009-7R 3A3 MEZ 6.00 9/26/37	.	09/26/2016.	MBS Paydown		3,496	3,496	2,353	2,643		(263)		(263)		3,496			0	133	09/26/2037	1FM
12641Q AA 0	CSMC 2009-7R 3A3 MEZ 6.00 9/26/37	.	09/26/2016.	Pass-Through Loss			232	156					0					0		09/26/2037	1FM
12641Q AE 2	CSMC 2009-7R 4A1 SEQ EXCH CSTR 7/26/37	.	08/26/2016.	MBS Paydown		15,811	15,811	15,811	15,741		10		10		15,811			0	604	07/26/2037	1FM
12641Q AJ 1	CSMC 2009-7R 4A5 MEZ 6.00 7/26/2037	.	09/26/2016.	Pass-Through Loss			5,243	1,985			(5)		(5)		(9)		9	9		07/26/2037	1FM
12641Q BQ 4	CSMC 2009-7R 8A6 MEZ STP 5/26/36	.	09/26/2016.	MBS Paydown		4,939	4,939	4,100	2,392		(58)		(58)		4,939			0	95	05/26/2036	1FM
12641Q CP 5	CSMC 2009-7R 12A2 SUB 5.75 1/26/36	.	07/26/2016.	MBS Paydown		2,518	2,518	2,518	2,518				0		2,518			0	84	01/26/2036	1FM
12641Q CQ 3	CSMC 2009-7R 12A3 SUB 5.75 1/26/36	.	09/26/2016.	MBS Paydown		12,957	12,957	12,957	12,957		7		7		12,957			0	466	01/26/2036	1FM
12641Q CS 9	CSMC 2009-7R 12A5 MEZ 5.75 1/26/36	.	07/26/2016.	Pass-Through Loss			0	0					0					0		01/26/2036	1FM
12641Q CW 0	CSMC 2009-7R 13A1 SEQ EXCH 6.00 06/26/37	.	08/26/2016.	MBS Paydown		25,032	25,032	25,032	25,032				0		25,032			0	925	06/26/2037	1FM
12641Q CZ 3	CSMC 2009-7R 13A4 MEZ 6.00 6/26/37	.	09/26/2016.	Pass-Through Loss			3,126	2,544			(15)		(15)					0		06/26/2037	1FM
12641Q DG 4	CSMC 2009-7R 14A5 SUB 5.75 4/26/37	.	09/26/2016.	MBS Paydown		53,457	53,457	53,457	52,741		399		399		53,457			0	1,182	04/26/2037	1FM
126670 NY 0	CWL 2005-16 2AF3 SEQ 5.669 5/25/2036	.	09/25/2016.	MBS Paydown		108,050	108,050	104,391	64,820		22,336		22,336		108,050			0	3,377	05/25/2036	1FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
126670 NY 0	CWL 2005-16 2AF3 SEQ 5.669 5/25/2036		09/25/2016.	Pass-Through Loss			10,437	10,235					0					0		05/25/2036	1FM
126673 Y7 1	CWL 2005-7 AF4 SEQ SNR 4.867 10/25/2035		09/25/2016.	MBS Paydown		147,466	147,466	149,862	148,711		(385)		(385)		147,466			0	4,968	10/25/2035	1FM
126694 HN 1	CWHL 2005-25 A9 SCH SSNR 5.50 11/25/2035		09/25/2016.	MBS Paydown		12,925	12,925	12,828	11,129		(347)		(347)		12,925			0	482	11/25/2035	1FM
12669G R4 5	CWHL 2005-15 A8 NAS 5.5 08/25/2035		09/25/2016.	MBS Paydown		65,876	65,876	61,661	62,468		(7,320)		(7,320)		65,876			0	2,375	08/25/2035	1FM
12669G R4 5	CWHL 2005-15 A8 NAS 5.5 08/25/2035		09/25/2016.	Pass-Through Loss			146	137					0					0		08/25/2035	1FM
17307G 4H 8	CMLTI 2006-WF1 A2C SEQ 5.598 3/25/2036		09/25/2016.	MBS Paydown		3,036	3,036	3,035	1,418		(710)		(710)		3,035			0	83	03/25/2036	1FM
17307G VN 5	CMLTI 2005-WF2 AF7 SEQ STP 8/25/2035		09/25/2016.	MBS Paydown		29,947	29,947	29,946	24,496		(86)		(86)		29,947			0	1,111	08/25/2035	1FM
19624H AA 6	COLNY 2014-1 A SEQ SNR 2.5432 04/20/2050		09/20/2016.	MBS Paydown		134,657	134,657	134,657	134,655				0		134,657			0	2,321	04/20/2050	1FE
233046 AC 5	DNKN 2015-1A A2I ABS SNR 3.262 02/20/45		08/20/2016.	MBS Paydown		2,500	2,500	2,500	2,500				0		2,500			0	61	02/20/2045	2AM
251563 FY 3	DMSI 2004-5 A3 SEQ 5.59 07/25/2034		09/25/2016.	MBS Paydown		81,166	81,166	81,147	80,772		169		169		81,166			0	2,720	07/25/2034	1FM
25264V AA 7	DHAL 2015-1 A ABS SNR 3.81 07/14/2028	R	09/14/2016.	MBS Paydown		60,548	60,548	60,533	60,534		3		3		60,548			0	1,569	07/14/2028	1FE
25755T AD 2	DPABS 2015-1A A2I ABS SNR 3.484 10/25/45		07/25/2016.	MBS Paydown		6,250	6,250	6,250	6,250				0		6,250			0	166	10/25/2045	1AM
26208L AA 6	HONK 2015-1A A2 ABS SNR 5.216 07/20/2045		07/20/2016.	MBS Paydown		1,250	1,250	1,250	1,250				0		1,250			0	49	07/20/2045	2AM
32051G EZ 4	FHAMS 2004-AA7 1A1 SEQ SSNR FLT 02/25/35		09/25/2016.	MBS Paydown		61,643	61,643	52,396			(4,914)		(4,914)		61,643			0	746	02/25/2035	1FM
32052K AB 1	FHASI 2006-AR2 2A1 SEQ SSNR CSTR 07/36		08/25/2016.	MBS Paydown		108,743	108,743	92,468	93,165		2,493		2,493		108,743			0	1,773	07/25/2036	1FM
32052K AB 1	FHASI 2006-AR2 2A1 SEQ SSNR CSTR 07/36		09/25/2016.	Pass-Through Loss			46,369				(573)		(573)					0		07/25/2036	1FM
361856 DX 2	GMACM 2004-HE5 A5 SEQ CSTR 9/25/34		09/25/2016.	MBS Paydown		38,172	38,172	38,172	17,776		4,423		4,423		38,172			0	1,482	09/25/2034	1FM
362341 4F 3	GSR 2006-AR1 3A1 SEQ SSNR WAC 01/25/2036		09/25/2016.	MBS Paydown		77,877	77,877	71,625	71,253		2,019		2,019		77,877			0	1,228	01/25/2036	1FM
362341 4F 3	GSR 2006-AR1 3A1 SEQ SSNR WAC 01/25/2036		09/25/2016.	Pass-Through Loss			(71)						0					0		01/25/2036	1FM
362341 FN 4	GSR 2005-AR4 3A5 SEQ SNR FLT 07/25/2035		09/25/2016.	MBS Paydown		53,648	53,648	49,842			(560)		(560)		53,648			0	679	07/25/2035	1Z
362341 XC 8	GSR 2005-AR7 4A1 SEQ SSNR FLT 11/25/2035		09/25/2016.	MBS Paydown		14,294	14,294	12,288			(1,663)		(1,663)		14,294			0	185	11/25/2035	1Z
362341 XC 8	GSR 2005-AR7 4A1 SEQ SSNR FLT 11/25/2035		09/25/2016.	Pass-Through Loss			(326)						0					0		11/25/2035	1Z
362341 XG 9	GSR 2005-AR7 6A1 SEQ SNR FLT 11/25/2035		09/25/2016.	MBS Paydown		69,070	69,070	65,659			1,116		1,116		69,070			0	935	11/25/2035	1FM
362405 AB 8	GSAMP 2006-SD2 A2 SEQ FLT 05/25/2046		09/25/2016.	MBS Paydown		91,913	91,913	87,863	85,999		(1,978)		(1,978)		91,913			0	415	05/25/2046	1FM
39678W AA 6	GCSP 2005-1 A SEQ CSTR 9-25-34		09/25/2016.	MBS Paydown		9,312	9,312	9,213	9,171		75		75		9,312			0	313	09/25/2034	1FM
40442L AB 1	H2 2015-1A AFX CDO SEQ SSNR 3.3526 06/49		09/24/2016.	MBS Paydown		2,744	2,744	2,744	2,744				0		2,744			0	54	06/24/2049	1FE
41161P TN 3	HVMLT 2005-10 2A1A SEQ SSNR FLT 11/35		09/19/2016.	MBS Paydown		53,787	53,787	37,786	34,686		7,659		7,659		53,787			0	261	11/19/2035	1FM
41161P UK 7	HVMLT 2005-11 2A1A SEQ SSNR FLT 08/19/45		09/19/2016.	MBS Paydown		45,080	45,080	31,669	32,672		5,031		5,031		45,080			0	220	08/19/2045	1FM
46627M CU 9	JPALT 2006-A1 2A1 SEQ SSNR CSTR 03/36		09/25/2016.	MBS Paydown		29,555	29,555	29,559	20,602		2,278		2,278		29,554			0	534	03/25/2036	1FM
46627M CU 9	JPALT 2006-A1 2A1 SEQ SSNR CSTR 03/36		09/25/2016.	Pass-Through Loss			4,222	4,223					0					0		03/25/2036	1FM
46631B AD 7	JPMCC 2007-LD11 A3 SEQ CSTR 6/15/2049		08/15/2016.	MBS Paydown		781,558	781,558	781,668	779,571		34,546		34,546		781,558			0	32,048	06/15/2049	1FM
46637U AA 5	JPTEP 2012-3 A PT 3.0 10/27/2042		09/27/2016.	MBS Paydown		99,386	99,386	95,908	96,094		2,109		2,109		99,386			0	1,930	10/27/2042	1
46637V AA 3	JPTEP 2012-2 A SEQ 3.00 09/17/42		09/17/2016.	MBS Paydown		73,123	73,123	72,803	72,813		9		9		73,123			0	1,454	09/17/2042	1
46639A AA 7	JPTEP 2012-5 A PT 2.50 12/27/2042		09/27/2016.	MBS Paydown		59,221	59,221	56,852	56,920		749		749		59,221			0	973	12/27/2042	1
47232D AW 2	JMAC 2009-R5 5A1 SEQ SSNR CSTR 1/26/36		02/26/2016.	MBS Paydown									0					0	(32)	01/26/2036	1FM
47232D AX 0	JMAC 2009-R5 5A2 SUB SSUP CSTR 1/26/36		09/26/2016.	MBS Paydown		32,418	32,418	32,979	32,128		(7)		(7)		32,418			0	814	01/26/2036	1FM
47232D BP 6	JMAC 2009-R5 8A1 SEQ SSNR CSTR 7/26/37		09/26/2016.	MBS Paydown		71,237	71,237	71,237	66,805		4,777		4,777		71,236			0	2,816	07/26/2037	1FM
47232D BT 8	JMAC 2009-R5 8A5 SUB SSUP CSTR 7/26/37		09/26/2016.	Pass-Through Loss			36,932	22,450			(592)		(592)					0		07/26/2037	1FM
47232Q AA 1	JMAC 2009-R2 1A SEQ CSTR 11-37 RE		09/26/2016.	MBS Paydown		6,557	6,557	6,373	5,997		(1,077)		(1,077)		6,557			0	185	11/26/2037	1FM
47232V AL 6	JMAC 2009-R4 3A1 SEQ SSNR 6.25 07/26/37		09/26/2016.	MBS Paydown		40,924	40,924	40,924	39,931		283		283		40,924			0	1,691	07/26/2037	1FM
47232V AQ 5	JMAC 2009-R4 3A5 MEZ SSUP 6.25 07/26/37		09/26/2016.	Pass-Through Loss			10,050				1		1					0		07/26/2037	1FM
47232V GE 6	JMAC 2009-R4 31A4 SUB SSUP 5.75 2/26/36		09/26/2016.	MBS Paydown		25,394	25,395	25,491	25,298		81		81		25,394			0	964	02/26/2036	1FM
47232V GG 1	JMAC 2009-R4 31A6 MEZ SSUP 5.75 2/26/36		09/26/2016.	Pass-Through Loss			1,831	1,823			(52)		(52)					0		02/26/2036	1FM

Statement for September 30, 2016 of the **Mid-Continent Casualty Company**

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
525221 EM 5	LXS 2005-7N 1A1A SEQ SSNR FLT 12/25/2035	.	09/25/2016.	MBS Paydown		83,705	83,705	61,314	65,739		2,582		2,582		83,705			0	402	12/25/2035	1FM
543190 AA 0	LTRAN 2015-1A A1 ABS SNR 2.98 01/15/2045	.	09/15/2016.	MBS Paydown		64,536	64,536	64,531	64,464		10		10		64,536			0	1,282	01/15/2045	1FE
59020U ZE 8	MLMI 2005-A6 1A1 SEQ SNR FLT 08/25/2035	.	09/25/2016.	MBS Paydown		299,568	299,568	279,254			4,265		4,265		299,568			0	1,039	08/25/2035	1AM
61751D AE 4	MSM 2006-17XS A3A SEQ STP 10/25/46	.	09/25/2016.	MBS Paydown		28,529	28,529	28,529	14,015		(1,117)		(1,117)		28,529			0	558	10/25/2046	1FM
63860H AC 3	NSTR 2007-A AV3 SEQ FLT 03/25/2037	.	09/25/2016.	MBS Paydown		97,673	97,673	91,569	94,848		2,400		2,400		97,673			0	388	03/25/2037	1FM
63860L AC 4	NSTR 2007-B 2AV2 SEQ FLT 04/25/2037	.	09/25/2016.	MBS Paydown		159,165	159,165	141,855	149,835		8,119		8,119		159,165			0	689	04/25/2037	1FM
64352V MN 8	NCHET 2005-A A4W SEQ 5.035 8/25/35	.	09/25/2016.	MBS Paydown		85,832	85,832	85,832	85,832				0		85,832			0	2,669	08/25/2035	1FM
65535A AA 2	NHELI 2006-AF1 A1 SEQ STP 10/25/2036	.	09/25/2016.	MBS Paydown		2,536	2,536	2,536	282		(1,594)		(1,594)		2,536			0	45	10/25/2036	1FM
73316P JD 3	POPLR 2005-6 A3 SEQ CSTR 1/25/2036	.	09/25/2016.	MBS Paydown		23,571	23,571	23,571	21,170		2,278		2,278		23,571			0	751	01/25/2036	1FM
76110V QL 5	RFMS2 2004-HS2 AI6 NAS 5.17 6/25/34	.	09/25/2016.	MBS Paydown		3,657	3,658	3,658	3,408		146		146		3,658			0	127	06/25/2034	1FM
76110V TE 8	RFMS2 2006-HSA1 A3 SEQ CSTR 2/25/36	.	09/25/2016.	MBS Paydown		148,292	148,292	132,698	54,560		90,650		90,650		148,292			0	5,057	02/25/2036	1FM
76110V TE 8	RFMS2 2006-HSA1 A3 SEQ CSTR 2/25/36	.	09/25/2016.	Pass-Through Loss			(684)	2,687					0		452		(453)	(453)	(13)	02/25/2036	1FM
761118 FM 5	RALI 2005-QA9 NB4 SEQ SSNR FLT 08/25/35	.	09/25/2016.	MBS Paydown		66,014	66,014	55,720			1,415		1,415		66,014			0	1,208	08/25/2035	1FM
761118 FM 5	RALI 2005-QA9 NB4 SEQ SSNR FLT 08/25/35	.	09/25/2016.	Pass-Through Loss			664						0					0		08/25/2035	1FM
761118 UQ 9	RALI 2006-QS2 1A9 SEQ 5.50 2/25/36	.	09/25/2016.	MBS Paydown		7,292	7,292	7,288	5,279		49		49		7,292			0	270	02/25/2036	1FM
761118 UQ 9	RALI 2006-QS2 1A9 SEQ 5.50 2/25/36	.	09/25/2016.	Pass-Through Loss			6,490	6,485					0					0		02/25/2036	1FM
78471D AA 5	SCLP 2016-1A A ABS SSNR 3.26 08/25/2025	.	09/25/2016.	MBS Paydown		64,229	64,229	64,222			1		1		64,229			0	428	08/25/2025	1FE
850228 AC 1	SCFT 2014-AA A ABS SEQ SSNR 2.7 05/25/23	.	09/25/2016.	MBS Paydown		190,949	190,949	190,937	190,940		5		5		190,949			0	3,438	05/25/2023	1FE
863579 UL 0	SARM 2005-15 1A1 SEQ SSNR CSTR 07/25/35	.	09/25/2016.	MBS Paydown		297,835	297,836	239,735			3,458		3,458		297,835			0	4,554	07/25/2035	1FM
863579 UL 0	SARM 2005-15 1A1 SEQ SSNR CSTR 07/25/35	.	09/25/2016.	Pass-Through Loss			(2,984)						0					0		07/25/2035	1FM
863579 VH 8	SARM 2005-17 1A1 SEQ SSNR FLT 08/25/2035	.	09/25/2016.	MBS Paydown		96,788	96,788	86,081			4,841		4,841		96,788			0	1,250	08/25/2035	1Z
863587 AE 1	SAIL 2006-3 A5 SEQ FLT 06/25/2036	.	09/25/2016.	MBS Paydown		57,516	57,517	49,608	49,654		1,759		1,759		57,516			0	232	06/25/2036	1FM
86358R DX 2	SASC 2001-SB1 A5 SEQ 3.375 8/25/31	.	09/25/2016.	MBS Paydown		16,275	16,275	13,859	15,067		432		432		16,275			0	364	08/25/2031	1FM
86359B RB 9	SASC 2004-9XS 1A4A SEQ SPT 05/25/34	.	09/25/2016.	MBS Paydown		50,131	50,132	42,236	47,674		2,759		2,759		50,131			0	1,823	05/25/2034	1FM
872225 AD 9	TBW 2006-5 A3 SEQ STP 11/25/2036	.	09/25/2016.	MBS Paydown		135,831	135,831	120,040	120,120		2,060		2,060		135,831			0	3,754	11/25/2036	1FM
872227 AK 9	TBW 2007-2 A6A NAS SSNR 6.0145 07/25/37	.	09/25/2016.	MBS Paydown		147,416	147,416	112,036	104,208		130		130		147,416			0	4,790	07/25/2037	1FM
87407P AJ 9	TAL 2014-1A A ABS SNR 3.51 02/22/2039	.	09/20/2016.	MBS Paydown		25,000	25,000	25,000	25,000				0		25,000			0	585	02/22/2039	1FE
88156E AB 2	TMTS 2006-17HE A2B1 SEQ SNR FLT 01/25/38	.	09/25/2016.	MBS Paydown		56,240	56,240	48,011			(8,857)		(8,857)		56,240			0	188	01/25/2038	1Z
88156E AB 2	TMTS 2006-17HE A2B1 SEQ SNR FLT 01/25/38	.	09/25/2016.	Pass-Through Loss			(40)						0					0		01/25/2038	1Z
929227 4T 0	WAMU 2003-S4 2A1 NAS SNR 5.5 06/25/2033	.	09/25/2016.	MBS Paydown		32,884	32,884	33,017			(8)		(8)		32,884			0	677	06/25/2033	1FM
92990G AG 8	WAMU 2007-HY5 2A5 SEQ SSNR FLT 05/25/37	.	09/25/2016.	MBS Paydown		131,977	131,977	98,321			3,260		3,260		131,977			0	1,728	05/25/2037	1FM
92990G AG 8	WAMU 2007-HY5 2A5 SEQ SSNR FLT 05/25/37	.	09/25/2016.	Pass-Through Loss			1,612						0		(4,814)		4,814	4,814		05/25/2037	1FM
92990G AG 8	WAMU 2007-HY5 2A5 SEQ SSNR FLT 05/25/37	.	09/30/2016.	Book Value Adjustment									0		4,814		(4,814)	(4,814)		05/25/2037	1FM
94984D AC 8	WFMBS 2006-AR13 A3SEQ SSNR FLT 09/25/36	.	09/25/2016.	MBS Paydown		57,609	57,609	53,327			994		994		57,609			0	831	09/25/2036	1FM
94984D AC 8	WFMBS 2006-AR13 A3SEQ SSNR FLT 09/25/36	.	09/25/2016.	Pass-Through Loss			(25)	8					0		(25)		25	25		09/25/2036	1FM
94984L AA 4	WFMBS 2006-AR17 A1 SEQ SSNR FLT 10/25/36	.	09/25/2016.	MBS Paydown		58,896	58,896	55,638			(1,055)		(1,055)		58,896			0	843	10/25/2036	1FM
94984L AA 4	WFMBS 2006-AR17 A1 SEQ SSNR FLT 10/25/36	.	09/25/2016.	Pass-Through Loss			315						0					0		10/25/2036	1FM
95058X AB 4	WEN 2015-1A A2II ABS SEQ SNR 4.08 06/45	.	09/15/2016.	MBS Paydown		5,000	5,000	5,000	5,000				0		5,000			0	153	06/15/2045	2AM
96033B AA 2	WESTR 2015-1A A ABS SNR 2.75 05/20/2027	.	09/20/2016.	MBS Paydown		59,895	59,895	59,875	59,358		7		7		59,895			0	1,094	05/20/2027	1FE
3899999. Total Bonds - Industrial and Miscellaneous						5,572,905	5,696,005	5,210,338	3,734,157	0	195,881	0	195,881	0	5,573,323	0	(418)	(418)	119,973	XXX	XXX
8399997. Total Bonds - Part 4						13,449,904	13,593,220	13,515,435	11,627,744	0	87,285	0	87,285	0	13,450,321	0	(418)	(418)	401,406	XXX	XXX
8399999. Total Bonds						13,449,904	13,593,220	13,515,435	11,627,744	0	87,285	0	87,285	0	13,450,321	0	(418)	(418)	401,406	XXX	XXX

Common Stocks - Industrial and Miscellaneous

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Desig-nation or Market Indicator (a)
268648 10 2	EMC CORPORATION	.	09/07/2016.	Exchanged	20,000.000	586,209	XXX	456,565	513,600	(57,035)			(57,035)		456,565		129,644	129,644	6,900	XXX	U
40434L 10 5	HP INC	.	09/22/2016.	CORNERSTONE MACRO	11,500.000	172,822	XXX	99,178	136,160	(47,089)			(47,089)		89,071		83,750	83,750	4,795	XXX	L
9099999. Total Common Stocks - Industrial and Miscellaneous						759,030	XXX	555,743	649,760	(104,124)	0	0	(104,124)	0	545,636	0	213,394	213,394	11,695	XXX	XXX
9799997 Total Common Stocks - Part 4						759,030	XXX	555,743	649,760	(104,124)	0	0	(104,124)	0	545,636	0	213,394	213,394	11,695	XXX	XXX
9799999. Total Common Stocks						759,030	XXX	555,743	649,760	(104,124)	0	0	(104,124)	0	545,636	0	213,394	213,394	11,695	XXX	XXX
9899999. Total Preferred and Common Stocks						759,030	XXX	555,743	649,760	(104,124)	0	0	(104,124)	0	545,636	0	213,394	213,394	11,695	XXX	XXX
9999999. Total Bonds, Preferred and Common Stocks						14,208,934	XXX	14,071,178	12,277,504	(104,124)	87,285	0	(16,839)	0	13,995,958	0	212,976	212,976	413,101	XXX	XXX

(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues:.....1.

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			8,778,925	5,730,367	8,203,945	XXX
Prosperity Bank	Tulsa, Oklahoma		0.350			153,889	153,889	153,889	XXX
The Bank of New York Mellon	New York, New York		0.010	1		5,046	5,088	5,081	XXX
0199999. Total Open Depositories		XXX	XXX	1	0	8,937,860	5,889,344	8,362,915	XXX
0399999. Total Cash on Deposit		XXX	XXX	1	0	8,937,860	5,889,344	8,362,915	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX	600	600	600	XXX
0599999. Total Cash		XXX	XXX	1	0	8,938,460	5,889,944	8,363,515	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

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

NONE

2341820165050010З

DIRECTOR AND OFFICER INSURANCE COVERAGE SUPPLEMENT

Year To Date For the Period Ended September 30, 2016

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

Company Name: Mid-Continent Casualty Company

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

1. Monoline Policies

1 Direct Written Premiums	2 Direct Earned Premiums	3 Direct Losses Incurred
..................636,934	647,181	99,500

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: ....