



# QUARTERLY STATEMENT

As of March 31, 2017  
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 OH	State of Domicile or Port of Entry OH	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 <i>(Street and Number) (City or Town, State, Country and Zip Code)</i>	
Main Administrative Office	1437 South Boulder Dr..... Tulsa ..... OK ..... US ..... 74119 <i>(Street and Number) (City or Town, State, Country and Zip Code)</i>	918-587-7221 <i>(Area Code) (Telephone Number)</i>
Mail Address	P.O. Box 1409..... Tulsa ..... OK ..... US ..... 74101 <i>(Street and Number or P. O. Box) (City or Town, State, Country and Zip Code)</i>	
Primary Location of Books and Records	1437 South Boulder Dr..... Tulsa ..... OK ..... US ..... 74119 <i>(Street and Number) (City or Town, State, Country and Zip Code)</i>	918-587-7221 <i>(Area Code) (Telephone Number)</i>
Internet Web Site Address	http://www.mcg-ins.com/	
Statutory Statement Contact	Gregory Patrick Jones <i>(Name)</i> gjones@mcg-ins.com <i>(E-Mail Address)</i>	918-587-7221 x 6125 <i>(Area Code) (Telephone Number) (Extension)</i> 918-588-1253 <i>(Fax Number)</i>

### OFFICERS

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

  

### OTHER

Gary John Gruber #	Chairman	Ronald James Brichler #	Vice Chairman
Stephen Kirby Pancoast	Senior Vice President	Todd Anthony Bazata	Vice President
David Bernard Dyke	Vice President	John Allen Gant	Vice President
Robert Dewayne Martin	Vice President & Chief Information Officer	Richard Leon Simpson	Vice President

### DIRECTORS OR TRUSTEES

Ronald James Brichler	James Steven Davis	Michelle Ann Gillis #	Gary John Gruber
Michael David Pierce #	Michael Eugene Sullivan Jr #	David John Witzgall	

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) James Steven Davis _____ 1. (Printed Name) _____ President _____ (Title)	_____ (Signature) Sharon Lee Anne Hackl _____ 2. (Printed Name) _____ Secretary _____ (Title)	_____ (Signature) Gregory Patrick Jones _____ 3. (Printed Name) _____ Treasurer _____ (Title)
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Subscribed and sworn to before me  
This 28th day of April, 2017

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	2	3	December 31 Prior Year Net Admitted Assets
	Assets	Nonadmitted Assets	Net Admitted Assets (Cols. 1 - 2)	
1. Bonds.....	328,940,813		328,940,813	318,356,600
2. Stocks:				
2.1 Preferred stocks.....	34,244,160		34,244,160	33,263,020
2.2 Common stocks.....	65,864,055	50,000	65,814,055	64,844,054
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 (\$.....5,501,161), cash equivalents (\$.....0) and short-term investments (\$.....48,035,337).....	53,536,498		53,536,498	52,272,541
6. Contract loans (including \$.....0 premium notes).....			0	
7. Derivatives.....			0	
8. Other invested assets.....			0	
9. Receivables for securities.....	36,963		36,963	12,008
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).....	482,622,489	50,000	482,572,489	468,748,223
13. Title plants less \$.....0 charged off (for Title insurers only).....			0	
14. Investment income due and accrued.....	2,684,181		2,684,181	2,575,579
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection.....	17,706,091	1,273,531	16,432,560	14,665,133
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$.....0 earned but unbilled premiums).....	1,845,620		1,845,620	1,835,807
15.3 Accrued retrospective premiums (\$.....0) and contracts subject to redetermination (\$.....0).....			0	
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers.....			0	
16.2 Funds held by or deposited with reinsured companies.....			0	
16.3 Other amounts receivable under reinsurance contracts.....			0	
17. Amounts receivable relating to uninsured plans.....			0	
18.1 Current federal and foreign income tax recoverable and interest thereon.....			0	
18.2 Net deferred tax asset.....	15,611,703	4,000,581	11,611,122	11,129,735
19. Guaranty funds receivable or on deposit.....			0	
20. Electronic data processing equipment and software.....	466,081		466,081	517,498
21. Furniture and equipment, including health care delivery assets (\$.....0).....	75,970	75,970	0	
22. Net adjustment in assets and liabilities due to foreign exchange rates.....			0	
23. Receivables from parent, subsidiaries and affiliates.....			0	233,000
24. Health care (\$.....0) and other amounts receivable.....			0	
25. Aggregate write-ins for other than invested assets.....	1,974	0	1,974	125,846
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25).....	521,014,109	5,400,082	515,614,027	499,830,821
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts.....			0	
28. Total (Lines 26 and 27).....	521,014,109	5,400,082	515,614,027	499,830,821

### 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. Equities & Deposits in Pools & Associations.....	1,973		1,973	
2502. Reinsurance Commission Receivable.....			0	125,844
2503. Rounding.....	1		1	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).....	1,974	0	1,974	125,846

## LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31 Prior Year
1. Losses (current accident year \$.....14,550,146).....	192,204,561	194,906,377
2. Reinsurance payable on paid losses and loss adjustment expenses.....		
3. Loss adjustment expenses.....	84,903,440	89,248,725
4. Commissions payable, contingent commissions and other similar charges.....		
5. Other expenses (excluding taxes, licenses and fees).....	7,791,305	6,680,721
6. Taxes, licenses and fees (excluding federal and foreign income taxes).....	651,796	708,277
7.1 Current federal and foreign income taxes (including \$.....0 on realized capital gains (losses)).....	3,346,242	1,095,872
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 \$.....5,618,036 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).....	56,187,033	55,125,430
10. Advance premium.....		
11. Dividends declared and unpaid:		
11.1 Stockholders.....		
11.2 Policyholders.....		
12. Ceded reinsurance premiums payable (net of ceding commissions).....	459,859	575,133
13. Funds held by company under reinsurance treaties.....		
14. Amounts withheld or retained by company for account of others.....	519,980	466,470
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	5,745
20. Derivatives.....		
21. Payable for securities.....	10,561,593	
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.....	0	10
26. Total liabilities excluding protected cell liabilities (Lines 1 through 25).....	356,631,554	348,812,760
27. Protected cell liabilities.....		
28. Total liabilities (Lines 26 and 27).....	356,631,554	348,812,760
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.....	101,493,069	101,449,878
35. Unassigned funds (surplus).....	53,983,154	46,061,933
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).....	158,982,473	151,018,061
38. Totals (Page 2, Line 28, Col. 3).....	515,614,027	499,830,821

### DETAILS OF WRITE-INS

2501. Rounding.....		10
2502. ....		
2503. ....		
2598. Summary of remaining write-ins for Line 25 from overflow page.....	0	0
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....	0	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
<b>UNDERWRITING INCOME</b>			
1. Premiums earned:			
1.1 Direct..... (written \$.....27,017,222).....	25,339,868	26,021,684	101,872,434
1.2 Assumed..... (written \$.....6,771,500).....	7,245,911	8,431,380	31,673,288
1.3 Ceded..... (written \$.....3,072,069).....	2,930,719	3,065,082	11,881,705
1.4 Net..... (written \$.....30,716,653).....	29,655,060	31,387,982	121,664,017
DEDUCTIONS:			
2. Losses incurred (current accident year \$.....14,801,739):			
2.1 Direct.....	7,308,666	4,583,529	20,106,674
2.2 Assumed.....	1,235,107	1,719,219	8,086,158
2.3 Ceded.....	10,179	857,934	3,262,254
2.4 Net.....	8,533,594	5,444,814	24,930,578
3. Loss adjustment expenses incurred.....	5,240,799	10,283,302	46,635,908
4. Other underwriting expenses incurred.....	12,070,015	12,261,149	47,044,075
5. Aggregate write-ins for underwriting deductions.....	0	0	0
6. Total underwriting deductions (Lines 2 through 5).....	25,844,408	27,989,265	118,610,561
7. Net income of protected cells.....			
8. Net underwriting gain (loss) (Line 1 minus Line 6 + Line 7).....	3,810,652	3,398,717	3,053,456
<b>INVESTMENT INCOME</b>			
9. Net investment income earned.....	3,819,637	3,944,610	16,320,782
10. Net realized capital gains (losses) less capital gains tax of \$.....9,065.....	(325,157)	(499,269)	1,740,117
11. Net investment gain (loss) (Lines 9 + 10).....	3,494,480	3,445,341	18,060,899
<b>OTHER INCOME</b>			
12. Net gain or (loss) from agents' or premium balances charged off (amount recovered \$.....27,762 amount charged off \$.....63,761).....	(35,999)	71,183	(223,717)
13. Finance and service charges not included in premiums.....			
14. Aggregate write-ins for miscellaneous income.....	(7,944)	(1,180)	(35,204)
15. Total other income (Lines 12 through 14).....	(43,943)	70,003	(258,921)
16. Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15).....	7,261,189	6,914,061	20,855,434
17. Dividends to policyholders.....	48,839	107,351	286,276
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).....	7,212,350	6,806,710	20,569,158
19. Federal and foreign income taxes incurred.....	2,241,305	2,764,577	4,220,745
20. Net income (Line 18 minus Line 19) (to Line 22).....	4,971,045	4,042,133	16,348,413
<b>CAPITAL AND SURPLUS ACCOUNT</b>			
21. Surplus as regards policyholders, December 31 prior year.....	151,018,061	153,610,631	153,610,631
22. Net income (from Line 20).....	4,971,045	4,042,133	16,348,413
23. Net transfers (to) from Protected Cell accounts.....			
24. Change in net unrealized capital gains or (losses) less capital gains tax of \$.....850,575.....	1,579,640	1,466,292	1,605,840
25. Change in net unrealized foreign exchange capital gain (loss).....			
26. Change in net deferred income tax.....	133,747	845,854	(888,351)
27. Change in nonadmitted assets.....	1,236,791	(245,190)	173,713
28. Change in provision for reinsurance.....			
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.....	43,191	40,412	167,815
33.2 Transferred to capital (Stock Dividend).....			
33.3 Transferred from capital.....			
34. Net remittances from or (to) Home Office.....			
35. Dividends to stockholders.....			(20,000,000)
36. Change in treasury stock.....			
37. Aggregate write-ins for gains and losses in surplus.....	(2)	(2)	0
38. Change in surplus as regards policyholders (Lines 22 through 37).....	7,964,412	6,149,499	(2,592,570)
39. Surplus as regards policyholders, as of statement date (Lines 21 plus 38).....	158,982,473	159,760,130	151,018,061

### 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).....	(7,945)	(1,180)	(35,200)
1402. Rounding.....	1		(4)
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).....	(7,944)	(1,180)	(35,204)
3701. Miscellaneous Sources.....	(2)	(2)	
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)	0

**CASH FLOW**

	1 Current Year to Date	2 Prior Year To Date	3 Prior Year Ended December 31
<b>CASH FROM OPERATIONS</b>			
1. Premiums collected net of reinsurance.....	28,986,636	29,948,276	119,421,810
2. Net investment income.....	3,521,712	3,499,480	15,869,010
3. Miscellaneous income.....	(43,943)	70,003	(258,921)
4. Total (Lines 1 through 3).....	32,464,405	33,517,759	135,031,899
5. Benefit and loss related payments.....	11,235,410	6,548,777	33,121,238
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts.....			
7. Commissions, expenses paid and aggregate write-ins for deductions.....	20,601,996	19,233,509	84,375,935
8. Dividends paid to policyholders.....	48,839	107,351	286,276
9. Federal and foreign income taxes paid (recovered) net of \$.....0 tax on capital gains (losses).....		(588,701)	3,142,223
10. Total (Lines 5 through 9).....	31,886,245	25,300,936	120,925,672
11. Net cash from operations (Line 4 minus Line 10).....	578,160	8,216,823	14,106,227
<b>CASH FROM INVESTMENTS</b>			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds.....	21,793,611	14,812,897	80,393,062
12.2 Stocks.....		750,000	8,342,565
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.....	10,561,593	1,000,000	
12.8 Total investment proceeds (Lines 12.1 to 12.7).....	32,355,204	16,562,897	88,735,627
13. Cost of investments acquired (long-term only):			
13.1 Bonds.....	32,183,200	35,654,019	53,685,865
13.2 Stocks.....			5,500,000
13.3 Mortgage loans.....			
13.4 Real estate.....			
13.5 Other invested assets.....			
13.6 Miscellaneous applications.....			
13.7 Total investments acquired (Lines 13.1 to 13.6).....	32,183,200	35,654,019	59,185,865
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).....	172,005	(19,091,122)	29,549,762
<b>CASH FROM FINANCING AND MISCELLANEOUS SOURCES</b>			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes.....			
16.2 Capital and paid in surplus, less treasury stock.....	43,191	40,412	167,815
16.3 Borrowed funds.....			
16.4 Net deposits on deposit-type contracts and other insurance liabilities.....			
16.5 Dividends to stockholders.....			20,000,000
16.6 Other cash provided (applied).....	470,602	800,392	669,942
17. Net cash from financing and miscellaneous sources (Lines 16.1 through 16.4 minus Line 16.5 plus Line 16.6).....	513,793	840,804	(19,162,243)
<b>RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS</b>			
18. Net change in cash, cash equivalents and short-term investments (Line 11 plus Line 15 plus Line 17).....	1,263,957	(10,033,495)	24,493,746
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year.....	52,272,540	27,778,794	27,778,794
19.2 End of period (Line 18 plus Line 19.1).....	53,536,498	17,745,299	52,272,540
Note: Supplemental disclosures of cash flow information for non-cash transactions:			
20.0001 Exchange of equity securities.....		2,209,880	2,315,089
20.0002 Securities acquired in satisfaction of I/C receivable balances.....		15,776,498	15,776,498

1.) SUMMARY OF SIGNIFICANT ACCOUNTING POLICIES

## A. Accounting Practices

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

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

	SSAP #	F/S Page #	F/S Line #	2017	2016
Net income, state basis	-	-	-	\$ 4,971,045	\$ 16,348,413
Effect of state prescribed practices	-	-	-	-	-
Effect of state permitted practices	-	-	-	-	-
Net income, NAIC SAP	-	-	-	\$ 4,971,045	\$ 16,348,413
Statutory surplus, state basis	-	-	-	\$ 158,982,473	\$ 151,018,061
Effect of state prescribed practices	-	-	-	-	-
Effect of state permitted practices	-	-	-	-	-
Statutory surplus, NAIC SAP	-	-	-	\$ 158,982,473	\$ 151,018,061

## B. No significant change.

## C. Accounting Policies

Loan-backed securities with a NAIC rating 1 and 2 are stated at amortized cost using the interest method; all others are stated at the lower of amortized cost or fair value. For residential mortgage-backed securities (RMBS), commercial mortgage-backed securities (CMBS) and loan-backed and structured securities (BASS), the NAIC has retained third-party investment management firms to assist in the determination of the appropriate NAIC designations and Book Adjusted Carrying Values based not only on the probability of loss, but also the severity of loss. Those RMBS, CMBS and LBASS securities that are not modeled but receive a current year Acceptable Rating Organizations (ARO) rating are subject to the Modified FE process which determines the appropriate NAIC designations and Book Adjusted Carrying Values.

## D. Going Concern

After review of the Company's financial condition, management has no doubts about the Company's ability to continue as a going concern.

2.) ACCOUNTING CHANGES AND CORRECTIONS OF ERRORS - No significant change.3.) BUSINESS COMBINATIONS AND GOODWILL - No significant change.4.) DISCONTINUED OPERATIONS - No significant change.5.) INVESTMENTS

## A – C. No significant change.

## D. Loan-Backed Securities

- The Company uses dealer-modeled prepayment assumptions for mortgage-backed and asset-backed securities at the date of purchase to determine effective yields; significant changes in estimated cash flows from the original purchase assumptions are accounted for on a prospective basis.
- The Company had no loan-backed securities with a recognized other-than-temporary impairment due to either the intent to sell or lack of intent to hold to recovery during 2017.
- The Company had no loan-backed securities with a credit-related other-than-temporary impairment recognized during 2017.
- 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
\$ 69,409,893	\$ (1,361,051)	\$ 17,936,420	\$ (397,923)

5. Based on cash flow projections received from independent sources (which reflect loan to collateral values, subordination, vintage and geographic concentration), implied cash flows inherent in security ratings and analysis of historical payment data, management believes that the Company will recover its cost basis in all securities with unrealized losses at March 31, 2017. 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.
- L. 5\* Securities – Not Applicable
- 6.) JOINT VENTURES, PARTNERSHIPS AND LIMITED LIABILITY COMPANIES - No significant change.
- 7.) INVESTMENT INCOME - No significant change.
- 8.) DERIVATIVE INSTRUMENTS - No significant change.
- 9.) INCOME TAXES - No significant change.
- 10.) INFORMATION CONCERNING PARENT, SUBSIDIARIES AND AFFILIATES
  - A - No significant change.
  - B. Detail of Transactions Greater than ½% of Admitted Assets – The Company had no transactions with any affiliate exceeding ½ of 1% of its total admitted assets during 2017.
  - 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. The Company did not sell any receivable balances during 2017.
  - B. Transfer and Servicing of Financial Assets – Not applicable.
  - C. The Company did not have any wash sale transactions involving securities with a NAIC designation of 3 or below or unrated securities during 2017.
- 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	-	322,009	-	322,009
Asset Backed Securities	-	2,455,184	-	2,455,184
All other bonds	-	-	-	-
Total bonds	-	2,777,193	-	2,777,193
Non-affiliated preferred stock	27,239,160	1,605,000	-	28,844,160
Non-affiliated common stock	11,462,832	-	-	11,462,832
Other investments	-	-	-	-
Total assets accounted for at fair value	\$ 38,701,992	\$ 4,382,193	\$ -	\$ 43,084,185

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	299,250	300,537	299,250	-	-
States, municipalities and political subdivisions	153,165,730	152,752,728	-	146,119,930	7,045,800
Foreign government	-	-	-	-	-
Residential MBS	64,484,457	58,769,010	-	63,404,861	1,079,596
Commercial MBS	642,366	644,021	-	642,366	-
Asset backed securities	74,855,831	74,867,476	-	64,258,658	10,597,173
All other bonds	41,997,878	41,607,042	1,690,000	39,230,799	1,077,079
Total bonds	335,445,512	328,940,814	1,989,250	313,656,614	19,799,648
Non affiliated preferred stock	35,801,156	34,244,160	32,796,156	1,605,000	1,400,000
Non affiliated common stock	11,462,832	11,462,832	11,462,832	-	-
Mortgage loans	-	-	-	-	-
Total financial assets	\$ 382,709,500	\$ 374,647,806	\$46,248,238	\$ 315,261,614	\$ 21,199,648

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

21.) OTHER ITEMS – No significant change.

22.) EVENTS SUBSEQUENT

There have not been any events subsequent to March 31, 2017, 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, 2016 were \$284.1 million. As of March 31, 2017, \$20.6 million has been paid for incurred claims and claim adjustment expenses attributable to insured events of prior years. Reserves remaining for prior years are now \$262.1 million as a result of re-estimation of unpaid claims and claim adjustment expenses principally on General Liability and Commercial Auto lines of insurance. Therefore, there has been \$1.5 million in favorable prior-year development since December 31, 2016 to March 31, 2017. The decrease is generally the result of ongoing analysis of recent loss development trends. Original estimates are increased or decreased as additional information becomes known regarding individual claims.

26.) INTERCOMPANY POOLING ARRANGEMENTS - No significant change.

27.) STRUCTURED SETTLEMENTS - No significant change.

28.) HEALTH CARE RECEIVABLES - No significant change.

29.) PARTICIPATING POLICIES - No significant change.

30.) PREMIUM DEFICIENCY RESERVES - No significant change.

31.) HIGH DEDUCTIBLES - No significant change.

32.) DISCOUNTING OF LIABILITIES FOR UNPAID LOSSES OR UNPAID LOSS ADJUSTMENT EXPENSES - No significant change.

33.) ASBESTOS/ENVIRONMENTAL RESERVES - No significant change.

34.) SUBSCRIBER SAVINGS ACCOUNTS - No significant change.

35.) MULTIPLE PERIL CROP INSURANCE - No significant change.

36.) FINANCIAL GUARANTY INSURANCE - The Company does not write financial guaranty insurance.

# GENERAL INTERROGATORIES

## PART 1 - COMMON INTERROGATORIES

### GENERAL

- 1.1 Did the reporting entity experience any material transactions requiring the filing of Disclosure of Material Transactions with the State of Domicile, as required by the Model Act? Yes [ ] No [X]
- 1.2 If yes, has the report been filed with the domiciliary state? Yes [ ] No [ ]
- 2.1 Has any change been made during the year of this statement in the charter, by-laws, articles of incorporation, or deed of settlement of the reporting entity? Yes [ ] No [X]
- 2.2 If yes, date of change: \_\_\_\_\_
- 3.1 Is the reporting entity a member of an Insurance Holding Company System consisting of two or more affiliated persons, one or more of which is an insurer? If yes, complete Schedule Y, Parts 1 and 1A. Yes [X] No [ ]
- 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. 12/31/2016
- 6.2 State 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).

### FINANCIAL

# GENERAL INTERROGATORIES

## PART 1 - COMMON INTERROGATORIES

- 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	54,155,232	54,401,219
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)	\$ 54,155,232	\$ 54,401,219
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 Investment management – Identify all investment advisors, investment managers, broker/dealers, including individuals that have the authority to make investment decisions on behalf of the reporting entity. For assets that are managed internally by employees of the reporting entity, note as such ["...that have access to the investment accounts", "handle securities"].

1 Name of Firm or Individual	2 Affiliation
American Money Management Corporation	A

17.5097 For those firms/individuals listed in the table for Question 17.5, do any firms/individuals unaffiliated with the reporting entity (i.e., designated with a "U") manage more than 10% of the reporting entity's assets? Yes [ ] No [ ]

17.5098 For firms/individuals unaffiliated with the reporting entity (i.e., designated with a "U") listed in the table for Question 17.5, does the total assets under management aggregate to more than 50% of the reporting entity's assets? Yes [ ] No [ ]

17.6 For those firms or individuals listed in the table for 17.5 with an affiliation code of "A" (affiliated) or "U" (unaffiliated), provide the information for the table below.

1 Central Registration Depository Number	2 Name of Firm or Individual	3 Legal Entity Identifier (LEI)	4 Registered With	5 Investment Management Agreement (IMA) Filed
161853	American Money Management Corporation	54930048Y5YTQDRCSM84	SEC	DS

- 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 [ ] No [X] N/A [ ]  
 If yes, attach an explanation.

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 Line of Business	2 Maximum Interest	3 Disc. Rate	Total Discount				Discount Taken During Period			
			4 Unpaid Losses	5 Unpaid LAE	6 IBNR	7 Total	8 Unpaid Losses	9 Unpaid LAE	10 IBNR	11 Total
	0.000	0.000	0	0	0	0	0	0	0	0
<b>Total</b>	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
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**NONE**

**SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN**

Current Year to Date - Allocated by States and Territories

States, Etc.	1 Active Status	Direct Premiums Written		Direct Losses Paid (Deducting Salvage)		Direct Losses Unpaid	
		2 Current Year to Date	3 Prior Year to Date	4 Current Year to Date	5 Prior Year to Date	6 Current Year to Date	7 Prior Year to Date
1. Alabama.....AL	L	140,213	118,430		65,316		136,853
2. Alaska.....AK	N						
3. Arizona.....AZ	L	11,948	7,119			94,054	147,036
4. Arkansas.....AR	L	473,207	424,970	6,369	277,548	552,250	696,756
5. California.....CA	N						
6. Colorado.....CO	L	130,905	48,569	9,287	7,028	59,873	1,682,095
7. Connecticut.....CT	L						
8. Delaware.....DE	N						
9. District of Columbia.....DC	N						
10. Florida.....FL	L	1,409,042	2,133,132	2,576,823	3,990,545	82,458,070	81,052,702
11. Georgia.....GA	L	175,087	198,788	991,375	5,000	1,242,236	1,009,319
12. Hawaii.....HI	N						
13. Idaho.....ID	L	67,140	127,171			214,451	236,531
14. Illinois.....IL	L	125,788	119,708		171,385	328,377	521,620
15. Indiana.....IN	L	190,312	121,852	50,000	20,000	174,055	183,763
16. Iowa.....IA	L	25,242	17,898		110,538		139,562
17. Kansas.....KS	L	1,679,693	1,455,304	576,256	207,804	7,475,793	9,515,522
18. Kentucky.....KY	L	44,896	34,990			6,079	79,693
19. Louisiana.....LA	L	276,101	242,412	3,000		348,580	500,859
20. Maine.....ME	N						
21. Maryland.....MD	L	33,652	36,186			15,537	
22. Massachusetts.....MA	N						
23. Michigan.....MI	L	245,622	130,935		5,359	707,553	299,019
24. Minnesota.....MN	L	65,559	66,561			32,151	
25. Mississippi.....MS	L	43,202	54,277	38,218		120,363	6,442
26. Missouri.....MO	L	275,298	253,762	(25,253)	159,439	869,620	922,937
27. Montana.....MT	L	434,843	501,399	526,604	22,647	2,206,020	2,789,568
28. Nebraska.....NE	L	108,178	126,824	49,000		162,279	548,808
29. Nevada.....NV	N						
30. New Hampshire.....NH	N						
31. New Jersey.....NJ	L						
32. New Mexico.....NM	L	235,883	163,191	22,346	14,495	1,671,795	817,171
33. New York.....NY	N						
34. North Carolina.....NC	L	297,635	169,885		1,872	400,549	382,896
35. North Dakota.....ND	L	792,816	830,542	123,765	156,889	2,573,283	2,142,488
36. Ohio.....OH	L	165,868	123,075	(5,257)	36,057	50,912	118,332
37. Oklahoma.....OK	L	7,432,452	7,035,091	1,728,674	3,004,725	32,617,273	36,277,035
38. Oregon.....OR	L	23,565	6,481	62,500	3,750	1,366,538	886,859
39. Pennsylvania.....PA	L						
40. Rhode Island.....RI	N						
41. South Carolina.....SC	L	555,868	499,984	143,864	(15,385)	4,098,430	2,772,073
42. South Dakota.....SD	L	33,097	41,895				42,437
43. Tennessee.....TN	L	132,569	81,672			696,139	432,521
44. Texas.....TX	L	10,175,552	9,481,149	2,933,598	1,225,903	49,285,936	54,144,575
45. Utah.....UT	L	885,534	822,393	65,035	223	7,699,233	9,344,552
46. Vermont.....VT	N						
47. Virginia.....VA	L	21,780	23,943				
48. Washington.....WA	L	240	120				
49. West Virginia.....WV	N						
50. Wisconsin.....WI	N						
51. Wyoming.....WY	L	308,435	270,746	36,649	7,494	113,341	187,164
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) 37		27,017,222	25,770,454	9,912,853	9,478,632	197,640,770	208,017,188

**DETAILS OF WRITE-INS**

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

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

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

	<b>Domiciliary Location</b>	<b>FEIN</b>	<b>NAIC Co. Code</b>
American Financial Group, Inc.	OH	31-1544320	
American Financial Capital Trust II	DE	31-6549738	
American Financial Capital Trust III	DE	16-6543606	
American Financial Capital Trust IV	DE	16-6543609	
American Financial Enterprises, Inc.	CT	31-0996797	
American Money Management Corporation	OH	31-0828578	
American Real Estate Capital Company, LLC	OH	27-1577326	
Mid-Market Capital Partners, LLC	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	
Risiko Management Corporation	DE	31-1262960	
Dixie Terminal Corporation	OH	31-0823725	
GAI Holding Bermuda Ltd. ^	BMU	98-0606803	
GAI Indemnity, Ltd. #	GBR	98-0556144	
Neon Capital Limited	GBR		
Neon Holdings (U.K.) Limited	GBR		
Lavenham Underwriting Limited #	GBR	98-0412245	
Marketform Hong Kong Limited	HKG		
Neon Management Services Limited	GBR		
Neon Service Company (U.K.) Limited	GBR		
Marketform Australia Pty Limited	AUS		
Studio Marketform SRL	ITA		
Neon Underwriting Bermuda Limited	BMU		
Neon Underwriting Limited	GBR		
Sampford Underwriting Limited #	GBR	98-0431601	
Tarian Agency Limited	GBR		

\* Denotes insurer

@ Company affiliated but not owned

# Participant in Lloyd's Syndicate 2468

Subsidiaries 100% owned by respective parent unless otherwise stated

^ Total percentage owned by respective parent and other affiliated companies

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

	<b>Domiciliary Location</b>	<b>FEIN</b>	<b>NAIC Co. Code</b>
American Financial Group, Inc.	OH	31-1544320	
Great American Financial Resources, Inc. ^	DE	06-1356481	
AAG Insurance Agency, Inc.	KY	31-1422717	
Ceres Group, Inc.	DE	34-1017531	
Continental General Corporation	NE	47-0717079	
QQAgency of Texas, Inc.	TX	34-1947042	
Great American Advisors, Inc.	OH	31-1395344	
Great American Life Insurance Company *	OH	13-1935920	63312
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 Designated Activity Company *	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

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# Participant in Lloyd's Syndicate 2468

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

	<b>Domiciliary Location</b>	<b>FEIN</b>	<b>NAIC Co. Code</b>
American Financial Group, Inc.	OH	31-1544320	
Great American Insurance Company *	OH	31-0501234	16691
American Signature Underwriters, Inc.	OH	31-1463075	
Brothers Property Corporation (80%)	OH	59-2840291	
Brothers Pennsylvanian Corporation	PA	25-1754638	
Brothers Property Management Corporation	OH	59-2840294	
Crescent Centre Apartments ^	OH	20-4498054	
Crop Managers Insurance Agency, Inc.	KS	31-1277904	
Dempsey & Siders Agency, Inc.	OH	31-0589001	
Eden Park Insurance Brokers, Inc.	CA	31-1341668	
El Aguila, Compañía de Seguros, S.A. de C.V. *	MEX		
Financidora de Primas Condor, S.A. de C.V. (99%)	MEX		
Farmers Crop Insurance Alliance, Inc.	KS	39-1404033	
FCIA Management Company, Inc.	NY	13-3628555	
Foreign Credit Insurance Association @	NY		
GAI Mexico Holdings, LLC	DE	81-0814136	
GAI Warranty Company	OH	31-1753938	
GAI Warranty Company of Florida	FL	31-1765544	
GAI Warranty Company of Canada Inc.	CAN		
Global Premier Finance Company	OH	61-1329718	
Great American Agency of Texas, Inc.	TX	74-2693636	
Great American Alliance Insurance Company *	OH	95-1542353	26832
Great American Assurance Company *	OH	15-6020948	26344
Great American Casualty Insurance Company *	OH	61-0983091	39896
Great American Contemporary Insurance Company *	OH	36-4079497	10646
Great American E & S Insurance Company *	DE	31-0954439	37532
Great American Fidelity Insurance Company *	DE	31-1036473	41858
Great American Insurance Agency, Inc.	OH	31-1652643	
Great American Insurance Company of New York *	NY	13-5539046	22136
Great American Lloyd's Insurance Company * @	TX	31-0974853	38024
Great American Lloyd's, Inc.	TX	31-1073664	
Great American Management Services, Inc.	OH	31-0856644	
Great American Protection Insurance Company *	OH	31-1288778	38580
Great American Re Inc.	DE	31-0918893	
Great American Security Insurance Company *	OH	31-1209419	31135
Great American Spirit Insurance Company *	OH	31-1237970	33723
Insurance (GB) Limited *	GBR		
Key Largo Group, Inc.	FL	59-1263251	
National Interstate Corporation	OH	34-1607394	
American Highways Insurance Agency, Inc.	OH	34-1899058	
Explorer RV Insurance Agency, Inc.	OH	31-1548235	
Hudson Indemnity, Ltd. *	CYM	98-0191335	
Hudson Management Group, Ltd.	VIR	66-0660039	
National Interstate Insurance Agency, Inc.	OH	34-1607396	
Commercial For Hire Transportation Purchasing Group @	SC		
National Interstate Insurance Company *	OH	34-1607395	32620
National Interstate Insurance Company of Hawaii, Inc. *	OH	99-0345306	11051
TransProtection Service Company	MO	43-1254631	
Triumphe Casualty Company *	OH	95-3623282	41106
Vanliner Insurance Company *	MO	86-0114294	21172
Safety Claims & Litigation Services, LLC	MT	20-5546054	
Safety, Claims and Litigation Services, LLC	OH	46-4570914	
PLLS Canada Insurance Brokers Inc. (49%)	CAN	871850814	
Professional Risk Brokers, Inc.	IL	31-1293064	
One East Fourth, Inc.	OH	31-0686194	
Pioneer Carpet Mills, Inc.	OH	31-0883227	
TEJ Holdings, Inc.	OH	31-1119320	
Three East Fourth, Inc.	OH	31-0728327	

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# Participant in Lloyd's Syndicate 2468

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# SCHEDULE Y

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
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)	Is an SCA Filing Required? (Y/N)	*
<b>Members</b>															
			31-1544320..		00009447	NYSE.....	American Financial Group, Inc.....	OH.....	UIP.....		Ownership.....			N	
			31-6549738..				American Financial Capital Trust II.....	DE.....	NIA.....	American Financial Group, Inc.....	Ownership.....	100.000	American Financial Group, Inc.	N	
			16-6543606..				American Financial Capital Trust III.....	DE.....	NIA.....	American Financial Group, Inc.....	Ownership.....	100.000	American Financial Group, Inc.	N	
			16-6543609..				American Financial Capital Trust IV.....	DE.....	NIA.....	American Financial Group, Inc.....	Ownership.....	100.000	American Financial Group, Inc.	N	
			31-0996797..				American Financial Enterprises, Inc.....	CT.....	NIA.....	American Financial Group, Inc.....	Ownership.....	100.000	American Financial Group, Inc.	N	
			31-0828578..				American Money Management Corporation.....	OH.....	NIA.....	American Financial Group, Inc.....	Ownership.....	100.000	American Financial Group, Inc.	N	
			27-1577326..				American Real Estate Capital Company, LLC.....	OH.....	NIA.....	American Money Management Corporation.....	Ownership.....	100.000	American Financial Group, Inc.	N	
			27-2829629..				Mid-Market Capital Partners, LLC.....	DE.....	NIA.....	American Money Management Corporation.....	Ownership.....	100.000	American Financial Group, Inc.	N	
			41-2112001..				APU Holding Company.....	OH.....	NIA.....	American Financial Group, Inc.....	Ownership.....	100.000	American Financial Group, Inc.	N	
			23-6000765..				American Premier Underwriters, Inc.....	PA.....	NIA.....	APU Holding Company.....	Ownership.....	100.000	American Financial Group, Inc.	N	
			23-6297584..				The Associates of the Jersey Company.....	NJ.....	NIA.....	American Premier Underwriters, Inc.....	Ownership.....	100.000	American Financial Group, Inc.	N	
			37-1094159..				Cal Coal, Inc.....	IL.....	NIA.....	American Premier Underwriters, Inc.....	Ownership.....	100.000	American Financial Group, Inc.	N	
			95-2802826..				Great Southwest Corporation.....	DE.....	NIA.....	American Premier Underwriters, Inc.....	Ownership.....	100.000	American Financial Group, Inc.	N	
			35-6001691..				The Indianapolis Union Railway Company.....	IN.....	NIA.....	American Premier Underwriters, Inc.....	Ownership.....	100.000	American Financial Group, Inc.	N	
			13-6400464..				Lehigh Valley Railroad Company.....	PA.....	NIA.....	American Premier Underwriters, Inc.....	Ownership.....	100.000	American Financial Group, Inc.	N	
			46-1665396..				Pennsylvania Lehigh Oil & Gas Holdings LLC.....	PA.....	NIA.....	Lehigh Valley Railroad Company.....	Ownership.....	100.000	American Financial Group, Inc.	N	
			20-1548213..				Magnolia Alabama Holdings, Inc.....	DE.....	NIA.....	American Premier Underwriters, Inc.....	Ownership.....	100.000	American Financial Group, Inc.	N	
			20-1574094..				Magnolia Alabama Holdings LLC.....	AL.....	NIA.....	Magnolia Alabama Holdings, Inc.....	Ownership.....	100.000	American Financial Group, Inc.	N	
			46-1852532..				Michigan Oil & Gas Holdings, LLC.....	MI.....	NIA.....	American Premier Underwriters, Inc.....	Ownership.....	100.000	American Financial Group, Inc.	N	
			46-1480078..				Ohio Oil & Gas Holdings, LLC.....	OH.....	NIA.....	American Premier Underwriters, Inc.....	Ownership.....	100.000	American Financial Group, Inc.	N	
			13-6021353..				The Owasco River Railway, Inc.....	NY.....	NIA.....	American Premier Underwriters, Inc.....	Ownership.....	100.000	American Financial Group, Inc.	N	
			31-1236926..				PCC Real Estate, Inc.....	NY.....	NIA.....	American Premier Underwriters, Inc.....	Ownership.....	100.000	American Financial Group, Inc.	N	
			76-0080537..				PCC Technical Industries, Inc.....	DE.....	NIA.....	American Premier Underwriters, Inc.....	Ownership.....	100.000	American Financial Group, Inc.	N	
			31-1388401..				PCC Maryland Realty Corp.....	MD.....	NIA.....	PCC Technical Industries, Inc.....	Ownership.....	100.000	American Financial Group, Inc.	N	
			06-1209709..				Penn Central Energy Management Company.....	DE.....	NIA.....	American Premier Underwriters, Inc.....	Ownership.....	100.000	American Financial Group, Inc.	N	
			23-1537928..				Penn Towers, Inc.....	PA.....	NIA.....	American Premier Underwriters, Inc.....	Ownership.....	100.000	American Financial Group, Inc.	N	
			46-3246684..				Pennsylvania Oil & Gas Holdings, LLC.....	PA.....	NIA.....	American Premier Underwriters, Inc.....	Ownership.....	100.000	American Financial Group, Inc.	N	
			23-6000766..				Pennsylvania-Reading Seashore Lines.....	NJ.....	NIA.....	American Premier Underwriters, Inc.....	Ownership.....	66.670	American Financial Group, Inc.	N	
			23-6207599..				Pittsburgh and Cross Creek Railroad Company.....	PA.....	NIA.....	American Premier Underwriters, Inc.....	Ownership.....	83.000	American Financial Group, Inc.	N	
			23-1707450..				Terminal Realty Penn Co.....	DC.....	NIA.....	American Premier Underwriters, Inc.....	Ownership.....	100.000	American Financial Group, Inc.	N	
			23-1675796..				Waynesburg Southern Railroad Company.....	PA.....	NIA.....	American Premier Underwriters, Inc.....	Ownership.....	100.000	American Financial Group, Inc.	N	
			98-1073776..				GAI Insurance Company, Ltd.....	BMU.....	IA.....	APU Holding Company.....	Ownership.....	100.000	American Financial Group, Inc.	N	
							Great American Specialty & Affinity Limited.....	GBR.....	NIA.....	APU Holding Company.....	Ownership.....	100.000	American Financial Group, Inc.	N	
			31-1446308..				Hangar Acquisition Corp.....	OH.....	NIA.....	APU Holding Company.....	Ownership.....	100.000	American Financial Group, Inc.	N	
			91-1242743..				Premier Lease & Loan Services Insurance Agency, Inc.....	WA.....	NIA.....	APU Holding Company.....	Ownership.....	100.000	American Financial Group, Inc.	N	
			91-1508644..				Premier Lease & Loan Services of Canada, Inc.....	WA.....	NIA.....	APU Holding Company.....	Ownership.....	100.000	American Financial Group, Inc.	N	

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# SCHEDULE Y

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
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)	Is an SCA Filing Required? (Y/N)	*
			31-1262960..				Risiko Management Corporation.....	DE.....	NIA.....	APU Holding Company.....	Ownership.....	100.000	American Financial Group, Inc.	N	
			31-0823725..				Dixie Terminal Corporation.....	OH.....	NIA.....	American Financial Group, Inc.....	Ownership.....	100.000	American Financial Group, Inc.	N	
			98-0606803..				GAI Holding Bermuda Ltd.....	BMU.....	NIA.....	American Financial Group, Inc.....	Ownership.....	69.990	American Financial Group, Inc.	N	2....
			98-0606803..				GAI Holding Bermuda Ltd.....	BMU.....	NIA.....	GAI Australia Pty Ltd.....	Ownership.....	30.010	American Financial Group, Inc.	N	2....
			98-0556144..				GAI Indemnity, Ltd.....	GBR.....	IA.....	GAI Holding Bermuda Ltd.....	Ownership.....	100.000	American Financial Group, Inc.	N	
							Neon Capital Limited.....	GBR.....	NIA.....	GAI Holding Bermuda Ltd.....	Ownership.....	100.000	American Financial Group, Inc.	N	
							Neon Holdings (U.K.) Limited.....	GBR.....	NIA.....	Neon Capital Limited.....	Ownership.....	100.000	American Financial Group, Inc.	N	
			98-0412245..				Lavenham Underwriting Limited.....	GBR.....	IA.....	Neon Holdings (U.K.) Limited.....	Ownership.....	100.000	American Financial Group, Inc.	N	
							Marketform Hong Kong Limited.....	HKG.....	NIA.....	Neon Holdings (U.K.) Limited.....	Ownership.....	100.000	American Financial Group, Inc.	N	
							Neon Management Services Limited.....	GBR.....	NIA.....	Neon Holdings (U.K.) Limited.....	Ownership.....	100.000	American Financial Group, Inc.	N	
							Neon Service Company (U.K.) Limited.....	GBR.....	NIA.....	Neon Holdings (U.K.) Limited.....	Ownership.....	100.000	American Financial Group, Inc.	N	
							Marketform Australia Pty Limited.....	AUS.....	NIA.....	Neon Service Company (U.K.) Limited.....	Ownership.....	100.000	American Financial Group, Inc.	N	
							Studio Marketform SRL.....	ITA.....	NIA.....	Neon Service Company (U.K.) Limited.....	Ownership.....	100.000	American Financial Group, Inc.	N	
							Neon Underwriting Bermuda Limited.....	BMU.....	NIA.....	Neon Holdings (U.K.) Limited.....	Ownership.....	100.000	American Financial Group, Inc.	N	
							Neon Underwriting Limited.....	GBR.....	NIA.....	Neon Holdings (U.K.) Limited.....	Ownership.....	100.000	American Financial Group, Inc.	N	
			98-0431601..				Sampford Underwriting Limited.....	GBR.....	IA.....	Neon Holdings (U.K.) Limited.....	Ownership.....	100.000	American Financial Group, Inc.	N	
							Tarian Agency Limited.....	GBR.....	NIA.....	Neon Holdings (U.K.) Limited.....	Ownership.....	100.000	American Financial Group, Inc.	N	
			06-1356481..				Great American Financial Resources, Inc.....	DE.....	NIA.....	American Financial Group, Inc.....	Ownership.....	100.000	American Financial Group, Inc.	N	1....
			31-1422717..				AAG Insurance Agency, Inc.....	KY.....	NIA.....	Great American Financial Resources, Inc.....	Ownership.....	100.000	American Financial Group, Inc.	N	
			34-1017531..				Ceres Group, Inc.....	DE.....	NIA.....	Great American Financial Resources, Inc.....	Ownership.....	100.000	American Financial Group, Inc.	N	
			47-0717079..				Continental General Corporation.....	NE.....	NIA.....	Ceres Group, Inc.....	Ownership.....	100.000	American Financial Group, Inc.	N	
			34-1947042..				QQAgency of Texas, Inc.....	TX.....	NIA.....	Ceres Group, Inc.....	Ownership.....	100.000	American Financial Group, Inc.	N	
			31-1395344..				Great American Advisors, Inc.....	OH.....	NIA.....	Great American Financial Resources, Inc.....	Ownership.....	100.000	American Financial Group, Inc.	N	
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.	N	
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.	N	
			27-4078277..				Bay Bridge Marina Hemingway's Restaurant, LLC.....	MD.....	NIA.....	Great American Life Insurance Company.....	Ownership.....	85.000	American Financial Group, Inc.	N	
			27-0513333..				Bay Bridge Marina Management, LLC.....	MD.....	NIA.....	Great American Life Insurance Company.....	Ownership.....	85.000	American Financial Group, Inc.	N	
			20-1246122..				Brothers Management, LLC.....	FL.....	NIA.....	Great American Life Insurance Company.....	Ownership.....	99.000	American Financial Group, Inc.	Y	
			81-3737639..				Charleston Harbor Fishing, LLC.....	SC.....	NIA.....	Great American Life Insurance Company.....	Ownership.....	100.000	American Financial Group, Inc.	N	
			47-5618395..				GA Key Lime, LLC.....	OH.....	NIA.....	Great American Life Insurance Company.....	Ownership.....	50.000	American Financial Group, Inc.	N	2....
			47-5618395..				GA Key Lime, LLC.....	OH.....	NIA.....	Great American Insurance Company.....	Ownership.....	50.000	American Financial Group, Inc.	N	2....
			20-4604276..				GALIC - Bay Bridge Marina, LLC.....	MD.....	NIA.....	Great American Life Insurance Company.....	Ownership.....	100.000	American Financial Group, Inc.	N	
			45-5565693..				GALIC - Sorrento, LLC.....	FL.....	NIA.....	Great American Life Insurance Company.....	Ownership.....	65.000	American Financial Group, Inc.	N	2....
			45-5565693..				GALIC - Sorrento, LLC.....	FL.....	NIA.....	Great American Insurance Company.....	Ownership.....	35.000	American Financial Group, Inc.	N	2....
			31-1391777..				GALIC Brothers, Inc.....	OH.....	NIA.....	Great American Life Insurance Company.....	Ownership.....	80.000	American Financial Group, Inc.	Y	
			45-1144095..				GALIC Pointe, LLC.....	FL.....	NIA.....	Great American Life Insurance Company.....	Ownership.....	65.000	American Financial Group, Inc.	N	2....

Q12.1

# 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	16
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)	Is an SCA Filing Required? (Y/N)	*
0084	American Financial Group, Inc.	67083	45-1144095.. 26-3260520.. 45-0252531.. 52-2179330.. 42-1575938.. 27-3062314..				GALIC Pointe, LLC..... Manhattan National Holding Corporation..... Manhattan National Life Insurance Company..... Skipjack Marina Corp..... Great American Holding, Inc..... Agricultural Services, LLC.....	FL..... OH..... OH..... MD..... OH..... OH.....	NIA..... NIA..... IA..... NIA..... UIP..... NIA.....	Great American Insurance Company..... Great American Life Insurance Company..... Manhattan National Holding Corporation..... Great American Life Insurance Company..... American Financial Group, Inc..... Great American Holding, Inc.....	Ownership..... Ownership..... Ownership..... Ownership..... Ownership..... Ownership.....	.....35.000 .....100.000 .....100.000 .....100.000 .....100.000 .....100.000	American Financial Group, Inc. American Financial Group, Inc. American Financial Group, Inc. American Financial Group, Inc. American Financial Group, Inc. American Financial Group, Inc.	N Y N N N N	2.....
0084	American Financial Group, Inc.	35351	31-0912199..				American Empire Surplus Lines Insurance Company.....	DE.....	IA.....	Great American Holding, Inc.....	Ownership.....	.....100.000	American Financial Group, Inc.	N	
0084	American Financial Group, Inc.	37990	31-0973761.. 59-1671722..				American Empire Insurance Company..... American Empire Underwriters, Inc.....	OH..... TX.....	IA..... NIA.....	American Empire Surplus Lines Insurance Company..... American Empire Insurance Company.....	Ownership..... Ownership.....	.....100.000 .....100.000	American Financial Group, Inc. American Financial Group, Inc.	N Y	
							GAI Australia Pty Ltd.....	AUS.....	NIA.....	Great American Holding, Inc.....	Ownership.....	.....100.000	American Financial Group, Inc.	N	
			AA-1784136.				Great American International Insurance Designated Activity Company	IRL.....	IA.....	Great American Holding, Inc.....	Ownership.....	.....100.000	American Financial Group, Inc.	N	
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.	N	
0084	American Financial Group, Inc.	15380	73-1406844..				Mid-Continent Assurance Company.....	OH.....	IA.....	Mid-Continent Casualty Company.....	Ownership.....	.....100.000	American Financial Group, Inc.	N	
0084	American Financial Group, Inc.	13794	38-3803661.. 30-0571535..				Mid-Continent Excess and Surplus Insurance Company..... Mid-Continent Specialty Insurance Services, Inc.....	DE..... OK.....	IA..... NIA.....	Mid-Continent Casualty Company..... Mid-Continent Casualty Company.....	Ownership..... Ownership.....	.....100.000 .....100.000	American Financial Group, Inc. American Financial Group, Inc.	N Y	
0084	American Financial Group, Inc.	23426	73-0773259..				Oklahoma Surety Company.....	OH.....	IA.....	Mid-Continent Casualty Company.....	Ownership.....	.....100.000	American Financial Group, Inc.	N	
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.	N	
0084	American Financial Group, Inc.	43753	31-1054123.. 59-1683711.. 59-3385208.. 59-3409855..				Republic Indemnity Company of California..... Summit Consulting, LLC..... Heritage Summit Healthcare, LLC..... Summit Holding Southeast, Inc.....	CA..... FL..... FL..... FL.....	IA..... NIA..... NIA..... NIA.....	Republic Indemnity Company of America..... Great American Holding, Inc..... Summit Consulting, LLC..... Great American Holding, Inc.....	Ownership..... Ownership..... Ownership..... Ownership.....	.....100.000 .....100.000 .....100.000 .....100.000	American Financial Group, Inc. American Financial Group, Inc. American Financial Group, Inc. American Financial Group, Inc.	N N N N	
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.	N	
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.	N	
0084	American Financial Group, Inc.	16691	31-0501234.. 31-1463075.. 59-2840291.. 25-1754638.. 59-2840294.. 20-4498054.. 31-1277904.. 31-0589001.. 31-1341668..				Great American Insurance Company..... American Signature Underwriters, Inc..... Brothers Property Corporation..... Brothers Pennsylvanian Corporation..... Brothers Property Management Corporation..... Crescent Centre Apartments..... Crop Managers Insurance Agency, Inc..... Dempsey & Siders Agency, Inc..... Eden Park Insurance Brokers, Inc.....	OH..... OH..... OH..... PA..... OH..... OH..... KS..... OH..... CA.....	UIP..... NIA..... NIA..... NIA..... NIA..... NIA..... NIA..... NIA..... NIA.....	American Financial Group, Inc..... Great American Insurance Company..... Great American Insurance Company..... Brothers Property Corporation..... Brothers Property Corporation..... Great American Insurance Company..... Great American Insurance Company..... Great American Insurance Company..... Great American Insurance Company..... Great American Insurance Company.....	Ownership..... Ownership..... Ownership..... Ownership..... Ownership..... Ownership..... Ownership..... Ownership..... Ownership..... Ownership.....	.....100.000 .....100.000 .....80.000 .....100.000 .....100.000 .....100.000 .....100.000 .....100.000 .....100.000 .....100.000	American Financial Group, Inc. American Financial Group, Inc. American Financial Group, Inc. American Financial Group, Inc. American Financial Group, Inc. American Financial Group, Inc. American Financial Group, Inc. American Financial Group, Inc. American Financial Group, Inc. American Financial Group, Inc.	N Y Y N N N Y Y Y	
			39-1404033..				El Aguila, Compañía de Seguros, S.A. de C.V..... Financidora de Primas Condor, S.A. de C.V..... Farmers Crop Insurance Alliance, Inc.....	MEX..... MEX..... KS.....	IA..... NIA..... NIA.....	Great American Insurance Company..... El Aguila, Compañía de Seguros, S.A. de C.V..... Great American Insurance Company.....	Ownership..... Ownership..... Ownership.....	.....100.000 .....99.000 .....100.000	American Financial Group, Inc. American Financial Group, Inc. American Financial Group, Inc.	Y N Y	

Q12.2

**SCHEDULE Y**

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
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)	Is an SCA Filing Required? (Y/N)	*
			13-3628555..				FCIA Management Company, Inc.....	NY.....	NIA.....	Great American Insurance Company.....	Ownership.....	100.000	American Financial Group, Inc.	Y	
							Foreign Credit Insurance Association.....	NY.....	OTH.....	Great American Insurance Company.....	Management.....		American Financial Group, Inc.	N	3.....
			81-0814136..				GAI Mexico Holdings, LLC.....	DE.....	NIA.....	Great American Insurance Company.....	Ownership.....	100.000	American Financial Group, Inc.	N	
			31-1753938..				GAI Warranty Company.....	OH.....	NIA.....	Great American Insurance Company.....	Ownership.....	100.000	American Financial Group, Inc.	Y	
			31-1765544..				GAI Warranty Company of Florida.....	FL.....	NIA.....	GAI Warranty Company.....	Ownership.....	100.000	American Financial Group, Inc.	N	
							GAI Warranty Company of Canada Inc.....	CAN.....	NIA.....	Great American Insurance Company.....	Ownership.....	100.000	American Financial Group, Inc.	Y	
			61-1329718..				Global Premier Finance Company.....	OH.....	NIA.....	Great American Insurance Company.....	Ownership.....	100.000	American Financial Group, Inc.	Y	
			74-2693636..				Great American Agency of Texas, Inc.....	TX.....	NIA.....	Great American Insurance Company.....	Ownership.....	100.000	American Financial Group, Inc.	Y	
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.	N	
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.	N	
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.	N	
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.	N	
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.	N	
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.	N	
			31-1652643..				Great American Insurance Agency, Inc.....	OH.....	NIA.....	Great American Insurance Company.....	Ownership.....	100.000	American Financial Group, Inc.	Y	
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.	N	
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.	N	4.....
			31-1073664..				Great American Lloyd's, Inc.....	TX.....	NIA.....	Great American Insurance Company.....	Ownership.....	100.000	American Financial Group, Inc.	Y	
			31-0856644..				Great American Management Services, Inc.....	OH.....	NIA.....	Great American Insurance Company.....	Ownership.....	100.000	American Financial Group, Inc.	Y	
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.	N	
			31-0918893..				Great American Re Inc.....	DE.....	NIA.....	Great American Insurance Company.....	Ownership.....	100.000	American Financial Group, Inc.	Y	
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.	N	
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.	N	
			AA-1120817..				Insurance (GB) Limited.....	GBR.....	IA.....	Great American Insurance Company.....	Ownership.....	100.000	American Financial Group, Inc.	Y	
			59-1263251..				Key Largo Group, Inc.....	FL.....	NIA.....	Great American Insurance Company.....	Ownership.....	100.000	American Financial Group, Inc.	Y	
			34-1607394..				National Interstate Corporation.....	OH.....	NIA.....	Great American Insurance Company.....	Ownership.....	100.000	American Financial Group, Inc.	Y	
			34-1899058..				American Highways Insurance Agency, Inc.....	OH.....	NIA.....	National Interstate Corporation.....	Ownership.....	100.000	American Financial Group, Inc.	N	
			31-1548235..				Explorer RV Insurance Agency, Inc.....	OH.....	NIA.....	National Interstate Corporation.....	Ownership.....	100.000	American Financial Group, Inc.	N	
			98-0191335..				Hudson Indemnity, Ltd.....	CYM.....	IA.....	National Interstate Corporation.....	Ownership.....	100.000	American Financial Group, Inc.	N	
			66-0660039..				Hudson Management Group, Ltd.....	VIR.....	NIA.....	National Interstate Corporation.....	Ownership.....	100.000	American Financial Group, Inc.	N	
			34-1607396..				National Interstate Insurance Agency, Inc.....	OH.....	NIA.....	National Interstate Corporation.....	Ownership.....	100.000	American Financial Group, Inc.	N	
			36-4670968..				Commercial For Hire Transportation Purchasing Group.....	SC.....	NIA.....	National Interstate Insurance Agency, Inc.....	Management.....		American Financial Group, Inc.	N	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.	N	
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.	N	
			43-1254631..				TransProtection Service Company.....	MO.....	NIA.....	National Interstate Insurance Company.....	Ownership.....	100.000	American Financial Group, Inc.	Y	
0084	American Financial Group, Inc.	41106..	95-3623282..				Triumphe Casualty Company.....	OH.....	IA.....	National Interstate Insurance Company.....	Ownership.....	100.000	American Financial Group, Inc.	N	

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## SCHEDULE Y

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
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)	Is an SCA Filing Required? (Y/N)	*
0084	American Financial Group, Inc.	21172...	86-0114294..	.....	.....	.....	Vanliner Insurance Company.....	MO.....	IA.....	National Interstate Insurance Company.....	Ownership.....	....100.000	American Financial Group, Inc.	Y	.....
			20-5546054..	.....	.....	.....	Safety Claims & Litigation Services, LLC.....	MT.....	NIA.....	National Interstate Corporation.....	Ownership.....	....100.000	American Financial Group, Inc.	N	.....
			46-4570914..	.....	.....	.....	Safety, Claims and Litigation Services, LLC.....	OH.....	NIA.....	National Interstate Corporation.....	Ownership.....	....100.000	American Financial Group, Inc.	N	.....
			871850814...	.....	.....	.....	PLLS Canada Insurance Brokers Inc.....	CAN.....	NIA.....	Great American Insurance Company.....	Ownership.....	....49.000	American Financial Group, Inc.	Y	.....
			31-1293064..	.....	.....	.....	Professional Risk Brokers, Inc.....	IL.....	NIA.....	Great American Insurance Company.....	Ownership.....	....100.000	American Financial Group, Inc.	Y	.....
			31-0686194..	.....	.....	.....	One East Fourth, Inc.....	OH.....	NIA.....	American Financial Group, Inc.....	Ownership.....	....100.000	American Financial Group, Inc.	N	.....
			31-0883227..	.....	.....	.....	Pioneer Carpet Mills, Inc.....	OH.....	NIA.....	American Financial Group, Inc.....	Ownership.....	....100.000	American Financial Group, Inc.	N	.....
			31-1119320..	.....	.....	.....	TEJ Holdings, Inc.....	OH.....	NIA.....	American Financial Group, Inc.....	Ownership.....	....100.000	American Financial Group, Inc.	N	.....
			31-0728327..	.....	.....	.....	Three East Fourth, Inc.....	OH.....	NIA.....	American Financial Group, Inc.....	Ownership.....	....100.000	American Financial Group, Inc.	N	.....

**Aster Explanation**

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

Q12.4

**PART 1 - LOSS EXPERIENCE**

Lines of Business	Current Year to Date			4 Prior Year to Date Direct Loss Percentage
	1 Direct Premiums Earned	2 Direct Losses Incurred	3 Direct Loss Percentage	
1. Fire.....			0.000	
2. Allied lines.....			0.000	
3. Farmowners multiple peril.....			0.000	
4. Homeowners multiple peril.....			0.000	
5. Commercial multiple peril.....		(4,536)	0.000	(64.064)
6. Mortgage guaranty.....			0.000	
8. Ocean marine.....			0.000	
9. Inland marine.....	2,273,163	389,392	17.130	19.754
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.....		16,931	0.000	
17.1 Other liability-occurrence.....	13,225,104	(756,415)	(5.720)	(6.953)
17.2 Other liability-claims made.....	2,074,127	398,867	19.231	8.094
17.3 Excess workers' compensation.....			0.000	
18.1 Products liability-occurrence.....	4,774,295	7,099,283	148.698	74.532
18.2 Products liability-claims made.....			0.000	
19.1, 19.2 Private passenger auto liability.....		(2,300)	0.000	6,219.000
19.3, 19.4 Commercial auto liability.....	951,370	83,207	8.746	120.404
21. Auto physical damage.....	390,490	41,373	10.595	22.147
22. Aircraft (all perils).....			0.000	
23. Fidelity.....			0.000	
24. Surety.....	1,651,319	42,864	2.596	(1.033)
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.....	25,339,868	7,308,666	28.843	17.614
<b>DETAILS OF WRITE-INS</b>				
3401.....			0.000	
3402.....			0.000	
3403.....			0.000	
3498. Sum. of remaining write-ins for Line 34 from overflow page.....	.0	.0	0.000	XXX
3499. Totals (Lines 3401 thru 3403 plus 3498) (Line 34).....	.0	.0	0.000	

**PART 2 - DIRECT PREMIUMS WRITTEN**

Lines of Business	1	2	3
	Current Quarter	Current Year to Date	Prior Year Year to Date
1. Fire.....			(253)
2. Allied lines.....			(410)
3. Farmowners multiple peril.....			
4. Homeowners multiple peril.....			
5. Commercial multiple peril.....			(975)
6. Mortgage guaranty.....			
8. Ocean marine.....			
9. Inland marine.....	2,301,944	2,301,944	2,233,015
10. Financial guaranty.....			
11.1 Medical professional liability - occurrence.....			
11.2 Medical professional liability - claims made.....			
12. Earthquake.....			
13. Group accident and health.....			
14. Credit accident and health.....			
15. Other accident and health.....			
16. Workers' compensation.....			
17.1 Other liability-occurrence.....	13,897,482	13,897,482	13,347,765
17.2 Other liability-claims made.....	2,664,606	2,664,606	2,323,269
17.3 Excess workers' compensation.....			
18.1 Products liability-occurrence.....	5,148,931	5,148,931	4,832,898
18.2 Products liability-claims made.....			
19.1 19.2 Private passenger auto liability.....			
19.3 19.4 Commercial auto liability.....	1,157,204	1,157,204	902,710
21. Auto physical damage.....	521,431	521,431	385,330
22. Aircraft (all perils).....			
23. Fidelity.....			
24. Surety.....	1,325,624	1,325,624	1,747,105
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.....	27,017,222	27,017,222	25,770,454
<b>DETAILS OF WRITE-INS</b>			
3401.....			
3402.....			
3403.....			
3498. Sum. of remaining write-ins for Line 34 from overflow page.....	.0	.0	.0
3499. Totals (Lines 3401 thru 3403 plus 3498) (Line 34).....	.0	.0	.0

**PART 3 (000 omitted)**

**LOSS AND LOSS ADJUSTMENT EXPENSE RESERVES SCHEDULE**

	1	2	3	4	5	6	7	8	9	10	11	12	13
Years in Which Losses Occurred	Prior Year-End Known Case Loss and LAE Reserves	Prior Year-End IBNR Loss and LAE Reserves	Total Prior Year-End Loss and LAE Reserves (Cols. 1 + 2)	2017 Loss and LAE Payments on Claims Reported as of Prior Year-End	2017 Loss and LAE Payments on Claims Unreported as of Prior Year-End	Total 2017 Loss and LAE Payments (Cols. 4 + 5)	Q.S. Date Known Case Loss and LAE Reserves on Claims Reported and Open as of Prior Year-End	Q.S. Date Known Case Loss and LAE Reserves on Claims Reported or Reopened Subsequent to Prior Year-End	Q.S. Date IBNR Loss and LAE Reserves	Total Q.S. Loss and LAE Reserves (Cols. 7 + 8 + 9)	Prior Year-End Known Case Loss and LAE Reserves Developed (Savings)/Deficiency (Cols. 4 + 7 minus Col. 1)	Prior Year-End IBNR Loss and LAE Reserves Developed (Savings)/Deficiency (Cols. 5 + 8 + 9 minus Col. 2)	Prior Year-End Total Loss and LAE Reserve Developed (Savings)/Deficiency (Cols. 11 + 12)
1. 2014 + Prior.....	106,469	77,501	183,970	13,038	1,991	15,029	92,333	6,823	77,252	176,408	(1,098)	8,565	7,467
2. 2015.....	16,483	26,252	42,735	1,755	507	2,262	15,255	1,316	21,250	37,821	527	(3,179)	(2,652)
3. Subtotals 2015 + Prior.....	122,952	103,753	226,705	14,793	2,498	17,291	107,588	8,139	98,502	214,229	(571)	5,386	4,815
4. 2016.....	13,885	43,564	57,449	2,313	952	3,265	11,146	1,258	35,502	47,906	(426)	(5,852)	(6,278)
5. Subtotals 2016 + Prior.....	136,837	147,317	284,154	17,106	3,450	20,556	118,734	9,397	134,004	262,135	(997)	(466)	(1,463)
6. 2017.....	XXX	XXX	XXX	XXX	265	265	XXX	659	14,314	14,973	XXX	XXX	XXX
7. Totals.....	136,837	147,317	284,154	17,106	3,715	20,821	118,734	10,056	148,318	277,108	(997)	(466)	(1,463)
8. Prior Year-End's Surplus As Regards Policyholders	151,018												
											Col. 11, Line 7 As % of Col. 1, Line 7	Col. 12, Line 7 As % of Col. 2, Line 7	Col. 13, Line 7 As % of Col. 3, Line 7
											1. ....(0.729)%	2. ....(0.316)%	3. ....(0.515)%
													Col. 13, Line 7 Line 8
													4. ....(0.969)%

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# SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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



**NONE**

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

Real Estate

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

**SCHEDULE B - VERIFICATION**

Mortgage Loans

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

**SCHEDULE BA - VERIFICATION**

Other Long-Term Invested Assets

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

**SCHEDULE D - VERIFICATION**

Bonds and Stocks

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year.....	416,513,671	425,861,412
2. Cost of bonds and stocks acquired.....	32,183,200	77,277,453
3. Accrual of discount.....	487,870	1,093,821
4. Unrealized valuation increase (decrease).....	2,297,490	1,449,040
5. Total gain (loss) on disposals.....	2,858	3,422,099
6. Deduct consideration for bonds and stocks disposed of.....	21,818,566	91,062,628
7. Deduct amortization of premium.....	298,547	451,718
8. Total foreign exchange change in book/adjusted carrying value.....		
9. Deduct current year's other-than-temporary impairment recognized.....	318,950	1,075,808
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	429,049,026	416,513,671
11. Deduct total nonadmitted amounts.....	50,000	50,000
12. Statement value at end of current period (Line 10 minus Line 11).....	428,999,026	416,463,671

## SCHEDULE D - PART 1B

Showing the Acquisitions, Dispositions and Non-Trading Activity

During the Current Quarter for all Bonds and Preferred Stock by NAIC Designation

	1	2	3	4	5	6	7	8
NAIC Designation	Book/Adjusted Carrying Value Beginning of Current Quarter	Acquisitions During Current Quarter	Dispositions During Current Quarter	Non-Trading Activity During Current Quarter	Book/Adjusted Carrying Value End of First Quarter	Book/Adjusted Carrying Value End of Second Quarter	Book/Adjusted Carrying Value End of Third Quarter	Book/Adjusted Carrying Value December 31 Prior Year
<b>BONDS</b>								
1. NAIC 1 (a).....	325,461,307	49,307,277	33,615,198	(2,241,310)	338,912,076			325,461,307
2. NAIC 2 (a).....	31,622,360	5,194,510	5,515,000	2,450,180	33,752,050			31,622,360
3. NAIC 3 (a).....	4,992,194		1,005,000	2,822	3,990,016			4,992,194
4. NAIC 4 (a).....	316,977			5,031	322,008			316,977
5. NAIC 5 (a).....					0			
6. NAIC 6 (a).....					0			
7. Total Bonds.....	362,392,838	54,501,787	40,135,198	216,723	376,976,150	0	0	362,392,838
<b>PREFERRED STOCK</b>								
8. NAIC 1.....	2,275,520			32,820	2,308,340			2,275,520
9. NAIC 2.....	24,647,500			889,570	25,537,070			24,647,500
10. NAIC 3.....	6,340,000			58,750	6,398,750			6,340,000
11. NAIC 4.....					0			
12. NAIC 5.....					0			
13. NAIC 6.....					0			
14. Total Preferred Stock.....	33,263,020	0	0	981,140	34,244,160	0	0	33,263,020
15. Total Bonds and Preferred Stock.....	395,655,858	54,501,787	40,135,198	1,197,863	411,220,310	0	0	395,655,858

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(a) Book/Adjusted Carrying Value column for the end of the current reporting period includes the following amount of short-term and cash equivalent bonds by NAIC designation:

NAIC 1 \$.....48,035,337; 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.....	48,035,337	XXX	48,035,337	49,668	

## 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.....	44,036,239	21,453,451
2. Cost of short-term investments acquired.....	22,318,588	108,345,653
3. Accrual of discount.....		
4. Unrealized valuation increase (decrease).....		
5. Total gain (loss) on disposals.....		
6. Deduct consideration received on disposals.....	18,319,490	85,762,865
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).....	48,035,337	44,036,239
11. Deduct total nonadmitted amounts.....		
12. Statement value at end of current period (Line 10 minus Line 11).....	48,035,337	44,036,239

**Sch. DB - Pt. A - Verification  
NONE**

**Sch. DB - Pt. B - Verification  
NONE**

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

**Sch. DB - Pt. C - Sn. 2  
NONE**

**Sch. DB - Verification  
NONE**

**Sch. E - Verification  
NONE**

**Sch. A - Pt. 2  
NONE**

**Sch. A - Pt. 3  
NONE**

**Sch. B - Pt. 2  
NONE**

**Sch. B - Pt. 3  
NONE**

**Sch. BA - Pt. 2  
NONE**

**Sch. BA - Pt. 3  
NONE**

### SCHEDULE D - PART 3

Showing all Long-Term Bonds and Stocks ACQUIRED During Current Quarter

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
<b>Bonds - U.S. Special Revenue and Special Assessment</b>									
20775C RY 2	CT HSG FIN AUTH A-4 3.65 11/15/2032		02/16/2017	BANC OF AMERICA SECURITIES		1,000,000	1,000,000		1FE
373539 6Q 3	GA ST HSG & FIN A 3.65 12/01/2032		02/16/2017	CITIGROUP		1,000,000	1,000,000		1FE
56052F GP 4	ME HSG AUTH MTG A 4.00 11/15/2047		02/23/2017	CITIGROUP		1,378,150	1,280,000		1FE
57419R H7 3	MD CMNTY DEV HSG A 3.95 11/01/2058		03/30/2017	JEFFERIES & CO.		1,000,000	1,000,000		1FE
59465H UA 2	MI HOSP FIN AUTH F-5 2.40 11/15/2047		02/23/2017	JP MORGAN SECURITIES INC.		1,000,000	1,000,000		1FE
880461 NL 8	TN HSG FIN AGY 4.00 07/01/2042		02/23/2017	RBC CAPITAL MARKETS		1,077,270	1,000,000		1FE
93978T XF 1	WA HSG FIN COMM 1N 4.00 12/01/2047		03/23/2017	RBC CAPITAL MARKETS		3,864,924	3,600,000		1FE
3199999	Total - Bonds - U.S. Special Revenue and Special Assessments					10,320,344	9,880,000	0	.XXX
<b>Bonds - Industrial and Miscellaneous</b>									
02665W BP 5	AMERICAN HONDA F MTN 2.90 02/16/2024		02/13/2017	JP MORGAN SECURITIES INC.		1,987,460	2,000,000		1FE
03789X AA 6	DIN 2014-1 A2 ABS 4.277 09/05/44		02/03/2017	GUGGENHEIM CAPITAL MARKET		199,875	200,000	1,497	2AM
05377R CQ 5	AESOP 2017-1A A ABS SSNR 3.07 09/20/23		03/08/2017	BANC OF AMERICA SECURITIES		999,840	1,000,000		1FE
05579H AE 2	BNZ INTL FUNDING/LONDON 2.90 02/21/2022	C	02/13/2017	MORGAN STANLEY		1,996,480	2,000,000		1FE
07131U AQ 3	BATLN 2014-5A A2BR CLO MEZ 3.65 04/17/26	C	03/22/2017	BANC OF AMERICA SECURITIES		1,000,000	1,000,000		1FE
12673P AH 8	CA INC 3.60 08/15/2022		03/15/2017	JP MORGAN SECURITIES INC.		499,550	500,000		2FE
15672A AA 0	CERB 2017-1A A CLO SSNR FLT 04/15/2027	C	03/30/2017	WELLS FARGO BROKERAGE SERVICES		1,000,000	1,000,000		1FE
345397 YL 1	FORD MOTOR CREDIT CO 3.339 03/28/2022		03/28/2017	CITIGROUP		1,000,000	1,000,000		2FE
37254B AA 8	GENPACT LUX SARL 3.70 04/01/2022	C	03/21/2017	WELLS FARGO BROKERAGE SERVICES		999,770	1,000,000		2FE
42806D AH 2	HERTZ 2015-3A A ABS SSNR 2.67 09/25/2021		03/15/2017	CS FIRST BOSTON		988,750	1,000,000	1,854	1FE
43283A AA 3	HGVT 2017-AA A ABS SNR 2.66 12/27/2028		02/22/2017	DEUTSCHE BANK		1,999,722	2,000,000		1FE
44891A AM 9	HYUNDAI CAPITAL AMERICA 3.10 04/05/2022		03/29/2017	BANC OF AMERICA SECURITIES		1,997,880	2,000,000		2FE
46849L SS 1	JACKSON NATL LIFE 3.25 01/30/2024		01/24/2017	CS FIRST BOSTON		1,998,500	2,000,000		1FE
67108W BA 6	OZLM 2014-7A B2R CLO MEZ 4.36 07/17/2026	C	03/29/2017	DEUTSCHE BANK		700,000	700,000		1FE
82620K AS 2	SIEMENS FINANCIAL 3.125 03/16/2024	C	03/07/2017	DEUTSCHE BANK		998,940	1,000,000		1FE
82652K AA 2	SRFC 2017-1A A ABS SNR 2.91 03/20/34		03/13/2017	CS FIRST BOSTON		1,999,864	2,000,000		1FE
92343V DW 1	VERIZON COMM INC 3.125 03/16/2022		03/13/2017	BANC OF AMERICA SECURITIES		497,435	500,000		2FE
96033D AA 8	WESTR 2017-1A A ABS SSNR 3.05 12/20/2030		03/30/2017	AMHERST SECURITIES CORP		998,789	1,000,000		1FE
3899999	Total - Bonds - Industrial and Miscellaneous					21,862,855	21,900,000	3,351	.XXX
8399997	Total - Bonds - Part 3					32,183,200	31,780,000	3,351	.XXX
8399999	Total - Bonds					32,183,200	31,780,000	3,351	.XXX
9999999	Total - Bonds, Preferred and Common Stocks					32,183,200	XXX	3,351	.XXX

QE04

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





## SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Quarter

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22	
										11	12	13	14	15								
CUSIP Identification	Description	For 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 X3 3	NM MTGE FIN AUTH A 2.60 02/01/2043		03/01/2017	MBS Paydown		23,322	23,322	22,739	22,772			186	186		23,322			.0	.43	02/01/2043	1FE	
647200 X4 1	NM MTGE FIN CL I B-1 2.85 07/01/2043		03/01/2017	MBS Paydown		116,757	116,757	115,808	116,044		(142)	(142)	(142)		116,757			.0	.629	07/01/2043	1FE	
64970H CF 9	NEW YORK CITY HSG DEV 4.95 05/15/2036		01/23/2017	Call		2,000,000	2,000,000	2,052,900	2,000,042		(42)	(42)	(42)		2,000,000			.0	18,700	05/15/2036	1FE	
649883 F2 6	NY MTGE AGY 191 3.50 10/01/2034		01/19/2017	Partial Call		35,000	35,000	37,054	36,204		(1,204)	(1,204)	(1,204)		35,000			.0	.16	10/01/2034	1FE	
649883 H6 5	NY MTGE AGY REF194 3.50 10/01/2035		01/19/2017	Partial Call		135,000	135,000	142,691	140,401		(5,401)	(5,401)	(5,401)		135,000			.0	.52	10/01/2035	1FE	
649883 VZ 5	NY MTGE AGY-178 3.50 10/01/2043		01/19/2017	Partial Call		75,000	75,000	77,546	76,733		(1,733)	(1,733)	(1,733)		75,000			.0	.93	10/01/2043	1FE	
64988R GY 2	NEW YORK ST MTGE AGY 52 3.50 10/01/2030		01/19/2017	Partial Call		25,000	25,000	26,525	26,300		(1,300)	(1,300)	(1,300)		25,000			.0	.13	10/01/2030	1FE	
658207 FB 6	NC HSG FIN AGY 4.65 07/01/23		01/01/2017	Call		900,000	900,000	895,500	897,512		2,488	2,488	2,488		900,000			.0	20,925	07/01/2023	1FE	
658909 EV 4	ND ST HSG FIN A 3.50 07/01/2043		01/01/2017	Sinking Fund Redemption		70,000	70,000	72,902	71,971		(1,815)	(1,815)	(1,815)		70,000			.0	1,225	07/01/2043	1FE	
67756Q NP 8	OHIO ST HSG FIN AGY B 2.70 03/01/2036		03/01/2017	MBS Paydown		63,658	63,658	63,658	63,658		.0	.0	.0		63,658			.0	.295	03/01/2036	1FE	
67756Q NQ 6	OH HSG FIN AGY A 2.80 03/01/2046		03/01/2017	MBS Paydown		33,842	33,842	33,842	33,842		.0	.0	.0		33,842			.0	.145	03/01/2046	1FE	
67756Q NR 4	OH HSG FIN AGY B TXBL 3.25 03/01/2046		03/01/2017	MBS Paydown		35,526	35,526	35,526	35,526		.0	.0	.0		35,526			.0	.251	03/01/2046	1FE	
686087 NS 2	OR HSG & CMNTY SVCS B 2.50 07/01/2034		03/30/2017	Partial Call		65,000	65,000	65,000	65,000						65,000			.0	.852	07/01/2034	1FE	
686087 SU 2	OREGON HSG & CMNTY A 3.50 07/01/2036		03/30/2017	Partial Call		70,000	70,000	74,066	73,041		(3,040)	(3,040)	(3,040)		70,000			.0	1,270	07/01/2036	1FE	
708796 EX 1	PA HFA SFM 4.70 10/01/2037		03/17/2017	Partial Call		105,000	105,000	103,162	103,414		1,586	1,586	1,586		105,000			.0	.241	10/01/2037	1FE	
83712D UH 7	SOUTH CAROLINA HSG A-2 4.00 07/01/2037		01/01/2017	Partial Call		40,000	40,000	41,509	41,230		(1,230)	(1,230)	(1,230)		40,000			.0	.800	07/01/2037	1FE	
83712D WK 8	SC HSG FIN & DEV B-2 4.00 07/01/2043		01/01/2017	Partial Call		20,000	20,000	21,771	21,620		(1,619)	(1,619)	(1,619)		20,000			.0	.331	07/01/2043	1FE	
837147 7A 9	SC PUB SVC SER E 5.00 01/01/2017		01/01/2017	Maturity		1,000,000	1,000,000	1,114,260	1,000,000				.0		1,000,000			.0	25,000	01/01/2017	1FE	
83755N EU 2	SD HSG DEV SFH 2 4.25 5/01/2032		03/15/2017	Partial Call		35,000	35,000	36,333	35,669		(669)	(669)	(669)		35,000			.0	.41	05/01/2032	1FE	
88045R B7 6	TN HSG DEV AGY A 3.50 07/01/2045		02/01/2017	Partial Call		65,000	65,000	69,200	68,076		(3,076)	(3,076)	(3,076)		65,000			.0	1,145	07/01/2045	1FE	
88271H CV 9	TX ST HSG 5.50 12/01/2039		01/01/2017	Partial Call		9,293	9,293	9,850	9,530		(237)	(237)	(237)		9,293			.0	.43	12/01/2039	1FE	
88271H CV 9	TX ST HSG 5.50 12/01/2039		02/01/2017	Call		581,119	566,945	600,962	581,424		(305)	(305)	(305)		581,119			.0	5,197	12/01/2039	1FE	
88275F MT 3	TX DEPT HSG SF 5.25 09/01/2032		03/01/2017	Partial Call		50,000	50,000	50,875	50,025		(25)	(25)	(25)		50,000			.0	.517	09/01/2032	1FE	
88275F MV 8	TX DEPT HSG B 5.30 09/01/2039		03/01/2017	Partial Call		30,000	30,000	30,450	30,012		(12)	(12)	(12)		30,000			.0	.180	09/01/2039	1FE	
88275F NV 7	TEXAS ST DEPT OF HSG 3.125 03/01/2046		03/01/2017	Partial Call		75,000	75,000	75,000	75,009		(9)	(9)	(9)		75,000			.0	.715	03/01/2046	1FE	
91743P AK 1	UTAH ST HSG F 3.50 8/21/2044		03/21/2017	MBS Paydown		35,994	35,994	37,844	37,569		(894)	(894)	(894)		35,994			.0	.194	08/21/2044	1	
97689Q BZ 8	WI HSG & ECON A 4.00 09/01/2045		03/01/2017	Partial Call		135,000	135,000	144,126	143,198		(8,198)	(8,198)	(8,198)		135,000			.0	2,700	09/01/2045	1FE	
3199999	Total - Bonds - U.S. Special Revenue and Special Assessments					12,175,236	12,161,063	12,538,130	12,212,201	0	(37,725)	0	(37,725)	0	12,175,236	0	0	0	218,726	XXX	XXX	
<b>Bonds - Industrial and Miscellaneous</b>																						
00249E AA 8	AA AIRCRAFT FIN 2013-1 3.596 11/01/2017		03/01/2017	Sinking Fund Redemption		73,231	73,231	73,231	73,231				.0		73,231			.0	.439	11/01/2017	1FE	
00443P AA 7	ACE 2007-HE2 A1 SEQ SNR FLT 12/25/2036		03/25/2017	MBS Paydown		21,879	21,879	16,696	16,982		(57)	(57)	(57)		21,879			.0	.37	12/25/2036	1FM	
04544N AD 6	ABSHE 2006-HE6 A4 SEQ SNR FLT 11/25/2036		03/25/2017	MBS Paydown		151,134	151,134	126,953	134,101		8,092	8,092	8,092		151,134			.0	.238	11/25/2036	1FM	
05530M AA 7	BCAP 2006-AA2 A1 SEQ SNR FLT 01/25/2037		03/25/2017	MBS Paydown		126,433	126,433	96,917	99,611		13,712	13,712	13,712		126,433			.0	.175	01/25/2037	1FM	
05530M AA 7	BCAP 2006-AA2 A1 SEQ SNR FLT 01/25/2037		03/25/2017	Pass-Through Loss				(2,882)					.0		(703)		.703	.703	.703		01/25/2037	1FM
059522 AA 0	BAFC 2007-C 6A1 SEQ SSNR FLT 05/20/2047		03/20/2017	MBS Paydown		188,713	188,713	162,293	163,678		19,419	19,419	19,419		188,713			.0	.327	05/20/2047	1FM	
064159 AM 8	BANK NOVA SCOTIA 2.55 01/12/2017		01/12/2017	Maturity		1,000,000	1,000,000	998,000	999,987		13	13	13		1,000,000			.0	12,750	01/12/2017	1FE	
11042A AA 2	BRITISH AIRWAYS 4.625 06/20/2024		03/20/2017	Sinking Fund Redemption		12,439	12,439	12,439	12,439		.0	.0	.0		12,439			.0	.144	06/20/2024	1FE	
12479L AA 8	CAI 2012-1A A ABS 3.47 10/25/2027	C	03/25/2017	MBS Paydown		47,875	47,875	47,965	47,949		(4)	(4)	(4)		47,875			.0	.277	10/25/2027	1FE	
12641Q AA 0	CSMC 2009-7R 3A3 MEZ 6.00 9/26/37		03/26/2017	MBS Paydown		2,643	2,643	1,779	1,755		(21)	(21)	(21)		2,643			.0	.29	09/26/2037	1FM	
12641Q AA 0	CSMC 2009-7R 3A3 MEZ 6.00 9/26/37		03/26/2017	Pass-Through Loss				167	112				.0					.0			09/26/2037	1FM
12641Q AE 2	CSMC 2009-7R 4A1 SEQ EXCH CSTR 7/26/37		03/26/2017	MBS Paydown		59,808	59,808	59,808	59,428		113	113	113		59,808			.0	.649	07/26/2037	1FM	
12641Q AJ 1	CSMC 2009-7R 4A5 MEZ 6.00 7/26/2037		03/26/2017	Pass-Through Loss				18,200			(48)	(48)	(48)					.0			07/26/2037	1FM

**SCHEDULE D - PART 4**

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Quarter

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For rei gn	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)
12641Q	BQ 4		03/26/2017	MBS Paydown		14,739	14,739	12,236	6,035		144		144		14,739			.0	.42	05/26/2036	1FM
12641Q	CQ 3		03/26/2017	MBS Paydown		8,161	8,161	8,161	8,137		8		8		8,161			.0	.92	01/26/2036	1FM
12641Q	CS 9		03/26/2017	Pass-Through Loss			.114	.114			(0)		(0)					.0		01/26/2036	1FM
12641Q	CW 0		03/26/2017	MBS Paydown		55,249	55,249	55,249	55,249				.0		55,249			.0	.425	06/26/2037	1FM
12641Q	CZ 3		03/26/2017	Pass-Through Loss			8,812	7,171			(33)		(33)					.0		06/26/2037	1FM
12641Q	DG 4		03/26/2017	MBS Paydown		26,004	26,004	26,004	25,868		(73)		(73)		26,004			.0	.163	04/26/2037	1FM
126670	NY 0		03/25/2017	MBS Paydown		65,019	65,019	62,769	41,086		(6,723)		(6,723)		65,019			.0	.466	05/25/2036	1FM
126670	NY 0		03/25/2017	Pass-Through Loss			(638)	1,823					.0					.0		05/25/2036	1FM
126673	Y7 1		03/25/2017	MBS Paydown		147,581	147,581	149,979	148,059		278		278		147,581			.0	1,267	10/25/2035	1FM
126694	HN 1		03/25/2017	MBS Paydown		4,901	4,901	4,865	3,979		.62		.62		4,901			.0	.40	11/25/2035	1FM
12669G	R4 5		03/25/2017	MBS Paydown		34,397	34,397	32,196	30,628		1,398		1,398		34,397			.0	.211	08/25/2035	1FM
17307G	4H 8		03/25/2017	MBS Paydown		5,622	5,622	5,622	2,381		315		315		5,622			.0	.28	03/25/2036	1FM
17307G	VN 5		03/25/2017	MBS Paydown		37,992	37,992	37,991	28,157		202		202		37,992			.0	.287	08/25/2035	1FM
19624H	AA 6		03/20/2017	MBS Paydown		225,460	225,460	225,460	225,455				.0		225,460			.0	.699	04/20/2050	1FE
233046	AC 5		02/20/2017	MBS Paydown		2,500	2,500	2,500	2,500				.0		2,500			.0	.20	02/20/2045	2AM
233851	AK 0		01/11/2017	Maturity		1,000,000	1,000,000	998,250	999,990		10		10		1,000,000			.0	14,750	01/11/2017	1FE
251563	FY 3		03/25/2017	MBS Paydown		69,905	69,905	69,889	69,600		44		44		69,905			.0	.580	07/25/2034	1FM
25264V	AA 7		03/14/2017	MBS Paydown		46,186	46,186	46,174	46,176		.1		.1		46,186			.0	.292	07/14/2028	1FE
25755T	AD 2		01/25/2017	MBS Paydown		6,250	6,250	6,250	6,250				.0		6,250			.0	.54	10/25/2045	2AM
26208L	AA 6		01/20/2017	MBS Paydown		1,250	1,250	1,250	1,250				.0		1,250			.0	.16	07/20/2045	2AM
26827E	AC 9		02/15/2017	MBS Paydown		17,110	17,110	17,110	17,110				.0		17,110			.0	.124	06/15/2040	1FE
32051G	EZ 4		03/25/2017	MBS Paydown		157,413	157,413	133,801	133,749		8,786		8,786		157,413			.0	.595	02/25/2035	1FM
32052K	AB 1		03/25/2017	MBS Paydown		452,977	452,977	389,906	384,180		1,641		1,641		452,977			.0	1,959	07/25/2036	1FM
32052K	AB 1		03/25/2017	Pass-Through Loss			13,362						.0					.0		07/25/2036	1FM
361856	DX 2		03/25/2017	MBS Paydown		32,474	32,474	32,474	16,151		559		559		32,474			.0	.307	09/25/2034	1FM
362341	4F 3		03/25/2017	MBS Paydown		44,945	44,945	41,321	40,829		859		859		44,945			.0	.285	01/25/2036	1FM
362341	4F 3		03/25/2017	Pass-Through Loss			3,503	3,263					.0					.0		01/25/2036	1FM
362341	FN 4		03/25/2017	MBS Paydown		51,127	51,127	47,512	47,419		(215)		(215)		51,127			.0	.234	07/25/2035	1FM
362341	FN 4		03/25/2017	Pass-Through Loss			(168)						.0					.0		07/25/2035	1FM
362341	XC 8		03/25/2017	MBS Paydown		17,293	17,293	14,854	14,713		(1,490)		(1,490)		17,293			.0	.125	11/25/2035	1FM
362341	XG 8		03/25/2017	Pass-Through Loss			(346)						.0					.0		11/25/2035	1FM
362341	XG 9		03/25/2017	MBS Paydown		83,108	83,108	79,004	79,609		1,274		1,274		83,108			.0	.392	11/25/2035	1FM
362405	AB 8		03/25/2017	MBS Paydown		216,172	216,172	206,647	212,957		507		507		216,172			.0	.322	05/25/2046	1FM
39678W	AA 6		03/25/2017	MBS Paydown		12,586	12,586	12,452	12,461		45		45		12,586			.0	.114	09/25/2034	1FM
40442L	AB 1		03/24/2017	MBS Paydown		181,241	181,241	181,240	181,240		(0)		(0)		181,241			.0	.749	06/24/2049	1FE
41161P	TN 3		03/19/2017	MBS Paydown		46,987	46,987	33,009	30,675		6,627		6,627		46,987			.0	.81	11/19/2035	1FM
41161P	UK 7		03/19/2017	MBS Paydown		26,538	26,538	18,643	20,544		(2,539)		(2,539)		26,538			.0	.51	08/19/2045	1FM
46627M	CU 9		03/25/2017	MBS Paydown		18,069	18,069	18,064	12,695		387		387		18,069			.0	.103	03/25/2036	1FM
46627M	CU 9		03/25/2017	Pass-Through Loss			2,774	2,773					.0					.0		03/25/2036	1FM
46637U	AA 5		03/27/2017	MBS Paydown		31,234	31,234	30,141	30,211		(108)		(108)		31,234			.0	.90	10/27/2042	1FE
46637V	AA 3		03/17/2017	MBS Paydown		74,574	74,574	74,247	74,260		4		4		74,574			.0	.354	09/17/2042	1FE
46639A	AA 7		03/27/2017	MBS Paydown		82,352	82,352	79,058	79,198		1,639		1,639		82,352			.0	.247	12/27/2042	1FE

QE052

## SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Quarter

QE05.3

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
47232D	AX 0		03/26/2017	MBS Paydown		44,433	44,433	45,203	44,043			.40	.40		44,433			.0	.343	01/26/2036	1FM
47232D	BP 6		01/26/2017	MBS Paydown		1,486	1,486	1,486	1,454			.31	.31		1,486			.0	.12	07/26/2037	1FM
47232D	BQ 4		03/26/2017	MBS Paydown		60,721	60,721	59,512	60,343			.88	.88		60,721			.0	.572	07/26/2037	1FM
47232D	BT 8		03/26/2017	Pass-Through Loss			45,487	27,650			(85)	(85)	(85)					.0		07/26/2037	1FM
47232Q	AA 1		03/26/2017	MBS Paydown		49,311	49,311	47,924	45,316		1,337		1,337		49,311			.0	.487	11/26/2037	1FM
47232V	AL 6		03/26/2017	MBS Paydown		40,278	40,278	40,278	39,285		305		305		40,278			.0	.486	07/26/2037	1FM
47232V	AP 7		03/26/2017	Pass-Through Loss			6,365	6,365			(0)		(0)					.0		07/26/2037	1FM
47232V	AQ 5		01/26/2017	Pass-Through Loss			4,278						.0					.0		07/26/2037	1FM
47232V	AQ 5		02/26/2017	MBS Paydown		1,717	1,717	16,649			1,717		1,717		1,717			.0	.40	07/26/2037	1FM
47232V	GE 6		03/26/2017	MBS Paydown		19,453	19,453	19,526	19,437		(33)		(33)		19,453			.0	.192	02/26/2036	1FM
47232V	GG 1		03/26/2017	Pass-Through Loss			.887	.883			(2)		(2)					.0		02/26/2036	1FM
525221	EM 5		03/25/2017	MBS Paydown		60,258	60,258	44,139	47,930		(996)		(996)		60,258			.0	.114	12/25/2035	1FM
543190	AA 0		03/15/2017	MBS Paydown		63,097	63,097	63,093	63,034		.2		.2		63,097			.0	.313	01/15/2045	1FE
59020U	ZE 8		03/25/2017	MBS Paydown		304,334	304,334	283,696	286,824		1,859		1,859		304,334			.0	.519	08/25/2035	1FM
61751D	AE 4		03/25/2017	MBS Paydown		34,036	34,036	34,036	15,684		396		396		34,036			.0	.170	10/25/2046	1FM
63860H	AC 3		03/25/2017	MBS Paydown		70,737	70,737	66,316	69,662		.618		.618		70,737			.0	.117	03/25/2037	1FM
63860L	AC 4		03/25/2017	MBS Paydown		101,364	101,364	90,341	98,237		1,435		1,435		101,364			.0	.163	04/25/2037	1FM
64352V	MN 8		03/25/2017	MBS Paydown		80,792	80,792	80,792	80,792		.0		.0		80,792			.0	.637	08/25/2035	1FM
65535A	AA 2		03/25/2017	MBS Paydown		3,821	3,821	3,821	.394		(448)		(448)		3,821			.0	.23	10/25/2036	1FM
65548Q	AA 2		02/15/2017	Maturity		1,000,000	1,000,000	981,370	999,677		323		323		1,000,000			.0	.38,500	02/15/2017	3FE
73316P	JD 3		03/25/2017	MBS Paydown		70,607	70,607	70,607	65,788		2,316		2,316		70,607			.0	.543	01/25/2036	1FM
76110V	QL 5		03/25/2017	MBS Paydown		3,177	3,177	3,177	2,927		.63		.63		3,177			.0	.25	06/25/2034	1FM
76110V	TE 8		02/25/2017	MBS Paydown		65,280	65,280	27,186	11,611		36,877		36,877		65,280			.0	.391	02/25/2036	1FM
76110V	TE 8		02/25/2017	Pass-Through Loss			(2,949)	(2,199)					.0		(2,949)		2,949	2,949		02/25/2036	1FM
761118	FM 5		03/25/2017	MBS Paydown		20,053	20,053	17,038	16,903		(1,509)		(1,509)		20,053			.0	.181	08/25/2035	1FM
761118	FM 5		03/25/2017	Pass-Through Loss			9,392				(1,543)		(1,543)					.0		08/25/2035	1FM
761118	UQ 9		03/25/2017	MBS Paydown		13,618	13,618	13,609	9,899		.2		.2		13,618			.0	.103	02/25/2036	1FM
761118	UQ 9		03/25/2017	Pass-Through Loss			3,569	3,567					.0					.0		02/25/2036	1FM
78471D	AA 5		03/25/2017	MBS Paydown		78,687	78,687	78,678	83,311		.2		.2		78,687			.0	.431	08/25/2025	1FE
863579	UL 0		03/25/2017	MBS Paydown		53,430	53,430	43,049	41,197		(1,310)		(1,310)		53,430			.0	.191	07/25/2035	1FM
863579	UL 0		03/25/2017	Pass-Through Loss			.520						.0					.0		07/25/2035	1FM
863579	VH 8		03/25/2017	MBS Paydown		26,842	26,842	23,885	23,720		269		269		26,842			.0	.142	08/25/2035	1FM
863579	VH 8		03/25/2017	Pass-Through Loss			4,526						.0					.0		08/25/2035	1FM
863587	AE 1		03/25/2017	MBS Paydown		26,331	26,331	22,711	23,076		(3,090)		(3,090)		26,331			.0	.39	06/25/2036	1FM
86358R	DX 2		03/25/2017	MBS Paydown		10,968	10,968	9,340	10,221		(35)		(35)		10,968			.0	.65	08/25/2031	1FM
872225	AD 9		03/25/2017	MBS Paydown		118,906	118,906	105,083	102,554		1,917		1,917		118,906			.0	.743	11/25/2036	1FM
872227	AK 9		03/25/2017	MBS Paydown		130,392	130,392	99,098	86,844		1,568		1,568		130,392			.0	.641	07/25/2037	1FM
87342R	AA 2		02/25/2017	MBS Paydown		2,500	2,500	2,500	2,500				.0		2,500			.0	.24	05/25/2046	3AM
87342R	AB 0		02/25/2017	MBS Paydown		2,500	2,500	2,500	2,500				.0		2,500			.0	.27	05/25/2046	3AM
87407P	AJ 9		03/20/2017	MBS Paydown		25,000	25,000	25,000	25,000				.0		25,000			.0	.157	02/22/2039	1FE
88156E	AB 2		03/25/2017	MBS Paydown		166,149	166,149	141,837	144,049		4,745		4,745		166,149			.0	.190	01/25/2038	1FM
88156E	AB 2		03/25/2017	Pass-Through Loss			(101)						.0					.0		01/25/2038	1FM

### SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Quarter

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
929227 4T 0	WAMU 2003-S4 2A1 NAS SNR 5.5 06/25/2033.....	..	03/25/2017	MBS Paydown.....	.....	14,745	14,745	14,805	14,748	.....	.....	.....	221	.....	14,745	.....	.....	.....	87	06/25/2033	1FM.....
92990G AG 8	WAMU 2007-HY5 2A5 SEQ SSNR FLT 05/25/37.....	..	03/25/2017	MBS Paydown.....	.....	162,463	162,463	120,880	119,092	.....	.....	.....	4,424	.....	162,463	.....	.....	.....	808	05/25/2037	1FM.....
92990G AG 8	WAMU 2007-HY5 2A5 SEQ SSNR FLT 05/25/37.....	..	03/25/2017	Pass-Through Loss.....	.....	.....	726	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	05/25/2037	1FM.....
94984D AC 8	WFMB 2006-AR13 A3SEQ SSNR FLT 09/25/36.....	..	02/25/2017	Pass-Through Loss.....	.....	.....	854	888	.....	.....	.....	.....	.....	.....	794	.....	(794)	(794)	.....	09/25/2036	1FM.....
94984D AC 8	WFMB 2006-AR13 A3SEQ SSNR FLT 09/25/36.....	..	03/25/2017	MBS Paydown.....	.....	36,402	36,402	33,693	34,033	.....	(356)	.....	(356)	.....	36,402	.....	.....	.....	204	09/25/2036	1FM.....
94984L AA 4	WFMB 2006-AR17 A1 SEQ SSNR FLT 10/25/36.....	..	03/25/2017	MBS Paydown.....	.....	134,010	134,010	126,658	126,444	.....	3,278	.....	3,278	.....	134,010	.....	.....	.....	593	10/25/2036	1FM.....
94984L AA 4	WFMB 2006-AR17 A1 SEQ SSNR FLT 10/25/36.....	..	03/25/2017	Pass-Through Loss.....	.....	.....	2,400	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	10/25/2036	1FM.....
95058X AB 4	WEN 2015-1A A2II ABS SEQ SNR 4.08 06/45.....	..	03/15/2017	MBS Paydown.....	.....	5,000	5,000	5,000	5,000	.....	.....	.....	.....	.....	5,000	.....	.....	.....	51	06/15/2045	2AM.....
96033B AA 2	WESTR 2015-1A A ABS SNR 2.75 05/20/2027.....	..	03/20/2017	MBS Paydown.....	.....	55,003	55,003	54,984	54,252	.....	6	.....	6	.....	55,003	.....	.....	.....	251	05/20/2027	1FE.....
984121 CF 8	XEROX CORP 2.95 03/15/2017.....	..	03/15/2017	Maturity.....	.....	1,000,000	1,000,000	998,750	999,945	.....	.....	.....	55	.....	1,000,000	.....	.....	.....	14,750	03/15/2017	2FE.....
3899999	Total - Bonds - Industrial and Miscellaneous.....					9,139,473	9,258,324	8,721,070	8,575,687	.....	109,314	.....	109,314	.....	9,136,615	.....	2,858	2,858	103,955	XXX	XXX
8399997	Total - Bonds - Part 4.....					21,818,566	21,923,243	21,783,018	21,295,379	.....	67,954	.....	67,954	.....	21,815,708	.....	2,858	2,858	336,493	XXX	XXX
8399999	Total - Bonds.....					21,818,566	21,923,243	21,783,018	21,295,379	.....	67,954	.....	67,954	.....	21,815,708	.....	2,858	2,858	336,493	XXX	XXX
9999999	Total - Bonds, Preferred and Common Stocks.....					21,818,566	XXX	21,783,018	21,295,379	.....	67,954	.....	67,954	.....	21,815,708	.....	2,858	2,858	336,493	XXX	XXX

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

QE05.4

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

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

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

**Sch. DB - Pt. D - Sn. 2**  
**NONE**

**Sch. DL - Pt. 1**  
**NONE**

**Sch. DL - Pt. 2**  
**NONE**

## SCHEDULE E - PART 1 - CASH

### Month End Depository Balances

1 Depository	2 Code	3 Rate of Interest	4 Amount of Interest Received During Current Quarter	5 Amount of Interest Accrued at Current Statement Date	Book Balance at End of Each Month During Current Quarter			9 *
					6 First Month	7 Second Month	8 Third Month	
<b>Open Depositories</b>								
Mabrey Bank..... Tulsa, Oklahoma.....		.....0.330	.....	.....	.....3,582,977	.....7,633,566	.....5,494,959	XXX
Prosperity Bank..... Tulsa, Oklahoma.....		.....0.015	.....	.....	.....524,660	.....156,862	.....	XXX
The Bank of New York Mellon..... New York, New York.....		.....0.010	.....	.....	.....5,080	.....24,781	.....5,602	XXX
0199999. Total Open Depositories.....	XXX	XXX	.....0	.....0	.....4,112,717	.....7,815,209	.....5,500,561	XXX
0399999. Total Cash on Deposit.....	XXX	XXX	.....0	.....0	.....4,112,717	.....7,815,209	.....5,500,561	XXX
0499999. Cash in Company's Office.....	XXX	XXX	XXX	XXX	.....600	.....600	.....600	XXX
0599999. Total Cash.....	XXX	XXX	.....0	.....0	.....4,113,317	.....7,815,809	.....5,501,161	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
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**NONE**

QE13



## DIRECTOR AND OFFICER INSURANCE COVERAGE SUPPLEMENT

Year To Date For the Period Ended March 31, 2017

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
.....215,073	.....214,903	.....41,301

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