



QUARTERLY STATEMENT

As of March 31, 2018
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 61250 <i>(Area Code) (Telephone Number) (Extension)</i> 918-588-1253 <i>(Fax Number)</i>

OFFICERS

Name	Title	Name	Title
1. James Steven Davis	President and COO	2. Sharon Lee Anne Hackl	Secretary
3. Gregory Patrick Jones	Senior Vice President, CFO & 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
Stephen Charles Beraha	Assistant Secretary	Sue Ann Erhart	Assistant Secretary
Howard Kim Baird	Assistant Treasurer	David John Witzgall	Assistant Treasurer
Robert Jude Zbacnik	Assistant Treasurer		

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 and COO (Title)	_____ (Signature) Sharon Lee Anne Hackl 2. (Printed Name) Secretary (Title)	_____ (Signature) Gregory Patrick Jones 3. (Printed Name) Senior Vice President, CFO & Treasurer (Title)
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Subscribed and sworn to before me
This 4th day of May, 2018

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.....	346,086,347		346,086,347	319,222,102
2. Stocks:				
2.1 Preferred stocks.....	35,027,967		35,027,967	34,627,971
2.2 Common stocks.....	66,433,410	50,000	66,383,410	67,008,224
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 (\$.....13,659,232), cash equivalents (\$.....40,696,390) and short-term investments (\$.....0).....	54,355,622		54,355,622	79,246,111
6. Contract loans (including \$.....0 premium notes).....			0	
7. Derivatives.....			0	
8. Other invested assets.....	55,461		55,461	
9. Receivables for securities.....			0	630
10. Securities lending reinvested collateral assets.....			0	
11. Aggregate write-ins for invested assets.....	11,787,444	11,787,444	0	0
12. Subtotals, cash and invested assets (Lines 1 to 11).....	513,746,251	11,837,444	501,908,807	500,105,038
13. Title plants less \$.....0 charged off (for Title insurers only).....			0	
14. Investment income due and accrued.....	2,784,120		2,784,120	2,481,295
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection.....	15,159,710	1,156,741	14,002,969	15,515,108
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$.....0 earned but unbilled premiums).....	5,302,993		5,302,993	1,988,079
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.....	11,498,089	2,592,191	8,905,898	7,305,225
19. Guaranty funds receivable or on deposit.....			0	
20. Electronic data processing equipment and software.....	286,258		286,258	335,677
21. Furniture and equipment, including health care delivery assets (\$.....0).....	59,905	59,905	0	0
22. Net adjustment in assets and liabilities due to foreign exchange rates.....			0	
23. Receivables from parent, subsidiaries and affiliates.....			0	
24. Health care (\$.....0) and other amounts receivable.....			0	
25. Aggregate write-ins for other than invested assets.....	131,011	0	131,011	131,012
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25).....	548,968,337	15,646,281	533,322,056	527,861,434
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts.....			0	
28. Total (Lines 26 and 27).....	548,968,337	15,646,281	533,322,056	527,861,434

DETAILS OF WRITE-INS

1101. TOMIC Asset Purchase.....	11,787,444	11,787,444	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).....	11,787,444	11,787,444	0	0
2501. Reinsurance Commission Receivable.....	131,011		131,011	131,011
2502. Rounding.....			0	1
2503.			0	
2598. Summary of remaining write-ins for Line 25 from overflow page.....	0	0	0	0
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....	131,011	0	131,011	131,012

LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31 Prior Year
1. Losses (current accident year \$.....15,230,015).....	192,287,568	191,323,023
2. Reinsurance payable on paid losses and loss adjustment expenses.....		
3. Loss adjustment expenses.....	92,622,742	89,358,182
4. Commissions payable, contingent commissions and other similar charges.....		
5. Other expenses (excluding taxes, licenses and fees).....	7,276,415	6,830,011
6. Taxes, licenses and fees (excluding federal and foreign income taxes).....	885,956	806,589
7.1 Current federal and foreign income taxes (including \$.....0 on realized capital gains (losses)).....	2,317,807	1,447,415
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 \$.....5,323,162 and including warranty reserves of \$.....0 and accrued accident and health experience rating refunds including \$.....0 for medical loss ratio rebate per the Public Health Service Act).....	58,640,075	55,971,175
10. Advance premium.....		
11. Dividends declared and unpaid:		
11.1 Stockholders.....		
11.2 Policyholders.....		
12. Ceded reinsurance premiums payable (net of ceding commissions).....	1,071,354	916,930
13. Funds held by company under reinsurance treaties.....		
14. Amounts withheld or retained by company for account of others.....	713,022	427,929
15. Remittances and items not allocated.....		
16. Provision for reinsurance (including \$.....0 certified).....		
17. Net adjustments in assets and liabilities due to foreign exchange rates.....		
18. Drafts outstanding.....		
19. Payable to parent, subsidiaries and affiliates.....		
20. Derivatives.....		
21. Payable for securities.....		2,000,000
22. Payable for securities lending.....		
23. Liability for amounts held under uninsured plans.....		
24. Capital notes \$.....0 and interest thereon \$.....0.....		
25. Aggregate write-ins for liabilities.....	6,003,442	2
26. Total liabilities excluding protected cell liabilities (Lines 1 through 25).....	361,818,381	349,081,256
27. Protected cell liabilities.....		
28. Total liabilities (Lines 26 and 27).....	361,818,381	349,081,256
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.....	116,674,773	116,629,451
35. Unassigned funds (surplus).....	51,322,652	58,644,477
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).....	171,503,675	178,780,178
38. Totals (Page 2, Line 28, Col. 3).....	533,322,056	527,861,434

DETAILS OF WRITE-INS

2501. Rounding.....		2
2502. Equities and Deposits in Pools and Associations.....	3,442	
2503. Other Liabilities.....	6,000,000	
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).....	6,003,442	2
2901.		
2902.		
2903.		
2998. Summary of remaining write-ins for Line 29 from overflow page.....	0	0
2999. Totals (Lines 2901 thru 2903 plus 2998) (Line 29 above).....	0	0
3201.		
3202.		
3203.		
3298. Summary of remaining write-ins for Line 32 from overflow page.....	0	0
3299. Totals (Lines 3201 thru 3203 plus 3298) (Line 32 above).....	0	0

STATEMENT OF INCOME

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
UNDERWRITING INCOME			
1. Premiums earned:			
1.1 Direct..... (written \$.....28,707,236).....	26,545,352	25,339,868	102,806,160
1.2 Assumed..... (written \$.....7,138,935).....	6,538,501	7,245,911	27,238,699
1.3 Ceded..... (written \$.....2,875,270).....	2,781,852	2,930,719	12,299,030
1.4 Net..... (written \$.....32,970,901).....	30,302,001	29,655,060	117,745,829
DEDUCTIONS:			
2. Losses incurred (current accident year \$.....15,722,982):			
2.1 Direct.....	3,116,182	7,308,666	29,496,192
2.2 Assumed.....	(17,134)	1,235,107	13,969,534
2.3 Ceded.....	(1,503,447)	10,179	10,363,456
2.4 Net.....	4,602,495	8,533,594	33,102,270
3. Loss adjustment expenses incurred.....	12,252,303	5,240,799	38,363,939
4. Other underwriting expenses incurred.....	12,108,788	12,070,015	45,609,718
5. Aggregate write-ins for underwriting deductions.....	0	0	0
6. Total underwriting deductions (Lines 2 through 5).....	28,963,586	25,844,408	117,075,927
7. Net income of protected cells.....			
8. Net underwriting gain (loss) (Line 1 minus Line 6 + Line 7).....	1,338,415	3,810,652	669,902
INVESTMENT INCOME			
9. Net investment income earned.....	3,984,926	3,819,637	15,881,206
10. Net realized capital gains (losses) less capital gains tax of \$.....(896).....	15,569	(325,157)	(1,008,179)
11. Net investment gain (loss) (Lines 9 + 10).....	4,000,495	3,494,480	14,873,027
OTHER INCOME			
12. Net gain or (loss) from agents' or premium balances charged off (amount recovered \$.....45,071 amount charged off \$.....289,317).....	(244,246)	(35,999)	(58,390)
13. Finance and service charges not included in premiums.....	5,862		
14. Aggregate write-ins for miscellaneous income.....	(220,190)	(7,944)	(35,043)
15. Total other income (Lines 12 through 14).....	(458,574)	(43,943)	(93,433)
16. Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15).....	4,880,336	7,261,189	15,449,496
17. Dividends to policyholders.....	63,989	48,839	176,845
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).....	4,816,347	7,212,350	15,272,651
19. Federal and foreign income taxes incurred.....	871,288	2,241,305	3,172,107
20. Net income (Line 18 minus Line 19) (to Line 22).....	3,945,059	4,971,045	12,100,544
CAPITAL AND SURPLUS ACCOUNT			
21. Surplus as regards policyholders, December 31 prior year.....	178,780,178	151,018,061	151,018,061
22. Net income (from Line 20).....	3,945,059	4,971,045	12,100,544
23. Net transfers (to) from Protected Cell accounts.....			
24. Change in net unrealized capital gains or (losses) less capital gains tax of \$.....(246,849).....	(928,624)	1,579,640	3,528,515
25. Change in net unrealized foreign exchange capital gain (loss).....			
26. Change in net deferred income tax.....	2,498,745	133,747	(6,874,112)
27. Change in nonadmitted assets.....	(12,837,006)	1,236,791	3,827,597
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.....	45,322	43,191	15,179,573
33.2 Transferred to capital (Stock Dividend).....			
33.3 Transferred from capital.....			
34. Net remittances from or (to) Home Office.....			
35. Dividends to stockholders.....			
36. Change in treasury stock.....			
37. Aggregate write-ins for gains and losses in surplus.....	1	(2)	0
38. Change in surplus as regards policyholders (Lines 22 through 37).....	(7,276,503)	7,964,412	27,762,117
39. Surplus as regards policyholders, as of statement date (Lines 21 plus 38).....	171,503,675	158,982,473	178,780,178
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).....	(220,190)	(7,945)	(35,042)
1402. Rounding.....		1	(1)
1403.			
1498. Summary of remaining write-ins for Line 14 from overflow page.....	0	0	0
1499. Totals (Lines 1401 thru 1403 plus 1498) (Line 14 above).....	(220,190)	(7,944)	(35,043)
3701. Miscellaneous Sources.....	1	(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).....	1	(2)	0

Mid-Continent Casualty Company

CASH FLOW

	1 Current Year to Date	2 Prior Year To Date	3 Prior Year Ended December 31
CASH FROM OPERATIONS			
1. Premiums collected net of reinsurance.....	31,478,698	28,986,636	118,054,253
2. Net investment income.....	3,535,583	3,521,712	15,155,053
3. Miscellaneous income.....	(458,574)	(43,943)	(93,433)
4. Total (Lines 1 through 3).....	34,555,707	32,464,405	133,115,872
5. Benefit and loss related payments.....	3,637,950	11,235,410	36,685,624
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts.....			
7. Commissions, expenses paid and aggregate write-ins for deductions.....	20,570,760	20,601,996	83,630,103
8. Dividends paid to policyholders.....	63,989	48,839	176,845
9. Federal and foreign income taxes paid (recovered) net of \$.....0 tax on capital gains (losses).....			2,927,255
10. Total (Lines 5 through 9).....	24,272,699	31,886,245	123,419,827
11. Net cash from operations (Line 4 minus Line 10).....	10,283,008	578,160	9,696,045
CASH FROM INVESTMENTS			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds.....	18,854,295	21,793,611	102,566,467
12.2 Stocks.....			
12.3 Mortgage loans.....			
12.4 Real estate.....			
12.5 Other invested assets.....	57,756		
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments.....			
12.7 Miscellaneous proceeds.....	630	10,561,593	
12.8 Total investment proceeds (Lines 12.1 to 12.7).....	18,912,681	32,355,204	102,566,467
13. Cost of investments acquired (long-term only):			
13.1 Bonds.....	45,633,893	32,183,200	100,827,739
13.2 Stocks.....	1,000,506		
13.3 Mortgage loans.....			
13.4 Real estate.....			
13.5 Other invested assets.....	56,232		
13.6 Miscellaneous applications.....	13,787,444		
13.7 Total investments acquired (Lines 13.1 to 13.6).....	60,478,075	32,183,200	100,827,739
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).....	(41,565,394)	172,005	1,738,728
CASH FROM FINANCING AND MISCELLANEOUS SOURCES			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes.....			
16.2 Capital and paid in surplus, less treasury stock.....	45,322	43,191	15,179,573
16.3 Borrowed funds.....			
16.4 Net deposits on deposit-type contracts and other insurance liabilities.....			
16.5 Dividends to stockholders.....			
16.6 Other cash provided (applied).....	6,346,575	470,602	359,224
17. Net cash from financing and miscellaneous sources (Lines 16.1 through 16.4 minus Line 16.5 plus Line 16.6).....	6,391,897	513,793	15,538,797
RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
18. Net change in cash, cash equivalents and short-term investments (Line 11 plus Line 15 plus Line 17).....	(24,890,489)	1,263,957	26,973,570
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year.....	79,246,110	52,272,540	52,272,540
19.2 End of period (Line 18 plus Line 19.1).....	54,355,622	53,536,498	79,246,110
Note: Supplemental disclosures of cash flow information for non-cash transactions:			
20.0001 Exchange of Debt Securities.....	211,724		2,787,596
20.0002 Exchange of Debt to Other Invested Assets.....	57,756		
20.0003 Exchange of equity securities.....			217,528

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 #	2018	2017
Net income, state basis	-	-	-	\$ 3,945,059	\$ 12,100,544
Effect of state prescribed practices	-	-	-	-	-
Effect of state permitted practices	-	-	-	-	-
Net income, NAIC SAP	-	-	-	\$ 3,945,059	\$ 12,100,544
Statutory surplus, state basis	-	-	-	\$ 171,503,675	\$ 178,780,178
Effect of state prescribed practices	-	-	-	-	-
Effect of state permitted practices	-	-	-	-	-
Statutory surplus, NAIC SAP	-	-	-	\$ 171,503,675	\$ 178,780,178

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 2018.
- The following table shows each security with a credit-related OTTI charge recognized during the period:

The Company had no loan-backed securities with a credit-related other-than-temporary impairment recognized during 2018.

- 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
\$ 111,342,629	\$ (1,203,643)	\$ 24,458,588	\$ (692,074)

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, 2018. The Company has the intent to hold such securities until they recover in value or mature.
 - E. Dollar Repurchase Agreements and/or Securities Lending – The Company does not invest in repurchase agreements or engage in securities lending.
 - F. Repurchase Agreements Transactions Accounted for as Secured Borrowing – Not Applicable
 - G. Reverse Repurchase Agreements Transactions Accounted for as Secured Borrowing – Not Applicable
 - H. Repurchase Agreements Transactions Accounted for as a Sale – Not Applicable
 - I. Reverse Repurchase Agreements Transactions Accounted for as a Sale – Not Applicable
 - J. Real Estate – The Company did not recognize any impairment losses on real estate as of March 31, 2018 and does not engage in retail land sales.
 - K. Low Income Housing Tax Credits – Not Applicable
 - L. Restricted Assets – No significant change
 - M. Working Capital Finance Investments – Not Applicable
 - N. Offsetting and Netting of Assets and Liabilities – Not Applicable
 - O. Structured Notes – The Company does not invest in structured notes.
 - P. 5* Securities – Not Applicable
 - Q. Short Sales – Not Applicable
 - R. Prepayment Penalty and Acceleration Fees – No significant change.
- 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 2018.
 - 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.) LIABILITIES, CONTINGENCIES AND ASSESSMENTS - 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 2018.
- B. Transfer and Servicing of Financial Assets – Not applicable.
- C. The Company was not involved in any wash sale transactions during 2018.

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	-	-	-	-
Asset Backed Securities	-	1,942,738	-	1,942,738
All other bonds	-	-	-	-
Total bonds	\$ -	\$ 1,942,738	\$ -	\$ 1,942,738
Non-affiliated preferred stock	27,037,958	1,590,000	-	28,627,958
Non-affiliated common stock	10,888,856	1,034	-	10,889,890
Other investments	-	-	-	-
Total assets accounted for at fair value	\$ 37,926,814	\$ 3,533,772	\$ -	\$ 41,460,586

There were no transfers between level 1 and level 2

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

The Company does not have any Level 3 securities carried at fair value.

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	298,781	300,168	298,781	-	-
States, municipalities and political subdivisions	141,232,506	141,515,781	-	141,232,506	-
Foreign government	-	-	-	-	-
Residential MBS	53,495,084	46,291,307	-	53,495,084	-
Commercial MBS	150,338	152,364	-	150,338	-
Asset backed securities	114,991,961	115,250,966	-	108,125,131	6,866,830
All other bonds	42,394,180	42,575,763	1,820,000	40,531,422	42,758
Total bonds	\$ 352,562,850	\$ 346,086,349	\$ 2,118,781	\$ 343,534,481	\$ 6,909,588
Non affiliated preferred stock	37,030,358	35,027,967	33,540,358	1,590,000	1,900,000
Non affiliated common stock	10,889,890	10,889,890	10,888,856	1,034	-
Cash and short term	54,355,623	54,355,623	54,355,623	-	-
Total financial assets	\$ 454,838,721	\$ 446,359,829	\$ 100,903,618	\$ 345,125,515	\$ 8,809,588

- 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, 2018, 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, 2017 were \$280.7 million. As of March 31, 2018, \$12.1 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 \$268.9 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 \$328 thousand in unfavorable prior-year development since December 31, 2017 to March 31, 2018. The increase is generally the result of ongoing analysis of recent loss development trends. Original estimates are increased or decreased as additional information becomes known regarding individual claims.

26.) INTERCOMPANY POOLING ARRANGEMENTS - No significant change.

27.) STRUCTURED SETTLEMENTS - No significant change.

28.) HEALTH CARE RECEIVABLES - No significant change.

29.) PARTICIPATING POLICIES - No significant change.

30.) PREMIUM DEFICIENCY RESERVES - No significant change.

31.) HIGH DEDUCTIBLES - No significant change.

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

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

34.) SUBSCRIBER SAVINGS ACCOUNTS - No significant change.

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

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

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

- 1.1 Did the reporting entity experience any material transactions requiring the filing of Disclosure of Material Transactions with the State of Domicile, as required by the Model Act? Yes [] No [X]
- 1.2 If yes, has the report been filed with the domiciliary state? Yes [] No []
- 2.1 Has any change been made during the year of this statement in the charter, by-laws, articles of incorporation, or deed of settlement of the reporting entity? Yes [] No [X]
- 2.2 If yes, date of change: _____
- 3.1 Is the reporting entity a member of an Insurance Holding Company System consisting of two or more affiliated persons, one or more of which is an insurer? Yes [X] No []
If yes, complete Schedule Y, Parts 1 and 1A.
- 3.2 Have there been any substantial changes in the organizational chart since the prior quarter end? Yes [] No [X]
- 3.3 If the response to 3.2 is yes, provide a brief description of those changes.
- 3.4 Is the reporting entity publicly traded or a member of a publicly traded group? Yes [X] No []
- 3.5 If the response to 3.4 is yes, provide the CIK (Central Index Key) code issued by the SEC for the entity/group. 0001042046
- 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? Yes [] No [X] N/A []
If yes, attach an explanation.
- 6.1 State as of what date the latest financial examination of the reporting entity was made or is being made. 12/31/2016
- 6.2 State the as of date that the latest financial examination report became available from either the state of domicile or the reporting entity. This date should be the date of the examined balance sheet and not the date the report was completed or released. 12/31/2016
- 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). 02/26/2018
- 6.4 By what department or departments?
Ohio Department of Insurance
- 6.5 Have all financial statement adjustments within the latest financial examination report been accounted for in a subsequent financial statement filed with Departments? Yes [] No [] N/A [X]
- 6.6 Have all of the recommendations within the latest financial examination report been complied with? Yes [] No [] N/A [X]
- 7.1 Has this reporting entity had any Certificates of Authority, licenses or registrations (including corporate registration, if applicable) suspended or revoked by any governmental entity during the reporting period? Yes [] No [X]
- 7.2 If yes, give full information:
- 8.1 Is the company a subsidiary of a bank holding company regulated with the Federal Reserve Board? Yes [] No [X]
- 8.2 If response to 8.1 is yes, please identify the name of the bank holding company.
- 8.3 Is the company affiliated with one or more banks, thrifts or securities firms? Yes [X] No []
- 8.4 If the response to 8.3 is yes, please provide below the names and location (city and state of the main office) of any affiliates regulated by a federal regulatory services agency [i.e. the Federal Reserve Board (FRB), the Office of the Comptroller of the Currency (OCC), the Federal Deposit Insurance Corporation (FDIC) and the Securities Exchange Commission (SEC)] and identify the affiliate's primary federal regulator].

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

- 9.1 Are the senior officers (principal executive officer, principal financial officer, principal accounting officer or controller, or persons performing similar functions) of the reporting entity subject to a code of ethics, which includes the following standards? Yes [X] No []
- (a) Honest and ethical conduct, including the ethical handling of actual or apparent conflicts of interest between personal and professional relationships;
- (b) Full, fair, accurate, timely and understandable disclosure in the periodic reports required to be filed by the reporting entity;
- (c) Compliance with applicable governmental laws, rules and regulations;
- (d) The prompt internal reporting of violations to an appropriate person or persons identified in the code; and
- (e) Accountability for adherence to the code.
- 9.11 If the response to 9.1 is No, please explain:
- 9.2 Has the code of ethics for senior managers been amended? Yes [] No [X]
- 9.21 If the response to 9.2 is Yes, provide information related to amendment(s).
- 9.3 Have any provisions of the code of ethics been waived for any of the specified officers? Yes [] No [X]
- 9.31 If the response to 9.3 is Yes, provide the nature of any waiver(s).

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

FINANCIAL

- 10.1 Does the reporting entity report any amounts due from parent, subsidiaries or affiliates on Page 2 of this statement? Yes [] No [X]
- 10.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount: \$ 0

INVESTMENT

- 11.1 Were any of the stocks, bonds, or other assets of the reporting entity loaned, placed under option agreement, or otherwise made available for use by another person? (Exclude securities under securities lending agreements.) Yes [] No [X]
- 11.2 If yes, give full and complete information relating thereto:
12. Amount of real estate and mortgages held in other invested assets in Schedule BA: \$ 0
13. Amount of real estate and mortgages held in short-term investments: \$ 0
- 14.1 Does the reporting entity have any investments in parent, subsidiaries and affiliates? Yes [X] No []
- 14.2 If yes, please complete the following:

	1		2	
	Prior Year End Book/Adjusted Carrying Value		Current Quarter Book/Adjusted Carrying Value	
14.21 Bonds	\$ 0		\$ 0	
14.22 Preferred Stock	0		0	
14.23 Common Stock	55,281,669		55,543,516	
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)	\$ 55,281,669		\$ 55,543,516	
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 [X]
- 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	2
Name of Custodian(s)	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	2	3
Name(s)	Location(s)	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	2	3	4
Old Custodian	New Custodian	Date of Change	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	2
Name of Firm or Individual	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 [X]
- 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 [X]
- 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	2	3	4	5
Central Registration Depository Number	Name of Firm or Individual	Legal Entity Identifier (LEI)	Registered With	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

PART 1 - COMMON INTERROGATORIES

19. By self-designating 5*GI securities, the reporting entity is certifying the following elements for each self-designated 5*GI security:

- a. Documentation necessary to permit a full credit analysis of the security does not exist.
- b. Issuer or obligor is current on all contracted interest and principal payments.
- c. The insurer has an actual expectation of ultimate payment of all contracted interest and principal.

Has the reporting entity self-designated 5*GI securities?

Yes [] No [X]

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
Total	XXX	XXX	0	0	0	0	0	0	0	0

5.1 Operating Percentages:

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

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

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

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

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

7. Is the reporting entity licensed or chartered, registered, qualified, eligible or writing business in at least two states? Yes [X] No []

7.1 If no, does the reporting entity assume reinsurance business that covers risks residing in at least one state other than the state of domicile of the reporting entity? Yes [] No []

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 (a)	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.....		158,276	140,213				
2. Alaska.....AK.....N.....							
3. Arizona.....AZ.....L.....		26,510	11,948			(8,538)	94,054
4. Arkansas.....AR.....L.....		489,630	473,207	39,843	6,369	604,153	552,250
5. California.....CA.....N.....							
6. Colorado.....CO.....L.....		202,014	130,905		9,287	266,989	59,873
7. Connecticut.....CT.....L.....		77,581					
8. Delaware.....DE.....N.....							
9. District of Columbia.....DC.....N.....							
10. Florida.....FL.....L.....		1,485,099	1,409,042	965,469	2,576,823	76,777,515	82,458,070
11. Georgia.....GA.....L.....		165,256	175,087		991,375	148,843	1,242,236
12. Hawaii.....HI.....N.....							
13. Idaho.....ID.....L.....		151,954	67,140	7,319		136,432	214,451
14. Illinois.....IL.....L.....		108,090	125,788	9,774		995,346	328,377
15. Indiana.....IN.....L.....		152,050	190,312		50,000	9,117	174,055
16. Iowa.....IA.....L.....		23,962	25,242			12,225	
17. Kansas.....KS.....L.....		1,532,560	1,679,693	558,006	576,256	7,845,474	7,475,793
18. Kentucky.....KY.....L.....		(2,719)	44,896	16,080		108,622	6,079
19. Louisiana.....LA.....L.....		133,995	276,101	6,000	3,000	265,401	348,580
20. Maine.....ME.....L.....							
21. Maryland.....MD.....L.....		88,207	33,652	(1,000)		(1,553)	15,537
22. Massachusetts.....MA.....N.....							
23. Michigan.....MI.....L.....		247,235	245,622	43,500		413,280	707,553
24. Minnesota.....MN.....L.....		80,766	65,559	7,500		42,936	32,151
25. Mississippi.....MS.....L.....		62,460	43,202		38,218	877	120,363
26. Missouri.....MO.....L.....		421,173	275,298	302,538	(25,253)	1,576,142	869,620
27. Montana.....MT.....L.....		330,734	434,843	31,494	526,604	1,563,914	2,206,020
28. Nebraska.....NE.....L.....		129,038	108,178		49,000		162,279
29. Nevada.....NV.....N.....							
30. New Hampshire.....NH.....N.....							
31. New Jersey.....NJ.....L.....		281,674					
32. New Mexico.....NM.....L.....		319,066	235,883	201,002	22,346	1,613,827	1,671,795
33. New York.....NY.....N.....							
34. North Carolina.....NC.....L.....		303,299	297,635	873		704,536	400,549
35. North Dakota.....ND.....L.....		974,572	792,816	5,161	123,765	14,442,355	2,573,283
36. Ohio.....OH.....L.....		134,520	165,868		(5,257)		50,912
37. Oklahoma.....OK.....L.....		7,609,788	7,432,452	908,998	1,728,674	28,848,458	32,617,273
38. Oregon.....OR.....L.....		10,224	23,565	79,000	62,500	415,609	1,366,538
39. Pennsylvania.....PA.....L.....		159,200					
40. Rhode Island.....RI.....N.....							
41. South Carolina.....SC.....L.....		600,071	555,868	252,160	143,864	2,870,779	4,098,430
42. South Dakota.....SD.....L.....		59,297	33,097				
43. Tennessee.....TN.....L.....		119,625	132,569			822,507	696,139
44. Texas.....TX.....L.....		10,818,535	10,175,552	1,697,708	2,933,598	51,016,752	49,285,936
45. Utah.....UT.....L.....		971,786	885,534	136,134	65,035	8,170,914	7,699,233
46. Vermont.....VT.....N.....							
47. Virginia.....VA.....L.....		23,333	21,780	42,276		261,643	
48. Washington.....WA.....L.....			240				
49. West Virginia.....WV.....L.....							
50. Wisconsin.....WI.....N.....							
51. Wyoming.....WY.....L.....		258,375	308,435		36,649	173,848	113,341
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.....	XXX	28,707,236	27,017,222	5,309,835	9,912,853	200,098,403	197,640,770

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

(a) Active Status Count

L - Licensed or Chartered - Licensed insurance carrier or domiciled RRG.....	39	R - Registered - Non-domiciled RRGs.....	0
E - Eligible - Reporting entities eligible or approved to write surplus lines in the state (other than their state of domicile - See DSLI).....	0	Q - Qualified - Qualified or accredited reinsurer.....	0
D - Domestic Surplus Lines Insurer (DSLII) - Reporting entities authorized to write surplus lines in the state of domicile.....	0	N - None of the above - Not allowed to write business in the state.....	18

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

	Domiciliary Location	FEIN	NAIC Co. Code
American Financial Group, Inc.	OH	31-1544320	
American Financial Capital Trust II	DE	31-6549738	
American Financial Capital Trust III	DE	16-6543606	
American Financial Capital Trust IV	DE	16-6543609	
American Financial Enterprises, Inc.	CT	31-0996797	
American Money Management Corporation	OH	31-0828578	
American Real Estate Capital Company, LLC	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	
Great Southwest Corporation	DE	95-2802826	
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	
Penn Towers, Inc.	PA	23-1537928	
Pennsylvania Oil & Gas Holdings, LLC	PA	46-3246684	
Pennsylvania-Reading Seashore Lines (66.67%)	NJ	23-6000766	
Pittsburgh and Cross Creek Railroad Company (83%)	PA	23-6207599	
Terminal Realty Penn Co.	DC	23-1707450	
Waynesburg Southern Railroad Company	PA	23-1675796	
GAI Insurance Company, Ltd. *	BMU	98-1073776	
Great American Specialty & Affinity Limited	GBR		
Hangar Acquisition Corp.	OH	31-1446308	
Premier Lease & Loan Services Insurance Agency, Inc.	WA	91-1242743	
Premier Lease & Loan Services of Canada, Inc.	WA	91-1508644	
Risico Management Corporation	DE	31-1262960	
Dixie Terminal Corporation	OH	31-0823725	
GAI Holding Bermuda Ltd. (77%) ^	BMU	98-0606803	
GAI Indemnity, Ltd. #	GBR	98-0556144	
Neon Capital Limited	GBR		
Neon Holdings (U.K.) Limited	GBR		
Beat Capital Partners Limited (26.96%)	GBR		
Tarian Underwriting Limited (60%)	GBR		
Lavenham Underwriting Limited #	GBR	98-0412245	
Neon Italy S.R.L. (60%)	ITA		
Neon Management Services Limited	GBR		
Neon Sapphire Underwriting Limited	GGY		
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		
Orca Services S/A (85%)	DNK		
Sampford Underwriting Limited #	GBR	98-0431601	
Helium Holdings Limited	BMU		
Neon Employee Ownership LLC (23.35%)	DE		
GAI Australia Pty Ltd	AUS		

* Denotes insurer

@ Company affiliated but not owned

Participant in Lloyd's Syndicate 2468

Subsidiaries 100% owned by respective parent unless otherwise stated

^ Total percentage owned by respective parent and other affiliated companies

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

	Domiciliary Location	FEIN	NAIC Co. Code
American Financial Group, Inc.	OH	31-1544320	
Great American Financial Resources, Inc. ^	DE	06-1356481	
AAG Insurance Agency, Inc.	KY	31-1422717	
Ceres Group, Inc.	DE	34-1017531	
Continental General Corporation	NE	47-0717079	
QQAgency of Texas, Inc.	TX	34-1947042	
Great American Advisors, Inc.	OH	31-1395344	
Great American Life Insurance Company *	OH	13-1935920	63312
Annuity Investors Life Insurance Company *	OH	31-1021738	93661
Bay Bridge Marina Hemingway's Restaurant, LLC (85%)	MD	27-4078277	
Bay Bridge Marina Management (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 Brothers, Inc.	OH	31-1391777	
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	
Great American Holding (Europe) Limited	GBR		
Great American Europe Limited	GBR		
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
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	36-4670968	
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	
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 Real Estate Holdings, LLC	FL	82-2462705	
Summit Holding Southeast, Inc.	FL	59-3409855	
Bridgefield Employers Insurance Company*	FL	59-1835212	10701
Bridgefield Casualty Insurance Company*	FL	59-3269531	10335

* Denotes insurer

@ Company affiliated but not owned

Participant in Lloyd's Syndicate 2468

Subsidiaries 100% owned by respective parent unless otherwise stated

^ Total percentage owned by respective parent and other affiliated companies

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

	Domiciliary Location	FEIN	NAIC Co. Code
American Financial Group, Inc.	OH	31-1544320	
Great American Insurance Company *	OH	31-0501234	16691
American Empire Surplus Lines Insurance Company *	DE	31-0912199	35351
American Empire Insurance Company *	OH	31-0973761	37990
American Empire Underwriters, Inc.	TX	59-1671722	
American Signature Underwriters, Inc.	OH	31-1463075	
Brothers Property Corporation	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	
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	
PLLS Canada Insurance Brokers Inc. (49%)	CAN	871850814	
Professional Risk Brokers, Inc.	IL	31-1293064	
One East Fourth, Inc.	OH	31-0686194	
Pioneer Carpet Mills, Inc.	OH	31-0883227	
TEJ Holdings, Inc.	OH	31-1119320	
Three East Fourth, Inc.	OH	31-0728327	

* Denotes insurer

@ Company affiliated but not owned

Participant in Lloyd's Syndicate 2468

Subsidiaries 100% owned by respective parent unless otherwise stated

^ Total percentage owned by respective parent and other affiliated companies

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	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)	*
Members															
			31-1544320		0001042046	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	
			95-2802826				Great Southwest Corporation	DE	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	
			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	
			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	
							Beat Capital Partners Limited	GBR	NIA	Neon Holdings (U.K.) Limited	Ownership	26.960	American Financial Group, Inc.	N	
							Tarian Underwriting Limited	GBR	NIA	Beat Capital Partners Limited	Ownership	60.000	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	
							Neon Italy S.R.L.	ITA	NIA	Neon Holdings (U.K.) Limited	Ownership	60.000	American Financial Group, Inc.	N	

Q12

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)	*
							Neon Management Services Limited.....	GBR.....	NIA.....	Neon Holdings (U.K.) Limited.....	Ownership.....	100.000	American Financial Group, Inc.....	N.....	
							Neon Sapphire Underwriting Limited.....	GGY.....	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				Orca Services S/A.....	DNK.....	NIA.....	Neon Holdings (U.K.) Limited.....	Ownership.....	85.000	American Financial Group, Inc.....	N.....	
							Sampford Underwriting Limited.....	GBR.....	IA.....	Neon Holdings (U.K.) Limited.....	Ownership.....	100.000	American Financial Group, Inc.....	N.....	
							Helium Holdings Limited.....	BMU.....	NIA.....	American Financial Group, Inc.....	Ownership.....	100.000	American Financial Group, Inc.....	N.....	6..
							Neon Employee Ownership LLC.....	DE.....	NIA.....	Helium Holdings Limited.....	Ownership.....	23.350	.....	N.....	6..
							GAI Australia Pty Ltd.....	AUS.....	NIA.....	Neon Employee Ownership LLC.....	Ownership.....	100.000	American Financial Group, Inc.....	N.....	6..
			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.....	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.....	
			31-1391777				GALIC Brothers, Inc.....	OH.....	NIA.....	Great American Life Insurance Company.....	Ownership.....	100.000	American Financial Group, Inc.....	Y.....	
			26-3260520				Manhattan National Holding Corporation.....	OH.....	NIA.....	Great American Life Insurance Company.....	Ownership.....	100.000	American Financial Group, Inc.....	Y.....	
0084	American Financial Group, Inc.	67083...	45-0252531				Manhattan National Life Insurance Company.....	OH.....	IA.....	Manhattan National Holding Corporation.....	Ownership.....	100.000	American Financial Group, Inc.....	N.....	
			52-2179330				Skipjack Marina Corp.....	MD.....	NIA.....	Great American Life Insurance Company.....	Ownership.....	100.000	American Financial Group, Inc.....	N.....	
			42-1575938				Great American Holding, Inc.....	OH.....	UIP.....	American Financial Group, Inc.....	Ownership.....	100.000	American Financial Group, Inc.....	N.....	
			27-3062314				Agricultural Services, LLC.....	OH.....	NIA.....	Great American Holding, Inc.....	Ownership.....	100.000	American Financial Group, Inc.....	N.....	
							Great American Holding (Europe) Limited.....	GBR.....	NIA.....	Great American Holding, Inc.....	Ownership.....	100.000	American Financial Group, Inc.....	N.....	
							Great American Europe Limited.....	GBR.....	NIA.....	Great American Holding (Limited).....	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				Mid-Continent Excess and Surplus Insurance Company.....	DE.....	IA.....	Mid-Continent Casualty Company.....	Ownership.....	100.000	American Financial Group, Inc.....	N.....	
			30-0571535				Mid-Continent Specialty Insurance Services, Inc.....	OK.....	NIA.....	Mid-Continent Casualty Company.....	Ownership.....	100.000	American Financial Group, Inc.....	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.....	
			34-1607394				National Interstate Corporation.....	OH.....	NIA.....	Great American Holding, Inc.....	Ownership.....	100.000	American Financial Group, Inc.....	N.....	
			34-1899058				American Highways Insurance Agency, Inc.....	OH.....	NIA.....	National Interstate Corporation.....	Ownership.....	100.000	American Financial Group, Inc.....	N.....	

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)	*
			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	
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	
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				Republic Indemnity Company of California	CA	IA	Republic Indemnity Company of America	Ownership	100.000	American Financial Group, Inc.	N	
			59-1683711				Summit Consulting, LLC	FL	NIA	Great American Holding, Inc.	Ownership	100.000	American Financial Group, Inc.	N	
			59-3385208				Heritage Summit Healthcare, LLC	FL	NIA	Summit Consulting, LLC	Ownership	100.000	American Financial Group, Inc.	N	
			82-2462705				Summit Real Estate Holdings, LLC	FL	NIA	Summit Consulting, LLC	Ownership	100.000	American Financial Group, Inc.	N	
			59-3409855				Summit Holding Southeast, Inc.	FL	NIA	Great American Holding, Inc.	Ownership	100.000	American Financial Group, Inc.	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				Great American Insurance Company	OH	UIP	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	N	
0084	American Financial Group, Inc.	35351	31-0912199				American Empire Surplus Lines Insurance Company	DE	IA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	
0084	American Financial Group, Inc.	37990	31-0973761				American Empire Insurance Company	OH	IA	American Empire Surplus Lines Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	
			59-1671722				American Empire Underwriters, Inc.	TX	NIA	American Empire Insurance Company	Ownership	100.000	American Financial Group, Inc.	Y	
			31-1463075				American Signature Underwriters, Inc.	OH	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	Y	
			59-2840291				Brothers Property Corporation	OH	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	Y	
			25-1754638				Brothers Pennsylvania Corporation	PA	NIA	Brothers Property Corporation	Ownership	100.000	American Financial Group, Inc.	N	
			59-2840294				Brothers Property Management Corporation	OH	NIA	Brothers Property Corporation	Ownership	100.000	American Financial Group, Inc.	N	
			20-4498054				Crescent Centre Apartments	OH	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	1..
			31-1277904				Crop Managers Insurance Agency, Inc.	KS	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	Y	
			31-0589001				Dempsey & Siders Agency, Inc.	OH	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	Y	
			31-1341668				Eden Park Insurance Brokers, Inc.	CA	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	Y	
							El Aguila, Compañía de Seguros, S.A. de C.V.	MEX	IA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	Y	
							Financidora de Primas Condor, S.A. de C.V.	MEX	NIA	El Aguila, Compañía de Seguros, S.A. de C.V.	Ownership	99.000	American Financial Group, Inc.	N	
			39-1404033				Farmers Crop Insurance Alliance, Inc.	KS	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	Y	
			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	
			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	

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)	*
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.....	....
			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.....	....

Q12.3

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.
6	The entity is owned by more than one company within the AFG Group. American Financial Group, Inc. effectively owns 77% of GAI Holding Bermuda Ltd. ; the senior management of Neon Capital Limited, through their ownership of Neon Employee Ownership LLC, owns the remaining 23% of GAI Holding Bermuda Ltd. through their ownership of GAI Australia Pty Ltd.

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.....			0.000	
6. Mortgage guaranty.....			0.000	
8. Ocean marine.....			0.000	
9. Inland marine.....	2,028,709	255,874	12.613	17.130
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.....		22,244	0.000	
17.1 Other liability-occurrence.....	13,274,621	873,413	6.580	(5.720)
17.2 Other liability-claims made.....	2,237,905	1,122,498	50.158	19.231
17.3 Excess workers' compensation.....			0.000	
18.1 Products liability-occurrence.....	5,366,949	(81,100)	(1.511)	148.698
18.2 Products liability-claims made.....			0.000	
19.1, 19.2 Private passenger auto liability.....		(435)	0.000	
19.3, 19.4 Commercial auto liability.....	1,315,112	120,389	9.154	8.746
21. Auto physical damage.....	527,875	221,710	42.000	10.595
22. Aircraft (all perils).....			0.000	
23. Fidelity.....			0.000	
24. Surety.....	1,794,181	581,854	32.430	2.596
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.....	26,545,352	3,116,182	11.739	28.843
DETAILS OF WRITE-INS				
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.....			
2. Allied lines.....			
3. Farmowners multiple peril.....			
4. Homeowners multiple peril.....			
5. Commercial multiple peril.....			
6. Mortgage guaranty.....			
8. Ocean marine.....			
9. Inland marine.....	2,105,930	2,105,930	2,301,944
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.....	14,348,386	14,348,386	13,897,482
17.2 Other liability-claims made.....	2,631,710	2,631,710	2,664,606
17.3 Excess workers' compensation.....			
18.1 Products liability-occurrence.....	5,939,781	5,939,781	5,148,931
18.2 Products liability-claims made.....			
19.1 19.2 Private passenger auto liability.....			
19.3 19.4 Commercial auto liability.....	1,598,985	1,598,985	1,157,204
21. Auto physical damage.....	659,191	659,191	521,431
22. Aircraft (all perils).....			
23. Fidelity.....			
24. Surety.....	1,423,253	1,423,253	1,325,624
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.....	28,707,236	28,707,236	27,017,222
DETAILS OF WRITE-INS			
3401.....			
3402.....			
3403.....			
3498. Sum. of remaining write-ins for Line 34 from overflow page.....	0	0	0
3499. Totals (Lines 3401 thru 3403 plus 3498) (Line 34).....	0	0	0

PART 3 (000 omitted)

LOSS AND LOSS ADJUSTMENT EXPENSE RESERVES SCHEDULE

	1	2	3	4	5	6	7	8	9	10	11	12	13
Years in Which Losses Occurred	Prior Year-End Known Case Loss and LAE Reserves	Prior Year-End IBNR Loss and LAE Reserves	Total Prior Year-End Loss and LAE Reserves (Cols. 1 + 2)	2018 Loss and LAE Payments on Claims Reported as of Prior Year-End	2018 Loss and LAE Payments on Claims Unreported as of Prior Year-End	Total 2018 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. 2015 + Prior.....	106,185	82,502	188,687	6,098	1,969	8,067	101,054	6,816	79,252	187,122	967	5,535	6,502
2. 2016.....	13,904	23,251	37,155	592	601	1,193	11,933	705	25,251	37,889	(1,379)	3,306	1,927
3. Subtotals 2016 + Prior.....	120,089	105,753	225,842	6,690	2,570	9,260	112,987	7,521	104,503	225,011	(412)	8,841	8,429
4. 2017.....	13,275	41,563	54,838	1,853	991	2,844	12,880	1,863	29,150	43,893	1,458	(9,559)	(8,101)
5. Subtotals 2017 + Prior.....	133,364	147,316	280,680	8,543	3,561	12,104	125,867	9,384	133,653	268,904	1,046	(718)	328
6. 2018.....	XXX	XXX	XXX	XXX	522	522	XXX	1,343	14,663	16,006	XXX	XXX	XXX
7. Totals.....	133,364	147,316	280,680	8,543	4,083	12,626	125,867	10,727	148,316	284,910	1,046	(718)	328
8. Prior Year-End's Surplus As Regards Policyholders	178,780												
											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. ....0.8 %	2. ....(0.5)%	3. ....0.1 %
													Col. 13, Line 7 Line 8
													4. ....0.2 %

Q14

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

Explanation:

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

Bar Code:



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.....	56,232	
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.....	771	
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).....	55,461	0
12. Deduct total nonadmitted amounts.....		
13. Statement value at end of current period (Line 11 minus Line 12).....	55,461	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.....	420,908,296	416,513,671
2. Cost of bonds and stocks acquired.....	46,846,123	105,832,864
3. Accrual of discount.....	415,729	2,063,708
4. Unrealized valuation increase (decrease).....	(1,244,884)	4,167,125
5. Total gain (loss) on disposals.....	14,673	(136,581)
6. Deduct consideration for bonds and stocks disposed of.....	19,123,775	105,537,817
7. Deduct amortization of premium.....	268,440	1,229,767
8. Total foreign exchange change in book/adjusted carrying value.....		
9. Deduct current year's other-than-temporary impairment recognized.....		764,907
10. Total investment income recognized as a result of prepayment penalties and/or acceleration fees.....		
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7+8-9+10).....	447,547,722	420,908,296
12. Deduct total nonadmitted amounts.....	50,000	50,000
13. Statement value at end of current period (Line 11 minus Line 12).....	447,497,722	420,858,296

SCHEDULE D - PART 1B

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

NAIC Designation	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. NAIC 1 (a).....	291,764,590	41,633,893	15,090,352	140,440	318,448,571			291,764,589
2. NAIC 2 (a).....	24,674,694		12,500	(11,126)	24,651,068			24,674,694
3. NAIC 3 (a).....	2,462,507		6,250	(1)	2,456,256			2,462,507
4. NAIC 4 (a).....		211,724		(19)	211,705			
5. NAIC 5 (a).....	320,312	4,000,000	4,000,000	(1,565)	318,747			320,312
6. NAIC 6 (a).....					0			
7. Total Bonds.....	319,222,102	45,845,617	19,109,102	127,729	346,086,347	0	0	319,222,102
PREFERRED STOCK								
8. NAIC 1.....					0			
9. NAIC 2.....	28,227,960	1,000,000		(600,003)	28,627,957			28,227,960
10. NAIC 3.....	6,400,011			(1)	6,400,010			6,400,011
11. NAIC 4.....					0			
12. NAIC 5.....					0			
13. NAIC 6.....					0			
14. Total Preferred Stock.....	34,627,971	1,000,000	0	(600,004)	35,027,967	0	0	34,627,971
15. Total Bonds and Preferred Stock.....	353,850,073	46,845,617	19,109,102	(472,275)	381,114,314	0	0	353,850,073

QS102

(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 \$.....0; 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 NONE Par Value	3 Realized Gain	4 Interest Collected Year To Date	5 Paid for Accrued Interest Year To Date
9199999.....		XXX.....			

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.....	.0	44,036,239
2. Cost of short-term investments acquired.....		66,714,529
3. Accrual of discount.....		
4. Unrealized valuation increase (decrease).....		
5. Total gain (loss) on disposals.....		
6. Deduct consideration received on disposals.....		110,750,768
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).....	.0	.0
11. Deduct total nonadmitted amounts.....		
12. Statement value at end of current period (Line 10 minus Line 11).....	.0	.0

**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**

SCHEDULE E - PART 2 - VERIFICATION

Cash Equivalents

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	67,586,512	
2. Cost of cash equivalents acquired.....	23,618,813	75,751,237
3. Accrual of discount.....		
4. Unrealized valuation increase (decrease).....		
5. Total gain (loss) on disposals.....		
6. Deduct consideration received on disposals.....	50,508,935	8,164,725
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).....	40,696,390	67,586,512
11. Deduct total nonadmitted amounts.....		
12. Statement value at end of current period (Line 10 minus Line 11).....	40,696,390	67,586,512

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

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

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

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

SCHEDULE BA - PART 2

Showing Other Long-Term Invested Assets ACQUIRED AND ADDITIONS MADE During the Current Quarter

1 CUSIP Identification	2 Name or Description	Location		5 Name of Vendor or General Partner	6 NAIC Designation	7 Date Originally Acquired	8 Type and Strategy	9 Actual Cost at Time of Acquisition	10 Additional Investment Made after Acquisition	11 Amount of Encumbrances	12 Commitment for Additional Investment	13 Percentage of Ownership
		3 City	4 State									
Surplus Debentures - Unaffiliated												
023138 AA 8	AMBAC Assurance Surplus Note 5.1 06/07/20.....	New York.....	NY....	Dissolution.....		02/12/2018....		56,232				
2399999. Total - Surplus Debentures - Unaffiliated.....								56,232	0	0	0	XXX.....
4499999. Subtotal - Unaffiliated.....								56,232	0	0	0	XXX.....
4699999. Totals.....								56,232	0	0	0	XXX.....

QE03

SCHEDULE BA - PART 3

Showing Other Long-Term Invested Assets DISPOSED, Transferred or Repaid During the Current Quarter

1 CUSIP Identification	2 Name or Description	Location		5 Name of Purchaser or Nature of Disposal	6 Date Originally Acquired	7 Disposal Date	8 Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Changes in Book/Adjusted Carrying Value						15 Book/Adjusted Carrying Value Less Encumbrances on Disposal	16 Consideration	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Investment Income
		3 City	4 State					9 Unrealized Valuation Increase (Decrease)	10 Current Year's (Depreciation) or (Amortization) / Accretion	11 Current Year's Other-Than-Temporary Impairment Recognized	12 Capitalized Deferred Interest and Other	13 Total Change in B./A.C.V. (9+10-11+12)	14 Total Foreign Exchange Change in B./A.C.V.						
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)
Bonds - U.S. Special Revenue and Special Assessment										
594654	CM	5		03/09/2018	BARCLAYS CAPITAL		2,123,120	2,000,000		1FE
63968M	RE	1		03/07/2018	JP MORGAN SECURITIES INC		2,127,660	2,000,000		1FE
3199999	Total - Bonds - U.S. Special Revenue and Special Assessments						4,250,780	4,000,000	0	.XXX
Bonds - Industrial and Miscellaneous										
02315Q	AA	6	C	02/12/2018	Dissolution		211,724	211,196		4Z
03330P	AA	7		01/26/2018	GREENSLEDGE CAPITAL MARKET		1,000,000	1,000,000		1FE
038923	AC	2		03/08/2018	SANDLER & O'NEIL PARTNERS		999,870	1,000,000		1FE
05549N	AC	0		02/13/2018	WELLS FARGO BROKERAGE SERVICES		2,000,000	2,000,000		1FE
123262	AN	7		02/21/2018	DEUTSCHE BANK		999,983	1,000,000		1FE
15673N	AA	1		02/08/2018	NATIXIS		2,000,000	2,000,000		1FE
26829C	AZ	0		02/15/2018	AMHERST SECURITIES CORP		1,748,906	1,750,000		1FE
28618X	AA	0		03/27/2018	CS FIRST BOSTON		1,651,516	1,669,713	1,256	1FE
36655Y	AB	3		02/16/2018	NATIXIS		2,000,000	2,000,000		1FE
38175B	AA	2		02/23/2018	WELLS FARGO BROKERAGE SERVICES		1,000,000	1,000,000		1FE
40423X	AB	8		01/24/2018	CS FIRST BOSTON		1,999,974	2,000,000		1FE
40423X	AF	9		02/09/2018	CS FIRST BOSTON		1,999,969	2,000,000		1FE
40423X	AG	7		02/09/2018	CS FIRST BOSTON		999,994	1,000,000		1FE
46185J	AA	6		01/26/2018	JP MORGAN SECURITIES INC		2,000,000	2,000,000		1FE
62946U	AL	4		03/12/2018	CS FIRST BOSTON		1,489,453	1,500,000	3,884	1FE
68267B	AA	8		02/21/2018	SOCIETE GENERALE SEC		2,999,184	3,000,000		1FE
74041U	AE	9		03/06/2018	GUGGENHEIM CAPITAL MARKET		4,000,000	4,000,000	24,659	5AM
74334A	AA	7		02/08/2018	GOLDMAN SACHS		1,999,990	2,000,000		1FE
78403D	AM	2		02/16/2018	BARCLAYS CAPITAL		2,000,000	2,000,000		1FE
83405R	AA	5		01/30/2018	DEUTSCHE BANK		1,999,870	2,000,000		1FE
84861C	AC	9		02/21/2018	CS FIRST BOSTON		1,503,854	1,495,442	3,985	1FE
87266X	AA	1		02/05/2018	WELLS FARGO BROKERAGE SERVICES		2,000,000	2,000,000		1FE
89656F	AA	4		02/22/2018	SG AMERICAS SECURITIES		2,990,550	3,055,967	2,116	1FE
3899999	Total - Bonds - Industrial and Miscellaneous						41,594,837	41,682,318	35,899	.XXX
8399997	Total - Bonds - Part 3						45,845,617	45,682,318	35,899	.XXX
8399999	Total - Bonds						45,845,617	45,682,318	35,899	.XXX
Preferred Stocks - Industrial and Miscellaneous										
59156R	BT	4		03/20/2018	BANC OF AMERICA SECURITIES		1,000,000	1,000,000.00		P2UFE
8499999	Total - Preferred Stocks - Industrial and Miscellaneous						1,000,000	XXX	0	.XXX
8999997	Total - Preferred Stocks - Part 3						1,000,000	XXX	0	.XXX
8999999	Total - Preferred Stocks						1,000,000	XXX	0	.XXX
Common Stocks - Industrial and Miscellaneous										
59156R	10	8		01/01/2018	Dissolution	10.000	506	XXX		L
9099999	Total - Common Stocks - Industrial and Miscellaneous						506	XXX	0	.XXX
9799997	Total - Common Stocks - Part 3						506	XXX	0	.XXX
9799999	Total - Common Stocks						506	XXX	0	.XXX
9899999	Total - Preferred and Common Stocks						1,000,506	XXX	0	.XXX
9999999	Total - Bonds, Preferred and Common Stocks						46,846,123	XXX	35,899	.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)	
Bonds - U.S. Political Subdivisions of States																						
235308	QG 1		DALLAS TX ISD 5.00 02/15/2018.....	02/15/2018	Maturity.....		1,980,000	1,980,000	2,342,320	1,986,761		(6,761)		(6,761)	1,980,000					54,450	02/15/2018	1FE.....
2499999	Total - Bonds - U.S. Political Subdivisions of States.....						1,980,000	1,980,000	2,342,320	1,986,761	0	(6,761)	0	(6,761)	1,980,000	0	0	0	0	54,450	XXX	XXX
Bonds - U.S. Special Revenue and Special Assessment																						
041083	VB 9		AR ST DEV FIN SFM A 3.10 07/01/2043.....	03/01/2018	MBS Paydown.....		35,790	35,790	35,790	35,790				0	35,790					165	07/01/2043	1FE.....
130333	CA 3		CA HSG FIN AGY A 2.90 02/01/2042.....	03/01/2018	MBS Paydown.....		13,084	13,084	13,084	13,084				0	13,084					106	02/01/2042	1FE.....
130333	CB 1		CA HSG FIN AGY B 2.90 02/01/2042.....	03/01/2018	MBS Paydown.....		18,220	18,220	18,175	18,182		12	12	18,220						106	02/01/2042	1FE.....
19647P	BA 0		CO ST HSG FIN AUTH MF I 3.20 02/01/2044.....	03/01/2018	MBS Paydown.....		6,920	6,920	6,920	6,920				0	6,920					37	02/01/2044	1FE.....
199112	HQ 9		COLUMBUS GA BLDG A 4.00 01/01/2018.....	01/01/2018	Maturity.....		1,200,000	1,200,000	1,304,844	1,200,000				0	1,200,000					24,000	01/01/2018	1FE.....
246395	WY 9		DE HSG AUTH-SFM-A- A-1 4.90 07/01/2029.....	01/01/2018	Sinking Fund Redemption.....		25,000	25,000	25,990	25,418		(384)	(384)	25,000						613	07/01/2029	1FE.....
246395	WY 9		DE HSG AUTH-SFM-A- A-1 4.90 07/01/2029.....	03/01/2018	Partial Call.....		5,000	5,000	5,198	5,084		(84)	(84)	5,000						123	07/01/2029	1FE.....
296122	US 1		ESCAMBIA CNTY FL SFM B 3.125 08/01/2044.....	03/01/2018	MBS Paydown.....		12,160	12,160	12,160	12,160				0	12,160					64	08/01/2044	1FE.....
31350A	BR 8		FHLMC VAR M034 CL A 4.15 04/15/2025.....	02/15/2018	Partial Call.....		10,000	10,000	10,275	10,131		(131)	(131)	10,000						52	04/15/2025	1FE.....
34074M	JB 8		FL HSG FIN CORP A 2.80 07/01/2041.....	03/01/2018	MBS Paydown.....		74,846	74,846	74,846	74,846				0	74,846					319	07/01/2041	1FE.....
45201Y	YK 7		IL HSG DEV AUTH A 2.45 06/01/2043.....	03/01/2018	MBS Paydown.....		93,873	93,873	90,118	90,503		2,807	2,807	93,873						442	06/01/2043	1FE.....
45203L	CD 3		IL HSG DEV AUTH 2.85 07/01/2032.....	03/26/2018	MBS Paydown.....		1,900	1,900	1,900	1,906		(1)	(1)	1,900						11	07/01/2032	1FE.....
45505T	GP 0		IN HSG & CMNTY DEV A-1 2.85 07/01/2031.....	01/01/2018	Partial Call.....		20,000	20,000	20,000	20,000		(0)	(0)	20,000						285	07/01/2031	1FE.....
45505T	GQ 8		IN HSG & CMNTY DEV A-1 2.95 01/01/2033.....	01/01/2018	Partial Call.....		130,000	130,000	130,000	130,000		(0)	(0)	130,000						1,918	01/01/2033	1FE.....
49130T	PR 1		KY ST HSG CORP A 4.25 07/01/2033.....	03/21/2018	Partial Call.....		5,000	5,000	5,228	5,097		(97)	(97)	5,000						107	07/01/2033	1FE.....
49130T	PS 9		KY HSG CORP A 3.00 11/01/2041.....	03/01/2018	Partial Call.....		25,000	25,000	25,000	25,000				0	25,000					113	11/01/2041	1FE.....
49130T	PT 7		KY HSG CORP B 3.00 11/01/2041.....	03/01/2018	Partial Call.....		20,000	20,000	20,000	20,000				0	20,000					100	11/01/2041	1FE.....
54627D	BV 2		LOUISIANA HSG CORP A 3.05 12/01/2038.....	03/01/2018	MBS Paydown.....		53,672	53,672	53,672	53,672		0	0	53,672						227	12/01/2038	1FE.....
56052F	BR 5		MAINE ST HSG AUTH MTG D 4.00 11/15/2045.....	03/12/2018	Partial Call.....		75,000	75,000	80,752	79,398		(4,398)	(4,398)	75,000						75	11/15/2045	1FE.....
57419R	GH 2		MD ST CMNTY DEV ADMIN A 4.00 07/01/2043.....	03/01/2018	MBS Paydown.....		52,892	52,892	52,892	52,892				0	52,892					325	07/01/2043	1FE.....
57587A	HY 7		MA HSG FIN AGY REF 177 4.00 06/01/2039.....	01/26/2018	Partial Call.....		130,000	130,000	139,334	134,079		(4,079)	(4,079)	130,000						25	06/01/2039	1FE.....
60416Q	GB 4		MN HSG FIN AGY D 2.875 11/01/2044.....	03/01/2018	MBS Paydown.....		45,496	45,496	45,496	45,496				0	45,496					277	11/01/2044	1FE.....
60416Q	GC 2		MINNESOTA ST HSG FIN A 2.80 02/01/2045.....	03/01/2018	MBS Paydown.....		118,016	118,016	118,016	118,016				0	118,016					510	02/01/2045	1FE.....
60416Q	GD 0		MINNESOTA ST HSG FIN 3.00 04/01/2045.....	03/01/2018	MBS Paydown.....		85,170	85,170	85,170	85,170		(0)	(0)	85,170						415	04/01/2045	1FE.....
60416S	BU 3		MN HSG FIN AGY A 3.00 07/01/2031.....	03/01/2018	Partial Call.....		65,000	65,000	68,273	66,810		(1,810)	(1,810)	65,000						980	07/01/2031	1FE.....
60535Q	LY 4		MS ST HOME CORP SF MTGE 2.75 12/01/2032.....	03/01/2018	MBS Paydown.....		28,273	28,273	28,273	28,273				0	28,273					134	12/01/2032	1FE.....
60535Q	LZ 1		MISSISSIPPI HOME CORP 3.05 12/01/2034.....	03/01/2018	MBS Paydown.....		28,833	28,833	29,089	29,062		(88)	(88)	28,833						145	12/01/2034	1FE.....
60637B	GC 8		MO HSG DEV A 3.75 05/01/2038.....	01/01/2018	Partial Call.....		65,000	65,000	70,493	69,109		(4,109)	(4,109)	65,000						17	05/01/2038	1FE.....
60637B	GM 6		MO HSG DEV B-1 4.00 11/01/2045.....	03/01/2018	Partial Call.....		35,000	35,000	37,718	36,788		(1,788)	(1,788)	35,000						15	11/01/2045	1FE.....
647200	2H 6		NM MTGE FIN B TXBL 2.75 12/01/2035.....	03/01/2018	MBS Paydown.....		27,273	27,273	27,273	27,273				0	27,273					144	12/01/2035	1FE.....
647200	3H 5		NEW MEXICO MTGE FIN A 3.25 03/01/2045.....	03/01/2018	Partial Call.....		60,000	60,000	63,647	62,515		(2,515)	(2,515)	60,000						975	03/01/2045	1FE.....
647200	3M 4		NEW MEXICO ST MTGE C 3.00 09/01/2041.....	03/01/2018	Partial Call.....		65,000	65,000	65,000	64,889		111	111	65,000						375	09/01/2041	1FE.....
647200	3N 2		NEW MEXICO MTG FIN D 3.125 02/01/2037.....	03/01/2018	MBS Paydown.....		56,881	56,881	56,881	56,881		(0)	(0)	56,881						352	02/01/2037	1FE.....
647200	P5 7		NM SFM B CL I 5.00 03/01/2028.....	01/01/2018	Partial Call.....		30,000	30,000	31,552	30,624		(624)	(624)	30,000						20	03/01/2028	1FE.....
647200	P5 7		NM SFM B CL I 5.00 03/01/2028.....	03/01/2018	Sinking Fund Redemption.....		45,000	45,000	47,329	45,936		(824)	(824)	45,000						1,155	03/01/2028	1FE.....
647200	X3 3		NM MTG FIN AUTH A 2.60 02/01/2043.....	03/01/2018	MBS Paydown.....		22,843	22,843	22,272	22,313		205	205	22,843						76	02/01/2043	1FE.....
647200	X4 1		NM MTGE FIN CL I B-1 2.85 07/01/2043.....	03/01/2018	MBS Paydown.....		48,756	48,756	48,360	48,499		(497)	(497)	48,756						313	07/01/2043	1FE.....
649883	F2 6		NY MTGE AGY 191 3.50 10/01/2034.....	03/30/2018	Partial Call.....		85,000	85,000	89,988	86,965		(1,965)	(1,965)	85,000						196	10/01/2034	1FE.....
649883	H6 5		NY MTGE AGY REF194 3.50 10/01/2035.....	03/30/2018	Partial Call.....		335,000	335,000	354,085	344,766		(9,766)	(9,766)	335,000						616	10/01/2035	1FE.....

QE05

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	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)
649883	VZ 5 NY MTGE AGY-178 3.50 10/01/2043.....		03/30/2018	Partial Call.....		70,000	70,000	72,376	71,379				(1,379)		70,000			.0		10/01/2043	1FE.....
658207	TZ 8 NC HSG FIN 38-B 4.00 07/01/2047.....		01/01/2018	Paydown.....		15,000	15,000	16,294	16,152				.0		15,000			.0	.340	07/01/2047	1FE.....
658877	DZ 5 N DAKOTA ST HSG 4.50 01/01/2028.....		01/01/2018	Partial Call.....		175,000	175,000	186,653	179,160		(4,160)		(4,160)		175,000			.0	3,938	01/01/2028	1FE.....
658909	EV 4 ND ST HSG FIN A 3.50 07/01/2043.....		01/01/2018	Sinking Fund Redemption.....		85,000	85,000	88,523	87,070		(1,787)		(1,787)		85,000			.0	1,488	07/01/2043	1FE.....
658909	HW 9 ND HSG FIN AGY B 4.00 01/01/2036.....		01/01/2018	Partial Call.....		195,000	195,000	211,277	203,609		(8,609)		(8,609)		195,000			.0	3,900	01/01/2036	1FE.....
67756Q	NP 8 OHIO ST HSG FIN AGY B 2.70 03/01/2036.....		03/01/2018	MBS Paydown.....		59,059	59,059	59,059	59,059				.0		59,059			.0	.240	03/01/2036	1FE.....
67756Q	NQ 6 OH HSG FIN AGY A 2.80 03/01/2046.....		03/01/2018	MBS Paydown.....		83,583	83,583	83,583	83,583				.0		83,583			.0	.271	03/01/2046	1FE.....
67756Q	NR 4 OH HSG FIN AGY B TXBL 3.25 03/01/2046.....		03/01/2018	MBS Paydown.....		76,664	76,664	76,664	76,664				.0		76,664			.0	.464	03/01/2046	1FE.....
67756Q	WE 3 OH HSG FIN AGY D 3.40 09/01/2037.....		03/01/2018	Partial Call.....		10,000	10,000	10,000	10,000		0		.0		10,000			.0	.145	09/01/2037	1FE.....
686087	NS 2 OR HSG & CMNTY SVCS B 2.50 07/01/2034.....		03/30/2018	Partial Call.....		60,000	60,000	60,000	60,000				.0		60,000			.0	.790	07/01/2034	1FE.....
686087	SU 2 OREGON HSG & CMNTY A 3.50 07/01/2036.....		03/30/2018	Partial Call.....		60,000	60,000	63,485	61,926		(1,926)		(1,926)		60,000			.0	1,088	07/01/2036	1FE.....
686087	VV 6 OREGON ST HSG & CMNTY D 3.45 01/01/2038.....		03/30/2018	Partial Call.....		10,000	10,000	10,000	10,000		0		.0		10,000			.0	.76	01/01/2038	1FE.....
686087	WW 3 OR HSG & CMNTY SVCS G 4.00 01/01/2040.....		03/30/2018	Partial Call.....		50,000	50,000	53,730	53,724		(3,724)		(3,724)		50,000			.0	.26	01/01/2040	1FE.....
708796	Q6 7 PA HSG FIN AGY A 3.50 10/01/2035.....		01/03/2018	Partial Call.....		285,000	285,000	298,016	285,806		(806)		(806)		285,000			.0	.605	10/01/2035	1FE.....
83712D	UH 7 SOUTH CAROLINA HSG A-2 4.00 07/01/2037.....		01/01/2018	Partial Call.....		30,000	30,000	31,132	30,689		(689)		(689)		30,000			.0	.600	07/01/2037	1FE.....
83712D	WK 8 SC HSG FIN & DEV B-2 4.00 07/01/2043.....		01/01/2018	Partial Call.....		15,000	15,000	16,328	16,021		(1,021)		(1,021)		15,000			.0	.300	07/01/2043	1FE.....
88045R	B7 6 TN HSG DEV AGY A 3.50 07/01/2045.....		03/01/2018	Partial Call.....		55,000	55,000	58,553	56,898		(1,898)		(1,898)		55,000			.0	.969	07/01/2045	1FE.....
880461	NL 8 TN HSG FIN AGY 4.00 07/01/2042.....		03/01/2018	Partial Call.....		15,000	15,000	16,159	16,001		(1,001)		(1,001)		15,000			.0	.301	07/01/2042	1FE.....
880461	NP 9 TN HSG FIN AGY 2A 4.00 01/01/2042.....		01/01/2018	Paydown.....		10,000	10,000	10,841	10,757				.0		10,000			.0	.204	01/01/2042	1FE.....
880461	NP 9 TN HSG FIN AGY 2A 4.00 01/01/2042.....		02/01/2018	Partial Call.....		10,000	10,000	10,841	10,757		(765)		(765)		10,000			.0	.205	01/01/2042	1FE.....
880461	PS 1 TN HSG FIN AGY B2 3.70 07/01/2036.....		03/01/2018	Partial Call.....		40,000	40,000	40,000	40,000		(0)		(0)		40,000			.0	.757	07/01/2036	1FE.....
88275F	NV 7 TEXAS ST DEPT OF HSG 3.125 03/01/2046.....		03/01/2018	Partial Call.....		75,000	75,000	75,000	75,018		(18)		(18)		75,000			.0	.334	03/01/2046	1FE.....
88275F	PA 1 TX ST DEPT OF HSG & CMNTY C 3.10 9/1/47.....		03/01/2018	MBS Paydown.....		8,517	8,517	8,517	8,517				.0		8,517			.0	.44	09/01/2047	1FE.....
91743P	AK 1 UTAH ST HSG F 3.50 8/21/2044.....		03/21/2018	MBS Paydown.....		37,773	37,773	39,715	40,826		(2,223)		(2,223)		37,773			.0	.231	08/21/2044	1.....
92812V	MA 1 VA HSG DEV AUTH A 3.125 11/25/2039.....		03/25/2018	MBS Paydown.....		58,297	58,297	58,297	58,295		(11)		(11)		58,297			.0	.334	11/25/2039	1FE.....
93978T	XF 1 WA HSG FIN COMM 1N 4.00 12/01/2047.....		03/01/2018	Partial Call.....		75,000	75,000	80,519	79,683		(4,683)		(4,683)		75,000			.0	.16	12/01/2047	1FE.....
97689Q	BZ 8 WI HSG & ECON A 4.00 09/01/2045.....		03/01/2018	Partial Call.....		145,000	145,000	154,802	153,857		(8,857)		(8,857)		145,000			.0	.290	09/01/2045	1FE.....
3199999	Total - Bonds - U.S. Special Revenue and Special Assessments.....					5,063,792	5,063,792	5,305,457	5,138,999		0		(73,582)		5,063,792			.0	.56,465	XXX	XXX
Bonds - Industrial and Miscellaneous																					
00443P	AA 7 ACE 2007-HE2 A1 SEQ SNR FLT 12/25/2036.....		03/25/2018	MBS Paydown.....		28,797	28,797	21,976	22,568		1,800		1,800		28,797			.0	.74	12/25/2036	1FM.....
03789X	AA 6 DIN 2014-1 A2 ABS 4.277 09/05/44.....		03/05/2018	MBS Paydown.....		6,250	6,250	6,248	6,249		1		1		6,250			.0	.67	09/05/2044	2AM.....
04544N	AD 6 ABSHE 2006-HE6 A4 SEQ SNR FLT 11/25/2036.....		03/25/2018	MBS Paydown.....		93,124	93,124	78,224	84,012		2,226		2,226		93,124			.0	.242	11/25/2036	1FM.....
05530M	AA 7 BCAP 2006-AA2 A1 SEQ SNR FLT 01/25/2037.....		03/25/2018	MBS Paydown.....		52,174	52,174	39,887	41,021		(2,574)		(2,574)		52,174			.0	.149	01/25/2037	1FM.....
05530M	AA 7 BCAP 2006-AA2 A1 SEQ SNR FLT 01/25/2037.....		03/25/2018	Pass-Through Loss.....			(743)						.0					.0		01/25/2037	1FM.....
059522	AA 0 BAFIC 2007-C 6A1 SEQ SSNR FLT 05/20/2047.....		03/20/2018	MBS Paydown.....		74,516	74,516	64,084	65,612		4,283		4,283		74,516			.0	.237	05/20/2047	1FM.....
11042A	AA 2 BRITISH AIRWAYS 4.625 06/20/2024.....		03/20/2018	Sinking Fund Redemption.....		13,738	13,738	13,738	13,738				.0		13,738			.0	.159	06/20/2024	1FE.....
123262	AN 7 BJETS 2018-1 A ABS SSNR 4.335 02/15/2033.....		03/15/2018	MBS Paydown.....		68,234	68,234	68,233	68,233		7		7		68,234			.0	.123	02/15/2033	1FE.....
12479L	AA 8 CAI 2012-1A A ABS 3.47 10/25/2027.....	C	03/25/2018	MBS Paydown.....		47,875	47,875	47,965	47,937		(4)		(4)		47,875			.0	.277	10/25/2027	1FE.....
12641Q	AA 0 CSMC 2009-7R 3A3 MEZ 6.00 9/26/37.....		02/26/2018	Pass-Through Loss.....			271	182					.0					.0		09/26/2037	1FM.....
12641Q	AA 0 CSMC 2009-7R 3A3 MEZ 6.00 9/26/37.....		03/26/2018	MBS Paydown.....		2,494	2,494	1,679	1,663		122		122		2,494			.0	.23	09/26/2037	1FM.....
12641Q	AJ 2 CSMC 2009-7R 4A1 SEQ EXCH CSTR 7/26/37.....		02/26/2018	MBS Paydown.....		3,287	3,287	3,287	3,271		(2)		(2)		3,287			.0	.14	07/26/2037	1FM.....
12641Q	AJ 1 CSMC 2009-7R 4A5 MEZ 6.00 7/26/2037.....		03/26/2018	Pass-Through Loss.....			(182)						(1)		(569)		569	569		07/26/2037	1FM.....
12641Q	BQ 4 CSMC 2009-7R 8A6 MEZ STP 5/26/36.....		03/26/2018	MBS Paydown.....		7,995	7,995	6,637	2,854		55		55		7,995			.0	.34	05/26/2036	1FM.....
12641Q	CQ 3 CSMC 2009-7R 12A3 SUB 5.75 1/26/36.....		02/26/2018	MBS Paydown.....		4,292	4,292	4,292	4,275		17		17		4,292			.0	.21	01/26/2036	1FM.....

QE05.1

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)
12641Q CR 1	CSMC 2009-7R 12A4 SUB 5.75 1/26/36		02/26/2018	MBS Paydown		192	192	192	191		1		1		192			0	2	01/26/2036	1FM
12641Q CW 0	CSMC 2009-7R 13A1 SEQ EXCH 6.00 06/26/37		03/26/2018	MBS Paydown		34,160	34,160	34,160	34,160				0		34,160			0	355	06/26/2037	1FM
12641Q CZ 3	CSMC 2009-7R 13A4 MEZ 6.00 6/26/37		03/26/2018	Pass-Through Loss			5,159	4,198			(2)		(2)	(559)			559	559		06/26/2037	1FM
12641Q DH 2	CSMC 2009-7R 14A6 MEZ 5.75 4/26/37		02/26/2018	MBS Paydown		25,034	25,034	24,920	16,105		7		7		25,034			0	55	04/26/2037	1FM
126670 NY 0	CWL 2005-16 2AF3 SEQ 5.669 5/25/2036		02/12/2018	Dissolution		475,525							0		475,525		0	0		05/25/2036	1FM
126670 NY 0	CWL 2005-16 2AF3 SEQ 5.669 5/25/2036		02/12/2018	Book Value Adjustment									0		424		(424)	(424)		05/25/2036	1FM
126670 NY 0	CWL 2005-16 2AF3 SEQ 5.669 5/25/2036		02/25/2018	Pass-Through Loss			(5,237)	3,914					0					0		05/25/2036	1FM
126670 NY 0	CWL 2005-16 2AF3 SEQ 5.669 5/25/2036		03/25/2018	MBS Paydown		132,783	132,783	127,742	88,725		18,449		18,449		132,783			0	896	05/25/2036	1FM
126673 Y7 1	CWL 2005-7 AF4 SEQ SNR 4.867 10/25/2035		03/25/2018	MBS Paydown		148,938	148,938	151,358	149,042		169		169		148,938			0	1,227	10/25/2035	1FM
126694 HN 1	CWHL 2005-25 A9 SCH SSNR 5.50 11/25/2035		03/25/2018	MBS Paydown		1,797	1,797	1,784	1,417		457		457		1,797			0	16	11/25/2035	1FM
12669G R4 5	CWHL 2005-15 A8 NAS 5.5 08/25/2035		03/25/2018	MBS Paydown		7,092	7,092	6,629	6,040		6,088		6,088		7,092			0	46	08/25/2035	1FM
12669G R4 5	CWHL 2005-15 A8 NAS 5.5 08/25/2035		03/25/2018	Pass-Through Loss			3	3					0					0		08/25/2035	1FM
172967 ER 8	CITIGROUP INC C 8.40 04/29/2049		03/09/2018	Litigation Settlement		8,708							0				8,708	8,708		04/29/2049	6FE
172967 59 8	CITIGROUP INC 6.50 SERIES T C15		03/09/2018	Litigation Settlement		10,407							0				10,407	10,407			6FE
17307G 4H 8	CMLTI 2006-WF1 A2C SEQ 5.598 3/25/2036		03/25/2018	MBS Paydown		3,767	3,767	3,767	1,451		1		1		3,767			0	18	03/25/2036	1FM
17307G VN 5	CMLTI 2005-WF2 AF7 SEQ STP 8/25/2035		03/25/2018	MBS Paydown		24,074	24,074	24,074	13,959		(61)		(61)		24,074			0	191	08/25/2035	1FM
19624H AA 6	COLNY 2014-1 A SEQ SNR 2.5432 04/20/2050		03/20/2018	MBS Paydown		68,852	68,852	68,852	68,845				0		68,852			0	279	04/20/2050	1FE
251563 FY 3	DMSI 2004-5 A3 SEQ 5.59 07/25/2034		02/25/2018	MBS Paydown		29,924	29,924	29,917	29,806		118		118		29,924			0	147	07/25/2034	1FM
25264V AA 7	DHAL 2015-1 A ABS SNR 3.81 07/14/2028	C	03/14/2018	MBS Paydown		44,565	44,565	44,554	44,558		0		0		44,565			0	278	07/14/2028	1FE
25755T AD 2	DPABS 2015-1A A2I ABS SNR 3.484 10/25/45		01/25/2018	MBS Paydown		6,250	6,250	6,250	6,250				0		6,250			0	54	10/25/2045	3AM
25755T AG 5	DPABS 2017-1A A2II ABS SNR 3.082 07/47		01/25/2018	MBS Paydown		5,000	5,000	5,000	5,000				0		5,000			0	39	07/25/2047	1AM
26208L AA 6	HONK 2015-1A A2 ABS SNR 5.216 07/20/2045		01/20/2018	MBS Paydown		1,250	1,250	1,250	1,250				0		1,250			0	16	07/20/2045	2AM
32051G EZ 4	FHAMS 2004-AA7 1A1 SEQ SSNR FLT 02/25/35		03/25/2018	MBS Paydown		15,311	15,311	13,014	12,924		(5,755)		(5,755)		15,311			0	82	02/25/2035	1FM
32052K AB 1	FHASI 2006-AR2 2A1 SEQ SSNR CSTR 07/36		03/25/2018	MBS Paydown		247,577	247,577	226,560	200,001		4,340		4,340		247,577			0	1,701	07/25/2036	1FM
32052K AB 1	FHASI 2006-AR2 2A1 SEQ SSNR CSTR 07/36		03/25/2018	Pass-Through Loss			(115,689)	6,952					0	(118,807)		118,807	118,807	118,807		07/25/2036	1FM
32052K AB 1	FHASI 2006-AR2 2A1 SEQ SSNR CSTR 07/36		03/31/2018	Book Value Adjustment									0	118,807		(118,807)	(118,807)	(118,807)		07/25/2036	1FM
361856 DX 2	GMACM 2004-HE5 A5 SEQ CSTR 9/25/34		03/25/2018	MBS Paydown		31,279	31,279	31,279	16,546		2,026		2,026		31,279			0	310	09/25/2034	1FM
362341 4F 3	GSR 2006-AR1 3A1 SEQ SSNR WAC 01/25/2036		03/25/2018	MBS Paydown		3,555	3,555	3,266	3,374		(1,561)		(1,561)		3,555			0	22	01/25/2036	1FM
362341 4F 3	GSR 2006-AR1 3A1 SEQ SSNR WAC 01/25/2036		03/25/2018	Pass-Through Loss			(73)						0					0		01/25/2036	1FM
362341 FN 4	GSR 2005-AR4 3A5 SEQ SNR FLT 07/25/2035		03/25/2018	MBS Paydown		59,261	59,261	55,411	55,095		(177)		(177)		59,261			0	253	07/25/2035	1FM
362341 FN 4	GSR 2005-AR4 3A5 SEQ SNR FLT 07/25/2035		03/25/2018	Pass-Through Loss			(825)						0					0		07/25/2035	1FM
362341 XC 8	GSR 2005-AR7 4A1 SEQ SSNR FLT 11/25/2035		03/25/2018	MBS Paydown		46,633	46,633	39,947	39,147		514		514		46,633			0	245	11/25/2035	1FM
362341 XC 8	GSR 2005-AR7 4A1 SEQ SSNR FLT 11/25/2035		03/25/2018	Pass-Through Loss			(529)						0	(511)		511	511	511		11/25/2035	1FM
362341 XG 9	GSR 2005-AR7 6A1 SEQ SNR FLT 11/25/2035		03/25/2018	MBS Paydown		33,606	33,606	31,946	32,154		(168)		(168)		33,606			0	185	11/25/2035	1FM
39678W AA 6	GCSF 2005-1 A SEQ CSTR 9-25-34		03/25/2018	MBS Paydown		6,911	6,911	6,838	6,913		(6)		(6)		6,911			0	53	09/25/2034	1FM
40423X AB 8	NZES 2018-PLS1 A ABS SSNR 3.193 01/25/23		03/25/2018	MBS Paydown		114,813	114,813	114,811			0		0		114,813			0	376	01/25/2023	1FE
40423X AB 8	NZES 2018-PLS2 A ABS SSNR 3.265 02/25/23		03/25/2018	MBS Paydown		75,039	75,039	75,038			0		0		75,039			0	272	02/25/2023	1FE
40423X AG 7	NZES 2018-PLS2 B ABS MEZ 3.709 02/25/23		03/25/2018	MBS Paydown		37,520	37,520	37,519			0		0		37,520			0	155	02/25/2023	1FE
40442L AB 1	H2 2015-1A AFX CDO SEQ SSNR 3.3526 06/49		03/24/2018	MBS Paydown		452,999	452,999	452,998	452,996		(1)		(1)		452,999			0	3,780	06/24/2049	1FE
41161P TN 3	HVMLT 2005-10 2A1A SEQ SSNR FLT 11/35		03/19/2018	MBS Paydown		33,149	33,149	23,287	21,889		2,668		2,668		33,149			0	81	11/19/2035	1FM
41161P UK 7	HVMLT 2005-11 2A1A SEQ SSNR FLT 08/19/45		02/19/2018	MBS Paydown		47,697	47,697	33,507	37,533		7,708		7,708		47,697			0	100	08/19/2045	1FM
43283A AA 3	HGVT 2017-AA A ABS SNR 2.66 12/27/2028		03/25/2018	MBS Paydown		133,291	133,291	133,273	133,274		4		4		133,291			0	585	12/26/2028	1FE
46185J AA 6	IHSFR 2018-SFR1 A ABS SNR FLT 03/17/2037		03/17/2018	MBS Paydown		9,569	9,569	9,569					0		9,569			0	22	03/17/2037	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	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)
46618G AE 1	JFINR 2015-4A BF CLO MEZ 3.6 04/22/2020		01/22/2018	MBS Paydown		1,244,868	1,244,868	1,244,868	1,244,868				.0		1,244,868		.0	.0	11,204	04/22/2020	1FE
46618G AE 1	JFINR 2015-4A BF CLO MEZ 3.6 04/22/2020		02/26/2018	Distribution		330,426	330,426	330,426	330,426				.0		330,426		.0	.0	4,097	04/22/2020	1FE
46627M CU 9	JPALT 2006-A1 2A1 SEQ SSNR CSTR 03/36		03/25/2018	MBS Paydown		26,025	26,025	26,018	18,071		515		515		26,025		.0	.0	169	03/25/2036	1FM
46627M CU 9	JPALT 2006-A1 2A1 SEQ SSNR CSTR 03/36		03/25/2018	Pass-Through Loss			2,897	2,898					.0		(2)		.2	.2		03/25/2036	1FM
46637U AA 5	JPTPE 2012-3 A PT 3.0 10/27/2042		03/27/2018	MBS Paydown		16,765	16,765	16,178	16,220		(381)		(381)		16,765		.0	.0	84	10/27/2042	1FE
46637U AA 3	JPTPE 2012-2 A SEQ 3.00 09/17/42		03/17/2018	MBS Paydown		43,355	43,355	43,166	43,174		(48)		(48)		43,355		.0	.0	177	09/17/2042	1FE
46639A AA 7	JPTPE 2012-5 A PT 2.50 12/27/2042		03/27/2018	MBS Paydown		28,578	28,578	27,435	27,500		(150)		(150)		28,578		.0	.0	119	12/27/2042	1FE
47232D AX 0	JMAC 2009-R5 5A2 SUB SSUP CSTR 1/26/36		02/26/2018	MBS Paydown		6,342	6,342	6,452	6,292		(110)		(110)		6,342		.0	.0	40	01/26/2036	1FM
47232D BQ 4	JMAC 2009-R5 8A2 SUB SSUP CSTR 7/26/37		03/26/2018	MBS Paydown		50,181	50,181	49,182	49,882		25		25		50,181		.0	.0	501	07/26/2037	1FM
47232D BT 8	JMAC 2009-R5 8A5 SUB SSUP CSTR 7/26/37		03/26/2018	Pass-Through Loss			16,328	9,925			(30)		(30)				.0	.0		07/26/2037	1FM
47232Q AA 1	JMAC 2009-R2 1A SEQ CSTR 11-37 RE		03/26/2018	MBS Paydown		4,908	4,908	4,770	4,494		(987)		(987)		4,908		.0	.0	40	11/26/2037	1FM
47232V AL 6	JMAC 2009-R4 3A1 SEQ SSNR 6.25 07/26/37		03/26/2018	MBS Paydown		32,477	32,477	32,477	31,758		224		224		32,477		.0	.0	272	07/26/2037	1FM
47232V AP 7	JMAC 2009-R4 3A4 SUB SSUP 6.25 07/26/37		03/26/2018	Pass-Through Loss			10,003	10,003					.0				.0	.0		07/26/2037	1FM
47232V GF 3	JMAC 2009-R4 31A5 SUB SSUP 5.75 2/26/36		03/26/2018	MBS Paydown		3,830	3,830	3,844	2,975		(1,444)		(1,444)		3,830		.0	.0	23	02/26/2036	1FM
47232V GG 1	JMAC 2009-R4 31A6 MEZ SSUP 5.75 2/26/36		03/26/2018	Pass-Through Loss			787	783			1		1				.0	.0		02/26/2036	1FM
525221 EM 5	LXS 2005-7N 1A1A SEQ SSNR FLT 12/25/2035		03/25/2018	MBS Paydown		76,534	76,534	56,061	61,448		4,074		4,074		76,534		.0	.0	183	12/25/2035	1FM
543190 AA 0	LTRAN 2015-1A A1 ABS SNR 2.98 01/15/2045		03/15/2018	MBS Paydown		63,709	63,709	63,705	63,653		2		2		63,709		.0	.0	316	01/15/2045	1FE
59020U ZE 8	MLMI 2005-A6 1A1 SEQ SNR FLT 08/25/2035		03/25/2018	MBS Paydown		246,036	246,036	229,352	234,465		1,159		1,159		246,036		.0	.0	832	08/25/2035	1FM
61751D AE 4	MSM 2006-17XS A3A SEQ STP 10/25/46		03/25/2018	MBS Paydown		21,196	21,196	21,196	9,058		(2,944)		(2,944)		21,196		.0	.0	84	10/25/2046	1FM
62405T AA 5	MHAWK 2013-2A A1 CLO FLT 07/22/2024		01/20/2018	MBS Paydown		284,875	284,875	284,875	284,875				.0		284,875		.0	.0	1,876	07/22/2024	1FE
64352V MN 8	NCHET 2005-A A4W SEQ 5.035 8/25/35		03/25/2018	MBS Paydown		65,298	65,298	65,298	65,298				.0		65,298		.0	.0	475	08/25/2035	1FM
65535A AA 2	NHELI 2006-AF1 A1 SEQ STP 10/25/2036		03/25/2018	MBS Paydown		5,624	5,624	5,624	474		1,447		1,447		5,624		.0	.0	26	10/25/2036	1FM
69915V AC 4	PARL 2015-1A A CLO SSNR FLT 07/20/2027		01/20/2018	MBS Paydown		1,000,000	1,000,000	965,938	977,959		22,041		22,041		1,000,000		.0	.0	7,344	07/20/2027	1Z
73316P JD 3	POPLR 2005-6 A3 SEQ CSTR 1/25/2036		03/25/2018	MBS Paydown		42,647	42,647	42,647	40,514		805		805		42,647		.0	.0	322	01/25/2036	1FM
74041U AE 9	PRETSL 14A B1 CDO MEZ FLT 06/24/2034		03/24/2018	MBS Paydown		4,000,000	4,000,000	4,000,000					.0		4,000,000		.0	.0		06/24/2034	5AM
76110V QL 5	RFMS2 2004-HS2 A16 NAS 5.17 6/25/34		03/25/2018	MBS Paydown		584	584	584	7,025		3		3		584		.0	.0	5	06/25/2034	1FM
761118 FM 5	RALI 2005-QA9 NB4 SEQ SSNR FLT 08/25/35		03/25/2018	MBS Paydown		14,311	14,311	12,620	12,334		(3,029)		(3,029)		14,311		.0	.0	125	08/25/2035	1FM
761118 FM 5	RALI 2005-QA9 NB4 SEQ SSNR FLT 08/25/35		03/25/2018	Pass-Through Loss			1,272						.0				.0	.0		08/25/2035	1FM
761118 UQ 9	RALI 2006-QS2 1A9 SEQ 5.50 2/25/36		03/25/2018	MBS Paydown		9,506	9,506	9,500	6,815		5		5		9,506		.0	.0	89	02/25/2036	1FM
761118 UQ 9	RALI 2006-QS2 1A9 SEQ 5.50 2/25/36		03/25/2018	Pass-Through Loss			2,977	2,976					.0				.0	.0		02/25/2036	1FM
78448Q AB 4	SMB 2015-B A2A ABS SNR 2.98 07/15/2027		03/15/2018	MBS Paydown		52,573	52,573	52,331	52,434		139		139		52,573		.0	.0	254	07/15/2027	1FE
78471D AA 5	SCLP 2016-1A A ABS SSNR 3.26 08/25/2025		03/25/2018	MBS Paydown		59,073	59,073	59,066	59,068		1		1		59,073		.0	.0	322	08/25/2025	1FE
82652K AA 2	SRFC 2017-1A A ABS SNR 2.91 03/20/34		03/20/2018	MBS Paydown		159,584	159,584	159,573	159,574		9		9		159,584		.0	.0	733	03/20/2034	1FE
83404J AA 4	SCLP 2017-3 A ABS SSNR 2.77 05/25/2026		03/25/2018	MBS Paydown		179,157	179,157	179,157	179,157		(0)		(0)		179,157		.0	.0	780	05/25/2026	1FE
83405R AA 5	SCLP 2018-1 A1 ABS SSNR 2.55 02/25/2027		03/25/2018	MBS Paydown		126,868	126,868	126,860			3		3		126,868		.0	.0	476	02/25/2027	1FE
84861C AC 9	SPMF 2017-1A A ABS SSNR 4.36 12/01/2047		03/20/2018	MBS Paydown		422	422	424			(0)		(0)		422		.0	.0	2	12/01/2047	1FE
85022W AA 2	SCFT 2016-AA A ABS SSNR 3.05 04/25/2029		03/25/2018	MBS Paydown		109,333	109,333	109,948	109,732		10		10		109,333		.0	.0	555	04/25/2029	1FE
863579 UL 0	SARM 2005-15 1A1 SEQ SSNR CSTR 07/25/35		03/25/2018	MBS Paydown		149,646	149,646	121,685	112,763		3,770		3,770		149,646		.0	.0	1,055	07/25/2035	1FM
863579 UL 0	SARM 2005-15 1A1 SEQ SSNR CSTR 07/25/35		03/25/2018	Pass-Through Loss			4,863						.0				.0	.0		07/25/2035	1FM
863579 VH 8	SARM 2005-17 1A1 SEQ SSNR FLT 08/25/2035		02/25/2018	Pass-Through Loss			439						.0		(39)		39	39		08/25/2035	1FM
863579 VH 8	SARM 2005-17 1A1 SEQ SSNR FLT 08/25/2035		03/25/2018	MBS Paydown		4,047	4,047	3,821	3,877		(3,312)		(3,312)		4,047		.0	.0	42	08/25/2035	1FM
863587 AE 1	SAIL 2006-3 A5 SEQ FLT 06/25/2036		03/25/2018	MBS Paydown		47,391	47,391	40,875	42,206		171		171		47,391		.0	.0	121	06/25/2036	1FM
863587 DX 2	SASC 2001-SB1 A5 SEQ 3.375 8/25/31		03/25/2018	MBS Paydown		9,026	9,026	7,686	8,472		(83)		(83)		9,026		.0	.0	45	08/25/2031	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 ei 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)
872225 AD 9	TBW 2006-5 A3 SEQ STP 11/25/2036.....		03/25/2018	MBS Paydown.....		84,491	84,491	74,669	72,094		(3,127)		(3,127)		84,491			0	911	11/25/2036	1FM.....
872227 AK 9	TBW 2007-2 A6A NAS SSNR 6.0145 07/25/37.....		03/25/2018	MBS Paydown.....		149,695	149,695	113,768	93,254		3,946		3,946		149,695			0	1,459	07/25/2037	1FM.....
87407P AJ 9	TAL 2014-1A A ABS SNR 3.51 02/22/2039.....		03/20/2018	MBS Paydown.....		25,000	25,000	25,000	25,000				0		25,000			0	146	02/22/2039	1FE.....
88156E AB 2	TMTS 2006-17HE A2B1 SEQ SNR FLT 01/25/38.....		03/25/2018	MBS Paydown.....		58,238	58,238	49,711	51,705		(7,761)		(7,761)		58,238			0	147	01/25/2038	1FM.....
89656F AA 4	TRL 2012-1A A1 ABS 2.266 01/15/43.....		03/15/2018	MBS Paydown.....		63,313	63,313	61,957			189		189		63,313			0	120	01/15/2043	1FE.....
89690E AF 4	TRMF 2017-1A A1 ABS SNR 2.709 08/15/2047.....		03/15/2018	MBS Paydown.....		51,145	51,145	51,145	51,145		0		0		51,145			0	247	08/15/2047	1FE.....
92257L AB 6	VCC 2017-1 AFX ABS SSNR 3.00 05/25/2047.....		03/25/2018	MBS Paydown.....		61,717	61,717	61,700	61,591		(402)		(402)		61,717			0	313	05/25/2047	1FE.....
929227 4T 0	WAMU 2003-S4 2A1 NAS SNR 5.5 06/25/2033.....		03/25/2018	MBS Paydown.....		20,371	20,371	20,453	20,388		200		200		20,371			0	127	06/25/2033	1FM.....
92990G AG 8	WAMU 2007-HY5 2A5 SEQ SSNR FLT 05/25/37.....		03/25/2018	MBS Paydown.....		91,573	91,573	68,192	65,796		(5,670)		(5,670)		91,573			0	498	05/25/2037	1FM.....
92990G AG 8	WAMU 2007-HY5 2A5 SEQ SSNR FLT 05/25/37.....		03/25/2018	Pass-Through Loss.....			2,420						0					0		05/25/2037	1FM.....
94984D AC 8	WFMB 2006-AR13 A3SEQ SSNR FLT 09/25/36.....		03/25/2018	MBS Paydown.....		19,856	19,856	18,484	18,670		(923)		(923)		19,856			0	108	09/25/2036	1FM.....
94984D AC 8	WFMB 2006-AR13 A3SEQ SSNR FLT 09/25/36.....		03/25/2018	Pass-Through Loss.....			80		75				0		76		(76)	(76)		09/25/2036	1FM.....
94984L AA 4	WFMB 2006-AR17 A1 SEQ SSNR FLT 10/25/36.....		03/25/2018	MBS Paydown.....		52,009	52,009	49,567	49,362		106		106		52,009			0	346	10/25/2036	1FM.....
94984L AA 4	WFMB 2006-AR17 A1 SEQ SSNR FLT 10/25/36.....		03/25/2018	Pass-Through Loss.....			5,914	5,636					0		5,623		(5,623)	(5,623)		10/25/2036	1FM.....
95058X AB 4	WEN 2015-1A A2II ABS SEQ SNR 4.08 06/45.....		03/15/2018	MBS Paydown.....		5,000	5,000	5,000	5,000				0		5,000			0	51	06/15/2045	2AM.....
96033B AA 2	WESTR 2015-1A A ABS SNR 2.75 05/20/2027.....		03/20/2018	MBS Paydown.....		47,709	47,709	47,692	46,573		4		4		47,709			0	216	05/20/2027	1FE.....
96033D AA 8	WESTR 2017-1A A ABS SSNR 3.05 12/20/2030.....		03/20/2018	MBS Paydown.....		55,367	55,367	55,300			5		5		55,367			0	3,170	12/20/2030	1FE.....
3899999	Total - Bonds - Industrial and Miscellaneous.....					12,079,983	11,515,479	11,328,786	6,599,283	0	49,203	0	49,203	0	12,065,310	0	14,673	14,673	53,909	XXX	XXX
8399997	Total - Bonds - Part 4.....					19,123,775	18,559,270	18,976,563	13,725,043	0	(31,141)	0	(31,141)	0	19,109,102	0	14,673	14,673	164,824	XXX	XXX
8399999	Total - Bonds.....					19,123,775	18,559,270	18,976,563	13,725,043	0	(31,141)	0	(31,141)	0	19,109,102	0	14,673	14,673	164,824	XXX	XXX
9999999	Total - Bonds, Preferred and Common Stocks.....					19,123,775	XXX	18,976,563	13,725,043	0	(31,141)	0	(31,141)	0	19,109,102	0	14,673	14,673	164,824	XXX	XXX

QE05.4

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

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

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

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

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

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

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

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1 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	
Open Depositories								
Mabrey Bank..... Tulsa, Oklahoma.....		.....0.350	.....	.....	.....6,807,042	.....6,295,663	.....3,239,300	XXX
The Bank of New York Mellon..... New York, New York.....		.....0.400	.....	.....	.....5,045	.....31,391	.....694,016	XXX
PNC Bank..... Pittsburgh, Pennsylvania.....		.....0.300	.....71	.....	.....1,002,020	.....4,176,931	.....9,725,517	XXX
0199999. Total Open Depositories.....	XXX	XXX	.....71	.....0	.....7,814,106	.....10,503,985	.....13,658,832	XXX
0399999. Total Cash on Deposit.....	XXX	XXX	.....71	.....0	.....7,814,106	.....10,503,985	.....13,658,832	XXX
0499999. Cash in Company's Office.....	XXX	XXX	XXX	XXX	.....400	.....400	.....400	XXX
0599999. Total Cash.....	XXX	XXX	.....71	.....0	.....7,814,506	.....10,504,385	.....13,659,232	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due & Accrued	9 Amount Received During Year
Exempt Money Market Mutual Funds as Identified by the SVO								
825252 40 6	Invesco Advisors Inc. Treasury Portfolio Institutional Class.....		03/29/2018.....	1.590		40,696,390		192,694
8599999. Total - Exempt Money Market Mutual Funds as Identified by the SVO.....						40,696,390	0	192,694
8899999. Total - Cash Equivalents.....						40,696,390	0	192,694

QE13



DIRECTOR AND OFFICER INSURANCE COVERAGE SUPPLEMENT

Year To Date For the Period Ended March 31, 2018

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 Direct Written Premiums	2 Direct Earned Premiums	3 Direct Losses Incurred
1. Monoline Policies	.....236,952	.....226,489	.....(15,133)

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: