2341820182010010 2

QUARTERLY STATEMENT

As of June 30, 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 *(Street and Number) (City or Town, State, Country and Zip Code)*	
Main Administrative Office	1437 South Boulder Dr. .. Tulsa .. OK .. US .. 74119 *(Street and Number) (City or Town, State, Country and Zip Code)*	918-587-7221 *(Area Code) (Telephone Number)*
Mail Address	P.O. Box 1409 .. Tulsa .. OK .. US .. 74101 *(Street and Number or P. O. Box) (City or Town, State, Country and Zip Code)*	
Primary Location of Books and Records	1437 South Boulder Dr. .. Tulsa .. OK .. US .. 74119 *(Street and Number) (City or Town, State, Country and Zip Code)*	918-587-7221 *(Area Code) (Telephone Number)*
Internet Web Site Address	http://www.mcg-ins.com/	
Statutory Statement Contact	Gregory Patrick Jones *(Name)*	918-587-7221 x 6125 *(Area Code) (Telephone Number) (Extension)*
	gjones@mcg-ins.com *(E-Mail Address)*	918-588-1253 *(Fax Number)*

OFFICERS

Name	Title	Name	Title
1. James Steven Davis	President 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)	(Signature)	(Signature)
James Steven Davis	Sharon Lee Anne Hackl	Gregory Patrick Jones
President and COO	Secretary	Senior Vice President, CFO & Treasurer

Subscribed and sworn to before me
This 6th day of August, 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 1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 December 31 Prior Year Net Admitted Assets
1. Bonds	368,248,354	0	368,248,354	319,222,102
2. Stocks:				
2.1 Preferred stocks	34,868,693	0	34,868,693	34,627,971
2.2 Common stocks	65,105,013	50,000	65,055,013	67,008,224
3. Mortgage loans on real estate:				
3.1 First liens	0	0	0	0
3.2 Other than first liens	0	0	0	0
4. Real estate:				
4.1 Properties occupied by the company (less $............0 encumbrances)	0	0	0	0
4.2 Properties held for the production of income (less $............0 encumbrances)	0	0	0	0
4.3 Properties held for sale (less $..........0 encumbrances)	0	0	0	0
5. Cash ($.....11,359,218), cash equivalents ($.....35,957,914) and short-term investments ($..........0)	47,317,132	0	47,317,132	79,246,111
6. Contract loans (including $..........0 premium notes)	0	0	0	0
7. Derivatives	0	0	0	0
8. Other invested assets	54,062	0	54,062	0
9. Receivables for securities	0	0	0	630
10. Securities lending reinvested collateral assets	0	0	0	0
11. Aggregate write-ins for invested assets	11,529,414	11,529,414	0	0
12. Subtotals, cash and invested assets (Lines 1 to 11)	527,122,668	11,579,414	515,543,254	500,105,038
13. Title plants less $..........0 charged off (for Title insurers only)	0	0	0	0
14. Investment income due and accrued	2,642,434	0	2,642,434	2,481,295
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	16,070,622	865,027	15,205,595	15,515,108
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $..........0 earned but unbilled premiums)	8,231,863	0	8,231,863	1,988,079
15.3 Accrued retrospective premiums ($..........0) and contracts subject to redetermination ($..........0)	0	0	0	0
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	0	0	0	0
16.2 Funds held by or deposited with reinsured companies	0	0	0	0
16.3 Other amounts receivable under reinsurance contracts	0	0	0	0
17. Amounts receivable relating to uninsured plans	0	0	0	0
18.1 Current federal and foreign income tax recoverable and interest thereon	209,360	0	209,360	0
18.2 Net deferred tax asset	11,534,392	2,683,532	8,850,860	7,305,225
19. Guaranty funds receivable or on deposit	0	0	0	0
20. Electronic data processing equipment and software	236,839	0	236,839	335,677
21. Furniture and equipment, including health care delivery assets ($..........0)	51,284	51,284	0	0
22. Net adjustment in assets and liabilities due to foreign exchange rates	0	0	0	0
23. Receivables from parent, subsidiaries and affiliates	0	0	0	0
24. Health care ($..........0) and other amounts receivable	0	0	0	0
25. Aggregate write-ins for other than invested assets	0	0	0	131,012
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25)	566,099,462	15,179,257	550,920,205	527,861,434
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts	0	0	0	0
28. Total (Lines 26 and 27)	566,099,462	15,179,257	550,920,205	527,861,434

DETAILS OF WRITE-INS

	1	2	3	4
1101. TOMIC Asset Purchase	11,529,414	11,529,414	0	0
1102.	0	0	0	0
1103.	0	0	0	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)	11,529,414	11,529,414	0	0
2501. Reinsurance Commission Receivable	0	0	0	131,011
2502. Rounding	0	0	0	1
2503.	0	0	0	0
2598. Summary of remaining write-ins for Line 25 from overflow page	0	0	0	0
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above)	0	0	0	131,012

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31 Prior Year
1.	Losses (current accident year $.....29,378,393)	198,560,657	191,323,023
2.	Reinsurance payable on paid losses and loss adjustment expenses	0	0
3.	Loss adjustment expenses	87,166,299	89,358,182
4.	Commissions payable, contingent commissions and other similar charges	0	0
5.	Other expenses (excluding taxes, licenses and fees)	9,420,502	6,830,011
6.	Taxes, licenses and fees (excluding federal and foreign income taxes)	792,785	806,589
7.1	Current federal and foreign income taxes (including $..........0 on realized capital gains (losses))	0	1,447,415
7.2	Net deferred tax liability	0	0
8.	Borrowed money $..........0 and interest thereon $..........0	0	0
9.	Unearned premiums (after deducting unearned premiums for ceded reinsurance of $.....5,716,180 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)	62,225,872	55,971,175
10.	Advance premium	0	0
11.	Dividends declared and unpaid:		
	11.1 Stockholders	0	0
	11.2 Policyholders	0	0
12.	Ceded reinsurance premiums payable (net of ceding commissions)	795,618	916,930
13.	Funds held by company under reinsurance treaties	0	0
14.	Amounts withheld or retained by company for account of others	437,670	427,929
15.	Remittances and items not allocated	0	0
16.	Provision for reinsurance (including $..........0 certified)	0	0
17.	Net adjustments in assets and liabilities due to foreign exchange rates	0	0
18.	Drafts outstanding	0	0
19.	Payable to parent, subsidiaries and affiliates	0	0
20.	Derivatives	0	0
21.	Payable for securities	10,403,560	2,000,000
22.	Payable for securities lending	0	0
23.	Liability for amounts held under uninsured plans	0	0
24.	Capital notes $.........0 and interest thereon $..........0	0	0
25.	Aggregate write-ins for liabilities	6,001,356	2
26.	Total liabilities excluding protected cell liabilities (Lines 1 through 25)	375,804,319	349,081,256
27.	Protected cell liabilities	0	0
28.	Total liabilities (Lines 26 and 27)	375,804,319	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	0	0
32.	Aggregate write-ins for other than special surplus funds	0	0
33.	Surplus notes	0	0
34.	Gross paid in and contributed surplus	116,721,282	116,629,451
35.	Unassigned funds (surplus)	54,888,354	58,644,477
36.	Less treasury stock, at cost:		
	36.1 ....0.000 shares common (value included in Line 30 $..........0)	0	0
	36.2 ....0.000 shares preferred (value included in Line 31 $..........0)	0	0
37.	Surplus as regards policyholders (Lines 29 to 35, less 36)	175,115,886	178,780,178
38.	Totals (Page 2, Line 28, Col. 3)	550,920,205	527,861,434

DETAILS OF WRITE-INS

2501.	Rounding	0	2
2502.	Equities and Deposits in Pools and Associations	1,356	0
2503.	Other Liabilities	6,000,000	0
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)	6,001,356	2
2901.		0	0
2902.		0	0
2903.		0	0
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.		0	0
3202.		0	0
3203.		0	0
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 $.....57,451,558)	53,363,928	50,154,056	102,806,160
1.2 Assumed (written $.....16,437,644)	13,784,141	14,189,549	27,238,699
1.3 Ceded (written $.....6,118,403)	5,631,967	5,836,725	12,299,030
1.4 Net (written $.....67,770,799)	61,516,102	58,506,880	117,745,829
DEDUCTIONS:			
2. Losses incurred (current accident year $.....30,849,747):			
2.1 Direct	14,869,972	13,548,409	29,496,192
2.2 Assumed	3,335,832	4,156,653	13,969,534
2.3 Ceded	(2,073,530)	1,969,002	10,363,456
2.4 Net	20,279,334	15,736,060	33,102,270
3. Loss adjustment expenses incurred	15,915,441	16,836,203	38,363,939
4. Other underwriting expenses incurred	24,623,897	23,932,324	45,609,718
5. Aggregate write-ins for underwriting deductions	1	0	0
6. Total underwriting deductions (Lines 2 through 5)	60,818,673	56,504,587	117,075,927
7. Net income of protected cells	0	0	0
8. Net underwriting gain (loss) (Line 1 minus Line 6 + Line 7)	697,429	2,002,293	669,902
INVESTMENT INCOME			
9. Net investment income earned	8,174,545	7,792,928	15,881,206
10. Net realized capital gains (losses) less capital gains tax of $.....(56,540)	361,222	(336,712)	(1,008,179)
11. Net investment gain (loss) (Lines 9 + 10)	8,535,767	7,456,216	14,873,027
OTHER INCOME			
12. Net gain or (loss) from agents' or premium balances charged off (amount recovered $.....157,133 amount charged off $.....316,440)	(159,307)	(35,945)	(58,390)
13. Finance and service charges not included in premiums	18,304	0	0
14. Aggregate write-ins for miscellaneous income	(485,031)	(16,864)	(35,043)
15. Total other income (Lines 12 through 14)	(626,034)	(52,809)	(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)	8,607,162	9,405,700	15,449,496
17. Dividends to policyholders	147,363	108,329	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)	8,459,799	9,297,371	15,272,651
19. Federal and foreign income taxes incurred	1,670,336	2,440,671	3,172,107
20. Net income (Line 18 minus Line 19) (to Line 22)	6,789,463	6,856,700	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)	6,789,463	6,856,700	12,100,544
23. Net transfers (to) from Protected Cell accounts	0	0	0
24. Change in net unrealized capital gains or (losses) less capital gains tax of $.....(183,996)	(692,174)	2,455,729	3,528,515
25. Change in net unrealized foreign exchange capital gain (loss)	0	0	0
26. Change in net deferred income tax	2,516,568	173,786	(6,874,112)
27. Change in nonadmitted assets	(12,369,981)	1,673,404	3,827,597
28. Change in provision for reinsurance	0	0	0
29. Change in surplus notes	0	0	0
30. Surplus (contributed to) withdrawn from protected cells	0	0	0
31. Cumulative effect of changes in accounting principles	0	0	0
32. Capital changes:			
32.1 Paid in	0	0	0
32.2 Transferred from surplus (Stock Dividend)	0	0	0
32.3 Transferred to surplus	0	0	0
33. Surplus adjustments:			
33.1 Paid in	91,831	88,322	15,179,573
33.2 Transferred to capital (Stock Dividend)	0	0	0
33.3 Transferred from capital	0	0	0
34. Net remittances from or (to) Home Office	0	0	0
35. Dividends to stockholders	0	0	0
36. Change in treasury stock	0	0	0
37. Aggregate write-ins for gains and losses in surplus	1	4	0
38. Change in surplus as regards policyholders (Lines 22 through 37)	(3,664,292)	11,247,945	27,762,117
39. Surplus as regards policyholders, as of statement date (Lines 21 plus 38)	175,115,886	162,266,006	178,780,178

DETAILS OF WRITE-INS

0501. Rounding	1	0	0
0502.	0	0	0
0503.	0	0	0
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)	1	0	0
1401. Miscellaneous Income (Expense)	(485,031)	(16,864)	(35,042)
1402. Rounding	0	0	(1)
1403.	0	0	0
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)	(485,031)	(16,864)	(35,043)
3701. Rounding	1	4	0
3702.	0	0	0
3703.	0	0	0
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	4	0

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	62,163,078	59,703,379	118,054,253
2.	Net investment income	7,718,288	7,419,731	15,155,053
3.	Miscellaneous income	(626,034)	(52,809)	(93,433)
4.	Total (Lines 1 through 3)	69,255,333	67,070,301	133,115,872
5.	Benefit and loss related payments	13,041,700	16,995,034	36,685,624
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	0	0	0
7.	Commissions, expenses paid and aggregate write-ins for deductions	40,154,535	42,614,508	83,630,103
8.	Dividends paid to policyholders	147,363	108,329	176,845
9.	Federal and foreign income taxes paid (recovered) net of $..........0 tax on capital gains (losses)	3,270,571	5,579,877	2,927,255
10.	Total (Lines 5 through 9)	56,614,169	65,297,748	123,419,827
11.	Net cash from operations (Line 4 minus Line 10)	12,641,164	1,772,553	9,696,045
	CASH FROM INVESTMENTS			
12.	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds	34,785,403	51,060,513	102,566,467
	12.2 Stocks	2,022,276	0	0
	12.3 Mortgage loans	0	0	0
	12.4 Real estate	0	0	0
	12.5 Other invested assets	0	0	0
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	0	0	0
	12.7 Miscellaneous proceeds	0	4,400,000	0
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	36,807,679	55,460,513	102,566,467
13.	Cost of investments acquired (long-term only):			
	13.1 Bonds	75,141,690	75,890,974	100,827,739
	13.2 Stocks	1,000,506	0	0
	13.3 Mortgage loans	0	0	0
	13.4 Real estate	0	0	0
	13.5 Other invested assets	56,232	0	0
	13.6 Miscellaneous applications	11,529,414	0	0
	13.7 Total investments acquired (Lines 13.1 to 13.6)	87,727,841	75,890,974	100,827,739
14.	Net increase or (decrease) in contract loans and premium notes	0	0	0
15.	Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(50,920,162)	(20,430,461)	1,738,728
	CASH FROM FINANCING AND MISCELLANEOUS SOURCES			
16.	Cash provided (applied):			
	16.1 Surplus notes, capital notes	0	0	0
	16.2 Capital and paid in surplus, less treasury stock	91,831	88,322	15,179,573
	16.3 Borrowed funds	0	0	0
	16.4 Net deposits on deposit-type contracts and other insurance liabilities	0	0	0
	16.5 Dividends to stockholders	0	0	0
	16.6 Other cash provided (applied)	6,258,188	470,058	359,224
17.	Net cash from financing and miscellaneous sources (Lines 16.1 through 16.4 minus Line 16.5 plus Line 16.6)	6,350,019	558,380	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)	(31,928,979)	(18,099,529)	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)	47,317,131	34,173,012	79,246,110

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

20.0001	Exchange of Debt Securities	701,554	0	2,787,596
20.0002	Exchange of Debt to Other Invested Assets	57,756	0	0
20.0003	Exchange of equity securities	0	0	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	-	-	-	$ 6,789,463	$ 12,100,544
Effect of state prescribed practices	-	-	-	-	-
Effect of state permitted practices	-	-	-	-	-
Net income, NAIC SAP	-	-	-	$ 6,789,463	$ 12,100,544
Statutory surplus, state basis	-	-	-	$ 175,115,886	$ 178,780,178
Effect of state prescribed practices	-	-	-	-	-
Effect of state permitted practices	-	-	-	-	-
Statutory surplus, NAIC SAP	-	-	-	$ 175,115,886	$ 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 retrained 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

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

2. The Company had no loan-backed securities with a recognized other-than-temporary impairment due to either the intent to sell or lack of intent to hold to recovery during 2018.

3. 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.

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

Less than 12 months		12 months or more	
Fair Value	Unrealized Loss	Fair Value	Unrealized Loss
$ 119,111,113	$ (1,464,193)	$ 31,303,039	$ (1,333,347)

5. Based on cash flow projections received from independent sources (which reflect loan to collateral values, subordination, vintage and geographic concentration), implied cash flows inherent in security ratings and analysis of historical payment data, management believes that the Company will recover its cost basis in all securities with unrealized losses at June 30, 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 June 30, 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	-	1,924,830	-	1,924,830
All other bonds	-	-	-	-
Total bonds	$ -	$ 1,924,830	$ -	$ 1,924,830
Non-affiliated preferred stock	25,992,747	2,475,938	-	28,468,685
Non-affiliated common stock	9,254,851	758	-	9,255,609
Other investments	-	-	-	-
Total assets accounted for at fair value	$ 35,247,598	$ 4,401,526	$ -	$ 39,649,124

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	549,751	549,382	299,438	250,313	-
States, municipalities and political subdivisions	144,829,861	145,607,996	-	144,829,861	-
Foreign government	-	-	-	-	-
Residential MBS	50,461,448	43,240,361	-	50,461,448	-
Commercial MBS	86,861	87,838	-	86,861	-
Asset backed securities	134,117,993	134,954,632	1,785,000	123,584,113	8,748,880
All other bonds	43,533,117	43,808,147	-	43,533,117	-
Total bonds	$ 373,579,031	$ 368,248,356	$ 2,084,438	$ 362,745,713	$ 8,748,880
Non affiliated preferred stock	36,810,835	34,868,693	32,434,897	2,475,938	1,900,000
Non affiliated common stock	9,255,609	9,255,609	9,254,851	758	-
Cash and short term	47,317,132	47,317,132	47,317,132	-	-
Total financial assets	$ 466,962,607	$ 459,689,790	$ 91,091,318	$ 365,222,409	$ 10,648,880

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

21.) OTHER ITEMS – No significant change.

22.) EVENTS SUBSEQUENT

There have not been any events subsequent to June 30, 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 June 30, 2018, $29.4 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 $253.2 million as a result of re-estimation of unpaid claims and claim adjustment expenses principally on General Liability and Commercial Auto lines of insurance. Therefore, there has been $1.9 million in unfavorable prior-year development since December 31, 2017 to June 30, 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
	0	

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 Prior Year End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
14.21	Bonds	$ 0	$ 0
14.22	Preferred Stock	0	0
14.23	Common Stock	55,281,669	55,849,400
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	$ 55,849,400
14.28	Total Investment in Parent included in Lines 14.21 to 14.26 above	$ 0	$ 0

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

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

If no, attach a description with this statement.

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

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

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

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

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

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

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

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

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

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

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

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

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

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

17.5097 For those firms/individuals listed in the table for Question 17.5, do any firms/individuals unaffiliated with the reporting entity (i.e., designated with a "U") manage more than 10% of the reporting entity's assets? Yes [ ] No [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 Central Registration Depository Number	2 Name of Firm or Individual	3 Legal Entity Identifier (LEI)	4 Registered With	5 Investment Management Agreement (IMA) Filed
161853	American Money Management Corporation	54930048Y5YTQDRCSM84	SEC	DS

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

18.2 If no, list exceptions:

GENERAL INTERROGATORIES

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

5.1 Operating Percentages:

5.1 A&H loss percent 0.000%

5.2 A&H cost containment percent 0.000%

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

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

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

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

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

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

NONE

SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN

Current Year to Date - Allocated by States and Territories

		1	Direct Premiums Written		Direct Losses Paid (Deducting Salvage)		Direct Losses Unpaid	
	States, Etc.	Active Status (a)	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	243,266	309,727	0	0	0	10,667
2.	Alaska AK	N	0	0	0	0	0	0
3.	Arizona AZ	L	57,147	34,673	0	0	(8,537)	82,190
4.	Arkansas AR	L	783,423	784,876	141,694	188,769	1,503,688	444,882
5.	California CA	N	0	0	0	0	0	0
6.	Colorado CO	L	364,005	294,317	13,430	10,611	252,479	148,842
7.	Connecticut CT	L	130,436	0	0	0	0	0
8.	Delaware DE	N	0	0	0	0	0	0
9.	District of Columbia DC	N	0	0	0	0	0	0
10.	Florida FL	L	2,526,818	2,778,691	3,066,432	3,987,422	77,055,776	81,595,221
11.	Georgia GA	L	353,660	406,649	0	1,004,163	1,293,240	843,372
12.	Hawaii HI	N	0	0	0	0	0	0
13.	Idaho ID	L	294,296	166,607	17,880	127,331	111,278	383,150
14.	Illinois IL	L	312,895	362,288	9,774	0	1,044,727	545,755
15.	Indiana IN	L	297,099	287,170	0	60,000	874	141,292
16.	Iowa IA	L	62,514	115,165	0	0	42,610	0
17.	Kansas KS	L	2,775,425	2,842,184	940,116	603,785	8,431,294	7,535,845
18.	Kentucky KY	L	107,098	146,685	16,080	4,557	205,350	2,862
19.	Louisiana LA	L	250,546	491,850	6,000	3,000	309,021	347,170
20.	Maine ME	L	0	0	0	0	0	0
21.	Maryland MD	L	192,229	68,951	(1,000)	0	1,671	14,279
22.	Massachusetts MA	N	0	0	0	0	0	0
23.	Michigan MI	L	464,153	437,119	41,000	(5,359)	246,287	612,149
24.	Minnesota MN	L	102,132	110,927	33,000	0	46,897	104,597
25.	Mississippi MS	L	99,901	107,138	0	57,126	19,302	90,021
26.	Missouri MO	L	618,819	531,649	254,437	(37,341)	1,298,555	728,663
27.	Montana MT	L	694,041	874,687	38,708	554,045	1,813,072	1,971,619
28.	Nebraska NE	L	157,241	193,414	0	49,000	0	95,179
29.	Nevada NV	N	0	0	0	0	0	0
30.	New Hampshire NH	N	0	0	0	0	0	0
31.	New Jersey NJ	L	608,745	0	0	0	0	0
32.	New Mexico NM	L	575,160	381,163	204,527	25,878	1,631,554	1,469,537
33.	New York NY	N	0	0	0	0	0	0
34.	North Carolina NC	L	855,973	989,311	18,372	0	625,427	392,018
35.	North Dakota ND	L	2,139,260	1,833,010	26,531	178,463	13,034,326	2,105,405
36.	Ohio OH	L	217,274	245,573	0	8,359	0	87,495
37.	Oklahoma OK	L	15,046,071	13,752,733	2,881,699	2,617,786	28,455,214	32,284,979
38.	Oregon OR	L	25,516	34,437	103,856	158,652	360,623	1,286,573
39.	Pennsylvania PA	L	346,279	0	0	0	0	0
40.	Rhode Island RI	N	0	0	0	0	0	0
41.	South Carolina SC	L	1,576,835	1,383,015	254,806	270,689	2,820,948	3,890,252
42.	South Dakota SD	L	86,489	53,843	14,102	0	27,523	0
43.	Tennessee TN	L	287,829	238,118	0	0	873,996	787,017
44.	Texas TX	L	21,729,237	21,016,856	3,837,614	4,977,482	52,450,601	48,625,152
45.	Utah UT	L	2,246,480	1,694,898	1,588,462	401,599	8,786,860	8,507,263
46.	Vermont VT	N	0	0	0	0	0	0
47.	Virginia VA	L	118,436	120,172	0	0	561,167	0
48.	Washington WA	L	240	480	0	0	0	3,320,000
49.	West Virginia WV	L	0	0	0	0	0	0
50.	Wisconsin WI	N	0	0	0	0	0	0
51.	Wyoming WY	L	704,590	771,462	152,160	37,579	206,525	56,324
52.	American Samoa AS	N	0	0	0	0	0	0
53.	Guam GU	N	0	0	0	0	0	0
54.	Puerto Rico PR	N	0	0	0	0	0	0
55.	US Virgin Islands VI	N	0	0	0	0	0	0
56.	Northern Mariana Islands MP	N	0	0	0	0	0	0
57.	Canada CAN	N	0	0	0	0	0	0
58.	Aggregate Other Alien OT	XXX	0	0	0	0	0	0
59.	Totals	XXX	57,451,558	53,859,838	13,659,680	15,283,596	203,502,348	198,509,770

DETAILS OF WRITE-INS

		1	2	3	4	5	6	7
58001.		XXX	0	0	0	0	0	0
58002.		XXX	0	0	0	0	0	0
58003.		XXX	0	0	0	0	0	0
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
E - Eligible - Reporting entities eligible or approved to write surplus lines in the state (other than their state of domicile - See DSLI)	0
D - Domestic Surplus Lines Insurer (DSLI) - Reporting entities authorized to write surplus lines in the state of domicile	0
R - Registered - Non-domiciled RRGs	0
Q - Qualified - Qualified or accredited reinsurer	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	
— — — 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 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	
— — — 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 A/S (89.425%)	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
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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, Compañia de Seguros, S.A. de C.V. *	MEX		
——— Financiadora de Primas Condor, S.A. de C.V. (99%)	MEX		
—— Farmers Crop Insurance Alliance, Inc.	KS	39-1404033	
—— FCIA Management Company, Inc.	NY	13-3628555	
—— Foreign Credit Insurance Association @	NY		
—— GAI Mexico Holdings, LLC	DE	81-0814136	
—— GAI Warranty Company	OH	31-1753938	
——— GAI Warranty Company of Florida	FL	31-1765544	
—— 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 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Y/N)	16 *
Members															
0		0	31-1544320	0	0001042046.	NYSE	American Financial Group, Inc.	OH	UIP		Ownership	0.000		N	0
0		0	31-6549738	0	0		American Financial Capital Trust II	DE	NIA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	N	0
0		0	16-6543606	0	0		American Financial Capital Trust III	DE	NIA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	N	0
0		0	16-6543609	0	0		American Financial Capital Trust IV	DE	NIA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	N	0
0		0	31-0996797	0	0		American Financial Enterprises, Inc.	CT	NIA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	N	0
0		0	31-0828578	0	0		American Money Management Corporation	OH	NIA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	N	0
0		0	27-1577326	0	0		American Real Estate Capital Company, LLC	OH	NIA	American Money Management Corporation	Ownership	100.000	American Financial Group, Inc.	N	0
0		0	27-2829629	0	0		Mid-Market Capital Partners, LLC	DE	NIA	American Money Management Corporation	Ownership	100.000	American Financial Group, Inc.	N	0
0		0	41-2112001	0	0		APU Holding Company	OH	NIA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	N	0
0		0	23-6000765	0	0		American Premier Underwriters, Inc.	PA	NIA	APU Holding Company	Ownership	100.000	American Financial Group, Inc.	N	0
0		0	13-6400464	0	0		Lehigh Valley Railroad Company	PA	NIA	American Premier Underwriters, Inc.	Ownership	100.000	American Financial Group, Inc.	N	0
0		0	46-1665396	0	0		Pennsylvania Lehigh Oil & Gas Holdings LLC	PA	NIA	Lehigh Valley Railroad Company	Ownership	100.000	American Financial Group, Inc.	N	0
0		0	20-1548213	0	0		Magnolia Alabama Holdings, Inc.	DE	NIA	American Premier Underwriters, Inc.	Ownership	100.000	American Financial Group, Inc.	N	0
0		0	20-1574094	0	0		Magnolia Alabama Holdings LLC	AL	NIA	Magnolia Alabama Holdings, Inc.	Ownership	100.000	American Financial Group, Inc.	N	0
0		0	46-1852532	0	0		Michigan Oil & Gas Holdings, LLC	MI	NIA	American Premier Underwriters, Inc.	Ownership	100.000	American Financial Group, Inc.	N	0
0		0	46-1480078	0	0		Ohio Oil & Gas Holdings, LLC	OH	NIA	American Premier Underwriters, Inc.	Ownership	100.000	American Financial Group, Inc.	N	0
0		0	13-6021353	0	0		The Owasco River Railway, Inc.	NY	NIA	American Premier Underwriters, Inc.	Ownership	100.000	American Financial Group, Inc.	N	0
0		0	76-0080537	0	0		PCC Technical Industries, Inc.	DE	NIA	American Premier Underwriters, Inc.	Ownership	100.000	American Financial Group, Inc.	N	0
0		0	23-1537928	0	0		Penn Towers, Inc.	PA	NIA	American Premier Underwriters, Inc.	Ownership	100.000	American Financial Group, Inc.	N	0
0		0	46-3246684	0	0		Pennsylvania Oil & Gas Holdings, LLC	PA	NIA	American Premier Underwriters, Inc.	Ownership	100.000	American Financial Group, Inc.	N	0
0		0	23-6000766	0	0		Pennsylvania-Reading Seashore Lines	NJ	NIA	American Premier Underwriters, Inc.	Ownership	66.670	American Financial Group, Inc.	N	0
0		0	23-6207599	0	0		Pittsburgh and Cross Creek Railroad Company	PA	NIA	American Premier Underwriters, Inc.	Ownership	83.000	American Financial Group, Inc.	N	0
0		0	23-1675796	0	0		Waynesburg Southern Railroad Company	PA	NIA	American Premier Underwriters, Inc.	Ownership	100.000	American Financial Group, Inc.	N	0
0		0	98-1073776	0	0		GAI Insurance Company, Ltd.	BMU	IA	APU Holding Company	Ownership	100.000	American Financial Group, Inc.	N	0
0		0		0	0		Great American Specialty & Affinity Limited	GBR	NIA	APU Holding Company	Ownership	100.000	American Financial Group, Inc.	N	0
0		0	31-1446308	0	0		Hangar Acquisition Corp.	OH	NIA	APU Holding Company	Ownership	100.000	American Financial Group, Inc.	N	0
0		0	91-1242743	0	0		Premier Lease & Loan Services Insurance Agency, Inc.	WA	NIA	APU Holding Company	Ownership	100.000	American Financial Group, Inc.	N	0
0		0	91-1508644	0	0		Premier Lease & Loan Services of Canada, Inc.	WA	NIA	APU Holding Company	Ownership	100.000	American Financial Group, Inc.	N	0
0		0	31-1262960	0	0		Risico Management Corporation	DE	NIA	APU Holding Company	Ownership	100.000	American Financial Group, Inc.	N	0
0		0	31-0823725	0	0		Dixie Terminal Corporation	OH	NIA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	N	0
0		0	98-0606803	0	0		GAI Holding Bermuda Ltd.	BMU	NIA	American Financial Group, Inc.	Ownership	69.990	American Financial Group, Inc.	N	2
0		0	98-0606803	0	0		GAI Holding Bermuda Ltd.	BMU	NIA	GAI Australia Pty Ltd.	Ownership	30.010	American Financial Group, Inc.	N	2
0		0	98-0556144	0	0		GAI Indemnity, Ltd.	GBR	IA	GAI Holding Bermuda Ltd.	Ownership	100.000	American Financial Group, Inc.	N	0
0		0		0	0		Neon Capital Limited	GBR	NIA	GAI Holding Bermuda Ltd.	Ownership	100.000	American Financial Group, Inc.	N	0
0		0		0	0		Neon Holdings (U.K.) Limited	GBR	NIA	Neon Capital Limited	Ownership	100.000	American Financial Group, Inc.	N	0
0		0		0	0		Beat Capital Partners Limited	GBR	NIA	Neon Holdings (U.K.) Limited	Ownership	26.960	American Financial Group, Inc.	N	0

Statement for June 30, 2018 of the **Mid-Continent Casualty Company**

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Y/N)	16 *
0		0		0	0		Tarian Underwriting Limited	GBR	NIA	Beat Capital Partners Limited	Ownership	60.000	American Financial Group, Inc.	N	0
0		0	98-0412245	0	0		Lavenham Underwriting Limited	GBR	IA	Neon Holdings (U.K.) Limited	Ownership	100.000	American Financial Group, Inc.	N	0
0		0		0	0		Neon Italy S.R.L.	ITA	NIA	Neon Holdings (U.K.) Limited	Ownership	60.000	American Financial Group, Inc.	N	0
0		0		0	0		Neon Management Services Limited	GBR	NIA	Neon Holdings (U.K.) Limited	Ownership	100.000	American Financial Group, Inc.	N	0
0		0		0	0		Neon Sapphire Underwriting Limited	GGY	NIA	Neon Holdings (U.K.) Limited	Ownership	100.000	American Financial Group, Inc.	N	0
0		0		0	0		Neon Service Company (U.K.) Limited	GBR	NIA	Neon Holdings (U.K.) Limited	Ownership	100.000	American Financial Group, Inc.	N	0
0		0		0	0		Marketform Australia Pty Limited	AUS	NIA	Neon Service Company (U.K.) Limited	Ownership	100.000	American Financial Group, Inc.	N	0
0		0		0	0		Studio Marketform SRL	ITA	NIA	Neon Service Company (U.K.) Limited	Ownership	100.000	American Financial Group, Inc.	N	0
0		0		0	0		Neon Underwriting Bermuda Limited	BMU	NIA	Neon Holdings (U.K.) Limited	Ownership	100.000	American Financial Group, Inc.	N	0
0		0		0	0		Neon Underwriting Limited	GBR	NIA	Neon Holdings (U.K.) Limited	Ownership	100.000	American Financial Group, Inc.	N	0
0		0		0	0		Orca Services A/S	DNK	NIA	Neon Holdings (U.K.) Limited	Ownership	89.425	American Financial Group, Inc.	N	0
0		0	98-0431601	0	0		Sampford Underwriting Limited	GBR	IA	Neon Holdings (U.K.) Limited	Ownership	100.000	American Financial Group, Inc.	N	0
0		0		0	0		Helium Holdings Limited	BMU	NIA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	N	6
0		0		0	0		Neon Employee Ownership LLC	DE	NIA	Helium Holdings Limited	Ownership	23.350		N	6
0		0		0	0		GAI Australia Pty Ltd	AUS	NIA	Neon Employee Ownership LLC	Ownership	100.000	American Financial Group, Inc.	N	6
0		0	06-1356481	0	0		Great American Financial Resources, Inc.	DE	NIA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	N	1
0		0	31-1422717	0	0		AAG Insurance Agency, Inc.	KY	NIA	Great American Financial Resources, Inc.	Ownership	100.000	American Financial Group, Inc.	N	0
0		0	34-1017531	0	0		Ceres Group, Inc.	DE	NIA	Great American Financial Resources, Inc.	Ownership	100.000	American Financial Group, Inc.	N	0
0		0	47-0717079	0	0		Continental General Corporation	NE	NIA	Ceres Group, Inc.	Ownership	100.000	American Financial Group, Inc.	N	0
0		0	34-1947042	0	0		QQAgency of Texas, Inc.	TX	NIA	Ceres Group, Inc.	Ownership	100.000	American Financial Group, Inc.	N	0
0		0	31-1395344	0	0		Great American Advisors, Inc.	OH	NIA	Great American Financial Resources, Inc.	Ownership	100.000	American Financial Group, Inc.	N	0
0084	American Financial Group, Inc.	63312	13-1935920	0	0		Great American Life Insurance Company	OH	IA	Great American Financial Resources, Inc.	Ownership	100.000	American Financial Group, Inc.	N	0
0084	American Financial Group, Inc.	93661	31-1021738	0	0		Annuity Investors Life Insurance Company	OH	IA	Great American Life Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	0
0		0	27-4078277	0	0		Bay Bridge Marina Hemingway's Restaurant, LLC	MD	NIA	Great American Life Insurance Company	Ownership	85.000	American Financial Group, Inc.	N	0
0		0	27-0513333	0	0		Bay Bridge Marina Management	MD	NIA	Great American Life Insurance Company	Ownership	85.000	American Financial Group, Inc.	N	0
0		0	20-1246122	0	0		Brothers Management, LLC	FL	NIA	Great American Life Insurance Company	Ownership	99.000	American Financial Group, Inc.	Y	0
0		0	81-3737639	0	0		Charleston Harbor Fishing, LLC	SC	NIA	Great American Life Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	0
0		0	47-5618395	0	0		GA Key Lime, LLC	OH	NIA	Great American Life Insurance Company	Ownership	50.000	American Financial Group, Inc.	N	2
0		0	47-5618395	0	0		GA Key Lime, LLC	OH	NIA	Great American Insurance Company	Ownership	50.000	American Financial Group, Inc.	N	2
0		0	20-4604276	0	0		GALIC - Bay Bridge Marina, LLC	MD	NIA	Great American Life Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	0
0		0	31-1391777	0	0		GALIC Brothers, Inc.	OH	NIA	Great American Life Insurance Company	Ownership	100.000	American Financial Group, Inc.	Y	0
0		0	26-3260520	0	0		Manhattan National Holding Corporation	OH	NIA	Great American Life Insurance Company	Ownership	100.000	American Financial Group, Inc.	Y	0
0084	American Financial Group, Inc.	67083	45-0252531	0	0		Manhattan National Life Insurance Company	OH	IA	Manhattan National Holding Corporation	Ownership	100.000	American Financial Group, Inc.	N	0
0		0	52-2179330	0	0		Skipjack Marina Corp.	MD	NIA	Great American Life Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	0
0		0	42-1575938	0	0		Great American Holding, Inc.	OH	UIP	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	N	0
0		0	27-3062314	0	0		Agricultural Services, LLC	OH	NIA	Great American Holding, Inc.	Ownership	100.000	American Financial Group, Inc.	N	0

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Y/N)	16 *
0.....	....	0...........	....	0	0	....	Great American Holding (Europe) Limited..	GBR.........	NIA...........	Great American Holding, Inc......................................	Ownership.........	...100.000	American Financial Group, Inc.	.....N.......	0...
0.....	....	0...........	....	0	0	....	Great American Europe Limited..	GBR.........	NIA...........	Great American Holding (Limited)...............................	Ownership.........	...100.000	American Financial Group, Inc.	.....N.......	0...
0.....	....	0...........	AA-1784136	0	0	....	Great American International Insurance Designated Activity Company.	IRL...........	IA.............	Great American Holding, Inc......................................	Ownership.........	...100.000	American Financial Group, Inc.	.....N.......	0...
0084	American Financial Group, Inc.	23418...	73-0556513	0	0	....	Mid-Continent Casualty Company..	OH...........	RE.............	Great American Holding, Inc......................................	Ownership.........	...100.000	American Financial Group, Inc.	.....N.......	0...
0084	American Financial Group, Inc.	15380...	73-1406844	0	0	....	Mid-Continent Assurance Company..	OH...........	IA.............	Mid-Continent Casualty Company..............................	Ownership.........	...100.000	American Financial Group, Inc.	.....N.......	0...
0084	American Financial Group, Inc.	13794...	38-3803661	0	0	....	Mid-Continent Excess and Surplus Insurance Company.......................	DE...........	IA.............	Mid-Continent Casualty Company..............................	Ownership.........	...100.000	American Financial Group, Inc.	.....N.......	0...
0.....	....	0...........	30-0571535	0	0	....	Mid-Continent Specialty Insurance Services, Inc.................................	OK...........	NIA...........	Mid-Continent Casualty Company..............................	Ownership.........	...100.000	American Financial Group, Inc.	.....Y.......	0...
0084	American Financial Group, Inc.	23426...	73-0773259	0	0	....	Oklahoma Surety Company..	OH...........	IA.............	Mid-Continent Casualty Company..............................	Ownership.........	...100.000	American Financial Group, Inc.	.....N.......	0...
0.....	....	0...........	34-1607394	0	0	....	National Interstate Corporation..	OH...........	NIA...........	Great American Holding, Inc......................................	Ownership.........	...100.000	American Financial Group, Inc.	.....N.......	0...
0.....	....	0...........	34-1899058	0	0	....	American Highways Insurance Agency, Inc..	OH...........	NIA...........	National Interstate Corporation..................................	Ownership.........	...100.000	American Financial Group, Inc.	.....N.......	0...
0.....	....	0...........	31-1548235	0	0	....	Explorer RV Insurance Agency, Inc..	OH...........	NIA...........	National Interstate Corporation..................................	Ownership.........	...100.000	American Financial Group, Inc.	.....N.......	0...
0.....	....	0...........	98-0191335	0	0	....	Hudson Indemnity, Ltd..	CYM.......	IA.............	National Interstate Corporation..................................	Ownership.........	...100.000	American Financial Group, Inc.	.....N.......	0...
0.....	....	0...........	66-0660039	0	0	....	Hudson Management Group, Ltd...	VIR..........	NIA...........	National Interstate Corporation..................................	Ownership.........	...100.000	American Financial Group, Inc.	.....N.......	0...
0.....	....	0...........	34-1607396	0	0	....	National Interstate Insurance Agency, Inc..	OH...........	NIA...........	National Interstate Corporation..................................	Ownership.........	...100.000	American Financial Group, Inc.	.....N.......	0...
0.....	....	0...........	36-4670968	0	0	....	Commercial For Hire Transportation Purchasing Group.......................	SC...........	NIA...........	National Interstate Insurance Agency, Inc.................	Management.....	.......0.000	American Financial Group, Inc.	.....N.......	5...
0084	American Financial Group, Inc.	32620...	34-1607395	0	0	....	National Interstate Insurance Company...	OH...........	IA.............	National Interstate Corporation..................................	Ownership.........	...100.000	American Financial Group, Inc.	.....N.......	0...
0084	American Financial Group, Inc.	11051...	99-0345306	0	0	....	National Interstate Insurance Company of Hawaii, Inc.........................	OH...........	IA.............	National Interstate Insurance Company......................	Ownership.........	...100.000	American Financial Group, Inc.	.....N.......	0...
0.....	....	0...........	43-1254631	0	0	....	TransProtection Service Company..	MO..........	NIA...........	National Interstate Insurance Company......................	Ownership.........	...100.000	American Financial Group, Inc.	.....Y.......	0...
0084	American Financial Group, Inc.	41106...	95-3623282	0	0	....	Triumphe Casualty Company..	OH...........	IA.............	National Interstate Insurance Company......................	Ownership.........	...100.000	American Financial Group, Inc.	.....N.......	0...
0084	American Financial Group, Inc.	21172...	86-0114294	0	0	....	Vanliner Insurance Company..	MO..........	IA.............	National Interstate Insurance Company......................	Ownership.........	...100.000	American Financial Group, Inc.	.....Y.......	0...
0.....	....	0...........	20-5546054	0	0	....	Safety Claims & Litigation Services, LLC...	MT...........	NIA...........	National Interstate Corporation..................................	Ownership.........	...100.000	American Financial Group, Inc.	.....N.......	0...
0.....	....	0...........	46-4570914	0	0	....	Safety, Claims and Litigation Services, LLC..	OH...........	NIA...........	National Interstate Corporation..................................	Ownership.........	...100.000	American Financial Group, Inc.	.....N.......	0...
0084	American Financial Group, Inc.	22179...	95-2801326	0	0	....	Republic Indemnity Company of America...	CA...........	IA.............	Great American Holding, Inc......................................	Ownership.........	...100.000	American Financial Group, Inc.	.....N.......	0...
0084	American Financial Group, Inc.	43753...	31-1054123	0	0	....	Republic Indemnity Company of California...	CA...........	IA.............	Republic Indemnity Company of America....................	Ownership.........	...100.000	American Financial Group, Inc.	.....N.......	0...
0.....	....	0...........	59-1683711	0	0	....	Summit Consulting, LLC..	FL...........	NIA...........	Great American Holding, Inc.	Ownership.........	...100.000	American Financial Group, Inc.	.....N.......	0...
0.....	....	0...........	59-3385208	0	0	....	Heritage Summit Healthcare, LLC..	FL...........	NIA...........	Summit Consulting, LLC...	Ownership.........	...100.000	American Financial Group, Inc.	.....N.......	0...
0.....	....	0...........	82-2462705	0	0	....	Summit Real Estate Holdings, LLC..	FL...........	NIA...........	Summit Consulting, LLC...	Ownership.........	...100.000	American Financial Group, Inc.	.....N.......	0...
0.....	....	0...........	59-3409855	0	0	....	Summit Holding Southeast, Inc..	FL...........	NIA...........	Great American Holding, Inc.	Ownership.........	...100.000	American Financial Group, Inc.	.....N.......	0...
0084	American Financial Group, Inc.	10701...	59-1835212	0	0	....	Bridgefield Employers Insurance Company...	FL...........	IA.............	Summit Holding Southeast, Inc...................................	Ownership.........	...100.000	American Financial Group, Inc.	.....N.......	0...
0084	American Financial Group, Inc.	10335...	59-3269531	0	0	....	Bridgefield Casualty Insurance Company...	FL...........	IA.............	Bridgefield Employers Insurance Company..................	Ownership.........	...100.000	American Financial Group, Inc.	.....N.......	0...
0084	American Financial Group, Inc.	16691...	31-0501234	0	0	....	Great American Insurance Company...	OH...........	UIP...........	American Financial Group, Inc....................................	Ownership.........	...100.000	American Financial Group, Inc.	.....N.......	0...
0084	American Financial Group, Inc.	35351...	31-0912199	0	0	....	American Empire Surplus Lines Insurance Company..........................	DE...........	IA.............	Great American Insurance Company...........................	Ownership.........	...100.000	American Financial Group, Inc.	.....N.......	0...
0084	American Financial Group, Inc.	37990...	31-0973761	0	0	....	American Empire Insurance Company...	OH...........	IA.............	American Empire Surplus Lines Insurance Company..	Ownership.........	...100.000	American Financial Group, Inc.	.....N.......	0...
0.....	....	0...........	59-1671722	0	0	....	American Empire Underwriters, Inc..	TX...........	NIA...........	American Empire Insurance Company.........................	Ownership.........	...100.000	American Financial Group, Inc.	.....Y.......	0...
0.....	....	0...........	31-1463075	0	0	....	American Signature Underwriters, Inc..	OH...........	NIA...........	Great American Insurance Company...........................	Ownership.........	...100.000	American Financial Group, Inc.	.....Y.......	0...
0.....	....	0...........	59-2840291	0	0	....	Brothers Property Corporation...	OH...........	NIA...........	Great American Insurance Company...........................	Ownership.........	...100.000	American Financial Group, Inc.	.....Y.......	0...

Statement for June 30, 2018 of the **Mid-Continent Casualty Company**

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Y/N)	16 *
0		0	25-1754638	0	0		Brothers Pennsylvanian Corporation	PA	NIA	Brothers Property Corporation	Ownership	100.000	American Financial Group, Inc.	N	0
0		0	59-2840294	0	0		Brothers Property Management Corporation	OH	NIA	Brothers Property Corporation	Ownership	100.000	American Financial Group, Inc.	N	0
0		0	20-4498054	0	0		Crescent Centre Apartments	OH	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	1
0		0	31-1277904	0	0		Crop Managers Insurance Agency, Inc.	KS	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	Y	0
0		0	31-0589001	0	0		Dempsey & Siders Agency, Inc.	OH	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	Y	0
0		0	31-1341668	0	0		Eden Park Insurance Brokers, Inc.	CA	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	Y	0
0		0		0	0		El Aguila, Compañia de Seguros, S.A. de C.V.	MEX	IA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	Y	0
0		0		0	0		Financiadora de Primas Condor, S.A. de C.V.	MEX	NIA	El Aguila, Compañia de Seguros, S.A. de C.V.	Ownership	99.000	American Financial Group, Inc.	N	0
0		0	39-1404033	0	0		Farmers Crop Insurance Alliance, Inc.	KS	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	Y	0
0		0	13-3628555	0	0		FCIA Management Company, Inc.	NY	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	Y	0
0		0		0	0		Foreign Credit Insurance Association	NY	OTH	Great American Insurance Company	Management	0.000	American Financial Group, Inc.	N	3
0		0	81-0814136	0	0		GAI Mexico Holdings, LLC	DE	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	0
0		0	31-1753938	0	0		GAI Warranty Company	OH	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	Y	0
0		0	31-1765544	0	0		GAI Warranty Company of Florida	FL	NIA	GAI Warranty Company	Ownership	100.000	American Financial Group, Inc.	N	0
0		0	61-1329718	0	0		Global Premier Finance Company	OH	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	Y	0
0		0	74-2693636	0	0		Great American Agency of Texas, Inc.	TX	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	Y	0
0084	American Financial Group, Inc.	26832	95-1542353	0	0		Great American Alliance Insurance Company	OH	IA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	0
0084	American Financial Group, Inc.	26344	15-6020948	0	0		Great American Assurance Company	OH	IA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	0
0084	American Financial Group, Inc.	39896	61-0983091	0	0		Great American Casualty Insurance Company	OH	IA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	0
0084	American Financial Group, Inc.	10646	36-4079497	0	0		Great American Contemporary Insurance Company	OH	IA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	0
0084	American Financial Group, Inc.	37532	31-0954439	0	0		Great American E & S Insurance Company	DE	IA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	0
0084	American Financial Group, Inc.	41858	31-1036473	0	0		Great American Fidelity Insurance Company	DE	IA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	0
0		0	31-1652643	0	0		Great American Insurance Agency, Inc.	OH	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	Y	0
0084	American Financial Group, Inc.	22136	13-5539046	0	0		Great American Insurance Company of New York	NY	IA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	0
0084	American Financial Group, Inc.	38024	31-0974853	0	0		Great American Lloyd's Insurance Company	TX	IA	Great American Insurance Company	Other	0.000	American Financial Group, Inc.	N	4
0		0	31-1073664	0	0		Great American Lloyd's, Inc.	TX	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	Y	0
0		0	31-0856644	0	0		Great American Management Services, Inc.	OH	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	Y	0
0084	American Financial Group, Inc.	38580	31-1288778	0	0		Great American Protection Insurance Company	OH	IA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	0
0		0	31-0918893	0	0		Great American Re Inc.	DE	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	Y	0
0084	American Financial Group, Inc.	31135	31-1209419	0	0		Great American Security Insurance Company	OH	IA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	0
0084	American Financial Group, Inc.	33723	31-1237970	0	0		Great American Spirit Insurance Company	OH	IA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	0
0		0	AA-1120817	0	0		Insurance (GB) Limited	GBR	IA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	Y	0
0		0	59-1263251	0	0		Key Largo Group, Inc.	FL	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	Y	0
0		0	871850814	0	0		PLLS Canada Insurance Brokers Inc.	CAN	NIA	Great American Insurance Company	Ownership	49.000	American Financial Group, Inc.	Y	0
0		0	31-1293064	0	0		Professional Risk Brokers, Inc.	IL	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	Y	0
0		0	31-0686194	0	0		One East Fourth, Inc.	OH	NIA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	N	0

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Y/N)	16 *
0.....	....	0...........	31-0883227	0	0	....	Pioneer Carpet Mills, Inc.	OH..........	NIA...........	American Financial Group, Inc.	Ownership.........	...100.000	American Financial Group, Inc.	.....N.......	0...
0.....	....	0...........	31-1119320	0	0	....	TEJ Holdings, Inc.	OH..........	NIA...........	American Financial Group, Inc.	Ownership.........	...100.000	American Financial Group, Inc.	.....N.......	0...
0.....	....	0...........	31-0728327	0	0	....	Three East Fourth, Inc.	OH..........	NIA...........	American Financial Group, Inc.	Ownership.........	...100.000	American Financial Group, Inc.	.....N.......	0...

Asterisk	Explanation
1	Another affiliated company owns 1% or less of the shares.
2	The entity is owned by more than one company within the AFG Group.
3	Great American Insurance Company is the majority member of the Association.
4	Beneficial interest and indirect control is established by trust agreements between Great American Insurance Company and each of the underwriters of the Company.
5	Company is affiliated 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 Ownershp 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 1 Direct Premiums Earned	2 Direct Losses Incurred	3 Direct Loss Percentage	4 Prior Year to Date Direct Loss Percentage
1. Fire	0	0	0.000	0.000
2. Allied lines	0	0	0.000	0.000
3. Farmowners multiple peril	0	0	0.000	0.000
4. Homeowners multiple peril	0	0	0.000	0.000
5. Commercial multiple peril	0	(273)	0.000	0.000
6. Mortgage guaranty	0	0	0.000	0.000
8. Ocean marine	0	0	0.000	0.000
9. Inland marine	4,196,170	1,199,233	28.579	25.032
10. Financial guaranty	0	0	0.000	0.000
11.1. Medical professional liability - occurrence	0	0	0.000	0.000
11.2. Medical professional liability - claims-made	0	0	0.000	0.000
12. Earthquake	0	0	0.000	0.000
13. Group accident and health	0	0	0.000	0.000
14. Credit accident and health	0	0	0.000	0.000
15. Other accident and health	0	0	0.000	0.000
16. Workers' compensation	0	29,293	0.000	0.000
17.1 Other liability-occurrence	26,756,566	4,920,052	18.388	(5.053)
17.2 Other liability-claims made	4,603,057	1,749,255	38.002	18.055
17.3 Excess workers' compensation	0	0	0.000	0.000
18.1 Products liability-occurrence	10,581,484	5,260,678	49.716	127.627
18.2 Products liability-claims made	0	0	0.000	0.000
19.1, 19.2 Private passenger auto liability	0	(535)	0.000	0.000
19.3, 19.4 Commercial auto liability	2,755,611	436,758	15.850	20.650
21. Auto physical damage	1,091,328	607,446	55.661	46.785
22. Aircraft (all perils)	0	0	0.000	0.000
23. Fidelity	0	0	0.000	0.000
24. Surety	3,379,712	668,065	19.767	2.926
26. Burglary and theft	0	0	0.000	0.000
27. Boiler and machinery	0	0	0.000	0.000
28. Credit	0	0	0.000	0.000
29. International	0	0	0.000	0.000
30. Warranty	0	0	0.000	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	0.000
35. Totals	53,363,928	14,869,972	27.865	27.014
DETAILS OF WRITE-INS				
3401.	0	0	0.000	0.000
3402.	0	0	0.000	0.000
3403.	0	0	0.000	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	0.000

PART 2 - DIRECT PREMIUMS WRITTEN

Lines of Business	1 Current Quarter	2 Current Year to Date	3 Prior Year Year to Date
1. Fire	0	0	0
2. Allied lines	0	0	0
3. Farmowners multiple peril	0	0	0
4. Homeowners multiple peril	0	0	0
5. Commercial multiple peril	0	0	0
6. Mortgage guaranty	0	0	0
8. Ocean marine	0	0	0
9. Inland marine	2,374,621	4,480,551	4,400,588
10. Financial guaranty	0	0	0
11.1 Medical professional liability - occurrence	0	0	0
11.2 Medical professional liability - claims made	0	0	0
12. Earthquake	0	0	0
13. Group accident and health	0	0	0
14. Credit accident and health	0	0	0
15. Other accident and health	0	0	0
16. Workers' compensation	0	0	0
17.1 Other liability-occurrence	14,327,972	28,676,358	27,416,950
17.2 Other liability-claims made	2,603,143	5,234,853	4,839,589
17.3 Excess workers' compensation	0	0	0
18.1 Products liability-occurrence	5,315,381	11,255,162	10,195,432
18.2 Products liability-claims made	0	0	0
19.1 19.2 Private passenger auto liability	0	0	0
19.3 19.4 Commercial auto liability	1,810,053	3,409,038	2,483,394
21. Auto physical damage	666,414	1,325,605	973,367
22. Aircraft (all perils)	0	0	0
23. Fidelity	0	0	0
24. Surety	1,646,738	3,069,991	3,550,518
26. Burglary and theft	0	0	0
27. Boiler and machinery	0	0	0
28. Credit	0	0	0
29. International	0	0	0
30. Warranty	0	0	0
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	28,744,322	57,451,558	53,859,838
DETAILS OF WRITE-INS			
3401.	0	0	0
3402.	0	0	0
3403.	0	0	0
3498. Sum. of remaining write-ins for Line 34 from overflow page	0	0	0
3499. Totals (Lines 3401 thru 3403 plus 3498) (Line 34)	0	0	0

PART 3 (000 omitted)

LOSS AND LOSS ADJUSTMENT EXPENSE RESERVES SCHEDULE

Years in Which Losses Occurred	1 Prior Year-End Known Case Loss and LAE Reserves	2 Prior Year-End IBNR Loss and LAE Reserves	3 Total Prior Year-End Loss and LAE Reserves (Cols. 1 + 2)	4 2018 Loss and LAE Payments on Claims Reported as of Prior Year-End	5 2018 Loss and LAE Payments on Claims Unreported as of Prior Year-End	6 Total 2018 Loss and LAE Payments (Cols. 4 + 5)	7 Q.S. Date Known Case Loss and LAE Reserves on Claims Reported and Open as of Prior Year-End	8 Q.S. Date Known Case Loss and LAE Reserves on Claims Reported or Reopened Subsequent to Prior Year-End	9 Q.S. Date IBNR Loss and LAE Reserves	10 Total Q.S. Loss and LAE Reserves (Cols. 7 + 8 + 9)	11 Prior Year-End Known Case Loss and LAE Reserves Developed (Savings)/Deficiency (Cols. 4 + 7 minus Col. 1)	12 Prior Year-End IBNR Loss and LAE Reserves Developed (Savings)/Deficiency (Cols. 5 + 8 + 9 minus Col. 2)	13 Prior Year-End Total Loss and LAE Reserve Developed (Savings)/Deficiency (Cols. 11 + 12)
1. 2015 + Prior	106,185	82,502	188,687	17,387	4,871	22,258	93,659	11,471	73,251	178,381	4,861	7,091	11,952
2. 2016	13,904	23,251	37,155	1,345	897	2,242	11,947	1,941	21,251	35,139	(612)	838	226
3. Subtotals 2016 + Prior	120,089	105,753	225,842	18,732	5,768	24,500	105,606	13,412	94,502	213,520	4,249	7,929	12,178
4. 2017	13,275	41,563	54,838	2,812	2,126	4,938	10,762	2,988	25,900	39,650	299	(10,549)	(10,250)
5. Subtotals 2017 + Prior	133,364	147,316	280,680	21,544	7,894	29,438	116,368	16,400	120,402	253,170	4,548	(2,620)	1,928
6. 2018	XXX	XXX	XXX	XXX	1,712	1,712	XXX	5,645	26,913	32,558	XXX	XXX	XXX
7. Totals	133,364	147,316	280,680	21,544	9,606	31,150	116,368	22,045	147,315	285,728	4,548	(2,620)	1,928
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. 3.4 %	2. (1.8)%	3. 0.7 %

Col. 13, Line 7 Line 8
4. 1.1 %

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

Explanation:

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

Bar Code:

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

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

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

Overflow Page for Write-Ins

NONE

SCHEDULE A - VERIFICATION

Real Estate

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

NONE

SCHEDULE B - VERIFICATION

Mortgage Loans

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

NONE

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	0	0
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	56,232	0
2.2 Additional investment made after acquisition	0	0
3. Capitalized deferred interest and other	0	0
4. Accrual of discount	0	0
5. Unrealized valuation increase (decrease)	0	0
6. Total gain (loss) on disposals	0	0
7. Deduct amounts received on disposals	0	0
8. Deduct amortization of premium and depreciation	2,170	0
9. Total foreign exchange change in book/adjusted carrying value	0	0
10. Deduct current year's other-than-temporary impairment recognized	0	0
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	54,062	0
12. Deduct total nonadmitted amounts	0	0
13. Statement value at end of current period (Line 11 minus Line 12)	54,062	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	85,035,586	105,832,864
3. Accrual of discount	804,146	2,063,708
4. Unrealized valuation increase (decrease)	(1,026,914)	4,167,125
5. Total gain (loss) on disposals	304,682	(136,581)
6. Deduct consideration for bonds and stocks disposed of	37,296,879	105,537,817
7. Deduct amortization of premium	506,859	1,229,767
8. Total foreign exchange change in book/adjusted carrying value	0	0
9. Deduct current year's other-than-temporary impairment recognized	0	764,907
10. Total investment income recognized as a result of prepayment penalties and/or acceleration fees	0	0
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	468,222,058	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)	468,172,058	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)	318,448,571	37,699,633	13,189,486	146,705	318,448,571	343,105,422		291,764,589
2. NAIC 2 (a)	24,651,068	489,830	515,546	(11,256)	24,651,068	24,614,097		24,674,694
3. NAIC 3 (a)	2,456,256	0	2,456,256	0	2,456,256	0		2,462,507
4. NAIC 4 (a)	211,705	0	0	(35)	211,705	211,670		0
5. NAIC 5 (a)	318,747	0	0	(1,582)	318,747	317,165		320,312
6. NAIC 6 (a)	0	0	0	0	0	0		0
7. Total Bonds	346,086,347	38,189,463	16,161,287	133,832	346,086,347	368,248,354	0	319,222,102
PREFERRED STOCK								
8. NAIC 1	0	0	0	0	0	0		0
9. NAIC 2	28,627,957	0	0	(159,273)	28,627,957	28,468,684		28,227,960
10. NAIC 3	6,400,010	0	0	(1)	6,400,010	6,400,009		6,400,011
11. NAIC 4	0	0	0	0	0	0		0
12. NAIC 5	0	0	0	0	0	0		0
13. NAIC 6	0	0	0	0	0	0		0
14. Total Preferred Stock	35,027,967	0	0	(159,274)	35,027,967	34,868,693	0	34,627,971
15. Total Bonds and Preferred Stock	381,114,314	38,189,463	16,161,287	(25,443)	381,114,314	403,117,047	0	353,850,073

(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

NONE

	1 Book/Adjusted Carrying Value	2 Par Value	3 Actual Cost	4 Interest Collected Year To Date	5 Paid for Accrued Interest Year To Date
9199999	0	XXX	0	0	0

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	0	66,714,529
3. Accrual of discount	0	0
4. Unrealized valuation increase (decrease)	0	0
5. Total gain (loss) on disposals	0	0
6. Deduct consideration received on disposals	0	110,750,768
7. Deduct amortization of premium	0	0
8. Total foreign exchange change in book/adjusted carrying value	0	0
9. Deduct current year's other-than-temporary impairment recognized	0	0
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	0	0
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	0
2. Cost of cash equivalents acquired	45,229,752	75,751,237
3. Accrual of discount	0	0
4. Unrealized valuation increase (decrease)	0	0
5. Total gain (loss) on disposals	0	0
6. Deduct consideration received on disposals	76,858,350	8,164,725
7. Deduct amortization of premium	0	0
8. Total foreign exchange change in book/ adjusted carrying value	0	0
9. Deduct current year's other-than-temporary impairment recognized	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	35,957,914	67,586,512
11. Deduct total nonadmitted amounts	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	35,957,914	67,586,512

Sch. A - Pt. 2
NONE

Sch. A - Pt. 3
NONE

Sch. B - Pt. 2
NONE

Sch. B - Pt. 3
NONE

Sch. BA - Pt. 2
NONE

Sch. BA - Pt. 3
NONE

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
Bonds - U.S. Government									
912828 4S 6	U.S. TREASURY NOTES 2.75 05/31/2023		06/06/2018	GOLDMAN SACHS		249,297	250,000	131	1
0599999. Total - Bonds - U.S. Government						249,297	250,000	131	XXX
Bonds - U.S. Special Revenue and Special Assessment									
20775C B6 0	CONNECTICUT ST HSG B-2 4.00 11/15/2039		04/25/2018	MORGAN STANLEY		2,106,020	2,000,000	0	1FE
45201Y S5 7	IL HSG DEV A1 4.00 8/01/2048		06/01/2018	MORGAN STANLEY		2,103,560	2,000,000	0	1FE
57587A A8 1	MA HSG FIN SFH 195 4 48 12/01/2048		05/31/2018	MORGAN STANLEY		2,109,960	2,000,000	0	1FE
64613A AC 6	NJ ST HSG & MTGE SF A 4.50 10/01/2048		06/15/2018	RBC CAPITAL MARKETS		2,143,760	2,000,000	0	1FE
3199999. Total - Bonds - U.S. Special Revenue and Special Assessments						8,463,300	8,000,000	0	XXX
Bonds - Industrial and Miscellaneous									
03027W AJ 1	AMERICAN TOWER TRUST 3.07 03/15/2023		06/11/2018	BARCLAYS CAPITAL		1,948,240	2,000,000	4,776	1FE
05377R CY 8	AESOP 2018-1A A ABS SSNR 3.7 09/20/2024		04/24/2018	BANC OF AMERICA SECURITIES		1,999,505	2,000,000	0	1FE
12326R AA 0	BJETS 2018-2 A ABS SSNR 4.447 06/15/2033		06/21/2018	DEUTSCHE BANK		1,999,966	2,000,000	0	1FE
14856C AA 7	CLAST 2018-1 A ABS SSNR 4.125 06/15/2043		06/07/2018	CITIGROUP		999,245	1,000,000	0	1FE
15672R AA 3	CERB 2018-3A A CLO SSNR FLT 07/15/2030	C	06/29/2018	WELLS FARGO BROKERAGE SERVICES		2,000,000	2,000,000	0	1FE
22549U AA 3	CSABS 2018-LD1 A ABS SSNR 3.42 07/25/24		06/22/2018	CS FIRST BOSTON		2,999,900	3,000,000	0	1FE
22822R BF 6	CROWN CASTLE TOWERS 3.72 07/15/2023		06/26/2018	MORGAN STANLEY		1,500,000	1,500,000	0	1FE
28852L AE 3	ECLO 2018-3A A2 CLO SSNR 4.482 07/20/30	C	06/06/2018	CITIGROUP		800,000	800,000	0	1FE
34960J AU 9	FCO 2015-6A A2R CLO SNR FLT 07/10/2030	C	06/29/2018	NATIXIS		1,000,000	1,000,000	0	1FE
34960J AW 5	FCO 2015-6A BTR CLO MEZ FLT 07/10/2030	C	06/29/2018	NATIXIS		1,000,000	1,000,000	0	1FE
34960N AN 6	FCBSL 2015-1A B1R CLO MEZ 4.0851 04/31		06/07/2018	MITSUBISHI		998,750	1,000,000	6,128	1FE
543190 AB 8	LTRAN 2015-1A A2 ABS SSNR 4.06 01/15/45		06/12/2018	CANTOR FITZGERALD & CO		1,491,797	1,500,000	4,906	1FE
64829T AA 9	NZES 2018-FNT1 A ABS SSNR 3.61 05/25/23		05/14/2018	CS FIRST BOSTON		999,794	1,000,000	0	1FE
64829T AB 7	NZES 2018-FNT1 B ABS SNR 3.91 05/25/2023		05/14/2018	CS FIRST BOSTON		1,999,839	2,000,000	0	1FE
65130P AS 9	NEWFL 2016-1A CR CLO MEZ FLT 04/20/2028		05/21/2018	WELLS FARGO BROKERAGE SERVICES		2,000,000	2,000,000	0	1FE
65130P AW 0	NEWFL 2016-1A A2R CLO SSNR 3.868 04/28		05/21/2018	WELLS FARGO BROKERAGE SERVICES		1,000,000	1,000,000	0	1FE
75574W AC 1	RCMT 2018-FL2 B CLO MEZ FLT 06/25/2035	C	06/15/2018	JP MORGAN SECURITIES INC		1,250,000	1,250,000	0	1FE
87240U AJ 9	TCW 2018-1A A2B CLO SNR 4.14 04/25/2031		04/12/2018	NATIXIS		1,000,000	1,000,000	0	1FE
92343V EQ 3	VERIZON COMM INC 4.329 09/21/28		06/21/2018	Exchanged		489,830	496,000	0	2FE
98875N AJ 4	ZAIS9 2018-2A B2 CLO MEZ 4.834 07/20/31	C	06/19/2018	JP MORGAN SECURITIES INC		2,000,000	2,000,000	0	1FE
3899999. Total - Bonds - Industrial and Miscellaneous						29,476,866	29,546,000	15,809	XXX
8399997. Total - Bonds - Part 3						38,189,463	37,796,000	15,941	XXX
8399999. Total - Bonds						38,189,463	37,796,000	15,941	XXX
Common Stocks - Industrial and Miscellaneous									
695042 10 1	PACIFIC VENTURES GROUP INC		06/29/2018	Stock Dividend 0.0%	10.000	0	XXX	0	U
9099999. Total - Common Stocks - Industrial and Miscellaneous						0	XXX	0	XXX
9799997. Total - Common Stocks - Part 3						0	XXX	0	XXX
9799999. Total - Common Stocks						0	XXX	0	XXX
9899999. Total - Preferred and Common Stocks						0	XXX	0	XXX
9999999. Total - Bonds, Preferred and Common Stocks						38,189,463	XXX	15,941	XXX

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

Statement for June 30, 2018 of the **Mid-Continent Casualty Company**

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 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
Bonds - U.S. Special Revenue and Special Assessment																					
041083 VB 9	AR ST DEV FIN SFM A 3.10 07/01/2043		06/01/2018.	MBS Paydown		34,191	34,191	34,191	34,191	0	0	0	0	0	34,191	0	0	0	438	07/01/2043.	1FE
074876 GZ 0	BEAVER CNTY PA INDL DEV 4.75 8/20 (DQE)		05/01/2018.	Put		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	23,750	08/01/2020.	1FE
130333 CA 3	CA HSG FIN AGY A 2.90 02/01/2042		06/01/2018.	MBS Paydown		20,468	20,468	20,468	20,468	0	0	0	0	0	20,468	0	0	0	254	02/01/2042.	1FE
130333 CB 1	CA HSG FIN AGY B 2.90 02/01/2042		06/01/2018.	MBS Paydown		12,892	12,892	12,860	12,865	0	2	0	2	0	12,892	0	0	0	159	02/01/2042.	1FE
19647P BA 0	CO ST HSG FIN AUTH MF I 3.20 02/01/2044		06/01/2018.	MBS Paydown		7,018	7,018	7,018	7,018	0	0	0	0	0	7,018	0	0	0	94	02/01/2044.	1FE
246395 WY 9	DE HSG AUTH-SFM-A- A-1 4.90 07/01/2029		06/01/2018.	Partial Call		15,000	15,000	15,594	15,251	0	(252)	0	(252)	0	15,000	0	0	0	378	07/01/2029.	1FE
296122 US 1	ESCAMBIA CNTY FL SFM B 3.125 08/01/2044		06/01/2018.	MBS Paydown		178,624	178,624	178,624	178,624	0	0	0	0	0	178,624	0	0	0	2,106	08/01/2044.	1FE
31350A BR 8	FHLMC VAR M034 CL A 4.15 04/15/2025		04/15/2018.	Partial Call		5,000	5,000	5,138	5,066	0	(66)	0	(66)	0	5,000	0	0	0	69	04/15/2025.	1FE
31392J 4F 3	FNGT 2003-T3 2A5 SEQ STP 7/25/33		04/25/2018.	MBS Paydown		433,744	433,744	433,740	433,744	0	0	0	0	0	433,744	0	0	0	6,792	07/25/2033.	1FE
34074M JB 8	FL HSG FIN CORP A 2.80 07/01/2041		06/01/2018.	MBS Paydown		37,683	37,683	37,683	37,683	0	0	0	0	0	37,683	0	0	0	428	07/01/2041.	1FE
45201Y YK 7	IL HSG DEV AUTH A 2.45 06/01/2043		06/01/2018.	MBS Paydown		83,841	83,841	80,487	80,831	0	2,487	0	2,487	0	83,841	0	0	0	872	06/01/2043.	1FE
45203L CD 3	IL HSG DEV AUTH 2.85 07/01/2032		06/26/2018.	MBS Paydown		1,821	1,821	1,821	1,827	0	1	0	1	0	1,821	0	0	0	26	07/01/2032.	1FE
49130T PS 9	KY HSG CORP A 3.00 11/01/2041		06/01/2018.	Partial Call		20,000	20,000	20,000	20,000	0	0	0	0	0	20,000	0	0	0	263	11/01/2041.	1FE
49130T PT 7	KY HSG CORP B 3.00 11/01/2041		06/01/2018.	Partial Call		15,000	15,000	15,000	15,000	0	0	0	0	0	15,000	0	0	0	188	11/01/2041.	1FE
54627D BV 2	LOUISIANA HSG CORP A 3.05 12/01/2038		06/01/2018.	MBS Paydown		46,145	46,145	46,145	46,145	0	0	0	0	0	46,145	0	0	0	601	12/01/2038.	1FE
57419R GH 2	MD ST CMNTY DEV ADMIN A 4.00 07/01/2043		06/01/2018.	MBS Paydown		32,674	32,674	32,674	32,674	0	0	0	0	0	32,674	0	0	0	568	07/01/2043.	1FE
57419R L8 6	MARYLAND ST CMNTY DEV A 3.242 09/01/2048		05/24/2018.	Partial Call		90,000	90,000	90,000	89,999	0	1	0	1	0	90,000	0	0	0	1,526	09/01/2048.	1FE
594659 AQ 7	MICH ST HSG 5.00 12/01/2027		06/01/2018.	Call		490,000	490,000	530,954	506,022	0	(16,022)	0	(16,022)	0	490,000	0	0	0	12,250	12/01/2027.	1FE
60416Q GB 4	MN HSG FIN AGY D 2.875 11/01/2044		06/01/2018.	MBS Paydown		63,424	63,424	63,424	63,424	0	0	0	0	0	63,424	0	0	0	765	11/01/2044.	1FE
60416Q GC 2	MINNESOTA ST HSG FIN A 2.80 02/01/2045		06/01/2018.	MBS Paydown		124,551	124,551	124,551	124,551	0	0	0	0	0	124,551	0	0	0	1,423	02/01/2045.	1FE
60416Q GD 0	MINNESOTA ST HSG FIN 3.00 04/01/2045		06/01/2018.	MBS Paydown		23,441	23,441	23,441	23,441	0	0	0	0	0	23,441	0	0	0	303	04/01/2045.	1FE
60416S BU 3	MN HSG FIN AGY A 3.00 07/01/2031		06/01/2018.	Partial Call		65,000	65,000	68,273	66,810	0	(1,810)	0	(1,810)	0	65,000	0	0	0	1,022	07/01/2031.	1FE
60416S WD 8	MN HSG FIN AGY E 4.00 01/01/2048		06/01/2018.	Partial Call		25,000	25,000	26,887	26,876	0	(1,876)	0	(1,876)	0	25,000	0	0	0	5	01/01/2048.	1FE
60535Q LY 4	MS ST HOME CORP SF MTGE 2.75 12/01/2032		06/01/2018.	MBS Paydown		46,095	46,095	46,095	46,095	0	0	0	0	0	46,095	0	0	0	539	12/01/2032.	1FE
60535Q LZ 1	MISSISSIPPI HOME CORP 3.05 12/01/2034		06/01/2018.	MBS Paydown		48,562	48,562	48,991	48,947	0	(270)	0	(270)	0	48,562	0	0	0	634	12/01/2034.	1FE
60637B GC 8	MO HSG DEV A 3.75 05/01/2038		05/01/2018.	Partial Call		100,000	100,000	108,451	106,322	0	(6,322)	0	(6,322)	0	100,000	0	0	0	571	05/01/2038.	1FE
60637B GM 6	MO HSG DEV B-1 4.00 11/01/2045		06/01/2018.	Partial Call		30,000	30,000	32,330	31,533	0	(1,533)	0	(1,533)	0	30,000	0	0	0	425	11/01/2045.	1FE
61212R X7 6	MT ST BRD OF HSG-A 4.00 12/01/2038		06/01/2018.	Partial Call		40,000	40,000	42,038	41,161	0	(1,161)	0	(1,161)	0	40,000	0	0	0	800	12/01/2038.	1FE
641272 FX 2	NV HSG RIVERWOOD I&IIA 4.75 04/01/2039		04/01/2018.	Sinking Fund Redemption		20,000	20,000	20,612	20,000	0	0	0	0	0	20,000	0	0	0	475	04/01/2039.	1FE
647200 2H 6	NM MTGE FIN B TXBL 2.75 12/01/2035		06/01/2018.	MBS Paydown		8,001	8,001	8,001	8,001	0	0	0	0	0	8,001	0	0	0	94	12/01/2035.	1FE
647200 3H 5	NEW MEXICO MTGE FIN A 3.25 03/01/2045		06/01/2018.	Partial Call		35,000	35,000	37,127	36,467	0	(1,467)	0	(1,467)	0	35,000	0	0	0	583	03/01/2045.	1FE
647200 3M 4	NEW MEXICO ST MTGE C 3.00 09/01/2041		06/01/2018.	Partial Call		30,000	30,000	30,000	29,949	0	51	0	51	0	30,000	0	0	0	425	09/01/2041.	1FE
647200 3N 2	NEW MEXICO MTG FIN D 3.125 02/01/2037		06/01/2018.	MBS Paydown		64,255	64,255	64,255	64,255	0	(0)	0	(0)	0	64,255	0	0	0	942	02/01/2037.	1FE
647200 X3 3	NM MTG FIN AUTH A 2.60 02/01/2043		06/01/2018.	MBS Paydown		25,044	25,044	24,418	24,464	0	285	0	285	0	25,044	0	0	0	267	02/01/2043.	1FE
647200 X4 1	NM MTGE FIN CL I B-1 2.85 07/01/2043		06/01/2018.	MBS Paydown		51,899	51,899	51,478	51,625	0	(444)	0	(444)	0	51,899	0	0	0	514	07/01/2043.	1FE
677377 Q3 0	OH HSG FIN AGY 4.00 11/01/2025		05/01/2018.	Partial Call		20,000	20,000	19,100	19,455	0	545	0	545	0	20,000	0	0	0	400	11/01/2025.	1FE
67756Q NP 8	OHIO ST HSG FIN AGY B 2.70 03/01/2036		06/01/2018.	MBS Paydown		49,170	49,170	49,170	49,170	0	0	0	0	0	49,170	0	0	0	556	03/01/2036.	1FE
67756Q NQ 6	OH HSG FIN AGY A 2.80 03/01/2046		06/01/2018.	MBS Paydown		29,734	29,734	29,734	29,734	0	0	0	0	0	29,734	0	0	0	396	03/01/2046.	1FE
67756Q NR 4	OH HSG FIN AGY B TXBL 3.25 03/01/2046		06/01/2018.	MBS Paydown		50,356	50,356	50,356	50,356	0	0	0	0	0	50,356	0	0	0	581	03/01/2046.	1FE
717817 MQ 0	PHILADELPHIA ARPT REV 5.00 06/15/2018		06/15/2018.	Maturity		500,000	500,000	542,325	508,826	0	(8,826)	0	(8,826)	0	500,000	0	0	0	12,500	06/15/2018.	1FE
83712D UH 7	SOUTH CAROLINA HSG A-2 4.00 07/01/2037		04/01/2018.	Partial Call		30,000	30,000	31,132	30,689	0	(689)	0	(689)	0	30,000	0	0	0	613	07/01/2037.	1FE

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 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
83712D WK 8	SC HSG FIN & DEV B-2 4.00 07/01/2043		04/01/2018.	Partial Call		15,000	15,000	16,328	16,021	0	(1,021)	0	(1,021)	0	15,000	0	0	0	305	07/01/2043.	1FE
83755N EU 2	SD HSG DEV SFH 2 4.25 5/01/2032		06/20/2018.	Partial Call		45,000	45,000	46,715	45,674	0	(674)	0	(674)	0	45,000	0	0	0	997	05/01/2032.	1FE
83756C TX 3	SD HSG DEV AUTH AMT E 4.00 05/01/2039		06/20/2018.	Partial Call		105,000	105,000	111,574	111,561	0	(6,561)	0	(6,561)	0	105,000	0	0	0	1,495	05/01/2039.	1FE
88045R B7 6	TN HSG DEV AGY A 3.50 07/01/2045		06/01/2018.	Partial Call		50,000	50,000	53,231	51,725	0	(1,725)	0	(1,725)	0	50,000	0	0	0	903	07/01/2045.	1FE
880461 NL 8	TN HSG FIN AGY 4.00 07/01/2042		06/01/2018.	Partial Call		15,000	15,000	16,159	16,001	0	(1,001)	0	(1,001)	0	15,000	0	0	0	304	07/01/2042.	1FE
880461 NP 9	TN HSG FIN AGY 2A 4.00 01/01/2042		05/01/2018.	Partial Call		10,000	10,000	10,841	10,757	0	(765)	0	(765)	0	10,000	0	0	0	206	01/01/2042.	1FE
880461 PS 1	TN HSG FIN AGY B2 3.70 07/01/2036		06/01/2018.	Partial Call		5,000	5,000	5,000	5,000	0	(0)	0	(0)	0	5,000	0	0	0	95	07/01/2036.	1FE
88275F NV 7	TEXAS ST DEPT OF HSG 3.125 03/01/2046		06/01/2018.	Partial Call		70,000	70,000	70,000	70,016	0	(16)	0	(16)	0	70,000	0	0	0	1,130	03/01/2046.	1FE
88275F PA 1	TX ST DEPT OF HSG & CMNTY C 3.10 9/1/47		06/01/2018.	MBS Paydown		8,784	8,784	8,784	8,784	0	0	0	0	0	8,784	0	0	0	114	09/01/2047.	1FE
91743P AK 1	UTAH ST HSG F 3.50 8/21/2044		06/21/2018.	MBS Paydown		48,663	48,663	51,165	52,596	0	(3,691)	0	(3,691)	0	48,663	0	0	0	763	08/21/2044.	1FE
924190 EL 1	VT HSG FIN AGY B 4.125 11/01/2042		05/01/2018.	Partial Call		55,000	55,000	57,297	56,775	0	(1,775)	0	(1,775)	0	55,000	0	0	0	1,134	11/01/2042.	1FE
92812V MA 1	VA HSG DEV AUTH A 3.125 11/25/2039		06/25/2018.	MBS Paydown		79,957	79,957	79,957	79,954	0	(58)	0	(58)	0	79,957	0	0	0	1,014	11/25/2039.	1FE
93978T XF 1	WA HSG FIN COMM 1N 4.00 12/01/2047		06/01/2018.	Paydown		75,000	75,000	80,519	79,683	0	(550)	0	(550)	0	75,000	0	0	0	1,516	12/01/2047.	1FE
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments					4,586,036	4,586,036	4,712,153	4,644,105	0	(55,202)	0	(55,202)	0	4,586,036	0	0	0	85,571	XXX	XXX
Bonds - Industrial and Miscellaneous																					
00443P AA 7	ACE 2007-HE2 A1 SEQ SNR FLT 12/25/2036		06/25/2018.	MBS Paydown		18,895	18,895	14,419	14,808	0	(631)	0	(631)	0	18,895	0	0	0	146	12/25/2036.	1FM
03789X AA 6	DIN 2014-1 A2 ABS 4.277 09/05/44		06/05/2018.	MBS Paydown		6,250	6,250	6,248	6,249	0	1	0	1	0	6,250	0	0	0	134	09/05/2044.	2AM
04544N AD 6	ABSHE 2006-HE6 A4 SEQ SNR FLT 11/25/2036		06/25/2018.	MBS Paydown		75,808	75,808	63,679	68,390	0	509	0	509	0	75,808	0	0	0	590	11/25/2036.	1FM
05530M AA 7	BCAP 2006-AA2 A1 SEQ SNR FLT 01/25/2037		06/25/2018.	MBS Paydown		93,495	93,495	71,414	73,508	0	6,756	0	6,756	0	93,495	0	0	0	766	01/25/2037.	1FM
05530M AA 7	BCAP 2006-AA2 A1 SEQ SNR FLT 01/25/2037		06/25/2018.	Pass-Through Loss		0	(4,469)	0	0	0	0	0	0	0	0	0	0	0	0	01/25/2037.	1FM
05568Y AA 6	BNSF RAILWAY CO 5.996 04/01/24		04/01/2018.	Sinking Fund Redemption		141,548	141,548	141,548	141,548	0	0	0	0	0	141,548	0	0	0	4,244	04/01/2024.	1FE
059522 AA 0	BAFC 2007-C 6A1 SEQ SSNR FLT 05/20/2047		06/20/2018.	MBS Paydown		105,635	105,635	90,846	93,013	0	9,151	0	9,151	0	105,635	0	0	0	864	05/20/2047.	1FM
11042A AA 2	BRITISH AIRWAYS 4.625 06/20/2024		06/20/2018.	Sinking Fund Redemption		14,072	14,072	14,072	14,072	0	0	0	0	0	14,072	0	0	0	325	06/20/2024.	1FE
123262 AN 7	BJETS 2018-1 A ABS SSNR 4.335 02/15/2033		06/15/2018.	MBS Paydown		39,989	39,989	39,988	0	0	6	0	6	0	39,989	0	0	0	332	02/15/2033.	1FE
12479L AA 8	CAI 2012-1A A ABS 3.47 10/25/2027	C	06/25/2018.	MBS Paydown		47,875	47,875	47,965	47,937	0	(10)	0	(10)	0	47,875	0	0	0	692	10/25/2027.	1FE
12641Q AA 0	CSMC 2009-7R 3A3 MEZ 6.00 9/26/37		06/26/2018.	MBS Paydown		2,776	2,776	1,868	1,851	0	137	0	137	0	2,776	0	0	0	70	09/26/2037.	1FM
12641Q AA 0	CSMC 2009-7R 3A3 MEZ 6.00 9/26/37		06/26/2018.	Pass-Through Loss		0	117	79	0	0	0	0	0	0	0	0	0	0	0	09/26/2037.	1FM
12641Q AE 2	CSMC 2009-7R 4A1 SEQ EXCH CSTR 7/26/37		06/26/2018.	MBS Paydown		8,498	8,498	8,498	8,458	0	46	0	46	0	8,498	0	0	0	211	07/26/2037.	1FM
12641Q AJ 1	CSMC 2009-7R 4A5 MEZ 6.00 7/26/2037		06/26/2018.	Pass-Through Loss		0	20,571	0	0	0	(95)	0	(95)	0	0	0	0	0	0	07/26/2037.	1FM
12641Q BQ 4	CSMC 2009-7R 8A6 MEZ STP 5/26/36		06/26/2018.	MBS Paydown		8,974	8,974	7,449	3,203	0	79	0	79	0	8,974	0	0	0	97	05/26/2036.	1FM
12641Q CR 1	CSMC 2009-7R 12A4 SUB 5.75 1/26/36		06/26/2018.	MBS Paydown		6,975	6,975	6,975	6,957	0	0	0	0	0	6,975	0	0	0	176	01/26/2036.	1FM
12641Q CS 9	CSMC 2009-7R 12A5 MEZ 5.75 1/26/36		06/26/2018.	Pass-Through Loss		0	(1,785)	0	0	0	0	0	0	0	0	0	0	0	0	01/26/2036.	1FM
12641Q CW 0	CSMC 2009-7R 13A1 SEQ EXCH 6.00 06/26/37		06/26/2018.	MBS Paydown		36,504	36,504	36,504	36,504	0	0	0	0	0	36,504	0	0	0	855	06/26/2037.	1FM
12641Q CZ 3	CSMC 2009-7R 13A4 MEZ 6.00 6/26/37		05/31/2018.	Book Value Adjustment		0	0	0	0	0	0	0	0	0	46,624	0	(46,624)	(46,624)	0	06/26/2037.	1FM
12641Q CZ 3	CSMC 2009-7R 13A4 MEZ 6.00 6/26/37		06/26/2018.	Pass-Through Loss		0	(20)	181	0	0	(0)	0	(0)	0	(46,065)	0	46,065	46,065	0	06/26/2037.	1FM
12641Q DH 2	CSMC 2009-7R 14A6 MEZ 5.75 4/26/37		06/26/2018.	MBS Paydown		28,306	28,306	28,177	18,210	0	(2,579)	0	(2,579)	0	28,306	0	0	0	238	04/26/2037.	1FM
126670 NY 0	CWL 2005-16 2AF3 SEQ 5.669 5/25/2036		06/25/2018.	MBS Paydown		90,051	90,051	86,246	60,172	0	10,519	0	10,519	0	90,051	0	0	0	1,814	05/25/2036.	1FM
126673 Y7 1	CWL 2005-7 AF4 SEQ SNR 4.867 10/25/2035		06/25/2018.	MBS Paydown		190,106	190,106	193,195	190,239	0	(149)	0	(149)	0	190,106	0	0	0	3,743	10/25/2035.	1FM
126694 HN 1	CWHL 2005-25 A9 SCH SSNR 5.50 11/25/2035		06/25/2018.	MBS Paydown		3,256	3,256	3,231	2,567	0	150	0	150	0	3,256	0	0	0	74	11/25/2035.	1FM
12669G R4 5	CWHL 2005-15 A8 NAS 5.5 08/25/2035		05/25/2018.	Pass-Through Loss		0	(1,036)	0	0	0	0	0	0	0	0	0	0	0	0	08/25/2035.	1FM
12669G R4 5	CWHL 2005-15 A8 NAS 5.5 08/25/2035		06/25/2018.	MBS Paydown		23,822	23,822	22,247	20,287	0	2,367	0	2,367	0	23,822	0	0	0	597	08/25/2035.	1FM
17307G 4H 8	CMLTI 2006-WF1 A2C SEQ 5.598 3/25/2036		06/25/2018.	MBS Paydown		4,734	4,734	4,734	1,823	0	206	0	206	0	4,734	0	0	0	78	03/25/2036.	1FM

Statement for June 30, 2018 of the **Mid-Continent Casualty Company**

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	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)
17307G VN 5	CMLTI 2005-WF2 AF7 SEQ STP 8/25/2035		06/25/2018	MBS Paydown		14,160	14,160	14,159	8,210	0	(1,595)	0	(1,595)	0	14,160	0	0	0	295	08/25/2035	1FM
19624H AA 6	COLNY 2014-1 A SEQ SNR 2.5432 04/20/2050		06/20/2018	MBS Paydown		64,526	64,526	64,526	64,520	0	0	0	0	0	64,526	0	0	0	726	04/20/2050	1FE
25264V AA 7	DHAL 2015-1 A ABS SNR 3.81 07/14/2028	C	06/14/2018	MBS Paydown		43,123	43,123	43,112	43,115	0	1	0	1	0	43,123	0	0	0	685	07/14/2028	1FE
25755T AD 2	DPABS 2015-1A A2I ABS SNR 3.484 10/25/45		04/25/2018	MBS Paydown		6,250	6,250	6,250	6,250	0	0	0	0	0	6,250	0	0	0	109	10/25/2045	3AM
25755T AD 2	DPABS 2015-1A A2I ABS SNR 3.484 10/25/45		04/27/2018	Distribution		2,450,000	2,450,000	2,450,000	2,450,007	0	(1)	0	(1)	0	2,450,006	0	(6)	(6)	43,153	10/25/2045	3AM
25755T AG 5	DPABS 2017-1A A2II ABS SNR 3.082 07/47		04/25/2018	MBS Paydown		5,000	5,000	5,000	5,000	0	0	0	0	0	5,000	0	0	0	77	07/25/2047	1AM
26208L AA 6	HONK 2015-1A A2 ABS SNR 5.216 07/20/2045		04/20/2018	MBS Paydown		1,250	1,250	1,250	1,250	0	0	0	0	0	1,250	0	0	0	33	07/20/2045	2AM
26827E AC 9	ECAF 2015-1A A2 ABS SNR 4.947 06/15/2040	C	04/15/2018	MBS Paydown		12,779	12,779	12,779	12,779	0	0	0	0	0	12,779	0	0	0	211	06/15/2040	1FE
28618X AA 0	ERL 2015-1A A1 ABS SNR 2.707 02/19/2045		06/19/2018	MBS Paydown		105,025	105,025	103,881	0	0	80	0	80	0	105,025	0	0	0	474	02/19/2045	1FE
32051G EZ 4	FHAMS 2004-AA7 1A1 SEQ SSNR FLT 02/25/35		06/25/2018	MBS Paydown		49,305	49,305	41,909	41,620	0	(4,026)	0	(4,026)	0	49,305	0	0	0	643	02/25/2035	1FM
32052K AB 1	FHASI 2006-AR2 2A1 SEQ SSNR CSTR 07/36		06/25/2018	MBS Paydown		101,181	101,181	88,520	81,738	0	4,508	0	4,508	0	101,181	0	0	0	1,666	07/25/2036	1FM
32052K AB 1	FHASI 2006-AR2 2A1 SEQ SSNR CSTR 07/36		06/25/2018	Pass-Through Loss		0	11	9	0	0	0	0	0	0	0	0	0	0	0	07/25/2036	1FM
361856 DX 2	GMACM 2004-HE5 A5 SEQ CSTR 9/25/34		06/25/2018	MBS Paydown		31,194	31,194	31,194	16,501	0	3,399	0	3,399	0	31,194	0	0	0	749	09/25/2034	1FM
362341 4F 3	GSR 2006-AR1 3A1 SEQ SSNR WAC 01/25/2036		06/25/2018	MBS Paydown		3,590	3,590	3,297	3,408	0	(1,498)	0	(1,498)	0	3,590	0	0	0	58	01/25/2036	1FM
362341 4F 3	GSR 2006-AR1 3A1 SEQ SSNR WAC 01/25/2036		06/25/2018	Pass-Through Loss		0	(75)	0	0	0	0	0	0	0	0	0	0	0	0	01/25/2036	1FM
362341 FN 4	GSR 2005-AR4 3A5 SEQ SNR FLT 07/25/2035		06/25/2018	MBS Paydown		84,708	84,708	79,114	78,753	0	1,693	0	1,693	0	84,708	0	0	0	1,215	07/25/2035	1FM
362341 FN 4	GSR 2005-AR4 3A5 SEQ SNR FLT 07/25/2035		06/25/2018	Pass-Through Loss		0	(558)	0	0	0	0	0	0	0	0	0	0	0	0	07/25/2035	1FM
362341 XC 8	GSR 2005-AR7 4A1 SEQ SSNR FLT 11/25/2035		06/25/2018	MBS Paydown		36,586	36,586	31,311	30,713	0	364	0	364	0	36,586	0	0	0	642	11/25/2035	1FM
362341 XC 8	GSR 2005-AR7 4A1 SEQ SSNR FLT 11/25/2035		06/25/2018	Pass-Through Loss		0	(589)	0	0	0	0	0	0	0	(571)	0	571	571	0	11/25/2035	1FM
362341 XG 9	GSR 2005-AR7 6A1 SEQ SNR FLT 11/25/2035		06/25/2018	MBS Paydown		44,702	44,702	42,494	42,770	0	471	0	471	0	44,702	0	0	0	741	11/25/2035	1FM
39678W AA 6	GCSP 2005-1 A SEQ CSTR 9-25-34		06/25/2018	MBS Paydown		8,664	8,664	8,572	8,667	0	(1)	0	(1)	0	8,664	0	0	0	175	09/25/2034	1FM
40423X AB 8	NZES 2018-PLS1 A ABS SSNR 3.193 01/25/23		06/25/2018	MBS Paydown		110,814	110,814	110,813	0	0	0	0	0	0	110,814	0	0	0	1,148	01/25/2023	1FE
40423X AF 9	NZES 2018-PLS2 A ABS SSNR 3.265 02/25/23		06/25/2018	MBS Paydown		109,221	109,221	109,220	0	0	0	0	0	0	109,221	0	0	0	988	02/25/2023	1FE
40423X AG 7	NZES 2018-PLS2 B ABS MEZ 3.709 02/25/23		06/25/2018	MBS Paydown		54,611	54,611	54,610	0	0	0	0	0	0	54,611	0	0	0	561	02/25/2023	1FE
40442L AB 1	H2 2015-1A AFX CDO SEQ SSNR 3.3526 06/49		06/24/2018	MBS Paydown		412,441	412,441	412,441	412,438	0	(0)	0	(0)	0	412,441	0	0	0	6,891	06/24/2049	1FE
41161P TN 3	HVMLT 2005-10 2A1A SEQ SSNR FLT 11/35		06/19/2018	MBS Paydown		53,137	53,137	37,329	35,087	0	8,560	0	8,560	0	53,137	0	0	0	454	11/19/2035	1FM
41161P UK 7	HVMLT 2005-11 2A1A SEQ SSNR FLT 08/19/45		06/19/2018	MBS Paydown		51,514	51,514	36,189	40,536	0	7,157	0	7,157	0	51,514	0	0	0	470	08/19/2045	1FM
43283A AA 3	HGVT 2017-AA A ABS SNR 2.66 12/27/2028		06/25/2018	MBS Paydown		136,550	136,550	136,531	136,532	0	7	0	7	0	136,550	0	0	0	1,498	12/26/2028	1FE
44931C AS 4	ICG 2015-2A A2 CLO SSNR SEQ 3.00 01/28		04/16/2018	MBS Paydown		1,500,000	1,500,000	1,500,000	1,500,029	0	(29)	0	(29)	0	1,500,000	0	0	0	22,500	01/16/2028	1Z
46627M CU 9	JPALT 2006-A1 2A1 SEQ SSNR CSTR 03/36		06/25/2018	MBS Paydown		23,788	23,788	23,781	16,517	0	556	0	556	0	23,788	0	0	0	345	03/25/2036	1FM
46627M CU 9	JPALT 2006-A1 2A1 SEQ SSNR CSTR 03/36		06/25/2018	Pass-Through Loss		0	1,778	1,860	0	0	0	0	0	0	(66)	0	66	66	0	03/25/2036	1FM
46637U AA 5	JPTEP 2012-3 A PT 3.0 10/27/2042		06/27/2018	MBS Paydown		51,331	51,331	49,535	49,664	0	748	0	748	0	51,331	0	0	0	651	10/27/2042	1FE
46637V AA 3	JPTEP 2012-2 A SEQ 3.00 09/17/42		06/17/2018	MBS Paydown		59,974	59,974	59,711	59,724	0	16	0	16	0	59,974	0	0	0	766	09/17/2042	1FE
46639A AA 7	JPTEP 2012-5 A PT 2.50 12/27/2042		06/27/2018	MBS Paydown		22,291	22,291	21,399	21,450	0	(324)	0	(324)	0	22,291	0	0	0	214	12/27/2042	1FE
47232D AX 0	JMAC 2009-R5 5A2 SUB SSUP CSTR 1/26/36		05/26/2018	MBS Paydown		37,978	37,978	38,636	37,681	0	124	0	124	0	37,978	0	0	0	697	01/26/2036	1FM
47232D BQ 4	JMAC 2009-R5 8A2 SUB SSUP CSTR 7/26/37		06/26/2018	MBS Paydown		79,404	79,404	77,822	78,930	0	128	0	128	0	79,404	0	0	0	2,087	07/26/2037	1FM
47232D BT 8	JMAC 2009-R5 8A5 SUB SSUP CSTR 7/26/37		06/26/2018	Pass-Through Loss		0	34,816	21,163	0	0	(254)	0	(254)	0	0	0	0	0	0	07/26/2037	1FM
47232Q AA 1	JMAC 2009-R2 1A SEQ CSTR 11-37 RE		06/26/2018	MBS Paydown		61,960	61,960	60,218	56,731	0	2,165	0	2,165	0	61,960	0	0	0	1,326	11/26/2037	1FM
47232V AL 6	JMAC 2009-R4 3A1 SEQ SSNR 6.25 07/26/37		06/26/2018	MBS Paydown		23,859	23,859	23,859	23,331	0	163	0	163	0	23,859	0	0	0	649	07/26/2037	1FM
47232V AP 7	JMAC 2009-R4 3A4 SUB SSUP 6.25 07/26/37		06/26/2018	Pass-Through Loss		0	8,683	8,683	0	0	0	0	0	0	0	0	0	0	0	07/26/2037	1FM
47232V GF 3	JMAC 2009-R4 31A5 SUB SSUP 5.75 2/26/36		06/26/2018	MBS Paydown		17,402	17,402	17,468	13,519	0	1,663	0	1,663	0	17,402	0	0	0	450	02/26/2036	1FM
47232V GG 1	JMAC 2009-R4 31A6 MEZ SSUP 5.75 2/26/36		06/26/2018	Pass-Through Loss		0	6,175	6,146	0	0	31	0	31	0	589	0	(589)	(589)	0	02/26/2036	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 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
525221 EM 5	LXS 2005-7N 1A1A SEQ SSNR FLT 12/25/2035		06/25/2018	MBS Paydown		66,214	66,214	48,502	53,163	0	1,887	0	1,887	0	66,214	0	0	0	559	12/25/2035	1FM
543190 AA 0	LTRAN 2015-1A A1 ABS SNR 2.98 01/15/2045		04/19/2018	Consent Fee		2,530	0	0	0	0	0	0	0	0	2,530	0	0	0	0	01/15/2045	1FE
543190 AA 0	LTRAN 2015-1A A1 ABS SNR 2.98 01/15/2045		06/15/2018	MBS Paydown		63,911	63,911	63,907	63,855	0	8	0	8	0	63,911	0	0	0	794	01/15/2045	1FE
59020U ZE 8	MLMI 2005-A6 1A1 SEQ SNR FLT 08/25/2035		06/25/2018	MBS Paydown		299,609	299,609	279,292	285,519	0	5,904	0	5,904	0	299,609	0	0	0	2,548	08/25/2035	1FM
61751D AE 4	MSM 2006-17XS A3A SEQ STP 10/25/46		06/25/2018	MBS Paydown		36,114	36,114	36,114	15,432	0	1,128	0	1,128	0	36,114	0	0	0	353	10/25/2046	1FM
62405T AA 5	MHAWK 2013-2A A1 CLO FLT 07/22/2024		04/20/2018	MBS Paydown		297,516	297,516	297,516	297,516	0	0	0	0	0	297,516	0	0	0	4,072	07/22/2024	1FE
64352V MN 8	NCHET 2005-A A4W SEQ 5.035 8/25/35		06/25/2018	MBS Paydown		91,018	91,018	91,017	91,018	0	0	0	0	0	91,018	0	0	0	1,757	08/25/2035	1FM
64829T AA 9	NZES 2018-FNT1 A ABS SSNR 3.61 05/25/23		06/25/2018	MBS Paydown		42,460	42,460	42,452	0	0	0	0	0	0	42,460	0	0	0	162	05/25/2023	1FE
64829T AB 7	NZES 2018-FNT1 B ABS SNR 3.91 05/25/2023		06/25/2018	MBS Paydown		84,921	84,921	84,914	0	0	0	0	0	0	84,921	0	0	0	350	05/25/2023	1FE
65535A AA 2	NHELI 2006-AF1 A1 SEQ STP 10/25/2036		05/25/2018	MBS Paydown		3,607	3,607	3,607	304	0	824	0	824	0	3,607	0	0	0	33	10/25/2036	1FM
73316P JD 3	POPLR 2005-6 A3 SEQ CSTR 1/25/2036		06/25/2018	MBS Paydown		56,777	56,777	56,777	53,936	0	1,931	0	1,931	0	56,777	0	0	0	958	01/25/2036	1FM
74041U AE 9	PRETSL 14A B1 CDO MEZ FLT 06/24/2034		04/30/2018	Prior Period Adjustment		0	0	0	0	0	0	0	0	0	0	0	0	0	31,000	06/24/2034	5AM
744593 AC 8	STEER-IBM-Z2 6.415 06/01/18		06/01/2018	Maturity		42,815	42,815	43,047	42,945	0	(131)	0	(131)	0	42,815	0	0	0	1,373	06/01/2018	1FE
75156W AD 5	RAMP 2006-RS4 A4 SEQ SNR FLT 07/25/2036		06/25/2018	MBS Paydown		65,950	65,950	55,954	61,369	0	(848)	0	(848)	0	65,950	0	0	0	644	07/25/2036	1FM
76110V QL 5	RFMS2 2004-HS2 AI6 NAS 5.17 6/25/34		06/25/2018	MBS Paydown		592	592	592	7,132	0	19	0	19	0	592	0	0	0	13	06/25/2034	1FM
761118 FM 5	RALI 2005-QA9 NB4 SEQ SSNR FLT 08/25/35		06/25/2018	MBS Paydown		12,378	12,378	10,944	10,668	0	(3,301)	0	(3,301)	0	12,378	0	0	0	237	08/25/2035	1FM
761118 FM 5	RALI 2005-QA9 NB4 SEQ SSNR FLT 08/25/35		06/25/2018	Pass-Through Loss		0	3,112	0	0	0	0	0	0	0	0	0	0	0	0	08/25/2035	1FM
761118 UQ 9	RALI 2006-QS2 1A9 SEQ 5.50 2/25/36		06/25/2018	MBS Paydown		13,017	13,017	13,009	9,332	0	3	0	3	0	13,017	0	0	0	311	02/25/2036	1FM
761118 UQ 9	RALI 2006-QS2 1A9 SEQ 5.50 2/25/36		06/25/2018	Pass-Through Loss		0	3,159	3,157	0	0	0	0	0	0	0	0	0	0	0	02/25/2036	1FM
78448Q AB 4	SMB 2015-B A2A ABS SNR 2.98 07/15/2027		06/15/2018	MBS Paydown		32,832	32,832	32,681	32,745	0	87	0	87	0	32,832	0	0	0	403	07/15/2027	1FE
78471D AA 5	SCLP 2016-1A A ABS SSNR 3.26 08/25/2025		06/25/2018	MBS Paydown		57,699	57,699	57,693	57,694	0	2	0	2	0	57,699	0	0	0	786	08/25/2025	1FE
82652K AA 2	SRFC 2017-1A A ABS SNR 2.91 03/20/34		06/20/2018	MBS Paydown		137,696	137,696	137,686	137,687	0	8	0	8	0	137,696	0	0	0	1,653	03/20/2034	1FE
83404J AA 4	SCLP 2017-3 A ABS SSNR 2.77 05/25/2026		06/25/2018	MBS Paydown		147,881	147,881	147,881	147,881	0	(0)	0	(0)	0	147,881	0	0	0	1,715	05/25/2026	1FE
83405R AA 5	SCLP 2018-1 A1 ABS SSNR 2.55 02/25/2027		06/25/2018	MBS Paydown		368,293	368,293	368,270	0	0	10	0	10	0	368,293	0	0	0	2,932	02/25/2027	1FE
84861C AC 9	SPMF 2017-1A A ABS SSNR 4.36 12/01/2047		06/20/2018	MBS Paydown		2,707	2,707	2,722	0	0	(9)	0	(9)	0	2,707	0	0	0	24	12/20/2047	1FE
85022W AA 2	SCFT 2016-AA A ABS SSNR 3.05 04/25/2029		06/25/2018	MBS Paydown		117,062	117,062	117,721	117,489	0	(213)	0	(213)	0	117,062	0	0	0	1,471	04/25/2029	1FE
863579 UL 0	SARM 2005-15 1A1 SEQ SSNR CSTR 07/25/35		06/25/2018	MBS Paydown		103,910	103,910	84,688	78,299	0	1,900	0	1,900	0	103,910	0	0	0	1,738	07/25/2035	1FM
863579 UL 0	SARM 2005-15 1A1 SEQ SSNR CSTR 07/25/35		06/25/2018	Pass-Through Loss		0	369	0	0	0	0	0	0	0	(2)	0	2	2	0	07/25/2035	1FM
863579 VH 8	SARM 2005-17 1A1 SEQ SSNR FLT 08/25/2035		06/25/2018	MBS Paydown		42,581	42,581	40,228	40,791	0	853	0	853	0	42,581	0	0	0	785	08/25/2035	1FM
863579 VH 8	SARM 2005-17 1A1 SEQ SSNR FLT 08/25/2035		06/25/2018	Pass-Through Loss		0	(10)	0	0	0	0	0	0	0	(10)	0	10	10	0	08/25/2035	1FM
863587 AE 1	SAIL 2006-3 A5 SEQ FLT 06/25/2036		06/25/2018	MBS Paydown		37,318	37,318	32,187	33,235	0	(404)	0	(404)	0	37,318	0	0	0	286	06/25/2036	1FM
86358R DX 2	SASC 2001-SB1 A5 SEQ 3.375 8/25/31		04/25/2018	MBS Paydown		1,081	1,081	920	1,014	0	(134)	0	(134)	0	1,081	0	0	0	12	08/25/2031	1FM
872225 AD 9	TBW 2006-5 A3 SEQ STP 11/25/2036		06/25/2018	MBS Paydown		116,618	116,618	103,061	99,506	0	75	0	75	0	116,618	0	0	0	3,061	11/25/2036	1FM
872227 AK 9	TBW 2007-2 A6A NAS SSNR 6.0145 07/25/37		06/25/2018	MBS Paydown		140,437	140,437	106,732	87,487	0	2,746	0	2,746	0	140,437	0	0	0	2,614	07/25/2037	1FM
87342R AA 2	BELL 2016-1A A2I ABS SNR 3.832 05/25/46		05/25/2018	MBS Paydown		2,500	2,500	2,500	2,500	0	0	0	0	0	2,500	0	0	0	48	05/25/2046	2AM
87342R AB 0	BELL 2016-1A A2II ABS SNR 4.377 05/25/46		05/25/2018	MBS Paydown		2,500	2,500	2,500	2,500	0	0	0	0	0	2,500	0	0	0	55	05/25/2046	2AM
87407P AJ 9	TAL 2014-1A A ABS SNR 3.51 02/22/2039		06/20/2018	MBS Paydown		25,000	25,000	25,000	25,000	0	0	0	0	0	25,000	0	0	0	366	02/22/2039	1FE
88156E AB 2	TMTS 2006-17HE A2B1 SEQ SNR FLT 01/25/38		06/25/2018	MBS Paydown		71,714	71,714	61,215	63,670	0	(7,005)	0	(7,005)	0	71,714	0	0	0	582	01/25/2038	1FM
88156E AB 2	TMTS 2006-17HE A2B1 SEQ SNR FLT 01/25/38		06/25/2018	Pass-Through Loss		0	(16)	0	0	0	0	0	0	0	0	0	0	0	0	01/25/2038	1FM
89656F AA 4	TRL 2012-1A A1 ABS 2.266 01/15/43		06/15/2018	MBS Paydown		164,050	164,050	160,538	0	0	234	0	234	0	164,050	0	0	0	938	01/15/2043	1FE
89690E AF 4	TRMF 2017-1A A1 ABS SNR 2.709 08/15/2047		06/15/2018	MBS Paydown		56,529	56,529	56,528	56,529	0	0	0	0	0	56,529	0	0	0	633	08/15/2047	1FE
915328 AL 2	UPLND 2016-1A A2B CLO MEZ 3.95 04/20/28		05/04/2018	Distribution		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	21,286	04/20/2028	1FE

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	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)
92257L AB 6	VCC 2017-1 AFX ABS SSNR 3.00 05/25/2047		06/25/2018.	MBS Paydown		81,638	81,638	81,616	81,471	0	(1,311)	0	(1,311)	0	81,638	0	0	0	1,035	05/25/2047.	1FE
92343V DW 1	VERIZON COMM INC 3.125 03/16/2022		06/21/2018.	Exchanged		489,830	500,000	497,435	497,815	0	231	0	231	0	498,046	0	(8,216)	(8,216)	11,936	03/16/2022.	2FE
929227 4T 0	WAMU 2003-S4 2A1 NAS SNR 5.5 06/25/2033		06/25/2018.	MBS Paydown		55,533	55,533	55,759	55,582	0	(90)	0	(90)	0	55,533	0	0	0	1,285	06/25/2033.	1FM
92990G AG 8	WAMU 2007-HY5 2A5 SEQ SSNR FLT 05/25/37		06/25/2018.	MBS Paydown		78,061	78,061	58,162	56,088	0	(8,953)	0	(8,953)	0	78,061	0	0	0	899	05/25/2037.	1FM
92990G AG 8	WAMU 2007-HY5 2A5 SEQ SSNR FLT 05/25/37		06/25/2018.	Pass-Through Loss		0	4,345	0	0	0	0	0	0	0	0	0	0	0	0	05/25/2037.	1FM
94984D AC 8	WFMBS 2006-AR13 A3SEQ SSNR FLT 09/25/36		06/25/2018.	MBS Paydown		58,815	58,815	54,750	55,300	0	1,801	0	1,801	0	58,815	0	0	0	852	09/25/2036.	1FM
94984D AC 8	WFMBS 2006-AR13 A3SEQ SSNR FLT 09/25/36		06/25/2018.	Pass-Through Loss		0	18	17	0	0	0	0	0	0	17	0	(17)	(17)	0	09/25/2036.	1FM
94984L AA 4	WFMBS 2006-AR17 A1 SEQ SSNR FLT 10/25/36		06/25/2018.	MBS Paydown		68,295	68,295	65,087	64,819	0	1,506	0	1,506	0	68,295	0	0	0	966	10/25/2036.	1FM
94984L AA 4	WFMBS 2006-AR17 A1 SEQ SSNR FLT 10/25/36		06/25/2018.	Pass-Through Loss		0	1,813	1,743	0	0	0	0	0	0	1,722	0	(1,722)	(1,722)	0	10/25/2036.	1FM
95058X AB 4	WEN 2015-1A A2II ABS SEQ SNR 4.08 06/45		06/15/2018.	MBS Paydown		5,000	5,000	5,000	5,000	0	0	0	0	0	5,000	0	0	0	102	06/15/2045.	2AM
96033B AA 2	WESTR 2015-1A A ABS SNR 2.75 05/20/2027		06/20/2018.	MBS Paydown		49,474	49,474	49,457	48,297	0	6,322	0	6,322	0	49,474	0	0	0	562	05/20/2027.	1FE
96033D AA 8	WESTR 2017-1A A ABS SSNR 3.05 12/20/2030		06/20/2018.	MBS Paydown		54,423	54,423	54,357	0	0	15	0	15	0	54,423	0	0	0	(6,237)	12/20/2030.	1FE
3899999.	Total - Bonds - Industrial and Miscellaneous					11,564,792	11,648,840	11,319,289	10,027,853	0	55,667	0	55,667	0	11,575,251	0	(10,459)	(10,459)	207,342	XXX	XXX
8399997.	Total - Bonds - Part 4					16,150,828	16,234,876	16,031,442	14,671,957	0	464	0	464	0	16,161,287	0	(10,459)	(10,459)	292,913	XXX	XXX
8399999.	Total - Bonds					16,150,828	16,234,876	16,031,442	14,671,957	0	464	0	464	0	16,161,287	0	(10,459)	(10,459)	292,913	XXX	XXX
Common Stocks - Industrial and Miscellaneous																					
12673A 10 8	CYS INVESTMENTS INC		04/27/2018.	FRIEDMAN BILLINGS RAMSEY	20,000.000	144,273	XXX	208,504	160,600	(1,600)	0	0	(1,600)	0	159,000	0	(14,727)	(14,727)	4,400	XXX	L
12673A 10 8	CYS INVESTMENTS INC		04/30/2018.	SANDLER & O'NEIL PARTNERS	21,000.000	151,994	XXX	216,754	168,630	(1,680)	0	0	(1,680)	0	166,950	0	(14,956)	(14,956)	4,620	XXX	L
12673A 10 8	CYS INVESTMENTS INC		05/07/2018.	SANDLER & O'NEIL PARTNERS	16,000.000	118,141	XXX	164,908	128,480	(1,280)	0	0	(1,280)	0	127,200	0	(9,059)	(9,059)	7,345	XXX	L
12673A 10 8	CYS INVESTMENTS INC		05/08/2018.	SANDLER & O'NEIL PARTNERS	16,000.000	116,708	XXX	163,302	128,480	(1,280)	0	0	(1,280)	0	127,200	0	(10,492)	(10,492)	1,603	XXX	L
12673A 10 8	CYS INVESTMENTS INC		05/10/2018.	SANDLER & O'NEIL PARTNERS	2,947.000	21,630	XXX	29,839	23,664	(236)	0	0	(236)	0	23,429	0	(1,798)	(1,798)	617	XXX	L
55378A 10 5	MTGE INVESTMENT CORP		05/03/2018.	STRATEGAS RESEARCH	75,850.000	1,469,529	XXX	1,521,100	1,403,225	(285,196)	0	0	(285,196)	0	1,118,029	0	351,500	351,500	75,850	XXX	L
9099999.	Total - Common Stocks - Industrial and Miscellaneous					2,022,276	XXX	2,304,407	2,013,079	(291,272)	0	0	(291,272)	0	1,721,808	0	300,468	300,468	94,436	XXX	XXX
9799997.	Total - Common Stocks - Part 4					2,022,276	XXX	2,304,407	2,013,079	(291,272)	0	0	(291,272)	0	1,721,808	0	300,468	300,468	94,436	XXX	XXX
9799999.	Total - Common Stocks					2,022,276	XXX	2,304,407	2,013,079	(291,272)	0	0	(291,272)	0	1,721,808	0	300,468	300,468	94,436	XXX	XXX
9899999.	Total - Preferred and Common Stocks					2,022,276	XXX	2,304,407	2,013,079	(291,272)	0	0	(291,272)	0	1,721,808	0	300,468	300,468	94,436	XXX	XXX
9999999.	Total - Bonds, Preferred and Common Stocks					18,173,104	XXX	18,335,849	16,685,037	(291,272)	464	0	(290,807)	0	17,883,095	0	290,009	290,009	387,348	XXX	XXX

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

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

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

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

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

Sch. DL - Pt. 1
NONE

Sch. DL - Pt. 2
NONE

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1		2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
						6	7	8	
Depository		Code	Rate of Interest	Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	First Month	Second Month	Third Month	*
Open Depositories									
Mabrey Bank	Tulsa, Oklahoma		0.450	0	0	6,285,102	6,357,061	5,354,258	XXX
The Bank of New York Mellon	New York, New York		0.550	135	0	5,695	45,274	5,062	XXX
PNC Bank	Pittsburgh, Pennsylvania		0.350	0	0	3,857,271	3,898,577	5,999,497	XXX
0199999. Total Open Depositories		XXX	XXX	135	0	10,148,069	10,300,912	11,358,818	XXX
0399999. Total Cash on Deposit		XXX	XXX	135	0	10,148,069	10,300,912	11,358,818	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX	400	400	400	XXX
0599999. Total Cash		XXX	XXX	135	0	10,148,469	10,301,312	11,359,218	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		06/26/2018	1.770		35,957,914	0	376,133
8599999. Total - Exempt Money Market Mutual Funds as Identified by the SVO						35,957,914	0	376,133
8899999. Total - Cash Equivalents						35,957,914	0	376,133

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

DIRECTOR AND OFFICER INSURANCE COVERAGE SUPPLEMENT

Year To Date For the Period Ended June 30, 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. Monoline Policies

1 Direct Written Premiums	2 Direct Earned Premiums	3 Direct Losses Incurred
.......................444,452	457,892	5,542

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: .... $................................0

2.32 Amount estimated using reasonable assumptions: .... $................................0

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: .... $................................0