



# QUARTERLY STATEMENT

As of September 30, 2018

of the Condition and Affairs of the

## Mid-Continent Casualty Company

NAIC Group Code.....0084, 0084 (Current Period) (Prior Period)	NAIC Company Code..... 23418	Employer's ID Number..... 73-0556513
Organized under the Laws of OH	State of Domicile or Port of Entry OH	Country of Domicile US
Incorporated/Organized..... February 26, 1947	Commenced Business..... February 26, 1948	
Statutory Home Office	301 E. 4th Street .. Cincinnati .. OH .. US .. 45202 <i>(Street and Number) (City or Town, State, Country and Zip Code)</i>	
Main Administrative Office	1437 South Boulder Dr. .. Tulsa .. OK .. US .. 74119 <i>(Street and Number) (City or Town, State, Country and Zip Code)</i>	918-587-7221 <i>(Area Code) (Telephone Number)</i>
Mail Address	P.O. Box 1409 .. Tulsa .. OK .. US .. 74101 <i>(Street and Number or P. O. Box) (City or Town, State, Country and Zip Code)</i>	
Primary Location of Books and Records	1437 South Boulder Dr. .. Tulsa .. OK .. US .. 74119 <i>(Street and Number) (City or Town, State, Country and Zip Code)</i>	918-587-7221 <i>(Area Code) (Telephone Number)</i>
Internet Web Site Address	http://www.mcg-ins.com/	
Statutory Statement Contact	Gregory Patrick Jones <i>(Name)</i> gjones@mcg-ins.com <i>(E-Mail Address)</i>	918-587-7221 x 61250 <i>(Area Code) (Telephone Number) (Extension)</i> 918-588-1253 <i>(Fax Number)</i>

### OFFICERS

Name	Title	Name	Title
1. James Steven Davis	President and COO	2. Sue Ann Erhart #	Secretary
3. Gregory Patrick Jones	Senior Vice President, CFO & Treasurer	4.	

### OTHER

Gary John Gruber	Chairman	Ronald James Brichler	Vice Chairman
Stephen Kirby Pancoast	Senior Vice President	Todd Anthony Bazata	Vice President
David Bernard Dyke	Vice President	John Allen Gant	Vice President
Robert Dewayne Martin	Vice President & Chief Information Officer	Richard Leon Simpson	Vice President
Stephen Charles Beraha	Assistant Secretary	Sue Ann Erhart	Assistant Secretary
Howard Kim Baird	Assistant Treasurer	David John Witzgall	Assistant Treasurer
Robert Jude Zbacnik	Assistant Treasurer		

### DIRECTORS OR TRUSTEES

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

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

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

_____ (Signature) James Steven Davis _____ President and COO	_____ (Signature) Sue Ann Erhart _____ Secretary	_____ (Signature) Gregory Patrick Jones _____ Senior Vice President, CFO & Treasurer
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Subscribed and sworn to before me  
This 9th day of November, 2018

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

## ASSETS

	Current Statement Date			4
	1	2	3	December 31 Prior Year Net Admitted Assets
	Assets	Nonadmitted Assets	Net Admitted Assets (Cols. 1 - 2)	
1. Bonds.....	363,627,354		363,627,354	319,222,102
2. Stocks:				
2.1 Preferred stocks.....	34,552,775		34,552,775	34,627,971
2.2 Common stocks.....	63,527,399	50,000	63,477,399	67,008,224
3. Mortgage loans on real estate:				
3.1 First liens.....			0	
3.2 Other than first liens.....			0	
4. Real estate:				
4.1 Properties occupied by the company (less \$.....0 encumbrances).....			0	
4.2 Properties held for the production of income (less \$.....0 encumbrances).....			0	
4.3 Properties held for sale (less \$.....0 encumbrances).....			0	
5. Cash (\$.....9,964,845), cash equivalents (\$.....35,731,562) and short-term investments (\$.....0).....	45,696,407		45,696,407	79,246,111
6. Contract loans (including \$.....0 premium notes).....			0	
7. Derivatives.....			0	
8. Other invested assets.....	52,711		52,711	
9. Receivables for securities.....			0	630
10. Securities lending reinvested collateral assets.....			0	
11. Aggregate write-ins for invested assets.....	11,294,121	11,294,121	0	0
12. Subtotals, cash and invested assets (Lines 1 to 11).....	518,750,767	11,344,121	507,406,646	500,105,038
13. Title plants less \$.....0 charged off (for Title insurers only).....			0	
14. Investment income due and accrued.....	2,922,356		2,922,356	2,481,295
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection.....	14,012,049	721,009	13,291,040	15,515,108
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$.....0 earned but unbilled premiums).....	9,028,920		9,028,920	1,988,079
15.3 Accrued retrospective premiums (\$.....0) and contracts subject to redetermination (\$.....0).....			0	
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers.....			0	
16.2 Funds held by or deposited with reinsured companies.....			0	
16.3 Other amounts receivable under reinsurance contracts.....			0	
17. Amounts receivable relating to uninsured plans.....			0	
18.1 Current federal and foreign income tax recoverable and interest thereon.....			0	
18.2 Net deferred tax asset.....	11,771,425	2,957,878	8,813,547	7,305,225
19. Guaranty funds receivable or on deposit.....			0	
20. Electronic data processing equipment and software.....	427,469		427,469	335,677
21. Furniture and equipment, including health care delivery assets (\$.....0).....	42,662	42,662	0	0
22. Net adjustment in assets and liabilities due to foreign exchange rates.....			0	
23. Receivables from parent, subsidiaries and affiliates.....			0	
24. Health care (\$.....0) and other amounts receivable.....			0	
25. Aggregate write-ins for other than invested assets.....	0	0	0	131,012
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25).....	556,955,648	15,065,670	541,889,978	527,861,434
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts.....			0	
28. Total (Lines 26 and 27).....	556,955,648	15,065,670	541,889,978	527,861,434

### DETAILS OF WRITE-INS

1101. TOMIC Asset Purchase.....	11,294,121	11,294,121	0	
1102.....			0	
1103.....			0	
1198. Summary of remaining write-ins for Line 11 from overflow page.....	0	0	0	0
1199. Totals (Lines 1101 thru 1103 plus 1198) (Line 11 above).....	11,294,121	11,294,121	0	0
2501. Reinsurance Commission Receivable.....			0	131,011
2502. Rounding.....			0	1
2503.....			0	
2598. Summary of remaining write-ins for Line 25 from overflow page.....	0	0	0	0
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....	0	0	0	131,012

## LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31 Prior Year
1. Losses (current accident year \$.....38,840,568).....	196,222,152	191,323,023
2. Reinsurance payable on paid losses and loss adjustment expenses.....		
3. Loss adjustment expenses.....	88,205,519	89,358,182
4. Commissions payable, contingent commissions and other similar charges.....		
5. Other expenses (excluding taxes, licenses and fees).....	8,660,412	6,830,011
6. Taxes, licenses and fees (excluding federal and foreign income taxes).....	674,141	806,589
7.1 Current federal and foreign income taxes (including \$.....0 on realized capital gains (losses)).....	184,476	1,447,415
7.2 Net deferred tax liability.....		
8. Borrowed money \$.....0 and interest thereon \$.....0.....		
9. Unearned premiums (after deducting unearned premiums for ceded reinsurance of \$.....5,351,754 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).....	60,818,478	55,971,175
10. Advance premium.....		
11. Dividends declared and unpaid:		
11.1 Stockholders.....		
11.2 Policyholders.....		
12. Ceded reinsurance premiums payable (net of ceding commissions).....	894,778	916,930
13. Funds held by company under reinsurance treaties.....		
14. Amounts withheld or retained by company for account of others.....	475,271	427,929
15. Remittances and items not allocated.....		
16. Provision for reinsurance (including \$.....0 certified).....		
17. Net adjustments in assets and liabilities due to foreign exchange rates.....		
18. Drafts outstanding.....		
19. Payable to parent, subsidiaries and affiliates.....		
20. Derivatives.....		
21. Payable for securities.....		2,000,000
22. Payable for securities lending.....		
23. Liability for amounts held under uninsured plans.....		
24. Capital notes \$.....0 and interest thereon \$.....0.....		
25. Aggregate write-ins for liabilities.....	6,001,327	2
26. Total liabilities excluding protected cell liabilities (Lines 1 through 25).....	362,136,554	349,081,256
27. Protected cell liabilities.....		
28. Total liabilities (Lines 26 and 27).....	362,136,554	349,081,256
29. Aggregate write-ins for special surplus funds.....	0	0
30. Common capital stock.....	3,506,250	3,506,250
31. Preferred capital stock.....		
32. Aggregate write-ins for other than special surplus funds.....	0	0
33. Surplus notes.....		
34. Gross paid in and contributed surplus.....	116,593,523	116,629,451
35. Unassigned funds (surplus).....	59,653,651	58,644,477
36. Less treasury stock, at cost:		
36.1 .....0.000 shares common (value included in Line 30 \$.....0).....		
36.2 .....0.000 shares preferred (value included in Line 31 \$.....0).....		
37. Surplus as regards policyholders (Lines 29 to 35, less 36).....	179,753,424	178,780,178
38. Totals (Page 2, Line 28, Col. 3).....	541,889,978	527,861,434

### DETAILS OF WRITE-INS

2501. Rounding.....		2
2502. Equities and Deposits in Pools and Associations.....	1,327	
2503. Other Liabilities.....	6,000,000	
2598. Summary of remaining write-ins for Line 25 from overflow page.....	0	0
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....	6,001,327	2
2901. ....		
2902. ....		
2903. ....		
2998. Summary of remaining write-ins for Line 29 from overflow page.....	0	0
2999. Totals (Lines 2901 thru 2903 plus 2998) (Line 29 above).....	0	0
3201. ....		
3202. ....		
3203. ....		
3298. Summary of remaining write-ins for Line 32 from overflow page.....	0	0
3299. Totals (Lines 3201 thru 3203 plus 3298) (Line 32 above).....	0	0

## STATEMENT OF INCOME

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
<b>UNDERWRITING INCOME</b>			
1. Premiums earned:			
1.1 Direct..... (written \$.....84,357,672).....	81,273,313	76,228,773	102,806,160
1.2 Assumed..... (written \$.....23,087,271).....	21,202,317	20,956,897	27,238,699
1.3 Ceded..... (written \$.....8,622,813).....	8,500,803	8,706,368	12,299,030
1.4 Net..... (written \$.....98,822,130).....	93,974,827	88,479,302	117,745,829
DEDUCTIONS:			
2. Losses incurred (current accident year \$.....42,977,153):			
2.1 Direct.....	10,135,583	29,147,114	29,496,192
2.2 Assumed.....	6,422,778	5,205,585	13,969,534
2.3 Ceded.....	(10,806,303)	7,342,772	10,363,456
2.4 Net.....	27,364,664	27,009,927	33,102,270
3. Loss adjustment expenses incurred.....	26,085,823	29,304,428	38,363,939
4. Other underwriting expenses incurred.....	37,561,126	35,569,960	45,609,718
5. Aggregate write-ins for underwriting deductions.....	0	0	0
6. Total underwriting deductions (Lines 2 through 5).....	91,011,613	91,884,315	117,075,927
7. Net income of protected cells.....			
8. Net underwriting gain (loss) (Line 1 minus Line 6 + Line 7).....	2,963,214	(3,405,013)	669,902
<b>INVESTMENT INCOME</b>			
9. Net investment income earned.....	12,642,402	11,707,629	15,881,206
10. Net realized capital gains (losses) less capital gains tax of \$.....(84,609).....	470,207	(792,963)	(1,008,179)
11. Net investment gain (loss) (Lines 9 + 10).....	13,112,609	10,914,666	14,873,027
<b>OTHER INCOME</b>			
12. Net gain or (loss) from agents' or premium balances charged off (amount recovered \$.....260,090 amount charged off \$.....769,706).....	(509,616)	(30,553)	(58,390)
13. Finance and service charges not included in premiums.....			
14. Aggregate write-ins for miscellaneous income.....	(683,603)	(26,128)	(35,043)
15. Total other income (Lines 12 through 14).....	(1,193,219)	(56,681)	(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).....	14,882,604	7,452,972	15,449,496
17. Dividends to policyholders.....	216,466	149,316	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).....	14,666,138	7,303,656	15,272,651
19. Federal and foreign income taxes incurred.....	2,810,241	1,327,852	3,172,107
20. Net income (Line 18 minus Line 19) (to Line 22).....	11,855,897	5,975,804	12,100,544
<b>CAPITAL AND SURPLUS ACCOUNT</b>			
21. Surplus as regards policyholders, December 31 prior year.....	178,780,178	151,018,061	151,018,061
22. Net income (from Line 20).....	11,855,897	5,975,804	12,100,544
23. Net transfers (to) from Protected Cell accounts.....			
24. Change in net unrealized capital gains or (losses) less capital gains tax of \$.....(304,383).....	(1,145,060)	3,212,948	3,528,515
25. Change in net unrealized foreign exchange capital gain (loss).....			
26. Change in net deferred income tax.....	2,554,731	68,411	(6,874,112)
27. Change in nonadmitted assets.....	(12,256,394)	1,787,605	3,827,597
28. Change in provision for reinsurance.....			
29. Change in surplus notes.....			
30. Surplus (contributed to) withdrawn from protected cells.....			
31. Cumulative effect of changes in accounting principles.....			
32. Capital changes:			
32.1 Paid in.....			
32.2 Transferred from surplus (Stock Dividend).....			
32.3 Transferred to surplus.....			
33. Surplus adjustments:			
33.1 Paid in.....	(35,928)	133,947	15,179,573
33.2 Transferred to capital (Stock Dividend).....			
33.3 Transferred from capital.....			
34. Net remittances from or (to) Home Office.....			
35. Dividends to stockholders.....			
36. Change in treasury stock.....			
37. Aggregate write-ins for gains and losses in surplus.....	0	3	0
38. Change in surplus as regards policyholders (Lines 22 through 37).....	973,246	11,178,718	27,762,117
39. Surplus as regards policyholders, as of statement date (Lines 21 plus 38).....	179,753,424	162,196,779	178,780,178

### DETAILS OF WRITE-INS

0501. ....			
0502. ....			
0503. ....			
0598. Summary of remaining write-ins for Line 5 from overflow page.....	0	0	0
0599. Totals (Lines 0501 thru 0503 plus 0598) (Line 5 above).....	0	0	0
1401. Miscellaneous Income (Expense).....	(683,603)	(26,127)	(35,042)
1402. Rounding.....		(1)	(1)
1403. ....			
1498. Summary of remaining write-ins for Line 14 from overflow page.....	0	0	0
1499. Totals (Lines 1401 thru 1403 plus 1498) (Line 14 above).....	(683,603)	(26,128)	(35,043)
3701. Miscellaneous Sources.....		3	
3702. ....			
3703. ....			
3798. Summary of remaining write-ins for Line 37 from overflow page.....	0	0	0
3799. Totals (Lines 3701 thru 3703 plus 3798) (Line 37 above).....	0	3	0

**CASH FLOW**

	1 Current Year to Date	2 Prior Year To Date	3 Prior Year Ended December 31
<b>CASH FROM OPERATIONS</b>			
1. Premiums collected net of reinsurance.....	94,575,085	89,929,780	118,054,253
2. Net investment income.....	11,706,762	10,846,118	15,155,053
3. Miscellaneous income.....	(1,193,219)	(56,681)	(93,433)
4. Total (Lines 1 through 3).....	105,088,627	100,719,217	133,115,872
5. Benefit and loss related payments.....	22,465,535	25,047,866	36,685,624
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts.....			
7. Commissions, expenses paid and aggregate write-ins for deductions.....	63,101,659	64,841,277	83,630,103
8. Dividends paid to policyholders.....	216,466	149,316	176,845
9. Federal and foreign income taxes paid (recovered) net of \$.....0 tax on capital gains (losses).....	3,988,571	4,776,877	2,927,255
10. Total (Lines 5 through 9).....	89,772,231	94,815,336	123,419,827
11. Net cash from operations (Line 4 minus Line 10).....	15,316,396	5,903,881	9,696,045
<b>CASH FROM INVESTMENTS</b>			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds.....	60,068,472	73,055,082	102,566,467
12.2 Stocks.....	3,354,210		
12.3 Mortgage loans.....			
12.4 Real estate.....			
12.5 Other invested assets.....			
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments.....			
12.7 Miscellaneous proceeds.....			
12.8 Total investment proceeds (Lines 12.1 to 12.7).....	63,422,682	73,055,082	102,566,467
13. Cost of investments acquired (long-term only):			
13.1 Bonds.....	106,015,751	88,642,395	100,827,739
13.2 Stocks.....	1,000,505		
13.3 Mortgage loans.....			
13.4 Real estate.....			
13.5 Other invested assets.....	56,232		
13.6 Miscellaneous applications.....	11,294,121		
13.7 Total investments acquired (Lines 13.1 to 13.6).....	118,366,609	88,642,395	100,827,739
14. Net increase or (decrease) in contract loans and premium notes.....			
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14).....	(54,943,927)	(15,587,313)	1,738,728
<b>CASH FROM FINANCING AND MISCELLANEOUS SOURCES</b>			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes.....			
16.2 Capital and paid in surplus, less treasury stock.....	(35,928)	133,947	15,179,573
16.3 Borrowed funds.....			
16.4 Net deposits on deposit-type contracts and other insurance liabilities.....			
16.5 Dividends to stockholders.....			
16.6 Other cash provided (applied).....	6,113,755	523,255	359,224
17. Net cash from financing and miscellaneous sources (Lines 16.1 through 16.4 minus Line 16.5 plus Line 16.6).....	6,077,827	657,202	15,538,797
<b>RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS</b>			
18. Net change in cash, cash equivalents and short-term investments (Line 11 plus Line 15 plus Line 17).....	(33,549,704)	(9,026,230)	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).....	45,696,406	43,246,310	79,246,110
Note: Supplemental disclosures of cash flow information for non-cash transactions:			
20.0001 Exchange of Debt Securities.....	701,554		2,787,596
20.0002 Exchange of Debt to Other Invested Assets.....	57,756		
20.0003 Exchange of equity securities.....	1,056,558		217,528
20.0004 Securities acquired as paid in kind interest payment.....		1,433	

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	-	-	-	\$ 11,855,897	\$ 12,100,544
Effect of state prescribed practices	-	-	-	-	-
Effect of state permitted practices	-	-	-	-	-
Net income, NAIC SAP	-	-	-	\$ 11,855,897	\$ 12,100,544
Statutory surplus, state basis	-	-	-	\$ 179,753,424	\$ 178,780,178
Effect of state prescribed practices	-	-	-	-	-
Effect of state permitted practices	-	-	-	-	-
Statutory surplus, NAIC SAP	-	-	-	\$ 179,753,424	\$ 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 (LBASS), the NAIC has retained third-party investment management firms to assist in the determination of the appropriate NAIC designations and Book Adjusted Carrying Values based not only on the probability of loss, but also the severity of loss. Those RMBS, CMBS and LBASS securities that are not modeled but receive a current year Acceptable Rating Organizations (ARO) rating are subject to the Modified FE process which determines the appropriate NAIC designations and Book Adjusted Carrying Values.

## D. Going Concern

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

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

## A – C. No significant change.

## D. Loan-Backed Securities

- The Company uses dealer-modeled prepayment assumptions for mortgage-backed and asset-backed securities at the date of purchase to determine effective yields; significant changes in estimated cash flows from the original purchase assumptions are accounted for on a prospective basis.
- The Company had no loan-backed securities with a recognized other-than-temporary impairment due to either the intent to sell or lack of intent to hold to recovery during 2018.
- The following table shows each security with a credit-related OTTI charge recognized during the period:

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

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

Less than 12 months		12 months or more	
Fair Value	Unrealized Loss	Fair Value	Unrealized Loss
\$ 148,508,411	\$ (2,183,681)	\$ 32,142,986	\$ (1,639,865)

5. Based on cash flow projections received from independent sources (which reflect loan to collateral values, subordination, vintage and geographic concentration), implied cash flows inherent in security ratings and analysis of historical payment data, management believes that the Company will recover its cost basis in all securities with unrealized losses at September 30, 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 September 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

Investment	Number of 5* Securities		Aggregate BACV		Aggregate Fair Value	
	Current Year	Prior Year	Current Year	Prior Year	Current Year	Prior Year
(1) Bonds - AC	1	0	200,073	0	201,074	0
(2) Bonds - FV	0	0	0	0	0	0
(3) LB&SS - AC	0	0	8	0	0	0
(4) LB&SS - FV	0	0	0	0	0	0
(5) Preferred Stock - AC	0	0	0	0	0	0
(6) Preferred Stock - FV	0	0	0	0	0	0
(7) Total	1	0	200,081	0	201,074	0

AC - Amortized Cost FV - Fair Value

- 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	-	1,912,324	-	1,912,324
All other bonds	-	-	-	-
Total bonds	\$ -	\$ 1,912,324	\$ -	\$ 1,912,324
Non-affiliated preferred stock	26,666,812	2,485,963	-	29,152,775
Non-affiliated common stock	7,383,548	841	-	7,384,389
Other investments	-	-	-	-
Total assets accounted for at fair value	\$ 34,050,360	\$ 4,399,128	\$ -	\$ 38,449,488

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	594,822	597,830	594,822	-	-
States, municipalities and political subdivisions	136,057,225	137,841,435	-	136,057,225	-
Foreign government	-	-	-	-	-
Residential MBS	47,035,093	40,301,489	-	47,035,093	-
Commercial MBS	-	-	-	-	-
Asset backed securities	136,889,267	138,101,153	1,722,500	126,603,326	8,563,441
All other bonds	46,349,026	46,785,449	-	45,361,526	987,500
Total bonds	\$ 366,925,433	\$ 363,627,356	\$ 2,317,322	\$ 355,057,170	\$ 9,550,941
Non affiliated preferred stock	36,418,825	34,552,775	32,032,862	2,485,963	1,900,000
Non affiliated common stock	7,384,389	7,384,388	7,383,548	841	-
Cash and short term	35,736,568	35,736,568	35,736,568	-	-
Total financial assets	\$ 446,465,215	\$ 441,301,087	\$ 77,470,300	\$ 357,543,974	\$ 11,450,941

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

21.) OTHER ITEMS – No significant change.

22.) EVENTS SUBSEQUENT

There have not been any events subsequent to September 30, 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 September 30, 2018, \$44.6 million has been paid for incurred claims and claim adjustment expenses attributable to insured events of prior years. Reserves remaining for prior years are now \$239.8 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 \$3.8 million in unfavorable prior-year development since December 31, 2017 to September 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 [ X ] No [ ]

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

Great American Lloyd's Insurance Company was dissolved effective September 30, 2018

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. 1042046

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

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

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

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

6.1 State as of what date the latest financial examination of the reporting entity was made or is being made. 12/31/2016

6.2 State the as of date that the latest financial examination report became available from either the state of domicile or the reporting entity. This date should be the date of the examined balance sheet and not the date the report was completed or released. 12/31/2016

6.3 State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date). 02/26/2018

6.4 By what department or departments?

Ohio Department of Insurance

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

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

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

7.2 If yes, give full information:

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

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

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

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

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

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

- (a) Honest and ethical conduct, including the ethical handling of actual or apparent conflicts of interest between personal and professional relationships;
- (b) Full, fair, accurate, timely and understandable disclosure in the periodic reports required to be filed by the reporting entity;
- (c) Compliance with applicable governmental laws, rules and regulations;
- (d) The prompt internal reporting of violations to an appropriate person or persons identified in the code; and
- (e) Accountability for adherence to the code.

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

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

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

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

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

# GENERAL INTERROGATORIES

## PART 1 - COMMON INTERROGATORIES

### FINANCIAL

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

### INVESTMENT

- 11.1 Were any of the stocks, bonds, or other assets of the reporting entity loaned, placed under option agreement, or otherwise made available for use by another person? (Exclude securities under securities lending agreements.) Yes [ ] No [ X ]
- 11.2 If yes, give full and complete information relating thereto:

12. Amount of real estate and mortgages held in other invested assets in Schedule BA: \$ 0
13. Amount of real estate and mortgages held in short-term investments: \$ 0
- 14.1 Does the reporting entity have any investments in parent, subsidiaries and affiliates? Yes [ X ] No [ ]

14.2 If yes, please complete the following:

- 14.21 Bonds
- 14.22 Preferred Stock
- 14.23 Common Stock
- 14.24 Short-Term Investments
- 14.25 Mortgage Loans on Real Estate
- 14.26 All Other
- 14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)
- 14.28 Total Investment in Parent included in Lines 14.21 to 14.26 above

	1 Prior Year End Book/Adjusted Carrying Value		2 Current Quarter Book/Adjusted Carrying Value
\$	0	\$	0
	0		0
	55,281,669		56,143,009
	0		0
	0		0
	0		0
\$	55,281,669	\$	56,143,009
\$	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:

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.

## **GENERAL INTERROGATORIES**

### **PART 1 - COMMON INTERROGATORIES**

- 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 [ X ] No [ ]

## GENERAL INTERROGATORIES (continued)

### PART 2 – PROPERTY & CASUALTY INTERROGATORIES

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

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

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

3.2 If yes, give full and complete information thereto:

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

4.2 If yes, complete the following schedule:

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

5.1 Operating Percentages:

5.1 A&H loss percent 0.000%

5.2 A&H cost containment percent 0.000%

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

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

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

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

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

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 [X]

## SCHEDULE F - CEDED REINSURANCE

Showing All New Reinsurers - Current Year to Date

1 NAIC Company Code	2 ID Number	3 Name of Reinsurer	4 Domiciliary Jurisdiction	5 Type of Reinsurer	6 Certified Reinsurer Rating (1 through 6)	7 Effective Date of Certified Reinsurer Rating
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**NONE**

**SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN**

Current Year to Date - Allocated by States and Territories

States, Etc.	1 Active Status (a)	Direct Premiums Written		Direct Losses Paid (Deducting Salvage)		Direct Losses Unpaid	
		2 Current Year to Date	3 Prior Year to Date	4 Current Year to Date	5 Prior Year to Date	6 Current Year to Date	7 Prior Year to Date
1. Alabama.....AL.....L.....		380,803	528,351			76,532	16,905
2. Alaska.....AK.....N.....							
3. Arizona.....AZ.....L.....		66,422	54,199		32,000	(8,537)	40,957
4. Arkansas.....AR.....L.....		1,086,084	1,123,649	703,828	344,853	1,277,129	528,935
5. California.....CA.....N.....							
6. Colorado.....CO.....L.....		598,178	508,203	19,677	10,611	265,878	147,128
7. Connecticut.....CT.....L.....		164,672					
8. Delaware.....DE.....N.....							
9. District of Columbia.....DC.....N.....							
10. Florida.....FL.....L.....		3,942,808	4,071,495	4,960,322	6,516,359	71,462,459	81,971,771
11. Georgia.....GA.....L.....		603,406	625,233		1,004,163	1,679,845	789,757
12. Hawaii.....HI.....N.....							
13. Idaho.....ID.....L.....		350,804	197,677	17,880	134,951	103,173	348,801
14. Illinois.....IL.....L.....		418,318	422,882	9,774		1,049,370	835,065
15. Indiana.....IN.....L.....		394,503	351,339		60,000	39,998	88,473
16. Iowa.....IA.....L.....		56,881	123,905			38,957	
17. Kansas.....KS.....L.....		3,808,202	3,686,560	1,062,143	689,343	7,230,797	6,869,956
18. Kentucky.....KY.....L.....		136,185	183,323	16,080	4,959	235,947	2,949
19. Louisiana.....LA.....L.....		522,847	804,209	6,000	3,000	270,628	297,363
20. Maine.....ME.....L.....		26,391					
21. Maryland.....MD.....L.....		338,272	154,879	(1,000)	42,267	1,379	84,761
22. Massachusetts.....MA.....N.....							
23. Michigan.....MI.....L.....		595,091	532,387	66,000	(5,359)	178,979	533,077
24. Minnesota.....MN.....L.....		147,894	170,283	33,000		42,355	93,554
25. Mississippi.....MS.....L.....		176,385	169,911		68,915	16,575	86,332
26. Missouri.....MO.....L.....		968,208	892,832	636,704	(33,145)	1,648,264	542,747
27. Montana.....MT.....L.....		1,086,653	1,390,317	352,010	590,785	1,683,162	1,727,591
28. Nebraska.....NE.....L.....		191,854	292,510	20,963	49,000	4,933	83,286
29. Nevada.....NV.....N.....							
30. New Hampshire.....NH.....L.....							
31. New Jersey.....NJ.....L.....		871,456					
32. New Mexico.....NM.....L.....		852,603	516,835	204,527	25,878	1,319,471	1,390,928
33. New York.....NY.....N.....							
34. North Carolina.....NC.....L.....		1,022,100	1,189,037	86,450		617,553	592,960
35. North Dakota.....ND.....L.....		3,237,662	2,668,948	71,650	195,624	11,549,956	12,185,319
36. Ohio.....OH.....L.....		308,276	353,755		14,656		50,668
37. Oklahoma.....OK.....L.....		22,759,893	22,068,883	3,928,669	4,478,065	32,147,130	31,438,829
38. Oregon.....OR.....L.....		59,434	55,694	103,497	348,110	217,507	1,107,014
39. Pennsylvania.....PA.....L.....		497,634	80,857	2,547		8,786	
40. Rhode Island.....RI.....N.....							
41. South Carolina.....SC.....L.....		2,017,766	1,913,851	286,205	276,802	3,041,033	3,436,233
42. South Dakota.....SD.....L.....		83,864	46,667	39,066		44,252	1,409
43. Tennessee.....TN.....L.....		498,539	332,856	9,337	2,449	687,243	773,528
44. Texas.....TX.....L.....		31,715,748	30,523,629	5,876,221	6,441,577	46,312,386	45,019,304
45. Utah.....UT.....L.....		3,029,645	2,548,575	1,595,350	732,099	8,230,421	8,602,074
46. Vermont.....VT.....N.....							
47. Virginia.....VA.....L.....		156,392	158,492			509,946	66,097
48. Washington.....WA.....L.....		3,751	480				7,500,000
49. West Virginia.....WV.....L.....		2,012					
50. Wisconsin.....WI.....N.....							
51. Wyoming.....WY.....L.....		1,180,036	1,162,750	184,800	73,246	152,432	37,092
52. American Samoa.....AS.....N.....							
53. Guam.....GU.....N.....							
54. Puerto Rico.....PR.....N.....							
55. US Virgin Islands.....VI.....N.....							
56. Northern Mariana Islands.....MP.....N.....							
57. Canada.....CAN.....N.....							
58. Aggregate Other Alien.....OT.....XXX.....		0	0	0	0	0	0
59. Totals.....	XXX	84,357,672	79,905,453	20,291,700	22,101,208	192,135,939	207,290,863

**DETAILS OF WRITE-INS**

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

(a) Active Status Count

L - Licensed or Chartered - Licensed insurance carrier or domiciled RRG.....	40
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 (DSL) - 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.....	17

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

	<b>Domiciliary Location</b>	<b>FEIN</b>	<b>NAIC Co. Code</b>
American Financial Group, Inc.	OH	31-1544320	
American Financial Capital Trust II	DE	31-6549738	
American Financial Capital Trust III	DE	16-6543606	
American Financial Capital Trust IV	DE	16-6543609	
American Financial Enterprises, Inc.	CT	31-0996797	
American Money Management Corporation	OH	31-0828578	
American Real Estate Capital Company, LLC	OH	27-1577326	
Mid-Market Capital Partners, LLC	DE	27-2829629	
APU Holding Company	OH	41-2112001	
American Premier Underwriters, Inc.	PA	23-6000765	
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**

	<b>Domiciliary Location</b>	<b>FEIN</b>	<b>NAIC Co. Code</b>
American Financial Group, Inc.	OH	31-1544320	
Great American Financial Resources, Inc. ^	DE	06-1356481	
AAG Insurance Agency, Inc.	KY	31-1422717	
Ceres Group, Inc.	DE	34-1017531	
Continental General Corporation	NE	47-0717079	
QQA Agency of Texas, Inc.	TX	34-1947042	
Great American Advisors, Inc.	OH	31-1395344	
Great American Life Insurance Company *	OH	13-1935920	63312
Annuity Investors Life Insurance Company *	OH	31-1021738	93661
Bay Bridge Marina Hemingway's Restaurant, LLC (85%)	MD	27-4078277	
Bay Bridge Marina Management (85%)	MD	27-0513333	
Brothers Management, LLC (99%)	FL	20-1246122	
Charleston Harbor Fishing, LLC	SC	81-3737639	
GA Key Lime, LLC ^	OH	47-5618395	
GALIC - Bay Bridge Marina, LLC	MD	20-4604276	
GALIC Brothers, Inc.	OH	31-1391777	
Manhattan National Holding Corporation	OH	26-3260520	
Manhattan National Life Insurance Company *	OH	45-0252531	67083
Skipjack Marina Corp.	MD	52-2179330	
Great American Holding, Inc.	OH	42-1575938	
Agricultural Services, LLC	OH	27-3062314	
Great American Holding (Europe) Limited	GBR		
Great American Europe Limited	GBR		
Great American International Insurance Designated Activity Company *	IRL		
Mid-Continent Casualty Company *	OH	73-0556513	23418
Mid-Continent Assurance Company *	OH	73-1406844	15380
Mid-Continent Excess and Surplus Insurance Company *	DE	38-3803661	13794
Mid-Continent Specialty Insurance Services, Inc.	OK	30-0571535	
Oklahoma Surety Company *	OH	73-0773259	23426
National Interstate Corporation	OH	34-1607394	
American Highways Insurance Agency, Inc.	OH	34-1899058	
Explorer RV Insurance Agency, Inc.	OH	31-1548235	
Hudson Indemnity, Ltd. *	CYM	98-0191335	
Hudson Management Group, Ltd.	VIR	66-0660039	
National Interstate Insurance Agency, Inc.	OH	34-1607396	
Commercial For Hire Transportation Purchasing Group @	SC	36-4670968	
National Interstate Insurance Company *	OH	34-1607395	32620
National Interstate Insurance Company of Hawaii, Inc. *	OH	99-0345306	11051
TransProtection Service Company	MO	43-1254631	
Triumphe Casualty Company *	OH	95-3623282	41106
Vanliner Insurance Company *	MO	86-0114294	21172
Safety Claims & Litigation Services, LLC	MT	20-5546054	
Safety, Claims and Litigation Services, LLC	OH	46-4570914	
Republic Indemnity Company of America *	CA	95-2801326	22179
Republic Indemnity Company of California *	CA	31-1054123	43753
Summit Consulting, LLC	FL	59-1683711	
Heritage Summit Healthcare, LLC	FL	59-3385208	
Summit Real Estate Holdings, LLC	FL	82-2462705	
Summit Holding Southeast, Inc.	FL	59-3409855	
Bridgefield Employers Insurance Company*	FL	59-1835212	10701
Bridgefield Casualty Insurance Company*	FL	59-3269531	10335

\* Denotes insurer

@ Company affiliated but not owned

# Participant in Lloyd's Syndicate 2468

Subsidiaries 100% owned by respective parent unless otherwise stated

^ Total percentage owned by respective parent and other affiliated companies

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

	<b>Domiciliary Location</b>	<b>FEIN</b>	<b>NAIC Co. Code</b>
American Financial Group, Inc.	OH	31-1544320	
Great American Insurance Company *	OH	31-0501234	16691
American Empire Surplus Lines Insurance Company *	DE	31-0912199	35351
American Empire Insurance Company *	OH	31-0973761	37990
American Empire Underwriters, Inc.	TX	59-1671722	
American Signature Underwriters, Inc.	OH	31-1463075	
Brothers Property Corporation	OH	59-2840291	
Brothers Pennsylvanian Corporation	PA	25-1754638	
Brothers Property Management Corporation	OH	59-2840294	
Crescent Centre Apartments ^	OH	20-4498054	
Crop Managers Insurance Agency, Inc.	KS	31-1277904	
Dempsey & Siders Agency, Inc.	OH	31-0589001	
Eden Park Insurance Brokers, Inc.	CA	31-1341668	
El Aguila, Compañía de Seguros, S.A. de C.V. *	MEX		
Financidora de Primas Condor, S.A. de C.V. (99%)	MEX		
Farmers Crop Insurance Alliance, Inc.	KS	39-1404033	
FCIA Management Company, Inc.	NY	13-3628555	
Foreign Credit Insurance Association @	NY		
GAI Mexico Holdings, LLC	DE	81-0814136	
GAI Warranty Company	OH	31-1753938	
GAI Warranty Company of Florida	FL	31-1765544	
Global Premier Finance Company	OH	61-1329718	
Great American Agency of Texas, Inc.	TX	74-2693636	
Great American Alliance Insurance Company *	OH	95-1542353	26832
Great American Assurance Company *	OH	15-6020948	26344
Great American Casualty Insurance Company *	OH	61-0983091	39896
Great American Contemporary Insurance Company *	OH	36-4079497	10646
Great American E & S Insurance Company *	DE	31-0954439	37532
Great American Fidelity Insurance Company *	DE	31-1036473	41858
Great American Insurance Agency, Inc.	OH	31-1652643	
Great American Insurance Company of New York *	NY	13-5539046	22136
Great American Lloyd's, Inc.	TX	31-1073664	
Great American Management Services, Inc.	OH	31-0856644	
Great American Protection Insurance Company *	OH	31-1288778	38580
Great American Re Inc.	DE	31-0918893	
Great American Security Insurance Company *	OH	31-1209419	31135
Great American Spirit Insurance Company *	OH	31-1237970	33723
Insurance (GB) Limited *	GBR		
Key Largo Group, Inc.	FL	59-1263251	
PLLS Canada Insurance Brokers Inc. (49%)	CAN	871850814	
Professional Risk Brokers, Inc.	IL	31-1293064	
One East Fourth, Inc.	OH	31-0686194	
Pioneer Carpet Mills, Inc.	OH	31-0883227	
TEJ Holdings, Inc.	OH	31-1119320	
Three East Fourth, Inc.	OH	31-0728327	

\* Denotes insurer

@ Company affiliated but not owned

# Participant in Lloyd's Syndicate 2468

Subsidiaries 100% owned by respective parent unless otherwise stated

^ Total percentage owned by respective parent and other affiliated companies

**SCHEDULE Y**

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
<b>Members</b>															
			31-1544320		0001042046	NYSE	American Financial Group, Inc.	OH	UIP		Ownership			N	
			31-6549738				American Financial Capital Trust II	DE	NIA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	N	
			16-6543606				American Financial Capital Trust III	DE	NIA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	N	
			16-6543609				American Financial Capital Trust IV	DE	NIA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	N	
			31-0996797				American Financial Enterprises, Inc.	CT	NIA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	N	
			31-0828578				American Money Management Corporation	OH	NIA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	N	
			27-1577326				American Real Estate Capital Company, LLC	OH	NIA	American Money Management Corporation	Ownership	100.000	American Financial Group, Inc.	N	
			27-2829629				Mid-Market Capital Partners, LLC	DE	NIA	American Money Management Corporation	Ownership	100.000	American Financial Group, Inc.	N	
			41-2112001				APU Holding Company	OH	NIA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	N	
			23-6000765				American Premier Underwriters, Inc.	PA	NIA	APU Holding Company	Ownership	100.000	American Financial Group, Inc.	N	
			13-6400464				Lehigh Valley Railroad Company	PA	NIA	American Premier Underwriters, Inc.	Ownership	100.000	American Financial Group, Inc.	N	
			46-1665396				Pennsylvania Lehigh Oil & Gas Holdings LLC	PA	NIA	Lehigh Valley Railroad Company	Ownership	100.000	American Financial Group, Inc.	N	
			20-1548213				Magnolia Alabama Holdings, Inc.	DE	NIA	American Premier Underwriters, Inc.	Ownership	100.000	American Financial Group, Inc.	N	
			20-1574094				Magnolia Alabama Holdings LLC	AL	NIA	Magnolia Alabama Holdings, Inc.	Ownership	100.000	American Financial Group, Inc.	N	
			46-1852532				Michigan Oil & Gas Holdings, LLC	MI	NIA	American Premier Underwriters, Inc.	Ownership	100.000	American Financial Group, Inc.	N	
			46-1480078				Ohio Oil & Gas Holdings, LLC	OH	NIA	American Premier Underwriters, Inc.	Ownership	100.000	American Financial Group, Inc.	N	
			13-6021353				The Owasco River Railway, Inc.	NY	NIA	American Premier Underwriters, Inc.	Ownership	100.000	American Financial Group, Inc.	N	
			76-0080537				PCC Technical Industries, Inc.	DE	NIA	American Premier Underwriters, Inc.	Ownership	100.000	American Financial Group, Inc.	N	
			23-1537928				Penn Towers, Inc.	PA	NIA	American Premier Underwriters, Inc.	Ownership	100.000	American Financial Group, Inc.	N	
			46-3246684				Pennsylvania Oil & Gas Holdings, LLC	PA	NIA	American Premier Underwriters, Inc.	Ownership	100.000	American Financial Group, Inc.	N	
			23-6000766				Pennsylvania-Reading Seashore Lines	NJ	NIA	American Premier Underwriters, Inc.	Ownership	66.670	American Financial Group, Inc.	N	
			23-6207599				Pittsburgh and Cross Creek Railroad Company	PA	NIA	American Premier Underwriters, Inc.	Ownership	83.000	American Financial Group, Inc.	N	
			23-1675796				Waynesburg Southern Railroad Company	PA	NIA	American Premier Underwriters, Inc.	Ownership	100.000	American Financial Group, Inc.	N	
			98-1073776				GAI Insurance Company, Ltd.	BMU	IA	APU Holding Company	Ownership	100.000	American Financial Group, Inc.	N	
							Great American Specialty & Affinity Limited	GBR	NIA	APU Holding Company	Ownership	100.000	American Financial Group, Inc.	N	
			31-1446308				Hangar Acquisition Corp.	OH	NIA	APU Holding Company	Ownership	100.000	American Financial Group, Inc.	N	
			91-1242743				Premier Lease & Loan Services Insurance Agency, Inc.	WA	NIA	APU Holding Company	Ownership	100.000	American Financial Group, Inc.	N	
			91-1508644				Premier Lease & Loan Services of Canada, Inc.	WA	NIA	APU Holding Company	Ownership	100.000	American Financial Group, Inc.	N	
			31-1262960				Risico Management Corporation	DE	NIA	APU Holding Company	Ownership	100.000	American Financial Group, Inc.	N	
			31-0823725				Dixie Terminal Corporation	OH	NIA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	N	
			98-0606803				GAI Holding Bermuda Ltd.	BMU	NIA	American Financial Group, Inc.	Ownership	69.990	American Financial Group, Inc.	N	2..
			98-0606803				GAI Holding Bermuda Ltd.	BMU	NIA	GAI Australia Pty Ltd.	Ownership	30.010	American Financial Group, Inc.	N	2..
			98-0556144				GAI Indemnity, Ltd.	GBR	IA	GAI Holding Bermuda Ltd.	Ownership	100.000	American Financial Group, Inc.	N	
							Neon Capital Limited	GBR	NIA	GAI Holding Bermuda Ltd.	Ownership	100.000	American Financial Group, Inc.	N	
							Neon Holdings (U.K.) Limited	GBR	NIA	Neon Capital Limited	Ownership	100.000	American Financial Group, Inc.	N	
							Beat Capital Partners Limited	GBR	NIA	Neon Holdings (U.K.) Limited	Ownership	26.960	American Financial Group, Inc.	N	

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**SCHEDULE Y**

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

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

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**SCHEDULE Y**

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

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

Q12.2

**SCHEDULE Y**

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
			25-1754638				Brothers Pennsylvanian Corporation.....	PA.....	NIA.....	Brothers Property Corporation.....	Ownership.....	100.000	American Financial Group, Inc. ....	N.....	
			59-2840294				Brothers Property Management Corporation.....	OH.....	NIA.....	Brothers Property Corporation.....	Ownership.....	100.000	American Financial Group, Inc. ....	N.....	
			20-4498054				Crescent Centre Apartments.....	OH.....	NIA.....	Great American Insurance Company.....	Ownership.....	100.000	American Financial Group, Inc. ....	N.....	1..
			31-1277904				Crop Managers Insurance Agency, Inc.....	KS.....	NIA.....	Great American Insurance Company.....	Ownership.....	100.000	American Financial Group, Inc. ....	Y.....	
			31-0589001				Dempsey & Siders Agency, Inc.....	OH.....	NIA.....	Great American Insurance Company.....	Ownership.....	100.000	American Financial Group, Inc. ....	Y.....	
			31-1341668				Eden Park Insurance Brokers, Inc.....	CA.....	NIA.....	Great American Insurance Company.....	Ownership.....	100.000	American Financial Group, Inc. ....	Y.....	
							El Aguila, Compañía de Seguros, S.A. de C.V.....	MEX.....	IA.....	Great American Insurance Company.....	Ownership.....	100.000	American Financial Group, Inc. ....	Y.....	
							Financiadora de Primas Condor, S.A. de C.V.....	MEX.....	NIA.....	El Aguila, Compañía de Seguros, S.A. de C.V.....	Ownership.....	99.000	American Financial Group, Inc. ....	N.....	
			39-1404033				Farmers Crop Insurance Alliance, Inc.....	KS.....	NIA.....	Great American Insurance Company.....	Ownership.....	100.000	American Financial Group, Inc. ....	Y.....	
			13-3628555				FCIA Management Company, Inc.....	NY.....	NIA.....	Great American Insurance Company.....	Ownership.....	100.000	American Financial Group, Inc. ....	Y.....	
							Foreign Credit Insurance Association.....	NY.....	OTH.....	Great American Insurance Company.....	Management.....		American Financial Group, Inc. ....	N.....	3..
			81-0814136				GAI Mexico Holdings, LLC.....	DE.....	NIA.....	Great American Insurance Company.....	Ownership.....	100.000	American Financial Group, Inc. ....	N.....	
			31-1753938				GAI Warranty Company.....	OH.....	NIA.....	Great American Insurance Company.....	Ownership.....	100.000	American Financial Group, Inc. ....	Y.....	
			31-1765544				GAI Warranty Company of Florida.....	FL.....	NIA.....	GAI Warranty Company.....	Ownership.....	100.000	American Financial Group, Inc. ....	N.....	
			61-1329718				Global Premier Finance Company.....	OH.....	NIA.....	Great American Insurance Company.....	Ownership.....	100.000	American Financial Group, Inc. ....	Y.....	
			74-2693636				Great American Agency of Texas, Inc.....	TX.....	NIA.....	Great American Insurance Company.....	Ownership.....	100.000	American Financial Group, Inc. ....	Y.....	
0084	American Financial Group, Inc.	26832...	95-1542353				Great American Alliance Insurance Company.....	OH.....	IA.....	Great American Insurance Company.....	Ownership.....	100.000	American Financial Group, Inc. ....	N.....	
0084	American Financial Group, Inc.	26344...	15-6020948				Great American Assurance Company.....	OH.....	IA.....	Great American Insurance Company.....	Ownership.....	100.000	American Financial Group, Inc. ....	N.....	
0084	American Financial Group, Inc.	39896...	61-0983091				Great American Casualty Insurance Company.....	OH.....	IA.....	Great American Insurance Company.....	Ownership.....	100.000	American Financial Group, Inc. ....	N.....	
0084	American Financial Group, Inc.	10646...	36-4079497				Great American Contemporary Insurance Company.....	OH.....	IA.....	Great American Insurance Company.....	Ownership.....	100.000	American Financial Group, Inc. ....	N.....	
0084	American Financial Group, Inc.	37532...	31-0954439				Great American E & S Insurance Company.....	DE.....	IA.....	Great American Insurance Company.....	Ownership.....	100.000	American Financial Group, Inc. ....	N.....	
0084	American Financial Group, Inc.	41858...	31-1036473				Great American Fidelity Insurance Company.....	DE.....	IA.....	Great American Insurance Company.....	Ownership.....	100.000	American Financial Group, Inc. ....	N.....	
			31-1652643				Great American Insurance Agency, Inc.....	OH.....	NIA.....	Great American Insurance Company.....	Ownership.....	100.000	American Financial Group, Inc. ....	Y.....	
0084	American Financial Group, Inc.	22136...	13-5539046				Great American Insurance Company of New York.....	NY.....	IA.....	Great American Insurance Company.....	Ownership.....	100.000	American Financial Group, Inc. ....	N.....	
			31-1073664				Great American Lloyd's, Inc.....	TX.....	NIA.....	Great American Insurance Company.....	Ownership.....	100.000	American Financial Group, Inc. ....	Y.....	
			31-0856644				Great American Management Services, Inc.....	OH.....	NIA.....	Great American Insurance Company.....	Ownership.....	100.000	American Financial Group, Inc. ....	Y.....	
0084	American Financial Group, Inc.	38580...	31-1288778				Great American Protection Insurance Company.....	OH.....	IA.....	Great American Insurance Company.....	Ownership.....	100.000	American Financial Group, Inc. ....	N.....	
			31-0918893				Great American Re Inc.....	DE.....	NIA.....	Great American Insurance Company.....	Ownership.....	100.000	American Financial Group, Inc. ....	Y.....	
0084	American Financial Group, Inc.	31135...	31-1209419				Great American Security Insurance Company.....	OH.....	IA.....	Great American Insurance Company.....	Ownership.....	100.000	American Financial Group, Inc. ....	N.....	
0084	American Financial Group, Inc.	33723...	31-1237970				Great American Spirit Insurance Company.....	OH.....	IA.....	Great American Insurance Company.....	Ownership.....	100.000	American Financial Group, Inc. ....	N.....	
			AA-1120817				Insurance (GB) Limited.....	GBR.....	IA.....	Great American Insurance Company.....	Ownership.....	100.000	American Financial Group, Inc. ....	Y.....	
			59-1263251				Key Largo Group, Inc.....	FL.....	NIA.....	Great American Insurance Company.....	Ownership.....	100.000	American Financial Group, Inc. ....	Y.....	
			871850814				PLLS Canada Insurance Brokers Inc.....	CAN.....	NIA.....	Great American Insurance Company.....	Ownership.....	49.000	American Financial Group, Inc. ....	Y.....	
			31-1293064				Professional Risk Brokers, Inc.....	IL.....	NIA.....	Great American Insurance Company.....	Ownership.....	100.000	American Financial Group, Inc. ....	Y.....	
			31-0686194				One East Fourth, Inc.....	OH.....	NIA.....	American Financial Group, Inc.....	Ownership.....	100.000	American Financial Group, Inc. ....	N.....	
			31-0883227				Pioneer Carpet Mills, Inc.....	OH.....	NIA.....	American Financial Group, Inc.....	Ownership.....	100.000	American Financial Group, Inc. ....	N.....	

Q12.3

## SCHEDULE Y

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

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

Aster	Explanation
1	Another affiliated company owns 1% or less of the shares.
2	The entity is owned by more than one company within the AFG Group.
3	Great American Insurance Company is the majority member of the Association.
4	Company is affiliated but not owned.
5	The entity is owned by more than one company within the AFG Group. American Financial Group, Inc. effectively owns 77% of GAI Holding Bermuda Ltd. ; the senior management of Neon Capital Limited, through their ownership of Neon Employee Ownership LLC, owns the remaining 23% of GAI Holding Bermuda Ltd. through their ownership of GAI Australia Pty Ltd.

## PART 1 - LOSS EXPERIENCE

Lines of Business	Current Year to Date			4 Prior Year to Date Direct Loss Percentage
	1 Direct Premiums Earned	2 Direct Losses Incurred	3 Direct Loss Percentage	
1. Fire.....			0.000	
2. Allied lines.....			0.000	
3. Farmowners multiple peril.....			0.000	
4. Homeowners multiple peril.....			0.000	
5. Commercial multiple peril.....		(273)	0.000	
6. Mortgage guaranty.....			0.000	
8. Ocean marine.....			0.000	
9. Inland marine.....	6,341,665	1,745,612	27.526	24.400
10. Financial guaranty.....			0.000	
11.1. Medical professional liability - occurrence.....			0.000	
11.2. Medical professional liability - claims-made.....			0.000	
12. Earthquake.....			0.000	
13. Group accident and health.....			0.000	
14. Credit accident and health.....			0.000	
15. Other accident and health.....			0.000	
16. Workers' compensation.....		37,428	0.000	
17.1. Other liability-occurrence.....	40,843,557	1,404,649	3.439	17.990
17.2. Other liability-claims made.....	7,011,155	673,088	9.600	11.350
17.3. Excess workers' compensation.....			0.000	
18.1. Products liability-occurrence.....	16,129,304	3,847,587	23.855	128.206
18.2. Products liability-claims made.....			0.000	
19.1, 19.2. Private passenger auto liability.....		(5,625)	0.000	
19.3, 19.4. Commercial auto liability.....	4,223,586	841,858	19.932	19.322
21. Auto physical damage.....	1,690,331	1,209,149	71.533	31.957
22. Aircraft (all perils).....			0.000	
23. Fidelity.....			0.000	
24. Surety.....	5,033,715	382,110	7.591	(2.615)
26. Burglary and theft.....			0.000	
27. Boiler and machinery.....			0.000	
28. Credit.....			0.000	
29. International.....			0.000	
30. Warranty.....			0.000	
31. Reinsurance-nonproportional assumed property.....	XXX	XXX	XXX	XXX
32. Reinsurance-nonproportional assumed liability.....	XXX	XXX	XXX	XXX
33. Reinsurance-nonproportional assumed financial lines.....	XXX	XXX	XXX	XXX
34. Aggregate write-ins for other lines of business.....	0	0	0.000	
35. Totals.....	81,273,313	10,135,583	12.471	38.236

### DETAILS OF WRITE-INS

3401. ....			0.000	
3402. ....			0.000	
3403. ....			0.000	
3498. Sum. of remaining write-ins for Line 34 from overflow page.....	0	0	0.000	XXX
3499. Totals (Lines 3401 thru 3403 plus 3498) (Line 34).....	0	0	0.000	

## PART 2 - DIRECT PREMIUMS WRITTEN

Lines of Business	1 Current Quarter	2 Current Year to Date	3 Prior Year Year to Date
1. Fire.....			
2. Allied lines.....			
3. Farmowners multiple peril.....			
4. Homeowners multiple peril.....			
5. Commercial multiple peril.....			
6. Mortgage guaranty.....			
8. Ocean marine.....			
9. Inland marine.....	2,224,080	6,704,631	6,718,236
10. Financial guaranty.....			
11.1. Medical professional liability - occurrence.....			
11.2. Medical professional liability - claims made.....			
12. Earthquake.....			
13. Group accident and health.....			
14. Credit accident and health.....			
15. Other accident and health.....			
16. Workers' compensation.....			
17.1. Other liability-occurrence.....	13,668,204	42,344,562	40,253,858
17.2. Other liability-claims made.....	2,360,160	7,595,013	7,000,365
17.3. Excess workers' compensation.....			
18.1. Products liability-occurrence.....	5,311,850	16,567,012	15,456,124
18.2. Products liability-claims made.....			
19.1, 19.2. Private passenger auto liability.....			
19.3, 19.4. Commercial auto liability.....	1,281,122	4,690,160	3,611,947
21. Auto physical damage.....	558,927	1,884,532	1,436,851
22. Aircraft (all perils).....			
23. Fidelity.....			
24. Surety.....	1,501,771	4,571,762	5,428,072
26. Burglary and theft.....			
27. Boiler and machinery.....			
28. Credit.....			
29. International.....			
30. Warranty.....			
31. Reinsurance-nonproportional assumed property.....	XXX	XXX	XXX
32. Reinsurance-nonproportional assumed liability.....	XXX	XXX	XXX
33. Reinsurance-nonproportional assumed financial lines.....	XXX	XXX	XXX
34. Aggregate write-ins for other lines of business.....	0	0	0
35. Totals.....	26,906,114	84,357,672	79,905,453

### DETAILS OF WRITE-INS

3401. ....			
3402. ....			
3403. ....			
3498. Sum. of remaining write-ins for Line 34 from overflow page.....	0	0	0
3499. Totals (Lines 3401 thru 3403 plus 3498) (Line 34).....	0	0	0

**PART 3 (000 omitted)**

**LOSS AND LOSS ADJUSTMENT EXPENSE RESERVES SCHEDULE**

	1	2	3	4	5	6	7	8	9	10	11	12	13
Years in Which Losses Occurred	Prior Year-End Known Case Loss and LAE Reserves	Prior Year-End IBNR Loss and LAE Reserves	Total Prior Year-End Loss and LAE Reserves (Cols. 1 + 2)	2018 Loss and LAE Payments on Claims Reported as of Prior Year-End	2018 Loss and LAE Payments on Claims Unreported as of Prior Year-End	Total 2018 Loss and LAE Payments (Cols. 4 + 5)	Q.S. Date Known Case Loss and LAE Reserves on Claims Reported and Open as of Prior Year-End	Q.S. Date Known Case Loss and LAE Reserves on Claims Reported or Reopened Subsequent to Prior Year-End	Q.S. Date IBNR Loss and LAE Reserves	Total Q.S. Loss and LAE Reserves (Cols. 7 + 8 + 9)	Prior Year-End Known Case Loss and LAE Reserves Developed (Savings)/Deficiency (Cols. 4 + 7 minus Col. 1)	Prior Year-End IBNR Loss and LAE Reserves Developed (Savings)/Deficiency (Cols. 5 + 8 + 9 minus Col. 2)	Prior Year-End Total Loss and LAE Reserve Developed (Savings)/Deficiency (Cols. 11 + 12)
1. 2015 + Prior.....	106,185	82,502	188,687	26,866	8,251	35,117	84,241	15,640	67,252	167,133	4,922	8,641	13,563
2. 2016.....	13,904	23,251	37,155	2,107	956	3,063	12,153	3,175	19,251	34,579	356	131	487
3. Subtotals 2016 + Prior.....	120,089	105,753	225,842	28,973	9,207	38,180	96,394	18,815	86,503	201,712	5,278	8,772	14,050
4. 2017.....	13,275	41,563	54,838	3,522	2,939	6,461	11,370	3,969	22,775	38,114	1,617	(11,880)	(10,263)
5. Subtotals 2017 + Prior.....	133,364	147,316	280,680	32,495	12,146	44,641	107,764	22,784	109,278	239,826	6,895	(3,108)	3,787
6. 2018.....	XXX	XXX	XXX	XXX	5,063	5,063	XXX	9,564	35,038	44,602	XXX	XXX	XXX
7. Totals.....	133,364	147,316	280,680	32,495	17,209	49,704	107,764	32,348	144,316	284,428	6,895	(3,108)	3,787
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. ....5.2 %	2. ....(2.1)%	3. ....1.3 %
													Col. 13, Line 7 Line 8
													4. ....2.1 %

Q14

# SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

**Explanation:**

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

**Bar Code:**



**NONE**

## Mid-Continent Casualty Company SCHEDULE A - VERIFICATION

### Real Estate

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

NONE

## SCHEDULE B - VERIFICATION

### Mortgage Loans

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

NONE

## SCHEDULE BA - VERIFICATION

### Other Long-Term Invested Assets

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	0	
2. Cost of acquired:		
2.1 Actual cost at time of acquisition.....	56,232	
2.2 Additional investment made after acquisition.....		
3. Capitalized deferred interest and other.....		
4. Accrual of discount.....		
5. Unrealized valuation increase (decrease).....		
6. Total gain (loss) on disposals.....		
7. Deduct amounts received on disposals.....		
8. Deduct amortization of premium and depreciation.....	3,521	
9. Total foreign exchange change in book/adjusted carrying value.....		
10. Deduct current year's other-than-temporary impairment recognized.....		
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10).....	52,711	0
12. Deduct total nonadmitted amounts.....		
13. Statement value at end of current period (Line 11 minus Line 12).....	52,711	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.....	106,072,814	105,832,864
3. Accrual of discount.....	1,260,162	2,063,708
4. Unrealized valuation increase (decrease).....	(1,678,670)	4,167,125
5. Total gain (loss) on disposals.....	385,598	(136,581)
6. Deduct consideration for bonds and stocks disposed of.....	64,478,610	105,537,817
7. Deduct amortization of premium.....	762,061	1,229,767
8. Total foreign exchange change in book/adjusted carrying value.....		
9. Deduct current year's other-than-temporary impairment recognized.....		764,907
10. Total investment income recognized as a result of prepayment penalties and/or acceleration fees.....		
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10).....	461,707,528	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).....	461,657,528	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
<b>BONDS</b>								
1. NAIC 1 (a).....	343,105,422	17,980,721	22,772,211	196,031	318,448,571	343,105,422	338,509,963	291,764,589
2. NAIC 2 (a).....	24,614,097	1,999,950	2,012,500	205	24,651,068	24,614,097	24,601,752	24,674,694
3. NAIC 3 (a).....	0				2,456,256	0	0	2,462,507
4. NAIC 4 (a).....	211,670			(211,670)	211,705	211,670	0	
5. NAIC 5 (a).....	317,165		11,123	209,597	318,747	317,165	515,639	320,312
6. NAIC 6 (a).....							0	
7. Total Bonds.....	368,248,354	19,980,671	24,795,834	194,163	346,086,347	368,248,354	363,627,354	319,222,102
<b>PREFERRED STOCK</b>								
8. NAIC 1.....							0	
9. NAIC 2.....	28,468,684			(315,907)	28,627,957	28,468,684	28,152,778	28,227,960
10. NAIC 3.....	6,400,009			(11)	6,400,010	6,400,009	6,399,997	6,400,011
11. NAIC 4.....							0	
12. NAIC 5.....							0	
13. NAIC 6.....							0	
14. Total Preferred Stock.....	34,868,693	0	0	(315,918)	35,027,967	34,868,693	34,552,775	34,627,971
15. Total Bonds and Preferred Stock.....	403,117,047	19,980,671	24,795,834	(121,755)	381,114,314	403,117,047	398,180,129	353,850,073

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(a) Book/Adjusted Carrying Value column for the end of the current reporting period includes the following amount of short-term and cash equivalent bonds by NAIC designation:  
NAIC 1 \$.....0; NAIC 2 \$.....0; NAIC 3 \$.....0; NAIC 4 \$.....0; NAIC 5 \$.....0; NAIC 6 \$.....0.

## SCHEDULE DA - PART 1

### Short-Term Investments

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

NONE

## SCHEDULE DA - VERIFICATION

### Short-Term Investments

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	.0	44,036,239
2. Cost of short-term investments acquired.....		66,714,529
3. Accrual of discount.....		
4. Unrealized valuation increase (decrease).....		
5. Total gain (loss) on disposals.....		
6. Deduct consideration received on disposals.....		110,750,768
7. Deduct amortization of premium.....		
8. Total foreign exchange change in book/adjusted carrying value.....		
9. Deduct current year's other-than-temporary impairment recognized.....		
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	.0	.0
11. Deduct total nonadmitted amounts.....		
12. Statement value at end of current period (Line 10 minus Line 11).....	.0	.0

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

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

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

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

**Sch. DB - Verification  
NONE**

## SCHEDULE E - PART 2 - VERIFICATION

### Cash Equivalents

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	67,586,512	
2. Cost of cash equivalents acquired.....	71,291,495	75,751,237
3. Accrual of discount.....		
4. Unrealized valuation increase (decrease).....		
5. Total gain (loss) on disposals.....		
6. Deduct consideration received on disposals.....	103,146,445	8,164,725
7. Deduct amortization of premium.....		
8. Total foreign exchange change in book/ adjusted carrying value.....		
9. Deduct current year's other-than-temporary impairment recognized.....		
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	35,731,562	67,586,512
11. Deduct total nonadmitted amounts.....		
12. Statement value at end of current period (Line 10 minus Line 11).....	35,731,562	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	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
<b>Bonds - U.S. Government</b>									
912828	Y6 1 U.S. TREASURY NOTES 2.75 07/31/2023		07/26/2018	GOLDMAN SACHS		348,441	350,000		1
0599999	Total - Bonds - U.S. Government					348,441	350,000	0	XXX
<b>Bonds - Industrial and Miscellaneous</b>									
03666H	AA 9 ANTARES HOLDINGS 6.00 08/15/2023		07/19/2018	DEUTSCHE BANK		999,950	1,000,000		2FE
14310Q	AA 6 CGFM 2015-1A A11R CLO SSNR FLT 10/15/31		08/02/2018	CITIGROUP		2,000,000	2,000,000		1FE
14310Q	AE 8 CGFM 2015-1A A13R CLO SSNR 4.56 10/15/31		08/02/2018	CITIGROUP		1,000,000	1,000,000		1FE
15137E	BL 6 CECLO 2014-21A A1RB CLO SSNR 4.05 07/30		07/12/2018	JP MORGAN SECURITIES INC		1,000,000	1,000,000		1FE
22549N	AA 9 CSRT 2018-PS1 A CDO SSNR FLT 01/01/2037		07/25/2018	CS FIRST BOSTON		3,880,000	4,000,000	2,020	1FE
38175D	AC 4 GOCAP 2018-38A B CLO MEZ FLT 07/20/2030		07/17/2018	WELLS FARGO BROKERAGE SERVICES		1,000,000	1,000,000		1FE
64829T	AH 4 NZES 2018-FNT2 A ABS SSNR 3.79 07/25/54		07/24/2018	CITIGROUP		999,723	1,000,000		1FE
65252D	AC 3 NWSTR 2015-1RA BR CLO MEZ FLT 01/20/2027		07/17/2018	WELLS FARGO BROKERAGE SERVICES		1,200,000	1,200,000		1FE
654740	BL 2 NISSAN MOTOR ACCEPT 3.875 09/21/2023		09/18/2018	JP MORGAN SECURITIES INC		2,998,920	3,000,000		1FE
74983D	AQ 0 RACEP 2016-10A A2R CLO SNR FLT 07/25/31		07/12/2018	CITIGROUP		1,000,000	1,000,000		1FE
83405X	AA 2 SCLP 2018-3 A1 ABS SSNR 3.2 08/25/2027		07/31/2018	CITIGROUP		999,991	1,000,000		1FE
89656F	AC 0 TRL 2013-1A A ABS SSNR 3.898 07/15/2043		09/19/2018	BANC OF AMERICA SECURITIES		1,553,646	1,557,540	1,012	1FE
96524V	A* 7 WHITEHORSE FINANCE 6.00 08/07/2023		08/07/2018	DEUTSCHE BANK		1,000,000	1,000,000		2FE
3899999	Total - Bonds - Industrial and Miscellaneous					19,632,230	19,757,540	3,032	XXX
8399997	Total - Bonds - Part 3					19,980,671	20,107,540	3,032	XXX
8399999	Total - Bonds					19,980,671	20,107,540	3,032	XXX
<b>Common Stocks - Industrial and Miscellaneous</b>									
90187B	40 8 TWO HARBORS INVESTMENT CORP		08/01/2018	NON-BROKER	68,165,000	1,056,558	XXX		L
9099999	Total - Common Stocks - Industrial and Miscellaneous					1,056,558	XXX	0	XXX
9799997	Total - Common Stocks - Part 3					1,056,558	XXX	0	XXX
9799999	Total - Common Stocks					1,056,558	XXX	0	XXX
9899999	Total - Preferred and Common Stocks					1,056,558	XXX	0	XXX
9999999	Total - Bonds, Preferred and Common Stocks					21,037,229	XXX	3,032	XXX

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

QE04

**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 (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)										
<b>Bonds - U.S. Government</b>																															
912828	L4 0		09/15/2018	U.S. TREASURY NOTES 1.00 09/15/2018		300,000	300,000	301,078	300,260		(260)		(260)		300,000			0	3,000	09/15/2018	1										
0599999	Total - Bonds - U.S. Government																			0	(260)	0	(260)	0	300,000	0	0	0	3,000	XXX	XXX
<b>Bonds - U.S. States, Territories and Possessions</b>																															
68609T	DM 7		09/01/2018	OREGON ST V 4.00 12/01/2048	Partial Call	5,000	5,000	5,383	5,382		(382)		(382)		5,000			0	90	12/01/2048	1FE										
917542	QQ 8		07/01/2018	UT SER C 5.00 07/01/2018	Maturity	1,500,000	1,500,000	1,761,435	1,517,019		(17,019)		(17,019)		1,500,000			0	75,000	07/01/2018	1FE										
1799999	Total - Bonds - U.S. States, Territories & Possessions																			0	(17,401)	0	(17,401)	0	1,505,000	0	0	0	75,090	XXX	XXX
<b>Bonds - U.S. Special Revenue and Special Assessment</b>																															
041083	VB 9		09/01/2018	AR ST DEV FIN SFM A 3.10 07/01/2043	MBS Paydown	46,775	46,775	46,775	46,775				0		46,775			0	966	07/01/2043	1FE										
130333	CA 3		09/01/2018	CA HSG FIN AGY A 2.90 02/01/2042	MBS Paydown	11,108	11,108	11,108	11,108				0		11,108			0	198	02/01/2042	1FE										
130333	CB 1		09/01/2018	CA HSG FIN AGY B 2.90 02/01/2042	MBS Paydown	23,368	23,368	23,309	23,319		28		28		23,368			0	452	02/01/2042	1FE										
19647P	BA 0		09/01/2018	CO ST HSG FIN AUTH MF I 3.20 02/01/2044	MBS Paydown	412,886	412,886	412,886	412,886				0		412,886			0	9,890	02/01/2044	1FE										
246395	WY 9		07/01/2018	DE HSG AUTH-SFM-A- A-1 4.90 07/01/2029	Sinking Fund Redemption	30,000	30,000	31,188	30,502		(455)		(455)		30,000			0	1,497	07/01/2029	1FE										
246395	WY 9		09/01/2018	DE HSG AUTH-SFM-A- A-1 4.90 07/01/2029	Partial Call	5,000	5,000	5,198	5,084		(85)		(85)		5,000			0	250	07/01/2029	1FE										
296122	US 1		09/01/2018	ESCAMBIA CNTY FL SFM B 3.125 08/01/2044	MBS Paydown	83,112	83,112	83,112	83,112				0		83,112			0	1,918	08/01/2044	1FE										
31350A	BR 8		07/15/2018	FHLMC VAR M034 CL A 4.15 04/15/2025	Partial Call	5,000	5,000	5,138	5,066		(66)		(66)		5,000			0	121	04/15/2025	1FE										
34074M	JB 8		09/01/2018	FL HSG FIN CORP A 2.80 07/01/2041	MBS Paydown	51,119	51,119	51,119	51,119				0		51,119			0	932	07/01/2041	1FE										
45201Y	R3 3		07/01/2018	ILLINOIS ST HSG DEV B 4.00 10/01/2048	Partial Call	35,000	35,000	37,553	37,535		(2,535)		(2,535)		35,000			0	403	10/01/2048	1FE										
45201Y	YK 7		09/01/2018	IL HSG DEV AUTH A 2.45 06/01/2043	MBS Paydown	117,315	117,315	112,623	113,104		3,755		3,755		117,315			0	1,935	06/01/2043	1FE										
45203L	CD 3		09/26/2018	IL HSG DEV AUTH 2.85 07/01/2032	MBS Paydown	1,838	1,838	1,838	1,844		(0)		(0)		1,838			0	40	07/01/2032	1FE										
45505T	GP 0		07/01/2018	IN HSG & CMNTY DEV A-1 2.85 07/01/2031	Partial Call	45,000	45,000	45,000	45,000		(0)		(0)		45,000			0	1,283	07/01/2031	1FE										
49130T	PR 1		08/22/2018	KY ST HSG CORP A 4.25 07/01/2033	Partial Call	90,000	90,000	94,095	91,752		(1,752)		(1,752)		90,000			0	3,880	07/01/2033	1FE										
49130T	PS 9		09/01/2018	KY HSG CORP A 3.00 11/01/2041	Partial Call	25,000	25,000	25,000	25,000				0		25,000			0	525	11/01/2041	1FE										
49130T	PT 7		09/01/2018	KY HSG CORP B 3.00 11/01/2041	Partial Call	15,000	15,000	15,000	15,000				0		15,000			0	300	11/01/2041	1FE										
54627D	BV 2		09/01/2018	LOUISIANA HSG CORP A 3.05 12/01/2038	MBS Paydown	75,357	75,357	75,357	75,357				0		75,357			0	1,530	12/01/2038	1FE										
57419R	GH 2		09/01/2018	MD ST CMNTY DEV ADMIN A 4.00 07/01/2043	MBS Paydown	42,655	42,655	42,655	42,655				0		42,655			0	1,144	07/01/2043	1FE										
57586P	ZY 5		07/18/2018	MA ST HSG 4.40 12/01/2023	Call	305,000	305,000	303,475	304,211		789		789		305,000			0	8,462	12/01/2023	1FE										
57587A	HY 7		07/18/2018	MA HSG FIN AGY REF 177 4.00 06/01/2039	Partial Call	635,000	635,000	680,593	654,922		(19,922)		(19,922)		635,000			0	13,358	06/01/2039	1FE										
60416Q	GB 4		09/01/2018	MN HSG FIN AGY D 2.875 11/01/2044	MBS Paydown	49,563	49,563	49,563	49,563				0		49,563			0	944	11/01/2044	1FE										
60416Q	GC 2		09/01/2018	MINNESOTA ST HSG FIN A 2.80 02/01/2045	MBS Paydown	89,860	89,860	89,860	89,860				0		89,860			0	1,566	02/01/2045	1FE										
60416Q	GD 0		09/01/2018	MINNESOTA ST HSG FIN 3.00 04/01/2045	MBS Paydown	63,899	63,899	63,899	63,899		(0)		(0)		63,899			0	1,258	04/01/2045	1FE										
60416S	BU 3		09/01/2018	MN HSG FIN AGY A 3.00 07/01/2031	Partial Call	55,000	55,000	57,769	56,531		(1,531)		(1,531)		55,000			0	1,714	07/01/2031	1FE										
60416S	WD 8		09/01/2018	MN HSG FIN AGY E 4.00 01/01/2048	Partial Call	15,000	15,000	16,132	16,126		(1,126)		(1,126)		15,000			0	322	01/01/2048	1FE										
60535Q	LY 4		09/01/2018	MS ST HOME CORP SF MTGE 2.75 12/01/2032	MBS Paydown	36,978	36,978	36,978	36,978				0		36,978			0	706	12/01/2032	1FE										
60535Q	LZ 1		09/01/2018	MISSISSIPPI HOME CORP 3.05 12/01/2034	MBS Paydown	37,936	37,936	38,272	38,237		(203)		(203)		37,936			0	755	12/01/2034	1FE										
60637B	GC 8		09/01/2018	MO HSG DEV A 3.75 05/01/2038	Partial Call	95,000	95,000	103,028	101,006		(6,006)		(6,006)		95,000			0	1,929	05/01/2038	1FE										
60637B	GM 6		09/01/2018	MO HSG DEV B-1 4.00 11/01/2045	Partial Call	30,000	30,000	32,330	31,533		(1,533)		(1,533)		30,000			0	637	11/01/2045	1FE										
63968M	RE 1		09/01/2018	NE INVESTMENT FIN A 4.00 09/01/2048	Paydown	40,000	40,000	42,553	40,000		(208)		(208)		40,000			0	680	09/01/2048	1FE										
647200	2H 6		09/01/2018	NM MTGE FIN B TXBL 2.75 12/01/2035	MBS Paydown	8,284	8,284	8,284	8,284				0		8,284			0	150	12/01/2035	1FE										
647200	3H 5		09/01/2018	NEW MEXICO MTGE FIN A 3.25 03/01/2045	Partial Call	35,000	35,000	37,127	36,467		(1,467)		(1,467)		35,000			0	1,151	03/01/2045	1FE										
647200	3M 4		09/01/2018	NEW MEXICO ST MTGE C 3.00 09/01/2041	Partial Call	55,000	55,000	55,000	54,906		94		94		55,000			0	1,075	09/01/2041	1FE										
647200	3N 2		09/01/2018	NEW MEXICO MTG FIN D 3.125 02/01/2037	MBS Paydown	79,849	79,849	79,849	79,849		(0)		(0)		79,849			0	1,653	02/01/2037	1FE										

QE05

### SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	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 (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
647200 P5 7	NM SFM B CL I 5.00 03/01/2028.....		08/01/2018	Partial Call.....		15,000	15,000	15,776	15,312		(315)		(315)		15,000			0	392	03/01/2028	1FE.....
647200 P5 7	NM SFM B CL I 5.00 03/01/2028.....		09/01/2018	Sinking Fund Redemption.....		40,000	40,000	42,070	40,832		(741)		(741)		40,000			0	2,045	03/01/2028	1FE.....
647200 X3 3	NM MTG FIN AUTH A 2.60 02/01/2043.....		09/01/2018	MBS Paydown.....		22,525	22,525	21,961	22,003		252		252		22,525			0	405	02/01/2043	1FE.....
647200 X4 1	NM MTGE FIN CL I B-1 2.85 07/01/2043.....		09/01/2018	MBS Paydown.....		28,510	28,510	28,278	28,359		(554)		(554)		28,510			0	512	07/01/2043	1FE.....
649883 F2 6	NY MTGE AGY 191 3.50 10/01/2034.....		08/30/2018	Partial Call.....		60,000	60,000	63,521	61,387		(1,387)		(1,387)		60,000			0	1,283	10/01/2034	1FE.....
649883 H6 5	NY MTGE AGY REF194 3.50 10/01/2035.....		08/30/2018	Partial Call.....		140,000	140,000	147,976	144,081		(4,081)		(4,081)		140,000			0	2,808	10/01/2035	1FE.....
649883 VZ 5	NY MTGE AGY-178 3.50 10/01/2043.....		08/30/2018	Partial Call.....		55,000	55,000	56,867	56,083		(1,083)		(1,083)		55,000			0	1,189	10/01/2043	1FE.....
64988R GY 2	NEW YORK ST MTGE AGY 52 3.50 10/01/2030.....		08/30/2018	Partial Call.....		30,000	30,000	31,830	31,178		(1,178)		(1,178)		30,000			0	556	10/01/2030	1FE.....
658207 TZ 8	NC HSG FIN 38-B 4.00 07/01/2047.....		07/01/2018	Paydown.....		30,000	30,000	32,587	32,305		(252)		(252)		30,000			0	1,280	07/01/2047	1FE.....
658877 DZ 5	N DAKOTA ST HSG 4.50 01/01/2028.....		07/01/2018	Partial Call.....		165,000	165,000	175,987	168,922		(3,922)		(3,922)		165,000			0	7,425	01/01/2028	1FE.....
658909 EV 4	ND ST HSG FIN A 3.50 07/01/2043.....		07/01/2018	Sinking Fund Redemption.....		80,000	80,000	83,316	81,949		(1,645)		(1,645)		80,000			0	2,800	07/01/2043	1FE.....
658909 HW 9	ND HSG FIN AGY B 4.00 01/01/2036.....		07/01/2018	Partial Call.....		205,000	205,000	222,111	214,050		(9,050)		(9,050)		205,000			0	8,200	01/01/2036	1FE.....
67756Q NP 6	OHIO ST HSG FIN AGY B 2.70 03/01/2036.....		09/01/2018	MBS Paydown.....		32,801	32,801	32,801	32,801		0		0		32,801			0	595	03/01/2036	1FE.....
67756Q NQ 6	OH HSG FIN AGY A 2.80 03/01/2046.....		09/01/2018	MBS Paydown.....		54,592	54,592	54,592	54,592		0		0		54,592			0	1,024	03/01/2046	1FE.....
67756Q NR 4	OH HSG FIN AGY B TXBL 3.25 03/01/2046.....		09/01/2018	MBS Paydown.....		43,268	43,268	43,268	43,268		0		0		43,268			0	938	03/01/2046	1FE.....
67756Q WE 3	OH HSG FIN AGY D 3.40 09/01/2037.....		09/01/2018	Partial Call.....		10,000	10,000	10,000	10,000		0		0		10,000			0	315	09/01/2037	1FE.....
686087 NS 2	OR HSG & CMNTY SVCS B 2.50 07/01/2034.....		07/01/2018	Partial Call.....		5,000	5,000	5,000	5,000		0		0		5,000			0	128	07/01/2034	1FE.....
686087 SU 2	OREGON HSG & CMNTY A 3.50 07/01/2036.....		07/01/2018	Partial Call.....		5,000	5,000	5,290	5,161		(161)		(161)		5,000			0	178	07/01/2036	1FE.....
686087 VV 6	OREGON ST HSG & CMNTY D 3.45 01/01/2038.....		07/01/2018	Partial Call.....		20,000	20,000	20,000	19,999		1		1		20,000			0	498	01/01/2038	1FE.....
708796 Q6 7	PA HSG FIN AGY A 3.50 10/01/2035.....		07/01/2018	Partial Call.....		210,000	210,000	219,591	210,594		(1,821)		(1,821)		208,772		1,228	1,228	4,543	10/01/2035	1FE.....
71883M FD 1	PHOENIX AZ SER C 5.00 07/01/2021.....		07/01/2018	Call.....		1,500,000	1,500,000	1,607,265	1,507,353		(7,353)		(7,353)		1,500,000			0	75,000	07/01/2021	1FE.....
83712D UH 7	SOUTH CAROLINA HSG A-2 4.00 07/01/2037.....		07/01/2018	Partial Call.....		25,000	25,000	25,943	25,574		(574)		(574)		25,000			0	1,011	07/01/2037	1FE.....
83712D WK 8	SC HSG FIN & DEV B-2 4.00 07/01/2043.....		07/01/2018	Partial Call.....		15,000	15,000	16,328	16,021		(1,021)		(1,021)		15,000			0	605	07/01/2043	1FE.....
88045R B7 6	TN HSG DEV AGY A 3.50 07/01/2045.....		08/01/2018	Partial Call.....		35,000	35,000	37,261	36,208		(1,208)		(1,208)		35,000			0	1,253	07/01/2045	1FE.....
880461 NL 8	TN HSG FIN AGY 4.00 07/01/2042.....		08/01/2018	Partial Call.....		20,000	20,000	21,545	21,334		(1,334)		(1,334)		20,000			0	807	07/01/2042	1FE.....
880461 NP 9	TN HSG FIN AGY 2A 4.00 01/01/2042.....		08/01/2018	Partial Call.....		20,000	20,000	21,682	21,514		(1,529)		(1,529)		20,000			0	814	01/01/2042	1FE.....
880461 PS 1	TN HSG FIN AGY B2 3.70 07/01/2036.....		07/01/2018	Partial Call.....		5,000	5,000	5,000	5,000		(0)		(0)		5,000			0	188	07/01/2036	1FE.....
88275F NV 7	TEXAS ST DEPT OF HSG 3.125 03/01/2046.....		08/01/2018	Partial Call.....		35,000	35,000	35,000	35,008		(8)		(8)		35,000			0	575	03/01/2046	1FE.....
88275F PA 1	TX ST DEPT OF HSG & CMNTY C 3.10 9/1/47.....		09/01/2018	MBS Paydown.....		14,770	14,770	14,770	14,770		0		0		14,770			0	307	09/01/2047	1FE.....
91743P AK 1	UTAH ST HSG F 3.50 8/21/2044.....		09/21/2018	MBS Paydown.....		41,463	41,463	43,594	44,814		(3,204)		(3,204)		41,463			0	971	08/21/2044	1FE.....
92812V MA 1	VA HSG DEV AUTH A 3.125 11/25/2039.....		09/25/2018	MBS Paydown.....		73,570	73,570	73,570	73,568		(47)		(47)		73,570			0	1,530	11/25/2039	1FE.....
93978T XF 1	WA HSG FIN COMM 1N 4.00 12/01/2047.....		09/01/2018	Partial Call.....		105,000	105,000	112,727	111,557		(6,684)		(6,684)		105,000			0	2,155	12/01/2047	1FE.....
97689Q BZ 8	WI HSG & ECON A 4.00 09/01/2045.....		09/01/2018	Partial Call.....		135,000	135,000	144,126	143,247		(8,247)		(8,247)		135,000			0	5,400	09/01/2045	1FE.....
3199999	Total - Bonds - U.S. Special Revenue and Special Assessments.....					6,023,401	6,023,401	6,285,303	6,072,432	0	(89,372)	0	(89,372)	0	6,022,174	0	1,228	1,228	191,352	XXX	XXX
<b>Bonds - Industrial and Miscellaneous</b>																					
00443P AA 7	ACE 2007-HE2 A1 SEQ SNR FLT 12/25/2036.....		09/25/2018	MBS Paydown.....		24,430	24,430	18,643	19,146		457		457		24,430			0	314	12/25/2036	1FM.....
02315Q AA 6	AMBAC LSNI LLC L+500 02/12/23.....	C	06/30/2018	Partial Call.....		11,123	11,123	11,150			(3)		(3)		11,123			0		02/12/2023	5*GI.....
03789X AA 6	DIN 2014-1 A2 ABS 4.277 09/05/44.....		09/05/2018	MBS Paydown.....		6,250	6,250	6,248	6,249		1		1		6,250			0	200	09/05/2044	2AM.....
04544N AD 6	ABSHE 2006-HE6 A4 SEQ SNR FLT 11/25/2036.....		09/25/2018	MBS Paydown.....		86,273	86,273	72,470	77,831		4,360		4,360		86,273			0	1,193	11/25/2036	1FM.....
05530M AA 7	BCAP 2006-AA2 A1 SEQ SNR FLT 01/25/2037.....		09/25/2018	MBS Paydown.....		77,349	77,349	58,981	60,814		4,895		4,895		77,349			0	1,027	01/25/2037	1FM.....
05530M AA 7	BCAP 2006-AA2 A1 SEQ SNR FLT 01/25/2037.....		09/25/2018	Pass-Through Loss.....				5,012					0					0		01/25/2037	1FM.....
059522 AA 0	BAFC 2007-C 6A1 SEQ SSNR FLT 05/20/2047.....		09/20/2018	MBS Paydown.....		7,345	7,345	6,316	6,467		(2,935)		(2,935)		7,345			0	100	05/20/2047	1FM.....

QE05.1

### SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	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 (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)
07131U	AQ 3		07/17/2018	MBS Paydown		1,000,000	1,000,000	1,000,000	1,000,000				.0		1,000,000			.0	27,075	04/17/2026	1FE
11042A	AA 2		09/20/2018	Sinking Fund Redemption		14,410	14,410	14,410	14,410				.0		14,410			.0	500	06/20/2024	1FE
123262	AN 7		09/15/2018	MBS Paydown		41,836	41,836	41,835			5		.5		41,836			.0	779	02/15/2033	1FE
12326R	AA 0		09/15/2018	MBS Paydown		111,107	111,107	111,105			0		.0		111,107			.0	427	06/15/2033	1FE
12479L	AA 8		09/25/2018	MBS Paydown		47,875	47,875	47,965	47,937		(16)		(16)		47,875			.0	1,108	10/25/2027	1FE
12641Q	AA 0		09/26/2018	MBS Paydown		2,817	2,817	1,896	1,878		138		138		2,817			.0	107	09/26/2037	1FM
12641Q	AA 0		09/26/2018	Pass-Through Loss			21	14					.0					.0		09/26/2037	1FM
12641Q	AE 2		09/26/2018	MBS Paydown		7,466	7,466	7,466	7,430		41		41		7,466			.0	253	07/26/2037	1FM
12641Q	AJ 1		09/26/2018	Pass-Through Loss			2,445				(24)		(24)		(6)		.6	.6		07/26/2037	1FM
12641Q	BQ 4		09/26/2018	MBS Paydown		7,328	7,328	6,084	2,616		233		233		7,328			.0	123	05/26/2036	1FM
12641Q	CR 1		09/26/2018	MBS Paydown		11,216	11,216	11,216	11,187		(2)		(2)		11,216			.0	443	01/26/2036	1FM
12641Q	CS 9		09/26/2018	Pass-Through Loss			1,480	1,457			3		3				.0	.0		01/26/2036	1FM
12641Q	CW 0		09/26/2018	MBS Paydown		25,022	25,022	25,022	25,022				.0		25,022			.0	1,003	06/26/2037	1FM
12641Q	CZ 3		09/26/2018	Pass-Through Loss			4,253	3,457			(11)		(11)				.0	.0		06/26/2037	1FM
12641Q	DH 2		09/26/2018	MBS Paydown		46,390	46,390	46,179	29,843		3,247		3,247		46,390			.0	852	04/26/2037	1FM
126670	NY 0		09/25/2018	MBS Paydown		73,988	73,988	70,862	49,439		2,870		2,870		73,988			.0	2,239	05/25/2036	1FM
126673	Y7 1		09/25/2018	MBS Paydown		171,928	171,928	174,721	172,049		(199)		(199)		171,928			.0	5,730	10/25/2035	1FM
126694	HN 1		09/25/2018	MBS Paydown		2,509	2,509	2,490	1,979		314		314		2,509			.0	99	11/25/2035	1FM
12669G	R4 5		09/25/2018	MBS Paydown		30,933	30,933	28,865	26,344		142		142		30,933			.0	1,050	08/25/2035	1FM
12669G	R4 5		09/25/2018	Pass-Through Loss			4,780	4,460					.0				.0	.0		08/25/2035	1FM
14856C	AA 7		09/15/2018	MBS Paydown		17,900	17,900	17,886			0		.0		17,900			.0	123	06/15/2043	1FE
17307G	4H 8		09/25/2018	MBS Paydown		5,619	5,619	5,619	2,164		526		526		5,619			.0	139	03/25/2036	1FM
17307G	VN 5		09/25/2018	MBS Paydown		15,497	15,497	15,496	8,986		(1,699)		(1,699)		15,497			.0	493	08/25/2035	1FM
19624H	AA 6		09/20/2018	MBS Paydown		87,859	87,859	87,859	87,851				.0		87,838		21	21	1,644	04/20/2050	1FE
202795	GX 2		07/15/2018	Maturity		1,000,000	1,000,000	1,107,405	1,025,757		(25,757)		(25,757)		1,000,000			.0	69,500	07/15/2018	2FE
22549U	AA 3		09/25/2018	MBS Paydown		590,668	590,668	590,648			9		9		590,668			.0	3,814	07/25/2024	1FE
25264V	AA 7		09/14/2018	MBS Paydown		43,123	43,123	43,112	43,115		2		2		43,123			.0	1,095	07/14/2028	1FE
25755T	AG 5		07/25/2018	MBS Paydown		5,000	5,000	5,000	5,000				.0		5,000			.0	116	07/25/2047	1AM
26208L	AA 6		07/20/2018	MBS Paydown		1,250	1,250	1,250	1,250				.0		1,250			.0	49	07/20/2045	2AM
26829C	AZ 0		07/20/2018	MBS Paydown		87,500	87,500	87,445			16		16		87,500			.0	867	04/22/2030	1FE
28618X	AA 0		09/19/2018	MBS Paydown		103,287	103,287	102,161			220		220		103,287			.0	1,165	02/19/2045	1FE
28851Q	AA 1		08/28/2018	Distribution		2,000,000	2,000,000	2,000,000	1,999,643		127		127		1,999,770		230	230	68,123	07/15/2027	1FE
293791	AV 1		08/24/2018	Call		1,000,000	1,000,000	1,000,000	999,217		783		783		1,000,000			.0	45,910	08/01/2066	2FE
32051G	EZ 4		09/25/2018	MBS Paydown		259,513	259,513	220,586	219,064		29,900		29,900		259,513			.0	6,276	02/25/2035	1FM
32052K	AB 1		09/25/2018	MBS Paydown		121,769	121,769	106,531	98,369		5,738		5,738		121,769			.0	2,936	07/25/2036	1FM
361856	DX 2		09/25/2018	MBS Paydown		28,051	28,051	28,051	14,838		3,364		3,364		28,051			.0	1,090	09/25/2034	1FM
362341	4F 3		09/25/2018	MBS Paydown		3,466	3,466	3,184	3,290		(1,603)		(1,603)		3,466			.0	.88	01/25/2036	1FM
362341	4F 3		09/25/2018	Pass-Through Loss			(33)	7					.0				.0	.0		01/25/2036	1FM
362341	FN 4		09/25/2018	MBS Paydown		39,062	39,062	36,455	36,316		(327)		(327)		39,062			.0	964	07/25/2035	1FM
362341	FN 4		09/25/2018	Pass-Through Loss			(334)						.0				.0	.0		07/25/2035	1FM
362341	XC 8		09/25/2018	MBS Paydown		47,550	47,550	40,847	39,916		1,044		1,044		47,550			.0	1,135	11/25/2035	1FM
362341	XC 8		09/25/2018	Pass-Through Loss			10,483						.0		(512)		.512	.512		11/25/2035	1FM

QE05.2

### 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 (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)
362341	XG 9 GSR 2005-AR7 6A1 SEQ SNR FLT 11/25/2035		09/25/2018	MBS Paydown		71,954	71,954	68,401	68,845		1,927		1,927		71,954			0	1,793	11/25/2035	1FM
39678W	AA 6 GCSP 2005-1 A SEQ CSTR 9-25-34		09/25/2018	MBS Paydown		6,864	6,864	6,791	6,866		16		16		6,864			0	215	09/25/2034	1FM
40423X	AB 8 NZES 2018-PLS1 A ABS SSNR 3.193 01/25/23		09/25/2018	MBS Paydown		106,959	106,959	106,958			0		0		106,959			0	1,962	01/25/2023	1FE
40423X	AF 9 NZES 2018-PLS2 A ABS SSNR 3.265 02/25/23		09/25/2018	MBS Paydown		105,343	105,343	105,341			1		1		105,343			0	1,813	02/25/2023	1FE
40423X	AG 7 NZES 2018-PLS2 B ABS MEZ 3.709 02/25/23		09/25/2018	MBS Paydown		52,671	52,671	52,671			0		0		52,671			0	1,030	02/25/2023	1FE
40442L	AB 1 H2 2015-1A AFX CDO SEQ SSNR 3.3526 06/49		09/24/2018	MBS Paydown		227,195	227,195	227,195			(1)		(1)		227,195			0	4,444	06/24/2049	1FE
41161P	TN 3 HVMLT 2005-10 2A1A SEQ SSNR FLT 11/35		09/19/2018	MBS Paydown		56,513	56,513	39,700	37,316		10,125		10,125		56,513			0	851	11/19/2035	1FM
41161P	UK 7 HVMLT 2005-11 2A1A SEQ SSNR FLT 08/19/45		09/19/2018	MBS Paydown		19,224	19,224	13,505	15,128		(1,559)		(1,559)		19,224			0	298	08/19/2045	1FM
43283A	AA 3 HGVT 2017-AA A ABS SNR 2.66 12/27/2028		09/25/2018	MBS Paydown		121,805	121,805	121,788	121,789		7		7		121,805			0	2,155	12/26/2028	1FE
46185J	AA 6 IHSFR 2018-SFR1 A ABS SNR FLT 03/17/2037		07/17/2018	MBS Paydown		1,258	1,258	1,258			1		1		1,258			0	14	03/17/2037	1FE
46627M	CU 9 JPALT 2006-A1 2A1 SEQ SSNR CSTR 03/36		09/25/2018	MBS Paydown		13,067	13,067	13,061	9,073		(1,183)		(1,183)		13,067			0	318	03/25/2036	1FM
46627M	CU 9 JPALT 2006-A1 2A1 SEQ SSNR CSTR 03/36		09/25/2018	Pass-Through Loss			14,847	14,898					0	(46)		46	46	46		03/25/2036	1FM
46637U	AA 5 JPTEP 2012-3 A PT 3.0 10/27/2042		09/27/2018	MBS Paydown		53,760	53,760	51,878	52,014		779		779		53,760			0	998	10/27/2042	1FE
46637V	AA 3 JPTEP 2012-2 A SEQ 3.00 09/17/42		09/17/2018	MBS Paydown		60,699	60,699	60,433	60,446		37		37		60,699			0	1,188	09/17/2042	1FE
46639A	AA 7 JPTEP 2012-5 A PT 2.50 12/27/2042		09/27/2018	MBS Paydown		32,743	32,743	31,433	31,508		132		132		32,743			0	546	12/27/2042	1FE
47232D	AX 0 JMAC 2009-R5 5A2 SUB SSUP CSTR 1/26/36		09/26/2018	MBS Paydown		45,068	45,068	45,849	44,716		153		153		45,068			0	1,327	01/26/2036	1FM
47232D	BQ 4 JMAC 2009-R5 8A2 SUB SSUP CSTR 7/26/37		09/26/2018	MBS Paydown		94,945	94,945	93,054	94,379		247		247		94,945			0	4,141	07/26/2037	1FM
47232D	BT 8 JMAC 2009-R5 8A5 SUB SSUP CSTR 7/26/37		09/26/2018	Pass-Through Loss			30,682	18,651			(329)		(329)					0		07/26/2037	1FM
47232Q	AA 1 JMAC 2009-R2 1A SEQ CSTR 11-37 RE		09/26/2018	MBS Paydown		9,188	9,188	8,929	8,412		(506)		(506)		9,188			0	315	11/26/2037	1FM
47232V	AL 6 JMAC 2009-R4 3A1 SEQ SSNR 6.25 07/26/37		09/26/2018	MBS Paydown		31,088	31,088	31,088	30,400		376		376		31,088			0	1,301	07/26/2037	1FM
47232V	AP 7 JMAC 2009-R4 3A4 SUB SSUP 6.25 07/26/37		09/26/2018	Pass-Through Loss			7,392	7,392					0					0		07/26/2037	1FM
47232V	GF 3 JMAC 2009-R4 31A5 SUB SSUP 5.75 2/26/36		09/26/2018	MBS Paydown		11,645	11,645	11,689	9,047		846		846		11,645			0	448	02/26/2036	1FM
47232V	GG 1 JMAC 2009-R4 31A6 MEZ SSUP 5.75 2/26/36		09/26/2018	Pass-Through Loss			506	503			5		5	264		(264)	(264)	(264)		02/26/2036	1FM
47421M	AE 3 JEFFM 2015-1A A2 CLO SEQ SSNR 3.62 07/27		09/27/2018	Distribution		2,000,000	2,000,000	2,000,000	2,000,000				0	2,000,000			0	67,774	07/20/2027	1Z	
525221	EM 5 LXS 2005-7N 1A1A SEQ SSNR FLT 12/25/2035		09/25/2018	MBS Paydown		63,372	63,372	46,420	50,881		2,089		2,089		63,372			0	941	12/25/2035	1FM
543190	AA 0 LTRAN 2015-1A A1 ABS SNR 2.98 01/15/2045		09/15/2018	MBS Paydown		64,003	64,003	63,999	63,947		19		19		64,003			0	1,272	01/15/2045	1FE
59020U	ZE 8 MLMI 2005-A6 1A1 SEQ SNR FLT 08/25/2035		09/25/2018	MBS Paydown		303,424	303,424	282,848	289,154		8,722		8,722		303,424			0	4,309	08/25/2035	1FM
61751D	AE 4 MSM 2006-17XS A3A SEQ STP 10/25/46		09/25/2018	MBS Paydown		33,215	33,215	33,215	14,194		701		701		33,215			0	518	10/25/2046	1FM
62405T	AA 5 MHAWK 2013-2A A1 CLO FLT 07/22/2024		07/20/2018	MBS Paydown		1,409,664	1,409,664	1,409,664	1,409,664				0		1,409,664			0	31,832	07/22/2024	1Z
62405T	AE 7 MHAWK 2013-2A B CLO FLT 07/22/2024		07/20/2018	MBS Paydown		1,000,000	1,000,000	975,000	988,863		11,138		11,138		1,000,000			0	26,677	07/22/2024	1Z
64352V	MN 8 NCHET 2005-A A4W SEQ 5.035 8/25/35		09/25/2018	MBS Paydown		78,009	78,009	78,009	78,009				0		78,009			0	2,345	08/25/2035	1FM
64829T	AA 9 NZES 2018-FNT1 A ABS SSNR 3.61 05/25/23		09/25/2018	MBS Paydown		58,973	58,973	58,961			1		1		58,973			0	578	05/25/2023	1FE
64829T	AB 7 NZES 2018-FNT1 B ABS SNR 3.91 05/25/2023		09/25/2018	MBS Paydown		117,946	117,946	117,937			1		1		117,946			0	1,252	05/25/2023	1FE
64829T	AH 4 NZES 2018-FNT2 A ABS SSNR 3.79 07/25/54		09/25/2018	MBS Paydown		62,393	62,393	62,375			(6)		(6)		62,393			0	240	07/25/2054	1FE
65535A	AA 2 NHELI 2006-AF1 A1 SEQ STP 10/25/2036		09/25/2018	MBS Paydown		5,468	5,468	5,468	461		1,164		1,164		5,468			0	71	10/25/2036	1FM
67108W	BA 6 OZLM 2014-7A B2R CLO MEZ 4.36 07/17/2026		07/17/2018	MBS Paydown		700,000	700,000	700,000	700,000				0		700,000			0	22,890	07/17/2026	1FE
73316P	JD 3 POPLR 2005-6 A3 SEQ CSTR 1/25/2036		09/25/2018	MBS Paydown		51,971	51,971	51,971	49,371		2,312		2,312		51,971			0	1,345	01/25/2036	1FM
75156W	AD 5 RAMP 2006-RS4 A4 SEQ SNR FLT 07/25/2036		09/25/2018	MBS Paydown		122,328	122,328	103,787	113,831		1,206		1,206		122,328			0	1,782	07/25/2036	1FM
76110V	QL 5 RFMS2 2004-HS2 A16 NAS 5.17 6/25/34		09/25/2018	MBS Paydown		396	396	396	4,773		18		18		396			0	13	06/25/2034	1FM
761118	FM 5 RALI 2005-QA9 NB4 SEQ SSNR FLT 08/25/35		09/25/2018	MBS Paydown		35,265	35,265	31,368	30,393		443		443		35,265			0	1,035	08/25/2035	1FM
761118	FM 5 RALI 2005-QA9 NB4 SEQ SSNR FLT 08/25/35		09/25/2018	Pass-Through Loss			10,669				(1,426)		(1,426)					0		08/25/2035	1FM
761118	UQ 9 RALI 2006-QS2 1A9 SEQ 5.50 2/25/36		09/25/2018	MBS Paydown		13,327	13,327	13,318	9,554		8		8		13,327			0	500	02/25/2036	1FM

QE05.3

**SCHEDULE D - PART 4**

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

QE05.4

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)
761118 UQ 9	RALI 2006-QS2 1A9 SEQ 5.50 2/25/36		09/25/2018	Pass-Through Loss			2,563	2,561					.0					.0		02/25/2036	1FM
78448Q AB 4	SMB 2015-B A2A ABS SNR 2.98 07/15/2027		09/15/2018	MBS Paydown		31,601	31,601	31,455	31,517		.57		.57		31,601			.0	.630	07/15/2027	1FE
78471D AA 5	SCLP 2016-1A A ABS SSNR 3.26 08/25/2025		09/25/2018	MBS Paydown		50,362	50,362	50,357	50,358		.2		.2		50,362			.0	1,088	08/25/2025	1FE
82652K AA 2	SRFC 2017-1A A ABS SNR 2.91 03/20/34		09/20/2018	MBS Paydown		113,060	113,060	113,053	113,053		.6		.6		113,060			.0	2,182	03/20/2034	1FE
83404J AA 4	SCLP 2017-3 A ABS SSNR 2.77 05/25/2026		09/25/2018	MBS Paydown		143,296	143,296	143,296	143,296		(.0)		(.0)		143,296			.0	2,642	05/25/2026	1FE
83405R AA 5	SCLP 2018-1 A1 ABS SSNR 2.55 02/25/2027		09/25/2018	MBS Paydown		338,233	338,233	338,211			.16		.16		338,233			.0	4,861	02/25/2027	1FE
83405X AA 2	SCLP 2018-3 A1 ABS SSNR 3.2 08/25/2027		09/25/2018	MBS Paydown		73,965	73,965	73,964			.0		.0		73,965			.0	.316	08/25/2027	1FE
84861C AC 9	SPMF 2017-1A A ABS SSNR 4.36 12/01/2047		09/20/2018	MBS Paydown		1,265	1,265	1,272			.5		.5		1,265			.0	.28	12/20/2047	1FE
85022W AA 2	SCFT 2016-AA A ABS SSNR 3.05 04/25/2029		09/25/2018	MBS Paydown		89,810	89,810	90,315	90,138		(.276)		(.276)		89,810			.0	1,817	04/25/2029	1FE
863579 UL 0	SARM 2005-15 1A1 SEQ SSNR CSTR 07/25/35		09/25/2018	MBS Paydown		170,326	170,326	139,015	128,345		6,447		6,447		170,326			.0	4,043	07/25/2035	1FM
863579 UL 0	SARM 2005-15 1A1 SEQ SSNR CSTR 07/25/35		09/25/2018	Pass-Through Loss			(36,272)						.0		2,193		(2,193)	(2,193)		07/25/2035	1FM
863579 VH 8	SARM 2005-17 1A1 SEQ SSNR FLT 08/25/2035		09/25/2018	MBS Paydown		83,961	83,961	79,318	80,430		5,025		5,025		83,961			.0	2,696	08/25/2035	1FM
863579 VH 8	SARM 2005-17 1A1 SEQ SSNR FLT 08/25/2035		09/25/2018	Pass-Through Loss			(24,711)						.0		1,993		(1,993)	(1,993)		08/25/2035	1FM
863587 AE 1	SAIL 2006-3 A5 SEQ FLT 06/25/2036		09/25/2018	MBS Paydown		36,032	36,032	31,078	32,090		(.40)		(.40)		36,032			.0	.462	06/25/2036	1FM
86358R DX 2	SASC 2001-SB1 A5 SEQ 3.375 8/25/31		09/25/2018	MBS Paydown		2,044	2,044	1,741	1,918		(.70)		(.70)		2,044			.0	.52	08/25/2031	1FM
872225 AD 9	TBW 2006-5 A3 SEQ STP 11/25/2036		09/25/2018	MBS Paydown		120,374	120,374	106,381	102,712		2,027		2,027		120,374			.0	4,151	11/25/2036	1FM
872227 AK 9	TBW 2007-2 A6A NAS SSNR 6.0145 07/25/37		09/25/2018	MBS Paydown		108,057	108,057	82,123	67,315		402		402		108,057			.0	2,771	07/25/2037	1FM
87407P AJ 9	TAL 2014-1A A ABS SNR 3.51 02/22/2039		09/20/2018	MBS Paydown		25,000	25,000	25,000	25,000				.0		25,000			.0	.585	02/22/2039	1FE
88156E AB 2	TMTS 2006-17HE A2B1 SEQ SNR FLT 01/25/38		09/25/2018	Pass-Through Loss			(.8)						.0					.0		01/25/2038	1FM
88156E AB 2	TMTS 2006-17HE A2B1 SEQ SNR FLT 01/25/38		09/25/2018	MBS Paydown		120,245	120,245	102,639	106,756		1,807		1,807		120,245			.0	1,620	01/25/2038	1FM
89656F AA 4	TRL 2012-1A A1 ABS 2.266 01/15/43		09/15/2018	MBS Paydown		164,741	164,741	161,215			.570		.570		164,741			.0	1,850	01/15/2043	1FE
89690E AF 4	TRMF 2017-1A A1 ABS SNR 2.709 08/15/2047		09/15/2018	MBS Paydown		41,275	41,275	41,275	41,275		.0		.0		41,275			.0	.741	08/15/2047	1FE
92257L AB 6	VCC 2017-1 AFX ABS SSNR 3.00 05/25/2047		09/25/2018	MBS Paydown		91,856	91,856	91,832	91,669		(.2,048)		(.2,048)		91,856			.0	1,877	05/25/2047	1FE
929227 4T 0	WAMU 2003-S4 2A1 NAS SNR 5.5 06/25/2033		09/25/2018	MBS Paydown		5,752	5,752	5,775	5,757		.141		.141		5,752			.0	.208	06/25/2033	1FM
92990G AG 8	WAMU 2007-HY5 2A5 SEQ SSNR FLT 05/25/37		09/25/2018	MBS Paydown		304,742	304,742	227,466	218,961		51,371		51,371		304,742			.0	7,271	05/25/2037	1FM
92990G AG 8	WAMU 2007-HY5 2A5 SEQ SSNR FLT 05/25/37		09/25/2018	Pass-Through Loss			98,117						.0					.0		05/25/2037	1FM
94984D AC 8	WFMB 2006-AR13 A3SEQ SSNR FLT 09/25/36		09/25/2018	MBS Paydown		38,366	38,366	35,714	36,073		.820		.820		38,366			.0	.977	09/25/2036	1FM
94984D AC 8	WFMB 2006-AR13 A3SEQ SSNR FLT 09/25/36		09/25/2018	Pass-Through Loss			62	58					.0		58		(.58)	(.58)		09/25/2036	1FM
94984L AA 4	WFMB 2006-AR17 A1 SEQ SSNR FLT 10/25/36		09/25/2018	MBS Paydown		62,661	62,661	59,717	59,473		1,456		1,456		62,661			.0	1,668	10/25/2036	1FM
94984L AA 4	WFMB 2006-AR17 A1 SEQ SSNR FLT 10/25/36		09/25/2018	Pass-Through Loss			136	130					.0		129		(.129)	(.129)		10/25/2036	1FM
95058X AB 4	WEN 2015-1A A2II ABS SEQ SNR 4.08 06/45		09/15/2018	MBS Paydown		5,000	5,000	5,000	5,000				.0		5,000			.0	.153	06/15/2045	2AM
96033B AA 2	WESTR 2015-1A A ABS SNR 2.75 05/20/2027		08/20/2018	MBS Paydown		180,828	180,828	180,766	176,525		.289		.289		180,828			.0	3,503	05/20/2027	1FE
96033D AA 8	WESTR 2017-1A A ABS SSNR 3.05 12/20/2030		09/20/2018	MBS Paydown		55,534	55,534	55,467			.20		.20		55,534			.0	(.9,335)	12/20/2030	1FE
3899999	Total - Bonds - Industrial and Miscellaneous					16,964,838	17,096,927	16,716,254	14,373,302	.0	131,352	.0	131,352	.0	16,968,660	.0	(.3,822)	(.3,822)	479,535	XXX	XXX
8399997	Total - Bonds - Part 4					24,793,239	24,925,328	25,069,453	22,268,395	.0	24,319	.0	24,319	.0	24,795,834	.0	(.2,595)	(.2,595)	748,977	XXX	XXX
8399999	Total - Bonds					24,793,239	24,925,328	25,069,453	22,268,395	.0	24,319	.0	24,319	.0	24,795,834	.0	(.2,595)	(.2,595)	748,977	XXX	XXX
<b>Common Stocks - Industrial and Miscellaneous</b>																					
12673A 10 8	CYS INVESTMENTS INC		07/18/2018	CORNERSTONE MACRO	3,000,000	22,607	XXX	30,375	24,090	(.240)			(.240)		23,850		(.1,243)	(.1,243)	1,288	XXX	U
12673A 10 8	CYS INVESTMENTS INC		07/19/2018	CORNERSTONE MACRO	11,800,000	89,312	XXX	119,372	94,754	(.944)			(.944)		93,810		(.4,498)	(.4,498)	6,227	XXX	U
12673A 10 8	CYS INVESTMENTS INC		07/20/2018	CORNERSTONE MACRO	16,100,000	121,666	XXX	160,773	129,283	(.1,288)			(.1,288)		127,995		(.6,329)	(.6,329)	8,115	XXX	U
12673A 10 8	CYS INVESTMENTS INC		08/01/2018	Merger	145,653,000	1,070,622	XXX	1,219,543	1,169,594	(.24,607)			(.24,607)		1,144,987		(.74,364)	(.74,364)	73,412	XXX	U

**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)
24703L 10 3	DELL TECHNOLOGIES-CL V.....		07/13/2018	CORNERSTONE MACRO.....	1,000,000	94,822	XXX	47,200	81,280	(34,080)			(34,080)		47,200		47,622	47,622		XXX	L.....
24703L 10 3	DELL TECHNOLOGIES-CL V.....		07/16/2018	CORNERSTONE MACRO.....	300,000	28,492	XXX	14,160	24,384	(10,224)			(10,224)		14,160		14,332	14,332		XXX	L.....
24703L 10 3	DELL TECHNOLOGIES-CL V.....		08/30/2018	ISI GROUP.....	929,000	89,283	XXX	43,849	75,509	(31,660)			(31,660)		43,849		45,434	45,434		XXX	L.....
90187B 40 8	TWO HARBORS INVESTMENT CORP.....		08/14/2018	CORNERSTONE MACRO.....	3,000,000	45,934	XXX	53,289	48,780	(6,857)			(6,857)		41,923		4,010	4,010	1,675	XXX	L.....
90187B 40 8	TWO HARBORS INVESTMENT CORP.....		08/15/2018	CORNERSTONE MACRO.....	5,000,000	76,900	XXX	88,815	81,300	(11,428)			(11,428)		69,872		7,028	7,028	2,792	XXX	L.....
90187B 40 8	TWO HARBORS INVESTMENT CORP.....		08/16/2018	CORNERSTONE MACRO.....	5,000,000	77,459	XXX	88,815	81,300	(11,428)			(11,428)		69,872		7,587	7,587	2,792	XXX	L.....
90187B 40 8	TWO HARBORS INVESTMENT CORP.....		08/17/2018	CORNERSTONE MACRO.....	5,000,000	77,763	XXX	87,630	81,300	(11,428)			(11,428)		69,872		7,891	7,891	5,345	XXX	L.....
90187B 40 8	TWO HARBORS INVESTMENT CORP.....		08/20/2018	CORNERSTONE MACRO.....	5,000,000	77,909	XXX	86,840	81,300	(11,428)			(11,428)		69,872		8,037	8,037	2,686	XXX	L.....
90187B 40 8	TWO HARBORS INVESTMENT CORP.....		08/21/2018	CORNERSTONE MACRO.....	5,000,000	78,162	XXX	83,913	81,300	(11,428)			(11,428)		69,872		8,290	8,290	5,140	XXX	L.....
90187B 40 8	TWO HARBORS INVESTMENT CORP.....		08/22/2018	CORNERSTONE MACRO.....	5,000,000	77,637	XXX	80,988	81,300	(11,428)			(11,428)		69,872		7,765	7,765	2,576	XXX	L.....
90187B 40 8	TWO HARBORS INVESTMENT CORP.....		08/23/2018	CORNERSTONE MACRO.....	5,000,000	77,464	XXX	80,498	81,300	(11,428)			(11,428)		69,872		7,592	7,592	2,556	XXX	L.....
90187B 40 8	TWO HARBORS INVESTMENT CORP.....		08/24/2018	CORNERSTONE MACRO.....	5,000,000	77,300	XXX	78,019	40,650	(5,714)			(5,714)		73,686		3,614	3,614	3,030	XXX	L.....
90187B 40 8	TWO HARBORS INVESTMENT CORP.....		08/27/2018	ISI GROUP.....	4,000,000	62,278	XXX	62,000					0		62,000		278	278	2,042	XXX	L.....
90187B 40 8	TWO HARBORS INVESTMENT CORP.....		08/28/2018	ISI GROUP.....	4,000,000	62,200	XXX	62,000					0		62,000		200	200	2,042	XXX	L.....
90187B 40 8	TWO HARBORS INVESTMENT CORP.....		08/29/2018	CORNERSTONE MACRO.....	5,188,000	80,681	XXX	80,414					0		80,414		267	267	2,649	XXX	L.....
9099999	Total - Common Stocks - Industrial and Miscellaneous.....					2,388,492	XXX	2,568,494	2,257,424	(195,606)	0	0	(195,606)	0	2,304,981	0	83,511	83,511	124,367	XXX	XXX
9799997	Total - Common Stocks - Part 4.....					2,388,492	XXX	2,568,494	2,257,424	(195,606)	0	0	(195,606)	0	2,304,981	0	83,511	83,511	124,367	XXX	XXX
9799999	Total - Common Stocks.....					2,388,492	XXX	2,568,494	2,257,424	(195,606)	0	0	(195,606)	0	2,304,981	0	83,511	83,511	124,367	XXX	XXX
9899999	Total - Preferred and Common Stocks.....					2,388,492	XXX	2,568,494	2,257,424	(195,606)	0	0	(195,606)	0	2,304,981	0	83,511	83,511	124,367	XXX	XXX
9999999	Total - Bonds, Preferred and Common Stocks.....					27,181,731	XXX	27,637,947	24,525,819	(195,606)	24,319	0	(171,287)	0	27,100,815	0	80,916	80,916	873,344	XXX	XXX

QE05.5

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

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

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

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

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

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

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

**SCHEDULE E - PART 1 - CASH**

Month End Depository Balances

1 Depository	2 Code	3 Rate of Interest	4 Amount of Interest Received During Current Quarter	5 Amount of Interest Accrued at Current Statement Date	Book Balance at End of Each Month During Current Quarter			9 *
					6 First Month	7 Second Month	8 Third Month	
<b>Open Depositories</b>								
Mabrey Bank.....	Tulsa, Oklahoma.....	.....0.700	.....	.....	.....3,470,242	.....4,252,078	.....8,351,304	XXX
The Bank of New York Mellon.....	New York, New York.....	.....0.700	.....42	.....	.....8,586	.....15,456	.....5,005	XXX
PNC Bank.....	Pittsburgh, Pennsylvania.....	.....0.350	.....	.....	.....8,926,780	.....4,576,053	.....1,608,136	XXX
0199999. Total Open Depositories.....	XXX	XXX	.....42	.....0	.....12,405,608	.....8,843,587	.....9,964,445	XXX
0399999. Total Cash on Deposit.....	XXX	XXX	.....42	.....0	.....12,405,608	.....8,843,587	.....9,964,445	XXX
0499999. Cash in Company's Office.....	XXX	XXX	XXX	XXX	.....400	.....400	.....400	XXX
0599999. Total Cash.....	XXX	XXX	.....42	.....0	.....12,406,008	.....8,843,987	.....9,964,845	XXX

## SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1	2	3	4	5	6	7	8	9
CUSIP	Description	Code	Date Acquired	Rate of Interest	Maturity Date	Book/Adjusted Carrying Value	Amount of Interest Due & Accrued	Amount Received During Year
<b>Exempt Money Market Mutual Funds as Identified by the SVO</b>								
825252 40 6	Invesco Advisors Inc. Treasury Portfolio Institutional Class.....		09/28/2018.....	.....1.970		.....35,731,562	.....	.....545,186
8599999	Total - Exempt Money Market Mutual Funds as Identified by the SVO.....					.....35,731,562	.....0	.....545,186
8899999	Total - Cash Equivalents					.....35,731,562	.....0	.....545,186

QE13



## DIRECTOR AND OFFICER INSURANCE COVERAGE SUPPLEMENT

Year To Date For the Period Ended September 30, 2018

NAIC Group Code.....0084

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  .....704,705	2 Direct Earned Premiums  .....692,018	3 Direct Losses Incurred  .....(34,335)
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2. Commercial Multiple Peril (CMP) Packaged Policies

- 2.1 Does the reporting entity provide D&O liability coverage as part of a CMP packaged policy? ..... Yes [ ] No [X]
- 2.2 Can the direct premium earned for D&O liability coverage provided as part of a CMP packaged policy be quantified or estimated? ..... Yes [ ] No [X]
- 2.3 If the answer to question 2.2 is yes, provide the quantified or estimated direct premium earned amount for D&O liability coverage in CMP packaged policies:
  - 2.31 Amount quantified: ..... \_\_\_\_\_
  - 2.32 Amount estimated using reasonable assumptions: ..... \_\_\_\_\_
- 2.4 If the answer to question 2.1 is yes, provide direct losses incurred (losses paid plus change in case reserves) for the D&O liability coverages provided in CMP packaged policies: ..... \_\_\_\_\_