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

QUARTERLY STATEMENT

As of September 30, 2019

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

OFFICERS

Name	Title	Name	Title
1. James Steven Davis	President and COO	2. 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
Barrett Farmer Leahy #	Vice President	Robert Dewayne Martin	Vice President & Chief Information Officer
Stephen Charles Beraha	Assistant Secretary	Sharon Lee Anne Hackl	Assistant Secretary
Howard Kim Baird	Assistant Treasurer	David John Witzgall	Assistant Treasurer
Robert Jude Zbacnik	Assistant Treasurer		

DIRECTORS OR TRUSTEES

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

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

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

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

Subscribed and sworn to before me
This 8th day of Nov, 2019

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

ASSETS

	Current Statement Date 1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 December 31 Prior Year Net Admitted Assets
1. Bonds	354,595,379		354,595,379	373,030,964
2. Stocks:				
2.1 Preferred stocks	33,870,178		33,870,178	32,189,415
2.2 Common stocks	64,377,771	100,000	64,277,771	63,152,439
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 $.....0 encumbrances)			0	
5. Cash ($.....12,027,387), cash equivalents ($.....35,510,878) and short-term investments ($.....0)	47,538,265		47,538,265	37,082,420
6. Contract loans (including $.....0 premium notes)			0	
7. Derivatives			0	
8. Other invested assets	47,482		47,482	51,361
9. Receivables for securities	21,053		21,053	652
10. Securities lending reinvested collateral assets			0	
11. Aggregate write-ins for invested assets	10,446,752	10,446,752	0	0
12. Subtotals, cash and invested assets (Lines 1 to 11)	510,896,880	10,546,752	500,350,128	505,507,251
13. Title plants less $.....0 charged off (for Title insurers only)			0	
14. Investment income due and accrued	2,959,751	4,630	2,955,121	2,738,003
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	14,070,079	1,727,356	12,342,723	13,295,121
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $.....0 earned but unbilled premiums)	12,979,571		12,979,571	9,338,114
15.3 Accrued retrospective premiums ($.....0) and contracts subject to redetermination ($.....0)			0	
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers			0	
16.2 Funds held by or deposited with reinsured companies			0	
16.3 Other amounts receivable under reinsurance contracts			0	
17. Amounts receivable relating to uninsured plans			0	
18.1 Current federal and foreign income tax recoverable and interest thereon	1,494,588		1,494,588	
18.2 Net deferred tax asset	12,648,350	3,474,079	9,174,271	9,371,499
19. Guaranty funds receivable or on deposit			0	
20. Electronic data processing equipment and software	242,380		242,380	365,762
21. Furniture and equipment, including health care delivery assets ($.....0)	605,375	605,375	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	350	350	0	134,866
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25)	555,897,324	16,358,542	539,538,782	540,750,616
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts			0	
28. Total (Lines 26 and 27)	555,897,324	16,358,542	539,538,782	540,750,616

DETAILS OF WRITE-INS

1101. TOMIC Asset Purchase	10,352,949	10,352,949	0	
1102. CDW Prepaid Maintenance	93,803	93,803	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)	10,446,752	10,446,752	0	0
2501. Reinsurance Commission Receivable			0	134,866
2502. Rounding			0	
2503. Employee Advances	350	350	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)	350	350	0	134,866

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31 Prior Year
1.	Losses (current accident year $.....39,347,214)	198,076,103	191,776,609
2.	Reinsurance payable on paid losses and loss adjustment expenses		
3.	Loss adjustment expenses	86,147,612	93,172,525
4.	Commissions payable, contingent commissions and other similar charges		
5.	Other expenses (excluding taxes, licenses and fees)	10,472,228	9,656,852
6.	Taxes, licenses and fees (excluding federal and foreign income taxes)	690,365	929,330
7.1	Current federal and foreign income taxes (including $.....0 on realized capital gains (losses))		57,042
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 $.....5,441,649 and including warranty reserves of $.....0 and accrued accident and health experience rating refunds including $.....0 for medical loss ratio rebate per the Public Health Service Act)	62,679,884	59,836,512
10.	Advance premium		
11.	Dividends declared and unpaid:		
	11.1 Stockholders		
	11.2 Policyholders		
12.	Ceded reinsurance premiums payable (net of ceding commissions)	282,595	397,752
13.	Funds held by company under reinsurance treaties		
14.	Amounts withheld or retained by company for account of others	317,323	531,427
15.	Remittances and items not allocated	1,920	
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		1,516,350
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	4,004,101	6,000,000
26.	Total liabilities excluding protected cell liabilities (Lines 1 through 25)	362,672,131	363,874,399
27.	Protected cell liabilities		
28.	Total liabilities (Lines 26 and 27)	362,672,131	363,874,399
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	116,777,912	116,642,580
35.	Unassigned funds (surplus)	56,582,489	56,727,387
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)	176,866,651	176,876,217
38.	Totals (Page 2, Line 28, Col. 3)	539,538,782	540,750,616

DETAILS OF WRITE-INS

2501.	Rounding		
2502.	Equities and Deposits in Pools and Associations	4,101	
2503.	Other Liabilities	4,000,000	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)	4,004,101	6,000,000
2901.			
2902.			
2903.			
2998.	Summary of remaining write-ins for Line 29 from overflow page	0	0
2999.	Totals (Lines 2901 thru 2903 plus 2998) (Line 29 above)	0	0
3201.			
3202.			
3203.			
3298.	Summary of remaining write-ins for Line 32 from overflow page	0	0
3299.	Totals (Lines 3201 thru 3203 plus 3298) (Line 32 above)	0	0

STATEMENT OF INCOME

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
UNDERWRITING INCOME			
1. Premiums earned:			
1.1 Direct (written $.....89,166,502)	83,531,463	81,273,313	109,641,553
1.2 Assumed (written $.....19,482,573)	22,107,175	21,202,317	28,950,849
1.3 Ceded (written $.....8,657,030)	8,489,965	8,500,803	11,384,457
1.4 Net (written $.....99,992,045)	97,148,673	93,974,827	127,207,945
DEDUCTIONS:			
2. Losses incurred (current accident year $.....43,471,256):			
2.1 Direct	32,997,155	10,135,583	21,542,093
2.2 Assumed	8,032,789	6,422,778	6,234,966
2.3 Ceded	1,710,975	(10,806,303)	(3,645,173)
2.4 Net	39,318,969	27,364,664	31,422,232
3. Loss adjustment expenses incurred	20,472,569	26,085,823	41,489,153
4. Other underwriting expenses incurred	39,787,172	37,561,126	49,959,990
5. Aggregate write-ins for underwriting deductions	0	0	0
6. Total underwriting deductions (Lines 2 through 5)	99,578,710	91,011,613	122,871,375
7. Net income of protected cells			
8. Net underwriting gain (loss) (Line 1 minus Line 6 + Line 7)	(2,430,037)	2,963,214	4,336,570
INVESTMENT INCOME			
9. Net investment income earned	13,311,705	12,642,402	17,009,115
10. Net realized capital gains (losses) less capital gains tax of $.....6,515	(1,070,229)	470,207	451,269
11. Net investment gain (loss) (Lines 9 + 10)	12,241,476	13,112,609	17,460,384
OTHER INCOME			
12. Net gain or (loss) from agents' or premium balances charged off (amount recovered $.....396,851 amount charged off $.....280,700)	116,151	(509,616)	(466,754)
13. Finance and service charges not included in premiums			
14. Aggregate write-ins for miscellaneous income	(631,173)	(683,603)	(905,030)
15. Total other income (Lines 12 through 14)	(515,022)	(1,193,219)	(1,371,784)
16. Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15)	9,296,417	14,882,604	20,425,170
17. Dividends to policyholders	264,755	216,466	307,816
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)	9,031,662	14,666,138	20,117,354
19. Federal and foreign income taxes incurred	1,780,053	2,810,241	3,906,049
20. Net income (Line 18 minus Line 19) (to Line 22)	7,251,609	11,855,897	16,211,305
CAPITAL AND SURPLUS ACCOUNT			
21. Surplus as regards policyholders, December 31 prior year	176,876,218	178,780,178	178,780,178
22. Net income (from Line 20)	7,251,609	11,855,897	16,211,305
23. Net transfers (to) from Protected Cell accounts			
24. Change in net unrealized capital gains or (losses) less capital gains tax of $.....834,056	3,137,639	(1,145,060)	(3,184,554)
25. Change in net unrealized foreign exchange capital gain (loss)			
26. Change in net deferred income tax	468,324	2,554,731	2,895,502
27. Change in nonadmitted assets	(1,002,470)	(12,256,394)	(12,839,346)
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	135,332	(35,928)	13,129
33.2 Transferred to capital (Stock Dividend)			
33.3 Transferred from capital			
34. Net remittances from or (to) Home Office			
35. Dividends to stockholders	(10,000,000)		(5,000,000)
36. Change in treasury stock			
37. Aggregate write-ins for gains and losses in surplus	0	0	4
38. Change in surplus as regards policyholders (Lines 22 through 37)	(9,566)	973,246	(1,903,960)
39. Surplus as regards policyholders, as of statement date (Lines 21 plus 38)	176,866,652	179,753,424	176,876,218

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)	(631,174)	(683,603)	(905,031)
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)	(631,173)	(683,603)	(905,030)
3701. Miscellaneous Sources			4
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	0	4

CASH FLOW

	1 Current Year to Date	2 Prior Year To Date	3 Prior Year Ended December 31
CASH FROM OPERATIONS			
1. Premiums collected net of reinsurance	96,446,708	94,575,085	125,750,708
2. Net investment income	12,764,309	11,706,762	16,110,099
3. Miscellaneous income	(515,022)	(1,193,219)	(1,371,784)
4. Total (Lines 1 through 3)	108,695,995	105,088,627	140,489,023
5. Benefit and loss related payments	33,019,475	22,465,535	30,968,646
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts			
7. Commissions, expenses paid and aggregate write-ins for deductions	66,708,243	63,101,659	84,680,143
8. Dividends paid to policyholders	264,755	216,466	307,816
9. Federal and foreign income taxes paid (recovered) net of $.....0 tax on capital gains (losses)	3,338,198	3,988,571	5,226,463
10. Total (Lines 5 through 9)	103,330,671	89,772,231	121,183,068
11. Net cash from operations (Line 4 minus Line 10)	5,365,324	15,316,396	19,305,956
CASH FROM INVESTMENTS			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds	49,747,432	60,068,472	75,337,621
12.2 Stocks	462,000	3,354,210	3,364,617
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	469,165		
12.8 Total investment proceeds (Lines 12.1 to 12.7)	50,678,598	63,422,682	78,702,238
13. Cost of investments acquired (long-term only):			
13.1 Bonds	33,102,894	106,015,751	129,081,175
13.2 Stocks	98,995	1,000,505	1,000,505
13.3 Mortgage loans			
13.4 Real estate			
13.5 Other invested assets		56,232	56,232
13.6 Miscellaneous applications		11,294,121	11,208,909
13.7 Total investments acquired (Lines 13.1 to 13.6)	33,201,889	118,366,609	141,346,821
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)	17,476,709	(54,943,927)	(62,644,583)
CASH FROM FINANCING AND MISCELLANEOUS SOURCES			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes			
16.2 Capital and paid in surplus, less treasury stock	135,332	(35,928)	13,129
16.3 Borrowed funds			
16.4 Net deposits on deposit-type contracts and other insurance liabilities			
16.5 Dividends to stockholders	10,000,000		5,000,000
16.6 Other cash provided (applied)	(2,521,520)	6,113,755	6,161,807
17. Net cash from financing and miscellaneous sources (Lines 16.1 through 16.4 minus Line 16.5 plus Line 16.6)	(12,386,188)	6,077,827	1,174,936
RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
18. Net change in cash, cash equivalents and short-term investments (Line 11 plus Line 15 plus Line 17)	10,455,845	(33,549,704)	(42,163,691)
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year	37,082,420	79,246,110	79,246,110
19.2 End of period (Line 18 plus Line 19.1)	47,538,265	45,696,406	37,082,420

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

20.0001 Exchange of equity securities		1,056,558	1,056,558
20.0002 Exchange of debt securities		701,554	2,042,167
20.0003 Exchange of Debt to Other Invested Assets		57,756	57,756

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 #	2019	2018
Net income, state basis	-	-	-	$ 7,251,608	$ 16,211,305
Effect of state prescribed practices	-	-	-	-	-
Effect of state permitted practices	-	-	-	-	-
Net income, NAIC SAP	-	-	-	$ 7,251,608	$ 16,211,305
Statutory surplus, state basis	-	-	-	$ 176,866,651	$ 178,876,218
Effect of state prescribed practices	-	-	-	-	-
Effect of state permitted practices	-	-	-	-	-
Statutory surplus, NAIC SAP	-	-	-	$ 176,866,651	$ 178,876,218

B. No significant change.

C. Accounting Policies

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

D. Going Concern

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

2.) ACCOUNTING CHANGES AND CORRECTIONS OF ERRORS - No significant change.

3.) BUSINESS COMBINATIONS AND GOODWILL - No significant change.

4.) DISCONTINUED OPERATIONS - No significant change.

5.) INVESTMENTS

A – C. No significant change.

D. Loan-Backed Securities

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

2. The Company had no loan-backed securities with a recognized other-than-temporary impairment due to either the intent to sell or lack of intent to hold to recovery during 2019.

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

CUSIP	Amortized Cost Before OTTI	Present Value of Projected Cash Flows	OTTI Charge Recognized in Income Statement	Amortized Cost After OTTI	Fair Value	Date Reported
86358RDX2	168,323	159,740	1,780	166,543	166,543	3/31/19
50188NAA6	1,887,493	1,650,381	237,112	1,650,381	1,657,025	3/31/19

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

Less than 12 months		12 months or more	
Fair Value	Unrealized Loss	Fair Value	Unrealized Loss
$ 15,556,499	$ (81,958)	$ 25,587,810	$ (499,816)

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, 2019. 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, 2019 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

	Number of 5* Securities		Aggregate BACV		Aggregate Fair Value	
Investment	Current Year	Prior Year	Current Year	Prior Year	Current Year	Prior Year
(1) Bonds - AC	1	1	187,385	190,211	188,322	190,211
(2) Bonds - FV	0	0	0	0	0	0
(3) LB&SS - AC	0	0	0	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	1	187,385	190,211	188,322	190,211

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 2019.

C – O. 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 2019.

B. Transfer and Servicing of Financial Assets – Not applicable.

C. The Company was not involved in any wash sale transactions during 2019.

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	-	-	-	-
All other bonds	-	-	-	-
Total bonds	$ -	$ -	$ -	$ -
Preferred stock	10,737,200	-	-	10,737,200
Non-affiliated common stock	6,829,554	551	-	6,830,105
Other investments	-	-	-	-
Total assets accounted for at fair value	$ 17,566,754	$ 551	$ -	$ 17,567,305

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	$ 1,029,219	$ 996,333	$ 1,029,219	$ -	$ -
States, municipalities and political subdivisions	137,518,838	133,160,466	-	134,734,020	2,784,818
Foreign government	-	-	-	-	-
Residential MBS	42,522,006	36,625,175	-	40,543,316	1,978,690
Commercial MBS	1,000,627	1,000,000	-	1,000,627	-
Collateralized loan obligations	66,320,363	66,467,728	-	62,385,320	3,935,043
Asset backed securities	68,843,855	68,079,040	1,810,000	67,033,855	-
All other bonds	49,844,942	48,266,637	-	48,819,942	1,025,000
Total bonds	$ 367,079,850	$ 354,595,379	$ 2,839,219	$ 354,517,080	$ 9,723,551
Preferred stock	35,780,540	33,870,178	34,380,540	-	1,400,000
Non-affiliated common stock	6,830,105	6,830,105	6,829,554	551	-
Cash and short term	35,516,708	35,516,708	35,516,708	-	
Total financial assets	$ 445,207,203	$ 430,812,370	$ 79,566,021	$ 354,517,631	$ 11,123,551

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, 2019, 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, 2018 were $285.0 million. As of September 30, 2019, $55.3 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 $238.1 million as a result of re-estimation of unpaid claims and claim adjustment expenses principally on General Liability and Products Liability lines of insurance. Therefore, there has been $8.5 million in unfavorable prior-year development since December 31, 2018 to September 30, 2019. The increase is generally the result of ongoing analysis of recent loss development trends. Original estimates are increased or decreased as additional information becomes known regarding individual claims.

26.) INTERCOMPANY POOLING ARRANGEMENTS - No significant change.

27.) STRUCTURED SETTLEMENTS - No significant change.

28.) HEALTH CARE RECEIVABLES - No significant change.

29.) PARTICIPATING POLICIES - No significant change.

30.) PREMIUM DEFICIENCY RESERVES - No significant change.

31.) HIGH DEDUCTIBLES - No significant change.

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

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

34.) SUBSCRIBER SAVINGS ACCOUNTS - No significant change.

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

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

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

1.1 Did the reporting entity experience any material transactions requiring the filing of Disclosure of Material Transactions with the State of Domicile, as required by the Model Act? Yes [ ] No [X]

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

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

2.2 If yes, date of change:

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

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

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

3.4 Is the reporting entity publicly traded or a member of a publicly traded group? Yes [X] No [ ]

3.5 If the response to 3.4 is yes, provide the CIK (Central Index Key) code issued by the SEC for the entity/group. 0001042046

4.1 Has the reporting entity been a party to a merger or consolidation during the period covered by this statement? Yes [ ] No [X]
If yes, complete and file the merger history data file with the NAIC for the annual filing corresponding to this period.

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

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

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

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

6.2 State 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]

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

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

FINANCIAL

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

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

INVESTMENT

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

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

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

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

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

14.2 If yes, please complete the following:

		1 Prior Year End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
14.21	Bonds	$ 0	$ 0
14.22	Preferred Stock	0	0
14.23	Common Stock	56,469,212	57,547,664
14.24	Short-Term Investments	0	0
14.25	Mortgage Loans on Real Estate	0	0
14.26	All Other	0	0
14.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 56,469,212	$ 57,547,664
14.28	Total Investment in Parent included in Lines 14.21 to 14.26 above	$ 0	$ 0

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

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

If no, attach a description with this statement.

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

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

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

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

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

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

1 Name of Custodian(s)	2 Custodian Address
Bank of New York Mellon	1 Wall Street, New York, NY 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 [ ]

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

18.2 If no, list exceptions:

19. By self-designating 5GI securities, the reporting entity is certifying the following elements for each self-designated 5GI security:
    a. Documentation necessary to permit a full credit analysis of the security does not exist or an NAIC CRP credit rating for an FE or PL security is not available.
    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 5GI securities? Yes [X] No [ ]

20. By self-designating PLGI securities, the reporting entity is certifying the following elements for each self-designated PLGI security:
    a. The security was purchased prior to January 1, 2018.
    b. The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.
    c. The NAIC Designation was derived from the credit rating assigned by an NAIC CRP in its legal capacity as a NRSRO which is shown on a current private letter rating held by the insurer and available for examination by state insurance regulators.
    d. The reporting entity is not permitted to share this credit rating of the PL security with the SVO.

    Has the reporting entity self-designated PLGI securities? Yes [ ] No [X]

GENERAL INTERROGATORIES (continued)

PART 2 – PROPERTY & CASUALTY INTERROGATORIES

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

   If yes, attach an explanation.

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

   If yes, attach an explanation.

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

3.2 If yes, give full and complete information thereto:

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

4.2 If yes, complete the following schedule:

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

5. Operating Percentages:

   5.1 A&H loss percent 0.000%

   5.2 A&H cost containment percent 0.000%

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

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

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

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

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

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

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

SCHEDULE F - CEDED REINSURANCE

Showing All New Reinsurers - Current Year to Date

1 NAIC Company Code	2 ID Number	3 Name of Reinsurer	4 Domiciliary Jurisdiction	5 Type of Reinsurer	6 Certified Reinsurer Rating (1 through 6)	7 Effective Date of Certified Reinsurer Rating

NONE

SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN

Current Year to Date - Allocated by States and Territories

		1	Direct Premiums Written		Direct Losses Paid (Deducting Salvage)		Direct Losses Unpaid	
	States, Etc.	Active Status (a)	2 Current Year to Date	3 Prior Year to Date	4 Current Year to Date	5 Prior Year to Date	6 Current Year to Date	7 Prior Year to Date
1.	Alabama AL	L	282,104	380,803			147,834	76,532
2.	Alaska AK	N						
3.	Arizona AZ	L	212,369	66,422			26,854	(8,537)
4.	Arkansas AR	L	1,652,261	1,086,084	696,286	703,828	1,259,897	1,277,129
5.	California CA	N						
6.	Colorado CO	L	798,559	598,178	148,302	19,677	172,805	265,878
7.	Connecticut CT	L	234,905	164,672				
8.	Delaware DE	L						
9.	District of Columbia DC	N						
10.	Florida FL	L	3,964,708	3,942,808	6,556,930	4,960,322	75,577,481	71,462,459
11.	Georgia GA	L	619,337	603,406	1,493,241		1,837,553	1,679,845
12.	Hawaii HI	N						
13.	Idaho ID	L	448,192	350,804	45,590	17,880	54,207	103,173
14.	Illinois IL	L	428,862	418,318	3,571	9,774	411,353	1,049,370
15.	Indiana IN	L	409,263	394,503			56,986	39,998
16.	Iowa IA	L	56,740	56,881			28,519	38,957
17.	Kansas KS	L	3,404,024	3,808,202	658,933	1,062,143	6,502,069	7,230,797
18.	Kentucky KY	L	218,651	136,185	55,000	16,080	71,785	235,947
19.	Louisiana LA	L	1,267,489	522,847	93,563	6,000	86,327	270,628
20.	Maine ME	L	113,938	26,391	2,138		2,287	
21.	Maryland MD	L	520,390	338,272	3,812	(1,000)	12,629	1,379
22.	Massachusetts MA	L						
23.	Michigan MI	L	804,855	595,091	35,000	66,000	117,101	178,979
24.	Minnesota MN	L	144,974	147,894	3,081	33,000	3,322	42,355
25.	Mississippi MS	L	236,877	176,385	293,040		208,067	16,575
26.	Missouri MO	L	941,363	968,208	71,248	636,704	960,618	1,648,264
27.	Montana MT	L	1,093,975	1,086,653	132,216	352,010	1,888,906	1,683,162
28.	Nebraska NE	L	144,018	191,854	44,486	20,963	52,454	4,933
29.	Nevada NV	L						
30.	New Hampshire NH	L	6,559					
31.	New Jersey NJ	L	1,064,215	871,456				
32.	New Mexico NM	L	687,401	852,603	7,798	204,527	1,350,491	1,319,471
33.	New York NY	N						
34.	North Carolina NC	L	908,070	1,022,100	140,026	86,450	877,216	617,553
35.	North Dakota ND	L	3,767,622	3,237,662	5,611,493	71,650	7,640,905	11,549,956
36.	Ohio OH	L	320,203	308,276				
37.	Oklahoma OK	L	22,135,340	22,759,893	9,843,730	3,928,669	32,960,403	32,147,130
38.	Oregon OR	L	351,782	59,434	5,000	103,497	418,463	217,507
39.	Pennsylvania PA	L	600,402	497,634	133	2,547	66,754	8,786
40.	Rhode Island RI	L	8,716					
41.	South Carolina SC	L	2,057,935	2,017,766	139,637	286,205	4,751,778	3,041,033
42.	South Dakota SD	L	55,223	83,864	15,082	39,066	2,785	44,252
43.	Tennessee TN	L	372,198	498,539	35,716	9,337	457,478	687,243
44.	Texas TX	L	33,884,179	31,715,748	8,213,685	5,876,221	45,285,235	46,312,386
45.	Utah UT	L	3,085,099	3,029,645	344,218	1,595,350	4,671,758	8,230,421
46.	Vermont VT	N						
47.	Virginia VA	L	144,198	156,392	220,409		544,109	509,946
48.	Washington WA	L	240	3,751				
49.	West Virginia WV	L	296,179	2,012				
50.	Wisconsin WI	L	69,951					
51.	Wyoming WY	L	1,353,136	1,180,036	224,336	184,800	500,213	152,432
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	89,166,502	84,357,672	35,137,700	20,291,700	189,006,642	192,135,939

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 45

E - Eligible - Reporting entities eligible or approved to write surplus lines in the state (other than their state of domicile - See DSLI) 0

D - Domestic Surplus Lines Insurer (DSLI) - Reporting entities authorized to write surplus lines in the state of domicile 0

R - Registered - Non-domiciled RRGs 0

Q - Qualified - Qualified or accredited reinsurer 0

N - None of the above - Not allowed to write business in the state 12

Schedule Y - Information Concerning Activities of Insurer Members of a Holding Company Group

Part 1 - Organizational Chart

	Domiciliary Location	FEIN	NAIC Co. Code
American Financial Group, Inc.	OH	31-1544320	
American Financial Enterprises, Inc.	CT	31-6549738	
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	
Pennsylvania Oil & Gas Holdings, LLC	PA	46-3246684	
Pennsylvania-Reading Seashore Lines (66.67%)	NJ	23-6000766	
GAI Insurance Company, Ltd. *	BMU	98-1073776	
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	
Dixie Terminal Corporation	OH	31-0823725	
GAI Holding Bermuda Ltd. (77%) ^	BMU	98-0606803	
GAI Indemnity, Ltd. #	GBR	98-0556144	
Neon Capital Limited	GBR		
NCM Holdings (U.K.) Limited	GBR		
Neon Capital Managers	GBR		
Neon Holdings (U.K.) Limited	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		
Studio Marketform SRL	ITA		
Neon Underwriting Bermuda Limited	BMU		
Neon Underwriting Limited	GBR		
Orca Insurance Agency A/S (89.425%)	DNK		
Sampford Underwriting Limited #	GBR	98-0431601	
Xenon Agency Limited	GBR		
Helium Holdings Limited	BMU		
Neon Employee Ownership LLC (23.35%)	DE		
GAI Australia Pty Ltd	AUS		

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

Schedule Y - Information Concerning Activities of Insurer Members of a Holding Company Group

Part 1 - Organizational Chart

	Domiciliary Location	FEIN	NAIC Co. Code
American Financial Group, Inc.	OH	31-1544320	
Great American Financial Resources, Inc. ^	DE	06-1356481	
AAG Insurance Agency, Inc.	KY	31-1422717	
Ceres Group, Inc.	DE	34-1017531	
Continental General Corporation	NE	47-0717079	
QQAgency of Texas, Inc.	TX	34-1947042	
Great American Advisors, Inc.	OH	31-1395344	
Great American Life Insurance Company *	OH	13-1935920	63312
Annuity Investors Life Insurance Company *	OH	31-1021738	93661
Bay Bridge Marina Hemingway's Restaurant, LLC (85%)	MD	27-4078277	
Bay Bridge Marina Management, LLC (85%)	MD	27-0513333	
Brothers Management, LLC	FL	20-1246122	
Charleston Harbor Fishing, LLC	SC	81-3737639	
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 Holding Company, LLC	MD	84-2654660	
Skipjack Marina Corp.	MD	52-2179330	
Great American Holding, Inc.	OH	42-1575938	
ABA Insurance Services, Inc.	OH	80-0333563	
Agricultural Services, LLC	OH	27-3062314	
Great American Holding (Europe) Limited	GBR		
Great American Europe Limited	GBR		
Great American International Insurance (EU) Designated Activity Company *	IRL		
Great American International Insurance (UK) Limited* (f/k/a Insurance (GB) Limited)	GBR		
Great American Specialty & Affinity Limited	GBR		
Mid-Continent Casualty Company *	OH	73-0556513	23418
Mid-Continent Assurance Company *	OH	73-1406844	15380
Mid-Continent Excess and Surplus Insurance Company *	DE	38-3803661	13794
Mid-Continent Specialty Insurance Services, Inc.	OK	30-0571535	
Oklahoma Surety Company *	OH	73-0773259	23426
National Interstate Corporation	OH	34-1607394	
American Highways Insurance Agency, Inc.	OH	34-1899058	
Explorer RV Insurance Agency, Inc.	OH	31-1548235	
Hudson Indemnity, Ltd. *	CYM	98-0191335	
Hudson Management Group, Ltd.	VIR	66-0660039	
National Interstate Insurance Agency, Inc.	OH	34-1607396	
Commercial For Hire Transportation Purchasing Group @	SC	36-4670968	
National Interstate Insurance Company *	OH	34-1607395	32620
National Interstate Insurance Company of Hawaii, Inc. *	OH	99-0345306	11051
TransProtection Service Company	MO	43-1254631	
Triumphe Casualty Company *	OH	95-3623282	41106
Vanliner Insurance Company *	MO	86-0114294	21172
Safety Claims & Litigation Services, LLC	MT	20-5546054	
Safety, Claims and Litigation Services, LLC	OH	46-4570914	
Republic Indemnity Company of America *	CA	95-2801326	22179
Republic Indemnity Company of California *	CA	31-1054123	43753
Summit Consulting, LLC	FL	59-1683711	
Heritage Summit Healthcare, LLC	FL	59-3385208	
Summit Real Estate Holdings, LLC	FL	82-2462705	
Summit Holding Southeast, Inc.	FL	59-3409855	
Bridgefield Employers Insurance Company*	FL	59-1835212	10701
Bridgefield Casualty Insurance Company*	FL	59-3269531	10335

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

Schedule Y - Information Concerning Activities of Insurer Members of a Holding Company Group

Part 1 - Organizational Chart

	Domiciliary Location	FEIN	NAIC Co. Code
American Financial Group, Inc.	OH	31-1544320	
Great American Insurance Company *	OH	31-0501234	16691
American Empire Insurance Company *	OH	31-0973761	37990
American Empire Underwriters, Inc.	TX	59-1671722	
American Empire Surplus Lines Insurance Company *	DE	31-0912199	35351
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	
Crop Managers Insurance Agency, Inc.	KS	31-1277904	
CropSurance Agency, LLC	OH	83-1767590	
Dempsey & Siders Agency, Inc.	OH	31-0589001	
Human and Social Services Risk Purchasing Group, LLC	OH	84-2358400	
Eden Park Insurance Brokers, Inc.	CA	31-1341668	
El Aguila, Compañia de Seguros, S.A. de C.V. *	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
Great American Underwriters Insurance Company *	OH	83-1694393	16618
Key Largo Group, Inc.	FL	59-1263251	
PLLS Canada Insurance Brokers Inc. (49%)	CAN	871850814	
Professional Risk Brokers, Inc.	IL	31-1293064	
One East Fourth, Inc.	OH	31-0686194	
Pioneer Carpet Mills, Inc.	OH	31-0883227	
TEJ Holdings, Inc.	OH	31-1119320	
Three East Fourth, Inc.	OH	31-0728327	

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

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Y/N)	16 *
Members															
			31-1544320.		.1042046	NYSE	American Financial Group, Inc.	OH	UIP		Ownership			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	
			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	
			98-1073776.				GAI Insurance Company, Ltd	BMU	IA	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	
			31-0823725.				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	
							NCM Holdings (U.K.) Limited	GBR	NIA	Neon Capital Limited	Ownership	100.000	American Financial Group, Inc.	N	
							Neon Capital Managers	GBR	NIA	NCM Holdings (U.K.) Limited	Ownership	100.000	American Financial Group, Inc.	N	
							Neon Holdings (U.K.) Limited	GBR	NIA	Neon Capital Limited	Ownership	100.000	American Financial Group, Inc.	N	
			98-0412245.				Lavenham Underwriting Limited	GBR	IA	Neon Holdings (U.K.) Limited	Ownership	100.000	American Financial Group, Inc.	N	
							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	
							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	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Y/N)	16 *
							Neon Underwriting Limited	GBR	NIA	Neon Holdings (U.K.) Limited	Ownership	100.000	American Financial Group, Inc.	N	
							Orca Insurance Agency 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	
							Xenon Agency Limited	GBR	NIA	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, LLC	MD	NIA	Great American Life Insurance Company	Ownership	85.000	American Financial Group, Inc.	N	
			20-1246122				Brothers Management, LLC	FL	NIA	Great American Life Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	
			81-3737639				Charleston Harbor Fishing, LLC	SC	NIA	Great American Life Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	
			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.	N	
			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	
			84-2654660				Skipjack Holding Company, LLC	MD	NIA	Great American Life Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	
			52-2179330				Skipjack Marina Corp.	MD	NIA	Skipjack Holding Company, LLC	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	
			80-0333563				ABA Insurance Services, Inc.	OH	NIA	Great American Holding, Inc.	Ownership	100.000	American Financial Group, Inc.	N	
			27-3062314				Agricultural Services, LLC	OH	NIA	Great American Holding, Inc.	Ownership	100.000	American Financial Group, Inc.	N	
							Great American Holding (Europe) Limited	GBR	NIA	Great American Holding, Inc.	Ownership	100.000	American Financial Group, Inc.	N	
							Great American Europe Limited	GBR	NIA	Great Amerian Holding (Europe) Limted	Ownership	100.000	American Financial Group, Inc.	N	
			AA-1784136				Great American International Insurance (EU) Designated Activity Company	IRL	IA	Great American Europe Limited	Ownership	100.000	American Financial Group, Inc.	N	
			AA-1120817				Great American International Insurance (UK) Limited	GBR	IA	Great American Europe Limited	Ownership	100.000	American Financial Group, Inc.	N	
							Great American Specialty & Affinity Limited	GBR	NIA	Great American Europe Limited	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	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Y/N)	16 *
			30-0571535.				Mid-Continent Specialty Insurance Services, Inc.	OK	NIA	Mid-Continent Casualty Company	Ownership	100.000	American Financial Group, Inc.	N	
0084	American Financial Group, Inc.	23426	73-0773259.				Oklahoma Surety Company	OH	IA	Mid-Continent Casualty Company	Ownership	100.000	American Financial Group, Inc.	N	
			34-1607394.				National Interstate Corporation	OH	NIA	Great American Holding, Inc.	Ownership	100.000	American Financial Group, Inc.	N	
			34-1899058.				American Highways Insurance Agency, Inc.	OH	NIA	National Interstate Corporation	Ownership	100.000	American Financial Group, Inc.	N	
			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.	N	
0084	American Financial Group, Inc.	41106	95-3623282.				Triumphe Casualty Company	OH	IA	National Interstate Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	
0084	American Financial Group, Inc.	21172	86-0114294.				Vanliner Insurance Company	MO	IA	National Interstate Insurance Company	Ownership	100.000	American Financial Group, Inc.	Y	
			20-5546054.				Safety Claims & Litigation Services, LLC	MT	NIA	National Interstate Corporation	Ownership	100.000	American Financial Group, Inc.	N	
			46-4570914.				Safety, Claims and Litigation Services, LLC	OH	NIA	National Interstate Corporation	Ownership	100.000	American Financial Group, Inc.	N	
0084	American Financial Group, Inc.	22179	95-2801326.				Republic Indemnity Company of America	CA	IA	Great American Holding, Inc.	Ownership	100.000	American Financial Group, Inc.	N	
0084	American Financial Group, Inc.	43753	31-1054123.				Republic Indemnity Company of California	CA	IA	Republic Indemnity Company of America	Ownership	100.000	American Financial Group, Inc.	N	
			59-1683711.				Summit Consulting, LLC	FL	NIA	Great American Holding, Inc.	Ownership	100.000	American Financial Group, Inc.	N	
			59-3385208.				Heritage Summit Healthcare, LLC	FL	NIA	Summit Consulting, LLC	Ownership	100.000	American Financial Group, Inc.	N	
			82-2462705.				Summit Real Estate Holdings, LLC	FL	NIA	Summit Consulting, LLC	Ownership	100.000	American Financial Group, Inc.	N	
			59-3409855.				Summit Holding Southeast, Inc.	FL	NIA	Great American Holding, Inc.	Ownership	100.000	American Financial Group, Inc.	N	
0084	American Financial Group, Inc.	10701	59-1835212.				Bridgefield Employers Insurance Company	FL	IA	Summit Holding Southeast, Inc.	Ownership	100.000	American Financial Group, Inc.	N	
0084	American Financial Group, Inc.	10335	59-3269531.				Bridgefield Casualty Insurance Company	FL	IA	Bridgefield Employers Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	
0084	American Financial Group, Inc.	16691	31-0501234.				Great American Insurance Company	OH	UIP	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	N	
0084	American Financial Group, Inc.	37990	31-0973761.				American Empire Insurance Company	OH	IA	Great American 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.	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	
			31-1463075.				American Signature Underwriters, Inc.	OH	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	
			59-2840291.				Brothers Property Corporation	OH	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	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	
			31-1277904.				Crop Managers Insurance Agency, Inc.	KS	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	
			83-1767590.				CropSurance Agency, LLC	OH	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	
			31-0589001.				Dempsey & Siders Agency, Inc.	OH	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Y/N)	16 *
			84-2358400.				Human and Social Services Risk Purchasing Group, LLC	OH	NIA	Dempsey & Siders Agency, Inc.	Ownership	100.000	American Financial Group, Inc.	N	
			31-1341668.				Eden Park Insurance Brokers, Inc.	CA	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	
							El Aguila, Compañia de Seguros, S.A. de C.V.	MEX	IA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	Y	
			39-1404033.				Farmers Crop Insurance Alliance, Inc.	KS	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	
			13-3628555.				FCIA Management Company, Inc.	NY	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	
							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.	N	
			74-2693636.				Great American Agency of Texas, Inc.	TX	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	
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.	N	
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.	N	
			31-0856644.				Great American Management Services, Inc.	OH	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	
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.	N	
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	
0084	American Financial Group, Inc.	16618	83-1694393.				Great American Underwriters Insurance Company	OH	IA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	
			59-1263251.				Key Largo Group, Inc.	FL	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	
			871850814				PLLS Canada Insurance Brokers Inc.	CAN	NIA	Great American Insurance Company	Ownership	49.000	American Financial Group, Inc.	N	
			31-1293064.				Professional Risk Brokers, Inc.	IL	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	
			31-0686194.				One East Fourth, Inc.	OH	NIA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	N	
			31-0883227.				Pioneer Carpet Mills, Inc.	OH	NIA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	N	
			31-1119320.				TEJ Holdings, Inc.	OH	NIA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	N	
			31-0728327.				Three East Fourth, Inc.	OH	NIA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	N	

Asteris	Explanation
1	Another affiliated company owns 1% or less of the shares.

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)	*

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 Ownershp LLC,
	owns the remaining 23% of GAI Holding Bermuda Ltd. through their ownership of GAI Australia Pty Ltd.

PART 1 - LOSS EXPERIENCE

Lines of Business	Current Year to Date 1 Direct Premiums Earned	2 Direct Losses Incurred	3 Direct Loss Percentage	4 Prior Year to Date Direct Loss Percentage
1. Fire			0.000	
2. Allied lines			0.000	
3. Farmowners multiple peril			0.000	
4. Homeowners multiple peril			0.000	
5. Commercial multiple peril		(1,000,600)	0.000	
6. Mortgage guaranty			0.000	
8. Ocean marine			0.000	
9. Inland marine	6,761,094	1,680,379	24.854	27.526
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		271,043	0.000	
17.1 Other liability-occurrence	41,027,924	9,173,111	22.358	3.439
17.2 Other liability-claims made	9,588,268	927,470	9.673	9.600
17.3 Excess workers' compensation			0.000	
18.1 Products liability-occurrence	15,616,852	18,667,477	119.534	23.855
18.2 Products liability-claims made			0.000	
19.1, 19.2 Private passenger auto liability		(2,200)	0.000	
19.3, 19.4 Commercial auto liability	4,180,101	1,880,555	44.988	19.932
21. Auto physical damage	1,713,266	877,816	51.236	71.533
22. Aircraft (all perils)			0.000	
23. Fidelity			0.000	
24. Surety	4,643,958	522,104	11.243	7.591
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	83,531,463	32,997,155	39.503	12.471

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	2,691,611	7,532,104	6,704,631
10. Financial guaranty			
11.1 Medical professional liability - occurrence			
11.2 Medical professional liability - claims made			
12. Earthquake			
13. Group accident and health			
14. Credit accident and health			
15. Other accident and health			
16. Workers' compensation			
17.1 Other liability-occurrence	14,674,232	42,603,262	42,344,562
17.2 Other liability-claims made	3,712,707	12,684,312	7,595,013
17.3 Excess workers' compensation			
18.1 Products liability-occurrence	5,426,021	15,696,252	16,567,012
18.2 Products liability-claims made			
19.1 19.2 Private passenger auto liability			
19.3 19.4 Commercial auto liability	1,565,898	4,573,350	4,690,160
21. Auto physical damage	538,107	1,722,104	1,884,532
22. Aircraft (all perils)			
23. Fidelity			
24. Surety	1,213,172	4,355,118	4,571,762
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	29,821,748	89,166,502	84,357,672

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

Years in Which Losses Occurred	1 Prior Year-End Known Case Loss and LAE Reserves	2 Prior Year-End IBNR Loss and LAE Reserves	3 Total Prior Year-End Loss and LAE Reserves (Cols. 1 + 2)	4 2019 Loss and LAE Payments on Claims Reported as of Prior Year-End	5 2019 Loss and LAE Payments on Claims Unreported as of Prior Year-End	6 Total 2019 Loss and LAE Payments (Cols. 4 + 5)	7 Q.S. Date Known Case Loss and LAE Reserves on Claims Reported and Open as of Prior Year-End	8 Q.S. Date Known Case Loss and LAE Reserves on Claims Reported or Reopened Subsequent to Prior Year-End	9 Q.S. Date IBNR Loss and LAE Reserves	10 Total Q.S. Loss and LAE Reserves (Cols. 7 + 8 + 9)	11 Prior Year-End Known Case Loss and LAE Reserves Developed (Savings)/Deficiency (Cols. 4 + 7 minus Col. 1)	12 Prior Year-End IBNR Loss and LAE Reserves Developed (Savings)/Deficiency (Cols. 5 + 8 + 9 minus Col. 2)	13 Prior Year-End Total Loss and LAE Reserve Developed (Savings)/Deficiency (Cols. 11 + 12)
1. 2016 + Prior	110,594	80,254	190,848	30,776	8,920	39,696	82,310	17,898	64,504	164,712	2,492	11,068	13,560
2. 2017	14,938	22,651	37,589	4,474	2,104	6,578	8,869	2,127	21,501	32,497	(1,595)	3,081	1,486
3. Subtotals 2017 + Prior	125,532	102,905	228,437	35,250	11,024	46,274	91,179	20,025	86,005	197,209	897	14,149	15,046
4. 2018	16,094	40,414	56,508	5,706	3,340	9,046	10,283	3,953	26,650	40,886	(105)	(6,471)	(6,576)
5. Subtotals 2018 + Prior	141,626	143,319	284,945	40,956	14,364	55,320	101,462	23,978	112,655	238,095	792	7,678	8,470
6. 2019	XXX	XXX	XXX	XXX	5,197	5,197	XXX	10,465	35,663	46,128	XXX	XXX	XXX
7. Totals	141,626	143,319	284,945	40,956	19,561	60,517	101,462	34,443	148,318	284,223	792	7,678	8,470
8. Prior Year-End's Surplus As Regards Policyholders	176,876										Col. 11, Line 7 As % of Col. 1, Line 7	Col. 12, Line 7 As % of Col. 2, Line 7	Col. 13, Line 7 As % of Col. 3, Line 7
											1. 0.6 %	2. 5.4 %	3. 3.0 %
													Col. 13, Line 7 / Line 8
													4. 4.8 %

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

Explanation:

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

Bar Code:

Overflow Page for Write-Ins

NONE

SCHEDULE A - VERIFICATION

Real Estate

NONE

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

SCHEDULE B - VERIFICATION

Mortgage Loans

NONE

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

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	51,361	
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	3,878	4,871
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)	47,482	51,361
12. Deduct total nonadmitted amounts		
13. Statement value at end of current period (Line 11 minus Line 12)	47,482	51,361

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	468,422,818	420,908,296
2. Cost of bonds and stocks acquired	31,685,982	132,696,755
3. Accrual of discount	394,549	1,620,928
4. Unrealized valuation increase (decrease)	3,698,549	(4,346,904)
5. Total gain (loss) on disposals	(10,192)	381,310
6. Deduct consideration for bonds and stocks disposed of	50,229,833	81,862,425
7. Deduct amortization of premium	65,023	978,826
8. Total foreign exchange change in book/adjusted carrying value		
9. Deduct current year's other-than-temporary impairment recognized	1,053,522	
10. Total investment income recognized as a result of prepayment penalties and/or acceleration fees		3,684
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	452,843,328	468,422,818
12. Deduct total nonadmitted amounts	100,000	50,000
13. Statement value at end of current period (Line 11 minus Line 12)	452,743,328	468,372,818

SCHEDULE D - PART 1B

Showing the Acquisitions, Dispositions and Non-Trading Activity

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

NAIC Designation	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. NAIC 1 (a)	332,727,736	4,671,760	16,567,504	1,476,284	337,751,317	332,727,736	322,308,277	343,920,709
2. NAIC 2 (a)	33,592,900		13,750	(1,788,031)	36,001,047	33,592,900	31,791,118	28,606,094
3. NAIC 3 (a)							0	
4. NAIC 4 (a)							0	
5. NAIC 5 (a)	498,529		666	(1,879)	501,238	498,529	495,984	504,161
6. NAIC 6 (a)							0	
7. Total Bonds	366,819,165	4,671,760	16,581,920	(313,627)	374,253,602	366,819,165	354,595,379	373,030,964
PREFERRED STOCK								
8. NAIC 1							0	
9. NAIC 2	26,998,655		461,942	(53,346)	26,484,650	26,998,655	26,483,366	25,903,059
10. NAIC 3	7,362,116			24,696	7,339,721	7,362,116	7,386,812	6,286,356
11. NAIC 4							0	
12. NAIC 5							0	
13. NAIC 6							0	
14. Total Preferred Stock	34,360,771	0	461,942	(28,650)	33,824,371	34,360,771	33,870,178	32,189,415
15. Total Bonds and Preferred Stock	401,179,936	4,671,760	17,043,862	(342,277)	408,077,973	401,179,936	388,465,557	405,220,379

(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.

Sch. DA - Pt. 1
NONE

Sch. DA - Verification
NONE

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	27,408,291	67,586,512
2. Cost of cash equivalents acquired	56,718,082	88,722,174
3. Accrual of discount		
4. Unrealized valuation increase (decrease)		
5. Total gain (loss) on disposals		
6. Deduct consideration received on disposals	48,615,495	128,900,395
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)	35,510,878	27,408,291
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	35,510,878	27,408,291

Sch. A Pt. 2
NONE

Sch. A Pt. 3
NONE

Sch. B - Pt. 2
NONE

Sch. B - Pt. 3
NONE

Sch. BA - Pt. 2
NONE

Sch. BA - Pt. 3
NONE

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation and Administrative Symbol/Market Indicator (a)
Bonds - U.S. Government									
912828 Y8 7	UNITED STATES TREASURY		07/26/2019	GOLDMAN		398,000	400,000		1
0599999.	Total - Bonds - U.S. Government					398,000	400,000	0	XXX
Bonds - U.S. Special Revenue and Special Assessment									
31350A AU 2	FEDMFH M024 A - CMBS		07/11/2019	Jefferies		1,000,000	1,000,000		1
647201 HC 9	NEW MEXICO MTG FIN AUTH		07/10/2019	RBC CAPITAL MARKETS		1,085,600	1,000,000		1FE
64988Y CS 4	NEW YORK ST MTG AGY HOMEOWNER MTG REV		09/12/2019	RBC CAPITAL MARKETS		1,076,390	1,000,000		1FE
88275F RD 3	TEXAS ST DEPT HSG & CMNTY AFFAIRS SINGLE		07/17/2019	JP Morgan		1,111,770	1,000,000		1FE
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments					4,273,760	4,000,000	0	XXX
Bonds - Industrial and Miscellaneous									
12641Q AJ 1	CSMC 097R 4A5 - CMO/RMBS	C	07/01/2019	Direct			4		1FM
12641Q CS 9	CSMC 097R 125 - CMO/RMBS	C	09/01/2019	Direct			8		1FM
3899999.	Total - Bonds - Industrial and Miscellaneous					0	12	0	XXX
8399997.	Total - Bonds - Part 3					4,671,760	4,400,012	0	XXX
8399999.	Total - Bonds					4,671,760	4,400,012	0	XXX
Common Stocks - Industrial and Miscellaneous									
92553P 20 1	VIACOM CL B ORD		09/03/2019	VARIOUS	2,000.000	48,995	XXX		L
9099999.	Total - Common Stocks - Industrial and Miscellaneous					48,995	XXX	0	XXX
9799997.	Total - Common Stocks - Part 3					48,995	XXX	0	XXX
9799999.	Total - Common Stocks					48,995	XXX	0	XXX
9899999.	Total - Preferred and Common Stocks					48,995	XXX	0	XXX
9999999.	Total - Bonds, Preferred and Common Stocks					4,720,755	XXX	0	XXX

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

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol/ Market Indicator (a)
Bonds - U.S. States, Territories and Possessions																					
68609T DM 7	OREGON ST		09/03/2019.	Direct		15,000	15,000	16,150	15,921		(101)		(101)		15,000			0	305	12/01/2048.	1FE
68609T HV 3	OREGON ST		09/03/2019.	Direct		10,000	10,000	10,565	10,560		(40)		(40)		10,000			0	218	06/01/2049.	1FE
1799999.	Total - Bonds - U.S. States, Territories & Possessions					25,000	25,000	26,715	26,482	0	(140)	0	(140)	0	25,000	0	0	0	523	XXX	XXX
Bonds - U.S. Special Revenue and Special Assessment																					
01170R AX 0	ALASKA HOUSING FINANCE CORPORATION		08/01/2019.	Direct		470,000	470,000	468,238	468,955		74		74		470,000			0	9,695	06/01/2027.	1FE
041083 VB 9	ARKANSAS ST DEV FIN AUTH SINGLE FAMILY M		09/01/2019.	Paydown		47,182	47,182	47,182	47,182				0		47,182			0	984	07/01/2043.	1FE
130333 CA 3	CALIFORNIA HSG FIN AGY RESIDENTIAL MTG R		09/01/2019.	Paydown		8,773	8,773	8,773	8,773				0		8,773			0	171	02/01/2042.	1FE
130333 CB 1	CALIFORNIA HSG FIN AGY RESIDENTIAL MTG R		09/01/2019.	Paydown		5,035	5,035	5,022	5,025		10		10		5,035			0	89	02/01/2042.	1FE
196479 2D 0	COLORADO HSG & FIN AUTH		08/01/2019.	Direct		20,000	20,000	21,134	21,134		(67)		(67)		20,000			0	282	05/01/2049.	1FE
19647P BA 0	COLORADO HSG & FIN AUTH MULTIFAMILY HSG		09/03/2019.	VARIOUS		5,400	5,398	5,398	5,398		2		2		5,400			0	115	02/01/2044.	1FE
20775C B6 0	CONNECTICUT ST HSG FIN AUTH HSG MTG FIN		09/12/2019.	Direct		50,000	50,000	52,651	52,325		(191)		(191)		50,000			0	1,021	11/15/2039.	1FE
20775C RY 2	CONNECTICUT ST HSG FIN AUTH HSG MTG FIN		09/12/2019.	Direct		340,000	340,000	340,000	340,026		(2)		(2)		340,000			0	7,576	11/15/2032.	1FE
246395 WY 9	DELAWARE ST HSG AUTH REV		09/01/2019.	Direct		40,000	40,000	41,584	40,504		(165)		(165)		40,000			0	1,993	07/01/2029.	1FE
296122 US 1	ESCAMBIA CNTY FLA HSG FIN AUTH SINGLE FA		09/01/2019.	Paydown		208,502	208,502	208,502	208,502		(0)		(0)		208,502			0	4,087	08/01/2044.	1FE
31350A AU 2	FEDMFH M024 A - CMBS		09/01/2019.	Paydown		1,215	1,215	1,215					0		1,215			0	2	07/15/2050.	1
31350A BR 8	FEDMFH M034 A - CMBS		09/16/2019.	Call @ 100.00		10,000	10,000	10,275	10,059		(28)		(28)		10,031		(31)	(31)	276	04/15/2025.	1
31397P PP 9	FHM M012 AA3 - CMBS		09/01/2019.	Paydown		257,472	257,472	257,472	257,472		0		0		257,472			0	4,870	08/15/2051.	1
31397P PV 6	FHM M012 A31 - CMBS		09/01/2019.	Paydown		193,104	193,104	193,104	193,090		14		14		193,104			0	3,446	08/15/2051.	1
34074M JB 8	FLORIDA HSG FIN CORP REV - MBS		09/01/2019.	Paydown		38,334	38,334	38,334	38,334		(0)		(0)		38,334			0	670	07/01/2041.	1FE
34074M SJ 1	FLORIDA HSG FIN CORP REV		07/01/2019.	Direct		5,000	5,000	5,286	5,284		(14)		(14)		5,000			0	113	01/01/2050.	1FE
45201Y R3 3	ILLINOIS HSG DEV AUTH REV		08/01/2019.	Direct		65,000	65,000	69,741	68,712		(300)		(300)		65,000			0	1,325	10/01/2048.	1FE
45201Y S5 7	ILLINOIS HSG DEV AUTH REV		09/01/2019.	Direct		50,000	50,000	52,589	52,336		(209)		(209)		50,000			0	2,119	08/01/2048.	1FE
45201Y YK 7	ILLINOIS HSG DEV AUTH REV - MBS		09/01/2019.	Paydown		98,245	98,244	94,315	94,838		3,407		3,407		98,245			0	1,520	06/01/2043.	1FE
45203L CD 3	ILLINOIS HSG DEV AUTH MULTIFAMILY HSG RE		09/01/2019.	Paydown		1,907	1,907	1,907	1,913		(6)		(6)		1,907			0	47	07/01/2032.	1FE
49130T PR 1	KENTUCKY HSG CORP HSG REV		09/01/2019.	Direct		35,000	35,000	36,593	35,495		(212)		(212)		35,000			0	1,578	07/01/2033.	1FE
49130T PS 9	KENTUCKY HSG CORP HSG REV		09/03/2019.	Call @ 100.00		15,000	15,000	15,000	15,000				0		15,000			0	324	11/01/2041.	1FE
49130T PT 7	KENTUCKY HSG CORP HSG REV		09/03/2019.	Call @ 100.00		15,000	15,000	15,000	15,000				0		15,000			0	300	11/01/2041.	1FE
54627D BV 2	LOUISIANA HSG CORP SINGLE FAMILY MTG REV		09/01/2019.	Paydown		60,334	60,334	60,334	60,334		(0)		(0)		60,334			0	1,177	12/01/2038.	1FE
57419R GH 2	MARYLAND ST CMNTY DEV ADMIN DEPT HSG & C		09/01/2019.	Paydown		43,888	43,888	43,888	43,888		(0)		(0)		43,888			0	1,183	07/01/2043.	1FE
57419R H7 3	MARYLAND ST CMNTY DEV ADMIN DEPT HSG & C		09/01/2019.	Call @ 100.00		2,355	2,355	2,355	2,355				0		2,355		(0)	(0)	62	11/01/2058.	1FE
594654 CM 5	MICHIGAN ST HSG DEV AUTH SINGLE FAMILY M		07/01/2019.	Adjustment									0					0	25	12/01/2048.	1FE
60416Q GB 4	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F		09/01/2019.	Paydown		59,187	59,187	59,187	59,187		(0)		(0)		59,187			0	1,216	11/01/2044.	1FE
60416Q GC 2	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F		09/01/2019.	Paydown		113,820	113,820	113,820	113,820				0		113,820			0	2,259	02/01/2045.	1FE
60416Q GD 0	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F		09/01/2019.	Paydown		74,610	74,610	74,610	74,611		(0)		(0)		74,610			0	1,462	04/01/2045.	1FE
60416S BU 3	MINNESOTA ST HSG FIN AGY		09/03/2019.	Direct		45,000	45,000	47,266	46,014		(348)		(348)		45,000			0	1,403	07/01/2031.	1FE
60416S WD 8	MINNESOTA ST HSG FIN AGY		09/03/2019.	Direct		30,000	30,000	32,264	31,798		(232)		(232)		30,000			0	1,214	01/01/2048.	1FE
60535Q LY 4	MISSISSIPPI HOME CORP SINGLE FAMILY MTG		09/01/2019.	Paydown		33,193	33,193	33,193	33,193				0		33,193			0	591	12/01/2032.	1FE
60535Q LZ 1	MISSISSIPPI HOME CORP SINGLE FAMILY MTG		09/01/2019.	Paydown		24,139	24,139	24,352	24,324		(185)		(185)		24,139			0	496	12/01/2034.	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol/ Market Indicator (a)
60637B GC 8	MISSOURI ST HSG DEV COMMN SINGLE FAMILY		09/03/2019.	Direct		120,000	120,000	130,141	126,562		(1,320)		(1,320)		120,000			0	2,352	05/01/2038.	1FE
60637B GM 6	MISSOURI ST HSG DEV COMMN SINGLE FAMILY		09/03/2019.	Direct		30,000	30,000	32,330	30,994		(202)		(202)		30,000			0	637	11/01/2045.	1FE
60637B SP 6	MISSOURI ST HSG DEV COMMN SINGLE FAMILY		08/01/2019.	Direct		15,000	15,000	15,876	15,860		(57)		(57)		15,000			0	273	05/01/2049.	1FE
61212R X7 6	MONTANA ST BRD HSG		07/01/2019.	Adjustment									0					0	136	12/01/2038.	1FE
63968M RE 1	NEBRASKA INVT FIN AUTH SINGLE FAMILY HSG		09/03/2019.	Direct		35,000	35,000	37,234	36,950		(164)		(164)		35,000			0	914	09/01/2048.	1FE
647200 2H 6	NEW MEXICO MTG FIN AUTH - MBS		09/01/2019.	Paydown		6,540	6,540	6,540	6,540				0		6,540			0	120	12/01/2035.	1FE
647200 3H 5	NEW MEXICO MTG FIN AUTH		09/03/2019.	Direct		25,000	25,000	26,520	25,894		(162)		(162)		25,000			0	808	03/01/2045.	1FE
647200 3M 4	NEW MEXICO MTG FIN AUTH		09/03/2019.	Call @ 100.00		30,000	30,000	30,000	29,932		1		1		29,933		67	67	600	09/01/2041.	1FE
647200 3N 2	NEW MEXICO MTG FIN AUTH - MBS		09/01/2019.	Paydown		56,603	56,603	56,603	56,603		0		0		56,603			0	1,254	02/01/2037.	1FE
647200 P5 7	NEW MEXICO MTG FIN AUTH		09/03/2019.	Direct		45,000	45,000	47,329	45,685		(260)		(260)		45,000			0	2,171	03/01/2028.	1FE
647200 X3 3	NEW MEXICO MTG FIN AUTH - MBS		09/01/2019.	Paydown		25,965	25,965	25,316	25,375		590		590		25,965			0	457	02/01/2043.	1FE
647200 X4 1	NEW MEXICO MTG FIN AUTH - MBS		09/01/2019.	Paydown		42,553	42,553	42,207	42,365		188		188		42,553			0	760	07/01/2043.	1FE
647201 DM 1	NEW MEXICO MTG FIN AUTH		07/01/2019.	Direct		5,000	5,000	5,287	5,285		(14)		(14)		5,000			0	117	07/01/2049.	1FE
658207 TZ 8	NORTH CAROLINA HSG FIN AGY HOMEOWNERSHIP		09/03/2019.	Direct		30,000	30,000	32,587	31,898		(312)		(312)		30,000			0	1,215	07/01/2047.	1FE
658207 WG 6	NORTH CAROLINA HSG FIN AGY HOMEOWNERSHIP		09/03/2019.	Direct		15,000	15,000	15,853	15,832		(52)		(52)		15,000			0	403	07/01/2047.	1FE
658877 DZ 5	NORTH DAKOTA HSG FIN AGY HOMEOWNERSHIP R		08/01/2019.	Direct		50,000	50,000	53,330	50,807		(196)		(196)		50,000			0	2,250	01/01/2028.	1FE
658909 HW 9	NORTH DAKOTA ST HSG FIN AGY		08/01/2019.	Direct		130,000	130,000	140,851	134,059		(534)		(534)		130,000			0	5,247	01/01/2036.	1FE
67756Q NP 8	OHIO ST HSG FIN AGY RESIDENTIAL MTG REV		09/01/2019.	Paydown		39,656	39,656	39,656	39,656				0		39,656			0	726	03/01/2036.	1FE
67756Q NQ 6	OHIO ST HSG FIN AGY RESIDENTIAL MTG REV		09/01/2019.	Paydown		47,462	47,462	47,462	47,462		(0)		(0)		47,462			0	893	03/01/2046.	1FE
67756Q NR 4	OHIO ST HSG FIN AGY RESIDENTIAL MTG REV		09/01/2019.	Paydown		102,105	102,105	102,105	102,105		0		0		102,105			0	2,263	03/01/2046.	1FE
67756Q WE 3	OHIO ST HSG FIN AGY RESIDENTIAL MTG REV		09/03/2019.	Direct		35,000	35,000	35,000	34,999		1		1		35,000			0	1,187	09/01/2037.	1FE
686087 NS 2	OREGON ST HSG & CMNTY SVCS DEPT MTG REV		08/01/2019.	Direct		40,000	40,000	40,000	40,000				0		40,000			0	1,006	07/01/2034.	1FE
686087 SU 2	OREGON ST HSG & CMNTY SVCS DEPT MTG REV		08/01/2019.	Direct		50,000	50,000	52,905	51,031		(124)		(124)		50,000			0	1,760	07/01/2036.	1FE
686087 WW 3	OREGON ST HSG & CMNTY SVCS DEPT MTG REV		08/01/2019.	Direct		20,000	20,000	21,492	21,215		(143)		(143)		20,000			0	809	01/01/2040.	1FE
708796 Q6 7	PENNSYLVANIA HSG FIN AGY SINGLE FAMILY M		08/01/2019.	Adjustment									0					0	44	10/01/2035.	1FE
83712D UH 7	SOUTH CAROLINA ST HSG FIN & DEV AUTH MTG		08/01/2019.	Direct		50,000	50,000	51,887	50,755		(75)		(75)		50,000			0	2,000	07/01/2037.	1FE
83712D WK 8	SOUTH CAROLINA ST HSG FIN & DEV AUTH MTG		08/01/2019.	Direct		15,000	15,000	16,328	15,848		(134)		(134)		15,000			0	608	07/01/2043.	1FE
83755N EU 2	SOUTH DAKOTA HSG DEV AUTH SINGLE FAMILY		09/26/2019.	Direct		60,000	60,000	62,286	60,641		(358)		(358)		60,000			0	1,644	05/01/2032.	1FE
83756C TX 3	SOUTH DAKOTA HSG DEV AUTH		09/26/2019.	Direct		70,000	70,000	74,383	73,398		(279)		(279)		70,000			0	1,460	05/01/2039.	1FE
88045R B7 6	TENNESSEE HSG DEV AGY		09/03/2019.	Direct		55,000	55,000	58,554	56,187		(217)		(217)		55,000			0	1,983	07/01/2045.	1FE
880461 NL 8	TENNESSEE HSG DEV AGY RESIDENTIAL FIN PR		09/03/2019.	Direct		50,000	50,000	53,864	52,574		(361)		(361)		50,000			0	2,034	07/01/2042.	1FE
880461 NP 9	TENNESSEE HSG DEV AGY RESIDENTIAL FIN PR		09/03/2019.	Direct		40,000	40,000	43,364	42,393		(304)		(304)		40,000			0	1,630	01/01/2042.	1FE
880461 PS 1	TENNESSEE HSG DEV AGY RESIDENTIAL FIN PR		09/03/2019.	Direct		5,000	5,000	5,000	5,000		(0)		(0)		5,000			0	185	07/01/2036.	1FE
88275F NV 7	TEXAS ST DEPT HSG & CMNTY AFFAIRS SINGLE		09/03/2019.	Call @ 100.00		50,000	50,000	50,000	50,018		(1)		(1)		50,017		(17)	(17)	1,126	03/01/2046.	1FE
88275F PA 1	TEXAS ST DEPT HSG & CMNTY AFFAIRS SINGLE		09/01/2019.	Paydown		55,277	55,277	55,277	55,277		(0)		(0)		55,277			0	1,099	09/01/2047.	1FE
91743P AK 1	UTAH HSG CORP - MBS		09/01/2019.	Paydown		36,757	36,757	38,647	39,345		(2,588)		(2,588)		36,757			0	861	08/21/2044.	1FE
92812V MA 1	VIRGINIA ST HSG DEV AUTH - MBS		09/01/2019.	Paydown		58,401	58,401	58,401	58,397		5		5		58,401			0	1,239	11/25/2039.	1FE
93978T XF 1	WASHINGTON ST HSG FIN COMMN		07/01/2019.	Adjustment									0					0	83	12/01/2047.	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol/ Market Indicator (a)
97689Q BZ 8	WISCONSIN HSG & ECONOMIC DEV AUTH HOME O...	..	09/03/2019.	Direct		105,000	105,000	112,098	111,446		(1,420)		(1,420)		105,000			0	3,931	09/01/2045.	1FE
3199999. Total - Bonds - U.S. Special Revenue and Special Assessments						4,113,016	4,113,014	4,197,294	4,163,269	0	(6,944)	0	(6,944)	0	4,112,997	0	19	19	101,973	XXX	XXX
Bonds - Industrial and Miscellaneous																					
00100F AC 9	ACIS 143 A1F - CDO	..	09/01/2019.	Paydown		341,890	341,890	340,181	341,511		380		380		341,890			0	9,487	02/02/2026.	1FE
00443P AA 7	ACE 07HE2 A1 - RMBS	C	09/25/2019.	Paydown		18,056	18,056	13,779	14,278		3,778		3,778		18,056			0	305	12/25/2036.	1FM
02315Q AA 6	AMBAC LSNI LLC	..	09/30/2019.	Paydown		666	676	678	676		(10)		(10)		666			0	43	02/12/2023.	5GI
04544N AD 6	ABSHE 06HE6 A4 - RMBS	C	09/25/2019.	Paydown		52,187	52,187	43,837	47,927		4,260		4,260		52,187			0	982	11/25/2036.	1FM
05530M AA 7	BCAP 06AA2 A1 - RMBS	C	09/25/2019.	Paydown		43,154	46,782	35,809	36,791		639		639		43,154			0	796	01/25/2037.	1FM
059522 AA 0	BAFC 07CB 6A1 - RMBS	..	09/20/2019.	Paydown		75,648	75,648	65,057	67,693		7,955		7,955		75,648			0	1,298	05/20/2047.	1FM
07386Y AE 4	BSARM 075 3A1 - CMO/RMBS	..	09/01/2019.	Paydown		37,996	38,443	37,097			203		203		37,996			0	1,023	08/25/2047.	1FM
11042A AA 2	BRITISH AIRWAYS PLC - ABS	C	09/20/2019.	Paydown		15,802	15,802	15,802	15,802				0		15,802			0	548	12/20/2025.	1FE
123262 AN 7	BJETS 181 A - ABS	..	09/15/2019.	Paydown		23,298	23,298	23,297	23,302		(4)		(4)		23,298			0	680	02/15/2033.	1FE
12326R AA 0	BJETS 182 A - ABS	..	09/15/2019.	Paydown		104,293	104,293	104,291	104,291		2		2		104,293			0	3,084	06/15/2033.	1FE
12479L AA 8	CAI 121 NTS - ABS	C	09/25/2019.	Paydown		47,875	47,875	47,965	47,925		(50)		(50)		47,875			0	1,107	10/25/2027.	1FE
12641Q AA 0	CSMC 097R 3A3 - CMO/RMBS	C	09/01/2019.	Paydown		743	646	267	430		12		12		743			0	24	09/26/2037.	1FM
12641Q AF 9	CSMC 097R 4A2 - CMO/RMBS	C	09/01/2019.	Paydown		5,306	5,306	4,085	3,933		240		240		5,306			0	218	07/26/2037.	1FM
12641Q AJ 1	CSMC 097R 4A5 - CMO/RMBS	C	09/01/2019.	Paydown			17,163		6,598		(189)		(189)					0	741	07/26/2037.	1FM
12641Q BQ 4	CSMC 097R 8A6 - CMO/RMBS	C	09/01/2019.	Paydown		5,157	5,157		1,646		135		135		5,157			0	85	05/26/2036.	1FM
12641Q CR 1	CSMC 097R 124 - CMO/RMBS	C	09/01/2019.	Paydown		1,095	1,095	1,095	1,092		(1)		(1)		1,095			0	41	01/26/2036.	1FM
12641Q CS 9	CSMC 097R 125 - CMO/RMBS	C	08/01/2019.	Paydown			1	1	1				0					0	0	01/26/2036.	1FM
12641Q CW 0	CSMC 097R 131 - CMO/RMBS	C	09/01/2019.	Paydown		3,320	3,320	3,320	3,320		13		13		3,320			0	154	06/26/2037.	1FM
12641Q CZ 3	CSMC 097R 134 - CMO/RMBS	C	09/01/2019.	Paydown			9,845	1,287	1,665		(40)		(40)					0	430	06/26/2037.	1FM
12641Q DH 2	CSMC 097R 146 - CMO/RMBS	C	09/01/2019.	Paydown		25,262	25,262	16,147	15,844		414		414		25,262			0	343	04/26/2037.	1FM
126670 NY 0	CWL 0516 2A3 - RMBS	..	09/01/2019.	Paydown		92,800	92,800	4,021	36,787		9,553		9,553		92,800			0	2,758	07/25/2034.	1FM
126673 Y7 1	CWL 057 AF4 - RMBS	..	09/01/2019.	Paydown		186,290	186,290	189,317	185,977		313		313		186,290			0	5,795	09/25/2034.	1FM
126694 HN 1	CWHL 0525 A9 - CMO/RMBS	..	09/01/2019.	Paydown		3,244	3,243	2,153	2,552		23		23		3,244			0	118	11/25/2035.	1FM
12669G R4 5	CWHL 0515 A8 - CMO/RMBS	..	09/01/2019.	Paydown		16,581	17,214	15,114	14,664		(29)		(29)		16,581			0	613	08/25/2035.	1FM
14856C AA 7	CLAST 181 A - ABS	..	09/15/2019.	Paydown		16,923	16,923	16,911	16,912		12		12		16,923			0	469	06/15/2043.	1FE
15672A AA 0	CERB 18 A - CDO	..	07/15/2019.	Paydown		97,356	97,356	97,356	97,827		(471)		(471)		97,356			0	3,216	04/15/2027.	1FE
15673Q AA 4	CERB 23 A - CDO	C	07/15/2019.	Paydown		233,686	233,686	230,181	230,280		3,407		3,407		233,686			0	6,389	04/15/2028.	1FE
17307G 4H 8	CMLTI 06WF1 A2C - RMBS	..	09/01/2019.	Paydown		5,150	5,150		1,805		87		87		5,150			0	79	03/25/2036.	1FM
17307G VN 5	CMLTI 05WF2 AF7 - RMBS	..	09/01/2019.	Paydown		6,702	6,702		2,787		710		710		6,702			0	145	08/25/2035.	1FM
21872F AA 5	CAFL 191 A - CMBS	..	09/17/2019.	Paydown		4,790	4,790	4,789			0		0		4,790			0	52	03/15/2052.	1FE
22549U AA 3	CSABS 18LD1 A - ABS	..	09/25/2019.	Paydown		448,751	448,751	448,736	448,742		9		9		448,751			0	9,825	07/25/2024.	1FE
233046 AJ 0	DNKN 191 A2I - ABS	..	08/20/2019.	Paydown		2,500	2,500	2,500					0		2,500			0	29	05/20/2049.	2FE
25264V AA 7	DHAL 2015 A - ABS	..	09/14/2019.	Paydown		41,918	41,918	41,907	41,913		5		5		41,918			0	1,062	07/14/2028.	1FE
25755T AG 5	DPABS 171 A22 - ABS	..	08/01/2019.	Paydown		5,000	5,000	5,000	4,877	123			123		5,000			0	116	07/25/2047.	2FE
26208L AA 6	HONK 151 A2 - ABS	..	08/01/2019.	Paydown		1,250	1,250	1,250	1,250				0		1,250			0	49	07/20/2045.	2FE

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 and Administrative Symbol/ Market Indicator (a)
26829C AZ 0	ECP 157R AX - CDO		08/01/2019.	Paydown		87,500	87,500	87,445	87,451		49		49		87,500			0	2,194	04/22/2030.	1FE
32051G EZ 4	FHAMS 04AA7 1A1 - CMO/RMBS		09/01/2019.	Paydown		10,359	10,359	8,805	8,756		1,603		1,603		10,359			0	261	02/25/2035.	1FM
32052K AB 1	FHASI 06AR2 2A1 - CMO/RMBS		09/01/2019.	Paydown		105,978	107,811	86,549	88,296		1,132		1,132		105,978			0	2,817	07/25/2036.	1FM
361856 DX 2	GMACM 04HE5 A5 - RMBS		09/01/2019.	Paydown		25,095	25,095		14,037		11,058		11,058		25,095			0	1,002	09/25/2034.	1FM
362341 4F 3	GSR 06AR1 3A1 - CMO/RMBS		09/01/2019.	Paydown		36,482	49,255	43,948	47,042		385		385		36,482			0	1,620	01/25/2036.	1FM
362341 FN 4	GSR 05AR4 3A5 - CMO/RMBS		09/01/2019.	Paydown		63,654	63,485	59,199	58,383		557		557		63,654			0	1,713	07/25/2035.	1FM
362341 XC 8	GSR 05AR7 4A1 - CMO/RMBS		09/01/2019.	Paydown		2,305	1,893	1,646	1,579		9		9		2,305			0	53	11/25/2035.	1FM
362341 XG 9	GSR 05AR7 6A1 - CMO/RMBS		09/01/2019.	Paydown		22,386	22,386	21,281	21,388		998		998		22,386			0	646	11/25/2035.	1FM
39678W AA 6	GREENWICH CAPITAL STRUCTURED PRODUCTS TR.	C	09/01/2019.	Paydown		4,615	4,615	4,566	3,238		27		27		4,615			0	138	09/01/2034.	1FM
40423X AB 8	NZES 18PLS1 A - CMO/RMBS		09/25/2019.	Paydown		90,479	90,479	90,478	90,478		1		1		90,479			0	1,924	01/27/2048.	1FE
40423X AF 9	NZES 18PLS2 A - ABS		09/25/2019.	Paydown		88,831	88,831	88,830	88,830		1		1		88,831			0	1,931	02/25/2048.	1FE
40423X AG 7	NZES 18PLS2 B - ABS		09/25/2019.	Paydown		44,416	44,416	44,415	44,416		0		0		44,416			0	1,097	02/25/2048.	1FE
41161P TN 3	HVMLT 0510 2AA - CMO/RMBS	C	09/19/2019.	Paydown		25,434	25,434	15,797	16,918		698		698		25,434			0	492	11/19/2035.	1FM
41161P UK 7	HVMLT 0511 2A - CMO/RMBS	C	09/19/2019.	Paydown		9,856	9,856	6,924	7,949		1,907		1,907		9,856			0	222	08/19/2045.	1FM
43133J AA 6	HLDSCT 192 A1 - CDO	C	08/22/2019.	Paydown		33,975	33,975	33,847			127		127		33,975			0	400	05/22/2039.	1FE
43283A AA 3	HGVT 17A A - ABS		09/25/2019.	Paydown		83,504	82,459	82,447	83,407		1,055		1,055		83,504			0	1,462	12/26/2028.	1FE
46185J AA 6	IHSFR 18SFR1 A - ABS		09/17/2019.	Paydown		23,810	23,810	23,810	23,817		(7)		(7)		23,810			0	493	03/19/2037.	1FE
46627M CU 9	JPALT 06A1A 2A1 - CMO/RMBS		09/01/2019.	Paydown		10,286	14,845	1,286	10,578		407		407		10,286			0	418	03/25/2036.	1FM
46637U AA 5	JPTEP A - CMO/RMBS		09/01/2019.	Paydown		35,295	35,295	34,059	34,158		1,136		1,136		35,295			0	702	10/27/2042.	1FE
46637V AA 3	JPTEP A - CMO/RMBS		09/01/2019.	Paydown		60,595	60,595	60,330	60,344		250		250		60,595			0	1,266	09/17/2042.	1FE
46639A AA 7	JPTEP A - CMO/RMBS		09/01/2019.	Paydown		62,908	62,908	60,391	60,573		2,334		2,334		62,908			0	1,042	12/27/2042.	1FE
47232D AX 0	JEFFERIES RESECURITIZATION TRUST 2009-R5		09/30/2019.	Paydown		20,710	20,710	19,050	20,585		260		260		20,395		315	315	2,320	01/01/2036.	1FM
47232D BB 7	JEFFERIES RESECURITIZATION TRUST 2009-R5		09/30/2019.	Unknown									0		(3,538)		3,538	3,538		01/01/2036.	1FM
47232D BQ 4	JEFFERIES RESECURITIZATION TRUST 2009-R5		09/01/2019.	Paydown		38,712	38,712	37,942	38,486		69		69		38,712			0	1,725	07/01/2037.	1FM
47232D BT 8	JEFFERIES RESECURITIZATION TRUST 2009-R5		09/01/2019.	Paydown			15,264	2,214	3,692		(119)		(119)					0	672	07/01/2037.	1FM
47232Q AA 1	JMAC 09R2A 1A - CMO/RMBS		09/01/2019.	Paydown		23,727	23,727	23,060	21,574		2,154		2,154		23,727			0	753	11/26/2037.	1FM
47232V AL 6	JEFFERIES RESECURITIZATION TRUST 2009-R4		09/01/2019.	Paydown		14,423	14,423	14,423	14,147		96		96		14,423			0	605	07/01/2037.	1FM
47232V AP 7	JEFFERIES RESECURITIZATION TRUST 2009-R4		09/01/2019.	Paydown			9,092				(21)		(21)					0	394	07/01/2037.	1FM
47232V GF 3	JEFFERIES RESECURITIZATION TRUST 2009-R4		09/01/2019.	Paydown		983	983	571	784		37		37		983			0	39	02/01/2036.	1FM
47232V GG 1	JEFFERIES RESECURITIZATION TRUST 2009-R4		09/01/2019.	Paydown			3,775		1,981		77		77					0	147	02/01/2036.	1FM
525221 EM 5	LXS 057N A1A - RMBS		09/25/2019.	Paydown		47,062	47,062	34,473	38,122		8,940		8,940		47,062			0	929	12/25/2035.	1FM
543190 AA 0	LTRAN 3 A1 - ABS		09/15/2019.	Paydown		64,162	64,162	64,158	64,027		136		136		64,162			0	1,275	01/17/2045.	1FE
59020U ZE 8	MLMI 05A6 1A1 - RMBS		09/25/2019.	Paydown		86,951	86,951	81,055	83,780		3,171		3,171		86,951			0	1,817	08/25/2035.	1FM
61751D AE 4	MSM 0617X A3A - RMBS		09/01/2019.	Paydown		23,163	23,163	9,219	9,225		219		219		23,163			0	334	10/25/2046.	1FM
629400 AA 0	ERL 151 A1 - ABS		09/19/2019.	Paydown		108,781	108,781	107,816	107,394		1,387		1,387		108,781			0	1,965	02/21/2045.	1FE
62946U AL 4	NRART 17T1 AT1 - ABS		09/20/2019.	Paydown		1,500,000	1,500,000	1,489,453	1,492,228		7,772		7,772		1,500,000			0	36,830	02/15/2051.	1FE
64352V MN 8	NCHET 05A A4W - RMBS		09/01/2019.	Paydown		55,094	55,094	55,094	55,094		0		0		55,094			0	1,662	08/25/2035.	1FM
64829T AA 9	NZES 18FNT1 A - CMO/RMBS		09/25/2019.	Paydown		37,914	37,914	37,906	37,907		7		7		37,914			0	914	05/25/2023.	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol/ Market Indicator (a)
64829T AB 7	NZES 18FNT1 B - CMO/RMBS		09/25/2019.	Paydown		75,828	75,828	75,822	75,822		6		6		75,828			0	1,980	05/25/2023.	1FE
64829T AH 4	NZES 18FNT2 A - ABS		09/25/2019.	Paydown		47,781	47,781	47,768	47,763		18		18		47,781			0	1,191	07/25/2054.	1FE
65535A AA 2	NHELI 06AF1 A1 - RMBS		09/01/2019.	Paydown		4,096	4,096	1,214	295		64		64		4,096			0	59	10/25/2036.	1FM
72353P AA 4	PIONEER AIRCRAFT FINANCE LTD - ABS		09/15/2019.	Paydown		8,929	8,929	8,929			0		0		8,929			0	70	06/15/2044.	1FE
74334A AA 7	PROG 18SRF1 A - ABS		07/01/2019.	Paydown		2,431	2,431	2,431	2,432		(1)		(1)		2,431			0	46	03/19/2035.	1FE
75156W AD 5	RAMP 06RS4 A4 - RMBS		09/25/2019.	Paydown		83,602	83,602	70,931	78,653		4,949		4,949		83,602			0	1,520	07/25/2036.	1FM
76110V QL 5	RFMS2 04HS2 AI6 - RMBS		09/01/2019.	Paydown		26	26		977		(951)		(951)		26			0	1	06/25/2034.	1FM
761118 FM 5	RALI 05QA9 N41 - CMO/RMBS		09/01/2019.	Paydown		51,184	49,422	44,507	42,996		430		430		51,184			0	1,532	08/25/2035.	1FM
761118 UQ 9	RALI 06QS2 1A9 - CMO/RMBS		09/01/2019.	Paydown		10,722	11,826	172	8,607		196		196		10,722			0	416	02/25/2036.	1FM
78403D AG 5	SBATOW 141 1C - ABS		09/23/2019.	Paydown		2,000,000	2,000,000	2,000,000	2,000,000				0		2,000,000			0	43,309	10/17/2044.	1FE
78448Q AB 4	SMB 15B A2A - ABS		09/15/2019.	Paydown		28,058	28,058	27,929	28,003		55		55		28,058			0	558	07/15/2027.	1FE
78471D AA 5	SCLP 161 A - ABS		09/25/2019.	Paydown		34,347	34,347	34,343	34,344		2		2		34,347			0	746	08/25/2025.	1FE
82652K AA 2	SRFC 171 A - ABS		09/20/2019.	Paydown		57,594	57,594	57,590	57,591		3		3		57,594			0	1,115	03/20/2034.	1FE
83404J AA 4	SCLP 173 A - ABS		09/25/2019.	Paydown		111,551	111,551	111,551	111,551		(0)		(0)		111,551			0	2,050	05/26/2026.	1FE
83405R AA 5	SCLP 181 A1 - ABS		09/25/2019.	Paydown		228,326	228,326	228,312	228,318		9		9		228,326			0	3,753	02/25/2027.	1FE
83405X AA 2	SCLP 183 A1 - ABS		09/25/2019.	Paydown		154,725	154,725	154,723	154,724		1		1		154,725			0	3,269	08/25/2027.	1FE
84861C AA 3	SPMF 144 A1 - ABS		09/20/2019.	Paydown		847,077	847,077	846,614			463		463		847,077			0	9,882	01/20/2045.	1FE
84861C AC 9	SPMF 171 A - ABS		09/20/2019.	Paydown		1,523,542	1,487,253	1,495,618	1,498,998		24,543		24,543		1,523,542			0	48,680	12/20/2047.	1FE
863579 UL 0	SARM 0515 1A1 - CMO/RMBS		09/01/2019.	Paydown		19,216	18,448	14,729	12,721		303		303		19,216			0	564	07/25/2035.	1FM
863579 VH 8	SARM 0517 1A1 - CMO/RMBS		09/01/2019.	Paydown		16,127	16,131	14,202	14,830		289		289		16,127			0	439	08/25/2035.	1FM
863587 AE 1	SAIL 063 A5 - RMBS		09/25/2019.	Paydown		24,251	24,251	20,916	21,972		2,279		2,279		24,251			0	393	06/25/2036.	1FM
86358R DX 2	SASC 01SB1 A5 - RMBS		09/01/2019.	Paydown		3,622	3,622	3,393	3,426		232	36	196		3,622			0	82	08/25/2031.	1FM
872225 AD 9	TBW 065 A3 - RMBS		09/01/2019.	Paydown		85,078	85,078	73,146	73,287		11,791		11,791		85,078			0	1,858	11/25/2036.	1FM
872227 AK 9	TBW 072 A6A - RMBS	C	09/01/2019.	Paydown		117,552	117,552	89,340	68,083		885		885		117,552			0	2,131	07/25/2037.	1FM
87266X AA 1	TRTX 18FL1 A - CMBS	C	09/01/2019.	Paydown		676,489	676,489	676,489	676,630		(141)		(141)		676,489			0	13,423	02/15/2035.	1FE
87267J AA 1	TFINS 182 A1 - CDO	C	09/30/2019.	Paydown		64,285	64,285	64,285	64,283		2		2		64,285			0	2,172	09/30/2039.	1FE
87342R AB 0	BELL 161 A22 - ABS		08/25/2019.	Paydown		2,500	2,500	2,500	2,500				0		2,500			0	82	05/25/2046.	2FE
87407P AJ 9	TAL 141 A - ABS	C	09/20/2019.	Paydown		25,000	25,000	25,000	25,000		(0)		(0)		25,000			0	585	02/22/2039.	1FE
88156E AB 2	TMTS 0617HE AB1 - RMBS		09/25/2019.	Paydown		72,905	72,883	62,211	66,069		1,803		1,803		72,905			0	1,200	01/25/2038.	1FM
89656C AA 1	TRL 101 NTS - ABS		09/16/2019.	Paydown		9,217	9,217	9,706			(490)		(490)		9,217			0	280	10/16/2040.	1FE
89656F AA 4	TRL 121 A1 - ABS		09/15/2019.	Paydown		206,637	206,637	202,214	202,941		3,696		3,696		206,637			0	3,181	01/15/2043.	1FE
89690E AF 4	TRMF 171 A1 - ABS		09/15/2019.	Paydown		55,864	55,864	55,863	55,863		1		1		55,864			0	1,008	08/15/2047.	1FE
89821J AA 6	TRUPS-191-A1 - CDO	C	08/02/2019.	Paydown		83,553	83,553	83,553					0		83,553			0	1,585	02/02/2039.	1FE
92257L AB 6	VCC 171 AFX - CMBS		09/01/2019.	Paydown		27,668	27,668	27,661	27,278		390		390		27,668			0	536	05/25/2047.	1FE
929227 4T 0	WAMU 03S4 2A1 - CMO/RMBS		09/01/2019.	Paydown		16,711	16,711	16,779	16,733		(22)		(22)		16,711			0	561	06/25/2033.	1FM
92990G AG 8	WAMU 07HY5 2A5 - CMO/RMBS		09/01/2019.	Paydown		119,262	121,807	94,352	89,976		2,290		2,290		119,262			0	3,437	05/25/2037.	1FM
94984D AC 8	WFMBS 06AR13 A3 - CMO/RMBS		09/01/2019.	Paydown		40,965	41,053	38,215	38,554		476		476		40,965			0	1,258	09/25/2036.	1FM
94984L AA 4	WFMBS 06AR17 A1 - CMO/RMBS		09/25/2019.	Paydown		357,538	435,540	415,078	412,613		(53,163)		(53,163)		357,538			0	14,655	10/25/2036.	1FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					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 and Administrative Symbol/ Market Indicator (a)
95058X AG 3	WEN 191 A21 - ABS	..	09/15/2019.	Paydown		2,500	2,500	2,500					0		2,500			0	21	06/15/2049.	2FE
96033D AA 8	WESTR 171 A - ABS	..	09/01/2019.	Paydown		45,624	45,624	45,569	45,560		64		64		45,624			0	927	12/20/2030.	1FE
98886Y AR 9	ZAIS2 2R ABR - CDO	..	07/25/2019.	Paydown		191,260	191,260	191,260	191,260		(1)		(1)		191,260			0	4,189	07/27/2026.	1FE
3899999.	Total - Bonds - Industrial and Miscellaneous					12,447,775	12,567,976	12,083,131	11,142,411	123	79,739	36	79,826	0	12,443,922	0	3,853	3,853	301,125	XXX	XXX
8399997.	Total - Bonds - Part 4					16,585,791	16,705,989	16,307,140	15,332,162	123	72,654	36	72,741	0	16,581,920	0	3,872	3,872	403,621	XXX	XXX
8399999.	Total - Bonds					16,585,791	16,705,989	16,307,140	15,332,162	123	72,654	36	72,741	0	16,581,920	0	3,872	3,872	403,621	XXX	XXX
Preferred Stocks - Industrial and Miscellaneous																					
949746 PM 7	WELLS FARGO & CO	..	09/16/2019.	Call @ 100.00	462,000.000	462,000		487,988	457,380	4,561	1		4,562		461,942		58	58	22,321	XXX	RP2FEV
8499999.	Total - Preferred Stocks - Industrial and Miscellaneous					462,000	XXX	487,988	457,380	4,561	1	0	4,562	0	461,942	0	58	58	22,321	XXX	XXX
8999997.	Total - Preferred Stocks - Part 4					462,000	XXX	487,988	457,380	4,561	1	0	4,562	0	461,942	0	58	58	22,321	XXX	XXX
8999999.	Total - Preferred Stocks					462,000	XXX	487,988	457,380	4,561	1	0	4,562	0	461,942	0	58	58	22,321	XXX	XXX
9899999.	Total - Preferred and Common Stocks					462,000	XXX	487,988	457,380	4,561	1	0	4,562	0	461,942	0	58	58	22,321	XXX	XXX
9999999.	Total - Bonds, Preferred and Common Stocks					17,047,791	XXX	16,795,128	15,789,542	4,684	72,655	36	77,303	0	17,043,862	0	3,930	3,930	425,942	XXX	XXX

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

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

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

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

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

Sch. DL - Pt. 1
NONE

Sch. DL - Pt. 2
NONE

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1		2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
						6	7	8	
Depository		Code	Rate of Interest	Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	First Month	Second Month	Third Month	*
Open Depositories									
Mabrey Bank	Tulsa, Oklahoma		0.550			10,563,977	10,219,960	9,543,990	XXX
PNC Bank	Pittsburgh, Pennsylvania		0.450			1,312,546	2,244,369	2,477,167	XXX
The Bank of New York Mellon	New York, New York		0.450			5,543	5,973	5,830	XXX
0199999. Total Open Depositories		XXX	XXX	0	0	11,882,065	12,470,301	12,026,987	XXX
0399999. Total Cash on Deposit		XXX	XXX	0	0	11,882,065	12,470,301	12,026,987	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX	400	400	400	XXX
0599999. Total Cash		XXX	XXX	0	0	11,882,465	12,470,701	12,027,387	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due & Accrued	9 Amount Received During Year
Exempt Money Market Mutual Funds as Identified by the SVO								
31846V 41 9	FIRST AMER:TRS OBG V		09/04/2019	1.670		1		
825252 40 6	INVESCO TREASURY INST		09/30/2019	1.750		35,510,877	56,684	130,672
94975H 29 6	WELLS FRGO TREASURY PLUS CL I MMF		06/04/2019	1.710		0		
8599999. Total - Exempt Money Market Mutual Funds as Identified by the SVO						35,510,878	56,684	130,672
8899999. Total - Cash Equivalents						35,510,878	56,684	130,672

DIRECTOR AND OFFICER INSURANCE COVERAGE SUPPLEMENT

Year To Date For the Period Ended September 30, 2019

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	2 Direct Earned Premiums	3 Direct Losses Incurred
.....759,754	728,375	.....(55,587)

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: ....