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QUARTERLY STATEMENT

As of March 31, 2020

of the Condition and Affairs of the

Mid-Continent Casualty Company

NAIC Group Code.....84, 84 (Current Period) (Prior Period) | NAIC Company Code..... 23418 | Employer's ID Number..... 73-0556513

Organized under the Laws of OH | State of Domicile or Port of Entry OH | Country of Domicile US

Incorporated/Organized..... February 26, 1947 | Commenced Business..... February 26, 1948

Statutory Home Office	301 E. 4th Street .. Cincinnati .. OH .. US .. 45202 *(Street and Number) (City or Town, State, Country and Zip Code)*	
Main Administrative Office	1437 South Boulder Dr. .. Tulsa .. OK .. US .. 74119 *(Street and Number) (City or Town, State, Country and Zip Code)*	918-587-7221 *(Area Code) (Telephone Number)*
Mail Address	P.O. Box 1409 .. Tulsa .. OK .. US .. 74101 *(Street and Number or P. O. Box) (City or Town, State, Country and Zip Code)*	
Primary Location of Books and Records	1437 South Boulder Dr. .. Tulsa .. OK .. US .. 74119 *(Street and Number) (City or Town, State, Country and Zip Code)*	918-587-7221 *(Area Code) (Telephone Number)*
Internet Web Site Address	http://www.mcg-ins.com/	
Statutory Statement Contact	Gregory Patrick Jones *(Name)*	918-587-7221 x 6125 *(Area Code) (Telephone Number) (Extension)*
	gjones@mcg-ins.com *(E-Mail Address)*	918-588-1253 *(Fax Number)*

OFFICERS

Name	Title	Name	Title
1. James Steven Davis	President and COO	2. 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	Senior Vice President
Barrett Farmer Leahy	Senior Vice President	Robert Dewayne Martin	Senior 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 ________ day of ________________

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	387,353,658		387,353,658	377,163,137
2. Stocks:				
2.1 Preferred stocks	24,004,263		24,004,263	27,411,430
2.2 Common stocks	61,610,111	100,000	61,510,111	65,057,820
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 $..........0 encumbrances)			0	
5. Cash ($.....11,290,479), cash equivalents ($.....47,069,478) and short-term investments ($..........0)	58,359,957		58,359,957	38,746,054
6. Contract loans (including $..........0 premium notes)			0	
7. Derivatives			0	
8. Other invested assets	44,883		44,883	46,175
9. Receivables for securities	2,043,251		2,043,251	49,637
10. Securities lending reinvested collateral assets			0	
11. Aggregate write-ins for invested assets	9,938,645	9,938,645	0	(0)
12. Subtotals, cash and invested assets (Lines 1 to 11)	543,354,768	10,038,645	533,316,123	508,474,253
13. Title plants less $..........0 charged off (for Title insurers only)			0	
14. Investment income due and accrued	2,682,229	5,751	2,676,478	2,740,405
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	13,914,866	1,806,881	12,107,985	11,269,979
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $..........0 earned but unbilled premiums)	14,170,736		14,170,736	11,827,424
15.3 Accrued retrospective premiums ($..........0) and contracts subject to redetermination ($..........0)			0	
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers			0	
16.2 Funds held by or deposited with reinsured companies			0	
16.3 Other amounts receivable under reinsurance contracts			0	
17. Amounts receivable relating to uninsured plans			0	
18.1 Current federal and foreign income tax recoverable and interest thereon	1,058,099		1,058,099	1,763,463
18.2 Net deferred tax asset	14,130,477	3,606,882	10,523,595	5,631,264
19. Guaranty funds receivable or on deposit			0	
20. Electronic data processing equipment and software	185,739		185,739	201,252
21. Furniture and equipment, including health care delivery assets ($..........0)	554,061	554,061	0	
22. Net adjustment in assets and liabilities due to foreign exchange rates			0	
23. Receivables from parent, subsidiaries and affiliates			0	
24. Health care ($..........0) and other amounts receivable			0	
25. Aggregate write-ins for other than invested assets	0	0	0	133,157
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25)	590,050,975	16,012,220	574,038,755	542,041,197
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts			0	
28. Total (Lines 26 and 27)	590,050,975	16,012,220	574,038,755	542,041,197

DETAILS OF WRITE-INS

1101. TOMIC Asset Purchase	9,882,363	9,882,363	0	
1102. CDW Prepaid Maintenance	56,282	56,282	0	(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)	9,938,645	9,938,645	0	(0)
2501. Reinsurance Commission Receivable			0	133,156
2502. Rounding			0	1
2503.			0	
2598. Summary of remaining write-ins for Line 25 from overflow page	0	0	0	0
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above)	0	0	0	133,157

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31 Prior Year
1.	Losses (current accident year $.....15,764,361)	207,054,603	212,304,761
2.	Reinsurance payable on paid losses and loss adjustment expenses		
3.	Loss adjustment expenses	86,377,151	81,207,274
4.	Commissions payable, contingent commissions and other similar charges		
5.	Other expenses (excluding taxes, licenses and fees)	11,681,963	10,847,231
6.	Taxes, licenses and fees (excluding federal and foreign income taxes)	708,323	885,113
7.1	Current federal and foreign income taxes (including $..........0 on realized capital gains (losses))		
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 $.....5,674,789 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)	63,336,802	60,616,693
10.	Advance premium		
11.	Dividends declared and unpaid:		
	11.1 Stockholders		
	11.2 Policyholders		
12.	Ceded reinsurance premiums payable (net of ceding commissions)	440,707	594,260
13.	Funds held by company under reinsurance treaties		
14.	Amounts withheld or retained by company for account of others	184,817	318,262
15.	Remittances and items not allocated		61,247
16.	Provision for reinsurance (including $..........0 certified)	2,209,314	1,979,875
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		
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	2,003,307	4,000,000
26.	Total liabilities excluding protected cell liabilities (Lines 1 through 25)	373,996,987	372,814,716
27.	Protected cell liabilities		
28.	Total liabilities (Lines 26 and 27)	373,996,987	372,814,716
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	146,866,526	116,823,280
35.	Unassigned funds (surplus)	49,668,992	48,896,951
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)	200,041,768	169,226,481
38.	Totals (Page 2, Line 28, Col. 3)	574,038,755	542,041,197

DETAILS OF WRITE-INS

2501.	Rounding		
2502.	Other Liabilities - TOMIC	2,000,000	4,000,000
2503.	Equtiies and Deposits in Pools and Associations	3,307	
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)	2,003,307	4,000,000
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 $.....32,359,233)	29,141,542	27,104,640	112,132,665
1.2 Assumed (written $.....5,522,025)	5,901,523	7,909,540	28,586,463
1.3 Ceded (written $.....2,931,799)	2,813,715	2,821,129	11,322,659
1.4 Net (written $.....34,949,459)	32,229,350	32,193,051	129,396,469
DEDUCTIONS:			
2. Losses incurred (current accident year $.....16,061,220):			
2.1 Direct	4,527,923	9,212,922	55,364,555
2.2 Assumed	1,828,091	3,442,734	12,799,094
2.3 Ceded	670,417	1,301,892	3,357,652
2.4 Net	5,685,597	11,353,764	64,805,997
3. Loss adjustment expenses incurred	13,161,523	4,936,702	24,283,877
4. Other underwriting expenses incurred	13,344,613	13,382,985	51,876,606
5. Aggregate write-ins for underwriting deductions	0	0	0
6. Total underwriting deductions (Lines 2 through 5)	32,191,733	29,673,451	140,966,480
7. Net income of protected cells			
8. Net underwriting gain (loss) (Line 1 minus Line 6 + Line 7)	37,617	2,519,600	(11,570,011)
INVESTMENT INCOME			
9. Net investment income earned	4,145,465	4,392,900	17,572,300
10. Net realized capital gains (losses) less capital gains tax of $.....32,515	(2,104,248)	(255,424)	(1,103,084)
11. Net investment gain (loss) (Lines 9 + 10)	2,041,217	4,137,476	16,469,216
OTHER INCOME			
12. Net gain or (loss) from agents' or premium balances charged off (amount recovered $.....122,986 amount charged off $.....53,733)	69,253	67,394	207,037
13. Finance and service charges not included in premiums	26,923	22,470	101,390
14. Aggregate write-ins for miscellaneous income	(235,259)	(235,225)	(941,068)
15. Total other income (Lines 12 through 14)	(139,083)	(145,361)	(632,641)
16. Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15)	1,939,751	6,511,715	4,266,564
17. Dividends to policyholders	104,400	179,811	332,550
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)	1,835,351	6,331,904	3,934,014
19. Federal and foreign income taxes incurred	672,848	1,358,627	697,605
20. Net income (Line 18 minus Line 19) (to Line 22)	1,162,503	4,973,277	3,236,409
CAPITAL AND SURPLUS ACCOUNT			
21. Surplus as regards policyholders, December 31 prior year	169,226,482	176,876,218	176,876,217
22. Net income (from Line 20)	1,162,503	4,973,277	3,236,409
23. Net transfers (to) from Protected Cell accounts			
24. Change in net unrealized capital gains or (losses) less capital gains tax of $.....(1,064,485)	(4,004,492)	2,009,722	4,355,537
25. Change in net unrealized foreign exchange capital gain (loss)			
26. Change in net deferred income tax	451,177	113,651	584,724
27. Change in nonadmitted assets	3,392,291	(350,773)	(4,027,230)
28. Change in provision for reinsurance	(229,439)		(1,979,875)
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	30,043,246	45,091	180,700
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)
36. Change in treasury stock			
37. Aggregate write-ins for gains and losses in surplus	0	(6)	0
38. Change in surplus as regards policyholders (Lines 22 through 37)	30,815,286	6,790,962	(7,649,735)
39. Surplus as regards policyholders, as of statement date (Lines 21 plus 38)	200,041,768	183,667,180	169,226,482

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)	(235,259)	(235,225)	(941,068)
1402. Rounding			
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)	(235,259)	(235,225)	(941,068)
3701. Miscellaneous Sources		(6)	
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	(6)	0

CASH FLOW

	1 Current Year to Date	2 Prior Year To Date	3 Prior Year Ended December 31
CASH FROM OPERATIONS			
1. Premiums collected net of reinsurance	31,424,384	31,271,780	129,278,547
2. Net investment income	4,081,500	4,043,216	17,037,188
3. Miscellaneous income	(139,083)	(145,361)	(632,641)
4. Total (Lines 1 through 3)	35,366,801	35,169,634	145,683,095
5. Benefit and loss related payments	10,935,755	13,888,870	44,277,845
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts			
7. Commissions, expenses paid and aggregate write-ins for deductions	20,678,317	23,193,500	86,992,081
8. Dividends paid to policyholders	104,400	179,811	332,550
9. Federal and foreign income taxes paid (recovered) net of $..........0 tax on capital gains (losses)	(1)	(1)	2,550,374
10. Total (Lines 5 through 9)	31,718,471	37,262,180	134,152,850
11. Net cash from operations (Line 4 minus Line 10)	3,648,330	(2,092,546)	11,530,245
CASH FROM INVESTMENTS			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds	31,155,462	10,105,897	70,349,342
12.2 Stocks	538,000		7,708,296
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	254,053	254,061	1,016,211
12.8 Total investment proceeds (Lines 12.1 to 12.7)	31,947,515	10,359,958	79,073,849
13. Cost of investments acquired (long-term only):			
13.1 Bonds	44,291,203	11,089,194	76,171,420
13.2 Stocks			99,001
13.3 Mortgage loans			
13.4 Real estate			
13.5 Other invested assets			
13.6 Miscellaneous applications			
13.7 Total investments acquired (Lines 13.1 to 13.6)	44,291,203	11,089,194	76,270,421
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)	(12,343,688)	(729,236)	2,803,428
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	30,043,246	45,091	180,700
16.3 Borrowed funds			
16.4 Net deposits on deposit-type contracts and other insurance liabilities			
16.5 Dividends to stockholders			10,000,000
16.6 Other cash provided (applied)	(1,733,985)	(2,087,359)	(2,850,739)
17. Net cash from financing and miscellaneous sources (Lines 16.1 through 16.4 minus Line 16.5 plus Line 16.6)	28,309,261	(2,042,268)	(12,670,039)
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)	19,613,903	(4,864,050)	1,663,634
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year	38,746,054	37,082,420	37,082,420
19.2 End of period (Line 18 plus Line 19.1)	58,359,956	32,218,370	38,746,054

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

20.0001			

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 #	2020	2019
Net income, state basis	-	-	-	$ 1,162,503	$ 3,236,409
Effect of state prescribed practices	-	-	-	-	-
Effect of state permitted practices	-	-	-	-	-
Net income, NAIC SAP	-	-	-	$ 1,162,503	$ 3,236,409
Statutory surplus, state basis	-	-	-	$ 200,041,768	$ 169,226,481
Effect of state prescribed practices	-	-	-	-	-
Effect of state permitted practices	-	-	-	-	-
Statutory surplus, NAIC SAP	-	-	-	$ 200,041,768	$ 169,226,481

B. Use of Estimates in the Preparation of the Financial Statements

The preparation of financial statements in conformity with Statutory Accounting Principles requires management to make estimates and assumptions that affect the reported amounts of assets and liabilities. It also requires disclosure of contingent assets and liabilities at the date of the financial statements and the reported

C. Accounting Policies

Investments – Invested asset values are generally stated as follows:

Bonds with a NAIC rating 1 and 2 are stated at amortized cost using the interest method; all others are stated at the lower of amortized cost or fair value. For residential mortgage-backed securities (RMBS), commercial mortgage-backed securities (CMBS) and loan-backed and structured securities (LBASS), the NAIC has retained a third-party investment management firm 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 NAIC Credit Rating Provider (CRP) rating equal to NAIC 1 and 2 are stated at amortized cost and NAIC 3-6 are stated at lower of amortized cost or fair value. Mandatory convertible bonds are stated at the lower of book value or fair value, regardless of the NAIC designation. The company does not own any SVO Identified Exchange Traded Funds.

Short-term investments are stated at cost.

Unpaid Losses and Loss Adjustment Expenses – The net liabilities stated for unpaid claims and for expenses of investigation and adjustment of unpaid claims are based upon (a) the accumulation of case estimates for losses reported prior to the close of the accounting period on the direct business written; (b) estimates received from ceding reinsurers and insurance pools and associations; (c) estimates of unreported losses (including possible development on known claims) based on past experience; (d) estimates based on experience of expenses for investigating and adjusting claims; and (e) the current state of the law and coverage litigation. Establishing reserves for asbestos, environmental, and other mass tort claims involves considerably more judgment than other types of claims due to, among other things, inconsistent court decisions, an increase in bankruptcy filings as a result of asbestos-related liabilities, novel theories of coverage, and judicial interpretations that often expand theories of recovery and broaden the scope of coverage.

Loss reserve liabilities are subject to the impact of changes in claim amounts and frequency and other factors. Changes in estimates of the liabilities for losses and loss adjustment expenses are reflected in the Statement of Income in the period in which determined. Despite the variability inherent in such estimates, management believes the liabilities for unpaid losses and loss adjustment expenses are adequate.

Premium Deficiency Reserve – The Company does not use anticipated investment income as a factor in premium deficiency calculations.

Premium Recognition – Premiums are earned over the terms of the related insurance policies and reinsurance contracts. Unearned premium reserves are established to cover the unexpired portion of premiums written. Generally, for direct business, such reserves are computed by pro rata methods. For certain collateral protection products, earned premium and unearned premium reserves are computed consistent with the proportion of the total exposure provided throughout the term of the contract. For assumed business, unearned premium reserves are based on reports received from ceding companies for reinsurance.

Underwriting Expense Recognition – Expenses incurred in connection with acquiring new insurance business, including such acquisition costs as sales commissions, are charged to operations as incurred. Expenses incurred are reduced for ceding allowances received or receivable.

Non-Admitted Assets – Certain assets designated as "non-admitted", in accordance with Statement of Statutory Accounting Principles (SSAP) No. 4 Assets and Non-Admitted Assets, are excluded from the statutory balance sheet and such amounts are charged directly to unassigned funds.

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

The Company did not have any material changes in accounting principles and/or corrections of errors.

3.) BUSINESS COMBINATIONS AND GOODWILL

A. Statutory Purchase Method – Not Applicable.

B. Statutory Merger – Not Applicable.

C. Impairment Loss – Not Applicable.

4.) DISCONTINUED OPERATIONS

The Company did not have any discontinued operations during 2020.

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 2020.

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
44931BAE7	2,217,162	2,025,956	191,206	2,025,956	1,676,250	3/31/20
50188NAA6	1,594,088	1,545,044	49,044	1,545,044	1,351,400	3/31/20
05616MAG1	2,468,412	2,445,581	22,831	2,445,581	2,188,200	3/31/20
761118FM5	427,411	405,902	14,066	413,345	413,345	3/31/20
32052KAB1	1,597,872	1,496,509	97,087	1,500,785	1,435,686	3/31/20
12669GR45	401,200	385,948	16,946	384,254	363,416	3/31/20
362341FN4	389,621	360,759	28,904	360,717	336,540	3/31/20

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
$ 144,296,695	$ (7,809,729)	$ 26,783,659	$ (2,789,868)

5. Based on cash flow projections received from independent sources (which reflect loan to collateral values, subordination, vintage and geographic concentration), implied cash flows inherent in security ratings and analysis of historical payment data, management believes that the Company will recover its cost basis in all securities with unrealized losses at March 31, 2020. 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 does not have any investment in real estate.

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. 5GI 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	0	1	0	172,788	0	174,948
(2) Bonds - FV	1	0	156,114	0	156,114	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	156,114	172,788	156,114	174,948

AC - Amortized Cost FV - Fair Value

P. Short Sales – Not Applicable

Q. Prepayment Penalty and Acceleration Fees

	General Account	Separate Account
(1) Number of CUSIPs	1	0
(2) Aggregate Amount of Investment Income	86,959	0

6.) JOINT VENTURES, PARTNERSHIPS AND LIMITED LIABILITY COMPANIES

The Company has no investments in Joint Ventures, Partnerships or Limited Liability Companies.

7.) INVESTMENT INCOME

No investment income was excluded from surplus.

8.) DERIVATIVE INSTRUMENTS

The Company's investment objectives do not include holding or issuing derivative financial instruments.

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 received a $30 million surplus contribution from its parent, Great American Holding Inc. on March 24, 2020.

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

The Company does not have any Employee Retirement, Deferred Compensation, Postemployment or Other Postretirement Benefit Plans.

13.) CAPITAL AND SURPLUS, DIVIDEND RESTRICTIONS AND QUASI-REORGANIZATIONS - No significant change.

14.) LIABILITIES, CONTINGENCIES AND ASSESSMENTS - No significant change.

15.) LEASES

A. Lessee Operating Lease

The Company does not have any lease obligations.

B. Lessor Leases

The Company does not have any leases where it is the lessor.

16.) INFORMATION ABOUT FINANCIAL INSTRUMENTS WITH OFF-BALANCE SHEET RISK AND FINANCIAL INSTRUMENTS WITH CONCENTRATIONS OF CREDIT RISK

The Company does not have any financial instruments with off-balance sheet risk.

17.) SALE, TRANSFER AND SERVICING OF FINANCIAL ASSETS AND EXTINGUISHMENTS OF LIABILITIES

A. The Company did not sell any receivable balances during 2020.

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

C. The Company was not involved in any wash sale transactions during 2020.

18.) GAIN OR LOSS TO THE REPORTING ENTITY FROM UNINSURED PLANS AND THE UNINSURED PORTION OF PARTIALLY INSURED PLANS

The Company does not serve as an administrator for uninsured accident and health plans or uninsured portions of partially insured plans.

19.) DIRECT PREMIUM WRITTEN/PRODUCED BY MANAGING GENERAL AGENTS/THIRD PARTY ADMINISTRATORS

The Company did not have any direct premium written by a managing general agent or third-party administrator.

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	-	301,857	-	301,857
Asset Backed Securities	-	-	-	-
All other bonds	-	730,588	-	730,588
Total bonds	$ -	$ 1,032,445	$ -	$ 1,032,445
Preferred stock	19,544,263	-	-	19,544,263
Non-affiliated common stock	3,409,100	-	-	3,409,100
Other investments	-	-	-	-
Total assets accounted for at fair value	$ 22,953,363	$ 1,032,445	$ -	$ 23,985,808

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	$ 1,070,445	$ 996,745	$ 1,070,445	$ -	$ -
States, municipalities and political subdivisions	134,149,787	129,575,795	-	131,472,973	2,676,814
Foreign government	-	-	-	-	-
Residential MBS	57,990,365	56,592,850	-	54,976,765	3,013,600
Commercial MBS	908,934	1,000,000	-	908,934	-
Collateralized loan obligations	62,043,754	66,451,896	-	58,504,154	3,539,600
Asset backed securities	80,169,647	84,856,140	1,695,000	78,474,647	-
All other bonds	48,289,034	47,880,232	-	47,355,234	933,800
Total bonds	$ 384,621,966	$ 387,353,658	$ 2,765,445	$ 371,692,707	$ 10,163,814
Preferred stock	24,188,663	24,004,263	23,488,663	-	700,000
Non-affiliated common stock	3,409,100	3,409,100	3,409,100	-	-
Cash and short term	58,359,957	58,359,957	58,359,957	-	
Total financial assets	$ 470,579,686	$ 473,126,978	$ 88,023,165	$ 371,692,707	$ 10,863,814

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

21.) OTHER ITEMS - No significant change.

22.) EVENTS SUBSEQUENT

There have not been any events subsequent to March 31, 2020, which may have a material effect on the financial condition of the Company.

23.) REINSURANCE - No significant change.

24.) RETROSPECTIVELY RATED CONTRACTS

The Company does not have any accrued retrospectively rated premiums reported as admitted assets.

25.) CHANGE IN INCURRED LOSSES AND LOSS ADJUSTMENT EXPENSES

Reserves as of December 31, 2019 were $293.5 million. As of March 31, 2020, $18.6 million has been paid for incurred claims and claim adjustment expenses attributable to insured events of prior years. Reserves remaining for prior years are now $276.6 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 $1.7 million in unfavorable prior-year development since December 31, 2019 to March 31, 2020. 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

The Company entered into a pooling agreement on January 1, 2016 with Oklahoma Surety Company, Mid-Continent Assurance Company, and Mid-Continent Excess and Surplus Insurance Company. The effect is to transfer all direct insurance business of these companies to the Company which will retain 100% of the premium, losses and expenses of the pooled balances, ceding nothing back to the subsidiaries.

Company	NAIC Company Code Number	Participation Percentage
Mid-Continent Casualty Company	23418	100.0%
Oklahoma Surety Company	23426	0.0%
Mid-Continent Assurance Company	15380	0.0%
Mid-Continent Excess and Surplus Insurance Company	13794	0.0%

The Company’s net underwriting results are determined after making cessions to various other affiliated and non-affiliated reinsurers under terms of other reinsurance agreements. These cessions are made subsequent to the pooling of business from the affiliated pool members to the Company. There are no discrepancies between entries regarding pooled business on the assumed and ceded reinsurance schedules of the lead company and the corresponding entries on the assumed and ceded reinsurance schedules of other pool participants. The Provision for Reinsurance (Schedule F, Part 3) is recorded by the Company and is not shared with the other pool participants. Uncollectible reinsurance balances which are written off are subject to the terms of the pooling agreement.

As of March 31, 2020, the Company does not have an amount payable to or receivable from its affiliates, Oklahoma Surety Company, Mid-Continent Assurance Company, and Mid-Continent Excess and Surplus Insurance Company.

27.) STRUCTURED SETTLEMENTS

The amount of reserves no longer carried by the Company for which the Company purchased annuities, with the claimant as payee but for which the Company is contingently liable, is less than 1% of the Company’s policyholders’ surplus.

28.) HEALTH CARE RECEIVABLES

The Company does not have any health care receivables.

29.) PARTICIPATING POLICIES –

The company does not have any participating policies.

30.) PREMIUM DEFICIENCY RESERVES - No significant change.

31.) HIGH DEDUCTIBLES

The company does not participate in any high deductible programs.

32.) DISCOUNTING OF LIABILITIES FOR UNPAID LOSSES OR UNPAID LOSS ADJUSTMENT EXPENSES

The Company does not discount its liabilities for unpaid losses or unpaid loss adjustment expenses.

33.) ASBESTOS/ENVIRONMENTAL RESERVES

The Company does not have exposure to asbestos and environmental claims as contemplated by this disclosure requirement.

34.) SUBSCRIBER SAVINGS ACCOUNTS

The Company is not a reciprocal exchange and, accordingly, has nothing to report.

35.) MULTIPLE PERIL CROP INSURANCE

The Company does not write multiple peril crop insurance.

36.) FINANCIAL GUARANTY INSURANCE

The Company does not write financial guaranty insurance.

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

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

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

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

2.2 If yes, date of change:

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

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

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

American Empire Surplus Lines Insurance Company, Great American E & S Insurance Company, Great American Fidelity Insurance Company and Mid-Continent Excess and Surplus Insurance Company were re-domiciled from Delaware to Ohio.

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).

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

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

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

FINANCIAL

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	57,880,876	58,201,010
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)	$ 57,880,876	$ 58,201,010
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 [ ] N/A [X]

If no, attach a description with this statement.

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

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

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

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

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

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

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

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

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

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

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

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

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

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

17.5097 For those firms/individuals listed in the table for Question 17.5, do any firms/individuals unaffiliated with the reporting entity (i.e., designated with a "U") manage more than 10% of the reporting entity's invested 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 invested 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

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

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

18.2 If no, list exceptions:

19. By self-designating 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]

21. By assigning FE to a Schedule BA non-registered private fund, the reporting entity is certifying the following elements of each self-designated FE fund:
    a. The security was purchased prior to January 1, 2019.
    b. The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.
    c. The security had a public credit rating(s) with annual surveillance assigned by an NAIC CRP in its legal capacity as an NRSRO prior to January 1, 2019.
    d. The fund only or predominantly holds bonds in its portfolio.
    e. The current reporting NAIC designation was derived from the public credit rating(s) with annual surveillance assigned by an NAIC CRP in its legal capacity as an NRSRO.
    f. The public credit rating(s) with annual surveillance assigned by an NAIC CRP has not lapsed.

    Has the reporting entity assigned FE to Schedule BA non-registered private funds that complied with the above criteria? 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	2	3	4	5	6	7
NAIC Company Code	ID Number	Name of Reinsurer	Domiciliary Jurisdiction	Type of Reinsurer	Certified Reinsurer Rating (1 through 6)	Effective Date of Certified Reinsurer Rating

NONE

SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN

Current Year to Date - Allocated by States and Territories

States, Etc.	1 Active Status (a)	Direct Premiums Written 2 Current Year to Date	 3 Prior Year to Date	Direct Losses Paid (Deducting Salvage) 4 Current Year to Date	 5 Prior Year to Date	Direct Losses Unpaid 6 Current Year to Date	 7 Prior Year to Date
1. Alabama AL	L	80,267	59,598			123,823	172,469
2. Alaska AK	N						
3. Arizona AZ	L	68,664	61,378			387,829	25,933
4. Arkansas AR	L	556,815	514,095	339,549	354,356	1,425,781	848,481
5. California CA	N						
6. Colorado CO	L	322,117	417,794		120,734	72,446	241,128
7. Connecticut CT	L	96,316	64,607				
8. Delaware DE	L						
9. District of Columbia DC	N						
10. Florida FL	L	1,713,636	1,352,759	3,232,689	2,318,335	82,075,629	73,549,167
11. Georgia GA	L	239,318	159,348	67,500	29,720	763,028	3,526,724
12. Hawaii HI	N						
13. Idaho ID	L	111,327	196,176	7,000	45,590	123,056	40,969
14. Illinois IL	L	86,342	160,747			476,832	505,735
15. Indiana IN	L	267,477	174,211			241,783	67,677
16. Iowa IA	L	23,217	23,468			31,662	67,238
17. Kansas KS	L	1,492,251	1,451,863	129,221	185,777	7,701,549	5,269,888
18. Kentucky KY	L	22,161	72,119	4,344		5,022	179,005
19. Louisiana LA	L	224,487	285,617	(20,449)		113,085	91,166
20. Maine ME	L	59,414	18,607	7,518	193	15,445	3,711
21. Maryland MD	L	215,207	200,392			7,244	6,534
22. Massachusetts MA	L						
23. Michigan MI	L	246,881	245,047		35,000	72,352	179,644
24. Minnesota MN	L	76,683	63,882		3,081		4,062
25. Mississippi MS	L	77,087	65,633			13,275	560,403
26. Missouri MO	L	361,834	371,340	72,000	84,214	1,407,507	992,472
27. Montana MT	L	232,965	260,621	101,660	42,089	3,122,314	1,563,234
28. Nebraska NE	L	62,649	85,384	9,822		33,252	1,508
29. Nevada NV	L	5,900					
30. New Hampshire NH	L	5,392					
31. New Jersey NJ	L	489,410	271,384			54,304	
32. New Mexico NM	L	359,644	325,541	242,862		1,886,972	1,272,985
33. New York NY	N						
34. North Carolina NC	L	236,651	345,076	8,400	134,919	933,683	687,522
35. North Dakota ND	L	930,817	1,196,918	81,666	5,479,113	1,187,308	9,218,405
36. Ohio OH	L	124,217	119,408	2,159		4,435	
37. Oklahoma OK	L	6,554,921	6,665,262	1,072,807	1,544,314	28,737,980	34,842,405
38. Oregon OR	L	117,354	106,738	37,500	2,500	374,637	159,308
39. Pennsylvania PA	L	261,912	133,022			76,221	1,143
40. Rhode Island RI	L	3,163					
41. South Carolina SC	L	1,121,902	709,284	139,912	7,000	7,306,159	2,278,890
42. South Dakota SD	L	24,904	35,156				
43. Tennessee TN	L	100,096	105,959	113,200	3,641	928,095	680,097
44. Texas TX	L	13,407,914	11,824,504	1,548,082	1,582,442	54,911,785	44,921,229
45. Utah UT	L	734,310	1,070,325	145,275	89,500	3,766,070	4,771,080
46. Vermont VT	N						
47. Virginia VA	L	31,192	35,412		7,190	452,380	769,845
48. Washington WA	L						
49. West Virginia WV	L	67,593	10,500			25,543	
50. Wisconsin WI	L	699,417				51,602	
51. Wyoming WY	L	445,409	371,288	7,168	116,293	594,551	674,051
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	32,359,233	29,630,463	7,349,885	12,186,001	199,504,639	188,174,108

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	R - Registered - Non-domiciled RRGs	0
E - Eligible - Reporting entities eligible or approved to write surplus lines in the state (other than their state of domicile - See DSLI)	0	Q - Qualified - Qualified or accredited reinsurer	0
D - Domestic Surplus Lines Insurer (DSLI) - Reporting entities authorized to write surplus lines in the state of domicile	0	N - None of the above - Not allowed to write business in the state	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	31-0996797	
— American Money Management Corporation	OH	31-0828578	
— — American Real Estate Capital Company, LLC	OH	27-1577326	
— — Mid-Market Capital Partners, LLC	DE	27-2829629	
— APU Holding Company	OH	41-2112001	
— — American Premier Underwriters, Inc.	PA	23-6000765	
— — — Lehigh Valley Railroad Company	PA	13-6400464	
— — — — Pennsylvania Lehigh Oil & Gas Holdings LLC	PA	46-1665396	
— — — Magnolia Alabama Holdings, Inc.	DE	20-1548213	
— — — — Magnolia Alabama Holdings LLC	AL	20-1574094	
— — — Michigan Oil & Gas Holdings, LLC	MI	46-1852532	
— — — Ohio Oil & Gas Holdings, LLC	OH	46-1480078	
— — — The Owasco River Railway, Inc.	NY	13-6021353	
— — — PCC Technical Industries, Inc.	DE	76-0080537	
— — — 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 *	OH	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 *	OH	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 *	OH	31-0954439	37532
Great American Fidelity Insurance Company *	OH	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.	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	OH	IA	Mid-Continent Casualty Company	Ownership	100.000	American Financial Group, Inc.	N	

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)	*
			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	OH	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	OH	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	OH	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	100.000	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			0.000	
6. Mortgage guaranty			0.000	
8. Ocean marine			0.000	
9. Inland marine	2,431,084	542,464	22.314	28.930
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		5,704	0.000	
17.1 Other liability-occurrence	13,587,685	(3,462,423)	(25.482)	21.736
17.2 Other liability-claims made	4,465,800	3,080,278	68.975	(10.542)
17.3 Excess workers' compensation			0.000	
18.1 Products liability-occurrence	5,081,539	3,680,683	72.432	122.389
18.2 Products liability-claims made			0.000	
19.1, 19.2 Private passenger auto liability			0.000	
19.3, 19.4 Commercial auto liability	1,504,020	439,183	29.201	35.905
21. Auto physical damage	553,534	157,921	28.530	32.803
22. Aircraft (all perils)			0.000	
23. Fidelity			0.000	
24. Surety	1,517,880	84,113	5.541	(1.494)
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	29,141,542	4,527,923	15.538	33.990

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	2,519,111	2,519,111	2,201,623
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	14,336,021	14,336,021	13,882,765
17.2 Other liability-claims made	5,508,814	5,508,814	4,669,901
17.3 Excess workers' compensation			
18.1 Products liability-occurrence	6,004,973	6,004,973	5,430,073
18.2 Products liability-claims made			
19.1 19.2 Private passenger auto liability			
19.3 19.4 Commercial auto liability	1,858,054	1,858,054	1,462,413
21. Auto physical damage	712,991	712,991	648,889
22. Aircraft (all perils)			
23. Fidelity			
24. Surety	1,419,269	1,419,269	1,334,799
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	32,359,233	32,359,233	29,630,463

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 2020 Loss and LAE Payments on Claims Reported as of Prior Year-End	5 2020 Loss and LAE Payments on Claims Unreported as of Prior Year-End	6 Total 2020 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. 2017 + Prior	109,871	84,504	194,375	11,136	2,560	13,696	99,029	8,375	86,005	193,409	294	12,436	12,730
2. 2018	15,403	24,652	40,055	1,458	316	1,774	13,502	1,300	23,002	37,804	(443)	(34)	(477)
3. Subtotals 2018 + Prior	125,274	109,156	234,430	12,594	2,876	15,470	112,531	9,675	109,007	231,213	(149)	12,402	12,253
4. 2019	14,920	44,164	59,084	2,255	888	3,143	13,234	1,325	30,851	45,410	569	(11,100)	(10,531)
5. Subtotals 2019 + Prior	140,194	153,320	293,514	14,849	3,764	18,613	125,765	11,000	139,858	276,623	420	1,302	1,722
6. 2020	XXX	XXX	XXX	XXX	314	314	XXX	2,347	14,463	16,810	XXX	XXX	XXX
7. Totals	140,194	153,320	293,514	14,849	4,078	18,927	125,765	13,347	154,321	293,433	420	1,302	1,722
8. Prior Year-End's Surplus As Regards Policyholders	169,226												

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. 0.3 %	2. 0.8 %	3. 0.6 %

Col. 13, Line 7 Line 8
4. 1.0 %

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:

23418202049000001

23418202045500001

23418202036500001

Overflow Page for Write-Ins

NONE

SCHEDULE A - VERIFICATION

Real Estate

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

NONE

SCHEDULE B - VERIFICATION

Mortgage Loans

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

NONE

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	46,175	51,361
2. Cost of acquired:		
2.1 Actual cost at time of acquisition		
2.2 Additional investment made after acquisition		
3. Capitalized deferred interest and other		
4. Accrual of discount		
5. Unrealized valuation increase (decrease)		
6. Total gain (loss) on disposals		
7. Deduct amounts received on disposals		
8. Deduct amortization of premium and depreciation	1,293	5,185
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)	44,883	46,175
12. Deduct total nonadmitted amounts		
13. Statement value at end of current period (Line 11 minus Line 12)	44,883	46,175

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	469,732,387	468,422,818
2. Cost of bonds and stocks acquired	44,291,203	75,282,387
3. Accrual of discount	310,049	1,260,352
4. Unrealized valuation increase (decrease)	(5,154,032)	5,151,438
5. Total gain (loss) on disposals	89,989	39,604
6. Deduct consideration for bonds and stocks disposed of	34,045,091	78,634,939
7. Deduct amortization of premium	181,425	715,138
8. Total foreign exchange change in book/adjusted carrying value		
9. Deduct current year's other-than-temporary impairment recognized	2,162,007	1,110,424
10. Total investment income recognized as a result of prepayment penalties and/or acceleration fees	86,959	36,289
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	472,968,032	469,732,387
12. Deduct total nonadmitted amounts	100,000	100,000
13. Statement value at end of current period (Line 11 minus Line 12)	472,868,032	469,632,387

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)	344,836,476	43,292,773	31,037,415	(1,878,355)	355,213,479			344,836,476
2. NAIC 2 (a)	31,738,680	998,430	2,276,417	948,898	31,409,591			31,738,680
3. NAIC 3 (a)	415,193		8,789	168,070	574,474			415,193
4. NAIC 4 (a)					0			
5. NAIC 5 (a)	172,788		7,588	(9,086)	156,114			172,788
6. NAIC 6 (a)					0			
7. Total Bonds	377,163,137	44,291,203	33,330,209	(770,473)	387,353,658	0	0	377,163,137
PREFERRED STOCK								
8. NAIC 1					0			
9. NAIC 2	22,951,430		537,934	(2,869,233)	19,544,263			22,951,430
10. NAIC 3	4,460,000				4,460,000			4,460,000
11. NAIC 4					0			
12. NAIC 5					0			
13. NAIC 6					0			
14. Total Preferred Stock	27,411,430	0	537,934	(2,869,233)	24,004,263	0	0	27,411,430
15. Total Bonds and Preferred Stock	404,574,567	44,291,203	33,868,143	(3,639,706)	411,357,921	0	0	404,574,567

(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	25,329,516	27,408,291
2. Cost of cash equivalents acquired	61,793,252	83,674,050
3. Accrual of discount		
4. Unrealized valuation increase (decrease)		
5. Total gain (loss) on disposals	284	
6. Deduct consideration received on disposals	40,053,574	85,752,825
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)	47,069,478	25,329,516
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	47,069,478	25,329,516

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
Bonds - U.S. Government									
36179U 5A 6	G2 MA6241 - RMBS		03/13/2020	MORGAN STANLEY CO		1,967,718	1,967,718	3,006	1
36179V DB 3	G2 MA6398 - RMBS		03/12/2020	VARIOUS		4,498,443	4,482,568	6,848	1
36179V HF 0	G2 MA6530 - RMBS		03/12/2020	VARIOUS		3,009,688	3,000,000	4,583	1
0599999.	Total - Bonds - U.S. Government					9,475,849	9,450,285	14,438	XXX
Bonds - U.S. Special Revenue and Special Assessment									
3140QC V3 7	FN CA5133 - RMBS		02/28/2020	Bank of America Merrill Lynch		2,022,269	1,979,281	1,814	1
31418D NN 8	FN MA3996 - RMBS		03/12/2020	WELLS FARGO SECURITIES LLC		2,999,531	3,000,000	4,583	1
45201Y 6B 8	ILLINOIS HSG DEV AUTH REV		03/06/2020	MORGAN STANLEY CO		2,237,740	2,000,000		1FE
45201Y M8 7	ILLINOIS HSG DEV AUTH REV		03/11/2020	JP Morgan		1,057,500	1,000,000	4,083	1FE
880461 Q3 5	TENNESSEE HSG DEV AGY RESIDENTIAL FIN PR		02/26/2020	CITIGROUP		1,357,463	1,250,000		1Z
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments					9,674,503	9,229,281	10,481	XXX
Bonds - Industrial and Miscellaneous									
000844 AC 4	ABPCI 8 A1B - CDO	C	03/10/2020	BARCLAYS CAPITAL INC FIXED INC		500,000	500,000		1FE
00180A AB 5	AMSR 20SFR1 B - CMBS		03/04/2020	GOLDMAN		999,998	1,000,000		1FE
03880W AA 6	ARBOR REALTY COMMERCIAL REAL ESTATE NOTE	C	02/21/2020	JP Morgan		1,500,000	1,500,000		1Z
12510H AC 4	CAUTO 4 A3 - ABS		01/15/2020	CREDIT SUISSE SECURITIES (USA)		749,472	750,000		1FE
12641Q CZ 3	CSMC 097R 134 - CMO/RMBS		03/01/2020	Direct			927		1FM
24422E VF 3	JOHN DEERE CAPITAL CORP		03/04/2020	RBC CAPITAL MARKETS		999,340	1,000,000		1FE
278642 AW 3	EBAY INC		03/04/2020	Bank of America Merrill Lynch		998,430	1,000,000		2FE
30070R AA 0	XAN 20RSO8 A - CDO	C	03/02/2020	JP Morgan		1,000,000	1,000,000		1FE
38176V AA 7	GOCAP A1 - CDO	C	02/27/2020	SMBC SECURITIES INC		2,000,000	2,000,000		1FE
46187X AA 3	IHSFR 18SFR4 A - ABS		03/19/2020	PERFORMANCE TRUST CAPITAL PARTNERS		1,281,759	1,416,308	449	1FE
46647P BH 8	JPMORGAN CHASE & CO		03/10/2020	JP Morgan		1,000,000	1,000,000		1FE
691204 AA 9	OR A1L - CDO	C	03/06/2020	Societe Generale Paris		1,000,000	1,000,000		1FE
74331C AA 6	PROG 20SFR1 A - ABS		03/04/2020	BARCLAYS CAPITAL INC FIXED INC		4,999,834	5,000,000		1FE
74331C AB 4	PROG 20SFR1 B - ABS		03/04/2020	BARCLAYS CAPITAL INC FIXED INC		999,988	1,000,000		1FE
743874 AC 3	PFMT 201 A2 - CMO/RMBS		02/14/2020	Amherst Securities Group LLC		1,014,219	1,000,000	2,083	1FE
74968Q AA 5	RBIT 201 A - ABS		01/22/2020	BARCLAYS CAPITAL INC FIXED INC		999,999	1,000,000		1FE
81748K AA 0	SEMT 202 A1 - CMO/RMBS		02/13/2020	MORGAN STANLEY CO		3,074,063	3,000,000	5,833	1FE
95002K AA 1	WELLS FARGO MORTGAGE BACKED SECURITES 20		02/14/2020	WELLS FARGO SECURITIES LLC		2,023,750	2,000,000	4,333	1FE
3899999.	Total - Bonds - Industrial and Miscellaneous					25,140,851	25,167,234	12,699	XXX
8399997.	Total - Bonds - Part 3					44,291,203	43,846,801	37,617	XXX
8399999.	Total - Bonds					44,291,203	43,846,801	37,617	XXX
9999999.	Total - Bonds, Preferred and Common Stocks					44,291,203	XXX	37,617	XXX

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
Bonds - U.S. Government																					
36179V DB 3	G2 MA6398 - RMBS		03/24/2020	CREDIT SUISSE SECURITIES (USA)		4,507,782	4,482,568	4,498,443			14		14		4,498,457		9,325	9,325	8,094	01/20/2050	1
36179V HF 0	G2 MA6530 - RMBS		03/23/2020	Amherst Securities Group LLC		3,018,750	3,000,000	3,009,688			6		6		3,009,694		9,056	9,056	5,208	03/20/2050	1
0599999.	Total - Bonds - U.S. Government					7,526,532	7,482,568	7,508,131	0	0	20	0	20	0	7,508,151	0	18,381	18,381	13,302	XXX	XXX
Bonds - U.S. States, Territories and Possessions																					
68609T DM 7	OREGON ST		01/01/2020	Adjustment									0					0	3	12/01/2048	1FE
1799999.	Total - Bonds - U.S. States, Territories & Possessions					0	0	0	0	0	0	0	0	0	0	0	0	0	3	XXX	XXX
Bonds - U.S. Political Subdivisions of States																					
68609T DM 7	OREGON ST		03/02/2020	Direct		25,000	25,000	26,916	26,362		(30)		(30)		25,000			0	9	12/01/2048	1FE
68609T HV 3	OREGON ST		03/02/2020	Direct		20,000	20,000	21,130	21,019		(17)		(17)		20,000			0	4	06/01/2049	1FE
702333 4U 6	PASADENA TEX INDPT SCH DIST		02/15/2020	Call @ 100.00		1,130,000	1,130,000	1,295,794	1,135,335		(5,335)		(5,335)		1,130,000			0	28,250	02/15/2022	1FE
2499999.	Total - Bonds - U.S. Political Subdivisions of States					1,175,000	1,175,000	1,343,840	1,182,716	0	(5,382)	0	(5,382)	0	1,175,000	0	0	0	28,263	XXX	XXX
Bonds - U.S. Special Revenue and Special Assessment																					
041083 VB 9	ARKANSAS ST DEV FIN AUTH SINGLE FAMILY M		03/01/2020	Paydown		23,626	23,626	23,626	23,626		0		0		23,626			0	147	07/01/2043	1FE
130333 CA 3	CALIFORNIA HSG FIN AGY RESIDENTIAL MTG R		03/01/2020	Paydown		10,953	10,953	10,953	10,953		0		0		10,953			0	54	02/01/2042	1FE
130333 CB 1	CALIFORNIA HSG FIN AGY RESIDENTIAL MTG R		02/03/2020	VARIOUS		326,130	326,130	325,315	325,480		650		650		326,130			0	1,572	02/01/2042	1FE
196479 2D 0	COLORADO HSG & FIN AUTH		03/02/2020	Direct		30,000	30,000	31,701	31,535		(23)		(23)		30,000			0	5	05/01/2049	1FE
19647P BA 0	COLORADO HSG & FIN AUTH MULTIFAMILY HSG		03/02/2020	VARIOUS		5,333	15,136	15,136	5,330		(9,909)		(9,909)		5,227		105	105	247	02/01/2044	1FE
20775C B6 0	CONNECTICUT ST HSG FIN AUTH HSG MTG FIN		03/26/2020	Direct		85,000	85,000	89,506	88,538		(99)		(99)		85,000			0	56	11/15/2039	1FE
246395 WY 9	DELAWARE ST HSG AUTH REV		03/02/2020	Direct		30,000	30,000	31,188	30,232		(10)		(10)		30,000			0	736	07/01/2029	1FE
296122 US 1	ESCAMBIA CNTY FLA HSG FIN AUTH SINGLE FA		03/01/2020	Paydown		10,048	10,048	10,048	10,048				0		10,048			0	54	08/01/2044	1FE
3133N3 U9 3	FH RE6008 - RMBS		03/01/2020	Paydown		83,877	83,877	85,266	85,205		(1,328)		(1,328)		83,877			0	506	11/01/2049	1
3133N3 VG 6	FH RE6015 - RMBS		03/01/2020	Paydown		259,400	259,400	263,169	263,023		(3,623)		(3,623)		259,400			0	1,587	09/01/2049	1
3133N3 VN 1	FH RE6021 - RMBS		03/20/2020	VARIOUS		1,490,646	1,490,646	1,494,373	1,494,226		(261)		(261)		1,493,965		(3,319)	(3,319)	14,022	11/01/2049	1
31350A AU 2	FEDERAL HOME LN MTG CORP MULTIFAMILY VAR		01/15/2020	Call @ 100.00		5,000	5,000	5,000	5,000				0		5,000			0	10	07/15/2050	1
31397P PP 9	FHM M012 AA3 - CMBS		03/01/2020	Paydown		77,958	77,958	77,958	77,958		0		0		77,958			0	772	08/15/2051	1
31397P PV 6	FHM M012 A31 - CMBS		03/01/2020	Paydown		58,468	58,468	58,468	58,449		19		19		58,468			0	274	08/15/2051	1
3140QB N5 3	FN CA4011 - RMBS		03/01/2020	Paydown		693,103	693,103	703,933	703,404		(10,301)		(10,301)		693,103			0	3,944	08/01/2049	1
3140QC V3 7	FN CA5133 - RMBS		03/24/2020	VARIOUS		2,041,936	1,979,281	2,022,269			(742)		(742)		2,021,527		20,409	20,409		02/01/2050	1
31418D HY 1	FN MA3846 - RMBS		03/20/2020	VARIOUS		989,245	992,890	995,372	995,291		(149)		(149)		995,142		(5,897)	(5,897)	9,203	11/01/2049	1
31418D NN 8	FN MA3996 - RMBS		03/26/2020	VARIOUS		3,022,125	3,000,000	2,999,531			4		4		2,999,535		22,590	22,590	5,861	04/01/2050	1
34074M JB 8	FLORIDA HSG FIN CORP REV - MBS		03/01/2020	Paydown		47,995	47,995	47,995	47,995		0		0		47,995			0	189	07/01/2041	1FE
34074M SJ 1	FLORIDA HSG FIN CORP REV		01/02/2020	Direct		20,000	20,000	21,144	21,028		(0)		(0)		20,000			0	425	01/01/2050	1FE
45201Y R3 3	ILLINOIS HSG DEV AUTH REV		01/02/2020	Direct		90,000	90,000	96,565	94,588		(2)		(2)		90,000			0	46	10/01/2048	1FE
45201Y YK 7	ILLINOIS HSG DEV AUTH REV - MBS		03/01/2020	Paydown		23,641	23,641	22,695	22,828		813		813		23,641			0	100	06/01/2043	1FE
45203L CD 3	ILLINOIS HSG DEV AUTH MULTIFAMILY HSG RE		03/01/2020	Paydown		1,988	1,988	1,988	1,987		1		1		1,988			0	10	07/01/2032	1FE
49130T PR 1	KENTUCKY HSG CORP HSG REV		02/26/2020	Direct		35,000	35,000	36,593	35,303		(30)		(30)		35,000			0	791	07/01/2033	1FE
49130T PS 9	KENTUCKY HSG CORP HSG REV		02/03/2020	Call @ 100.00		15,000	15,000	15,000	15,000				0		15,000			0	52	11/01/2041	1FE
49130T PT 7	KENTUCKY HSG CORP HSG REV		03/02/2020	Call @ 100.00		15,000	15,000	15,000	15,000				0		15,000			0	76	11/01/2041	1FE
54627D BV 2	LOUISIANA HSG CORP SINGLE FAMILY MTG REV		03/01/2020	Paydown		44,870	44,870	44,870	44,870		(0)		(0)		44,870			0	243	12/01/2038	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
57419R GH 2	MARYLAND ST CMNTY DEV ADMIN DEPT HSG & C		03/01/2020.	Paydown		39,568	39,568	39,568	39,568		0		0		39,568			0	223	07/01/2043.	1FE
57419R H7 3	MARYLAND ST CMNTY DEV ADMIN DEPT HSG & C		03/01/2020.	Call @ 100.00		2,408	2,408	2,408	2,408				0		2,408		(0)	(0)	16	11/01/2058.	1FE
57419R L8 6	MARYLAND ST CMNTY DEV ADMIN DEPT HSG & C		02/19/2020.	Call @ 100.00		70,000	70,000	70,000	70,000		(0)		(0)		70,000			0	108	09/01/2048.	1FE
57587A A8 1	MASSACHUSETTS ST HSG FIN AGY HSG REV		01/17/2020.	Direct		100,000	100,000	105,498	104,362		(23)		(23)		100,000			0	27	12/01/2048.	1FE
57587A HY 7	MASSACHUSETTS ST HSG FIN AGY HSG REV		01/17/2020.	Direct		555,000	555,000	594,849	562,419		(61)		(61)		555,000			0	557	06/01/2039.	1FE
594654 CM 5	MICHIGAN ST HSG DEV AUTH SINGLE FAMILY M		01/01/2020.	Adjustment									0					0	38	12/01/2048.	1FE
60416Q GB 4	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F		03/01/2020.	Paydown		35,894	35,894	35,894	35,894				0		35,894			0	194	11/01/2044.	1FE
60416Q GC 2	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F		03/01/2020.	Paydown		107,953	107,953	107,953	107,953		(0)		(0)		107,953			0	553	02/01/2045.	1FE
60416Q GD 0	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F		03/01/2020.	Paydown		66,764	66,764	66,764	66,764		0		0		66,764			0	327	04/01/2045.	1FE
60416S BU 3	MINNESOTA ST HSG FIN AGY		03/02/2020.	Direct		40,000	40,000	42,014	40,684		(43)		(43)		40,000			0	615	07/01/2031.	1FE
60416S WD 8	MINNESOTA ST HSG FIN AGY		03/02/2020.	Direct		35,000	35,000	37,641	36,863		(47)		(47)		35,000			0	704	01/01/2048.	1FE
60535Q LY 4	MISSISSIPPI HOME CORP SINGLE FAMILY MTG		03/01/2020.	Paydown		23,396	23,396	23,396	23,396				0		23,396			0	108	12/01/2032.	1FE
60535Q LZ 1	MISSISSIPPI HOME CORP SINGLE FAMILY MTG		03/01/2020.	Paydown		20,755	20,755	20,939	20,906		(151)		(151)		20,755			0	101	12/01/2034.	1FE
60637B GC 8	MISSOURI ST HSG DEV COMMN SINGLE FAMILY		03/02/2020.	Direct		80,000	80,000	86,761	83,674		(142)		(142)		80,000			0	33	05/01/2038.	1FE
60637B GM 6	MISSOURI ST HSG DEV COMMN SINGLE FAMILY		03/02/2020.	Direct		30,000	30,000	32,330	30,851		(26)		(26)		30,000			0	12	11/01/2045.	1FE
60637B SP 6	MISSOURI ST HSG DEV COMMN SINGLE FAMILY		01/02/2020.	Direct		15,000	15,000	15,876	15,776		(0)		(0)		15,000			0	2	05/01/2049.	1FE
61212R X7 6	MONTANA ST BRD HSG		01/01/2020.	Adjustment									0					0	137	12/01/2038.	1FE
61212W EL 5	MONTANA ST BRD HSG SINGLE FAMILY MTG		01/01/2020.	Call @ 100.00									0					0	22	12/01/2037.	1FE
63968M RE 1	NEBRASKA INVT FIN AUTH SINGLE FAMILY HSG		03/02/2020.	Direct		60,000	60,000	63,830	63,045		(61)		(61)		60,000			0	424	09/01/2048.	1FE
647200 2H 6	NEW MEXICO MTG FIN AUTH - MBS		03/01/2020.	Paydown		6,065	6,065	6,065	6,065		0		0		6,065			0	32	12/01/2035.	1FE
647200 3H 5	NEW MEXICO MTG FIN AUTH		03/02/2020.	Direct		50,000	50,000	53,039	51,527		(44)		(44)		50,000			0	840	03/01/2045.	1FE
647200 3M 4	NEW MEXICO MTG FIN AUTH		03/02/2020.	Call @ 100.00		40,000	40,000	40,000	39,912		0		0		39,912		88	88	226	09/01/2041.	1FE
647200 3N 2	NEW MEXICO MTG FIN AUTH - MBS		03/01/2020.	Paydown		50,869	50,869	50,868	50,868		0		0		50,869			0	331	02/01/2037.	1FE
647200 P5 7	NEW MEXICO MTG FIN AUTH		03/02/2020.	Direct		15,000	15,000	15,776	15,126		(18)		(18)		15,000			0	375	03/01/2028.	1FE
647200 X3 3	NEW MEXICO MTG FIN AUTH - MBS		03/01/2020.	Paydown		21,838	21,838	21,292	21,357		481		481		21,838			0	107	02/01/2043.	1FE
647200 X4 1	NEW MEXICO MTG FIN AUTH - MBS		03/01/2020.	Paydown		59,140	59,140	58,659	58,886		253		253		59,140			0	231	07/01/2043.	1FE
647201 DM 1	NEW MEXICO MTG FIN AUTH		01/02/2020.	Direct		25,000	25,000	26,437	26,290		(0)		(0)		25,000			0	531	07/01/2049.	1FE
647201 HC 9	NEW MEXICO MTG FIN AUTH		01/02/2020.	Direct		5,000	5,000	5,428	5,413		(0)		(0)		5,000			0	71	01/01/2050.	1FE
658207 TX 3	NORTH CAROLINA HSG FIN AGY HOMEOWNERSHIP		01/02/2020.	Direct		20,000	20,000	20,000	20,000				0		20,000			0	385	07/01/2037.	1FE
658207 TZ 8	NORTH CAROLINA HSG FIN AGY HOMEOWNERSHIP		03/02/2020.	Direct		30,000	30,000	32,587	31,686		(44)		(44)		30,000			0	610	07/01/2047.	1FE
658207 WG 6	NORTH CAROLINA HSG FIN AGY HOMEOWNERSHIP		03/02/2020.	Direct		15,000	15,000	15,853	15,752		(12)		(12)		15,000			0	319	07/01/2047.	1FE
658877 DZ 5	NORTH DAKOTA HSG FIN AGY HOMEOWNERSHIP R		01/02/2020.	Direct		80,000	80,000	85,327	80,657		(2)		(2)		80,000			0	1,800	01/01/2028.	1FE
658909 EV 4	NORTH DAKOTA ST HSG FIN AGY		01/02/2020.	Direct		10,000	10,000	10,415	10,160		(0)		(0)		10,000			0	175	07/01/2043.	1FE
677377 Q3 0	OHIO HSG FIN AGY SINGLE FAMILY MTG REV		02/03/2020.	Direct		35,000	35,000	33,425	34,262		10		10		35,000			0	36	11/01/2025.	1FE
67756Q NP 8	OHIO ST HSG FIN AGY RESIDENTIAL MTG REV		03/01/2020.	Paydown		20,964	20,964	20,964	20,964		0		0		20,964			0	89	03/01/2036.	1FE
67756Q NQ 6	OHIO ST HSG FIN AGY RESIDENTIAL MTG REV		03/01/2020.	Paydown		24,541	24,541	24,541	24,541		0		0		24,541			0	159	03/01/2046.	1FE
67756Q NR 4	OHIO ST HSG FIN AGY RESIDENTIAL MTG REV		03/01/2020.	Paydown		102,865	102,865	102,865	102,865		0		0		102,865			0	581	03/01/2046.	1FE
67756Q WE 3	OHIO ST HSG FIN AGY RESIDENTIAL MTG REV		03/02/2020.	Direct		110,000	110,000	110,000	110,000		(0)		(0)		110,000			0	1,870	09/01/2037.	1FE
708796 Q6 7	PENNSYLVANIA HSG FIN AGY SINGLE FAMILY M		02/01/2020.	Adjustment									0					0	596	10/01/2035.	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
83712D UH 7	SOUTH CAROLINA ST HSG FIN & DEV AUTH MTG		01/02/2020.	Direct		45,000	45,000	46,698	45,615		(0)		(0)		45,000			0	900	07/01/2037.	1FE
83712D WK 8	SOUTH CAROLINA ST HSG FIN & DEV AUTH MTG		01/02/2020.	Direct		20,000	20,000	21,771	20,984		(0)		(0)		20,000			0	400	07/01/2043.	1FE
83712D YN 0	SOUTH CAROLINA ST HSG FIN & DEV AUTH MTG		01/02/2020.	Direct		20,000	20,000	20,000	20,000				0		20,000			0	340	07/01/2038.	1FE
83755N EU 2	SOUTH DAKOTA HSG DEV AUTH SINGLE FAMILY		02/12/2020.	Direct		40,000	40,000	41,524	40,249		(21)		(21)		40,000			0	166	05/01/2032.	1FE
83756C TX 3	SOUTH DAKOTA HSG DEV AUTH		02/12/2020.	Direct		70,000	70,000	74,383	73,013		(46)		(46)		70,000			0	72	05/01/2039.	1FE
88045R B7 6	TENNESSEE HSG DEV AGY		02/03/2020.	Direct		20,000	20,000	21,292	20,380		(5)		(5)		20,000			0	353	07/01/2045.	1FE
880461 NL 8	TENNESSEE HSG DEV AGY RESIDENTIAL FIN PR		02/03/2020.	Direct		25,000	25,000	26,932	26,133		(14)		(14)		25,000			0	503	07/01/2042.	1FE
880461 NP 9	TENNESSEE HSG DEV AGY RESIDENTIAL FIN PR		02/03/2020.	Direct		20,000	20,000	21,682	21,080		(11)		(11)		20,000			0	402	01/01/2042.	1FE
880461 PS 1	TENNESSEE HSG DEV AGY RESIDENTIAL FIN PR		01/02/2020.	Direct		15,000	15,000	15,000	15,000				0		15,000			0	278	07/01/2036.	1FE
88275F NV 7	TEXAS ST DEPT HSG & CMNTY AFFAIRS SINGLE		03/02/2020.	Call @ 100.00		65,000	65,000	65,000	65,021		(0)		(0)		65,020		(20)	(20)	487	03/01/2046.	1FE
88275F PA 1	TEXAS ST DEPT HSG & CMNTY AFFAIRS SINGLE		03/01/2020.	Paydown		29,674	29,674	29,674	29,451		223		223		29,674			0	81	09/01/2047.	1FE
88275F RD 3	TEXAS ST DEPT HSG & CMNTY AFFAIRS SINGLE		03/02/2020.	Direct		10,000	10,000	11,118	11,091		(12)		(12)		10,000			0	102	03/01/2050.	1FE
91743P AK 1	UTAH HSG CORP - MBS		03/01/2020.	Paydown		9,224	9,224	9,698	9,856		(632)		(632)		9,224			0	54	08/21/2044.	1FE
92812V MA 1	VIRGINIA ST HSG DEV AUTH - MBS		03/01/2020.	Paydown		42,905	42,905	42,905	42,899		6		6		42,905			0	212	11/25/2039.	1FE
93978T XF 1	WASHINGTON ST HSG FIN COMMN		01/01/2020.	Adjustment									0					0	200	12/01/2047.	1FE
97689Q BZ 8	WISCONSIN HSG & ECONOMIC DEV AUTH HOME O		03/02/2020.	Direct		135,000	135,000	144,126	142,042		(211)		(211)		135,000			0	2,700	09/01/2045.	1FE
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments					12,106,165	12,034,834	12,215,725	7,120,603	0	(25,643)	0	(25,643)	0	12,072,209	0	33,956	33,956	61,795	XXX	XXX
Bonds - Industrial and Miscellaneous																					
00100F AC 9	ACIS 143 A1F - CDO		02/01/2020.	Paydown		488,240	488,240	485,798	487,755		485		485		488,240			0	4,516	02/02/2026.	1FE
00443P AA 7	ACE 07HE2 A1 - RMBS		03/25/2020.	Paydown		16,581	16,581	12,654	12,939		3,643		3,643		16,581			0	53	12/25/2036.	1FM
02315Q AA 6	AMBAC LSNI LLC		03/31/2020.	Paydown		7,588	7,588	7,607	7,588		0		0		7,588			0	145	02/12/2023.	5GI
04544N AD 6	ABSHE 06HE6 A4 - RMBS		03/25/2020.	Paydown		100,230	100,230	84,194	93,494		6,736		6,736		100,230			0	348	11/25/2036.	1FM
05530M AA 7	BCAP 06AA2 A1 - RMBS		03/25/2020.	Paydown		57,972	56,787	43,468	45,029		506		506		57,972			0	204	01/25/2037.	1FM
059522 AA 0	BAFC 07CB 6A1 - RMBS		03/20/2020.	Paydown		44,056	44,056	37,888	39,318		4,738		4,738		44,056			0	125	05/20/2047.	1FM
07386Y AE 4	BSARM 075 3A1 - CMO/RMBS		03/01/2020.	Paydown		88,485	88,592	85,491	87,169		69		69		88,485			0	600	08/25/2047.	1FM
11042A AA 2	BRITISH AIRWAYS PLC - ABS	C	03/20/2020.	Paydown		16,522	16,522	16,522	16,523		(1)		(1)		16,522			0	198	12/20/2025.	1FE
123262 AN 7	BJETS 181 A - ABS		03/15/2020.	Paydown		137,562	137,562	137,560	137,588		(26)		(26)		137,562			0	849	02/15/2033.	1FE
12326R AA 0	BJETS 182 A - ABS		03/15/2020.	Paydown		107,958	107,958	107,956	107,958		1		1		107,958			0	640	06/15/2033.	1FE
12479L AA 8	CAI 121 NTS - ABS	C	03/25/2020.	Paydown		47,875	47,875	47,965	47,914		(39)		(39)		47,875			0	284	10/25/2027.	1FE
12510H AC 4	CAUTO 4 A3 - ABS		03/16/2020.	Paydown		5,258	5,258	5,254			4		4		5,258			0	19	02/15/2050.	1FE
12641Q AA 0	CSMC 097R 3A3 - CMO/RMBS		03/01/2020.	Paydown		1,441	1,445	597	958		1		1		1,441			0	15	09/26/2037.	1FM
12641Q AF 9	CSMC 097R 4A2 - CMO/RMBS		03/01/2020.	Paydown		10,687	10,687	8,228	8,191		95		95		10,687			0	129	07/26/2037.	1FM
12641Q AJ 1	CSMC 097R 4A5 - CMO/RMBS		03/01/2020.	Paydown			17,449		7,887		(27)		(27)					0	181	07/26/2037.	1FM
12641Q BQ 4	CSMC 097R 8A6 - CMO/RMBS		03/01/2020.	Paydown		4,553	4,553		1,464		10		10		4,553			0	24	05/26/2036.	1FM
12641Q CR 1	CSMC 097R 124 - CMO/RMBS		03/01/2020.	Paydown		7,689	7,689	7,689	7,655		3		3		7,689			0	63	01/26/2036.	1FM
12641Q CW 0	CSMC 097R 131 - CMO/RMBS		03/01/2020.	Paydown		15,295	15,295	15,295	15,242		10		10		15,295			0	200	06/26/2037.	1FM
12641Q CZ 3	CSMC 097R 134 - CMO/RMBS		02/01/2020.	Paydown			2,170	284	393		(0)		(0)					0	11	06/26/2037.	1FM
12641Q DH 2	CSMC 097R 146 - CMO/RMBS		03/01/2020.	Paydown		11,366	11,366	7,265	7,149		34		34		11,366			0	47	04/26/2037.	1FM
126670 NY 0	CWL 0516 2A3 - RMBS		03/01/2020.	Paydown		75,978	75,978	3,292	32,825		1,362		1,362		75,978			0	614	07/25/2034.	1FM

SCHEDULE D - PART 4

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

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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
126694 HN 1	CWHL 0525 A9 - CMO/RMBS		03/01/2020.	Paydown		1,529	1,533	1,017	1,199		0		0		1,529			0	11	11/25/2035.	1FM
12669G R4 5	CWHL 0515 A8 - CMO/RMBS		01/01/2020.	Paydown		8,789	11,252	9,880	9,582				0		8,789			0	57	08/25/2035.	3FM
12669G R4 5	CWHL 0515 A8 - CMO/RMBS		03/01/2020.	Paydown		5,096	5,658	4,968	4,818		(0)		(0)		5,096			0	55	08/25/2035.	1FM
141781 AY 0	CARGILL INC		03/26/2020.	BARCLAYS CAPITAL INC FIXED INC.		2,200,401	2,146,000	2,146,000	2,146,000				0		2,146,000		54,401	54,401	34,147	05/14/2021.	1FE
14856C AA 7	CLAST 181 A - ABS		03/10/2020.	VARIOUS		823,676	842,376	841,741	841,810		14		14		841,824		(18,148)	(18,148)	8,343	06/15/2043.	1FE
15672A AA 0	CERB 18 A - CDO		01/15/2020.	Paydown		125,796	125,796	125,796	125,797		(1)		(1)		125,796			0	1,206	04/15/2027.	1FE
15673Q AA 4	CERB 23 A - CDO	C	01/15/2020.	Paydown		148,859	148,859	146,626	147,045		1,814		1,814		148,859			0	1,142	04/15/2028.	1FE
17307G 4H 8	CMLTI 06WF1 A2C - RMBS		03/01/2020.	Paydown		2,818	2,818		886		8		8		2,818			0	13	03/25/2036.	1FM
17307G VN 5	CMLTI 05WF2 AF7 - RMBS		03/01/2020.	Paydown		3,442	3,442		1,254		17		17		3,442			0	30	08/25/2035.	1FM
21872F AA 5	CAFL 191 A - CMBS		03/01/2020.	Paydown		6,606	6,606	6,606	6,605		1		1		6,606			0	34	03/15/2052.	1FE
233046 AJ 0	DNKN 191 A2I - ABS		02/20/2020.	Paydown		2,500	2,500	2,500	2,500				0		2,500			0	24	05/20/2049.	2FE
25755T AG 5	DPABS 171 A22 - ABS		01/25/2020.	Paydown		5,000	5,000	5,000	5,000		(0)		(0)		5,000			0		07/25/2047.	2FE
26208L AA 6	HONK 151 A2 - ABS		01/20/2020.	Paydown		1,250	1,250	1,250	1,250				0		1,250			0	16	07/20/2045.	2FE
26827E AC 9	ECAF 151 A2 - ABS	D	03/15/2020.	Paydown		126,644	126,644	126,644	125,185		1,459		1,459		126,644			0	906	06/15/2040.	1FE
26829C AZ 0	GLGU 157R AX - CDO		01/21/2020.	Paydown		87,500	87,500	87,445	87,436		64		64		87,500			0	596	04/22/2030.	1FE
26857E AA 6	ELFI 19A A - ABS		03/25/2020.	Paydown		96,765	96,765	96,746	96,746		20		20		96,765			0	408	03/25/2044.	1FE
32051G EZ 4	FHAMS 04AA7 1A1 - CMO/RMBS		03/01/2020.	Paydown		57,816	57,816	49,143	48,479		9,337		9,337		57,816			0	284	02/25/2035.	1FM
32052K AB 1	FHASI 06AR2 2A1 - CMO/RMBS		03/01/2020.	Paydown		13,068	14,259	11,447	11,722		4		4		13,068			0	111	07/25/2036.	1FM
361856 DX 2	GMACM 04HE5 A5 - RMBS		03/01/2020.	Paydown		14,669	14,669		8,905		5,764		5,764		14,669			0	150	09/25/2034.	1FM
362341 4F 3	GSR 06AR1 3A1 - CMO/RMBS		03/01/2020.	Paydown		45,425	45,285	40,407	45,164		(4)		(4)		45,425			0	306	01/25/2036.	1FM
362341 FN 4	GSR 05AR4 3A5 - CMO/RMBS		03/01/2020.	Paydown		39,356	44,467	41,465	40,481		91		91		39,356			0	376	07/25/2035.	1FM
362341 XC 8	GSR 05AR7 4A1 - CMO/RMBS		03/01/2020.	Paydown		27,168	26,257	21,047	21,047		27	(0)	27		27,168			0	202	11/25/2035.	1FM
362341 XG 9	GSR 05AR7 6A1 - CMO/RMBS		03/01/2020.	Paydown		22,737	22,737	21,615	21,613		1,125		1,125		22,737			0	119	11/25/2035.	1FM
39678W AA 6	GREENWICH CAPITAL STRUCTURED PRODUCTS TR.		03/01/2020.	Paydown		6,509	6,509	6,440	7,972		(6)		(6)		6,509			0	50	09/01/2034.	1FM
40423X AB 8	NZES 18PLS1 A - CMO/RMBS		03/25/2020.	Paydown		84,244	84,244	84,243	84,244		0		0		84,244			0	459	01/27/2048.	1FE
40423X AF 9	NZES 18PLS2 A - ABS		03/25/2020.	Paydown		82,569	82,569	82,568	82,569		0		0		82,569			0	459	02/25/2048.	1FE
40423X AG 7	NZES 18PLS2 B - ABS		03/25/2020.	Paydown		41,285	41,285	41,284	41,285		(0)		(0)		41,285			0	259	02/25/2048.	1FE
41161P TN 3	HVMLT 0510 2AA - CMO/RMBS		03/19/2020.	Paydown		27,991	27,991	17,385	18,672		137		137		27,991			0	89	11/19/2035.	1FM
41161P UK 7	HVMLT 0511 2A - CMO/RMBS		03/19/2020.	Paydown		9,186	9,186	6,453	7,302		1,884		1,884		9,186			0	28	08/19/2045.	1FM
43283A AA 3	HGVT 17A A - ABS		03/25/2020.	Paydown		70,723	70,723	70,713	70,716		7		7		70,723			0	310	12/26/2028.	1FE
46185J AA 6	IHSFR 18SFR1 A - ABS		03/17/2020.	Paydown		39,918	39,918	39,918	39,921		(3)		(3)		39,918			0	159	03/19/2037.	1FE
46627M CU 9	JPALT 06A1A 2A1 - CMO/RMBS		03/01/2020.	Paydown		21,015	21,050	1,823	15,296		96		96		21,015			0	136	03/25/2036.	1FM
466365 AA 1	JACK 2019-1 A2I - ABS		02/25/2020.	Paydown		5,000	5,000	5,000	5,000				0		5,000			0	50	08/25/2049.	2FE
46637U AA 5	JPTEP A - CMO/RMBS		03/01/2020.	Paydown		39,147	39,147	37,777	37,907		1,241		1,241		39,147			0	245	10/27/2042.	1FE
46637V AA 3	JPTEP A - CMO/RMBS		03/01/2020.	Paydown		42,289	42,289	42,104	42,116		173		173		42,289			0	178	09/17/2042.	1FE
46639A AA 7	JPTEP A - CMO/RMBS		03/01/2020.	Paydown		37,218	37,218	35,729	35,859		1,358		1,358		37,218			0	154	12/27/2042.	1FE
47232D AY 8	JEFFERIES RESECURITIZATION TRUST 2009-R5		03/01/2020.	Paydown		35,713	35,713	35,713	35,351		23		23		35,713			0	144	01/01/2036.	1FM
47232D BQ 4	JEFFERIES RESECURITIZATION TRUST 2009-R5		03/01/2020.	Paydown		36,271	36,271	35,549	36,069		21		21		36,271			0	501	07/01/2037.	1FM
47232D BT 8	JEFFERIES RESECURITIZATION TRUST 2009-R5		03/01/2020.	Paydown			16,906	2,452	4,388		(20)		(20)					0	212	07/01/2037.	1FM

SCHEDULE D - PART 4

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										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
47232Q AA 1	JMAC 09R2A 1A - CMO/RMBS		03/01/2020.	Paydown		12,048	12,048	11,709	11,096		952		952		12,048			0	101	11/26/2037.	1FM
47232V AL 6	JEFFERIES RESECURITIZATION TRUST 2009-R4		03/01/2020.	Paydown		9,497	9,497	9,497	9,352		16		16		9,497			0	144	07/01/2037.	1FM
47232V AP 7	JEFFERIES RESECURITIZATION TRUST 2009-R4		02/01/2020.	Paydown			2,499				7		7					0	20	07/01/2037.	1FM
47232V GF 3	JEFFERIES RESECURITIZATION TRUST 2009-R4		03/01/2020.	Paydown		4,405	4,405	2,559	3,693		18		18		4,405			0	43	02/01/2036.	1FM
47232V GG 1	JEFFERIES RESECURITIZATION TRUST 2009-R4		03/01/2020.	Paydown			389		275		2		2					0	4	02/01/2036.	1FM
525221 EM 5	LXS 057N A1A - RMBS		03/25/2020.	Paydown		46,057	46,057	33,737	36,393		9,664		9,664		46,057			0	176	12/25/2035.	1FM
543190 AA 0	LTRAN 3 A1 - ABS		03/15/2020.	Paydown		88,161	88,161	88,155	87,996		165		165		88,161			0	442	01/17/2045.	1FE
543190 AB 8	LTRAN 3 A2 - ABS		02/18/2020.	Paydown		29,715	29,715	29,552	29,587		128		128		29,715			0	201	01/17/2045.	1FE
59020U ZE 8	MLMI 05A6 1A1 - RMBS		03/25/2020.	Paydown		250,479	250,479	233,493	241,153		9,325		9,325		250,479			0	977	08/25/2035.	1FM
59801W AC 0	MIDO 7 A2 - CDO	C	02/20/2020.	Paydown		1,400,000	1,400,000	1,400,000	1,400,265		(265)		(265)		1,400,000			0	17,438	07/16/2029.	1FE
61751D AE 4	MSM 0617X A3A - RMBS		03/01/2020.	Paydown		27,070	27,070	10,774	10,399		31		31		27,070			0	99	10/25/2046.	1FM
62947A AA 1	NPRL 192 A1 - ABS		03/19/2020.	Paydown		29,760	29,760	29,759	29,759		0		0		29,760			0	144	11/19/2049.	1FE
64352V MN 8	NCHET 05A A4W - RMBS		03/01/2020.	Paydown		71,295	71,295	71,295	71,295		(0)		(0)		71,295			0	529	08/25/2035.	1FM
64829T AA 9	NZES 18FNT1 A - CMO/RMBS		03/25/2020.	Paydown		35,272	35,272	35,264	35,266		5		5		35,272			0	217	05/25/2023.	1FE
64829T AB 7	NZES 18FNT1 B - CMO/RMBS		03/25/2020.	Paydown		70,543	70,543	70,537	70,539		4		4		70,543			0	470	05/25/2023.	1FE
64829T AH 4	NZES 18FNT2 A - ABS		03/25/2020.	Paydown		36,211	36,211	36,201	36,198		13		13		36,211			0	232	07/25/2054.	1FE
65535A AA 2	NHELI 06AF1 A1 - RMBS		03/01/2020.	Paydown		1,716	1,716	509	102		2		2		1,716			0	5	10/25/2036.	1FM
69374X AA 8	PSMC 192 A1 - CMO/RMBS		03/01/2020.	Paydown		117,696	117,696	120,050	119,955		(2,259)		(2,259)		117,696			0	720	10/25/2049.	1FE
69375B AA 5	PSMC 193 A1 - CMO/RMBS		03/01/2020.	Paydown		200,432	200,432	203,344	203,217		(2,786)		(2,786)		200,432			0	1,421	11/26/2049.	1FE
72353P AA 4	PIONEER AIRCRAFT FINANCE LTD - ABS	C	03/15/2020.	Paydown		8,929	8,929	8,929	8,928		0		0		8,929			0	48	06/15/2044.	1FE
743874 AC 3	PFMT 201 A2 - CMO/RMBS		03/01/2020.	Paydown		7,223	7,223	7,326			(103)		(103)		7,223			0	18	02/25/2050.	1FE
749357 AA 7	RCKT 191 A1 - CMO/RMBS		03/01/2020.	Paydown		118,018	118,018	119,844	119,759		(1,740)		(1,740)		118,018			0	638	09/27/2049.	1FE
74968Q AA 5	RBIT 201 A - ABS		03/25/2020.	Paydown		112,200	112,200	112,200			0		0		112,200			0	247	02/25/2030.	1FE
75156W AD 5	RAMP 06RS4 A4 - RMBS		03/25/2020.	Paydown		101,766	101,766	86,342	96,391		5,375		5,375		101,766			0	368	07/25/2036.	1FM
758202 AK 1	RELX CAPITAL INC		01/30/2020.	Call @ 100.00		2,340,959	2,254,000	2,250,987	2,252,630		37		37		2,252,667		1,333	1,333	107,504	10/15/2022.	2FE
76110V QL 5	RFMS2 04HS2 AI6 - RMBS		03/01/2020.	Paydown		2	2		2				0		2			0	0	06/25/2034.	1FM
761118 FM 5	RALI 05QA9 N41 - CMO/RMBS		02/01/2020.	Paydown		1,473	1,473	1,326	1,277		1		1		1,473			0	30	08/25/2035.	1FM
761118 UQ 9	RALI 06QS2 1A9 - CMO/RMBS		03/01/2020.	Paydown		4,878	7,685	112	5,866		24		24		4,878			0	75	02/25/2036.	1FM
78448Q AB 4	SMB 15B A2A - ABS		03/15/2020.	Paydown		28,159	28,159	28,029	28,115		44		44		28,159			0	142	07/15/2027.	1FE
78471D AA 5	SCLP 161 A - ABS		03/25/2020.	Paydown		31,464	31,464	31,461	31,462		2		2		31,464			0	183	08/25/2025.	1FE
81748J AA 3	SEMT 194 A1 - CMO/RMBS		03/01/2020.	Paydown		41,646	41,646	42,518	42,486		(840)		(840)		41,646			0	280	11/25/2049.	1FE
81748K AA 0	SEMT 202 A1 - CMO/RMBS		03/01/2020.	Paydown		17,856	17,856	18,297			(441)		(441)		17,856			0	52	03/25/2050.	1FE
82652K AA 2	SRFC 171 A - ABS		03/20/2020.	Paydown		45,109	45,109	45,106	45,107		2		2		45,109			0	215	03/20/2034.	1FE
83404J AA 4	SCLP 173 A - ABS		03/25/2020.	Paydown		97,096	97,096	97,096	97,097		(0)		(0)		97,096			0	478	05/26/2026.	1FE
83405X AA 2	SCLP 183 A1 - ABS		03/25/2020.	Paydown		142,161	142,161	142,160	142,161		(0)		(0)		142,161			0	766	08/25/2027.	1FE
863579 UL 0	SARM 0515 1A1 - CMO/RMBS		03/01/2020.	Paydown		48,112	47,878	38,228	32,419		19		19		48,112			0	180	07/25/2035.	1FM
863579 VH 8	SARM 0517 1A1 - CMO/RMBS		03/01/2020.	Paydown		95,714	95,714	84,270	88,612		229		229		95,714			0	591	08/25/2035.	1FM
863587 AE 1	SAIL 063 A5 - RMBS		03/25/2020.	Paydown		28,039	28,039	24,184	25,307		2,732		2,732		28,039			0	115	06/25/2036.	1FM
86358R DX 2	SASC 01SB1 A5 - RMBS		03/01/2020.	Paydown		8,370	8,370	7,840	7,878		(1)		(1)		8,370			0	52	08/25/2031.	1FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 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
872225 AD 9	TBW 065 A3 - RMBS	..	03/01/2020.	Paydown		136,978	136,978	117,767	117,765		19,212		19,212		136,978			0	755	11/25/2036.	1FM
872227 AK 9	TBW 072 A6A - RMBS	..	03/01/2020.	Paydown		90,946	90,946	69,119	50,594		50		50		90,946			0	543	07/25/2037.	1FM
87267J AA 1	TFINS 182 A1 - CDO	C	03/30/2020.	Paydown		36,105	36,105	36,105	36,146		(41)		(41)		36,105			0	343	09/30/2039.	1FE
87342R AB 0	BELL 161 A22 - ABS	..	02/25/2020.	Paydown		2,500	2,500	2,500	2,500				0		2,500			0	27	05/25/2046.	2FE
87407P AJ 9	TAL 141 A - ABS	..	03/20/2020.	Paydown		25,000	25,000	25,000	25,000		(0)		(0)		25,000			0	149	02/22/2039.	1FE
88156E AB 2	TMTS 0617HE AB1 - RMBS	..	03/25/2020.	Paydown		126,846	126,846	108,273	119,272		1,041		1,041		126,846			0	432	01/25/2038.	1FM
89656C AA 1	TRL 101 NTS - ABS	..	03/16/2020.	Paydown		12,259	12,259	12,911	12,851		(592)		(592)		12,259			0	91	10/16/2040.	1FE
89656F AA 4	TRL 121 A1 - ABS	..	03/15/2020.	Paydown		356,448	356,448	348,817	350,836		5,612		5,612		356,448			0	1,217	01/15/2043.	1FE
89690E AF 4	TRMF 171 A1 - ABS	..	03/15/2020.	Paydown		77,225	77,225	77,224	77,225		0		0		77,225			0	373	08/15/2047.	1FE
89821J AA 6	TFINS 191 A1 - CDO	C	02/03/2020.	Paydown		9,559	9,559	9,559	9,559		0		0		9,559			0	96	02/02/2039.	1FE
92257L AB 6	VCC 171 AFX - CMBS	..	03/01/2020.	Paydown		108,679	108,679	108,650	107,873		806		806		108,679			0	491	05/25/2047.	1FE
929227 4T 0	WAMU 03S4 2A1 - CMO/RMBS	..	03/01/2020.	Paydown		10,559	10,559	10,602	10,570		(11)		(11)		10,559			0	103	06/25/2033.	1FM
92990G AG 8	WAMU 07HY5 2A5 - CMO/RMBS	..	03/01/2020.	Paydown		133,438	183,988	142,518	134,544		827		827		133,438			0	1,685	05/25/2037.	1FM
94984D AC 8	WFMBS 06AR13 A3 - CMO/RMBS	..	03/01/2020.	Paydown		28,970	29,784	27,725	27,536		67		67		28,970			0	179	09/25/2036.	1FM
95002K AA 1	WELLS FARGO MORTGAGE BACKED SECURITES 20..	..	03/01/2020.	Paydown		6,674	6,674	6,754			(79)		(79)		6,674			0	17	12/25/2049.	1FE
95058X AG 3	WEN 191 A21 - ABS	..	03/15/2020.	Paydown		7,500	7,500	7,500	7,500				0		7,500			0	71	06/15/2049.	2FE
96033D AA 8	WESTR 171 A - ABS	..	03/01/2020.	Paydown		53,805	53,805	53,740	53,729		76		76		53,805			0	276	12/20/2030.	1FE
98886Y AR 9	ZAIS2 2R ABR - CDO	..	01/25/2020.	Paydown		75,047	75,047	75,047	75,049		(2)		(2)		75,047			0	548	07/27/2026.	1FE
3899999.	Total - Bonds - Industrial and Miscellaneous					12,699,394	12,677,325	12,219,999	12,170,813	0	89,583	(0)	89,584	0	12,574,849	0	37,586	37,586	203,998	XXX	XXX
8399997.	Total - Bonds - Part 4					33,507,091	33,369,726	33,287,696	20,474,132	0	58,577	(0)	58,577	0	33,330,209	0	89,923	89,923	307,361	XXX	XXX
8399999.	Total - Bonds					33,507,091	33,369,726	33,287,696	20,474,132	0	58,577	(0)	58,577	0	33,330,209	0	89,923	89,923	307,361	XXX	XXX
Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred																					
949746 PM 7	WELLS FARGO & CO	..	03/16/2020.	Call @ 100.00	538,000.000	538,000		568,263	543,380	(5,447)	0		(5,446)		537,934		66	66	7,702	XXX	2FE
8499999.	Total - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred					538,000	XXX	568,263	543,380	(5,447)	0	0	(5,446)	0	537,934	0	66	66	7,702	XXX	XXX
8999997.	Total - Preferred Stocks - Part 4					538,000	XXX	568,263	543,380	(5,447)	0	0	(5,446)	0	537,934	0	66	66	7,702	XXX	XXX
8999999.	Total - Preferred Stocks					538,000	XXX	568,263	543,380	(5,447)	0	0	(5,446)	0	537,934	0	66	66	7,702	XXX	XXX
9899999.	Total - Preferred and Common Stocks					538,000	XXX	568,263	543,380	(5,447)	0	0	(5,446)	0	537,934	0	66	66	7,702	XXX	XXX
9999999.	Total - Bonds, Preferred and Common Stocks					34,045,091	XXX	33,855,958	21,017,512	(5,447)	58,578	(0)	53,131	0	33,868,143	0	89,989	89,989	315,063	XXX	XXX

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. DB - Pt. E
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		0.300			10,644,578	8,094,985	8,810,765	XXX
PNC Bank	Pittsburgh, Pennsylvania		0.600			1,867,486	2,383,004	2,474,310	XXX
The Bank of New York Mellon	New York, New York		0.010			5,766	5,619	5,004	XXX
Cash Held With Securities on Deposit						(1)			XXX
0199999. Total Open Depositories		XXX	XXX	0	0	12,517,829	10,483,608	11,290,079	XXX
0399999. Total Cash on Deposit		XXX	XXX	0	0	12,517,829	10,483,608	11,290,079	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX	400	400	400	XXX
0599999. Total Cash		XXX	XXX	0	0	12,518,229	10,484,008	11,290,479	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	SD	03/03/2020	0.080		0		0
825252 40 6	INVESCO TREASURY INST		03/31/2020	0.220		47,069,477	20,786	105,098
94975H 29 6	WELLSFARGO:TRS+ MM I	SD	11/04/2019	0.170		0		
8599999. Total - Exempt Money Market Mutual Funds as Identified by the SVO						47,069,478	20,786	105,098
8899999. Total - Cash Equivalents						47,069,478	20,786	105,098

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

DIRECTOR AND OFFICER INSURANCE COVERAGE SUPPLEMENT

Year To Date For the Period Ended March 31, 2020

NAIC Group Code.....84 NAIC Company Code.....23418

Company Name: Mid-Continent Casualty Company

If the reporting entity writes any director and officer (D&O) business, please provide the following:

1. Monoline Policies

1 Direct Written Premiums	2 Direct Earned Premiums	3 Direct Losses Incurred
.......................311,788	255,872	70,199

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: ....