



QUARTERLY STATEMENT

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

OFFICERS

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

OTHER

Gary John Gruber	Chairman	Ronald James Brichler	Vice Chairman
Stephen Kirby Pancoast	Senior Vice President	Todd Anthony Bazata	Vice President
David Bernard Dyke	Vice President	John Allen Gant	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) James Steven Davis 1. (Printed Name) President and COO (Title)	_____ (Signature) Sue Ann Erhart 2. (Printed Name) Secretary (Title)	_____ (Signature) Gregory Patrick Jones 3. (Printed Name) Senior Vice President, CFO & Treasurer (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			4 December 31 Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
1. Bonds.....	379,041,953		379,041,953	377,163,137
2. Stocks:				
2.1 Preferred stocks.....	25,749,306		25,749,306	27,411,430
2.2 Common stocks.....	60,916,725	100,000	60,816,725	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 (\$.....14,126,712), cash equivalents (\$.....60,876,632) and short-term investments (\$.....0).....	75,003,344		75,003,344	38,746,054
6. Contract loans (including \$.....0 premium notes).....			0	
7. Derivatives.....			0	
8. Other invested assets.....	43,931		43,931	46,175
9. Receivables for securities.....	2,174,893		2,174,893	49,637
10. Securities lending reinvested collateral assets.....			0	
11. Aggregate write-ins for invested assets.....	0	0	0	(0)
12. Subtotals, cash and invested assets (Lines 1 to 11).....	542,930,152	100,000	542,830,152	508,474,253
13. Title plants less \$.....0 charged off (for Title insurers only).....			0	
14. Investment income due and accrued.....	2,553,124	6,168	2,546,956	2,740,405
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection.....	14,147,314	1,994,855	12,152,459	11,269,979
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$.....0 earned but unbilled premiums).....	15,057,266		15,057,266	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.....	566,931		566,931	1,763,463
18.2 Net deferred tax asset.....	13,314,218	3,528,692	9,785,526	5,631,264
19. Guaranty funds receivable or on deposit.....			0	
20. Electronic data processing equipment and software.....	170,226		170,226	201,252
21. Furniture and equipment, including health care delivery assets (\$.....0).....	529,590	529,590	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.....	9,684,591	9,684,591	0	133,157
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25).....	598,953,412	15,843,896	583,109,516	542,041,197
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts.....			0	
28. Total (Lines 26 and 27).....	598,953,412	15,843,896	583,109,516	542,041,197

DETAILS OF WRITE-INS

1101.....			0	
1102.....			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).....	0	0	0	(0)
2501. Reinsurance Commission Receivable.....			0	133,156
2502. Rounding.....			0	1
2503. TOMIC Asset Purchase.....	9,647,070	9,647,070	0	
2598. Summary of remaining write-ins for Line 25 from overflow page.....	37,521	37,521	0	0
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....	9,684,591	9,684,591	0	133,157

LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31 Prior Year
1. Losses (current accident year \$.....28,752,495).....	210,188,622	212,304,761
2. Reinsurance payable on paid losses and loss adjustment expenses.....		
3. Loss adjustment expenses.....	82,044,470	81,207,274
4. Commissions payable, contingent commissions and other similar charges.....		
5. Other expenses (excluding taxes, licenses and fees).....	12,461,911	10,847,231
6. Taxes, licenses and fees (excluding federal and foreign income taxes).....	781,881	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 \$.....5,512,222 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).....	64,565,464	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).....	476,054	594,260
13. Funds held by company under reinsurance treaties.....		
14. Amounts withheld or retained by company for account of others.....	171,390	318,262
15. Remittances and items not allocated.....		61,247
16. Provision for reinsurance (including \$.....0 certified).....	2,179,226	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.....	3,000,000	
22. Payable for securities lending.....		
23. Liability for amounts held under uninsured plans.....		
24. Capital notes \$.....0 and interest thereon \$.....0.....		
25. Aggregate write-ins for liabilities.....	2,003,744	4,000,000
26. Total liabilities excluding protected cell liabilities (Lines 1 through 25).....	377,872,762	372,814,716
27. Protected cell liabilities.....		
28. Total liabilities (Lines 26 and 27).....	377,872,762	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.....	146,908,058	116,823,280
35. Unassigned funds (surplus).....	54,822,446	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).....	205,236,754	169,226,481
38. Totals (Page 2, Line 28, Col. 3).....	583,109,516	542,041,197

DETAILS OF WRITE-INS

2501.		
2502. Other Liabilities - TOMIC.....	2,000,000	4,000,000
2503. Equities and Deposits in Pools and Associations.....	3,744	
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).....	2,003,744	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 \$....63,131,604).....	58,438,194	55,133,379	112,132,665
1.2 Assumed..... (written \$....10,833,545).....	11,622,667	15,255,768	28,586,463
1.3 Ceded..... (written \$....5,590,748).....	5,635,231	5,674,472	11,322,659
1.4 Net..... (written \$....68,374,401).....	64,425,630	64,714,675	129,396,469
DEDUCTIONS:			
2. Losses incurred (current accident year \$....30,815,069):			
2.1 Direct.....	18,257,015	21,371,330	55,364,555
2.2 Assumed.....	4,368,476	5,635,233	12,799,094
2.3 Ceded.....	1,077,296	2,226,524	3,357,652
2.4 Net.....	21,548,195	24,780,039	64,805,997
3. Loss adjustment expenses incurred.....	16,259,222	10,536,309	24,283,877
4. Other underwriting expenses incurred.....	26,647,263	26,683,796	51,876,606
5. Aggregate write-ins for underwriting deductions.....	0	0	0
6. Total underwriting deductions (Lines 2 through 5).....	64,454,680	62,000,144	140,966,480
7. Net income of protected cells.....			
8. Net underwriting gain (loss) (Line 1 minus Line 6 + Line 7).....	(29,050)	2,714,531	(11,570,011)
INVESTMENT INCOME			
9. Net investment income earned.....	7,837,226	8,940,938	17,572,300
10. Net realized capital gains (losses) less capital gains tax of \$....(140,119).....	(2,613,054)	(253,469)	(1,103,084)
11. Net investment gain (loss) (Lines 9 + 10).....	5,224,172	8,687,469	16,469,216
OTHER INCOME			
12. Net gain or (loss) from agents' or premium balances charged off (amount recovered \$....206,980 amount charged off \$....109,482).....	97,498	150,735	207,037
13. Finance and service charges not included in premiums.....	56,357	47,342	101,390
14. Aggregate write-ins for miscellaneous income.....	(470,551)	(470,557)	(941,068)
15. Total other income (Lines 12 through 14).....	(316,696)	(272,480)	(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).....	4,878,426	11,129,520	4,266,564
17. Dividends to policyholders.....	118,861	206,614	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).....	4,759,565	10,922,906	3,934,014
19. Federal and foreign income taxes incurred.....	1,336,650	2,148,214	697,605
20. Net income (Line 18 minus Line 19) (to Line 22).....	3,422,915	8,774,692	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).....	3,422,915	8,774,692	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 \$....(310,878).....	(1,169,494)	2,709,687	4,355,537
25. Change in net unrealized foreign exchange capital gain (loss).....			
26. Change in net deferred income tax.....	139,000	12,401	584,724
27. Change in nonadmitted assets.....	3,732,423	(41,996)	(4,027,230)
28. Change in provision for reinsurance.....	(199,351)		(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.....	30,084,778	89,965	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.....	1	1	0
38. Change in surplus as regards policyholders (Lines 22 through 37).....	36,010,272	11,544,750	(7,649,735)
39. Surplus as regards policyholders, as of statement date (Lines 21 plus 38).....	205,236,754	188,420,968	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).....	(470,551)	(470,557)	(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).....	(470,551)	(470,557)	(941,068)
3701. Miscellaneous Sources.....	1	1	
3702.			
3703.			
3798. Summary of remaining write-ins for Line 37 from overflow page.....	0	0	0
3799. Totals (Lines 3701 thru 3703 plus 3798) (Line 37 above).....	1	1	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.....	63,765,696	64,647,983	129,278,547
2. Net investment income.....	7,827,083	8,598,256	17,037,188
3. Miscellaneous income.....	(316,696)	(272,480)	(632,641)
4. Total (Lines 1 through 3).....	71,276,083	72,973,759	145,683,095
5. Benefit and loss related payments.....	23,664,334	23,802,495	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.....	40,473,063	44,557,362	86,992,081
8. Dividends paid to policyholders.....	118,861	206,614	332,550
9. Federal and foreign income taxes paid (recovered) net of \$.....0 tax on capital gains (losses).....	(1)	2,855,199	2,550,374
10. Total (Lines 5 through 9).....	64,256,257	71,421,670	134,152,850
11. Net cash from operations (Line 4 minus Line 10).....	7,019,826	1,552,089	11,530,245
CASH FROM INVESTMENTS			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds.....	52,833,024	33,155,689	70,349,342
12.2 Stocks.....	3,891,036		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.....	10,192,698	508,104	1,016,211
12.8 Total investment proceeds (Lines 12.1 to 12.7).....	66,916,757	33,663,793	79,073,849
13. Cost of investments acquired (long-term only):			
13.1 Bonds.....	54,287,711	23,429,334	76,171,420
13.2 Stocks.....	2,000,000	50,000	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).....	56,287,711	23,479,334	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).....	10,629,046	10,184,459	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.....	30,000,000	89,965	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).....	(11,391,582)	(2,086,223)	(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).....	18,608,418	(1,996,258)	(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).....	36,257,290	9,740,290	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).....	75,003,343	46,822,710	38,746,054
Note: Supplemental disclosures of cash flow information for non-cash transactions:			
20.0001 Stock Based Compensation.....	84,778		

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	-	-	-	\$ 3,422,915	\$ 3,236,409
Effect of state prescribed practices	-	-	-	-	-
Effect of state permitted practices	-	-	-	-	-
Net income, NAIC SAP	-	-	-	<u>\$ 3,422,915</u>	<u>\$ 3,236,409</u>
Statutory surplus, state basis	-	-	-	\$ 205,236,754	\$ 169,226,481
Effect of state prescribed practices	-	-	-	-	-
Effect of state permitted practices	-	-	-	-	-
Statutory surplus, NAIC SAP	-	-	-	<u>\$ 205,236,754</u>	<u>\$ 169,226,481</u>

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

- The Company uses dealer-modeled prepayment assumptions for mortgage-backed and asset-backed securities at the date of purchase to determine effective yields; significant changes in estimated cash flows from the original purchase assumptions are accounted for on a prospective basis.
- The Company had no loan-backed securities with a recognized other-than-temporary impairment due to either the intent to sell or lack of intent to hold to recovery during 2020.
- 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		Amortized Cost After OTTI	Fair Value	Date Reported
			Recognized in Income Statement				
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
05616MAG1	2,429,420	2,363,497	65,923		2,363,497	2,139,335	6/30/20
50188NAA6	1,545,044	1,518,280	26,764		1,518,280	1,493,525	6/30/20

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
\$ 73,597,229	\$ (2,374,037)	\$ 28,331,293	\$ (1,549,461)

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

Investment	Number of 5* Securities		Aggregate BACV		Aggregate Fair Value	
	Current Year	Prior Year	Current Year	Prior Year	Current Year	Prior Year
(1) Bonds - AC	-	1	-	172,788	-	174,948
(2) Bonds - FV	1	-	161,057	-	161,057	-
(3) LB&SS - AC	-	-	-	-	-	-
(4) LB&SS - FV	-	-	-	-	-	-
(5) Preferred Stock - AC	-	-	-	-	-	-
(6) Preferred Stock - FV	-	-	-	-	-	-
(7) Total	1	1	161,057	172,788	161,057	174,948

AC - Amortized Cost FV - Fair Value

Q. Prepayment Penalty and Acceleration Fees

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

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	-	315,909	-	315,909
Asset Backed Securities	-	-	-	-
All other bonds	-	2,036,475	-	2,036,475
Total bonds	\$ -	\$ 2,352,384	\$ -	\$ 2,352,384
Preferred stock	19,709,306	2,530,000	-	22,239,306
Non-affiliated common stock	2,374,269	-	-	2,374,269
Other investments	-	-	-	-
Total assets accounted for at fair value	\$ 22,083,575	\$ 4,882,384	\$ -	\$ 26,965,959

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	\$ 1,070,914	\$ 996,952	\$ 1,070,914	\$ -	\$ -
States, municipalities and political subdivisions	130,611,402	125,007,582	-	127,826,312	2,785,090
Foreign government	-	-	-	-	-
Residential MBS	55,342,525	51,005,847	-	52,042,759	3,299,766
Commercial MBS	939,990	1,000,000	-	939,990	-
Collateralized loan obligations	64,784,398	66,512,572	-	61,151,538	3,632,860
Asset backed securities	84,743,598	85,720,860	1,790,000	79,758,816	3,194,782
All other bonds	50,508,924	48,798,140	-	49,583,524	925,400
Total bonds	\$ 388,001,751	\$ 379,041,953	\$ 2,860,914	\$ 371,302,939	\$ 13,837,898
Preferred stock	26,097,306	25,749,306	22,867,306	2,530,000	700,000
Non-affiliated common stock	2,374,269	2,374,269	2,374,269	-	-
Cash and short term	75,003,344	75,003,344	75,003,344	-	-
Total financial assets	\$ 491,476,670	\$ 482,168,872	\$ 103,105,833	\$ 373,832,939	\$ 14,537,898

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

21.) OTHER ITEMS - No significant change.

22.) EVENTS SUBSEQUENT

There have not been any events subsequent to June 30, 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 June 30, 2020, \$36.7 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 \$260.8 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 \$4.0 million in unfavorable prior-year development since December 31, 2019 to June 30, 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 June 30, 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 [] No [X]
- 3.3 If the response to 3.2 is yes, provide a brief description of those changes.

- 3.4 Is the reporting entity publicly traded or a member of a publicly traded group? Yes [X] No []
- 3.5 If the response to 3.4 is yes, provide the CIK (Central Index Key) code issued by the SEC for the entity/group. 0001042046

- 4.1 Has the reporting entity been a party to a merger or consolidation during the period covered by this statement? Yes [] No [X]
If yes, complete and file the merger history data file with the NAIC for the annual filing corresponding to this period.
- 4.2 If yes, provide name of entity, NAIC Company Code, and state of domicile (use two letter state abbreviation) for any entity that has ceased to exist as a result of the merger or consolidation.

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

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

- 6.1 State as of what date the latest financial examination of the reporting entity was made or is being made. 12/31/2016
- 6.2 State the as of date that the latest financial examination report became available from either the state of domicile or the reporting entity. This date should be the date of the examined balance sheet and not the date the report was completed or released. 12/31/2016
- 6.3 State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date). 02/26/2018

- 6.4 By what department or departments?
Ohio Department of Insurance
- 6.5 Have all financial statement adjustments within the latest financial examination report been accounted for in a subsequent financial statement filed with Departments? Yes [] No [] N/A [X]
- 6.6 Have all of the recommendations within the latest financial examination report been complied with? Yes [] No [] N/A [X]
- 7.1 Has this reporting entity had any Certificates of Authority, licenses or registrations (including corporate registration, if applicable) suspended or revoked by any governmental entity during the reporting period? Yes [] No [X]
- 7.2 If yes, give full information:

- 8.1 Is the company a subsidiary of a bank holding company regulated with the Federal Reserve Board? Yes [] No [X]
- 8.2 If response to 8.1 is yes, please identify the name of the bank holding company.

- 8.3 Is the company affiliated with one or more banks, thrifts or securities firms? Yes [X] No []
- 8.4 If the response to 8.3 is yes, please provide below the names and location (city and state of the main office) of any affiliates regulated by a federal regulatory services agency [i.e. the Federal Reserve Board (FRB), the Office of the Comptroller of the Currency (OCC), the Federal Deposit Insurance Corporation (FDIC) and the Securities Exchange Commission (SEC)] and identify the affiliate's primary federal regulator].

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

- 9.1 Are the senior officers (principal executive officer, principal financial officer, principal accounting officer or controller, or persons performing similar functions) of the reporting entity subject to a code of ethics, which includes the following standards? Yes [X] No []
- (a) Honest and ethical conduct, including the ethical handling of actual or apparent conflicts of interest between personal and professional relationships;
- (b) Full, fair, accurate, timely and understandable disclosure in the periodic reports required to be filed by the reporting entity;
- (c) Compliance with applicable governmental laws, rules and regulations;
- (d) The prompt internal reporting of violations to an appropriate person or persons identified in the code; and
- (e) Accountability for adherence to the code.

- 9.11 If the response to 9.1 is No, please explain:
- 9.2 Has the code of ethics for senior managers been amended? Yes [] No [X]
- 9.21 If the response to 9.2 is Yes, provide information related to amendment(s).

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

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

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

FINANCIAL

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

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

INVESTMENT

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

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

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

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

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

14.2 If yes, please complete the following:

	1 Prior Year End Book/Adjusted Carrying Value		2 Current Quarter Book/Adjusted Carrying Value
14.21	\$ 0		\$ 0
14.22	0		0
14.23	57,880,876		58,542,454
14.24	0		0
14.25	0		0
14.26	0		0
14.27	\$ 57,880,876		\$ 58,542,454
14.28	\$ 0		\$ 0

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

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	1 Wall Street, New York, NY 10286

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

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

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

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

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

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

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

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

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

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

18.2 If no, list exceptions:

19. By self-designating 5GI securities, the reporting entity is certifying the following elements for each self-designated 5GI security:
- a. Documentation necessary to permit a full credit analysis of the security does not exist or an NAIC CRP credit rating for an FE or PL security is not available.
 - b. Issuer or obligor is current on all contracted interest and principal payments.
 - c. The insurer has an actual expectation of ultimate payment of all contracted interest and principal.
- Has the reporting entity self-designated 5GI securities? Yes [X] No []
20. By self-designating PLGI securities, the reporting entity is certifying the following elements for each self-designated PLGI security:
- a. The security was purchased prior to January 1, 2018.
 - b. The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.
 - c. The NAIC Designation was derived from the credit rating assigned by an NAIC CRP in its legal capacity as a NRSRO which is shown on a current private letter rating held by the insurer and available for examination by state insurance regulators.
 - d. The reporting entity is not permitted to share this credit rating of the PL security with the SVO.
- Has the reporting entity self-designated PLGI securities? Yes [] No [X]
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 Line of Business	2 Maximum Interest	3 Disc. Rate	Total Discount				Discount Taken During Period			
			4 Unpaid Losses	5 Unpaid LAE	6 IBNR	7 Total	8 Unpaid Losses	9 Unpaid LAE	10 IBNR	11 Total
	0.000	0.000	0	0	0	0	0	0	0	0
Total	XXX	XXX	0	0	0	0	0	0	0	0

5. Operating Percentages:

5.1 A&H loss percent 0.000%

5.2 A&H cost containment percent 0.000%

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

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

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

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

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

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

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

SCHEDULE F - CEDED REINSURANCE

Showing All New Reinsurers - Current Year to Date

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

SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN

Current Year to Date - Allocated by States and Territories

States, Etc.	1 Active Status (a)	Direct Premiums Written		Direct Losses Paid (Deducting Salvage)		Direct Losses Unpaid	
		2 Current Year to Date	3 Prior Year to Date	4 Current Year to Date	5 Prior Year to Date	6 Current Year to Date	7 Prior Year to Date
1. Alabama.....AL	L	207,619	150,140			113,443	159,774
2. Alaska.....AK	N						
3. Arizona.....AZ	L	186,215	169,911	(96)		394,221	32,335
4. Arkansas.....AR	L	1,122,453	971,986	367,767	549,244	1,141,836	1,195,400
5. California.....CA	N						
6. Colorado.....CO	L	412,987	604,539	7,700	146,023	135,706	202,216
7. Connecticut.....CT	L	182,239	152,376				
8. Delaware.....DE	L	6,791					
9. District of Columbia.....DC	N						
10. Florida.....FL	L	4,747,963	2,393,853	8,777,028	4,261,951	83,233,630	72,149,641
11. Georgia.....GA	L	564,920	453,265	73,340	1,433,353	1,259,179	1,894,530
12. Hawaii.....HI	N						
13. Idaho.....ID	L	307,851	379,644	13,155	45,590	73,784	57,451
14. Illinois.....IL	L	232,830	360,853	10,000	2,571	435,531	462,850
15. Indiana.....IN	L	394,663	279,688			313,008	60,864
16. Iowa.....IA	L	54,713	51,651			29,937	41,315
17. Kansas.....KS	L	2,469,594	2,508,820	1,437,494	225,772	6,341,486	4,895,199
18. Kentucky.....KY	L	147,883	195,166	47,069	55,000	14,196	79,796
19. Louisiana.....LA	L	524,993	568,188	(20,449)		55,108	56,930
20. Maine.....ME	L	88,986	78,398	7,518	2,138	16,032	2,473
21. Maryland.....MD	L	407,648	343,354			6,396	13,437
22. Massachusetts.....MA	L						
23. Michigan.....MI	L	475,332	578,029		35,000	64,555	119,839
24. Minnesota.....MN	L	85,017	88,726	3,723	3,081	7,197	3,881
25. Mississippi.....MS	L	129,618	110,933	(2,500)	293,040	5,203	304,792
26. Missouri.....MO	L	627,943	638,571	101,440	61,248	1,316,466	1,042,633
27. Montana.....MT	L	562,526	723,794	101,660	94,643	2,685,924	1,462,596
28. Nebraska.....NE	L	85,382	109,556	22,430		13,611	59,310
29. Nevada.....NV	L	11,910					
30. New Hampshire.....NH	L	17,353					
31. New Jersey.....NJ	L	1,057,923	744,687			48,556	
32. New Mexico.....NM	L	611,119	506,384	242,862	4,277	1,545,607	1,306,973
33. New York.....NY	N						
34. North Carolina.....NC	L	495,362	770,717	8,400	140,026	1,711,097	965,607
35. North Dakota.....ND	L	1,517,128	2,519,863	133,614	5,501,257	1,886,557	8,465,662
36. Ohio.....OH	L	202,193	202,921	2,159		367,828	
37. Oklahoma.....OK	L	14,160,384	14,036,059	2,395,562	7,358,249	30,336,164	32,618,217
38. Oregon.....OR	L	260,951	223,196	37,500	5,000	211,988	98,187
39. Pennsylvania.....PA	L	580,929	419,485		133	68,918	957
40. Rhode Island.....RI	L	6,840					
41. South Carolina.....SC	L	1,877,009	1,600,287	854,558	115,637	6,801,161	4,312,608
42. South Dakota.....SD	L	31,786	53,416				
43. Tennessee.....TN	L	228,619	300,310	113,200	14,716	792,384	563,563
44. Texas.....TX	L	24,092,040	22,801,307	3,317,265	5,227,977	55,250,209	47,541,361
45. Utah.....UT	L	1,488,255	2,175,098	402,490	275,218	4,093,462	4,204,963
46. Vermont.....VT	L						
47. Virginia.....VA	L	80,568	124,038		221,409	417,285	624,764
48. Washington.....WA	L	240	240				
49. West Virginia.....WV	L	175,076	88,193			447,738	
50. Wisconsin.....WI	L	1,403,796				46,694	
51. Wyoming.....WY	L	805,957	867,112	10,394	164,805	436,236	545,035
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	63,131,604	59,344,754	18,465,283	26,237,358	202,118,333	185,545,159

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.....	46	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.....	11

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. ^	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	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

^ Entity is owned by more than one company within the AFG group.

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 Holding Company, LLC ^	MD	84-4395026	
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
Mountain View Grand Holding Company, LLC ^	NH	84-4574243	
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	
Triumpher 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

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

Part 1 - Organizational Chart

	Domiciliary Location	FEIN	NAIC Co. Code
American Financial Group, Inc.	OH	31-1544320	
Great American Insurance Company *	OH	31-0501234	16691
American Empire 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, Compañía 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	

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SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
Members															
			31-1544320		0001042046	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	

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SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
							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.....	
							Neon Employee Ownership LLC.....	DE.....	NIA.....	Helium Holdings Limited.....	Ownership.....	100.000	American Financial Group, Inc.....	N.....	
							GAI Australia Pty Ltd.....	AUS.....	NIA.....	Neon Employee Ownership LLC.....	Ownership.....	100.000	American Financial Group, Inc.....	N.....	
			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.....	
			84-4395026				Bay Bridge Holding Company, LLC.....	MD.....	NIA.....	Great American Life Insurance Company.....	Ownership.....	65.000	American Financial Group, Inc.....	N.....	2.
			84-4395026				Bay Bridge Holding Company, LLC.....	MD.....	NIA.....	Great American Insurance Company.....	Ownership.....	35.000	American Financial Group, Inc.....	N.....	2.
			27-4078277				Bay Bridge Marina Hemingway's Restaurant, LLC.....	MD.....	NIA.....	Bay Bridge Holding Company, LLC.....	Ownership.....	85.000	American Financial Group, Inc.....	N.....	
			27-0513333				Bay Bridge Marina Management, LLC.....	MD.....	NIA.....	Bay Bridge Holding Company, LLC.....	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.....	
			84-4574243				Mountain View Grand Holding Company, LLC.....	NH.....	NIA.....	Great American Life Insurance Company.....	Ownership.....	65.000	American Financial Group, Inc.....	N.....	2.
			84-4574243				Mountain View Grand Holding Company, LLC.....	NH.....	NIA.....	Great American Insurance Company.....	Ownership.....	35.000	American Financial Group, Inc.....	N.....	2.
			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 American Holding (Europe) Limited.....	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.....	

Q12.1

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
							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.....	
			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				Triumpher Casualty Company.....	OH.....	IA.....	National Interstate Insurance Company.....	Ownership.....	100.000	American Financial Group, Inc..	.....N.....	
0084..	American Financial Group, Inc.	21172.....	86-0114294				Vanliner Insurance Company.....	MO.....	IA.....	National Interstate Insurance Company.....	Ownership.....	100.000	American Financial Group, Inc..	.....Y.....	
			20-5546054				Safety Claims & Litigation Services, LLC.....	MT.....	NIA.....	National Interstate Corporation.....	Ownership.....	100.000	American Financial Group, Inc..	.....N.....	
			46-4570914				Safety, Claims and Litigation Services, LLC.....	OH.....	NIA.....	National Interstate Corporation.....	Ownership.....	100.000	American Financial Group, Inc..	.....N.....	
0084..	American Financial Group, Inc.	22179.....	95-2801326				Republic Indemnity Company of America.....	CA.....	IA.....	Great American Holding, Inc.....	Ownership.....	100.000	American Financial Group, Inc..	.....N.....	
0084..	American Financial Group, Inc.	43753.....	31-1054123				Republic Indemnity Company of California.....	CA.....	IA.....	Republic Indemnity Company of America.....	Ownership.....	100.000	American Financial Group, Inc..	.....N.....	
			59-1683711				Summit Consulting, LLC.....	FL.....	NIA.....	Great American Holding, Inc.....	Ownership.....	100.000	American Financial Group, Inc..	.....N.....	
			59-3385208				Heritage Summit Healthcare, LLC.....	FL.....	NIA.....	Summit Consulting, LLC.....	Ownership.....	100.000	American Financial Group, Inc..	.....N.....	
			82-2462705				Summit Real Estate Holdings, LLC.....	FL.....	NIA.....	Summit Consulting, LLC.....	Ownership.....	100.000	American Financial Group, Inc..	.....N.....	
			59-3409855				Summit Holding Southeast, Inc.....	FL.....	NIA.....	Great American Holding, Inc.....	Ownership.....	100.000	American Financial Group, Inc..	.....N.....	
0084..	American Financial Group, Inc.	10701.....	59-1835212				Bridgefield Employers Insurance Company.....	FL.....	IA.....	Summit Holding Southeast, Inc.....	Ownership.....	100.000	American Financial Group, Inc..	.....N.....	
0084..	American Financial Group, Inc.	10335.....	59-3269531				Bridgefield Casualty Insurance Company.....	FL.....	IA.....	Bridgefield Employers Insurance Company.....	Ownership.....	100.000	American Financial Group, Inc..	.....N.....	
0084..	American Financial Group, Inc.	16691.....	31-0501234				Great American Insurance Company.....	OH.....	UIP.....	American Financial Group, Inc.....	Ownership.....	100.000	American Financial Group, Inc..	.....N.....	
0084..	American Financial Group, Inc.	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 Pennsylvania Corporation.....	PA.....	NIA.....	Brothers Property Corporation.....	Ownership.....	100.000	American Financial Group, Inc..	.....N.....	
			59-2840294				Brothers Property Management Corporation.....	OH.....	NIA.....	Brothers Property Corporation.....	Ownership.....	100.000	American Financial Group, Inc..	.....N.....	

Q12.2

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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

Q12.3

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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

Asteris	Explanation
1	Another affiliated company owns 1% or less of the shares.
2	The entity is owned by more than one company within the AFG Group.
3	Great American Insurance Company is the majority member of the Association.
4	Company is affiliated but not owned.

Q12.4

Mid-Continent Casualty Company

PART 1 - LOSS EXPERIENCE

Lines of Business	Current Year to Date			4 Prior Year to Date Direct Loss Percentage
	1 Direct Premiums Earned	2 Direct Losses Incurred	3 Direct Loss Percentage	
1. Fire.....			0.000	
2. Allied lines.....			0.000	
3. Farmowners multiple peril.....			0.000	
4. Homeowners multiple peril.....			0.000	
5. Commercial multiple peril.....			0.000	
6. Mortgage guaranty.....			0.000	
8. Ocean marine.....			0.000	
9. Inland marine.....	4,906,698	1,466,516	29.888	27.478
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.....		77,598	0.000	
17.1 Other liability-occurrence.....	26,733,962	(1,406,663)	(5.262)	27.761
17.2 Other liability-claims made.....	9,083,966	4,212,883	46.377	11.403
17.3 Excess workers' compensation.....			0.000	
18.1 Products liability-occurrence.....	10,129,819	12,568,573	124.075	98.540
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.....	3,403,287	841,978	24.740	45.745
21. Auto physical damage.....	1,197,602	413,202	34.502	57.134
22. Aircraft (all perils).....			0.000	
23. Fidelity.....			0.000	
24. Surety.....	2,982,860	82,928	2.780	23.084
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.....	58,438,194	18,257,015	31.242	38.763
DETAILS OF WRITE-INS				
3401.....			0.000	
3402.....			0.000	
3403.....			0.000	
3498. Sum. of remaining write-ins for Line 34 from overflow page.....	0	0	0.000	XXX
3499. Totals (Lines 3401 thru 3403 plus 3498) (Line 34).....	0	0	0.000	

PART 2 - DIRECT PREMIUMS WRITTEN

Lines of Business	1	2	3
	Current Quarter	Current Year to Date	Prior Year Year to Date
1. Fire.....			
2. Allied lines.....			
3. Farmowners multiple peril.....			
4. Homeowners multiple peril.....			
5. Commercial multiple peril.....			
6. Mortgage guaranty.....			
8. Ocean marine.....			
9. Inland marine.....		2,703,684	4,840,493
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.....	12,216,948	26,552,969	27,929,030
17.2 Other liability-claims made.....	5,168,758	10,677,572	8,971,605
17.3 Excess workers' compensation.....			
18.1 Products liability-occurrence.....	4,087,110	10,092,083	10,270,231
18.2 Products liability-claims made.....			
19.1 19.2 Private passenger auto liability.....			
19.3 19.4 Commercial auto liability.....	3,479,919	5,337,973	3,007,452
21. Auto physical damage.....	1,035,759	1,748,750	1,183,997
22. Aircraft (all perils).....			
23. Fidelity.....			
24. Surety.....	2,080,193	3,499,462	3,141,946
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.....	30,772,371	63,131,604	59,344,754
DETAILS OF WRITE-INS			
3401.....			
3402.....			
3403.....			
3498. Sum. of remaining write-ins for Line 34 from overflow page.....	0	0	0
3499. Totals (Lines 3401 thru 3403 plus 3498) (Line 34).....	0	0	0

PART 3 (000 omitted)

LOSS AND LOSS ADJUSTMENT EXPENSE RESERVES SCHEDULE

	1	2	3	4	5	6	7	8	9	10	11	12	13
Years in Which Losses Occurred	Prior Year-End Known Case Loss and LAE Reserves	Prior Year-End IBNR Loss and LAE Reserves	Total Prior Year-End Loss and LAE Reserves (Cols. 1 + 2)	2020 Loss and LAE Payments on Claims Reported as of Prior Year-End	2020 Loss and LAE Payments on Claims Unreported as of Prior Year-End	Total 2020 Loss and LAE Payments (Cols. 4 + 5)	Q.S. Date Known Case Loss and LAE Reserves on Claims Reported and Open as of Prior Year-End	Q.S. Date Known Case Loss and LAE Reserves on Claims Reported or Reopened Subsequent to Prior Year-End	Q.S. Date IBNR Loss and LAE Reserves	Total Q.S. Loss and LAE Reserves (Cols. 7 + 8 + 9)	Prior Year-End Known Case Loss and LAE Reserves Developed (Savings)/Deficiency (Cols. 4 + 7 minus Col. 1)	Prior Year-End IBNR Loss and LAE Reserves Developed (Savings)/Deficiency (Cols. 5 + 8 + 9 minus Col. 2)	Prior Year-End Total Loss and LAE Reserve Developed (Savings)/Deficiency (Cols. 11 + 12)
1. 2017 + Prior.....	109,871	84,504	194,375	21,804	5,764	27,568	88,205	15,569	78,005	181,779	138	14,834	14,972
2. 2018.....	15,403	24,652	40,055	2,614	826	3,440	13,378	2,407	20,502	36,287	589	(917)	(328)
3. Subtotals 2018 + Prior.....	125,274	109,156	234,430	24,418	6,590	31,008	101,583	17,976	98,507	218,066	727	13,917	14,644
4. 2019.....	14,920	44,164	59,084	3,957	1,752	5,709	10,170	2,325	30,250	42,745	(793)	(9,837)	(10,630)
5. Subtotals 2019 + Prior.....	140,194	153,320	293,514	28,375	8,342	36,717	111,753	20,301	128,757	260,811	(66)	4,080	4,014
6. 2020.....	XXX	XXX	XXX	XXX	2,369	2,369	XXX	4,859	26,563	31,422	XXX	XXX	XXX
7. Totals.....	140,194	153,320	293,514	28,375	10,711	39,086	111,753	25,160	155,320	292,233	(66)	4,080	4,014
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. ....(0.0)%	2. ....2.7 %	3. ....1.4 %
													Col. 13, Line 7 Line 8
													4. ....2.4 %

Q14

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

Explanation:

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

Bar Code:



Statement for June 30, 2020 of the **Mid-Continent Casualty Company**
Overflow Page for Write-Ins

Additional Write-ins for Assets:

	Current Statement Date			4 December 31, Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
2504. CDW Prepaid Maintenance.....	37,521	37,521	0	
2597. Summary of remaining write-ins for Line 25.....	37,521	37,521	0	0

Mid-Continent Casualty Company

SCHEDULE A - VERIFICATION

Real Estate

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

SCHEDULE B - VERIFICATION

Mortgage Loans

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

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	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.....	2,245	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).....	43,931	46,175
12. Deduct total nonadmitted amounts.....		
13. Statement value at end of current period (Line 11 minus Line 12).....	43,931	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.....	59,287,711	75,282,387
3. Accrual of discount.....	801,074	1,260,352
4. Unrealized valuation increase (decrease).....	(1,656,064)	5,151,438
5. Total gain (loss) on disposals.....	(498,762)	39,604
6. Deduct consideration for bonds and stocks disposed of.....	59,249,741	78,634,939
7. Deduct amortization of premium.....	540,884	715,138
8. Total foreign exchange change in book/adjusted carrying value.....		
9. Deduct current year's other-than-temporary impairment recognized.....	2,254,695	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).....	465,707,985	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).....	465,607,985	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).....	355,213,479	8,999,999	21,653,955	316,171	355,213,479	342,875,694		344,836,476
2. NAIC 2 (a).....	31,409,591	3,996,510	21,250	(1,255,067)	31,409,591	34,129,784		31,738,680
3. NAIC 3 (a).....	574,474			1,300,944	574,474	1,875,418		415,193
4. NAIC 4 (a).....						0		
5. NAIC 5 (a).....	156,114		2,517	7,460	156,114	161,057		172,788
6. NAIC 6 (a).....						0		
7. Total Bonds.....	387,353,658	12,996,509	21,677,722	369,508	387,353,658	379,041,953	0	377,163,137
PREFERRED STOCK								
8. NAIC 1.....						0		
9. NAIC 2.....	19,544,263	2,000,000		(369,800)	19,544,263	21,174,463		22,951,430
10. NAIC 3.....	4,460,000		1,575,927	1,690,771	4,460,000	4,574,844		4,460,000
11. NAIC 4.....						0		
12. NAIC 5.....						0		
13. NAIC 6.....						0		
14. Total Preferred Stock.....	24,004,263	2,000,000	1,575,927	1,320,971	24,004,263	25,749,307	0	27,411,430
15. Total Bonds and Preferred Stock.....	411,357,921	14,996,509	23,253,649	1,690,479	411,357,921	404,791,260	0	404,574,567

QSI02

(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.....	87,427,686	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.....	51,880,854	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).....	60,876,632	25,329,516
11. Deduct total nonadmitted amounts.....		
12. Statement value at end of current period (Line 10 minus Line 11).....	60,876,632	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	2		3	4	5	6	7	8	9	10
CUSIP Identification	Description		Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation and Administrative Symbol
Bonds - U.S. Special Revenue and Special Assessment										
88275L AC 0	TEXAS ST DEPT HSG & CMNTY AFFAIRS MULTIF			06/12/2020	Jefferies		500,000	500,000	703	1FE
88275L AD 8	TEXAS ST DEPT HSG & CMNTY AFFAIRS MULTIF			06/12/2020	Jefferies		500,000	500,000	703	1FE
3199999	Total - Bonds - U.S. Special Revenue and Special Assessments						1,000,000	1,000,000	1,406	XXX
Bonds - Industrial and Miscellaneous										
12529F AA 1	CFMT 20HB3 A - CMO/RMBS			05/08/2020	BARCLAYS CAPITAL INC FIXED INC		999,999	1,000,000		1FE
12641Q AJ 1	CSMC 2009-7R 4A5 - CMO/RMBS			06/01/2020	Direct			1,234		1FM
12641Q CS 9	CSMC 2009-7R 125 - CMO/RMBS			05/01/2020	Direct			1,108		1FM
12641Q CZ 3	CSMC 2009-7R 134 - CMO/RMBS			06/01/2020	Direct			7		1FM
15201P AA 7	CENTERSTATE BANK CORP			05/21/2020	Stifel, Nicolaus & Co., Inc.		1,000,000	1,000,000		2FE
24906P AA 7	DENTSPLY SIRONA INC			05/20/2020	JP Morgan		997,880	1,000,000		2FE
38177K AA 0	GOCAP A1 - CDO		C	06/30/2020	WELLS FARGO SECURITIES LLC		1,000,000	1,000,000		1FE
38522H AA 9	GACM 20FL2 A - CDO		C	05/29/2020	GOLDMAN		1,000,000	1,000,000		1Z
41283L AY 1	HARLEY-DAVIDSON FINANCIAL SERVICES INC			06/03/2020	JP Morgan		998,630	1,000,000		2FE
43133W AA 7	HILDENE TRUPS SECURITIZATION 2020-3 LTD		C	06/30/2020	PIPR		2,000,000	2,000,000		1Z
59319W AA 9	MF1 20FL3 A - CMBS			06/12/2020	CREDIT SUISSE SECURITIES (USA)		2,000,000	2,000,000		1FE
75575J AA 3	RCMT 2020-FL4 A - CMBS			06/19/2020	JP Morgan		1,000,000	1,000,000		1FE
87227R QE 7	TCF NATIONAL BANK			05/01/2020	MORGAN STANLEY CO		1,000,000	1,000,000		2FE
3899999	Total - Bonds - Industrial and Miscellaneous						11,996,509	12,002,350	0	XXX
8399997	Total - Bonds - Part 3						12,996,509	13,002,350	1,406	XXX
8399999	Total - Bonds						12,996,509	13,002,350	1,406	XXX
Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred										
89832Q AF 6	TRUIST FINANCIAL CORP			06/16/2020	RBC CAPITAL MARKETS		1,000,000.000	1,000,000		2FE
8499999	Total - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred						1,000,000	XXX	0	XXX
Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred										
064058 AH 3	BANK OF NEW YORK MELLON CORP			05/12/2020	CREDIT SUISSE SECURITIES (USA)		1,000,000.000	1,000,000		2FE
8599999	Total - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred						1,000,000	XXX	0	XXX
8999997	Total - Preferred Stocks - Part 3						2,000,000	XXX	0	XXX
8999999	Total - Preferred Stocks						2,000,000	XXX	0	XXX
9899999	Total - Preferred and Common Stocks						2,000,000	XXX	0	XXX
9999999	Total - Bonds, Preferred and Common Stocks						14,996,509	XXX	1,406	XXX

QE04

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For eign	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																					
36179U	5A 6		04/09/2020	Various		2,006,826	1,967,718	1,967,718			2		2		1,967,720		39,106	39,106	6,815	09/20/2049	1
0599999	Total - Bonds - U.S. Government					2,006,826	1,967,718	1,967,718	0	0	2	0	2	0	1,967,720	0	39,106	39,106	6,815	XXX	XXX
Bonds - U.S. Political Subdivisions of States																					
68609T	DM 7		06/01/2020	Direct		25,000	25,000	26,916	26,362		(125)		(125)		25,000			0	509	12/01/2048	1FE
68609T	HV 3		06/01/2020	Direct		20,000	20,000	21,130	21,019		(65)		(65)		20,000			0	429	06/01/2049	1FE
2499999	Total - Bonds - U.S. Political Subdivisions of States					45,000	45,000	48,047	47,381	0	(189)	0	(189)	0	45,000	0	0	0	939	XXX	XXX
Bonds - U.S. Special Revenue and Special Assessment																					
041083	VB 9		06/01/2020	Paydown		22,852	22,852	22,852	22,852				0		22,852			0	311	07/01/2043	1FE
130333	CA 3		06/01/2020	Paydown		8,126	8,126	8,126	8,126		0		0		8,126			0	102	02/01/2042	1FE
196479	2D 0		05/01/2020	Direct		15,000	15,000	15,850	15,767		(45)		(45)		15,000			0	322	05/01/2049	1FE
19647P	BA 0		06/01/2020	Various		2,725	(7,057)	(7,057)	681,889		9,888		9,888		2,831		(105)	(105)	(168)	02/01/2044	1FE
20775C	B6 0		06/18/2020	Direct		30,000	30,000	31,590	31,249		(127)		(127)		30,000			0	621	11/15/2039	1FE
20775C	RY 2		06/18/2020	Direct		30,000	30,000	30,000	30,002		(0)		(0)		30,000			0	552	11/15/2032	1FE
246395	WY 9		06/01/2020	Direct		5,000	5,000	5,198	5,039		(17)		(17)		5,000			0	126	07/01/2029	1FE
296122	US 1		06/01/2020	Paydown		124,218	124,218	124,218	124,218		(0)		(0)		124,218			0	1,629	08/01/2044	1FE
3133N3	U9 3		06/01/2020	Paydown		209,820	209,820	213,296	213,143		(3,323)		(3,323)		209,820			0	2,987	11/01/2049	1
3133N3	VG 6		06/01/2020	Paydown		384,990	384,990	390,584	390,367		(5,377)		(5,377)		384,990			0	5,407	09/01/2049	1
31350A	AU 2		04/15/2020	Call @ 100.00		5,000	5,000	5,000	5,000				0		5,000			0	38	05/15/2027	1
31350A	BR 8		04/15/2020	Call @ 100.00		5,000	5,000	5,138	5,007		(7)		(7)		5,000			0	69	04/15/2025	1
31397P	PP 9		06/01/2020	Paydown		210,578	210,578	210,578	210,578		(0)		(0)		210,578			0	2,879	08/15/2051	1
31397P	PV 6		06/01/2020	Paydown		157,934	157,934	157,934	127,037		51		51		157,934			0	1,645	08/15/2051	1
3140QB	N5 3		06/01/2020	Paydown		959,052	959,052	974,037	973,306		(14,254)		(14,254)		959,052			0	13,519	08/01/2049	1
3140QC	V3 7		03/24/2020	Various		(24,777)							0				(24,777)	(24,777)	4,948	02/01/2050	1
34074M	JB 8		05/01/2020	Various		743,581	743,581	743,581	743,581		(0)		(0)		743,581			0	8,659	07/01/2041	1FE
45201Y	M8 7		05/01/2020	Direct		95,000	95,000	100,463			(114)		(114)		95,000			0	79	08/01/2046	1FE
45201Y	R3 3		04/01/2020	Direct		45,000	45,000	48,282	47,294		(194)		(194)		45,000			0	923	10/01/2048	1FE
45201Y	S5 7		05/01/2020	Direct		125,000	125,000	131,473	130,245		(203)		(203)		125,000			0	2,589	08/01/2048	1FE
45201Y	YK 7		06/01/2020	Paydown		54,136	54,136	51,971	52,276		1,861		1,861		54,136			0	586	06/01/2043	1FE
45203L	CD 3		06/01/2020	Paydown		1,960	1,960	1,960	1,959		1		1		1,960			0	24	07/01/2032	1FE
49130T	PS 9		04/06/2020	Call @ 100.00		355,000	355,000	355,000	355,000				0		355,000			0	3,694	11/01/2041	1FE
49130T	PT 7		04/06/2020	Call @ 100.00		385,000	385,000	385,000	385,000				0		385,000			0	4,010	11/01/2041	1FE
54627D	BV 2		06/01/2020	Paydown		48,826	48,826	48,826	48,826		(0)		(0)		48,826			0	623	12/01/2038	1FE
56052F	BR 5		05/22/2020	Direct		75,000	75,000	80,753	78,211		(240)		(240)		75,000			0	1,509	11/15/2045	1FE
56052F	GP 4		05/22/2020	Direct		165,000	165,000	177,652	173,454		(470)		(470)		165,000			0	3,320	11/15/2047	1FE
57419R	GH 2		06/01/2020	Paydown		39,748	39,748	39,748	39,748				0		39,748			0	752	07/01/2043	1FE
57419R	H7 3		05/09/2020	Call @ 100.00		2,435	2,435	2,435	2,435				0		2,435		(0)	(0)	37	11/01/2058	1FE
594654	CM 5		06/01/2020	Direct		125,000	125,000	132,695	130,983		(298)		(298)		125,000			0	2,497	12/01/2048	1FE
60416Q	GB 4		06/01/2020	Paydown		45,731	45,731	45,731	45,731				0		45,731			0	566	11/01/2044	1FE

QE05

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For reig n	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 Dispo sal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Admini- strative Symbol
60416Q GC 2	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F...		06/01/2020	Paydown.....		52,835	52,835	52,835	52,835		0		0		52,835			0	637	02/01/2045	1FE.....
60416Q GD 0	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F...		06/01/2020	Paydown.....		77,634	77,634	77,634	77,634		0		0		77,634			0	962	04/01/2045	1FE.....
60416S BU 3	MINNESOTA ST HSG FIN AGY.....		06/01/2020	Direct.....		40,000	40,000	42,014	40,684		(169)		(169)		40,000			0	639	07/01/2031	1FE.....
60416S WD 8	MINNESOTA ST HSG FIN AGY.....		06/01/2020	Direct.....		45,000	45,000	48,396	47,395		(249)		(249)		45,000			0	927	01/01/2048	1FE.....
60535Q LY 4	MISSISSIPPI HOME CORP SINGLE FAMILY MTG.....		06/01/2020	Paydown.....		24,307	24,307	24,307	24,307				0		24,307			0	259	12/01/2032	1FE.....
60535Q LZ 1	MISSISSIPPI HOME CORP SINGLE FAMILY MTG.....		06/01/2020	Paydown.....		21,838	21,838	22,032	21,997		(159)		(159)		21,838			0	269	12/01/2034	1FE.....
60637B GC 8	MISSOURI ST HSG DEV COMMN SINGLE FAMILY.....		06/01/2020	Direct.....		55,000	55,000	59,648	57,526		(422)		(422)		55,000			0	1,072	05/01/2038	1FE.....
60637B GM 6	MISSOURI ST HSG DEV COMMN SINGLE FAMILY.....		06/01/2020	Direct.....		30,000	30,000	32,330	30,851		(119)		(119)		30,000			0	620	11/01/2045	1FE.....
60637B SP 6	MISSOURI ST HSG DEV COMMN SINGLE FAMILY.....		05/01/2020	Direct.....		30,000	30,000	31,751	31,552		(84)		(84)		30,000			0	227	05/01/2049	1FE.....
61212R X7 6	MONTANA ST BRD HSG.....		06/01/2020	Direct.....		40,000	40,000	42,038	40,795		(79)		(79)		40,000			0	775	12/01/2038	1FE.....
63968M RE 1	NEBRASKA INVT FIN AUTH SINGLE FAMILY HSG.....		06/01/2020	Direct.....		65,000	65,000	69,149	68,299		(259)		(259)		65,000			0	1,336	09/01/2048	1FE.....
641272 FX 2	NEVADA HSG DIV.....		04/01/2020	Direct.....		25,000	25,000	25,765	25,000				0		25,000			0	594	04/01/2039	1FE.....
64613A AC 6	NEW JERSEY ST HSG & MTG FIN AGY REV.....		04/01/2020	Direct.....		110,000	110,000	117,907	116,734		(134)		(134)		110,000			0	2,475	10/01/2048	1FE.....
647200 2H 6	NEW MEXICO MTG FIN AUTH - MBS.....		06/01/2020	Paydown.....		19,691	19,691	19,691	19,691		0		0		19,691			0	257	12/01/2035	1FE.....
647200 3H 5	NEW MEXICO MTG FIN AUTH.....		06/01/2020	Direct.....		25,000	25,000	26,520	25,763		(135)		(135)		25,000			0	419	03/01/2045	1FE.....
647200 3M 4	NEW MEXICO MTG FIN AUTH.....		06/01/2020	Call @ 100.00.....		45,000	45,000	45,000	44,901		1		1		44,902		98	98	625	09/01/2041	1FE.....
647200 3N 2	NEW MEXICO MTG FIN AUTH - MBS.....		06/01/2020	Paydown.....		55,574	55,574	55,573	55,573		0		0		55,574			0	684	02/01/2037	1FE.....
647200 X3 3	NEW MEXICO MTG FIN AUTH - MBS.....		06/01/2020	Paydown.....		30,286	30,286	29,528	29,618		668		668		30,286			0	343	02/01/2043	1FE.....
647200 X4 1	NEW MEXICO MTG FIN AUTH - MBS.....		06/01/2020	Paydown.....		31,400	31,400	31,145	31,266		134		134		31,400			0	415	07/01/2043	1FE.....
647201 DM 1	NEW MEXICO MTG FIN AUTH.....		04/01/2020	Direct.....		25,000	25,000	26,437	26,290		(69)		(69)		25,000			0	538	07/01/2049	1FE.....
647201 HC 9	NEW MEXICO MTG FIN AUTH.....		04/01/2020	Direct.....		10,000	10,000	10,856	10,826		(25)		(25)		10,000			0	143	01/01/2050	1FE.....
649883 F2 6	NEW YORK ST MTG AGY HOMEOWNER MTG REV.....		04/01/2020	Direct.....		40,000	40,000	42,347	40,471		(26)		(26)		40,000			0	700	10/01/2034	1FE.....
649883 H6 5	NEW YORK ST MTG AGY HOMEOWNER MTG REV.....		04/01/2020	Direct.....		275,000	275,000	290,179	279,528		(220)		(220)		275,000			0	4,813	10/01/2035	1FE.....
649883 VZ 5	NEW YORK ST MTG AGY HOMEOWNER MTG REV.....		04/01/2020	Call @ 100.00.....		50,000	50,000	51,698	50,629		(46)		(46)		50,583		(583)	(583)	875	10/01/2043	1FE.....
64988R GY 2	NEW YORK ST MTG AGY REV.....		04/01/2020	Direct.....		35,000	35,000	37,135	35,825		(40)		(40)		35,000			0	613	10/01/2030	1FE.....
658207 TZ 8	NORTH CAROLINA HSG FIN AGY HOMEOWNERSHIP.....		06/01/2020	Direct.....		30,000	30,000	32,587	31,686		(159)		(159)		30,000			0	616	07/01/2047	1FE.....
658207 WG 6	NORTH CAROLINA HSG FIN AGY HOMEOWNERSHIP.....		04/01/2020	Direct.....		20,000	20,000	21,137	21,002		(43)		(43)		20,000			0	431	07/01/2047	1FE.....
677377 Q3 0	OHIO HSG FIN AGY SINGLE FAMILY MTG REV.....		05/01/2020	Direct.....		25,000	25,000	23,875	24,473		86		86		25,000			0	526	11/01/2025	1FE.....
67756Q NP 8	OHIO ST HSG FIN AGY RESIDENTIAL MTG REV.....		06/01/2020	Paydown.....		26,833	26,833	26,833	26,833		0		0		26,833			0	303	03/01/2036	1FE.....
67756Q NQ 6	OHIO ST HSG FIN AGY RESIDENTIAL MTG REV.....		06/01/2020	Paydown.....		88,661	88,661	88,661	88,661		(0)		(0)		88,661			0	1,011	03/01/2046	1FE.....
67756Q NR 4	OHIO ST HSG FIN AGY RESIDENTIAL MTG REV.....		06/01/2020	Paydown.....		151,043	151,043	151,043	151,043				0		151,043			0	2,097	03/01/2046	1FE.....
686087 SU 2	OREGON ST HSG & CMNTY SVCS DEPT MTG REV.....		04/01/2020	Direct.....		40,000	40,000	40,000	40,000				0		40,000			0	530	07/01/2034	1FE.....
686087 NS 2	OREGON ST HSG & CMNTY SVCS DEPT MTG REV.....		04/01/2020	Direct.....		20,000	20,000	21,162	20,349		(16)		(16)		20,000			0	356	07/01/2036	1FE.....
686087 WW 3	OREGON ST HSG & CMNTY SVCS DEPT MTG REV.....		04/01/2020	Direct.....		60,000	60,000	64,476	63,238		(104)		(104)		60,000			0	1,246	01/01/2040	1FE.....
708796 Q6 7	PENNSYLVANIA HSG FIN AGY SINGLE FAMILY M.....		06/30/2020	Direct.....		65,000	65,000	67,969	64,099		72		72		65,000			0	1,092	10/01/2035	1FE.....
83712D UH 7	SOUTH CAROLINA ST HSG FIN & DEV AUTH MTG.....		04/01/2020	Direct.....		25,000	25,000	25,943	25,342		(42)		(42)		25,000			0	513	07/01/2037	1FE.....
83712D WK 8	SOUTH CAROLINA ST HSG FIN & DEV AUTH MTG.....		04/01/2020	Direct.....		15,000	15,000	16,328	15,738		(77)		(77)		15,000			0	307	07/01/2043	1FE.....
88045R B7 6	TENNESSEE HSG DEV AGY.....		06/01/2020	Direct.....		45,000	45,000	47,907	45,855		(70)		(70)		45,000			0	808	07/01/2045	1FE.....
880461 NL 8	TENNESSEE HSG DEV AGY RESIDENTIAL FIN PR.....		06/01/2020	Direct.....		40,000	40,000	43,091	41,812		(169)		(169)		40,000			0	825	07/01/2042	1FE.....

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SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For reig n	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 Dispo sal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Admini- strative Symbol
880461 NP 9	TENNESSEE HSG DEV AGY RESIDENTIAL FIN PR.....		05/01/2020	Direct.....		50,000	50,000	54,205	52,700		(199)		(199)		50,000			0	1,033	01/01/2042	1FE.....
880461 PS 1	TENNESSEE HSG DEV AGY RESIDENTIAL FIN PR.....		04/01/2020	Direct.....		15,000	15,000	15,000	15,000		(0)		(0)		15,000			0	280	07/01/2036	1FE.....
88275F NV 7	TEXAS ST DEPT HSG & CMNTY AFFAIRS SINGLE.....		06/01/2020	Call @ 100.00.....		35,000	35,000	35,000	35,011		(1)		(1)		35,010		(10)	(10)	562	03/01/2046	1FE.....
88275F PA 1	TEXAS ST DEPT HSG & CMNTY AFFAIRS SINGLE.....		06/01/2020	Paydown.....		21,836	21,836	21,836	21,672		164		164		21,836			0	276	09/01/2047	1FE.....
91743P AK 1	UTAH HSG CORP - MBS.....		06/01/2020	Paydown.....		11,869	11,869	12,480	12,683		(813)		(813)		11,869			0	173	08/21/2044	1FE.....
924190 EL 1	VERMONT HSG FIN AGY.....		05/01/2020	Direct.....		35,000	35,000	36,462	35,734		(130)		(130)		35,000			0	722	11/01/2042	1FE.....
92812V MA 1	VIRGINIA ST HSG DEV AUTH - MBS.....		06/01/2020	Paydown.....		59,130	59,130	59,130	59,121		9		9		59,130			0	780	11/25/2039	1FE.....
93978T XF 1	WASHINGTON ST HSG FIN COMMN.....		06/01/2020	Direct.....		310,000	310,000	332,813	323,115		(705)		(705)		310,000			0	6,177	12/01/2047	1FE.....
3199999	Total - Bonds - U.S. Special Revenue and Special Assessments.....					6,899,874	6,914,868	7,082,764	7,579,479	0	(16,496)	0	(16,496)	0	6,925,252	0	(25,378)	(25,378)	106,734	XXX	XXX
Bonds - Industrial and Miscellaneous																					
00100F AC 9	ACIS 2014-3 A1F - CDO.....		05/01/2020	Paydown.....		296,955	296,955	295,470	296,660		295		295		296,955			0	5,494	02/02/2026	1FE.....
00443P AA 7	ACE 2007-HE2 A1 - RMBS.....		06/25/2020	Paydown.....		10,926	10,926	8,338	8,526		2,400		2,400		10,926			0	66	12/25/2036	1FM.....
02315Q AA 6	AMBAC LSN1 LLC.....		06/30/2020	Paydown.....		2,517	2,517	2,523	2,517				0		2,517			0	85	02/12/2023	5GI.....
02665W BP 5	AMERICAN HONDA FINANCE CORP.....		06/29/2020	CITIGROUP.....		2,129,290	2,000,000	1,987,460	1,992,332		878		878		1,993,209		136,711	136,711	50,750	02/16/2024	1FE.....
04544N AD 6	ABSHE 2006-HE6 A4 - RMBS.....		06/25/2020	Paydown.....		105,668	105,668	88,761	98,567		7,101		7,101		105,668			0	658	11/25/2036	1FM.....
05530M AA 7	BCAP 2006-AA2 A1 - RMBS.....		06/25/2020	Paydown.....		28,637	28,112	21,518	22,291		653		653		28,637			0	173	01/25/2037	1FM.....
05549N AC 0	BDS 2018-FL1 B - CDO.....		05/15/2020	Call @ 100.00.....		1,914,313	1,914,313	1,914,313	1,912,679		2,560		2,560		1,915,240		(926)	(926)	20,533	01/18/2035	1FE.....
05568Y AA 6	BNSF 2007-1 PTC - ABS.....		04/01/2020	Paydown.....		180,080	180,080	180,080	180,130		(50)		(50)		180,080			0	5,399	04/01/2024	1FE.....
059522 AA 0	BAFC 2007-C 6A1 - RMBS.....		06/22/2020	Paydown.....		67,632	67,632	58,163	60,358		7,274		7,274		67,632			0	435	05/20/2047	1FM.....
07386Y AE 4	BSARM 2007-5 3A1 - CMO/RMBS.....		06/01/2020	Paydown.....		36,845	37,200	35,898	36,602		41		41		36,845			0	526	08/25/2047	1FM.....
11042A AA 2	BRITISH AIRWAYS PASS THROUGH TRUST 2013.....	C	06/20/2020	Paydown.....		16,888	16,888	16,888	16,889		(1)		(1)		16,888			0	391	12/20/2025	1FE.....
123262 AN 7	BJETS 2018-1 A - ABS.....		06/15/2020	Paydown.....		21,449	21,449	21,449	21,453		(4)		(4)		21,449			0	366	02/15/2033	1FE.....
12326R AA 0	BJETS 182 A - ABS.....		06/15/2020	Paydown.....		39,112	39,112	39,111	39,112		0		0		39,112			0	730	06/15/2033	1FE.....
12479L AA 8	CAI 2012-1 NTS - ABS.....	C	04/28/2020	Paydown.....		494,708	494,708	495,636	495,111		(402)		(402)		494,708			0	5,715	10/25/2027	1FE.....
12510H AC 4	CAUTO 2020-1 A3 - ABS.....		06/15/2020	Paydown.....		7,887	7,887	7,881			6		6		7,887			0	80	02/15/2050	1FE.....
12529F AA 1	CFMT 20HB3 A - CMO/RMBS.....		06/25/2020	Paydown.....		8,333	8,333	8,333			0		0		8,333			0	27	05/25/2030	1FE.....
12641Q AA 0	CSMC 2009-7R 3A3 - CMO/RMBS.....		06/01/2020	Paydown.....		2,307	2,309	953	1,530		5		5		2,307			0	57	09/26/2037	1FM.....
12641Q AF 9	CSMC 2009-7R 4A2 - CMO/RMBS.....		06/01/2020	Paydown.....		35,359	35,359	27,223	27,099		897		897		35,359			0	897	07/26/2037	1FM.....
12641Q AJ 1	CSMC 2009-7R 4A5 - CMO/RMBS.....		05/01/2020	Paydown.....			23		10		(0)		(0)					0	1	07/26/2037	1FM.....
12641Q BQ 4	CSMC 2009-7R 8A6 - CMO/RMBS.....		06/01/2020	Paydown.....		4,623	4,623		1,487		48		48		4,623			0	55	05/26/2036	1FM.....
12641Q CR 1	CSMC 2009-7R 124 - CMO/RMBS.....		06/01/2020	Paydown.....		5,745	5,745	5,745	5,721		8		8		5,745			0	135	01/26/2036	1FM.....
12641Q CS 9	CSMC 2009-7R 125 - CMO/RMBS.....		04/01/2020	Paydown.....			1		0				0					0	0	01/26/2036	1FM.....
12641Q CW 0	CSMC 2009-7R 131 - CMO/RMBS.....		05/27/2020	Paydown.....		4,090	4,090	4,090	4,075		58		58		4,090			0	89	06/26/2037	1FM.....
12641Q CX 8	CSMC 2009-7R 132 - CMO/RMBS.....		06/01/2020	Paydown.....		6,386	6,386	6,386	5,638	206	(52)		154		6,386			0	188	06/26/2037	1FM.....
12641Q CZ 3	CSMC 2009-7R 134 - CMO/RMBS.....		05/01/2020	Paydown.....			947		123		(1)		(1)					0	21	06/26/2037	1FM.....
12641Q DH 2	CSMC 2009-7R 146 - CMO/RMBS.....		06/01/2020	Paydown.....		25,716	25,716	16,437	16,174		227		227		25,716			0	226	04/26/2037	1FM.....
126670 NY 0	CWL 2005-16 2A3 - RMBS.....		06/01/2020	Paydown.....		63,002	63,002	2,730	27,218		3,916		3,916		63,002			0	1,166	07/25/2034	1FM.....
126694 HN 1	CWHL 2005-25 A9 - CMO/RMBS.....		06/01/2020	Paydown.....		4,537	4,487	2,978	3,509		3		3		4,537			0	96	11/25/2035	1FM.....
12669G R4 5	CWHL 2005-15 A8 - CMO/RMBS.....		06/01/2020	Paydown.....		31,962	31,984	26,112	27,236		(12)	1,152	(1,164)		31,962			0	686	08/25/2035	1FM.....
15672A AA 0	CERV XVIII A - CDO.....		04/15/2020	Paydown.....		98,350	98,350	98,350	98,350		(1)		(1)		98,350			0	1,833	04/15/2027	1FE.....

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SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For ei gn	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12- 13)	Total Foreign Exchange Change in B./A.C. .V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Dispo sal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Admini- strative Symbol
15673Q AA 4	CERB XXIII A - CDO.....	C	04/15/2020.	Paydown.....		126,420	126,420	124,524	124,880		1,540		1,540		126,420			0	1,874	04/15/2028.	1FE.....
17307G 4H 8	CMLTI 2006-WF1 A2C - RMBS.....		06/01/2020.	Paydown.....		2,893	2,893		910		40		40		2,893			0	31	03/25/2036.	1FM.....
17307G VN 5	CMLTI 2005-WF2 AF7 - RMBS.....		06/01/2020.	Paydown.....		3,368	3,368		1,227		87		87		3,368			0	84	08/25/2035.	1FM.....
21872F AA 5	CAFL 2019-1 A - CMBS.....		06/01/2020.	Paydown.....		5,008	5,008	5,008	5,008		1		1		5,008			0	70	03/15/2052.	1FE.....
25755T AG 5	DPABS 2017-1 A22 - ABS.....		04/25/2020.	Paydown.....		5,000	5,000	5,000	5,000		(0)		(0)		5,000			0	77	07/25/2047.	2FE.....
26208L AA 6	HONK 2015-1 A2 - ABS.....		04/20/2020.	Paydown.....		1,250	1,250	1,250	1,250				0		1,250			0	33	07/20/2045.	2FE.....
26829C AZ 0	GLGU 2015-7 AX - CDO.....		04/20/2020.	Paydown.....		87,500	87,500	87,445	87,436		64		64		87,500			0	1,147	04/22/2030.	1FE.....
26857E AA 6	ELFI 19A A - ABS.....		06/25/2020.	Paydown.....		111,999	111,999	111,976	111,976		23		23		111,999			0	1,180	03/25/2044.	1FE.....
32051G EZ 4	FHAMS 2004-AA7 1A1 - CMO/RMBS.....		06/01/2020.	Paydown.....		66,441	66,441	56,475	55,711		10,730		10,730		66,441			0	1,063	02/25/2035.	1FM.....
32052K AB 1	FHASI 2006-AR2 2A1 - CMO/RMBS.....		06/01/2020.	Paydown.....		100,797	103,755	80,135	85,294		103	5,183	(5,080)		100,797			0	1,586	07/25/2036.	1FM.....
361856 DX 2	GMACM 2004-HE5 A5 - RMBS.....		06/01/2020.	Paydown.....		13,035	13,035		7,913		5,122		5,122		13,035			0	319	09/25/2034.	1FM.....
362341 4F 3	GSR 2006-AR1 3A1 - CMO/RMBS.....		06/01/2020.	Paydown.....		16,869	16,772	14,965	16,727		1		1		16,869			0	333	01/25/2036.	1FM.....
362341 FN 4	GSR 2005-AR4 3A5 - CMO/RMBS.....		06/01/2020.	Paydown.....		9,965	9,612	8,170	8,751		67	655	(588)		9,965			0	187	07/25/2035.	1FM.....
362341 XC 8	GSR 2005-AR7 4A1 - CMO/RMBS.....		06/01/2020.	Paydown.....		11,650	11,300	9,058	9,058		5	(0)	5		11,650			0	213	11/25/2035.	1FM.....
362341 XG 9	GSR 2005-AR7 6A1 - CMO/RMBS.....		06/01/2020.	Paydown.....		18,227	18,228	17,327	17,326		902		902		18,227			0	301	11/25/2035.	1FM.....
36655Y AB 3	GARR 2018-1 A1T - CDO.....		06/22/2020.	Paydown.....		87,439	87,439	87,439	87,465		(25)		(25)		87,439			0	1,328	03/22/2027.	1FE.....
39678W AA 6	GREENWICH CAPITAL STRUCTURED PRODUCTS TR.....		06/01/2020.	Paydown.....		4,404	4,404	4,357	5,394		(19)		(19)		4,404			0	85	09/01/2034.	1FM.....
40423X AB 8	NZES 2018-PLS1 A - CMO/RMBS.....		06/25/2020.	Paydown.....		81,289	81,289	81,288	81,288		0		0		81,289			0	1,080	01/27/2048.	1FE.....
40423X AF 9	NZES 2018-PLS2 A - ABS.....		06/25/2020.	Paydown.....		79,603	79,603	79,601	79,602		0		0		79,603			0	1,081	02/25/2048.	1FE.....
40423X AG 7	NZES 2018-PLS2 B - ABS.....		06/25/2020.	Paydown.....		39,801	39,801	39,801	39,801		(0)		(0)		39,801			0	614	02/25/2048.	1FE.....
41161P TN 3	HVMLT 2005-10 2AA - CMO/RMBS.....		06/19/2020.	Paydown.....		22,947	22,947	14,252	15,307		471		471		22,947			0	180	11/19/2035.	1FM.....
41161P UK 7	HVMLT 2005-11 2A - CMO/RMBS.....		06/19/2020.	Paydown.....		26,964	26,964	18,942	21,433		5,531		5,531		26,964			0	202	08/19/2045.	1FM.....
42806D AH 2	HERTZ 2015-3 A - ABS.....		06/25/2020.	Paydown.....		196,320	196,320	194,112	195,845		476		476		196,320			0	2,431	09/27/2021.	1FE.....
42806D CH 0	HERTZ 192 A - ABS.....		06/25/2020.	Paydown.....		193,943	193,943	193,886	193,892		51		51		193,943			0	3,077	05/25/2025.	1FE.....
42806D CN 7	HERTZ 193 A - ABS.....		06/01/2020.	Various.....		972,570	1,000,000	999,995	999,995		(50)		(50)		999,946		(27,375)	(27,375)	11,668	10/27/2025.	1FE.....
43283A AA 3	HGVT 2017-A A - ABS.....		06/25/2020.	Paydown.....		58,639	58,639	58,631	58,633		6		6		58,639			0	650	12/26/2028.	1FE.....
46185J AA 6	IHSFR 2018-SFR1 A - ABS.....		06/17/2020.	Paydown.....		25,115	25,115	25,115	25,117		(2)		(2)		25,115			0	208	03/19/2037.	1FE.....
46187X AA 3	IHSFR 18SFR4 A - RMBS.....		06/18/2020.	Paydown.....		10,591	10,591	9,584			1,006		1,006		10,591			0	28	01/19/2038.	1FE.....
46627M CU 9	JPALT 2006-A1 2A1 - CMO/RMBS.....		06/01/2020.	Paydown.....		13,120	13,022	1,128	9,463		218		218		13,120			0	199	03/25/2036.	1FM.....
466365 AA 1	JACK 2019-1 A2I - ABS.....		05/25/2020.	Paydown.....		5,000	5,000	5,000	5,000				0		5,000			0	100	08/25/2049.	2FE.....
46637U AA 5	JPTPE A - CMO/RMBS.....		06/01/2020.	Paydown.....		36,650	36,650	35,367	35,488		1,161		1,161		36,650			0	480	10/27/2042.	1FE.....
46637V AA 3	JPTPE A - CMO/RMBS.....		06/01/2020.	Paydown.....		36,295	36,295	36,137	36,147		149		149		36,295			0	460	09/17/2042.	1FE.....
46639A AA 7	JPTPE A - CMO/RMBS.....		06/01/2020.	Paydown.....		64,291	64,291	61,719	61,944		2,346		2,346		64,291			0	672	12/27/2042.	1FE.....
47232D AY 8	JEFFERIES RESECURITIZATION TRUST 2009-R5.....		06/01/2020.	Paydown.....		29,376	29,376	29,376	29,078		74		74		29,376			0	334	01/01/2036.	1FM.....
47232D BQ 4	JEFFERIES RESECURITIZATION TRUST 2009-R5.....		06/01/2020.	Paydown.....		23,847	23,847	23,372	23,714		57		57		23,847			0	670	07/01/2037.	1FM.....
47232D BT 8	JEFFERIES RESECURITIZATION TRUST 2009-R5.....		06/01/2020.	Paydown.....		25,436	25,436	3,689	6,602		(95)		(95)					0	723	07/01/2037.	1FM.....
47232Q AA 1	JMAC 2009-R2 1A - CMO/RMBS.....		06/01/2020.	Paydown.....		29,708	29,708	28,873	27,361		2,348		2,348		29,708			0	492	11/26/2037.	1FM.....
47232V AL 6	JEFFERIES RESECURITIZATION TRUST 2009-R4.....		06/01/2020.	Paydown.....		15,625	15,625	15,625	15,387		75		75		15,625			0	421	07/01/2037.	1FM.....
47232V AP 7	JEFFERIES RESECURITIZATION TRUST 2009-R4.....		06/01/2020.	Paydown.....		10,045	10,045				(0)		(0)					0	265	07/01/2037.	1FM.....

QE053

SCHEDULE D - PART 4

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

QE054

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
											11	12	13	14	15							
CUSIP Identification	Description		For rei gn	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12- 13)	Total Foreig n Excha nge Chang e in B./A.C .V.	Book/Adjusted Carrying Value at Disposal Date	Foreig n Excha nge Gain (Loss) on Dispo sal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Admini- strative Symbol
47232V	GF	3		06/01/2020	JEFFERIES RESECURITIZATION TRUST 2009-R4.....		6,847	6,847	3,978	5,741		92		92	6,847			0	142	02/01/2036	1FM.....	
47232V	GG	1		06/01/2020	JEFFERIES RESECURITIZATION TRUST 2009-R4.....			2,746		1,947		54		54			0	65	02/01/2036	1FM.....		
525221	EM	5		06/25/2020	LXS 2005-7N A1A - RMBS.....		43,231	43,231	31,667	34,160		9,071		9,071	43,231			0	337	12/25/2035	1FM.....	
543190	AA	0		06/15/2020	LTRAN III A1 - ABS.....		64,359	64,359	64,355	64,238		120		120	64,359			0	799	01/17/2045	1FE.....	
59020U	ZE	8		06/25/2020	MLMI 2005-A6 1A1 - RMBS.....		156,563	156,563	145,946	150,734		5,829		5,829	156,563			0	1,175	08/25/2035	1FM.....	
61751D	AE	4		06/01/2020	MSM 2006-17XS A3A - RMBS.....		4,925	4,925	1,960	1,892		32		32	4,925			0	38	10/25/2046	1FM.....	
62947A	AA	1		06/19/2020	NPRL 2019-2 A1 - ABS.....		32,667	32,667	32,667	32,667		1		1	32,667			0	393	11/19/2049	1FE.....	
64352V	MN	8		06/01/2020	NCHET 2005-A A4W - RMBS.....		63,235	63,235	63,234	63,235		0		0	63,235			0	1,268	08/25/2035	1FM.....	
64829T	AA	9		06/25/2020	NZES 18FNT1 A - CMO/RMBS.....		41,564	33,823	33,816	33,818		7,746		7,746	41,564			0	508	05/25/2023	1FE.....	
64829T	AB	7		06/25/2020	NZES 18FNT1 B - CMO/RMBS.....		83,129	67,647	67,641	67,643		15,485		15,485	83,129			0	1,100	05/25/2023	1FE.....	
64829T	AH	4		06/25/2020	NZES 18FNT2 A - ABS.....		34,812	34,812	34,803	34,800		13		13	34,812			0	549	07/25/2054	1FE.....	
65535A	AA	2		06/01/2020	NHELI 2006-AF1 A1 - RMBS.....		1,847	1,847	547	109		12		12	1,847			0	26	10/25/2036	1FM.....	
69374X	AA	8		06/01/2020	PSMC 2019-2 A1 - CMO/RMBS.....		280,963	280,963	286,583	286,357		(5,393)		(5,393)	280,963			0	3,997	10/25/2049	1FE.....	
69375B	AA	5		06/01/2020	PSMC 2019-3 A1 - CMO/RMBS.....		588,204	588,204	596,751	596,378		(8,175)		(8,175)	588,204			0	8,561	11/26/2049	1FE.....	
72353P	AA	4	C	06/15/2020	PIONEER AIRCRAFT FINANCE LTD - ABS.....		5,044	5,044	5,044	5,043		0		0	5,044			0	75	06/15/2044	1FE.....	
74333B	AA	6		05/01/2020	PROG 2019-SFR1 A - ABS.....		987	987	987	987		0		0	987			0	14	03/17/2036	1FE.....	
743874	AC	3		06/01/2020	PFMT 2020-1 A2 - CMO/RMBS.....		78,048	78,048	79,158			(1,110)		(1,110)	78,048			0	687	02/25/2050	1FE.....	
749357	AA	7		06/01/2020	RCKT 191 A1 - CMO/RMBS.....		128,954	128,954	130,949	130,856		(1,902)		(1,902)	128,954			0	1,766	09/27/2049	1FE.....	
74968Q	AA	5		06/25/2020	RBIT 2020-1 A - ABS.....		114,844	114,844	114,844			0		0	114,844			0	776	02/25/2030	1FE.....	
75156W	AD	5		06/25/2020	RAMP 2006-RS4 A4 - RMBS.....		86,132	86,132	73,078	81,583		4,549		4,549	86,132			0	571	07/25/2036	1FM.....	
76110V	QL	5		06/01/2020	RFMS2 2004-HS2 A16 - RMBS.....		5	5	5	5		0		0	5			0	0	06/25/2034	1FM.....	
761118	FM	5		06/01/2020	RALI 2005-QA9 N41 - CMO/RMBS.....			9,728	8,222	8,435		121	280	(159)				0	94	08/25/2035	1FM.....	
761118	UQ	9		06/01/2020	RALI 2006-QS2 1A9 - CMO/RMBS.....		6,536	9,572	139	7,307		123		123	6,536			0	235	02/25/2036	1FM.....	
78448Q	AB	4		06/15/2020	SMB 2015-B A2A - ABS.....		22,053	22,053	21,951	22,018		34		34	22,053			0	269	07/15/2027	1FE.....	
78471D	AA	5		06/25/2020	SCLP 161 A - ABS.....		28,492	28,492	28,489	28,490		2		2	28,492			0	384	08/25/2025	1FE.....	
81748J	AA	3		06/01/2020	SEMT 2019-4 A1 - CMO/RMBS.....		87,767	87,767	89,605	89,538		(1,771)		(1,771)	87,767			0	1,346	11/25/2049	1FE.....	
81748K	AA	0		06/25/2020	SEMT 202 A1 - CMO/RMBS.....		142,902	142,902	146,429			(3,528)		(3,528)	142,902			0	1,348	03/25/2050	1FE.....	
82652K	AA	2		06/20/2020	SRFC 171 A - ABS.....		37,682	37,682	37,679	37,680		2		2	37,682			0	450	03/20/2034	1FE.....	
83404J	AA	4		06/25/2020	SCLP 2017-3 A - ABS.....		101,268	101,268	101,268	101,268		(0)		(0)	101,268			0	1,170	05/26/2026	1FE.....	
863579	UL	0		06/01/2020	SARM 2005-15 1A1 - CMO/RMBS.....		44,575	40,735	32,524	27,583		321		321	44,575			0	638	07/25/2035	1FM.....	
863579	VH	8		06/01/2020	SARM 2005-17 1A1 - CMO/RMBS.....		60,293	60,293	53,084	55,819		765		765	60,293			0	838	08/25/2035	1FM.....	
863587	AE	1		06/25/2020	SAIL 2006-3 A5 - RMBS.....		21,429	21,429	18,483	19,341		2,088		2,088	21,429			0	162	06/25/2036	1FM.....	
86358R	DX	2		06/01/2020	SASC 2001-SB1 A5 - RMBS.....		5,704	5,704	5,342	5,368		(2)		(2)	5,704			0	83	08/25/2031	1FM.....	
872225	AD	9		06/01/2020	TBW 2006-5 A3 - RMBS.....		56,258	56,258	48,368	48,368		7,891		7,891	56,258			0	805	11/25/2036	1FM.....	
872227	AK	9		06/01/2020	TBW 2007-2 A6A - RMBS.....		91,787	91,787	69,758	51,062		483		483	91,787			0	1,061	07/25/2037	1FM.....	
87342R	AB	0		05/25/2020	BELL 2016-1 A22 - ABS.....		2,500	2,500	2,500	2,500		0		0	2,500			0	55	05/25/2046	2FE.....	
87407P	AJ	9		06/20/2020	TAL 141 A - ABS.....		25,000	25,000	25,000	25,000		(0)		(0)	25,000			0	366	02/22/2039	1FE.....	
88156E	AB	2		06/25/2020	TMTS 2006-17HE AB1 - RMBS.....		32,940	32,940	28,116	30,973		775		775	32,940			0	209	01/25/2038	1FM.....	
89236T	GL	3		06/16/2020	TOYOTA MOTOR CREDIT CORP.....		1,250,820	1,200,000	1,198,920	1,198,968		96		96	1,199,064		51,756	51,756	16,733	10/07/2024	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	For rei gn	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12- 13)	Total Foreig n Excha nge Chang e in B./A.C .V.	Book/Adjusted Carrying Value at Disposal Date	Foreig n Excha nge Gain (Loss) on Dispo sal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Admini- strative Symbol
89656C AA 1	TRL 2010-1 NTS - ABS.....		06/16/2020	Paydown.....		12,901	12,901	13,587	13,524		(623)		(623)		12,901			0	266	10/16/2040	1FE.....
89656F AA 4	TRL 2012-1 A1 - ABS.....		06/15/2020	Paydown.....		155,178	155,178	151,857	152,735		2,443		2,443		155,178			0	1,613	01/15/2043	1FE.....
89690E AF 4	TRMF 2017-1 A1 - ABS.....		06/15/2020	Paydown.....		88,063	88,063	88,062	88,063		0		0		88,063			0	990	08/15/2047	1FE.....
89821J AA 6	TFINS 2019-1 A1 - CDO.....	C	05/04/2020	Paydown.....		49,702	49,702	49,702	49,702		0		0		49,702			0	976	02/02/2039	1FE.....
92257L AB 6	VCC 171 AFX - CMBS.....		06/01/2020	Paydown.....		58,730	58,730	58,715	58,295		436		436		58,730			0	708	05/25/2047	1FE.....
929227 4T 0	WAMU 2003-S4 2A1 - CMO/RMBS.....		06/01/2020	Paydown.....		4,674	4,674	4,693	4,679		(5)		(5)		4,674			0	106	06/25/2033	1FM.....
92990G AG 8	WAMU 2007-HY5 2A5 - CMO/RMBS.....		06/01/2020	Paydown.....		43,961	89,744	69,516	65,627		1,102		1,102		43,961			0	1,484	05/25/2037	1FM.....
94984D AC 8	WFMB 2006-AR13 A3 - CMO/RMBS.....		06/01/2020	Paydown.....		5,649	7,099	6,608	6,563		51		51		5,649			0	121	09/25/2036	1FM.....
95002K AA 1	WFMB 201 A1 - CMO/RMBS.....		06/25/2020	Paydown.....		181,157	181,157	183,308	181,157		(2,151)		(2,151)		181,157			0	1,384	12/27/2049	1FE.....
95058X AG 3	WEN 2019-1 A21 - ABS.....		06/15/2020	Paydown.....		7,500	7,500	7,500	7,500		0		0		7,500			0	142	06/15/2049	2FE.....
96033D AA 8	WESTR 171 A - ABS.....		06/01/2020	Paydown.....		42,407	42,407	42,356	42,348		60		60		42,407			0	536	12/20/2030	1FE.....
98886Y AR 9	ZAIS2 2 ABR - CDO.....		04/25/2020	Paydown.....		137,719	137,719	137,719	137,723		(4)		(4)		137,719			0	2,011	07/27/2026	1FE.....
3899999	Total - Bonds - Industrial and Miscellaneous.....					12,899,914	12,820,598	12,439,081	11,972,537	206	93,441	7,269	86,378	0	12,739,749	0	160,165	160,165	192,249	XXX	XXX
8399997	Total - Bonds - Part 4.....					21,851,614	21,748,184	21,537,609	19,599,397	206	76,758	7,269	69,695	0	21,677,721	0	173,893	173,893	306,737	XXX	XXX
8399999	Total - Bonds.....					21,851,614	21,748,184	21,537,609	19,599,397	206	76,758	7,269	69,695	0	21,677,721	0	173,893	173,893	306,737	XXX	XXX
Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred																					
369604 BQ 5	GENERAL ELECTRIC CO.....		05/26/2020	Various.....		625,000,000	469,000		631,250	612,500	13,951	(524)	13,427		625,927		(156,927)	(156,927)	13,816	XXX	3FE.....
38145G 30 8	GOLDMAN SACHS GROUP INC.....		05/11/2020	Various.....		40,000,000	1,029,277		950,000	950,000			0		950,000		79,277	79,277	27,500	XXX	3FE.....
8499999	Total - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred.....					1,498,277	XXX	1,581,250	1,562,500	13,951	(524)	0	13,427	0	1,575,927	0	(77,650)	(77,650)	41,316	XXX	XXX
8999997	Total - Preferred Stocks - Part 4.....					1,498,277	XXX	1,581,250	1,562,500	13,951	(524)	0	13,427	0	1,575,927	0	(77,650)	(77,650)	41,316	XXX	XXX
8999999	Total - Preferred Stocks.....					1,498,277	XXX	1,581,250	1,562,500	13,951	(524)	0	13,427	0	1,575,927	0	(77,650)	(77,650)	41,316	XXX	XXX
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded																					
00123Q 10 4	AGNC INVESTMENT REIT ORD.....		05/01/2020	ISI GROUP INC.....		76,667,000	945,421	XXX	1,233,572	1,355,473	(121,901)		(121,901)		1,233,572		(288,151)	(288,151)	58,267	XXX	
37045V 10 0	GENERAL MOTORS ORD.....		05/26/2020	Various.....		38,235,000	909,337	XXX	1,306,180	1,399,401	(93,221)		(93,221)		1,306,180		(396,843)	(396,843)	14,529	XXX	
9099999	Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded.....					1,854,759	XXX	2,539,752	2,754,874	(215,121)	0	0	(215,121)	0	2,539,752	0	(684,994)	(684,994)	72,796	XXX	XXX
9799997	Total - Common Stocks - Part 4.....					1,854,759	XXX	2,539,752	2,754,874	(215,121)	0	0	(215,121)	0	2,539,752	0	(684,994)	(684,994)	72,796	XXX	XXX
9799999	Total - Common Stocks.....					1,854,759	XXX	2,539,752	2,754,874	(215,121)	0	0	(215,121)	0	2,539,752	0	(684,994)	(684,994)	72,796	XXX	XXX
9899999	Total - Preferred and Common Stocks.....					3,353,036	XXX	4,121,002	4,317,374	(201,170)	(524)	0	(201,694)	0	4,115,680	0	(762,644)	(762,644)	114,112	XXX	XXX
9999999	Total - Bonds, Preferred and Common Stocks.....					25,204,650	XXX	25,658,612	23,916,770	(200,964)	76,235	7,269	(131,999)	0	25,793,401	0	(588,751)	(588,751)	420,849	XXX	XXX

QE05.5

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 Depository	2 Code	3 Rate of Interest	4 Amount of Interest Received During Current Quarter	5 Amount or interest Accrued at Current Statement Date	Book Balance at End of Each Month During Current Quarter			9 *
					6 First Month	7 Second Month	8 Third Month	
Open Depositories								
Mabrey Bank..... Tulsa, Oklahoma.....		.....0.300			.....7,365,268	.....7,375,577	.....13,106,829	XXX
PNC Bank..... Pittsburgh, Pennsylvania.....		.....0.200			.....2,744,008	.....4,897,885	.....1,013,802	XXX
The Bank of New York Mellon..... New York, New York.....		.....0.010			.....5,510	.....264,515	.....5,681	XXX
0199999. Total Open Depositories.....	XXX	XXX	.....0	.....0	.....10,114,785	.....12,537,976	.....14,126,312	XXX
0399999. Total Cash on Deposit.....	XXX	XXX	.....0	.....0	.....10,114,785	.....12,537,976	.....14,126,312	XXX
0499999. Cash in Company's Office.....	XXX	XXX	XXX	XXX	.....400	.....400	.....400	XXX
0599999. Total Cash.....	XXX	XXX	.....0	.....0	.....10,115,185	.....12,538,376	.....14,126,712	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1	2		3	4	5	6	7	8	9
CUSIP	Description		Code	Date Acquired	Rate of Interest	Maturity Date	Book/Adjusted Carrying Value	Amount of Interest Due & Accrued	Amount Received During Year
Exempt Money Market Mutual Funds as Identified by the SVO									
31846V 41 9	FIRST AMER:TRS OBG V.....		SD.....	03/03/2020.....	.....0.010	.....	.....0	.....	.....0
825252 40 6	INVESCO TREASURY INST.....		.....	06/29/2020.....	.....0.080	.....	.....60,876,631	.....4,171	.....137,057
94975H 29 6	WELLSFARGO:TRS+ MM I.....		SD.....	05/04/2020.....	.....0.060	.....	.....0	.....	.....0
8599999	Total - Exempt Money Market Mutual Funds as Identified by the SVO.....		.....	.....	.....	.....	.....60,876,632	.....4,171	.....137,057
8899999	Total - Cash Equivalents.....		.....	.....	.....	.....	.....60,876,632	.....4,171	.....137,057

QE14



DIRECTOR AND OFFICER INSURANCE COVERAGE SUPPLEMENT

Year To Date For the Period Ended June 30, 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
.....540,246	.....518,442	.....108,518

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: _____