



QUARTERLY STATEMENT

As of September 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
Magdalena Franziska Kulik Grossman #	Chief Compliance 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.

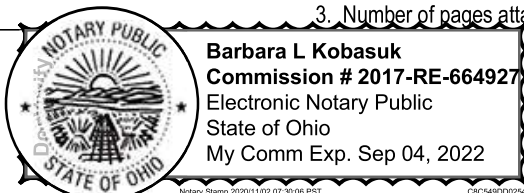
<u>James Steven Davis</u> <small>Signed on 2020/11/02 06:30:06 -8:00</small>	<u>[Signature]</u> <small>Signed on 2020/11/02 06:30:06 -8:00</small>	<u>Gregory Patrick Jones</u> <small>Signed on 2020/11/02 06:30:06 -8:00</small>
James Steven Davis	Sue Ann Erhart	Gregory Patrick Jones
1. (Printed Name)	2. (Printed Name)	3. (Printed Name)
President and COO	Secretary	Senior Vice President, CFO & Treasurer
(Title)	(Title)	(Title)

Subscribed and sworn to before me
This _____ day of _____ 11/02/2020

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 _____

Barbara L Kobasuk
Signed on 2020/11/02 06:30:06 -8:00



ASSETS

	Current Statement Date			4
	1	2	3	December 31 Prior Year Net Admitted Assets
	Assets	Nonadmitted Assets	Net Admitted Assets (Cols. 1 - 2)	
1. Bonds.....	374,252,369		374,252,369	377,163,137
2. Stocks:				
2.1 Preferred stocks.....	24,161,285		24,161,285	27,411,430
2.2 Common stocks.....	61,226,099	100,000	61,126,099	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 (\$.....13,602,110), cash equivalents (\$.....74,684,318) and short-term investments (\$.....0).....	88,286,428		88,286,428	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.....			0	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).....	547,970,112	100,000	547,870,112	508,474,253
13. Title plants less \$.....0 charged off (for Title insurers only).....			0	
14. Investment income due and accrued.....	2,535,851	6,728	2,529,123	2,740,405
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection.....	14,929,345	2,177,643	12,751,702	11,269,979
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$.....0 earned but unbilled premiums).....	17,030,904		17,030,904	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.....	2,788,398		2,788,398	1,763,463
18.2 Net deferred tax asset.....	12,981,759	3,264,218	9,717,541	5,631,264
19. Guaranty funds receivable or on deposit.....			0	
20. Electronic data processing equipment and software.....	154,712		154,712	201,252
21. Furniture and equipment, including health care delivery assets (\$.....0).....	505,119	505,119	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.....	9,430,540	9,430,538	2	133,157
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25).....	608,326,740	15,484,246	592,842,494	542,041,197
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts.....			0	
28. Total (Lines 26 and 27).....	608,326,740	15,484,246	592,842,494	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.....	2		2	1
2503. TOMIC Asset Purchase.....	9,411,777	9,411,777	0	
2598. Summary of remaining write-ins for Line 25 from overflow page.....	18,761	18,761	0	0
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....	9,430,540	9,430,538	2	133,157

LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31 Prior Year
1. Losses (current accident year \$....42,325,978).....	226,987,350	212,304,761
2. Reinsurance payable on paid losses and loss adjustment expenses.....		
3. Loss adjustment expenses.....	81,508,496	81,207,274
4. Commissions payable, contingent commissions and other similar charges.....		
5. Other expenses (excluding taxes, licenses and fees).....	12,072,346	10,847,231
6. Taxes, licenses and fees (excluding federal and foreign income taxes).....	760,328	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 \$....5,529,774 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).....	67,067,250	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).....	463,619	594,260
13. Funds held by company under reinsurance treaties.....		
14. Amounts withheld or retained by company for account of others.....	213,498	318,262
15. Remittances and items not allocated.....		61,247
16. Provision for reinsurance (including \$.....0 certified).....	3,042,957	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.....	1,000,000	
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.....	2,006,258	4,000,000
26. Total liabilities excluding protected cell liabilities (Lines 1 through 25).....	395,122,102	372,814,716
27. Protected cell liabilities.....		
28. Total liabilities (Lines 26 and 27).....	395,122,102	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.....	146,950,047	116,823,280
35. Unassigned funds (surplus).....	47,264,095	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).....	197,720,392	169,226,481
38. Totals (Page 2, Line 28, Col. 3).....	592,842,494	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.....	6,258	
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).....	2,006,258	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 \$.....96,443,892).....	89,014,875	83,531,463	112,132,665
1.2 Assumed..... (written \$.....16,363,262).....	17,368,653	22,107,175	28,586,463
1.3 Ceded..... (written \$.....8,400,436).....	8,427,367	8,489,965	11,322,659
1.4 Net..... (written \$.....104,406,718).....	97,956,161	97,148,673	129,396,469
DEDUCTIONS:			
2. Losses incurred (current accident year \$.....46,050,816):			
2.1 Direct.....	43,398,257	32,997,155	55,364,555
2.2 Assumed.....	6,912,816	8,032,789	12,799,094
2.3 Ceded.....	2,567,450	1,710,975	3,357,652
2.4 Net.....	47,743,623	39,318,969	64,805,997
3. Loss adjustment expenses incurred.....	24,153,911	20,472,569	24,283,877
4. Other underwriting expenses incurred.....	40,385,087	39,787,172	51,876,606
5. Aggregate write-ins for underwriting deductions.....	0	0	0
6. Total underwriting deductions (Lines 2 through 5).....	112,282,621	99,578,710	140,966,480
7. Net income of protected cells.....			
8. Net underwriting gain (loss) (Line 1 minus Line 6 + Line 7).....	(14,326,460)	(2,430,037)	(11,570,011)
INVESTMENT INCOME			
9. Net investment income earned.....	11,394,423	13,311,705	17,572,300
10. Net realized capital gains (losses) less capital gains tax of \$.....(187,415).....	(2,388,441)	(1,070,229)	(1,103,084)
11. Net investment gain (loss) (Lines 9 + 10).....	9,005,982	12,241,476	16,469,216
OTHER INCOME			
12. Net gain or (loss) from agents' or premium balances charged off (amount recovered \$.....330,472 amount charged off \$.....281,123).....	49,349	116,151	207,037
13. Finance and service charges not included in premiums.....	121,278	74,613	101,390
14. Aggregate write-ins for miscellaneous income.....	(705,013)	(705,786)	(941,068)
15. Total other income (Lines 12 through 14).....	(534,386)	(515,022)	(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).....	(5,854,864)	9,296,417	4,266,564
17. Dividends to policyholders.....	176,936	264,755	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).....	(6,031,800)	9,031,662	3,934,014
19. Federal and foreign income taxes incurred.....	(619,829)	1,780,053	697,605
20. Net income (Line 18 minus Line 19) (to Line 22).....	(5,411,971)	7,251,609	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).....	(5,411,971)	7,251,609	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 \$.....145,848.....	548,665	3,137,639	4,355,537
25. Change in net unrealized foreign exchange capital gain (loss).....			
26. Change in net deferred income tax.....	347,419	468,324	584,724
27. Change in nonadmitted assets.....	3,946,107	(1,002,470)	(4,027,230)
28. Change in provision for reinsurance.....	(1,063,082)		(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.....	30,126,767	135,332	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)	(10,000,000)
36. Change in treasury stock.....			
37. Aggregate write-ins for gains and losses in surplus.....	5	0	0
38. Change in surplus as regards policyholders (Lines 22 through 37).....	28,493,910	(9,566)	(7,649,735)
39. Surplus as regards policyholders, as of statement date (Lines 21 plus 38).....	197,720,392	176,866,652	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).....	(705,013)	(705,786)	(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).....	(705,013)	(705,786)	(941,068)
3701. Miscellaneous Sources.....	5		
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).....	5	0	0

Mid-Continent Casualty Company 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.....	97,029,909	96,446,708	129,278,547
2. Net investment income.....	11,249,780	12,764,309	17,037,188
3. Miscellaneous income.....	(534,386)	(515,022)	(632,641)
4. Total (Lines 1 through 3).....	107,745,303	108,695,995	145,683,095
5. Benefit and loss related payments.....	33,061,034	33,019,475	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.....	63,010,679	66,708,243	86,992,081
8. Dividends paid to policyholders.....	176,936	264,755	332,550
9. Federal and foreign income taxes paid (recovered) net of \$.....0 tax on capital gains (losses).....	217,691	3,338,198	2,550,374
10. Total (Lines 5 through 9).....	96,466,340	103,330,671	134,152,850
11. Net cash from operations (Line 4 minus Line 10).....	11,278,963	5,365,324	11,530,245
CASH FROM INVESTMENTS			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds.....	75,097,985	49,747,432	70,349,342
12.2 Stocks.....	7,446,994	462,000	7,708,296
12.3 Mortgage loans.....			
12.4 Real estate.....			
12.5 Other invested assets.....			
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments.....			
12.7 Miscellaneous proceeds.....	10,192,698	469,165	1,016,211
12.8 Total investment proceeds (Lines 12.1 to 12.7).....	92,737,677	50,678,598	79,073,849
13. Cost of investments acquired (long-term only):			
13.1 Bonds.....	71,423,342	33,102,894	76,171,420
13.2 Stocks.....	2,000,000	98,995	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).....	73,423,342	33,201,889	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).....	19,314,335	17,476,709	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	135,332	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	10,000,000
16.6 Other cash provided (applied).....	(11,052,924)	(2,521,520)	(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).....	18,947,076	(12,386,188)	(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).....	49,540,374	10,455,845	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).....	88,286,427	47,538,265	38,746,054
Note: Supplemental disclosures of cash flow information for non-cash transactions:			
20.0001 Stock Based Compensation.....	126,767		

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	-	-	-	\$ (5,411,971)	\$ 3,236,409
Effect of state prescribed practices	-	-	-	-	-
Effect of state permitted practices	-	-	-	-	-
Net income, NAIC SAP	-	-	-	<u>\$ (5,411,971)</u>	<u>\$ 3,236,409</u>
Statutory surplus, state basis	-	-	-	\$ 197,720,392	\$ 169,226,481
Effect of state prescribed practices	-	-	-	-	-
Effect of state permitted practices	-	-	-	-	-
Statutory surplus, NAIC SAP	-	-	-	<u>\$ 197,720,392</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

1. The Company uses dealer-modeled prepayment assumptions for mortgage-backed and asset-backed securities at the date of purchase to determine effective yields; significant changes in estimated cash flows from the original purchase assumptions are accounted for on a prospective basis.
2. The Company had no loan-backed securities with a recognized other-than-temporary impairment due to either the intent to sell or lack of intent to hold to recovery during 2020.
3. The following table shows each security with a credit related OTTI charge recognized during the period:

CUSIP	Amortized Cost		Present Value	OTTI Charge	Amortized Cost		Date
	Before OTTI	Cash Flows	of Projected	Recognized in	After OTTI	Fair Value	Reported
44931BAE7	2,217,162	2,025,956		191,206	2,025,956	1,676,250	3/31/20
50188NAA6	1,594,088	1,545,044		49,044	1,545,044	1,351,400	3/31/20
05616MAG1	2,468,412	2,445,581		22,831	2,445,581	2,188,200	3/31/20
761118FM5	427,411	405,902		14,066	413,345	413,345	3/31/20
32052KAB1	1,597,872	1,496,509		97,087	1,500,785	1,435,686	3/31/20
12669GR45	401,200	385,948		16,946	384,254	363,416	3/31/20
362341FN4	389,621	360,759		28,904	360,717	336,540	3/31/20
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
05616MAG1	2,359,278	2,286,663		72,615	2,286,663	2,193,000	9/30/20
44931BAE7	2,026,088	2,006,881		19,208	2,006,881	1,946,000	9/30/20

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
\$ 46,691,351	\$ (1,026,973)	\$ 31,758,269	\$ (735,916)

5. Based on cash flow projections received from independent sources (which reflect loan to collateral values, subordination, vintage and geographic concentration), implied cash flows inherent in security ratings and analysis of historical payment data, management believes that the Company will recover its cost basis in all securities with unrealized losses at September 30, 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	-	\$ 161,131	-	\$ 161,131	-
(3) LB&SS - AC	-	-	-	-	-	-
(4) LB&SS - FV	-	-	-	-	-	-
(5) Preferred Stock - AC	-	-	-	-	-	-
(6) Preferred Stock - FV	-	-	-	-	-	-
(7) Total	1	1	\$ 161,131	\$ 172,788	\$ 161,131	\$ 174,948

AC - Amortized Cost FV - Fair Value

P. Short Sales – Not Applicable

Q. Prepayment Penalty and Acceleration Fees

	General Account	Separate Account
(1) Number of CUSIPs	2	-
(2) Aggregate Amount of Investment Income	\$ 87,400	-

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	-	44,824	-	44,824
Asset Backed Securities	-	719,795	-	719,795
All other bonds	-	1,145,713	-	1,145,713
Total bonds	\$ -	\$ 1,910,332	\$ -	\$ 1,910,332
Preferred stock	21,987,535	1,533,750	-	23,521,285
Non-affiliated common stock	2,401,780	-	-	2,401,780
Other investments	-	-	-	-
Total assets accounted for at fair value	\$ 24,389,315	\$ 3,444,082	\$ -	\$ 27,833,397

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	\$ 1,066,578	\$ 997,161	\$ 1,066,578	\$ -	\$ -
States, municipalities and political subdivisions	124,928,750	119,560,783	-	122,135,910	2,792,840
Foreign government	-	-	-	-	-
Residential MBS	55,447,552	50,566,438	-	52,404,541	3,043,011
Commercial MBS	962,806	1,000,000	-	962,806	-
Collateralized loan obligations	66,028,234	66,619,592	-	60,380,234	5,648,000
Asset backed securities	90,050,134	89,626,215	1,960,000	84,501,516	3,588,618
All other bonds	48,002,732	45,882,180	-	46,998,232	1,004,500
Total bonds	\$ 386,486,786	\$ 374,252,369	\$ 3,026,578	\$ 367,383,239	\$ 16,076,969
Preferred stock	24,321,285	24,161,285	21,987,535	1,533,750	800,000
Non-affiliated common stock	2,401,780	2,401,780	2,401,780	-	-
Cash and short term	88,286,428	88,286,428	88,286,428	-	-
Total financial assets	\$ 501,496,279	\$ 489,101,862	\$ 115,702,321	\$ 368,916,989	\$ 16,876,969

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

21.) OTHER ITEMS - No significant change.

22.) EVENTS SUBSEQUENT

There have not been any events subsequent to September 30, 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 September 30, 2020, \$52.4 million has been paid for incurred claims and claim adjustment expenses attributable to insured events of prior years. Reserves remaining for prior years are now \$261.4 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 \$20.3 million in unfavorable prior-year development since December 31, 2019 to September 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 September 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:

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

	1 Prior Year End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
\$	0	\$ 0
	0	0
	57,880,876	58,824,317
	0	0
	0	0
	0	0
\$	57,880,876	\$ 58,824,317
\$	0	\$ 0

15.1 Has the reporting entity entered into any hedging transactions reported on Schedule DB? Yes [] No [X]
 15.2 If yes, has a comprehensive description of the hedging program been made available to the domiciliary state? Yes [] No [] N/A [X]
 If no, attach a description with this statement.

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

16.1 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2: \$ 0
 16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2: \$ 0
 16.3 Total payable for securities lending reported on the liability page: \$ 0

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

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

1 Name of Custodian(s)	2 Custodian Address
Bank of New York Mellon	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	332,835	282,104			100,031	147,834
2. Alaska.....AK	N						
3. Arizona.....AZ	L	255,383	212,369	58,514		1,915,468	26,854
4. Arkansas.....AR	L	1,750,701	1,652,261	418,678	696,286	1,200,481	1,259,897
5. California.....CA	N						
6. Colorado.....CO	L	670,050	798,559	7,700	148,302	226,414	172,805
7. Connecticut.....CT	L	225,601	234,905				
8. Delaware.....DE	L	6,684					
9. District of Columbia.....DC	L						
10. Florida.....FL	L	7,327,410	3,964,708	12,916,574	6,556,930	96,342,140	75,577,481
11. Georgia.....GA	L	883,092	619,337	102,090	1,493,241	1,144,462	1,837,553
12. Hawaii.....HI	N						
13. Idaho.....ID	L	496,217	448,192	13,155	45,590	72,101	54,207
14. Illinois.....IL	L	297,647	428,862	43,790	3,571	526,883	411,353
15. Indiana.....IN	L	525,277	409,263			294,472	56,986
16. Iowa.....IA	L	59,659	56,740	25,000		26,338	28,519
17. Kansas.....KS	L	3,348,361	3,404,024	1,469,047	658,933	6,363,398	6,502,069
18. Kentucky.....KY	L	195,789	218,651	47,069	55,000	10,475	71,785
19. Louisiana.....LA	L	1,129,811	1,267,489	(22,726)	93,563	19,152	86,327
20. Maine.....ME	L	92,053	113,938	7,518	2,138	13,602	2,287
21. Maryland.....MD	L	632,951	520,390		3,812	17,271	12,629
22. Massachusetts.....MA	L						
23. Michigan.....MI	L	758,071	804,855	8,453	35,000	44,693	117,101
24. Minnesota.....MN	L	114,918	144,974	5,620	3,081	9,622	3,322
25. Mississippi.....MS	L	219,564	236,877	43,500	293,040	15,092	208,067
26. Missouri.....MO	L	957,130	941,363	106,397	71,248	1,334,720	960,618
27. Montana.....MT	L	866,125	1,093,975	456,689	132,216	2,547,755	1,888,906
28. Nebraska.....NE	L	135,248	144,018	22,430	44,486	13,599	52,454
29. Nevada.....NV	L	17,708					
30. New Hampshire.....NH	L	31,480	6,559				
31. New Jersey.....NJ	L	1,356,377	1,064,215			181,614	
32. New Mexico.....NM	L	873,459	687,401	280,733	7,798	1,603,442	1,350,491
33. New York.....NY	N						
34. North Carolina.....NC	L	684,648	908,070	8,400	140,026	2,240,234	877,216
35. North Dakota.....ND	L	2,308,189	3,767,622	190,518	5,611,493	4,654,088	7,640,905
36. Ohio.....OH	L	324,107	320,203	2,159		341,349	
37. Oklahoma.....OK	L	22,238,798	22,135,340	3,630,941	9,843,730	29,153,315	32,960,403
38. Oregon.....OR	L	408,578	351,782	65,500	5,000	165,760	418,463
39. Pennsylvania.....PA	L	790,703	600,402		133	360,241	66,754
40. Rhode Island.....RI	L	11,969	8,716				
41. South Carolina.....SC	L	2,963,868	2,057,935	880,112	139,637	7,004,812	4,751,778
42. South Dakota.....SD	L	44,835	55,223		15,082	2,688	2,785
43. Tennessee.....TN	L	364,802	372,198	112,200	35,716	802,723	457,478
44. Texas.....TX	L	36,693,929	33,884,179	4,480,917	8,213,685	55,429,033	45,285,235
45. Utah.....UT	L	2,007,503	3,085,099	439,440	344,218	3,672,074	4,671,758
46. Vermont.....VT	L						
47. Virginia.....VA	L	140,907	144,198		220,409	386,450	544,109
48. Washington.....WA	L		240				
49. West Virginia.....WV	L	453,150	296,179	34,753		660,052	
50. Wisconsin.....WI	L	2,135,047	69,951			31,297	
51. Wyoming.....WY	L	1,313,258	1,353,136	272,493	224,336	669,853	500,213
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	96,443,892	89,166,502	26,127,664	35,137,700	219,597,194	189,006,642

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.....	47	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.....	10

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		
GAI Australia Pty Ltd	AUS		

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Participant in Lloyd's Syndicate 2468

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

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	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	
└─ Triumphe Casualty Company *	OH	95-3623282	41106
└─ Vanliner Insurance Company *	MO	86-0114294	21172
└─ Safety Claims & Litigation Services, LLC	MT	20-5546054	
└─ Safety, Claims and Litigation Services, LLC	OH	46-4570914	
└─ Republic Indemnity Company of America *	CA	95-2801326	22179
└─ Republic Indemnity Company of California *	CA	31-1054123	43753
└─ Summit Consulting, LLC	FL	59-1683711	
└─ Heritage Summit Healthcare, LLC	FL	59-3385208	
└─ Summit Real Estate Holdings, LLC	FL	82-2462705	
└─ Summit Holding Southeast, Inc.	FL	59-3409855	
└─ Bridgefield Employers Insurance Company*	FL	59-1835212	10701
└─ Bridgefield Casualty Insurance Company*	FL	59-3269531	10335

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

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		1042046	NYSE	American Financial Group, Inc.	OH	UIP		Ownership			N	
			31-0996797				American Financial Enterprises, Inc.	CT	NIA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	N	
			31-0828578				American Money Management Corporation	OH	NIA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	N	
			27-1577326				American Real Estate Capital Company, LLC	OH	NIA	American Money Management Corporation	Ownership	100.000	American Financial Group, Inc.	N	
			27-2829629				Mid-Market Capital Partners, LLC	DE	NIA	American Money Management Corporation	Ownership	100.000	American Financial Group, Inc.	N	
			41-2112001				APU Holding Company	OH	NIA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	N	
			23-6000765				American Premier Underwriters, Inc	PA	NIA	APU Holding Company	Ownership	100.000	American Financial Group, Inc.	N	
			13-6400464				Lehigh Valley Railroad Company	PA	NIA	American Premier Underwriters, Inc	Ownership	100.000	American Financial Group, Inc.	N	
			46-1665396				Pennsylvania Lehigh Oil & Gas Holdings LLC	PA	NIA	Lehigh Valley Railroad Company	Ownership	100.000	American Financial Group, Inc.	N	
			20-1548213				Magnolia Alabama Holdings, Inc	DE	NIA	American Premier Underwriters, Inc	Ownership	100.000	American Financial Group, Inc.	N	
			20-1574094				Magnolia Alabama Holdings LLC	AL	NIA	Magnolia Alabama Holdings, Inc	Ownership	100.000	American Financial Group, Inc.	N	
			46-1852532				Michigan Oil & Gas Holdings, LLC	MI	NIA	American Premier Underwriters, Inc	Ownership	100.000	American Financial Group, Inc.	N	
			46-1480078				Ohio Oil & Gas Holdings, LLC	OH	NIA	American Premier Underwriters, Inc	Ownership	100.000	American Financial Group, Inc.	N	
			13-6021353				The Owasco River Railway, Inc	NY	NIA	American Premier Underwriters, Inc	Ownership	100.000	American Financial Group, Inc.	N	
			76-0080537				PCC Technical Industries, Inc	DE	NIA	American Premier Underwriters, Inc	Ownership	100.000	American Financial Group, Inc.	N	
			46-3246684				Pennsylvania Oil & Gas Holdings, LLC	PA	NIA	American Premier Underwriters, Inc	Ownership	100.000	American Financial Group, Inc.	N	
			23-6000766				Pennsylvania-Reading Seashore Lines	NJ	NIA	American Premier Underwriters, Inc	Ownership	66.670	American Financial Group, Inc.	N	
			98-1073776				GAI Insurance Company, Ltd	BMU	IA	APU Holding Company	Ownership	100.000	American Financial Group, Inc.	N	
			31-1446308				Hangar Acquisition Corp	OH	NIA	APU Holding Company	Ownership	100.000	American Financial Group, Inc.	N	
			91-1242743				Premier Lease & Loan Services Insurance Agency, Inc	WA	NIA	APU Holding Company	Ownership	100.000	American Financial Group, Inc.	N	
			91-1508644				Premier Lease & Loan Services of Canada, Inc	WA	NIA	APU Holding Company	Ownership	100.000	American Financial Group, Inc.	N	
			31-0823725				Dixie Terminal Corporation	OH	NIA	American Financial Group, Inc	Ownership	100.000	American Financial Group, Inc.	N	
			98-0606803				GAI Holding Bermuda Ltd	BMU	NIA	American Financial Group, Inc	Ownership	99.990	American Financial Group, Inc.	N	2
			98-0606803				GAI Holding Bermuda Ltd	BMU	NIA	GAI Australia Pty Ltd	Ownership	0.010	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	

Q12

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.....	
							GAI Australia Pty Ltd.....	AUS.....	NIA.....	Helium Holdings Limited.....	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.....	
							Great American Specialty & Affinity Limited.....	GBR.....	NIA.....	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)	*
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 Pennsylvanian Corporation.....	PA.....	NIA.....	Brothers Property Corporation.....	Ownership.....	100.000	American Financial Group, Inc.....	.....N.....	
			59-2840294				Brothers Property Management Corporation.....	OH.....	NIA.....	Brothers Property Corporation.....	Ownership.....	100.000	American Financial Group, Inc.....	.....N.....	
			31-1277904				Crop Managers Insurance Agency, Inc.....	KS.....	NIA.....	Great American Insurance Company.....	Ownership.....	100.000	American Financial Group, Inc.....	.....N.....	

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)	*
			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.....	
			39-1404033				El Aguila, Compañía de Seguros, S.A. de C.V.....	MEX.....	IA.....	Great American Insurance Company.....	Ownership.....	100.000	American Financial Group, Inc.....	Y.....	
			13-3628555				Farmers Crop Insurance Alliance, Inc.....	KS.....	NIA.....	Great American Insurance Company.....	Ownership.....	100.000	American Financial Group, Inc.....	N.....	
			81-0814136				FCIA Management Company, Inc.....	NY.....	NIA.....	Great American Insurance Company.....	Ownership.....	100.000	American Financial Group, Inc.....	N.....	
			31-1753938				Foreign Credit Insurance Association.....	NY.....	OTH.....	Great American Insurance Company.....	Management.....		American Financial Group, Inc.....	N.....	3
			31-1765544				GAI Mexico Holdings, LLC.....	DE.....	NIA.....	Great American Insurance Company.....	Ownership.....	100.000	American Financial Group, Inc.....	N.....	
			61-1329718				GAI Warranty Company.....	OH.....	NIA.....	Great American Insurance Company.....	Ownership.....	100.000	American Financial Group, Inc.....	Y.....	
			74-2693636				GAI Warranty Company of Florida.....	FL.....	NIA.....	GAI Warranty Company.....	Ownership.....	100.000	American Financial Group, Inc.....	N.....	
			0084..				Global Premier Finance Company.....	OH.....	NIA.....	Great American Insurance Company.....	Ownership.....	100.000	American Financial Group, Inc.....	N.....	
			0084..				American Financial Group, Inc.....	TX.....	NIA.....	Great American Insurance Company.....	Ownership.....	100.000	American Financial Group, Inc.....	N.....	
			0084..				Great American Agency of Texas, Inc.....	OH.....	IA.....	Great American Insurance Company.....	Ownership.....	100.000	American Financial Group, Inc.....	N.....	
			0084..				Great American Alliance Insurance Company.....	OH.....	IA.....	Great American Insurance Company.....	Ownership.....	100.000	American Financial Group, Inc.....	N.....	
			0084..				Great American Assurance Company.....	OH.....	IA.....	Great American Insurance Company.....	Ownership.....	100.000	American Financial Group, Inc.....	N.....	
			0084..				Great American Casualty Insurance Company.....	OH.....	IA.....	Great American Insurance Company.....	Ownership.....	100.000	American Financial Group, Inc.....	N.....	
			0084..				Great American Contemporary Insurance Company.....	OH.....	IA.....	Great American Insurance Company.....	Ownership.....	100.000	American Financial Group, Inc.....	N.....	
			0084..				Great American E & S Insurance Company.....	OH.....	IA.....	Great American Insurance Company.....	Ownership.....	100.000	American Financial Group, Inc.....	N.....	
			0084..				Great American Fidelity Insurance Company.....	OH.....	IA.....	Great American Insurance Company.....	Ownership.....	100.000	American Financial Group, Inc.....	N.....	
			0084..				Great American Insurance Agency, Inc.....	OH.....	NIA.....	Great American Insurance Company.....	Ownership.....	100.000	American Financial Group, Inc.....	N.....	
			0084..				Great American Insurance Company of New York.....	NY.....	IA.....	Great American Insurance Company.....	Ownership.....	100.000	American Financial Group, Inc.....	N.....	
							Great American Lloyd's, Inc.....	TX.....	NIA.....	Great American Insurance Company.....	Ownership.....	100.000	American Financial Group, Inc.....	N.....	
							Great American Management Services, Inc.....	OH.....	NIA.....	Great American Insurance Company.....	Ownership.....	100.000	American Financial Group, Inc.....	N.....	
			0084..				Great American Protection Insurance Company.....	OH.....	IA.....	Great American Insurance Company.....	Ownership.....	100.000	American Financial Group, Inc.....	N.....	
							Great American Re Inc.....	DE.....	NIA.....	Great American Insurance Company.....	Ownership.....	100.000	American Financial Group, Inc.....	N.....	
			0084..				Great American Security Insurance Company.....	OH.....	IA.....	Great American Insurance Company.....	Ownership.....	100.000	American Financial Group, Inc.....	N.....	
			0084..				Great American Spirit Insurance Company.....	OH.....	IA.....	Great American Insurance Company.....	Ownership.....	100.000	American Financial Group, Inc.....	N.....	
			0084..				Great American Underwriters Insurance Company.....	OH.....	IA.....	Great American Insurance Company.....	Ownership.....	100.000	American Financial Group, Inc.....	N.....	
							Key Largo Group, Inc.....	FL.....	NIA.....	Great American Insurance Company.....	Ownership.....	100.000	American Financial Group, Inc.....	N.....	
							PLLS Canada Insurance Brokers Inc.....	CAN.....	NIA.....	Great American Insurance Company.....	Ownership.....	100.000	American Financial Group, Inc.....	N.....	
							Professional Risk Brokers, Inc.....	IL.....	NIA.....	Great American Insurance Company.....	Ownership.....	100.000	American Financial Group, Inc.....	N.....	
							One East Fourth, Inc.....	OH.....	NIA.....	American Financial Group, Inc.....	Ownership.....	100.000	American Financial Group, Inc.....	N.....	
							Pioneer Carpet Mills, Inc.....	OH.....	NIA.....	American Financial Group, Inc.....	Ownership.....	100.000	American Financial Group, Inc.....	N.....	
							TEJ Holdings, Inc.....	OH.....	NIA.....	American Financial Group, Inc.....	Ownership.....	100.000	American Financial Group, Inc.....	N.....	
							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

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.....	7,429,974	2,087,277	28.093	24.854
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.....		86,558	0.000	
17.1 Other liability-occurrence.....	39,858,945	493,490	1.238	22.358
17.2 Other liability-claims made.....	13,961,334	6,132,679	43.926	9.673
17.3 Excess workers' compensation.....			0.000	
18.1 Products liability-occurrence.....	15,485,191	31,827,104	205.533	119.534
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.....	5,721,096	1,903,046	33.264	44.988
21. Auto physical damage.....	1,961,477	725,401	36.982	51.236
22. Aircraft (all perils).....			0.000	
23. Fidelity.....			0.000	
24. Surety.....	4,596,858	142,702	3.104	11.243
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.....	89,014,875	43,398,257	48.754	39.503

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.....	3,061,120	8,283,915	7,532,104
10. Financial guaranty.....			
11.1 Medical professional liability - occurrence.....			
11.2 Medical professional liability - claims made.....			
12. Earthquake.....			
13. Group accident and health.....			
14. Credit accident and health.....			
15. Other accident and health.....			
16. Workers' compensation.....			
17.1 Other liability-occurrence.....	14,322,623	40,875,592	42,603,262
17.2 Other liability-claims made.....	4,888,088	15,565,660	12,684,312
17.3 Excess workers' compensation.....			
18.1 Products liability-occurrence.....	5,938,550	16,030,633	15,696,252
18.2 Products liability-claims made.....			
19.1 19.2 Private passenger auto liability.....			
19.3 19.4 Commercial auto liability.....	2,782,002	8,119,975	4,573,350
21. Auto physical damage.....	869,022	2,617,772	1,722,104
22. Aircraft (all perils).....			
23. Fidelity.....			
24. Surety.....	1,450,883	4,950,345	4,355,118
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.....	33,312,288	96,443,892	89,166,502

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	27,791	10,691	38,482	88,401	16,713	80,005	185,119	6,321	22,905	29,226
2. 2018.....	15,403	24,652	40,055	5,476	1,211	6,687	11,591	3,013	19,002	33,606	1,664	(1,426)	238
3. Subtotals 2018 + Prior.....	125,274	109,156	234,430	33,267	11,902	45,169	99,992	19,726	99,007	218,725	7,985	21,479	29,464
4. 2019.....	14,920	44,164	59,084	4,408	2,781	7,189	8,862	3,347	30,501	42,710	(1,650)	(7,535)	(9,185)
5. Subtotals 2019 + Prior.....	140,194	153,320	293,514	37,675	14,683	52,358	108,854	23,073	129,508	261,435	6,335	13,944	20,279
6. 2020.....	XXX	XXX	XXX	XXX	4,556	4,556	XXX	8,248	38,813	47,061	XXX	XXX	XXX
7. Totals.....	140,194	153,320	293,514	37,675	19,239	56,914	108,854	31,321	168,321	308,496	6,335	13,944	20,279
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. ....4.5 %	2. ....9.1 %	3. ....6.9 %
													Col. 13, Line 7 Line 8
													4. ....12.0 %

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 September 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.....	18,761	18,761	0	
2597. Summary of remaining write-ins for Line 25.....	18,761	18,761	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

NONE

SCHEDULE B - VERIFICATION

Mortgage Loans

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

NONE

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	46,175	51,361
2. Cost of acquired:		
2.1 Actual cost at time of acquisition.....		
2.2 Additional investment made after acquisition.....		
3. Capitalized deferred interest and other.....		
4. Accrual of discount.....		
5. Unrealized valuation increase (decrease).....		
6. Total gain (loss) on disposals.....		
7. Deduct amounts received on disposals.....		
8. Deduct amortization of premium and depreciation.....	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.....	74,423,341	75,282,387
3. Accrual of discount.....	961,760	1,260,352
4. Unrealized valuation increase (decrease).....	444,085	5,151,438
5. Total gain (loss) on disposals.....	131,377	39,604
6. Deduct consideration for bonds and stocks disposed of.....	82,827,950	78,634,939
7. Deduct amortization of premium.....	605,128	715,138
8. Total foreign exchange change in book/adjusted carrying value.....		
9. Deduct current year's other-than-temporary impairment recognized.....	2,707,518	1,110,424
10. Total investment income recognized as a result of prepayment penalties and/or acceleration fees.....	87,400	36,289
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7+8-9+10).....	459,639,754	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).....	459,539,754	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).....	342,875,694	15,135,631	16,990,565	(3,533,257)	355,213,479	342,875,694	337,487,503	344,836,476
2. NAIC 2 (a).....	34,129,784		2,018,750	2,788,324	31,409,591	34,129,784	34,899,358	31,738,680
3. NAIC 3 (a).....	1,875,418		999,986	109,150	574,474	1,875,418	984,582	415,193
4. NAIC 4 (a).....				719,795			719,795	
5. NAIC 5 (a).....	161,057		1,149	1,223	156,114	161,057	161,131	172,788
6. NAIC 6 (a).....							0	
7. Total Bonds.....	379,041,953	15,135,631	20,010,450	85,235	387,353,658	379,041,953	374,252,369	377,163,137
PREFERRED STOCK								
8. NAIC 1.....							0	
9. NAIC 2.....	21,174,463			1,263,237	19,544,263	21,174,463	22,437,700	22,951,430
10. NAIC 3.....	4,574,844		2,870,000	18,741	4,460,000	4,574,844	1,723,585	4,460,000
11. NAIC 4.....							0	
12. NAIC 5.....							0	
13. NAIC 6.....							0	
14. Total Preferred Stock.....	25,749,307	0	2,870,000	1,281,978	24,004,263	25,749,307	24,161,285	27,411,430
15. Total Bonds and Preferred Stock.....	404,791,260	15,135,631	22,880,450	1,367,213	411,357,921	404,791,260	398,413,654	404,574,567

QS102

(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.....	114,548,566	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.....	65,194,048	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).....	74,684,318	25,329,516
11. Deduct total nonadmitted amounts.....		
12. Statement value at end of current period (Line 10 minus Line 11).....	74,684,318	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 - Industrial and Miscellaneous									
038413 AA 8	AQFIT 20A A - ABS		08/19/2020	KEYBANK CAPITAL MARKETS INC		999,815	1,000,000		1FE
05377R DY 7	AESOP 2020-2 A - ABS		08/05/2020	BARCLAYS CAPITAL INC FIXED INC		999,526	1,000,000		1FE
05492Q AA 4	BDS 20FL5 A - CDO	C	08/27/2020	CITIGROUP		1,467,188	1,500,000	705	1FE
12641Q AJ 1	CSMC 2009-7R 4A5 - CMO/RMBS		09/01/2020	Direct			33		1FM
12641Q CZ 3	CSMC 2009-7R 134 - CMO/RMBS		09/01/2020	Direct			135		1FM
31737V AA 4	FINANCE AMERICA HECM BUYOUT 2020-HB2 - A		07/20/2020	BARCLAYS CAPITAL INC FIXED INC		2,976,098	3,000,000		1FE
70163Q AA 6	PARLI A - CDO	C	07/16/2020	SG AMERICAS SECURITIES, LLC		1,000,000	1,000,000		1FE
784054 AB 4	SCFET 201 A2 - ABS		08/11/2020	Bank of America Merrill Lynch		1,499,929	1,500,000		1FE
85022W AP 9	SCFT 2020-A A - ABS		09/16/2020	CREDIT SUISSE SECURITIES (USA)		999,950	1,000,000		1
86363B AA 3	SASC 2007-RM1 A1 - CMO/RMBS		07/10/2020	Amherst Securities Group LLC		2,193,125	2,320,767	544	1FE
89822P AA 1	TRUPS FINANCIALS NOTE SECURITIZATION 202		07/15/2020	Bank of America Merrill Lynch		2,000,000	2,000,000		1FE
97988P AN 6	WOODMONT 2017-1 TRUST - CDO		09/30/2020	WELLS FARGO SECURITIES LLC		1,000,000	1,000,000		1Z
3899999	Total - Bonds - Industrial and Miscellaneous					15,135,631	15,320,934	1,249	XXX
8399997	Total - Bonds - Part 3					15,135,631	15,320,934	1,249	XXX
8399999	Total - Bonds					15,135,631	15,320,934	1,249	XXX
9999999	Total - Bonds, Preferred and Common Stocks					15,135,631	XXX	1,249	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	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol
Bonds - U.S. Political Subdivisions of States																					
68609T	DM 7		09/01/2020	Direct		25,000	25,000	26,916	25,221		(221)		(221)		25,000			0	519	12/01/2048	1FE
68609T	HV 3		09/01/2020	Direct		30,000	30,000	31,696	30,168		(168)		(168)		30,000			0	654	06/01/2049	1FE
2499999	Total - Bonds - U.S. Political Subdivisions of States					55,000	55,000	58,612	55,389	0	(389)	0	(389)	0	55,000	0	0	0	1,173	XXX	XXX
Bonds - U.S. Special Revenue and Special Assessment																					
041083	VB 9		09/01/2020	Paydown		80,987	80,987	80,987	80,987				0		80,987			0	1,701	07/01/2043	1FE
130333	CA 3		08/03/2020	Various		163,899	163,899	163,899	163,898	1			1		163,899			0	3,163	02/01/2042	1FE
196479	2D 0		09/01/2020	Direct		50,000	50,000	52,835	50,273	(273)		(273)		50,000			0	1,087	05/01/2049	1FE	
196479	BA 0		09/01/2020	Paydown		4,620	4,620	4,620	4,620	0		0	0		4,620			0	99	02/01/2044	1FE
20775C	B6 0		09/17/2020	Direct		95,000	95,000	100,036	95,585	(585)		(585)		95,000			0	2,037	11/15/2039	1FE	
246395	WY 9		09/01/2020	Direct		25,000	25,000	25,990	25,104	(104)		(104)		25,000			0	1,245	07/01/2029	1FE	
296122	US 1		09/01/2020	Paydown		9,309	9,309	9,309	9,309	0		0	0	9,309			0	194	08/01/2044	1FE	
3133N3	U9 3		09/01/2020	Paydown		123,869	123,869	125,921	125,831	(1,962)		(1,962)		123,869			0	2,900	11/01/2049	1	
3133N3	VG 6		09/01/2020	Paydown		306,176	306,176	310,625	310,453	(4,277)		(4,277)		306,176			0	7,102	09/01/2049	1	
31350A	AU 2		07/15/2020	Call @ 100.00		5,000	5,000	5,000	5,000			0	0	5,000			0	67	05/15/2027	1	
31350A	BR 8		07/15/2020	Call @ 100.00		480,440	480,000	493,200	480,646	(646)		(646)		480,000			0	11,850	04/15/2025	1	
31397P	PP 9		09/01/2020	Paydown		192,214	192,190	192,190	192,214	0		0	0	192,214			0	3,950	08/15/2051	1	
31397P	PV 6		09/01/2020	Paydown		144,161	144,143	144,143	144,114	47		47	47	144,161			0	2,498	08/15/2051	1	
3140QB	N5 3		09/01/2020	Paydown		775,260	775,260	787,374	786,783	(11,522)		(11,522)		775,260			0	18,205	08/01/2049	1	
34074M	SJ 1		07/01/2020	Direct		55,000	55,000	58,146	55,183	(183)		(183)		55,000			0	2,338	01/01/2050	1FE	
45129Y	S6 4		07/01/2020	Direct		10,000	10,000	11,105	10,032	(32)		(32)		10,000			0	278	01/01/2050	1FE	
45201Y	6B 8		07/01/2020	Direct		10,000	10,000	11,189		(31)		(31)		10,000			0	0	04/01/2050	1FE	
45201Y	R3 3		07/01/2020	Direct		85,000	85,000	91,200	85,616	(616)		(616)		85,000			0	1,788	10/01/2048	1FE	
45201Y	YK 7		09/01/2020	Paydown		127,128	127,128	122,043	122,758	4,370		4,370	4,370	127,128			0	2,083	06/01/2043	1FE	
45203L	CD 3		09/01/2020	Paydown		1,978	1,978	1,978	1,977	1		1	1	1,978			0	38	07/01/2032	1FE	
49130T	PR 1		08/26/2020	Direct		35,000	35,000	36,593	35,200	(200)		(200)		35,000			0	1,593	07/01/2033	1FE	
54627D	BV 2		09/01/2020	Paydown		136,676	136,676	136,676	136,676	(0)		(0)	0	136,676			0	2,787	12/01/2038	1FE	
56052F	GP 4		07/28/2020	Direct		40,000	40,000	43,067	40,531	(531)		(531)		40,000			0	820	11/15/2047	1FE	
57419R	GH 2		09/01/2020	Paydown		117,563	117,563	117,563	117,563	0		0	0	117,563			0	3,224	07/01/2043	1FE	
57419R	H7 3		09/01/2020	Call @ 100.00		2,462	2,462	2,462	2,462			0	0	2,462		(0)	(0)	65	11/01/2058	1FE	
57419R	L8 6		08/31/2020	Call @ 100.00		65,000	65,000	65,000	65,000	(0)		(0)	0	65,000		0	0	1,269	09/01/2048	1FE	
594654	CM 5		07/01/2020	Adjustment								0	0				0	3	12/01/2048	1FE	
60416Q	GB 4		09/01/2020	Paydown		104,513	104,513	104,513	104,513	(0)		(0)	0	104,513			0	2,008	11/01/2044	1FE	
60416Q	GC 2		09/01/2020	Paydown		215,830	215,830	215,830	215,830	0		0	0	215,830			0	3,992	02/01/2045	1FE	
60416Q	GD 0		09/01/2020	Paydown		67,121	67,121	67,121	67,121	0		0	0	67,121			0	1,334	04/01/2045	1FE	
60416S	BU 3		09/01/2020	Direct		35,000	35,000	36,762	35,261	(261)		(261)		35,000			0	1,104	07/01/2031	1FE	
60416S	WD 8		09/01/2020	Direct		35,000	35,000	37,641	35,352	(352)		(352)		35,000			0	1,434	01/01/2048	1FE	
60535Q	LY 4		09/01/2020	Paydown		27,251	27,251	27,251	27,251	0		0	0	27,251			0	507	12/01/2032	1FE	
60535Q	LZ 1		09/01/2020	Paydown		24,280	24,280	24,495	24,456	(177)		(177)		24,280			0	497	12/01/2034	1FE	
60637B	GC 8		09/01/2020	Direct		60,000	60,000	65,071	60,762	(762)		(762)		60,000			0	1,195	05/01/2038	1FE	

QE05

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange 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
60637B GM 6	MISSOURI ST HSG DEV COMMN SINGLE FAMILY.....		09/01/2020	Direct.....		25,000	25,000	26,941	25,176		(176)		(176)		25,000		0	0	529	11/01/2045	1FE.....
60637B SP 6	MISSOURI ST HSG DEV COMMN SINGLE FAMILY.....		09/01/2020	Direct.....		35,000	35,000	37,043	35,223		(223)		(223)		35,000		0	0	771	05/01/2049	1FE.....
61212R X7 6	MONTANA ST BRD HSG.....		07/01/2020	Adjustment.....									0				0	0	25	12/01/2038	1FE.....
63968M RE 1	NEBRASKA INVT FIN AUTH SINGLE FAMILY HSG.....		09/01/2020	Direct.....		65,000	65,000	69,149	65,470		(470)		(470)		65,000		0	0	1,763	09/01/2048	1FE.....
647200 2H 6	NEW MEXICO MTG FIN AUTH - MBS.....		09/01/2020	Paydown.....		6,048	6,048	6,048	6,048		0		0		6,048		0	0	111	12/01/2035	1FE.....
647200 3H 5	NEW MEXICO MTG FIN AUTH.....		09/01/2020	Direct.....		30,000	30,000	31,823	30,251		(251)		(251)		30,000		0	0	988	03/01/2045	1FE.....
647200 3M 4	NEW MEXICO MTG FIN AUTH.....		09/01/2020	Call @ 100.00.....		90,000	90,000	90,000	89,802		4		4		89,806		194	194	1,912	09/01/2041	1FE.....
647200 3N 2	NEW MEXICO MTG FIN AUTH - MBS.....		09/01/2020	Paydown.....		61,588	61,588	61,588	61,588		0		0		61,588		0	0	1,326	02/01/2037	1FE.....
647200 P5 7	NEW MEXICO MTG FIN AUTH.....		09/01/2020	Direct.....		30,000	30,000	31,553	30,142		(142)		(142)		30,000		0	0	1,143	03/01/2028	1FE.....
647200 X3 3	NEW MEXICO MTG FIN AUTH - MBS.....		09/01/2020	Paydown.....		49,455	49,455	48,218	48,364		1,090		1,090		49,455		0	0	868	02/01/2043	1FE.....
647200 X4 1	NEW MEXICO MTG FIN AUTH - MBS.....		09/01/2020	Paydown.....		145,720	145,720	144,536	145,096		624		624		145,720		0	0	2,912	07/01/2043	1FE.....
647201 DM 1	NEW MEXICO MTG FIN AUTH.....		07/01/2020	Direct.....		25,000	25,000	26,437	25,137		(137)		(137)		25,000		0	0	1,069	07/01/2049	1FE.....
647201 HC 9	NEW MEXICO MTG FIN AUTH.....		07/01/2020	Direct.....		10,000	10,000	10,856	10,053		(53)		(53)		10,000		0	0	330	01/01/2050	1FE.....
647201 JJ 2	NEW MEXICO MTG FIN AUTH.....		07/01/2020	Direct.....		15,000	15,000	16,157	15,050		(50)		(50)		15,000		0	0	344	07/01/2050	1FE.....
658207 TZ 8	NORTH CAROLINA HSG FIN AGY HOMEOWNERSHIP.....		09/01/2020	Direct.....		45,000	45,000	48,881	45,432		(432)		(432)		45,000		0	0	1,836	07/01/2047	1FE.....
658207 WG 6	NORTH CAROLINA HSG FIN AGY HOMEOWNERSHIP.....		09/01/2020	Direct.....		35,000	35,000	36,990	35,201		(201)		(201)		35,000		0	0	1,503	07/01/2047	1FE.....
658877 DZ 5	NORTH DAKOTA HSG FIN AGY HOMEOWNERSHIP R.....		07/01/2020	Direct.....		115,000	115,000	122,658	115,666		(666)		(666)		115,000		0	0	5,175	01/01/2028	1FE.....
658909 EV 4	NORTH DAKOTA ST HSG FIN AGY.....		07/01/2020	Direct.....		70,000	70,000	72,902	70,218		(218)		(218)		70,000		0	0	2,450	07/01/2043	1FE.....
658909 HW 9	NORTH DAKOTA ST HSG FIN AGY.....		07/01/2020	Direct.....		175,000	175,000	189,607	175,472		(472)		(472)		175,000		0	0	7,000	01/01/2036	1FE.....
677377 Q3 0	OHIO HSG FIN AGY SINGLE FAMILY MTG REV.....		08/03/2020	Direct.....		30,000	30,000	28,650	29,818		182		182		30,000		0	0	663	11/01/2025	1FE.....
67756Q NP 8	OHIO ST HSG FIN AGY RESIDENTIAL MTG REV.....		09/01/2020	Paydown.....		53,135	53,135	53,135	53,135		0		0		53,135		0	0	962	03/01/2036	1FE.....
67756Q NQ 6	OHIO ST HSG FIN AGY RESIDENTIAL MTG REV.....		09/01/2020	Paydown.....		112,830	112,830	112,830	112,830		0		0		112,830		0	0	2,162	03/01/2046	1FE.....
67756Q NR 4	OHIO ST HSG FIN AGY RESIDENTIAL MTG REV.....		09/01/2020	Paydown.....		264,204	264,204	264,204	264,204		0		0		264,204		0	0	5,964	03/01/2046	1FE.....
67756Q WE 3	OHIO ST HSG FIN AGY RESIDENTIAL MTG REV.....		09/01/2020	Direct.....		205,000	205,000	205,000	205,000		(0)		(0)		205,000		0	0	6,970	09/01/2037	1FE.....
686087 NS 2	OREGON ST HSG & CMNTY SVCS DEPT MTG REV.....		07/01/2020	Direct.....		10,000	10,000	10,000	10,000				0		10,000		0	0	258	07/01/2034	1FE.....
686087 SU 2	OREGON ST HSG & CMNTY SVCS DEPT MTG REV.....		07/01/2020	Direct.....		50,000	50,000	52,905	50,113		(113)		(113)		50,000		0	0	1,766	07/01/2036	1FE.....
686087 VV 6	OREGON ST HSG & CMNTY SVCS DEPT MTG REV.....		07/01/2020	Direct.....		60,000	60,000	60,000	60,000		(0)		(0)		60,000		0	0	2,070	01/01/2038	1FE.....
708796 Q6 7	PENNSYLVANIA HSG FIN AGY SINGLE FAMILY M.....		07/01/2020	Adjustment.....									0				0	0	226	10/01/2035	1FE.....
83712D G4 2	SOUTH CAROLINA ST HSG FIN & DEV AUTH MTG.....		07/01/2020	Direct.....		60,000	60,000	65,885	60,217		(217)		(217)		60,000		0	0	1,419	01/01/2050	1FE.....
83712D UH 7	SOUTH CAROLINA ST HSG FIN & DEV AUTH MTG.....		07/01/2020	Direct.....		25,000	25,000	25,943	25,070		(70)		(70)		25,000		0	0	1,013	07/01/2037	1FE.....
83712D WK 8	SOUTH CAROLINA ST HSG FIN & DEV AUTH MTG.....		07/01/2020	Direct.....		15,000	15,000	16,328	15,141		(141)		(141)		15,000		0	0	607	07/01/2043	1FE.....
83712D YN 0	SOUTH CAROLINA ST HSG FIN & DEV AUTH MTG.....		07/01/2020	Direct.....		65,000	65,000	65,000	65,000		(0)		(0)		65,000		0	0	2,210	07/01/2038	1FE.....
83755N EU 2	SOUTH DAKOTA HSG DEV AUTH SINGLE FAMILY.....		08/12/2020	Direct.....		40,000	40,000	41,524	40,235		(235)		(235)		40,000		0	0	1,270	05/01/2032	1FE.....
83756C TX 3	SOUTH DAKOTA HSG DEV AUTH.....		08/12/2020	Direct.....		70,000	70,000	74,383	70,545		(545)		(545)		70,000		0	0	1,552	05/01/2039	1FE.....
88045R B7 6	TENNESSEE HSG DEV AGY.....		09/01/2020	Direct.....		50,000	50,000	53,231	50,167		(167)		(167)		50,000		0	0	1,790	07/01/2045	1FE.....
880461 G9 3	TENNESSEE HSG DEV AGY RESIDENTIAL FIN PR.....		09/01/2020	Direct.....		70,000	70,000	76,005	70,295		(295)		(295)		70,000		0	0	1,362	01/01/2050	1FE.....
880461 NL 8	TENNESSEE HSG DEV AGY RESIDENTIAL FIN PR.....		08/03/2020	Direct.....		45,000	45,000	48,477	45,366		(366)		(366)		45,000		0	0	1,844	07/01/2042	1FE.....
880461 NP 9	TENNESSEE HSG DEV AGY RESIDENTIAL FIN PR.....		09/01/2020	Direct.....		55,000	55,000	59,626	55,537		(537)		(537)		55,000		0	0	2,256	01/01/2042	1FE.....

QE05.1

SCHEDULE D - PART 4

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

1	2			3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
												11	12	13	14	15							
CUSIP Identification	Description			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	
88275F NV 7	TEXAS ST DEPT HSG & CMNTY AFFAIRS SINGLE.....			09/01/2020	Call @ 100.00.....		135,000	135,000	135,000	135,043		(5)		(5)		135,038		(38)	(38)	3,641	03/01/2046	1FE.....	
88275F PA 1	TEXAS ST DEPT HSG & CMNTY AFFAIRS SINGLE.....			09/01/2020	Paydown.....		79,257	79,257	79,257	78,662		595		595		79,257			0	1,753	09/01/2047	1FE.....	
88275F RD 3	TEXAS ST DEPT HSG & CMNTY AFFAIRS SINGLE.....			09/01/2020	Direct.....		10,000	10,000	11,118	10,062		(62)		(62)		10,000			0	404	03/01/2050	1FE.....	
88275L AC 0	TEXAS ST DEPT HSG & CMNTY AFFAIRS MULTIF.....			09/28/2020	Call @ 100.00.....		1,172	1,172	1,172					0		1,172			0	6	07/01/2037	1FE.....	
88275L AD 8	TEXAS ST DEPT HSG & CMNTY AFFAIRS MULTIF.....			09/28/2020	Call @ 100.00.....		1,172	1,172	1,172					0		1,172			0	6	07/01/2037	1FE.....	
91743P AK 1	UTAH HSG CORP - MBS.....			09/01/2020	Paydown.....		32,018	32,018	33,664	34,212		(2,194)		(2,194)		32,018			0	744	08/21/2044	1FE.....	
92812V MA 1	VIRGINIA ST HSG DEV AUTH - MBS.....			09/01/2020	Paydown.....		65,822	65,822	65,822	65,812		10		10		65,822			0	1,414	11/25/2039	1FE.....	
93978T XF 1	WASHINGTON ST HSG FIN COMMN.....			07/01/2020	Adjustment.....									0					0	23	12/01/2047	1FE.....	
97689Q BZ 8	WISCONSIN HSG & ECONOMIC DEV AUTH HOME O.....			09/01/2020	Direct.....		110,000	110,000	117,436	111,613		(1,613)		(1,613)		110,000			0	4,400	09/01/2045	1FE.....	
3199999	Total - Bonds - U.S. Special Revenue and Special Assessments.....						6,453,160	6,452,677	6,600,986	6,465,828	0	(25,640)	0	(25,640)	0	6,452,564	0	156	156	165,267	XXX	XXX	

Bonds - Industrial and Miscellaneous

QE05.2

00100F AC 9	ACIS 2014-3 A1F - CDO.....			08/01/2020	Paydown.....		223,422	223,422	222,305	223,200		222		222		223,422			0	6,200	02/02/2026	1FE.....	
00443P AA 7	ACE 2007-HE2 A1 - RMBS.....			09/25/2020	Paydown.....		18,600	18,600	14,194	14,514		4,086		4,086		18,600			0	129	12/25/2036	1FM.....	
02315Q AA 6	AMBAC LSN1 LLC.....			09/30/2020	Paydown.....		1,149	1,149	1,152	1,149				0		1,149			0	56	02/12/2023	5GL.....	
04544N AD 6	ABSHE 2006-HE6 A4 - RMBS.....			09/25/2020	Paydown.....		63,917	63,917	53,690	59,621		4,296		4,296		63,917			0	449	11/25/2036	1FM.....	
05530M AA 7	BCAP 2006-AA2 A1 - RMBS.....			09/25/2020	Paydown.....		51,937	51,396	39,341	49,903		2,033		2,033		51,937			0	368	01/25/2037	1FM.....	
059522 AA 0	BAFC 2007-C 6A1 - RMBS.....			09/21/2020	Paydown.....		49,948	49,948	42,955	44,576		5,372		5,372		49,948			0	424	05/20/2047	1FM.....	
07386Y AE 4	BSARM 2007-5 3A1 - CMO/RMBS.....			09/01/2020	Paydown.....		67,282	68,733	66,327	67,263		19		19		67,282			0	1,792	08/25/2047	1FM.....	
11042A AA 2	BRITISH AIRWAYS PASS THROUGH TRUST 2013.....			09/20/2020	Paydown.....		29,726	29,726	29,726	29,727		(2)		(2)		29,726			0	1,031	12/20/2025	1FE.....	
11133T AB 9	BROADRIDGE FINANCIAL SOLUTIONS INC.....			09/01/2020	Maturity @ 100.00.....		2,000,000	2,000,000	1,997,420	1,999,762		238		238		2,000,000			0	79,000	09/01/2020	2FE.....	
123262 AN 7	BJETS 2018-1 A - ABS.....			09/15/2020	Paydown.....		20,795	20,795	20,794	20,799		(4)		(4)		20,795			0	623	02/15/2033	1FE.....	
12326R AA 0	BJETS 182 A - ABS.....			09/15/2020	Paydown.....		70,188	70,188	70,186	70,187		0		0		70,188			0	2,074	06/15/2033	1FE.....	
12510H AC 4	CAUTO 2020-1 A3 - ABS.....			09/15/2020	Paydown.....		7,887	7,887	7,881			6		6		7,887			0	137	02/15/2050	1FE.....	
12529F AA 1	CFMT 20HB3 A - CMO/RMBS.....			09/25/2020	Paydown.....		51,864	51,864	51,864			0		0		51,864			0	429	05/25/2030	1FE.....	
12641Q AA 0	CSMC 2009-7R 3A3 - CMO/RMBS.....			09/01/2020	Paydown.....		890	891	368	887		3		3		890			0	36	09/26/2037	1FM.....	
12641Q AF 9	CSMC 2009-7R 4A2 - CMO/RMBS.....			08/01/2020	Paydown.....		18,774	18,774	14,454	18,008		766		766		18,774			0	697	07/26/2037	1FM.....	
12641Q BQ 4	CSMC 2009-7R 8A6 - CMO/RMBS.....			09/01/2020	Paydown.....		6,847	6,847		(10,753)		1,409		1,409		(9,345)		16,191	16,191	0	123	05/26/2036	1FM.....
12641Q CR 1	CSMC 2009-7R 124 - CMO/RMBS.....			09/01/2020	Paydown.....		3,280	3,280	3,280	3,272		7		7		3,280			0	138	01/26/2036	1FM.....	
12641Q CS 9	CSMC 2009-7R 125 - CMO/RMBS.....			09/01/2020	Paydown.....			2,518	1,238	(6)		6		6					0	108	01/26/2036	1FM.....	
12641Q CX 8	CSMC 2009-7R 132 - CMO/RMBS.....			09/01/2020	Paydown.....		26,142	26,142	26,142	25,606		843		536		26,142			0	1,067	06/26/2037	1FM.....	
12641Q CZ 3	CSMC 2009-7R 134 - CMO/RMBS.....			08/01/2020	Paydown.....			149	19	0		(0)		(0)					0	5	06/26/2037	1FM.....	
12641Q DH 2	CSMC 2009-7R 146 - CMO/RMBS.....			09/01/2020	Paydown.....		34,663	34,663	22,156	34,135		528		528		34,663			0	466	04/26/2037	1FM.....	
126670 NY 0	CWL 2005-16 2A3 - RMBS.....			09/01/2020	Paydown.....		96,957	96,957	4,201	86,696		10,261		10,261		96,957			0	2,834	07/25/2034	1FM.....	
126694 HN 1	CWHL 2005-25 A9 - CMO/RMBS.....			09/01/2020	Paydown.....		2,546	2,254	1,496	2,543		3		3		2,546			0	79	11/25/2035	1FM.....	
12669G R4 5	CWHL 2005-15 A8 - CMO/RMBS.....			09/01/2020	Paydown.....		16,156	13,711	11,194	16,672		(23)	494	(517)		16,156			0	557	08/25/2035	1FM.....	
15672A AA 0	CERB XVIII A - CDO.....			07/15/2020	Paydown.....		44,205	44,205	44,205	44,205		(0)		(0)		44,205			0	1,156	04/15/2027	1FE.....	
15673Q AA 4	CERB XXIII A - CDO.....			07/15/2020	Paydown.....		81,308	81,308	80,088	80,317		991		991		81,308			0	1,661	04/15/2028	1FE.....	
17307G AH 4	CMLTI 2006-WF1 A2C - RMBS.....			09/01/2020	Paydown.....		5,586	5,586		5,443		143		143		5,586			0	92	03/25/2036	1FM.....	
17307G VN 5	CMLTI 2005-WF2 AF7 - RMBS.....			09/01/2020	Paydown.....		3,959	3,959		3,781		178		178		3,959			0	141	08/25/2035	1FM.....	
19624V AB 3	CAFL 2015-1 B - CMBS.....			09/01/2020	Paydown.....		576,912	576,912	576,912	576,912				0		576,912			0	14,969	10/18/2047	1FE.....	

SCHEDULE D - PART 4

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

QE05.3

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			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	
21872F AA 5	CAFL 2019-1 A - CMBS	09/01/2020	Paydown	5,084	5,084	5,084	5,084	5,084	5,084	1				1		5,084		0	0	112	03/15/2052	1FE	
22549N AA 9	CREDIT SUISSE ABS REPACKAGING TRUST 2018	07/27/2020	Paydown	6,123	6,123	5,940	5,961	5,940	5,961	163				163		6,123		0	0	135	01/01/2037	1FE	
233046 AJ 0	DNKN 2019-1 A2I - RMBS	08/20/2020	Paydown	2,500	2,500	2,500	2,500	2,500	2,500					0		2,500		0	0	71	05/20/2049	2FE	
25755T AG 5	DPABS 2017-1 A22 - ABS	07/25/2020	Paydown	5,000	5,000	5,000	5,000	5,000	5,000	(0)				(0)		5,000		0	0	116	07/25/2047	2FE	
26208L AA 6	HONK 2015-1 A2 - RMBS	07/20/2020	Paydown	1,250	1,250	1,250	1,250	1,250	1,250					0		1,250		0	0	49	07/20/2045	2FE	
26829C AZ 0	GLGU 2015-7 AX - CDO	07/20/2020	Paydown	87,500	87,500	87,445	87,436	87,445	87,436	64				64		87,500		0	0	1,553	04/22/2030	1FE	
26857E AA 6	ELFI 19A A - ABS	09/25/2020	Paydown	99,266	99,266	99,246	99,246	99,246	99,246	20				20		99,266		0	0	1,681	03/25/2044	1FE	
28852L AE 3	ECL0 III A2 - CDO	07/20/2020	Paydown	10,129	10,129	10,129	10,127	10,129	10,127	2				2		10,129		0	0	344	07/22/2030	1FE	
31737V AA 4	FINANCE AMERICA HECM BUYOUT 2020-HB2 - A	09/01/2020	Paydown	509,187	509,187	505,130	505,130	505,130	505,130	4,057				4,057		509,187		0	0	1,046	07/25/2030	1FE	
32051G EZ 4	FHAMS 2004-AA7 1A1 - CMO/RMBS	09/01/2020	Paydown	10,120	10,120	8,602	8,485	8,602	8,485	1,634				1,634		10,120		0	0	211	02/25/2035	1FM	
32052K AB 1	FHASI 2006-AR2 2A1 - CMO/RMBS	09/01/2020	Paydown	413,998	415,173	320,658	433,224	320,658	433,224	1,513		20,740		(19,226)		413,998		0	0	11,571	07/25/2036	1FM	
345397 YL 1	FORD MOTOR CREDIT COMPANY LLC	08/13/2020	CITIGROUP	995,000	1,000,000	1,000,000	999,980	1,000,000	999,980	5				5		999,986	(4,986)	(4,986)	29,587	03/28/2022	3FE		
361856 DX 2	GMACM 2004-HE5 A5 - RMBS	09/01/2020	Paydown	16,745	16,745		10,165		10,165	6,580				6,580		16,745		0	0	651	09/25/2034	1FM	
362341 4F 3	GSR 2006-AR1 3A1 - CMO/RMBS	09/01/2020	Paydown	55,726	55,826	49,812	55,757	49,812	55,757	(31)				(31)		55,726		0	0	1,376	01/25/2036	1FM	
362341 FN 4	GSR 2005-AR4 3A5 - CMO/RMBS	09/01/2020	Paydown	42,229	40,346	34,290	44,549	34,290	44,549	427		2,748		(2,321)		42,229		0	0	1,048	07/25/2035	1FM	
362341 XC 8	GSR 2005-AR7 4A1 - CMO/RMBS	09/01/2020	Paydown	16,711	16,414	13,157	16,713	13,157	16,713	(2)		(0)		(2)		16,711		0	0	458	11/25/2035	1FM	
362341 XG 9	GSR 2005-AR7 6A1 - CMO/RMBS	09/01/2020	Paydown	9,411	9,411	8,946	8,945	8,946	8,945	465				465		9,411		0	0	256	11/25/2035	1FM	
36655Y AB 3	GARR 2018-1 A1T - CDO	09/21/2020	Paydown	223,579	223,579	223,579	223,644	223,579	223,644	(65)				(65)		223,579		0	0	4,388	03/22/2027	1FE	
39678W AA 6	GREENWICH CAPITAL STRUCTURED PRODUCTS TR	09/01/2020	Paydown	5,918	5,918	5,855	7,289	5,855	7,289	(1,371)				(1,371)		5,918		0	0	181	09/01/2034	1FM	
40423X AB 8	NZES 2018-PLS1 A - CMO/RMBS	09/25/2020	Paydown	78,436	78,436	78,435	78,436	78,435	78,436	0				0		78,436		0	0	1,668	01/27/2048	1FE	
40423X AF 9	NZES 2018-PLS2 A - ABS	09/25/2020	Paydown	76,740	76,740	76,739	76,740	76,740	76,740	0				0		76,740		0	0	1,669	02/25/2048	1FE	
40423X AG 7	NZES 2018-PLS2 B - ABS	09/25/2020	Paydown	38,370	38,370	38,370	38,370	38,370	38,370	(0)				(0)		38,370		0	0	948	02/25/2048	1FE	
41161P TN 3	HVMLT 2005-10 2AA - CMO/RMBS	09/21/2020	Paydown	21,303	21,303	13,231	20,474	13,231	20,474	828				828		21,303		0	0	226	11/19/2035	1FM	
41161P UK 7	HVMLT 2005-11 2A - CMO/RMBS	09/21/2020	Paydown	31,733	31,733	22,293	25,224	22,293	25,224	6,509				6,509		31,733		0	0	339	08/19/2045	1FM	
42806D AH 2	HERTZ 2015-3 A - ABS	09/25/2020	Paydown	421,978	421,978	417,231	420,956	417,231	420,956	1,022				1,022		421,978		0	0	7,526	09/27/2021	1FE	
42806D CH 0	HERTZ 192 A - ABS	09/25/2020	Paydown	415,373	415,373	415,250	415,263	415,250	415,263	110				110		415,373		0	0	9,492	05/25/2025	1FE	
43283A AA 3	HGVT 2017-A A - RMBS	09/25/2020	Paydown	57,049	57,049	57,041	57,043	57,041	57,043	6				6		57,049		0	0	1,011	12/26/2028	1FE	
46185J AA 6	IHSFR 2018-SFR1 A - RMBS	09/17/2020	Paydown	18,259	18,259	18,259	18,261	18,259	18,261	(1)				(1)		18,259		0	0	197	03/19/2037	1FE	
46187X AA 3	IHSFR 18SFR4 A - RMBS	09/17/2020	Paydown	12,277	12,277	11,111		11,111		1,166				1,166		12,277		0	0	70	01/19/2038	1FE	
46627M CU 9	JPALT 2006-A1 2A1 - CMO/RMBS	09/01/2020	Paydown	18,376	18,294	1,585	17,772	1,585	17,772	604				604		18,376		0	0	489	03/25/2036	1FM	
466365 AA 1	JACK 2019-1 A2I - RMBS	08/25/2020	Paydown	5,000	5,000	5,000	5,000	5,000	5,000	0				0		5,000		0	0	149	08/25/2049	2FE	
46637U AA 5	JPTPE A - CMO/RMBS	09/01/2020	Paydown	88,752	88,752	85,646	85,940	85,646	85,940	2,812				2,812		88,752		0	0	1,701	10/27/2042	1FE	
46637V AA 3	JPTPE A - CMO/RMBS	09/01/2020	Paydown	126,515	126,515	125,998	125,998	126,515	125,998	518				518		126,515		0	0	2,504	09/17/2042	1FE	
46639A AA 7	JPTPE A - CMO/RMBS	09/01/2020	Paydown	92,894	92,894	89,178	89,504	89,178	89,504	3,390				3,390		92,894		0	0	1,562	12/27/2042	1FE	
47232D AY 8	JEFFERIES RESECURITIZATION TRUST 2009-R5	09/01/2020	Paydown	11,088	11,088	11,088	11,049	11,088	11,049	38				38		11,088		0	0	246	01/01/2036	1FM	
47232D BQ 4	JEFFERIES RESECURITIZATION TRUST 2009-R5	09/01/2020	Paydown	63,010	63,010	61,755	62,677	61,755	62,677	333				333		63,010		0	0	2,808	07/01/2037	1FM	
47232D BT 8	JEFFERIES RESECURITIZATION TRUST 2009-R5	09/01/2020	Paydown		13,665	1,982	76		76	(76)				(76)				0	0	573	07/01/2037	1FM	
47232Q AA 1	JMAC 2009-R2 1A - CMO/RMBS	09/01/2020	Paydown	21,292	21,292	20,693	19,609	20,693	19,609	1,683				1,683		21,292		0	0	644	11/26/2037	1FM	
47232V AL 6	JEFFERIES RESECURITIZATION TRUST 2009-R4	09/01/2020	Paydown	19,746	19,746	19,746	19,571	19,746	19,571	175				175		19,746		0	0	841	07/01/2037	1FM	

SCHEDULE D - PART 4

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

QE05.4

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol
47232V AP 7	JEFFERIES RESECURITIZATION TRUST 2009-R4.....		09/01/2020	Paydown.....			6,145		0		(0)		(0)					0	253	07/01/2037	1FM.....
47232V GF 3	JEFFERIES RESECURITIZATION TRUST 2009-R4.....		09/01/2020	Paydown.....		7,587	7,587	4,408	7,379		208		208		7,587			0	280	02/01/2036	1FM.....
47232V GG 1	JEFFERIES RESECURITIZATION TRUST 2009-R4.....		09/01/2020	Paydown.....			478		(18)		18		18					0	18	02/01/2036	1FM.....
525221 EM 5	LXS 2005-7N A1A - RMBS.....		09/25/2020	Paydown.....		30,219	30,219	22,136	23,879		6,341		6,341		30,219			0	290	12/25/2035	1FM.....
543190 AA 0	LTRAN III A1 - ABS.....		08/15/2020	Paydown.....		21,297	21,297	21,295	21,257		40		40		21,297			0	407	01/17/2045	1FE.....
59020U ZE 8	MLMI 2005-A6 1A1 - RMBS.....		09/25/2020	Paydown.....		77,217	77,217	71,980	74,342		2,875		2,875		77,217			0	723	08/25/2035	1FM.....
61751D AE 4	MSM 2006-17XS A3A - RMBS.....		09/01/2020	Paydown.....		27,412	27,412	10,910	27,130		281		281		27,412			0	312	10/25/2046	1FM.....
62947A AA 1	NPRL 2019-2 A1 - ABS.....		09/19/2020	Paydown.....		34,680	34,680	34,680	34,680		1		1		34,680			0	661	11/19/2049	1FE.....
64352V MN 8	NCHET 2005-A4W - RMBS.....		09/01/2020	Paydown.....		68,598	68,598	68,597	68,598				0		68,598			0	2,074	08/25/2035	1FM.....
64829T AA 9	NZES 18FNT1 A - CMO/RMBS.....		09/25/2020	Paydown.....		27,736	35,476	35,469	35,471		(7,736)		(7,736)		27,736			0	851	05/25/2023	1FE.....
64829T AB 7	NZES 18FNT1 B - CMO/RMBS.....		09/25/2020	Paydown.....		55,471	70,953	70,947	70,949		(15,478)		(15,478)		55,471			0	1,844	05/25/2023	1FE.....
64829T AH 4	NZES 18FNT2 A - ABS.....		09/25/2020	Paydown.....		36,858	36,858	36,848	36,844		14		14		36,858			0	928	07/25/2054	1FE.....
65130P AW 0	NEWFL 2016-1 A2R - CDO.....	C	07/20/2020	Paydown.....		64,837	64,837	64,837	64,828		9		9		64,837			0	1,881	04/20/2028	1FE.....
65535A AA 2	NHELI 2006-AF1 A1 - RMBS.....		09/01/2020	Paydown.....		2,409	2,409	714	2,378		31		31		2,409			0	51	10/25/2036	1FM.....
68268L AA 5	OMFIT 2015-3 A - ABS.....		09/18/2020	Paydown.....		149,575	149,575	147,011	148,896		679		679		149,575			0	4,072	11/18/2028	1FE.....
69374X AA 8	PSMC 2019-2 A1 - CMO/RMBS.....		09/01/2020	Paydown.....		254,936	254,936	260,035	258,312		(3,376)		(3,376)		254,936			0	5,926	10/25/2049	1FE.....
69375B AA 5	PSMC 2019-3 A1 - CMO/RMBS.....		09/01/2020	Paydown.....		480,974	480,974	487,963	485,390		(4,416)		(4,416)		480,974			0	11,183	11/26/2049	1FE.....
72353P AA 4	PIONEER AIRCRAFT FINANCE LTD - ABS.....	C	09/15/2020	Paydown.....		234	234	234	234		0		0		234			0	6	06/15/2044	1FE.....
743874 AC 3	PFMT 2020-1 A2 - CMO/RMBS.....		09/01/2020	Paydown.....		216,167	216,167	219,240			(3,074)		(3,074)		216,167			0	3,258	02/25/2050	1FE.....
749357 AA 7	RCKT 191 A1 - CMO/RMBS.....		09/01/2020	Paydown.....		98,666	98,666	100,192	99,573		(907)		(907)		98,666			0	2,331	09/27/2049	1FE.....
74968Q AA 5	RBIT 2020-1 A - ABS.....		09/25/2020	Paydown.....		77,838	77,838	77,838			0		0		77,838			0	995	02/25/2030	1FE.....
75156W AD 5	RAMP 2006-RS4 A4 - RMBS.....		09/25/2020	Paydown.....		99,237	99,237	84,197	93,996		5,241		5,241		99,237			0	791	07/25/2036	1FM.....
75574W AC 1	RCMT 18FL2 B - CDO.....		09/25/2020	Paydown.....		854,090	854,090	854,090	854,056		34		34		854,090			0	12,680	06/25/2035	1FE.....
76110V QL 5	RFMS2 2004-HS2 A16 - RMBS.....		09/01/2020	Paydown.....		1	1		1				0		1			0	0	06/25/2034	1FM.....
761118 FM 5	RALI 2005-QA9 N41 - CMO/RMBS.....		09/01/2020	Paydown.....		10,971	13,241	11,192	11,126		225	381	(156)		10,971			0	366	08/25/2035	1FM.....
761118 UQ 9	RALI 2006-QS2 1A9 - CMO/RMBS.....		09/01/2020	Paydown.....		8,069	10,709	155	7,830		239		239		8,069			0	412	02/25/2036	1FM.....
78448Q AB 4	SMB 2015-B A2A - ABS.....		09/15/2020	Paydown.....		20,546	20,546	20,542	20,514		32		32		20,546			0	408	07/15/2027	1FE.....
78471D AA 5	SCLP 161 A - ABS.....		09/25/2020	Paydown.....		26,978	26,978	26,975	26,976		2		2		26,978			0	583	08/25/2025	1FE.....
81748J AA 3	SEMT 2019-4 A1 - CMO/RMBS.....		09/01/2020	Paydown.....		114,840	114,840	117,245	116,179		(1,339)		(1,339)		114,840			0	2,705	11/25/2049	1FE.....
81748K AA 0	SEMT 202 A1 - CMO/RMBS.....		09/25/2020	Paydown.....		245,070	245,070	251,120			(3,419)		(3,419)		245,070			0	4,460	03/25/2050	1FE.....
82652K AA 2	SRFC 171 A - ABS.....		09/20/2020	Paydown.....		36,676	36,676	36,673	36,674		2		2		36,676			0	717	03/20/2034	1FE.....
83404J AA 4	SCLP 2017-3 A - ABS.....		09/25/2020	Paydown.....		101,403	101,403	101,403	101,403		(0)		(0)		101,403			0	1,872	05/26/2026	1FE.....
863579 UL 0	SARM 2005-15 1A1 - CMO/RMBS.....		09/01/2020	Paydown.....		43,839	43,851	35,012	43,275		564		564		43,839			0	952	07/25/2035	1FM.....
863579 VH 8	SARM 2005-17 1A1 - CMO/RMBS.....		09/01/2020	Paydown.....		1,920	1,920	1,691	1,851		69		69		1,920			0	51	08/25/2035	1FM.....
863587 AE 1	SAIL 2006-3 A5 - RMBS.....		09/25/2020	Paydown.....		16,475	16,475	14,210	14,870		1,605		1,605		16,475			0	139	06/25/2036	1FM.....
86358R DX 2	SASC 2001-SB1 A5 - RMBS.....		09/01/2020	Paydown.....		7,234	8,094	7,581	7,239		(5)		(5)		7,234			0	188	08/25/2031	1FM.....
86363B AA 3	SASC 2007-RM1 A1 - CMO/RMBS.....		09/25/2020	Paydown.....		154,409	154,409	145,917			8,493		8,493		154,409			0	115	05/25/2047	1FE.....
872225 AD 9	TBW 2006-5 A3 - RMBS.....		09/01/2020	Paydown.....		103,996	103,996	89,411	89,410		14,586		14,586		103,996			0	2,447	11/25/2036	1FM.....
872227 AK 9	TBW 2007-2 A6A - RMBS.....		09/01/2020	Paydown.....		100,538	100,538	76,409	99,725		813		813		100,538			0	1,925	07/25/2037	1FM.....

SCHEDULE D - PART 4

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

QE05.5

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol
87240U AJ 9	TCW 2018-1 A2B - CDO.....		07/27/2020	Paydown.....		1,000,000	1,000,000	1,000,000	1,000,105		(105)		(105)		1,000,000			0	31,050	04/25/2031	1FE.....
87267J AA 1	TFINS 2018-2 A1 - CDO.....	C	09/30/2020	Paydown.....		14,252	14,252	14,252	14,268		(16)		(16)		14,252			0	328	09/30/2039	1FE.....
87342R AB 0	BELL 2016-1 A22 - ABS.....		08/25/2020	Paydown.....		2,500	2,500	2,500	2,500				0		2,500			0	82	05/25/2046	2FE.....
87407P AJ 9	TAL 141 A - RMBS.....		09/21/2020	Paydown.....		366,667	366,667	366,663	366,669		(3)		(3)		366,667			0	9,577	02/22/2039	1FE.....
88156E AB 2	TMTS 2006-17HE AB1 - RMBS.....		09/25/2020	Paydown.....		64,301	64,297	54,882	61,928		2,373		2,373		64,301			0	461	01/25/2038	1FM.....
89656C AA 1	TRL 2010-1 NTS - RMBS.....		09/16/2020	Paydown.....		16,682	16,682	17,568	17,487		(805)		(805)		16,682			0	614	10/16/2040	1FE.....
89656F AA 4	TRL 2012-1 A1 - ABS.....		09/15/2020	Paydown.....		167,813	167,813	164,221	165,171		2,642		2,642		167,813			0	2,471	01/15/2043	1FE.....
89656F AC 0	TRL 2013-1 A1 - ABS.....		09/15/2020	Paydown.....		14,142	14,142	14,107	14,037		105		105		14,142			0	398	07/15/2043	1FE.....
89690E AF 4	TRMF 2017-1 A1 - ABS.....		09/15/2020	Paydown.....		77,963	77,963	77,962	77,963		0		0		77,963			0	1,406	08/15/2047	1FE.....
92257L AB 6	VCC 171 AFX - CMBS.....		09/01/2020	Paydown.....		59,746	59,746	59,730	59,303		443		443		59,746			0	1,151	05/25/2047	1FE.....
929227 4T 0	WAMU 2003-S4 2A1 - CMO/RMBS.....		09/01/2020	Paydown.....		16,826	16,826	16,895	16,844		(18)		(18)		16,826			0	650	06/25/2033	1FM.....
92990G AG 8	WAMU 2007-HY5 2A5 - CMO/RMBS.....		09/01/2020	Paydown.....		12,225	155,684	120,594	8,174		4,051		4,051		12,225			0	3,930	05/25/2037	1FM.....
94984D AC 8	WFMBS 2006-AR13 A3 - CMO/RMBS.....		09/01/2020	Paydown.....			2,382	2,218	(27)		27		27					0	53	09/25/2036	1FM.....
95002K AA 1	WFMBS 201 A1 - CMO/RMBS.....		09/25/2020	Paydown.....		201,913	201,913	204,311			(1,619)		(1,619)		201,913			0	3,067	12/27/2049	1FE.....
95058X AG 3	WEN 2019-1 A21 - ABS.....		09/15/2020	Paydown.....		2,500	2,500	2,500	2,500				0		2,500			0	71	06/15/2049	2FE.....
96033D AA 8	WESTR 171 A - ABS.....		09/01/2020	Paydown.....		42,270	42,270	42,219	42,210		60		60		42,270			0	858	12/20/2030	1FE.....
98886Y AR 9	ZAIS2 2 ABR - CDO.....		07/25/2020	Paydown.....		66,684	66,684	66,684	66,686		(2)		(2)		66,684			0	1,460	07/27/2026	1FE.....
3899999	Total - Bonds - Industrial and Miscellaneous.....					13,514,092	13,714,076	13,197,177	11,982,806	843	72,596	24,362	49,077	0	13,502,886	0	11,206	11,206	333,117	XXX	XXX
8399997	Total - Bonds - Part 4.....					20,022,251	20,221,753	19,856,775	18,504,023	843	46,566	24,362	23,048	0	20,010,450	0	11,362	11,362	499,558	XXX	XXX
8399999	Total - Bonds.....					20,022,251	20,221,753	19,856,775	18,504,023	843	46,566	24,362	23,048	0	20,010,450	0	11,362	11,362	499,558	XXX	XXX
Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred																					
316773 60 5	FIFTH THIRD BANCORP.....		09/16/2020	Strategas Securities LLC.....		40,000,000	1,089,410	1,000,000	1,000,000				0		1,000,000		89,410	89,410	33,125	XXX	3FE.....
61747S 50 4	MORGAN STANLEY.....		08/31/2020	Strategas Securities LLC.....		100,000,000	2,365,493	1,870,000	1,870,000				0		1,870,000		495,493	495,493	76,112	XXX	3FE.....
8499999	Total - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred.....					3,454,903	XXX	2,870,000	2,870,000	0	0	0	0	0	2,870,000	0	584,903	584,903	109,237	XXX	XXX
8999997	Total - Preferred Stocks - Part 4.....					3,454,903	XXX	2,870,000	2,870,000	0	0	0	0	0	2,870,000	0	584,903	584,903	109,237	XXX	XXX
8999999	Total - Preferred Stocks.....					3,454,903	XXX	2,870,000	2,870,000	0	0	0	0	0	2,870,000	0	584,903	584,903	109,237	XXX	XXX
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded																					
59156R 10 8	METLIFE ORD.....		08/12/2020	BLAIR WILLIAM AND COMPANY..		10,000	401	506	510	(4)			(4)		506		(105)	(105)	14	XXX	
90187B 40 8	TWO HARBORS INVESTMENT REIT ORD.....		08/11/2020	BLAIR WILLIAM AND COMPANY..		17,500,000	100,654	66,675	255,850	15,400	204,575	(189,175)	66,675		33,979		33,979	10,325	XXX		
9099999	Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded.....					101,055	XXX	67,181	256,360	15,396	204,575	(189,179)	67,181	0	67,181	0	33,874	33,874	10,339	XXX	XXX
9799997	Total - Common Stocks - Part 4.....					101,055	XXX	67,181	256,360	15,396	204,575	(189,179)	67,181	0	67,181	0	33,874	33,874	10,339	XXX	XXX
9799999	Total - Common Stocks.....					101,055	XXX	67,181	256,360	15,396	204,575	(189,179)	67,181	0	67,181	0	33,874	33,874	10,339	XXX	XXX
9899999	Total - Preferred and Common Stocks.....					3,555,958	XXX	2,937,181	3,126,360	15,396	204,575	(189,179)	2,937,181	0	618,777		618,777	119,575	XXX	XXX	
9999999	Total - Bonds, Preferred and Common Stocks.....					23,578,209	XXX	22,793,955	21,630,383	16,239	46,566	228,937	(166,132)	0	22,947,630	0	630,139	630,139	619,133	XXX	XXX

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

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

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

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

Sch. DB - Pt. E
NONE

Sch. DL - Pt. 1
NONE

Sch. DL - Pt. 2
NONE

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1 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			11,734,460	12,325,708	10,647,937	XXX
PNC Bank..... Pittsburgh, Pennsylvania.....		0.200			1,459,448	2,367,083	2,948,586	XXX
The Bank of New York Mellon..... New York, New York.....		0.010			5,837	5,684	5,188	XXX
0199999. Total Open Depositories.....	XXX	XXX	0	0	13,199,746	14,698,475	13,601,710	XXX
0399999. Total Cash on Deposit.....	XXX	XXX	0	0	13,199,746	14,698,475	13,601,710	XXX
0499999. Cash in Company's Office.....	XXX	XXX	XXX	XXX	400	400	400	XXX
0599999. Total Cash.....	XXX	XXX	0	0	13,200,146	14,698,875	13,602,110	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								
825252 40 6	INVESCO TREASURY INST.....		09/30/2020.....	.....0.010		74,684,318	1,197	148,493
94975H 29 6	WELLSFARGO:TRS+ MM I.....	SD.....	05/04/2020.....	.....0.010		0	0	0
8599999	Total - Exempt Money Market Mutual Funds as Identified by the SVO.....					74,684,318	1,197	148,493
8899999	Total - Cash Equivalents					74,684,318	1,197	148,493

QE14



DIRECTOR AND OFFICER INSURANCE COVERAGE SUPPLEMENT

Year To Date For the Period Ended September 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
.....829,185	.....785,192	.....133,518

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: _____