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QUARTERLY STATEMENT

As of June 30, 2021

of the Condition and Affairs of the

Mid-Continent Casualty Company

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

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

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

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

OFFICERS

Name	Title	Name	Title
1. James Steven Davis	President and COO	2. Sharon Lee Anne Hackl	Assistant Secretary
3. Gregory Patrick Jones	Senior Vice President, CFO & Treasurer	4.	

OTHER

Gary John Gruber	Chairman	David Lawrence Thompson Jr.	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	Matthew David Felvus	Secretary
Stephen Charles Beraha	Assistant Secretary	Howard Kim Baird	Assistant Treasurer
David John Witzgall	Assistant Treasurer	Robert Jude Zbacnik	Assistant Treasurer

DIRECTORS OR TRUSTEES

David Lawrence Thompson Jr.	Anthony Joseph Mercurio #	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.

James Steven Davis	Sharon Lee Anne Hackl	Gregory Patrick Jones
(Signature)	(Signature)	(Signature)
James Steven Davis	Sharon Lee Anne Hackl	Gregory Patrick Jones
1. (Printed Name)	2. (Printed Name)	3. (Printed Name)
President and COO	Assistant Secretary	Senior Vice President, CFO & Treasurer
(Title)	(Title)	(Title)

Subscribed and sworn to before me
This 10th day of August, 2021

Julie Callahan

Notary Public
State of Oklahoma
JULIE CALLAHAN
TULSA COUNTY
COMMISSION #11008253
Comm. Exp. 09-08-2023

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

ASSETS

	Current Statement Date 1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 December 31 Prior Year Net Admitted Assets
1. Bonds	386,566,305		386,566,305	361,662,132
2. Stocks:				
2.1 Preferred stocks	25,465,740		25,465,740	23,799,710
2.2 Common stocks	56,658,964	100,000	56,558,964	55,922,892
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 $..........0 encumbrances)			0	
5. Cash ($.....22,477,081), cash equivalents ($.....56,488,908) and short-term investments ($..........0)	78,965,989		78,965,989	160,073,953
6. Contract loans (including $..........0 premium notes)			0	
7. Derivatives			0	
8. Other invested assets	43,931		43,931	43,931
9. Receivables for securities	174,449		174,449	367
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)	547,875,378	100,000	547,775,378	601,502,985
13. Title plants less $..........0 charged off (for Title insurers only)			0	
14. Investment income due and accrued	2,387,666	6,728	2,380,938	2,303,148
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	13,861,714	2,264,506	11,597,208	10,388,963
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $..........0 earned but unbilled premiums)	17,999,850		17,999,850	14,004,669
15.3 Accrued retrospective premiums ($..........0) and contracts subject to redetermination ($..........0)			0	
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers			0	
16.2 Funds held by or deposited with reinsured companies			0	
16.3 Other amounts receivable under reinsurance contracts			0	
17. Amounts receivable relating to uninsured plans			0	
18.1 Current federal and foreign income tax recoverable and interest thereon	106,958		106,958	
18.2 Net deferred tax asset	12,384,581	2,346,592	10,037,989	9,781,011
19. Guaranty funds receivable or on deposit			0	
20. Electronic data processing equipment and software	112,472		112,472	139,199
21. Furniture and equipment, including health care delivery assets ($..........0)	640,864	640,864	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	8,705,896	8,705,896	0	131,238
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25)	604,075,379	14,064,586	590,010,793	638,251,213
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts			0	
28. Total (Lines 26 and 27)	604,075,379	14,064,586	590,010,793	638,251,213

DETAILS OF WRITE-INS

	1	2	3	4
1101. CDW Prepaid Maintenance			0	
1102.			0	
1103.			0	
1198. Summary of remaining write-ins for Line 11 from overflow page	0	0	0	0
1199. Totals (Lines 1101 thru 1103 plus 1198) (Line 11 above)	0	0	0	0
2501. Reinsurance Commission Receivable			0	131,238
2502. TOMIC Asset Purchase	8,705,896	8,705,896	0	
2503.			0	
2598. Summary of remaining write-ins for Line 25 from overflow page	0	0	0	0
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above)	8,705,896	8,705,896	0	131,238

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31 Prior Year
1.	Losses (current accident year $.....24,277,627)	232,021,189	227,932,546
2.	Reinsurance payable on paid losses and loss adjustment expenses		
3.	Loss adjustment expenses	75,865,107	82,363,591
4.	Commissions payable, contingent commissions and other similar charges		
5.	Other expenses (excluding taxes, licenses and fees)	14,546,986	11,795,779
6.	Taxes, licenses and fees (excluding federal and foreign income taxes)	813,239	934,029
7.1	Current federal and foreign income taxes (including $..........0 on realized capital gains (losses))		1,175,018
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 $.....5,829,607 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)	69,130,892	63,825,455
10.	Advance premium		
11.	Dividends declared and unpaid:		
	11.1 Stockholders		
	11.2 Policyholders		
12.	Ceded reinsurance premiums payable (net of ceding commissions)	542,904	664,646
13.	Funds held by company under reinsurance treaties		
14.	Amounts withheld or retained by company for account of others	427,384	372,270
15.	Remittances and items not allocated		786,593
16.	Provision for reinsurance (including $..........0 certified)	2,262,973	2,468,101
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	5,000,000	
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	(66,296,985)	2,000,000
26.	Total liabilities excluding protected cell liabilities (Lines 1 through 25)	334,313,689	394,318,028
27.	Protected cell liabilities		
28.	Total liabilities (Lines 26 and 27)	334,313,689	394,318,028
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	187,031,501	186,956,261
35.	Unassigned funds (surplus)	65,159,353	53,470,674
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)	255,697,104	243,933,185
38.	Totals (Page 2, Line 28, Col. 3)	590,010,793	638,251,213

DETAILS OF WRITE-INS

2501.	Rounding		
2502.	Other Liabilities		2,000,000
2503.	Retroactive Reinsurance Ceded	(66,297,639)	
2598.	Summary of remaining write-ins for Line 25 from overflow page	654	0
2599.	Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above)	(66,296,985)	2,000,000
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 $.....68,805,573)	62,787,834	58,438,194	120,025,571
1.2 Assumed (written $.....10,550,497)	10,805,283	11,622,667	22,703,073
1.3 Ceded (written $.....6,118,185)	5,660,669	5,635,231	11,151,613
1.4 Net (written $.....73,237,885)	67,932,448	64,425,630	131,577,031
DEDUCTIONS:			
2. Losses incurred (current accident year $.....27,537,927):			
2.1 Direct	25,149,901	18,257,015	53,905,790
2.2 Assumed	1,976,986	4,368,476	8,734,976
2.3 Ceded	1,582,246	1,077,296	2,563,409
2.4 Net	25,544,641	21,548,195	60,077,357
3. Loss adjustment expenses incurred	8,870,279	16,259,222	32,132,706
4. Other underwriting expenses incurred	27,473,166	26,647,263	52,701,119
5. Aggregate write-ins for underwriting deductions	0	0	0
6. Total underwriting deductions (Lines 2 through 5)	61,888,086	64,454,680	144,911,182
7. Net income of protected cells			
8. Net underwriting gain (loss) (Line 1 minus Line 6 + Line 7)	6,044,362	(29,050)	(13,334,151)
INVESTMENT INCOME			
9. Net investment income earned	6,444,036	7,837,226	20,160,176
10. Net realized capital gains (losses) less capital gains tax of $.....(12,952)	468,700	(2,613,054)	(2,035,516)
11. Net investment gain (loss) (Lines 9 + 10)	6,912,736	5,224,172	18,124,660
OTHER INCOME			
12. Net gain or (loss) from agents' or premium balances charged off (amount recovered $.....195,804 amount charged off $.....162,697)	33,107	97,498	9,318
13. Finance and service charges not included in premiums	171,730	56,357	206,485
14. Aggregate write-ins for miscellaneous income	(470,556)	(470,551)	(940,404)
15. Total other income (Lines 12 through 14)	(265,719)	(316,696)	(724,601)
16. Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15)	12,691,379	4,878,426	4,065,908
17. Dividends to policyholders	151,189	118,861	252,840
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)	12,540,190	4,759,565	3,813,068
19. Federal and foreign income taxes incurred	1,791,628	1,336,650	341,493
20. Net income (Line 18 minus Line 19) (to Line 22)	10,748,562	3,422,915	3,471,575
CAPITAL AND SURPLUS ACCOUNT			
21. Surplus as regards policyholders, December 31 prior year	243,933,185	169,226,482	169,226,482
22. Net income (from Line 20)	10,748,562	3,422,915	3,471,575
23. Net transfers (to) from Protected Cell accounts			
24. Change in net unrealized capital gains or (losses) less capital gains tax of $.....22,088	83,093	(1,169,494)	(3,399,165)
25. Change in net unrealized foreign exchange capital gain (loss)			
26. Change in net deferred income tax	(649,966)	139,000	680,137
27. Change in nonadmitted assets	1,301,864	3,732,423	4,309,401
28. Change in provision for reinsurance	205,128	(199,351)	(488,226)
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	75,240	30,084,778	70,132,981
33.2 Transferred to capital (Stock Dividend)			
33.3 Transferred from capital			
34. Net remittances from or (to) Home Office			
35. Dividends to stockholders			
36. Change in treasury stock			
37. Aggregate write-ins for gains and losses in surplus	(1)	1	0
38. Change in surplus as regards policyholders (Lines 22 through 37)	11,763,920	36,010,272	74,706,703
39. Surplus as regards policyholders, as of statement date (Lines 21 plus 38)	255,697,104	205,236,754	243,933,185

DETAILS OF WRITE-INS

0501.			
0502.			
0503.			
0598. Summary of remaining write-ins for Line 5 from overflow page	0	0	0
0599. Totals (Lines 0501 thru 0503 plus 0598) (Line 5 above)	0	0	0
1401. Miscellaneous Income (Expense)	(470,557)	(470,551)	(940,404)
1402. Rounding	1		
1403.			
1498. Summary of remaining write-ins for Line 14 from overflow page	0	0	0
1499. Totals (Lines 1401 thru 1403 plus 1498) (Line 14 above)	(470,556)	(470,551)	(940,404)
3701. Miscellaneous Sources	(1)	1	
3702. Rounding			
3703.			
3798. Summary of remaining write-ins for Line 37 from overflow page	0	0	0
3799. Totals (Lines 3701 thru 3703 plus 3798) (Line 37 above)	(1)	1	0

CASH FLOW

		1 Current Year to Date	2 Prior Year To Date	3 Prior Year Ended December 31
	CASH FROM OPERATIONS			
1.	Premiums collected net of reinsurance	67,856,458	63,765,696	132,968,380
2.	Net investment income	6,211,460	7,827,083	20,033,020
3.	Miscellaneous income	(265,719)	(316,696)	(724,601)
4.	Total (Lines 1 through 3)	73,802,199	71,276,083	152,276,799
5.	Benefit and loss related payments	21,455,998	23,664,334	44,449,572
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts			
7.	Commissions, expenses paid and aggregate write-ins for deductions	40,136,272	40,473,063	82,543,153
8.	Dividends paid to policyholders	151,189	118,861	252,840
9.	Federal and foreign income taxes paid (recovered) net of $..........0 tax on capital gains (losses)	3,060,652	(1)	(2,750,672)
10.	Total (Lines 5 through 9)	64,804,111	64,256,257	124,494,893
11.	Net cash from operations (Line 4 minus Line 10)	8,998,088	7,019,826	27,781,906
	CASH FROM INVESTMENTS			
12.	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds	63,240,395	52,833,024	105,269,911
	12.2 Stocks	1,427,107	3,891,036	9,701,386
	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			284
	12.7 Miscellaneous proceeds		10,192,698	10,192,698
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	64,667,502	66,916,757	125,164,278
13.	Cost of investments acquired (long-term only):			
	13.1 Bonds	83,110,887	54,287,711	89,434,695
	13.2 Stocks	3,335,115	2,000,000	2,000,000
	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)	86,446,002	56,287,711	91,434,695
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)	(21,778,500)	10,629,046	33,729,583
	CASH FROM FINANCING AND MISCELLANEOUS SOURCES			
16.	Cash provided (applied):			
	16.1 Surplus notes, capital notes			
	16.2 Capital and paid in surplus, less treasury stock		30,000,000	70,000,000
	16.3 Borrowed funds			
	16.4 Net deposits on deposit-type contracts and other insurance liabilities			
	16.5 Dividends to stockholders			
	16.6 Other cash provided (applied)	(68,327,552)	(11,391,582)	(10,183,590)
17.	Net cash from financing and miscellaneous sources (Lines 16.1 through 16.4 minus Line 16.5 plus Line 16.6)	(68,327,552)	18,608,418	59,816,410
	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)	(81,107,964)	36,257,290	121,327,899
19.	Cash, cash equivalents and short-term investments:			
	19.1 Beginning of year	160,073,953	38,746,054	38,746,054
	19.2 End of period (Line 18 plus Line 19.1)	78,965,989	75,003,343	160,073,953

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

20.0001	Exchange of equity securities	335,115		
20.0002	Stock Based Compensation	75,240	84,778	132,981
20.0003	Transfer from Short Term Debt Securities to Long Term Debt Securities	1,999,998		

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 #	2021	2020
Net income, state basis	-	-	-	$ 10,748,562	$ 3,471,575
Effect of state prescribed practices	-	-	-	-	-
Effect of state permitted practices	-	-	-	-	-
Net income, NAIC SAP	-	-	-	$ 10,748,562	$ 3,471,575
Statutory surplus, state basis	-	-	-	$ 255,697,104	$ 243,933,185
Effect of state prescribed practices	-	-	-	-	-
Effect of state permitted practices	-	-	-	-	-
Statutory surplus, NAIC SAP	-	-	-	$ 255,697,104	$ 243,933,185

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 are subject to the Modified FE process that determines the appropriate NAIC designations and Book Adjusted Carrying Values. 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.

Redeemable preferred stocks rated P1 and P2 are stated at amortized cost; perpetual preferred stocks rated 1 and 2 are stated at fair value; all others are stated at the lower of cost, amortized cost, or fair value.

Common stocks are stated at fair value except investment in subsidiaries. Investments in insurances subsidiaries are stated at the statutory equity in net assets plus any applicable remaining goodwill. Goodwill is amortized on a straight-line basis over ten years. Investments in non-insurance subsidiaries are stated at NAIC specified values.

Short-term investments are stated at cost.

Other invested assets are stated at the lower of cost or fair value.

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 2021.

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 2021.
3. The Company had no loan-backed securities with a credit-related other-than-temporary impairment recognized during 2021.
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
$ 30,662,232	$ (90,681)	$ 21,862,365	$ (285,235)

5. Based on cash flow projections received from independent sources (which reflect loan to collateral values, subordination, vintage and geographic concentration), implied cash flows inherent in security ratings and analysis of historical payment data, management believes that the Company will recover its cost basis in all securities with unrealized losses at June 30, 2021. The Company has the intent to hold such securities until they recover in value or mature.

E. Dollar Repurchase Agreements and/or Securities Lending – The Company does not invest in repurchase agreements or engage in securities lending.

F. Repurchase Agreements Transactions Accounted for as Secured Borrowing – Not Applicable

G. Reverse Repurchase Agreements Transactions Accounted for as Secured Borrowing – Not Applicable

H. Repurchase Agreements Transactions Accounted for as a Sale – Not Applicable

I. Reverse Repurchase Agreements Transactions Accounted for as a Sale – Not Applicable

J. Real Estate – The Company does not have any investment in real estate.

K. Low Income Housing Tax Credits – Not Applicable

L. Restricted Assets – No significant change

M. Working Capital Finance Investments – Not Applicable

N. Offsetting and Netting of Assets and Liabilities – Not Applicable

O. 5GI Securities

	Number of 5* Securities		Aggregate BACV		Aggregate Fair Value	
Investment	Current Year	Prior Year	Current Year	Prior Year	Current Year	Prior Year
(1) Bonds - AC	1	-	$ 159,353	-	$ 160,946	-
(2) Bonds - FV	-	1	-	$ 160,095	-	$ 160,095
(3) LB&SS - AC	-	-	-	-	-	-
(4) LB&SS - FV	-	-	-	-	-	-
(5) Preferred Stock - AC	-	-	-	-	-	-
(6) Preferred Stock - FV	-	-	-	-	-	-
(7) Total	1	1	$ 159,353	$ 160,095	$ 160,946	$ 160,095

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	3	-
(2) Aggregate Amount of Investment Income	$ 195,600	-

.

R. Reporting Entity's Share of Cash Pool by Asset Type – Not Applicable

6.) <u>JOINT VENTURES, PARTNERSHIPS AND LIMITED LIABILITY COMPANIES</u>

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

7.) <u>INVESTMENT INCOME</u>

No investment income was excluded from surplus.

8.) <u>DERIVATIVE INSTRUMENTS</u>

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

9.) <u>INCOME TAXES</u> - No significant change.

10.) <u>INFORMATION CONCERNING PARENT, SUBSIDIARIES AND AFFILIATES</u>

A. No Significant Change.

B. Detail of Transactions Greater than ½% of Admitted Assets

The Company had no transactions with any affiliate exceeding ½ of 1% of its total admitted assets during 2021.

C - O. No significant change.

11.) <u>DEBT</u>

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.) <u>RETIREMENT PLANS, DEFERRED COMPENSATION, POSTEMPLOYMENT BENEFITS AND COMPENSATED ABSENCES AND OTHER POSTRETIREMENT BENEFIT PLANS</u>

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

13.) <u>CAPITAL AND SURPLUS, DIVIDEND RESTRICTIONS AND QUASI-REORGANIZATIONS</u> - No significant change.

14.) <u>LIABILITIES, CONTINGENCIES AND ASSESSMENTS</u> - No significant change.

15.) <u>LEASES</u>

A. Lessee Operating Lease

No Significant Changes

B. Lessor Leases

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

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

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

17.) <u>SALE, TRANSFER AND SERVICING OF FINANCIAL ASSETS AND EXTINGUISHMENTS OF LIABILITIES</u>

A. The Company did not sell any receivable balances during 2021.

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

C. The Company was not involved in any wash sale transactions during 2021.

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

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

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

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	-	300,716	-	300,716
Commercial MBS	-	-	-	-
Collateralized Loan Obligations	-	-	-	-
Asset Backed Securities	-	751,208	-	751,208
All other bonds	-	-	-	-
Total bonds	$ -	$ 1,051,924	$ -	$ 1,051,924
Preferred stock	12,458,740	1,013,530	1,400,000	14,872,270
Non-affiliated common stock	2,753,365	-	-	2,753,365
Derivatives	-	-	-	-
Total assets accounted for at fair value	$ 15,212,105	$ 2,065,454	$ 1,400,000	$ 18,677,559

There were no transfers between level 1 and level 2

2. Fair Value Measurements in (Level 3) of the Fair Value Hierarchy

LEVEL 3 FAIR VALUE PROGRESSION

Description	Beginning Balance	Transfers into Level 3	Transfers Out of Level 3	Total Gains/(Losses) Included in Net Income	Total Gains/(Losses) Included in Surplus	Purchases	Issuances	Sales	Settlements	Ending Balance for Current Period
U.S. Government and government agencies	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -
States, municipalities, and political subdivisions	-	-	-	-	-	-	-	-	-	-
Residential MBS	-	-	-	-	-	-	-	-	-	-
Commercial MBS	-	-	-	-	-	-	-	-	-	-
Collateralized Loan Obligations	-	-	-	-	-	-	-	-	-	-
Asset Backed Securities	-	-	-	-	-	-	-	-	-	-
All Other Bonds	-	-	-	-	-	-	-	-	-	-
Preferred stock	1,360,000	-	-	-	40,000	-	-	-	-	1,400,000
Non-affiliated common stock	-	-	-	-	-	-	-	-	-	-
Total	$ 1,360,000	$ -	$ -	$ -	$ 40,000	$ -	$ -	$ -	$ -	$ 1,400,000

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	$ 1,045,727	$ 997,793	$ 1,045,727	$ -	$ -
States, municipalities and political subdivisions	106,187,111	101,532,229	-	103,991,058	2,196,053
Foreign government	-	-	-	-	-
Residential MBS	40,473,509	36,492,983	-	38,280,140	2,193,369
Commercial MBS	1,000,000	1,000,000	-	1,000,000	-
Collateralized loan obligations	81,848,206	81,579,163	-	80,320,670	1,527,536
Asset backed securities	91,098,718	90,345,322	-	91,098,718	-
All other bonds	76,924,090	74,618,815	1,995,000	69,396,290	5,532,800
Total bonds	$ 398,577,361	$ 386,566,305	$ 3,040,727	$ 384,086,876	$ 11,449,758
Preferred stock	27,094,120	25,465,740	23,008,090	2,686,030	1,400,000
Non-affiliated common stock	2,753,365	2,753,365	2,753,365	-	-
Cash and short term	78,965,989	78,965,989	78,965,989	-	
Total financial assets	$ 507,390,835	$ 493,751,399	$ 107,768,171	$ 386,772,906	$ 12,849,758

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

21.) OTHER ITEMS

A. No Significant Changes

B. No Significant Changes

C. Organizational Chart Changes

Great American Financial Resources, Inc. sold AAG Insurance Agency, Inc., Great American Advisors, Inc. and Great American Life Insurance Company and its subsidiaries, Annuity Investors Life Insurance Company, Manhattan National Holding Corporation and Manhattan National Life Insurance Company.

In addition, several real estate holding companies owned by Great American Life Insurance Company were transferred to a newly formed entity, AFG Real Estate Holding Company, LLC.

The following companies were dissolved in the second quarter: American Empire Underwriters, Inc., Great American Specialty & Affinity Limited and Pioneer Carpet Mills, Inc.

FCIA Management Company, Inc. was merged out of existence.

D-G. No Significant Changes

22.) EVENTS SUBSEQUENT

There have not been any events subsequent to June 30, 2021, which may have a material effect on the financial condition of the Company.

23.) REINSURANCE

On February 9, 2021, the Company entered into a loss portfolio agreement (LPT) with Allianz Reinsurance America, Inc. covering construction defect losses on primary General Liability policies written on artisan sub-contracts in Florida for accident years 2004 through 2016. The agreement covers losses occurring on or after January 1, 2004 through and including December 31, 2016. Allianz shall be liable for 100% of the Company's Ultimate Net Losses paid on or after June 29, 2020 but not to exceed $98,575,000. In consideration for the assumption of the loss reserves, the Company paid Allianz $78,650,000 equal to the loss reserves transferred. No gain or loss was recorded on the transaction and the agreement is accounted for as retroactive reinsurance. As of June 30, 2021 the retroactive reinsurance ceded reserve was $66.3 million, the Company collected $4.4 million in reimbursed paid losses and had no recoverable balance outstanding.

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, 2020 were $310.3 million. As of June 30, 2021, $33.3 million has been paid for incurred claims and claim adjustment expenses attributable to insured events of prior years. Reserves remaining for prior years are now $280.5 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 $3.4 million in unfavorable prior-year development since December 31, 2020 to June 30, 2021. The increase is generally the result of ongoing analysis of recent loss development trends. Original estimates are increased or decreased as additional information becomes known regarding individual claims.

26.) INTERCOMPANY POOLING ARRANGEMENTS

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

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

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

As of June 30, 2021, the Company does not have an amount payable to or receivable from its affiliates, Oklahoma Surety Company, Mid-Continent Assurance Company, and Mid-Continent Excess and Surplus Insurance Company.

27.) STRUCTURED SETTLEMENTS

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

28.) HEALTH CARE RECEIVABLES

The Company does not have any health care receivables.

29.) PARTICIPATING POLICIES

The Company does not have any participating policies.

30.) PREMIUM DEFICIENCY RESERVES - No significant change.

31.) HIGH DEDUCTIBLES

The company does not participate in any high deductible programs.

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

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

33.) ASBESTOS/ENVIRONMENTAL RESERVES

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

34.) SUBSCRIBER SAVINGS ACCOUNTS

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

35.) MULTIPLE PERIL CROP INSURANCE

The Company does not write multiple peril crop insurance.

36.) FINANCIAL GUARANTY INSURANCE

The Company does not write financial guaranty insurance.

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

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

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

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

2.2 If yes, date of change:

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

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

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

See Note 21C - Other Items

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

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

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

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

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

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

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

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

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

6.4 By what department or departments?

Ohio Department of Insurance

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

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

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

7.2 If yes, give full information:

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

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

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

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

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

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

(a) Honest and ethical conduct, including the ethical handling of actual or apparent conflicts of interest between personal and professional relationships;

(b) Full, fair, accurate, timely and understandable disclosure in the periodic reports required to be filed by the reporting entity;

(c) Compliance with applicable governmental laws, rules and regulations;

(d) The prompt internal reporting of violations to an appropriate person or persons identified in the code; and

(e) Accountability for adherence to the code.

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

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

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

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

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

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

FINANCIAL

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

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

INVESTMENT

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

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

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

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

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

14.2 If yes, please complete the following:

		1 Prior Year End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
14.21	Bonds	$ 0	$ 0
14.22	Preferred Stock	0	0
14.23	Common Stock	53,476,492	53,805,597
14.24	Short-Term Investments	0	0
14.25	Mortgage Loans on Real Estate	0	0
14.26	All Other	0	0
14.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 53,476,492	$ 53,805,597
14.28	Total Investment in Parent included in Lines 14.21 to 14.26 above	$ 0	$ 0

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

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

If no, attach a description with this statement.

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

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

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

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

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

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

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

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

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

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

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

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

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

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

17.5097 For those firms/individuals listed in the table for Question 17.5, do any firms/individuals unaffiliated with the reporting entity (i.e., designated with a "U") manage more than 10% of the reporting entity's invested assets? Yes [ ] No [X]

17.5098 For firms/individuals unaffiliated with the reporting entity (i.e., designated with a "U") listed in the table for Question 17.5, does the total assets under management aggregate to more than 50% of the reporting entity's invested assets? Yes [ ] No [X]

17.6 For those firms or individuals listed in the table for 17.5 with an affiliation code of "A" (affiliated) or "U" (unaffiliated), provide the information for the table below.

1 Central Registration Depository Number	2 Name of Firm or Individual	3 Legal Entity Identifier (LEI)	4 Registered With	5 Investment Management Agreement (IMA) Filed
161853	American Money Management Corporation	54930048Y5YTQDRCSM84	SEC	DS

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	2	3	Total Discount				Discount Taken During Period			
Line of Business	Maximum Interest	Disc. Rate	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

NONE

SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN

Current Year to Date - Allocated by States and Territories

		1	Direct Premiums Written		Direct Losses Paid (Deducting Salvage)		Direct Losses Unpaid	
	States, Etc.	Active Status (a)	2 Current Year to Date	3 Prior Year to Date	4 Current Year to Date	5 Prior Year to Date	6 Current Year to Date	7 Prior Year to Date
1.	Alabama AL	L	205,664	207,619			189,403	113,443
2.	Alaska AK	N						
3.	Arizona AZ	L	210,365	186,215	271,436	(96)	1,899,434	394,221
4.	Arkansas AR	L	1,402,371	1,122,453	231,087	367,767	1,069,993	1,141,836
5.	California CA	L						
6.	Colorado CO	L	582,988	412,987	9,477	7,700	415,802	135,706
7.	Connecticut CT	L	289,145	182,239			214,116	
8.	Delaware DE	L	21,771	6,791				
9.	District of Columbia DC	L						
10.	Florida FL	L	4,536,216	4,747,963	8,722,291	8,777,028	89,138,760	83,233,630
11.	Georgia GA	L	917,914	564,920	160,943	73,340	819,046	1,259,179
12.	Hawaii HI	L						
13.	Idaho ID	L	491,920	307,851	(28,211)	13,155	496,718	73,784
14.	Illinois IL	L	292,274	232,830		10,000	775,519	435,531
15.	Indiana IN	L	331,624	394,663			431,700	313,008
16.	Iowa IA	L	75,302	54,713				29,937
17.	Kansas KS	L	2,431,153	2,469,594	99,876	1,437,494	4,606,276	6,341,486
18.	Kentucky KY	L	138,091	147,883	5,896	47,069	3,095	14,196
19.	Louisiana LA	L	729,291	524,993	(1,680)	(20,449)	94,019	55,108
20.	Maine ME	L	113,064	88,986	821	7,518	1,421	16,032
21.	Maryland MD	L	423,825	407,648			232,359	6,396
22.	Massachusetts MA	L	72,405					
23.	Michigan MI	L	569,943	475,332				64,555
24.	Minnesota MN	L	73,767	85,017		3,723	8,006	7,197
25.	Mississippi MS	L	158,224	129,618		(2,500)	6,885	5,203
26.	Missouri MO	L	682,825	627,943	12,016	101,440	1,694,887	1,316,466
27.	Montana MT	L	561,687	562,526	130,096	101,660	2,803,378	2,685,924
28.	Nebraska NE	L	167,836	85,382	4,480	22,430	15,424	13,611
29.	Nevada NV	L	491	11,910				
30.	New Hampshire NH	L	37,684	17,353				
31.	New Jersey NJ	L	848,749	1,057,923			540,756	48,556
32.	New Mexico NM	L	604,584	611,119	(3,234)	242,862	1,551,643	1,545,607
33.	New York NY	N						
34.	North Carolina NC	L	684,203	495,362	164,766	8,400	3,092,916	1,711,097
35.	North Dakota ND	L	1,274,720	1,517,128	69,076	133,614	6,266,049	1,886,557
36.	Ohio OH	L	247,803	202,193	1,000	2,159	519,817	367,828
37.	Oklahoma OK	L	15,089,361	14,160,384	4,649,846	2,395,562	32,598,755	30,336,164
38.	Oregon OR	L	364,445	260,951	323,548	37,500	2,501,181	211,988
39.	Pennsylvania PA	L	558,898	580,929	17,112		578,090	68,918
40.	Rhode Island RI	L	10,394	6,840				
41.	South Carolina SC	L	2,185,402	1,877,009	318,394	854,558	8,398,683	6,801,161
42.	South Dakota SD	L	60,407	31,786			1,516	
43.	Tennessee TN	L	253,807	228,619		113,200	996,379	792,384
44.	Texas TX	L	26,962,557	24,092,040	4,485,414	3,317,265	58,848,803	55,250,209
45.	Utah UT	L	1,500,140	1,488,255	341,380	402,490	2,647,018	4,093,462
46.	Vermont VT	L	3,700					
47.	Virginia VA	L	110,014	80,568			207,819	417,285
48.	Washington WA	L	58,377	240				
49.	West Virginia WV	L	240,752	175,076	83,965		803,160	447,738
50.	Wisconsin WI	L	1,493,294	1,403,796			340,457	46,694
51.	Wyoming WY	L	736,126	805,957	83,317	10,394	192,712	436,236
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	68,805,573	63,131,604	20,153,112	18,465,283	225,001,995	202,118,333

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	49	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	8

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

	Domiciliary Location	FEIN	NAIC Co. Code
American Financial Group, Inc.	OH	31-1544320	
AFG Real Estate Holding Company, LLC	OH	86-3438529	
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	
GALIC - Bay Bridge Marina, LLC	MD	20-4604276	
Charleston Harbor Holding Company, LLC ^	SC	84-3355051	
Charleston Harbor Fishing, LLC	SC	81-3737639	
Mountain View Grand Holding Company, LLC ^	NH	84-4574243	
Sailfish Holding Company, LLC	FL	86-3225970	
Skipjack Holding Company, LLC	MD	84-2654660	
Skipjack Marina Corp.	MD	52-2179330	
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	
Great American Financial Resources, Inc.	DE	06-1356481	
Ceres Group, Inc.	DE	34-1017531	
Continental General Corporation	NE	47-0717079	
QQAgency of Texas, Inc.	TX	34-1947042	
Brothers Management, LLC	FL	20-1246122	
GALIC Brothers, Inc.	OH	31-1391777	
Helium Holdings Limited	BMU		
GAI Australia Pty Ltd	AUS		
One East Fourth, Inc.	OH	31-0686194	
TEJ Holdings, Inc.	OH	31-1119320	
Three East Fourth, Inc.	OH	31-0728327	

* Denotes insurer
@ Entity affiliated but not owned
Subsidiaries 100% owned by respective parent unless otherwise stated
^ Entity is owned by more than one company within the AFG group.

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

	Domiciliary Location	FEIN	NAIC Co. Code
American Financial Group, Inc.	OH	31-1544320	
Great American Holding, Inc.	OH	42-1575938	
ABA Insurance Services, Inc.	OH	80-0333563	
Agricultural Services, LLC	OH	27-3062314	
Great American Contemporary Insurance Company *	OH	36-4079497	10646
Bridgefield Employers Insurance Company*	FL	59-1835212	10701
Bridgefield Casualty Insurance Company*	FL	59-3269531	10335
Republic Indemnity Company of America *	CA	95-2801326	22179
Republic Indemnity Company of California *	CA	31-1054123	43753
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*	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	
Summit Consulting, LLC	FL	59-1683711	
Heritage Summit Healthcare, LLC	FL	59-3385208	

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

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

	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 Surplus Lines Insurance Company *	OH	31-0912199	35351
American Signature Underwriters, Inc.	OH	31-1463075	
Brothers Property Corporation	OH	59-2840291	
Brothers Pennsylvanian Corporation	PA	25-1754638	
Brothers Property Management Corporation	OH	59-2840294	
Crop Managers Insurance Agency, Inc.	KS	31-1277904	
CropSurance Agency, LLC	OH	83-1767590	
Dempsey & Siders Agency, Inc.	OH	31-0589001	
Human and Social Services Risk Purchasing Group, LLC	OH	84-2358400	
Eden Park Insurance Brokers, Inc.	CA	31-1341668	
El Aguila, Compañia de Seguros, S.A. de C.V. *	MEX		
Farmers Crop Insurance Alliance, Inc.	KS	39-1404033	
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 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 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 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	
Shelter Rock Holdings, LLC	OH		
Westline Industrial, LLC	OH		

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@ Entity affiliated but not owned
Subsidiaries 100% owned by respective parent unless otherwise stated
^ Entity is owned by more than one company within the AFG group.

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Y/N)	16 *
Members															
			31-1544320		0001042046	NYSE	American Financial Group, Inc.	OH	UIP		Ownership			N	
			86-3438529				AFG Real Estate Holding Company, LLC	OH	NIA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	N	
			84-4395026				Bay Bridge Holding Company, LLC	MD	NIA	AFG Real Estate Holding Company, LLC	Ownership	65.000	American Financial Group, Inc.	N	1
			84-4395026				Bay Bridge Holding Company, LLC	MD	NIA	Great American Insurance Company	Ownership	35.000	American Financial Group, Inc.	N	1
			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	
			20-4604276				GALIC - Bay Bridge Marina, LLC	MD	NIA	Bay Bridge Holding Company, LLC	Ownership	100.000	American Financial Group, Inc.	N	
			84-3355051				Charleston Harbor Holding Company, LLC	SC	NIA	AFG Real Estate Holding Company, LLC	Ownership	50.000	American Financial Group, Inc.	N	1
			84-3355051				Charleston Harbor Holding Company, LLC	SC	NIA	Great American Insurance Company	Ownership	50.000	American Financial Group, Inc.	N	1
			81-3737639				Charleston Harbor Fishing, LLC	SC	NIA	Charleston Harbor Holding Company, LLC	Ownership	100.000	American Financial Group, Inc.	N	
			84-4574243				Mountain View Grand Holding Company, LLC	NH	NIA	AFG Real Estate Holding Company, LLC	Ownership	65.000	American Financial Group, Inc.	N	1
			84-4574243				Mountain View Grand Holding Company, LLC	NH	NIA	Great American Insurance Company	Ownership	35.000	American Financial Group, Inc.	N	1
			86-3225970				Sailfish Holding Company, LLC	FL	NIA	AFG Real Estate Holding Company, LLC	Ownership	100.000	American Financial Group, Inc.	N	
			84-2654660				Skipjack Holding Company, LLC	MD	NIA	AFG Real Estate Holding Company, LLC	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	
			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	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Y/N)	16 *
			06-1356481				Great American Financial Resources, Inc.	DE	NIA	American Financial Group, 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	
			20-1246122				Brothers Management, LLC	FL	NIA	Great American Financial Resources, Inc.	Ownership	100.000	American Financial Group, Inc.	N	
			31-1391777				GALIC Brothers, Inc.	OH	NIA	Great American Financial Resources, Inc.	Ownership	100.000	American Financial Group, Inc.	N	
			84-2654660				Helium Holdings Limited	BMU	NIA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	N	
			52-2179330				GAI Australia Pty Ltd	AUS	NIA	Helium Holdings Limited	Ownership	100.000	American Financial Group, Inc.	N	
			31-0686194				One East Fourth, Inc.	OH	NIA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	N	
			31-1119320				TEJ Holdings, Inc.	OH	NIA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	N	
			31-0728327				Three East Fourth, Inc.	OH	NIA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	N	
			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	
0084	American Financial Group, Inc.	10646	36-4079497				Great American Contemporary Insurance Company	OH	IA	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	Great American Contemporary Insurance Company	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.	22179	95-2801326				Republic Indemnity Company of America	CA	IA	Great American Contemporary Insurance Company	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	
			59-3269531				Great American Holding (Europe) Limited	GBR	NIA	Great American Holding, Inc.	Ownership	100.000	American Financial Group, Inc.	N	
			95-2801326				Great American Europe Limited	GBR	NIA	Great Amerian Holding (Europe) Limted	Ownership	100.000	American Financial Group, Inc.	N	
			AA-1784136				Great American International Insurance (EU) Designated Activity Company	IRL	IA	Great American Europe Limited	Ownership	100.000	American Financial Group, Inc.	N	
			AA-1120817				Great American International Insurance (UK) Limited	GBR	IA	Great American Europe Limited	Ownership	100.000	American Financial Group, Inc.	N	
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	2
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	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Y/N)	16 *
0084	American Financial Group, Inc.	11051...	99-0345306				National Interstate Insurance Company of Hawaii, Inc.	OH	IA	National Interstate Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	
			43-1254631				TransProtection Service Company	MO	NIA	National Interstate Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	
0084	American Financial Group, Inc.	41106...	95-3623282				Triumphe Casualty Company	OH	IA	National Interstate Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	
0084	American Financial Group, Inc.	21172...	86-0114294				Vanliner Insurance Company	MO	IA	National Interstate Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	
			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	
			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	
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	
0084	American Financial Group, Inc.	35351...	31-0912199				American Empire Surplus Lines Insurance Company	OH	IA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	
			31-1463075				American Signature Underwriters, Inc.	OH	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	
			59-2840291				Brothers Property Corporation	OH	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	
			25-1754638				Brothers Pennsylvanian Corporation	PA	NIA	Brothers Property Corporation	Ownership	100.000	American Financial Group, Inc.	N	
			59-2840294				Brothers Property Management Corporation	OH	NIA	Brothers Property Corporation	Ownership	100.000	American Financial Group, Inc.	N	
			31-1277904				Crop Managers Insurance Agency, Inc.	KS	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	
			83-1767590				CropSurance Agency, LLC	OH	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	
			31-0589001				Dempsey & Siders Agency, Inc.	OH	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	
			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	
			31-1277904				El Aguila, Compañia de Seguros, S.A. de C.V.	MEX	IA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	Y	
			39-1404033				Farmers Crop Insurance Alliance, Inc.	KS	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	
			31-0589001				Foreign Credit Insurance Association	NY	OTH	Great American Insurance Company	Management		American Financial Group, Inc.	N	2
			81-0814136				GAI Mexico Holdings, LLC	DE	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	
			31-1753938				GAI Warranty Company	OH	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	Y	
			31-1765544				GAI Warranty Company of Florida	FL	NIA	GAI Warranty Company	Ownership	100.000	American Financial Group, Inc.	N	
			61-1329718				Global Premier Finance Company	OH	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	
0084	American Financial Group, Inc.	26832...	95-1542353				Great American Alliance Insurance Company	OH	IA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	
0084	American Financial Group, Inc.	26344...	15-6020948				Great American Assurance Company	OH	IA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	
0084	American Financial Group, Inc.	39896...	61-0983091				Great American Casualty Insurance Company	OH	IA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	
0084	American Financial Group, Inc.	37532...	31-0954439				Great American E & S Insurance Company	OH	IA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	
0084	American Financial Group, Inc.	41858...	31-1036473				Great American Fidelity Insurance Company	OH	IA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	
			31-1652643				Great American Insurance Agency, Inc.	OH	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	
0084	American Financial Group, Inc.	22136...	13-5539046				Great American Insurance Company of New York	NY	IA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	
			31-0856644				Great American Management Services, Inc.	OH	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	
0084	American Financial Group, Inc.	38580...	31-1288778				Great American Protection Insurance Company	OH	IA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Y/N)	16 *
			31-0918893				Great American Re Inc.	DE	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	
0084	American Financial Group, Inc.	31135	31-1209419				Great American Security Insurance Company	OH	IA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	
0084	American Financial Group, Inc.	33723	31-1237970				Great American Spirit Insurance Company	OH	IA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	
0084	American Financial Group, Inc.	16618	83-1694393				Great American Underwriters Insurance Company	OH	IA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	
			59-1263251				Key Largo Group, Inc.	FL	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	
			87-1850814				PLLS Canada Insurance Brokers Inc.	CAN	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	
			31-1293064				Professional Risk Brokers, Inc.	IL	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	
							Shelter Rock Holdings, LLC	OH	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	
							Westline Industrial, LLC	OH	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	

Aster	Explanation
1	The entity is owned by more than one company within the AFG Group.
2	Entity is affiliated but not owned.

PART 1 - LOSS EXPERIENCE

Lines of Business	Current Year to Date 1 Direct Premiums Earned	2 Direct Losses Incurred	3 Direct Loss Percentage	4 Prior Year to Date Direct Loss Percentage
1. Fire			0.000	
2. Allied lines			0.000	
3. Farmowners multiple peril			0.000	
4. Homeowners multiple peril			0.000	
5. Commercial multiple peril			0.000	
6. Mortgage guaranty			0.000	
8. Ocean marine			0.000	
9. Inland marine	5,847,877	2,664,673	45.567	29.888
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		18,737	0.000	
17.1 Other liability-occurrence	26,387,762	5,684,536	21.542	(5.262)
17.2 Other liability-claims made	10,397,443	3,225,790	31.025	46.377
17.3 Excess workers' compensation			0.000	
18.1 Products liability-occurrence	10,675,920	11,023,487	103.256	124.075
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	4,944,249	1,886,524	38.156	24.740
21. Auto physical damage	1,572,534	673,148	42.807	34.502
22. Aircraft (all perils)			0.000	
23. Fidelity			0.000	
24. Surety	2,962,049	(26,994)	(0.911)	2.780
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	62,787,834	25,149,901	40.055	31.242

DETAILS OF WRITE-INS

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

PART 2 - DIRECT PREMIUMS WRITTEN

Lines of Business	1 Current Quarter	2 Current Year to Date	3 Prior Year Year to Date
1. Fire			
2. Allied lines			
3. Farmowners multiple peril			
4. Homeowners multiple peril			
5. Commercial multiple peril			
6. Mortgage guaranty			
8. Ocean marine			
9. Inland marine	3,566,541	6,642,189	5,222,795
10. Financial guaranty			
11.1 Medical professional liability - occurrence			
11.2 Medical professional liability - claims made			
12. Earthquake			
13. Group accident and health			
14. Credit accident and health			
15. Other accident and health			
16. Workers' compensation			
17.1 Other liability-occurrence	13,576,930	28,056,119	26,552,969
17.2 Other liability-claims made	5,436,635	11,522,917	10,677,572
17.3 Excess workers' compensation			
18.1 Products liability-occurrence	4,911,710	11,610,301	10,092,083
18.2 Products liability-claims made			
19.1 19.2 Private passenger auto liability			
19.3 19.4 Commercial auto liability	4,066,423	6,004,087	5,337,973
21. Auto physical damage	1,099,915	1,818,298	1,748,750
22. Aircraft (all perils)			
23. Fidelity			
24. Surety	1,977,638	3,151,662	3,499,462
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	34,635,792	68,805,573	63,131,604

DETAILS OF WRITE-INS

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

PART 3 (000 omitted)

LOSS AND LOSS ADJUSTMENT EXPENSE RESERVES SCHEDULE

Years in Which Losses Occurred	1 Prior Year-End Known Case Loss and LAE Reserves	2 Prior Year-End IBNR Loss and LAE Reserves	3 Total Prior Year-End Loss and LAE Reserves (Cols. 1 + 2)	4 2021 Loss and LAE Payments on Claims Reported as of Prior Year-End	5 2021 Loss and LAE Payments on Claims Unreported as of Prior Year-End	6 Total 2021 Loss and LAE Payments (Cols. 4 + 5)	7 Q.S. Date Known Case Loss and LAE Reserves on Claims Reported and Open as of Prior Year-End	8 Q.S. Date Known Case Loss and LAE Reserves on Claims Reported or Reopened Subsequent to Prior Year-End	9 Q.S. Date IBNR Loss and LAE Reserves	10 Total Q.S. Loss and LAE Reserves (Cols. 7 + 8 + 9)	11 Prior Year-End Known Case Loss and LAE Reserves Developed (Savings)/Deficiency (Cols. 4 + 7 minus Col. 1)	12 Prior Year-End IBNR Loss and LAE Reserves Developed (Savings)/Deficiency (Cols. 5 + 8 + 9 minus Col. 2)	13 Prior Year-End Total Loss and LAE Reserve Developed (Savings)/Deficiency (Cols. 11 + 12)
1. 2018 + Prior	115,372	94,004	209,376	17,882	6,360	24,242	93,847	7,193	98,004	199,044	(3,643)	17,553	13,910
2. 2019	13,231	27,253	40,484	1,814	744	2,558	12,282	3,830	20,503	36,615	865	(2,176)	(1,311)
3. Subtotals 2019 + Prior	128,603	121,257	249,860	19,696	7,104	26,800	106,129	11,023	118,507	235,659	(2,778)	15,377	12,599
4. 2020	13,372	47,064	60,436	2,929	3,535	6,464	11,300	3,599	29,901	44,800	857	(10,029)	(9,172)
5. Subtotals 2020 + Prior	141,975	168,321	310,296	22,625	10,639	33,264	117,429	14,622	148,408	280,459	(1,921)	5,348	3,427
6. 2021	XXX	XXX	XXX	XXX	3,561	3,561	XXX	6,039	21,388	27,427	XXX	XXX	XXX
7. Totals	141,975	168,321	310,296	22,625	14,200	36,825	117,429	20,661	169,796	307,886	(1,921)	5,348	3,427
8. Prior Year-End's Surplus As Regards Policyholders	243,933												

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. (1.4)%	2. 3.2 %	3. 1.1 %

Col. 13, Line 7 Line 8
4. 1.4 %

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:

23418202149000002

23418202145500002

23418202136500002

Overflow Page for Write-Ins

Additional Write-ins for Liabilities:

	1 Current Statement Date	2 December 31, Prior Year
2504. Equities and Deposits in Pools & Assoc.	654	
2597. Summary of remaining write-ins for Line 25	654	0

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	43,931	46,175
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
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	43,931
12. Deduct total nonadmitted amounts		
13. Statement value at end of current period (Line 11 minus Line 12)	43,931	43,931

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	441,484,734	469,732,387
2. Cost of bonds and stocks acquired	91,446,001	91,434,695
3. Accrual of discount	521,726	1,435,529
4. Unrealized valuation increase (decrease)	(8,677)	(3,132,045)
5. Total gain (loss) on disposals	455,748	518,034
6. Deduct consideration for bonds and stocks disposed of	65,037,184	115,009,429
7. Deduct amortization of premium	366,939	874,320
8. Total foreign exchange change in book/adjusted carrying value		
9. Deduct current year's other-than-temporary impairment recognized		2,707,518
10. Total investment income recognized as a result of prepayment penalties and/or acceleration fees	195,600	87,400
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	468,691,009	441,484,734
12. Deduct total nonadmitted amounts	100,000	100,000
13. Statement value at end of current period (Line 11 minus Line 12)	468,591,009	441,384,734

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)	325,726,545	31,968,781	27,399,163	(1,051,008)	325,726,545	329,245,154		327,540,590
2. NAIC 2 (a)	42,364,492	12,985,014	2,956,465	(12,529)	42,364,492	52,380,512		33,914,848
3. NAIC 3 (a)	2,986,529		176,321	1,154,101	2,986,529	3,964,309		1,284,764
4. NAIC 4 (a)	743,012			8,196	743,012	751,208		719,245
5. NAIC 5 (a)	225,940			(818)	225,940	225,122		202,683
6. NAIC 6 (a)						0		
7. Total Bonds	372,046,518	44,953,795	30,531,949	97,941	372,046,518	386,566,305	0	363,662,129
PREFERRED STOCK								
8. NAIC 1						0		
9. NAIC 2	23,234,277		667,000	162,723	23,234,277	22,730,000		21,895,528
10. NAIC 3	2,648,035			87,705	2,648,035	2,735,740		1,904,183
11. NAIC 4						0		
12. NAIC 5						0		
13. NAIC 6						0		
14. Total Preferred Stock	25,882,312	0	667,000	250,428	25,882,312	25,465,740	0	23,799,710
15. Total Bonds and Preferred Stock	397,928,829	44,953,795	31,198,949	348,370	397,928,829	412,032,045	0	387,461,839

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

SCHEDULE DA - PART 1

Short-Term Investments

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

NONE

SCHEDULE DA - VERIFICATION

Short-Term Investments

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	1,999,998	
2. Cost of short-term investments acquired		1,999,998
3. Accrual of discount		0
4. Unrealized valuation increase (decrease)		
5. Total gain (loss) on disposals		
6. Deduct consideration received on disposals	1,999,998	
7. Deduct amortization of premium		
8. Total foreign exchange change in book/adjusted carrying value		
9. Deduct current year's other-than-temporary impairment recognized		
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	0	1,999,998
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	0	1,999,998

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	141,246,447	25,329,516
2. Cost of cash equivalents acquired	51,165,685	191,696,225
3. Accrual of discount		
4. Unrealized valuation increase (decrease)		
5. Total gain (loss) on disposals		284
6. Deduct consideration received on disposals	135,923,224	75,779,578
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)	56,488,908	141,246,447
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	56,488,908	141,246,447

Sch. A Pt. 2
NONE

Sch. A Pt. 3
NONE

Sch. B - Pt. 2
NONE

Sch. B - Pt. 3
NONE

Sch. BA - Pt. 2
NONE

Sch. BA - Pt. 3
NONE

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
Bonds - Industrial and Miscellaneous									
000844 AC 4	ABPCI 8 A1B - CDO	C	04/27/2021	Natixis		1,502,578	1,500,000	920	1.A FE
00086A AS 3	ABPCI DIRECT LENDING FUND CLO I LTD - CD	C	04/29/2021	Natixis		1,000,000	1,000,000		1.A FE
023135 BX 3	AMAZON.COM INC		05/10/2021	JP Morgan		2,987,040	3,000,000		1.E FE
03290A AA 8	ANCHF 13 A - CDO	C	05/25/2021	GREENSLEDGE CAPITAL MARKETS LLC		2,000,000	2,000,000		1.A FE
038923 AU 2	ARBOR REALTY TRUST, INC		04/30/2021	AFG Private Placement		1,000,000	1,000,000		1.F Z
09581J AA 4	BLUE OWL FINANCE LLC		06/03/2021	GOLDMAN		987,300	1,000,000		2.B FE
12641Q CZ 3	CSMC 2009-7R 134 - CMO/RMBS		05/01/2021	Direct			2		1.D FM
15186P AA 6	CENTERBRIDGE CREDIT FUNDING 1, LTD. - CD	C	04/08/2021	GREENSLEDGE CAPITAL MARKETS LLC		1,000,000	1,000,000		1.A FE
15674P AA 5	CERB 33 A - CDO	C	06/23/2021	WELLS FARGO SECURITIES LLC		2,000,000	2,000,000		1.A Z
20454P AA 1	COMPEER FINANCIAL, FLCA		05/12/2021	PIPR		1,000,000	1,000,000		2.B Z
25402J AA 7	DIGITALBRIDGE ISSUER LLC - ABS		06/30/2021	BARCLAYS CAPITAL INC FIXED INC		1,000,000	1,000,000		2.B Z
25755T AN 0	DPABS 211 AI - RMBS		04/08/2021	GUGGENHEIM		2,000,000	2,000,000		2.A FE
36166V AE 5	GCI FUNDING I LLC, SERIES 2021-1 - ABS	C	06/04/2021	CREDIT SUISSE SECURITIES		999,743	1,000,000		1.F FE
50209T AA 8	LMREC 2019-CRE3 A - CMBS		04/16/2021	WELLS FARGO SECURITIES LLC		2,000,000	2,000,000	2,261	1.A FE
55281F AN 0	MCFCL 7R AR - CDO		05/26/2021	Natixis		1,500,000	1,500,000		1.A FE
55283T AA 6	MF1 2021-FL6 A - CDO		06/10/2021	JP Morgan		2,500,000	2,500,000		1.A FE
56577J AC 7	MARANON LOAN FUNDING 2021-2 LTD. - CDO	C	05/28/2021	WELLS FARGO SECURITIES LLC		5,000,000	5,000,000		1.C FE
62955W AA 2	NRZ FNT EXCESS LLC - ABS		05/18/2021	CITIGROUP		999,994	1,000,000		2.C FE
649604 AE 5	NEW YORK MORTGAGE TRUST INC		04/15/2021	PIPER SANDLER & CO		1,000,000	1,000,000		2.A PL
680277 AC 4	OLD SECOND BANCORP INC		04/06/2021	STIFEL, NICOLAUS & CO., INC		1,000,000	1,000,000		2.C FE
69506Y SC 4	PACIFIC WESTERN BANK		04/27/2021	PIPR		2,000,000	2,000,000		2.A FE
79588T AD 2	SAMMONS FINANCIAL GROUP INC		04/13/2021	Bank of America Merrill Lynch		997,720	1,000,000		2.A FE
863579 UL 0	SARM 2005-15 1A1 - CMO/RMBS		04/01/2021	Direct			60		1.D FM
87267C AA 6	TRP 2021 LLC - ABS		05/04/2021	CREDIT SUISSE SECURITIES (USA)		1,999,586	2,000,000		1.F FE
92259T AA 9	VCC 211 A1 - RMBS		05/10/2021	CITIGROUP		999,913	1,000,000	1,672	1.A FE
957638 AD 1	WESTERN ALLIANCE BANCORP		06/03/2021	PIPR		1,000,000	1,000,000		2.B FE
97064G AA 1	WESTF 2021-A A - ABS		05/07/2021	Bank of America Merrill Lynch		1,499,922	1,500,000		1.F FE
98878F AE 9	Z CAPITAL CREDIT PARTNERS CLO 2021-1 LIM	C	05/28/2021	Amherst Securities Group LLC		3,980,000	4,000,000		1.A FE
98920M AA 0	ZAXBY 211 A2 - ABS		05/27/2021	BARCLAYS CAPITAL INC FIXED INC		1,000,000	1,000,000		2.B FE
3899999.	Total - Bonds - Industrial and Miscellaneous					44,953,796	45,000,062	4,853	XXX
8399997.	Total - Bonds - Part 3					44,953,796	45,000,062	4,853	XXX
8399999.	Total - Bonds					44,953,796	45,000,062	4,853	XXX
9999999.	Total - Bonds, Preferred and Common Stocks					44,953,796	XXX	4,853	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A. C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
Bonds - U.S. Political Subdivisions of States																					
68609T DM 7	OREGON ST		06/01/2021.	Call @ 100.00		30,000	30,000	32,300	30,091		(91)		(91)		30,000			0	618	12/01/2048.	1.B FE
68609T HV 3	OREGON ST		06/01/2021.	Direct		90,000	90,000	95,087	90,202		(202)		(202)		90,000			0	2,150	06/01/2049.	1.B FE
2499999.	Total - Bonds - U.S. Political Subdivisions of States					120,000	120,000	127,386	120,294	0	(294)	0	(294)	0	120,000	0	0	0	2,768	XXX	XXX
Bonds - U.S. Special Revenue and Special Assessment																					
041083 VB 9	ARKANSAS ST DEV FIN AUTH SINGLE FAMILY M		06/01/2021.	Paydown		37,356	37,356	37,356	37,356				0		37,356			0	479	07/01/2043.	1.B FE
196479 2D 0	COLORADO HSG & FIN AUTH		05/03/2021.	Direct		35,000	35,000	36,984	35,159		(159)		(159)		35,000			0	767	05/01/2049.	1.A FE
19647P BA 0	COLORADO HSG & FIN AUTH MULTIFAMILY HSG		06/01/2021.	Various		233,142	233,141	233,140	233,141		1		1		233,142			0	3,719	02/01/2044.	1.B FE
20775C RY 2	CONNECTICUT ST HSG FIN AUTH HSG MTG FIN		06/16/2021.	Direct		25,000	25,000	25,000	25,000		(0)		(0)		25,000			0	459	11/15/2032.	1.A FE
246395 WY 9	DELAWARE ST HSG AUTH REV		06/01/2021.	Direct		10,000	10,000	10,396	10,022		(22)		(22)		10,000			0	254	07/01/2029.	1.B FE
296122 US 1	ESCAMBIA CNTY FLA HSG FIN AUTH SINGLE FA		06/01/2021.	Paydown		8,706	8,706	8,706	8,706				0		8,706			0	114	08/01/2044.	1.A FE
3133N3 U9 3	FH RE6008 - RMBS		06/01/2021.	Paydown		68,718	68,718	69,856	69,584		(867)		(867)		68,718			0	944	11/01/2049.	1.A
3133N3 VG 6	FH RE6015 - RMBS		06/01/2021.	Paydown		135,065	135,065	137,027	136,574		(1,510)		(1,510)		135,065			0	1,911	09/01/2049.	1.A
31350A AU 2	FEDERAL HOME LN MTG CORP MULTIFAMILY VAR		04/15/2021.	Call @ 100.00		5,000	5,000	5,000	5,000				0		5,000			0	38	05/15/2027.	1.A FE
31350A BR 8	FEDMFH 15M034 A - CMBS		04/15/2021.	Call @ 100.00		5,000	5,000	5,138	5,000				0		5,000			0	69	04/15/2025.	1.A
31397P PP 9	FHM M012 AA3 - CMBS		06/01/2021.	Paydown		62,221	62,221	62,221	62,221				0		62,221			0	757	08/15/2051.	1.A
31397P PV 6	FHM M012 A31 - CMBS		06/01/2021.	Paydown		46,666	46,666	46,666	46,638		27		27		46,666			0	535	08/15/2051.	1.A
3140QB N5 3	FN CA4011 - RMBS		06/01/2021.	Paydown		299,219	299,219	303,894	302,749		(3,530)		(3,530)		299,219			0	4,190	08/01/2049.	1.A
373539 4H 5	GEORGIA ST HSG & FIN AUTH REV		06/01/2021.	Direct		135,000	135,000	135,000	135,000		(0)		(0)		135,000			0	2,228	12/01/2034.	1.A FE
45201Y M8 7	ILLINOIS HSG DEV AUTH REV		05/03/2021.	Direct		90,000	90,000	95,175	90,282		(282)		(282)		90,000			0	1,662	08/01/2046.	1.C FE
45201Y S5 7	ILLINOIS HSG DEV AUTH REV		05/03/2021.	Direct		135,000	135,000	141,990	135,229		(229)		(229)		135,000			0	2,822	08/01/2048.	1.C FE
45201Y YK 7	ILLINOIS HSG DEV AUTH REV - MBS		06/01/2021.	Paydown		96,609	96,609	92,744	93,457		3,151		3,151		96,609			0	1,001	06/01/2043.	1.A FE
45203L CD 3	ILLINOIS HSG DEV AUTH MULTIFAMILY HSG RE		06/01/2021.	Paydown		2,034	2,034	2,034	2,032		2		2		2,034			0	24	07/01/2032.	1.A FE
54627D BV 2	LOUISIANA HSG CORP SINGLE FAMILY MTG REV		06/01/2021.	Paydown		56,868	56,868	56,868	56,868				0		56,868			0	714	12/01/2038.	1.A FE
56052F BR 5	MAINE ST HSG AUTH MTG PUR		05/20/2021.	Call @ 100.00		65,000	65,000	69,986	65,211		(211)		(211)		65,000			0	1,307	11/15/2045.	1.B FE
56052F GP 4	MAINE ST HSG AUTH MTG PUR		05/20/2021.	Call @ 100.00		100,000	100,000	107,668	100,289		(289)		(289)		100,000			0	2,008	11/15/2047.	1.B FE
57419R GH 2	MARYLAND ST CMNTY DEV ADMIN DEPT HSG & C		06/01/2021.	Paydown		59,893	59,893	59,893	59,893		0		0		59,893			0	979	07/01/2043.	1.A FE
57419R H7 3	MARYLAND ST CMNTY DEV ADMIN DEPT HSG & C		06/01/2021.	Call @ 100.00		2,544	2,544	2,544	2,544				0		2,544		(0)	(0)	42	11/01/2058.	1.A FE
594654 CM 5	MICHIGAN ST HSG DEV AUTH SINGLE FAMILY M		06/01/2021.	Direct		155,000	155,000	164,542	155,381		(381)		(381)		155,000			0	3,100	12/01/2048.	1.C FE
60416Q GB 4	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F		06/01/2021.	Paydown		57,963	57,963	57,963	57,963		0		0		57,963			0	741	11/01/2044.	1.A FE
60416Q GC 2	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F		06/01/2021.	Paydown		163,365	163,365	163,365	163,365		(0)		(0)		163,365			0	2,002	02/01/2045.	1.A FE
60416Q GD 0	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F		06/01/2021.	Paydown		87,011	87,011	87,011	87,011		(0)		(0)		87,011			0	1,090	04/01/2045.	1.A FE
60416S BU 3	MINNESOTA ST HSG FIN AGY		06/01/2021.	Call @ 100.00		30,000	30,000	31,511	30,110		(110)		(110)		30,000			0	487	07/01/2031.	1.B FE
60416S WD 8	MINNESOTA ST HSG FIN AGY		06/01/2021.	Call @ 100.00		40,000	40,000	43,019	40,205		(205)		(205)		40,000			0	830	01/01/2048.	1.B FE
60535Q LY 4	MISSISSIPPI HOME CORP SINGLE FAMILY MTG		06/01/2021.	Paydown		25,047	25,047	25,047	25,047		(0)		(0)		25,047			0	307	12/01/2032.	1.A FE
60535Q LZ 1	MISSISSIPPI HOME CORP SINGLE FAMILY MTG		06/01/2021.	Paydown		24,250	24,250	24,465	24,355		(105)		(105)		24,250			0	305	12/01/2034.	1.A FE
60637B GC 8	MISSOURI ST HSG DEV COMMN SINGLE FAMILY		05/03/2021.	Direct		55,000	55,000	59,648	55,288		(288)		(288)		55,000			0	440	05/01/2038.	1.B FE
60637B GM 6	MISSOURI ST HSG DEV COMMN SINGLE FAMILY		06/01/2021.	Direct		30,000	30,000	32,330	30,093		(93)		(93)		30,000			0	331	11/01/2045.	1.B FE
60637B SP 6	MISSOURI ST HSG DEV COMMN SINGLE FAMILY		06/01/2021.	Direct		35,000	35,000	37,043	35,159		(159)		(159)		35,000			0	560	05/01/2049.	1.B FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
61212R X7 6	MONTANA ST BRD HSG		06/01/2021	Direct		30,000	30,000	31,528	30,061		(61)		(61)		30,000			0	595	12/01/2038	1.C FE
61212W EL 5	MONTANA ST BRD HSG SINGLE FAMILY MTG		06/01/2021	Call @ 100.00		120,000	120,000	120,000	120,003		(0)		(0)		120,003		(3)	(3)	2,025	12/01/2037	1.B FE
63968M RE 1	NEBRASKA INVT FIN AUTH SINGLE FAMILY HSG		06/01/2021	Call @ 100.00		85,000	85,000	90,426	85,353		(353)		(353)		85,000			0	1,761	09/01/2048	1.B FE
641272 FX 2	NEVADA HSG DIV		04/01/2021	Direct		25,000	25,000	25,765	25,000				0		25,000			0	594	04/01/2039	1.D FE
64613A AC 6	NEW JERSEY ST HSG & MTG FIN AGY REV		04/01/2021	Direct		125,000	125,000	133,985	125,157		(157)		(157)		125,000			0	2,813	10/01/2048	1.C FE
647200 2H 6	NEW MEXICO MTG FIN AUTH - MBS		06/01/2021	Paydown		22,386	22,386	22,386	22,386		0		0		22,386			0	263	12/01/2035	1.A FE
647200 3H 5	NEW MEXICO MTG FIN AUTH		06/01/2021	Call @ 100.00		25,000	25,000	26,520	25,056		(56)		(56)		25,000			0	421	03/01/2045	1.A FE
647200 3M 4	NEW MEXICO MTG FIN AUTH		06/01/2021	Various		40,000	40,000	40,000	39,998		2		2		40,000			0	538	09/01/2041	1.B FE
647200 3N 2	NEW MEXICO MTG FIN AUTH - MBS		06/01/2021	Paydown		69,189	69,189	69,188	69,189				0		69,189			0	819	02/01/2037	1.B FE
647200 P5 7	NEW MEXICO MTG FIN AUTH		06/01/2021	Direct		405,000	405,000	425,959	405,501		(501)		(501)		405,000			0	15,844	03/01/2028	1.B FE
647200 X3 3	NEW MEXICO MTG FIN AUTH - MBS		06/01/2021	Paydown		5,736	5,736	5,592	5,613		123		123		5,736			0	62	02/01/2043	1.B FE
647200 X4 1	NEW MEXICO MTG FIN AUTH - MBS		06/01/2021	Paydown		145,701	145,701	144,517	145,105		596		596		145,701			0	1,566	07/01/2043	1.B FE
647201 DM 1	NEW MEXICO MTG FIN AUTH		04/01/2021	Direct		30,000	30,000	31,724	30,091		(91)		(91)		30,000			0	649	07/01/2049	1.A FE
647201 HC 9	NEW MEXICO MTG FIN AUTH		04/01/2021	Direct		25,000	25,000	27,140	25,102		(102)		(102)		25,000			0	475	01/01/2050	1.A FE
647201 JJ 2	NEW MEXICO MTG FIN AUTH		04/01/2021	Direct		60,000	60,000	64,626	60,211		(211)		(211)		60,000			0	1,066	07/01/2050	1.A FE
649883 F2 6	NEW YORK ST MTG AGY HOMEOWNER MTG REV		04/01/2021	Direct		25,000	25,000	26,467	25,017		(17)		(17)		25,000			0	438	10/01/2034	1.B FE
649883 H6 5	NEW YORK ST MTG AGY HOMEOWNER MTG REV		04/01/2021	Direct		75,000	75,000	79,140	75,191		(191)		(191)		75,000			0	1,431	10/01/2035	1.B FE
649883 VZ 5	NEW YORK ST MTG AGY HOMEOWNER MTG REV		04/01/2021	Call @ 100.00		35,000	35,000	36,188	35,309		(33)		(33)		35,276		(276)	(276)	613	10/01/2043	1.B FE
64988R GY 2	NEW YORK ST MTG AGY REV		04/01/2021	Direct		10,000	10,000	10,610	10,030		(30)		(30)		10,000			0	187	10/01/2030	1.A FE
64988Y CS 4	NEW YORK ST MTG AGY HOMEOWNER MTG REV		04/01/2021	Direct		40,000	40,000	43,056	40,072		(72)		(72)		40,000			0	700	10/01/2032	1.B FE
658207 TX 3	NORTH CAROLINA HSG FIN AGY HOMEOWNERSHIP		06/01/2021	Direct		85,000	85,000	85,000	85,000		(0)		(0)		85,000			0	1,707	07/01/2037	1.B FE
658207 WG 6	NORTH CAROLINA HSG FIN AGY HOMEOWNERSHIP		04/01/2021	Direct		10,000	10,000	10,569	10,032		(32)		(32)		10,000			0	218	07/01/2047	1.B FE
677377 Q3 0	OHIO HSG FIN AGY SINGLE FAMILY MTG REV		05/03/2021	Direct		120,000	120,000	114,600	119,865		135		135		120,000			0	2,400	11/01/2025	1.A FE
67756Q NP 8	OHIO ST HSG FIN AGY RESIDENTIAL MTG REV		06/01/2021	Paydown		34,638	34,638	34,638	34,638		(0)		(0)		34,638			0	420	03/01/2036	1.A FE
67756Q NQ 6	OHIO ST HSG FIN AGY RESIDENTIAL MTG REV		06/01/2021	Paydown		48,841	48,841	48,841	48,841		0		0		48,841			0	650	03/01/2046	1.A FE
67756Q NR 4	OHIO ST HSG FIN AGY RESIDENTIAL MTG REV		06/01/2021	Paydown		92,804	92,804	92,804	92,804		0		0		92,804			0	1,255	03/01/2046	1.A FE
67756Q WE 3	OHIO ST HSG FIN AGY RESIDENTIAL MTG REV		06/01/2021	Direct		75,000	75,000	75,000	75,000		(0)		(0)		75,000			0	1,315	09/01/2037	1.A FE
686087 NS 2	OREGON ST HSG & CMNTY SVCS DEPT MTG REV		04/01/2021	Direct		50,000	50,000	50,000	50,000				0		50,000			0	693	07/01/2034	1.C FE
686087 SU 2	OREGON ST HSG & CMNTY SVCS DEPT MTG REV		04/01/2021	Direct		30,000	30,000	31,743	30,061		(61)		(61)		30,000			0	544	07/01/2036	1.C FE
686087 WW 3	OREGON ST HSG & CMNTY SVCS DEPT MTG REV		04/01/2021	Direct		60,000	60,000	64,476	60,107		(107)		(107)		60,000			0	1,255	01/01/2040	1.C FE
83712D G4 2	SOUTH CAROLINA ST HSG FIN & DEV AUTH MTG		04/01/2021	Direct		45,000	45,000	49,414	45,148		(148)		(148)		45,000			0	854	01/01/2050	1.A FE
83712D UH 7	SOUTH CAROLINA ST HSG FIN & DEV AUTH MTG		04/01/2021	Direct		20,000	20,000	20,755	20,020		(20)		(20)		20,000			0	411	07/01/2037	1.A FE
83712D WK 8	SOUTH CAROLINA ST HSG FIN & DEV AUTH MTG		04/01/2021	Direct		5,000	5,000	5,443	5,027		(27)		(27)		5,000			0	101	07/01/2043	1.A FE
88045R B7 6	TENNESSEE HSG DEV AGY		06/01/2021	Call @ 100.00		40,000	40,000	42,584	40,069		(69)		(69)		40,000			0	736	07/01/2045	1.C FE
880461 G9 3	TENNESSEE HSG DEV AGY RESIDENTIAL FIN PR		06/01/2021	Direct		40,000	40,000	43,431	40,159		(159)		(159)		40,000			0	711	01/01/2050	1.B FE
880461 NL 8	TENNESSEE HSG DEV AGY RESIDENTIAL FIN PR		06/01/2021	Call @ 100.00		40,000	40,000	43,091	40,200		(200)		(200)		40,000			0	839	07/01/2042	1.B FE
880461 NP 9	TENNESSEE HSG DEV AGY RESIDENTIAL FIN PR		05/03/2021	Direct		35,000	35,000	37,944	35,184		(184)		(184)		35,000			0	735	01/01/2042	1.B FE
880461 PS 1	TENNESSEE HSG DEV AGY RESIDENTIAL FIN PR		06/01/2021	Direct		55,000	55,000	55,000	55,000		(0)		(0)		55,000			0	1,106	07/01/2036	1.B FE

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
880461 Q3 5	TENNESSEE HSG DEV AGY RESIDENTIAL FIN PR		05/03/2021.	Direct		10,000	10,000	10,860	10,033		(33)		(33)		10,000			0	189	07/01/2050.	1.B FE
88275F NV 7	TEXAS ST DEPT HSG & CMNTY AFFAIRS SINGLE		06/01/2021.	Call @ 100.00		55,000	55,000	54,998	55,000				0		55,000			0	888	03/01/2046.	1.B FE
88275F PA 1	TEXAS ST DEPT HSG & CMNTY AFFAIRS SINGLE		06/01/2021.	Paydown		66,864	66,864	66,864	66,864				0		66,864			0	846	09/01/2047.	1.B FE
88275F RD 3	TEXAS ST DEPT HSG & CMNTY AFFAIRS SINGLE		06/01/2021.	Direct		5,000	5,000	5,559	5,022		(22)		(22)		5,000			0	101	03/01/2050.	1.B FE
88275L AC 0	TEXAS ST DEPT HSG & CMNTY AFFAIRS MULTIF		06/26/2021.	Call @ 100.00		1,849	1,849	1,849	1,849				0		1,849			0	18	07/01/2037.	1.A FE
88275L AD 8	TEXAS ST DEPT HSG & CMNTY AFFAIRS MULTIF		06/26/2021.	Call @ 100.00		1,849	1,849	1,849	1,849				0		1,849			0	18	07/01/2037.	1.A FE
91743P AK 1	UTAH HSG CORP - MBS		04/01/2021.	Paydown		460	460	484	490		(30)		(30)		460			0	5	08/21/2044.	1.A Z
91743P AK 1	UTAH HSG CORP - MBS		06/01/2021.	Paydown		8,035	8,035	8,448	8,557		(522)		(522)		8,035			0	119	08/21/2044.	1.A FE
924190 EL 1	VERMONT HSG FIN AGY		05/03/2021.	Direct		5,000	5,000	5,209	5,048		(48)		(48)		5,000			0	103	11/01/2042.	1.C FE
92812V MA 1	VIRGINIA ST HSG DEV AUTH - MBS		06/01/2021.	Paydown		56,854	56,854	56,854	56,841		13		13		56,854			0	715	11/25/2039.	1.A FE
93978T XF 1	WASHINGTON ST HSG FIN COMMN		06/01/2021.	Call @ 100.00		140,000	140,000	150,303	140,329		(329)		(329)		140,000			0	2,896	12/01/2047.	1.A FE
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments					5,051,881	5,051,880	5,194,652	5,060,416	0	(8,256)	0	(8,256)	0	5,052,160	0	(279)	(279)	91,920	XXX	XXX
Bonds - Industrial and Miscellaneous																					
00443P AA 7	ACE 2007-HE2 A1 - RMBS		06/25/2021.	Paydown		24,377	24,377	18,602	19,156		5,221		5,221		24,377			0	26	12/25/2036.	1.D FM
02315Q AA 6	AMBAC LSNI LLC		03/31/2021.	Paydown									0					0	23	02/12/2023.	5.B GI
038413 AA 8	AQFIT 2020-A A - ABS		06/17/2021.	Paydown		95,648	95,648	95,631	95,631		17		17		95,648			0	746	07/17/2046.	1.F FE
04544N AD 6	ABSHE 2006-HE6 A4 - RMBS		06/25/2021.	Paydown		92,851	92,851	77,995	88,894		3,957		3,957		92,851			0	109	11/25/2036.	1.D FM
05530M AA 7	BCAP 2006-AA2 A1 - RMBS		06/25/2021.	Paydown		57,862	54,664	41,842	56,454		1,408		1,408		57,862			0	65	01/25/2037.	1.D FM
05568Y AA 6	BNSF 2007-1 PTC - ABS		04/01/2021.	Paydown		193,621	193,621	193,621	193,745		(124)		(124)		193,621			0	5,805	04/01/2024.	1.C FE
059522 AA 0	BAFC 2007-C 6A1 - RMBS		06/21/2021.	Paydown		13,405	13,405	11,529	12,212		1,193		1,193		13,405			0	31	05/20/2047.	1.D FM
07386Y AE 4	BSARM 2007-5 3A1 - CMO/RMBS		06/01/2021.	Paydown		153,008	153,085	147,727	152,996		12		12		153,008			0	2,478	08/25/2047.	1.D FM
11042A AA 2	BRITISH AIRWAYS PASS THROUGH TRUST 2013-	C	06/20/2021.	Paydown		30,769	30,769	30,769	30,773		(4)		(4)		30,769			0	712	12/20/2025.	1.F FE
12510H AC 4	CAUTO 2020-1 A3 - ABS		06/15/2021.	Paydown		3,295	3,295	3,292	3,293		2		2		3,295			0	42	02/15/2050.	1.A FE
12529F AA 1	CFMT 20HB3 A - RMBS		06/25/2021.	Paydown		883,420	883,420	883,419	883,423		(3)		(3)		883,420			0	12,357	05/25/2030.	1.A FE
12529K AA 0	CFMT 21GRN1 A - RMBS		06/20/2021.	Paydown		106,179	106,179	106,178			1		1		106,179			0	347	03/20/2041.	1.D FE
12529L AA 8	CFMT 2020-HB4 A - RMBS		06/25/2021.	Paydown		389,945	389,945	389,945	389,945		0		0		389,945			0	1,591	12/26/2030.	1.A FE
12641Q AA 0	CSMC 2009-7R 3A3 - CMO/RMBS		06/01/2021.	Paydown		887	909	375	885		1		1		887			0	22	09/26/2037.	1.D FM
12641Q AJ 1	CSMC 2009-7R 4A5 - CMO/RMBS		06/01/2021.	Paydown			225		(15)	17	(1)		15					0	5	07/26/2037.	5.B FM
12641Q BQ 4	CSMC 2009-7R 8A6 - CMO/RMBS		06/01/2021.	Paydown		9,121	9,121		9,014		107		107		9,121			0	92	05/26/2036.	1.D FM
12641Q CR 1	CSMC 2009-7R 124 - CMO/RMBS		06/01/2021.	Paydown		2,841	2,841	2,841	2,832		9		9		2,841			0	72	01/26/2036.	1.D FM
12641Q CS 9	CSMC 2009-7R 125 - CMO/RMBS		06/01/2021.	Paydown			3	2	(0)		0		0					0	0	01/26/2036.	1.D FM
12641Q CX 8	CSMC 2009-7R 132 - CMO/RMBS		06/01/2021.	Paydown		12,352	12,352	12,352	12,441		(90)		(90)		12,352			0	315	06/26/2037.	1.D FM
12641Q CZ 3	CSMC 2009-7R 134 - CMO/RMBS		06/01/2021.	Paydown			59	8	0		(0)		(0)					0	1	06/26/2037.	1.D FM
12641Q DH 2	CSMC 2009-7R 146 - CMO/RMBS		06/01/2021.	Paydown		31,895	31,895	20,387	31,636		259		259		31,895			0	272	04/26/2037.	1.D FM
126670 NY 0	CWL 2005-16 2A3 - RMBS		06/01/2021.	Paydown		116,823	116,823	5,062	109,937		6,885		6,885		116,823			0	2,173	07/25/2034.	1.D FM
126694 HN 1	CWHL 2005-25 A9 - CMO/RMBS		06/01/2021.	Paydown		1,098	1,130	750	1,100		(2)		(2)		1,098			0	29	11/25/2035.	1.D FM
12669G R4 5	CWHL 2005-15 A8 - CMO/RMBS		06/01/2021.	Paydown		33,821	34,108	27,846	33,876		(55)		(55)		33,821			0	769	08/25/2035.	1.D FM
14576A AA 0	CARM 201 A1 - RMBS		06/15/2021.	Paydown		2,500	2,500	2,499	2,499		1		1		2,500			0	20	12/15/2050.	1.A FE

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CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
15672A AA 0	CERB XVIII A - CDO	..	04/15/2021.	Paydown		128,422	128,422	128,422	128,380		42		42		128,422			0	1,291	04/15/2027.	1.A FE
15673Q AA 4	CERB XXIII A - CDO	C	04/15/2021.	Paydown		167,532	167,532	165,019	165,250		2,282		2,282		167,532			0	1,049	04/15/2028.	1.A FE
17307G 4H 8	CMLTI 2006-WF1 A2C - RMBS	..	06/01/2021.	Paydown		6,607	6,607		6,526		81		81		6,607			0	87	03/25/2036.	1.D FM
17307G VN 5	CMLTI 2005-WF2 AF7 - RMBS	..	06/01/2021.	Paydown		4,419	4,419		4,321		98		98		4,419			0	86	08/25/2035.	1.D FM
21872F AA 5	CAFL 2019-1 A - CMBS	..	06/01/2021.	Paydown		136,830	136,830	136,824	136,760		71		71		136,830			0	2,312	03/15/2052.	1.A FE
233046 AJ 0	DNKN 2019-1 A2I - RMBS	..	05/20/2021.	Paydown		2,500	2,500	2,500	2,500				0		2,500			0	47	05/20/2049.	2.B FE
25755T AG 5	DPABS 2017-1 A22 - RMBS	..	04/26/2021.	Paydown		1,940,000	1,940,000	1,940,000	1,940,086		(86)		(86)		1,940,000			0	29,231	07/25/2047.	2.A FE
26829C AZ 0	GLGU 2015-7 AX - CDO	..	04/20/2021.	Paydown		87,500	87,500	87,445	87,407		93		93		87,500			0	407	04/22/2030.	1.A FE
26857E AA 6	ELFI 19A A - ABS	..	06/25/2021.	Paydown		65,828	65,828	65,815	65,816		12		12		65,828			0	672	03/25/2044.	1.A FE
28852L AE 3	ECLO III A2 - CDO	..	04/06/2021.	Paydown		769,259	769,259	769,259	769,161		99		99		769,259			0	16,122	07/22/2030.	1.A FE
28852L AN 3	ECLO 2018-3A A2R - CDO	..	04/20/2021.	Paydown		10,154	10,154	10,154					0		10,154			0	8	07/22/2030.	1.A FE
30070R AA 0	XAN 20RSO8 A - CDO	C	06/17/2021.	Paydown		472,051	472,051	472,051	472,051		0		0		472,051			0	2,803	03/16/2035.	1.A FE
31737V AA 4	FINANCE AMERICA HECM BUYOUT 2020-HB2 - A	..	05/01/2021.	Paydown		58,351	58,351	57,886	57,905		446		446		58,351			0	355	07/25/2030.	1.A FE
31737V AA 4	FAHB 20HB2 A - CMO/RMBS	..	06/25/2021.	Paydown		15,982	15,982	15,855	15,860		122		122		15,982			0	137	07/25/2030.	1.A FE
32051G EZ 4	FHAMS 2004-AA7 1A1 - CMO/RMBS	..	06/01/2021.	Paydown		17,706	17,706	15,050	15,000		2,706		2,706		17,706			0	183	02/25/2035.	1.D FM
32052K AB 1	FHASI 2006-AR2 2A1 - CMO/RMBS	..	06/01/2021.	Paydown		5,449	8,216	6,346	5,446		3		3		5,449			0	116	07/25/2036.	1.D FM
361856 DX 2	GMACM 2004-HE5 A5 - RMBS	..	06/01/2021.	Paydown		12,890	12,890		9,190		3,699		3,699		12,890			0	304	09/25/2034.	1.D FM
362341 4F 3	GSR 2006-AR1 3A1 - CMO/RMBS	..	06/01/2021.	Paydown		62,433	62,344	55,627	62,365		68		68		62,433			0	812	01/25/2036.	1.D FM
362341 FN 4	GSR 2005-AR4 3A5 - CMO/RMBS	..	06/01/2021.	Paydown		36,680	35,635	30,287	36,438		242		242		36,680			0	461	07/25/2035.	1.D FM
362341 XC 8	GSR 2005-AR7 4A1 - CMO/RMBS	..	06/01/2021.	Paydown		13,594	14,497	11,620	13,583		12		12		13,594			0	184	11/25/2035.	1.D FM
362341 XG 9	GSR 2005-AR7 6A1 - CMO/RMBS	..	06/01/2021.	Paydown		23,526	23,526	22,364	22,264		1,262		1,262		23,526			0	306	11/25/2035.	1.D FM
36655Y AB 3	GARR 2018-1 A1T - CDO	..	06/21/2021.	Paydown		278,257	278,257	278,257	278,269		(12)		(12)		278,257			0	2,339	03/22/2027.	1.A FE
38522H AA 9	GACM 2020-FL2 A - CDO	C	04/16/2021.	Paydown		68,480	68,480	68,480	68,480				0		68,480			0	593	03/16/2035.	1.A FE
39678W AA 6	GREENWICH CAPITAL STRUCTURED PRODUCTS TR.	..	06/01/2021.	Paydown		9,907	9,907	9,802	9,932		(24)		(24)		9,907			0	189	09/01/2034.	1.D FM
41161P TN 3	HVMLT 2005-10 2AA - CMO/RMBS	..	06/21/2021.	Paydown		41,385	41,385	25,703	40,555		830		830		41,385			0	115	11/19/2035.	1.D FM
41161P UK 7	HVMLT 2005-11 2A - CMO/RMBS	..	06/21/2021.	Paydown		11,921	11,921	8,375	9,440		2,481		2,481		11,921			0	35	08/19/2045.	1.D FM
42806D AH 2	HERTZ 2015-3 A - ABS	..	06/25/2021.	Paydown		143,478	143,478	141,864	143,478		(0)		(0)		143,478			0	2,196	09/27/2021.	1.F FE
42806D CH 0	HERTZ 192 A - ABS	..	06/25/2021.	Paydown		157,801	157,801	157,754	157,767		34		34		157,801			0	3,099	05/25/2025.	1.F FE
43283A AA 3	HGVT 2017-A A - RMBS	..	06/25/2021.	Paydown		53,650	53,650	53,643	53,646		5		5		53,650			0	593	12/26/2028.	1.C FE
44932B AN 6	ICG 183 A2 - CDO	..	04/07/2021.	Various		2,000,000	2,000,000	2,000,000	2,000,015		(15)		(15)		2,000,000			0	40,207	01/26/2032.	1.A FE
46185J AA 6	IHSFR 2018-SFR1 A - RMBS	..	06/17/2021.	Paydown		9,756	9,756	9,756	9,756				0		9,756			0	34	03/19/2037.	1.A FE
46187X AA 3	IHSFR 2018-SFR4 A - RMBS	..	06/17/2021.	Paydown		7,987	7,987	7,228	7,933		53		53		7,987			0	42	01/19/2038.	1.A FE
46617Y AT 0	JFIN 2015R B2R - CDO	C	06/15/2021.	Paydown		1,500,000	1,500,000	1,500,000	1,499,667		333		333		1,500,000			0	26,933	03/16/2026.	1.A FE
46627M CU 9	JPALT 2006-A1 2A1 - CMO/RMBS	..	06/01/2021.	Paydown		26,735	26,946	2,334	26,235		500		500		26,735			0	347	03/25/2036.	1.D FM
46637U AA 5	JPTEP 2012-3 A - CMO/RMBS	..	06/01/2021.	Paydown		51,724	51,724	49,913	50,113		1,610		1,610		51,724			0	673	10/27/2042.	1.A FE
46637V AA 3	JPTEP A - CMO/RMBS	..	06/01/2021.	Paydown		42,603	42,603	42,416	42,430		172		172		42,603			0	533	09/17/2042.	1.A FE
46639A AA 7	JPTEP A - CMO/RMBS	..	06/01/2021.	Paydown		54,666	54,666	52,479	52,707		1,959		1,959		54,666			0	564	12/27/2042.	1.A FE
47232D AY 8	JEFFERIES RESECURITIZATION TRUST 2009-R5	..	05/01/2021.	Paydown		13,291	13,291	13,291	13,305		(15)		(15)		13,291			0	210	01/01/2036.	1.D FM

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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, NAIC Designation Modifier and SVO Administrative Symbol
47232D AY 8	JEFFERIES RESECURITIZATION TRUST 2009-R5		06/01/2021	Paydown		6,581	6,581	6,581	6,594		(13)		(13)		6,581			0	146	01/01/2036	2.B FM
47232D BR 2	JEFFERIES RESECURITIZATION TRUST 2009-R5		06/01/2021	Paydown		53,778	53,778	33,287	52,804		974		974		53,778			0	1,428	07/01/2037	1.D FM
47232D BT 8	JEFFERIES RESECURITIZATION TRUST 2009-R5		06/01/2021	Paydown			12,000	1,740	20		(20)		(20)					0	314	07/01/2037	1.D FM
47232Q AA 1	JMAC 2009-R2 1A - CMO/RMBS		06/01/2021	Paydown		63,268	63,268	61,488	60,286		2,981		2,981		63,268			0	1,062	11/26/2037	1.D FM
47232V AL 6	JEFFERIES RESECURITIZATION TRUST 2009-R4		04/27/2021	Call @ 100.00		10,649	10,649	10,649	10,372		147		147		10,520		129	129	222	07/01/2037	1.D FM
47232V AM 4	JEFFERIES RESECURITIZATION TRUST 2009-R4		06/01/2021	Paydown		22,592	22,592	18,097	22,369		223		223		22,592			0	641	07/01/2037	1.D FM
47232V AP 7	JEFFERIES RESECURITIZATION TRUST 2009-R4		06/01/2021	Paydown			2,538		(0)		0		0					0	62	07/01/2037	1.D FM
47232V GF 3	JEFFERIES RESECURITIZATION TRUST 2009-R4		06/01/2021	Paydown		3,281	3,281	1,906	3,235		46		46		3,281			0	69	02/01/2036	1.D FM
47232V GG 1	JEFFERIES RESECURITIZATION TRUST 2009-R4		06/01/2021	Paydown			1,379		(197)	164	33		197					0	28	02/01/2036	5.B FM
525221 EM 5	LXS 2005-7N A1A - RMBS		06/25/2021	Paydown		30,621	30,621	22,430	24,166		6,456		6,456		30,621			0	84	12/25/2035	1.D FM
543190 AA 0	LTRAN III A1 - RMBS		06/15/2021	Paydown		95,554	95,554	95,548	95,399		156		156		95,554			0	988	01/17/2045	1.F FE
55281F AA 8	MCFCL 7 A - CDO		06/24/2021	Call @ 100.00		1,500,000	1,500,000	1,500,000	1,499,913		30		30		1,499,943		57	57	18,654	10/22/2029	1.A FE
59020U ZE 8	MLMI 2005-A6 1A1 - RMBS		06/25/2021	Paydown		166,102	166,102	154,838	162,294		3,808		3,808		166,102			0	501	08/25/2035	1.D FM
59319W AA 9	MF1 2020-FL3 A - CDO		06/15/2021	Paydown		320,517	320,517	320,517	320,517				0		320,517			0	3,516	07/16/2035	1.A FE
61751D AE 4	MSM 2006-17XS A3A - RMBS		06/01/2021	Paydown		39,739	39,739	15,817	39,496		243		243		39,739			0	263	10/25/2046	1.D FM
62955W AA 2	NRZ FNT EXCESS LLC - ABS		06/25/2021	Paydown		41,117	41,117	41,117			0		0		41,117			0	114	05/25/2026	2.C FE
64352V MN 8	NCHET 2005-A A4W - RMBS		06/01/2021	Paydown		81,364	81,364	81,364	81,364		0		0		81,364			0	1,582	08/25/2035	1.D FM
64829T AA 9	NZES 18FNT1 A - CMO/RMBS		06/25/2021	Paydown		224,829	224,829	224,783	224,807		22		22		224,829			0	3,380	05/25/2023	2.C FE
64829T AB 7	NZES 18FNT1 B - CMO/RMBS		06/25/2021	Paydown		449,658	449,658	449,622	449,645		13		13		449,658			0	7,323	05/25/2023	2.C FE
64829T AH 4	NZES 18FNT2 A - ABS		06/25/2021	Paydown		193,007	193,007	192,953	192,938		69		69		193,007			0	3,048	07/25/2054	2.C FE
64830Y AC 1	NZES 21FNT1 A - CMO/RMBS		06/25/2021	Paydown		79,132	79,132	79,131			1		1		79,132			0	314	03/25/2026	2.C FE
65130P AW 0	NEWFL 2016-1 A2R - CDO	C	04/20/2021	Paydown		185,673	185,673	185,673	185,662		11		11		185,673			0	3,591	04/20/2028	1.A FE
65252D AC 3	NWSTR 1R BR - CDO		04/20/2021	Paydown		98,999	98,999	98,999	98,970		28		28		98,999			0	937	01/20/2027	1.A FE
65535A AA 2	NHELI 2006-AF1 A1 - RMBS		06/01/2021	Paydown		6,321	6,321	1,873	6,270		51		51		6,321			0	72	10/25/2036	1.D FM
67573C AC 3	OCT32 32 A2 - CDO		04/15/2021	Paydown		1,000,000	1,000,000	978,600	985,030		14,970		14,970		1,000,000			0	8,033	07/16/2029	1.A FE
68267B AA 8	OMFIT 2018-1 A - ABS		06/14/2021	Paydown		762,942	762,942	762,735	762,934		8		8		762,942			0	10,438	03/14/2029	1.A FE
68268L AA 5	OMFIT 2015-3 A - ABS		06/18/2021	Paydown		597,170	597,170	586,934	595,741		1,429		1,429		597,170			0	8,870	11/18/2028	1.A FE
69374X AA 8	PSMC 2019-2 A1 - CMO/RMBS		06/01/2021	Paydown		214,424	214,424	218,712	217,008		(2,584)		(2,584)		214,424			0	2,974	10/25/2049	1.D FM
69375B AA 5	PSMC 2019-3 A1 - CMO/RMBS		06/01/2021	Paydown		797,988	797,988	809,584	802,443		(4,455)		(4,455)		797,988			0	10,746	11/26/2049	1.D FM
69547J AA 1	PAID 211 A - ABS		06/15/2021	Paydown		46,262	46,262	46,262			0		0		46,262			0	141	11/15/2027	1.G FE
72353P AA 4	PIONEER AIRCRAFT FINANCE LTD - ABS	C	06/15/2021	Paydown		4,640	4,640	4,640	4,640		0		0		4,640			0	78	06/15/2044	2.B FE
743874 AC 3	PFMT 2020-1 A2 - CMO/RMBS		06/01/2021	Paydown		71,558	71,558	72,576	72,538		(980)		(980)		71,558			0	853	02/25/2050	1.D FM
749357 AA 7	RCKT 191 A1 - CMO/RMBS		06/01/2021	Paydown		104,296	104,296	105,909	104,735		(439)		(439)		104,296			0	1,457	09/27/2049	1.D FM
74968Q AA 5	RBIT 2020-1 A - ABS		06/25/2021	Paydown		68,833	68,833	68,833	68,833		(0)		(0)		68,833			0	625	02/25/2030	1.A FE
75156W AD 5	RAMP 2006-RS4 A4 - RMBS		06/25/2021	Paydown		113,976	113,976	96,702	109,765		4,211		4,211		113,976			0	318	07/25/2036	1.D FM
75575J AA 3	RCMT 2020-FL4 A - CMBS		06/25/2021	Paydown		16	16	16	16				0		16			0	0	02/26/2035	1.A FE
76110V QL 5	RFMS2 2004-HS2 AI6 - RMBS		06/01/2021	Paydown		1	1		1				0		1			0	0	06/25/2034	1.D FM
761118 FM 5	RALI 2005-QA9 N41 - CMO/RMBS		06/01/2021	Paydown		29,822	26,768	22,625	29,646		176		176		29,822			0	384	08/25/2035	1.D FM

SCHEDULE D - PART 4

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

1 CUSIP Identification	2 Description	3 Foreign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/Adjusted Carrying Value	Change in Book/Adjusted Carrying Value: 11 Unrealized Valuation Increase (Decrease)	12 Current Year's (Amortization) / Accretion	13 Current Year's Other-Than-Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.	16 Book/Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest / Stock Dividends Received During Year	21 Stated Contractual Maturity Date	22 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
761118 UQ 9	RALI 2006-QS2 1A9 - CMO/RMBS		06/01/2021.	Paydown		6,495	7,537	109	6,388		107		107		6,495			0	180	02/25/2036.	1.D FM
78397A AB 0	SCFET 2019-1 A2 - ABS		06/20/2021.	Paydown		109,896	109,896	109,885	109,878		18		18		109,896			0	1,354	10/21/2024.	1.A FE
784054 AB 4	SCFET 201 A2 - ABS		06/21/2021.	Paydown		176,052	176,052	176,044	176,046		6		6		176,052			0	507	10/20/2025.	1.A FE
78448Q AB 4	SMB 2015-B A2A - ABS		06/15/2021.	Paydown		24,528	24,528	24,414	24,499		29		29		24,528			0	306	07/15/2027.	1.A FE
78471D AA 5	SCLP 161 A - ABS		06/25/2021.	Paydown		26,758	26,758	26,755	26,757		1		1		26,758			0	361	08/25/2025.	1.A FE
81748J AA 3	SEMT 2019-4 A1 - CMO/RMBS		06/01/2021.	Paydown		124,623	124,623	127,232	125,445		(822)		(822)		124,623			0	1,731	11/25/2049.	1.D FM
81748K AA 0	SEMT 202 A1 - CMO/RMBS		06/25/2021.	Paydown		358,306	358,306	367,152	360,022		(1,715)		(1,715)		358,306			0	4,931	03/25/2050.	1.D FM
82652K AA 2	SRFC 171 A - RMBS		06/20/2021.	Paydown		28,122	28,122	28,120	28,121		1		1		28,122			0	336	03/20/2034.	1.F FE
85022W AP 9	SCFT 2020-A A - ABS		06/25/2021.	Paydown		78,239	78,239	78,235	78,235		4		4		78,239			0	633	09/26/2037.	1.A FE
863579 UL 0	SARM 2005-15 1A1 - CMO/RMBS		06/01/2021.	Paydown		36,931	36,812	29,391	36,601		330		330		36,931			0	469	07/25/2035.	1.D FM
863579 VH 8	SARM 2005-17 1A1 - CMO/RMBS		06/01/2021.	Paydown		2,668	2,668	2,349	2,617		51		51		2,668			0	34	08/25/2035.	1.D FM
863587 AE 1	SAIL 2006-3 A5 - RMBS		06/25/2021.	Paydown		25,931	25,931	22,366	23,828		2,103		2,103		25,931			0	31	06/25/2036.	1.D FM
86358R DX 2	SASC 2001-SB1 A5 - RMBS		06/01/2021.	Paydown		7,481	7,481	7,007	7,484		(2)		(2)		7,481			0	105	08/25/2031.	1.D FM
86363B AA 3	SASC 2007-RM1 A1 - CMO/RMBS		06/25/2021.	Paydown		271,224	271,224	256,307	256,574		14,650		14,650		271,224			0	440	05/25/2047.	1.F FE
872225 AD 9	TBW 2006-5 A3 - RMBS		06/01/2021.	Paydown		172,313	172,313	148,146	147,603		24,709		24,709		172,313			0	2,415	11/25/2036.	1.D FM
872227 AK 9	TBW 2007-2 A6A - RMBS		06/01/2021.	Paydown		95,483	95,483	72,567	94,905		577		577		95,483			0	1,071	07/25/2037.	1.D FM
87342R AB 0	BELL 2016-1 A22 - RMBS		05/25/2021.	Paydown		2,500	2,500	2,500	2,500				0		2,500			0	55	05/25/2046.	2.B FE
88156E AB 2	TMTS 2006-17HE AB1 - RMBS		06/25/2021.	Paydown		166,833	166,833	142,405	162,814		4,019		4,019		166,833			0	219	01/25/2038.	3.B FM
89656C AA 1	TRL 2010-1 NTS - RMBS		06/16/2021.	Paydown		26,555	26,555	27,966	27,742		(1,187)		(1,187)		26,555			0	586	10/16/2040.	1.F FE
89656F AA 4	TRL 2012-1 A1 - ABS		06/15/2021.	Paydown		1,078,828	1,078,828	1,055,734	1,066,857		11,971		11,971		1,078,828			0	12,172	01/15/2043.	1.F FE
89656F AC 0	TRL 2013-1 A1 - ABS		06/15/2021.	Paydown		1,500,879	1,500,879	1,497,127	1,490,120		10,759		10,759		1,500,879			0	29,252	07/15/2043.	1.F FE
89690E AF 4	TRMF 2017-1 A1 - ABS		06/15/2021.	Paydown		118,378	118,378	118,376	118,378		(1)		(1)		118,378			0	1,359	08/15/2047.	1.F FE
89821J AA 6	TFINS 2019-1 A1 - CDO	C	05/03/2021.	Paydown		2,054	2,054	2,054	2,054				0		2,054			0	23	02/02/2039.	1.C FE
92257L AB 6	VCC 171 AFX - CMBS		04/26/2021.	Paydown		4,801	4,801	4,800	4,788		13		13		4,801			0	50	05/25/2047.	1.A FE
92259T AA 9	VCC 211 A1 - RMBS		06/25/2021.	Paydown		5,286	5,286	5,285			0		0		5,286			0	10	05/25/2051.	1.A FE
929227 4T 0	WAMU 2003-S4 2A1 - CMO/RMBS		06/01/2021.	Paydown		23,406	23,406	23,501	23,437		(31)		(31)		23,406			0	484	06/25/2033.	1.D FM
92990G AG 8	WAMU 2007-HY5 2A5 - CMO/RMBS		06/01/2021.	Paydown		97,815	104,121	80,653	96,686		1,129		1,129		97,815			0	1,275	05/25/2037.	1.D FM
94984D AC 8	WFMBS 2006-AR13 A3 - CMO/RMBS		05/01/2021.	Paydown		9,488	10,210	9,504	9,518		(29)		(29)		9,488			0	158	09/25/2036.	3.B FM
94984D AC 8	WFMBS 2006-AR13 A3 - CMO/RMBS		06/01/2021.	Paydown		3,422	4,851	4,516	3,434		(12)		(12)		3,422			0	119	09/25/2036.	1.D FM
95002K AA 1	WFMBS 201 A1 - CMO/RMBS		06/25/2021.	Paydown		257,357	256,397	259,441	257,945		(588)		(588)		257,357			0	3,090	12/27/2049.	1.D FM
95058X AG 3	WEN 2019-1 A21 - RMBS		06/15/2021.	Paydown		12,500	12,500	12,500	12,500				0		12,500			0	236	06/15/2049.	2.B FE
96033D AA 8	WESTR 171 A - RMBS		06/01/2021.	Paydown		41,706	41,706	41,655	41,646		60		60		41,706			0	525	12/20/2030.	1.A FE
97064G AA 1	WESTF 2021-A A - ABS		06/15/2021.	Paydown		3,416	3,416	3,416			0		0		3,416			0	9	05/15/2046.	1.F FE
98886Y AS 7	ZAIS2 2 A2R - CDO		04/26/2021.	Paydown		2,209,924	2,209,924	2,209,924	2,209,295		629		629		2,209,924			0	23,085	07/27/2026.	1.A FE
3899999. Total - Bonds - Industrial and Miscellaneous						25,359,976	25,381,516	24,836,471	24,935,737	180	132,328	0	132,508	0	25,359,790	0	187	187	344,638	XXX	XXX
Bonds - Hybrid Securities																					
													0					0			
4899999. Total - Bonds - Hybrid Securities						0	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A. C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
8399997.	Total - Bonds - Part 4					30,531,857	30,553,396	30,158,509	30,116,447	180	123,778	0	123,958	0	30,531,949	0	(92)	(92)	439,326	XXX	XXX
8399999.	Total - Bonds					30,531,857	30,553,396	30,158,509	30,116,447	180	123,778	0	123,958	0	30,531,949	0	(92)	(92)	439,326	XXX	XXX
Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred																					
59156R BP 2	METLIFE INC.		06/15/2021.	Call @ 100.00	667,000.000	667,000		667,000	668,668	(1,668)			(1,668)		667,000			0	12,730	XXX	2.B FE
8499999.	Total - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred					667,000	XXX	667,000	668,668	(1,668)	0	0	(1,668)	0	667,000	0	0	0	12,730	XXX	XXX
8999997.	Total - Preferred Stocks - Part 4					667,000	XXX	667,000	668,668	(1,668)	0	0	(1,668)	0	667,000	0	0	0	12,730	XXX	XXX
8999999.	Total - Preferred Stocks					667,000	XXX	667,000	668,668	(1,668)	0	0	(1,668)	0	667,000	0	0	0	12,730	XXX	XXX
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded																					
75574U 10 1	READY CAPITAL ORD.		03/22/2021.	Adjustment	0.800	12	XXX	11					0		11		1	1		XXX	XXX
9099999.	Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded					12	XXX	11	0	0	0	0	0	0	11	0	1	1	0	XXX	XXX
9799997.	Total - Common Stocks - Part 4					12	XXX	11	0	0	0	0	0	0	11	0	1	1	0	XXX	XXX
9799999.	Total - Common Stocks					12	XXX	11	0	0	0	0	0	0	11	0	1	1	0	XXX	XXX
9899999.	Total - Preferred and Common Stocks					667,012	XXX	667,011	668,668	(1,668)	0	0	(1,668)	0	667,011	0	1	1	12,730	XXX	XXX
9999999.	Total - Bonds, Preferred and Common Stocks					31,198,869	XXX	30,825,520	30,785,114	(1,487)	123,778	0	122,291	0	31,198,960	0	(92)	(92)	452,055	XXX	XXX

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

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

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

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

Sch. DB - Pt. E
NONE

Sch. DL - Pt. 1
NONE

Sch. DL - Pt. 2
NONE

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1		2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
						6	7	8	
Depository		Code	Rate of Interest	Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	First Month	Second Month	Third Month	*
Open Depositories									
Mabrey Bank	Tulsa, Oklahoma		0.250			16,725,823	17,392,727	21,319,977	XXX
PNC Bank	Pittsburgh, Pennsylvania		0.200			3,343,295	5,356,854	1,106,822	XXX
The Bank of New York Mellon	New York, New York		0.010			12,434	5,535	49,881	XXX
0199999. Total Open Depositories		XXX	XXX	0	0	20,081,551	22,755,116	22,476,681	XXX
0399999. Total Cash on Deposit		XXX	XXX	0	0	20,081,551	22,755,116	22,476,681	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX	400	400	400	XXX
0599999. Total Cash		XXX	XXX	0	0	20,081,951	22,755,516	22,477,081	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due & Accrued	9 Amount Received During Year
Exempt Money Market Mutual Funds as Identified by the SVO								
825252 40 6	INVESCO TREASURY INST		06/25/2021	0.010		56,488,908	525	4,886
8599999. Total - Exempt Money Market Mutual Funds as Identified by the SVO						56,488,908	525	4,886
9999999. Total - Cash Equivalents						56,488,908	525	4,886

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

DIRECTOR AND OFFICER INSURANCE COVERAGE SUPPLEMENT

Year To Date For the Period Ended June 30, 2021

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
.......................571,252	551,376	330,000

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: ....